

EE1101 Signals and Systems JAN—MAY 2018

Tutorial 4 Solutions

- 1) Let $y(t)$ be the response to the input $i(t)$. Then, $y(t) = i(t) * h(t) = y(t) = \int_{-\infty}^{\infty} h(\tau)i(t - \tau)d\tau$. Fig. [1] shows $i(t - \tau)$ and $h(\tau)$ respectively.

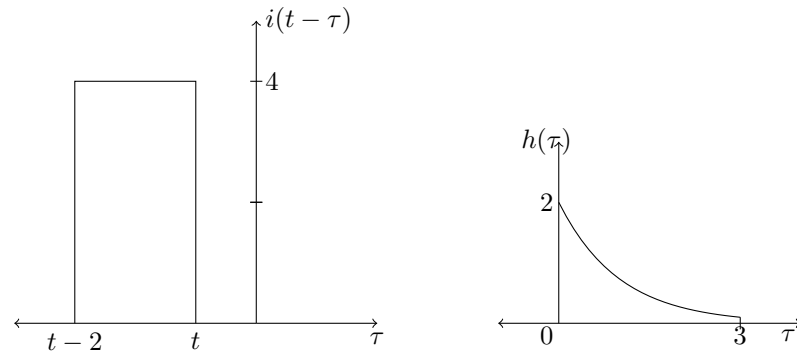


Figure 1: Plot showing variation of $i(t - \tau)$ and $h(\tau)$ as a function of τ for some given real value t .

Case 1: For $t < 0$, there is no overlap between the non-zero regions of $i(t - \tau)$ and $h(\tau)$. Hence, $y(t) = 0, \forall t < 0$.

Case 2: Suppose $t \geq 0$ and $t - 2 < 0$, i.e., $0 \leq t < 2$.

Then,

$$y(t) = \int_0^t (4)(2e^{-\tau})d\tau = 8(1 - e^{-t}).$$

Case 3: For $t < 3$ and $t - 2 \geq 0$, i.e., $2 \leq t < 3$, we have,

$$y(t) = 8 \int_{t-2}^t e^{-\tau}d\tau = 8(e^{2-t} - e^{-t}).$$

Case 4: When $t \geq 3$, but still $t - 2 < 3$, i.e., $3 \leq t < 5$, we get,

$$y(t) = 8 \int_{t-2}^3 e^{-\tau}d\tau = 8(e^{2-t} - e^{-3}).$$

Case 5: Finally, if $t - 2 \geq 3$, i.e., $t \geq 5$, due to non-overlapping of the non-zero portions of $h(\tau)$ and $i(t - \tau)$, $y(t)$ becomes zero.

The signal $y(t)$ is,

$$y(t) = \begin{cases} 0, & t < 0 \\ 8(1 - e^{-t}), & 0 \leq t < 2 \\ 8(e^{2-t} - e^{-t}), & 2 \leq t < 3 \\ 8(e^{2-t} - e^{-3}), & 3 \leq t < 5 \\ 0, & t \geq 5. \end{cases}$$

2) (a) Given that $f(t) * g(t) = y(t)$. Hence,

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

Let us consider $f(t - T_1) * g(t - T_2)$, and by using the definition of convolution, we have

$$f(t - T_1) * g(t - T_2) = \int_{-\infty}^{\infty} f(\tau - T_1)g(t - \tau - T_2)d\tau = \int_{-\infty}^{\infty} f(\tau - T_1)g(t - T_2 - \tau)d\tau.$$

Denote $\tau' = \tau - T_1$, note that the limits and derivative does not change.

$$\begin{aligned} f(t - T_1) * g(t - T_2) &= \int_{-\infty}^{\infty} f(\tau')g(t - T_2 - (\tau' + T_1))d\tau' = \int_{-\infty}^{\infty} f(\tau')g(t - (T_1 + T_2) - \tau')d\tau' \\ &= y(t - (T_1 + T_2)) \quad [\text{On comparing with the first equation}]. \end{aligned}$$

(b) If $u(t) * u(t) = r(t)$, then

$$\begin{aligned} &(u(t + 1) - u(t - 2)) * (u(t - 3) - u(t - 4)) \\ &= u(t + 1) * u(t - 3) - u(t + 1) * u(t - 4) + u(t - 2) * u(t - 4) - u(t - 2) * u(t - 3) \\ &= r(t - 2) - r(t - 3) + r(t - 6) - r(t - 5). \end{aligned}$$

The last equality is a consequence of the result obtained in (a). We now sketch $r(t - 2) - r(t - 3) + r(t - 6) - r(t - 5)$ in Fig. [2].

