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

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

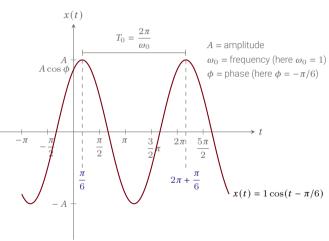


Figure: Continuous-time sinusoidal signal.

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 2π
= $A\cos(\omega_0 t + \phi)$

$$T = \frac{2\pi m}{\omega_0}$$
 \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.

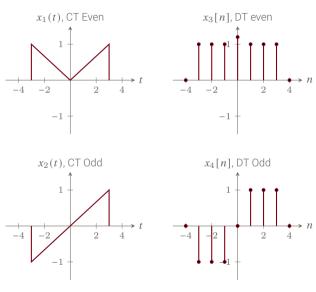
A signal can be broken into a sum of two signals, one of which is even and one for which is odd. Even part of x(t) is

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

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).

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

Example

Show that
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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,

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

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).

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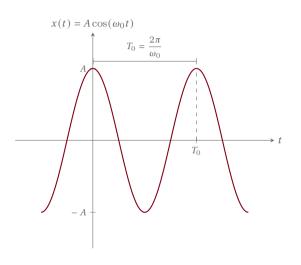
$$x(-t) = x_e(t) - x_o(t).$$

Adding,

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

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

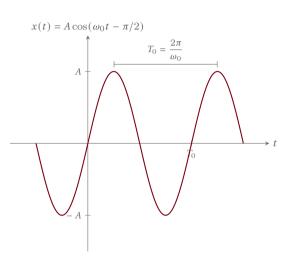
Phase of a Sinusoidal: $\phi = 0$



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).

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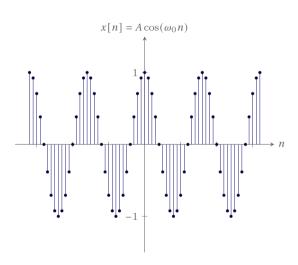
CT Complex Exponentials

DT Complex Exponentials

Step and Impulse Functions

Signal Energy and Power

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

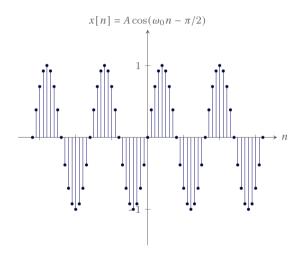


The independent variable is an integer.

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, $N = 16$ 2π π

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



The independent variable is an integer.

The sequence takes values only at intervalues of he argument.
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

Question

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 ϕ and ω_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 2π .

