Signals and Systems Using MATLAB

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Chapter 1 --- Continuoustime Signals

What is in this chapter?

- *Classification of time-dependent signals
- * Continuous-time signals
- * Basic operations -- even and odd signals
- * Periodic signals
- * Finite-energy, finite-power signals
- Signal representation using basic signals

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Classification of Time-dependent Signals

- ullet Predictability: random or deterministic
- ullet Variation of time and amplitude: continuous-time, discrete-time, digital
- Energy: finite or infinite energy
- Repetitive behavior: periodic or aperiodic
- Symmetry with respect to the time origin: even or odd
- Support: finite or infinite l of the signal outside of which the signal is always zero.

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Analog to Digital and Digital to Analog Conversion

- Analog to digital converter (ADC): converts analog signal into a digital signal
- digital to analog converter (DAC): convert digital signal into an analog signal

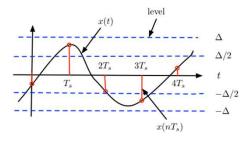
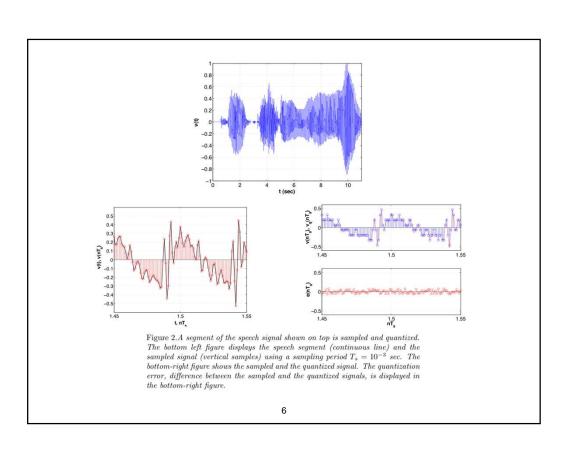


Figure 1. Discretization in time and in amplitude of an analog signal. The parameters are the sampling period T_s and the quantization level Δ . In time, samples are taken at uniform times $\{nT_s\}$, and in amplitude the range of amplitudes is divided into finite number of levels so that each sample value is approximated by them.



Continuous-time Signals

A continuous-time signal:

$$x(.): \mathcal{R} \to \mathcal{R} \quad (\mathcal{C})$$
 $t \quad x(t)$

Independent variable is time t $x(t_0)$, is a real (or a complex) value t and x(t) vary continuously, if needed, from $-\infty$ to ∞ .

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Basic Signal Operations

- Signal addition: z(t) = x(t) + y(t) using adder
- $\bullet \ \ \textit{Time/frequency shifted:}$
 - -x(t) delayed by τ : $x(t-\tau)$
 - -x(t) advanced by τ : $x(t+\tau)$
 - x(t) shifted in frequency or frequency modulated: $x(t)e^{j\Omega_0t}$
- - $-\alpha = -1, x(-t)$, reversed in time or reflected
 - $\alpha \neq 1,$ signal compressed/expanded
- $\bullet \ \textit{Time windowed:} \ z(t) = x(t) \\ \mathbf{w}(t), \ \textit{window signal} \ \\ \mathbf{w}(t)$

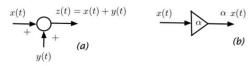
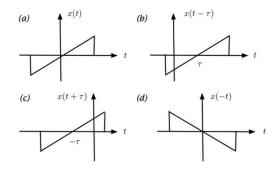




Figure 3. Diagrams of basic signal operations: (a) adder, (b) constant multiplier, (c) delay, and (d) time-windowing or modulation.



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Example Consider an analog pulse

$$x(t) = \begin{cases} 1 & 0 \le t \le 1 \\ 0 & \text{otherwise.} \end{cases}$$

Find x(t-2), x(t+2), and x(-t).

