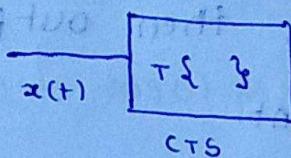


Unit 2: Systems

- * Continuous Time systems (CTS) is one in which continuous time input signals are transformed into continuous time output signals.



- * Discrete Time systems (DTS) is one in which discrete time input signals are transformed into discrete output signals.

Classification of systems:

① Linear and non-linear System:

- * To check the linearity of system ... $x \propto$
- * A system is said to be linear if it satisfies two properties...

- (i) Additivity: It states that, if an input $x_1(t)$, produces output $y_1(t)$ & another input $x_2(t)$ produces output $y_2(t)$, then both the inputs acting on the system simultaneously, produces

Output $y_1(t) + y_2(t)$

Addition $\left\{ \begin{array}{l} x_1(t) \rightarrow y_1(t) \\ x_2(t) \rightarrow y_2(t) \end{array} \right\} \rightarrow [x_1(t) + x_2(t) \rightarrow y_1(t) + y_2(t)]$

(ii) Scaling: It states that, if input is scaled by constant 'c', then output is also scaled by same amount.

Given $x(t) \rightarrow y(t)$ and $x[n] \rightarrow y[n]$

$$c x(t) \rightarrow c y(t)$$

or $c x[n] \rightarrow c y[n]$

Q Ex: $\rightarrow y(t) = a x(t)$

$$x(t) = a x_1(t) + b x_2(t) \quad \{ \text{let} \}$$

$$y(t) = a x_1(t) + b x_2(t) \rightarrow \textcircled{1}$$

$$x_1 \rightarrow y_1(t) = a x_1(t)$$

$$x_2 \rightarrow y_2(t) = b x_2(t)$$

$$y(t) = a y_1(t) + b y_2(t) \rightarrow$$

So, the system is linear.

Q Ex 2: $y(t) = a x(t) + b$

$$\text{Let } x(t) = a x_1(t) + b x_2(t) \rightarrow \textcircled{1}$$

$$y(t) = a x_1(t) + b x_2(t) + b \leftarrow$$

$$\textcircled{1} \rightarrow y_1(t) = a x_1(t) + b$$

$$\begin{aligned} \cdot y_2(t) &= \alpha x_2(t) + b \\ y(t) &= \alpha y_1(t) + \beta y_2(t) + b \end{aligned} \quad \left\{ \begin{array}{l} \text{for } a, b \text{ fixed} \\ \text{any } y_1 \end{array} \right.$$

So, the system is linear. {input = output + b}
non

Q Ex-3: $y(t) = x(t) \cos st$.

A Let $x(t) = \alpha x_1(t) + \beta x_2(t) \rightarrow ①$

$\rightarrow y(t) = \cos st \alpha x_1(t) + \cos st \beta x_2(t)$

$\rightarrow y_1(t) = x_1(t) \cos st \quad \& \quad y_2(t) = x_2(t) \cos st$

$\rightarrow y(t) = \alpha y_1(t) + \beta y_2(t) \rightarrow ②$

It is linear system.

Q Ex-4: $y(t) = x(t) x(t-4)$

A Let $x(t) = \alpha x_1(t) + \beta x_2(t)$

$\rightarrow y(t) = (\alpha x_1(t) + \beta x_2(t)) (\alpha x_1(t-4) + \beta x_2(t-4))$

$\rightarrow y(t) = \alpha^2 x_1(t) x_1(t-4) + \alpha \beta x_1(t) x_2(t-4) + \beta \alpha x_2(t) x_1(t-4) + \beta^2 x_2(t) x_2(t-4)$

$+ \alpha \beta x_2(t) x_1(t-4) + \beta^2 x_2(t) x_2(t-4)$

$\rightarrow y_1(t) = x_1(t) x_1(t-4)$

$\rightarrow y_2(t) = x_2(t) x_2(t-4)$

$y(t) \neq y_1(t) + y_2(t)$

So, it is non linear.

Q Ex-5: $y[n] = x[n]$

$x[n] = \alpha x_1[n] + \beta x_2[n] \quad \{ \text{let} \}$

$$y[n] = (\alpha x_1[n] + \beta x_2[n])^2$$

$$= \alpha^2 x_1^2[n] + \beta^2 x_2^2[n] + 2\alpha\beta x_1[n] \cdot x_2[n].$$

$$y_1[n] = x_1^2[n]$$

$$\left\{ \begin{array}{l} y[n] = \alpha y_1[n] + \beta y_2[n] + \dots ? \\ y_2[n] = x_2^2[n] \end{array} \right.$$

$$y[n] \neq \alpha y_1[n] + \beta y_2[n]$$

Q Exg : $y(t) = |x(t)|$

Eg. $|s x(t)| \neq s x(t)$ $\left\{ \begin{array}{l} \text{-s multiply both sides} \\ \text{s is variable} \end{array} \right.$

For different types of inputs, we get same output. So it is non-linear.

Q Exg : $y[n] = 2^{x[n]}$

A Let $x[n] = x_1[n] + x_2[n] \rightarrow ①$

$$y[n] = 2^{x_1[n] + x_2[n]}$$

$$= 2^{x_1[n]} \cdot 2^{x_2[n]}$$

$$\left. \begin{array}{l} y_1[n] = 2^{x_1[n]} \\ y_2[n] = 2^{x_2[n]} \end{array} \right\} \quad y[n] = 2^{y_1[n]} \cdot 2^{y_2[n]} \rightarrow ②$$

It is non linear.

Q Exg : $y[n] = x^*[n]$

$$\underline{A} \quad y[n] = ((2+i3)x[n])^* \quad \left\{ \text{let } x[n] = (2+i3)x[n] \right\}$$

$$y[n] = (2-i3)x^*[n] \quad \left\{ \begin{array}{l} (2+i3)(2-i3) = 13 \\ (2-i3)x^* = (13)x^* \end{array} \right.$$

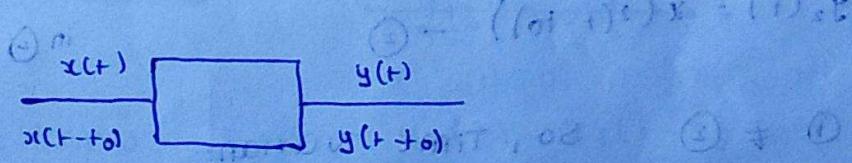
$$\alpha x[n] \neq \alpha y[n] \quad \left\{ \begin{array}{l} (2+i3)(2i) = -11 \\ (2i)x = -11x \end{array} \right.$$

So, it is non linear.

2) Time invariant & Time variant systems:

If a system is time invariant if input & output characteristics does not change with time of input.

The output signal is due to delayed input is equal to delayed version of output.



$$\left. \frac{y(t)}{x(t-t_0)} \right|_{t=t_0} = \left. \frac{y(t)}{x(t)} \right|_{t=t_0} \quad \left\{ \begin{array}{l} (2+i3)x = (13)x \\ (2+i3)x = (13)x \end{array} \right. \quad \text{--- (1) L}$$

$$\underline{\text{Ex}} \quad \textcircled{1} \quad y(t) = x^2(t)$$

$$y_1(t) = x^2(t-t_0) \rightarrow \textcircled{1} \quad \left. \begin{array}{l} (2+i3)x \\ (2+i3)x \end{array} \right\} = (13)x \quad \text{--- (1) R}$$

$$y_2(t) = x^2(t+t_0) \rightarrow \textcircled{2} \quad \left. \begin{array}{l} (2+i3)x \\ (2+i3)x \end{array} \right\} = (13)x \quad \text{--- (1) R}$$

$$y_1(t) = y_2(t) \quad \text{is TIV}$$

$$\underline{\text{Ex}} \quad \textcircled{2} \quad y(t) = t \cdot x(t)$$

$$y_1(t) = t \cdot x(t-t_0) \rightarrow \textcircled{1}$$

$$y_2(t) = (t-t_0) \cdot x(t-t_0) \rightarrow \textcircled{2}$$

\rightarrow 1 \neq 2 Time Variant.

$$\textcircled{3} \quad y(t) = x(t) \cos \omega_0 t$$

$$y_1(t) = x(t-t_0) \cos \omega_0 t \rightarrow \textcircled{1}$$

$$y_2(t) = x(t-t_0) \cos \omega_0(t-t_0) \rightarrow \textcircled{2}$$

$$\textcircled{1} \neq \textcircled{2}$$

So, Time variant.

$$\textcircled{4} \quad y(t) = x(2t)$$

$\{x(t)\}$ in t units

$$y_1(t) = x(2(t-t_0)) \rightarrow \textcircled{1}$$

$$y_2(t) = x(2(t-t_0)) \rightarrow \textcircled{2}$$

$$\textcircled{1} \neq \textcircled{2} \quad \text{So, Time variant.}$$

$$\textcircled{5} \quad y(t) = \begin{cases} x(t) & t > 0 \\ 0 & t < 0 \end{cases}$$

$$y_1(t) = \begin{cases} x(t-t_0) & t > 0 \\ 0 & t < 0 \end{cases} \rightarrow \textcircled{1}$$

$$y_2(t) = \begin{cases} x(t-t_0) & t-t_0 > 0 \\ 0 & t-t_0 < 0 \end{cases} \rightarrow \textcircled{2}$$

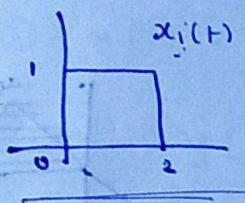
$$\textcircled{1} \neq \textcircled{2} \quad \text{Time variant.}$$

Q Consider an LTI system whose response to the input signal is $x_1(t) \rightarrow y_1(t)$.

