

Lab 2: System Properties and Convolution

A. Impulse Response

Problem A.1: Use MATLAB command poly to generate the characteristic polynomial from the characteristic values specified by lambda.

Code:

```

1      R = [1e4, 1e4, 1e4];
2      C = [1e-9, 1e-6];
3
4      A = [1, (1/R(1)+1/R(2)+1/R(3))/C(2), 1/(R(1)*R(2)*C(1)*C(2))];
5
6      lambda = roots(A);

```

Results:

```

>> CH2MP1
>> lambda

lambda =
    1.0e+03 *
   -0.1500 + 3.1587i
   -0.1500 - 3.1587i

>> poly(A)

ans =
    1.0e+09 *
   0.0000   -0.0100    3.0100   -3.0000

```

Problem A.2: Plot the impulse response of the system in Problem A.1 for $t = [0:0.0005:0.1]$.

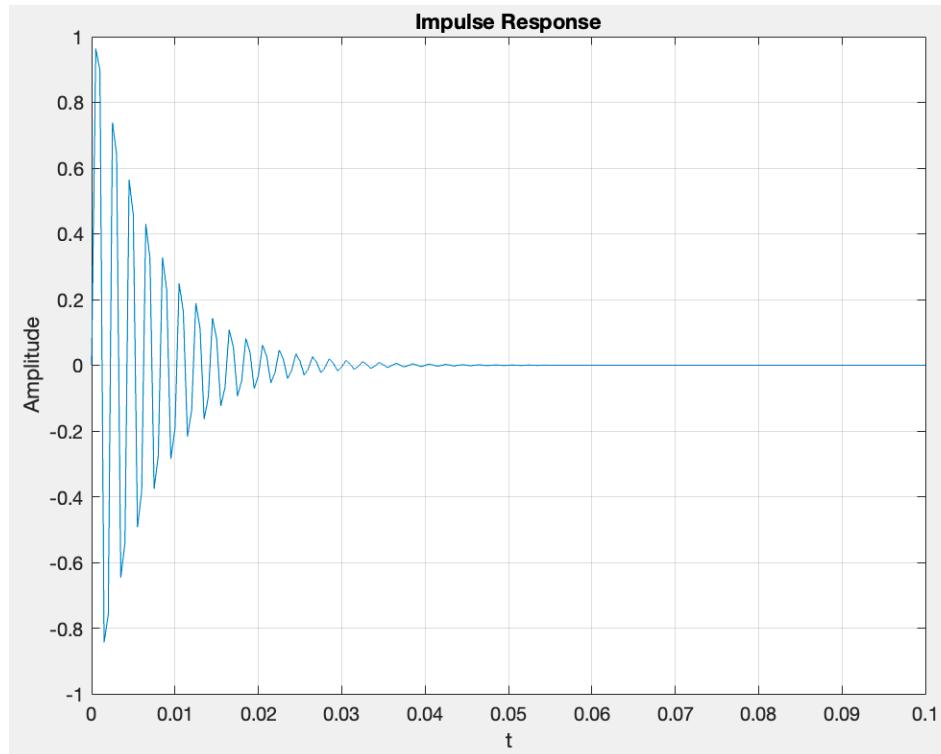
Code:

```

28      R = [1e4, 1e4, 1e4];
29      C = [1e-9, 1e-6];
30
31      A0 = 1;
32      A1 = (1/R(1)+1/R(2)+1/R(3))/C(2);
33      A2 = 1/(R(1)*R(2)*C(1)*C(2));
34      A = [A0 A1 A2];
35
36      lambda = roots(A);
37
38      H = tf(A2, A);
39      t = 0:0.0005:0.1;
40      u = (t == 0);
41      y = lsim(H,u,t);
42      figure; plot(t,y);grid;
43      xlabel('t');ylabel('Amplitude');title('Impulse Response');

```

Plot:



Problem A.3: Complete Lathi, Section 2.7-2 Function M-Files, page 214.

Code:

```

1 function [lambda] = CH2MP2(R,C)
2 % CH2MP2.m : Chapter 2, MATLAB Program 2
3 % Function M-file finds characteristic roots of op-amp circuit.
4 % INPUTS: R = length-3 vector of resistances
5 %          C = length-2 vector of capacitances
6 % OUTPUTS: lambda = characteristic roots
7 % Determine coefficients for characteristic equation:
8 A = [1, (1/R(1)+1/R(2)+1/R(3))/C(2), 1/(R(1)*R(2)*C(1)*C(2))];
9 % Determine characteristic roots:
10 lambda = roots(A);

```

Results:

```

>> lambda = CH2MP2([1e4, 1e4, 1e4],[1e-9, 1e-6])
lambda =
    1.0e+03 *
   -0.1500 + 3.1587i
   -0.1500 - 3.1587i

```

B. Convolution

Problem B.1: Plot $y(t)$ at step $t = 2.25$ as shown in Figure 2.28. Use the MATLAB command pause instead of drawnow to observe the steps of the convolution operation slowly.

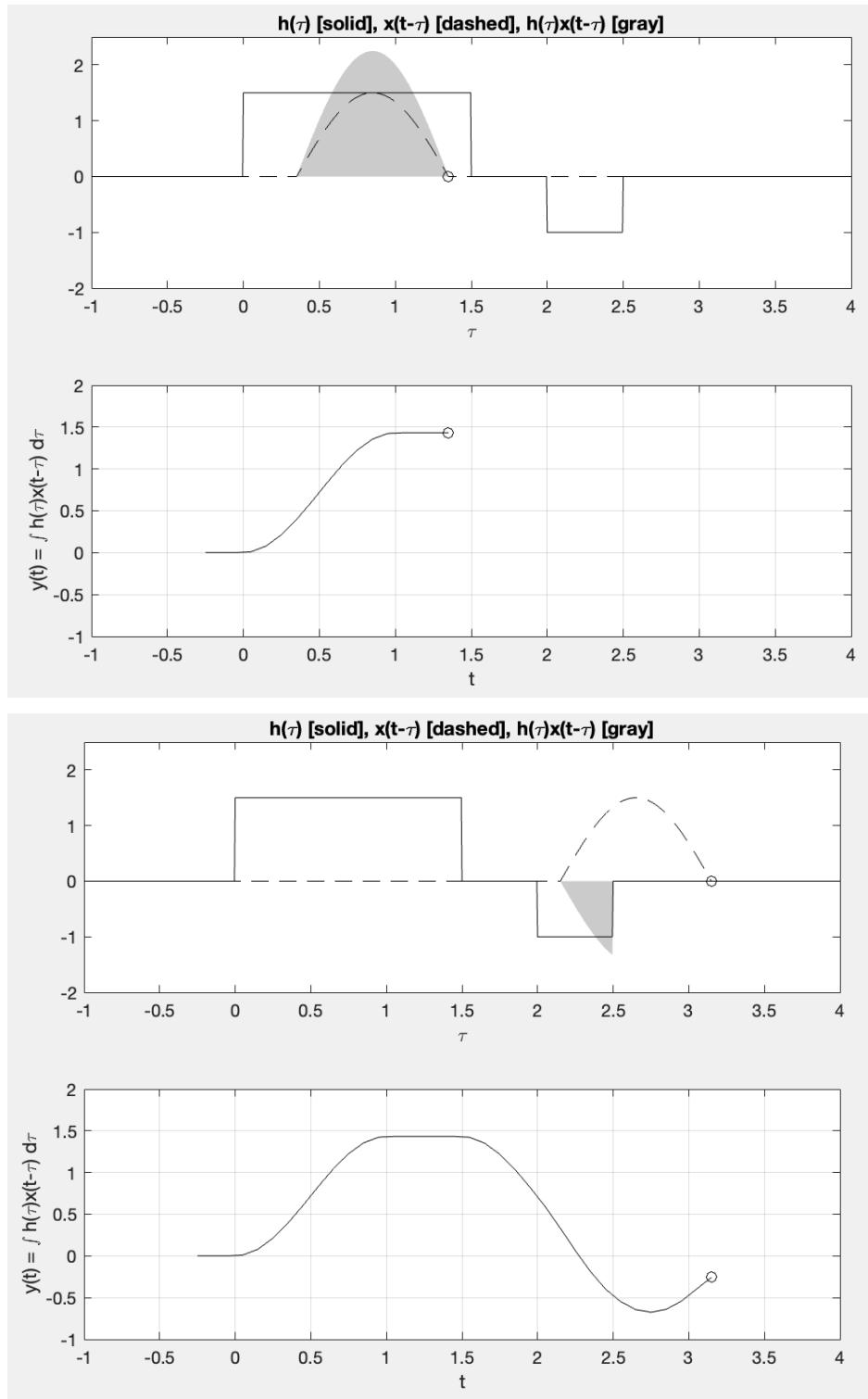
Code:

```

23 figure(1) % Create figure window
24 u = @(t) 1.0*(t>=0);
25 x = @(t) 1.5*sin(pi*t).*(u(t)-u(t-1));
26 h = @(t) 1.5*(u(t)-u(t-1.5))-u(t-2)+u(t-2.5);
27 dtau = 0.005; tau = -1:dtau:4;
28 ti = 0; tvec = -.25:.1:3.75;
29 y = NaN*zeros(1,length(tvec)); % Pre-allocate memory
30 for t = tvec,
31     ti = ti+1; % Time index
32     xh = x(t-tau).*h(tau); lxh = length(xh);
33     y(ti) = sum(xh.*dtau); % Trapezoidal approximation of convolution integral
34     subplot(2,1,1),plot(tau,h(tau),'k-',tau,x(t-tau),'k--',t,0,'ok');
35     axis([tau(1) tau(end) -2.0 2.5]);
36     patch([tau(1:end-1);tau(1:end-1);tau(2:end);tau(2:end)],...
37         [zeros(1,lxh-1);xh(1:end-1);xh(2:end);zeros(1,lxh-1)],...
38         [.8 .8 .8], 'edgecolor', 'none');
39 xlabel('t\tau'); title('h(\tau) [solid], x(t-\tau) [dashed], h(\tau)x(t-\tau) [gray]');
40 c = get(gca, 'children'); set(gca, 'children', [c(2);c(3);c(4);c(1)]);
41 subplot(2,1,2),plot(tvec,y,'k',tvec(ti),y(ti),'ok');
42 xlabel('t'); ylabel('y(t) = \int h(\tau)x(t-\tau) d\tau');
43 axis([tau(1) tau(end) -1.0 2.0]); grid;
44 drawnow;
45 end

```

Plots:



Problem B.2: Perform the convolution of the signal $x(t)$ in Figure P2.4-28 (a) with $h(t)$ in Figure P2.4-30. Plot all signals and results.

