Continuous time signals: Linearity and Time Invariance

Time invariant: if x(t) is the input and y(t)the output, and y(t) = T[x(t)] then:

$$y(t)\bigg|_{(t-t_o)} = y(t)\bigg|_{x(t-t_o)}$$

Linear system: if x(t) is the input, y(t) the output, and y(t) = T[x(t)] then: $T\{\alpha_1 x_1(t) + \alpha_2 x_2(t)\} = \alpha_1 y_1(t) + \alpha_2 y_2(t)$ where α_1 and α_2 are constants.

Singularity Functions and Convolution of two continuous time signals

Dirac delta-function (
$$\pmb{\delta}(\pmb{t})$$
):

$$\delta(t) = \frac{du(t)}{dt}$$

$$\int_{0}^{\infty} f(t) \cdot \delta(t - t_{o}) \cdot dt = f(t_{o})$$

$$u(t-t_o) = \begin{cases} 1 & \text{if } t \ge t_o \\ 0 & \text{if } t < t_o \end{cases}$$

$$Unit\text{-step function}(\mathbf{u}(t)): \qquad Dirac \ delta\text{-function}(\delta(t)): \qquad \delta(t) = \frac{du(t)}{dt} \qquad \int_{-\infty}^{\infty} f(t) \cdot \delta(t-t_o) \cdot dt = f(t_o)$$

$$u(t-t_o) = \begin{cases} 1 & \text{if } t \ge t_o \\ 0 & \text{if } t < t_o \end{cases} \qquad \delta(t) = \begin{cases} 0 & \text{if } t \ne 0 \\ \infty & \text{if } t = 0 \end{cases}; \quad \int_{-\infty}^{\infty} \delta(t) dt = 1 \qquad \delta(t) = \delta(-t) \qquad f(t) \cdot \delta(t-t_o) = f(t_o) \cdot \delta(t-t_o)$$

$$\delta(t) = \delta(-t)$$

$$f(t) \cdot \delta(t - t_o) = f(t_o) \cdot \delta(t - t_o)$$

Convolution:
$$y(t) = x(t) \otimes h(t) = \int_{0}^{\infty} x(\tau)h(t-\tau)d\tau$$
 and $y(t) = x(t) \otimes h(t) = h(t) \otimes x(t)$

$$y(t) = x(t) \otimes h(t) = h(t) \otimes x(t)$$

TRIGONOMETRIC Fourier Series

Periodic function: f(t) = f(t + nT), where **n** is an integer and **T** is the fundamental period, and $\omega_0 = 2\pi/T$

$$f(t) = a_o + \sum_{n=1}^{\infty} \left[a_n \cos(n\omega_o t) + b_n \sin(n\omega_o t) \right]$$

$$a_o = \frac{1}{T} \int_0^T f(t)dt \quad ; \quad a_n = \frac{2}{T} \int_0^T f(t) \cdot \cos(n\omega_o t)dt \quad ; \quad b_n = \frac{2}{T} \int_0^T f(t) \cdot \sin(n\omega_o t)dt$$

Even function: f(t)=f(-t)

Odd function:
$$f(t) = -f(-t)$$

$$a_{o} = \frac{2}{T} \int_{0}^{T/2} f(t)dt \; ; \quad a_{n} = \frac{4}{T} \int_{0}^{T/2} f(t) \cdot \cos(n\omega_{o}t)dt \quad ; \quad b_{n} = 0 \quad a_{o} = 0 \quad ; \quad a_{n} = 0; \quad b_{n} = \frac{4}{T} \int_{0}^{T/2} f(t) \cdot \sin(n\omega_{o}t)dt$$

$$a_o = 0$$
 ; $a_n = 0$; $b_n = \frac{4}{T} \int_0^{T/2} f(t) \cdot \sin(n\omega_o t) dt$

Exponential Fourier Series

$$f(t) = \sum_{n = -\infty}^{\infty} c_n e^{jn\omega_o t} \quad \text{with} \quad c_n = \frac{1}{T} \int_{0}^{T} f(t) e^{-jn\omega_o t} dt$$

and
$$c_0 = a_0$$
 and $c_n = \frac{a_n - jb_n}{2}$

AMPLITUDE-PHASE Fourier Series

$$f(t) = a_o + \sum_{n=1}^{\infty} A_n \cdot \cos\left(n\omega_o t + \phi_n\right) \quad \text{with } A_n = \sqrt{a_n^2 + b_n^2} \quad \text{and } \phi_n = -\tan\left(\frac{b_n}{a_n}\right)$$

