

Problem 1:

Consider the filter with impulse response $h(t) = e^{-t}u(t-1)$.

1. Find the transfer function
2. Find the Laplace transform of the output when $x(t) = \sin(5t)u(t)$
3. Find the output by taking the inverse Laplace transform of your answer to part 2.
4. Can you obtain the same result using Fourier Transforms?

$$1. \quad h(t) = e^{-t}u(t-1) = \frac{1}{e}e^{-(t-1)}u(t-1) \Rightarrow H(s) = \frac{1}{e} \frac{e^{-s}}{s+1}, \text{ROC} = \{\text{Re } s > -1\}$$

$$2. \quad L\{x\} = \frac{5}{s^2 + 25}, \text{ROC} = \{\text{Re } s > 0\};$$

$$Y(s) = H(s)X(s) = \frac{1}{e} \frac{e^{-s}}{s+1} \frac{5}{s^2 + 25}, \text{ROC} = \{\text{Re } s > 0\}$$

$$3. \quad y(t) = L^{-1}\{Y(s)\} = L^{-1}\left\{\frac{1}{e} \frac{e^{-s}}{s+1} \frac{5}{s^2 + 25}\right\} = \frac{1}{e} L^{-1}\left\{\frac{A}{s+1} + \frac{Bs+C}{s^2 + 25}\right\}\bigg|_{t-1}$$

$$\text{Note: } A = 5/[-1^2 + 25] = 5/26; B, C: As^2 + 25A + Bs^2 + Bs + Cs + C = 5 \Rightarrow B = -5/26, C = 5/26$$

$$= \frac{1}{e} L^{-1}\left\{\frac{5/26}{s+1}\right\}\bigg|_{t-1} + \frac{1}{e} L^{-1}\left\{\frac{-5/26s}{s^2 + 25} + \frac{5/26}{s^2 + 25}\right\}\bigg|_{t-1} = \left\{\frac{5}{26e} e^{-(t-1)}u(t-1) - \frac{5}{26e} \cos(5(t-1))u(t-1) + \frac{4}{26e} \sin(5(t-1))u(t-1)\right\}$$

Alt :

$$\begin{aligned} y(t) &= L^{-1}\{Y(s)\} = L^{-1}\left\{\frac{1}{e} \frac{e^{-s}}{s+1} \frac{5}{s^2 + 25}\right\} = \frac{1}{e} L^{-1}\left\{\frac{A}{s+1} + \frac{B}{s-5j} + \frac{C}{s+5j}\right\}\bigg|_{t-1} = \frac{1}{e} L^{-1}\left\{\frac{5/26}{s+1} + \frac{5/((5j+1)(10j))}{s-5j} + \frac{B^*}{s+5j}\right\}\bigg|_{t-1} \\ &= \frac{1}{e} L^{-1}\left\{\frac{5/26}{s+1} + \frac{-j/(10j+2)}{s-5j} + \frac{B^*}{s+5j}\right\}\bigg|_{t-1} = \left\{\frac{5}{26e} e^{-(t-1)}u(t-1) + 2 \operatorname{Re}\left[\frac{-j}{(10j+2)e} e^{5j(t-1)}u(t-1)\right]\right\} \\ &= \left\{\frac{5}{26e} e^{-(t-1)}u(t-1) - \frac{2}{e} \operatorname{Re}\left[\frac{1}{\sqrt{104}} \angle 90^\circ - \tan^{-1}(5) e^{5j(t-1)}u(t-1)\right]\right\} \\ &= \left\{\frac{5}{26e} e^{-(t-1)}u(t-1) - \frac{2}{e} \operatorname{Re}\left[\frac{1}{\sqrt{104}} e^{j[5(t-1) + 90^\circ - \tan^{-1}(5)]}u(t-1)\right]\right\} \\ &= \left\{\frac{5}{26e} e^{-(t-1)}u(t-1) - \frac{2}{e} \left[\frac{1}{\sqrt{104}} \cos[5(t-1) + 90^\circ - \tan^{-1}(5)]u(t-1)\right]\right\} \end{aligned}$$

4. Yes. But finding the $F\{\sin 5t u(t)\}$ is very involved (take the convolution $F\{\sin 5t\} F\{u(t)\}$) and group terms appropriately. For a complete solution, consult the sample old homework sets. The Fourier approach would fail if the $j\omega$ -axis is not inside the Laplace ROC nor on its boundary.

