## EN1020 Signals and Systems: Signals

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## Section 1

# Real Signals

#### Outline

#### Real Signals

Sinusoids

Discrete-Time Sinusoidal Signal Exponentials

#### Complex Numbers

Complex Signals

CT Complex Exponentials DT Complex Exponentials

Step and Impulse Functions

Signal Energy and Power

### Continuous-Time Sinusoidal Signal

$$x(t) = A\cos(\omega_0 t + \phi). \tag{1}$$

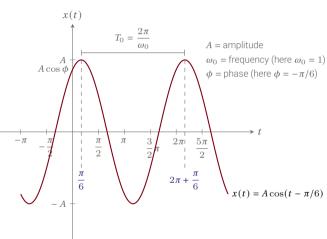


Figure: Continuous-time sinusoidal signal.

### Periodicity of a Sinusoidal

Sinusoidal signal is periodic.

A periodic continuous-time signal x(t) has the property that there is a positive value T for which

$$x(t) = x(t+T) \tag{2}$$

for all values of t. Under an appropriate time-shift the signal repeats itself. In this case we say that x(t) is periodic with period T.

Fundamental period  $T_0$  = smallest positive value of T for which 2 holds.

A signal that is not periodic is referred to as aperiodic.

E.g.: Consider  $A\cos(\omega_0 t + \phi)$ 

$$A\cos(\omega_0 t + \phi) = A\cos(\omega_0 (t + T) + \phi)$$
 here  $\omega_0 T = 2\pi m$  an integer multiple of  $2\pi$   
=  $A\cos(\omega_0 t + \phi)$ 

$$T = \frac{2\pi m}{\omega_0}$$
  $\Rightarrow$  fundamental period  $T_0 = \frac{2\pi}{\omega_0}$ .

#### Phase of a Sinusoidal

A time-shift in a CT sinusoid is equivalent to a phase shift. E.g.: Show that a time-shift of a sinusoid is equal to a phase shift.

$$A\cos[\omega_0(t+t_0)] = A\cos(\omega_0t+\omega_0t_0) = A\cos(\omega_0t+\Delta\phi), \quad \Delta\phi$$
 is a change in phase.

$$A\cos[\omega_0(t+t_0)+\phi]=A\cos(\omega_0t+\omega_0t_0+\phi)=A\cos(\omega_0(t+t_1)),\quad t_1=t_0+\phi/\omega_0.$$

### Even and Odd Signals

A signal x(t) or x[n] is referred to as an even signal if it is identical to its time-reversed counterpart, i.e., with its reflection about the origin:

$$x(-t) = x(t)$$
$$x[-n] = x[n]$$

A is referred to as an odd if

$$x(-t) = -x(t)$$
$$x[-n] = -x[n]$$

An odd signal must be ) at t = 0 or n = 0.

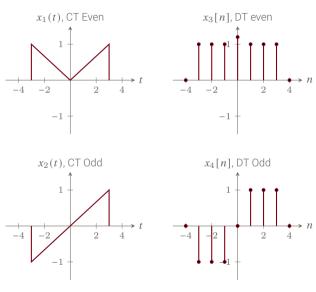
A signal can be broken into a sum of two signals, one of which is even and one for which is odd. Even part of x(t) is

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

Odd part of x(t) is

$$\mathfrak{D}\mathfrak{d}\{x(t)\} = \frac{1}{2}[x(t) - x(-t)]$$

### Examples of Even and Odd Functions



#### Example

Show that 
$$\mathfrak{Ev}\{x(t)\} = \frac{1}{2}[x(t) + x(-t)].$$

Notation:  $x_e(t)$  is even part of x(t),  $x_o(t)$  is odd part of x(t).

$$x(t) = x_e(t) + x_o(t).$$

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$$x(-t) = x_e(t) - x_o(t).$$

