

## Tutorial 2 Solution

### Q4) Time invariant or not

(a)  $y(t) = x(t) + t x(t-1)$

NOT Time Invariant

Justification: (There can be many approaches of justification. I am going to justify this with an example scenario)

Let the input be  $x_1(t) = u(t)$

Then the output at  $t=2$  is given by

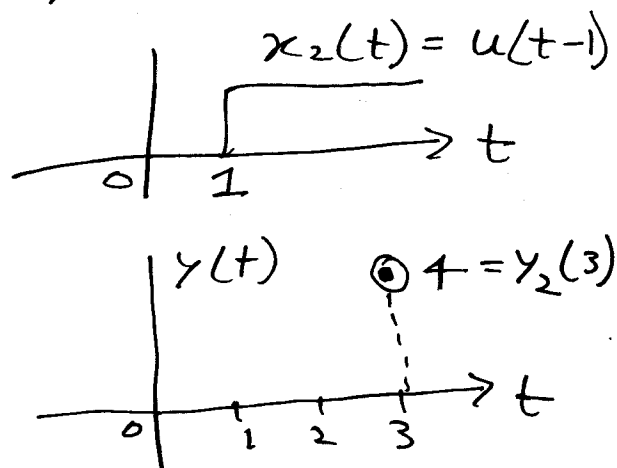
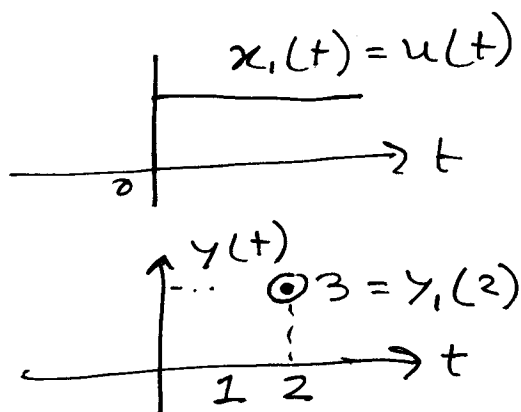
$$y_1(2) = u(2) + 2u(2-1) \\ = 1 + 2 = 3$$

Now let us delay the input by one second then the delayed input is  $x_2(t) = u(t-1)$

Now the output at  $t=3$  is given by

$$y_2(3) = u(3-1) + 3u(3-1-1) \\ = 1 + 3u(3-1-1) \\ = 4$$

Observe  $y_2(3) \neq y_1(2)$ .  $\therefore$  The output is not simply delayed by one second when the input is delayed.



## Alternative justification

When the input is  $x_1(t)$  the output

is  $y_1(t) = x_1(t) + t x_1(t-1) \dots \textcircled{i}$

Now if the input is delayed by  $t_0$

i.e.  $x_2(t) = x_1(t-t_0) \dots \textcircled{ii}$

then the new output will be

$$y_2(t) = x_2(t) + t x_2(t-1) \dots \textcircled{iii}$$

$$= x_1(t-1) + t x_1(t-t_0-1) \dots \textcircled{iv}$$

[using  $\textcircled{ii}$ ]

However ~~th~~ if the system were Time invariant then the new output should be equal to the  $y_1(t)$  delayed by  $t_0$  amount

i.e.  ~~$y_1(t)$~~   $y_1^{\text{delayed}}(t) = y_1(t-t_0)$

~~$x_1(t-t_0) + (t-t_0)x_1(t-t_0-1)$~~

$$= x_1(t-t_0) + (t-t_0)x_1(t-t_0-1)$$

[using  $\textcircled{i}$ ]

$$\therefore y_1^{\text{delayed}}(t) \neq y_2(t)$$

Or the delayed version of the output is not same as the output for delayed input

$\therefore$  Not Time invariant.

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$$(b) \quad y(t) = x(t) \cos(2t)$$

NOT Time invariant

Justification

Input $x_1(t)$ (A)	Output $y_1(t)$ (B)	Delayed input $x_2(t)$ (C)	Output for delayed input
$x_1(t)$	$y_1(t) = x_1(t) \cos 2t$	$x_2(t) = x_1(t - t_0)$	

A	Input	$x_1(t)$
B	Output	$y_1(t) = x_1(t) \cos(2t)$
C	Delayed input	$x_2(t) = x_1(t - t_0)$
D	Output for input in (C) i.e. the output when the input is delayed	$y_2(t) = x_2(t) \cos(2t)$ $= x_1(t - t_0) \cos(2t)$
E	Output in (B) delayed	$y_1^{\text{delayed}}(t)$ $= x_1(t - t_0) \cos(2(t - t_0))$

Note that (E) and (D) are not same

i.e.  $y^{\text{delayed}}(t) \neq y_2(t)$

$\therefore$  NOT Time invariant.

$$(c) \quad y(t) = x(-t/4)$$

Not time invariant

Justification

A	INPUT	$x_1(t)$
B	OUTPUT	$y_1(t) = x_1(-t/4)$
C	Delayed input	$x_2(t) = x_1(t - t_0)$
D	Output for delayed input in (c)	$y_2(t) = x_2(-t/4)$ $= x_1(-t/4 - t_0)$ [using equation in (c)]
E	Output in B delayed	$y_1^{\text{delayed}}(t) = y_1(t - t_0)$ $= x_1\left(\frac{-(t - t_0)}{4}\right)$ [using equation (B)] $= x_1\left(-\frac{t}{4} + \frac{t_0}{4}\right)$

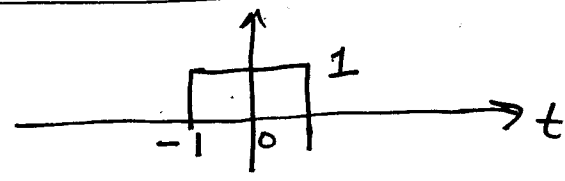
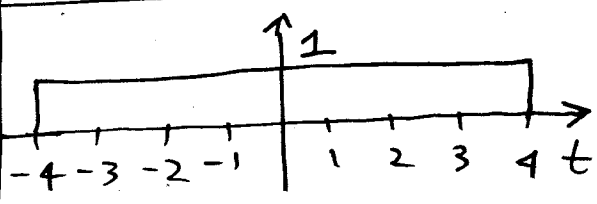
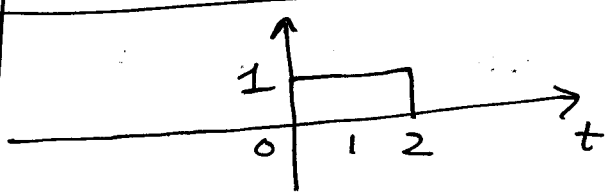
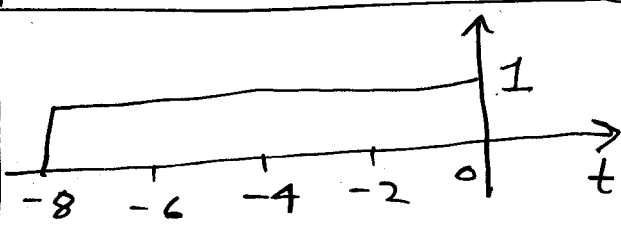
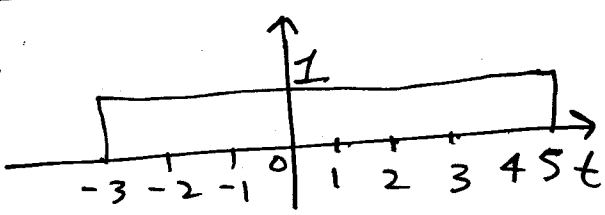
$$D \neq E$$

or output for delayed input  $\neq$  the delayed output

$\therefore$  NOT Time invariant.

## Alternative Justification

(Justification with example)

A	Input $x_1(t)$	
B	Output $y_1(t) = x_1(-t/4)$	
C	Input in (A) delayed by 1 second $x_2(t)$	
D	Output against the input in (C) $y_2(t)$	
E	Output in (B) delayed by 1 second	

So the output in (D) and (E) are not same.

$\therefore$  NOT TI.

### Q3) Linearity and Causality

$$(i) \quad y(t) = \int_{-\infty}^t x(t) dt$$

★ If  $x(t) = 0$  for all  $t$

$$\text{then } y(t) = \int_{-\infty}^t 0 dt = 0 \text{ for all } t$$

★ ~~If let the~~ When the input is  $x_1(t)$   
let the output be  $y_1(t)$

$$\therefore y_1(t) = \int_{-\infty}^t x_1(t) dt$$

Now if the input is scaled by a factor  
'a' that is  $x_2(t) = ax_1(t)$

then the new output will be

$$\begin{aligned} y_2(t) &= \int_{-\infty}^t x_2(t) dt = \int_{-\infty}^t ax_1(t) dt \\ &= ay_1(t) \end{aligned}$$

$\therefore$  If input is amplitude scaled, the  
output is also amplitude scaled by the  
same factor (The system is Homogeneous)

★ Let the output for inputs  $x_1(t)$  and  $x_2(t)$   
be  $y_1(t)$  and  $y_2(t)$  respectively

$$\therefore y_1(t) = \int_{-\infty}^t x_1(t) dt$$

$$y_2(t) = \int_{-\alpha}^t x_2(t) dt.$$

Now if the two inputs are added together, then the output will be

$$\begin{aligned} y(t) &= \int_{-\alpha}^t (x_1(t) + x_2(t)) dt \\ &= \int_{-\alpha}^t x_1(t) dt + \int_{-\alpha}^t x_2(t) dt \\ &= y_1(t) + y_2(t) \end{aligned}$$

$\therefore$  The system is ~~linear~~. obeys superposition.

Therefore system is Linear

Note that the value of output at any time  $t$  depends only on the input at that instant and the past input.

$\therefore$  The system is Causal

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$$(ii) y(t) = \int_{-\infty}^{2t} x(t) dt.$$

B	INPUT	OUTPUT	COMMENT
A	$x_1(t)$	$y_1(t) = \int_{-\infty}^{2t} x_1(t) dt$	
B	$x_2(t)$	$y_2(t) = \int_{-\infty}^{2t} x_2(t) dt$	
C	0	$y(t) = \int_{-\infty}^{2t} 0 dt = 0$	Homogeneous system
D	$ax_1(t)$	$y(t) = \int_{-\infty}^{2t} ax_1(t) dt$ $= ay_1(t)$	Homogeneous system
E	$x_1(t) + x_2(t)$	$y(t) = \int_{-\infty}^{2t} (x_1(t) + x_2(t)) dt$ $= y_1(t) + y_2(t)$	The system obeys superposition

$\therefore$  The system is Linear

The system is not causal

Because ~~the~~ the output at  $t=1$   
 $= \int_{-\infty}^2 x(t) dt$  depends on the input ~~put~~ ~~upto~~  
 upto  $t=2$  (future input)



$$(iii) \quad y(t) = \int_{-d}^{t/2} x(t) dt.$$

Linear (Justification is similar to problem (i) and (ii))

Non causal

Because the output at  $t = (-10)$  ~~is~~  
 $= \int_{-d}^{-5} x(t) dt$  which depends on input upto  
 time  $t = -5$  i.e future input.