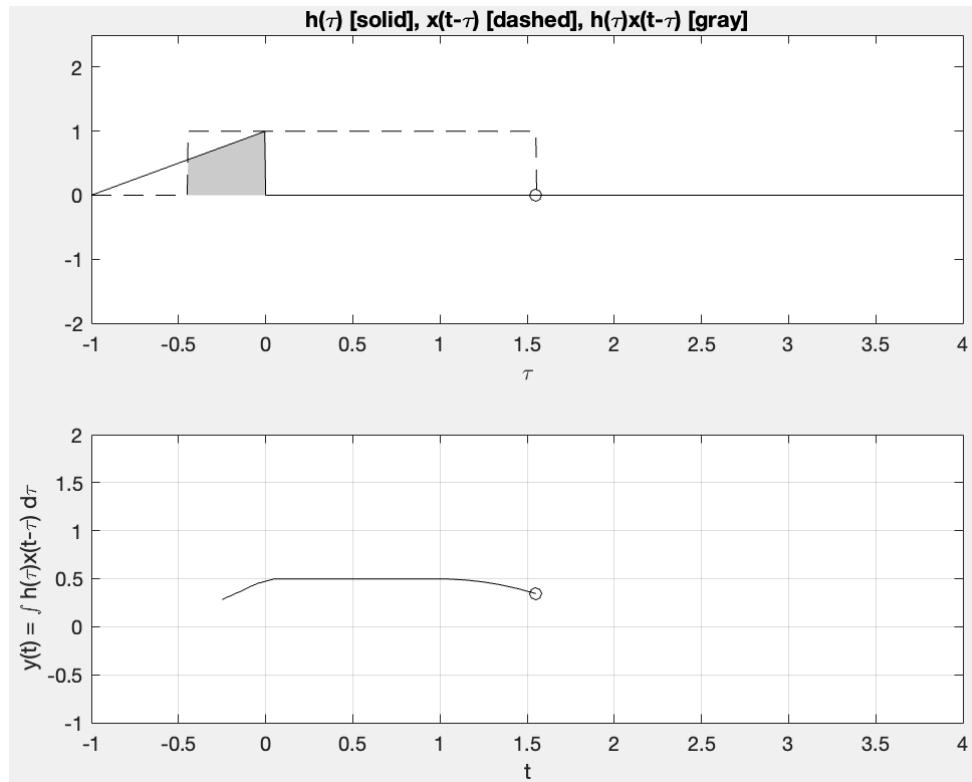
Code:

```

73 figure(2)
74 u = @(t) 1.0*(t>=0);
75 x = @(t) u(t)-u(t-2);
76 h = @(t) (t+1).*(u(t+1)-u(t));
77 dtau = 0.005; tau = -1:dtau:4;
78 ti = 0; tvec = -.25:.1:3.75;
79 y = NaN*zeros(1,length(tvec)); % Pre-allocate memory
80 for t = tvec
81     ti = ti+1; % Time index
82     xh = x(t-tau).*h(tau); lkh = length(xh);
83     y(ti) = sum(xh.*dtau); % Trapezoidal approximation of convolution integral
84     subplot(2,1,1),plot(tau,h(tau),'k-',tau,x(t-tau),'k--',t,0,'ok');
85     axis([tau(1) tau(end) -2.0 2.5]);
86     patch([tau(1:end-1);tau(1:end-1);tau(2:end);tau(2:end)],...
87         [zeros(1,lkh-1);xh(1:end-1);xh(2:end);zeros(1,lkh-1)],...
88         [.8 .8 .8], 'edgecolor','none');
89 xlabel('tau'); title('h(\tau) [solid], x(t-\tau) [dashed], h(\tau)x(t-\tau) [gray]');
90 c = get(gca,'children'); set(gca,'children',[c(2);c(3);c(4);c(1)]);
91 subplot(2,1,2),plot(tvec,y,'k',tvec(ti),y(ti),'ok');
92 xlabel('t'); ylabel('y(t) = \int h(\tau)x(t-\tau) d\tau');
93 axis([tau(1) tau(end) -1.0 2.0]); grid;
94 drawnow;
95 end

```

Plots:



Problem B.3: Perform the convolution of the signal $x_1(t)$ and $x_2(t)$ in Figure P2.4-27(a), (b) and (h). Plot all signals and results.

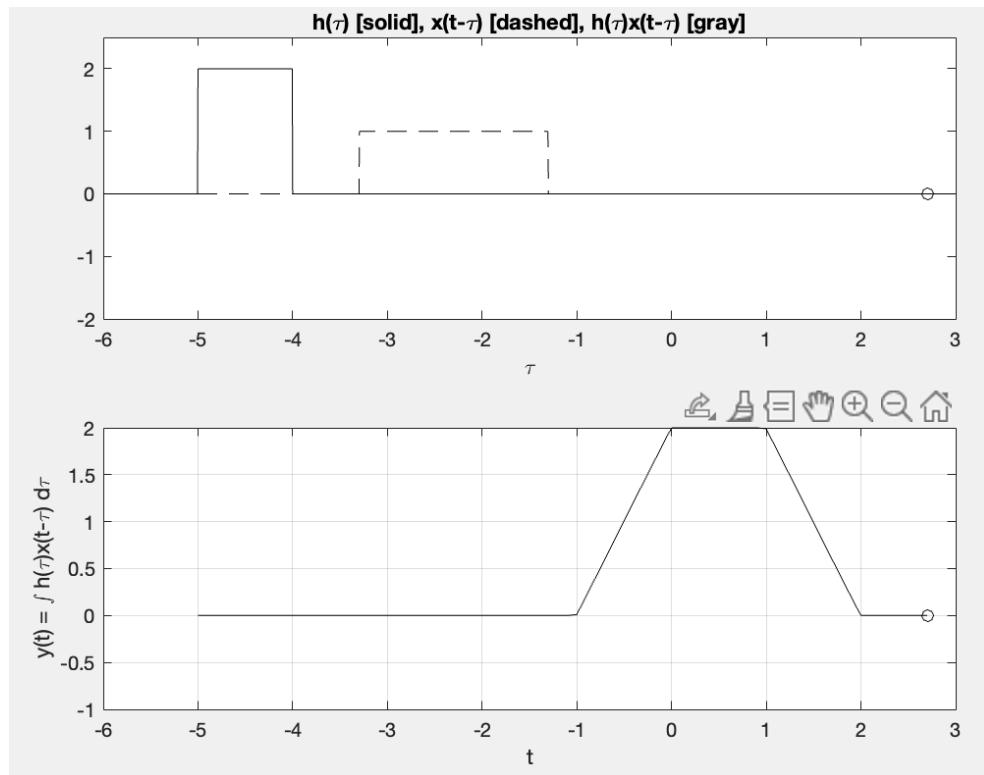
Code: (a)

```

98  figure(3)
99  u = @(t) 1.0*(t>=0);
100 A = 1; B = 2; %Assumption
101 x = @(t) A*(u(t-4)-u(t-6));
102 h = @(t) B*(u(t+5)-u(t+4));
103 dtau = 0.005; tau = -6:dtau:3;
104 ti = 0; tvec = -5:.1:5;
105 y = NaN*zeros(1,length(tvec)); % Pre-allocate memory
106 for t = tvec
107     ti = ti+1; % Time index
108     xh = x(t-tau).*h(tau); lxh = length(xh);
109     y(ti) = sum(xh.*dtau); % Trapezoidal approximation of convolution integral
110     subplot(2,1,1),plot(tau,h(tau),'k-',tau,x(t-tau),'k--',t,0,'ok');
111     axis([tau(1) tau(end) -2.0 2.5]);
112     patch([tau(1:end-1);tau(1:end-1);tau(2:end);tau(2:end)],...
113         [zeros(1,lxh-1);xh(1:end-1);xh(2:end);zeros(1,lxh-1)],...
114         [.8 .8 .8], 'edgecolor','none');
115     xlabel('t\tau'); title('h(\tau) [solid], x(t-\tau) [dashed], h(\tau)x(t-\tau) [gray]');
116     c = get(gca, 'children'); set(gca, 'children', [c(2);c(3);c(4);c(1)]);
117     subplot(2,1,2),plot(tvec,y,'k',tvec(ti),y(ti),'ok');
118     xlabel('t'); ylabel('y(t) = \int h(\tau)x(t-\tau) d\tau');
119     axis([tau(1) tau(end) -1.0 2.0]); grid;
120     drawnow;
121 end

```

Plot: (a)