Solution

$$x(t-2) = \left\{ \begin{array}{ll} 1 & 0 \leq t-2 \leq 1 \ \text{or} \ 2 \leq t \leq 3 \\ 0 & \text{otherwise} \end{array} \right.$$

x(0) (in x(t) occurs at t=0) in x(t-2) occurs when t=2, so signal has been shifted to the right 2, x(t-2) is "delayed" by 2 with respect to x(t)

$$x(t+2) = \left\{ \begin{array}{ll} 1 & 0 \leq t+2 \leq 1 \ \text{or} \ -2 \leq t \leq -1 \\ 0 & \text{otherwise} \end{array} \right.$$

x(0) for x(t+2) occurs at t=-2 which is ahead of t=0

$$x(-t) = \left\{ \begin{array}{ll} 1 & 0 \leq -t \leq 1 \text{ or } -1 \leq t \leq 0 \\ 0 & \text{otherwise} \end{array} \right.$$

or mirror image of the original, e.g., x(1) occurs when t = -1.

Example Compare x(-t+2) to x(t) above Solution

x(-t+2) is reflected, but advanced or delayed by 2?

$$t \qquad x(-t+2)$$

$$2 x(0) = 1$$

1.5
$$x(0.5) = 1$$

$$1 x(1) = 1$$

$$0 \qquad x(2) = 0$$

$$-1 \qquad x(3) = 0$$

then x(-t+2) reflected and "delayed" by 2

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Even and Odd Signals

Even and odd signals are defined as follows:

$$x(t)$$
 even: $x(t) = x(-t)$

$$x(t)$$
 odd: $x(t) = -x(-t)$

Even and odd decomposition: Any signal y(t) is representable as a sum of an even component $y_e(t)$ and an odd component $y_o(t)$

$$y(t) = y_e(t) + y_o(t)$$

where

$$y_e(t) = 0.5[y(t) + y(-t)]$$

$$y_o(t) = 0.5[y(t) - y(-t)]$$

Example Consider

$$x(t) = \cos(2\pi t + \theta)$$
 $-\infty < t < \infty$

- What θ makes x(t) even, odd?
- For $\theta = \pi/4$ is x(t) even or odd?

Solution

Reflection $x(-t) = \cos(-2\pi t + \theta)$, then:

(i) x(t) even if x(t) = x(-t) or

$$cos(2\pi t + \theta) = cos(-2\pi t + \theta)$$
$$= cos(2\pi t - \theta)$$

or $\theta = -\theta$ or $\theta = 0$, π

 $x_1(t) = \cos(2\pi t)$ and $x_2(t) = \cos(2\pi t + \pi) = -\cos(2\pi t)$ are even

(ii) x(t) odd if x(t) = -x(-t) or

$$\cos(2\pi t + \theta) = -\cos(-2\pi t + \theta) = \cos(-2\pi t + \theta \pm \pi) = \cos(2\pi t - \theta \mp \pi)$$

or $\theta = -\theta \mp \pi$ or $\theta = \mp \pi/2$

 $\cos(2\pi t - \pi/2) = \sin(2\pi t)$ and $\cos(2\pi t + \pi/2) = -\sin(2\pi t)$ are odd

 $\theta = \pi/4$, $x(t) = \cos(2\pi t + \pi/4)$ is neither even nor odd

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Example Consider

$$x(t) = \begin{cases} 2\cos(4t) & t > 0\\ 0 & \text{otherwise} \end{cases}$$

- \bullet Find its even and odd decomposition
- What would happen if x(0) = 2 instead of 0, i.e., when we define the sinusoid at t = 0? Explain.

Solution

x(t) is neither even nor odd because x(t) = 0 for $t \le 0$

$$x_e(t) = 0.5[x(t) + x(-t)] = \begin{cases} \cos(4t) & t > 0\\ \cos(4t) & t < 0\\ 0 & t = 0 \end{cases}$$

$$x_o(t) = 0.5[x(t) - x(-t)] = \begin{cases} \cos(4t) & t > 0 \\ -\cos(4t) & t < 0 \\ 0 & t = 0 \end{cases}$$

adding them gives x(t)

For x(0) = 2,

$$x_e(t) = 0.5[x(t) + x(-t)] = \begin{cases} \cos(4t) & t > 0\\ \cos(4t) & t < 0\\ 2 & t = 0 \end{cases}$$

odd component is the same

even component has a discontinuity at t=0.

