

Basic Signals and Signal Properties

14 October 2017 14:51

Refer to Signals and Communications Year 1!

A Pulse Signal:

- Generated using two step functions
 - One with negative amplitude and time delayed

Odd part:

- $\frac{1}{2}[x(t) - x(-t)]$

Even part:

- $\frac{1}{2}[x(t) + x(-t)]$

Exponential Function - e^{st}

- $s = \sigma + j\omega$
- $e^{st} = e^{(\sigma + j\omega)t} = e^{\sigma t} e^{j\omega t} = e^{\sigma t} (\cos \omega t + j \sin \omega t)$
- Can use to model:
 - A constant
 - Regular exponential
 - Any sinusoid
 - Exponentially varying sinusoid

Deterministic Signals - value of signal at time t, can be obtained from mathematical expressions

Stochastic Signals - random values, only know probability of a value being the output

Can calculate

- Mean value - simplest calculation
- Variance in Value
 - $\sigma_x^2 = E\{x^2(t)\} - [E\{x(t)\}]^2$

Continuous - Laplace Transforms - FT is a subset

Discrete - Z-Transforms - DFT is a subset

Discrete-Time Exponential - $e^{\lambda n}$

- λ is complex
- map λ to $\gamma \rightarrow \gamma = e^{\lambda}$
- $\text{Re}\{\lambda\} < 0$ - exponential decay
- $\text{Re}\{\lambda\} > 0$ - exponential growth
- $\text{Re}\{\lambda\} = 0$ - constant amplitude - oscillates based on $\text{Im}\{\lambda\}$

Systems Basics

21 October 2017 00:18

Show that a system is linear:

- show that output scales the same as input is scaled
- show that outputs can be summed if inputs are summed

Small-signal analysis - approximate into small linear systems

Superposition:

- zero-input component
 - $t = 0$
 - initial conditions
- zero-state component
 - $t > 0$
 - input of $x(t)$

total response = zero-input response + zero-state response
(Decomposition property)

Dynamic System

- output depends on entire past inputs
- stores history - memory

Finite-memory System

- memory lasts on past T units of time

Instantaneous System

- no memory
- just depends on current input

Casual, $x(t) = 0, t < 0$

Non-casual, above rule doesn't apply

Anti-casual, $x(t) = 0, t \geq 0$

Casual System

- depends on
 - $x(t)$
 - $t \leq t_0$
- practical systems must be casual

Non-Casual

- can still be realised
 - when independent variable is not time
- post-process - already have data values

Time - Continuous vs Discrete

Amplitude - Analogue vs Digital

Invertible System

- **one-to-one** mapping of input to output exist

Stable System

- bounded input gives bounded output - BIBO

Linear Differential System

- D operator
 - $D^N y \dots = D^M x \dots$
- $M \leq N$
 - else
 - system is a $(M-N)$ th differentiator
 - unstable - unbounded output

Essential bandwidth:

$$\bullet |H(\omega_0)|^2 = \left[\frac{1}{\sqrt{2}} |H(0)| \right]^2$$

Linear

test with $ax_1 + bx_2$

Casual

must have $x(t)$

no future values

Time-varying

do test with $x(t-t_0)$

Total response

21 October 2017 02:13

zero-input

- set up DE from circuit / system
- auxiliary equation for DE
- find $y(t)$ in terms of auxiliary terms
 - must be real

zero-state

- compute $x(t)$ from DE
 - sub in $y(t)$
 - gives input required to sustain system state

Input = characteristic mode (auxiliary / natural frequencies)

- causes resonance type behaviour
- system has no obstacle to this input

For an LTI system,

*input of $e^{j\omega_0 t}$ and TF $H(s)$
output is $H(j\omega_0)e^{j\omega_0 t}$*

Unit Impulse Response:

