Unit Step: S(s) = X(s) H(s)
and X(s) = =

Chapter 2:

A system *S* is linear if for inputs x(t) and v(t), and constants α and θ , superposition holds, i.e.,

$$S[\alpha x(t) + \beta v(t)] = S[\alpha x(t)] + S[\beta v(t)]$$
$$= \alpha S[x(t)] + \beta S[v(t)]$$

Biased averager

$$y(t) = \frac{1}{T} \int_{t-T}^t x(\tau) d\tau + B, \quad \text{linear if } B = 0$$

Non-linear systems

(i)
$$y(t) = |x(t)|$$

(iii) $v(t) = x^{2}(t)$

RLC

resistor
$$v(t)=Ri(t)$$
, linear capacitor $v_c(t)=\frac{1}{C}\int_0^t i(\tau)d\tau+v_c(0)$, linear if $v_c(0)=0$ inductor $i_L(t)=\frac{1}{L}\int_0^t v(\tau)d\tau+i_L(0)$, linear if $i_L(0)=0$

System S is time-invariant if

$$x(t)$$
 \Rightarrow $y(t) = S[x(t)]$
 $x(t \neq \tau)$ \Rightarrow $y(t \neq \tau) = S[x(t \pm \tau)]$

Time-varying system

$$x(t)$$
, $y(t)$ input and output of system defined by $y(t) = f(t)x(t)$, TV if $f(t)$ not constant

Amplitude modulation (AM) communication system

$$y(t) = m(t) \cos(\Omega_0 t)$$
, LTV

Frequency modulation (FM) communication system

$$z(t) = \cos\left(\Omega_c t + \int_{-\infty}^t m(\tau)d\tau\right), \quad m(t) \text{ message}$$

FM system non-linear

scale message $\gamma m(t)$ then output is

$$\cos\left(\Omega_c t + \gamma \int_{-\infty}^t m(\tau) d\tau\right) \neq \gamma z(t)$$

FM system time-varying

delay message $m(t - \lambda)$ then output is

$$\cos\left(\Omega_c t + \int_{-\infty}^t m(\tau - \lambda)d\tau\right) \neq z(t - \lambda)$$

System represented by linear, constant coefficient differential equation: System S, with input x (t) and output y (t), represented by

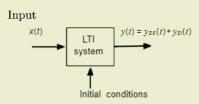
$$a_0 y(t) + a_1 \frac{dy(t)}{dt} + \dots + a_N \frac{d^N y(t)}{dt^N} = b_0 x(t) + b_1 \frac{dx(t)}{dt} + \dots + b_M \frac{d^M x(t)}{dt^M} \qquad t \ge 0$$

is linear time-invariant (LTI) if

- · IC are zero
- · input x (t) is causal (i.e., zero for t < 0)

i.e., the system is not initially energized

If $IC \neq 0$, x(t) causal consider superposition



LTI system with x (t) and IC as inputs

Impedence > combiner like resistors. $Z_R = R$ $Z_R + Z_L$ $Z_R = \frac{1}{12}$ $Y(s) = \frac{Z_C}{Z_{RL} + Z_C} \times (s)$

$$Z_1 = Ls$$
 $Z_2 = Ls$

RL circuit: R = 1, L = 1 and voltage source v(t) = Bu(t)

$$v(t) = i(t) + \frac{di(t)}{dt}, t > 0, i(0) = I_0$$

solution $i(t) = [I_0 e^{-t} + B(1 - e^{-t})]u(t)$

 $IC \neq 0$: (i) $I_0 = 1$ and B = 1

complete response:
$$i_1(t) = [e^{-t} + (1 - e^{-t})]u(t) = u(t)$$

zero-state response: $i_{1zs}(t) = (1 - e^{-t})u(t)$
zero-input response: $i_{1zi}(t) = e^{-t}u(t)$

(ii) $I_0 = 1$ and B = 2 (double input)

complete response:
$$i_2(t) = (2 - e^{-t})u(t) \neq 2i_1(t)$$

zero-state response: $i_{2zs}(t) = 2(1 - e^{-t})u(t)$, doubled
zero-input response: $i_{2zi}(t) = e^{-t}u(t)$, same