Periodic and Aperiodic Signals

An analog signal x(t) is periodic if

- it is defined for all possible values of t, $-\infty < t < \infty$, and
- there is a positive real value T_0 , the **period** of x(t), such that

$$x(t + kT_0) = x(t)$$

for any integer k.

The period of x(t) is the smallest possible value of $T_0 > 0$ that makes the periodicity possible. Thus, although NT_0 for an integer N > 1 is also a period of x(t) it should not be considered the period.

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Example Periodic signal x(t) of period T_0 , are following signals periodic? if so their periods

- 1. y(t) = A + x(t),
- 2. z(t) = x(t) + v(t), v(t) periodic of period $T_1 = NT_0$, where N > 0 integer,
- 3. w(t) = x(t) + u(t), u(t) periodic of period T_1 , not multiple of T_0 , conditions for w(t) periodic

Solution

(a) y(t) periodic of period T_0 , i.e., integer k, $y(t+kT_0) = A+x(t+kT_0) = A+x(t)$ since x(t) is periodic of period T_0 .

- (b) $T_1 = NT_0$ period of x(t)
- z(t) periodic of period T_1 , integer k

$$z(t + kT_1) = x(t + kT_1) + v(t + kT_1) = x(t + kNT_0) + v(t) = x(t) + v(t)$$

(d) w(t) periodic if

$$\frac{T_1}{T_0} = \frac{N}{M}$$

where N > 0 and M > 0 integers not divisible by each other

$$w(t+MT_1) = x(t+MT_1) + u(t+MT_1) = x(t+NT_0) + u(t+MT_1) = x(t) + u(t)$$

Example $x(t) = e^{j2t}$, $y(t) = e^{j\pi t}$

- z(t) = x(t) + y(t), periodic?
- w(t) = x(t)y(t), periodic?
- p(t) = (1 + x(t))(1 + y(t)) periodic?

Solution

$$x(t) = \cos(2t) + j\sin(2t)$$
 periodic, $T_0 = \pi$
 $y(t) = \cos(\pi t) + j\sin(\pi t)$ periodic, $T_1 = 2$

- (1) z(t) periodic if $T_1/T_0=2/\pi$ is rational, which is not (2) $w(t)=x(t)y(t)=e^{j(2+\pi)t}=\cos(\Omega_2 t)+j\sin(\Omega_2 t)$ periodic
- $\Omega_2 = 2 + \pi = 2\pi/T_2$ so $T_2 = 2\pi/(2 + \pi)$
- (3) 1 + x(t), periodic, $T_0 = \pi$
- 1+y(t), periodic, $T_1=2$

$$p(t) = 1 + x(t) + y(t) + x(t)y(t)$$

x(t) + y(t) not periodic, then p(t) is not periodic

- Analog sinusoids of frequency $\Omega_0 > 0$ are periodic of period $T_0 = 2\pi/\Omega_0$. If $\Omega_0 = 0$ the period is not well defined.
- 2. The sum of two periodic signals x(t) and y(t), of periods T_1 and T_2 , is periodic if the ratio of the periods T_1/T_2 is a rational number N/M, with N and M non-divisible. The period of the sum is $MT_1 = NT_2$.
- 3. The product of two sinusoids is periodic. The product of two periodic signals is not necessarily periodic.

