Problem 1 Consider a linear time-invariant (LTI) system whose response to the signal $x_1(t)$ in Fig. 1a is the signal $y_1(t)$ in Fig. 1b. Determine and sketch carefully response of the system to the input $x_2(t)$ shown in Fig. 1c.

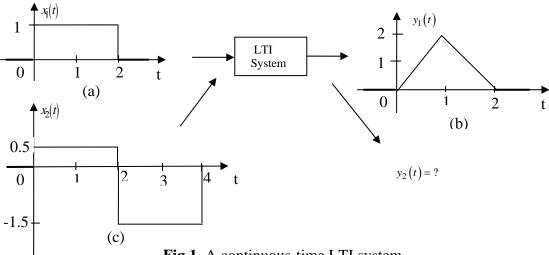


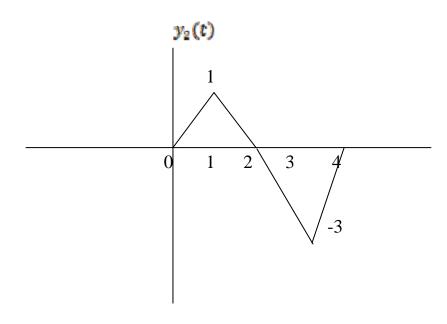
Fig.1. A continuous-time LTI system

Solution

$$x_2(t) = 0.5x_1(t) - 1.5x_1(t-2)$$

$$\therefore y_2(t) = 0.5y_1(t) - 1.5y_1(t-2)$$
 (due to LTI system properties)

We can write above equation as the system is LTI.



Problem 2. Find the impulse response, h(n) of following systems

$$x(n) = \delta(n)$$
 System $T\{.\}$ $Y(n) = T\{x(n) = \delta(n)\} = h(n)$

Fig.2a. Concept of Impulse Excitation

- (a) Ideal Delay System, $y(n) = T\{x(n)\} = x(n n_d)$
- (b) Moving Average System, $y(n) = T\{x(n)\} = \frac{1}{N_1 + N_2 1} \sum_{k=-N_1}^{N_2} x(n-k)$
- (c) Accumulator System, $y(n) = T\{x(n)\} = \sum_{k=-\infty}^{n} x(k)$
- (d) Forward Difference system, $y(n) = T\{x(n)\} = x(n+1) x(n)$
- (e) Backward Difference system, $y(n) = T\{x(n)\} = x(n) x(n-1)$
- (f) Linear interpolator system,

$$y(n) = T\{x(n)\} = x(n) + \frac{1}{2}\{x(n-1) - x(n+1)\}$$

$$x(n) \longrightarrow \begin{cases} Accumulator \\ System \end{cases} y(n) = T\{x(n)\} = \sum_{k=-\infty}^{n} x(k)$$

Fig.2b. Ideal Delay System

$$x(n)$$
 Forward Difference System $y(n) = T\{x(n)\} = x(n+1) - x(n)$

Fig.2c. Moving Average (MA) System

Solution:

For impulse response replace $x(n) = \delta(n)$ you will get y(n) - h(n).

$$a)h(n) = \delta(n - n_d)$$

b)
$$h(n) = \frac{1}{N_1 + N_2 + 1} \sum_{-N_1}^{N_2} \delta(n - k)$$

$$\frac{1}{N_1+N_2+1} \{\delta(n+N_1) + \delta(n+N_1+1)\} + \cdots + \delta(0) + \cdots + \delta(n-N_2)\}$$
-N1 N2

(c)
$$h(n) = \sum_{k=-\infty}^{n} \delta(k)$$

$$h(-1) = \cdots \cdots \delta(-2) + \delta(-1) = 0$$

$$h(0) = \cdots \cdots \delta(-1) + \delta(0) = 1$$

$$h(1) = \cdots \cdots \delta(0) + \delta(1) = 1$$

$$h(n) = \cdots \cdots \delta(n-1) + \delta(n) = 1$$

$$\therefore h(n) = \sum_{k=0}^{n} \delta(k) = u(n)$$

$$(d)h(n) - \delta(n+1) - \delta(n)$$

$$(e)h(n) = \delta(n) - \delta(n-1)$$

(f)
$$h(n) = \delta(n) + \frac{1}{2} \{\delta(n-1) + \delta(n-1)\}$$

Problem 3 Consider an input x(n) and a unit impulse response h(n) given by,

$$x(n) = \left(\frac{1}{2}\right)^{n-2} u(n-2)$$
$$h(n) = u(n+2)$$

Determine and plot output, y(n) = x(n) * h(n).

