1. For each of the following LTI systems, determine if the system is (i) causal and/or (ii) BIBO stable.

(a) The system is defined by $y(t) = \int_t^\infty x(\tau) e^{t-\tau} d\tau$.

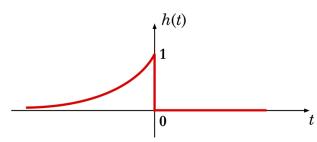
(b) The impulse response is $h(t) = \frac{1}{(t+1)^2} u(t)$.

ANSWERS:

(a) The impulse response h(t) is equal to...

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

which is shown below...



Since h(t) is non-zero for t < 0, this system is **not causal**.

To test for BIBO stability...

$$\int_{-\infty}^{\infty} |h(t)| dt = \int_{-\infty}^{0} e^{t} dt = 1 = \text{finite}$$

Therefore, this system is **BIBO stable**.

(b) The impulse response is equal to 0 for t < 0, so this system is **causal**.

To test for BIBO stability...

$$\int_{-\infty}^{\infty} |h(t)| dt = \int_{0}^{\infty} \frac{dt}{(t+1)^2} = 1 = \text{finite}$$

Therefore, this system is also **BIBO stable**.

2. For each of the following non-LTI systems, determine if the system is (i) causal and/or (ii) BIBO stable.

(a)
$$y(t) = \int_t^{2t} x(\tau) d\tau$$

(b)
$$y(t) = x(|t|)$$

ANSWERS:

Because these systems are not LTI, causality and stability cannot be found as above. Instead, we will use the definitions.

(a) The output at time t depends on the input between time t and time 2t. For t > 0, this time frame is in the future, so this system is **not causal**.

To test for BIBO stability, let's choose a simple bounded input x(t) = C, where C is non-zero. The corresponding output is...

$$y(t) = \int_{t}^{2t} C \, d\tau = Ct$$

The magnitude of y(t) goes infinite as t goes infinite, so this system is **not BIBO stable**.

(b) For t < 0, the output depends on the input at a positive time, so this system is **not causal**.

To test for BIBO stability, assume that the input is bounded, i.e.,

where C > 0. Therefore...

$$|y(t)| = |x(|t|)| < C$$

Since the output is bounded for a bounded input, this system is **BIBO stable**.

3. Consider the following system defined by an LCCDE:

$$\frac{d^2y}{dt^2} + 5\frac{dy}{dt} + 4y(t) = \frac{d^2x}{dt^2} + 3\frac{dx}{dt} + 6x(t)$$

- (a) Find the frequency response function $H(\omega)$.
- (b) Find y(t) for $x(t) = 10 \sin(2t) u(t)$.

ANSWERS:

As shown in class, using an input $x(t) = e^{j\omega t}$, the output is $y(t) = H(\omega) e^{j\omega t}$, where $H(\omega)$ is found by replacing the nth derivative of x with $(j\omega)^n x(t)$ and replacing the nth derivative of y with $(j\omega)^n y(t)$.

(a) Therefore, the LCCDE becomes...

$$(j\omega)^2 y(t) + 5 j\omega y(t) + 4 y(t) = (j\omega)^2 x(t) + 3 j\omega x(t) + 6 x(t)$$

or...

$$y(t) = \frac{(j\omega)^2 + 3j\omega + 6}{(j\omega)^2 + 5j\omega + 4} x(t)$$

So, the frequency response function is...

$$H(\omega) = \frac{(j\omega)^2 + 3j\omega + 6}{(j\omega)^2 + 5j\omega + 4}$$

(b) Rewriting the input as a linear combination of complex exponentials...

$$x(t) = 10\sin(2t) u(t) = \frac{10}{j2} (e^{j2t} - e^{-j2t}) u(t)$$

... the response becomes...

$$y(t) = \frac{10}{j2} \left(H(2) e^{j2t} - H(-2) e^{-j2t} \right) u(t)$$

$$= \frac{10}{j2} \left(\frac{(j2)^2 + 3(j2) + 6}{(j2)^2 + 5(j2) + 4} e^{j2t} - \frac{(-j2)^2 - 3(-j2) + 6}{(-j2)^2 - 5(-j2) + 4} e^{-j2t} \right) u(t)$$

Note that this is a purely real-valued function! But it needs to be simplified (a lot) to see it. The result is...

$$y(t) = 6\sin(2t) u(t) - 2\cos(2t) u(t)$$

4. Consider an LTI system with impulse response $h(t) = 6 e^{-2t} u(t)$. Find the output y(t) when the input is (a) x(t) = 8 u(t) and (b) $x(t) = 10 \sin 4t \ u(t)$.

ANSWERS:

First, find the frequency response function $H(\omega)$ using the following integral...

$$H(\omega) = \int_0^\infty h(t) \, e^{-j\omega t} \, dt = \int_0^\infty 6 \, e^{-2t} \, e^{-j\omega t} \, dt = 6 \int_0^\infty e^{(-2-j\omega)t} \, dt = \frac{6}{2+j\omega}$$

For (a), recognize that 8 can be written as 8 e^{j0t} , i.e., use H(0) to find the output. The result is...

$$y(t) = 8 H(0) e^{j0t} u(t) = 8 \frac{6}{2+j0} e^{j0t} u(t) = 24 u(t)$$

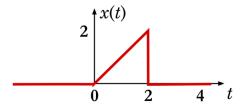
For (b), write $10 \sin 4t$ in terms of complex exponentials, then find the output for each separately and combine them. The result is...

$$y(t) = \frac{10}{j2} \left(H(4) e^{j4t} - H(-4) e^{-j4t} \right) u(t) = \frac{10}{j2} \left(\frac{6}{2+j4} e^{j4t} - \frac{6}{2-j4} e^{-j4t} \right) u(t)$$

$$= \frac{10}{j2} \frac{1}{20} \left(6(2 - j4) e^{j4t} - 6(2 + j4) e^{-j4t} \right) u(t) = 6 \sin 4t \ u(t) - 12 \cos 4t \ u(t)$$

Note that this result is purely real, because the input is purely real.