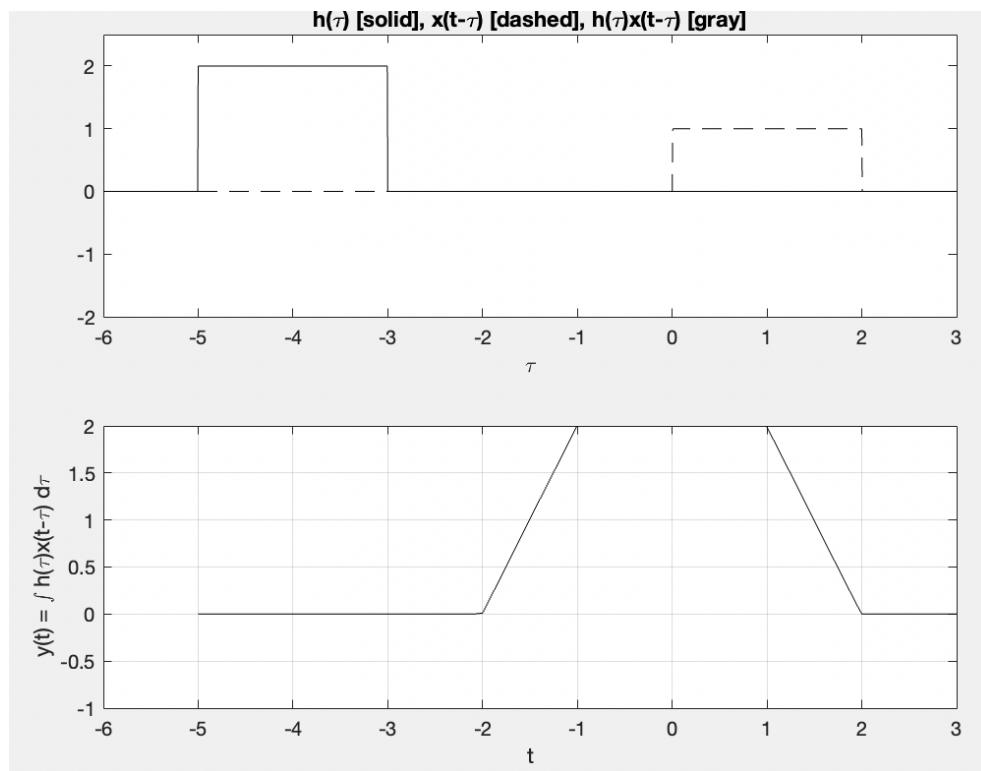
Code: (b)

```

124 figure(4)
125 u = @(t) 1.0*(t>=0);
126 A = 1; B = 2; %Assumption
127 x = @(t) A*(u(t-3)-u(t-5));
128 h = @(t) B*(u(t+5)-u(t+3));
129 dtau = 0.005; tau = -6:dtau:3;
130 ti = 0; tvec = -5:.1:5;
131 y = NaN*zeros(1,length(tvec)); % Pre-allocate memory
132 for t = tvec
133     ti = ti+1; % Time index
134     xh = x(t-tau).*h(tau); lkh = length(xh);
135     y(ti) = sum(xh.*dtau); % Trapezoidal approximation of convolution integral
136     subplot(2,1,1),plot(tau,h(tau),'k-',tau,x(t-tau),'k--',t,0,'ok');
137     axis([tau(1) tau(end) -2.0 2.5]);
138     patch([tau(1:end-1);tau(1:end-1);tau(2:end);tau(2:end)],...
139           [zeros(1,lkh-1);xh(1:end-1);xh(2:end);zeros(1,lkh-1)],...
140           [.8 .8 .8], 'edgecolor','none');
141     xlabel('tau'); title('h(tau) [solid], x(t-tau) [dashed], h(tau)x(t-tau) [gray]');
142     c = get(gca,'children'); set(gca,'children',[c(2);c(3);c(4);c(1)]);
143     subplot(2,1,2),plot(tvec,y,'k',tvec(ti),y(ti),'ok');
144     xlabel('t'); ylabel('y(t) = \int h(\tau)x(t-\tau) d\tau');
145     axis([tau(1) tau(end) -1.0 2.0]); grid;
146     drawnow;
147 end

```

Plot: (b)



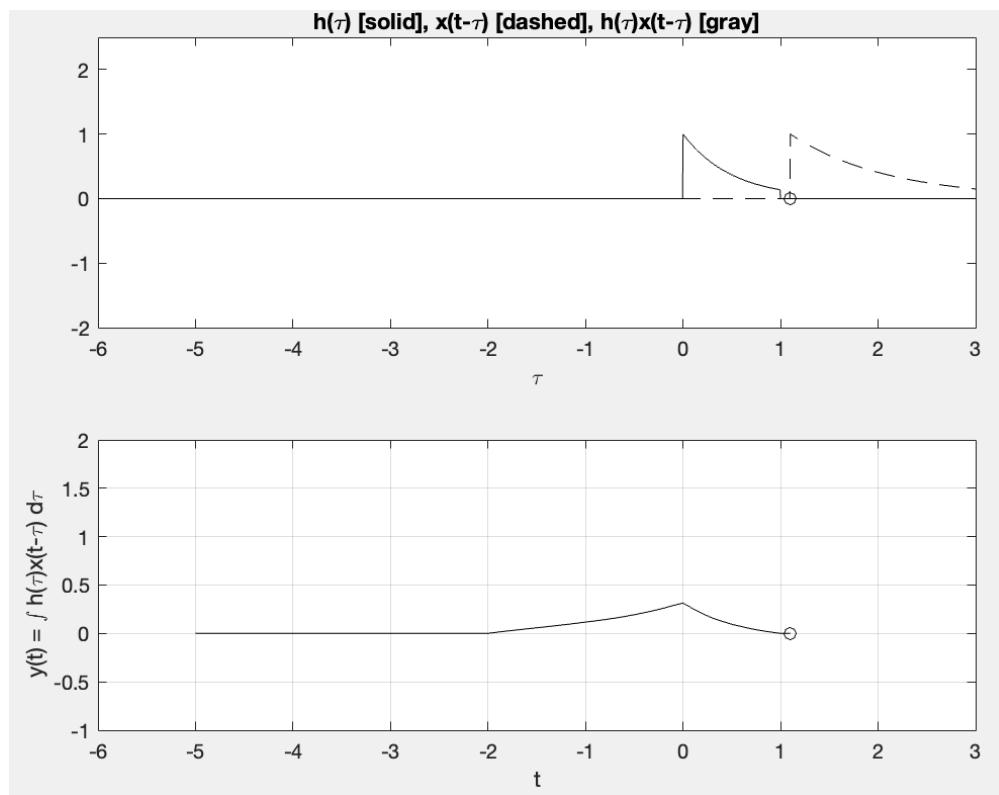
Code: (h)

```

150 figure(5)
151 u = @(t) 1.0*(t>=0);
152 x = @(t) exp(t).*(u(t+2)-u(t));
153 h = @(t) exp(-2*t).*(u(t)-u(t-1));
154 dtau = 0.005; tau = -6:dtau:3;
155 ti = 0; tvec = -5:.1:5;
156 y = NaN*zeros(1,length(tvec)); % Pre-allocate memory
157 for t = tvec
158     ti = ti+1; % Time index
159     xh = x(t-tau).*h(tau); lxh = length(xh);
160     y(ti) = sum(xh.*dtau); % Trapezoidal approximation of convolution integral
161     subplot(2,1,1),plot(tau,h(tau),'k-',tau,x(t-tau),'k--',t,0,'ok');
162     axis([tau(1) tau(end) -2.0 2.5]);
163     patch([tau(1:end-1);tau(1:end-1);tau(2:end);tau(2:end)],...
164         [zeros(1,lxh-1);xh(1:end-1);xh(2:end);zeros(1,lxh-1)],...
165         [.8 .8 .8], 'edgecolor','none');
166 xlabel('\tau'); title('h(\tau) [solid], x(t-\tau) [dashed], h(\tau)x(t-\tau) [gray]');
167 c = get(gca,'children'); set(gca,'children',[c(2);c(3);c(4);c(1)]);
168 subplot(2,1,2),plot(tvec,y,'k',tvec(ti),y(ti),'ok');
169 xlabel('t'); ylabel('y(t) = \int h(\tau)x(t-\tau) d\tau');
170 axis([tau(1) tau(end) -1.0 2.0]); grid;
171 drawnow;
172 end

```

Plot: (h)



C. System Behavior and Stability

Problem C.1: Consider the LTI systems S1, S2, S3 and S4 represented by their respective unit impulse response functions given as follow:

$$h_1(t) = e^{\frac{t}{5}}u(t); \quad (3)$$

$$h_2(t) = 4e^{-\frac{t}{5}}u(t); \quad (4)$$

$$h_3(t) = 4e^{-t}u(t); \quad (5)$$

$$h_4(t) = 4(e^{-\frac{t}{5}} - e^{-t})u(t); \quad (6)$$

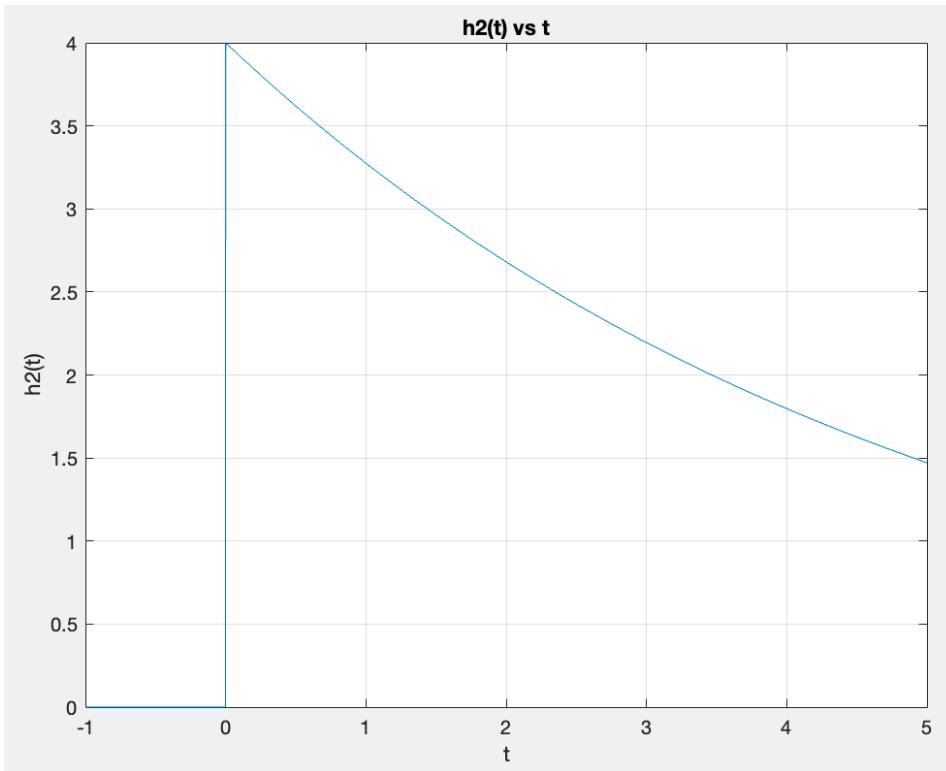
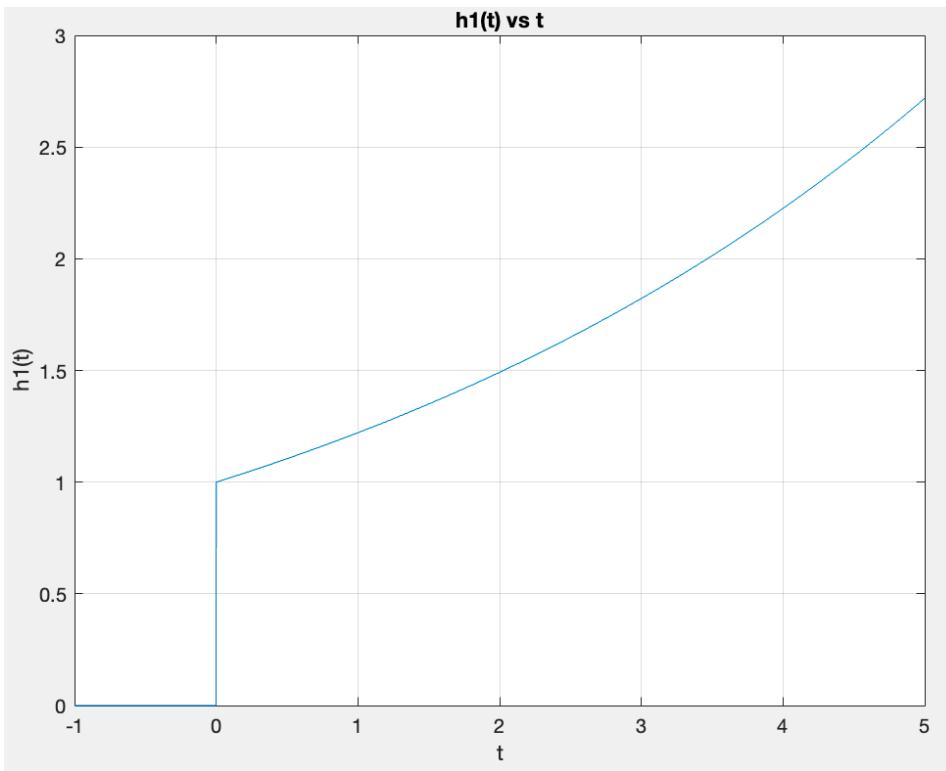
Plot each unit response function for $t = [-1:0.001:5]$.

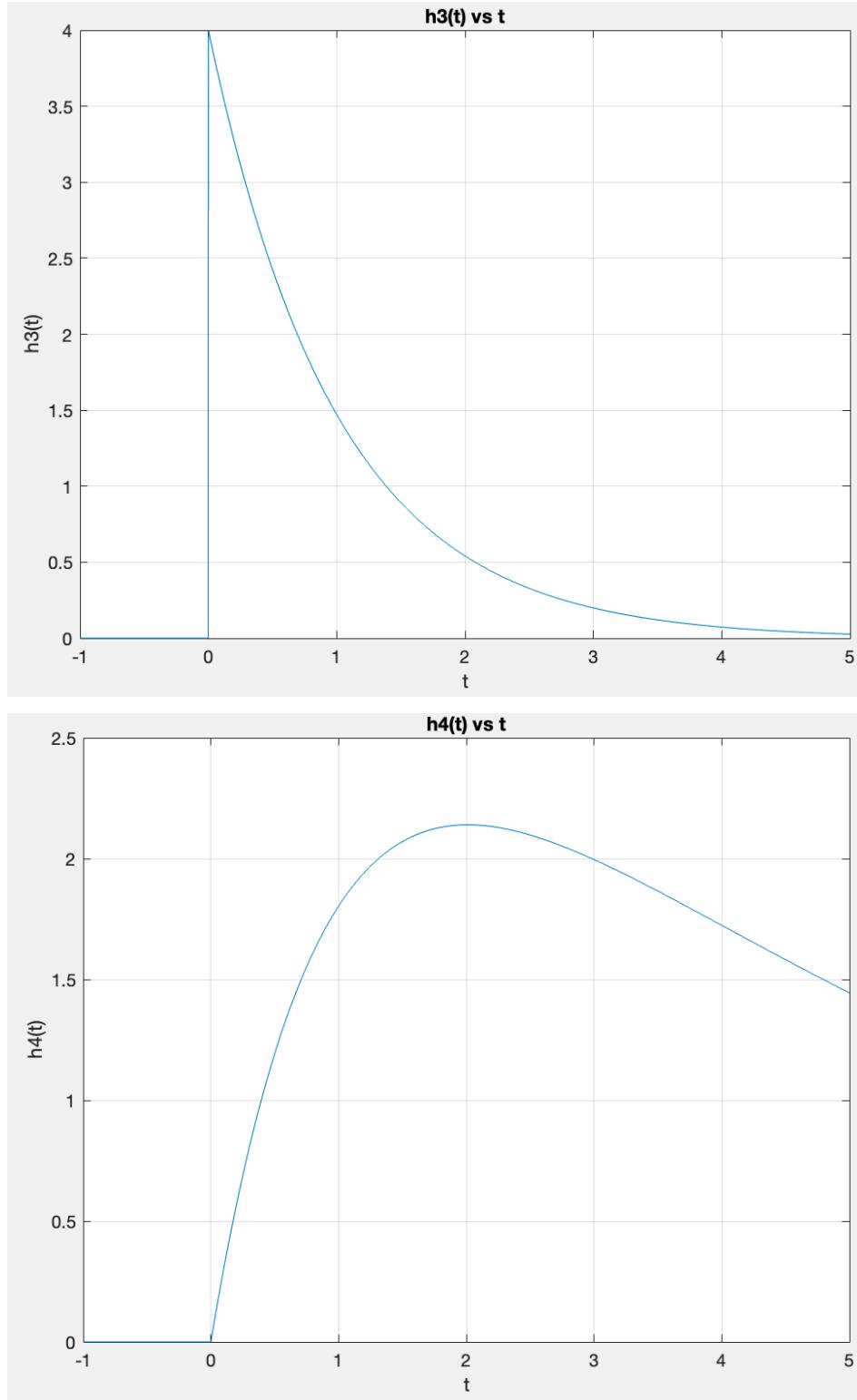
Code:

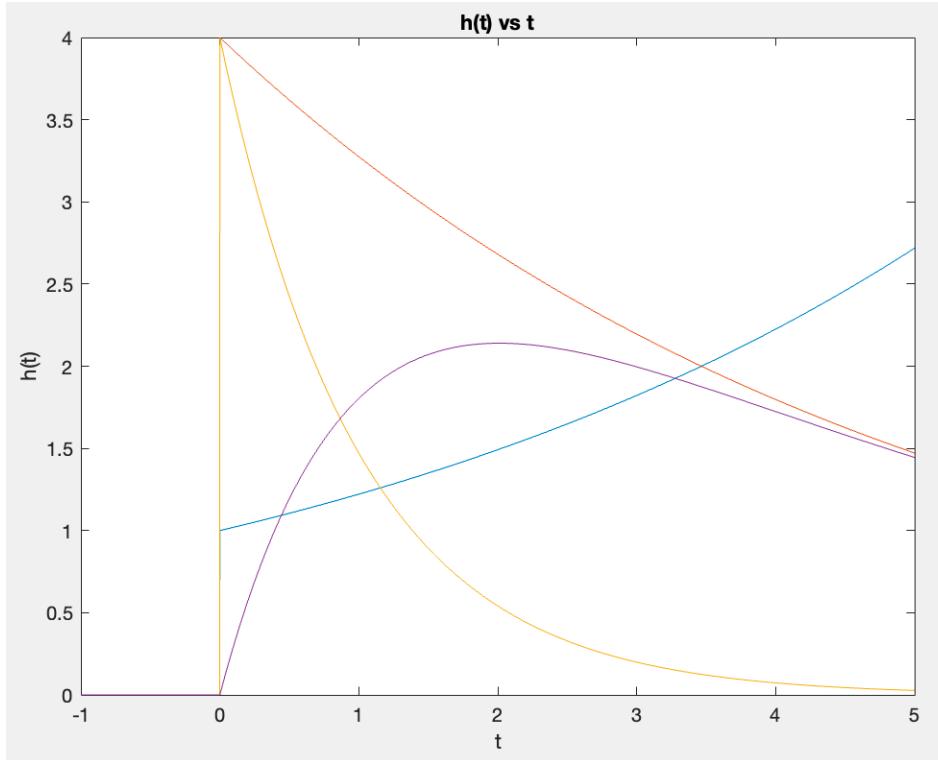
```

47      u = @(t) 1.0.* (t >= 0);
48      h1 = @(t) exp(t/5).*u(t);
49      h2 = @(t) 4*exp(-t/5).*u(t);
50      h3 = @(t) 4*exp(-t).*u(t);
51      h4 = @(t) 4*(exp(-t/5) - exp(-t)).*u(t);
52
53      t = [-1:0.001:5];
54
55      plot(t, h1(t));grid;
56      xlabel('t'); ylabel('h1(t)');title('h1(t) vs t');
57      plot(t, h2(t));grid;
58      xlabel('t'); ylabel('h2(t)');title('h2(t) vs t');
59      plot(t, h3(t));grid;
60      xlabel('t'); ylabel('h3(t)');title('h3(t) vs t');
61      plot(t, h4(t));grid;
62      xlabel('t'); ylabel('h4(t)');title('h4(t) vs t');
63
64      plot(t, h1(t));
65      xlabel('t');ylabel('h(t)');title('h(t) vs t');
66      hold on;
67      plot(t, h2(t));
68      plot(t, h3(t));
69      plot(t, h4(t));
70      hold off;
```

Plots:







Problem C.2: Determine the characteristic values (eigenvalues) of systems S1-S4.