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$$x(-t) = x_e(-t) + x_o(-t).$$

$$x(-t) = x_e(t) - x_o(t).$$

Adding,

$$x(t) + x(-t) = x_e(t) + x_o(t) + x_e(t) - x_o(t).$$

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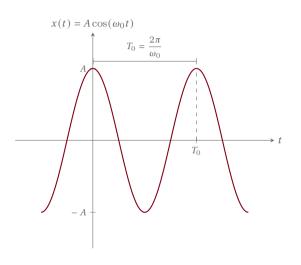
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Adding,

$$x(t) + x(-t) = x_e(t) + x_o(t) + x_e(t) - x_o(t).$$

$$\mathfrak{Ev}\{x(t)\} = x_e(t) = \frac{1}{2}[x(t) + x(-t)]$$

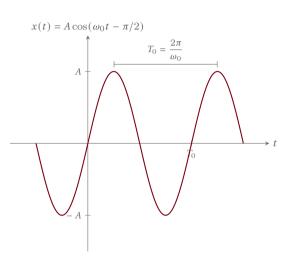
### Phase of a Sinusoidal: $\phi = 0$



This signal is even. If we mirror an even signal about the time origin, it would look exactly the same.

Periodic: x(t) = x(t + T). Even: x(t) = x(-t).

### Phase of a Sinusoidal: $\phi = -\pi/2$



This signal is odd. If we flip an odd signal about the time origin, we also multiply it by a (–) sign to get the original signal.

Periodic: x(t) = x(t+T). Odd: x(t) = -x(-t).

#### Outline

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Sinusoids

Discrete-Time Sinusoidal Signal

Exponentials

#### Complex Numbers

Complex Signals

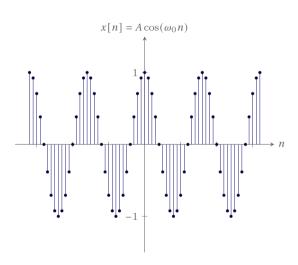
CT Complex Exponentials

DT Complex Exponentials

Step and Impulse Functions

Signal Energy and Power

### $x[n] = A\cos(\omega_0 n + \phi)$ with $\phi = 0$

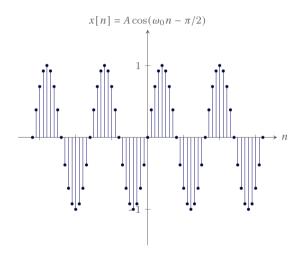


The independent variable is an integer.

The sequence takes values only at integer values of the argument. This signal is even.

Even: 
$$x[n] = x[-n]$$
.  
Periodic:  $x[n] = x[n+N]$ . Here,  $N = 16$   $2\pi$   $\pi$ 

### $x[n] = A\cos(\omega_0 n + \phi)$ with $\phi = -\pi/2$



The independent variable is an integer.

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This signal is odd.

Odd: 
$$x[n] = -x[-n]$$
.  
Periodic:  $x[n] = x[n+N]$ . Here,  
 $N = 16$   
 $\omega_0 = \frac{2\pi}{N} = \frac{\pi}{8}$ .  $\phi = -\pi/2$ ,  $x[n] = A\cos(\omega_0 n + \phi) = A\cos(\omega_0 (n + n_0))$ .  
 $n_0$  must be an integer.  
 $n_0 = \frac{\phi}{\omega_0} = \frac{\pi/2}{\pi/8} = 4$ .

## Phase Change and Time Shift in DT

#### Question

Does a phase change always correspond to a time shift in discrete-time signals?

### Phase Change and Time Shift in DT

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Does a phase change always correspond to a time shift in discrete-time signals?

Answer: No.

$$A\cos[\omega_0 n + \phi)] \stackrel{?}{=} A\cos[\omega_0 (n + n_0)]$$
  
$$\omega_0 n + \omega_0 n_0 = \omega_0 n + \phi$$
  
$$\omega_0 n_0 = \phi, \quad n_0 \text{ is an integer.}$$

- Depending on  $\phi$  and  $\omega_0$ ,  $n_0$  many not come out to be an integer.
- In discrete time, the amount of time shift must be an integer.

