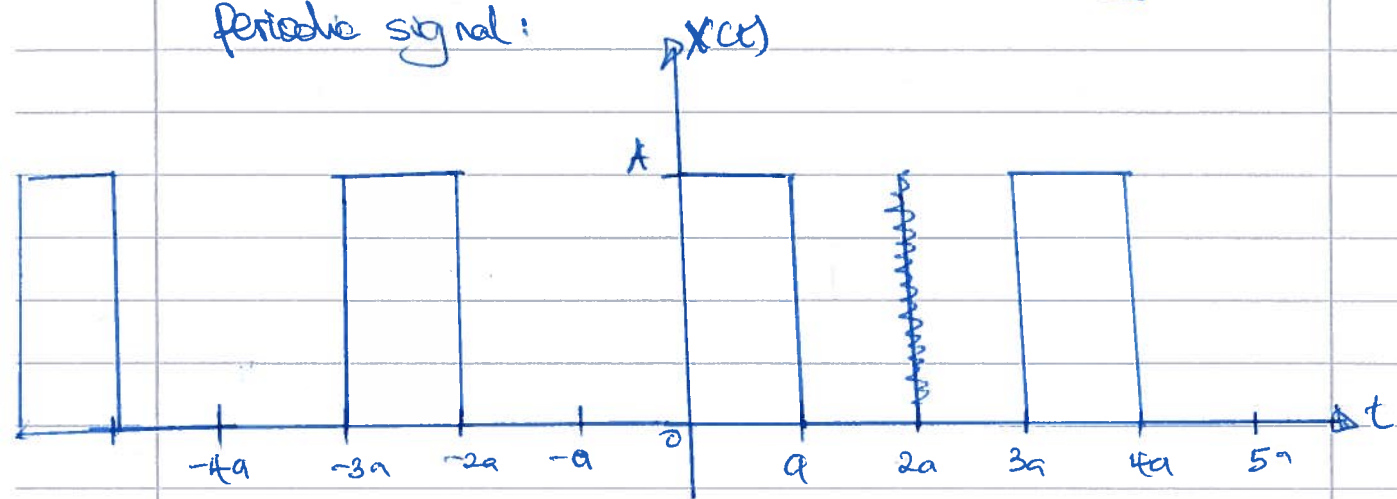


Exercise 1 - 2025 - Solutions

a) Determine the autocorrelation function of the following periodic signal:



Solution:

→ Since it's a periodic signal, the autocorrelation is given by:

$$S_{xx}(\tau) = \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^{+T} x(t) x(t+\tau) dt \quad \text{Pg 85 Eqn 4.42,}$$

We shall use:

$$S_{xx}(\tau) = \frac{1}{T} \int_0^T x(t) x(t+\tau) dt$$

→ Amplitude = A.

→ width = a

→ Period = 3a.