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

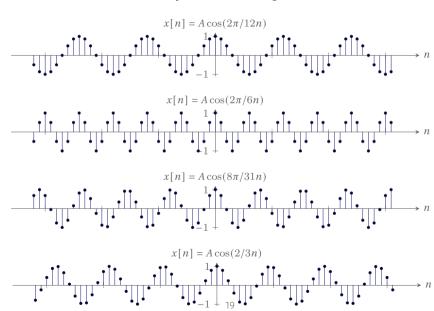
$$N = \frac{2\pi m}{\omega_0} \tag{4}$$

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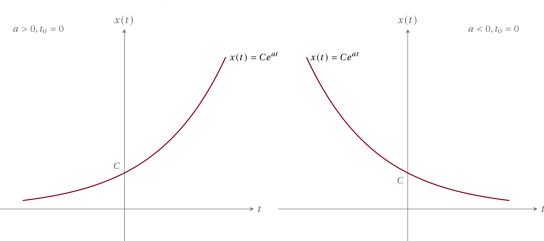
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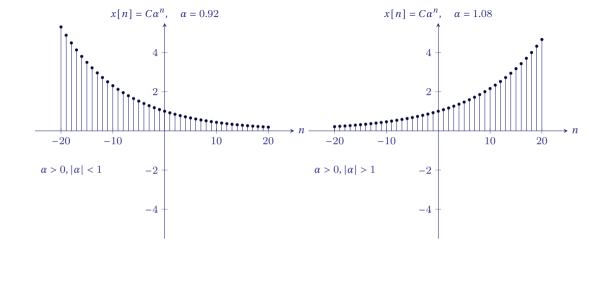
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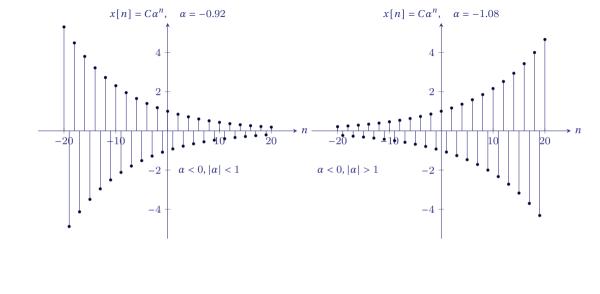
 $x(t) = Ce^{a(t+t_0)}$, C and a are real numbers $= Ce^{at_0}e^{at}$.



DT Real Exponentials

 $x[n] = Ce^{\beta n} = C\alpha^n$, C and α 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:

$$z = re^{j\theta}$$
,

where r > 0 is the magnitude of z and θ is the angle or phase of z.

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

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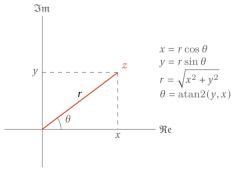
where r > 0 is the magnitude of z and θ is the angle or phase of z.

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

$$z_0 = r_0 e^{j\theta_0} = r_0(\cos \theta_0 + j \sin \theta_0)$$

= $r_0 \cos \theta_0 + j r_0 \sin \theta_0 = x_0 + j y_0$.

$$z_1 = r_0 e^{-j\theta} = r_0(\cos(-\theta_0) + j\sin(-\theta_0)) = x_0 - jy_0.$$

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$$z_4 = -x_0 + jy_0.$$

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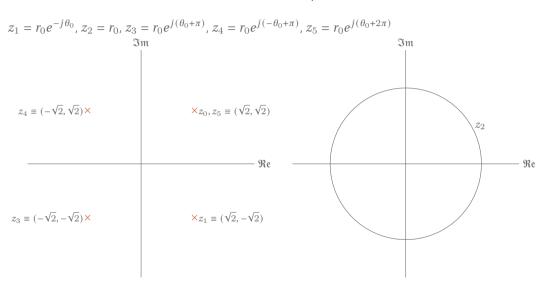
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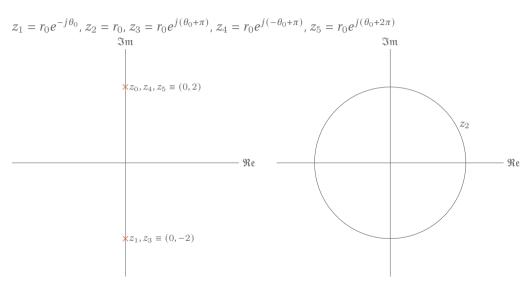
$$z_4 = -x_0 + jy_0.$$

$$z_5 = z_0$$
.

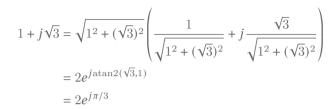
$r = 2, \theta = \pi/4$

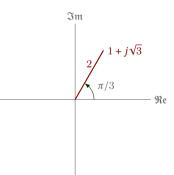


$r = 2, \theta = \pi/2$



- 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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$$1 + j\sqrt{3}$$

$$2. -5$$

3.
$$-5 - 5j$$

4.
$$3 + 4i$$

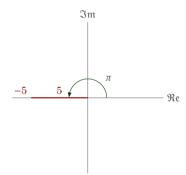
5.
$$(1 - j\sqrt{3})^3$$

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

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

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

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



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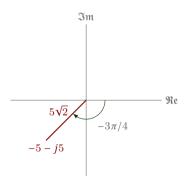
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$$-5 - 5j = 5(-1 + j(-1))$$
$$= 5e^{j\operatorname{atan2}(-1,-1)}$$
$$= 5e^{-j3\pi/4}$$



