

CENG 384 - Signals and Systems for Computer Engineers
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Homework 4

Varlı, Yiğit
e2381036@ceng.metu.edu.tr

Aksoy, Aybüke
e2448090@ceng.metu.edu.tr

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1. (a) From the block diagram:

$$\frac{dx(t)}{dt} - \int x(t) + x(t) - \int y(t) - 2y(t) = \frac{dy(t)}{dt}$$

Taking derivative with respect to t to get rid of the integrals:

$$\frac{d^2x(t)}{dt^2} - x(t) + \frac{dx(t)}{dt} - y(t) - 2\frac{dy(t)}{dt} = \frac{d^2y(t)}{dt^2}$$

$$y'' + 2y' + y = x'' + x' - x$$

- (b)

$$(jw)^2Y(jw) + 2jwY(jw) + Y(jw) = (jw)^2X(jw) + jwX(jw) - X(jw)$$

$$Y(jw)((jw)^2 + 2jw + 1) = X(jw)((jw)^2 + jw - 1)$$

We know that:

$$H(jw) = \frac{Y(jw)}{X(jw)}$$

Hence,

$$H(jw) = \frac{(jw)^2 + jw - 1}{(jw)^2 + 2jw + 1} = 1 + \frac{-X - 2}{(X + 1)^2}$$

To get the fractions:

$$\frac{A}{X+1} + \frac{B}{(X+1)^2} = \frac{-X-2}{(X+1)^2}$$

$$AX + A + B = -X - 2$$

$$A = -1, B = -1$$

So,

$$H(jw) = 1 - \frac{1}{jw+1} - \frac{1}{(jw+1)^2}$$

- (c) Taking the inverse fourier transform to find h(t) from H(jw) that we found in part b:

$$H(jw) \xleftrightarrow{\text{F.T.}} h(t)$$

$$1 \xleftrightarrow{\text{F.T.}} \delta(t)$$

$$\frac{1}{(jw+1)^2} \xleftrightarrow{\text{F.T.}} te^{-t}u(t)$$

$$\frac{1}{jw+1} \xleftrightarrow{\text{F.T.}} e^{-t}u(t)$$

$$h(t) = \delta(t) - (t+1)e^{-t}u(t)$$

(d) We know that:

$$Y(jw) = X(jw)H(jw)$$

From the previous part:

$$H(jw) = 1 - \frac{1}{jw+1} - \frac{1}{(jw+1)^2}$$

Taking fourier transform to find $X(jw)$ from $x(t)$:

$$x(t) \xleftrightarrow{\text{F.T.}} X(jw)$$

$$e^{-t}u(t) \xleftrightarrow{\text{F.T.}} \frac{1}{1+jw}$$

$$Y(jw) = \frac{1}{1+jw} \left(1 - \frac{1}{jw+1} - \frac{1}{(jw+1)^2}\right)$$

$$Y(jw) = \frac{1}{1+jw} - \frac{1}{(jw+1)^2} - \frac{1}{(jw+1)^3}$$

Taking the inverse fourier transform to find $y(t)$ from $Y(jw)$:

$$Y(jw) \xleftrightarrow{\text{F.T.}} y(t)$$

$$y(t) = \left(1 - t - \frac{t^2}{2}\right)e^{-t}u(t)$$

2. (a) Let us find first the frequency response of the system. Assume that:

$$y(t) \xleftrightarrow{\mathcal{F}} Y(jw) \quad x(t) \xleftrightarrow{\mathcal{F}} X(jw)$$

From differentiation property:

$$\frac{dy(t)}{dt} \xleftrightarrow{\mathcal{F}} jwY(jw)$$

And from time shift property:

$$x(t - t_0) \xleftrightarrow{\mathcal{F}} e^{-j\omega t_0} X(jw)$$

Then,

$$\frac{dy(t)}{dt} = x(t+1) - x(t-1) \xleftrightarrow{\mathcal{F}} jwY(jw) = X(jw)(e^{jw} - e^{-jw})$$

We find that frequency response is:

$$H(jw) = \frac{Y(jw)}{X(jw)} = \frac{e^{jw} - e^{-jw}}{jw}$$

(b) We can find impulse response of this system by applying inverse transform to frequency response we found in part a. Apply euler's formula first and we get:

$$H(jw) = \frac{2\sin w}{w}$$

From the table of fourier transform, we get:

$$h(t) = u(t+1) - u(t-1)$$

3. (a)

$$x[n] * h_1[n] * h_2[n] = y[n]$$

$$x[n] * h[n] = y[n]$$

$$h[n] = h_1[n] * h_2[n] \quad (1)$$

Since convolution in the time domain is equivalent to multiplication in the frequency domain, we can use fourier transform with $h_1[n]$ and $h_2[n]$ to directly obtain $H(e^{jw})$

$$h_1[n] * h_2[n] = H_1(e^{jw})H_2(e^{jw}) \quad (2)$$

We know that;

$$a^n u[n] \xleftrightarrow{\text{F.T.}} \frac{1}{1 - ae^{-jw}}$$

$$h_1[n] \xleftrightarrow{\text{F.T.}} H_1(e^{jw}) = \frac{1}{1 - \frac{1}{2}e^{-jw}}$$

$$h_2[n] \xleftrightarrow{\text{F.T.}} H_2(e^{jw}) = \frac{1}{1 - \frac{1}{2}e^{-jw}}$$

