ELEC 312 Systems I

Basic Signals and Systems (Derived from Notes by Dr. Robert Barsanti) (Images from Nise, 7th Edition)

Required Reading: Chapter 1, Control Systems Engineering

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ELEC 312: Systems I

Basic Signals and Systems [2 of 27]

Basic Signal: Unit Impulse Function

The *amplitude-scaled* and *time-shifted* unit impulse function $\alpha \delta(t-t_0)$ has the following properties:

$$\alpha\delta(t-t_0) = \begin{cases} \infty & t=t_0\\ 0 & t \neq t_0. \end{cases} \text{ and }$$

$$\int_a^b \alpha\delta(t-t_0)dt = \alpha \int_a^b \delta(t-t_0)dt = \begin{cases} \alpha & \text{if } a < t_0 < b\\ 0 & \text{otherwise.} \end{cases}$$

ELEC 312: Systems I

Basic Signals and Systems [1 of 27]

Basic Signal: Unit Impulse Function

Input	Function	Description	Sketch	Use
Impulse	$\delta(t)$	$\delta(t) = \infty \text{ for } 0 - \langle t \rangle + 0 + 0$ $= 0 \text{ elsewhere}$ $\int_{0-}^{0+} \delta(t)dt = 1$	$\delta(t)$	Transient response Modeling

The **unit impulse** function $\delta(t)$ (also $Dirac\ delta$ function or dirac in MATLAB), has the following properties:

$$\delta(t) = \begin{cases} \infty & t = 0 \\ 0 & t \neq 0. \end{cases}$$
 and
$$\int_a^b \delta(t) dt = \begin{cases} 1 & \text{if } a < 0 < b \\ 0 & \text{otherwise.} \end{cases}$$

ELEC 312: Systems I

Basic Signals and Systems [3 of 27]

Basic Signal: Unit Impulse Function

$$\int_{-\infty}^{\infty} x(t)\delta(t)dt = x(0)$$

$$\int_{-\infty}^{\infty} x(t)\delta(t-t_0)dt = x(t_0)$$

$$x(t)\delta(t) = x(0)\delta(t)$$

$$x(t)\delta(t-t_0) = x(t_0)\delta(t-t_0)$$

$$\delta(at) = \frac{1}{|a|}\delta(t)$$

$$\delta(-t) = \delta(t)$$

Basic Signal: Unit Step Function

Input	Function	Description	Sketch	Use
Step	u(t)	u(t) = 1 for t > 0	f(t)	Transient response
		= 0 for t < 0	†	Steady-state error
			-	

The **unit step** function u(t) (also $Heaviside\ unit$ function or heaviside in MATLAB), is defined as

$$u(t) = \begin{cases} 1 & t \ge 0 \\ 0 & t < 0. \end{cases}$$

Basic Signal: Unit Step Function

The amplitude-scaled and time-shifted unit step function $\alpha u(t-t_0)$ is defined as

$$\alpha u(t - t_0) = \begin{cases} \alpha & t \ge t_0 \\ 0 & t < t_0. \end{cases}$$

ELEC 312: Systems I

Basic Signals and Systems [6 of 27]

Basic Signal: Ramp Function

Input	Function	Description	Sketch	Use
Ramp	tu(t)	$tu(t) = t$ for $t \ge 0$ = 0 elsewhere	f(t)	Steady-state error

The ramp function is defined as

$$tu(t) = \begin{cases} t & t \ge 0 \\ 0 & t < 0. \end{cases}$$

ELEC 312: Systems I

ELEC 312: Systems I

Basic Signals and Systems [7 of 27]

Basic Signal: Parabola Function

Input	Function	Description	Sketch	Use
Parabola	$\frac{1}{2}t^2u(t)$	$\frac{1}{2}t^2u(t) = \frac{1}{2}t^2 \text{ for } t \ge 0$ $= 0 \text{ elsewhere}$	f(t)	Steady-state error

