1. Time-reversed signals. This is true for both DT and CT convolution:

If 
$$y[n] = x[n] * h[n]$$
, then  $y[-n] = x[-n] * h[-n]$   
If  $y(t) = x(t) * h(t)$ , then  $y(-t) = x(-t) * h(-t)$ .

Prove it for the CT case.

$$y(t) = x(t) * h(t), \text{ then } y(-t) = x(-t) \times h(-t)$$

$$= \int_{-\infty}^{\infty} x(t') h(t-t') dt'$$

$$y(-t) = \int_{-\infty}^{\infty} x(t') h(-t-t') dt'$$

$$= \int_{-\infty}^{\infty} x(-t') h(-(t-t')) dt'$$

$$= \int_{-\infty}^{\infty} x(-t') h(-(t+t')) dt' = y(-t) \text{ as required}$$

$$\therefore = \int_{-\infty}^{\infty} x(t') h(-(t-t')) dt' = y(-t) \text{ as required}$$

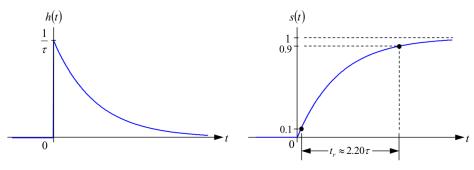
2. First-order lowpass and highpass filters. A first-order lowpass filter with input x(t) and output y(t) is described by a differential equation

$$\tau \frac{dy}{dt} + y(t) = x(t).$$

It has impulse and step responses

$$h(t) = \frac{1}{\tau} e^{-\frac{t}{\tau}} u(t)$$
 and  $s(t) = \left(1 - e^{-\frac{t}{\tau}}\right) u(t)$ ,

which are shown here.



a. Show that the *rise time* required for the step response to increase from 10% to 90% of its maximum value is  $t_r \approx 2.2\tau$ .

$$S(t) = \chi(t) - \tau \frac{dy}{dt}$$

$$S(t) = \left(1 - e^{-\frac{t}{t}}\right) \cup (t)$$

$$S(t_2) - S(t_1) = 0.8$$

$$O.9 - O.1 = 0.8$$

$$S(t_2) = \left(1 - e^{-\frac{t}{t}}\right) \cup (t)$$

$$O.9 = 1 - e^{-\frac{t}{t}}$$

$$O.1 = e^{-\frac{t}{t}}$$

$$O.1 = e^{-\frac{t}{t}}$$

$$-\tau \ln(0.1) = t_2$$

$$t_1 = t_2 - t_1 = -\tau \ln(0.1) + \tau \ln(0.9)$$
  
= 2.1977 as required

A first-order highpass filter is described by a differential equation

$$\frac{dy}{dt} + \frac{1}{\tau}y(t) = \frac{dx}{dt}.$$

b. In lecture, we stated its impulse response to be

$$h(t) = \delta(t) - \frac{1}{\tau} e^{-\frac{t}{\tau}} u(t).$$

Verify that this h(t) satisfies the differential equation with input  $x(t) = \delta(t)$ , output y(t) = h(t), and zero initial condition y(t) = 0, t < 0. Sketch h(t).

$$h(t) = \chi(t) - \frac{1}{\tau} e^{-\frac{\xi}{\tau}} u(t)$$

$$y(t) - \chi(t) - \frac{1}{\tau} e^{-\frac{\xi}{\tau}}$$

$$\frac{dy}{dt} = \frac{d(\chi(t) - \frac{1}{\tau} e^{-\frac{\xi}{\tau}})}{dt}$$

$$\frac{d\chi}{dt} - \frac{d(\frac{1}{\tau} e^{-\frac{\xi}{\tau}})}{dt}$$

$$= \frac{d\chi}{dt} - \frac{1}{\tau} \frac{d(e^{-\frac{\xi}{\tau}})}{dt}$$

$$\frac{d\chi}{dt} = \frac{d\chi}{dt} - \frac{1}{\tau} \left( -\frac{1}{\tau} e^{-\frac{\xi}{\tau}} \right) = \frac{d\chi - \frac{1}{\tau}}{dt} y(t)$$
as equited

at 
$$y=0$$
,  $y(t)=0$ 

$$y(0) = h(0) = 0$$

$$h(0) = d(t) - \frac{1}{t}$$

$$= -\frac{1}{t} \text{ and highlights} -\frac{1}{t}$$

c. Derive an expression for the step response s(t). Sketch s(t).

