

EE150-Signals and System, FALL 2024

Homework Set #4

Prof. Lin Xu and Prof. Xiran Cai

Problem 1. (20 points) Determine the Fourier transform of the following signals:

$$(a) \quad x(t) = \begin{cases} \cos(\pi t), & |t| \leq 1 \\ 0, & |t| > 1 \end{cases}$$

$$(b) \quad x(t) = \cos(6t + \frac{\pi}{4})$$

(c) As shown in the Figure 1, $x(t)$ is a continuous periodic signal with fundamental period $T = 6$:

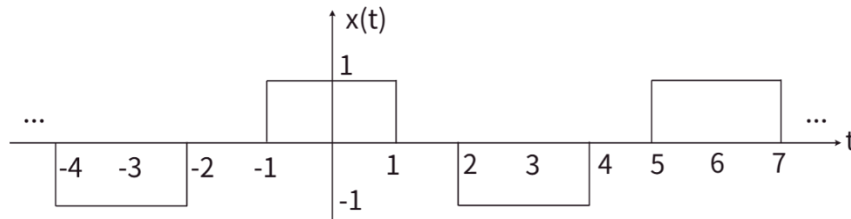


Figure 1

Solution:

$$\begin{aligned} (a) \quad X(j\omega) &= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt = \int_{-1}^1 \cos(\pi t) e^{-j\omega t} dt = \frac{1}{2} \int_{-1}^1 (e^{j\pi t} + e^{-j\pi t}) e^{-j\omega t} dt \\ &= \frac{1}{2j(\pi-\omega)} (e^{j(\pi-\omega)} - e^{-j(\pi-\omega)}) + \frac{1}{2j(\pi+\omega)} (e^{j(\pi+\omega)} - e^{-j(\pi+\omega)}) \\ &= \frac{\sin(\pi-\omega)}{\pi-\omega} + \frac{\sin(\pi+\omega)}{\pi+\omega} = \frac{\sin\omega}{\pi-\omega} - \frac{\sin\omega}{\pi+\omega} \end{aligned}$$

(b) Method 1:

$$\cos\left(6t + \frac{\pi}{4}\right) = \frac{\sqrt{2}}{2} \cos(6t) - \frac{\sqrt{2}}{2} \sin(6t)$$

$$\text{And } \cos(6t) = \frac{e^{j6t} + e^{-j6t}}{2}, \quad \sin(6t) = \frac{e^{j6t} - e^{-j6t}}{2j}$$

$$\text{So } \cos\left(6t + \frac{\pi}{4}\right) = \frac{\sqrt{2} + j\sqrt{2}}{4} e^{j6t} + \frac{\sqrt{2} - j\sqrt{2}}{2} e^{-j6t}$$

$\because 1 \xleftrightarrow{\mathcal{F}} 2\pi\delta(\omega), \quad \therefore e^{j6t} \cdot 1 \xleftrightarrow{\mathcal{F}} 2\pi\delta(\omega-6) \text{ and } e^{-j6t} \cdot 1 \xleftrightarrow{\mathcal{F}} 2\pi\delta(\omega+6) \quad \text{frequency shifting properties:}$

$$\text{So } X(j\omega) = \frac{\sqrt{2} + j\sqrt{2}}{2} \pi \delta(\omega - 6) + \frac{\sqrt{2} - j\sqrt{2}}{2} \pi \delta(\omega + 6)$$

Method 2:

$$\cos\left(6t + \frac{\pi}{4}\right) = \frac{\sqrt{2}}{2} \cos(6t) - \frac{\sqrt{2}}{2} \sin(6t)$$

Let $x_1(t) = \frac{\sqrt{2}}{2} \cos(6t)$, considering FS: $a_1 = a_{-1} = \frac{\sqrt{2}}{4}$, and $a_k = 0$ when $k \neq \pm 1$

$$\text{So } X_1(j\omega) = \sum_{k=-\infty}^{\infty} a_k 2\pi \delta(\omega - k\omega_0) = \frac{\sqrt{2}}{2} \pi \delta(\omega - 6) + \frac{\sqrt{2}}{2} \pi \delta(\omega + 6)$$