Problem 2:

Consider the continuous time causal filter with transfer function

$$H(s) = \frac{3(s+1)}{(s+2)(s-1)}$$

1. Compute the response of the filter to $x[t] = u[t]$
2. Compute the response of the filter to $x[t] = u[-t]$
3. Repeat parts 1 and 2 for a stable system with the same transfer function.

$$1. \text{Causality} \Rightarrow ROC_H = \{\operatorname{Re} s > 1\}$$

$$Y(s) = H(s)X(s) = \frac{3(s+1)}{(s+2)(s-1)s}; ROC \supseteq \{\operatorname{Re} s > 1\} \cap \{\operatorname{Re} s > 0\} = \{\operatorname{Re} s > 1\}$$

$$= \left\{ \frac{-3/2}{s} \right\}_{ROC=\operatorname{Re} s > 0} + \left\{ \frac{-3/2}{(s+2)} \right\}_{ROC=\operatorname{Re} s > -2} + \left\{ \frac{2}{(s-1)} \right\}_{ROC=\operatorname{Re} s > 1}$$

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

$$2. Y(s) = H(s)X(s) = \frac{3(s+1)}{(s+2)(s-1)(-s)}; ROC \supseteq \{\operatorname{Re} s > 1\} \cap \{\operatorname{Re} s < 0\} = \{\emptyset\}$$

$y(t)$ not well - defined.

$$3. \text{Stability} \Rightarrow ROC_H = \{-2 < \operatorname{Re} s < 1\}$$

$$3.1: Y(s) = H(s)X(s) = \frac{3(s+1)}{(s+2)(s-1)s}; ROC \supseteq \{-2 < \operatorname{Re} s < 1\} \cap \{\operatorname{Re} s > 0\} = \{0 < \operatorname{Re} s < 1\}$$

$$= \left\{ \frac{-3/2}{s} \right\}_{ROC=\operatorname{Re} s > 0} + \left\{ \frac{-3/2}{(s+2)} \right\}_{ROC=\operatorname{Re} s > -2} + \left\{ \frac{2}{(s-1)} \right\}_{ROC=\operatorname{Re} s < 1}$$

$$y(t) = -\frac{3}{2}u(t) - \frac{3}{2}e^{-2t}u(t) + 2[-e^t u(-t)] = -\frac{3}{2}u(t) - \frac{3}{2}e^{-2t}u(t) - 2e^t u(-t)$$

$$3.2: Y(s) = H(s)X(s) = \frac{3(s+1)}{(s+2)(s-1)(-s)}; ROC \supseteq \{-2 < \operatorname{Re} s < 1\} \cap \{\operatorname{Re} s < 0\} = \{-2 < \operatorname{Re} s < 0\}$$

$$= -\left\{ \frac{-3/2}{s} \right\}_{ROC=\operatorname{Re} s < 0} - \left\{ \frac{-3/2}{(s+2)} \right\}_{ROC=\operatorname{Re} s > -2} - \left\{ \frac{2}{(s-1)} \right\}_{ROC=\operatorname{Re} s < 1}$$

$$y(t) = \frac{3}{2}[-u(-t)] + \frac{3}{2}e^{-2t}u(t) - 2[-e^t u(-t)] = -\frac{3}{2}u(-t) + \frac{3}{2}e^{-2t}u(t) + 2e^t u(-t)$$

Problem 3:

Consider the discrete time stable filter with transfer function

$$H(z) = \frac{z-1}{(z-0.5)(z-1.5)}$$

1. Compute the response of the filter to $x[n] = u[n]$.
2. Repeat part 1 for a causal filter with the same transfer function.

$$1. \text{ Stability} \Rightarrow ROC_H = \{0.5 < |z| < 1.5\}$$

$$Y(z) = H(z)X(z) = \frac{(z-1)z}{(z-0.5)(z-1.5)(z-1)}; ROC \supseteq \{0.5 < |z| < 1.5\} \cap \{1 < |z|\}$$

$$= \left\{ \frac{-1/2}{z-0.5} \right\}_{ROC=0.5<|z|} + \left\{ \frac{3/2}{z-1.5} \right\}_{ROC=|z|<1.5} + \left\{ \frac{0}{z-1} \right\}_{ROC=1<|z|}$$

$$y(n) = -\frac{1}{2}0.5^{n-1}u(n-1) - \frac{3}{2}1.5^{n-1}u(-n)$$

$$2. \text{ Causality} \Rightarrow ROC_H = \{1.5 < |z|\}$$

$$Y(z) = H(z)X(z) = \frac{(z-1)z}{(z-0.5)(z-1.5)(z-1)}; ROC \supseteq \{1.5 < |z|\} \cap \{1 < |z|\}$$

$$= \left\{ \frac{-1/2}{z-0.5} \right\}_{ROC=0.5<|z|} + \left\{ \frac{3/2}{z-1.5} \right\}_{ROC=2<|z|} + \left\{ \frac{0}{z-1} \right\}_{ROC=1<|z|}$$

$$y(n) = -\frac{1}{2}0.5^{n-1}u(n-1) + \frac{3}{2}1.5^{n-1}u(n-1)$$