Solution: -

$$y(n) = x(n) * h(n)$$

$$= \sum_{k=-\infty}^{\infty} x(k)h(n-k)$$

$$= \sum_{k=-\infty}^{\infty} \left(\frac{1}{2}\right)^{k-2} u(k-2)u(n-k+2)$$

$$u(k-2) = \begin{cases} 1 \text{ for } k-2 \ge 0 \Rightarrow k \ge 2\\ 0 \text{ for } k < 2 \end{cases} \qquad(3.1)$$
and
$$u(n-k-2) = \begin{cases} 1 \text{ for } n-k-2 \ge 0 \Rightarrow k \le n-2\\ 0 \text{ for } k > n-2 \end{cases} \qquad(3.2)$$

$$\therefore y(n) = \sum_{k=-\infty}^{1} \left(\frac{1}{2}\right)^{k-2} u(k-2)u(n-k+2) + \sum_{k=2}^{\infty} \left(\frac{1}{2}\right)^{k-2} u(k-2)u(n-k+2)$$

$$\therefore y(n) = \sum_{k=-\infty}^{1} \left(\frac{1}{2}\right)^{k-2} (0)u(n-k+2) + \sum_{k=2}^{\infty} \left(\frac{1}{2}\right)^{k-2} (1)u(n-k+2)$$
 [because of (3.1)]

$$\therefore y(n) = \sum_{k=2}^{\infty} \left(\frac{1}{2}\right)^{k-2} u(n-k+2)$$

$$\therefore y(n) = \sum_{k=2}^{n-2} \left(\frac{1}{2}\right)^{k-2} u(n-k+2) + \sum_{k=n-1}^{\infty} \left(\frac{1}{2}\right)^{k-2} u(n-k+2)$$

$$\therefore y(n) = \sum_{k=2}^{n-2} \left(\frac{1}{2}\right)^{k-2} 1 + \sum_{k=n-1}^{\infty} \left(\frac{1}{2}\right)^{k-2} 0$$
 [because of (3.2)]

$$\therefore y(n) = \sum_{k=2}^{n-2} \left(\frac{1}{2}\right)^{k-2}$$
 [Note, here summation is nonzero for $2 \le k \le n+2$] let, $m = k-2$, when $k = 2 \Rightarrow m = 0$ and when $k = n-2 \Rightarrow m = n$

$$\therefore y(n) = \sum_{n=0}^{\infty} \left(\frac{1}{2}\right)^{m} \qquad \dots (3.3)$$

This is defined for $n \ge 0$. For n < 0, y(n) is zero. This is because for n < 0, $2 \le k \le n + 2$ is not possible.

G.P. with the first term a = 1 and ratio $r = \frac{1}{2}$

Sum of first n^{th} term = $\frac{a(1-r^{n+1})}{1-r}$

$$\therefore y(n) = \frac{1(1 - \left\{\frac{1}{2}\right\}^{n+1})}{1 - \frac{1}{2}} u(n) = 2\left[1 - \left(\frac{1}{2}\right)^{n+1}\right] u(n)$$
 ANS

Problem 4 Let x(t) = u(t-3) - u(t-5) and $h(t) = e^{-3t}u(t)$, then compute following,

(a)
$$y(t) = x(t) * h(t)$$

(b)
$$g(t) = \frac{d}{dt} [x(t)] * h(t)$$

(c) How is g(t) related to y(t)?

We will solve this problem using graphical methods to evaluate convolution.