Characteristic values (Eigenvalues) of systems S1-S4

$$S1: \lambda_1 = 1/5$$

$$S2: \lambda_1 = -1/5$$

$$S3: \lambda_1 = -1$$

$$S4: \lambda_1 = -1/5, \lambda_2 = -1$$

Problem C.3: Truncate the impulse response functions $h_1(t), \dots, h_4(t)$ such that they are nonzero only for $0 \leq t \leq 20$. Determine the convolution of the truncated impulse response functions with the input signal $x(t) = [u(t) - u(t - 3)]\sin 5t$ using the M-file in Problem B.1 with the following changes $\tau = [0:d\tau:20]$ and $tvec = [0:0.1:20]$. Plot the output of each system. State and explain your observations. Is there any relationship between the outputs of systems S2, S3 and S4? Explain.

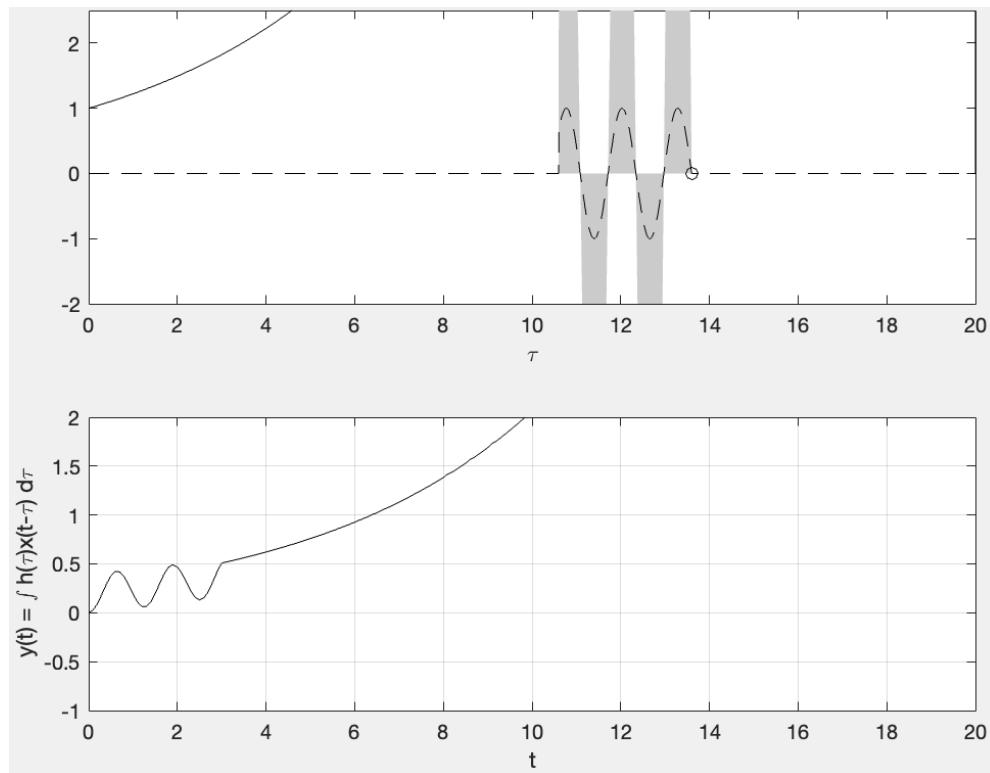
Code: (h1)

```

175 figure(6)
176 u = @(t) 1.0*(t>=0);
177 x = @(t) sin(5*t).*(u(t)-u(t-3));
178 h = @(t) exp(t/5).* (u(t)-u(t-20));
179 dtau = 0.005; tau = 0:dtau:20;
180 ti = 0; tvec = 0:.1:20;
181 y = NaN*zeros(1,length(tvec)); % Pre-allocate memory
182 for t = tvec
183     ti = ti+1; % Time index
184     xh = x(t-tau).*h(tau); lxh = length(xh);
185     y(ti) = sum(xh.*dtau); % Trapezoidal approximation of convolution integral
186     subplot(2,1,1),plot(tau,h(tau),'k-',tau,x(t-tau),'k--',t,0,'ok');
187     axis([tau(1) tau(end) -2.0 2.5]);
188     patch([tau(1:end-1);tau(1:end-1);tau(2:end);tau(2:end)],...
189           [zeros(1,lxh-1);xh(1:end-1);xh(2:end);zeros(1,lxh-1)],...
190           [.8 .8 .8], 'edgecolor','none');
191     xlabel('\tau'); title('h1(t) and x(t)');
192     c = get(gca,'children'); set(gca,'children',[c(2);c(3);c(4);c(1)]);
193     subplot(2,1,2),plot(tvec,y,'k',tvec(ti),y(ti),'ok');
194     xlabel('t'); ylabel('y(t) = \int h(\tau)x(t-\tau) d\tau');
195     axis([tau(1) tau(end) -1.0 2.0]); grid;
196     drawnow;
197 end

```

Plot: (h1)



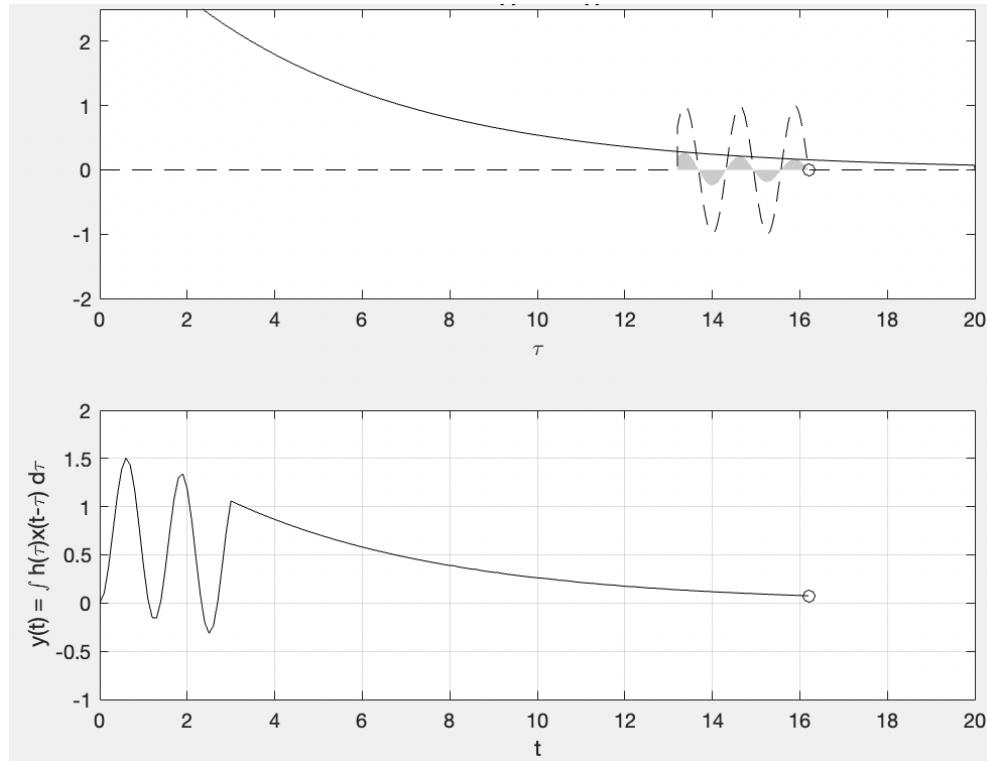
Code: (h2)

```

200 figure(7)
201 u = @(t) 1.0*(t>=0);
202 x = @(t) sin(5*t).*(u(t)-u(t-3));
203 h = @(t) 4*exp(-t/5).* (u(t)-u(t-20));
204 dtau = 0.005; tau = 0:dtau:20;
205 ti = 0; tvec = 0:.1:20;
206 y = NaN*zeros(1,length(tvec)); % Pre-allocate memory
207 for t = tvec
208     ti = ti+1; % Time index
209     xh = x(t-tau).*h(tau); lkh = length(xh);
210     y(ti) = sum(xh.*dtau); % Trapezoidal approximation of convolution integral
211     subplot(2,1,1),plot(tau,h(tau),'k-',tau,x(t-tau),'k--',t,0,'ok');
212     axis([tau(1) tau(end) -2.0 2.5]);
213     patch([tau(1:end-1);tau(1:end-1);tau(2:end);tau(2:end)],...
214         [zeros(1,lkh-1);xh(1:end-1);xh(2:end);zeros(1,lkh-1)],...
215         [.8 .8 .8], 'edgecolor','none');
216     xlabel('t\tau'); title('h\tau(t) and x(t)');
217     c = get(gca,'children'); set(gca,'children',[c(2);c(3);c(4);c(1)]);
218     subplot(2,1,2),plot(tvec,y,'k',tvec(ti),y(ti),'ok');
219     xlabel('t'); ylabel('y(t) = \int h(\tau)x(t-\tau) d\tau');
220     axis([tau(1) tau(end) -1.0 2.0]); grid;
221     drawnow;
222 end

```

Plot: (h2)