Let $x_2(t) = \frac{\sqrt{2}}{2} \sin(6t)$, $a_1 = \frac{\sqrt{2}}{4j}$, $a_{-1} = -\frac{\sqrt{2}}{4j}$, and $a_k = 0$ when $k \neq \pm 1$

$$\text{So } X_2(j\omega) = \sum_{k=-\infty}^{\infty} a_k 2\pi \delta(\omega - k\omega_0) = \frac{-j\sqrt{2}}{2} \pi \delta(\omega - 6) + \frac{j\sqrt{2}}{2} \pi \delta(\omega + 6)$$

$$X(j\omega) = X_1(j\omega) - X_2(j\omega) = \frac{\sqrt{2}}{2} \pi + j\sqrt{2} \pi \delta(\omega - 6) + \frac{\sqrt{2}}{2} \pi - j\sqrt{2} \pi \delta(\omega + 6)$$

(c) Let $x_1(t)$ be a periodic signal as shown in the Figure 2, then $x(t) = x_1(t) - x_1(t - 3)$

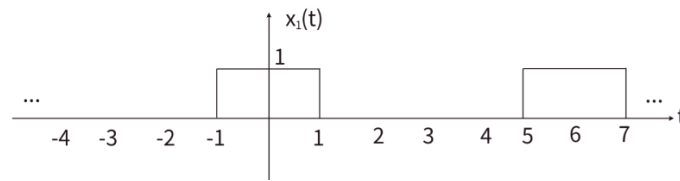


Figure 2

Considering Fourier Series, then $x_1(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t}$, where $\omega_0 = \frac{2\pi}{T} = \frac{\pi}{3}$

$$\begin{aligned} a_k &= \frac{1}{T} \int_{-1}^1 x_1(t) e^{-jk\omega_0 t} dt = -\frac{1}{jk\omega_0 T} (e^{-jk\omega_0} - e^{jk\omega_0}) = \frac{2}{k\omega_0 T} \left(\frac{e^{jk\omega_0} - e^{-jk\omega_0}}{2j} \right) \\ &= \frac{2 \sin(k\omega_0)}{k\omega_0 T} = \frac{\sin\left(\frac{k\pi}{3}\right)}{k\pi} \end{aligned}$$

$$\text{So } X_1(j\omega) = 2\pi \sum_{k=-\infty}^{\infty} \frac{\sin\left(\frac{k\pi}{3}\right)}{k\pi} \delta\left(\omega - \frac{k\pi}{3}\right)$$

$$x(t) = x_1(t) - x_1(t - 3)$$

$$\text{So } X(j\omega) = X_1(j\omega) - X_1(j\omega) e^{-3j\omega} = 2\pi(1 - e^{-3j\omega}) \sum_{k=-\infty}^{\infty} \frac{\sin\left(\frac{k\pi}{3}\right)}{k\pi} \delta\left(\omega - \frac{k\pi}{3}\right)$$

Problem 2. (15 points) Determine the inverse Fourier transform of $X(j\omega)$:

- (a) $X(j\omega) = u(\omega - 2) - u(\omega - 4)$
- (b) $X(j\omega) = 2 \cos(3\omega)$
- (c) $X(j\omega)$ as shown in the Figure 3:

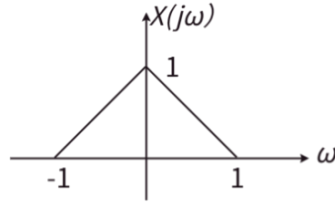


Figure 3

Solution:

(a) Let $G(j\omega) = u(\omega + 1) - u(\omega - 1)$, then $X(j\omega) = G(j(\omega - 3))$

$$g(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} G(j\omega) e^{j\omega t} d\omega = \frac{1}{2\pi} \int_{-1}^1 e^{j\omega t} d\omega = \frac{1}{2\pi} \frac{e^{jt} - e^{-jt}}{jt} = \frac{1}{\pi} \frac{\sin t}{t}$$

