Chapter 1

1.2.2 Bounded signals

x(t) is bounded if

 $\exists M [(0 < M < \infty) \land (\forall t | x(t) | \leq M)]$

(got upper n lower range limit)

1.2.3 Absolutely integrable signals

x(t) is absolutely integrable if

$$\int_{-\infty}^{\infty} |x(t)| dt < \infty$$

1.2.6 Energy and Power Signals

Energy signals

$$E = \int_{-\infty}^{\infty} |x(t)|^2 dt$$
 (1.3a)

x(t) is an energy signal $\iff 0 < E < \infty$ (1.3b)

Power signals

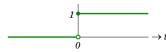
$$P = \lim_{\tau \to \infty} \frac{1}{2\tau} \int_{-\tau}^{\tau} |x(t)|^2 dt \qquad (1.4\epsilon)$$

x(t) is a power signal $\iff 0 < P < \infty$ (1.4b) Chapter 2 If x(t) is a periodic signal, average power may be com- 2.1 Time-domain Operations

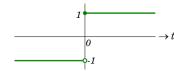
 $\frac{1}{T} \int_0^T |x(t)|^2 dt$

- Energy signals have 0 average power, bc E = finite
- Power signals have infinite total energy, bc P = finite implies $E = \infty$
- · All bounded periodic signals are power signals

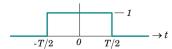
$\mathbf{u}(\mathbf{t})$:



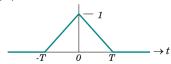
sgn(t):



 $\mathbf{rect}\left(\frac{t}{T}\right)$:

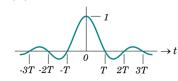


$\operatorname{tri}\left(\frac{t}{T}\right)$:



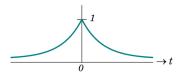
$\operatorname{sinc}\left(\frac{t}{T}\right)$:

 $e^{-\alpha t}u(t)$:





 $e^{-\alpha|t|}$:



2.1.5 Convolution of 2 Signals

$$x(t) * y(t) = \int_{-\infty}^{\infty} x(\alpha)y(t-\alpha) d\alpha$$

- Symmetry:
- $\delta(t) = \delta(-t)$
- 2. Sampling:

$$x(t)\delta(t-\lambda) = x(\lambda)\delta(t-\lambda)$$

$$\int_{-\infty}^{\infty} x(t)\delta(t-\lambda)dt = x(\lambda)$$

4. Replication

$$x(t) * \delta(t - \lambda) = x(t - \lambda)$$

Convolution with Dirac- δ Comb function $x_p(t) = x(t) * \sum \delta(t - nT)$

$$= \sum_{n} x(t - nT)$$

Multiplication with the Dirac- δ Comb function

Used for sampling

$$x_s(t) = x(t) \times \sum_n \delta(t - nT)$$
$$= \sum_n x(t) \times \delta(t - nT)$$
$$= \sum_n x(nT)\delta(t - nT)$$

Chapter 3

3.2 Spectrum of a Sinusoid

Spectrum of a Complex Exponential Signal
$$\tilde{x}(t) = \mu e^{j(2\pi f_0 t + \phi)} = \mu e^{j\phi} \times e^{j2\pi f_0 t}$$

Spectrum of a Cosine Signal

$$\mu\cos(2\pi f_0 t + \phi)$$

$$= \frac{\mu}{2} e^{j\phi} e^{j2\pi f_0 t} + \frac{\mu}{2} e^{j(-\phi)} e^{j2\pi (-f_0) t}$$

Spectrum of a Sine Signal
$$\mu\sin(2\pi f_0t+\phi)=\frac{\mu}{2}e^{j(\phi-0.5\pi)}e^{j2\pi f_0t}\\ +\frac{\mu}{2}e^{j(-\phi+0.5\pi)}e^{j2\pi(-f_0)t}$$

Complex exponential Fourier Series

$$x_p(t) = \sum_{k=-\infty}^{\infty} c_k e^{j2\pi kt/T_p}$$

$$=\sum_{k=-\infty}^{\infty}c_ke^{j2\pi kf_pt} \tag{3.1a}$$

$$c_k = \frac{1}{T_p} \int_{t_0}^{t_0 + T_p} x_p(t) e^{-j2\pi kt/T_p} dt, k \in \mathbb{Z}$$

Trigonometric Fourier Series

$$x_p(t) = a_0 + 2\sum_{k=1}^{\infty} [a_k \cos(2\pi kt/T_p)]$$

$$a_k = \frac{1}{T_p} \int_{t_0}^{t_0 + T_p} x_p(t) \cos(2\pi kt/T_p) dt; k \ge 0$$

$$b_k = \frac{1}{T_p} \int_{t_0}^{t_0 + T_p} x_p(t) \sin(2\pi k t / T_p) dt; k > 0 \quad \text{ Sine }$$