The **parabola** function is defined as

$$\frac{1}{2}t^2u(t) = \begin{cases} \frac{1}{2}t^2 & t \ge 0\\ 0 & t < 0. \end{cases}$$

Basic Signals and Systems [8 of 27]

Basic Signal: Sinusoidal Function

Input	Function	Description	Sketch	Use
Sinusoid	$\sin \omega t$		f(t)	Transient response Modeling Steady-state error
				t

The **sinusoidal** functions are defined as

$$\cos\left(\omega_0 t\right) = \cos\left(2\pi f_0 t\right)$$

or

$$\sin\left(\omega_0 t\right) = \sin\left(2\pi f_0 t\right).$$

ELEC 312: Systems I

Basic Signals and Systems [9 of 27]

Euler's Formulas

Euler's formulas are given by

$$e^{\pm j\theta} = \cos(\theta) \pm j \sin(\theta)$$
$$\cos(\theta) = \frac{e^{j\theta} + e^{-j\theta}}{2}$$
$$\sin(\theta) = \frac{e^{j\theta} - e^{-j\theta}}{j2}$$

ELEC 312: Systems I

Basic Signals and Systems [10 of 27]

Euler's Formulas

Consider:

$$f(t) = e^{j\omega_0 t} = \cos(\omega_0 t) + j\sin(\omega_0 t)$$

ullet At any time t_0 , the rotating phasor is at position

$$\omega_0 t_0 = \theta$$
.

- The projection on the real axis is $a = \cos(\theta) = \cos(\omega_0 t) = \text{Re}\left\{e^{j\omega_0 t}\right\}$
- The projection on the imaginary axis is $b = \sin(\theta) = \sin(\omega_0 t) = \text{Im}\left\{e^{j\omega_0 t}\right\}$

ELEC 312: Systems I

Basic Signals and Systems [11 of 27]

Basic System Properties

System: A device or algorithm that operates on an input signal to produce an output signal according to some rule or computational procedure.

$$\mathsf{Input} \longrightarrow \mathsf{SYSTEM} \longrightarrow \mathsf{Output}$$

Basic System Properties: Linearity

A linear system is a system such that

1. If
$$x \longrightarrow \mathsf{SYSTEM} \longrightarrow y$$
,

then
$$\alpha x \longrightarrow \mathsf{SYSTEM} \longrightarrow \alpha y$$
.

2. If
$$x_1 \longrightarrow \mathsf{SYSTEM} \longrightarrow y_1$$
 and $x_2 \longrightarrow \mathsf{SYSTEM} \longrightarrow y_2$,

then
$$x_1 + x_2 \longrightarrow \mathsf{SYSTEM} \longmapsto y_1 + y_2$$
.

Basic System Properties: Linearity

Combined together these properties become the **superposition** property.

Symbolically:

ELEC 312: Systems I

$$\alpha_1 x_1 + \alpha_2 x_2 \longrightarrow \mathsf{SYSTEM} \longrightarrow \alpha_1 y_1 + \alpha_2 y_2$$

ELEC 312: Systems I

Basic Signals and Systems [14 of 27]

Basic System Properties: Linearity Example 1

Consider the system given by

$$y(t) = -x(t).$$

This system is

- a. Linear, or
- **b.** Nonlinear?

ELEC 312: Systems I

Basic Signals and Systems [15 of 27]

Basic System Properties: Linearity Example 2

Consider the system given by

$$y(t) = 1 - x(t).$$

This system is

- **a.** Linear, or
- **b.** Nonlinear?

Basic Signals and Systems [16 of 27]

Basic System Properties: Time Invariance

If a delay in the input signal to a system causes the same delay in the output signal of that system, then that system is said to be **time-invariant**.

For a time-invariant system,

if
$$x(t) \longrightarrow \overline{\text{SYSTEM}} \longrightarrow y(t)$$
, then

$$x(t-t_0) \longrightarrow \mathsf{SYSTEM} \longrightarrow y(t-t_0)$$

for any real value of t_0 .

