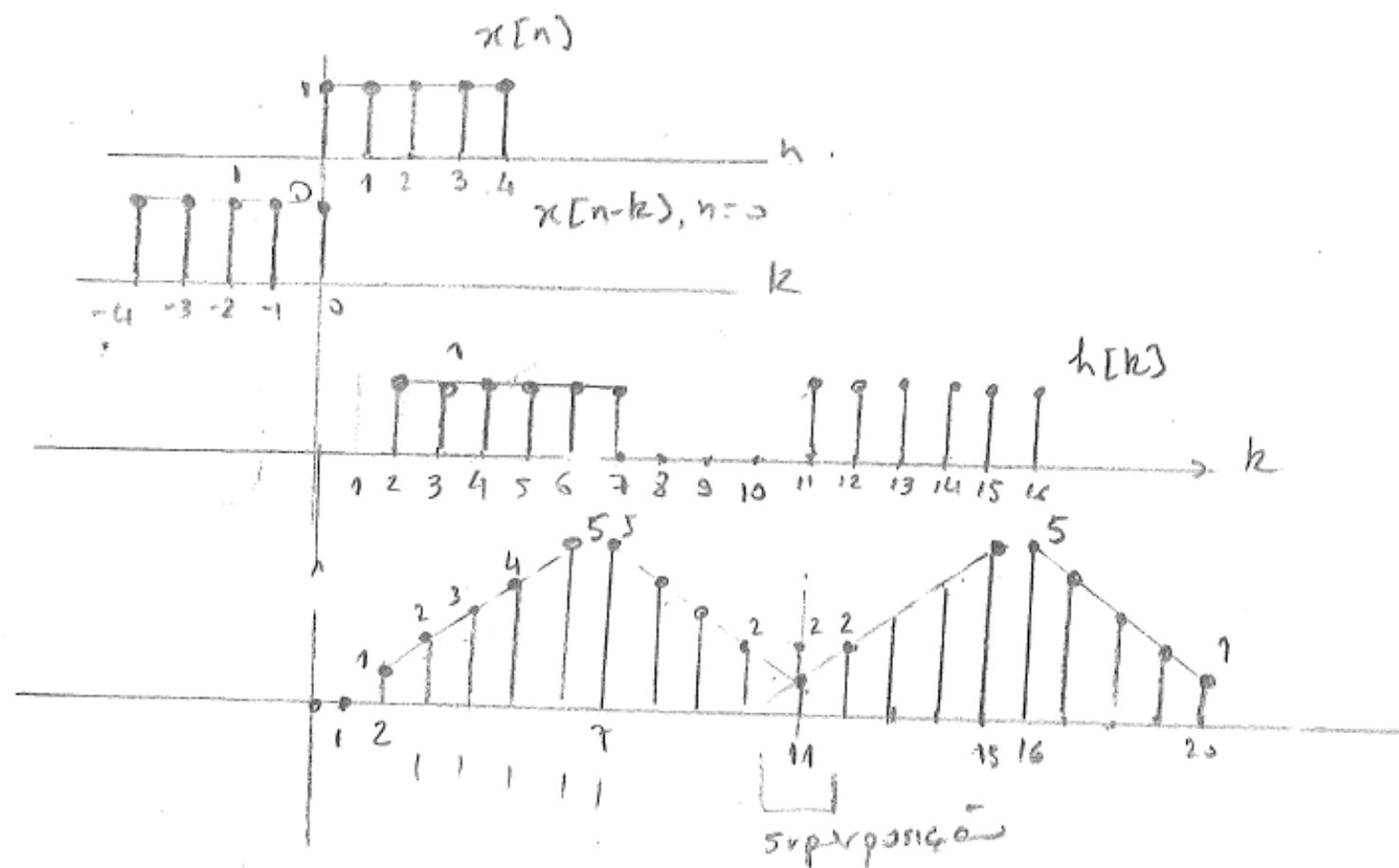

Modulo 02 - Convolução

Revisão/exercícios

Cronograma

2.21 d)



2.21 a) $x[n] = \alpha^n \cdot u[n]$, $h[n] = \beta^n \cdot u[n]$, $\alpha \neq \beta$

$$y[n] = \sum_{k=-\infty}^{\infty} \alpha^k \cdot u[k] \cdot \beta^{(n-k)} \cdot u[n-k] = \sum_{k=0}^n \alpha^k \cdot \beta^n \cdot \beta^{-k} =$$

$\underbrace{\quad}_{0 \quad k} \quad \underbrace{\quad}_{n} \quad \underbrace{\quad}_{k=0 \quad (n \geq 0)}$

$$= \beta^n \sum_{k=0}^n \left(\frac{\alpha}{\beta}\right)^k = \beta^n \frac{1 - \left(\frac{\alpha}{\beta}\right)^{n+1}}{1 - \left(\frac{\alpha}{\beta}\right)} = \beta^n \frac{1 - \alpha^{n+1} \cdot \beta^{-(n+1)}}{(1 - \alpha) \cdot \beta^{-1}} =$$

$$= \frac{\beta^{n+1} - \alpha^{n+1} \cdot \beta^{-(n+1) + (n+1)}}{1 - \alpha} = \boxed{\frac{\beta^{n+1} - \alpha^{n+1}}{1 - \alpha} \cdot u[n] = y[n]}$$

4.21

$$b) \quad x[n] = h[n] = \alpha^n \cdot u[n]$$

$$y[n] = \sum_{k=-\infty}^{\infty} \alpha^k u[k] \cdot \alpha^{n-k} u[n-k] =$$

$$= \alpha^n \sum_{k=0}^n \alpha^k \cdot \alpha^{-k} = \alpha^n \sum_{k=0}^n 1$$

$$\sum_{k=0}^n \alpha^k \cdot \alpha^{n-k}, \quad n \geq 0$$

$$= \boxed{\alpha^n (n+1) \cdot u[n] = y[n]}$$

2.22 a) $x(t) = e^{-\alpha t} \cdot u(t)$, $h(t) = e^{-\beta t} \cdot u(t)$

$$y(t) = \int_{-\infty}^{\infty} e^{\alpha \tau} u(\tau) \cdot e^{-\beta(t-\tau)} u(t-\tau) d\tau =$$

$$= \int_0^t e^{-\alpha \tau} \cdot e^{-\beta(t-\tau)} d\tau = e^{-\beta t} \int_0^t e^{-(\alpha-\beta)\tau} d\tau =$$