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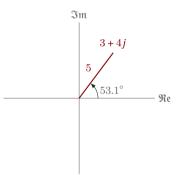
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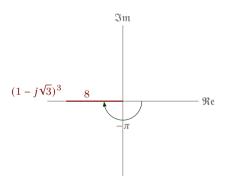
$$3 + 4j = 5(3/5 + j4/5)$$
$$= 5e^{j \operatorname{atan2}(4,3)}$$
$$= 5e^{-j3\pi/4}$$



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

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

= $8e^{-j\pi}$



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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

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

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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. $zz^* = r^2$
- 2. $z + z^* = 2\Re\{z\}$
- 3. $z z^* = 2j\Im\{z\}$

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- 3. $z z^* = x + jy (x jy) = 2jy = 2j\Im\{z\}$

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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

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Step and Impulse Functions

Signal Energy and Power

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

$$x(t) = Ce^{at}$$
 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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Real

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

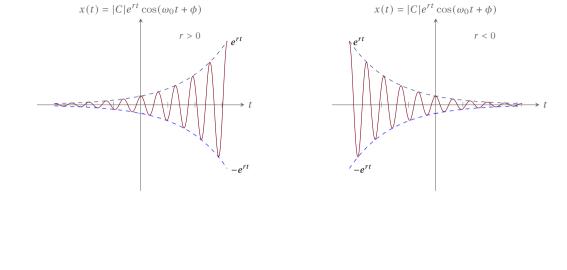
$$a = r + j\omega_0$$

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

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• $e^{j(\omega_0t+\theta)} = \cos(\omega_0t+\theta) + j\sin(\omega_0t+\theta)$
• 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 α are complex numbers.
$$C = |C|e^{j\theta}$$

$$\alpha = |\alpha|e^{j\omega_0}$$

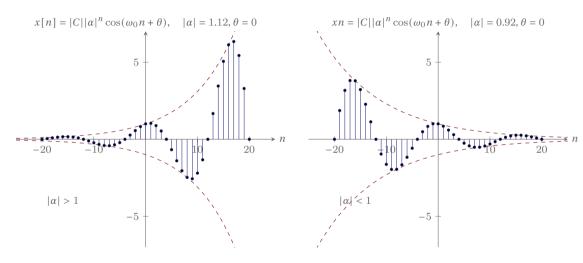
$$x[n] = |C|e^{j\theta} \left(|\alpha|e^{j\omega_0}\right)^n$$

$$= |C||\alpha|^n \cos(\omega_0 n + \theta) + j|C||\alpha|^n \sin(\omega_0 n + \theta)$$

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 ω_0 .
- Sinusoidal, exponential, step, and impulse signal form the cornerstones for signals and systems analysis.

DT Complex Exponentials Plot



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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 ω_0 from 0, we obtain signals that oscillate more and more rapidly until we reach $\omega_0 = \pi$. As we continue to increase ω_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 $e^{j\omega_0 n}$

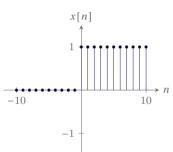
$e^{j\omega_0 t}$	$e^{j\omega_0 n}$
Distinct signals for distinct values of ω_0	Identical signals for values of ω_0 separated by multiples of 2π
Periodic for any choice of $e^{j\omega_0 t}$	Periodic only if $\omega_0 = 2\pi m/N$ for some integers $N>0$ and m .
Fundamental frequency ω_0	Fundamental frequency ω_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]

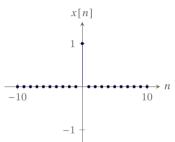
$$u[n] = \begin{cases} 1, & n \ge 0, \\ 0, & n < 0. \end{cases}$$
 (§



(5)

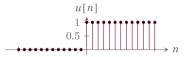
Discrete-Time Unit Impulse (Unit Sample) $\delta[n]$

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



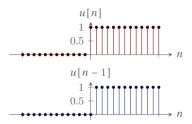
Unit impulse is the first backward difference of the unit step sequence.