$$S(t) = \int_{-\infty}^{t} h(t') dt'$$

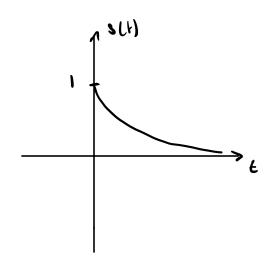
$$S(t) = \int_{-\infty}^{t} d(t) - \frac{1}{\tau} e^{-\frac{t}{\tau}} v(t) dt$$

$$= \int_{-\infty}^{t} d(t) dt - \int_{-\infty}^{t} \frac{1}{\tau} e^{-\frac{t}{\tau}} v(t) dt$$

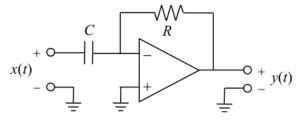
$$= v(t) - \int_{0}^{t} \frac{1}{\tau} e^{-\frac{t}{\tau}} dt$$

$$S(t) = v(t) - \left[ -e^{-\frac{t}{\tau}} \right]^{\frac{t}{\tau}}$$

$$S(t) = v(t) - \left[ 1 - e^{-\frac{t}{\tau}} \right] = e^{-\frac{t}{\tau}} v(t)$$



3. Differentiator and integrator. If any of the following questions have been answered in the EE 102A lectures, feel free to state that and give the answer without proof. For a more detailed discussion of these systems, see EE 102B Course Reader, Chapter 5. A differentiator implemented using an operational amplifier (op amp) is shown here.



Given an input x(t), ideally, the output is given by

$$y(t) = -RC \frac{dx}{dt}$$
.

It is impossible to realize a perfect differentiator, as that would require the op amp to have infinite gain-bandwidth product and infinite slew rate. Here we assume ideality and ignore the factor -RC so the output is given by

$$y(t) = \frac{dx}{dt}$$
 =>  $y(t) = \frac{1}{a^6}$   $\sum_{k=0}^{m} b_k \frac{\partial^k x(t)}{\partial t^k}$ 

- a. What is the impulse response h(t)?
  - b. What is the step response s(t)?
  - c. Explain how the result of part (b) allows us to determine whether the ideal differentiator is a bounded-input bounded-output (BIBO)-stable system.

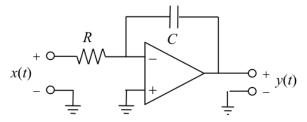
a. 
$$h(t) = \frac{\partial(\partial(t))}{\partial t}$$

b.  $s(t) = \int_{\infty}^{t} h(t') \, dt'$ 

$$= \int_{\infty}^{t} \frac{\partial(\partial(t))}{\partial t} \, dt'$$

$$= \int_{\infty}^{t} \frac{\partial(\partial(t))}{\partial t} \, dt'$$

An integrator implemented using an op amp is shown here.



Ideally, its output is given by

$$y(t) = -\frac{1}{RC} \int_{-\infty}^{t} x(t')dt'.$$

It is impossible to realize a perfect integrator, as that would require the op amp to have infinite d.c. gain and infinite output swing. Here we assume ideality and ignore the factor -1/RC so the output becomes

$$y(t) = \int_{-\infty}^{t} x(t')dt'.$$

- d. What is the impulse response h(t)?
- e. What is the step response s(t)?
- f. Explain how the result of part (e) allows us to determine whether the ideal integrator is a BIBOstable system.

a. 
$$h(t) = \int_{-\infty}^{t} d(t') dt' = v(t)$$

$$y(t) = \frac{1}{a_0} \sum_{k=0}^{M} b_k \frac{d^k x(t)}{dt^k}.$$

$$e. S(t) - \int_{-\infty}^{t} h(t') dt'$$

$$= \int_{-\infty}^{t} v(t') dt'$$

$$= \Gamma(t') = t \times v(t')$$

$$e. No, it is not Bibo stable as  $t \to \infty$$$

4. Finite integration. A CT LTI system H with input x(t) yields an output

$$H[x(t)] = y(t) = \int_{t-1}^{t} x(t')dt'$$
.