### Periodicity of a DT Signal

All continuous-time sinusoids are periodic. However, discrete-time sinusoids are not necessarily so.

$$x[n] = x[n+N]$$
, smallest integer N is the fundamental period. (3)

$$A\cos[\omega_0(n+N)+\phi] = A\cos[\omega_0 n + \omega_0 N + \phi]$$

 $\omega_0 N$  must be an integer multiple of  $2\pi$ .

Periodic  $\Rightarrow \omega_0 N = 2\pi m$ 

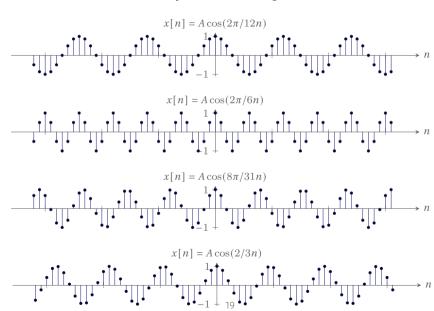
$$N = \frac{2\pi m}{\omega_0} \tag{4}$$

N and m must be integers.

Smallest N, if any, is the fundamental period.

N may not be an integer. In this case, the signal is not periodic.

## Periodicity of a DT Signal Cntd.



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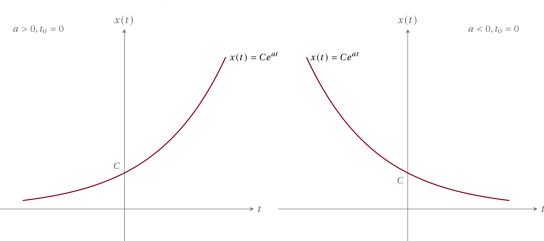
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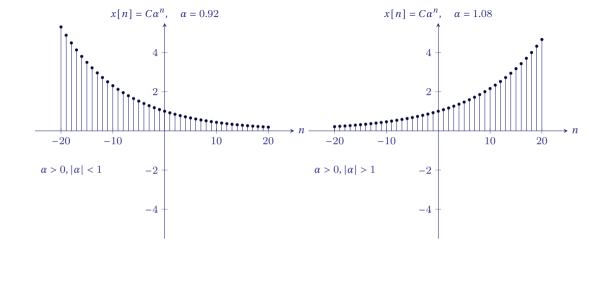
### CT Real Exponentials

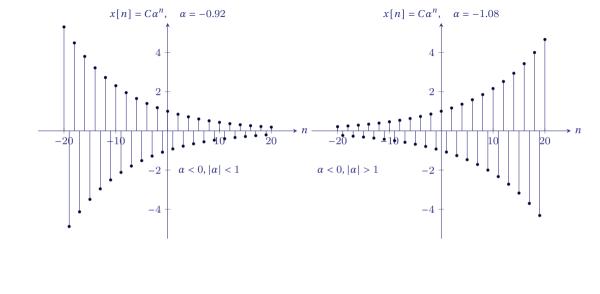
 $x(t) = Ce^{a(t+t_0)}$ , C and a are real numbers  $= Ce^{at_0}e^{at}$ .



## **DT Real Exponentials**

 $x[n] = Ce^{\beta n} = C\alpha^n$ , C and  $\alpha$  are real numbers





### Section 2

# **Complex Numbers**

### Representing Complex Numbers

The Cartesian or rectangular form:

$$z = x + jy$$
,

where  $j = \sqrt{-1}$  and x and y are real numbers referred to respectively as the real part and the imaginary part. I.e.,

$$x = \Re\{z\}, y = \Im\{z\}$$

The polar form:

$$z = re^{j\theta}$$
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where r > 0 is the magnitude of z and  $\theta$  is the angle or phase of z.

$$r = |z|, \theta = \langle z.$$

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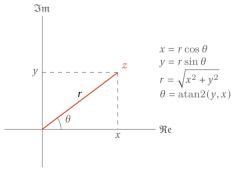
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The relationship between these two representations can be determined from Euler's relation:

$$e^{j\theta} = \cos\theta + j\sin\theta$$

or by plotting z in the complex plane.