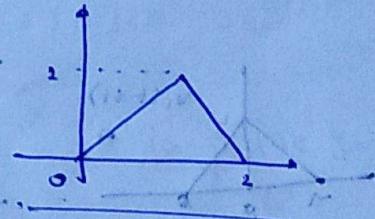
Find response of signal due to input signal

$$x_1(t)$$

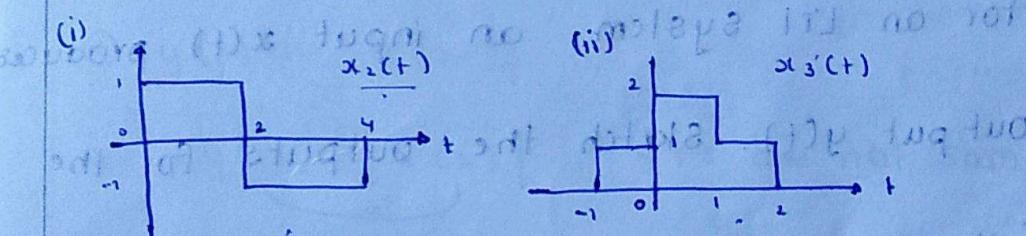
$$(i) y_1(t) = (t+1) \cdot e^t - (t+1)$$



$$x_1(t) \rightarrow y_1(t)$$



Now draw $y_2(t)$ & $y_3(t)$ for $x_2(t)$ & $x_3(t)$

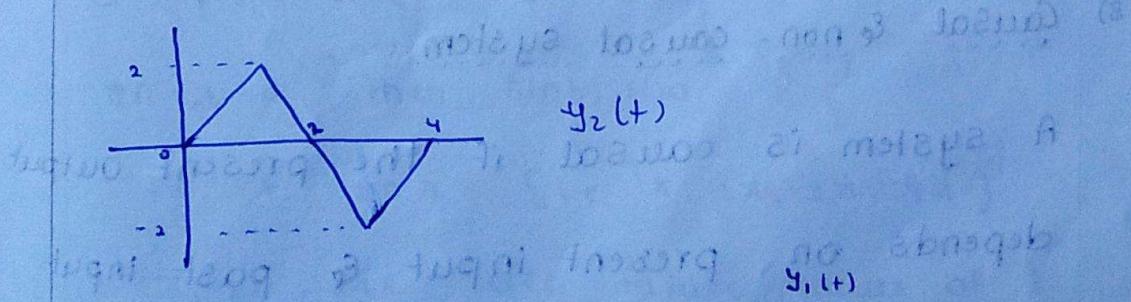


B We know $x_2(t) = x_1(t) - x_1(t-2)$

As x_1 & x_2 are linear Time invariant, the

output will be $y_1(t) - y_1(t-2) = y_2(t)$

$$\text{so, } y_2(t) = y_1(t) - y_1(t-2)$$



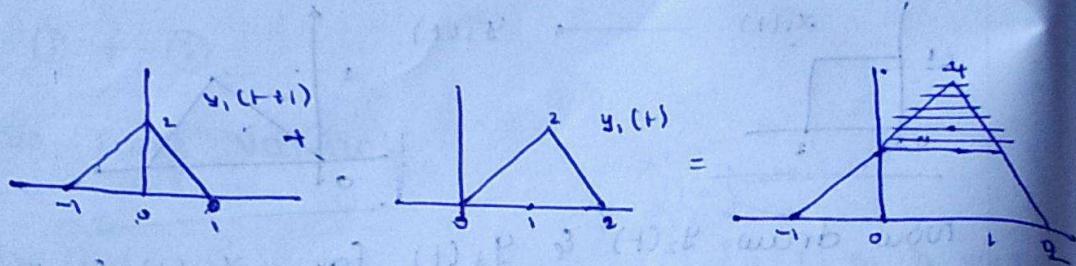
$$\text{as } x_2(t) = x_1(t) - x_1(t-2) \rightarrow \boxed{\text{LTI}} \rightarrow y_2(t) = y_1(t) - y_1(t-2)$$

$$(ii) x_3(t) = x_1(t+2) * x_1(t) - x_1(t+1) - \delta(t-2)$$

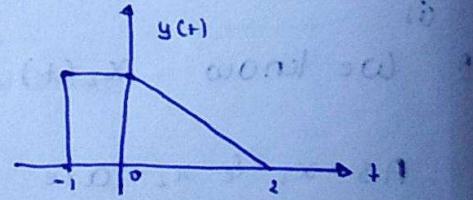
(ii) $x_3(t) = x_1(t+1) + x_1(t)$ no obtain

As $x_1(t+1) \in x_1(t)$ is linear, the output will be $y_1(t+1) \& y_1(t)$

$$y_3(t) = y_1(t+1) + y_1(t)$$



Q For an LTI system, an input $x(t)$ produces output $y(t)$. Sketch the outputs for the following inputs.



a) $5x(t)$

b) $x(t+1) - x(t-1)$

c) $\frac{d}{dt} x(t)$

3) Causal & non-causal system:

A system is causal if the present output

depends on present input & past input

but not on future values. That is known

as causal system.

* non-causal systems do not exist.

① $y(t) = (3t+s)x(t)$

If it is causal, if $t=0$

$$y(0) = (3t+s)x(0)$$

② $y(t) = |x(t)|$

$$t=-1, \underbrace{y(-1)}_{\text{causal}} = \underbrace{|x(-1)|}_{\text{non-causal}} \quad \{t \text{ is same}\}$$

It is causal

③ $y(t) = |x(2t)|$

$$t=1 \rightarrow y(1) = \underbrace{|x(2)|}_{\alpha} \quad \{t's \text{ are not same}\}$$

It is non-causal.

④ $y(t) = \sin \{x(t)\}$

$$t=1 \rightarrow y(1) = \underbrace{\sin \{x(1)\}}_{\alpha} \quad \{t's \text{ are same}\}$$

It is causal

⑤ $y(t) = x \{ \sin t \}$

If $y(t=0)$, then $\sin t = 0$ no change in

i.e. $t = \pm n\pi$ (i.e. $\pi, 2\pi, 3\pi, 4\pi$)

$\pi, 2\pi, 3\pi \dots$ are future values of t

it is non causal.

⑥ $y[n] = \sum_{k=0}^n x[k]$

$$y[1] = \sum_{k=0}^1 x[k]$$

$$y[1] = x[0] + x[1] \quad \{ \text{satisfies causality}$$

past input present input

$$\text{But } y[-1] = \sum_{k=0}^{-1} x[k] \quad (k < 0) = 0$$

$$y[-1] = x[0] + x[-1] \quad (k < 0) = 0$$

future input present input

It depends on future input, so

It is non causal.

$$\textcircled{6} \quad y[n] = \sum_{k=-\infty}^n x[k]$$

non-causal

It is causal. locally causal

$$\left\{ \begin{array}{l} y[1] = x[-\infty] + \dots + x[-1] + x[0] \\ y[-1] = \dots + x[-1] + x[0] \end{array} \right.$$

past values

$$\textcircled{7} \quad y[n] = \sum_{k=n-n_0}^{n+n_0} x[k] \quad \{ n_0 \text{ is finite} \}$$

$$y[n] = \sum_{k=n-1}^{n+1} x[k] \quad \{ n_0 = 1 \} \text{ let}$$

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

past present future

It depends on future values, so it is non-causal.

- 4) Stable & unstable system,
- * A system is stable if for every bounded input, there is a bounded output

Ex $u(t)$, $\text{sgn}(t)$, $u[n]$, $s[n]$

Ex ① $y(t) = x^2(t)$

A let $x(t) = u(t)$ bounded input

Now $x^2(t)$ is also $u(t)$ bounded output

so, system is stable

② $y(t) = t \cdot x(t)$

$y(t) = t \cdot u(t) = r(t)$ {let $x(t) = u(t)$ bounded input}
{unbounded output}

so, it is unstable

③ $y(t) = \int_{-\infty}^t x(\tau) d\tau$

let $x(\tau) = u(\tau)$ bounded input

$\int_{-\infty}^t x(\tau) d\tau = r(\tau)$ unbounded output

so, it is unstable

④ $y[n] = e^{x[n]}$

let $x[n]$ is finite

$y[n] = e^{\text{finite}}$ is finite

so, it is stable

⑤ $y[n] = \sum_{k=1}^n x[n]$

$$y[2] = x[1] + 3x[2] \quad \{ \text{let } x[n] = u[n] \}$$

$$y[2] = 2$$

$$y[3] = 3 \quad \{ \text{let } x[n] = u[n] \}$$

$y[4] = 4$ unbounded output.

It is unstable.

5) Static and dynamic systems:

* A System is static if input & output are observed at same instant of time.

observed at same instant of time, is static.

$$(i) y(t) = e^{-3t} x(t).$$

$$\rightarrow y(1) = e^{-3(1)} x(1). \text{ same}$$

It is static.

$$(ii) y(t) = g(3t+2)x(t)$$

$$y(1) = g(5)x(1) \quad \{ x \text{ & } y \text{ depends on same time} \}$$

so it is static.

$$(iii) y[n] = x[n^2]$$

$$y[2] = x[4]$$

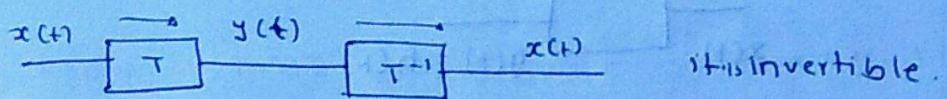
different

It is dynamic.

* All static systems are causal, but all causal

systems are not static.

* Invertible & non invertible systems:



- * A system is invertible if different inputs leads to different outputs, i.e. 2 different inputs for given system, should not produce same output.

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

Let $x(t) = 2$ $x^2(t) = 4$

$-2^2 = 4$ } same output so, it is non invertible.
 $2^2 = 4$

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

$-2 = 2$ } same output, non invertible.
 $2 = 2$

iii) $y(t) = \int_{-t}^t x(\tau) d\tau$

for different inputs we get different outputs.

If is invertible

iv) $y(t) = \frac{d}{dt} x(t)$

$\frac{d}{dt}(2) = 0$

$\frac{d}{dt}(3) = 0$

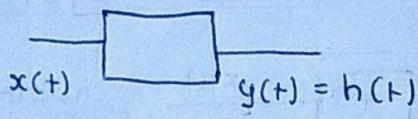
s) $y[n] = x[n] x[n-3]$

$\Rightarrow x[n] = u[n] u[n-3]$ } same
 $\Rightarrow x[n] = -u[n] = u[n] u[n-3]$ } same

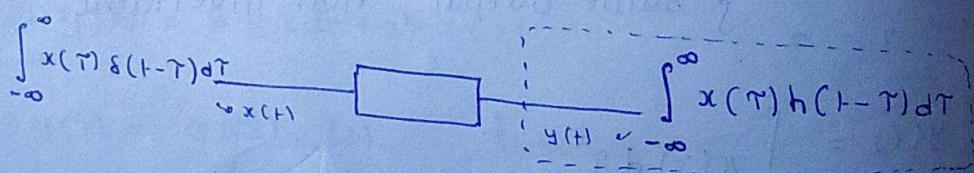
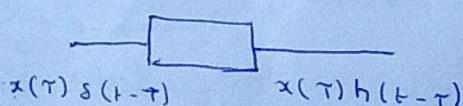
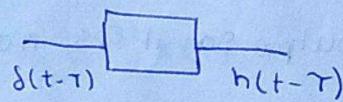
non-invertible.

} same output, non invertible

- * LTI Systems: {linear time invariant systems}



- * If input is impulse, then the output is impulse response ($h(t)$) & If input is step, then the output is Step response
- * If the system is LTI, & the input is delayed by ' τ ' units, then the output is delayed by ' τ '.