- a. Find an impulse response h(t) such that H[x(t)] = y(t) = x(t) \* h(t). Sketch h(t). Hint: you can think of the finite integration as the difference between two infinite integrations with different upper limits, and express h(t) as the difference between two shifted step functions.
- b. Is the system causal?

a. 
$$y(t) = \int_{t-1}^{t} x(t') dt'$$

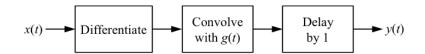
$$h(t) = v(t) - v(t-1)$$

$$h(t)$$

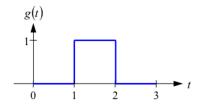
$$h(t)$$

b. Yes since previous values q t are taken into account

A CT system H with input x(t) and output y(t) is the cascade of three LTI systems, so the overall system is LTI.



- a. Find an impulse response h(t) such that H[x(t)] = y(t) = x(t) \* h(t).
- b. Suppose g(t) is as shown. Give an expression for h(t). Sketch h(t).



Differentiator 
$$h(t) = \frac{\partial d(t)}{\partial t}$$
  $y_i(t) = \frac{\partial x(t)}{\partial t}$ 

delay by 1 
$$y_3(t) = y_2(t-1) = \frac{d \times (t-1)}{dt} \times g(t-1)$$

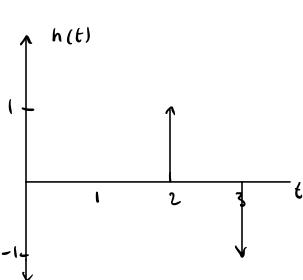
$$y(t) = x(t) \times \left( \frac{dd(t)}{dt} \times g(t) \times d(t-t) \right)$$

$$\therefore h(t) = \frac{dd(t)}{dt} \times g(t) \times d(t-t)$$

differentiating step junction is a unit impulse

$$= (d(t-1) - d(t-2)) \times d(t-1)$$

$$= d(t-2) - d(t-3)$$



6. LTI systems with impulse responses  $h_1(t)$  and  $h_2(t)$  are cascaded to form an LTI system with impulse response h(t).

$$x[n] \qquad h_1(t) \qquad h_2(t) \qquad y(t)$$

Both are first-order systems. Their impulse responses are

$$h_{1}(t) = \frac{1}{\tau_{1}} e^{-\frac{t}{\tau_{1}}} u(t)$$

$$h_{2}(t) = \frac{1}{\tau_{2}} e^{-\frac{t}{\tau_{2}}} u(t),$$

where  $\tau_1$  and  $\tau_2$  are real and positive and  $\tau_1 \neq \tau_2$ .

- a. Find an expression for  $h(t) = h_1(t) * h_2(t)$ . Simplify your expression for h(t) so it is clearly a linear combination of  $h_1(t)$  and  $h_2(t)$ . *Hint*: you can solve this by symbolic integration, without using "flip and drag".
- b. Verify that  $\int_{-\infty}^{\infty} h(t)dt = \left(\int_{-\infty}^{\infty} h_1(t)dt\right)\left(\int_{-\infty}^{\infty} h_2(t)dt\right)$ , as expected from Homework 2 Problem 4.

$$0. \quad h(t) = h_{1}(t) \times h_{2}(t)$$

$$= \int_{-\infty}^{\infty} h_{1}(t) h_{2}(t-t') dt'$$

$$= \int_{-\infty}^{\infty} \left(\frac{1}{T_{1}} e^{-\frac{t}{T_{1}}} \cup (t')\right) \left(\frac{1}{T_{2}} e^{-\frac{t-t'}{T_{2}}} \cup (t')\right) dt'$$

$$= \int_{0}^{t} \left(\frac{1}{T_{1}} e^{-\frac{t}{T_{1}}} \times \frac{1}{T_{2}} e^{-\frac{t-t'}{T_{2}}}\right) dt'$$

$$= \int_{0}^{t} \frac{1}{T_{1}T_{2}} e^{-\frac{t}{T_{1}}} dt'$$

$$= \frac{1}{T_{1}T_{2}} \int_{0}^{t} e^{-\frac{t'}{T_{1}}} - \frac{t}{T_{2}} + \frac{t'}{T_{1}} dt'$$

$$= \frac{1}{T_{1}T_{2}} \int_{0}^{t} e^{-\frac{t'}{T_{1}}} - \frac{t}{T_{2}} dt'$$