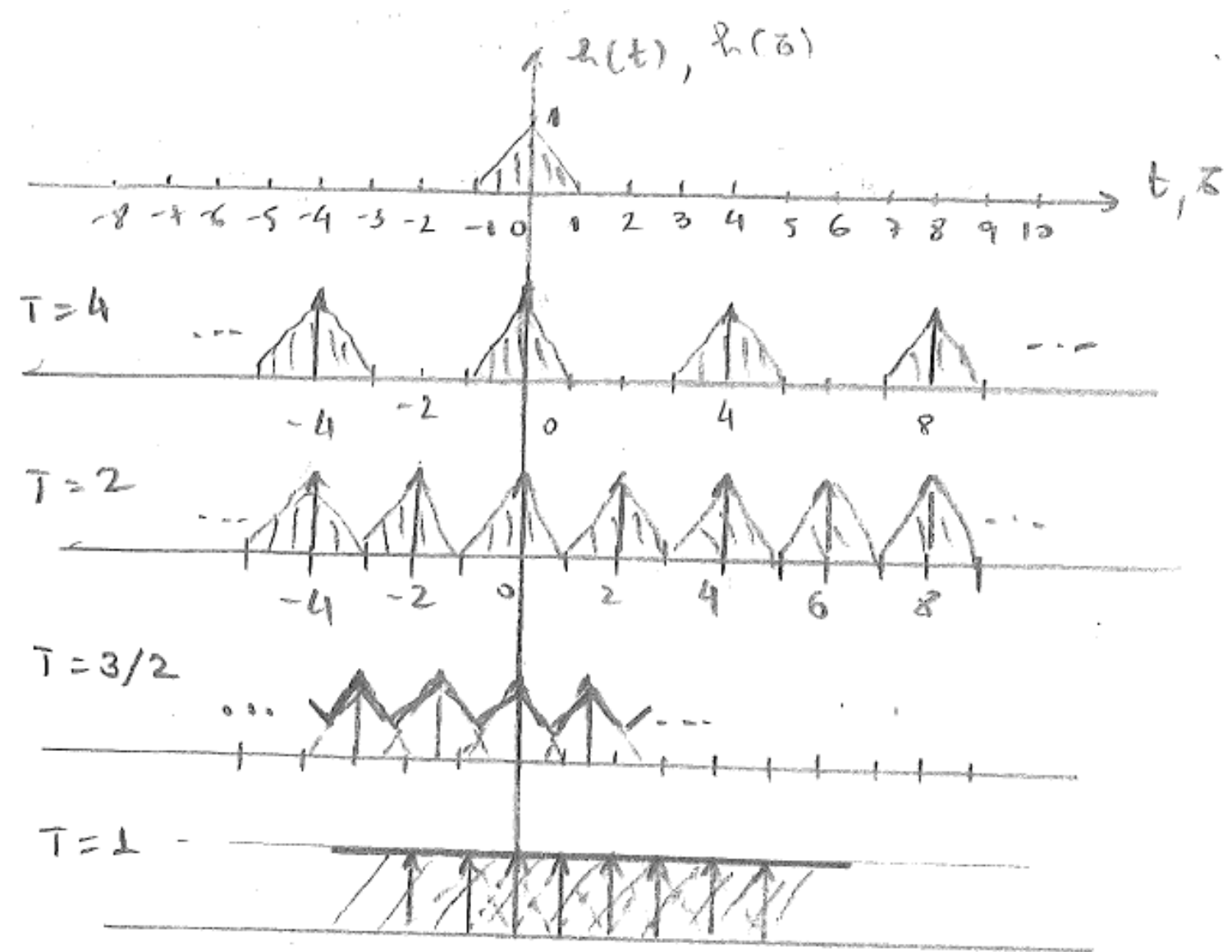
$$= e^{-\beta t} \left. \frac{e^{(\beta-\alpha)\tau}}{\beta-\alpha} \right|_0^t = \boxed{\frac{e^{-\beta t}}{\beta-\alpha} [e^{(\beta-\alpha)t} - 1] \cdot u(t), \beta \neq \alpha}$$

$= y(t)$

se $\alpha = \beta$, $y(t) = \int_0^t e^{-\alpha \tau} \cdot e^{-\alpha(t-\tau)} d\tau = e^{-\alpha t} \int_0^t d\tau =$

$$\rightarrow \boxed{y(t) = t \cdot e^{-\alpha t} \cdot u(t), \alpha = \beta}$$

2.23



2.3 $x[n] = \left(\frac{1}{2}\right)^{n-2} \cdot u[n-2]$

$h[n] = u[n+2]$

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

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

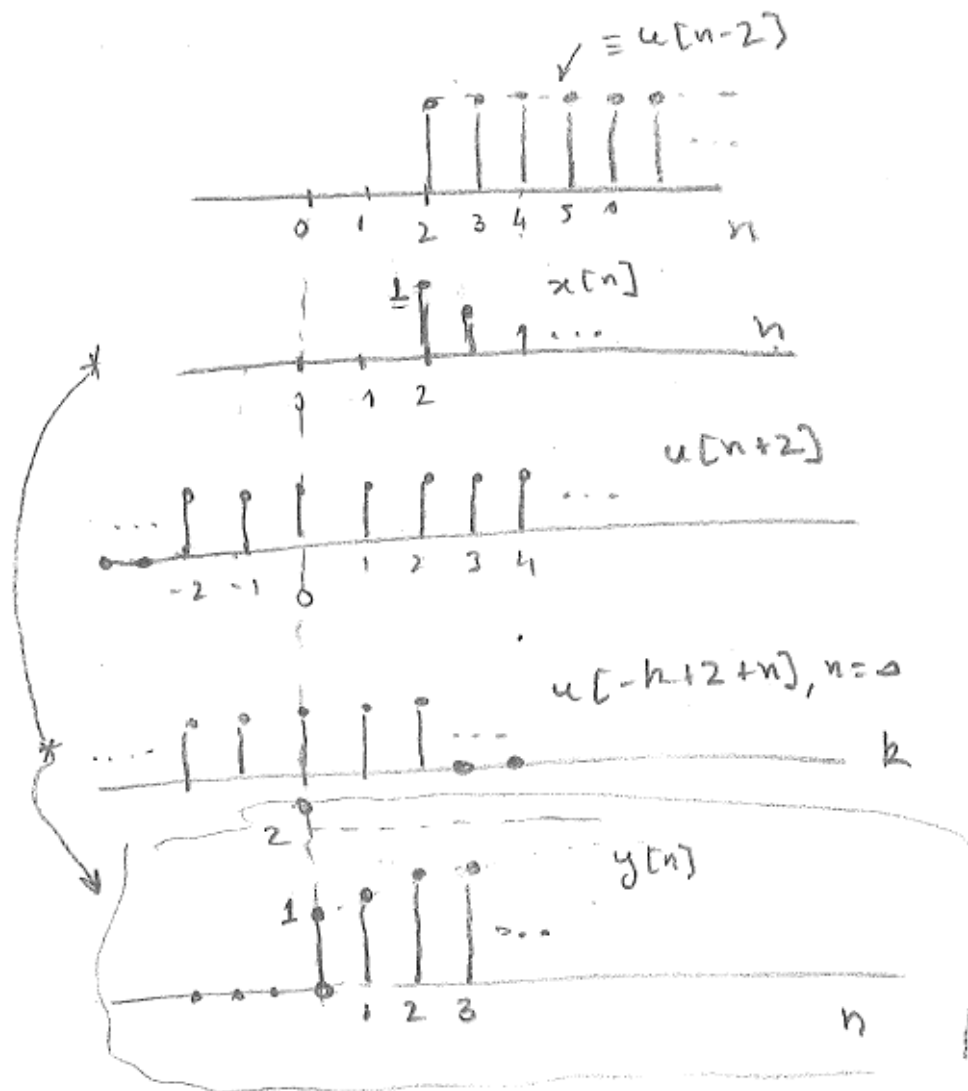
$= \sum_{k=-\infty}^{\infty} \underbrace{\left(\frac{1}{2}\right)^{k-2} \cdot u[k-2]}_{x[k]} \cdot u[-k+2+n]$

$\begin{cases} k-2 = r \\ k = r+2 \end{cases}$

$= \sum_{r=-\infty}^{\infty} \left(\frac{1}{2}\right)^r \cdot u[r] \cdot u[-r+n]$

$= \sum_{\substack{r=0 \\ (n \geq 0)}}^n \left(\frac{1}{2}\right)^r = \frac{1 - \left(\frac{1}{2}\right)^{n+1}}{1 - \left(\frac{1}{2}\right)} \rightarrow y[n] = 2 \left[1 - \left(\frac{1}{2}\right) \cdot \left(\frac{1}{2}\right)^n \right] = 2 - \left(\frac{1}{2}\right)^n, n \geq 0$

$y[n] = \left[2 - \left(\frac{1}{2}\right)^n \right] \cdot u[n]$



2.4 $x[n] = \begin{cases} 1, & 3 \leq n \leq 8 \\ 0, & \text{cc} \end{cases}$

$h[n] = \begin{cases} 1, & 4 \leq n \leq 15 \\ 0, & \text{cc} \end{cases}$ $15 - 4 + 1 = 12 = m$

