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Gate Assignment 1

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Download all python codes from

https://github.com/tanmaygoyal258/EE3900-Linear -Systems-and-Signal-processing/blob/main/ GateAssignment1/code.py

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1 Problem

(EC 2017- Q.7) The input x(t) and output y(t) of a continous time signal are related as:

$$y(t) = \int_{t-T}^{t} x(u) du$$
 (1.0.1)

The system is:

- 1) Linear and Time-variant
- 2) Linear and Time-invariant
- 3) Non-Linear and Time-variant
- 4) Non-Linear and Time-invariant

2 Solution

Definition 1. We say that a system is **linear** if and only if it follows the Principle of Superposition, i.e Law of Additivity and Law of Homogeneity.

Definition 2. A system is said to be **time invariant** if the output signal does not depend on the absolute time, i.e a time delay on the input signal directly equates to the delay in the output signal.

Lemma 2.1. The system relating the input signal x(t) and output signal y(t), given by

$$y(t) = \int_{t-T}^{t} x(u) \, du \tag{2.0.1}$$

is linear and time invariant in nature.

Proof. 1) From (1), we can say the system is linear if it follows both the laws of Additivity and Homogeneity.

Law of Additivity:

Let the two input signals be $x_1(t)$ and $x_2(t)$, and their corresponding output signals be $y_1(t)$ and $y_2(t)$, then:

$$y_1(t) = \int_{t-T}^t x_1(u) du$$
 (2.0.2)

$$y_2(t) = \int_{t_{-}}^{t} x_2(u) du$$
 (2.0.3)

$$y_1(t) + y_2(t) = \int_{t-T}^t [x_1(u) + x_2(u)] du$$
 (2.0.4)

Now, consider the input signal of $x_1(t) + x_2(t)$, then the corresponding output signal is given by y'(t):

$$y'(t) = \int_{t-T}^{t} [x_1(u) + x_2(u)] du \qquad (2.0.5)$$

Clearly, from (2.0.4) and (2.0.5):

$$y'(t) = y_1(t) + y_2(t)$$
 (2.0.6)

Thus, the Law of Additivity holds.

Law of Homogeneity:

Consider an input signal kx(t), where k is any constant. Let the corresponding output be given by y'(t), then:

$$y'(t) = \int_{t-T}^{t} kx(u) du$$
 (2.0.7)

$$= k \int_{t-T}^{t} x(u) \, du \qquad (2.0.8)$$

$$= ky(t) \qquad (2.0.9)$$

Clearly, from (2.0.9),

$$y'(t) = ky(t)$$
 (2.0.10)

Thus, the Law of Homogeneity holds.

Since both the Laws hold, the system satisfies the Principle of Superposition, and is thus, a **linear system**. From (2), to check for time-invariance, we would introduce a delay of t_0 in the output and input signals.

Delay in output signal:

$$y(t - t_0) = \int_{t - t_0 - T}^{t - t_0} x(u) \, du \tag{2.0.11}$$

Now, we consider an input signal with a delay of t_0 , given by $x(t-t_0)$, and let the corresponding output signal be given by y'(t), then:

$$y'(t) = \int_{t-T}^{t} x(u - t_0) du$$
 (2.0.12)

Substituting $a = u - t_0$:

$$y'(t) = \int_{t-t_0-T}^{t-t_0} x(a) \, da \qquad (2.0.13)$$

Clearly, from (2.0.11) and (2.0.13):

$$y'(t) = y(t - t_0) (2.0.14)$$

Thus, the system is **time-invariant**. The correct option is **2**) **Linear and Time-invariant**

2) Since the given system is an LTI system, it would possess an impulse response h(t), which is the output of the system when the input signal is the Impulse function, given by $\delta(t)$. Thus,

$$h(t) = \int_{t-T}^{t} \delta(u) du \qquad (2.0.15)$$

The Impulse function can be loosely defined as:

$$\delta(t) = \begin{cases} \infty & t = 0 \\ 0 & otherwise \end{cases} and \int_{-\infty}^{\infty} \delta(t)dt = 1$$
(2.0.16)

Since the Impulse function is zero everywhere aside from t=0, the non-zero value of integration is a result of $\delta(0)$. Thus, we can say h(t) will be non-zero only if the limits of integration would include t=0, i.e:

$$h(t) = \begin{cases} \int_{t-T}^{t} \delta(u) du & t - T < 0; t > 0\\ 0 & otherwise \end{cases}$$
(2.0.17)

$$h(t) = \begin{cases} 1 & 0 < t < T \\ 0 & otherwise \end{cases}$$
 (2.0.18)