$$= \frac{1}{Z_{1}Z_{2}} e^{-t/T_{1}} \int_{0}^{t} e^{t'(\frac{1}{Z_{2}} - \frac{1}{Z_{1}})} dt'$$

$$= \frac{1}{T_{1}Z_{2}} e^{-t/T_{1}} \left[ \frac{T_{1}T_{1}}{T_{1}-T_{1}} e^{t'(\frac{1}{Z_{1}} - \frac{1}{Z_{1}})} \right]_{0}^{t}$$

$$= \frac{1}{T_{1}} e^{-t/T_{1}} \left( \frac{T_{1}T_{2}}{T_{1}-T_{2}} e^{t(\frac{1}{Z_{1}} - \frac{1}{Z_{1}})} - \frac{T_{1}T_{2}}{T_{1}-T_{2}} \right)$$

$$= \frac{1}{T_{1}-T_{2}} e^{-t/T_{2}} \left( e^{t(\frac{1}{Z_{1}} - \frac{1}{Z_{1}})} - 1 \right)$$

$$= \frac{1}{T_{1}-T_{2}} e^{-\frac{1}{T_{1}}} - \frac{1}{T_{1}-T_{2}} e^{-\frac{1}{T_{2}}} - \frac{1}{T_{1}}$$

$$= \frac{1}{T_{1}-T_{2}} e^{-\frac{1}{T_{1}}} - \frac{1}{T_{1}-T_{2}} e^{-\frac{1}{T_{2}}}$$

$$= \frac{1}{T_{1}-T_{2}} \left( T_{1} + h_{1}(t) - T_{2} + h_{2}(t) \right)$$

$$= \frac{1}{T_{1}-T_{2}} e^{-t/T_{2}} dt$$

$$= \left( -e^{-t/T_{2}} \right)_{0}^{\infty} - 1$$

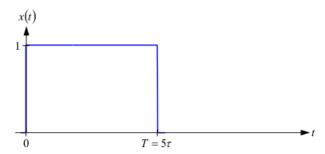
$$\int_{-\infty}^{\infty} h_{1}(t) dt = \int_{0}^{\infty} \frac{1}{T_{1}} e^{-t/T_{2}} dt$$

$$= \frac{1}{T_{1}-T_{2}} \left( T_{1} + \int_{-\infty}^{\infty} h_{1}(t) dt - T_{2} + h_{2}(t) dt \right)$$

$$= \frac{1}{T_{1}-T_{2}} \left( T_{1} + \int_{-\infty}^{\infty} h_{1}(t) dt - T_{2} + \int_{-\infty}^{\infty} h_{2}(t) dt \right)$$

$$= \frac{1}{T_{1}-T_{2}} \left( T_{1} + \int_{-\infty}^{\infty} h_{1}(t) dt - T_{2} + \int_{-\infty}^{\infty} h_{2}(t) dt \right)$$

A rectangular pulse x(t), shown below, is input to different LTI systems, each specified by an impulse response h(t). For each system: (i) Find an expression for the output y(t) by evaluating the convolution x(t)\*h(t). (ii) Make an approximate sketch of the output y(t) without using a calculator or computer, assuming T = 5,  $\tau = 1$ . (iii) Verify that  $\int_{-\infty}^{\infty} y(t) dt = \left(\int_{-\infty}^{\infty} x(t) dt\right) \left(\int_{-\infty}^{\infty} h(t) dt\right)$ , as expected from Homework 2 Problem 4. You should compute  $\int_{-\infty}^{\infty} x(t)dt$  and  $\int_{-\infty}^{\infty} h(t)dt$  exactly. It is sufficient for you to estimate  $\int_{-\infty}^{\infty} y(t)dt$  from your sketches.



a. First-order lowpass filter  $h(t) = \frac{1}{\tau} e^{-\frac{t}{\tau}} u(t)$ .

$$h(t-t') = \frac{1}{\tau} e^{-\frac{\xi-\xi'}{\tau}} \circ (t-\xi')$$

b. First-order highpass filter  $h(t) = \delta(t) - \frac{1}{\tau} e^{-\frac{t}{\tau}} u(t)$ .