at $\tau = 0$

$$S_{xx}(0) = \frac{1}{3a} \int_0^{3a} A^2 dt = \frac{1}{3a} \int_0^a A^2 dt$$

$$= \frac{1}{3a} [A^2 t]_0^a = \frac{1}{3a} \cdot A^2 a$$

$$= \boxed{\frac{A^2}{3}}$$

at $\tau = a$

$$S_{xx}(a) = 0$$

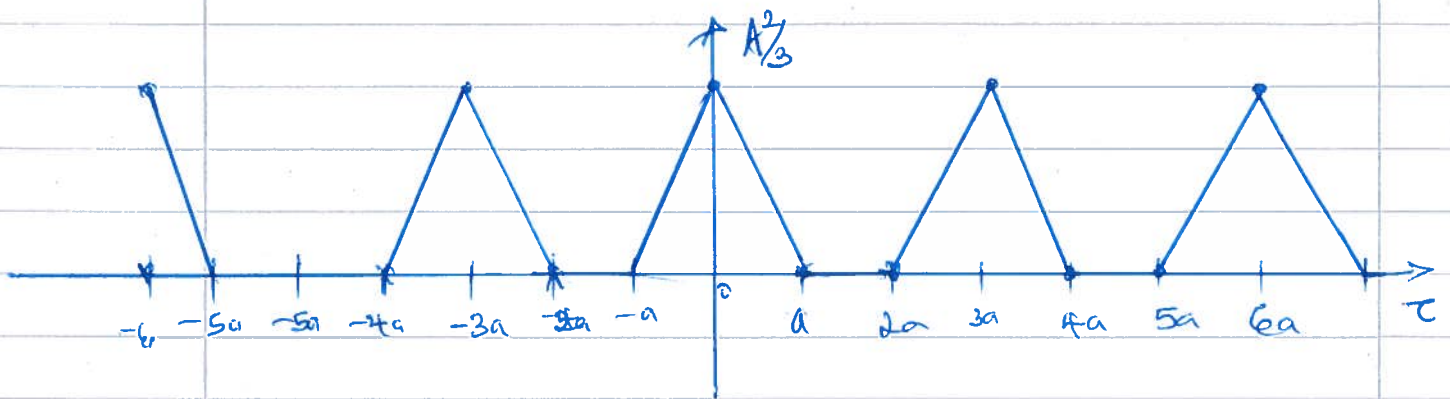
at $\tau = 2a$

$$S_{xx}(2a) = 0$$

at $\tau = 3a$

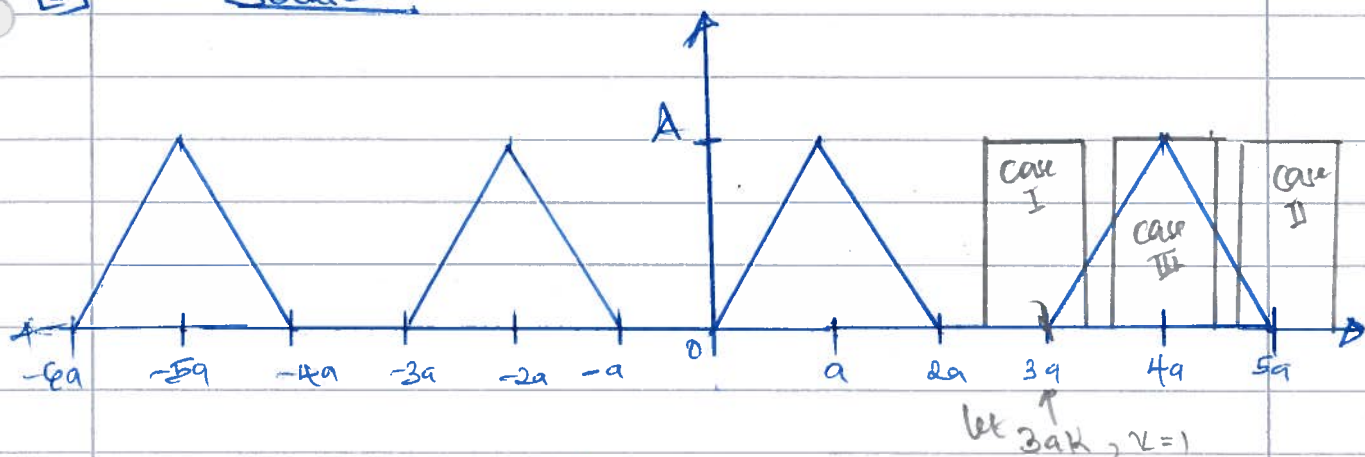
$$S_{xx}(3a) = \frac{1}{3a} \cancel{A^2} = \frac{A^2}{3}$$

→ The transition or the overlap increase & decreases linearly.



6

Solution.



→ Overlap → how much they overlap.

We know when $\tau=0$; No overlap.

$S_{xy}(0) = 0$, Period $3a$ - Both signal
Autocorrelation → Period $= 3a$.

Let's define $x(t)$ using the three case

Case I: → Increasing overlap - Increasing Area.

Case II: → decreasing overlap - decreasing area

Case III: → Complete overlap - Maximum area.

from the Equation of line $y = mx + c$; $y = mx + c$

two points: $(3ak, 0)$, $(3ak+a, A)$

$$m = \frac{A-0}{(3ak+a)-3ak} = \frac{A}{a}$$

$$m = \frac{\Delta y}{\Delta x} = \frac{y-0}{t-3ak} = \frac{A}{a}$$

$$y = \frac{A}{a}(t-3ak) \text{ for } 3ak \leq t \leq (3k+1)a$$

the 2nd slope → same but -negative slope

$$m = -\frac{A}{a}$$

$$(4a, A) \Rightarrow (3k+a, A) \text{ \& } (3ak+2a, 0)$$

$$m = \frac{\Delta y}{\Delta x} = \frac{y-0}{t-3ak+2a} = -\frac{A}{a}$$

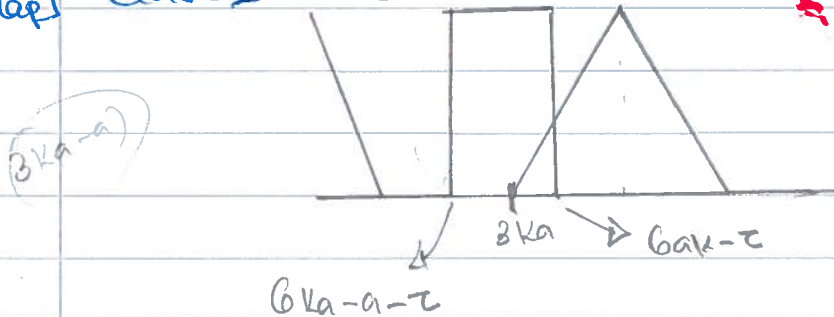
$$y = -\frac{A}{a}(t-(3k+2)a) \text{ for } (3k+1)a \leq t \leq (3k+2)a$$