Then using frequency shifting properties:

$$\because X(j\omega) = G(j(\omega - 3)) \quad \therefore x(t) = e^{j3t} g(t) = e^{j3t} \frac{1}{\pi} \frac{\sin t}{t}$$

(b) $X(j\omega) = 2 \cos(3\omega) = e^{j3\omega} + e^{-j3\omega}$

$$\because \delta(t) \xrightarrow{\mathcal{F}} 1 \quad \therefore \delta(t+3) + \delta(t-3) \xrightarrow{\mathcal{F}} e^{j3\omega} + e^{-j3\omega} \quad (\text{time shifting property})$$

$$\text{So } X(j\omega) \xrightarrow{\mathcal{F}^{-1}} \delta(t+3) + \delta(t-3)$$

(c) Method 1: using the Fourier inverse transform

$$\begin{aligned} x(t) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega = \frac{1}{2\pi} \int_{-1}^0 (\omega + 1) e^{j\omega t} d\omega + \frac{1}{2\pi} \int_0^1 (1 - \omega) e^{j\omega t} d\omega \\ &= \frac{1}{2\pi} \left(\frac{1 - e^{-jt}}{jt} + \frac{e^{-jt}}{jt} + \frac{1 - e^{-jt}}{t^2} \right) + \frac{1}{2\pi} \left(\frac{e^{jt} - 1}{jt} - \frac{e^{jt}}{jt} + \frac{1 - e^{jt}}{t^2} \right) \\ &= \frac{1}{2\pi} \left(\frac{2 - e^{-jt} - e^{jt}}{t^2} \right) = \frac{1}{\pi} \left(\frac{1 - \cos t}{t^2} \right) \end{aligned}$$

Method 2:

Let $X_1(j\omega) = \frac{d}{d\omega} X(j\omega)$, $X_1(j\omega)$ as shown in the Figure 4.

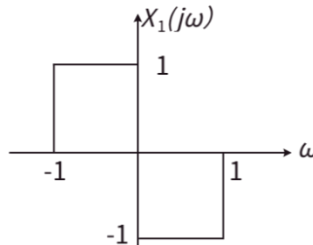


Figure 4

$$\begin{aligned}
 x_1(t) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} X_1(j\omega) e^{j\omega t} d\omega = \frac{1}{2\pi} \left(\int_{-1}^0 e^{j\omega t} d\omega - \int_0^1 e^{j\omega t} d\omega \right) \\
 &= \frac{2 - (e^{jt} + e^{-jt})}{2\pi jt} \\
 &= \frac{1 - \cos t}{j\pi t}
 \end{aligned}$$

Using frequency domain integrals properties, then $x(t) = -\frac{x_1(t)}{jt} + \pi x_1(0)\delta(t)$

$$x_1(0) = \lim_{t \rightarrow 0} \frac{1 - \cos t}{j\pi t} = 0, \text{ so } x(t) = -\frac{x_1(t)}{jt} = -\frac{\frac{1 - \cos t}{j\pi t}}{jt} = \frac{1}{\pi} \left(\frac{1 - \cos t}{t^2} \right)$$

Problem 3. (15 points)

- (a) Determine the Fourier transform of the following signal:

$$x(t) = te^{-2|t|}$$

- (b) Use the result from part (a), along with the duality property, to determine the Fourier transform of the following signal:

$$f(t) = \frac{8t}{(4 + t^2)^2}$$

Solution:

(a) $e^{-2|t|} \xleftrightarrow{\mathcal{F}} \frac{4}{4 + \omega^2} \quad \therefore te^{-2|t|} \xleftrightarrow{\mathcal{F}} j \frac{d}{d\omega} \left(\frac{4}{4 + \omega^2} \right) = \frac{-8j\omega}{(4 + \omega^2)^2}$ (frequency domain differential property)

(b) $f(t) = \frac{8t}{(4 + t^2)^2} \xrightarrow{t \leftrightarrow \omega} \frac{8\omega}{(4 + \omega^2)^2}$