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

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

i) $y[n] = 0, n \leq 6$

ii) $7 \leq n \leq 12$

n	y[n]
7	1
8	2
...	...
12	11

$y[n] = n - 6$

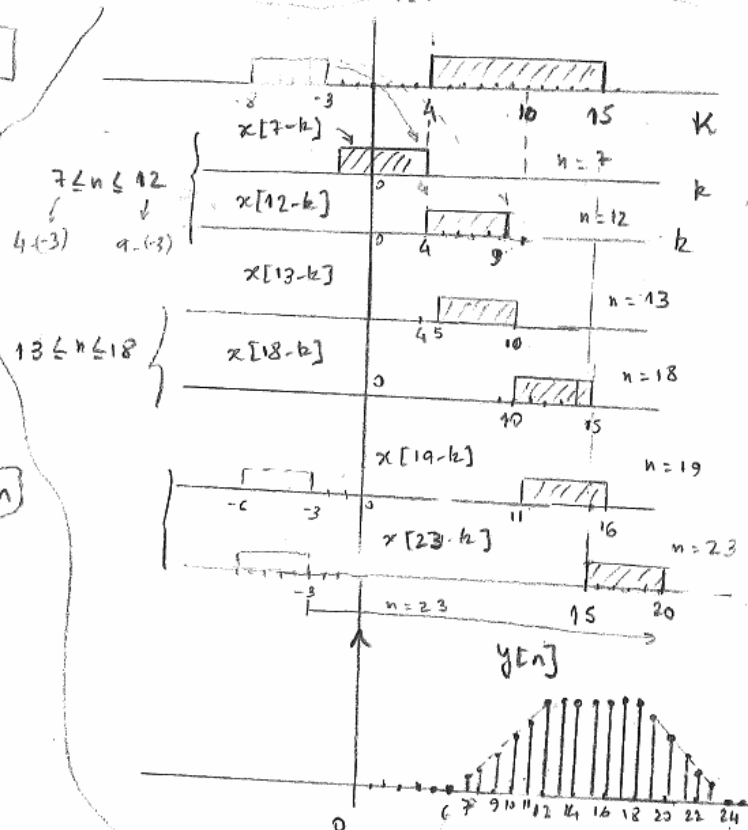
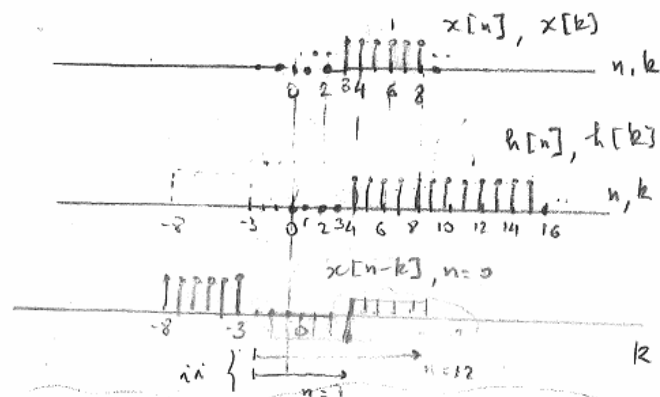
iii) $13 \leq n \leq 18$

$y[n] = 6$

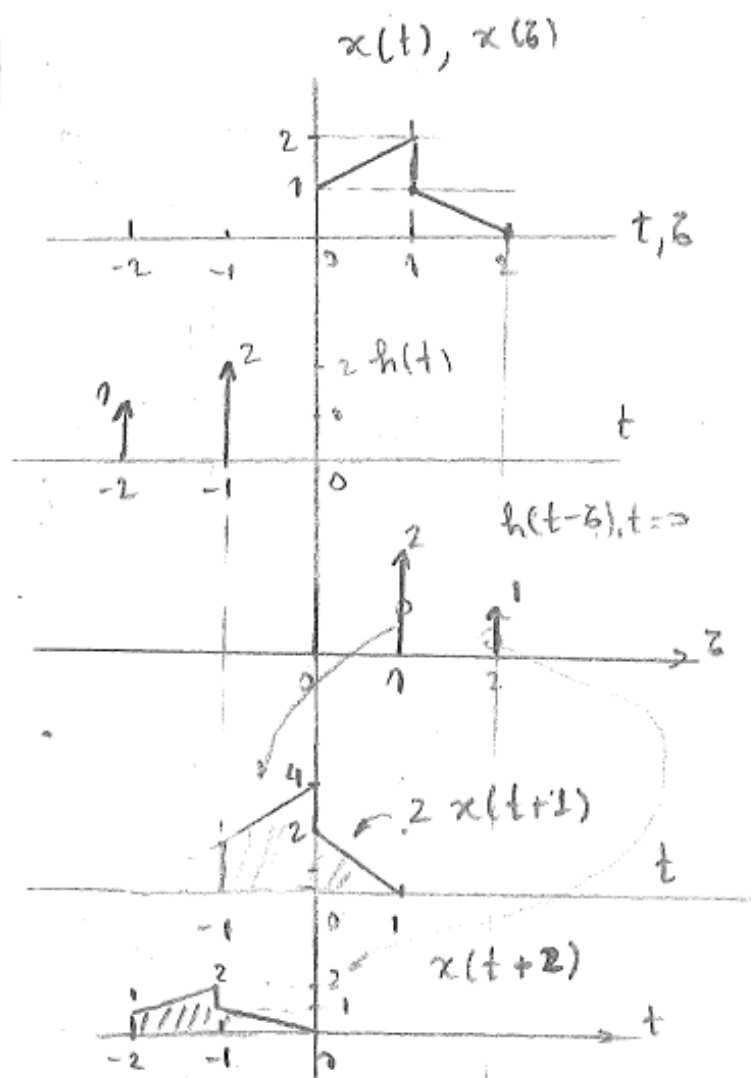
iv) $19 \leq n \leq 23$

n	y[n]
19	5
20	4
21	3
22	2
23	1

$y[n] = 24 - n$



2.8



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

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

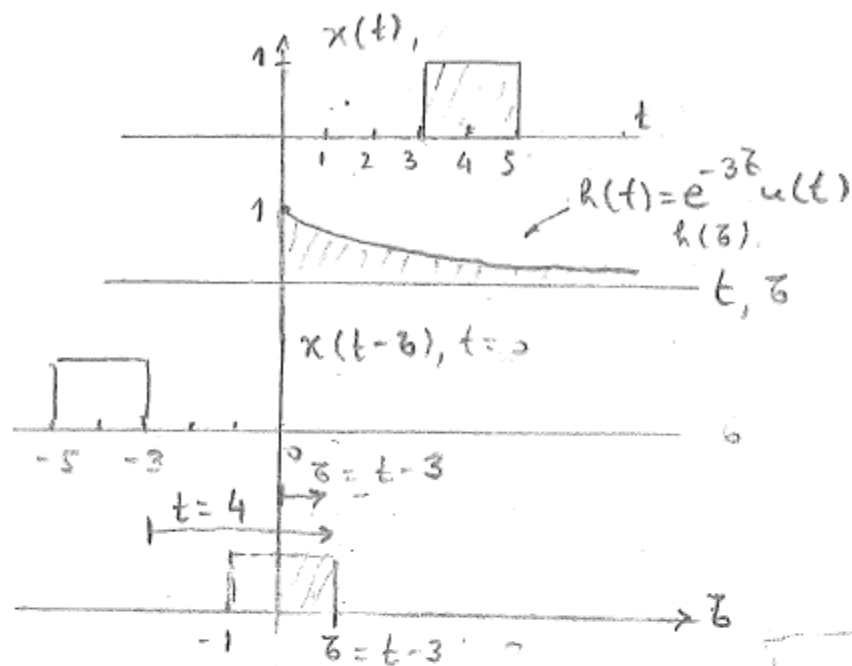
$$= \int_{-\infty}^{\infty} [2 \cdot \delta(\tau+1) + \delta(\tau+2)] \cdot x(t-\tau) \cdot d\tau$$

$$= \int_{-\infty}^{\infty} [2 \cdot \delta(\tau+1) + x[t+1]] \cdot d\tau$$

$$+ \int_{-\infty}^{\infty} \delta(\tau+2) \cdot x(t+2) \cdot d\tau$$

$$y(t) = 2 \cdot x(t+1) + x(t+2)$$

2.11



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

$$t < 3: y(t) = 0$$

$$3 \leq t \leq 5:$$

$$y(t) = \int_0^{t-3} e^{-3\tau} d\tau = \left. \frac{e^{-3\tau}}{-3} \right|_0^{t-3} = \frac{e^{-3(t-3)} - 1}{-3}$$