1. 
$$z_1 = r_0 e^{-j\theta_0}$$

2. 
$$|z_2| = r_0$$

3. 
$$z_3 = r_0 e^{j(\theta_0 + \pi)}$$

4. 
$$z_4 = r_0 e^{j(-\theta_0 + \pi)}$$

5. 
$$z_5 = r_0 e^{j(\theta_0 + 2\pi)}$$

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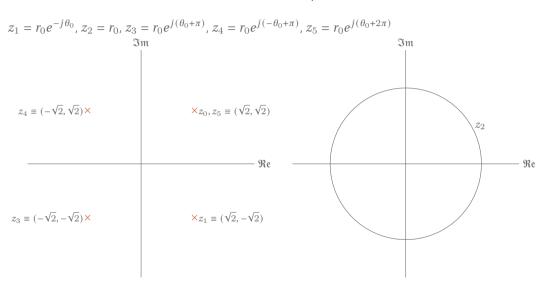
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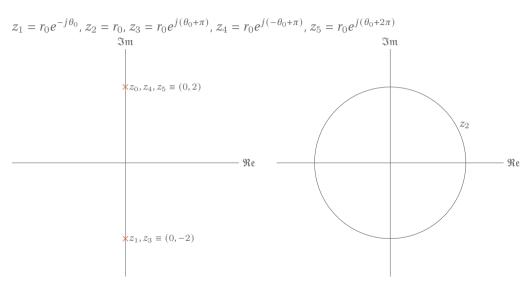
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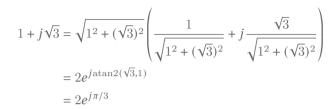
#### $r = 2, \theta = \pi/4$

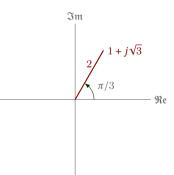


## $r = 2, \theta = \pi/2$



- 1.  $1 + j\sqrt{3}$
- 2. -5
- 3. -5 5j
- 4. 3 + 4i
- 5.  $(1 j\sqrt{3})^3$
- 6.  $\frac{e^{j\pi/3}-1}{1+i\sqrt{3}}$





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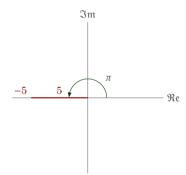
5. 
$$(1 - j\sqrt{3})^3$$

6. 
$$\frac{e^{j\pi/3} - 1}{1 + j\sqrt{3}}$$

$$-5 = 5(-1 + j0)$$

$$= 5e^{j \operatorname{atan2}(0,-1)}$$

$$= 5e^{j\pi}$$



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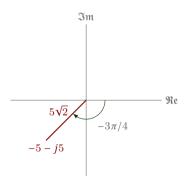
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$$-5 - 5j = 5(-1 + j(-1))$$
$$= 5e^{j\operatorname{atan2}(-1,-1)}$$
$$= 5e^{-j3\pi/4}$$



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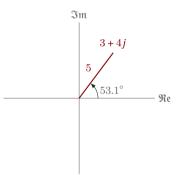
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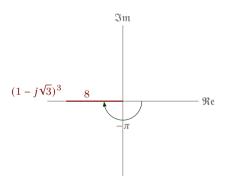
6. 
$$\frac{e^{j\pi/3} - 1}{1 + j\sqrt{3}}$$

$$3 + 4j = 5(3/5 + j4/5)$$
$$= 5e^{j \operatorname{atan2}(4,3)}$$
$$= 5e^{-j3\pi/4}$$



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$$(1 - j\sqrt{3})^3 = (2e^{-j\pi/3})^3$$
  
=  $8e^{-j\pi}$ 



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Using Euler's relations, derive the following relationships:

1. 
$$\cos \theta = \frac{1}{2} (e^{j\theta} + e^{-j\theta})$$

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Adding

$$e^{j\theta} + e^{-j\theta} = 2\cos\theta$$
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 $e^{-j\theta} = \cos \theta - j \sin \theta$ 