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Finite Energy and Finite Power Signals

The energy and the power of an analog signal x(t) are defined for either finite or infinite support signals as:

$$E_x = \int_{-\infty}^{\infty} |x(t)|^2 dt$$

$$\begin{split} E_x &= \int_{-\infty}^{\infty} |x(t)|^2 dt \\ P_x &= \lim_{T \to \infty} \frac{1}{2T} \int_{-T}^{T} |x(t)|^2 dt \end{split}$$

The signal x(t) is then said to be finite energy, or square integrable, whenever

$$E_x < \infty$$

The signal is said to have finite power if

$$P_x < \infty$$

Example Energy and power of

(a)
$$x(t) = \cos(\pi t/2 + \pi/4), -\infty < t < \infty$$

(a)
$$x(t) = \cos(\pi t/2 + \pi/4), -\infty < t < \infty,$$

(b) $y(t) = (1+j)e^{j\pi t/2}, 0 \le t \le 10$, zero otherwise,

(c)
$$z(t) = 1$$
, for $0 \le t \le 10$ and zero otherwise.

Finite energy, finite power or both?

Solution

Energy

$$\begin{split} E_x &= \int_{-\infty}^{\infty} \cos^2(\pi t/2 + \pi/4) dt \to \infty \quad \text{infinite energy} \\ E_y &= \int_0^{10} |(1+j)e^{j\pi t/2}|^2 dt = 2 \int_0^{10} dt = 20 \quad \text{finite energy} \\ E_z &= \int_0^{10} dt = 10 \quad \text{infinite energy} \end{split}$$

Power:

$$P_y, P_z = 0, \ y(t), z(t)$$
 finite energy

For x(t), let $T = NT_0$:

$$\begin{split} P_x &= \lim_{T \to \infty} \frac{2}{2T} \int_0^T \cos^2(\pi t/2 + \pi/4) dt = \lim_{N \to \infty} \frac{1}{NT_0} \int_0^{NT_0} \cos^2(\pi t/2 + \pi/4) dt \\ &= \lim_{N \to \infty} \frac{1}{NT_0} \left[N \int_0^{T_0} \cos^2(\pi t/2 + \pi/4) dt \right] = \frac{1}{T_0} \int_0^{T_0} \cos^2(\pi t/2 + \pi/4) dt \\ &= \frac{1}{8} \int_0^4 \cos(\pi t + \pi/2) dt + \frac{1}{8} \int_0^4 dt = 0 + 0.5 = 0.5 \\ \cos^2(\theta) &= 0.5 + 0.5 \cos(2\theta) \end{split}$$

Example Consider

$$x(t) = \cos(2\pi t) + \cos(4\pi t), -\infty < t < \infty$$

$$y(t) = \cos(2\pi t) + \cos(2t), -\infty < t < \infty$$

Periodic? Power?

Solution

 $\cos(2\pi t)$, $\cos(4\pi t)$ periods $T_1=1$ and $T_2=1/2 \Rightarrow x(t)$ periodic $(T_1/T_2=2)$ with period $T_1=2T_2=1$, and harmonically related frequencies $\cos(2t)$, period $T_3=\pi\Rightarrow y(t)$ not periodic ($T_1/T_3=1/\pi$ not rational), frequencies 2π and 2 not harmonically related

$$x^{2}(t) = \cos^{2}(2\pi t) + \cos^{2}(4\pi t) + 2\cos(2\pi t)\cos(4\pi t)$$

$$= 1 + \frac{1}{2}\cos(4\pi t) + \frac{1}{2}\cos(8\pi t) + \cos(6\pi t) + \cos(2\pi t)$$

$$P_{x} = \frac{1}{T_{0}} \int_{0}^{T_{0}} x^{2}(t)dt = 1$$

$$\begin{split} y^2(t) &= \cos^2(2\pi t) + \cos^2(2t) + 2\cos(2\pi t)\cos(2t) \\ &= 1 + \frac{1}{2}\cos(4\pi t) + \frac{1}{2}\cos(4t) + \cos(2(\pi + 1)t) + \cos(2(\pi - 1)t) \\ P_y &= \lim_{T \to \infty} \frac{1}{2T} \int_{-T}^T y^2(t)dt \\ &= 1 + \frac{1}{2T_4} \int_0^{T_4} \cos(4\pi t)dt + \frac{1}{2T_5} \int_0^{T_5} \cos(4t)dt \\ &+ \frac{1}{T_6} \int_0^{T_6} \cos(2(\pi + 1)t)dt + \frac{1}{T_7} \int_0^{T_7} \cos(2(\pi - 1)t)dt = 1 \end{split}$$