$$\begin{aligned}
 y &= x(t) \\
 &= -\frac{A}{a} (t - (3k+2)a) \\
 &= -\frac{A}{a} t + A(3k+2) \\
 &= \boxed{A(3k+2) - \frac{A}{a} t}
 \end{aligned}$$

$$x(t) = \begin{cases} \frac{A}{a} (t - 3ak) & 3ka \leq t \leq (3k+1)a \\ 3(2k+2)A - \frac{A}{a} t & (3k+1)a \leq t \leq (3k+2)a \\ 0 & (3k+2)a \leq t \leq 3(k+1)a \end{cases}$$

[Increasing overlap]

Case I: $3ka \geq \tau \geq (3k-1)a$



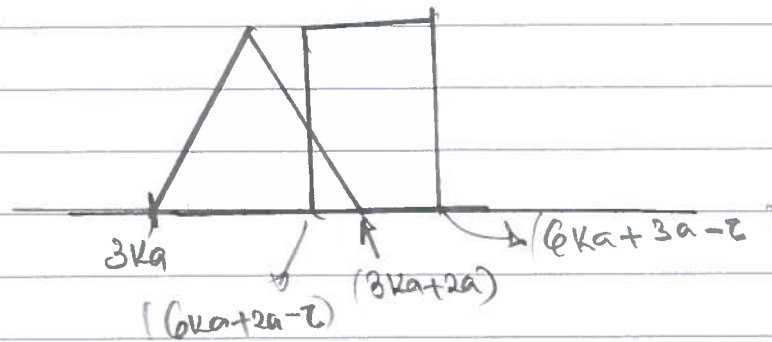
$$\begin{aligned}
 S_{xy} &= \frac{1}{3a} \int_{3ka}^{3ka-\tau} \frac{A}{a} (t - 3ak) dt \\
 &= \frac{A}{3a^2} \int_0^{3ak-\tau} t dt
 \end{aligned}$$

$$\begin{aligned}
 \text{Fig} \int_3^5 t-3dt &= \\
 &= \int_0^2 t dt
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{A}{6a^2} (3ak - \tau)^2 \\
 &\text{for } 3ak \geq \tau \geq (3k-1)a
 \end{aligned}$$

- Equivalent shifting

Case 2: $(3ka+a) \geq \tau \geq 3ak$



$$S_{xy} = \frac{1}{3a} \int_{(6ka+2a-t)}^{(3ka+2a)} (3k+2)A - \frac{At}{a} dt$$

Shifting:

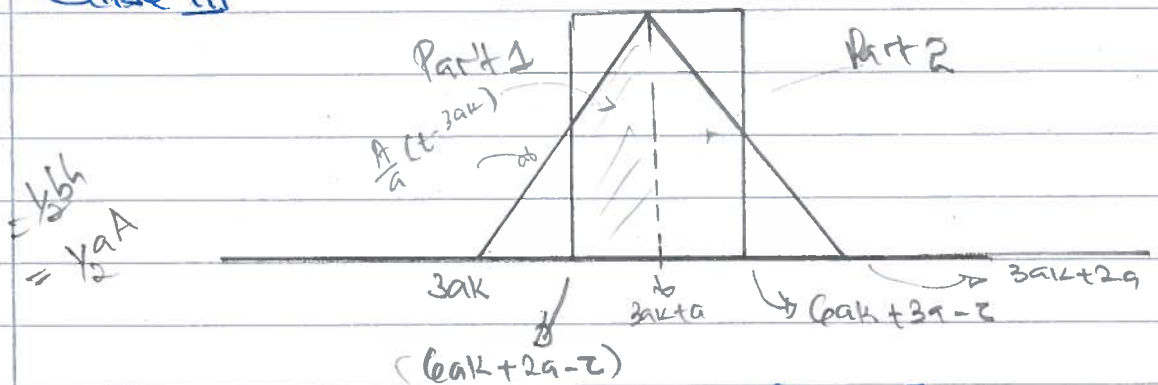
$$= \frac{A}{3a} \int_{3ka-t}^0 (0 - \frac{At}{a}) dt = \frac{A}{3a^2} \left[-\frac{t^2}{2} \right]_{3ka-t}^0$$