Averager

$$y(t) = \frac{1}{T} \int_{t-T}^{t} x(\tau) d\tau, \quad (\mathbf{L})$$

shifted input $x(t - \lambda)$, then output is

$$\frac{1}{T} \int_{t-T}^{t} x(\tau - \lambda) d\tau = \frac{1}{T} \int_{t-T-\lambda}^{t-\lambda} x(\sigma) d\sigma = y(t-\lambda), \quad (TI)$$

$$\begin{array}{ccccc} \delta(t) & \to & h(t) & \text{(definition)} \\ \delta(t-\tau) & \to & h(t-\tau) & \text{(TI)} \\ x(\tau)h(t-\tau) & \to & x(\tau)h(t-\tau) & \text{(L)} \\ \end{array}$$

$$x(t) = \int_{-\infty}^{\infty} x(\tau)\delta(t-\tau)d\tau & \to & y(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau & \text{(L)} \end{array}$$

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

Example: for averager

$$y(t) = \frac{1}{T} \int_{t-T}^{t} x(\tau) d\tau$$
, $x(t)$ input, $y(t)$ output

$$\begin{split} \text{impulse response} \quad h(t) &= \frac{1}{T} \int_{t-T}^t \delta(\tau) d\tau \\ &= \left\{ \begin{array}{ll} 1/T & 0 < t < T \\ 0 & \text{otherwise} \end{array} \right. \end{split}$$

ramp response
$$ho(t) = \frac{1}{T} \int_{t-T}^t \sigma u(\sigma) d\sigma$$

$$= \begin{cases} 0 & t < 0 \\ t^2/(2T) & 0 \le t < T \\ t - T/2 & t \ge T \end{cases}$$

Note that

$$\frac{d^2\rho(t)}{dt^2} = h(t)$$

Impulse response h(t), unit-step response s(t), and ramp response $\rho(t)$ are related by

$$h(t) = \begin{cases} ds(t)/dt \\ d^2\rho(t)/dt^2 \end{cases}$$

Cascade

$$y(t) = [[x *h_1] *h_2](t) = [x *[h_1 *h_2]](t) = [x *[h_2 *h_1]](t),$$
 (commute)

Parallel

$$y(t) = [x * h_1](t) + [x * h_2](t) = [x * (h_1 + h_2)](t)$$

Negative feedback

$$y(t) = [h_1 * e](t)$$

error signal
$$e(t) = x(t) - [y *h_2](t)$$

Closed loop impulse response
$$h(t) = [h_1 - h *h_1 *h_2](t)$$
, (implicit)

$$s(t) = \frac{1}{T} \int_{t-T}^{t} u(\tau) d\tau = \begin{cases} 0 & t < 0 \\ t/T & 0 \le t < T \\ 1 & t \ge T \end{cases}$$

 $y(t) = \frac{1}{\Delta} \left[s(t) - s(t - \Delta) \right]$ approximate impulse response of averager

System S is causal if

- x(t) = 0, IC= 0, output y(t) = 0,
- \cdot output y(t) does not depend on future inputs

S is LTI and causal, h(t) = 0, t < 0, input is causal, X(t) = 0, output

$$y(t) = \int_0^t x(\tau)h(t-\tau)d\tau = \int_0^t h(\tau)x(t-\tau)d\tau$$

Graphical procedure

- · Choose time t_0 to compute $y(t_0)$,
- · Plot as functions of τ , $X(\tau)$ and the reflected and delayed $h(t_0 \tau)$,
- · Obtain $x(\tau)h(t_0-\tau)$ and integrate it from 0 to t_0 to obtain $y(t_0)$.
- · Increase t_0 , move from $-\infty$ to ∞

Equal results obtained if $X(t - \tau)$ and $h(\tau)$ used

LTI S is BIBO stable if

$$\int_{-\infty}^{\infty} |h(t)| dt < \infty, \text{ (absolutely integrable)}$$

Chapter 3:

LTI system with h(t) as impulse response:

input
$$x(t) = e^{s_0 t}$$
, $s_0 = \sigma_0 + j\Omega_0$, $-\infty < t < \infty$
convolution $y(t) = \int_{-\infty}^{\infty} h(\tau)x(t-\tau)d\tau$
 $= e^{s_0 t}\underbrace{\int_{-\infty}^{\infty} h(\tau)e^{-\tau s_0}d\tau}_{H(s_0)} = x(t)H(s_0)$

The two-sided Laplace transform of f(t) is

$$F(s) = \mathcal{L}[f(t)] = \int_{-\infty}^{\infty} f(t)e^{-st}dt \qquad s \in \text{ROC}$$
$$s = \sigma + j\Omega, \text{ damping } \sigma, \text{ frequency } \Omega$$

The inverse Laplace transform is

$$f(t) = \mathcal{L}^{-1}[F(s)] = \frac{1}{2\pi j} \int_{\sigma - j\infty}^{\sigma + j\infty} F(s)e^{st}ds \qquad \sigma \in \text{ROC}$$

Rational function $F(s) = \mathcal{L}|f(t)| = N(s)/D(s)$

- zeros: values of s such that F(s) = 0
- poles: values of s such that $F(s) \rightarrow \infty$

ROC: where F(s) is defined (integral converges) where $\{\sigma_i\} = \{Re(p_i)\}$

• Causal f(t), f(t) = 0 for t < 0,

$$R_c = \{(\sigma, \Omega) : \sigma > \max\{\sigma_i\}, -\infty < \Omega < \infty\},$$
 right of poles

• Anti-causal f(t), f(t) = 0 for t > 0,

$$R_{ac} = \{(\sigma, \Omega) : \sigma < \min\{\sigma_i\}, -\infty < \Omega < \infty\},$$
 left of poles

• Non-causal f(t) defined for $-\infty < t < \infty$,

$$R_c \cap R_{ac}$$
, poles in middle

$$\delta(t)$$
 and $u(t)$

$$\mathcal{L}[\delta(t)] = \int_{-\infty}^{\infty} \delta(t) e^{-st} dt = \int_{-\infty}^{\infty} \delta(t) e^{-s0} dt = 1, \ ROC \ \text{whole s-plane}$$

$$\begin{split} U(s) &= \mathcal{L}[u(t)] = \int_{-\infty}^{\infty} u(t)e^{-st}dt = \int_{0}^{\infty} e^{-st}dt = \int_{0}^{\infty} e^{-\sigma t}e^{-j\Omega t}dt \\ &= \frac{1}{s}, \quad ROC = \{(\sigma,\Omega): \sigma > 0, -\infty < \Omega < \infty\} \end{split}$$

Pulse p(t) = u(t) - u(t-1)

$$P(s) = \mathcal{L}[u(t) - u(t-1)] = \int_0^1 e^{-st} dt = \frac{-e^{-st}}{s} \Big|_{t=0}^1$$

$$= \frac{1}{s} [1 - e^{-s}] \quad ROC = \text{whole s-plane}$$

For function f(t), $-\infty < t < \infty$, its one-sided Laplace transform is

$$F(s) = \mathcal{L}[f(t)u(t)] = \int_{0-}^{\infty} f(t)e^{-st}dt, \text{ ROC}$$

$$P(s) = \mathcal{L}[p_{ac}(-t)u(t)]_{(-s)} + \mathcal{L}[p_c(t)u(t)] \qquad \mathcal{R}_c \bigcap \mathcal{R}_{ac}$$

$$\mathcal{L}[e^{j(\Omega_0 t + \theta)} u(t)] = \frac{e^{j\theta}}{s - j\Omega_0} \quad \text{ROC: } \sigma > 0.$$