- For a system, $Q(D)y(t) = P(D)x(t)$
- the $\delta(t)$ response,

- $h(t) = [P(D)y_n(t)]u(t)$

- $Q(D)y_n(t) = 0$
- **Initial Conditions:**
 - $y_n^{(N-1)}(0) = 1$
 - **rest >>> 0**

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

Convolution Properties:

- $x_1(t) * x_2(t) = x_2(t) * x_1(t)$
- $x_1(t) * [x_2(t) * x_3(t)] = [x_1(t) * x_2(t)] * x_3(t)$
- $x_1(t) * [x_2(t) + x_3(t)] = x_1(t) * x_2(t) + x_1(t) * x_3(t)$
- $x_1(t - T_1) * x_2(t - T_2) = x_1(t - T_1 - T_2) * x_2(t)$
- $x_1(t) * \delta(t) = x_1(t)$
- two signals have duration T_1 and T_2 ,
 - then duration of convolution of these two signals = $T_1 + T_2$

Properties of convolution

No	$x_1(t)$	$x_2(t)$	$x_1(t) * x_2(t)$
1	$x(t)$	$\delta(t - T)$	$x(t - T)$
2	$e^{\lambda t}u(t)$	$u(t)$	$\frac{1 - e^{\lambda t}}{-\lambda}u(t)$
3	$u(t)$	$u(t)$	$tu(t)$
4	$e^{\lambda_1 t}u(t)$	$e^{\lambda_2 t}u(t)$	$\frac{e^{\lambda_1 t} - e^{\lambda_2 t}}{\lambda_1 - \lambda_2}u(t), \lambda_1 \neq \lambda_2$
5	$e^{\lambda t}u(t)$	$e^{\lambda t}u(t)$	$te^{\lambda t}u(t)$
6	$te^{\lambda t}u(t)$	$e^{\lambda t}u(t)$	$\frac{1}{2}t^2e^{\lambda t}u(t)$

Convolution in Systems

04 November 2017

20:46

Natural vs Forced Responses

- characteristic nodes can also appear in zero-state response
- after grouping
 - **natural response**
 - sum of characteristics nodes
 - **forced response**
 - remaining nodes

Two LTI systems connected:

In Parallel:

- $y(t) = h_1(t) * x_1(t) + h_2(t) * x_2(t)$

In Series:

- $y(t) = h_1(t) * h_2(t) * x(t)$
 - order is not important

Integrator:

- Can be before or after LTI in series
 - same output

Laplace Transformations

07 November 2017 21:47

Frequency Domain

Components of the form e^{st}
 $s = \alpha + j\omega$

Summary of most important Laplace transform pairs

No	$x(t)$	$X(s)$
1	$\delta(t)$	1
2	$u(t)$	$\frac{1}{s}$
3	$tu(t)$	$\frac{1}{s^2}$
4	$t^n u(t)$	$\frac{n!}{s^{n+1}}$

Properties:

1. Time Shifting

$$\mathcal{L}\{x(t - t_0)\} = e^{-st_0} X(s)$$

2. Frequency Shifting

$$\mathcal{L}\{e^{s_0 t} x(t)\} = X(s - s_0)$$

3. Time-Differentiation

$$\mathcal{L}\left\{\frac{dx(t)}{dt}\right\} = sX(s) - x(0^-)$$

4. Frequency-Differentiation

$$\mathcal{L}\{tx(t)\} = -\frac{dX(s)}{ds}$$

5. Time-Integration

$$\mathcal{L}\left\{\int_{0^-}^{\infty} x(\tau) d\tau\right\} = \frac{X(s)}{s}$$

6. Frequency-Integration

$$\mathcal{L}\left\{\frac{x(t)}{t}\right\} = \int_s^{\infty} X(z) dz$$

7. Scaling

$$\mathcal{L}\{x(at)\} = \frac{1}{a} X\left(\frac{s}{a}\right)$$

The Linear Laplace Transform

(casual signals)