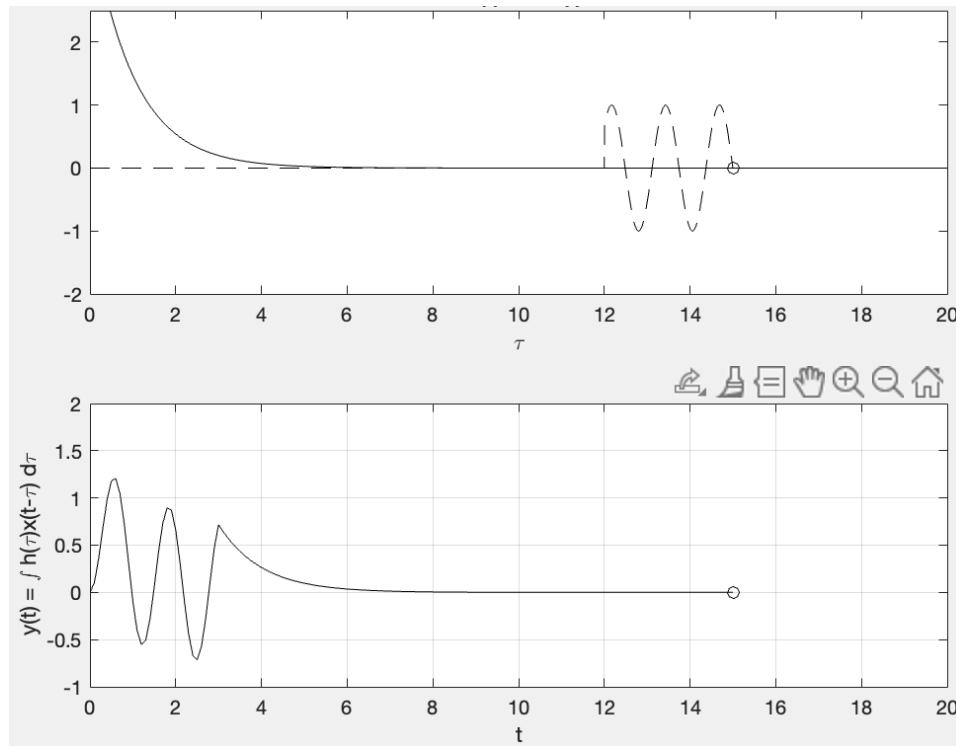
Code: (h3)

```

223 figure(8)
224 u = @(t) 1.0*(t>=0);
225 x = @(t) sin(5*t).*(u(t)-u(t-3));
226 h = @(t) 4*exp(-t).*(u(t)-u(t-20));
227 dtau = 0.005; tau = 0:dtau:20;
228 ti = 0; tvec = 0:.1:20;
229 y = NaN*zeros(1,length(tvec)); % Pre-allocate memory
230 for t = tvec
231     ti = ti+1; % Time index
232     xh = x(t-tau).*h(tau); lkh = length(xh);
233     y(ti) = sum(xh.*dtau); % Trapezoidal approximation of convolution integral
234     subplot(2,1,1),plot(tau,h(tau),'k-',tau,x(t-tau),'k--',t,0,'ok');
235     axis([tau(1) tau(end) -2.0 2.5]);
236     patch([tau(1:end-1);tau(1:end-1);tau(2:end);tau(2:end)],...
237         [zeros(1,lkh-1);xh(1:end-1);xh(2:end);zeros(1,lkh-1)],...
238         [.8 .8 .8], 'edgecolor', 'none');
239     xlabel('t\tau'); title('h(t) and x(t)');
240     c = get(gca, 'children'); set(gca, 'children', [c(2);c(3);c(4);c(1)]);
241     subplot(2,1,2),plot(tvec,y,'k',tvec(ti),y(ti), 'ok');
242     xlabel('t'); ylabel('y(t) = \int h(\tau)x(t-\tau) d\tau');
243     axis([tau(1) tau(end) -1.0 2.0]); grid;
244     drawnow;
245 end

```

Plot: (h3)



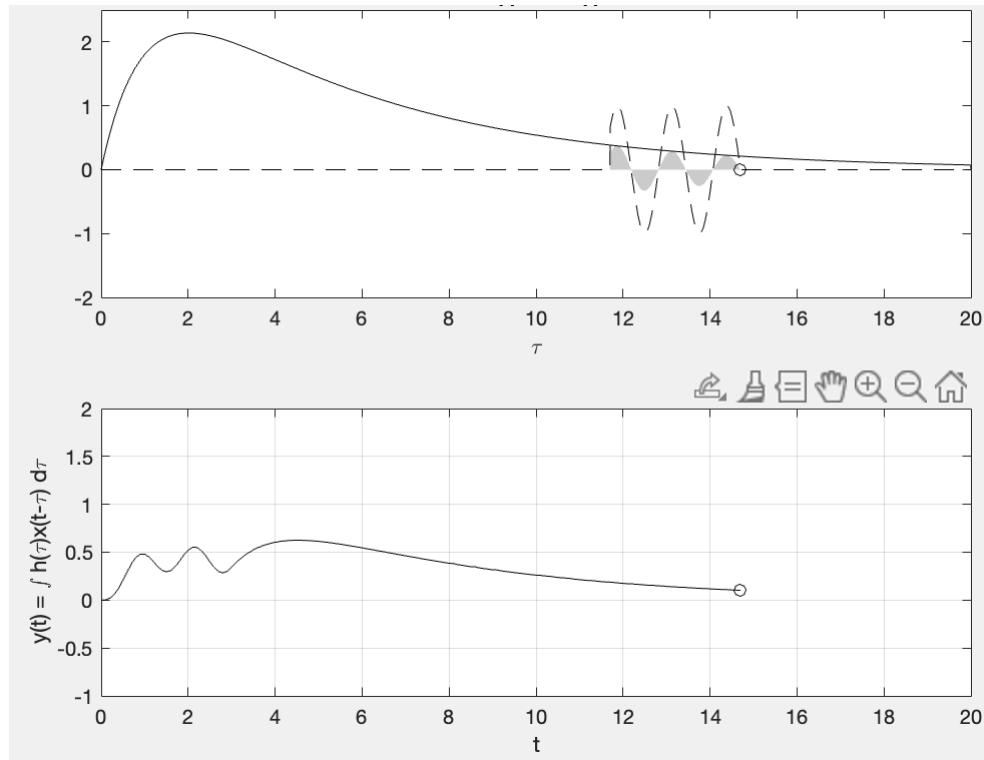
Code: (h4)

```

250    figure(9)
251    u = @(t) 1.0*(t>=0);
252    x = @(t) sin(5*t).*(u(t)-u(t-3));
253    h = @(t) 4*(exp(-t/5)-exp(-t)).*(u(t)-u(t-20));
254    dtau = 0.005; tau = 0:dtau:20;
255    ti = 0; tvec = 0:.1:20;
256    y = NaN*zeros(1,length(tvec)); % Pre-allocate memory
257    for t = tvec
258        ti = ti+1; % Time index
259        xh = x(t-tau).*h(tau); lxh = length(xh);
260        y(ti) = sum(xh.*dtau); % Trapezoidal approximation of convolution integral
261        subplot(2,1,1),plot(tau,h(tau),'k-',tau,x(t-tau),'k--',t,0,'ok');
262        axis([tau(1) tau(end) -2.0 2.5]);
263        patch([tau(1:end-1);tau(1:end-1);tau(2:end);tau(2:end)],...
264              [zeros(1,lxh-1);xh(1:end-1);xh(2:end);zeros(1,lxh-1)],...
265              [.8 .8 .8], 'edgecolor', 'none');
266        xlabel('|\tau|'); title('h(|\tau|) and x(t)');
267        c = get(gca, 'children'); set(gca, 'children', [c(2);c(3);c(4);c(1)]);
268        subplot(2,1,2),plot(tvec,y,'k',tvec(ti),y(ti),'ok');
269        xlabel('t'); ylabel('y(t) = \int h(\tau)x(t-\tau) d\tau');
270        axis([tau(1) tau(end) -1.0 2.0]); grid;
271        drawnow;
272    end

```

Plot: (h4)

