- 1. Find the Fourier transform of
  - (a)  $\delta(t+1)+\delta(t-1)$
  - (b)  $e^{-2t}u(t)$
  - (c)  $e^{-3(t-1)}u(t-1)$
- 2. Consider a causal LTI system with frequency response

$$H(j\omega) = \frac{1}{4+j\omega}.$$

For a particular input x(t) this system is observed to produce the output

$$y(t) = e^{-3t}u(t) - e^{-4t}u(t)$$

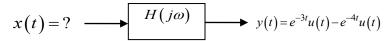


Fig.3. A causal LTI system

Determine x(t).

- 3. Consider a causal LTI system implemented as the RLC circuit shown in Fig. In this circuit x(t) is the input voltage. The voltage y(t) across the capacitor is considered the system output.
  - a) Find the differential equation relating x(t) and y(t)
  - b) Determine the frequency response using Fourier transform
  - c) Determine the impulse response of this electric circuit using inverse Fourier transform and convolution theorem

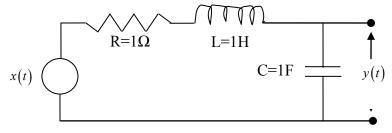


Fig.1. An RLC circuit

4. Let x(t) and y(t) be two real signals. Then the cross-correlation function of x(t) and y(t) is defined by

$$\phi_{xy}(t) = \int_{-\infty}^{+\infty} x(t+\tau)y(\tau)d\tau$$

and the autocorrelation of x(t) is defined as

$$\phi_{xx}(t) = \int_{-\infty}^{+\infty} x(t+\tau)x(\tau)d\tau$$

- (a) What is the relationship between  $\Phi_{xy}(\omega)$  and  $\Phi_{yx}(\omega)$ ?
- (b) Find expression for  $\Phi_{xy}(\omega)$  in terms of  $X(\omega)$  and  $Y(\omega)$ .
- (c) Show that  $\Phi_{xx}(\omega)$  is real and nonnegative for every  $\omega$
- (d) Suppose that x(t) is the input to an LTI system with a real-valued impulse response and with frequency response  $H(\omega)$  and that y(t) is the output. Find expressions for  $\Phi_{xy}(\omega)$  and  $\Phi_{yy}(\omega)$  in terms of  $\Phi_{xx}(\omega)$  and  $H(\omega)$ .