$$X(s) = \mathcal{L}\{x(t)\} = \int_0^{\infty} x(t) e^{-st} dt$$

Region Of Convergence

Values of s for which $\mathcal{L}\{x(t)\}$ are **valid**

Finding Inverse Laplace Transforms

1. Manipulate $X(s)$
2. find **matches** to known Laplace Transforms

Initial Value Theorem

$$y(0^+) = \lim_{s \rightarrow \infty} sY(s)$$

Final Value Theorem

$$y(\infty) = \lim_{s \rightarrow 0} sY(s)$$

Time-Convolution

$$\mathcal{L}\{x_1(t) * x_2(t)\} = X_1(s)X_2(s)$$

Frequency Convolution

$$\mathcal{L}\{x_1(t)x_2(t)\} = \frac{1}{2\pi j} X_1(s) * X_2(s)$$

Impulse Response $h(t)$

$$\mathcal{L}\{h(t)\} = H(s)$$

then

$$Y(s) = H(s)X(s)$$

Repeated Time-Differentiation

$$\mathcal{L}\left\{\frac{d^n x(t)}{dt^n}\right\} = s^n X(s) - s^{n-1}x(0^-) - s^{n-2}\dot{x}(0^-) - \dots - x^{(n-1)}(0^-)$$

Laplace for DE

19 November 2017 19:24

LTI System DE

1. Convert terms into Freq using Laplace Transform (Time-Differentiation property)
2. get into form $Y(s) = ..$
 - a. terms transferred from RHS to LHS are zero-input
 - b. LHS come from zero-state
3. convert back to $y(t)$ using matching method for inverse Laplace

Initial Conditions for Capacitor

$$V(s) = \frac{1}{Cs} I(s) + \frac{v(0^-)}{s}.$$

Initial Conditions for Inductor

$$V(s) = L(sI(s) - i(0^-)) = LsI(s) - Li(0^-)$$

Duality

$$X(\omega) = \mathcal{F}[x(t)] = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

$$x(t) = \mathcal{F}^{-1}[X(\omega)] = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(\omega) e^{j\omega t} d\omega$$

If $x(t) \Leftrightarrow X(\omega)$ then $X(t) \Leftrightarrow 2\pi x(-\omega)$

Operation	$x(t)$	$X(\omega)$
Scalar multiplication	$kx(t)$	$kX(\omega)$
Addition	$x_1(t) + x_2(t)$	$X_1(\omega) + X_2(\omega)$
Conjugation	$x^*(t)$	$X^*(-\omega)$
Duality	$X(t)$	$2\pi x(-\omega)$
Scaling (a real)	$x(at)$	$\frac{1}{ a } X\left(\frac{\omega}{a}\right)$
Time shifting	$x(t - t_0)$	$X(\omega) e^{-j\omega t_0}$
Frequency shifting (ω_0 real)	$x(t) e^{j\omega_0 t}$	$X(\omega - \omega_0)$
Time convolution	$x_1(t) * x_2(t)$	$X_1(\omega) X_2(\omega)$
Frequency convolution	$x_1(t) x_2(t)$	$\frac{1}{2\pi} X_1(\omega) * X_2(\omega)$
Time differentiation	$\frac{d^n x}{dt^n}$	$(j\omega)^n X(\omega)$
Time integration	$\int_{-\infty}^t x(u) du$	$\frac{X(\omega)}{j\omega} + \pi X(0) \delta(\omega)$

$$X(\omega) = X(j\omega)?$$

$$X(j\omega) = X(s)|_{s=j\omega}$$

if $x(t)$ is absolutely integrable

Fourier -- Laplace

Area Under is FINITE

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

- BIBO stability exists when

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

- Recall that very often $h(t)$ is a linear combination of causal exponential functions of the form $x(t) = e^{at}u(t)$.
- For stability we require that $\text{Re}\{a\} < 0$.
- These function contribute with the term $\frac{1}{s-a}$ to the transfer function in the Laplace domain. The constant a which zeroes the denominator of $\frac{1}{s-a}$ or, in other words, makes the term $\frac{1}{s-a}$ infinite is called a **pole** of the transfer function.
- Therefore, in order to achieve stability, the poles of the transfer function of a causal system must lie on the left half of the s -plane.

