3

Signals and Systems: Part II

In addition to the sinusoidal and exponential signals discussed in the previous lecture, other important basic signals are the unit step and unit impulse. In this lecture, we discuss these signals and then proceed to a discussion of systems, first in general and then in terms of various classes of systems defined by specific system properties.

The unit step, both for continuous and discrete time, is zero for negative time and unity for positive time. In discrete time the unit step is a well-defined sequence, whereas in continuous time there is the mathematical complication of a discontinuity at the origin. A similar distinction applies to the unit impulse. In discrete time the unit impulse is simply a sequence that is zero except at $n = 0$, where it is unity. In continuous time, it is somewhat badly behaved mathematically, being of infinite height and zero width but having a finite area.

The unit step and unit impulse are closely related. In discrete time the unit impulse is the first difference of the unit step, and the unit step is the running sum of the unit impulse. Correspondingly, in continuous time the unit impulse is the derivative of the unit step, and the unit step is the running integral of the impulse. As stressed in the lecture, the fact that it is a first difference and a running sum that relate the step and the impulse in discrete time and a derivative and running integral that relate them in continuous time should not be misinterpreted to mean that a first difference is a good "representation" of a derivative or that a running sum is a good "representation" of a running integral. Rather, for this particular situation those operations play corresponding roles in continuous time and in discrete time.

As indicated above, there are a variety of mathematical difficulties with the continuous-time unit step and unit impulse that we do not attempt to address carefully in these lectures. This topic is treated formally mathematically through the use of what are referred to as generalized functions, which is a level of formalism well beyond what we require for our purposes. The essential idea, however, as discussed in Section 3.7 of the text, is that the important aspect of these functions, in particular of the impulse, is not what its value is at each instant of time but how it behaves under integration.

In this lecture we also introduce systems. In their most general form, systems are hard to deal with analytically because they have no particular properties to exploit. In other words, general systems are simply too general. We define, discuss, and illustrate a number of system properties that we will find useful to refer to and exploit as the lectures proceed, among them memory, invertibility, causality, stability, time invariance, and linearity. The last two, linearity and time invariance, become particularly significant from this point on. Somewhat amazingly, as we'll see, simply knowing that a system is linear and time-invariant affords us an incredibly powerful array of tools for analyzing and representing it. While not all systems have these properties, many do, and those that do are often easiest to understand and implement. Consequently, both continuous-time and discrete-time systems that are linear and time-invariant become extremely significant in system design, implementation, and analysis in a broad array of applications.

Suggested Reading

Section 2.4.1, The Discrete-Time Unit Step and Unit Impulse Sequences, pages 26–27

Section 2.3.2, The Continuous-Time Unit Step and Unit Impulse Functions, pages 22–25

Section 2.5, Systems, pages 35–39

Section 2.6, Properties of Systems, pages 39–45

单位时跃信号 可看作一串单位时冲.

UNIT STEP FUNCTION: DISCRETE-TIME

$u[n]$

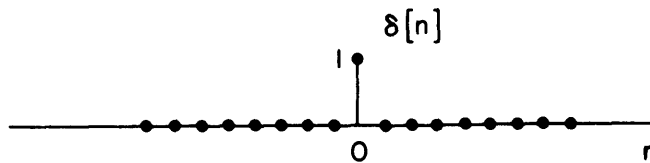$$u[n] = \begin{cases} 1 & n \geq 0 \\ 0 & n < 0 \end{cases}$$

单位脉冲

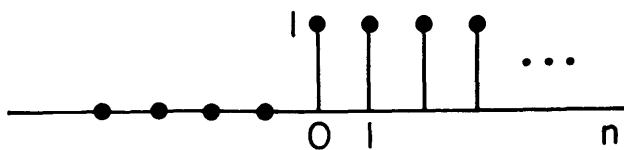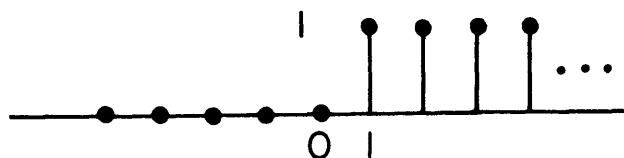**UNIT IMPULSE FUNCTION: DISCRETE-TIME**

(Unit Sample)

$\delta[n]$

$$\delta[n] = \begin{cases} 1 & n = 0 \\ 0 & n \neq 0 \end{cases}$$
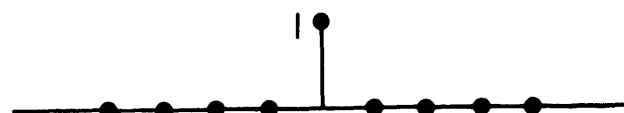
$$\delta[n] = u[n] - u[n-1]$$

first difference 一阶差分.

