

CENG 384 - Signals and Systems for Computer Engineers
Spring 2018-2019
Written Assignment 1

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March 17, 2019

1. (a)

$$y(t) = \int (x(t) - 4y(t))dt$$

$$\frac{dy(t)}{dt} = x(t) - 4y(t)$$

$$\dot{y}(t) + 4y(t) = x(t)$$

(b)

$$y(t) = y_h(t) + y_p(t)$$

Since initially at rest ;

$$y(0) = \dot{y}(0) = \ddot{y}(0) = \dots = 0$$

Homogeneous solution;

$$y_h(t) = Ke^{\alpha t}$$

$$(K\alpha + 4K)e^{\alpha t}$$

$$\alpha = -4$$

$$y_h(t) = Ke^{-4t}$$

Particular solution;

$$x(t) = (e^{-t} + e^{-2t})u(t)$$

$$y_p(t) = ae^{-t} + be^{-2t}, \quad \text{for } t > 0$$

$$-ae^{-t} - 2be^{-2t} + 4ae^{-t} + 4be^{-2t} = e^{-t} + e^{-2t}$$

$$3ae^{-t} + 2be^{-2t} = e^{-t} + e^{-2t}$$

$$a = 1/3 \quad b = 1/2$$

$$y_p(t) = \frac{1}{3}e^{-t} + \frac{1}{2}e^{-2t}, \quad \text{for } t > 0$$

$$y(t) = Ke^{-4t} + \frac{1}{3}e^{-t} + \frac{1}{2}e^{-2t}, \quad \text{for } t > 0$$

$$y(0) = 0$$

$$0 = K + \frac{1}{3} + \frac{1}{2}$$

$$K = -5/6$$

$$y(t) = \left[\frac{-5}{6}e^{-4t} + \frac{1}{3}e^{-t} + \frac{1}{2}e^{-2t} \right] u(t)$$

2.

(a)

$$x[n] = \delta[n-1] - 3\delta[n-2] + \delta[n-3]$$

$$h[n] = \delta[n+1] + 2\delta[n] - 3\delta[n-1]$$

$$y[n] = x[n] * h[n] = \sum_{k=-\infty}^{\infty} h[k]x[n-k]$$

$$y[n] = h[-1]x[n+1] + h[0]x[n] + h[1]x[n-1]$$

$$= x[n+1] + 2x[n] + 3x[n-1]$$

$$y[n] = (\delta[n] - 3\delta[n-1] + \delta[n-2]) + (2\delta[n-1] - 6\delta[n-2] + 2\delta[n-3]) + (-3\delta[n-2] + 9\delta[n-3] - 3\delta[n-4])$$

$$= \delta[n] - \delta[n-1] - 8\delta[n-2] + 11\delta[n-3] - 3\delta[n-4]$$

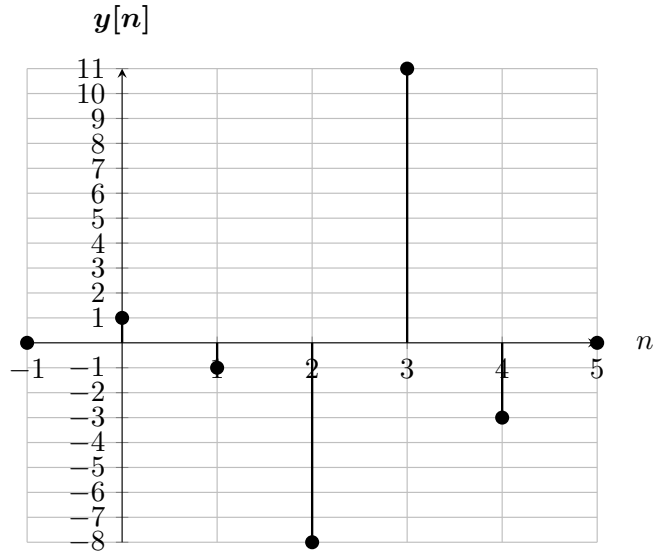


Figure 1: $y[n] = \delta[n] - \delta[n-1] - 8\delta[n-2] + 11\delta[n-3] - 3\delta[n-4]$.

(b)

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

$$h(t) = (e^{-2t} \cos t) u(t)$$

$$\frac{dx(t)}{dt} = \delta(t) + \delta(t-1)$$

$$\begin{aligned} y(t) &= \frac{dx(t)}{dt} * h(t) = \int_0^\infty e^{-2\tau} \cos \tau \delta(t-\tau) d\tau + \int_0^\infty e^{-2\tau} \cos \tau \delta(t-1-\tau) d\tau \\ &= e^{-2t} \cos t u(t) + e^{-2(t-1)} \cos(t-1) u(t-1) \end{aligned}$$

3.