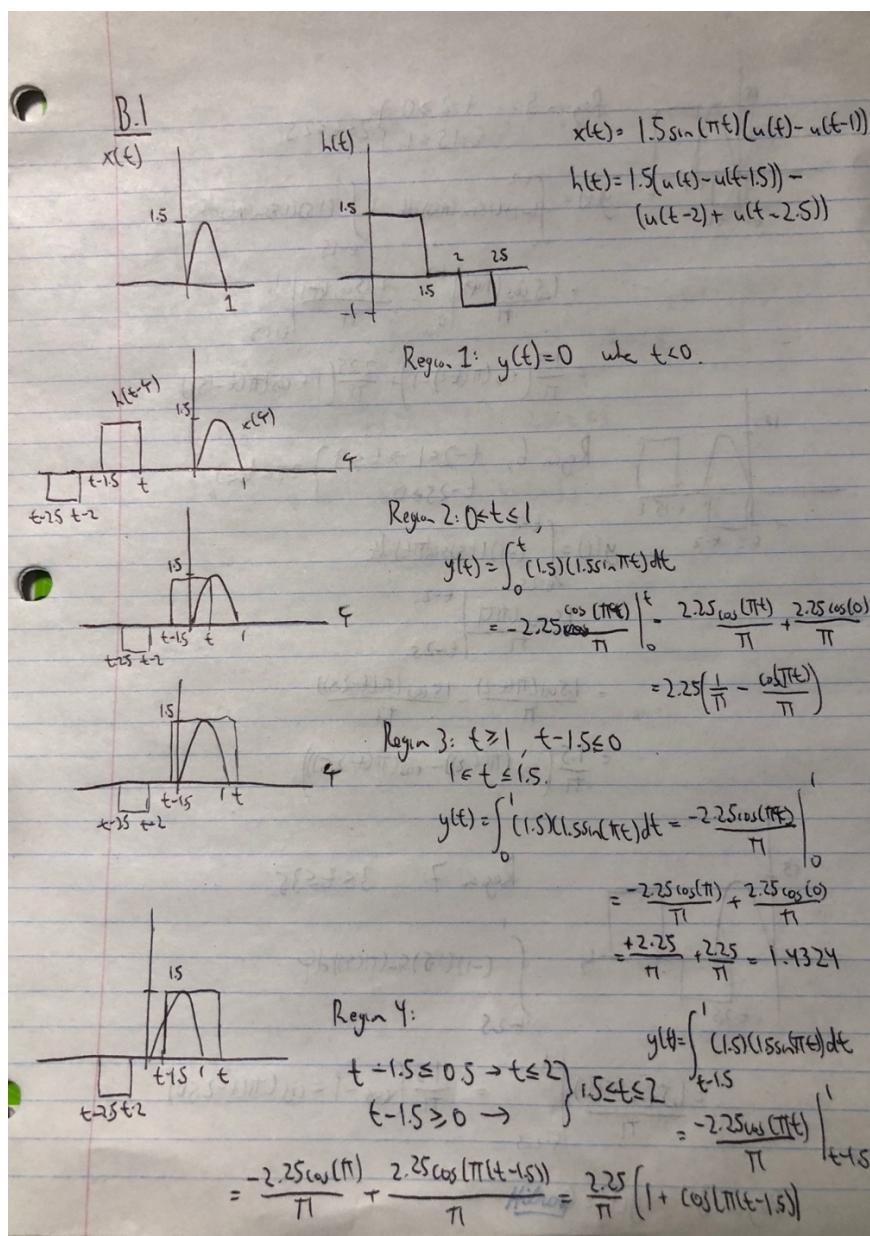


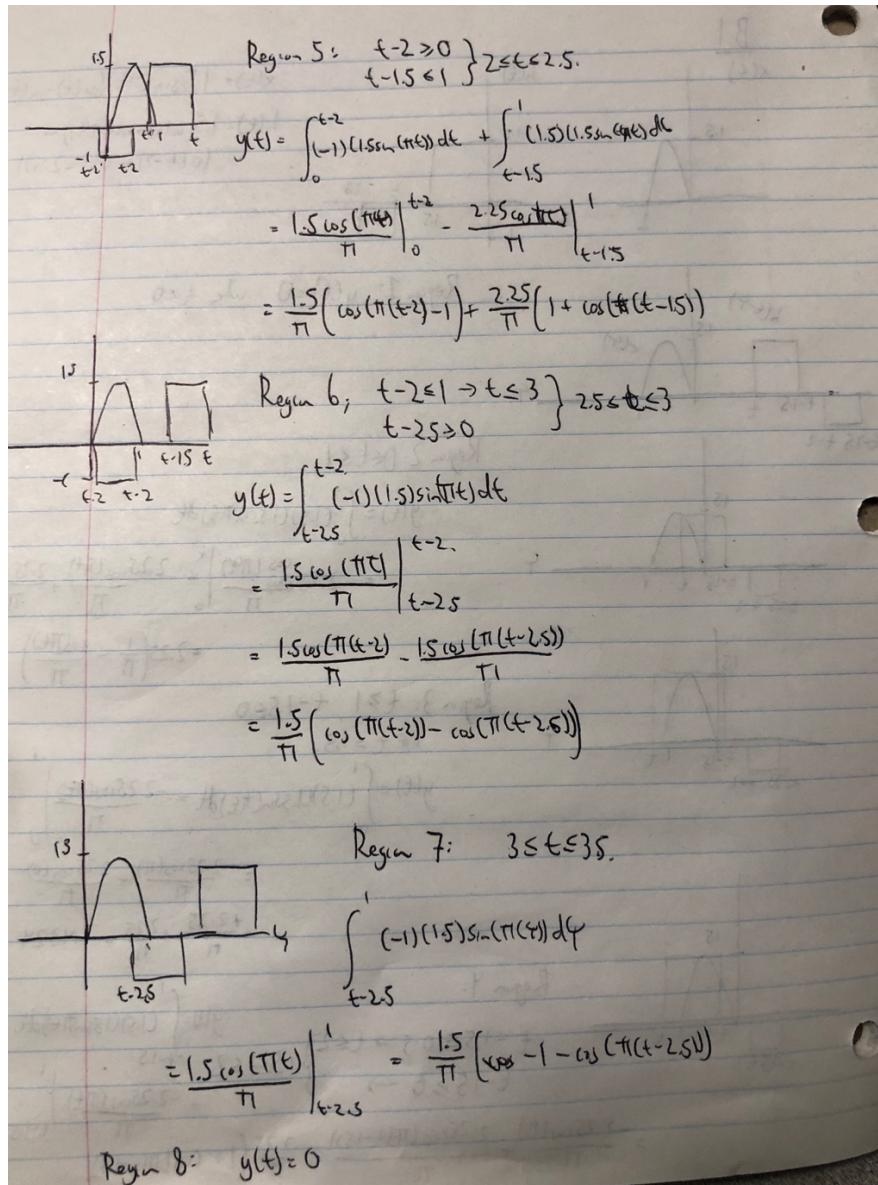
I observed that all the convolutions done in this section had a part of the graph where it closely resembled a sine function. In terms of outputs S2, S3 and S4. S2 and S3 have similar convolutions in terms of its shape while S4 has kind of the same shape but it differs in the way it slopes.

D. Discussion

Problem D.1: Calculate the results of Problems B.1, B.2 and B.3 above by hand and compare to those obtained with your MATLAB code.

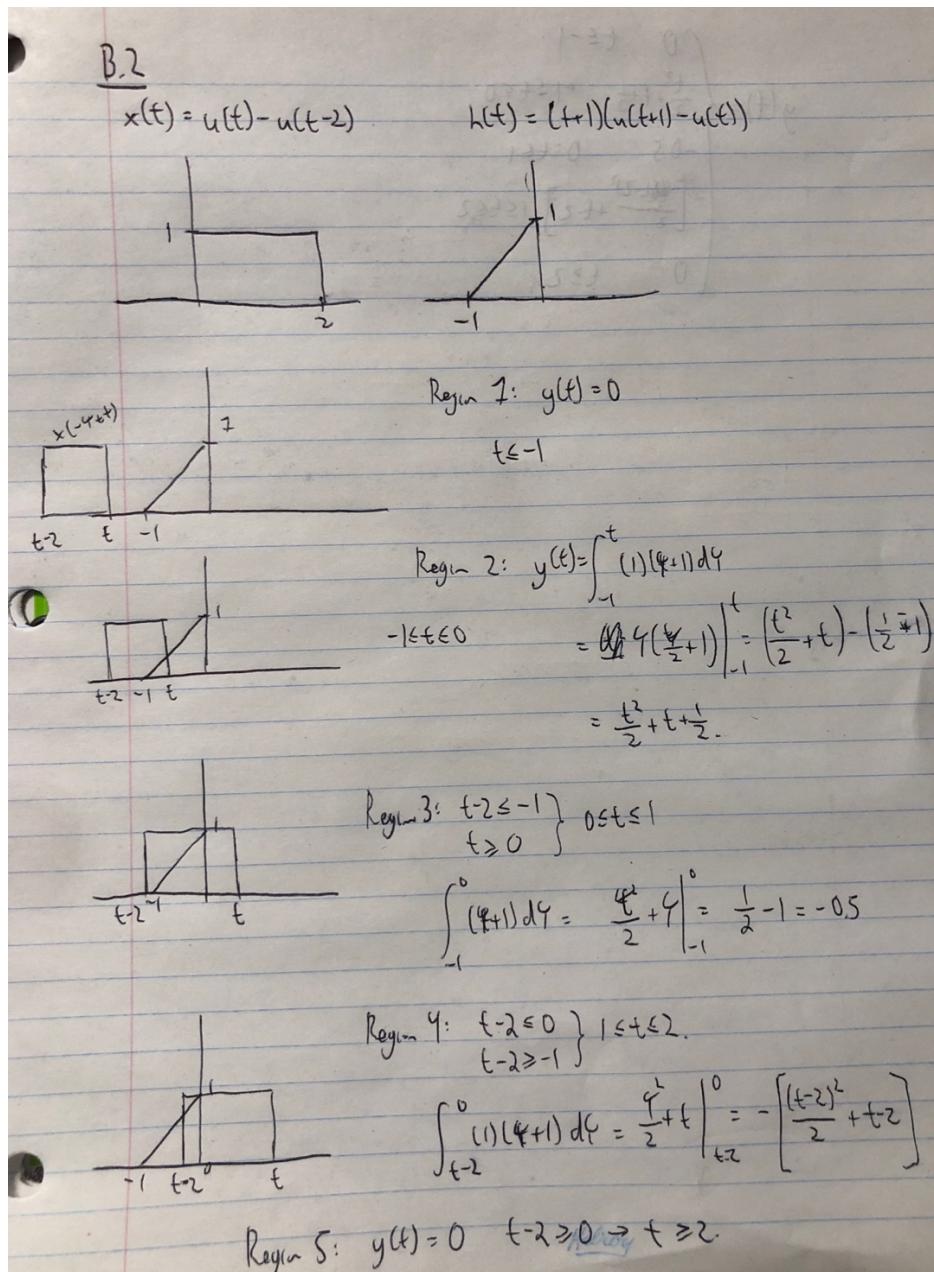
B.1:





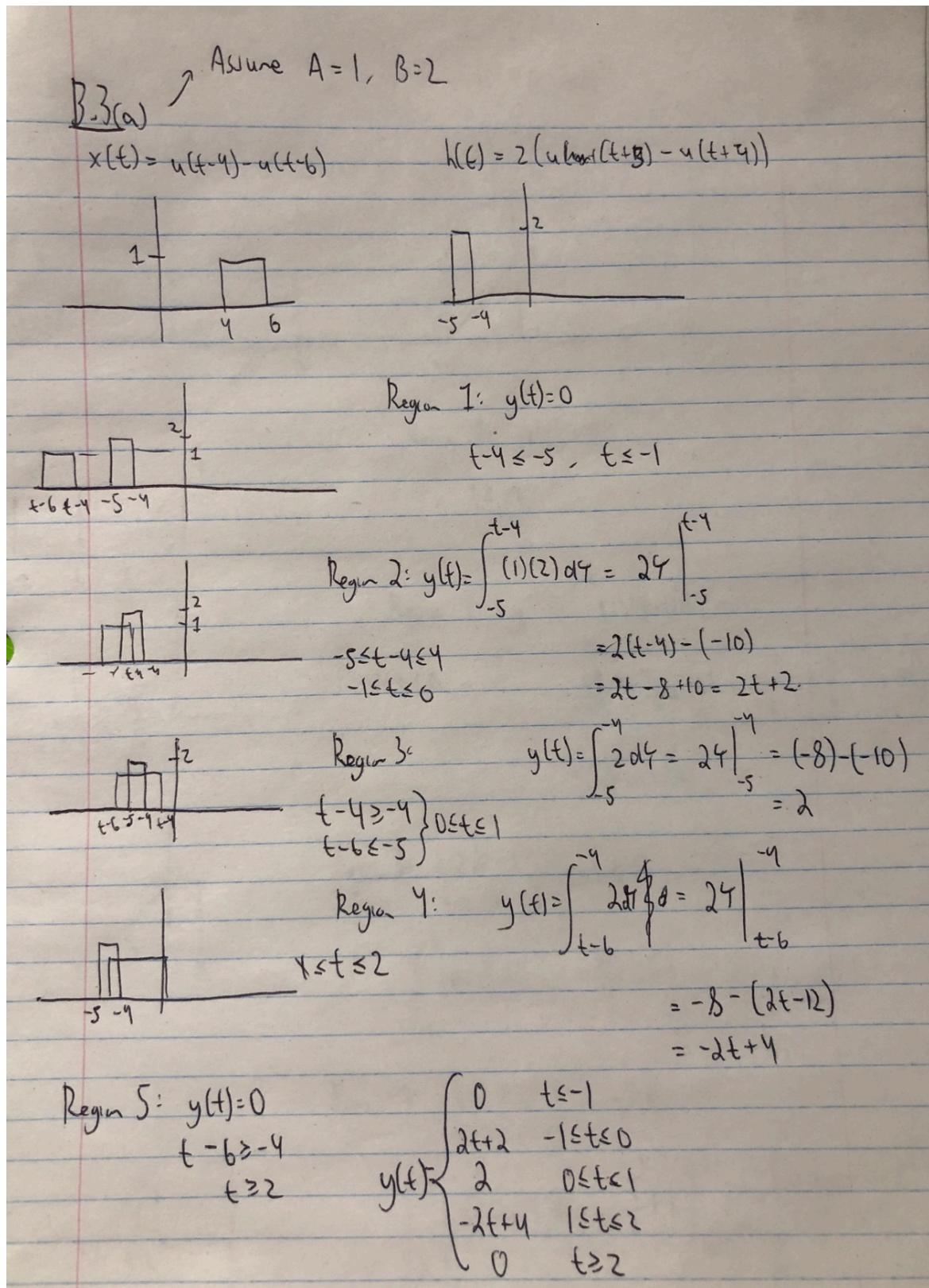
$$y(t) = \begin{cases} 0 & t \leq 0 \\ 2.25 \left(\frac{1}{\pi} - \frac{\cos(\pi t)}{\pi} \right) & 0 \leq t < 1 \\ 1.4329 & 1 \leq t \leq 1.5 \\ \frac{2.25}{\pi} (1 + \cos(\pi(t-1.5))) & 1.5 \leq t \leq 2 \\ \frac{1.5}{\pi} [\cos(\pi(t-2)) - 1] + \frac{2.25}{\pi} (1 + \cos(\pi(t-1.5))) & 2 \leq t \leq 2.5 \\ \frac{1.5}{\pi} (\cos(\pi(t-2)) - \cos(\pi(t-2.5))) & 2.5 \leq t \leq 3 \\ \frac{1.5}{\pi} (1 - \cos(\pi(t-2.5))) & 3 \leq t \leq 3.5 \\ 0 & t \geq 3.5 \end{cases}$$

B.2:



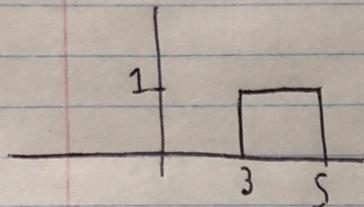
$$y(t) = \begin{cases} 0 & t \leq -1 \\ \frac{t^2}{2} + t + \frac{1}{2} & -1 \leq t \leq 0 \\ -0.5 & 0 \leq t \leq 1 \\ -\left[\frac{(t-2)^2}{2} + t-2 \right] & 1 \leq t \leq 2 \\ 0 & t \geq 2 \end{cases}$$

B.3:

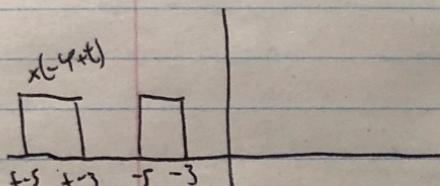
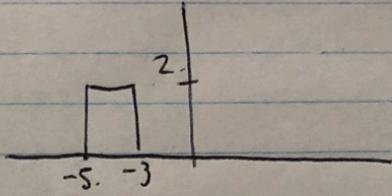


B-3(b) \rightarrow Assume $A=1$, $B=2$

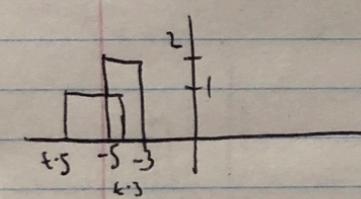
$$x(t) = u(t+3) - u(t-5)$$



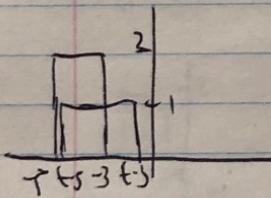
$$h(t) = 2[u(t+5) - u(t+3)]$$



$$\text{Region 1: } y(t) = 0, \quad t-3 \leq -5 \rightarrow t \leq -2.$$



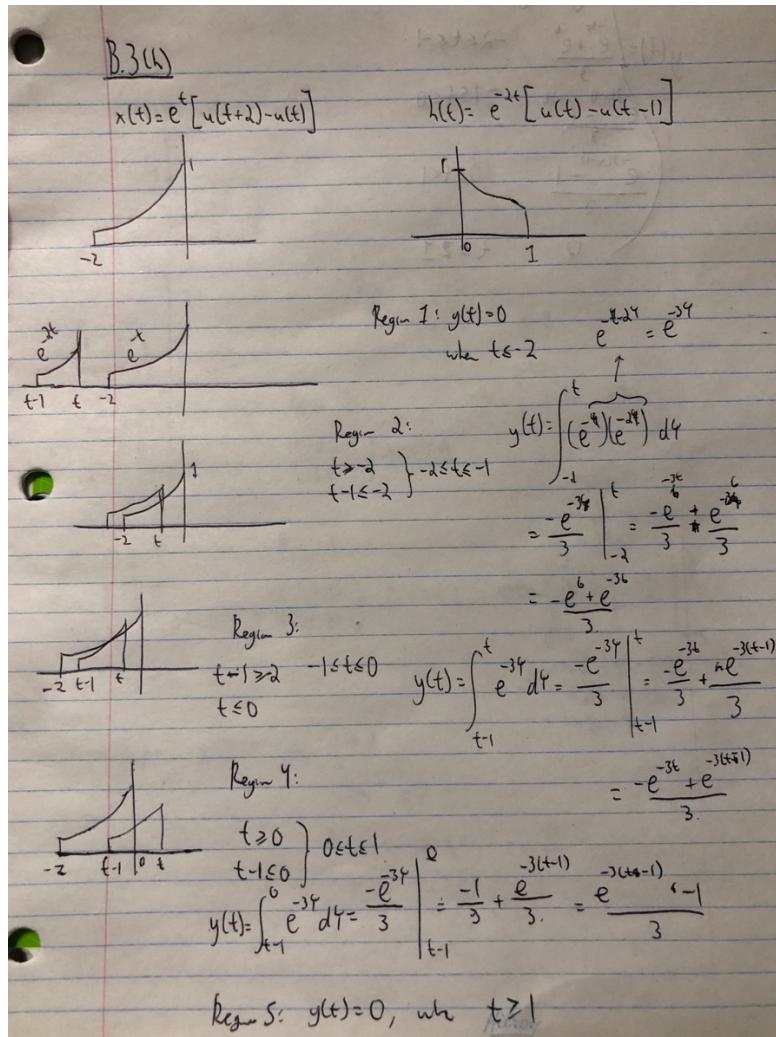
$$\text{Region 2: } y(t) = \int_{-5}^{t-3} 2 \, dy = 2y \Big|_{-5}^{t-3} \\ = 2(t-3) - (-10) \\ = 2t - 6 + 10 \\ = 2t + 4$$



$$\text{Region 3: } y(t) = \int_{-5}^{-3} 2 \, dy = 2y \Big|_{-5}^{-3} \\ = 2(-3) - (-6) \\ = 2t - 10 + 6 \\ = 2t - 4$$

$$\text{Region 4: } y(t) = 1 \text{ when } t \geq 2$$

$$y(t) = \begin{cases} 0 & t \leq -2 \\ 2t+4 & -2 \leq t \leq 0 \\ 2t-4 & 0 \leq t \leq 2 \\ 0 & t \geq 2 \end{cases}$$



$$y(t) = \begin{cases} 0 & t \leq -2 \\ \frac{e^6 + e^{-3t}}{3} & -2 \leq t \leq -1 \\ \frac{e^{-3t} - 1}{3} & -1 \leq t \leq 0 \\ \frac{e^{-3(t-1)} - 1}{3} & 0 \leq t \leq 1 \\ 0 & t \geq 1 \end{cases}$$

Overall, the results from the convolutions done by MATLAB and those that were done manually yielded similar results.

Problem D.2: What can you say about the width/duration of the signal resulting from the convolution of two signals?

The width/duration of the convoluted signal is equal to the sum of the durations of each signal $x(t)$ and $h(t)$.