

Due Friday, 30 Oct 2019, by 11:59pm to Gradescope.

Covers material up to Lecture 6.

100 points total.

1. (20 points) **Linear systems** Determine whether each of the following systems is linear or not. Explain your answer.

(a) $y(t) = \sin(t)x(t)$

(b) $y(t) = \frac{d}{dt}(\frac{1}{3}x(t)^3)$

(c) $y(t) = e^{x(t)}$

(d) $y(t) = x(t) + u(t+1)$

2. (13 points) **LTI systems**

- (a) The input $x(t)$ and the corresponding output $y(t)$ of a linear time-invariant (LTI) system are

$$x(t) = u(t) - u(t-1) \quad \longrightarrow \quad y(t) = r(t) - 2r(t-1) + r(t-2)$$

where $r(t)$ is the ramp signal defined in lecture. Determine the outputs $y_i(t)$, $i = 1, 2, 3$ corresponding to the following inputs

i. (2 points) $x_1(t) = u(t) - u(t-1) - u(t-2) + u(t-3)$

ii. (2 points) $x_2(t) = u(t+1) - 2u(t) + u(t-1)$

iii. (3 points) $x_3(t) = \delta(t) - \delta(t-1)$

- (b) (6 points) Assume we have a linear system with the following input-output pairs:

- the output is $y_1(t) = \cos(t)u(t)$ when the input is $x_1(t) = u(t)$;
- the output is $y_2(t) = \cos(t)(u(t+1) - u(t))$ when the input is $x_2(t) = \text{rect}(t + \frac{1}{2})$.

Is the system time-invariant?

3. (38 points) **Convolution**

- (a) (10 points) For each pair of the signals given below, compute their convolution using the flip-and-drag technique. Please provide a piecewise formula for $y(t)$.

i. $f(t) = \delta(t+1) + 2\delta(t-2)$, $g(t) = e^{-t}u(t)$

ii. $f(t) = 2 \text{rect}(t - \frac{3}{2})$, $g(t) = 2 r(t-1)\text{rect}(t - \frac{3}{2})$

- (b) (10 points) For each of the following, find a function $h(t)$ such that $y(t) = x(t) * h(t)$.

i. $y(t) = \int_{t-T}^t x(\tau) d\tau$

ii. $y(t) = \sum_{n=-\infty}^{\infty} x(t - nT_s)$

Note: this last operation creates a periodic extension of $x(t)$ where the period is T_s .

(c) (10 points) Use the properties of convolution to simplify the following expressions:

- i. $[\delta(t - 3) + \delta(t + 2)] * [e^{3t}u(-t) + \delta(t + 2) + 2]$
- ii. $\frac{d}{dt} [(u(t) - u(t - 1)) * u(t - 2)]$, *Hint: Show first that $u(t) * u(t) = r(t)$ where $r(t)$ is the ramp function.*

(d) (8 points) Explain whether each of the following statements is true or false.

- i. If $x(t)$ and $h(t)$ are both odd functions, and $y(t) = x(t) * h(t)$, then $y(t)$ is an even function.
- ii. If $y(t) = x(t) * h(t)$, then $y(2t) = h(2t) * x(2t)$.

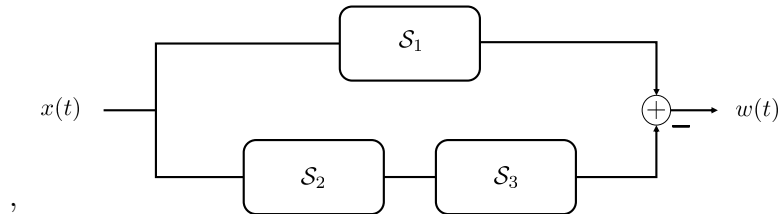
4. (12 points) **Impulse response and LTI systems**

Consider the following three LTI systems:

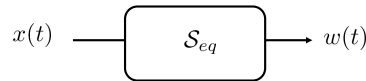
- The first system \mathcal{S}_1 is given by its input-output relationship: $y(t) = \int_{-\infty}^{t-t_0} x(\tau - 2)d\tau$;
- The second system \mathcal{S}_2 is given by its impulse response: $h_2(t) = u(t + 2)$;
- The third system \mathcal{S}_3 is given by its impulse response: $h_3(t) = \delta(t - 4)$.

(a) (4 points) Compute the impulse responses $h_1(t)$ of system \mathcal{S}_1 .

(b) (4 points) The three systems are interconnected as shown below.



Determine the impulse response $h_{eq}(t)$ of the equivalent system.



(c) (4 points) Determine the response of the overall system to the input $x(t) = 0.5 * \delta(t - 2) + \delta(t - 3)$.

5. (17 points) **MATLAB**

To complete the following MATLAB tasks, we will provide you with a MATLAB function (`nconv()`), which numerically evaluates the convolution of two continuous-time functions. Make sure to download it from CCLE and save it in your working directory in order to use it.

The function syntax is as follows:

`[y, ty] = nconv(x,tx,h,th)`

where the inputs are:

x : input signal vector

tx: times over which **x** is defined

h : impulse response vector

th: times over which **h** is defined

and the outputs are:

y : output signal vector

ty: times over which **y** is defined.

The function is implemented with the MATLAB's `conv()` function. You are encouraged to look at the implementation of the function provided (the explanations are included as comments in the code).

(a) (5 points) **Task 1**

Using the `nconv()` function, perform the convolution of two unit rect functions: $\text{rect}(t) * \text{rect}(t)$. Plot and label the result.

(b) (5 points) **Task 2**

Using the result of task 1 and the same MATLAB function, calculate $y(t) = \text{rect}(t) * \text{rect}(t) * \text{rect}(t)$. Plot and label the result.

(c) (7 pointss) **Task 3**

Now, what happens if we consider $\text{rect}(t) * \text{rect}(t) * \dots * \text{rect}(t) = \text{rect}^{(N)}(t)$? Using for loop, calculate the result of convolving N $\text{rect}(t)$ functions together. Plot and label the result (use $N = 100$).

Side note in case you have taken any probability course before: Convolution is an operator that is also useful in statistics. We use it to compute the pdf (probability density function) of the sum of N independent random variables. So if we have $Y = X_1 + X_2 + X_3$, the pdf of Y is the convolution of the pdfs of X_1 , X_2 and X_3 . In task 4, we are computing the pdf of the sum of N uniform random variables (the pdf of a uniform random variable is a rect function), by convolving N times the rect function. The resulting curve will have a bell-shape. This is related to a theorem in statistics called ‘The Central Limit Theorem’.