Chapter 4

4.1 Fourier Transform

Forward Fourier Transform

$$X(f) = \int_{-\infty}^{\infty} x(t)e^{-j2\pi ft} dt \qquad (4.1a)$$

Inverse Fourier Transform
$$x(t) = \int_{-\infty}^{\infty} X(f) e^{j2\pi ft} df \qquad (4.1b)$$

Spectrum of exponentially decaying pulse $x(t) = Ae^{-\alpha t}u(t)$

Assume
$$\alpha > 0$$

Assume
$$\alpha > 0$$

$$X(f) = \frac{A}{\alpha + j2\pi f}$$

4.3 Spectral properties of a REAL signal

- If x(t) is **REAL** $(x^*(t) = x(t))$, then
- X(f) is conjugate symmetric $(X^*(f) = X(f))$
- |X(f)| is even (|X(f)| = |X(-f)|)
- $\angle X(f)$ is odd $(\angle X(f) = -\angle X(-f))$
- If x(t) is **REAL** and **EVEN** $(x^*(t) = x(t) \land$ x(-t) = x(t), then
 - X(f) is real $(X^*f = X(f))$
- X(f) is even (X(-f) = X(f))
- If x(t) is **REAL** and **ODD** $(x^*(t) = x(t) \land x(-t) =$ -x(t)), then
- X(f) is imaginary $(X^*(f) = -X(f))$
- X(f) is odd (X(-f) = -X(f))

The above can apply to Fourier series coefficients of periodic signals too:

- $x_p(t)$ is **REAL**
- c_k is conjugate symmetric $(c_k^* = c_{-k})$
- $|c_k|$ has even symmetry $(|c_k| = |c_{-k}|)$
- $\angle c_k$ has odd symmetry $(\angle c_k = -\angle c_{-k})$
- $x_p(t)$ is **REAL** and **EVEN**
- c_k is real $(c_k^* = c_k)$
- c_k is even $(c_k = c_{-k})$
- $x_n(t)$ is **REAL** and **ODD**
- c_k is imaginary $(c_k^* = -c_k)$
- c_k is odd $(c_k = -c_{-k})$

4.4 Spectrum of Signals that are not Absolutely In-

$$\Im\{K\delta(t)\} = \int_{-\infty}^{\infty} K\delta(t)e^{-j2\pi ft}dt = K \quad (4.13)$$

By duality, $\Im\{K\} = K\delta(f)$

4.4.1 Spectrm of Unit Step and Signum function

$$\Im\{u(t)\} = \frac{1}{j2\pi f} + \frac{1}{2}\delta(f)$$

$$\Im\{\operatorname{Sgn}(t)\} = \frac{1}{j\pi f}$$

4.4.2 Continuous-Frequency Spectrum of Periodic Signals

(3.1a) The following make use of the fact that

$$s\{k\} = Ko(f) \tag{4.14}$$

$$\begin{aligned} x_{dc}(t) &= K \\ X_{dc}(f) &= \Im\{k\} = K\Im\{1\} = K\delta(f) \end{aligned}$$

Complex Exponential

$$\tilde{x}(t) = Ke^{j2\pi f_0 t}$$

$$\tilde{X}(f) = \Im\{Ke^{j2\pi f_0 t}\} = K\delta(f - f_0)$$

$$\Im\{K\cos\left(2\pi f_0t\right)\}$$

$=\frac{K}{2}\delta(f-f_0)+\frac{K}{2}\delta(f+f_0)$

$\Im\{K\sin(2\pi f_0 t)\}$

$$= \frac{K}{j2} \delta(f - f_0) - \frac{K}{j2} \delta(f + f_0)$$

Arbitrary periodic signals

Let $x_p(t)$ be a periodic signal with period T_p and fundamental frequency f_p

$$X_p(f) = \sum_{k=-\infty}^{\infty} c_k \delta(f - kf_p)$$
 (4.16)

4.4.2.1 Spectrum of Dirac- δ Comb function

$$\begin{aligned} \operatorname{comb}_{\lambda}(t) &\triangleq \sum_{n} \delta(t - n\lambda) \\ c_{k} &= \frac{1}{\lambda} \\ \Im\{\operatorname{comb}_{\lambda}(t)\} &= \operatorname{COMB}_{\lambda}(f) \\ &= \frac{1}{\lambda} \sum_{k} \delta(f - k/\lambda) \end{aligned}$$