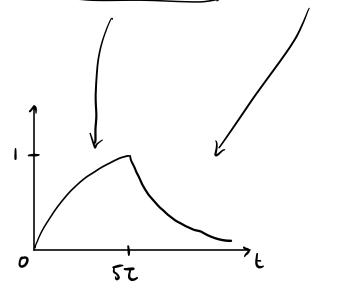
$$x(t)=0$$
,  $t>T$ 

u. I Y(t)=  $x(t) \times h(t)$  x(t)=0, t > T for low para film  $y(t)=1-e^{-t/2}$  (conservedor)

Shighed for x(t)=u(t)-u(t-ST)

: 
$$y(t) = (1 - e^{-t/\tau})(u(t)) - (1 - e^{-(t-5\tau)})(u(t-5\tau))$$





$$\int_{-\infty}^{\infty} h(t) = \int_{-\infty}^{\infty} \frac{1}{t} e^{-\frac{t}{2}} u(t) dt$$

$$= \int_{0}^{\infty} \frac{1}{t} e^{-\frac{t}{2}} dt = \left[ -e^{-\frac{t}{2}} \right]_{\infty}^{\infty}$$

$$\int_{-\infty}^{\infty} (1 - e^{-\epsilon/\tau})(\upsilon(\epsilon)) - (1 - e^{-(t-\tau)})(\upsilon(t-\tau)) dt$$

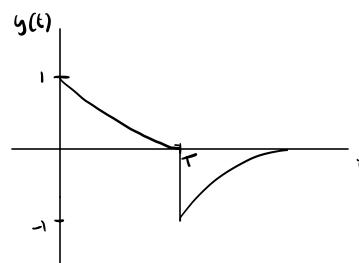
$$= \int_{0}^{\infty} (1 - e^{-\epsilon/\tau}) dt - \int_{0}^{\infty} (1 - e^{-(t-\tau)}) dt$$

$$= \left[ (1 + \frac{1}{2}e^{-\epsilon/\tau})^{\infty} - (1 + \frac{1}{2}e^{-(t-\tau)/\tau})^{\infty} \right]$$

$$= -\frac{1}{2} + T + \frac{1}{2} = T \text{ as required}$$

$$(1 - e^{-t/\tau}) - (1 - e^{-t/\tau}) - (1 - e^{-(t-\tau)})$$

$$t=0 \rightarrow \partial(t) - (1-e^{-t/z})=1$$
  
 $t=\tau \rightarrow \partial(t)=1$ 



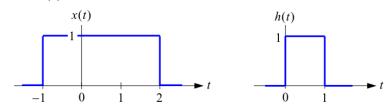
iii. 
$$\int_{-\infty}^{\infty} h(l) dl = 1$$

$$\int_{-\infty}^{\infty} \lambda(l) dl = 5T = T$$

$$y(t) = (\partial(t) - (1 - e^{-t/z})) - (\partial(t-T) - (1 - e^{-(t-T)}))$$

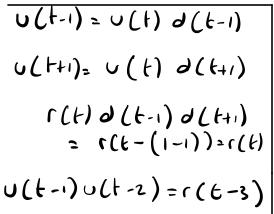
$$-\int_{0}^{\infty} 1 - e^{-t/T} dt + \int_{T}^{\infty} 1 - e^{-(t-T)} dt = T \quad (Jon parts)$$
as required

8. A rectangular pulse x(t) is input to a finite-duration integrator, which has an impulse response h(t).



Evaluate the convolution  $y(t) = x(t) * h(t) = \int_{-\infty}^{\infty} x(t')h(t-t')dt'$  using the "flip and drag" method.

*Hint*: first sketch x(t') vs. t'. Then, for relevant choices of the time t, sketch h(t-t') vs. t' and integrate x(t')h(t-t') over t' to obtain y(t).



Flip and Drag:  

$$t < -1 = > 0$$
  
 $-1 < t < 0 = > 6 + 1$   
 $0 < t < 2 = > 1$   
 $2 < t < 3 = > 3 - 6$ 

t>3 =>0

$$y(t) \begin{cases} 6, t < -1 \\ +1, -1 < t < 0 \\ 1, 0 < t < 2 \\ 3 - t, 2 < t < 3 \\ 0, t > 3 \end{cases}$$