Continuous time Fourier Transform Pairs

 $(n,t,\omega,a,\omega_o,t_o)$ are Real numbers; j= complex number; n= integer; $\omega=$ angular frequency)

Time Domain	Fourier Transform	Time Domain	Fourier Transform
f(t)	$\int\limits_{-\infty}^{+\infty}f(t)e^{-j\omega t}dt$	$\frac{1}{2\pi}\int_{-\infty}^{+\infty}F(\omega)e^{j\omega t}d\omega$	$F(\omega)$
$a_1 f_1(t) + a_2 f_2(t)$	$a_1F_1(\omega) + a_2F_2(\omega)$	$f(a \cdot t)$ $a \neq 0$	$\frac{1}{ a }F\bigg(rac{\omega}{a}\bigg)$
$e^{j\omega_o t}f(t)$	$F(\omega - \omega_o)$	$f(t-t_o)$	$e^{-j\omega t_o}F(\omega)$
$\frac{d^{n}[f(t)]}{dt^{n}}$ (n>0)	$(j\omega)^n F(\omega)$	$ (-jt)^n f(t) $ $ (n>0) $	$\frac{d^n \big[F(\omega) \big]}{d\omega^n}$
$e^{-at}u(t)$ $a > 0$	$\frac{1}{a+j\omega}$	$e^{at}u(-t)$ $a>0$	$\frac{1}{a-j\omega}$
$\cos(\omega_o t)$	$\pi \left[\delta(\omega - \omega_o) + \delta(\omega + \omega_o) \right]$	$\sin\left(\omega_{_{o}}t ight)$	$\frac{\pi}{j} \big[\delta(\omega - \omega_{\scriptscriptstyle o}) - \delta(\omega + \omega_{\scriptscriptstyle o}) \big]$
$\delta(t)$	1	$\delta(t-t_o)$	$e^{-j\omega t_o}$
1	$2\pi \cdot \delta(\omega)$	$e^{j\omega_o t}$	$2\pi \cdot \delta(\omega - \omega_o)$
u(t)	$\pi \cdot \delta(\omega) + \frac{1}{j\omega}$	<i>u</i> (- <i>t</i>)	$\pi \cdot \delta(\omega) - \frac{1}{j\omega}$
u(t)-u(-t)	$\frac{2}{j\omega}$	u(t) + u(-t)	$2\pi\delta(\omega)$
$t^{(n-1)} \cdot e^{-a \cdot t} \cdot u(t)$ $a > 0 ; n > 0$	$\frac{(n-1)!}{(a+j\omega)^n}$	$t^{(n-1)} \cdot e^{a \cdot t} \cdot u(-t)$ $a > 0 ; n > 0$	$\frac{(n-1)!}{(a-j\omega)^n}\cdot (-1)^{n-1}$
$\cos(\omega_o t) \cdot f(t)$	$\frac{1}{2} \left[F(\omega - \omega_o) + F(\omega + \omega_o) \right]$	$\sin(\omega_o t) \cdot f(t)$	$\frac{1}{2j} \big[F(\omega - \omega_o) - F(\omega + \omega_o) \big]$

Impedances: frequency domain					
$Z_R = R$	$Z_L = j\omega L$	$Z_C = \frac{1}{j\omega C}$			

Transfer function [H(ω)]				
Cutoff frequency (ω_c) : $ H(\omega_c) = \frac{H_{\text{max}}}{\sqrt{2}}$				

Discrete time signals (n and n_o are integer numbers)					
Impulse function: $\delta[n-n_o] = \begin{cases} 1, & n=n_o \\ 0, & n \neq n_o \end{cases}$		Unit-step function: $u[n-n_o] = \begin{cases} 1, & n \ge n_o \\ 0, & n < n_o \end{cases}$			
Convolution	$y[n] = x[n] \otimes h[n] = \sum_{k=-\infty}^{\infty} x[k] \cdot h[n-k]$	$\delta[n] \otimes f[n - n_o] = \delta[n - n_o] \otimes f[n] \equiv f[n - n_o]$			
Periodic signals	$x[n] = x[n+N]$, where N is the period of the discrete time signal. If a periodic signal $x(t)$ with period T_o is sampled with a period T_o , and $x[n] = x[n+N] = x(n \cdot T)$, then $\frac{k}{N} = \frac{T}{T_o}$, where k is an integer If $x[n] = e^{j \cdot \Omega_o \cdot n}$ and $x[n] = x[n+N]$ then $\frac{\Omega_o}{2\pi} = \frac{m}{N}$, where m is an integer				
Sum of periodic	If $x_1[n]$, $x_2[n]$, $x_3[n]$, are periodic signals with periods N_1 , N_2 , N_3 ,, respectively, then the sum $x[n]=x[n+N]=x_1[n]+x_2[n]+x_3[n]+$ is periodic if: $m \cdot N_1 = k \cdot N_2 = l \cdot N_3 = = N$,				
signals	where m, k, l, \ldots are integer numbers.				