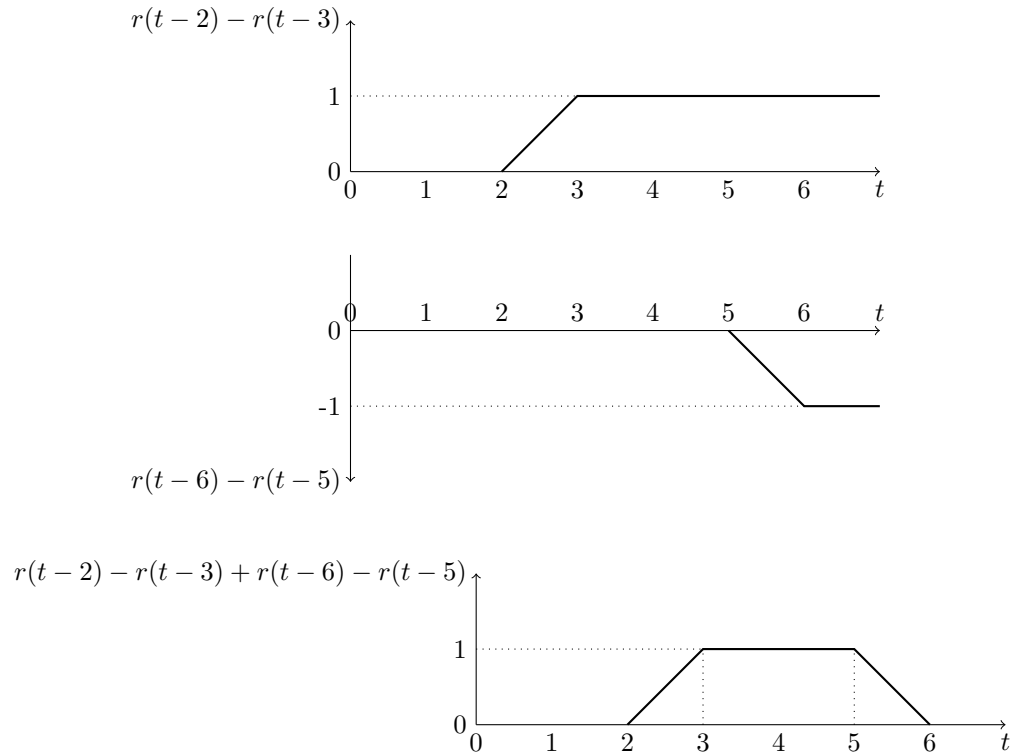


Figure 2: Sketch of the signal $(u(t + 1) - u(t - 2)) * (u(t - 3) - u(t - 4))$ using the distributive and shift property of convolution.

One can verify the result by performing convolution of pulses $(u(t+1) - u(t-2))$ and $(u(t-3) - u(t-4))$, shown in Fig. [3].

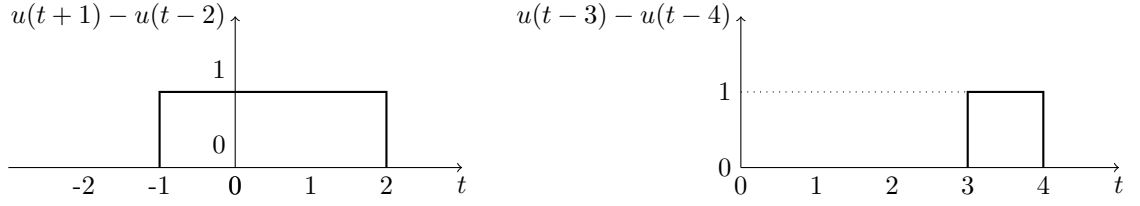


Figure 3: Signals $x(t) = (u(t+1) - u(t-2))$ and $y(t) = (u(t-3) - u(t-4))$.