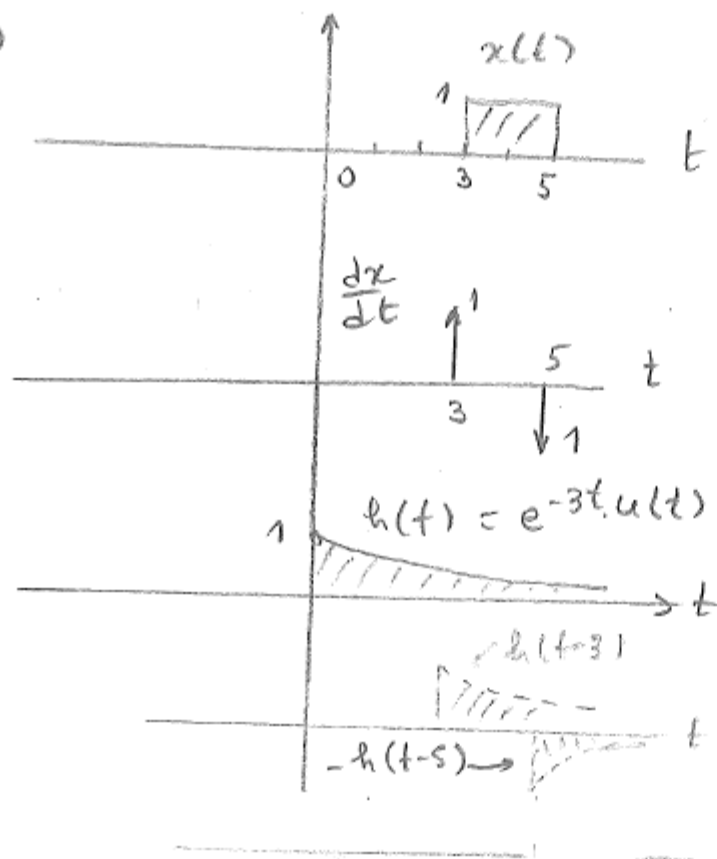
$$y(t) = \frac{1 - e^{-3(t-3)}}{3} \quad 3 \leq t \leq 5$$

$$t > 5: y(t) = \int_{t-3-2}^{t-3} e^{-3\tau} d\tau = \left. \frac{e^{-3\tau}}{-3} \right|_{t-5}^{t-3} = \frac{e^{-3(t-3)} - e^{-3(t-5)}}{-3}$$

$$= \frac{1}{3} [e^{-3(t-5)} - e^{-3(t-3)}] = \frac{e^{-3t+15} - e^{-3t+9}}{3} = \frac{e^{-3t} \cdot e^{15} - e^{-3t} \cdot e^9}{3}$$

$$= e^{-3t} \cdot e^{15} \frac{[1 - e^{-6}]}{3} \rightarrow y(t) = e^{-3(t-5)} \frac{(1 - e^{-6})}{3}, t > 5$$

2.11 b)



$$x_2(t) = \frac{dx}{dt} = \delta(t-3) - \delta(t-5) \quad (6)$$

$$g(t) = \int_{-\infty}^{\infty} x_2(\tau) \cdot h(t-\tau) \cdot d\tau$$

$$= \int_{-\infty}^{\infty} \delta(\tau-3) \cdot h(t-\tau) \cdot d\tau$$

$$- \int_{-\infty}^{\infty} \delta(\tau-5) \cdot h(t-\tau) \cdot d\tau$$

$$= \int_{-\infty}^{\infty} \delta(\tau-3) \cdot h(t-\tau) \cdot d\tau$$

$$- \int_{-\infty}^{\infty} \delta(\tau-5) \cdot h(t-\tau) \cdot d\tau$$

c)

$$\text{se } x(t) \xrightarrow{\text{SLIT}} y(t)$$

$$x'(t) \xrightarrow{\text{SLIT}} y'(t)$$

$$g(t) = h(t-3) - h(t-5)$$

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

2.14 a) $h_1(t) = e^{-(1-2j)t} u(t) = \overbrace{e^{-t}}^{|h_1(t)|} \cdot e^{2jt} \cdot u(t) \therefore \int_{-\infty}^{\infty} e^{-t} dt =$

Estabilidade:

$\int_{-\infty}^{\infty} |h_1(t)| dt < \infty?$

$\frac{1}{t}$

$= -e^{-t} \Big|_0^{\infty} = 0 - (-1) = 1$

\therefore estável

b) $h_2(t) = e^{-t} \cdot \cos(2t) \cdot u(t) \therefore$ (vide "a") estável

$\frac{1}{t}$ ~~estável~~

2.15 a) $h_1[n] = n \cdot \cos\left(\frac{\pi}{4}n\right) \cdot u[n] \therefore h_1(n) \xrightarrow{n \rightarrow \infty} \infty$ ($n \neq$ estable)

b) $h_2[n] = 3^n \cdot u[-n+10]$

$\frac{1111111111}{n}$

estable

ou: $\sum_{n=-\infty}^{10} 3^n = \sum_{r=10}^{\infty} 3^{-r} = \frac{3^{-10}}{1 - 1/3} =$
 $= \frac{3^{10}}{2/3} = 3^{10} \times \frac{3}{2} = \frac{1}{2} \times 3^{11} < \infty$

$0 < n < 10: \sum_{n=0}^{10} |h_2[n]|^2 < \infty$
 $n < 0: \sum_{-\infty}^{-1} 3^n = \sum_{-1}^{\infty} 3^{-n}$

$= \frac{3^{-1}}{1 - 3^{-1}} = \frac{1/3}{1 - 1/3} = \frac{1/3}{2/3} = \frac{1}{2}$

2.18 $y[n] = \underbrace{\left(\frac{1}{4}\right)}_{\equiv a} y[n-1] + x[n], \quad x[n] = \delta[n-1]$



$$y[0] = a \cdot y[-1] + x[0] = 0$$

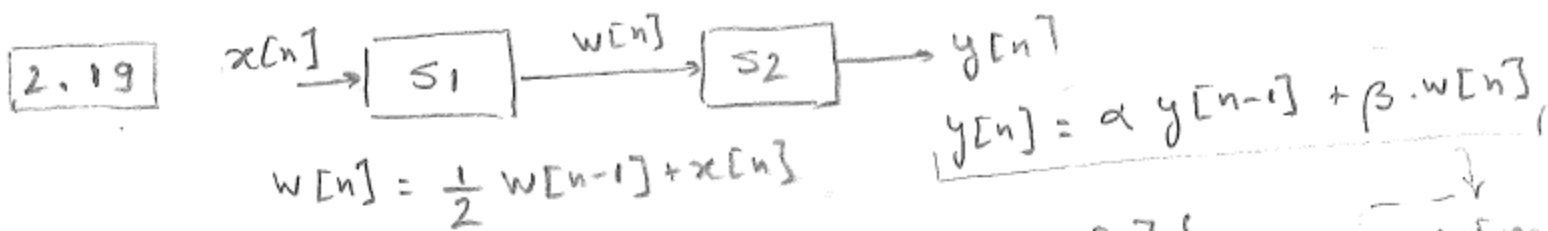
$$y[1] = a \cdot y[0] + x[1] = 1$$

$$y[2] = a \cdot y[1] + x[2] = a$$

$$y[3] = a \cdot y[2] + x[3] = a^2$$

$$y[4] = a \cdot y[3] + x[4] = a^3$$

$$\boxed{y[n] = a^{n-1} \cdot u[n-1] = \left(\frac{1}{4}\right)^{n-1} \cdot u[n-1]}$$



$$y[n] = \alpha y[n-1] + \beta \cdot w[n]$$

$$w[n] = \frac{1}{2} w[n-1] + x[n]$$

a) $y[n] = \alpha \cdot y[n-1] + \beta \underbrace{\left\{ \frac{1}{2} w[n-1] + x[n] \right\}}_{w[n]} =$
 (eliminate "w")

$$\downarrow$$

$$w[n-1] = \frac{y[n-1] - \alpha y[n-2]}{\beta}$$

$$y[n] = \alpha \cdot y[n-1] + \frac{\beta}{2} \cdot w[n-1] + \beta \cdot x[n]$$

$$y[n] = \alpha \cdot y[n-1] + \frac{\beta}{2} \times \left\{ \frac{1}{\beta} y[n-1] - \frac{\alpha}{\beta} y[n-2] \right\} + \beta \cdot x[n]$$

$$y[n] = \alpha \cdot y[n-1] + \frac{1}{2} y[n-1] - \frac{\alpha}{2} \cdot y[n-2] + \beta x[n]$$

$$y[n] = -\frac{\alpha}{2} \cdot y[n-2] + \left(\alpha + \frac{1}{2} \right) \cdot y[n-1] + \beta \cdot x[n]$$

$$= \frac{1}{8} y[n-2] + \frac{3}{4} y[n-1] + x[n] \quad \therefore \boxed{\beta = 1}$$