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Q2 Linear or not

$$(a) \quad \frac{dy}{dt} + 2t^2 y = t x(t)$$

Assume The O/P =  $y_1(t)$  when I/P =  $x_1(t)$

$$\Rightarrow \frac{dy_1}{dt} + 2t^2 y_1 = t x_1(t) \quad \dots \text{--- (i)}$$

Also assume The O/P =  $y_2(t)$  when I/P =  $x_2(t)$

$$\Rightarrow \frac{dy_2}{dt} + 2t^2 y_2 = t x_2(t) \quad \dots \text{--- (ii)}$$

Now for the system to be linear, when the input is  $ax_1(t) + bx_2(t)$  the output should be  $ay_1(t) + by_2(t)$ , that means the input  $ax_1(t) + bx_2(t)$  and the output  $ay_1(t) + by_2(t)$  <sup>must</sup> satisfy the system equation

$$\frac{d}{dt} (ay_1 + by_2) + 2t^2 (ay_1 + by_2) = t (ax_1(t) + bx_2(t)) \quad \dots \text{--- (iii)}$$

From  $a_1 x^{(i)} + a_2 x^{(ii)}$  we get

$$a_1 \frac{d}{dt} y_1 + a_2 \frac{d}{dt} y_2 + 2t^2 a_1 y_1 + 2t^2 a_2 y_2 \\ = t a_1 x_1(t) + t a_2 x_2(t)$$

$$\Rightarrow \frac{d}{dt} (a_1 y_1 + a_2 y_2) + 2t^2 (a_1 y_1 + a_2 y_2) \\ = t (a_1 x_1 + a_2 x_2)$$

Therefore (i) and (ii)  $\Rightarrow$  (iii)

So the system is linear

Side note: Since (iii) is true for any value of  $a_1$  &  $a_2$ ,

putting  $a_1 = 0$  &  $a_2 = 0$  implies  $x(t) = 0$  and  $y(t) = 0$  satisfies the system equation.

Also putting only  $a_2 = 0$  implies

$a x_1(t)$  &  $a y_1(t)$  together satisfies the system equation. So the system is homogeneous.

But I need not show the homogeneity

separately, since when (iii) is satisfied homogeneity is obvious

$$(b) \frac{dy}{dt} + y^2 = 3x(t)$$

Not Linear

Justification:

Assume when i/p is  $x_1(t)$ , output =  $y_1(t)$   
and when i/p is  $x_2(t)$ , output =  $y_2(t)$

$$\therefore \frac{dy_1}{dt} + y_1^2 = 3x_1(t) \quad \text{--- (i)}$$

$$\frac{dy_2}{dt} + y_2^2 = 3x_2(t) \quad \text{--- (ii)}$$

Lets investigate if for i/p =  $a_1x_1(t) + a_2x_2(t)$   
the o/p =  $a_1y_1(t) + a_2y_2(t)$  or not.

$$\frac{d}{dt}(a_1y_1 + a_2y_2) + (a_1y_1 + a_2y_2)^2 \stackrel{?}{=} 3(a_1x_1 + a_2x_2)$$

$$\Rightarrow \left( \frac{d}{dt}(a_1y_1) - 3a_1x_1 \right) + \left( \frac{d}{dt}a_2y_2 - 3a_2x_2 \right) + (a_1y_1 + a_2y_2)^2 \stackrel{?}{=} 0$$

$$\Rightarrow -a_1y_1^2 - a_2y_2^2 + (a_1y_1 + a_2y_2)^2 \stackrel{?}{=} 0 \quad \text{--- (iii)}$$

[using equations (i) and (ii)]

But equation (iii) is not true, therefore,  
the system is not linear.

Side note: Put  $a_1 = 2$  and  $a_2 = 0$  in eqn. (iii)

we get  $-2y_1^2 + 4y_1^2 = 0$ , which can't be true. Convince yourselves/ email us.

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

You may follow the approach of Q2b.  
Let me follow a slightly different approach

Assume when i/p =  $x_1(t)$ , o/p =  $y_1(t)$

$$\Rightarrow \frac{d^2 y_1}{dt^2} + 5 \frac{dy_1}{dt} + 3y_1 = x_1 \frac{dx_1}{dt}$$

$$\Rightarrow \frac{d^2}{dt^2}(ay_1) + 5 \left( \frac{d}{dt}(ay_1) \right) + 3(ay_1) = ax_1 \frac{dx_1}{dt} \quad \text{--- (i)}$$

Now for the system to be linear when the i/p is  $ax_1$ , the output must be  $a.y_1$

Assume the system to be linear, therefore the system must satisfy

$$\frac{d^2}{dt^2}(ay_1) + 5 \frac{d}{dt}(ay_1) + 3a(y_1) = (ax_1) \frac{d}{dt}(ax_1) \quad \text{--- (ii)}$$

subtracting (i) from (ii) we get

$$ax_1 \frac{d}{dt}(ax_1) - ax_1 \frac{dx_1}{dt} = 0$$

$$\Rightarrow a^2 x_1 \frac{dx_1}{dt} = a x_1 \frac{dx_1}{dt} \rightarrow \text{But this is not true (contradiction)}$$

$\therefore$  The system is not linear

Sidenote: I can choose ~~any value~~

$x_1(t) = \sin(\omega t)$  and  $a = 2$ . Then

$a^2 x_1 \frac{dx_1}{dt} = a x_1 \frac{dx_1}{dt}$  can not be true for all time

Convince yourselves or email us

An interesting Note : Suppose a system is described with a differential equation (like the ones in Q.2). ~~Then if~~ ~~the output for input  $x(t)$~~  Suppose the system is Linear. ~~If~~ <sup>when</sup> i/p  $x_1(t)$  is applied, the observed o/p is  $y_1(t)$ . Next when i/p  $x_2(t)$  is applied the observed o/p is  $y_2(t)$ . Next when i/p  $(x_1(t) + x_2(t))$  is applied the o/p need not be equal to  $(y_1(t) + y_2(t))$  even if the system is linear. The o/p of a system described with differential equation depends on initial/Boundary condition apart from the i/p. Therefore, for a suitable initial/Boundary condition the output will be equal to  $(y_1(t) + y_2(t))$  when the i/p is  $(x_1(t) + x_2(t))$ . But other initial conditions this may not hold true.

While checking for linearity, we check whether under suitable initial condition(s) (for example initially relaxed system) The output can be  $(a_1 y_1 + a_2 y_2)$  when the input is  $(a_1 x_1 + a_2 x_2)$ .

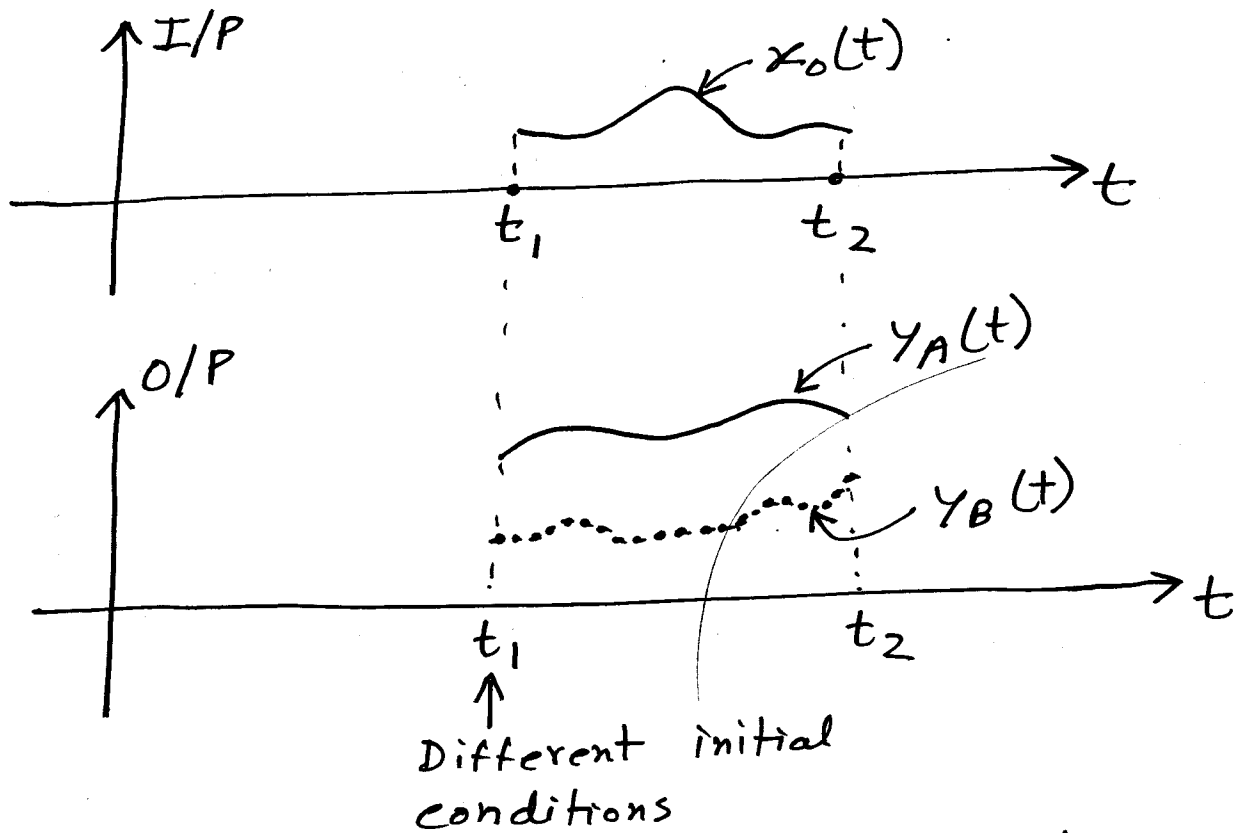
~~So~~ Either understand this or ignore this note safely