### Subtracting

$$\begin{split} e^{j\theta} - e^{-j\theta} &= 2j\sin\theta \\ \sin\theta &= \frac{1}{2j}(e^{j\theta} - e^{-j\theta}) \end{split}$$

Addina

$$e^{j\theta} + e^{-j\theta} = 2\cos\theta$$
$$\cos\theta = \frac{1}{2}(e^{j\theta} + e^{-j\theta})$$

## Complex Conjugate

Let z denote a complex variable; i.e.,

$$z = x + jy = re^{j\theta}$$
.

The complex conjugate of z is

$$z^* = x - jy = re^{-j\theta}.$$

- 1.  $zz^* = r^2$
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#### List the values of

- 1.  $e^{j0}$
- 2.  $e^{j\pi/2}$
- 3.  $e^{j\pi}$
- 4.  $e^{j3\pi/2}$
- 5.  $e^{j2\pi}$

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#### List the values of

- 1.  $e^{j0} = 1$
- 2.  $e^{j\pi/2} = i$
- 3.  $e^{j\pi} = -1$
- 4.  $e^{j3\pi/2} = -i$
- 5.  $e^{j2\pi} = 1$

## Section 3

## Complex Signals

## Outline

#### Real Signals

Sinusoids Discrete-Time Sinusoidal Signa Exponentials

#### Complex Numbers

### Complex Signals

CT Complex Exponentials

DT Complex Exponentials

Step and Impulse Functions

Signal Energy and Power

$$x(t) = Ce^{at}$$
  $C$  and  $a$  are complex numbers.  
 $C = |C|e^{j\theta}$   
 $a = r + j\omega_0$   
 $x(t) = |C|e^{j\theta}e^{(r+j\omega_0)t}$   
 $= |C|e^{rt}e^{j(\omega_0t+\theta)}$   
 $= |C|e^{rt}[\cos(\omega_0t+\theta) + j\sin(\omega_0t+\theta)]$ 

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$$\omega_0t + \theta + j\sin(\omega_0t+\theta)$$

Real

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$$C = |C|e^{j\theta}$$

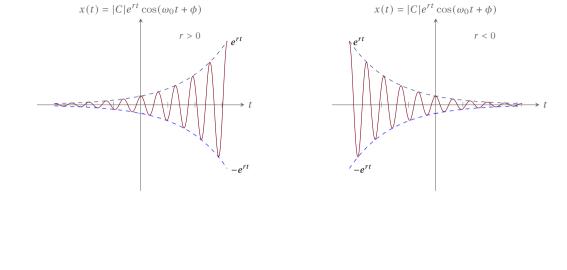
$$a = r + j\omega_0$$

$$x(t) = |C|e^{j\theta}e^{(r+j\omega_0)t}$$

$$= |C|e^{rt}e^{j(\omega_0t+\theta)}$$

$$= |C|e^{rt}\left[\cos(\omega_0t+\theta) + j\sin(\omega_0t+\theta)\right]$$
•  $e^{j(\omega_0t+\theta)} = \cos(\omega_0t+\theta) + j\sin(\omega_0t+\theta)$ 
• Real

Real



### Outline

#### Real Signals

Sinusoids Discrete-Time Sinusoidal Signa Exponentials

#### Complex Numbers

#### Complex Signals

CT Complex Exponentials
DT Complex Exponentials

Step and Impulse Functions

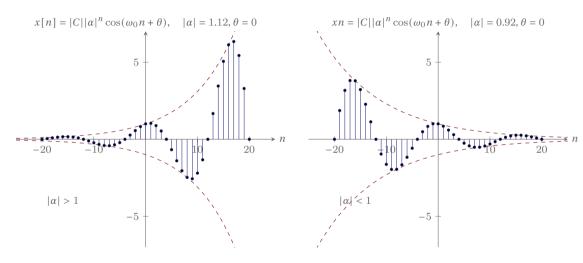
Signal Energy and Power

$$x[n] = C\alpha^n$$
,  $C$  and  $\alpha$  are complex numbers. 
$$C = |C|e^{j\theta}$$
 
$$\alpha = |\alpha|e^{j\omega_0}$$
 
$$x[n] = |C|e^{j\theta} \left(|\alpha|e^{j\omega_0}\right)^n$$
 
$$= |C||\alpha|^n \cos(\omega_0 n + \theta) + j|C||\alpha|^n \sin(\omega_0 n + \theta)$$