$$\alpha + \frac{1}{2} = \frac{3}{4} \rightarrow \boxed{\alpha = \frac{1}{4}}$$

2.19



$$h[n] = h_1[n] * h_2[n]$$

$$h[n] = \sum_{k=-\infty}^{\infty} \underbrace{\left(\frac{1}{2}\right)^k}_{\substack{\text{from } S_1 \\ k}} \cdot u[n] \cdot \underbrace{\left(\frac{1}{4}\right)^{n-k}}_{\substack{\text{from } S_2 \\ n-k}} \cdot u[n-k] = \sum_{k=0}^n \left(\frac{1}{2}\right)^k \left(\frac{1}{4}\right)^{n-k}$$

$$= \left(\frac{1}{2}\right)^{2n} \sum_{k=0}^n \left(\frac{1}{2}\right)^{k-2k} = \left(\frac{1}{2}\right)^{2n} \sum_{k=0}^n \left(\frac{1}{2}\right)^{-k} = \left(\frac{1}{2}\right)^{2n} \frac{1 - \left(\frac{1}{2}\right)^{-(n+1)}}{1 - \left(\frac{1}{2}\right)^{-1}} = \boxed{*}$$

$$h_1[n] = \left(\frac{1}{2}\right)^n \cdot u[n]$$

$$y[n] = \frac{1}{4} y[n-1] + w[n] \therefore h_2[n] = \left(\frac{1}{4}\right)^n \cdot u[n]$$

$$= \sum_{k=0}^n \left(\frac{1}{2}\right)^k \left(\frac{1}{2}\right)^{2(n-k)}$$

$$\boxed{*} = \left(\frac{1}{2}\right)^{2n} \frac{1 - \left(\frac{1}{2}\right)^{-(n+1)} \cdot 2}{1 - 2} =$$

$$\left(\frac{1}{2}\right)^{2n} [2\left(\frac{1}{2}\right)^{-n} - 1] =$$

$$2\left(\frac{1}{2}\right)^n - \left(\frac{1}{2}\right)^{2n} =$$

$$\left[2\left(\frac{1}{2}\right)^n - \left(\frac{1}{4}\right)^n\right] \cdot u[n]$$

2.28 a) $h[n] = \left(\frac{1}{5}\right)^n \cdot u[n] \therefore \text{causal } h[n] = 0 \forall n < 0$

$$\sum_{n=-\infty}^{\infty} |h[n]| = \sum_{n=0}^{\infty} \left(\frac{1}{5}\right)^n = \frac{1}{1 - \left(\frac{1}{5}\right)} = \frac{1}{4/5} = 5/4 < \infty \therefore \text{estável}$$

b) $h[n] = (0,8)^n \cdot u[n+2] \therefore \text{não causal}$

$$\sum_{n=-\infty}^{\infty} h[n] = \sum_{n=-2}^{\infty} (0,8)^n = \frac{(8/10)^{-2}}{1 - 8/10} < \infty \therefore \text{estável}$$

c) $h[n] = \left(\frac{1}{2}\right)^n \cdot u[-n] \therefore \therefore h[-5] = \left(\frac{1}{2}\right)^{-5} \cdot u[+5] \rightarrow \text{não causal}$
 $n < 0:$

$$\sum_{n=-\infty}^{\infty} h[n] = \sum_{n=-\infty}^0 \left(\frac{1}{2}\right)^n = \sum_{r=0}^{\infty} \left(\frac{1}{2}\right)^{-r} = \sum_{r=0}^{\infty} 2^r \rightarrow \infty \therefore \text{não estável}$$


2.29 a) causal pois $h(t) = 0 \forall t < 0$

$$\int_{-\infty}^{\infty} |h(t)| \cdot dt = \int_0^{\infty} e^{-4t} \cdot dt = -\frac{1}{4} e^{-4t} \Big|_0^{\infty} = -\frac{1}{4} (0 - e^0) = \frac{e^0}{4} < \infty$$

\therefore estável

b) não causal: $h(t) \neq 0 \forall t < 0$

$$\int_{-\infty}^{\infty} |h(t)| \cdot dt = \int_{-\infty}^{\infty} e^{-6t} \cdot u(3-t) \cdot dt = \int_{-\infty}^3 e^{-6t} \cdot dt = \frac{-1}{6} e^{-6t} \Big|_{-\infty}^3 =$$



$-\frac{1}{6} (e^{-18} - e^{\infty}) \rightarrow \infty$
não estável

c) $h(t) = e^{-2t} \cdot u(t+50) \therefore$ não causal

$$\int_{-\infty}^{\infty} e^{-2t} \cdot u(t+50) \cdot dt = \int_{-50}^{\infty} e^{-2t} \cdot dt = \frac{-1}{2} e^{-2t} \Big|_{-50}^{\infty} = \frac{1}{2} e^{100} < \infty$$

estável

$$\boxed{2.30} \quad y[n] + 2y[n-1] = x[n] \rightarrow$$

$$y[n] = -2y[n-1] + x[n] ; \quad x[n] = \delta[n] \text{ e repouso inicial } y[n] = 0, n < 0$$

$$y[0] = -2y[-1] + 1 = 1$$

$$y[1] = -2y[0] + \overset{1}{x[1]} = -2$$

$$y[2] = -2y[1] + \overset{0}{x[2]} = 4$$

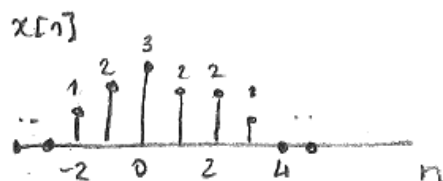
$$y[3] = -2y[2] + \overset{0}{x[3]} = -8 = (-2)^3$$

...

$$y[n] = (-2)^n \cdot u[n]$$

$n \geq 0$

2.31



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

$$y[n] = 0, \quad n < 2$$

$$y[-2] = -2 \underbrace{y[-3]}_0 + \underbrace{x[-2]}_1 + 2 \underbrace{x[-4]}_0 \rightarrow y[-2] = 1$$

$$y[-1] = -2 \underbrace{y[-2]}_1 + \underbrace{x[-1]}_2 + 2 \underbrace{x[-3]}_0 \rightarrow y[-1] = 0$$

$$y[0] = -2 \underbrace{y[-1]}_0 + \underbrace{x[0]}_3 + 2 \underbrace{x[-2]}_1 \rightarrow y[0] = 5$$

$$y[1] = -2 \underbrace{y[0]}_5 + \underbrace{x[1]}_2 + 2 \underbrace{x[-1]}_2 \rightarrow y[1] = -4$$

$$y[2] = -2 \underbrace{y[1]}_{-4} + \underbrace{x[2]}_2 + 2 \underbrace{x[0]}_3 \rightarrow y[2] = 16$$

$$y[3] = -2 \underbrace{y[2]}_{16} + \underbrace{x[3]}_1 + 2 \underbrace{x[1]}_2 \rightarrow y[3] = -27$$

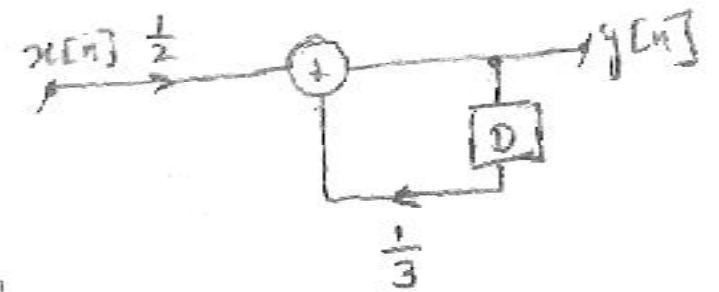
$$y[4] = -2 \underbrace{y[3]}_{-27} + \underbrace{x[4]}_0 + 2 \underbrace{x[2]}_2 \rightarrow y[4] = 56$$

$$y[5] = -2 \underbrace{y[4]}_{56} + \underbrace{x[5]}_0 + 2 \underbrace{x[3]}_1 \rightarrow y[5] = -110$$

