

Mock Final

Question 1) (40 points)

Calculate each convolution below by performing multiplication in the Laplace domain and inverting back to the time domain:

- a) $e^{-t}u(t) \star e^{-2t}u(t) = ?$
- b) $e^{-t}u(t) \star e^{-t}u(t) = ?$
- c) $e^{-t}u(t) \star e^t u(-t) = ?$
- d) $[\delta(t) - e^{-2t}u(t)] \star u(t) = ?$
- e) $te^{-t}u(t) \star u(t-1) = ?$

Solution:

- a) We need to invert $\frac{1}{s+1} \cdot \frac{1}{s+2}$ with an ROC of $\{s : \operatorname{Re}\{s\} > -1\}$, which can be written as

$$\frac{1}{s+1} \cdot \frac{1}{s+2} = \frac{A}{s+1} + \frac{B}{s+2} = \frac{A(s+2) + B(s+1)}{(s+1)(s+2)}.$$

One can compute $A = 1$, $B = -1$, resulting in the output

$$e^{-t}u(t) - e^{-2t}u(t).$$

- b) This time, we have to invert $\frac{1}{(s+1)^2}$ with an ROC of $\{s : \operatorname{Re}\{s\} > -1\}$, directly yielding the output

$$te^{-t}u(t)$$

- c) Since the Laplace transform of $e^t u(-t)$ is $-\frac{1}{s-1}$ with an ROC of $\{s : \operatorname{Re}\{s\} < 1\}$, the convolution will create a need to invert $\frac{1}{s+1} \cdot \frac{-1}{s-1}$ with ROC of $\{s : -1 < \operatorname{Re}\{s\} < 1\}$. Proceeding with the partial fraction expansion,

$$\frac{-1}{(s+1)(s-1)} = \frac{A}{s+1} + \frac{B}{s-1} = \frac{A(s-1) + B(s+1)}{(s+1)(s-1)}$$

yielding $A = \frac{1}{2}$ and $B = -\frac{1}{2}$, and therefore the output

$$\frac{1}{2}e^{-t}u(t) + \frac{1}{2}e^t u(-t)$$

or alternatively

$$\frac{1}{2}e^{-|t|}.$$

d) This time, we need to invert

$$\left(1 - \frac{1}{s+2}\right) \cdot \frac{1}{s} = \frac{s+1}{(s+2)s}$$

with the ROC given by $\{s : \text{Re}\{s\} > 0\}$. Proceeding with the partial fraction expansion,

$$\frac{s+1}{(s+2)s} = \frac{A}{s+2} + \frac{B}{s} = \frac{As + B(s+2)}{(s+2)s}.$$

One can find $A = B = \frac{1}{2}$, and thus the output would be given by

$$\frac{1}{2}e^{-2t}u(t) + \frac{1}{2}u(t).$$

e) We need to invert $\frac{1}{(s+1)^2} \cdot \frac{e^{-s}}{s}$. We can forget about the e^{-s} term and can account for it as the last step by shifting the time domain signal by one unit to the right. Now,

$$\frac{1}{(s+1)^2s} = \frac{A}{s+1} + \frac{B}{(s+1)^2} + \frac{C}{s} = \frac{As(s+1) + Bs + C(s+1)^2}{(s+1)^2s}.$$

Substituting $s = 0$ in the numerator yields $C = 1$. Similarly, substituting $s = -1$ gives $B = -1$. To solve for A , we can rewrite the numerator as

$$1 = As(s+1) - s + (s+1)^2 = s^2(A+1) + s(A+1) + 1$$

which clearly points to $A = -1$ as well. Without the extra shift, we would therefore have gotten

$$-e^{-t}u(t) - te^{-t}u(t) + u(t).$$

Accounting for the right shift then yields

$$-e^{-t+1}u(t-1) - (t-1)e^{-t+1}u(t-1) + u(t-1)$$

as the answer.

Question 2) (30 points)

Consider the filter whose Laplace transform is given by

$$H(s) = \frac{s^2 + 9}{(s+3)^2}$$

- a) State the ROC for the filter to be **causal** and **stable**.
- b) Invert $H(s)$ to find the impulse response $h(t)$.
- c) Using the pole-zero plot, argue that this is a **band-stop** filter which suppresses frequencies around $\Omega = \pm 3$, but passes frequencies away from $\Omega = \pm 3$.

Hint: Find out $|H(j0)|$, $|H(\pm j\infty)|$, and of course $|H(\pm j3)|$.