From part (a), $\frac{8\omega}{(4 + \omega^2)^2} = j \cdot \frac{-8j\omega}{(4 + \omega^2)^2} \xleftrightarrow{\mathcal{F}^{-1}} jte^{-2|t|}$

Then using duality properties, $F(j\omega) = 2\pi \cdot (-j\omega e^{-2|\omega|}) = -2j\pi\omega e^{-2|\omega|}$

Problem 4. (15 points) Let $X(j\omega)$ denotes the Fourier transform of the signal $x(t)$ depicted in the Figure 5:

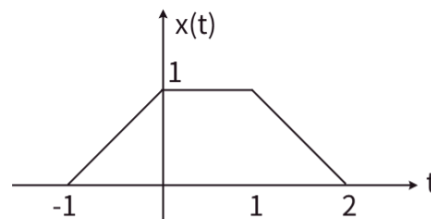


Figure 5

- (a) Determine $\int_{-\infty}^{\infty} X(j\omega) d\omega$
- (b) Sketch the inverse Fourier transform of $\text{Re}\{X(j\omega)\}$ and $\text{Im}\{X(j\omega)\}$

Solution:

(a) Considering Fourier inverse transform: $x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega$

$$x(0) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega 0} d\omega = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) d\omega$$

$$\text{So } \int_{-\infty}^{\infty} X(j\omega) d\omega = 2\pi x(0) = 2\pi$$

(b) $\text{Re}\{X(j\omega)\} \xleftrightarrow{\mathcal{F}^{-1}} \frac{1}{2}(x(t) + x(-t))$, so the inverse Fourier transform of $\text{Re}\{X(j\omega)\}$ is shown in the Figure 6:

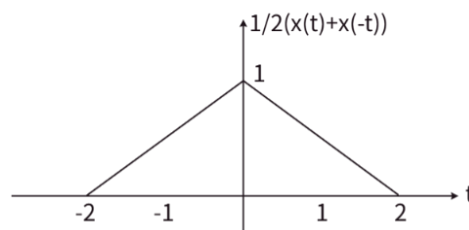


Figure 6

$\text{Im}\{X(j\omega)\} \xleftrightarrow{\mathcal{F}^{-1}} \frac{1}{2j}(x(t) - x(-t))$, so the inverse Fourier transform of $\text{Im}\{X(j\omega)\}$ is shown in the Figure 7:

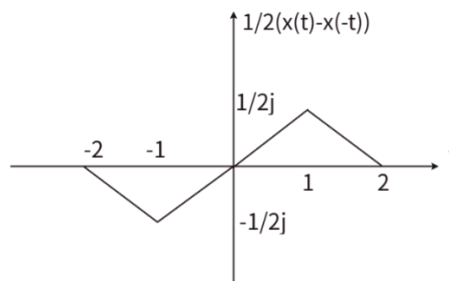


Figure 7

Problem 5. (15 points) Consider a signal $x(t)$ with Fourier transform $X(j\omega)$. Suppose we are given the following facts:

(a) $x(t)$ is real and nonnegative

(b) $Ae^{-t}u(t) \xleftrightarrow{\mathcal{F}} (1 + j\omega)X(j\omega)$

(c) $\int_{-\infty}^{\infty} |X(j\omega)|^2 d\omega = 2\pi$

Determine a closed-form expression for $x(t)$

Solution:

$$Ae^{-t}u(t) \xleftrightarrow{\mathcal{F}} \frac{A}{j\omega+1}$$

From condition (b): $Ae^{-t}u(t) \xleftrightarrow{\mathcal{F}} (1+j\omega)X(j\omega)$

$$\text{So } \frac{A}{j\omega+1} = (1+j\omega)X(j\omega) \quad \therefore X(j\omega) = \frac{A}{(j\omega+1)^2} = A \cdot j \frac{d}{d\omega} \frac{1}{j\omega+1}$$

$$\mathcal{F}^{-1}\{X(j\omega)\} = At \cdot \mathcal{F}^{-1}\left\{\frac{1}{j\omega+1}\right\} = Ate^{-t}u(t) \text{ frequency domain differential property}$$