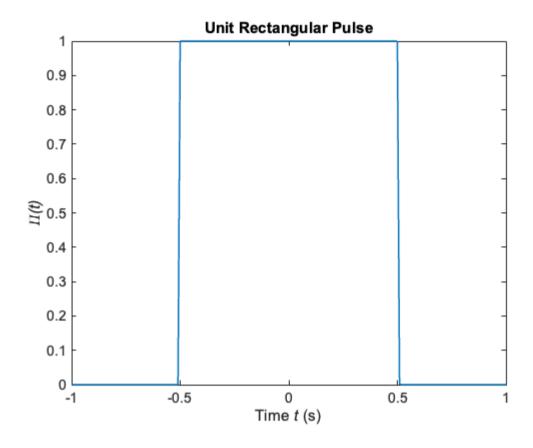
#### **Table of Contents**

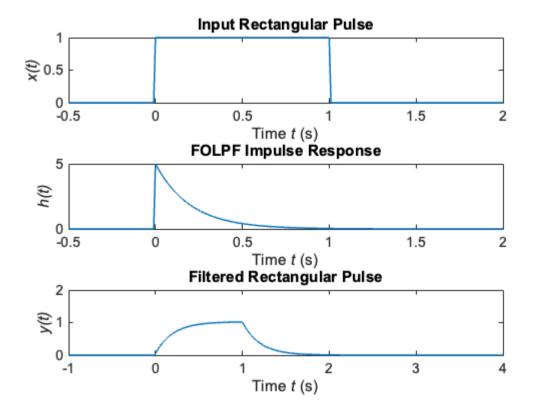
art 1	1
art 2	
ask 2a (noiseless)	
ask 2b (noise added)	
functions	

### Part 1

```
t = -1:.01:1;
figure; plot(t,Pi(t), 'LineWidth', 1.5);
set(gca, 'FontName', 'arial', 'FontSize', 14);
xlabel('Time \itt\rm (s)'); ylabel('\it\Pi(t)');
title('Unit Rectangular Pulse');
% B
deltat = 0.01; % time increment
tau = 0.2; % FOLPF time constant
T = 1; % rectangular pulse width
t1 = -0.5; t2 = 10*tau;
t = t1:deltat:t2;
t1y = t1+t1; t2y = t2+t2;
ty = t1y:deltat:t2y;
x = Pi((t-T/2)/T); % x(t)
h = 1/tau * exp(-t/tau) .* double(t>=0); % h(t)
y = conv(x,h)*deltat;
% Input Rectangular Pulse
t = -0.5:.01:2;
figure; subplot(311); plot(t,x, 'LineWidth', 1.5);
set(gca, 'FontName', 'arial', 'FontSize', 14);
xlabel('Time \itt\rm (s)'); ylabel('\itx(t)');
title('Input Rectangular Pulse');
% FOLPF Impulse Response
t = -0.5:.01:2;
subplot(312); plot(t,h, 'LineWidth', 1.5);
set(gca, 'FontName', 'arial', 'FontSize', 14);
xlabel('Time \itt\rm (s)'); ylabel('\ith(t)');
title('FOLPF Impulse Response');
% Filtered Rectangular Pulse
subplot(313); plot(ty,y, 'LineWidth', 1.5);
ylim([0 2])
set(gca, 'FontName', 'arial', 'FontSize',14);
```

xlabel('Time \itt\rm (s)'); ylabel('\ity(t)');
title('Filtered Rectangular Pulse');





### Part 2

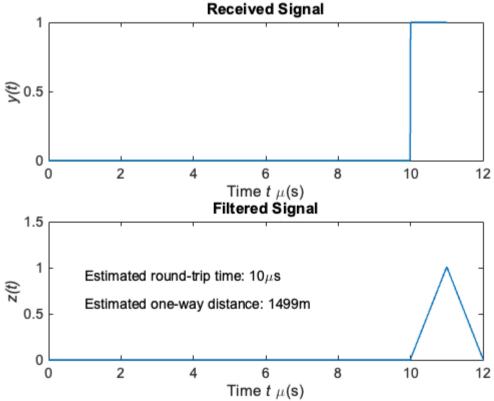
# Task 2a (noiseless)