Chapter 5

5.1 Energy Spectral Density (ESD)

Total energy of a signal x(t) is defined as

y of a signal
$$x(t)$$
 is defined as
$$E = \int_{-\infty}^{\infty} |x(t)|^2 dt \text{ (Joules)}$$
 (5.1)

yleigh Energy Theorem
$$E = \int_{-\infty}^{\infty} |x(t)|^2 dt = \int_{-\infty}^{\infty} |X(f)|^2 df, \quad (8)$$

Energy Spectral Density
$$E_x(f) = |X(f)|^2$$
 Joules Hz^{-1} (5.3)

- Properties of $E_x(f)$ 1. $E_x(f)$ is a real function of f
- 2. $E_x(f) \geq 0 \quad \forall f$
- 3. $E_x(f)$ is an even function of f if x(t) is real.

5.2 Power Spectral Density (PSD)

In the time-domain, the average power of a signal x(t) is

$$P = \lim_{\tau \to \infty} \frac{1}{2\tau} \int_{-\tau}^{\tau} |x(t)|^2 dt \qquad (5.$$

Windowed version of x(t):

$$x_W(t) = x(t)\operatorname{rect}\left(\frac{t}{2W}\right)$$
 (5.5)

Parseval Power Theorem
$$P = \lim_{W \to \infty} \frac{1}{2W} \int_{-W}^{W} |x(t)|^2 dt$$

$$= \int_{-\infty}^{\infty} \lim_{W \to \infty} \frac{1}{2W} |X_W(f)|^2 df \qquad (5.9)$$

Power Spectral Density

$$P_x(f) = \lim_{W \to \infty} \frac{1}{2W} |X_W(f)|^2 \text{ Watts Hz}^{-1}$$

Properties of $P_x(f)$

1. $P_x(f)$ is a real function of f

5.2.1 PSD of Periodic Signals

- 2. $P_x(f) > 0 \quad \forall f$
- 3. $P_x(f)$ is an even function of f if x(t) is real.

From chapter 4 equation 4.16:

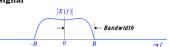
$$X_p(f) = \sum_{k=-\infty}^{\infty} c_k \delta(f - kf_p)$$

$$P_x(f) = \sum_{k=-\infty}^{\infty} |c_k|^2 \delta(f - kf_p)$$
 (5.12)

Average power of $x_p(t)$

$$P = \int_{-\infty}^{\infty} P_x(f)df = \sum_{k=-\infty}^{\infty} |c_k|^2$$
 (5.1)

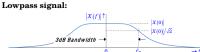
5.3.1 Bandlimited Signals Lowpass signal



Bandpass signal



5.3.2 Signals with Unrestricted Band 5.3.2.1 3dB Bandwidth





5.3.2.2 1st-null Bandwidth

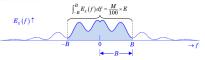




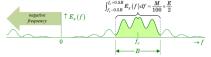
(5.4) 5.3.2.3 M% Energy Containment Bandwidth

Smallest bandwidth that contains at least M% of the total signal energy $E = \int_{-\infty}^{\infty} E_x(f) df$

Lowpass:



Bandpass:

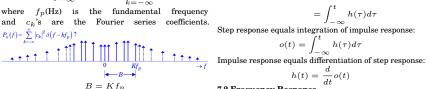


5.3.2.4 M% Power Containment Bandwidth

The smallest bandwidth that contains at least M% of the 7.1.1 Step Response

$$P = \int_{-\infty}^{\infty} P_x(f)df = \sum_{k=-\infty}^{\infty} |c_k|^2$$

where $f_p(Hz)$ is the fundamental frequency and c_k 's are the Fourier series coefficients. $P_x(f) = \sum_{k=0}^{\infty} |c_k|^2 \delta(f - kf_p) \uparrow$



where K is the smallest positive integer that satisfies

$$\sum_{k=-k}^{K} |c_k|^2 \ge \frac{M}{100} \times P$$

Chapter 6

6.1 Systems

6.2 Classification of Systems

6.2.1 Systems with Memory and Without Memory

Memoryless: output at a given time is dependent on only the input at that time.

Otherwise, the system has memory / is dynamic.

6.2.2 Causal and Noncausal Systems

Causal (or non-anticipative): Its output, y(t), at the present time depends on only the present and/or past values of its input, x(t).

... not possible for a causal system to produce an output before an input is applied. $\forall t < 0 \ y(t) = 0$.