- * $y(t) = x(t) * h(t)$ convolution formula.

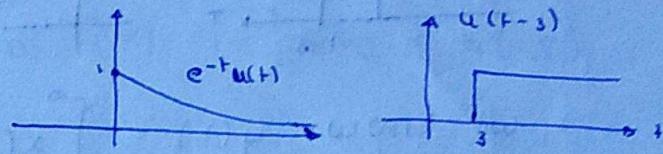
$$y(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau \quad \left. \right\} \text{convolution}$$

$$x(t) * h(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau \quad \left. \right\} \text{formulas.}$$

Graphical method:

$$1) x(t) = e^{-t} u(t), h(t) = u(t-3)$$

* We know $x(t) =$



→ Step 1: calculate the limits of $y(t)$.

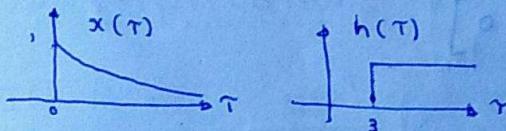
(i) sum of lower limits $< t <$ sum of upper limits.

$$0+3 < t < \infty + \infty$$

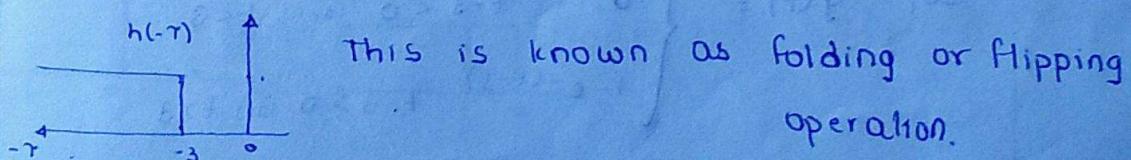
$$3 < t < \infty$$

$$\left\{ \begin{array}{l} y(t) = x(t) * h(t) \\ \text{convolution formula} \end{array} \right\}$$

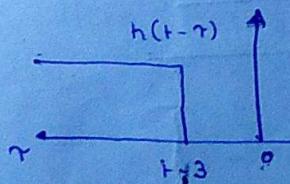
→ Step 2: Convert 't' domain to 'T' domain. ($t \rightarrow \tau$)



→ Step 3: Time reversal of $h(\tau)$ i.e. obtain $h(-\tau)$



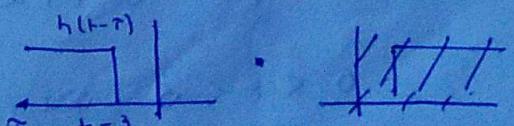
→ Step 4: Shifting 't' units. of $h(\tau)$ i.e. $h(t-\tau)$



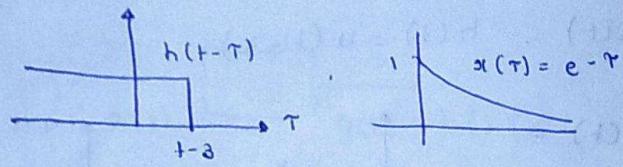
→ Step 5: multiplication.

$$y(t) = \begin{cases} 0 & t-3 < 0 \\ \end{cases}$$

→ ①



IF $t-3$ is positive.



We know $y(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$

Here limits are '0' to $(t-3)$

$$y(t) = \int_0^{t-3} e^{-\tau} (1) d\tau$$

$$y(t) = -[e^{-\tau}]_0^{t-3}$$

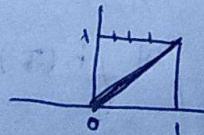
$$y(t) = -[e^{-(t-3)} - e^0]$$

$$y(t) = 1 - e^{-(t-3)}. \rightarrow \textcircled{2}$$

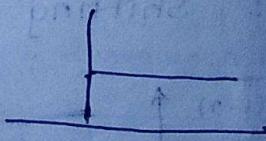
From \textcircled{1} & \textcircled{2}

$$\text{So, } y(t) = \begin{cases} 0 & t-3 < 0 \text{ (or) } t < 3 \\ 1 - e^{-(t-3)} & t-3 > 0 \text{ (or) } t > 3 \end{cases}$$

\textcircled{1} $x(t) =$



$h(t)$



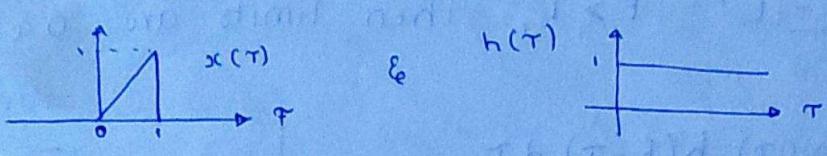
A * calculate the limits.

Sum of Lower limits $< t <$ sum of upper limits

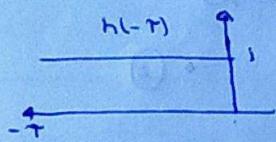
$$0 + 0 < t < 1 + \infty$$

$0 < t < \infty$ are the limits

* Convert 't' into ' τ '

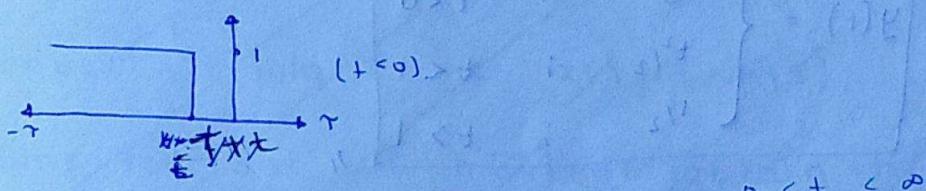


* Time reversal of $h(\tau)$ i.e. obtain $h(-\tau)$



* Flipping ↗

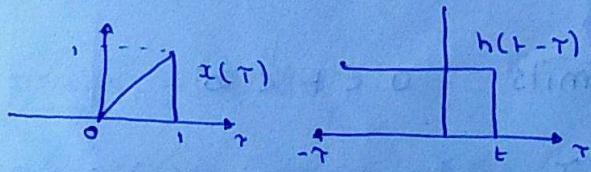
* Shifting i.e. obtain $h(t-\tau)$.



* Multiplication:

$$\text{If } t < 0, \quad y(t) = \begin{cases} 0, & t < 0 \rightarrow ① \\ \dots & \end{cases}$$

If $t > 0$,



$$\text{We know } y(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$$

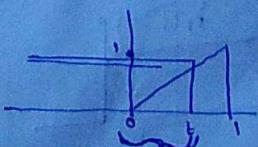
Case-1

* Here limits are 0 to t { $t < 1$ } case-i

$$\int_0^t x(\tau) h(t-\tau) d\tau$$

$$\int_0^t \tau(1) d\tau$$

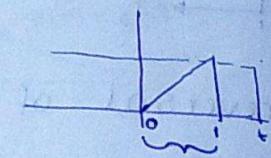
$$\left(\frac{\tau^2}{2} \right)_0^t = \frac{t^2}{2} \rightarrow ②$$



$$\{ x(\tau) = \tau \}$$

case-II : $t > 1$, then limits are $0 \& 1$

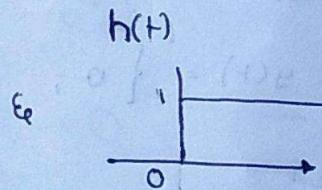
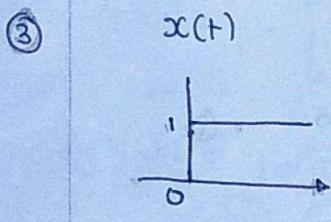
$$\int_0^t x(\tau) h(t-\tau) d\tau$$



$$\int_0^t \tau(\tau) d\tau = \left(\frac{\tau^2}{2} \right)_0^t = \frac{1}{2} t^2 \rightarrow ③$$

from ①, ②, & ③, we get

$$y(t) = \begin{cases} 0 & ; t < 0 \\ t^2/2 & ; 0 \leq t < 1 \\ 1/2 & ; t > 1 \end{cases}$$

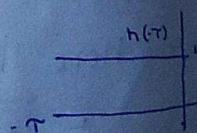
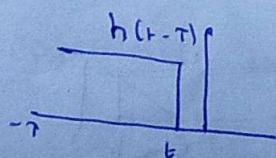


A Calculate the limits $0 \leq t < \infty$

Convert t into τ i.e. $x(t) = x(\tau)$ & $h(t) = h(\tau)$

Time reversal of $h(\tau)$ ie obtain $h(-\tau)$

Shifting of t units. $h(t-\tau)$



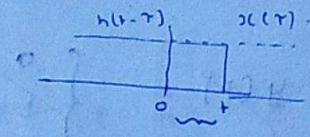
multiplication

If $t < 0$, then $y(t) = 0$ $t < 0$. $\rightarrow ①$

If $t > 0$, then limits are 0 to t

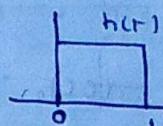
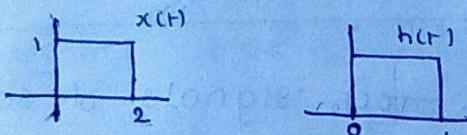
$$\text{if then } y(t) = \int_0^t i(\tau) d\tau = [i]_0^t = t. \rightarrow \textcircled{2}$$

from \textcircled{1} & \textcircled{2}



$$y(t) = \begin{cases} 0, & t < 0 \\ t, & t > 0 \end{cases} \quad \text{It is ramp signal.}$$

\textcircled{4}

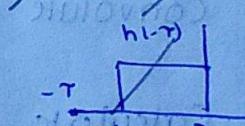
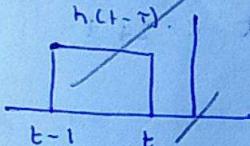


* limits are $0+0 < t < 1+2 \Rightarrow 0 < t < 3$

convert t into T i.e. $x(T)$ & $h(T)$

Time reversal of $h(T)$ i.e. obtain $h(-T)$

Shifting of + units $h(t-T)$



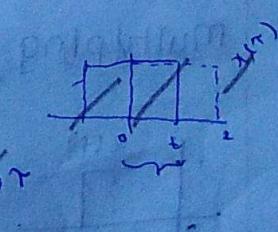
Multiplication

If $T < 0$, then $y(t) = 0 \quad t < 0 \rightarrow \textcircled{1}$

* If $T > 0$, & $t < 2$, then limits are ..