Hence, if $x(t) = (u(t+1) - u(t-2))$ and $y(t) = u(t-3) - u(t-4)$, then $x(t) * y(t)$ is given by,

$$x(t) * y(t) = \begin{cases} 0 & t < 2 \\ t-2 & 2 \leq t < 3 \\ 1 & 3 \leq t \leq 5 \\ 6-t & 5 \leq t \leq 6 \\ 0 & t > 6 \end{cases}$$

3) Given: $y(t) = f(t) * g(t)$. Now, consider the following:

$$y(t) = \int_{-\infty}^{\infty} f(\tau)g(t-\tau)d\tau \implies y(ct) = \int_{-\infty}^{\infty} f(\tau)g(ct-\tau)d\tau$$

At the same time,

$$f(ct) * g(ct) = \int_{-\infty}^{\infty} f(c\tau)g(ct-c\tau)d\tau$$

Case 1: Let $c > 0$. Then, $c = |c|$. Let $\tau' = c\tau = |c|\tau \implies d\tau = \frac{d\tau'}{|c|}$. Hence,

$$f(ct) * g(ct) = \int_{-\infty}^{\infty} f(\tau')g(ct-\tau')\frac{d\tau'}{|c|} = \frac{1}{|c|} \int_{-\infty}^{\infty} f(\tau')g(ct-\tau')d\tau' = \frac{1}{|c|}y(ct).$$

Case 2: Suppose $c < 0$, then $c = -|c|$. In which case, let $\tau' = c\tau = -|c|\tau \implies d\tau' = -\frac{d\tau}{|c|}$.

$$f(ct) * g(ct) = \int_{-\infty}^{\infty} f(\tau')g(ct-\tau')\left(-\frac{d\tau'}{|c|}\right) = \frac{1}{|c|} \int_{-\infty}^{\infty} f(\tau')g(ct-\tau')d\tau' = \frac{1}{|c|}y(ct).$$

Therefore, if $y(t) = f(t) * g(t)$, then $f(ct) * g(ct) = \frac{1}{|c|}y(ct)$, for all $c \neq 0$.

Fig. [4] shows $f(t)$ and $g(t)$.

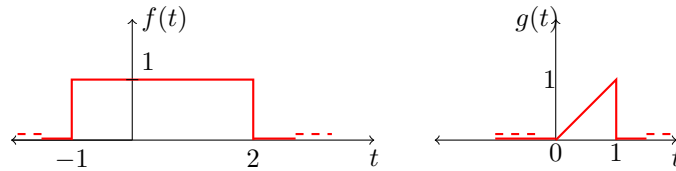


Figure 4: $f(t)$

Then, $y(t) = \int_{-\infty}^{\infty} f(\tau)g(t-\tau)d\tau$ and $g(t-\tau)$, as a function of τ , will be non-zero from $\tau = t-1$ to $\tau = t$, as shown in figure [5].

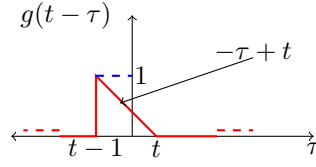


Figure 5: $g(t - \tau)$

Case 1: If $t < -1$. Then, $f(\tau)g(t - \tau) = 0$ in this range. Hence, $y(t) = 0, \forall t < -1$.

Case 2: If $t \geq -1$ but $t - 1 < -1$, i.e., $-1 \leq t < 0$.

$$\text{Here, } y(t) = \int_{-1}^t (-\tau + t) d\tau = \frac{t^2}{2} + t + \frac{1}{2}.$$

Case 3: If $t < 2$ but $t - 1 \geq -1$, i.e., $0 \leq t < 2$.

$$\text{Then, } y(t) = \int_{t-1}^t (-\tau + t) d\tau = 0.5.$$

Case 4: If $t \geq 2$ but $t - 1 < 2$, i.e., $2 \leq t < 3$.

$$\text{Now, } y(t) = \int_{t-1}^2 (-\tau + t) d\tau = -\frac{t^2}{2} + 2t - \frac{3}{2}.$$

Case 5: If $t - 1 \geq 2$, $f(\tau)g(t - \tau) = 0 \implies y(t) = 0, \forall t \geq 3$.

Using the result derived initially, we get,

$$f(2t) * g(2t) = \begin{cases} 0, & t < -0.5 \\ t^2 + t + 0.25, & -0.5 \leq t < 0 \\ 0.25, & 0 \leq t < 1 \\ -t^2 + 2t - 0.75, & 1 \leq t < 1.5 \\ 0, & t \geq 1.5 \end{cases}$$

4) A continuous-time LTI system is stable if and only if, the impulse response is absolutely integrable

$$\int_{-\infty}^{\infty} |h(\tau)| d\tau < \infty.$$

A continuous-time LTI system is causal if,

$$h(t) = 0 \quad \text{for } t < 0,$$

A continuous-time LTI system is instantaneous/memoryless if, $h(t) = c\delta(t)$, where c is a nonzero scaling factor.

