

Q.1

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{x^2}{2\sigma^2}}, \forall$$

TUT4 - ANSWERS

Area under $f(x)$

$$= \int_{-\infty}^{+\infty} f(x) \cdot dx = \int_{-\infty}^{+\infty} \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{x^2}{2\sigma^2}} \cdot dx$$

$$= \frac{1}{\sqrt{2\pi\sigma^2}} \left(\int_{-\infty}^{+\infty} e^{-x^2/2\sigma^2} \cdot dx \cdot \int_{-\infty}^{+\infty} e^{-x^2/2\sigma^2} \cdot dx \right)^{1/2}$$

replacing x by y

$$= \frac{1}{\sqrt{2\pi\sigma^2}} \left(\int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} e^{-\frac{1}{2\sigma^2}(x^2+y^2)} \cdot dx dy \right)^{1/2}$$

$dx dy = \sqrt{x^2+y^2} \cdot dx dy$

taking $x = r \cos \alpha$, $y = r \sin \alpha$
 $dx dy = r dr d\alpha$

$$= \frac{1}{\sqrt{2\pi\sigma^2}} \left(\int_0^{2\pi} \int_0^{\infty} e^{-\frac{r^2}{2\sigma^2}} \cdot r \cdot dr \cdot d\alpha \right)^{1/2}$$

$$= \frac{1}{\sqrt{2\pi\sigma^2}} \left(2\pi \int_0^{\infty} e^{-\frac{r^2}{2\sigma^2}} \cdot r \cdot dr \right)^{1/2}$$

taking $r^2 = m \Rightarrow 2r dr = dm \Rightarrow r dr = \frac{dm}{2}$

$$= \frac{1}{\sqrt{2\pi\sigma^2}} \left(2\pi \int_0^{\infty} e^{-\frac{m}{2\sigma^2}} \cdot \frac{dm}{2} \right)^{1/2}$$

$$= \frac{1}{\sqrt{2\pi\sigma^2}} \left(\pi \cdot \left[\frac{e^{-m/2\sigma^2}}{-1/2\sigma^2} \right]_0^{\infty} \right)^{1/2}$$

$$= \frac{1}{\sqrt{2\pi\sigma^2}} \left(2\pi\sigma^2 (0+1) \right)^{1/2}$$

$$= \frac{\sqrt{2\pi\sigma^2}}{\sqrt{2\pi\sigma^2}} = \underline{\underline{1}}$$

Q.2

$$\int_{-\infty}^{+\infty} x(t) \cdot e^{j2\pi ft} \cdot df$$

$$= \int_{-\infty}^{+\infty} \left(\int_{-\infty}^{+\infty} a(t') \cdot e^{-j2\pi ft'} \cdot dt' \right) \cdot e^{j2\pi ft} \cdot df$$

$$= \int_{-\infty}^{+\infty} a(t') \left(\int_{-\infty}^{+\infty} e^{+j(t-t') \cdot 2\pi f} \cdot df \right) \cdot dt'$$

$$\Rightarrow \int_{-\infty}^{+\infty} e^{+j(t-t') \cdot 2\pi f} \cdot df = \lim_{\Omega \rightarrow \infty} \int_{-\Omega}^{+\Omega} e^{j(t-t') \cdot 2\pi f} \cdot df$$

$$= \lim_{\Omega \rightarrow \infty} \frac{1}{2\pi j(t-t')} \left(e^{j(t-t') \cdot 2\pi f} \right) \Big|_{-\Omega}^{+\Omega}$$

$$= \lim_{\Omega \rightarrow \infty} \frac{\sin(2\pi\Omega(t-t'))(2\Omega)}{2\pi\Omega(t-t')}$$

$$= \lim_{\Omega \rightarrow \infty} \text{sinc}(2\Omega(t-t')) \cdot (2\Omega) \checkmark$$