$0 \leq T \leq t$.

$$\begin{aligned} \text{then } y(t) &= \int_{0+}^t x(\tau) h(t-\tau) d\tau \\ &= \int_{0+}^t i(\tau) d\tau = [i]_0^t = t \rightarrow \textcircled{2} \end{aligned}$$



* If $T > 0$ & $T > 2$, then limits are $0+0 \quad 2 < T < 3$

$$y(t) = \int_0^2 x(\tau) h(t-\tau) = \int_0^2 1 d\tau = [1]_0^2 = 2 \rightarrow \textcircled{3}$$

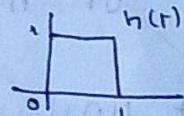
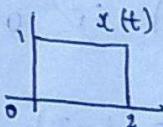
from ① ② & ③,

$$y(t) = \begin{cases} 0 & t < 0 \\ 1 & 0 \leq t < 2 \\ 2 & t \geq 2 \end{cases}$$

Also

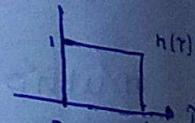
- * If we convolute 2 rect signals of same amplitude & same time interval, we get a triangle signal.

④ Convolute

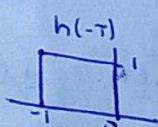


- * Calculate the limits $0+0 < t < 2+1$
 $\rightarrow 0 < t < 3$

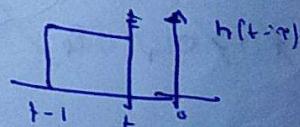
- * Convert domain $t \approx \tau$ $h(t) \rightarrow h(\tau)$



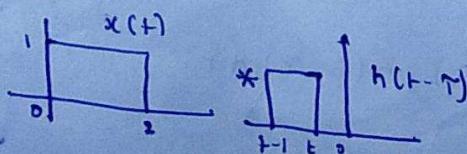
- * Time reversal $h(-\tau) =$



- * Time shifting $h(t-\tau) =$



- * Multiplying



If $t < 0$, $\rightarrow y(t) = 0 \rightarrow ①$

If $t > 0$

case i: $t < 2$, so limits are 0 to t

$$\int_0^t x(\tau) h(t-\tau) d\tau = [T]_0^t = t-0 = t \rightarrow ②$$

case-ii: $t < 2$, so limits are $t-1 \text{ to } t$

$$\int_t^{t+1} \tau(1) d\tau = [\tau]_t^{t+1} = t+1-t = 1 \rightarrow ③$$

case-iii: $t < 2$ & less than 3, so limits are

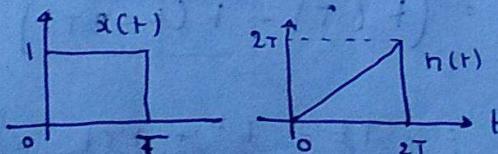
$t-1$ to 2

$$\int_{t-1}^2 1 d\tau = [\tau]_{t-1}^2 = 2-t+1 = 3-t \rightarrow ④$$

If $t > 0$, $y(t) = 0$

signal is ... $y(t) = \begin{cases} 0 & t < 0 \\ t & 0 < t < 1 \\ -1 & 1 < t < 2 \\ 3-t & 2 < t < 3 \\ 0 & t > 3 \end{cases}$
is the resultant signal.

⑤ convolute

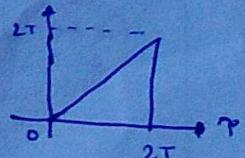


$$h(t) = \begin{cases} t, & 0 < t < 2T \\ 0, & \text{else} \end{cases}$$

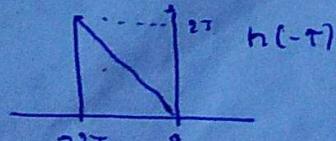
A Calculate the limits $0+0 < t < T+2T$

$$0 < t < 3T$$

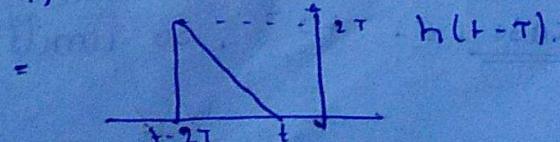
* Convert domain $t \approx \tau$, $h(t) \rightarrow h(\tau)$



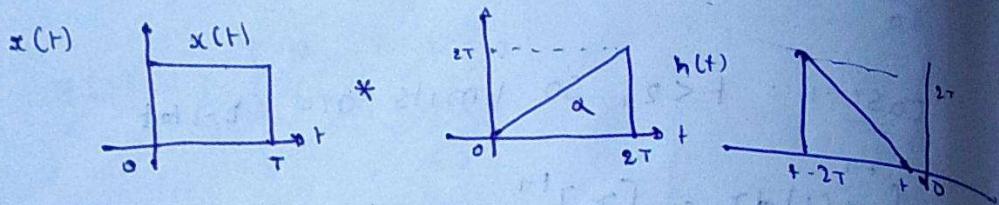
* Time reversal $h(-\tau) =$



* Time shifting $h(t-\tau) =$



Multiplication



If $t < 0$, $y(t) = 0 \rightarrow \textcircled{1}$

If $t > 0$, $y(t) = \int_0^t x(\tau)h(t-\tau)d\tau$

case-i $t < T$, so limits are 0 to t

$$\int_0^t x(\tau)h(t-\tau)d\tau = \int_0^t x(t-\tau)d\tau = \left[x(t) - \frac{\tau^2}{2} \right]_0^t$$

$$\Rightarrow t^2 - \frac{t^2}{2} = t^2 \left(1 - \frac{1}{2}\right) = \frac{t^2}{2} \rightarrow \textcircled{2}$$

case-ii $t > T$ & less than $3T$ so, limits are $t-2T$ to T

$$\begin{aligned} \int_{t-2T}^T (t-\tau)d\tau &= \left((t\tau) - \frac{\tau^2}{2} \right) \Big|_{t-2T}^T \\ &= \left(t(t) - t(t-2T) \right) - \left(\frac{T^2}{2} - \frac{(t-2T)^2}{2} \right) \\ &= Tt - t^2 + 2Tt - \frac{T^2}{2} + \frac{t^2 - 4T^2 + 4tT}{2} \end{aligned}$$

$$= -3Tt - t^2 + \frac{t^2 + 6T^2 - 4tT}{2}$$

$$= \frac{6Tt - 2t^2 + t^2 + 3T^2 - 4tT}{2}$$

$$= \frac{2Tt + 8T^2 - t^2}{2}$$

$$= \frac{-1}{2}t^2 + \frac{3}{2}T^2 + tT \rightarrow \textcircled{4}$$

case-iii: $t > T$, so limits are 0 to T

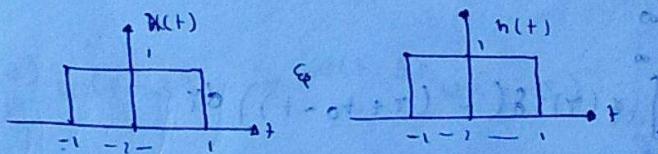
$$\left(+(\tau) - \frac{\tau^2}{2} \right)_0^T$$

$$Tt - \frac{\tau^2}{2} \rightarrow \textcircled{3}$$

If $t > 3T$ $y(t) = 0 \rightarrow \textcircled{4}$

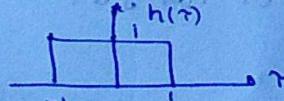
$$y(t) = \begin{cases} 0 & t < 0 \\ \frac{t^2}{2} & 0 < t < T \\ \frac{t^2 - T^2}{2} & T < t < 2T \\ \frac{1}{2}t^2 + \frac{3}{2}T^2 + tT & 2T < t < 3T \\ 0 & t > 3T \end{cases}$$

Convolute

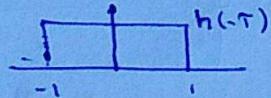


A Sum of limits $-1 - 1 < t < 1 + 1 = -2 < t < 2$

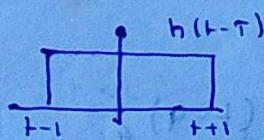
$$\rightarrow h(t) = h(\tau)$$



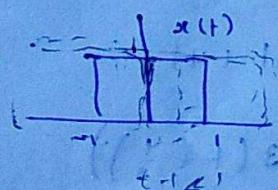
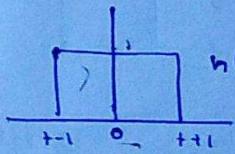
$$\rightarrow h(-\tau) =$$



$$\rightarrow h(t-\tau) =$$



Now



multiplication.

\rightarrow If $t+1 < 0-1$, $y(t) = 0 \rightarrow t < -2 \rightarrow \textcircled{1}$

If $t > -2$, so limits are -1 to $t+1$.

$$\int_{-1}^{t+1} x(\tau) d\tau = [T]_{-1}^{t+1} = t+1 - (-1) = t+2 \rightarrow \textcircled{2}$$

If $t > -2$, so limits are $t-1$ to 1 .

$$[T]_{t-1}^1 = 1 - t + 1 = 2 - t$$

$$t > 2, y(t) = 0$$

$$\text{so } y(t) = \begin{cases} 0, & t < -2 \\ t+2, & -2 < t < 0 \\ 2-t, & 0 < t < 2 \\ 0, & t > 2 \end{cases}$$

* Convolution property:

$$\textcircled{1} \quad x(t) * \delta(t-t_0) = x(t-t_0)$$

$$\int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$$

$$\int_{-\infty}^{\infty} x(\tau) \delta(t - (\tau + t_0 - t)) d\tau$$

$$\int_{-\infty}^{\infty} x(\tau) \delta(\tau - (t - t_0)) d\tau$$

$$= x(t-t_0)$$

$$\rightarrow \textcircled{2} \quad x(t+5) * \delta(t-14)$$

$$= x((t-14)+5) = x(t-9)$$

$$\rightarrow \textcircled{3} \quad x(t) * \delta(3t+4)$$

$$x(t) * \delta(3(t + \frac{4}{3}))$$

$$x(t) * \frac{1}{3} \delta(t + \frac{4}{3})$$

$$x(t) = \frac{1}{3} x(t + \frac{4}{3})$$

$$\textcircled{4} \quad x_1(t) * [x_2(t) + x_3(t)]$$

$$= x_1(t) * x_2(t) + x_1(t) * x_3(t)$$

$$Q \quad x(t) = u(t-3) - u(t-5) \quad \{ \text{Find } x(t) \}$$

$h(t) = e^{-3t} u(t)$ so find $\frac{d}{dt} \{ (x(t)) * h(t) \}$

$$\rightarrow \frac{d}{dt} (u(t)) = \delta(t), \text{ so}$$

$$\frac{d}{dt} x(t) = \delta(t-3) - \delta(t-5)$$

$$\rightarrow [\delta(t-3) - \delta(t-5)] * [e^{-3t} u(t)]$$

$$= e^{-3(t-3)} u(t-3) - e^{-3(t-5)} u(t-5)$$

$$Q \quad [e^{-t} u(t)] * \delta(t-1) \quad \{ \text{general formula, not convolution}\}$$