Frequency Response Plots

23 November 2017 23:18

To find frequency response:

- System has transfer function $H(s)$
- sub: $s = j\omega$, to get $H(j\omega) = \frac{j\omega + \alpha}{j\omega + \beta}$
- Amplitude Response = $|H(j\omega)|$
- Phase Response = $\angle H(j\omega) = \tan^{-1}\left(\frac{\omega}{\alpha}\right) - \tan^{-1}\left(\frac{\omega}{\beta}\right)$

$$H(s) = \frac{K(s+a_1)(s+a_2)}{s(s+b_1)(s^2+b_2s+b_3)}$$

Poles - roots of the denominator polynomial

Zeros - roots of the numerator polynomial

Using $s = j\omega$

And rearrange

Express in decibel - log components are SUMMED

Amplitude:

- find new horizontal
- get asymptotes separately
- sum asymptotes
- apply corrections
 - a CF 2x away - 1dB
 - a CF 5x away - 0.17 dB
 - a CF at, 3dB

Pole at the origin

Amplitude:

- $-20 \log \omega$
 - -20dB / decade
 - crosses axis at $\omega = 1$

Phase:

- $-j\omega \rightarrow -90$

Zero at the origin

Amplitude:

- $20 \log \omega$
 - 20dB / decade
 - crosses axis at $\omega = 1$

Phase:

- $j\omega \rightarrow +90$

1st order pole at -a

Amplitude:

- $\omega \ll a, 0$
- $\omega \gg a, -20 \log \omega + 20 \log a$
 - -20dB / decade
 - crosses axis at $\omega = a$
 - is also the corner frequency
 - max error is -3dB at CF

Phase:

- $-\tan^{-1}\left(\frac{\omega}{a}\right)$
- $\omega \leq a/10, 0$
- $\omega \geq 10a, -90$
- slope of -45° per decade connects
 - crosses w-axis at $\omega = a/10$

1st order zero at -a

Amplitude:

- $\omega \ll a, 0$
- $\omega \gg a, 20 \log \omega + 20 \log a$
 - 20dB / decade
 - crosses axis at $\omega = a$
 - is also the corner frequency
 - max error is +3dB at CF

Phase:

- $\tan^{-1}\left(\frac{\omega}{a}\right)$
- $\omega \leq a/10, 0$
- $\omega \geq 10a, +90$
- slope of $+45^\circ$ per decade connects
 - crosses w-axis at $\omega = a/10$

2nd order pole

Amplitude: (zero is reflection in x-axis)

- express as $s^2 + 2\zeta\omega_n s + \omega_n^2$
- $\omega \ll \omega_n, 0$
- $\omega \gg \omega_n, -40 \log \omega - 40 \log a$
 - -40dB / decade
 - crosses axis at $\omega = \omega_n$
 - is also the corner frequency
 - max error depends on $\zeta (< 1)$

Phase:

- - actual depends on ζ
- mirror image for a zero

Zeros-Poles-Filters

23 November 2017 23:18

$$|H(s)|_{s=p} = b_0 \frac{\text{product of the distances of zeros to } p}{\text{product of the distances of poles to } p}$$

$$\angle H(s)_{s=p} = \text{sum of zeros' angles to } p - \text{sum of poles' angles to } p$$

add π to phase if b_0 is negative

POLES — max gain at ω_0

ZEROS — min gain at ω_0

moving -a closer to Im axis increases the enhancement/suppression

Single pole: $|H(j\omega)| = \frac{K}{d}$

Complex conjugate poles: $|H(j\omega)| = \frac{K}{dd'}$

Phase effect:

- starts at 0
- increases, and tends to $-\pi$ as $\omega \rightarrow \infty$

Complex conjugate zeros:

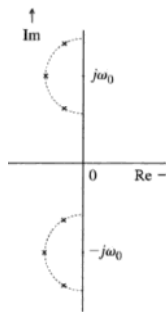
- gain suppression
- $|H(j\omega)| = Krr'$

Phase effect:

- starts at 0
- increases, and tends to π as $\omega \rightarrow \infty$

Bandpass Filters:

- like wall of poles, but now around $\omega = \omega_0$, not $\omega = 0$
 - $(\pm j\omega_0)$

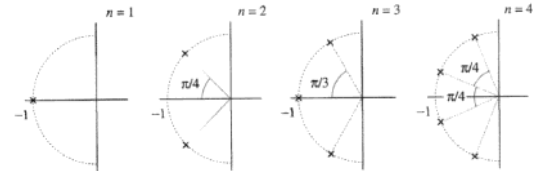


Low Pass:

- simplest case - gain 1 at $\omega = 0$, 0 elsewhere
 - one pole on the real axis
- Wall of poles (Butterworth)
 - want gain 1 at $0 \leq \omega \leq \omega_c$
 - 0 gain for $\omega > \omega_c$
 - ideal - has a semicircle of infinite poles

Butterworth:

- filters with poles evenly distributed around left half of unit circle



Sallen-Key:

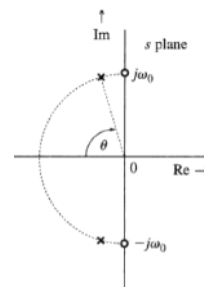
- $H(s) = \frac{1}{1 + C_2(R_1 + R_2)s + C_1C_2R_1R_2s^2}$
- assuming $\omega_c = 1$, chose $C_1C_2R_1R_2 = 1$
- n even, $C_2(R_1 + R_2) = -2 \cos\left(\frac{2k+n-1}{2n}\pi\right)$

To get a Butterworth filter of order n, cascade $n/2$ Sallen-Keys

- set $n = n$, and $k=1,2,\dots$ as adding more Sallen-Keys
then add an RC at end if n is odd

Notch:

- 0 gain around ω_0
- zeros at $\pm j\omega_0$
 - forces two poles, for gain to be 1 elsewhere
 - complex conjugate poles, along the semicircle of $\pm j\omega_0$



Signal Transmission

29 November 2017 18:45

Distortionless system

$$|H(\omega)| = G_0 - \text{constant}$$

$$\angle H(\omega) = -\omega t_d - \text{linear, passes through origin, slope of } t_d$$

$$\text{Group delay: } t_g(\omega) = -\frac{d}{d\omega} \angle H(\omega) - \text{if constant} - \text{phase is linear}$$

LP: linear and pass through origin

BP:

- only linear through band on interest
- $H(\omega) = G_0 e^{j[\phi_0 - \omega t_g]}$
- output envelope remains undistorted
- output **carrier gets extra ϕ_0**
 - considered distortionless as message contained in envelope
- for input
 - $x(t) e^{j\omega_c t}$
- output
 - $y(t) = G_0 x(t - t_g) e^{j[\omega_c(t - t_g) + \phi_0]}$
 - G_0 gain at ω_c
 - t_g slope of tangent at ω_c
 - ϕ_0 y intercept by tangent at ω_c

In a real signal.

derived from Parseval's

$$\Delta E_x = \frac{1}{\pi} \int_{\omega_1}^{\omega_2} |X(\omega)|^2 d\omega$$

Windowing:

- multiply a signal by rectangular window
- energy leaks out from mainlobe to sidelobe
- mainlobe is $\frac{4\pi}{T}$ around $\omega = 0$ for a window – amplitude T

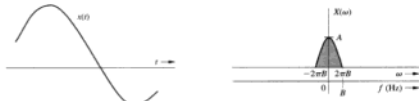
To reduce truncation - increase width

To reduce leakage - avoid big discontinuity

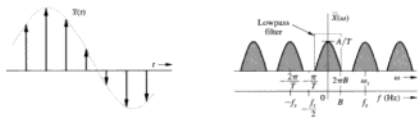
Sampling - Quantization

09 December 2017 17:25

BHz, with Fourier transform $X(\omega)$ (depicted real for convenience).



ie sampled signal has the following spectrum.