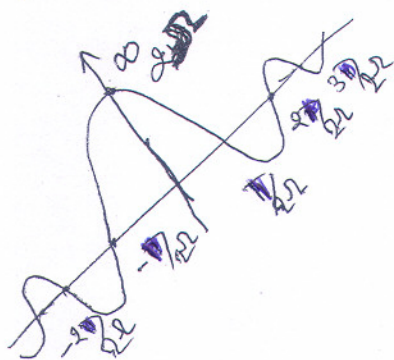
$$= \delta(t-t')$$

Here

$$\int_{-\infty}^{+\infty} x(t) \cdot e^{j2\pi ft} \cdot df = \int_{-\infty}^{+\infty} a(t') \cdot \delta(t-t') \cdot dt'$$

$$= \underline{\underline{x(t)}}$$

same for Fourier pair $H(f) \leftrightarrow h(t)$



a. Given

$$x(t) = A \sin(2\pi f_1 t + \phi_1)$$

Let the impulse response of the LTI system is $h(t)$ which is real

$$\Rightarrow H^*(f) = H(-f)$$

$$\text{Let } \phi(t) = 2\pi f_1 t + \phi_1$$

The output of the system is given by

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

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

$$= \int_{-\infty}^{\infty} h(\tau) A \sin(2\pi f_1(t-\tau) + \phi_1) d\tau$$

$$= \frac{A}{2j} \int_{-\infty}^{\infty} h(\tau) \left[e^{j(\phi(t) - 2\pi f_1 \tau)} - e^{-j(\phi(t) - 2\pi f_1 \tau)} \right] d\tau$$

$$= \frac{A}{2j} \int_{-\infty}^{\infty} h(\tau) \left[e^{j\phi(t)} e^{-j2\pi f_1 \tau} - e^{-j\phi(t)} e^{j2\pi f_1 \tau} \right] d\tau$$

$$= \frac{A}{2j} \left[e^{j\phi(t)} \int_{-\infty}^{\infty} h(\tau) e^{-j2\pi f_1 \tau} d\tau - e^{-j\phi(t)} \int_{-\infty}^{\infty} h(\tau) e^{j2\pi f_1 \tau} d\tau \right]$$

$$= \frac{A}{2j} \left[e^{j\phi(t)} H(f_1) - e^{-j\phi(t)} H(-f_1) \right]$$

$$= \frac{A}{2j} \left[e^{j\phi(t)} H(f_1) - e^{-j\phi(t)} H^*(f_1) \right] \quad \left\{ \begin{array}{l} \text{As } h(t) \text{ is} \\ \text{real} \\ \Rightarrow H^*(f) = H(-f) \end{array} \right.$$

$$= \frac{A}{2j} \left[e^{j\phi(t)} |H(f_1)| e^{j\theta(f_1)} - e^{-j\phi(t)} |H(f_1)| e^{+j\theta(-f_1)} \right] \quad \left\{ \begin{array}{l} \text{Let } \theta(f_1) \text{ is} \\ \text{the angle of} \\ H(f) \text{ at } f=f_1 \end{array} \right.$$

$$= \frac{A}{2j} |H(f_1)| \left[e^{j[\phi(t) + \theta(f_1)]} - e^{-j[\phi(t) + \theta(f_1)]} \right]$$

$$= A |H(f_1)| \sin(2\pi f_1 t + \phi_1 + \theta(f_1)) //$$

input

$$x(t) = A \sin(2\pi f_1 t + \phi_1)$$

input frequency is f_1 Hz ✓

c) output

$$y(t) = A |H(f)| \angle H(f) \sin(2\pi f_1 t + \phi_1)$$

There is change only in amplitude & phase
hence

output frequency is f_1 Hz ✓

d) Amplitude: $A |H(f)|$ ✓

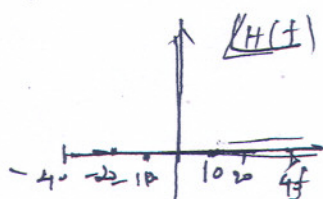
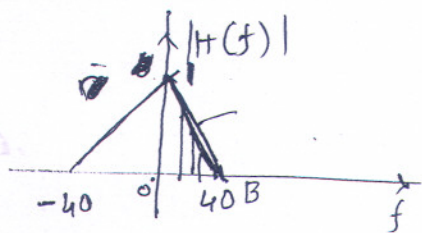
phase: $\phi_1 + \angle H(f)$

$$\tan^{-1} \left(\frac{H_E(f)}{H_R(f)} \right)$$

When a sinusoidal signal is passed through an LTI system, there will be only change in Amplitude and phase of the input signal

Given

$$x(t) = 10 \sin(2\pi 10t + 45^\circ) + 20 \sin(2\pi 20t + 90^\circ)$$



Consider two points on the line.