5. A signal x(t) is represented below. What is its Laplace Transform X(s)?



ANSWER:

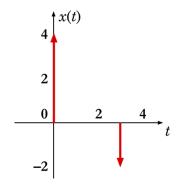
First, rewrite x(t) using unit step functions...

$$x(t) = r(t) - r(t-2) - 2u(t-2) = t u(t) - (t-2) u(t-2) - 2u(t-2)$$

Next, transform each u(t) and t u(t), then use the time-shift property (of the Laplace Transform) to get...

$$X(s) = \frac{1}{s^2} - \frac{1}{s^2} e^{-2s} - \frac{1}{s} e^{-2s}$$

6. A signal is represented to the right. The arrows in the figure are impulse functions, with each value representing the area "below" it. What is its Laplace Transform *X*(*s*)?



ANSWER:

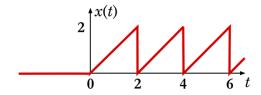
First, write x(t) using impulse functions...

$$x(t) = 4\delta(t) - 2\delta(t-3)$$

Next, transform each $\delta(t)$, then use the time-shift property to get...

$$X(s) = 4 - 2e^{-3s}$$

- 7. For each of the following signals x(t), find its Laplace Transform X(s).
 - (a) The causal periodic signal shown below.



ANSWER:

This is the same signal as in problem 5, repeated with a period of T = 2. For a causal periodic function, as here, X(s) is the Laplace Transform of the function from 0 to T divided by $1 - e^{-Ts}$. Therefore...

$$X(s) = \frac{\frac{1}{s^2} - \frac{1}{s^2} e^{-2s} - \frac{1}{s} e^{-2s}}{1 - e^{-2s}}$$

(b)
$$x(t) = e^{-5t} \sin(2t) u(t)$$

ANSWER:

Use the known Laplace Transform of $\sin(2t)\,u(t)$ and the frequency-shifting property to get...

$$X(s) = \frac{2}{(s+5)^2 + 2^2}$$

7. [continued] For each of the following signals x(t), find its Laplace Transform X(s).

(c)
$$x(t) = 6 e^{-2t} u(t-5)$$

ANSWER:

First, rewrite the exponential, so that the time shift is more obvious...

$$x(t) = 6 e^{-2(t-5)-10} u(t-5)$$

Next, simplify the expression...

$$x(t) = 6 e^{-10} e^{-2(t-5)} u(t-5)$$

In other words, there is an overall factor of 6 e^{-10} , then we have a frequency shift of 2 and a time shift of 5. We do the frequency shift first, i.e., find the Laplace Transform of e^{-2t} u(t), then add a factor of e^{-Ts} for the time shift of T = 5 to get...

$$X(s) = 6 e^{-10} \frac{1}{s+2} e^{-5s}$$

(d)
$$x(t) = t \cos(2t) u(t)$$

ANSWER:

Let $x_1(t) = \cos(2t) \ u(t)$. The Laplace Transform of $t \ x_1(t)$ is found using the frequency-derivative property, that is...

$$X(s) = -\frac{dX_1}{ds} = -\frac{d}{ds} \left(\frac{s}{s^2 + 2^2} \right) = \frac{2s^2}{(s^2 + 4)^2} - \frac{1}{s^2 + 4}$$

(e)
$$x(t) = \frac{1 - e^{-2t}}{t} u(t)$$

ANSWER:

Let $x_1(t)=(1-e^{-2t})\,u(t)$. The Laplace Transform of $x_1(t)/t$ is found using the frequency-integral property, that is...

$$X(s) = \int_{s}^{\infty} X_{1}(s') ds' = \int_{s}^{\infty} \left(\frac{1}{s'} - \frac{1}{s' + 2}\right) ds' = \ln\left(\frac{s + 2}{s}\right)$$

[continued]

7. [continued] For each of the following signals x(t), find its Laplace Transform X(s).

(f)
$$x(t) = \frac{d}{dt} [e^{-5t} \sin(2t) \ u(t)]$$

ANSWER:

Let $x_1(t)=e^{-5t}\sin(2t)\ u(t)$. The Laplace Transform of the time-derivative of $x_1(t)$ is...

$$X(s) = sX_1(s) - x_1(0^-) = s \frac{2}{(s+5)^2 + 2^2} - 0 = \frac{2s}{(s+5)^2 + 2^2}$$

Note that this is **<u>much</u>** easier than taking the derivative of $e^{-5t} \sin(2t) u(t)$, then transforming it.

(g)
$$x(t) = \text{rect}\left(\frac{1}{2}(t-1)\right) * e^{-5t} u(t)$$

ANSWER:

The Laplace Transform of $x_1(t) * x_2(t)$ is simply the product of the two individual Laplace Transforms, i.e., $X_1(s) X_2(s)$. (This is one of the reasons we LOVE the Laplace Transform!) Therefore, turn the time-scaled (signal-expanded), time-shifted rect function into a difference of two unit-step functions...

$$x_1(t) = \text{rect}\left(\frac{1}{2}(t-1)\right) = u(t) - u(t-2)$$

... then convolve them with e^{-5t} u(t) to find the Laplace Transform...

$$X(s) = \left(\frac{1}{s} - \frac{1}{s}e^{-2s}\right) \cdot \frac{1}{s+5} = \frac{1 - e^{-2s}}{s(s+5)}$$