ELEC 312: Systems I

Basic Signals and Systems [17 of 27]

Basic System Properties: Time Invariance Example 1

Consider the system given by

$$y(t) = \sin(2\pi t) x(t).$$

This system is

- a. Time-Invariant, or
- **b.** Time-Varying?

ELEC 312: Systems I

Basic Signals and Systems [18 of 27]

Basic System Properties: Time Invariance Example 2

Consider the system given by

$$y(t) = x^3(t).$$

This system is

- a. Time-Invariant, or
- **b.** Time-Varying?

ELEC 312: Systems I

Basic Signals and Systems [19 of 27]

Basic System Properties: LTI Systems

In this course, we will study only **linear time-invariant (LTI)** systems. LTI systems make up an important and useful subclass of systems, and example of such systems are all around us.

Basic Signals and Systems [20 of 27]

Basic Signals and Systems [21 of 27]

Basic System Properties: LTI Systems

Useful properties of these systems include:

- 1. The linearity/superposition property allows us to analyze the system response to complicated inputs as the **linear combination** of responses to simple inputs.
- 2. The time-invariance property, in essence, assures us that the system characteristics will **not change with time**.
- 3. The system models are described by **linear, constant-coefficient differential equations (LCCDEs)**, for which the solutions are known to us, by using a variety of techniques.

Basic System Properties: LTI Systems Example 1

Classify the following systems as to whether they are linear or time-invariant:

a.
$$y(t) = 61x(t)$$

b.
$$y(t) = tx(t)$$

ELEC 312: Systems I

c.
$$y(t) = x^4(t)$$

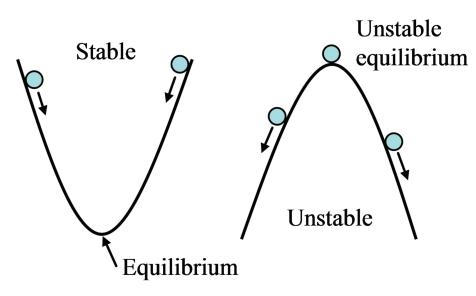
d.
$$y(t) = \frac{dx(t)}{dt}$$

e.
$$y(t) = \int_{-\infty}^{t} x(\tau)d\tau$$

ELEC 312: Systems I

Basic Signals and Systems [22 of 27]

General Concept of Stability



ELEC 312: Systems I

Basic Signals and Systems [23 of 27]

Bounded-Input/Bounded-Output (BIBO) Stability

A system is **bounded-input/bounded-output (BIBO) stable** if for any bounded input x defined by

$$|x| \leq k_1,$$

the corresponding output y is also bounded defined by

$$|y| \leq k_2$$

where k_1 and k_2 are finite real constants.

Note: There are many other definitions of stability.

Basic Signals and Systems [25 of 27]

Bounded-Input/Bounded-Output (BIBO) Stability: Example

Consider the system given by

$$y(t) = t|x(t)|.$$

This system is

- a. Stable (BIBO), or
- **b.** Unstable (BIBO)?

Bounded-Input/Bounded-Output (BIBO) Stability: Example

Consider the system given by

$$y(t) = x^2(t).$$

This system is

ELEC 312: Systems I

- a. Stable (BIBO), or
- b. Unstable (BIBO)?

ELEC 312: Systems I

Basic Signals and Systems [26 of 27]

Causality

A system is **causal** if the output at any time depends only on the past and present inputs (not future inputs).

A causal system is "non-predictive" in that it does NOT respond (produces output) before the excitation (input) is applied.

Any real-world system is causal—in other words, all physically-realizable systems are causal.

Symbolically:

$$x(t) \longrightarrow \mathsf{SYSTEM} \longrightarrow y(t-t_0) \text{ for } t_0 \geq 0$$

ELEC 312: Systems I

Basic Signals and Systems [27 of 27]

Other System Properties

- memory/memoryless
- invertible/non-invertible
- lumped-distributed
- deterministic/probabilistic
- stationary/nonstationary
- etc...