$$A : (0, 1)$$

$$B : (40, 0)$$

$$y - 1 = \frac{1}{-40} (x - 0)$$

$$\Rightarrow y - 1 = \frac{1}{-40} (-x)$$

$$\Rightarrow 40y - 40 = -x$$

$$\Rightarrow x + 40y = 40$$

Now when $x = 10 \text{ Hz}$

$$\Rightarrow y = \frac{30}{40} = \frac{3}{4} = |H(10)|$$

Now when $x = 20 \text{ Hz}$

$$\Rightarrow y = \frac{20}{40} = \frac{1}{2} = |H(20)|$$

$$y(t) = A |H(f)| |H(f)| \sin \theta$$

$$\therefore y(t) = 10 \left(\frac{3}{4} \right) \sin(2\pi 10t + 45^\circ) + 20 \left(\frac{1}{2} \right) \sin(2\pi 20t + 90^\circ)$$

As $|H(f)| = 0$
for all frequencies

$$y(t) = 10 \times |H(10)| \sin(2\pi 10t + 45^\circ + \angle H(10)) + 20 \times |H(20)| \sin(2\pi 20t + 90^\circ + \angle H(20))$$

$|H(10)| =$ magnitude of $H(f)$ at $f = 10 \text{ Hz}$

from the given graph

$$|H(10)| = 3/4$$

$$y - y_1 = \frac{y_2 - y_1}{x_2 - x_1} (x - x_1)$$

$$y - 1 = \frac{1 - 0}{0 - 40} (x - 0) \quad \begin{matrix} 40 \rightarrow 1 \\ 10 \rightarrow ? \end{matrix}$$

Given

$$x(t) = 10 \cos(2\pi 50 t)$$

We know that

$$y(t) = A |H(f)| \angle H(f) \sin \theta$$

System passes 50 Hz signal

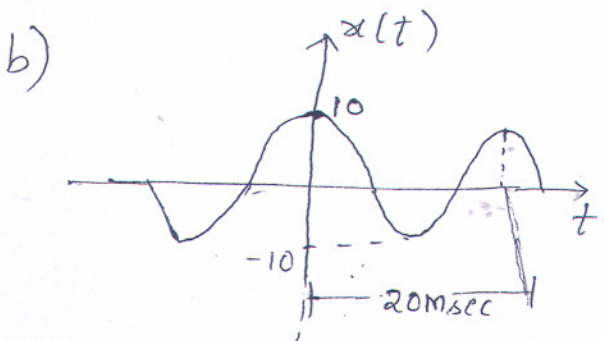
$$|H(50)| = 1 \quad |H(f)|_{f=50} = 1 \quad \text{and} \quad \angle H(f)_{f=50} = -\frac{\pi}{2} = \angle H(50)$$

$$\Rightarrow y(t) = 10 (1) \cos\left(2\pi 50 t - \frac{\pi}{2}\right) = 10 \cos 2\pi 50 \left(t - \frac{\frac{\pi}{2}}{2\pi 50}\right)$$
$$= 10 \cos 2\pi 50 (t - 5 \times 10^{-3})$$

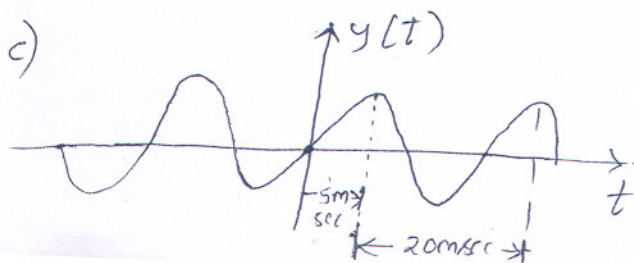
$$\Rightarrow \omega t_d = \frac{\pi}{2}$$

$$\Rightarrow t_d = \frac{\pi}{2 \times 2\pi (50)}$$
$$= \frac{1}{200}$$
$$= 5 \text{ msec.}$$

a) delay introduced by the system on 50 Hz signal is 5 msec.



$$f = 50$$
$$\text{Time period (T)} = \frac{1}{f}$$
$$= \frac{1}{50}$$
$$= \frac{1000}{50} \text{ msec}$$
$$= 20 \text{ msec.}$$



The signal is just shifted right by 5 msec