$u[n]$

$u[n-1]$

$u[n] - u[n-1]$

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

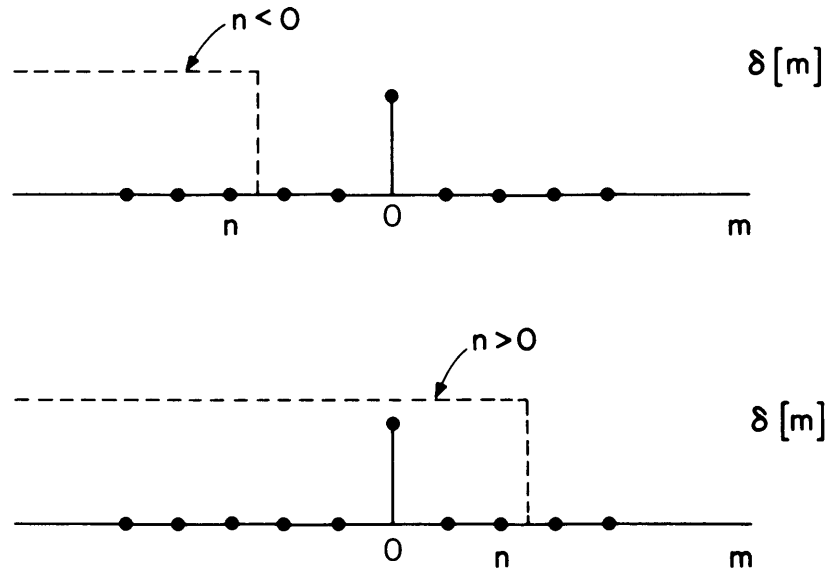**TRANSPARENCY
3.3**
The unit step sequence
as the running sum of
the unit impulse.
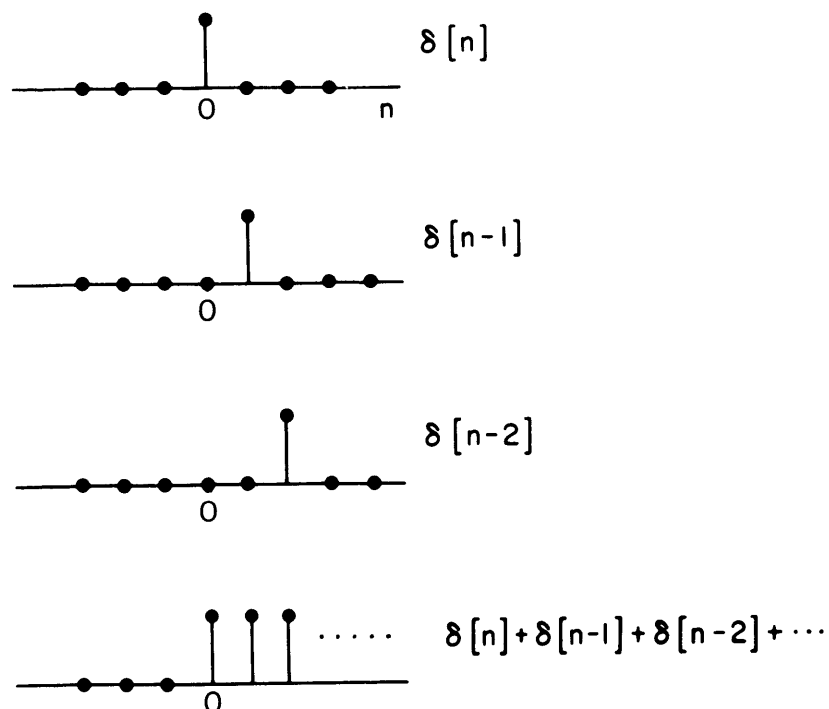
n < 0