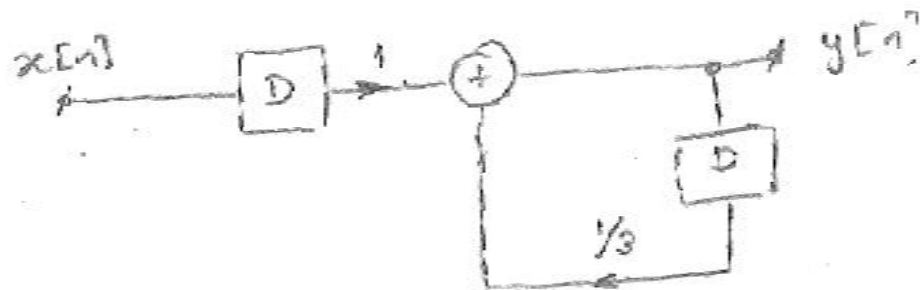
$$y[6] = -2 \underbrace{y[5]}_{-110} + \underbrace{x[6]}_0 + 2 \underbrace{x[4]}_0 \rightarrow y[6] = -2 \times -110$$

$$n \geq 5: \quad y[n] = (-110) \times (-2)^{n-5}$$

2.38 a) $y[n] = \frac{1}{3} \cdot y[n-1] + \frac{1}{2} x[n]$



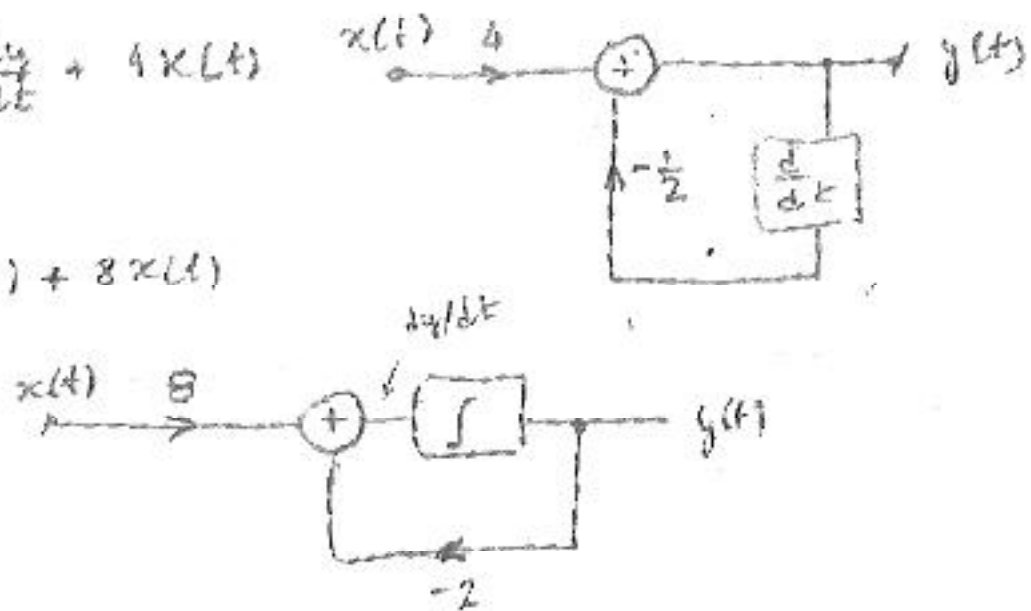
b) $y[n] = \frac{1}{3} \cdot y[n-1] + x[n-1]$



2.39 a) $y(t) = \left(\frac{1}{2}\right) \frac{dy}{dt} + 4x(t)$

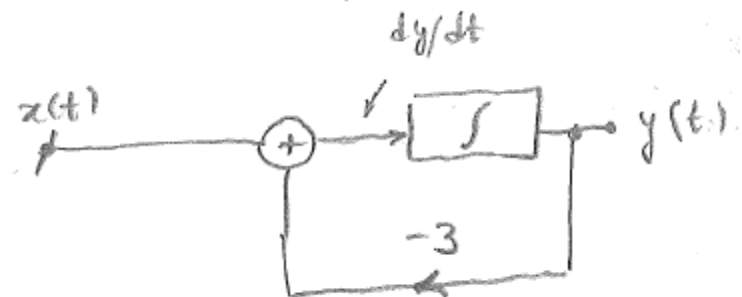
\downarrow

$$\frac{dy}{dt} = -2y(t) + 8x(t)$$

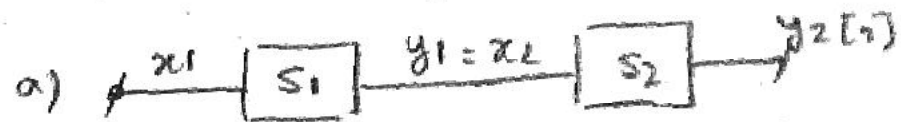


2.39 b) $\frac{dy}{dt} + 3y(t) = x(t)$

$$\frac{dy}{dt} = -3y(t) + x(t)$$

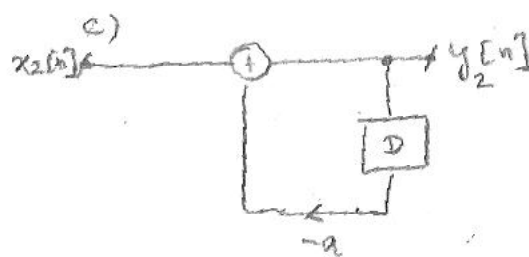
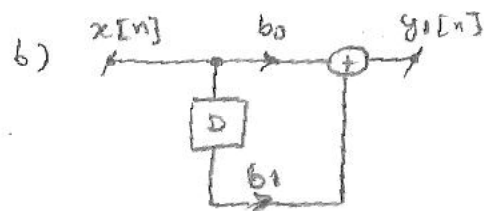


2.57 $y[n] = -ay[n-1] + b_0 \cdot x[n] + b_1 \cdot x[n-1]$

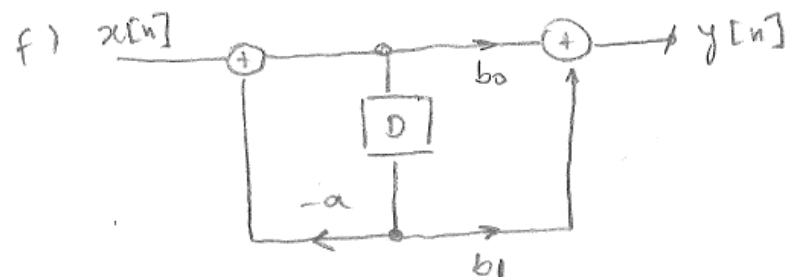
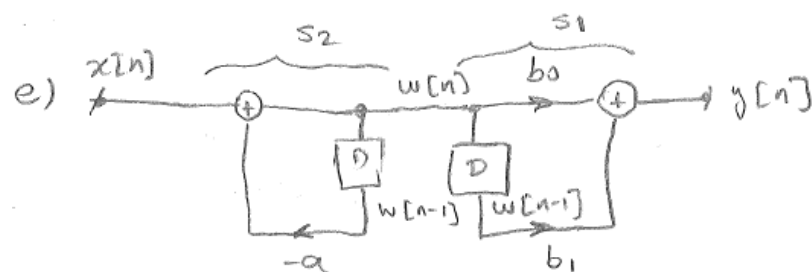
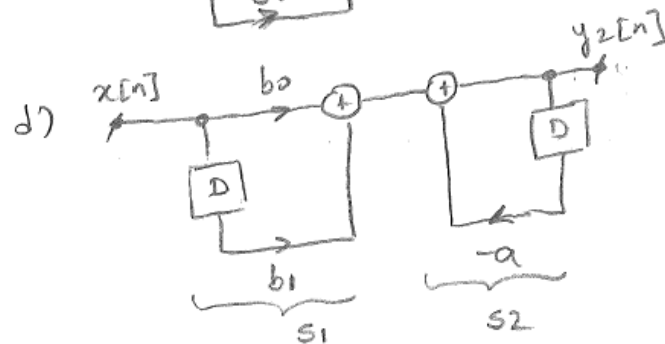
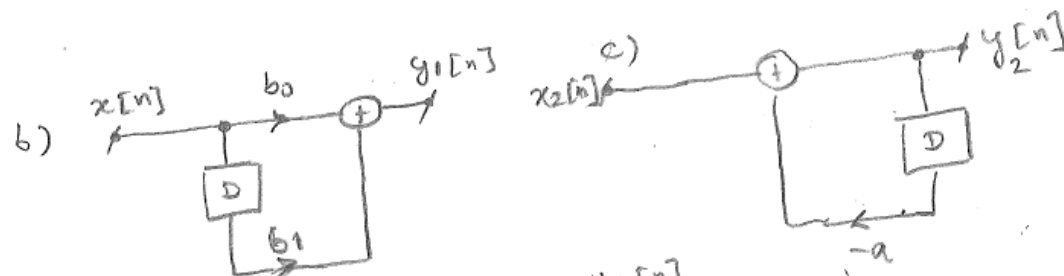


$$\begin{cases} y_1[n] = b_0 x_1[n] + b_1 x_1[n-1] : S_1 \\ y_2[n] = -a y_2[n-1] + x_2[n] : S_2 \end{cases}$$