#### Comments:

- When  $|\alpha| = 1$ : sinusoidal real and imaginary parts.
- $e^{j\omega_0 n}$  may or may not be periodic depending on the value of  $\omega_0$ .
- Sinusoidal, exponential, step, and impulse signal form the cornerstones for signals and systems analysis.

## DT Complex Exponentials Plot



• For the CT counterpart  $e^{j\omega_0 t}$ ,

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$$e^{j(\omega_0+2\pi)n} = e^{j2\pi n}e^{j\omega_0n} = e^{j\omega_0n}$$

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- In DT, as we increase  $\omega_0$  from 0, we obtain signals that oscillate more and more rapidly until we reach  $\omega_0 = \pi$ . As we continue to increase  $\omega_0$ , we decrease the rate of oscillation until we reach  $\omega_0 = 2\pi$ . Note:  $e^{j\pi n} = \left(e^{j\pi}\right)^n = (-1)^n$ .

## Comparison of the Signals $e^{j\omega_0 t}$ and $e^{j\omega_0 n}$

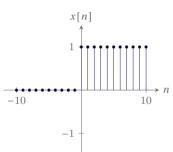
$e^{j\omega_0 t}$	$e^{j\omega_0 n}$
Distinct signals for distinct values of $\omega_0$	Identical signals for values of $\omega_0$ separated by multiples of $2\pi$
Periodic for any choice of $e^{j\omega_0 t}$	Periodic only if $\omega_0 = 2\pi m/N$ for some integers $N>0$ and $m$ .
Fundamental frequency $\omega_0$	Fundamental frequency $\omega_0/m$
Fundamental period $\omega_0=0$ : undefined $\omega_0\neq 0$ : $2\pi/\omega_0$	Fundamental period $\omega_0=0$ : undefined $\omega_0\neq 0$ : $m(2\pi/\omega_0)$

## Section 4

## Step and Impulse Functions

## Discrete-Time Unit Step u[n]

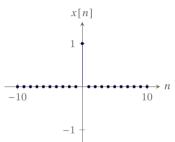
$$u[n] = \begin{cases} 1, & n \ge 0, \\ 0, & n < 0. \end{cases}$$
 (§



(5)

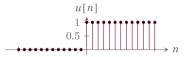
## Discrete-Time Unit Impulse (Unit Sample) $\delta[n]$

$$\delta[n] = \begin{cases} 1, & n = 0, \\ 0, & n \neq 0. \end{cases}$$
 (6)



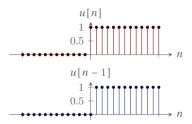
Unit impulse is the first backward difference of the unit step sequence.

$$\delta[n] = u[n] - u[n-1]. \tag{7}$$



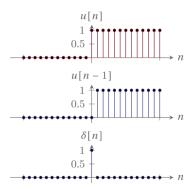
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The unit step sequence is the running sum of the unit impulse.

$$u[n] = \sum_{m=-\infty}^{n} \delta[m]. \tag{8}$$

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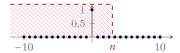
$$u[n] = \sum_{m=1}^{n} \delta[m]. \tag{8}$$



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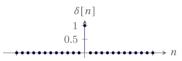
$$u[n] = \sum_{m=-\infty}^{n} \delta[m]. \tag{8}$$