$\delta[m]$

n

0

m

n > 0

$\delta[m]$

0

n

m

$$u[n] = \sum_{k=0}^{\infty} \delta[n-k]$$
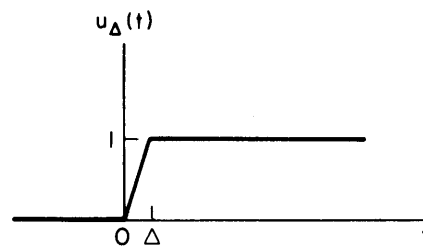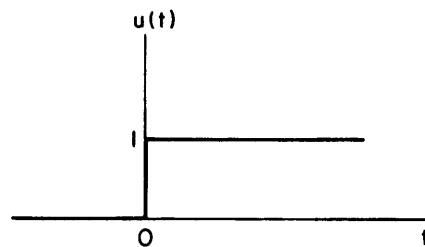
**TRANSPARENCY
3.4**
The unit step sequence
expressed as a
superposition of
delayed unit impulses.

$\delta[n]$

0

n

$\delta[n-1]$

0

$\delta[n-2]$

0

$\cdots \cdots$ $\delta[n] + \delta[n-1] + \delta[n-2] + \cdots$

0

UNIT STEP FUNCTION: CONTINUOUS – TIME

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

$u(t)$

$u_\Delta(t)$

$u(t) = u_\Delta(t)$ as $\Delta \to 0$

UNIT IMPULSE FUNCTION

$$\delta(t) = \frac{du(t)}{dt}$$

$$\delta_\triangle(t) = \frac{du_\triangle(t)}{dt}$$

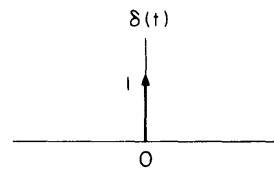$$\delta(t) = \delta_\triangle(t) \text{ as } \triangle \to 0$$

**TRANSPARENCY
3.7**
Interpretation of the
continuous-time unit
impulse as the limiting
form of a rectangular
pulse which has unit
area and for which
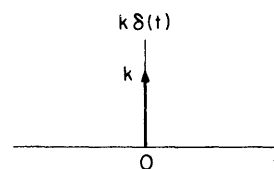the pulse width
approaches zero.

$\delta_\Delta(t)$

$\frac{1}{\Delta}$

O Δ t

area = 1

$\delta(t)$

1

O   t

height = "∞"
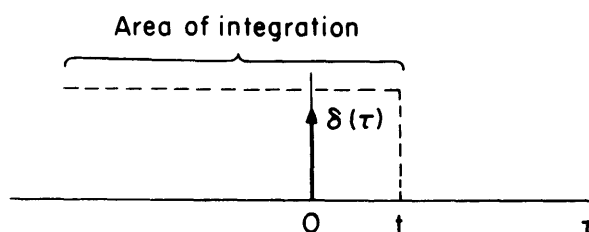width = "O"
area = 1
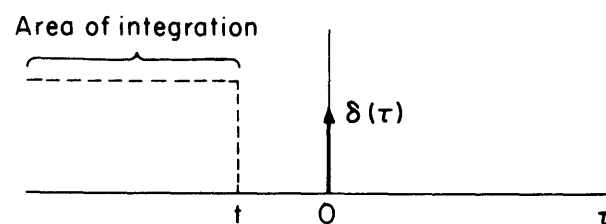
$k\delta(t)$

k

O   t
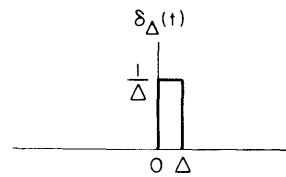
**TRANSPARENCY
3.8**
The unit step
expressed as the
running integral of the
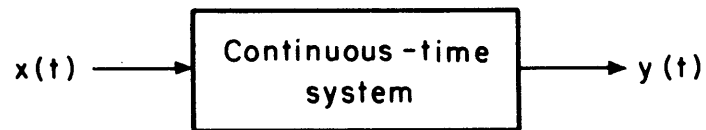unit impulse.