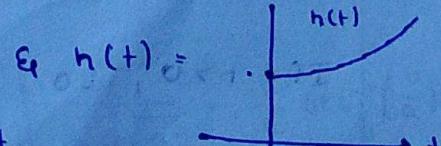
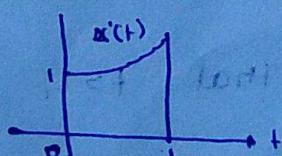
$$= e^{-1} u(1) \delta(t-1)$$

$$= \frac{1}{e} \delta(t-1)$$

$$Q \quad x(t) = \begin{cases} 0 & t < 0 \\ e^t & 0 < t < 1 \\ 0 & t > 1 \end{cases} \quad \& \quad h(t) = e^{t/2} u(t).$$

convolute

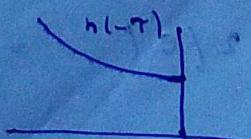
$$N \quad \text{Now } x(t) =$$

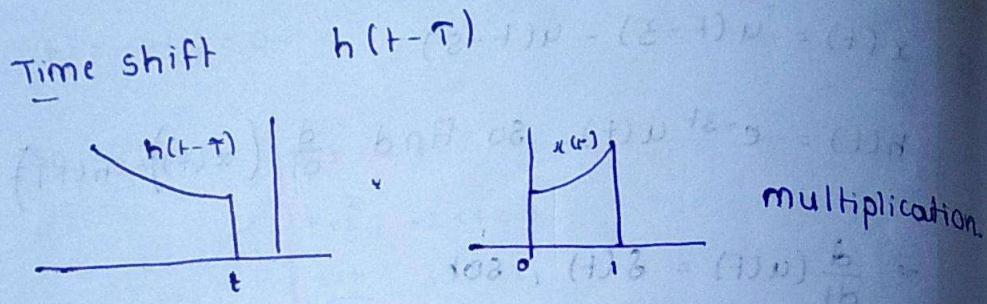


$H(\tau) = \lim_{t \rightarrow \infty} h(t-\tau)$

$$h(t) \approx h(\tau)$$

$$h(\tau) \text{ becomes } h(-\tau)$$





IF $t < 0$, $y(t) = 0 \rightarrow ①$

IF $t > 0$, so that limits are 0 to t

$$\int_0^t x(\tau) h(t-\tau) d\tau = \int_0^t e^{-\frac{\tau}{2}} u(t-\tau) d\tau$$

$$= \int_0^t e^{\tau} \frac{e^{-t/2}}{e^{\tau/2}} u(t-\tau) d\tau \quad \{ u(t-\tau) = 1 \}$$

$$\left(\text{limits } \tau = 0 \right) \int_0^t \left(e^{\tau/2} \right)^2 \frac{e^{-t/2}}{e^{\tau/2}} d\tau = (1-t/2) e^{-t/2} \cdot [e^{t/2}]$$

$$= \int_0^t e^{\tau/2} \cdot e^{-t/2} d\tau$$

$$= e^{-t/2} \int_0^t e^{\tau/2} d\tau = e^{-t/2} \cdot 2 \cdot [e^{\tau/2}]_0^t$$

$$= e^{-t/2} \cdot 2 \cdot e^{t/2} = e^{t/2} \cdot 2 [e^{t/2} - 1] \rightarrow ②$$

$$= 2(e^t - e^{-t}) \rightarrow ③ \cdot 2e^{\frac{t}{2}}(e^{\frac{t}{2}} - 1)$$

IF $-t > 0$, so that $t > 1$, so limits are 0 to 1

$$= e^{-t/2} \cdot 2 [e^{\tau/2}]_0^1 = 2 \cdot e^{-t/2} [e^{1/2} - 1]$$

$$= e^{-t/2} \cdot 2 / e^{t/2} =$$

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

* Integration formulas:

$$\int \frac{1}{x} dx = \ln|x| + C$$

$$\int \sin x dx = -\cos x + C$$

$$\int \cos x dx = \sin x + C$$

$$\int \sec^2 x dx = \tan x + C$$

$$\int \operatorname{cosec} x \cdot \cot x dx = -\operatorname{cot} x + C \quad \text{Hyperbola}$$

$$\int \operatorname{sec} x \cdot \tan x dx = \operatorname{sec} x + C$$

$$\int \operatorname{cosec} x \cdot \cot x dx = -\operatorname{cosec} x + C$$

$$\int \frac{dx}{\sqrt{1-x^2}} = \sin^{-1} x + C$$

$$\int \frac{-dx}{\sqrt{1-x^2}} = \cos^{-1} x + C$$

$$\int \frac{dx}{1+x^2} = \tan^{-1} x + C$$

$$\int \frac{-dx}{1+x^2} = \cot^{-1} x + C$$

$$\int \frac{dx}{|x|\sqrt{x+1}} = \sec^{-1} x + C$$

$$\int (du+dv) = \int du + \int dv$$

$$\int e^x dx = e^x + C$$

$$\int a^x dx = \frac{a^x}{\ln|a|} + C$$

$$\int \sinh x dx = \cosh x + C$$

$$\int \cosh x dx = \sinh x + C$$

$$\int \operatorname{sech} x dx = \tanh x + C$$

$$\int \operatorname{cosech} x dx = -\coth x + C$$

$$\int \operatorname{sech} x \cdot \operatorname{tanh} x dx = -\operatorname{sech} x + C$$

$$\int \operatorname{cosech} x \cdot \coth x dx = -\operatorname{cosech} x + C$$

$$\int \frac{du}{\sqrt{a^2-u^2}} = \sin^{-1}\left(\frac{u}{a}\right) + C$$

$$\int \frac{du}{u\sqrt{u^2-a^2}} = \frac{1}{a} \sec^{-1}\left(\frac{u}{a}\right) + C$$

$$\int \frac{dx}{|x|\sqrt{x^2-1}} = \operatorname{cosec}^{-1} x + C$$

Inverse hyperbolic:

$$\int \frac{1}{\sqrt{x^2+a^2}} dx = \sinh^{-1} \frac{x}{a} + C$$

$$\int \frac{1}{\sqrt{x^2-a^2}} dx = \cosh^{-1} \frac{x}{a} + C$$

$$\int \frac{1}{a^2-x^2} dx = \tanh^{-1} \frac{x}{a} + C \quad |x| < a$$

$$\int \frac{1}{a^2-x^2} dx = \coth^{-1} \frac{x}{a} + C \quad |x| > a$$

$$\int \frac{-1}{a\sqrt{x^2-a^2}} dx = \operatorname{sech}^{-1} \frac{x}{a} + C$$

$$\int \frac{dx}{|x|\sqrt{x^2+a^2}} = \operatorname{cosech}^{-1} \frac{x}{a} + C$$

$$\int \frac{1}{x^2-a^2} dx = \frac{1}{2a} \log \left| \frac{x-a}{x+a} \right| + C$$

$$\int \frac{1}{a^2-x^2} dx = \frac{1}{2a} \log \left| \frac{a+x}{a-x} \right| + C$$

$$\int \frac{1}{x^2+a^2} dx = \frac{1}{a} \tan^{-1} \left(\frac{x}{a} \right) + C$$

$$\int \frac{1}{\sqrt{x^2-a^2}} dx = \log \left| x + \sqrt{x^2-a^2} \right| + C$$

$$\int \frac{1}{\sqrt{x^2+a^2}} dx = \log \left| x + \sqrt{x^2+a^2} \right| + C$$

$$\int \sqrt{a^2-x^2} dx = \frac{x}{2} \sqrt{a^2-x^2} + \frac{a^2}{2} \sin^{-1} \left(\frac{x}{a} \right) + C$$

$$\int \sqrt{x^2-a^2} dx = \frac{x}{2} \sqrt{x^2-a^2} - \frac{a^2}{2} \cosh^{-1} \left(\frac{x}{a} \right) + C$$

$$\int \sqrt{a^2+x^2} dx = \frac{x}{2} \sqrt{a^2+x^2} + \frac{a^2}{2} \sinh^{-1} \left(\frac{x}{a} \right) + C$$

$$\int \tan x dx = -\ln |\cos x| + C \quad (\text{or}) \quad \ln |\sec x| + C$$

$$\int \cot x dx = \ln |\sin x| + C \quad (\text{or}) \quad -\ln |\csc x| + C$$

$$\int \sec x dx = \ln |\sec x + \tan x| + C$$

$$\int \cosec x dx = \ln |\cosec x + \cot x| + C = \ln |\tan \frac{x}{2}| + C$$

$$\int \tanh x dx = \ln (\cosh x) + C$$

$$\int \coth x dx = \ln |\sinh x| + C$$

$$\int \operatorname{sech} x dx = \tan^{-1} |\sinh x| + C$$

$$\int \operatorname{cosech} x dx = \ln |\tanh \frac{x}{2}| + C$$

Reduction formulas:

$$\int \sin^n x dx = \frac{-1}{n} \sin^{n-1} x \cdot \cos x + \frac{n-1}{n} \int \sin^{n-2} x dx$$

$$\int \cos^n x dx = \frac{1}{n} \cos^{n-1} x \cdot \sin x + \frac{n-1}{n} \int \cos^{n-2} x dx$$

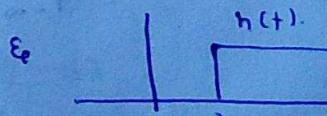
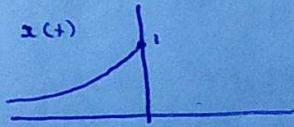
$$\int \tan^n x dx = \frac{1}{n-1} \tan^{n-1} x - \int \tan^{n-2} x dx$$

$$\int \cosec^n x dx = \frac{-1}{n-1} \cosec^{n-2} x \cdot \cot x + \frac{n-2}{n-1} \int \cosec^{n-2} x dx$$

$$\int \sec^n x dx = \frac{1}{n-1} \tan x \cdot \sec^{n-2} x + \frac{n-2}{n-1} \int \sec^{n-2} x dx$$

$$\int \cot^n x dx = \frac{-1}{n-1} \cot^{n-1} x - \int \cot^{n-2} x dx.$$

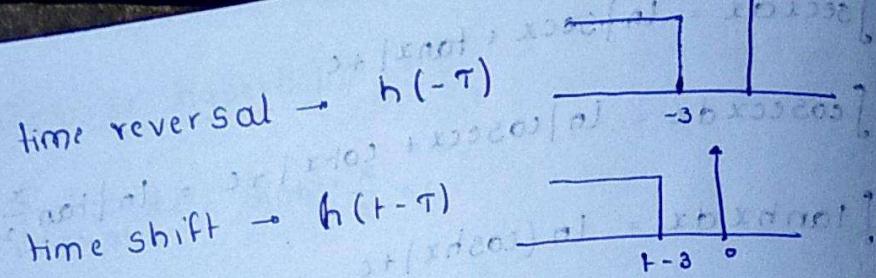
Q $x(t) = e^{2t} \cdot u(-t)$ & $h(t) = u(t-3)$ convolute.