Here,
$$x(t) = u(t-3) - u(t-5)$$

and
$$h(t) = e^{-3t}u(t)$$

$$u(t-3) = \begin{cases} 1 \text{ for } t-3 \ge 0 \Longrightarrow t \ge 3 \\ 0 \text{ for } t < 3 \end{cases} \text{ and } u(t-5) = \begin{cases} 1 \text{ for } t-5 \ge 0 \Longrightarrow t \ge 5 \\ 0 \text{ for } t < 5 \end{cases}$$

$$x(t) = \begin{cases} 1 \text{ for } 3 \le t < 5 \\ 0 \text{ otherwise} \end{cases} \text{ and } h(t) = \begin{cases} e^{-3t} \text{ for } t \ge 0 \\ 0 \text{ for } t < 0 \end{cases}$$

(a)
$$y(t) = x(t) * h(t)$$

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

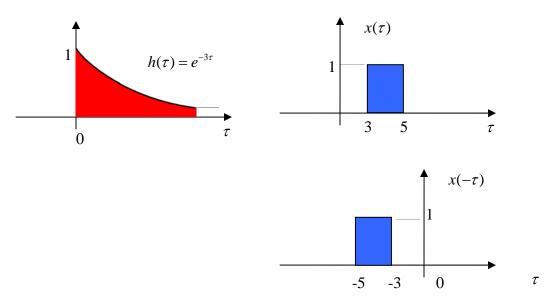


Figure 4.1. This figure shows given functions.

signal $x(t-\tau)$ is shifted version of $x(-\tau)$ by t units. (Be careful here, τ is independent variable not t, t is some arbitrary constant)

For different values of t, we can have 3 general cases.

Case 1:- There is no overlap between $x(t-\tau)$ and $h(\tau)$, i.e., $x(t-\tau)h(\tau)=0$

Case 2:- Partial overlap

Case 3:- Full overlap.

In this problem, case 1:- For t < 3, there is no overlap. This can be seen in Figure 4.2

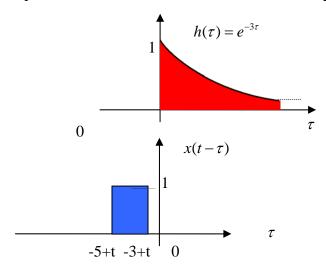


Figure 4.2. No overlap case.

$$x(t-\tau)h(\tau) = 0 \Rightarrow y(t) = \int_{-\infty}^{\infty} x(t-\tau)h(\tau)d\tau = 0 \quad \text{For } t < 3$$

$$\boxed{y(t) = 0} \quad \text{For } t < 3$$

Case 2:-

for $t \ge 3$ curves start overlapping each other. $3 \le t < 5$, there is partial overlapping of the curves. This can be seen in Figure 4.3.

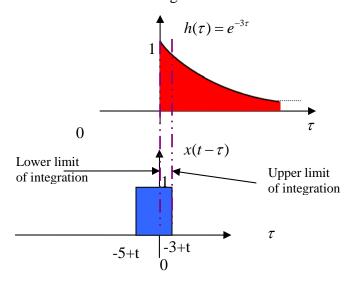


Figure 4.3. Partial overlap case.

$$y(t) = \int_{0}^{t-3} x(t-\tau)h(\tau)d\tau = \int_{0}^{t-3} 1e^{-3\tau}d\tau = \frac{e^{-3\tau}}{-3} \bigg| \tau = t-3 = \frac{1}{3} \left(1 - e^{3(3-t)}\right)$$

$$\therefore y(t) = \frac{1}{3} (1 - e^{3(3-t)})$$
 for $3 \le t < 5$

Case 3:- for $t \ge 5$, the curve of $h(\tau)$ occupies the entire curve of $x(t-\tau)$, that means there is full overlap. This can be seen in Figure 4.4.

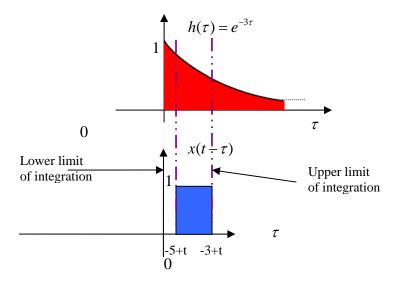


Figure 4.4. Full overlap case.

$$y(t) = \int_{t-5}^{t-3} x(t-\tau)h(\tau)d\tau = \int_{t-5}^{t-3} 1e^{-3\tau}d\tau = \frac{e^{-3\tau}}{-3} \bigg| \tau = t-3 = \frac{1}{3} \Big(e^{3(5-t)} - e^{3(3-t)} \Big)$$

Combining all 3 cases ...