All times are in microseconds

```
deltat = 0.01; % time increment
T = 1; % rectangular pulse width
td = 10; % round-trip time delay
c = 2.9979e2; % speed of light (m/microsecond)
% Transmitted signal x(t)
tx1 = 0; tx2 = T;
tx = tx1:deltat:tx2; % time for x
x = Pi((tx-T/2)/T); % x(t)

ty1 = tx1; ty2 = tx2 + td;
ty = ty1:deltat:ty2;
y = Pi((ty-td-T/2)/T);
% Causal matched filter h(t) = x(T-t)
th1 = tx1; th2 = tx2;
th = th1:deltat:th2; % time for h
h = fliplr(x); % h(t)
```

```
tz1 = tx1; tz2 = 2*tx2 + td;
tz = tz1:deltat:tz2;
z = conv(y, h) * deltat;
[zmax,index] = max(z); % finding the peak in z(t)
td_est = tz(index) - T; % estimated round-trip delay time
d est = c*td est/2; % estimated one-way propagation distance
% Received Signal
figure; subplot(211); plot(ty,y, 'LineWidth', 1.5);
set(gca, 'FontName', 'arial', 'FontSize', 14);
xlabel('Time \itt\rm \mu(s)'); ylabel('\ity(t)');
title('Received Signal');
% Filtered Signal
subplot(212); plot(tz,z, 'LineWidth', 1.5);
ylim([0 1.5])
set(gca, 'FontName', 'arial', 'FontSize', 14);
xlabel('Time \itt\rm \mu(s)'); ylabel('\itz(t)');
title('Filtered Signal');
text(1,0.9*max(z),['Estimated round-trip time: ' num2str(td est,4) '\mus'],
'FontName', 'arial', 'FontSize', 14);
text(1,0.6*max(z),['Estimated one-way distance: ' num2str(d_est,4) 'm'],
'FontName', 'arial', 'FontSize', 14);
                             Received Signal
```



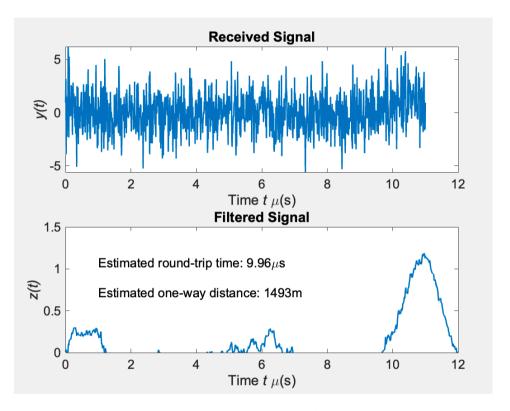
## Task 2b (noise added)

```
Sn = 0.03; % power spectral density of noise
% Noise n(t)
sigma = sqrt(Sn/deltat); % standard deviation of noise
n = sigma*randn(size(ty)); % n(t)
% Transmitted signal x(t)
tx1 = 0; tx2 = T;
tx = tx1:deltat:tx2; % time for x
x = Pi((tx-T/2)/T); % x(t)
ty1 = tx1; ty2 = tx2 + td;
ty = ty1:deltat:ty2;
y = Pi((ty-td-T/2)/T) + n;
% Causal matched filter h(t) = x(T-t)
th1 = tx1; th2 = tx2;
th = th1:deltat:th2; % time for h
h = fliplr(x); % h(t)
tz1 = tx1; tz2 = 2*tx2 + td;
tz = tz1:deltat:tz2;
z = conv(y, h) * deltat;
[zmax,index] = max(z); % finding the peak in z(t)
td est = tz(index) - T; % estimated round-trip delay time
d est = c*td est/2; % estimated one-way propagation distance
% Received Signal
figure; subplot(211); plot(ty,y, 'LineWidth', 1.5);
set(gca, 'FontName', 'arial', 'FontSize', 14);
xlabel('Time \itt\rm \mu(s)'); ylabel('\ity(t)');
title('Received Signal');
% Filtered Signal
subplot(212); plot(tz,z, 'LineWidth', 1.5);
ylim([0 1.5])
set(gca, 'FontName', 'arial', 'FontSize', 14);
xlabel('Time \itt\rm \mu(s)'); ylabel('\itz(t)');
title('Filtered Signal');
text(1,0.9*max(z),['Estimated round-trip time: ' num2str(td est,4) '\mus'],
'FontName', 'arial', 'FontSize', 14);
text(1,0.6*max(z),['Estimated one-way distance: ' num2str(d est,4) 'm'],
'FontName', 'arial', 'FontSize', 14);
```

## **Functions**

```
function y = Pi(x)
    y = double(abs(x) <= 1/2);
end</pre>
```

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\* issues with publishing on matleb so this is a screenshot