Reconstruct - **lowpass** filter with $B \leq \omega_c \leq f_s - B$

- filter should have **gain of T_s** as sampled has amplitude **A/T_s**
- **convolution with sinc** function in time domain

Ideal Reconstruction:

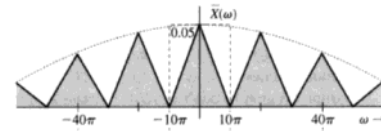
- using a LPF with $h(t) = \text{sinc}(2\pi Bt)$
- **Interpolation** Formula:
 - *recovered* $x(t) = \sum_n x(nT_s) \text{sinc}(2\pi Bt - n\pi)$
 - **summing** the weighted, and shifted sinc caused by each sample
 - gives the original signal

Aliasing:

- sampling lower than Nyquist frequency
- can't distinguish between different signals
- before sampling, **bandlimit input to $\frac{f_s}{2}$ Hz** with a low pass filter
 - this is an **anti-aliasing filter**

Practical Sampling:

- **train of pulses** instead of impulse
- baseband copy has **amplitude $A/4 = \text{pulse width} / \text{period}$**
 - rest have decreasing amplitude



DFT

09 December 2017 17:26

Spectral width = $2B$

Spectral sampling theorem: - sample in frequency domain

- $x(t)$ is time-limited to τ seconds
- *then sampling rate = $R \text{ Hz} > \tau s$*
- periodic extension of $x(t) \rightarrow x_{T_0}(t), T_0 > \tau$
- $X_{T_0}(\omega)$ is the sampled version of $X(\omega)$
 - samples separated by $f_0 = \frac{1}{T_0}$
 - amplitude scaled by $\frac{1}{T_0}$

Reconstruct:

- spectral sample rate $R = T_0 > \tau \text{ samples/Hz}$
- Spectral interpolation formula
 - $X(\omega) = \sum_{n=-\infty}^{\infty} X(n\omega_0) \text{sinc}\left(\frac{\omega T_0}{2} - n\pi\right) e^{-j(\omega - n\omega_0)T_0}, T_0 > \tau$

DFT:

- repeat a time-limited signal and take it's samples
 - the spectrum is also sampled and periodically repeated
- relate samples of $X(\omega)$ to samples of $x(t)$
- spectral sample rate $R = T_0$
 - spectral samples spaced out by $f_0 = \frac{1}{T_0}$
- sample rate $f_s = \frac{1}{T_s}$
 - signal samples spaced out by T_s
- for discrete signal
 - in one period T_0
 - # samples, $N_0 = \frac{T_0}{T_s}$
- for discrete spectrum
 - in one period f_s
 - # samples, $N'_0 = \frac{f_s}{f_0}$
- $N'_0 = N_0$

if $x(nT)$ and $X(r\omega_0)$ are the n^{th} and r^{th} samples

$$\text{DFT: } X_r = \sum_{n=i}^{i+N_0-1} \left[\frac{T_0}{N_0} x(nT) \right] e^{-jnr\Omega_0}$$

$$\text{IDFT: } x_n = \frac{1}{N_0} \sum_{r=i}^{i+N_0-1} [X(r\omega_0)] e^{jnr\Omega_0}, \omega_0 = \frac{2\pi}{T_0}$$