If

$$x(t) = \cos(2\pi t) + \cos(4\pi t) = x_1(t) + x_2(t)$$

$$y(t) = \cos(2\pi t) + \cos(2t) = y_1(t) + y_2(t)$$
 then $P_1 = P_2 = P_3 = P_4 = 0.5$ so that

then
$$P_{x_1} = P_{x_2} = P_{y_1} = P_{y_2} = 0.5$$
 so that

$$P_x = P_{x_1} + P_{x_2} = 1$$

$$P_y = P_{y_1} + P_{y_2} = 1$$

The power of a sum of sinusoids,

$$x(t) = \sum_{k} A_k \cos(\Omega_k t) = \sum_{k} x_k(t)$$

with harmonically or non harmonically related frequencies $\{\Omega_k\}$, is the sum of the power of each of the sinusoidal components,

$$P_x = \sum_k P_{x_k}$$

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Representation using Basic Signals

Complex Exponentials

A complex exponential is a signal of the form

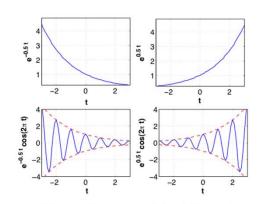
$$x(t) = Ae^{at}$$

$$= |A|e^{rt} \left[\cos(\Omega_0 t + \theta) + j\sin(\Omega_0 t + \theta)\right] - \infty < t < \infty$$

where $A = |A|e^{j\theta}$, and $a = r + j\Omega_0$ are complex numbers.

- \bullet A and a are real, $x(t) = Ae^{at}$ $-\infty < t < \infty$, decaying exponential (a < 0), growing exponential (a > 0)
- A is real, $a = j\Omega_0$,

$$x(t) = Ae^{j\Omega_0t} = \underbrace{A\cos(\Omega_0t)}_{\mathcal{R}e[x(t)]} + j\underbrace{A\sin(\Omega_0t)}_{\mathcal{I}m[x(t)]}$$



Analog exponentials: decaying exponential (top left), growing exponential (top right), modulated exponential decaying and growing (bottom left and right).

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Sinusoids

Sinusoids are of the general form

$$A\cos(\Omega_0 t + \theta) = A\sin(\Omega_0 t + \theta + \pi/2)$$
 $-\infty < t < \infty$

where A is the amplitude of the sinusoid, $\Omega_0=2\pi f_0$ (rad/sec) is the frequency, and θ is a phase shift. The frequency and time variables are inversely related,

$$\Omega_0 = 2\pi f_0 = \frac{2\pi}{T_0}$$

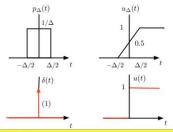
$$\begin{split} \cos(\Omega_0 t) &=& \frac{1}{2} (e^{j\Omega_0 t} + e^{-j\Omega_0 t}) \\ \sin(\Omega_0 t) &=& \frac{1}{2j} (e^{j\Omega_0 t} - e^{-j\Omega_0 t}) \end{split}$$

Modulation systems in communications

$$A(t)\cos(\Omega(t)t + \theta(t))$$

- Amplitude modulation or AM: A(t) changes according to the message, frequency and phase constant,
- Frequency/Phase modulation or FM: $\Omega(t)/\theta(t)$ changes according to the message, amplitude and phase constant,

Unit-step, Unit-impulse and Ramp Signals



The impulse signal $\delta(t)$ is:

- zero everywhere except at the origin where its value is not well defined, i.e., $\delta(t) = 0$, $t \neq 0$, undefined at t = 0,
- its area is unity, i.e.,

$$\int_{-\infty}^{t} \delta(\tau) d\tau = \begin{cases} 1 & t > 0 \\ 0 & t < 0. \end{cases}$$

The $unit-step \ signal \ is$

$$u(t) = \left\{ \begin{array}{ll} 1 & t > 0 \\ 0 & t < 0 \end{array} \right.$$

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The $\delta(t)$ and u(t) are related as follows:

$$u(t) = \int_{-\infty}^{t} \delta(\tau) d\tau$$
$$\delta(t) = \frac{du(t)}{t}$$

Calculus: $\Delta \to 0$, relation between u(t) and $\delta(t)$

$$\begin{array}{rcl} u_{\Delta}(t) & = & \displaystyle \int_{-\infty}^{t} p_{\Delta}(\tau) d\tau \\ \\ p_{\Delta}(t) & = & \displaystyle \frac{du_{\Delta}(t)}{dt} \end{array}$$

The ramp signal is defined as

$$r(t) = t \ u(t)$$

Its relation to the unit-step and the unit-impulse signals is

$$\frac{dr(t)}{dt} = u(t)$$
$$\frac{d^2r(t)}{dt^2} = \delta(t)$$

 $\underline{\mathbf{Example}} \ \mathrm{For}$

$$x_1(t) = \cos(2\pi t)[u(t) - u(t-1)]$$

$$x_2(t) = u(t) - 2u(t-1) + u(t-2)$$

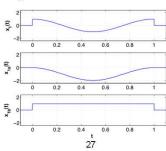
represent them as the sum of a continuous signal and unit step signals, and find their derivatives. Solution $\,$

$$x_1(t) = \underbrace{(\cos(2\pi t) - 1)[u(t) - u(t-1)]}_{continuous} + \underbrace{[u(t) - u(t-1)]}_{discontinuous}$$

$$\begin{array}{lll} \frac{dx_1(t)}{dt} & = & -2\pi\sin(2\pi t)[u(t)-u(t-1)] + (\cos(2\pi t)-1)[\delta(t)-\delta(t-1)] + \delta(t) - \delta(t-1) \\ & = & -2\pi\sin(2\pi t)[u(t)-u(t-1)] + \delta(t) - \delta(t-1) \end{array}$$

 $x_2(t),$ jump discontinuities at $t=0,\,t=1$ and t=2 so discontinuous, continuous component 0

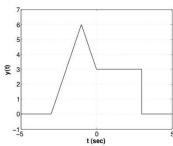
$$\frac{dx_2(t)}{dt} = \delta(t) - 2\delta(t-1) + \delta(t-2)$$



${\bf Example-MATLAB}$

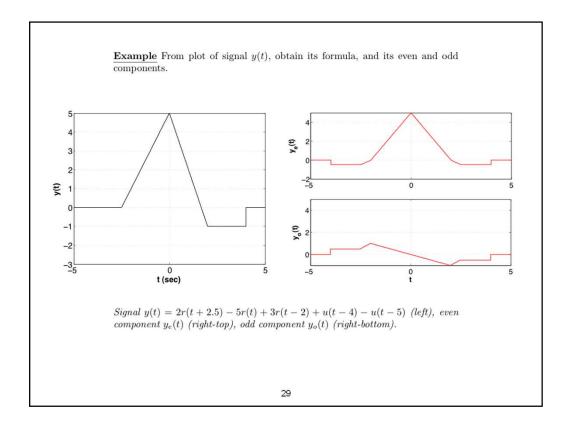
$$y(t) = 3r(t+3) - 6r(t+1) + 3r(t) - 3u(t-3)$$

plot it and verify analytically that the obtained figure is correct.