## Q1 (i) Static or dynamic

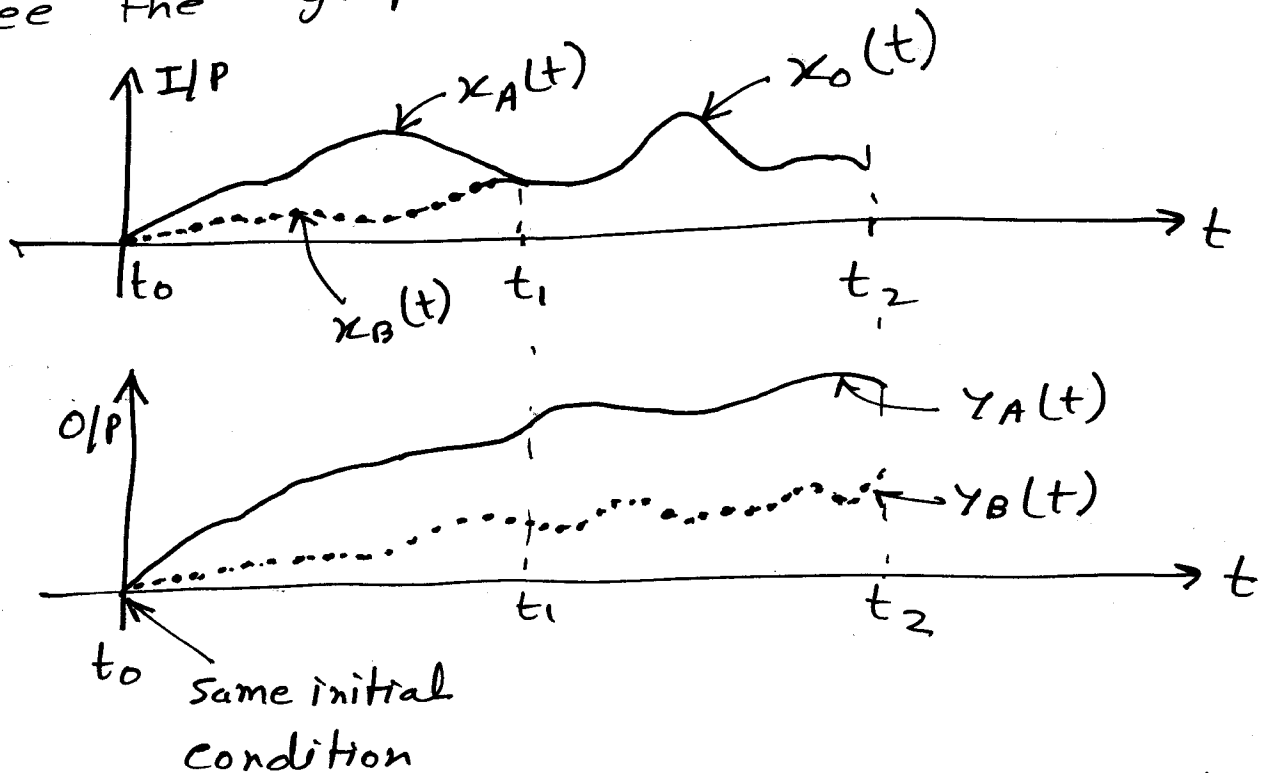
Note: A system is static/memoryless iff the o/p depends only on the present i/p. Otherwise if the o/p depends on the past i/p in any way the system must have memory or it must be dynamic.

Generally the systems described with (non-trivial) differential equations are dynamic. Let us understand why.

The o/p of a system (described with a differential equation) depends both on the i/p and the initial boundary <sup>(A and B)</sup> condition. Suppose, I have two copies <sup>of</sup> the same system. I apply same i/p  $x_0(t)$  to both of them starting from time  $t = t_1$  to time  $t = t_2$ . But the two systems have two different initial condition at  $t = t_1$ . Therefore the output of system A and system B will not be same between  $t = t_1$  and  $t = t_2$ . See the graphs below.  $y_A(t)$  and  $y_B(t)$  are the o/p's of two ~~sys~~ identical systems. ~~or~~



Now Let us go back in time and ~~see~~ see what could have happened before  $t=t_1$ . See the graphs below.



Both systems started with same initial condition at  $t=t_0$ . From  $t=t_0$  to  $t=t_1$ , they received different i/p's. Therefore their states at  $t=t_1$  was different

After  $t=t_1$ , both of them received same i/p but due to different initial conditions at  $t=t_1$ , their o/p's were different between  $t=t_1$  and  $t=t_2$ .

So how could that be explained?

The systems with ~~dy~~ differential equations remembers the past i/p in the form of the initial condition

Therefore, system A and B remembered what i/p was given to them from  $t_0$  to  $t_1$ . ~~So even if~~ Between  $t_0$  and  $t_1$  the i/p's were different. That's why the o/p's were different between  $t_1$  and  $t_2$  although the i/p was same between  $t_1$  and  $t_2$ . Clearly <sup>such</sup> ~~the~~ <sub>n</sub> systems remembers past i/p & therefore they are dynamic.

Conclusion: Systems<sub>n</sub> <sup>described</sup> with a non-trivial differential eqn. are generally dynamic



$\therefore$  (a), (b), (c) of Q.1 are dynamic systems.

(d)  $y(t)$  depends on the past i/p  $x(t-2)$   
So this is also a dynamic system.

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(ii) Linear or Non-Linear

(a) Non Linear (Particularly because of the  $+4$  term-)

Proof : Assume ~~the~~ when i/p =  $x_1(t)$  the output is  $y_1(t)$

$$\Rightarrow \frac{d^2 y_1}{dt^2} + 2 \frac{dy_1}{dt} + y_1 + 4 = x_1(t) \quad \dots \textcircled{i}$$

Now ~~if~~ Lets assume that the system is linear. So if the i/p is scaled up by ~~if~~ a factor 'a', ~~the~~ ~~if~~ the o/p should be  $y_2(t) = a y_1(t)$ .

$$\Rightarrow \frac{d^2}{dt^2} y_2 + 2 \frac{dy_2}{dt} + y_2 + 4 = x_2(t)$$

$$\Rightarrow a \frac{d^2}{dt^2} y_1 + 2a \frac{dy_1}{dt} + a y_1 + 4 = a x_2 \quad \dots \textcircled{ii}$$

subtracting  $(ax \textcircled{i})$  from  $\textcircled{ii}$  we get

$$4 - 4a = 0$$

$$\Rightarrow 4(1-a) = 0$$

$$\Rightarrow 4 = 0 \text{ (if I choose } a \neq 0)$$

— Contradiction / Impossible.

$\therefore$  The system cannot be linear

~~(5)~~ Note: This system in Q 1 a) can easily be converted into a linear system by redefining the i/p  $z(t) = x(t) - 4$

## (6) NON LINEAR

Proof by contradiction:

Assume the system to be linear

Assume for i/p =  $x_1(t)$  o/p =  $y_1(t)$

$$\Rightarrow \frac{d^3}{dt^3} y_1(t) + 2 \frac{d^2}{dt^2} y_1(t) + 4 \frac{dy_1}{dt} + 3 y_1^2 = x_1(t+1) \quad \text{--- (i)}$$

Now if we ~~we~~ take i/p  $x_2(t) = a x_1(t)$   
due to <sup>assumed</sup> linearity the o/p  $y_2(t) = a y_1(t)$   
^

$$\Rightarrow \frac{d^3}{dt^3} y_2(t) + 2 \frac{d^2}{dt^2} y_2(t) + 4 \frac{dy_2}{dt} + 3 y_2^2 = x_2(t+1)$$

$$\Rightarrow a \frac{d^3}{dt^3} y_1(t) + 2a \frac{d^2}{dt^2} y_1(t) + 4a \frac{dy_1}{dt} + 3a^2 y_1^2 = a x_1(t+1) \quad \text{--- (ii)}$$

from (ii) -  $a \times$  (i)

$$3a^2 y_1^2 - 3a y_1^2 = 0$$

$$\Rightarrow a y_1^2 - y_1^2 = 0 \quad [\because \text{I can choose } a_1 \neq 0]$$

$\Rightarrow (a-1) y_1^2 = 0$  This is not true since I can choose  $a \neq 1$  and  $y_1$  need not be zero for all time

— our assumption that the system is linear can't be true.

### (c) NON LINEAR

Brief Proof by contradiction

Assume  $x_1(t) \rightarrow y_1(t)$

$$\Rightarrow D^2 y_1 + 2y_1(Dy_1) + 3ty_1 = x_1 \quad \dots \textcircled{i}$$

Assume linear  $\Rightarrow ax_1 \rightarrow ay_1$

$$\Rightarrow D^2 y_2 + 2y_2(Dy_2) + 3ty_2 = x_2$$

$$\Rightarrow aD^2 y_1 + a^2 2y_1(Dy_1) + a3ty_1 = ax_1 \quad \dots \textcircled{ii}$$

From ~~(i) - a \times~~  $\textcircled{ii} - a \times \textcircled{i}$  we get

$$a^2 2y_1(Dy_1) - a2y_1(Dy_1) = 0$$

$$\Rightarrow a(a-1)y_1(Dy_1) = 0$$

$$\Rightarrow y_1(Dy_1) = 0 \quad [\because \text{I can choose } a \neq 0, a \neq 1]$$

$$\Rightarrow y_1 \left( \frac{d}{dt} y_1 \right) = 0$$

$\Rightarrow$  either  $y_1$  is zero for all time  
or  $y_1$  is a constant.

$\Rightarrow y_1$  is a constant

$\Rightarrow$  Left side of the system <sup>differential</sup> equation is constant

$\Rightarrow$  Right side  $= x_1(t)$  is constant.

But I can choose  $x_1(t)$  to be not constant then the above cannot be true. So our assumption that the system is linear is wrong.

# d) LINEAR

## Proof

Assume for i/p =  $x_1(t)$ , o/p =  $y_1(t)$

and for i/p =  $x_2(t)$ , o/p =  $y_2(t)$

$$\therefore y_1(t) = a x_1(t) + b t^2 x_1(t-2) \text{ --- (i)}$$

$$y_2(t) = a x_2(t) + b t^2 x_2(t-2) \text{ --- (ii)}$$

Now if the i/p is  $k_1 x_1(t) + k_2 x_2(t)$   
then clearly the o/p will be

$$y(t) = a (k_1 x_1(t) + k_2 x_2(t)) + b t^2 (k_1 x_1(t-2) + k_2 x_2(t-2))$$

$$= k_1 y_1(t) + k_2 y_2(t)$$

This is true for any value of  $k_1$  and  $k_2$   
including zeros.

$\therefore$  The system obeys superposition and

Homogeneity  $\therefore$  The system is Linear

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#### (iv) Time invariance

##### (a) Time invariant

~~Ass~~ Proof Assume when i/p =  $x_1(t)$ , o/p =  $y_1(t)$

$$\Rightarrow \frac{d^2}{dt^2} y_1(t) + 2 \frac{dy_1(t)}{dt} + y_1(t) + 4 = x_1(t) \dots \textcircled{1}$$

① is true for all values of time  $t$ . so if we substitute  $t$  by  $(t-t_0)$  in eqn ①, that should still remain true.

$$\therefore \frac{d^2}{dt^2} y_1(t-t_0) + 2 \frac{dy_1(t-t_0)}{dt} + y_1(t-t_0) + 4 = x_1(t-t_0) \dots \textcircled{11}$$

[In other words, since eqn. ① is true for all time  $t$ , that means ~~with~~ it is also true for all ~~any~~ values of  $t$  in  $(t-t_0)$ ]

Now let's choose a new i/p which is nothing but the previous i/p delayed by time  $t_0$

$$\therefore x_2(t) = x_1(t-t_0)$$

$$\Rightarrow \frac{d}{dt} x_2(t) = \frac{d}{dt} x_1(t-t_0) \Rightarrow \frac{d^2}{dt^2} x_2(t) = \frac{d^2}{dt^2} x_2(t-t_0)$$

Let us also delay the previous o/p by the same time  $t_0$

$$\therefore y_2(t) = y_1(t-t_0)$$

$$\Rightarrow \frac{d}{dt} y_2(t) = \frac{d}{dt} y_1(t-t_0) \Rightarrow \frac{d^2}{dt^2} y_2(t) = \frac{d^2}{dt^2} y_2(t-t_0)$$

Now let us check whether this

new (delayed) i/p together with the new (delayed) o/p satisfy the system equation

$$\frac{d^2}{dt^2} y_2(t) + 2 \frac{dy_2(t)}{dt} + y_2(t) + 4 \stackrel{?}{=} x_2(t)$$

$$\Rightarrow \frac{d^2}{dt^2} y_1(t-t_0) + 2 \frac{d}{dt} y_1(t-t_0) + y_1(t-t_0) + 4 \stackrel{?}{=} x_1(t-t_0) \quad \text{--- (iii)}$$

If equation (iii) is true then the system is time invariant.