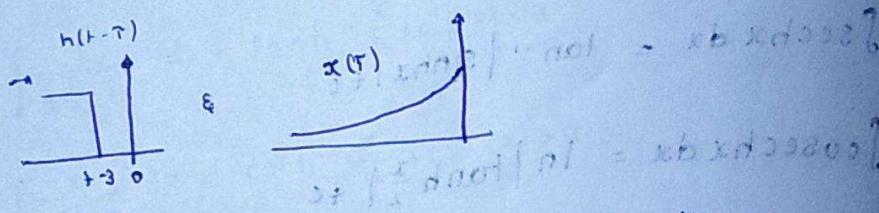
• Limits are $-\infty + g < t < 0 + \infty$

Limits are $-\infty < t < \infty$.

change the domain. $h(t) = h(\tau)$



Now multiplication



If $t-3$ is less than 0, limits are $-\infty$ to $t-3$

$$\begin{aligned}
 & \int_{-\infty}^{t-3} x(\tau) h(t-\tau) d\tau = \int_{-\infty}^{t-3} e^{2\tau} u(-\tau) h(t-2\tau) d\tau \\
 &= \int_{-\infty}^{t-3} e^{2\tau} (1)(1) d\tau = \frac{e^{2\tau}}{2} \Big|_{-\infty}^{t-3} \xrightarrow{\text{cancel } 1} \frac{1}{2} [e^{2(t-3)} - e^{-\infty}] \\
 &= \frac{1}{2} [e^{2(t-3)} - \frac{1}{e^{\infty}}] \xrightarrow{\text{cancel } e^{-\infty}} \frac{1}{2} e^{2(t-3)} = \frac{1}{2} e^{2(t-3)} \cdot \frac{1}{2} = \frac{1}{4} e^{2(t-3)}
 \end{aligned}$$

If $t-3 > 0$, so limits are -2∞ to 0

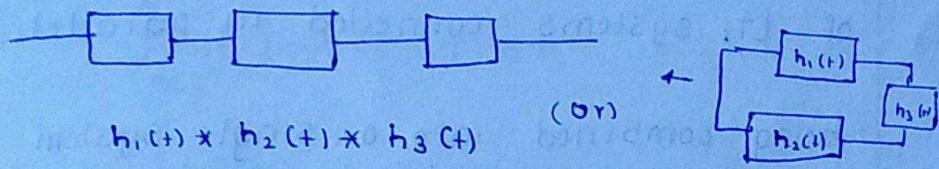
$$\int_{-\infty}^0 e^{2\tau} (1)(1) d\tau = \frac{e^{2\tau}}{2} \Big|_{-\infty}^0 \xrightarrow{\text{cancel } 1} \frac{1}{2} [e^0 - e^{-\infty}] = \frac{1}{2} [1 - 0] = \frac{1}{2}$$

$$\frac{1}{2} [e^0 - 0]$$

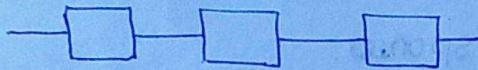
$$= \frac{1}{2}$$

$$\text{So } y(t) = \begin{cases} \frac{1}{2} e^{2(t-3)} & t-3 < 0 \\ \frac{1}{2} & 0 < t < 3 \\ 0 & t > 3 \end{cases}$$

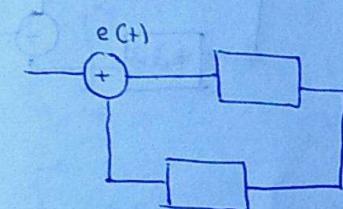
* Interconnection of systems



→ Series connection of systems



→ Feed back.



* Properties of continuous time LTI systems.

→ Commutative property: It states that response of an LTI system is not effected if the position of input and impulse response are interchanged.

$$x(t) * h(t) = h(t) * x(t)$$

Proof: $\int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$ {let $(t-\tau)=\lambda$ }

$$\rightarrow \int_{t-\infty}^{\infty} x(t-\lambda) h(\lambda) - d\lambda \quad \left\{ -d\lambda = d\lambda \right\}$$

{ If $\tau = \infty$, $\lambda = -\infty$ }
 { If $\tau = -\infty$, $\lambda = \infty$ }

$$= \int_{-\infty}^{\infty} x(t-\lambda) h(\lambda) d\lambda$$

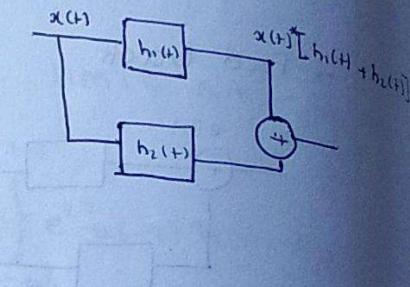
$$= \int_{-\infty}^{\infty} h(\lambda) x(t-\lambda) d\lambda = h(t) * x(t)$$

* Distributive property: It states that any number of LTI systems connected in parallel can all being combined into a single system with an impulse response which is equal to sum of all individual responses.

$$x(t) * [h_1(t) + h_2(t)]$$

$$x(t) * h_1(t) + x(t) * h_2(t)$$

$$\Rightarrow x(t) * [h_1(t) + h_2(t)]$$

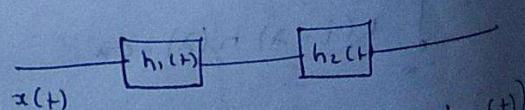


$$\int_{-\infty}^{\infty} x(\tau) [h_1(t-\tau) + h_2(t-\tau)] d\tau$$

$$\int_{-\infty}^{\infty} x(\tau) h_1(t-\tau) d\tau + \int_{-\infty}^{\infty} x(\tau) h_2(t-\tau) d\tau$$

$$= x(t) * h_1(t) + x(t) * h_2(t).$$

* Associative property: It states that any number of LTI systems connected in cascade (series) can all be combined in single system, whose impulse response is equal to convolution of individual impulse responses



$$(x(t) * h_1(t)) * h_2(t) = x(t) * (h_1(t) * h_2(t))$$

$$\rightarrow x(t) * (h_1(t) * h_2(t))$$

$$\rightarrow x(t) * \int_{-\infty}^{\infty} h_1(\tau) \cdot h_2(t-\tau) d\tau$$

$$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} x(k) h_1(\tau) \cdot h_2(t-\tau-k) dk d\tau$$

$$\text{let } T+k = L$$

$$T = L - k$$

$$dT = dL$$

$$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} x(k) h_1(L-k) h_2(t-L) dk dL$$

$$= \int_{-\infty}^{\infty} (x(t) * h_1(t)) h_2(t-L) dL$$

$$= (x(t) * h_1(t)) * h_2(t)$$

* Time Shifting property : If $x(t) * h(t) = y(t)$,

$$\text{then } x(t) * h(t-t_0) = y(t-t_0)$$

$$x(t-t_0) * h(t) = y(t-t_0)$$

$$x(t-t_1) * h(t-t_2) = y(t-t_1-t_2)$$

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

$$\rightarrow x(t-t_1) * \delta(t-t_2) = x(t-t_1-t_2)$$

Proof : $x(t-t_1) * h(t-t_2)$

$$= \int_{-\infty}^{\infty} x(t-t_1) h(t-t_2-\tau) d\tau$$

$$\text{let } T-t_1 = k \rightarrow T = k + t_1 \quad \text{so } d\tau = dk.$$

$$\begin{aligned}
 &= \int_{-\infty}^{\infty} x(k) h(-k-t_1+t-t_2) dk \\
 &= \int_{-\infty}^{\infty} x(k) h(t-t_1-t_2-k) dk \\
 &= y(t-t_1-t_2),
 \end{aligned}$$

* Differentiation property: If $x(t) * h(t) = y(t)$

then $\frac{d}{dt} x(t) * h(t) = \frac{d}{dt} y(t)$

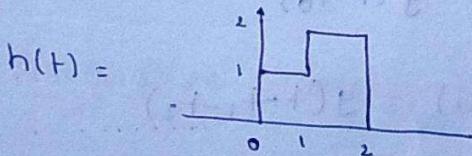
and $x(t) * \frac{d}{dt} h(t) = \frac{d}{dt} y(t)$

Proof: $y(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$

$$\frac{d(y(t))}{dt} = \int_{-\infty}^{\infty} x(\tau) \frac{d}{dt} h(t-\tau) d\tau$$

$$= x(t) * \frac{d}{dt} h(t)$$

Q $x(t) = \delta(t) - 2\delta(t-1) + \delta(t-2)$



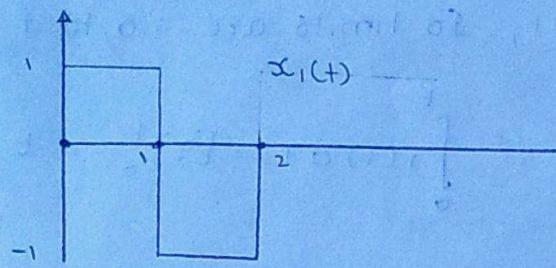
Sketch the graph of $x(t) * h(t)$

$\Rightarrow x(t) = \delta(t) - 2\delta(t-1) + \delta(t-2)$

$$x(t) = \frac{d}{dt} u(t) - 2 \frac{d}{dt} (u(t-1)) + \frac{d}{dt} (u(t-2))$$

$$x(t) = \frac{d}{dt} [u(t) - 2u(t-1) + u(t-2)]$$

let $x_1(t) = u(t) - 2u(t-1) + u(t-2)$



$$\text{Now } x(t) * h(t) =$$

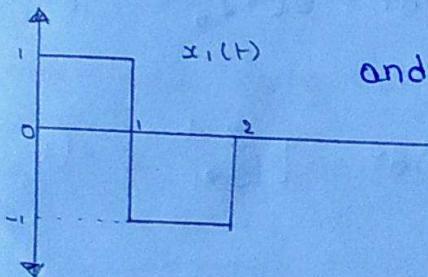
$$\frac{d}{dt} x_1(t) * h(t)$$

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

$$\rightarrow \text{we have } x_1(t) * h(t) = y(t).$$

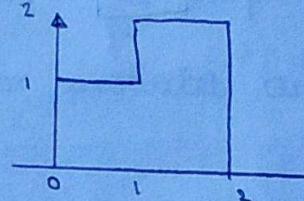
then we get the value $x(t) * h(t) = \frac{d}{dt} y(t)$.