$$\therefore y(t) = \begin{cases} 0 & \text{for } t < 3\\ \frac{1}{3} \left(1 - e^{3(3-t)} \right) & \text{for } 3 \le t < 5\\ \frac{1}{3} \left(e^{3(5-t)} - e^{3(3-t)} \right) & \text{for } t > 5 \end{cases}$$
ANS 4a

(b)
$$g(t) = \frac{d}{dt}[x(t)] * h(t) \dots (b.1)$$

$$x(t) = u(t-3) - u(t-5)$$

$$\therefore \frac{dx(t)}{dt} = \delta(t-3) - \delta(t-5) \qquad \text{..(b.2)} \qquad [\because \frac{d}{dt} [u(t)] = \delta(t)]$$

substitute (b.2) into eq. (b.1),

$$g(t) = \frac{d}{dt}[x(t)] * h(t)$$

$$\therefore g(t) = [\delta(t-3) - \delta(t-5)] * h(t) = [\delta(t-3) * h(t)] - [\delta(t-5) * h(t)]$$

(Distributive property for convolution operation)

$$\therefore g(t) = h(t-3) - h(t-5) \quad [\because \delta(t-t_0) * x(t) = x(t-t_0)]$$

$$\therefore g(t) = e^{-3(t-3)}u(t-3) - e^{-3(t-5)}u(t-5) = e^{3(3-t)}u(t-3) - e^{3(5-t)}u(t-5)$$

$$\therefore g(t) = \begin{cases} 0 & \text{for } t < 3 \\ e^{3(3-t)} & \text{for } 3 \le t < 5 \\ e^{3(3-t)} - e^{3(5-t)} & \text{for } t > 5 \end{cases}$$

ANS 4b

(c) Relation of g(t) and y(t)?

Take derivative of y(t) with respect to t.

$$\therefore g(t) = \frac{dy(t)}{dt}$$
 ANS 4c

Problem 5Consider a causal LTI system whose input x(n) and output y(n) are related by the difference equation. $y(n) = \frac{1}{4}y(n-1) + x(n)$. Determine y(n) if $x(n) = \delta(n-1)$.

SOLUTION:

We are given that, $y(n) = \frac{1}{4}y(n-1) + x(n)$

Now for causal system, y(n) = 0 for n < 0

Here applying the input as $x(n) = \delta(n-1)$, then output y(n) is the following

$$y(n) = \frac{1}{4}y(n-1) + \delta(n-1)$$

$$y(0) = \frac{1}{4}y(-1) + \delta(-1) = 0$$

$$y(1) = \frac{1}{4}y(1-1) + \delta(1-1) = \frac{1}{4}y(0) + \delta(0) = 0 + 1 = 1$$

$$y(2) = \frac{1}{4}y(2-1) + \delta(2-1) = \frac{1}{4}y(1) + \delta(1) = \frac{1}{4} + 0 = \frac{1}{4}$$

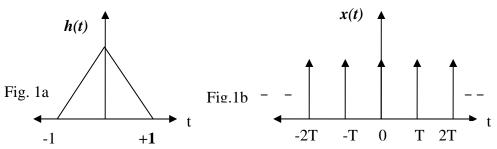
$$y(3) = \frac{1}{4}y(3-1) + \delta(3-1) = \frac{1}{4}y(2) + \delta(2) = \frac{1}{4} \times \frac{1}{4} + 0 = \left(\frac{1}{4}\right)^{2}$$

$$y(4) = \left(\frac{1}{4}\right)^{3}$$

Therefore,

$$y(n) = \left(\frac{1}{4}\right)^{n-1} \cdot u(n-1)$$

Problem 6 Let h(t) be the triangular pulse shown in Fig. 1(a) and let x(t) be the impulse train shown in fig.(b)



Determine and sketch y(t) = x(t) * h(t) for the following values of T.

(a)
$$T=4$$

(b)
$$T=2$$

(c)
$$T=3/2$$

(d)
$$T=1$$

SOLUTION:

$$y(t) = x(t) * h(t) = \left[\sum_{k=-\infty}^{\infty} \delta(t - kT) \right] * h(t)$$
$$= \sum_{k=-\infty}^{\infty} \left[\delta(t - kT) * h(t) \right]$$
$$y(t) = \sum_{k=-\infty}^{\infty} h(t - kT)$$