(a) $h(t) = e^{-(t+2)}u(t)$

This system is stable as impulse response is absolutely integrable i.e., $\int_0^{\infty} e^{-(\tau+2)} d\tau = e^{-2}$, causal as $u(t) = 0$ for $t < 0$ and, not instantaneous as $h(t) \neq c\delta(t)$.

(b) $h(t) = e^{-|t|}$ is stable as $\int_{-\infty}^{\infty} e^{-|\tau|} d\tau = 2$. Since the impulse response is two sided i.e., $h(t) = e^t \forall t < 0$ and $h(t) = e^{-t} \forall t \geq 0$, the system is non-causal and, not instantaneous as $h(t) \neq c\delta(t)$.

(c) $h(t) = \delta(t) + \delta(t - 3)$ is stable as $\int_{-\infty}^{\infty} (\delta(t) + \delta(t - 3)) d\tau = 2$, causal as $h(t) = 0 \forall t < 0$ and not instantaneous as $h(t) \neq c\delta(t)$.

5) a) The output of S_1 is, $w(t) = e^{-4t}u(2t)$. Further, the output of S_2 is $y(t) = w(t) * h(t) = \int_0^t e^{-4\tau} e^{-(t-\tau)} d\tau$. Thus, $y(t) = \frac{1}{3}e^{-t}(1 - e^{-3t}), \forall t \geq 0$.

b) Here, the output $p(t)$ is given by, $p(t) = x(t) * h(t) = \int_0^t e^{-2\tau} e^{-(t-\tau)} d\tau = e^{-t}(1 - e^{-t})$. Thus, $p(t) = e^{-t}(1 - e^{-t}), \forall t \geq 0$. Now, the final output $z(t)$ will be,

$$z(t) = e^{-2t}(1 - e^{-2t}), \forall t \geq 0.$$

The final outputs are not same as S_1 is not time-invariant system.

- 6) (a) The response is given by,

$$\begin{aligned} y(t) &= x_1(t) * h(t) = 5 \int_{-\infty}^{\infty} e^{-2(t-\tau)} u(t-\tau) u(\tau) d\tau \\ &= 5 \int_0^t e^{-2(t-\tau)} d\tau \quad \text{for } 0 \leq \tau \leq t \\ &= 2.5e^{-2t}(e^{2t} - 1) \quad \text{for } t \geq 0. \end{aligned}$$

Hence, $y(t) = \begin{cases} \frac{5}{2}(1 - e^{-2t}), & \forall t \geq 0 \\ 0, & t < 0 \end{cases}$

- (b) Given: $x_2(t) = \cos(4\pi t) = \frac{1}{2}(e^{j4\pi t} + e^{-j4\pi t})$. Then, we obtain,

$$\begin{aligned} y(t) &= x_2(t) * h(t) = \int_{-\infty}^{\infty} h(\tau) x_2(t-\tau) d\tau = \frac{1}{2} \int_0^{\infty} e^{j4\pi t} e^{-j4\pi \tau - 2\tau} + e^{-j4\pi t} e^{j4\pi \tau - 2\tau} d\tau \\ &= \frac{1}{2} \left(e^{j4\pi t} \int_0^{\infty} e^{-(j4\pi + 2)\tau} d\tau + e^{-j4\pi t} \int_0^{\infty} e^{-(2 - j4\pi)\tau} d\tau \right) \\ &= \frac{1}{2} \left(\frac{e^{j4\pi t}}{2 + j4\pi} + \frac{e^{-j4\pi t}}{2 - j4\pi} \right) = \frac{2 \cos(4\pi t) + 4\pi \sin(4\pi t)}{4 + 16\pi^2}. \end{aligned}$$

- 7) (a) True. If $h(t)$ periodic and nonzero, then

$$\int_{-\infty}^{\infty} |h(t)| dt = \sum_{n=-\infty}^{+\infty} \int_{(n-1)T}^{nT} |h(t)| dt.$$

Since each summand is positive, the infinite sum is unbounded. Thus $h(t)$ is unstable.