$$\delta(t) = \frac{du(t)}{dt}$$
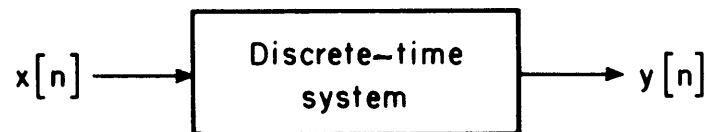
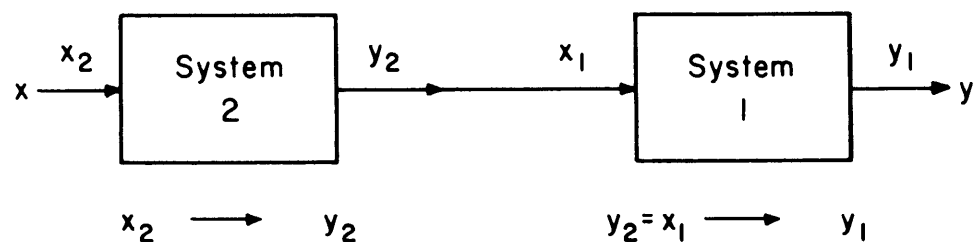$$u(t) = \int_{-\infty}^{t} \delta(\tau)\, d\tau$$

Area of integration

t   O τ

$\delta(\tau)$

Area of integration

O   t τ

$\delta(\tau)$

**TRANSPARENCY
3.9**
Definition of a system.

$$x(t) \longrightarrow \boxed{\begin{array}{c}\text{Continuous - time}\\ \text{system}\end{array}} \longrightarrow y(t)$$

$$x(t) \longrightarrow y(t)$$

$$x[n] \longrightarrow \boxed{\begin{array}{c}\text{Discrete - time}\\ \text{system}\end{array}} \longrightarrow y[n]$$
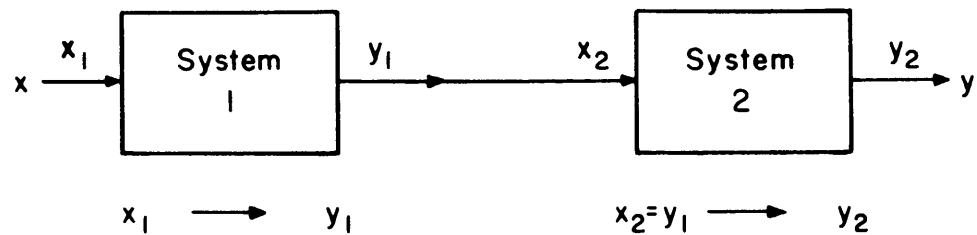
$$x[n] \longrightarrow y[n]$$

**TRANSPARENCY
3.10**
Interconnection of
two systems in
cascade.

Cascade 级联 / 串联

$$x \xrightarrow{x_1} \boxed{\begin{array}{c}\text{System}\\ 1\end{array}} \xrightarrow{y_1} \xrightarrow{x_2} \boxed{\begin{array}{c}\text{System}\\ 2\end{array}} \xrightarrow{y_2} y$$

$$x_1 \longrightarrow y_1 \qquad x_2 = y_1 \longrightarrow y_2$$

$$x \xrightarrow{x_2} \boxed{\begin{array}{c}\text{System}\\ 2\end{array}} \xrightarrow{y_2} \xrightarrow{x_1} \boxed{\begin{array}{c}\text{System}\\ 1\end{array}} \xrightarrow{y_1} y$$

$$x_2 \longrightarrow y_2 \qquad y_2 = x_1 \longrightarrow y_1$$

TRANSPARENCY 3.11
Interconnection of two systems in parallel.

parallel 并联、
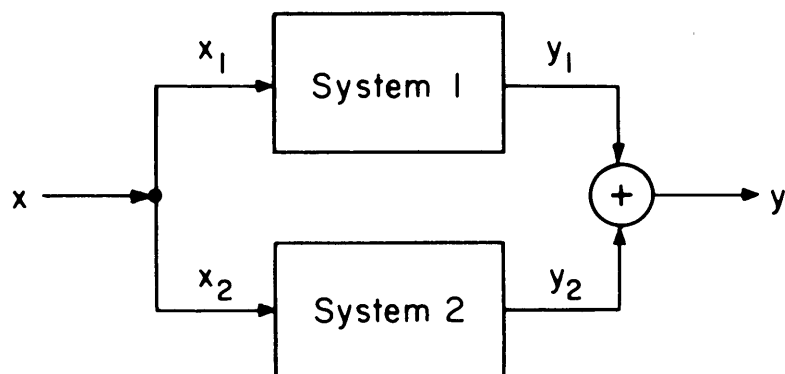
System 1

System 2

$x_1 = x_2 = x$

$y = y_1 + y_2$

TRANSPARENCY 3.12
Feedback inter-connection of two systems.