From condition (c), then using Parseval's relation:

$$\int_{-\infty}^{\infty} |x(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |X(j\omega)|^2 d\omega = \frac{1}{2\pi} \cdot 2\pi = 1$$

$$\text{So } \int_{-\infty}^{\infty} |x(t)|^2 dt = \int_0^{\infty} |Ate^{-t}|^2 dt = \frac{2!}{2^3} A^2 = \frac{A^2}{4} = 1, \quad \therefore A = \pm 2$$

From condition (a): $x(t)$ is real and nonnegative, then $A = 2$, $x(t) = 2te^{-t}u(t)$

PS:

$$\int_0^{\infty} t^n e^{-\alpha t} dt = \frac{n!}{\alpha^{n+1}}$$

Problem 6. (20 points) A causal and stable LTI system has the frequency response:

$$H(j\omega) = \frac{j\omega - 1}{(j\omega)^2 + 5j\omega + 6}$$

- Determine a differential equation relating the input $x(t)$ and output $y(t)$ of the LTI system
- What is the output of the LTI system when the input is $x(t) = e^{-t}u(t)$
- What is the output of the LTI system when the input is $x(t) = \sqrt{3}\sin\left(t + \frac{\pi}{4}\right)$

Solution:

$$(a) \quad H(j\omega) = \frac{Y(j\omega)}{X(j\omega)} = \frac{j\omega-1}{(j\omega)^2+5j\omega+6}, \text{ so } ((j\omega)^2 + 5j\omega + 6) \cdot Y(j\omega) = (j\omega - 1) \cdot X(j\omega)$$

$$\text{Using differentia property, } \frac{d}{dt}y(t) \xleftrightarrow{\mathcal{F}} j\omega Y(j\omega), \quad \frac{d^2}{dt^2}y(t) \xleftrightarrow{\mathcal{F}} (j\omega)^2 Y(j\omega)$$

$$\text{So the differential equation is } \frac{d^2}{dt^2}y(t) + 5\frac{d}{dt}y(t) + 6y(t) = \frac{d}{dt}x(t) - x(t)$$

$$(b) \quad x(t) = e^{-t}u(t) \xleftrightarrow{\mathcal{F}} X(j\omega) = \frac{1}{(j\omega+1)}, \text{ then } Y(j\omega) = X(j\omega) \cdot H(j\omega) = \frac{1}{(j\omega+1)} \cdot \frac{j\omega-1}{(j\omega)^2+5j\omega+6}$$

$$Y(j\omega) = \frac{j\omega - 1}{(j\omega + 1)(j\omega + 2)(j\omega + 3)} = \frac{A}{(j\omega + 1)} + \frac{B}{(j\omega + 2)} + \frac{C}{(j\omega + 3)}$$

$$\text{And } A = \frac{-1-1}{(-1+2)(-1+3)} = -1, \quad B = \frac{-2-1}{(-2+1)(-2+3)} = 3, \quad C = \frac{-3-1}{(-3+1)(-3+2)} = -2$$

$$\text{So } y(t) = -e^{-t}u(t) + 3e^{-2t}u(t) - 2e^{-3t}u(t)$$

$$(c) \quad \text{Let } \omega=1, \quad H(j1) = \frac{j-1}{-1+5j+6} = \frac{j-1}{5j+5} = \frac{1}{5} \frac{j-1}{j+1}$$

$$|H(j1)| = \frac{1\sqrt{1+1}}{5\sqrt{1+1}} = \frac{1}{5} \text{ , } \angle H(j1) = \arctan\left(\frac{1}{-1}\right) - \arctan\left(\frac{1}{1}\right) = -\frac{\pi}{4} - \frac{\pi}{4} = -\frac{\pi}{2}$$

$$\text{So } y(t) = \frac{1}{5} \cdot \sqrt{3} \sin\left(t + \frac{\pi}{4} - \frac{\pi}{2}\right) = \frac{\sqrt{3}}{5} \sin\left(t - \frac{\pi}{4}\right)$$