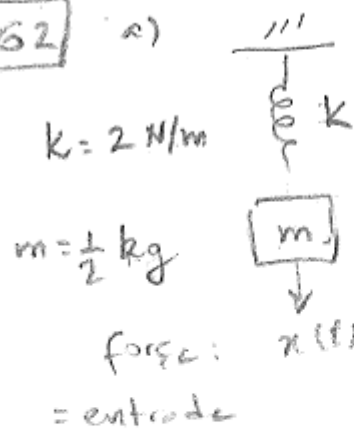
$$y_2[n] = -a y_2[n-1] + b_0 x_1[n] + b_1 x_1[n-1]$$



2.57



2.62



$$x(t) = m \frac{d^2 y(t)}{dt^2} + k y(t) = \frac{1}{2} \frac{d^2 y(t)}{dt^2} + 2 y(t)$$

Resposta Natural

$$x(t) = 0$$

$$m \frac{d^2 y}{dt^2} + k y(t) = 0$$

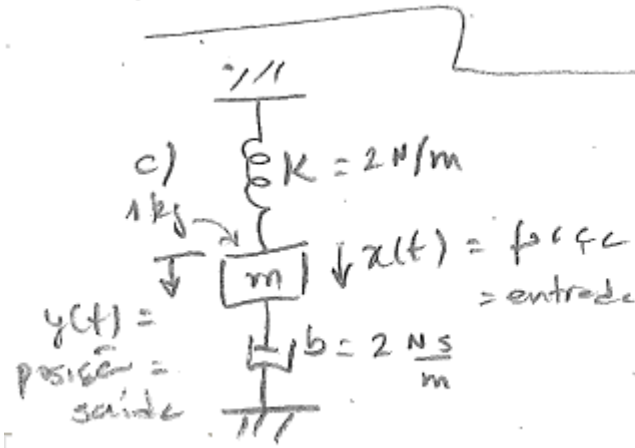
$$y_h = A e^{st}, \quad s = \text{complexo}$$

$$\therefore m \underbrace{A s^2 e^{st}}_{\frac{d^2 y_h}{dt^2}} + k \underbrace{A e^{st}}_{y_h} = 0 \rightarrow m s^2 = -k \rightarrow s = \sqrt{-k/m}$$

$$s = \sqrt{\frac{-2}{1/2}} = \sqrt{-4} = \pm j2$$

$$y_h(t) = A(e^{j2t} + e^{-j2t}) \therefore \underset{\substack{\downarrow \\ \text{(deslocamento)}}}{e[y_h(t)]} = 2A \cos(2t)$$

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$$x(t) = m \frac{d^2 y}{dt^2} + b \frac{dy}{dt} + K \cdot y = 0 \quad (\text{resposta natural})$$

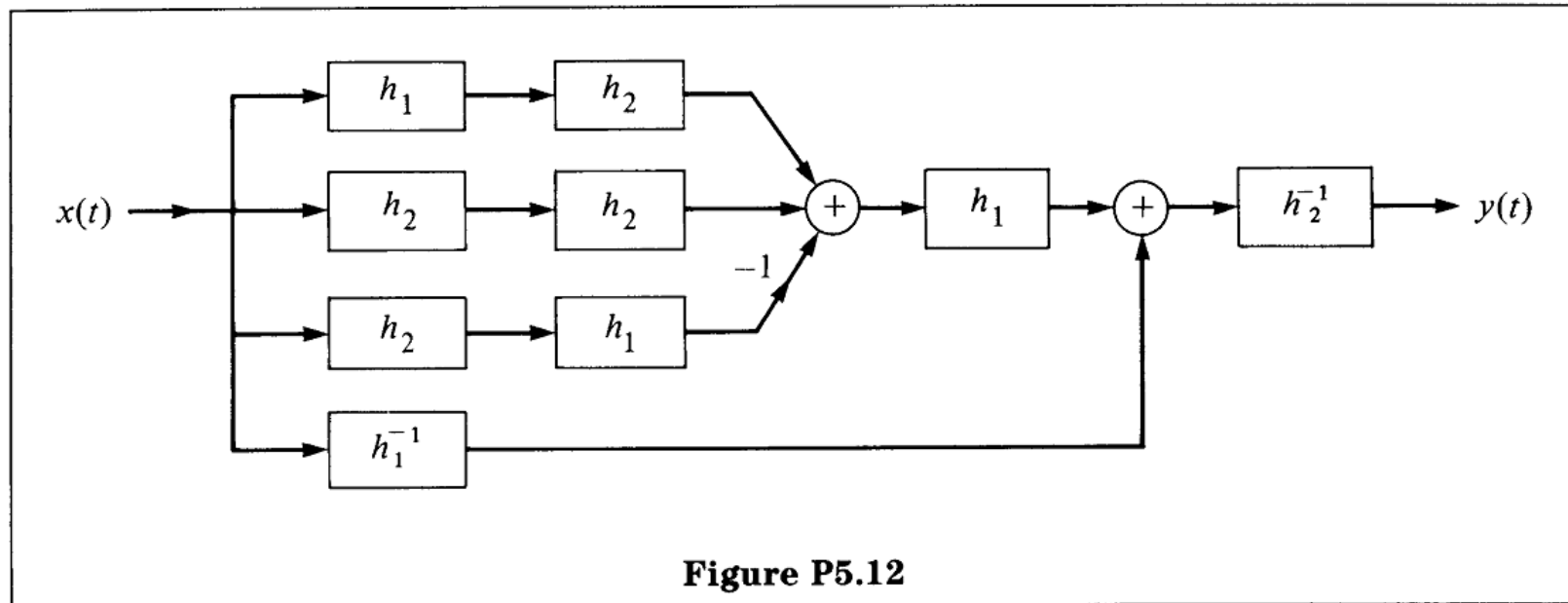
$$\therefore y_h(t) = A e^{st}, \quad s = \text{complexo} \rightarrow$$

$$m s^2 A e^{st} + b s A e^{st} + K A e^{st} = 0 \rightarrow m s^2 + b s + K = 0$$

$$\rightarrow s = \frac{-b \pm \sqrt{b^2 - 4mK}}{2m} = \dots \boxed{s = -1 \pm j}$$

P5.12

Find the combined impulse response of the LTI system in Figure P5.12. Recall that $x(t) * h(t) * h^{-1}(t) = x(t)$.



S5.12

We have a total system response of

$$\begin{aligned}h &= \{[(h_1 * h_2) + (h_2 * h_2) - (h_2 * h_1)] * h_1 + h_1^{-1}\} * h_2^{-1} \\h &= (h_2 * h_1) + (h_1^{-1} * h_2^{-1})\end{aligned}$$

P6.7

Consider the block diagram in Figure P6.7. The system is causal and is initially at rest.