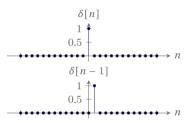


$$u[n] = \sum_{k=0}^{\infty} \delta[n-k]. \tag{9}$$

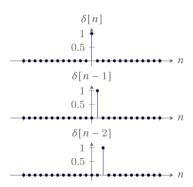
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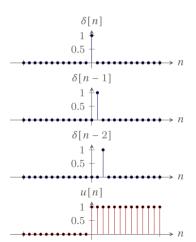
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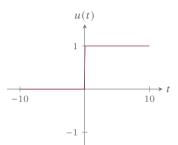


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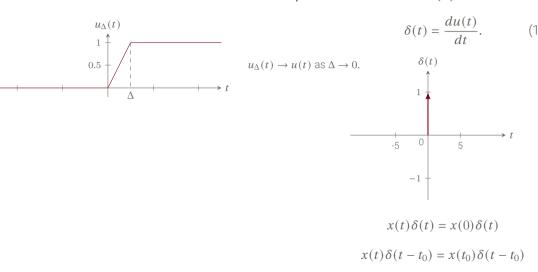


#### Continuous-Time Unit Step Function u(t)

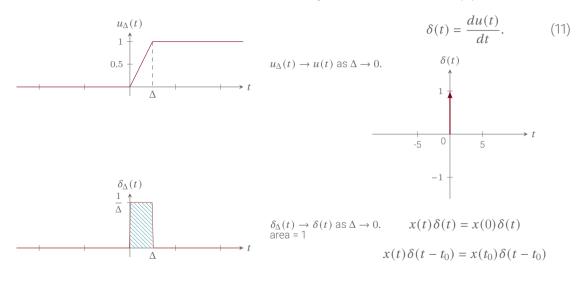
$$u(t) = \begin{cases} 0, & t < 0, \\ 1, & t > 0. \end{cases}$$
 (10)



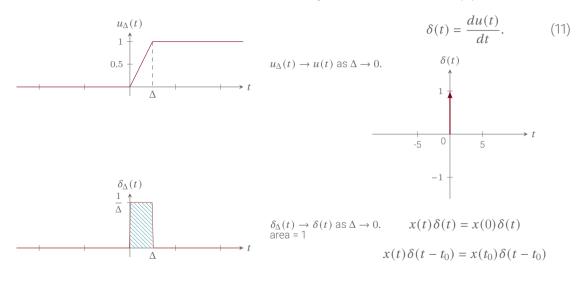
# Continuous-Time Unit Impulse Function $\delta(t)$



# Continuous-Time Unit Impulse Function $\delta(t)$



# Continuous-Time Unit Impulse Function $\delta(t)$



#### CT Unit Step Function and Unit Impulse Function

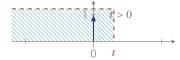
$$u(t) = \int_{-\infty}^{t} \delta(\tau) d\tau. \tag{12}$$



#### CT Unit Step Function and Unit Impulse Function

$$u(t) = \int_{-\infty}^{t} \delta(\tau) d\tau. \tag{12}$$





#### Section 5

# Signal Energy and Power

### Energy I

The total energy over a time interval  $t_1 \le t \le t_2$  in a continuous-time signal x(t) is

$$\int_{t_1}^{t_2} |x(t)|^2 dt$$

The total energy over a time interval  $n_1 \le n \le n_2$  in a discrete-time signal x[n] is

$$\sum_{n=n_1}^{n_2} |x[n]|^2 dt$$

Total energy over an infinite interval in a CT signal:

$$E_{\infty} \triangleq \lim_{T \to \infty} \int_{-T}^{T} |x(t)|^2 dt = \int_{-\infty}^{+\infty} |x(t)|^2 dt. \tag{13}$$

#### Energy II

Total energy over an infinite interval in a DT signal:

$$E_{\infty} \triangleq \lim_{N \to \infty} \sum_{n = -N}^{+N} |x[n]|^2 = \sum_{n = -\infty}^{+\infty} |x[n]|^2.$$
 (14)

Note that this integral and may not converge for some signals. Such signals have infinite energy, while signals with  $E_{\infty} < \infty$  have finite energy.