Laplace transform of $x(t) = \cos(\Omega_0 t + \theta)u(t)$

$$X(s) = 0.5\mathcal{L}[e^{j(\Omega_0 t + \theta)}u(t)] + 0.5\mathcal{L}[e^{-j(\Omega_0 t + \theta)}u(t)]$$
$$= \frac{s\cos(\theta) - \Omega_0\sin(\theta)}{s^2 + \Omega_0^2}, \quad ROC: \sigma > 0$$

For $\theta = 0, -\pi/2$

$$\mathcal{L}[\cos(\Omega_0 t)u(t)] = \frac{s}{s^2 + \Omega_0^2},$$

$$\mathcal{L}[\sin(\Omega_0 t)u(t)] = \frac{\Omega_0}{s^2 + \Omega_0^2}, \quad ROC : \sigma > 0$$

One-sided Laplace Transforms

(1)	$\delta(t)$	1, whole s-plane
(2)	U(t)	$\frac{1}{s}$, Re[s] > 0
(3)	r(t)	$\frac{1}{s^2}$ Re[s] > 0
(4)	$e^{-at}u(t), \ a>0$	$\frac{1}{s+a}$ Re[s] > -a
(5)	$\cos(\Omega_0 t) u(t)$	$\frac{s}{s^2 + \Omega_0^2}, Re[s] > 0$
(6)	$\sin(\Omega_0 t) u(t)$	$\frac{\Omega_0}{s^2 + \Omega_0^2}$, Re[s] > 0
(7)	$e^{-at}\cos(\Omega d)u(t), a > 0$	$\frac{s + a}{(s + a)^2 + \Omega_0^2}$, Re[s] > -a
(8)	$e^{-at}\sin(\Omega_{c}t)u(t), a > 0$	$\frac{\Omega_0}{(s+a)^2+\Omega_0^2}, Re[s] > -a$
(9)	$2A e^{-at} \cos(\Omega t + \theta) u(t), a > 0$	$\frac{A \angle \theta}{s + a - j\Omega_0} + \frac{A \angle -\theta}{s + a + j\Omega_0}, Re[s] > -a$
(10)	$\frac{1}{(N-1)!} t^{N-1}u(t)$	$\frac{1}{s^N}$ N an integer, Re[s] > 0

Simple real poles

$$X(s) = \frac{N(s)}{(s + p_1)(s + p_2)}$$
, $\{-p_i, i = 1, 2\}$ real poles

partial fraction expansion and inverse

$$X(s) = \frac{A_1}{s + p_1} + \frac{A_2}{s + p_2} \implies x(t) = [A_1 e^{-p_1 t} + A_2 e^{-p_2 t}] u(t)$$

$$A_k = X(s)(s + p_k)|_{s = -p_k} \quad k = 1, 2$$

Simple complex conjugate poles

$$X(s) = \frac{N(s)}{(s+\alpha)^2 + \Omega_0^2} = \frac{N(s)}{(s+\alpha-j\Omega_0)(s+\alpha+j\Omega_0)}, \text{ poles: } \{-\alpha \pm j\Omega_0\}$$

partial fraction expansion and inverse

$$X(s) = \frac{A}{s + \alpha - j\Omega_0} + \frac{A^*}{s + \alpha + j\Omega_0} \Rightarrow X(t) = 2|A|e^{-\alpha t} \cos(\Omega_0 t + \theta)u(t)$$

$$A = X(s)(s + \alpha - j\Omega_0)|_{s = -\alpha + j\Omega_0} = |A|e^{-\beta t}$$

Double real poles

$$X(s) = \frac{N(s)}{(s + \alpha)^2}$$
 proper rational, poles $s_{1,2} = -\alpha$

partial fraction expansion and inverse

$$X(s) = \frac{a+b(s+\alpha)}{(s+\alpha)^2} = \frac{a}{(s+\alpha)^2} + \frac{b}{s+\alpha}$$

$$x(t) = [ate^{-\alpha t} + be^{-\alpha t}]u(t)$$

$$a = X(s)(s+\alpha)^2|_{s=-\alpha}$$

b found by computing $X(s_0)$ for $s_0 \neq -\alpha$

$$y(t) = \mathcal{L}^{-1} \left[Y(s) = \frac{B(s)}{A(s)} X(s) + \frac{1}{A(s)} I(s) \right]$$