$$= \frac{A}{3a^2} \left[0 + \frac{(3ka-t)^2}{2} \right]$$

$$= \frac{A}{6a^2} (3ka-t)^2$$

for $3ak-a \leq \tau \leq 3ak$

Case III



Part 1

$$F_1(t) = \frac{1}{3a} \left[\frac{a \cdot A}{2} - \frac{A}{a} \int_{3ak}^{(6ak+2a-t)} (t-3ak) dt \right]$$

$$= \frac{A}{6} - \frac{A}{6a^2} \int_0^{3ak+2a-\tau} t \, dt$$

$$= \frac{A}{6} - \frac{A}{6a^2} \left[\frac{t^2}{2} \right] = \frac{A}{6} - \frac{A}{6a^2} [3ak+2a-\tau]^2$$

$$= \boxed{\frac{A}{6} - \frac{A}{6a^2} (3ak+2a-\tau)^2}$$

Part 2:

$$F_2(\tau) = \frac{1}{3a} \left[\frac{a \cdot A}{2} - A \int_{3ak+3a-\tau}^{3ak+2a} (3k+2) - \frac{1}{2}t \, dt \right]$$

$$= \frac{A}{6} - \frac{A}{3a} \int_{3ak+3a-\tau}^0 (0 - \frac{1}{2}t) \, dt$$

$$= \frac{A}{6} - \frac{A}{6a^2} (3ak+a-\tau)^2$$

$$S_{xy} = F_1(\tau) + F_2(\tau) \quad \text{--- skip to final solution}$$

$$= \frac{A}{3} - \frac{A}{6a^2} [(3ak+a-\tau)^2 + (3ak+2a-\tau)^2]$$

$$= \frac{A}{3} - \frac{A}{6a^2} \left[\underbrace{(3ak+a-\tau)(3ak+a-\tau)} + \underbrace{(3ak+2a-\tau)(3ak+2a-\tau)} \right]$$

$$\Rightarrow (3ak)^2 + 3a^2 - 3ka\tau + 3ka^2 + a^2 - a\tau - 3\tau ka - a\tau + \tau^2$$

$$\Rightarrow [(3ka)^2 + 6ka^2 + a^2 - 6ka\tau - 2a\tau + \tau^2]$$

$$(3ak+2a-\tau)^2 = (3ka)^2 + 6ka^2 - 3ka\tau + 6ka^2 + 4a^2 - 2\tau a - 3\tau ka + \tau^2$$

$$= (3ka)^2 + 12ka^2 - 6ka\tau + 4a^2 - 4\tau a + \tau^2$$

$$= \frac{A}{3} - \frac{A}{6a^2} [2(3ka)^2 + 18ka^2 + 5a^2 - 12ka\tau - 6\tau a + \tau^2]$$

factor 2 out!

$$= \frac{A}{3} - \frac{A}{3a^2} \left[(3ka)^2 + 9ka^2 + 5\frac{1}{2}a^2 - 6kat - 3at + t^2 \right]$$

$$= \frac{A}{3} - \frac{A}{3a^2} \left[(3ka)^2 + 9ka^2 + \frac{9}{4}a^2 + \frac{1}{4}a^2 - 6kat - 3at + t^2 \right]$$

$$= \frac{A}{3} - \frac{1}{4}a^2 \cdot \frac{A}{3a} - \frac{A}{3a^2} \left[(3ka + \frac{3}{2}a)^2 - 2t(3ka + \frac{3}{2}a) + t^2 \right]$$

$$= \frac{A}{3} - \frac{A}{12} - \frac{A}{3a^2} \left[3ka + \frac{3}{2}a - t \right]^2$$

$$= \frac{A}{4} - \frac{A}{3a^2} (3ka + \frac{3}{2}a - t)^2$$

or

$$= \frac{A}{4} - \frac{A}{3a^2} (-3ka - \frac{3}{2}a + t)^2$$

for $3ak + a \leq t \leq 3ak + 2a$

I: $\frac{A}{6} - \frac{t^2}{a^2}$ parabola } for $k=0$

II: $\frac{A}{4} - \frac{A}{3a^2} (t - 1.5a)^2$

$$\frac{A}{4} - \frac{A}{3a^2} \cdot \frac{9}{4}a^2 = \frac{A}{4} - \frac{A}{4} = 0$$