3) The unit step signal, u(t), is given by:

$$u(t) = \begin{cases} 1 & t \ge 0 \\ 0 & otherwise \end{cases}$$
 (2.0.19)

On time-shifting u(t) by T, we get:

$$u(t-T) = \begin{cases} 1 & t-T \ge 0 \\ 0 & otherwise \end{cases} = \begin{cases} 1 & t \ge T \\ 0 & otherwise \end{cases}$$
(2.0.20)

On subtracting (2.0.19) and (2.0.20), we get our impulse response h(t) in terms of the unit step signal:

$$h(t) = u(t) - u(t - T)$$
 (2.0.21)

4) The unit rectangular signal, rect(t) is given by:

$$rect(t) = \begin{cases} 1 & \frac{-1}{2} \le t \le \frac{1}{2} \\ 0 & otherwise \end{cases}$$
 (2.0.22)

We can obtain the impulse response h(t) in terms of rect(t) using time scaling and shifting as follows:

$$rect\left(\frac{t}{\tau}\right) = \begin{cases} 1 & \frac{-1}{2} \le \frac{t}{\tau} \le \frac{1}{2} \\ 0 & otherwise \end{cases} = \begin{cases} 1 & \frac{-\tau}{2} \le t \le \frac{\tau}{2} \\ 0 & otherwise \end{cases}$$
(2.0.23)

Substituting $\tau = T$:

$$rect\left(\frac{t}{T}\right) = \begin{cases} 1 & \frac{-T}{2} \le t \le \frac{T}{2} \\ 0 & otherwise \end{cases}$$
 (2.0.24)

Now, we want to right-shift the signal by $\frac{T}{2}$:

$$rect\left(\frac{1}{T}\left(t - \frac{T}{2}\right)\right) = \begin{cases} 1 & 0 \le t \le T \\ 0 & otherwise \end{cases} = h(t)$$
(2.0.25)

Since the time shifting is to be performed on the variable t and not $\frac{t}{T}$

5) Let the Fourier Transform of h(t) be given by H(f) and of the rectangular signal, rect(t) be given by Y(f).

$$h(t) \stackrel{\mathcal{F}}{\rightleftharpoons} H(f)$$
 (2.0.26)

$$rect(t) \stackrel{\mathcal{F}}{\rightleftharpoons} Y(f)$$
 (2.0.27)

Then,

$$Y(f) = \int_{-\infty}^{\infty} rect(t)e^{-j2\pi ft} dt \qquad (2.0.28)$$

From (2.0.22), we can write (2.0.28) as:

$$Y(f) = \int_{-\infty}^{\frac{-1}{2}} 0 \, dt + \int_{\frac{1}{2}}^{\frac{1}{2}} e^{-j2\pi ft} \, dt + \int_{\frac{1}{2}}^{\infty} 0 \, dt$$

$$= \frac{e^{j\pi f} - e^{-j\pi f}}{j2\pi f}$$

$$(2.0.30)$$

$$= \frac{2j\sin\pi f}{j2\pi f}$$

$$(2.0.31)$$

$$= \frac{\sin(\pi f)}{\pi f}$$

$$(2.0.32)$$

$$= \sin c(f)$$

$$(2.0.33)$$

where sinc(t), the sampling function is defined as:

$$sinc(t) = \begin{cases} 1 & t = 0\\ \frac{\sin(\pi t)}{\pi t} & otherwise \end{cases}$$
 (2.0.34)

Let the Fourier Transform of a signal x(t) be X(f).

$$x(t) \stackrel{\mathcal{F}}{\rightleftharpoons} X(f)$$
 (2.0.35)

When the signal x(t) is time shifted by t_0 , the resultant Fourier Transform is given by:

$$x(t \pm t_0) \stackrel{\mathcal{F}}{\rightleftharpoons} X(f)e^{\pm j2\pi f t_0} \tag{2.0.36}$$

And when the signal x(t) is time scaled by α , the resulting Fourier Transform is given by:

$$x(\alpha t) \stackrel{\mathcal{F}}{\rightleftharpoons} \frac{1}{|\alpha|} X \left(\frac{f}{\alpha} \right)$$
 (2.0.37)

Since we have already derived the Fourier Transform of rect(t), we would use the properties mentioned above to find the Fourier Transform of h(t):

$$rect(t) \stackrel{\mathcal{F}}{\rightleftharpoons} sinc(f)$$
 (2.0.38)