$$\Omega_0 = \omega_0 T_s = \frac{2\pi}{N_0}$$

z - Transform

09 December 2017 17:26

$$z = e^{sT}$$

- time advance by T seconds

$$\Rightarrow z^{-1} = e^{-sT} \rightarrow \text{sampling period delay}$$

All discrete-time systems can be expressed via z

for discrete-time $x_n = x[n]$

Unilateral z-transform: (casual)

$$X[z] = \sum_{n=0}^{n=\infty} x[n]z^{-n}$$

Bilateral z-transform:

$$X[z] = \sum_{n=-\infty}^{n=\infty} x[n]z^{-n}$$

Union of ROC's covers z-plane

Inverse found same as Laplace inverse method

System	Signal	Continuous-time	Discrete-time
Both	Both	Laplace	z
Stable	Convergent	Fourier	DFT

s-plane to z-plane

s	z
Im-axis	unit circle
LHS plane	inner unit-circle
RHS-plane	outer unit-circle

Stable only if ROC of H(z) is within unit-circle

if **CASUAL**, stable if poles of H(z) lie within unit-circle

Shift property:

$$Z\{x[n - m]\} = z^{-m}X(Z)$$

Useful series to remember: $1 + x + x^2 + x^3 + \dots = \frac{1}{1-x}, |x| < 1$

A few key transforms:

$x[n]$	$X[z]$	ROC
$\gamma^n u[n]$	$\frac{z}{z - \gamma}$	$ z > \gamma $
$-\gamma^n u[-n - 1]$ (casual)	$\frac{z}{z - \gamma}$	$ z < \gamma $
$\delta[n]$	1	
$u[n]$	$\frac{z}{z - 1}$	$ z > 1$
$\cos \beta n u[n]$	$\frac{z(z - \cos \beta)}{z^2 - 2z \cos \beta + 1}$	$ z > 1$

Z — transform Table		
No.	$x[n]$	$X[z]$
1	$\delta[n - k]$	z^{-k}
2	$u[n]$	$\frac{z}{z - 1}$
3	$nu[n]$	$\frac{z}{(z - 1)^2}$
4	$n^2u[n]$	$\frac{z(z + 1)}{(z - 1)^3}$
5	$n^3u[n]$	$\frac{z(z^2 + 4z + 1)}{(z - 1)^4}$
6	$\gamma^n u[n]$	$\frac{z}{z - \gamma}$
7	$\gamma^{n-1} u[n - 1]$	$\frac{1}{z - \gamma}$
8	$n\gamma^n u[n]$	$\frac{\gamma z}{(z - \gamma)^2}$

Z — transform Table		
No.	$x[n]$	$X[z]$
10	$\frac{n(n - 1)(n - 2) \cdots (n - m + 1)}{\gamma^m m!} \gamma^n u[n]$	$\frac{z}{(z - \gamma)^{m+1}}$
11a	$ \gamma ^n \cos \beta n u[n]$	$\frac{z(z - \gamma \cos \beta)}{z^2 - (2 \gamma \cos \beta)z + \gamma ^2}$
11b	$ \gamma ^n \sin \beta n u[n]$	$\frac{z \gamma \sin \beta}{z^2 - (2 \gamma \cos \beta)z + \gamma ^2}$
12a	$r \gamma ^n \cos (\beta n + \theta) u[n]$	$\frac{rz[z \cos \theta - \gamma \cos (\beta - \theta)]}{z^2 - (2 \gamma \cos \beta)z + \gamma ^2}$
12b	$r \gamma ^n \cos (\beta n + \theta) u[n] \quad \gamma = \gamma e^{j\beta}$	$\frac{(0.5re^{j\theta})z}{z - \gamma} + \frac{(0.5re^{-j\theta})z}{z - \gamma^*}$
12c	$r \gamma ^n \cos (\beta n + \theta) u[n]$	$\frac{z(Az + B)}{z^2 + 2az + \gamma ^2}$
$r = \sqrt{\frac{A^2 \gamma ^2 + B^2 - 2AaB}{ \gamma ^2 - a^2}} \quad \beta = \cos^{-1} \frac{-a}{ \gamma } \quad \theta = \tan^{-1} \frac{Aa - B}{A\sqrt{ \gamma ^2 - a^2}}$		