However, from equation (ii) we know that equation (iii) is true.

$\therefore$  The system is time invariant.

### ALTERNATIVE SOLUTION (SIMPLER)

We will ~~use~~ back calculate o/p from i/p

If the i/p =  $x_1(t)$  when o/p =  $y_1(t)$

Then back calculation implies

$$x_1(t) = \frac{d^2 y_1(t)}{dt^2} + 2 \frac{dy_1(t)}{dt} + y_1(t) + 4$$

$$\Rightarrow x_1(t-t_0) = \frac{d^2}{dt^2} y_1(t-t_0) + 2 \frac{d}{dt} y_1(t-t_0) + y_1(t-t_0) + 4 \quad \text{--- (i)}$$

[substituting  $t$  with  $(t-t_0)$ ]

Now if we consider a new o/p which is delayed version of previous o/p, i.e.

$$y_2(t) = y_1(t-t_0)$$

Then the corresponding new i/p can be back calculated as

$$x_2(t) = \frac{d^2 y_2(t)}{dt^2} + \frac{d}{dt} y_2(t) + y_2(t) + 4$$

$$= \frac{d^3}{dt^3} y_1(t-t_0) + 2 \frac{d^2}{dt^2} y_1(t-t_0) + 4 \frac{d}{dt} y_1(t-t_0) + 3 y_1(t-t_0)$$

$$= x_1(t-t_0) \quad [\text{from eqn (i)}]$$

$$\therefore x_2(t) = x_1(t-t_0)$$

$\therefore$  When o/p is delayed by  $t_0$ , the corresponding i/p is also known to be delayed by same time.

$\therefore$  The system is time invariant

### (b) Time invariant

Brief proof using back calculation

When o/p =  $y_1(t)$  i/p =  $x_1(t)$  (assume)

~~$$\frac{d^3}{dt^3} y_1(t) + 2 \frac{d^2}{dt^2} y_1(t) + 4 \frac{d}{dt} y_1(t) + 3 y_1(t) = x_1(t+1)$$

$$\Rightarrow \frac{d^3}{dt^3} y_1(t-t_0) + 2 \frac{d^2}{dt^2} y_1(t-t_0) + 4 \frac{d}{dt} y_1(t-t_0) + 3 y_1(t-t_0) = x_1(t-t_0+1)$$~~

Now the back calculated i/p for the corresponding to the delayed o/p is given by

$$y_2(t) = y_1(t-t_0)$$

$$x_1(t+1) = \frac{d^3}{dt^3} y_1(t) + 2 \frac{d^2}{dt^2} y_1(t) + 4 \frac{d}{dt} y_1(t) + 3 y_1(t)$$

$$\Rightarrow x_1(t) = \frac{d^3}{dt^3} y_1(t-1) + 2 \frac{d^2}{dt^2} y_1(t-1) + 4 \frac{d}{dt} y_1(t-1) + 3 y_1(t-1)$$

[substituting  $t$  with  $(t-1)$ ]

$$\Rightarrow x_1(t-t_0) = \frac{d^3}{dt^3} y_1(t-t_0-1) + 2 \frac{d^2}{dt^2} y_1(t-t_0-1) + 4 \frac{d}{dt} y_1(t-t_0-1) + 3 y_1^2(t-t_0-1) \quad \text{--- (i)}$$

[substituting  $t$  with  $(t-t_0)$ ]

Now if we want to have a new o/p which is a delayed version of the previous o/p i.e.  $y_2(t) = y_1(t-t_0)$ , then we can back calculate the required i/p as

~~$$\begin{aligned}
 x_2(t) &= \frac{d^3}{dt^3} y_2(t) + 2 \frac{d^2}{dt^2} y_2(t) + 4 \frac{d}{dt} y_2(t) + 3 y_2^2(t) \\
 &= \frac{d^3}{dt^3} y_1(t-t_0) + 2 \frac{d^2}{dt^2} y_1(t-t_0) + 4 \frac{d}{dt} y_1(t-t_0) + 3 y_1^2(t-t_0) \\
 &= x_1(t-t_0) \quad [\text{from eqn. (i)}]
 \end{aligned}$$~~

$$x_2(t+1) = \frac{d^3}{dt^3} y_2(t) + 2 \frac{d^2}{dt^2} y_2(t) + 4 \frac{d}{dt} y_2(t) + 3 y_2^2(t)$$

$$= \frac{d^3}{dt^3} y_1(t-t_0) + 2 \frac{d^2}{dt^2} y_1(t-t_0) + 4 \frac{d}{dt} y_1(t-t_0) + 3 y_1^2(t-t_0)$$

$$\Rightarrow x_2(t) = \frac{d^3}{dt^3} y_1(t-1-t_0) + 2 \frac{d^2}{dt^2} y_1(t-1-t_0) + 4 \frac{d}{dt} y_1(t-1-t_0) + 3 y_1^2(t-1-t_0)$$

[substituting  $t$  with  $(t-1)$ ]



$$= x_1(t-t_0) \quad [\text{from eqn (i)}]$$

$\therefore$  If we want to delay the o/p by some time  $t_0$  we have to delay the i/p by the same amount of time  $t_0$

$\therefore$  The system is time invariant.

(c) NOT Time invariant

Proof by contradiction

Assume when i/p =  $x_1(t)$  o/p =  $y_1(t)$

$$\Rightarrow \frac{d^2 y_1(t)}{dt^2} + 2y_1(t) \frac{d}{dt} y_1(t) + 3ty_1(t) = x_1(t) \quad \text{--- (i)}$$

$$\Rightarrow \frac{d^2 y_1(t-t_0)}{dt^2} + 2y_1(t-t_0) \frac{d}{dt} y_1(t-t_0) + 3(t-t_0)y_1(t-t_0) = x_1(t-t_0) \quad \text{--- (ii)}$$

[substituting  $t$  by  $(t-t_0)$ , since eqn (i) is true for all values of  $t$ ]

Assume the system is Time Invariant

$\therefore$  If we delay the i/p  $x_2(t) = x_1(t-t_0)$  the o/p should also be delayed by the same amount

$$\Rightarrow y_2(t) = y_1(t-t_0) \quad \text{--- (iii)}$$

$$\therefore \frac{d^2 y_2(t)}{dt^2} + 2y_2(t) \frac{d}{dt} y_2(t) + 3ty_2(t) = x_2(t)$$

$$\Rightarrow \frac{d^2 y_1(t-t_0)}{dt^2} + 2y_1(t-t_0) \frac{d}{dt} y_1(t-t_0) + 3ty_1(t-t_0) = x_1(t-t_0) \quad \text{--- (iv)}$$

[replacing  $y_2(t)$  by  $y_1(t-t_0)$  from equation (iii)]

Now from (iv) - (ii) we get

$$3t y_1(t-t_0) - 3(t-t_0) y_1(t-t_0) = 0$$

$$\Rightarrow (\cancel{t} - \cancel{t} + t_0) y_1(t-t_0) = 0$$

$\Rightarrow$  either  $t_0 = 0$  [that means we cannot apply any delay]

Or  $y_1(t-t_0) = 0$  for all time  $t$   
which need not be true.

So our assumption that the system is TI was wrong

---

(d) NOT Time invariant

(precisely because of the  $t^2$  term in the equation)

Brief proof by contradiction

Assume when i/p =  $x_1(t)$  o/p =  $y_1(t)$

$$\Rightarrow y_1(t) = ax_1(t) + bt^2 x_1(t-2)$$

$$\Rightarrow y_1(t-t_0) = ax_1(t-t_0) + b(t-t_0)^2 x_1(t-t_0-2)$$

$$\text{----- (i) [substituting } t \text{ with } (t-t_0)]$$

Now assume the system to be TI

then ~~if i/p =  $x_1(t-t_0)$ , o/p should be  $y_1(t-t_0)$~~

~~$y_1(t-t_0)$~~  if i/p =  $x_2(t) = x_1(t-t_0)$  then

o/p should be  $y_2(t) = y_1(t-t_0)$

$$\Rightarrow y_2(t) = ax_2(t) + bt^2 x_2(t-2)$$

$$\Rightarrow y_1(t-t_0) = ax_1(t-t_0) + bt^2 x_1(t-2-t_0)$$

----- (ii)

from (i) - (ii)

$$b(t-t_0)^2 x_1(t-t_0-2) - b t^2 x_1(t-t_0-2) = 0$$

$$\Rightarrow b((t-t_0)^2 - t^2) x_1(t-t_0-2) = 0$$

for all time  $t$

$$\Rightarrow \begin{cases} \text{either } (t-t_0)^2 = t^2 \Rightarrow t_0 = 0 \Rightarrow \text{no delay} \\ x_1(t-t_0-2) = 0 \Rightarrow x_1(t) = 0 \text{ which} \\ \text{need not be true.} \end{cases}$$

$\therefore$  Our assumption was wrong

(ii)	CAUSAL	OR	NON CAUSAL
------	--------	----	------------

An Interesting Note : Suppose a system is ~~given~~ described with a differential equation. Then its output ~~at~~ depends on both the i/p & initial conditions. Therefore, it is not necessary that if we delay the i/p by some amount, the o/p will be simply delayed. That will be true only if the initial conditions are kept unchanged even when we start the i/p from a delayed time.

### (iii) CAUSAL or NON CAUSAL

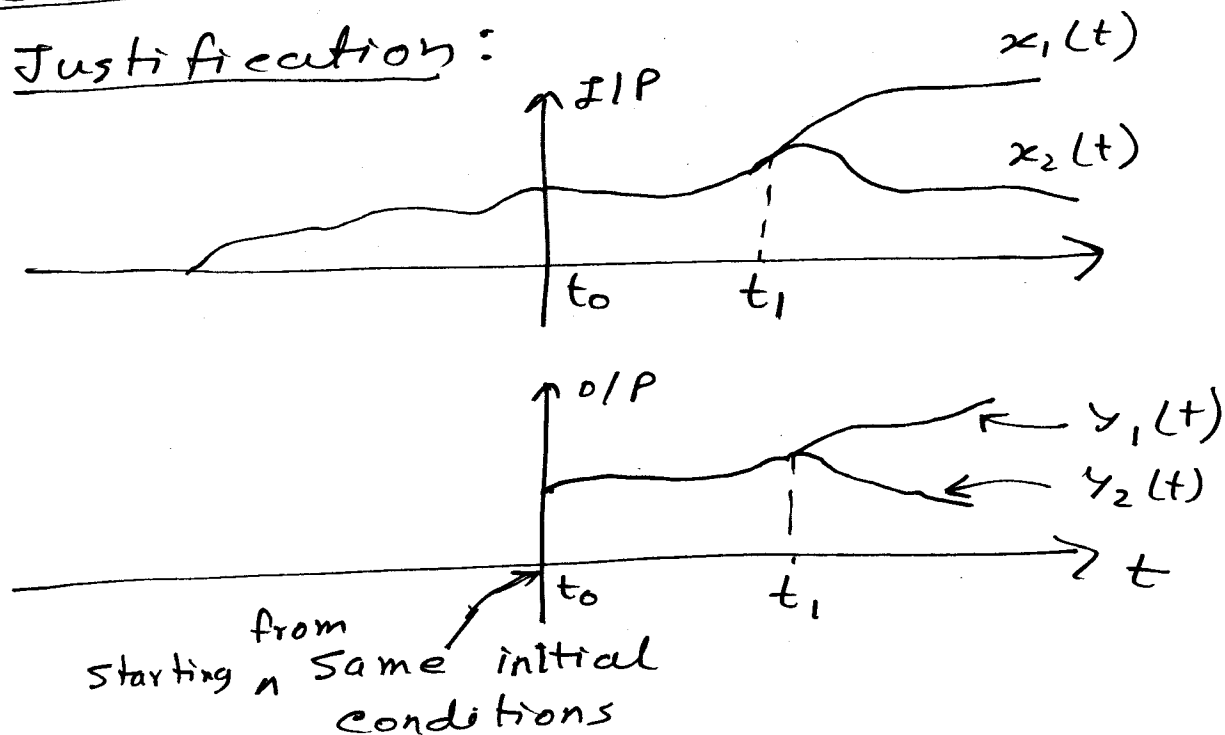
#### (b) Non causal

Because if I change the i/p at time  $(t+1)$  the o/p ~~also~~ at time  $t$  must change.