feedback

System 1

System 2
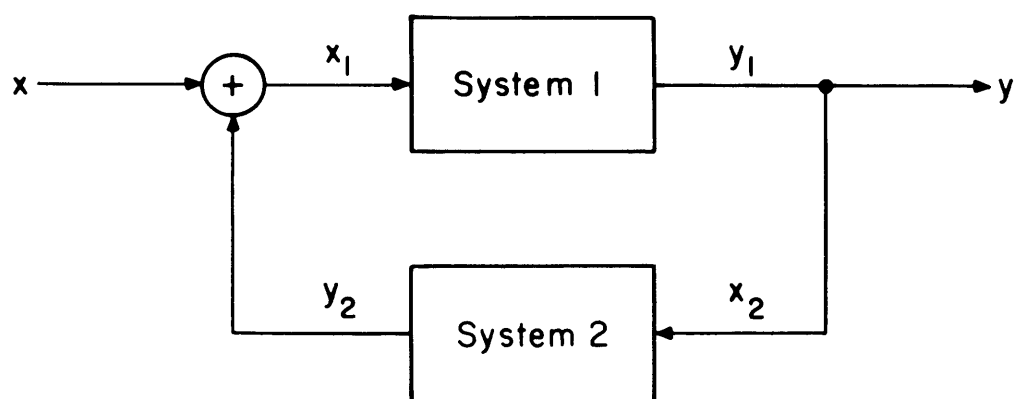
$x_1 = x + y_2$

$y = y_1$

$x_2 = y_1$

MARKERBOARD 3.1

记忆性   可逆性

MEMORYLESS   INVERTIBILITY

任意给定的时间点上的输出to只和同一时间点上的输入有关

$y(t) @ t=t_0 \leftarrow x(t) @ t=t_1$

$y[n] @ n=n_0 \leftarrow x[n] @ n=n_0$

如果已知系统输出就可以计算出唯一的输入

Examples

yes $y(t) = x^2(t)$ Squarer

$y[n] = x^2[n]$

No $y(t) = \int_{-\infty}^{t} x^2(t) dt$

N_2 有延迟就有记忆 $y[n] = x[n-1]$ Unit delay

$x_1(t) \rightarrow \boxed{A} \rightarrow y_1(t)$
$x_1[n] \qquad\qquad y_1[n]$

$x_2(t) \rightarrow \boxed{B} \rightarrow y_2(t)$
$x_2[n] \qquad\qquad y_2[n]$
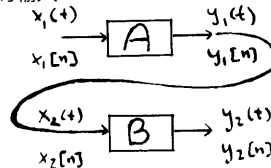
$x_2 = y_1$

If B = Inverse of A

Then $y_2 = x_1$ Identity

恒等系统

System A: 积分电路系统是可逆系统

$y_1(t) = \int_{-\infty}^{t} x_1(\tau) d\tau$ Integrator

System A^{-1}:   微分电路系统不是可逆系统

$y_2(t) = \dfrac{d x_2(t)}{dt}$ differentiator

System A: $\leftarrow y = x^2$
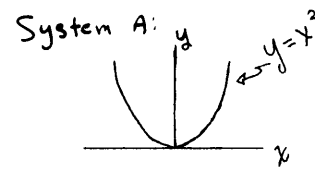
Invertible?   No

Memoryless?   yes

MARKERBOARD 3.2

Causality

任何时间点上的输出只取决于等于或先于该时间点上的输入

Output at any time depends only on input prior or equal to that time

or:

System can't anticipate "future" inputs

or:

$x_1(t) \rightarrow y_1(t)$
$x_2(t) \rightarrow y_2(t)$

If:
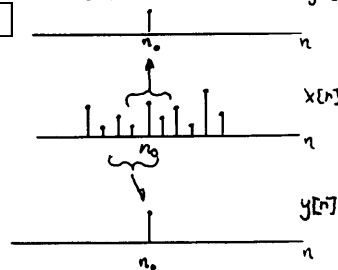$x_1(t) = x_2(t) \quad t < t_0$

Then:
$y_1(t) = y_2(t) \quad t < t_0$

Same for discrete Time

Example:

Not causal

$y[n] = \frac{1}{3}\{x[n-1] + x[n] + x[n+1]\}$

滑动平均系统 $\rightarrow$ Moving Average

$y[n]$

$x[n]$

$y[n]$

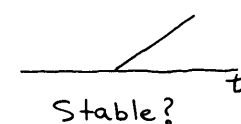$y[n] = \frac{1}{3}\{x[n-2] + x[n-1] + x[n]\}$

Causal

Stability

$\Rightarrow$ For every bounded input the output is bounded 有界输出-有界输入的稳定性
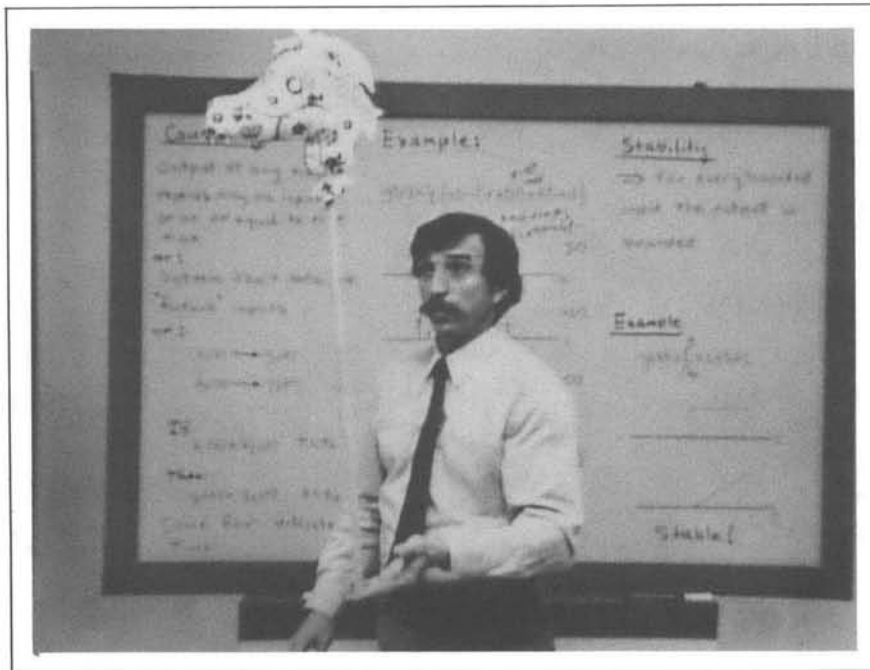
Example

$y(t) = \int_{-\infty}^{t} x(\tau) d\tau$ not Stable

Stable?

**DEMONSTRATION
3.1
Illustration of an
unstable system.**

**MARKERBOARD
3.3**

Time Invariance

C-T;
$$x(t) \longrightarrow y(t)$$

Then
$$x(t-t_0) \longrightarrow y(t-t_0)$$

D-T:
$$x[n] \longrightarrow y[n]$$

Then
$$x[n-n_0] \longrightarrow y[n-n_0]$$

Example
$$y[n] = \sum_{k=-\infty}^{n} x[k] \qquad \text{Accumulator}$$

Time Invariant? yes

Example

$$y(t) = (\sin t)x(t)$$

$$x(t) \longrightarrow (\sin t)x(t)$$

$$x(t-t_0) \longrightarrow (\sin t)x(t-t_0)$$

$$\#$$

$$y(t+t_0) = \sin(t+t_0)x(t-t_0)$$

Time Invariant? No

Linearity

C.T & D.T
$$x(t) \longrightarrow y_1(t)$$
$$x_2(t) \longrightarrow y_2(t)$$

Then:
$$a x_1(t) + b x_2(t) \longrightarrow a y_1(t) + b y_2(t)$$

Examples

$$y(t) = \int_{-\infty}^{t} x(\tau) d\tau \qquad \text{yes}$$

$$y[n] = 2x[n] + 3 \qquad \text{No But}$$

$$y[n] = x^2[n] \qquad \text{Not}$$

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Resource: Signals and Systems
Professor Alan V. Oppenheim

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