#### Power

Time-averaged power over an infinite interval in a CT signal:

$$P_{\infty} \triangleq \lim_{T \to \infty} \frac{1}{2T} \int_{-T}^{T} |x(t)|^2 dt. \tag{15}$$

In a DT signal:

$$P_{\infty} \triangleq \lim_{N \to \infty} \frac{1}{2N+1} \sum_{n=-N}^{+N} |x[n]|^2. \tag{16}$$

With these definitions, we can identify three important classes of signals:

- 1. Energy signals: Signals with finite total energy  $E_{\infty} < \infty$ . These have zero average power.
- 2. Power signals: Signals with finite average power  $0 < P_{\infty} < \infty$ . As  $P_{\infty} > 0$ ,  $E_{\infty} = \infty$ .
- 3. Signals with neither  $E_{\infty}$  nor  $P_{\infty}$  are finite.

#### Examples

Determine whether the following signals are energy signals, power signals, or neither.

1. 
$$x(t) = e^{-at}u(t)$$
,  $a > 0$ 

2. 
$$x(t) = A\cos(\omega_0 t + \theta)$$

3. 
$$x(t) = tu(t)$$

$$x(t) = e^{-at}u(t), \quad a > 0$$

$$E_{\infty} = \lim_{T \to \infty} \int_{-T}^{T} |x(t)|^{2} dt$$

$$E_{\infty} = \int_{-\infty}^{\infty} |x(t)|^{2} dt = \int_{0}^{\infty} e^{-2at} dt$$

$$= \frac{-1}{2a} \left[ e^{-at} \right]_{0}^{\infty} = \frac{-1}{2a} [0 - 1] = \frac{1}{2a}$$

This is an energy signal.

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$$x(t) = A\cos(\omega_0 t + \theta)$$

$$E_{\infty} = \lim_{T \to \infty} \int_{-T}^{T} |x(t)|^2 dt$$

$$= \lim_{T \to \infty} \int_{-T}^{T} A^2 \cos^2(\omega_0 t + \theta) dt$$

$$= \frac{A^2}{2} \lim_{T \to \infty} \int_{-T}^{T} [1 + \cos(2\omega_0 t + 2\theta)] dt$$

$$= \frac{A^2}{2} \lim_{T \to \infty} \left[ t - \frac{\cos(2\omega_0 t + 2\theta)}{2\omega_0} \right]_{-T}^{T}$$

Considering T as an integer multiple of  $2\pi/\omega_0$ 

$$E_{\infty} = A^2 \lim_{T \to \infty} T \to \infty.$$

This is not an energy signal.

$$P_{\infty} = \lim_{T \to \infty} \frac{1}{2T} \int_{-T}^{T} |x(t)|^2 dt$$
$$= A^2 \lim_{T \to \infty} \frac{1}{2T} T = \frac{A^2}{2} < \infty$$

This is a power signal.

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$$\begin{split} x(t) &= tu(t) \\ E_{\infty} &= \lim_{T \to \infty} \int_{-T}^{T} |x(t)|^2 dt \\ &= \lim_{T \to \infty} \int_{0}^{T} |t|^2 dt = \lim_{T \to \infty} \left[ \frac{t^3}{3} \right]_{0}^{T} \\ &= \lim_{T \to \infty} \frac{T^3}{3} \to \infty. \end{split}$$

This is not an energy signal.

$$x(t) = tu(t)$$

$$P_{\infty} = \lim_{T \to \infty} \frac{1}{2T} \int_{-T}^{T} |x(t)|^2 dt$$

$$= \lim_{T \to \infty} \frac{1}{2T} \frac{T^3}{3}$$

$$= \lim_{T \to \infty} \frac{T}{4} \to \infty.$$

This is not a power signal either.

#### Summary

#### Real Signals

Sinusoids Discrete-Time Sinusoidal Signal Exponentials

#### Complex Numbers

#### Complex Signals

CT Complex Exponentials DT Complex Exponentials

Step and Impulse Functions

Signal Energy and Power