(d)  $y(t)$  depends on  $x(t)$  (current input / present input) and  $x(t-2)$  (past i/p) only. Therefore it is a causal system

#### (a) CAUSAL SYSTEM

Justification:



Consider I have two copies of the same / identical system described by the differential equation in Q1a.

~~In~~ To one, I apply the i/p  $x_1(t)$  & to the other, I apply i/p  $x_2(t)$

$x_1(t)$  and  $x_2(t)$  are same upto time  $t = t_1$

Now I want to find the o/p of the system between  $t = t_0$  and  $t = t_1$ .

Also both the systems starts from the same initial conditions at  $t = t_0$  (which depends on the i/p before ~~to~~  $t = t_0$ )

Since the excitation and also the initial conditions are same, the o/p after solving the diff. eqn. must come out to be same for both the systems.

$$\therefore y_1(t) = y_2(t) \text{ between upto } t = t_1$$

In fact you can never find two i/p's  $x_1(t)$  and  $x_2(t)$  which are equal upto <sup>some</sup> time  $t = t_1$  but the o/p's are different before  $t = t_1$  (given that the initial conditions are also same)

$\Rightarrow$  The o/p of the system depends on ~~past~~ present and (~~possibly~~) past i/p but not on future i/p.  
So the system is causal.

---

Side note: For question number (1b)

If I want to have same output between  $t=t_0$  and  $t=t_1$ , then I must keep the i/p same ~~upto~~ ~~time~~ ~~to~~ between time  $t=t_0+t_1$  and  $t=t_1+t_1$  (and I also must start from the same initial condition at time  $t=t_0$ .) So the system is **Not CAUSAL**.

(c) CAUSAL

Justification similar to Q1a

Briefly: The o/p in this case depends on (i) i/p (ii) Initial condition and (iii) time (because of the term  $3ty$ )

Now assume I have two copies of the same system.

Now if I start from same initial conditions at  $t=t_0$ , if I keep the i/p same between  $t=t_0$  and  $t=t_1$ , (and ~~the value of t is also~~ clearly I am considering the same time interval)

THEN all COPIES of the given system will produce same o/p.

Q5) a)  $x(t) = e^{-t} u(t)$  ... [given]

$\Rightarrow x(\tau) = e^{-\tau} u(\tau)$  ... [replacing  $t$  with  $\tau$ ]

$h(t) = u(t)$  ... [given]

$\Rightarrow h(t-\tau) = u(t-\tau)$  ... [replacing  $t$  with  $(t-\tau)$ ]

the

$y(t) = x(t) * h(t)$

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

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

This term is non-zero if ~~replaced~~ ~~replaced~~  $\tau > 0$  and  $\tau < t$ . Therefore, if  $t < 0$ , this term is zero for all values of  $\tau$ ...

This term is zero for  $\tau < 0$

This term is zero for  $t-\tau < 0$  or  $\tau > t$

$= \begin{cases} \int_0^t e^{-\tau} u(\tau) u(t-\tau) d\tau \dots & \text{if } t \geq 0 \\ 0 \dots \dots \dots & \text{if } t < 0 \end{cases}$

$= \begin{cases} \int_0^t e^{-\tau} \times 1 \times 1 d\tau \dots \dots \dots & \text{if } t \geq 0 \\ 0 \dots \dots \dots & \text{if } t < 0 \end{cases}$

$= \begin{cases} -[e^{-\tau}]_0^t & \text{if } t > 0 \\ 0 & \text{if } t < 0 \end{cases} = \begin{cases} 1 - e^{-t} & \text{if } t \geq 0 \\ 0 & \text{if } t < 0 \end{cases}$

$$b) x(t) = u(t)$$

$$\Rightarrow x(\tau) = u(\tau)$$

$$h(t) = u(t)$$

$$\Rightarrow h(t-\tau) = u(t-\tau)$$

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

$$= \begin{cases} \int_0^t u(\tau) u(t-\tau) d\tau & \text{if } t \geq 0 \\ 0 & \text{if } t < 0 \end{cases}$$

$$= \begin{cases} \int_0^t 1 d\tau & \text{if } t \geq 0 \\ 0 & \text{if } t < 0 \end{cases} = \begin{cases} t & \text{if } t \geq 0 \\ 0 & \text{if } t < 0 \end{cases}$$


---

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

$$\Rightarrow x(\tau) = e^{-\tau} u(\tau)$$

$$h(t) = e^{-3t} u(t)$$

$$\Rightarrow h(t-\tau) = e^{-3(t-\tau)} u(t-\tau)$$

$$\therefore y(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$$

$$= \int_{-\infty}^{\infty} e^{-\tau} u(\tau) e^{-3(t-\tau)} u(t-\tau) d\tau$$

$$= \begin{cases} \int_0^t e^{-\tau} u(\tau) e^{-3t+3\tau} u(t-\tau) d\tau & \text{if } t \geq 0 \\ 0 & \text{if } t < 0 \end{cases}$$

$$= \begin{cases} e^{-3t} \int_0^t e^{2\tau} \times 1 \times 1 d\tau & \text{if } t \geq 0 \\ 0 & \text{if } t < 0 \end{cases}$$



$$= \begin{cases} e^{-3t} \frac{1}{2} [e^{2\tau}]_0^t & \text{if } t \geq 0 \\ 0 & \text{if } t < 0 \end{cases}$$

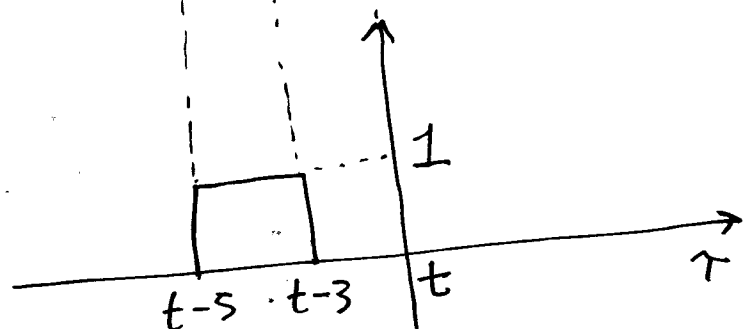
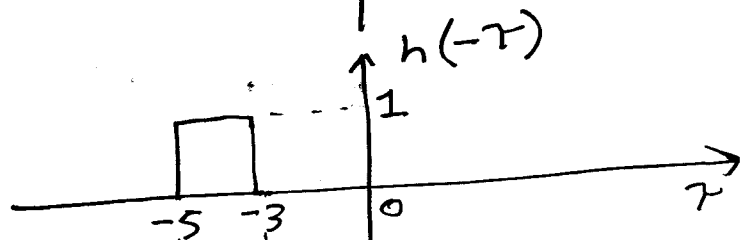
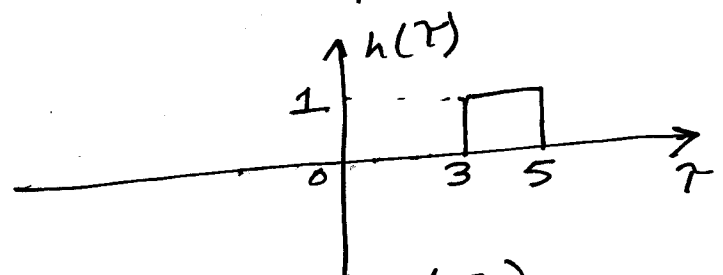
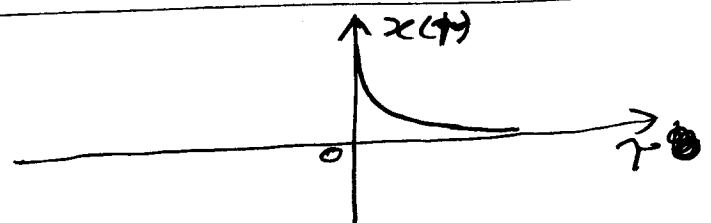
$$= \begin{cases} \frac{1}{2} e^{-3t} (e^{2t} - e^0) & \text{if } t \geq 0 \\ 0 & \text{if } t < 0 \end{cases} = \begin{cases} \frac{1}{2} (e^{-t} - e^{-3t}) & \text{if } t \geq 0 \\ 0 & \text{if } t < 0 \end{cases}$$

**Q6)**  $x(t) = e^{-3t} u(t)$   
 $\Rightarrow x(\tau) = e^{-3\tau} u(\tau)$   
 (substituting  $t$  with  $\tau$ )

$h(t) = u(t-3) - u(t-5)$   
 $h(\tau) = u(\tau-3) - u(\tau-5)$   
 (substituting  $t$  with  $\tau$ )

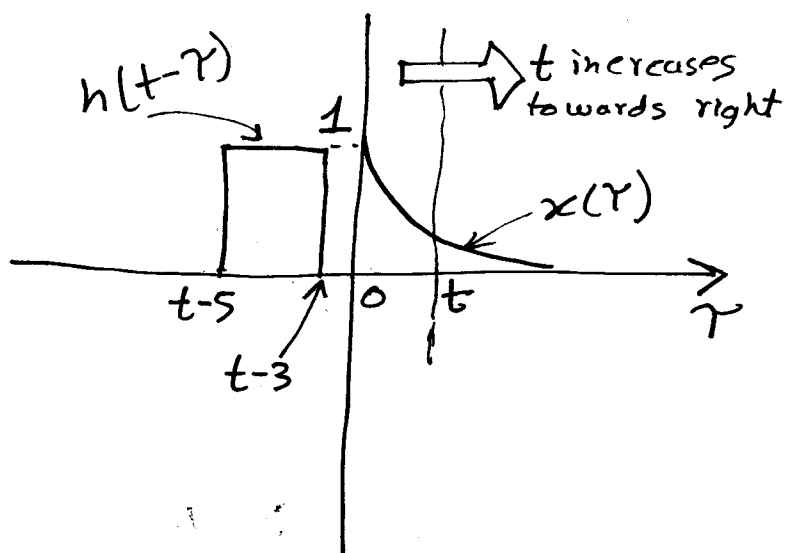
Now draw  $h(\tau)$  by flipping it horizontally about the  $y$  axis