$$Y(s) = H(s)X(s) + H_1(s)I(s), \quad H(s) = \frac{B(s)}{A(s)}, \quad H_1(s) = \frac{1}{A(s)}$$
$$y(t) = y_{zs}(t) + y_{zi}(t)$$

$$y_{zs}(t) = \mathcal{L}^{-1}[H(s)X(s)]$$
 system's zero-state response $y_{zi}(t) = \mathcal{L}^{-1}[H_1(s)I(s)]$ system's zero-input response

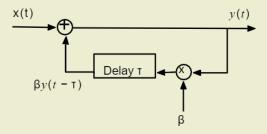
LTI, BIBO system
$$y(t) = \underbrace{y_t(t)}_{transient} + \underbrace{y_{ss}(t)}_{steady-state}$$

- 1. Steady state is due to simple real or complex conjugate pairs poles of Y(s) in $j\Omega$ -axis
- 2. Transient is due to poles of Y(s) in the left-hand s-plane
- 3. Multiple poles in the $j\Omega$ -axis and poles in the right-hand s-plane give unbounded responses

$$y(t) = [x * h](t)$$
 convolution $\Rightarrow Y(s) = X(s)H(s)$

$$H(s) = \mathcal{L}[h(t)] = \frac{Y(s)}{X(s)}$$
 transfer function of system
$$y(t) = \mathcal{L}^{-1}[Y(s)]$$

Example: Positive feedback created by closeness of a microphone to a set of speakers



• Impulse response $x(t) = \delta(t)$, IC= 0, y(t) = h(t)

$$y(t) = x(t) + y(t-1) \implies h(t) = \delta(t) + \beta h(t-1)$$

$$H(s) = 1 + H(s)e^{-s}$$

$$H(s) = \frac{1}{1 - \beta e^{-s\tau}} = \frac{1}{1 - e^{-s}} = \sum_{k=0}^{\infty} e^{-sk} = 1 + e^{-s} + e^{-2s} + e^{-3s} + \cdots$$

$$h(t) = \delta(t) + \delta(t-1) + \delta(t-2) + \cdots = \sum_{k=0}^{\infty} \delta(t-k)$$

**positive feedback system – not BIBO stable? – see final slide of chap. 3

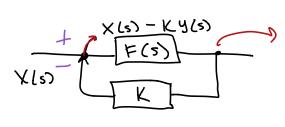
Extra Laplace:

	$f\left(t ight) =\mathcal{L}^{-1}\left\{ F\left(s ight) ight\}$	$F\left(s ight) =\mathcal{L}\left\{ f\left(t ight) ight\}$
1.	1	$\frac{1}{s}$
2.	e^{at}	$\frac{1}{s-a}$
3.	$t^n, n=1,2,3,\ldots$	$rac{n!}{s^{n+1}}$
4.	t^p , $p>-1$	$rac{\Gamma\left(p+1 ight)}{s^{p+1}}$
5.	\sqrt{t}	$\frac{\sqrt{\pi}}{2s^{\frac{3}{2}}}$
6.	$t^{n-rac{1}{2}}, n=1,2,3,\ldots$	$\frac{1\cdot 3\cdot 5\cdots (2n-1)\sqrt{\pi}}{2^n s^{n+\frac{1}{2}}}$
7.	$\sin(at)$	$\frac{a}{s^2+a^2}$
8.	$\cos(at)$	$\frac{s}{s^2+a^2}$
9.	$t\sin(at)$	$\frac{2as}{\left(s^2+a^2\right)^2}$
10.	$t\cos(at)$	$\frac{s^2-a^2}{\left(s^2+a^2\right)^2}$
11.	$\sin(at) - at\cos(at)$	$\frac{2a^3}{\left(s^2+a^2\right)^2}$
12.	$\sin(at) + at\cos(at)$	$\frac{2as^2}{\left(s^2+a^2\right)^2}$
13.	$\cos(at) - at\sin(at)$	$\frac{s\left(s^2-a^2\right)}{\left(s^2+a^2\right)^2}$