Solution:

- a) Since both roots are at $s = -1$, the ROC for causality and stability is given by $\text{Re}\{s\} > -3$.

- b) Adding and subtracting $(s+3)^2$ on the numerator,

$$\begin{aligned} H(s) &= \frac{s^2 + 9}{(s+3)^2} \\ &= \frac{(s+3)^2 + s^2 + 9 - (s+3)^2}{(s+3)^2} \\ &= 1 + \frac{s^2 + 9 - (s^2 + 6s + 9)}{(s+3)^2} \\ &= 1 - \frac{6s}{(s+3)^2} . \end{aligned}$$

Applying partial fraction expansion on the second term,

$$\frac{6s}{(s+3)^2} = \frac{A}{s+3} + \frac{B}{(s+3)^2} = \frac{A(s+3) + B}{(s+3)^2}$$

from which it is pretty clear that $A = 6$ and $B = -18$. Inverting the overall expression with the right-sided ROC in mind, we obtain

$$h(t) = \delta(t) - 6e^{-3t}u(t) + 18te^{-3t}u(t) .$$

- c) There are two repeated poles at $s = -3$ and two zeros at $s = j3$ and $s = -j3$. Following the hint, we obtain

$$|H(j0)| = \frac{\prod \text{distance to zeros}}{\prod \text{distance to poles}} = \frac{3 \times 3}{3 \times 3} = 1 .$$

So the low frequencies are preserved. Similarly, for very large Ω

$$|H(j\Omega)| = \frac{\prod \text{distance to zeros}}{\prod \text{distance to poles}} \approx \frac{\Omega \times \Omega}{\Omega \times \Omega} = 1 .$$

Note that this is an approximation that is increasingly accurate as $\Omega \rightarrow \infty$. If you really want the true value of $|H(j\Omega)|$ for $\Omega > 3$, it is given as

$$|H(j\Omega)| = \frac{(\Omega - 3)(\Omega + 3)}{\sqrt{\Omega^2 + 9}\sqrt{\Omega^2 + 9}} = \frac{\Omega^2 - 9}{\Omega^2 + 9} .$$

Finally, because there is a zero exactly at $s = j3$, we have

$$|H(\pm j3)| = 0 .$$

Question 3) (30 points)

Find the impulse response $h(t)$ of the **causal** LTI system described by the differential equation:

$$-y(t) + \frac{d^4 y(t)}{dt^4} = x(t) .$$

Is this a stable system?

Solution:

Going to the Laplace domain, the differential equation becomes

$$-Y(s) + s^4 Y(s) = X(s)$$

or in other words,

$$Y(s) = \frac{1}{s^4 - 1} X(s) .$$

Therefore, $H(s) = \frac{1}{s^4 - 1}$. Since the poles are at -1 , 1 , j , and $-j$, we have the causal ROC given by $\text{Re}\{s\} > 0$.

We can immediately see that the system is not stable, as the ROC does not include the imaginary axis.

Inverting $H(s)$ into the time domain is best accomplished by the partial fraction expansion

$$\begin{aligned} H(s) &= \frac{1}{s^4 - 1} \\ &= \frac{A}{s - 1} + \frac{B}{s + 1} + \frac{C}{s - j} + \frac{D}{s + j} \\ &= \frac{A(s + 1)(s^2 + 1) + B(s - 1)(s^2 + 1) + C(s + j)(s^2 - 1) + D(s - j)(s^2 - 1)}{s^4 - 1} . \end{aligned}$$

Here we used the shortcuts $(s - j)(s + j) = s^2 + 1$ and $(s + 1)(s - 1) = s^2 - 1$.

Now, substituting $s = 1$, $s = -1$, $s = j$, and $s = -j$ will respectively yield

$$\begin{aligned}4A &= 1 \\-4B &= 1 \\-j4C &= 1 \\j4D &= 1\end{aligned}$$

or equivalently, $A = \frac{1}{4}$, $B = \frac{-1}{4}$, $C = \frac{j}{4}$, and $D = \frac{-j}{4}$. Therefore,

$$\begin{aligned}h(t) &= \frac{1}{4} [e^t - e^{-t} + je^{jt} - je^{-jt}] u(t) \\&= \frac{e^t - e^{-t}}{4} u(t) - \frac{e^{jt} - e^{-jt}}{4j} u(t) \\&= \frac{e^t - e^{-t}}{4} u(t) - \frac{\sin(t)}{2} u(t) .\end{aligned}$$