Next, draw  $h(t-\tau)$ .  
 For this simply replace ~~to~~  $\tau=0$  point with  $\tau=t$ ,  $\tau=-3$  with  $\tau=t-3$ ,  $\tau=-5$  with  $\tau=t-5$  etc



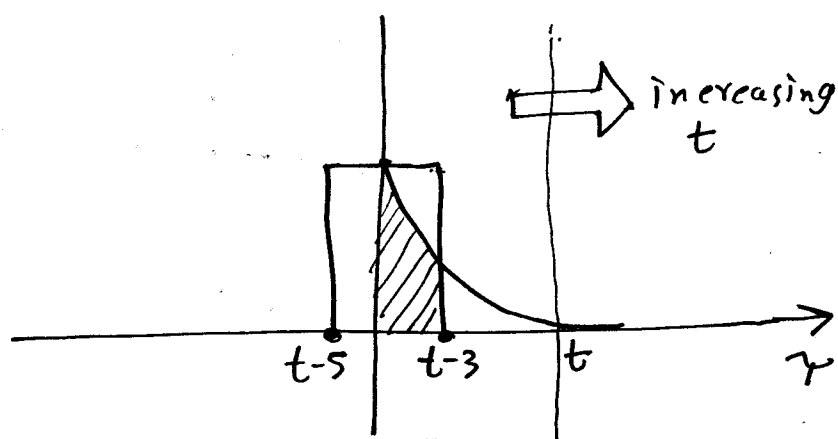
This graph moves towards right as  $t$  increases & towards left as  $t$  decreases

Next, draw  $x(\tau)$  &  $h(t-\tau)$  together,



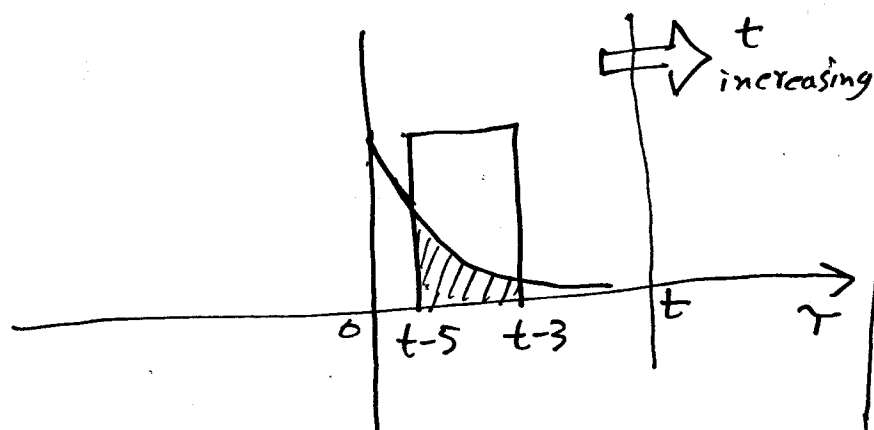
Clearly if  $t-3 < 0$  then  $x(\tau)$  &  $h(t-\tau)$  do not overlap & therefore o/p  $y(t)$  will be zero.

$$\therefore y(t) = 0 \text{ for } t-3 < 0 \text{ or } t < 3$$



When  $t-3 \geq 0$  and  $t-5 \leq 0$  i.e.  $3 \leq t \leq 5$  partial overlap occurs.

$$y(t) = \int_0^{t-3} e^{-3\tau} d\tau = \frac{1}{3} (1 - e^{-3(t-3)})$$

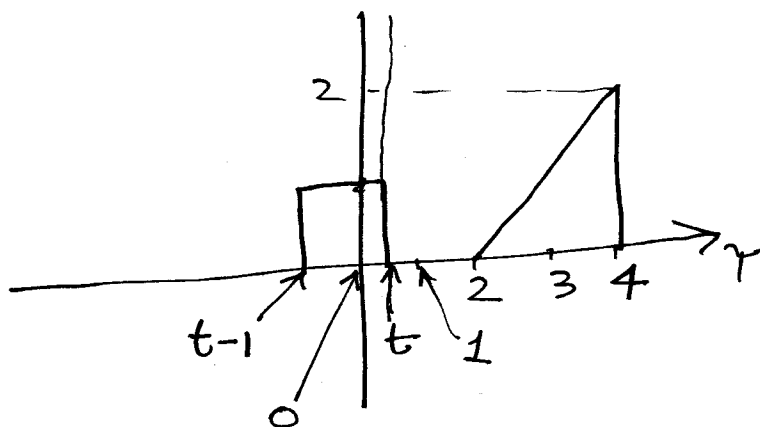
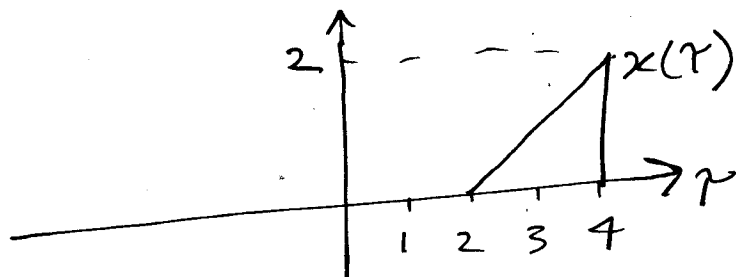
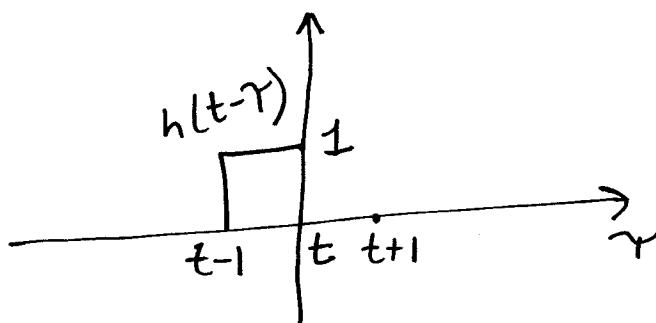
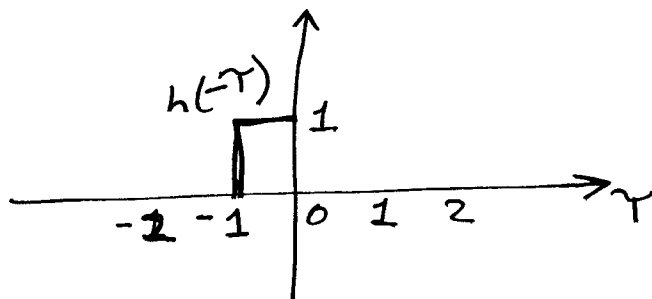
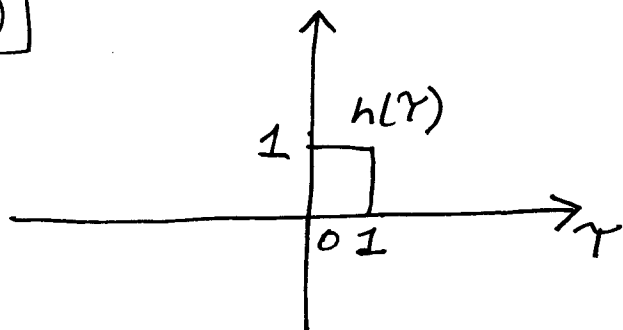


When  $t-5 \geq 0$  i.e.  $t \geq 5$  complete overlap

$$y(t) = \int_{t-5}^{t-3} e^{-3\tau} d\tau = \frac{1}{3} (e^{-3(t-5)} - e^{-3(t-3)})$$

$$\therefore y(t) = \begin{cases} 0 & \text{if } t \leq 3 \\ \frac{1}{3} (1 - e^{-3(t-3)}) & \text{if } 3 \leq t \leq 5 \\ \frac{1}{3} (e^{-3(t-5)} - e^{-3(t-3)}) & \text{if } t \geq 5 \end{cases}$$

Q7)



Simply draw ~~the~~ the graph  $h(t)$ , but replace the variable  $t$  with  $\tau$ .



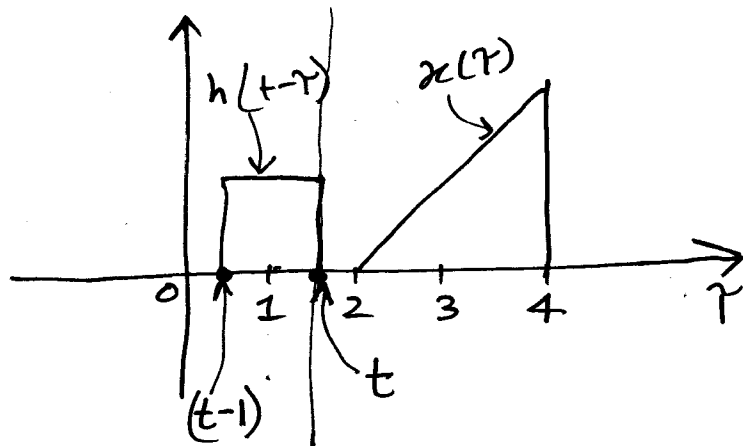
Flip around  $\tau$  axis.  
(horizontally)



Just replace  
 $\tau=0$  with  $\tau=t$   
 $\tau=-1$  with  $\tau=t-1$   
 $\tau=1$  with  $\tau=t+1$   
 $\vdots$  etc

~~Draw  $x(\tau)$  vs  $\tau$~~   
 Draw  $\tau$  vs.  $x(\tau)$

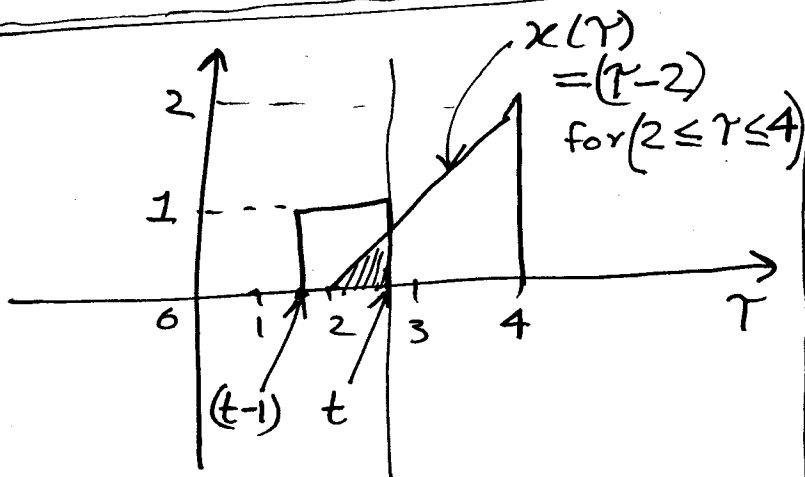
Draw  $x(\tau)$  and  $h(t-\tau)$  together.