Analytically,

- y(t)=0 for t<-3 and for t>3, signal in support $-5\leq t\leq 5$
- $-3 \le t \le -1$, y(t) is 3r(t+3) = 3(t+3) which is y(-3) = 0, y(-1) = 6
- $-1 \le t \le 0$, y(t) is 3r(t+3) 6r(t+1) = 3(t+3) 6(t+1) = -3t+3, y(-1) = 6, y(0) = 3,
- $0 \le t \le 3$, y(t) is 3r(t+3) 6r(t+1) + 3r(t) = -3t + 3 + 3t = 3,
- $t \ge 3$, y(t) is 3r(t+3) 6r(t+1) + 3r(t) 3u(t-3) = 3 3 = 0.



Example Use r(t) and u(t) to represent the triangular signal $\Lambda(t)$ and its

$$\Lambda(t) = \begin{cases} t & 0 \le t \le 1\\ -t + 2 & 1 < t \le 2\\ 0 & \text{otherwise} \end{cases}$$

Solution

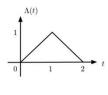
$$\Lambda(t) = r(t) - 2r(t-1) + r(t-2)$$

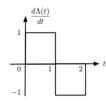
In fact,

$$\begin{array}{lcl} \Lambda(t) & = & r(t) = t & \text{for } 0 \leq t \leq 1 \\ & = & r(t) - 2r(t-1) = t - 2(t-1) = -t + 2 & \text{for } \leq t \leq 2 \\ & = & r(t) - 2r(t-1) + r(t-2) = t - 2(t-1) + (t-2) = 0 & t > 2 \end{array}$$

Derivative:

$$\frac{d\Lambda(t)}{dt} = u(t) - 2u(t-1) + u(t-2) = \begin{cases} 1 & 0 \le t \le 1\\ -1 & 1 < t \le 2\\ 0 & \text{otherwise} \end{cases}$$

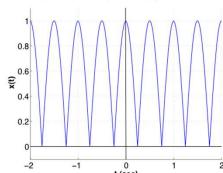




Example Full-wave rectified signal

$$x(t) = |\cos(2\pi t)|$$
 $-\infty < t < \infty$

Representation for a period, and represent $\boldsymbol{x}(t)$ in terms of shifted versions of it



Solution

Period, $0 \le t \le T_0 = 0.5$:

$$p(t) = x(t)[u(t) - u(t-0.5)] = |\cos(2\pi t)|[u(t) - u(t-0.5)]$$

$$x(t) = \sum_{k=-\infty}^{\infty} p(t - kT_0)$$

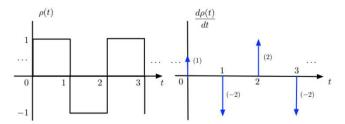
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 $\underline{\textbf{Example}} \text{ Generate causal train of pulses, repeating every 2 units of time using } \underline{\textbf{first period}}. \text{ Find its derivative.}$

$$s(t) = u(t) - 2u(t-1) + u(t-2)$$

Solution

$$\rho(t) = \sum_{k=0}^{\infty} s(t - 2k)$$

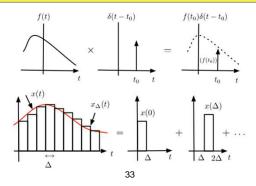


Generic Representation of Signals

$$\begin{split} \int_{-\infty}^{\infty} f(t) \delta(t-\tau) dt &= \int_{-\infty}^{\infty} f(\tau) \delta(t-\tau) dt = f(\tau) \int_{-\infty}^{\infty} \delta(t-\tau) dt \\ &= f(\tau) \qquad \text{for any } \tau \end{split}$$

By the sifting property of the impulse function $\delta(t)$ any signal x(t) can be represented by the following generic representation:

$$x(t) = \int_{-\infty}^{\infty} x(\tau)\delta(t-\tau)d\tau.$$



What have we accomplished?

- * Signal classification
- * Symmetry, periodicity, energy/power for continuous-time signals
- Signal representation using basic signals (unit-step, impulse, ramp, exponent

Where do we go from here?

- * Connect signals and systems
- * Develop theory that approximates behavior of most systems
- * Time and frequency analysis