- (b) False. For instance, suppose that the inverse of $h[n] = \delta[n - n_0]$ is $g[n]$. Then,

$$\begin{aligned} &\Rightarrow h[n] * g[n] = \delta[n] \\ &\Rightarrow \sum_{k=-\infty}^{\infty} \delta[k - n_0] g[n - k] = g[n - n_0] = \delta[n] \\ &\Rightarrow g[n] = \delta[n + n_0] \end{aligned}$$

which is noncausal.

- (c) False. For example $h[n] = u[n]$ implies that

$$\sum_{n=-\infty}^{\infty} |h[n]| = \infty.$$

This is an unstable system.

- (d) True. Assuming that $h[n]$ is bounded in the range $n_1 \leq n \leq n_2$,

$$\sum_{k=n_1}^{n_2} |h[k]| < \infty.$$

This implies that the system is stable.

- (e) False. For example, $h(t) = tu(t)$ is causal. However, $\int_{-\infty}^{\infty} |h(t)| dt = \int_0^{\infty} e^t dt = \infty$.
(f) False. For example, the cascade of a causal system with impulse response $h_1[n] = \delta[n - 1]$ and a non-causal system with impulse response $h_2[n] = \delta[n + 1]$ leads to a system with overall impulse response given by $h[n] = h_1[n] * h_2[n] = \delta[n]$.

- (g) False. For example, if $h(t) = e^{-t}u(t)$, then $s(t) = e^{-t}u(t) * u(t) = \int_{\tau=-\infty}^{\infty} e^{-\tau}u(\tau)u(t-\tau)d\tau = \int_{\tau=0}^t e^{-\tau}u(\tau)d\tau = (1 - e^{-t})u(t)$ and

$$\int_0^{\infty} |1 - e^{-t}| dt = t + e^{-t} \Big|_0^{\infty} = \infty.$$

Although the system is stable, the step response is not absolutely integrable.

- (h) True. We may write $u[n] = \sum_{k=0}^{\infty} \delta[n-k]$. Therefore,

$$s[n] = \sum_{k=-\infty}^{\infty} u[k]h[n-k] = \sum_{k=0}^{\infty} h[n-k].$$

If $s[n] = 0$ for $n < 0$, then $h[n] = 0$ for $n < 0$ and the system is causal.

- 8) Given: System A is LTI and system B is inverse of A . Let $y_1(t)$ and $y_2(t)$ be outputs of system A for inputs $x_1(t)$ and $x_2(t)$ respectively. Combining these informations, we get,

$$x_1(t) \xrightarrow{A} y_1(t) \xrightarrow{B} x_1(t). \quad (1)$$

And,

$$x_2(t) \xrightarrow{A} y_2(t) \xrightarrow{B} x_2(t). \quad (2)$$

- (a) **To prove system B is linear.** Assume that system B is not linear. From equations (1) and (2), we observe that an input $ax_1(t) + bx_2(t)$ to system A can generate $ay_1(t) + by_2(t)$, i.e.,

$$ax_1(t) + bx_2(t) \xrightarrow{A} ay_1(t) + by_2(t).$$

This is due to linearity property of the system A . Our assumption that system B is not linear implies that the output of B for the input $ay_1(t) + by_2(t)$ is not $ax_1(t) + bx_2(t)$, i.e., in (1) and (2) the outputs of system B does not add up linearly even if the inputs combine linearly. Therefore, we arrive at a situation which is as follows:

$$ax_1(t) + bx_2(t) \xrightarrow{A} ay_1(t) + by_2(t) \xrightarrow{B} ax_1(t) + bx_2(t).$$

This contradicts the fact that B is inverse of A . Hence, our assumption is incorrect, and so, system B is linear.

- (b) **To prove system B is time-invariant.** Assume system B is time variant. By time-invariant property of system A , we have,

$$x_1(t - \tau) \xrightarrow{A} y_1(t - \tau).$$

When this output of system A , is fed to system B , we must not expect its response to be $x_1(t - \tau)$ because of our assumption. So, we land up in a situation where,

$$x_1(t - \tau) \xrightarrow{A} y_1(t - \tau) \xrightarrow{B} x_1(t - \tau).$$

This contradicts the fact that B is the inverse of A . So, the assumption about system B is incorrect. Therefore, system B is also time-invariant.