← This line is the indicator for time  $t$ . As  $t$  increases this line moves right. The graph of  $h(t-\tau)$  also moves right with this indicator

If  $t < 2$   
no overlap

$$\therefore y(t) = 0$$



If  $t \geq 2$  and  $t \leq 3$   
i.e.  $2 \leq t \leq 3$   
partial overlap

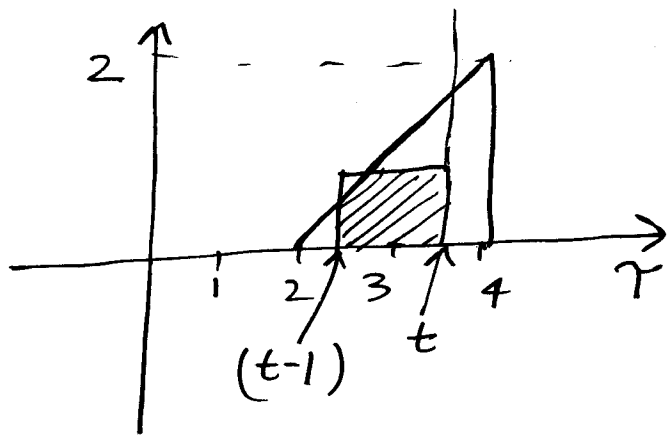
$$y(t) = \int_2^t x(\tau) h(t-\tau) d\tau$$

$$= \int_2^t (\tau-2) \times 1 d\tau$$

$$= \left[ \frac{\tau^2}{2} - 2\tau \right]_2^t$$

$$= \frac{t^2}{2} - 2t + 2$$

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

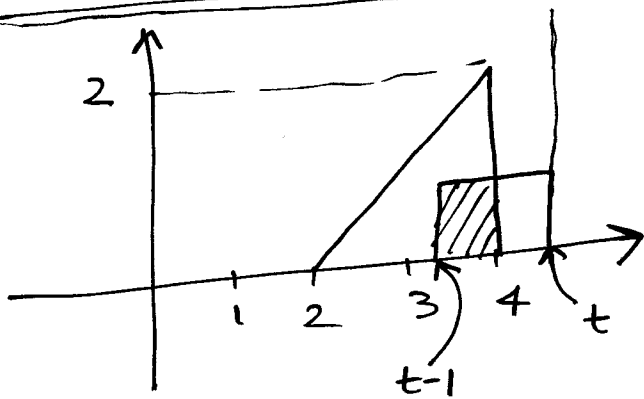


If  $t \geq 3$  but  $t \leq 4$

i.e.  $3 \leq t \leq 4$

~~partial~~ <sup>full</sup> overlap

$$\begin{aligned}
 y(t) &= \int_{t-1}^t x(\tau) h(t-\tau) d\tau \\
 &= \int_{t-1}^t (\tau-2) d\tau \\
 &= \frac{t^2}{2} - 2t - \frac{(t-1)^2}{2} + 2(t-1) \\
 &= \cancel{t^2 - 2t - \frac{t^2 - 2t + 1}{2} + 2t - 2} = t - \frac{5}{2}
 \end{aligned}$$

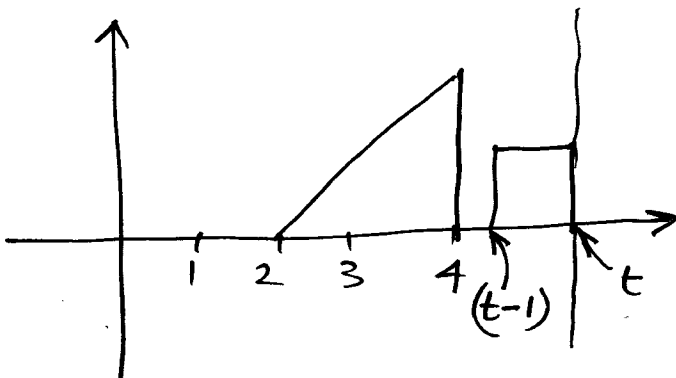


for  $t \geq 4$  but  $t \leq 5$

or  $4 \leq t \leq 5$

partial overlap

$$\begin{aligned}
 y(t) &= \int_{t-1}^4 x(\tau) h(t-\tau) d\tau \\
 &= \int_{t-1}^4 (\tau-2) d\tau \\
 &= 8 - 8 - \frac{(t-1)^2}{2} + 2(t-1) \\
 &= \cancel{8 - 8 - \frac{t^2 - 2t + 1}{2} + 2t - 2} \\
 &= (t-1) \left( \frac{5-t}{2} \right)
 \end{aligned}$$



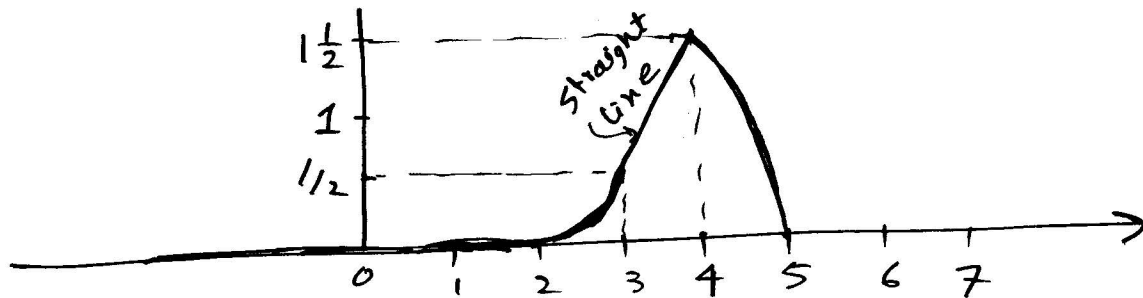
If  $(t-1) > 4$  or  $t > 5$

no overlap

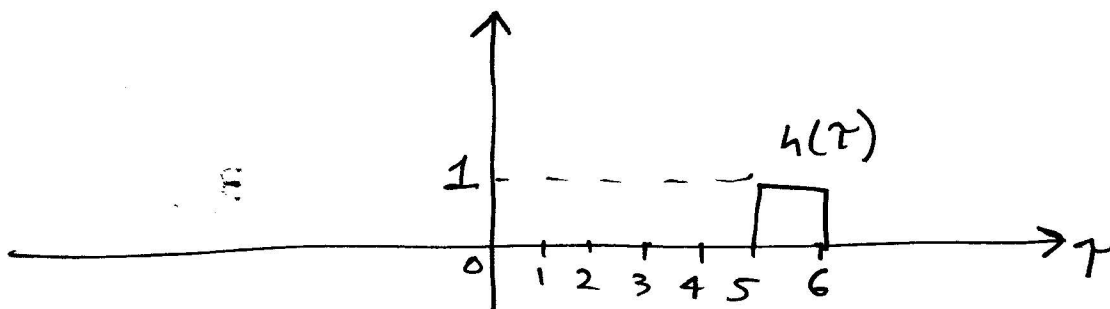
$$\Rightarrow y(t) = 0$$

$$\therefore y(t) = \begin{cases} 0 & \text{--- if } t < 2 \\ \frac{1}{2}(t-2)^2 & \text{--- if } 2 \leq t \leq 3 \\ t - 3/2 & \text{--- if } 3 \leq t \leq 4 \\ (t-1)(5-t)/2 & \text{--- if } 4 \leq t \leq 5 \\ 0 & \text{--- if } t > 5 \end{cases}$$

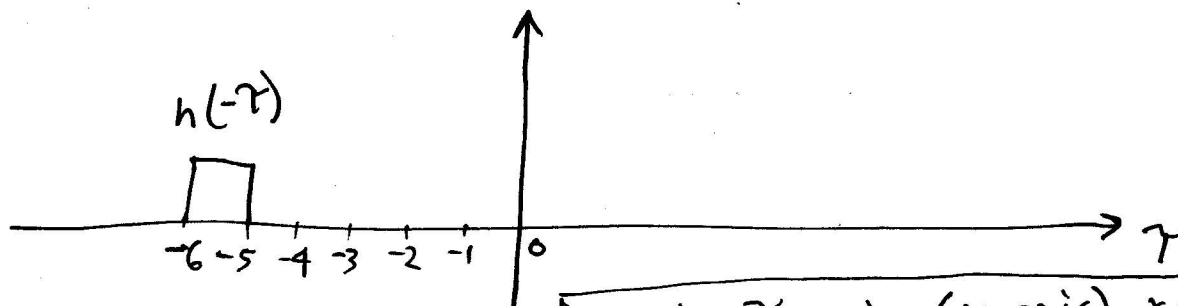
Sketch of  $y(t)$



Q8)

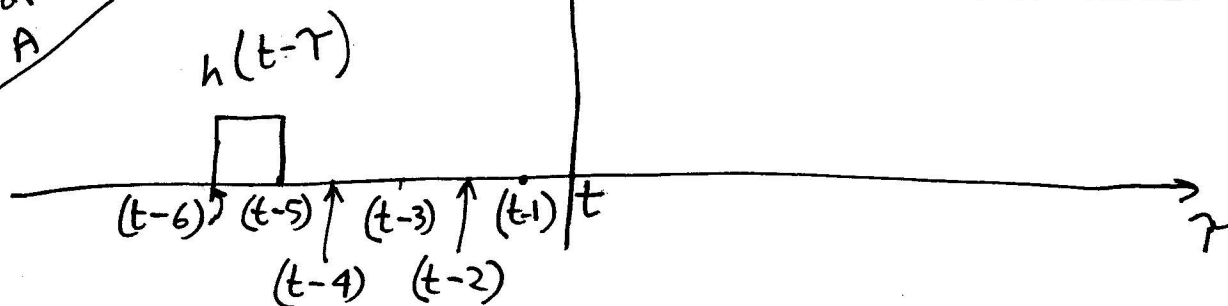


↓ flip around  $\gamma$  axis

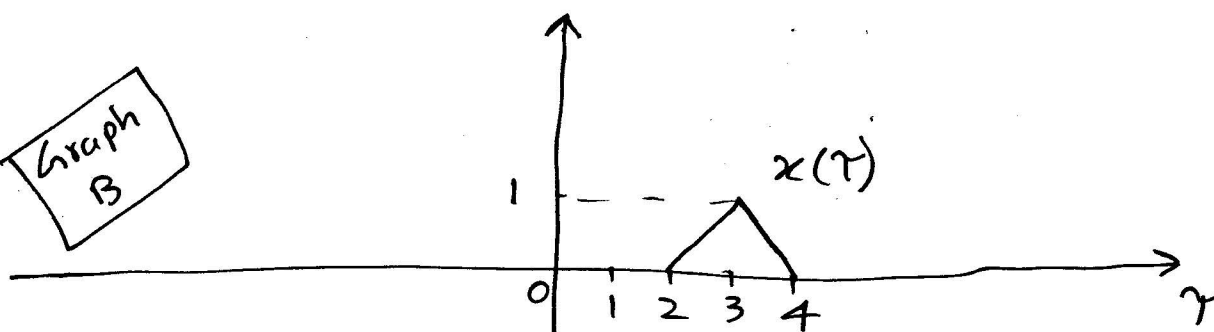


↓ on the  $\tau$  axis ( $x$  axis) replace 0 with  $t$ , -1 with  $t-1$ , -2 with  $t-2$ , ..... -5 with  $t-5$ , -6 with  $t-6$