$x_1(t)$



and

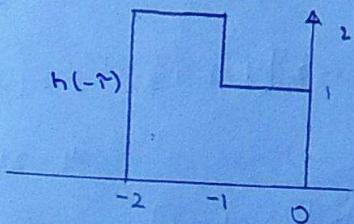
$h(t)$



$$\text{1) limits } 0+0 < t < 2+2 \rightarrow 0 < t < 4.$$

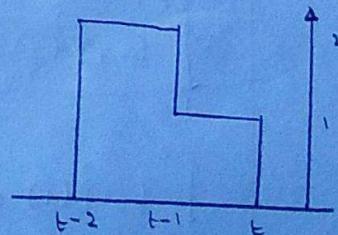
$$2) h(t) \approx h(\tau)$$

$$3) h(\tau) \text{ to be converted as } h(-\tau)$$



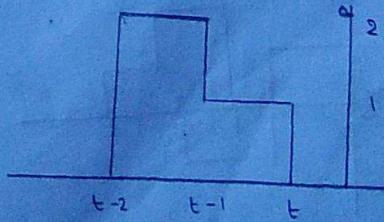
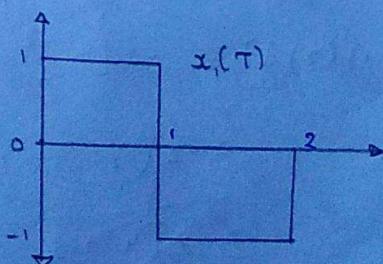
Time shifting

$$h(t-\tau) \rightarrow$$



Multiplication

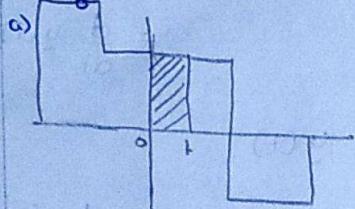
$$x_1(\tau) \cdot h(t-\tau)$$



$$\text{IF } t < 0, y(t) = 0 \rightarrow ①$$

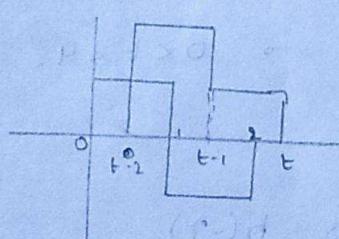
If $t > 0$, and $t < 1$, so limits are $0 \text{ to } t$

$$\int_{0}^{t} x(\tau) h(t-\tau) d\tau = \int_{0}^{t} 1(1) d\tau = [T]_0^t = t \rightarrow ①$$



* If $t > 0$, & $t > 1$, so limits are $0 \text{ to } 1$

$$\begin{aligned} \int_{0}^{t} 1(1) d\tau &= [T]_0^t = t - [T]_1^t = t - (t-1) = 1 \rightarrow ② \\ \int_{0}^{t-1} 2(1) d\tau &= 2[\tau]_0^{t-1} = 2[t-1] = 2t - 2 \rightarrow ③ \\ \int_{1}^{t} (-1)(1) d\tau &= -[T]_1^t = -(t-1) = 1-t \rightarrow ④ \end{aligned}$$

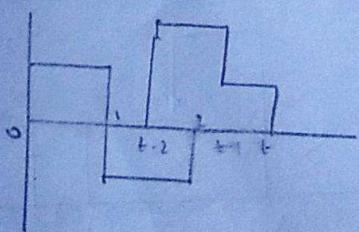


If $t > 0$ & $t > 1$, $t > 2$

$$\int_{t-2}^t 1(2) d\tau = [T_2]_{t-2}^t = 2[1-t+2] = 2[3-t] = 6-2t \rightarrow ⑤$$

$$\int_{-1}^{t-1} (-1)(2) d\tau = -2[T_1]_{-1}^{t-1} = -2[t-1-1] = -2[t-2]$$

$$\int_{-1}^2 (-1)(1) d\tau = -1[\tau]_{t-1}^2 - [2-t+1] = -[3-t] = t-3 \rightarrow ⑥$$



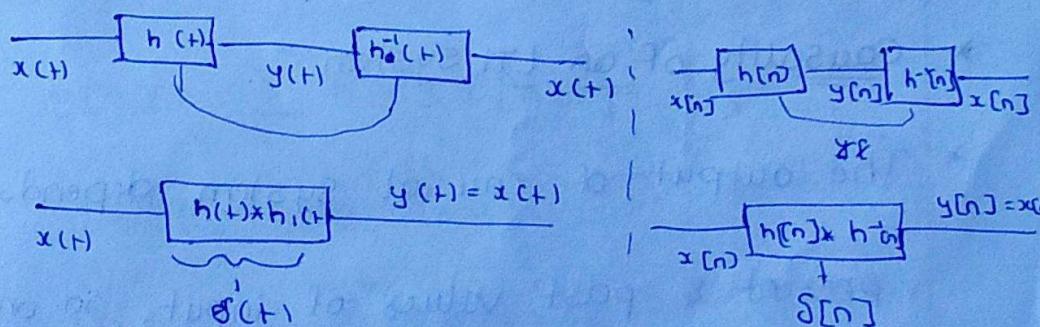
$$\begin{aligned} \int_{t-2}^2 (-1)(2) d\tau &= -2[\tau]_{t-2}^2 = -2[2-t+2] = -2[4-t] \end{aligned}$$

$$① + ② + ③ + ④ + ⑤ + ⑥ + ⑦ = 2t - 8 \rightarrow ⑧$$

$$y(t) = \begin{cases} t & 0 \leq t < 0.5 \\ 2-t & 0.5 \leq t < 1 \\ 2t-2 & 1 \leq t < 1.5 \\ 1-t & 1.5 \leq t < 2 \\ 6-2t & 2 \leq t < 2.5 \\ t-3 & 2.5 \leq t < 3 \\ 2t-8 & 3 \leq t < 3.5 \\ 0 & \text{else} \end{cases}$$

*) Invertibility Of LTI system

A system is invertable when connected in series with the original system produces an output equal to the input.



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

$$h[n] * h^{-1}[n] = \delta[n]$$

$$h(t) * h_1(t) = \delta(t)$$

- * A system is memory less, if its output at any time depends on input at that time. The only way that can be true for an LTI system is

$$h[n] = 0 \quad : n \neq 0$$

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

$$y[2] = \sum_{n=-\infty}^{\infty} x[2] h[2-k]$$

$$\vdots \quad \cdots + x[-1] h[3] + x[0] h[2] + x[1] h[1] + x[2] h[0]$$

not required as output don't
depend on same time of input

$$= \boxed{h[n] = 0, n \neq 0}$$

$$= y[n] = x[n] * k \delta[n]$$

$$= \boxed{y[n] = k \cdot x[n]}$$

* Causality of an LTI system:

* The output of causal system depends on present & past values of input. In order for an LTI system to be causal, $y[n]$ must not depend on $x[k]$ for $k > n$.

So, this is to be true, all of the coefficients $h[n-k]$ that multiply values of $x[k]$ for $k > n$ must be 0.

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

$$y[2] = \sum_{k=-\infty}^{\infty} x[k] h[2-k]$$

$$\dots + x[-2]h[4] + x[-1]h[3] + x[0]h[2] + x[1]h[1] \\ + x[2]h[0] + x[3]h[-1]$$

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

$$y(t) = x(t) * h(t) ; \int_{-\infty}^{\infty} x(t) h(T-t)$$

- * stability for LTI systems!
- * system is stable if every bounded input produces bounded output. consider an input $x[n]$ that is bounded in magnitude.

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

$$|x[n]| = B \quad \forall n$$

$$|y[n]| = \sum_{k=-\infty}^{\infty} |h[k]| B \\ = B \sum_{k=-\infty}^{\infty} |h(k)| < \infty$$

$$\boxed{|\sum_{k=-\infty}^{\infty} h(k)| < \infty}$$

condition.

Property

CT LTI

DT LTI

stability

$$h(t) = 0, t < 0$$

$$h[n] = 0, n < 0$$

Inequality

$$\sum_{k=-\infty}^{\infty} |h(k)| < \infty$$

$$\int_{-\infty}^{\infty} h(t) dt < \infty$$

memoryless

$$h(t) * h_1(t) = \delta(t)$$

$$h[n] * h_1[n] = \delta[n]$$

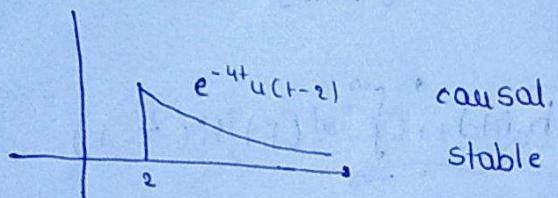
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$$h(t) = 0 \quad t \neq 0 \\ = K \delta(t)$$

$$h[n] = 0, n \neq 0 \\ = K \delta[n]$$

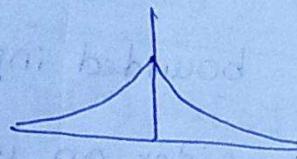
- Q. Find whether the following systems are -
 causal., $h(t) = e^{-4t} u(t-2)$

A



causal,
stable

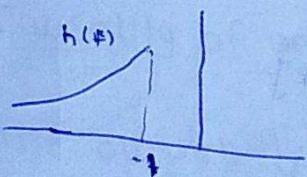
2) $h(t) = e^{-6|t|}$



non-causal

stable

3) $h[n] = e^{3n} u(-1-n)$



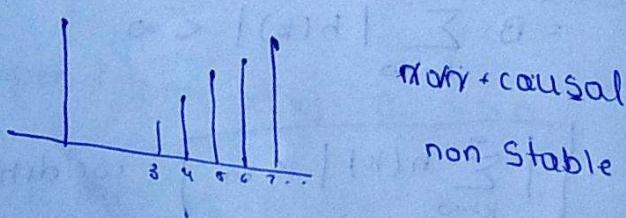
non-causal

stable

4) $h[n] = 5^n u[n-3]$

5) $h[n] = 4[n+3] - 24[n-2] + 4[n-4]$.

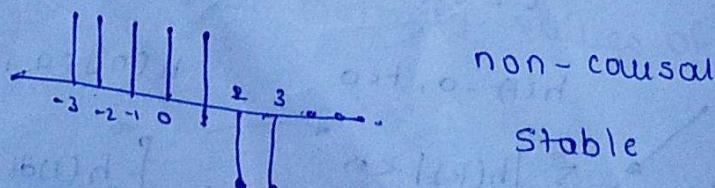
y_A



Non-causal

non stable

s_A



non-causal

stable

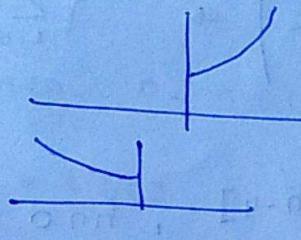
- Q. Given, $h(t) = e^{\alpha t} u(t) + e^{\beta t} u(-t)$ for what values

if $\alpha, \beta < 0$, system is stable.