	14. $\cos(at) + at\sin(at)$	$\frac{s\left(s^2+3a^2\right)}{\left(s^2+a^2\right)^2}$
\rightarrow	15. $\sin(at+b)$	$\frac{s\sin(b) + a\cos(b)}{s^2 + a^2}$
\longrightarrow	16. $\cos(at+b)$	$\frac{s\cos(b) - a\sin(b)}{s^2 + a^2}$
	17. $\sinh(at)$	$rac{a}{s^2-a^2}$
	18. $\cosh(at)$	$rac{s}{s^2-a^2}$
	19. $\mathbf{e}^{at}\sin(bt)$	$\frac{b}{\left(s-a\right)^2+b^2}$
	20. $\mathbf{e}^{at}\cos(bt)$	$\frac{s-a}{\left(s-a\right)^2+b^2}$
	21. $\mathbf{e}^{at} \sinh(bt)$	$\frac{b}{\left(s-a\right)^2-b^2}$
	22. $\mathbf{e}^{at}\cosh(bt)$	$\frac{s-a}{\left(s-a\right)^2-b^2}$
	23. $t^n \mathbf{e}^{at}, n = 1, 2, 3, \dots$	$\frac{n!}{(s-a)^{n+1}}$
	24. $f(ct)$	$\frac{1}{c}F\left(\frac{s}{c}\right)$
\rightarrow	25. $u_{c}\left(t ight)=u\left(t-c ight)$ Heaviside Function	$rac{\mathbf{e}^{-cs}}{s}$
-	26. $\frac{\delta (t-c)}{\text{Dirac Delta Function}}$	\mathbf{e}^{-cs}

37. $f^{(n)}(t)$	$s^{n}F\left(s ight) -s^{n-1}f\left(0 ight) -s^{n-2}f^{\prime }\left(0 ight) \cdot \cdot \cdot -sf^{\left(n-2 ight) }\left(0 ight) -f^{\left(n-1 ight) }\left(0 ight)$
36. $f''(t)$	$s^{2}F\left(s ight) -sf\left(0 ight) -f^{\prime}\left(0 ight)$
35. $f'(t)$	$sF\left(s ight) -f\left(0 ight)$
34. $f(t+T) = f(t)$	$\frac{\displaystyle\int_0^T \mathbf{e}^{-st} f(t) dt}{1 - \mathbf{e}^{-sT}}$
33. $\int_{0}^{t} f(t-\tau) g(\tau) d\tau$	$F\left(s ight) G\left(s ight)$
32. $\int_0^t f(v) \ dv$	$rac{F\left(s ight) }{s}$
31. $\frac{1}{t}f(t)$	$\int_{s}^{\infty}F\left(u ight) du$
30. $t^n f(t)$, $n=1,2,3,\ldots$	$. \qquad (-1)^n F^{(n)}\left(s\right)$
29. $\mathbf{e}^{ct}f(t)$	$F\left(s-c ight)$
28. $u_{c}\left(t\right) g\left(t\right)$	$\mathbf{e}^{-cs}\mathcal{L}\left\{ g\left(t+c ight) ight\}$
27. $u_c(t) f(t-c)$	$\mathbf{e}^{-cs}F\left(s ight)$

Negative Feedback



$$F(s) \times (s) - Ky(s) = Y(s)$$

$$F(s) \times (s) - F(s) \cdot K \cdot Y(s) = Y(s)$$

$$F(s) \times (s) = (1 + F(s) K) Y(s)$$

$$Y(s) = \frac{F(s)}{1 + KF(s)}$$
. $X(s)$
 $Y(s) = \frac{F(s)}{1 + KF(s)}$
 $Y(s) = \frac{F(s)}{1 + KF(s)}$

$$\frac{F(s)}{1 + kF(s)} = \frac{1}{F(s) + K} = \frac{1}{K}$$

modify K to be stable