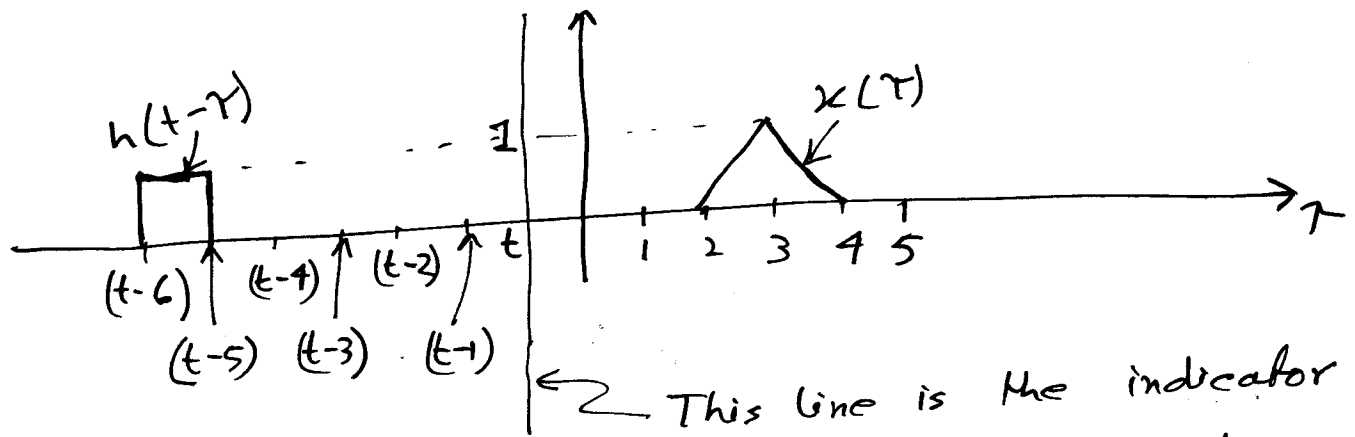
Graph A



Graph B



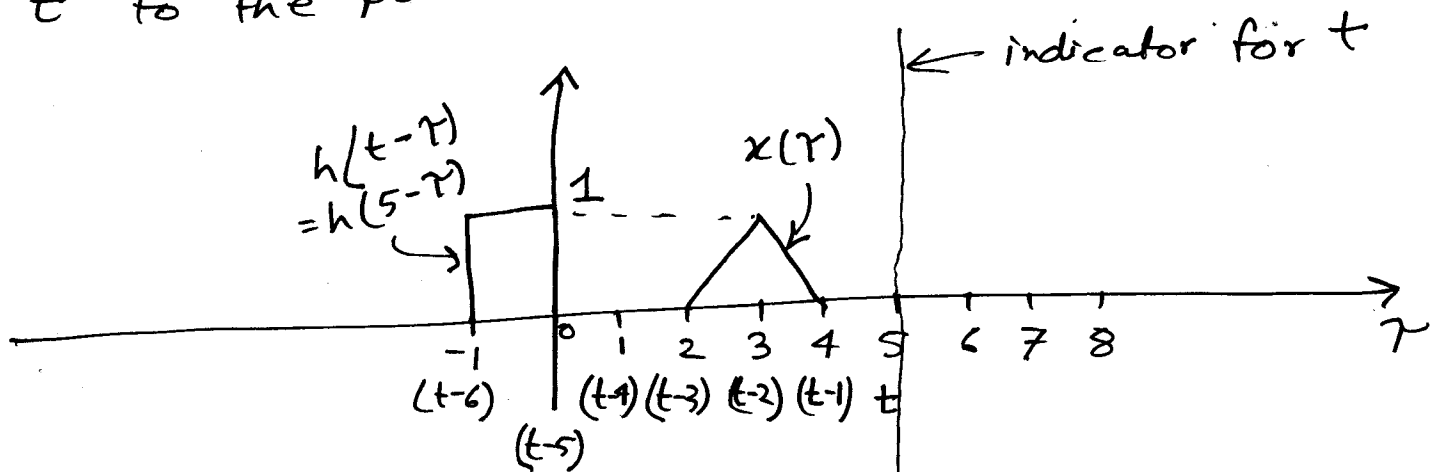
Now draw Graph A and Graph B together



← This line is the indicator for time  $t$ . As  $t$  increases this line together with the graph of  $h(t-\tau)$  moves right.

~~Observe~~

Since we want to compute output at  $t=5$ , i.e.  $y(5)$ , we will move the indicator for  $t$  to the point  $\tau=5$  as shown below.



There is no overlap between  $x(\tau)$  &  $h(5-\tau)$

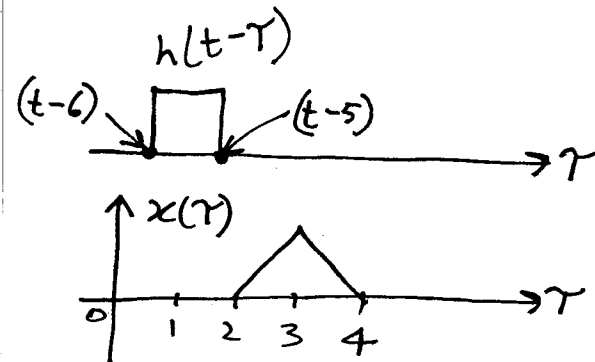
$$\therefore y(5) = 0$$



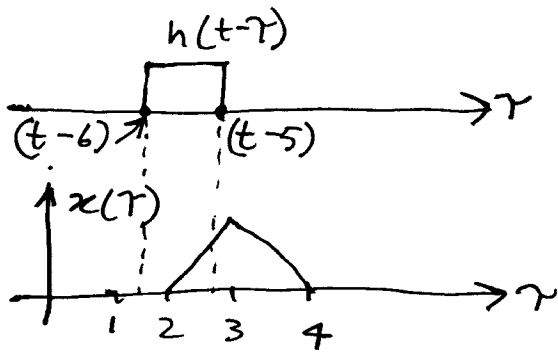
Let us now compute ~~the~~  $y(t)$  briefly

~~for  $t \leq 7 \Rightarrow$  no overlap  $\Rightarrow y(t) = 0$~~

~~for  $7 \leq t \leq 8$   $y(t) = \int_2^{t-5}$~~



if  $t-5 < 2$  or  $t < 7$   
 $\Rightarrow$  no overlap  
 $\therefore y(t) = 0$

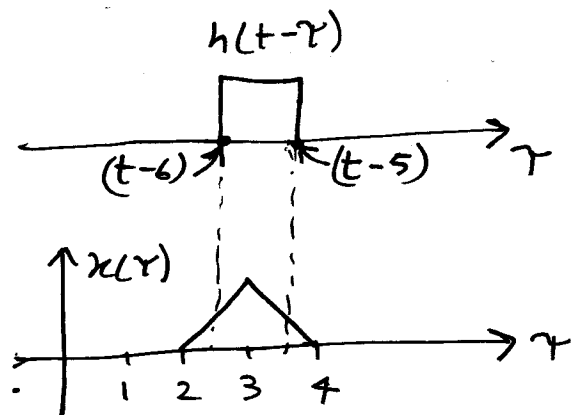


Note:  $x(\tau) = \tau - 2$   
 for  $2 \leq \tau \leq 3$   
 and  $x(\tau) = 4 - \tau$   
 for  $3 \leq \tau \leq 4$

If  $t-5 \geq 2$  and  $(t-6) \leq 2$   
 i.e.  $t \geq 7$  and  $t \leq 8$   
 partial overlap

$$\begin{aligned} y(t) &= \int_2^{t-5} x(\tau) h(t-\tau) d\tau \\ &= \int_2^{t-5} (\tau - 2) \times 1 d\tau \\ &= \left[ \frac{\tau^2}{2} - 2\tau \right]_2^{t-5} \\ &= \frac{(t-5)^2}{2} - 2(t-5) - 2 + 4 \\ &= \frac{1}{2} (t^2 - 14t + 49) \\ &= \frac{1}{2} (t-7)^2 \end{aligned}$$

P.T.O



$$x(\tau) = \begin{cases} \tau - 2 & \text{for } 2 \leq \tau \leq 3 \\ 4 - \tau & \text{for } 3 \leq \tau \leq 4 \end{cases}$$

If  $t - 5 > 3$  and  $t - 5 \leq 4$   
or  $t > 8$  and  $t \leq 9$

full overlap

$$\begin{aligned} y(t) &= \int_{t-6}^{t-5} x(\tau) h(t-\tau) d\tau \\ &= \int_{t-6}^{t-5} x(\tau) \times 1 d\tau \end{aligned}$$

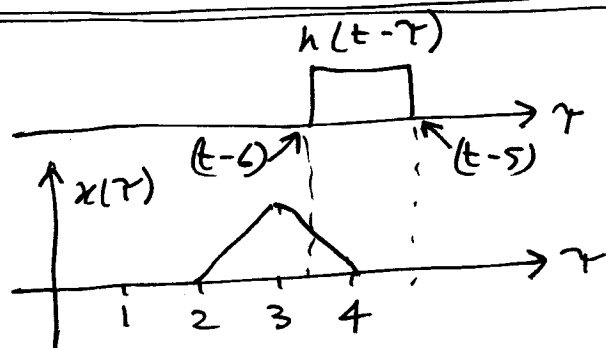
$$= \int_{t-6}^3 x(\tau) d\tau + \int_3^{t-5} x(\tau) d\tau$$

$$= \int_{t-6}^3 (\tau - 2) d\tau + \int_3^{t-5} (4 - \tau) d\tau$$

$$= \left[ \frac{\tau^2}{2} - 2\tau \right]_{t-6}^3 + \left[ 4\tau - \frac{\tau^2}{2} \right]_3^{t-5}$$

$$= 17t - t^2 - 71.5$$

(simplify yourselves and  
check my answer)



If  $t - 6 > 3$  and  $t - 6 \leq 4$   
or  $t > 9$  and  $t \leq 10$

Partial overlap

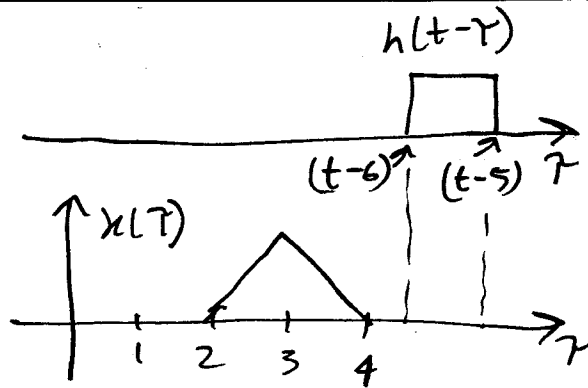
$$y(t) = \int_{t-6}^4 x(\tau) h(t-\tau) d\tau$$

$$= \int_{t-6}^4 (4 - \tau) d\tau$$

$$= \left[ 4\tau - \frac{\tau^2}{2} \right]_{t-6}^4$$

$$= \frac{1}{2} (t - 10)^2$$

(Please check)



If  $t-6 > 4$  or  $t > 10$   
 no overlap  
 $y(t) = 0$

$$\therefore y(t) = \begin{cases} 0 & \text{if } t \leq 7 \\ (t-7)^2/2 & \text{if } 7 \leq t \leq 8 \\ 17t - t^2 - 71.5 & \text{if } 8 \leq t \leq 9 \\ (t-10)^2/2 & \text{if } 9 \leq t \leq 10 \\ 0 & \text{if } t \geq 10 \end{cases}$$