(a)

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

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

$$\begin{aligned} y(t) &= x(t) * h(t) = \int_0^t e^{-\tau} e^{-3(t-\tau)} d\tau \\ &= e^{-3t} \int_0^t e^{2\tau} d\tau \\ &= e^{-3t} \left(\frac{e^{2t}}{2} - \frac{1}{2} \right) \end{aligned}$$

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

(b)

$$x(t) = u(t-1) - u(t-2)$$

$$h(t) = e^t u(t)$$

$$\begin{aligned} y(t) &= x(t) * h(t) = \int_{-\infty}^\infty h(\tau) x(t-\tau) d\tau \\ &= \int_0^\infty e^\tau (u(t-\tau-1) - u(t-\tau-2)) d\tau \end{aligned}$$

$t \leq 1$, this convolution evaluates to zero.

For $1 < t \leq 2$

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

For $t > 2$

$$y(t) = \int_{t-2}^{t-1} e^\tau d\tau = e^{t-1} - e^{t-2}$$

$$y(t) = \begin{cases} 0, & -\infty < t \leq 1 \\ e^{t-1} - 1, & 1 < t \leq 2 \\ e^{t-1} - e^{t-2} & 2 < t < \infty \end{cases}$$

4.

(a)

$$y[n] - 15y[n-1] + 26y[n-2] = 0 \quad y[0] = 10, y[1] = 42$$

Characteristic equation;

$$r^2 - 15r + 26 = 0$$

$$r_1 = 13, r_2 = 2$$

$$y[n] = A(2)^n + B(13)^n$$

$$y[0] = A + B = 10$$

$$y[1] = A2 + B13 = 42$$

$$B = 2, A = 8$$

$$y[n] = 8 \cdot 2^n + 2 \cdot 13^n$$

(b)

$$y[n] - 3y[n-1] + y[n-2] = 0 \quad y[0] = 1, y[1] = 2$$

Characteristic equation;

$$r^2 - 3r + 1 = 0$$

$$r_1 = \frac{3 - \sqrt{5}}{2}, r_2 = \frac{3 + \sqrt{5}}{2}$$

$$y[n] = A\left(\frac{3 - \sqrt{5}}{2}\right)^n + B\left(\frac{3 + \sqrt{5}}{2}\right)^n$$

$$y[0] = A + B = 1$$

$$y[1] = A\left(\frac{3 - \sqrt{5}}{2}\right) + B\left(\frac{3 + \sqrt{5}}{2}\right) = 2$$

$$B = \frac{5 + \sqrt{5}}{10}, A = \frac{5 - \sqrt{5}}{10}$$

$$y[n] = \frac{5 - \sqrt{5}}{10} \left(\frac{3 - \sqrt{5}}{2}\right)^n + \frac{5 + \sqrt{5}}{10} \left(\frac{3 + \sqrt{5}}{2}\right)^n$$

5.

(a)

$$\ddot{y}(t) + 6\dot{y}(t) + 8y(t) = 2x(t)$$

$$x(t) = \delta(t)$$

$$\dot{h}(t) + 6h(t) + 8h(t) = 2\delta(t)$$

$$h(t) = 0 \text{ for } t < 0 \quad h(0^-) = 0, \dot{h}(0^-) = 0$$

For $t = 0$

$$\int_{0^-}^{0^+} \ddot{h}(t)dt + 6 \int_{0^-}^{0^+} \dot{h}(t)dt + 8 \int_{0^-}^{0^+} h(t)dt = 2 \int_{0^-}^{0^+} \delta(t)dt$$

$$\dot{h}(0^+) - \dot{h}(0^-) + 6h(0^+) - 6h(0^-) + 0 = 2$$

$$\dot{h}(0^+) - 6h(0^+) = 2$$

$$\dot{h}(0^+) = 2$$

$$h(0^+) = 0 \text{ since the position } y(t) \text{ is not changed at } t = 0 \text{ so } y(0^+) = y(0^-)$$

For $t > 0$ it must be solve;

$$\ddot{h} + 6\dot{h} + 8h = 0, \dot{h}(0^+) = 2, h(0^+) = 0$$

Characteristic equation;

$$r^2 + 6r + 8 = 0 \quad r_1 = -4, r_2 = -2$$

$$h(t) = K_1 e^{-4t} + K_2 e^{-2t} \quad \text{for } t > 0$$

$$0 = h(0^+) = K_1 + K_2$$

$$2 = \dot{h}(0^+) = -4K_1 - 2K_2$$

$$K_1 = -1, K_2 = 1$$

$$h(t) = \left[-e^{-4t} + e^{-2t} \right] u(t)$$

(b)

$$h(t) = \left[-e^{-4t} + e^{-2t} \right] u(t)$$

i.

Causal because $h(t) = 0$ for $t < 0$

ii.

It has memory because when $\exists t \neq 0$ $h(t) \neq 0$. For example $h(1) = -e^{-4} + e^{-2} \neq 0$

iii.

Stable because $\int_{-\infty}^{\infty} |h(t)|dt = 3/4 < \infty$

iv.

It is invertible