Using (2.0.36):

$$rect\left(t - \frac{T}{2}\right) \stackrel{\mathcal{F}}{\rightleftharpoons} sinc(f)e^{-j(2\pi f)\frac{T}{2}}$$
 (2.0.39)

$$rect\left(t - \frac{T}{2}\right) \stackrel{\mathcal{F}}{\rightleftharpoons} sinc(f)e^{-j\pi fT}$$
 (2.0.40)

Using (2.0.37),

$$rect\left(\frac{1}{T}\left(t - \frac{T}{2}\right)\right) \stackrel{\mathcal{F}}{\rightleftharpoons} \frac{1}{\frac{1}{|T|}} sinc\left(\frac{f}{T}\right) e^{\frac{-j\pi fT}{T}}$$

$$(2.0.41)$$

$$h(t) \stackrel{\mathcal{F}}{\rightleftharpoons} T sinc\left(\frac{f}{T}\right) e^{-j\pi f}$$

$$(2.0.42)$$

$$\therefore H(f) = T sinc\left(\frac{f}{T}\right) e^{-j\pi f}$$

$$(2.0.43)$$

6) Consider an input signal of $x(t) = \cos 2\pi f_0 t$. The Fourier Transform of x(t) is given by:

$$x(t) = \cos 2\pi f_0 t \stackrel{\mathcal{F}}{\rightleftharpoons} \frac{1}{2} \left[\delta(f - f_0) + \delta(f + f_0) \right]$$
(2.0.44)

using the fact that

$$\cos 2\pi f_0 t = \frac{e^{j2\pi f_0 t} + e^{-j2\pi f_0 t}}{2}$$
 (2.0.45)

and the Fourier Transform of $e^{\pm j2\pi f_0 t}$ is given by:

$$e^{\pm j2\pi f_0 t} \stackrel{\mathcal{F}}{\rightleftharpoons} \delta(f \mp f_0)$$
 (2.0.46)

The output signal will be given by:

$$y(t) = \int_{t-T}^{t} \cos 2\pi f_0 u \, du \quad (2.0.47)$$

$$= \frac{1}{2\pi f_0} \left[\sin 2\pi f_0 t - \sin 2\pi f_0 (t - T) \right] \quad (2.0.48)$$

$$= \frac{\sin \pi f_0 T}{\pi f_0} \left[\cos 2\pi f_0 \left(t - \frac{T}{2} \right) \right] \quad (2.0.49)$$

$$= T \operatorname{sinc}(f_0 T) \cos 2\pi f_0 \left(t - \frac{T}{2} \right) \quad (2.0.50)$$

The Fourier transform of $\cos 2\pi f_0 \left(t - \frac{T}{2}\right)$ can be obtained using (2.0.37) and (2.0.36) as

follows:

$$\cos t = \frac{1}{2} \left[e^{jt} + e^{-jt} \right]$$

$$(2.0.51)$$

$$\cos t \stackrel{\mathcal{F}}{\rightleftharpoons} \frac{1}{2} \left[\delta \left(f - \frac{1}{2\pi} \right) + \delta \left(f + \frac{1}{2\pi} \right) \right]$$

$$(2.0.52)$$

$$\cos \left(t - \frac{T}{2} \right) \stackrel{\mathcal{F}}{\rightleftharpoons} \frac{1}{2} \left[\delta \left(f - \frac{1}{2\pi} \right) + \delta \left(f + \frac{1}{2\pi} \right) \right] e^{j\pi f T}$$

$$(2.0.53)$$

$$\cos 2\pi f_0 \left(t - \frac{T}{2} \right) \stackrel{\mathcal{F}}{\rightleftharpoons} \frac{1}{2\pi f_0} \frac{\delta \left(\frac{f}{2\pi f_0} - \frac{1}{2\pi} \right) + \delta \left(\frac{f}{2\pi f_0} + \frac{1}{2\pi} \right)}{2} e^{j\pi \frac{f}{2\pi f_0} T}$$

$$(2.0.54)$$

$$\cos 2\pi f_0 \left(t - \frac{T}{2} \right) \stackrel{\mathcal{F}}{\rightleftharpoons} \frac{1}{4\pi f_0} \left(\delta \left(\frac{f - f_0}{2\pi f_0} \right) + \delta \left(\frac{f + f_0}{2\pi f_0} \right) \right) e^{j\pi \frac{f}{2f_0} T}$$

$$(2.0.55)$$

Therefore, the Fourier Transform of the output signal y(t) from (2.0.50) is given by:

$$y(t) \stackrel{\mathcal{F}}{\rightleftharpoons} \frac{T \operatorname{sinc}(f_0 T)}{4\pi f_0} e^{j\pi \frac{f}{2f_0} T} \left(\delta \left(\frac{f - f_0}{2\pi f_0} \right) + \delta \left(\frac{f + f_0}{2\pi f_0} \right) \right)$$

$$(2.0.56)$$

$$y(t) \stackrel{\mathcal{F}}{\rightleftharpoons} k e^{j\pi \frac{f}{2f_0} T} \left(\delta \left(\frac{f - f_0}{2\pi f_0} \right) + \delta \left(\frac{f + f_0}{2\pi f_0} \right) \right)$$

$$(2.0.57)$$

where $k = \frac{T sinc(f_0T)}{4\pi f_0}$. Substituting $2\pi f_0 = 1$ and T = 1:

$$y(t) \stackrel{\mathcal{F}}{\rightleftharpoons} ke^{j\pi^2 f} \left(\delta \left(f - \frac{1}{2\pi} \right) + \delta \left(f + \frac{1}{2\pi} \right) \right)$$
 (2.0.58)

$$y(t) \stackrel{\mathcal{F}}{\rightleftharpoons} ke^{j\frac{\pi}{2}} \delta\left(f - \frac{1}{2\pi}\right) + ke^{j\frac{-\pi}{2}} \delta\left(f + \frac{1}{2\pi}\right)$$
 (2.0.59)

using the multiplication property of the Delta function:

$$x(t)\delta(t - t_1) = x(t_1)\delta(t - t_1)$$
 (2.0.60)

Since, $e^{j\frac{\pi}{2}} = j$ and $e^{-j\frac{\pi}{2}} = -j$, we finally get:

$$y(t) \stackrel{\mathcal{F}}{\rightleftharpoons} kj \left[\delta \left(f - \frac{1}{2\pi} \right) - \delta \left(f + \frac{1}{2\pi} \right) \right]$$
 (2.0.61)

Clearly, the Fourier transform of y(t) can be manipulated to represent a sinusoidal wave, which is given by:

$$sin(t) \stackrel{\mathcal{F}}{\rightleftharpoons} \frac{-j}{2} \left[\delta \left(f - \frac{1}{2\pi} \right) - \delta \left(f + \frac{1}{2\pi} \right) \right]$$
 (2.0.62)

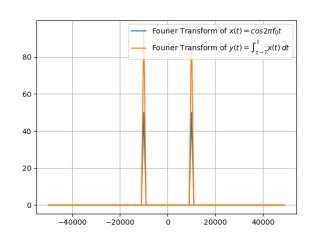


Fig. 6: Fourier Transforms

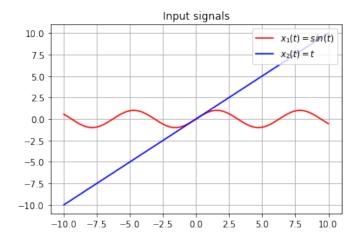


Fig. 6: $x_1(t) = \sin t \text{ and } x_2(t) = t$

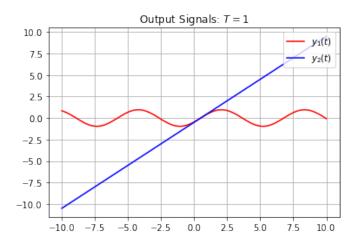


Fig. 6: $y_1(t)$ and $y_2(t)$

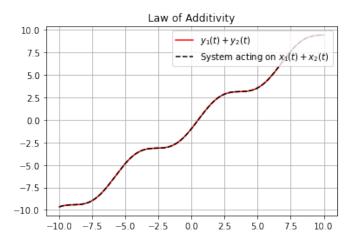


Fig. 6: Law of Additivity

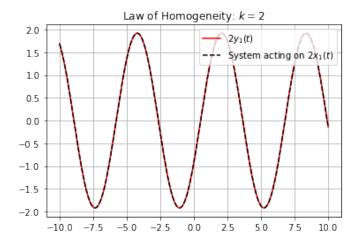


Fig. 6: Law of Homogeneity

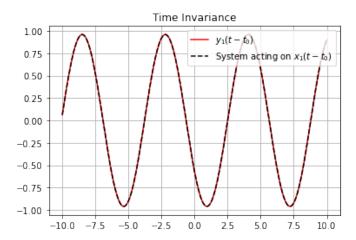


Fig. 6: Time invariance