Discrete time Fourier Transform Pairs

f[n]	$F(\Omega)$	f[n]	$F(\Omega)$
x[n]	$X(\Omega) = \sum_{n=-\infty}^{\infty} x[n] \cdot e^{-jn\Omega}$	$\delta[n]$	1
x[n] - x[n-1]	$\left(1-e^{-j\Omega}\right)\cdot X\left(\Omega\right)$	1	$2\pi \cdot \sum_{k=-\infty}^{\infty} \delta(\Omega - 2\pi k)$
$x[n-n_o]$	$e^{-jn_o\Omega}\cdot X(\Omega)$	u[n]	$\frac{1}{1 - e^{-j\Omega}} + \sum_{k = -\infty}^{\infty} \pi \cdot \delta(\Omega - 2\pi k)$
$e^{jn\Omega_o}\cdot x[n]$	$X(\Omega\!-\!\Omega_{_{o}})$	$a^n \cdot u[n]$ $(a < 1)$	$\frac{1}{1 - a \cdot e^{-j\Omega}}$
x[-n]	$X(-\Omega)$	$n \cdot a^n \cdot u[n]$ $(a < 1)$	$\frac{a\cdot e^{j\Omega}}{\left(e^{j\Omega}-a\right)^2}$
$x[n] \otimes y[n]$	$X(\Omega) \cdot Y(\Omega)$	$a^{-n} \cdot u[-n-1]$ $(a < 1)$	$\frac{a \cdot e^{j\Omega}}{(1 - a \cdot e^{j\Omega})}$
$x[n] \cdot y[n]$	$\frac{1}{2\pi}X(\Omega)\otimes Y(\Omega)$	$n \cdot x[n]$	$j\frac{dX(\Omega)}{d\Omega}$
$\cos \left(\Omega_{_{o}} n ight)$	$\pi \cdot \left[\delta(\Omega - \Omega_o) + \delta(\Omega + \Omega_o) \right]$	$\sin\left(\Omega_{_{o}}n\right)$	$\frac{\pi}{j} \cdot \left[\delta(\Omega - \Omega_o) - \delta(\Omega + \Omega_o) \right]$

z-Transform Pairs

f[n]	F(z)	f[n]	$F(\mathbf{z})$
x[n]	$X(z) = \sum_{n=0}^{\infty} x[n] \cdot z^{-n}$	$a^n \cdot u[n]$	$\frac{z}{z-a}$, $ z > a $
u[n]	$\frac{z}{z-1}$, $ z > 1$	$n \cdot a^n \cdot u[n]$	$\frac{a \cdot z}{\left(z - a\right)^2} , z > a $
-u[-n-1]	$\frac{z}{z-1}$, $ z <1$	$(n+1)\cdot a^n\cdot u[n]$	$\frac{z^2}{\left(z-a\right)^2} , z > a $
$x[n-n_o]$	$z^{-n_o} \cdot X(z) , z > 0$	$n \cdot x[n]$	$-z \cdot \frac{d[X(z)]}{dz}$
x[-n]	$X\left(\frac{1}{z}\right)$	$e^{j\Omega_o n} \cdot x[n]$	$X\left(e^{-j\Omega_o}\cdot z ight)$
$\delta[n-n_{_{o}}]$	z^{-n_o} , $z \neq 0$	$x_1[n] \otimes x_2[n]$	$X_1(z) \cdot X_2(z)$
$\delta[n]$	1	$n \cdot u[n]$	$\frac{z}{\left(z-1\right)^2} , z > 1$
$\cos(b \cdot n) \cdot u[n]$	$\frac{z \cdot (z - \cos(b))}{z^2 - 2z \cdot \cos(b) + 1}, z > 1$	$\sin(b \cdot n) \cdot u[n]$	$\frac{z \cdot \sin(b)}{z^2 - 2z \cdot \cos(b) + 1} , z > 1$
$a^n \cdot \cos(b \cdot n) \cdot u[n]$	$\frac{z \cdot (z - a \cdot \cos(b))}{z^2 - 2a \cdot z \cdot \cos(b) + a^2}, z > a $	$a^n \cdot \sin(b \cdot n) \cdot u[n]$	$\frac{a \cdot z \cdot \sin(b)}{z^2 - 2a \cdot z \cdot \cos(b) + a^2} , z > a $