Fourier:

Operation	$x(t)$	$X(\omega)$
Scalar multiplication	$kx(t)$	$kX(\omega)$
Addition	$x_1(t) + x_2(t)$	$X_1(\omega) + X_2(\omega)$
Conjugation	$x^*(t)$	$X^*(-\omega)$
Duality	$X(t)$	$2\pi x(-\omega)$
Scaling (a real)	$x(at)$	$\frac{1}{ a } X\left(\frac{\omega}{a}\right)$
Time shifting	$x(t - t_0)$	$X(\omega)e^{-j\omega t_0}$
Frequency shifting (ω_0 real)	$x(t)e^{j\omega_0 t}$	$X(\omega - \omega_0)$
Time convolution	$x_1(t) * x_2(t)$	$X_1(\omega)X_2(\omega)$
Frequency convolution	$x_1(t)x_2(t)$	$\frac{1}{2\pi} X_1(\omega) * X_2(\omega)$
Time differentiation	$\frac{d^n x}{dt^n}$	$(j\omega)^n X(\omega)$
Time integration	$\int_{-\infty}^t x(u) du$	$\frac{X(\omega)}{j\omega} + \pi X(0)\delta(\omega)$

Summary of most important Laplace transform pairs		
No	$x(t)$	$X(s)$
1	$\delta(t)$	1
2	$u(t)$	$\frac{1}{s}$
3	$tu(t)$	$\frac{1}{s^2}$
4	$t^n u(t)$	$\frac{n!}{s^{n+1}}$

Properties of convolution			
No	$x_1(t)$	$x_2(t)$	$x_1(t) * x_2(t)$
1	$x(t)$	$\delta(t - T)$	$x(t - T)$
2	$e^{\lambda_1 t} u(t)$	$u(t)$	$\frac{1 - e^{\lambda_1 t}}{-\lambda_1} u(t)$
3	$u(t)$	$u(t)$	$tu(t)$
4	$e^{\lambda_1 t} u(t)$	$e^{\lambda_2 t} u(t)$	$\frac{e^{\lambda_1 t} - e^{\lambda_2 t}}{\lambda_1 - \lambda_2} u(t), \lambda_1 \neq \lambda_2$
5	$e^{\lambda_1 t} u(t)$	$e^{\lambda_1 t} u(t)$	$te^{\lambda_1 t} u(t)$
6	$te^{\lambda_1 t} u(t)$	$e^{\lambda_1 t} u(t)$	$\frac{1}{2} t^2 e^{\lambda_1 t} u(t)$

Exams

13 June 2018 12:50

Discrete Fourier Series:

$$x[n] = \sum_{k=\langle N \rangle} a_k e^{jkw_0 n}$$

$$a_k = \frac{1}{N} \sum_{n=\langle N \rangle} x[n] e^{-jkw_0 n}$$

$$w_0 = \frac{2\pi}{N}$$

train of impulse FS:

$$\frac{1}{T} \sum e^{-jk\omega_0 t}$$

$$u[n-a] * u[n-b] = (n-a-b+1)u[n-a-b]$$

$$\delta[n-a] * \delta[n-b] = \delta[n-a-b]$$

1st order: amplitude $w \gg a$ +20dB/decade
phase $\pm 90^\circ$, at $0.1 \times 10 \times$

Origin:

constant phase $\pm 90^\circ$

amplitude : +20db at $w=1$

2nd order pole:

$$s^2 + 2\zeta\omega_n s + \omega_n^2$$

$$w \gg \omega_n, -40 \text{ dB/decade}$$

phase

$$\omega \ll \omega_n, 0^\circ$$

$$\omega \gg \omega_n, -180^\circ$$