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



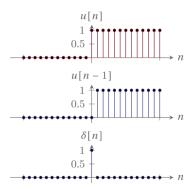
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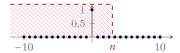
$$u[n] = \sum_{m=1}^{n} \delta[m]. \tag{8}$$



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

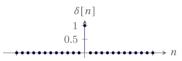
$$u[n] = \sum_{m=-\infty}^{n} \delta[m]. \tag{8}$$



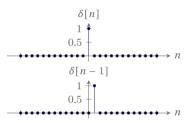


$$u[n] = \sum_{k=0}^{\infty} \delta[n-k]. \tag{9}$$

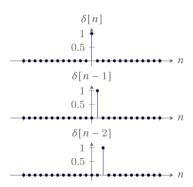
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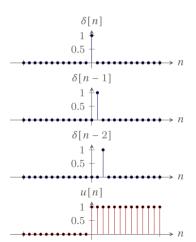
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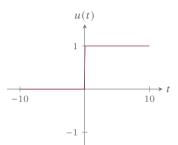


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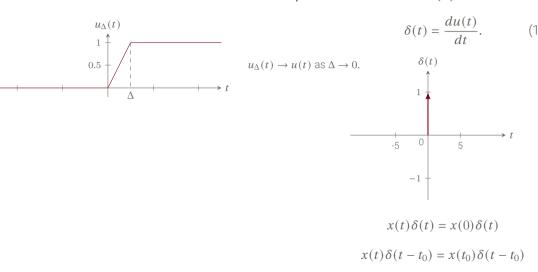


Continuous-Time Unit Step Function u(t)

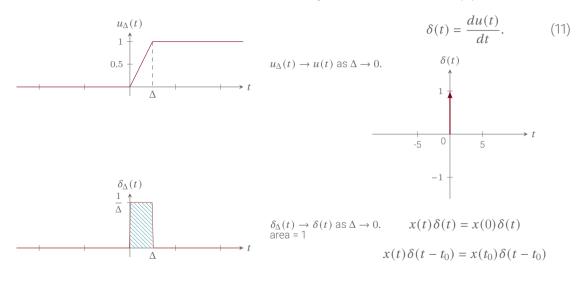
$$u(t) = \begin{cases} 0, & t < 0, \\ 1, & t > 0. \end{cases}$$
 (10)



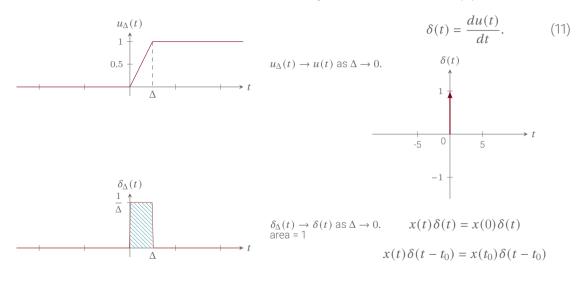
Continuous-Time Unit Impulse Function $\delta(t)$



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



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



CT Unit Step Function and Unit Impulse Function

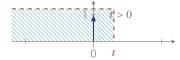
$$u(t) = \int_{-\infty}^{t} \delta(\tau) d\tau. \tag{12}$$



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:

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

Total energy 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_{∞} nor P_{∞} 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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$$E_{\infty} = \lim_{T \to \infty} \int_{-T}^{T} |x(t)|^{2} dt$$

$$= \lim_{T \to \infty} \int_{0}^{T} t dt = \lim_{T \to \infty} \left[\frac{t^{2}}{2} \right]_{0}^{T}$$

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

This is not an energy signal.

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

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

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

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

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