Mathematical identities

$$e^{\pm jx} = \cos(x) \pm j \cdot \sin(x)$$
; $\cos(x) = \frac{e^{jx} + e^{-jx}}{2}$; $\sin(x) = \frac{e^{jx} - e^{-jx}}{2j}$

$$\sin^2(x) + \cos^2(x) = 1$$
; $\cos\left(x \pm \frac{\pi}{2}\right) = \mp \sin(x)$; $\sin(x \pm \pi) = -\sin(x)$; $\cos(x) = \cos(-x)$; $\sin(x) = -\sin(-x)$

$$\cos(A \pm B) = \cos(A) \cdot \cos(B) \mp \sin(A) \cdot \sin(B) ; \quad \sin(A \pm B) = \sin(A) \cdot \cos(B) \pm \sin(B) \cdot \cos(A)$$

$$\cos(A) \cdot \cos(B) = \frac{1}{2} \left[\cos(A+B) + \cos(A-B) \right] \quad ; \quad \sin(A) \cdot \sin(B) = \frac{1}{2} \left[\cos(A-B) - \cos(A+B) \right]$$

$$\cos(A)\cdot\sin(B) = \frac{1}{2}\left[\sin(A+B) - \sin(A-B)\right] ; \quad \sin(A)\cdot\cos(B) = \frac{1}{2}\left[\sin(A+B) + \sin(A-B)\right]$$

if
$$n = 0, \pm 1, \pm 2, \dots \rightarrow \sin(n\pi) = 0$$
; $\cos(2n\pi) = 1$; $\cos(n\pi) = (-1)^n$

$$j = \sqrt{-1}$$
; $z = a + jb \rightarrow z = |z| \angle \theta$ where $|z| = \sqrt{a^2 + b^2}$ and $\theta = \operatorname{atan}(b/a)$

$$\int \cos(ax)dx = \frac{\sin(ax)}{a} \quad ; \quad \int \sin(ax)dx = \frac{-\cos(ax)}{a} \; ; \quad \int e^{ax}dx = \frac{e^{ax}}{a} \; ; \quad \int x \cdot e^{ax}dx = \frac{x \cdot e^{ax}}{a} - \frac{e^{ax}}{a^2}$$

$$\int x \cdot \cos(ax) dx = \frac{\cos(ax) + ax \sin(ax)}{a^2} \quad ; \quad \int x \cdot \sin(ax) dx = \frac{\sin(ax) - ax \cos(ax)}{a^2}$$

Quadratic Equation:
$$ax^2 + bx + c = 0$$
 $x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$

$$\frac{d}{dx}\left(\frac{1}{a \pm b \cdot x}\right) = \frac{\mp b}{\left(a \pm b \cdot x\right)^2}$$

Partial fraction(distinct poles):
$$F(s) = \frac{N(s)}{(s+p_1)\cdot(s+p_2)\cdots(s+p_n)} = \frac{K_1}{(s+p_1)} + \frac{K_2}{(s+p_2)} + \dots + \frac{K_n}{(s+p_n)}$$
$$\Rightarrow K_i = (s+p_i)\cdot F(s) \bigg|_{s=-p_i}$$

Integration by parts: $\int u \cdot dv = u \cdot v - \int v \cdot du$

$$\sum_{k=0}^{\infty} a^k = \frac{1}{1-a}, \quad |a| < 1 \quad ; \quad \sum_{k=0}^{N} a^k = \frac{1-a^{N+1}}{1-a} \quad ; \quad \sum_{k=N_1}^{N_2} a^k = \frac{a^{N_1} - a^{N_2 + 1}}{1-a} \quad , \quad N_2 > N_1 \quad ; \quad \sum_{k=N}^{\infty} a^k = \frac{a^N}{1-a}, \quad |a| < 1$$