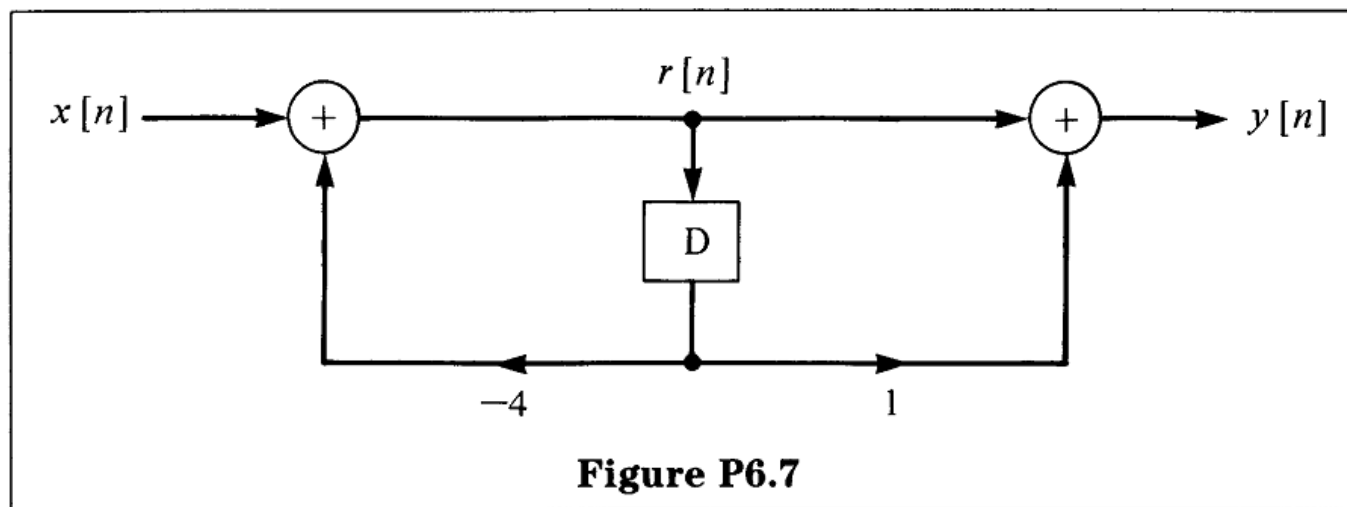
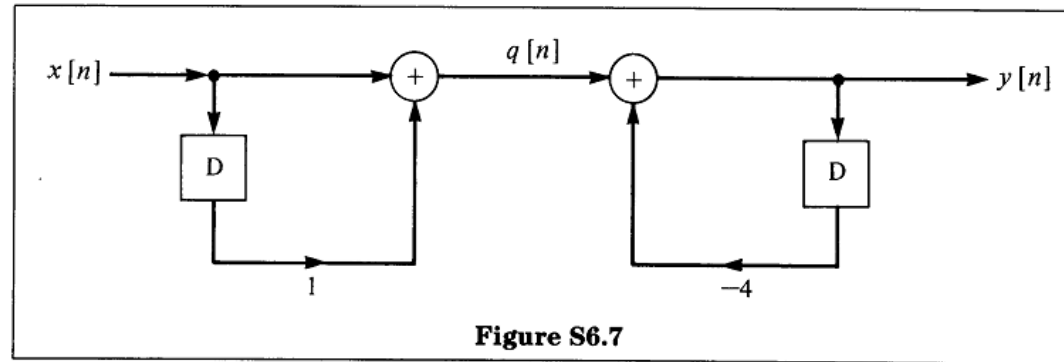


Figure P6.7

- (a) Find the difference equation relating $x[n]$ and $y[n]$.
- (b) For $x[n] = \delta[n]$, find $r[n]$ for all n .
- (c) Find the system impulse response.



- (b) The relation between $x[n]$ and $r[n]$ is $r[n] = -4r[n - 1] + x[n]$. For such a simple equation, we solve it recursively when $\delta[n] = x[n]$.

n	$\delta[n]$	$r[n - 1]$	$r[n]$
< 0	0	0	0
0	1	0	1
1	0	1	-4
2	0	-4	16
3	0	16	-64

We see that $r[n] = (-4)^n u[n]$.

- (c) $y[n]$ is related to $r[n]$ by

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

Now $y[n] = h[n]$, the impulse response, when $x[n] = \delta[n]$, and

$$h[n] = (-4)^n u[n] + (-4)^{n-1} u[n - 1]$$

This expression for $h[n]$ can be further simplified:

$$h[n] = (-4)^n u[n] + (-4)^{n-1} u[n - 1]$$

or

$$h[n] = \begin{cases} 0, & n < 0, \\ 1, & n = 0 \end{cases}$$

For $n > 0$,

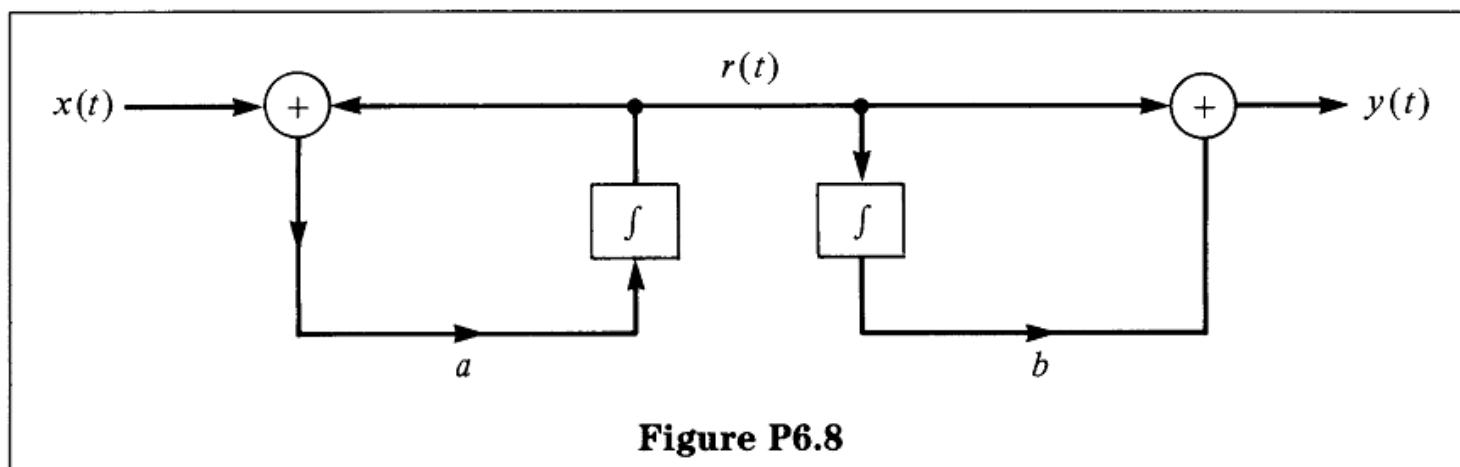
$$\begin{aligned} h[n] &= (-4)^n + (-4)^{n-1} \\ &= -3(-4)^{n-1} \end{aligned}$$

Thus,

$$h[n] = \delta[n] - 3(-4)^{n-1} u[n - 1]$$

P6.8

Consider the system shown in Figure P6.8. Find the differential equation relating $x(t)$ and $y(t)$.

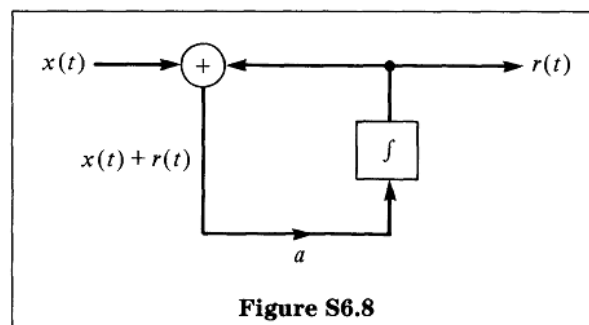


Note that the system in Figure P6.8 is not in any standard form. Relating $r(t)$ to $x(t)$ first, we have

$$\int a[x(t) + r(t)] dt = r(t), \quad \text{or} \quad (S6.8-1)$$

$$\frac{dr(t)}{dt} - ar(t) = ax(t),$$

represented in the system shown in Figure S6.8.



The signal $y(t)$ is related to $r(t)$ as follows:

$$r(t) + b \int r(t) dt = y(t), \quad \text{or} \quad (S6.8-2)$$

$$\frac{dr(t)}{dt} + br(t) = \frac{dy(t)}{dt}$$

Solving for $dr(t)/dt$ in eqs. (S6.8-1) and (S6.8-2) and equating, we obtain

$$ar(t) + ax(t) = -br(t) + \frac{dy(t)}{dt}$$

Therefore,

$$r(t) = \frac{-a}{a+b} x(t) + \frac{1}{a+b} \frac{dy(t)}{dt} \quad (S6.8-3)$$

We now substitute eq. (S6.8-3) into eq. (S6.8-1) (or eq. S6.8-2), which, after simplification, yields

$$\frac{dy^2(t)}{dt^2} - a \frac{dy(t)}{dt} = a \frac{dx(t)}{dt} + abx(t)$$