A $\alpha \leq 0 \& \beta \geq 0$

$$e^{\alpha t} u(t)$$

$$e^{\beta t} u(t)$$



so

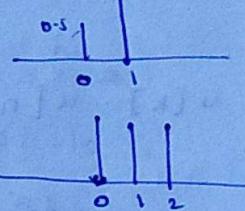
$\alpha = \text{negative}$
either, α, β becomes
positive, condition
will be satisfied}

B consider an LTI system, convolute the following

$$x[n] = \{0, 5, 2\}$$

↑

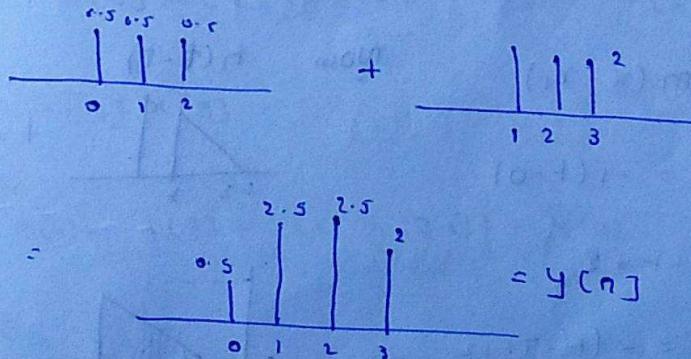
$$h[n] = \{1, 1, 1\}$$



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

$$= x[0] h(n) + x[1] h[n-1]$$

$$= 0 \cdot 5 h[n] + 2 h[n-1]$$



C $y[n] = a^n u[n] * b^n u[n]$

$$\sum_{k=-\infty}^{\infty} x[n] \cdot h[n-k] = \sum_{k=-\infty}^{\infty} a^k u[k] \cdot b^{n-k} u[n-k].$$

$$= \sum_{k=-\infty}^{\infty} a^k u[k] \cdot b^{n-k} u[n-k] \quad \left\{ k > 0 \& \begin{matrix} n-k \\ k < n \end{matrix} \right\}$$

$$= \sum_{k=-\infty}^{\infty} a^k \cdot b^{n-k} = \sum_{k=-\infty}^{\infty} a^k \cdot b^n \cdot b^{-k}$$

$$b^n \sum_{k=0}^n \left(\frac{a}{b}\right)^k$$

$$= b^n \left(\frac{1 - (a/b)^{n+1}}{1 - (a/b)} \right) \Rightarrow \left\{ \sum_{k=0}^n a^n = \frac{1 - a^{n+1}}{1 - a} \right\}$$

Q $y[n] = u[n] * u[n-4]$, find $y[5]$.

A $\sum_{k=-\infty}^{\infty} u[k] \cdot u[n-k-4]$

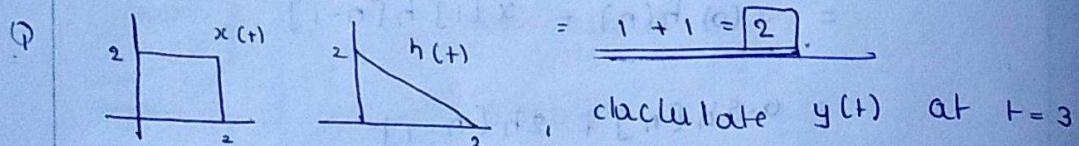
$$\sum_{k=-\infty}^{\infty} u[k] \cdot u[n-(k+4)]$$

$\begin{cases} k > 0 & \& n-(k+4) > 0 \\ \& \& k+4 < n \\ k < n-4 \end{cases}$

$$\sum_{k=0}^{n-4} u[k] \cdot u[n-(k+4)]$$

Here $n=5$

$$\sum_{k=0}^{n-4} u[k] \cdot u[1-k] = u[0] \cdot u[1-0] + u[1] \cdot u[1]$$



$$y - y_1 = m(x - x_1)$$

Now $h(t-\tau)$

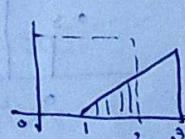
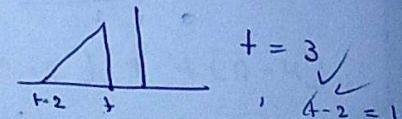
$$h(t) - 2 = -1(t-0)$$

$$h(t) = -t + 2$$

$$h(t-\tau) = -(t-\tau) + 2$$

$$= (-t + \tau + 2)$$

$$= \int_1^2 -6 + 2\tau + 4 \, d\tau$$



$$\int_1^2 2(-3 + \tau + 2) \, d\tau$$

gives the value.

$$= -6T + 2 \frac{T^2}{2} + 4T \Big|_1^2$$

$$= -6T + T^2 + 4T \Big|_1^2$$

$$= [-6(2) + 2^2 + 4(2)] - [-6(1) + 1^2 + 4(1)]$$

$$= -12 + 4 + 8 - [-6 + 1 + 4]$$

$$= 1_4$$

Q $x[n] = n$, when $0 \leq n \leq 10$

$$y[n] = x[n] * x[n], \quad y[4] = \emptyset?$$

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

$$\left\{ \begin{array}{l} 0 \leq k \leq 10 \\ 0 \leq n-k \leq 10 \end{array} \right. \quad \left. \begin{array}{l} n \\ 0 \leq n-k \leq 10 \end{array} \right\}$$

$$0 \leq k \leq 10 \quad \& \quad n \geq n-k \geq n-10 \quad \left. \begin{array}{l} n \\ n-k \geq -c \end{array} \right\} \quad n=4$$

$$y[4]$$

$$4 \geq 4-k \geq -c$$

$$= \sum_{k=-\infty}^{\infty} x[k] x[4-k]$$

$$= \sum_{k=0}^{4} x[k] x[4-k]$$

$$= x[0] x[4] + x[1] x[3] + x[2] x[2] + x[3] x[0]$$

$$= x[4] x[0]$$

$$\rightarrow 0(4) + 1(3) + 2(2) + 3(1) + 4(0)$$

$$= 10_6$$

$$\star x[n] = \{1, 2, 3, 4\}$$

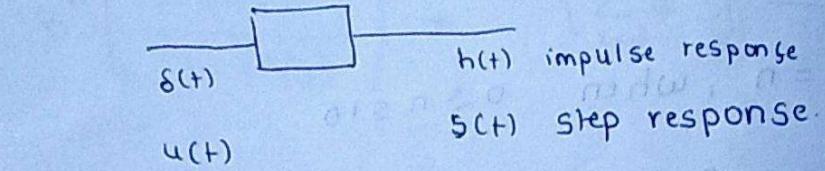
$$h[n] = \{4, 5, 6\}$$

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

$$\{4, 13, 28, 43, 38, 24\}$$

	1	2	3	4
4	4 / 8		12	6
5		10	15	20
6	6 / 12		18	24

Step Response:



$$\rightarrow u(t) = \int_{-\infty}^t \delta(t) dt$$

$$\begin{aligned} \rightarrow s(t) &= \int_{-\infty}^t h(t) \cdot dt \\ \Rightarrow h(t) &= \frac{d}{dt} s(t) \end{aligned}$$

Q If the unit step response of system is

$(1 - e^{-\alpha t})u(t)$. Find unit impulse response

A Given $s(t) = (1 - e^{-\alpha t})u(t)$ { asked for $h(t)$.

$$h(t) = \frac{d}{dt} (1 - e^{-\alpha t})u(t)$$

$$h(t) = (1 - e^{-\alpha t}) \frac{d}{dt} u(t) + u(t) \frac{d}{dt} (1 - e^{-\alpha t})$$

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

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

$$h(t) = u(t) \cdot \alpha e^{-\alpha t}$$

$$\left\{ u(t) \delta(t - t_0) = x(t_0) \cdot \delta(t - t_0) \right.$$

Q Find the impulse response system, if step response is .. $s(t) = \cos \omega_0 t + u(t)$.

$$A \quad \frac{d}{dt} h(t) = \frac{d}{dt} (\cos \omega_0 t + u(t))$$

$$h(t) = \cos \omega_0 t + \delta(t) + u(t) \sin \omega_0 t \cdot \omega_0$$

$$h(t) = \cos \omega_0 (0) \cdot \delta(t) - u(t) \omega_0 \sin \omega_0 t$$

$$h(t) = \delta(t) - u(t) \omega_0 \sin \omega_0 t \quad \left\{ \begin{array}{l} x(t) \delta(t-t_0) = \\ x(t_0) \cdot \delta(t-t_0) \end{array} \right.$$

Q Find the step response of system if $h[n]$

$$= (0 \cdot s)^n u[n]$$

$$A \quad s[n] = \sum_{k=-\infty}^n h[n]$$

$$= \sum_{k=-\infty}^n (0 \cdot s)^n u[n] \quad (n > 0)$$

$$0 = s = \sum_{k=0}^n (0 \cdot s)^n k u[n]$$

$$= (0 \cdot s)^0 (1) + (0 \cdot s)^1 + (0 \cdot s)^2 (1) + \dots + (0 \cdot s)^n (1).$$

$$= 1 + 0 \cdot s + (0 \cdot s)^2 + (0 \cdot s)^3 + \dots + (0 \cdot s)^n$$

$$(0 \cdot s)^n = \sum_{k=0}^n a^n = \frac{1 - a^{n+1}}{1 - a} = \frac{1 - (0 \cdot s)^{n+1}}{0 \cdot s}$$

Q Solution to constant coefficient D.E :-

$$Z \quad \frac{dy(t)}{dt} + y(t) = x(t) = \begin{cases} e^{3t} & t > 0 \\ 0 & t < 0 \end{cases} \quad \text{Solve after definition}$$

$\checkmark m+1 \rightarrow m+1 = 0$ where y is the state variable

$\rightarrow m = -1$ $x(t)$ is

The so complete solution^{is} of this form i.e

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

where $y_c(t) =$ zero input response or natural response

and $y_p(t) =$ zero state response or forced response

$$m+1 = 0$$

$$m = -1$$

$$\Rightarrow y_c(t) = C \cdot e^{-t}$$

$$\Rightarrow y_p(t) = \frac{1}{D+1} e^{3t} \quad t > 0$$

$$= \frac{1}{3+1} e^{3t}$$

$$= \frac{1}{4} e^{3t}$$

$$y(t) = C \cdot e^{-t} + \frac{1}{4} e^{3t} \quad (\text{Given } y(0) = 0)$$

$$y(t) = \frac{1}{4} (e^{3t} - e^{-t}) \quad \text{then } C + \frac{1}{4} = 0$$

$$C = -\frac{1}{4}$$