Using eq 1 and 2:

$$h[n] \xleftrightarrow{\text{F.T.}} H(e^{jw}) = H_1(e^{jw})H_2(e^{jw})$$

$$H(e^{jw}) = \left(\frac{1}{1 - \frac{1}{2}e^{-jw}}\right)^2$$

(b) To find Fourier transform of $x[n]$, let us first find $\mathcal{F}\{\sin(\frac{\pi n}{3})\}$ and shift it by $\frac{\pi}{4}$.

$$\mathcal{F}\{\sin(\frac{\pi n}{3})\} = \frac{\pi}{j} \sum_{k=-\infty}^{\infty} \delta(w - \frac{\pi}{3} - 2\pi k) - \delta(w + \frac{\pi}{3} - 2\pi k)$$

$$\mathcal{F}\{\sin(\frac{\pi n}{3} + \frac{\pi}{4})\} = e^{jw\frac{\pi}{4}} \frac{\pi}{j} \sum_{k=-\infty}^{\infty} \delta(w - \frac{\pi}{3} - 2\pi k) - \delta(w + \frac{\pi}{3} - 2\pi k)$$

(c) We know that:

$$y[n] = x[n] * h[n] \xleftrightarrow{\mathcal{F}} H(e^{jw})Y(e^{jw})$$

Then, we get:

$$Y(e^{jw}) = \frac{1}{(1 - \frac{e^{-jw}}{2})^2} e^{jw\frac{\pi}{4}} \frac{\pi}{j} \sum_{k=-\infty}^{\infty} \delta(w - \frac{\pi}{3} - 2\pi k) - \delta(w + \frac{\pi}{3} - 2\pi k)$$

4. (a) Assume $h[n] = g_1[n] + g_2[n]$ where:

$$g_1[n] = 2\delta[n] \quad g_2[n] = 2^{-n}u[n]$$

Using the linearity of discrete Fourier Transformation:

$$H(e^{jw}) = G_1(e^{jw}) + G_2(e^{jw})$$

Now, find fourier transformations of G_1 and G_2 respectively. We know that $\delta[n] \xleftrightarrow{\mathcal{F}} 1$ and $a^n u[n] \xleftrightarrow{\mathcal{F}} \frac{1}{1 - ae^{-jw}}$ for $|a| < 1$ from the transform table. Then,

$$\begin{aligned} G_1(e^{jw}) &= 2 \\ G_2(e^{jw}) &= \frac{1}{1 - \frac{1}{2}e^{-jw}} \\ H(e^{jw}) &= 2 + \frac{1}{1 - \frac{1}{2}e^{-jw}} \end{aligned}$$

(b) We can use the following formula to find the difference equation describing this system:

$$Y(e^{jw}) = H(e^{jw})X(e^{jw})$$

Let's arrange frequency response a bit:

$$H(e^{jw}) = 2 + \frac{1}{1 - \frac{1}{2}e^{-jw}} = 2 + \frac{2}{2 - e^{-jw}}$$

Put it into the equation above:

$$\begin{aligned} Y(e^{jw}) &= (2 + \frac{2}{2 - e^{-jw}})X(e^{jw}) \\ Y(e^{jw}) &= 2X(e^{jw}) + \frac{2X(e^{jw})}{2 - e^{-jw}} \\ (2 - e^{-jw})Y(e^{jw}) &= (4 - 2e^{-jw})X(e^{jw}) + 2X(e^{jw}) \end{aligned}$$

Then use inverse fourier transformation and lookup table. We get:

$$\begin{aligned} 2y[n] - y[n-1] &= 6x[n] - 2x[n-1] \\ y[n] &= \frac{y[n-1] + 6x[n] - 2x[n-1]}{2} \end{aligned}$$

(c) We can write $x[n] = e^{j\pi n}$ instead of $(-1)^n$ where $w_0 = \pi$. To get $Y(e^{jw})$, we can use the equation below:

$$Y(e^{jw}) = H(e^{jw})X(e^{jw})$$

We know $H(e^{jw}) = 2 + \frac{2}{2 - e^{-jw}}$. Let's find $X(e^{jw})$. From the lookup table:

$$X(e^{jw}) = 2\pi \sum_{k=-\infty}^{\infty} \delta(w - \pi - 2\pi k)$$

Put $X(e^{jw})$ into equation.

$$Y(e^{jw}) = \frac{6 - 2e^{-jw}}{2 - e^{-jw}} 2\pi \sum_{k=-\infty}^{\infty} \delta(w - \pi - 2\pi k)$$