6.2.3 Stable and Unstable Systems

BIBO stable (bounded-input/bounded-output): For every bounded input x(t) where

$$\forall t |x(t)| \le k \tag{6.2}$$

the system produces a bounded output y(t) where

$$\forall t \mid y(t) \mid \le L \tag{6.3}$$

in which K and L are positive constants

6.2.4 Linear and Nonlinear Systems

Linear system satisfies the following:

$$\mathbf{T}[\alpha_1 x_1(t) + \alpha_2 x_2(t)]$$

$$= \alpha_1 \mathbf{T}[x_1(t)] + \alpha_2 \mathbf{T}[x_2(t)]$$

$$= \alpha_1 y_1(t) + \alpha_2 y_2(t)$$
(6.6)

(6.6) is known as the superposition property. Important property of linear systems:

 $x(t) = 0 \implies y(t) = 0$

Time-invariant: a time shift (delay or advance) in the input signal, x(t), causes the same time shift in the output signal, y(t).

$$\mathbf{T}[x(t-\tau)] = y(t-\tau) \tag{6.7}$$

A time-varying system is one which does not satisfy (6.7). where $|\tilde{H}(j\omega)|$ is called the magnitude response and Laplace Transform

$$\tilde{F}(s) = \mathcal{L}\{f(t)\} = \int_0^\infty f(t)e^{-st}dt$$
 (6.8) **7.4 Sinusoidal Response at Steady-State**

where s is a complex variable

Inverse Laplace Transform
$$f(t) = \mathcal{L}^{-1} \left\{ \tilde{F}(s) \right\} = \frac{1}{2\pi j} \int_{\gamma - j\infty}^{\gamma + j\infty} \tilde{F}(s) ds$$
(6.9)

Chapter 7

7.1 Impulse Response

Impulse response, h(t): The response/output when the input is a unit impulse, $\delta(t)$.

$$\delta(t) \to \text{LTI system} \to h(t)$$

where

$$h(t) = \mathbf{T}[\delta(t)] \tag{7.1}$$

$$\mathbf{T}[x(t)] = y(t) = x(t) * h(t)$$
 (7)

average signal power. For a periodic signal, the aerage Step response: the output of the system when input is

$$u(t) \to h(t) \to o(t) = \int_{-\infty}^{\infty} h(\tau)u(t-\tau)d\tau$$
$$= \int_{-\infty}^{t} h(\tau)d\tau$$

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

$$h(t) = \frac{d}{dt}o(t)$$

7.2 Frequency Response

Frequency response (H(f)): The Fourier transform of the system impulse response h(t)

$$H(f) = \Im\{h(t)\} = \int_{-\infty}^{\infty} h(t)e^{-j2\pi ft}dt$$
 (7.6)

$$Y(f) = X(f) \cdot H(f)$$

$$H(f) = |H(f)|e^{j \angle H(f)}$$
(7.5)

where |H(f)| is called the magnitude response and $\angle H(f)$ is called the phase response of the system.

7.3 Transfer Function

Transfer function $\tilde{H}(s)$: Laplace transform of h(t)

$$\tilde{H}(s) = \mathcal{L}\{h(t)\} = \int_0^\infty h(t)e^{-st}dt$$
 (7.9) Applying Laple tions set to 0, where $s = \sigma + j\omega$ is a complex variable.

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

$$\begin{split} \tilde{Y}(s) &= \tilde{X}(s) \cdot \tilde{H}(s) \\ &\xrightarrow{\chi(t)} \quad \text{M(t)} \quad \xrightarrow{\chi(t)} \quad \chi(t) \times \chi(t) \times \chi(t) \\ &\xrightarrow{\chi(t)} \quad \text{H(t)} \quad \xrightarrow{\chi(t)} \quad \chi(t) \times \chi(t) \times \chi(t) \\ &\xrightarrow{\chi(t)} \quad \xrightarrow{\chi(t)} \quad \chi(t) \times \chi(t) \times \chi(t) \\ \end{split}$$

(6.3) 7.4 Relationship between Transfer Function and Frequency Response

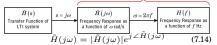
Substituting $s = i\omega$ into (7.9), we get

Substituting
$$s=j\omega$$
 into (7.9), we get $\tilde{H}(s)\Big|_{s=j\omega}=\tilde{H}(j\omega)=\int_0^\infty h(t)e^{-j\omega t}dt$ (7.11) Sub $\omega=2\pi f$ into (7.11):

$$\tilde{H}(j\omega)\Big|_{\omega=2\pi f} = \int_0^\infty h(t)e^{-j2\pi ft}dt \qquad (7.12)$$

and (7.12) are equivalent.

equivalent.
$$H(f) = \left. \tilde{H}(j\omega) \right|_{\omega = 2\pi f} \tag{7.13}$$
 Not always true. See APPENDIX.



 $\angle \tilde{H}(j\omega)$ is called the phase response of the system.

Let system input at steady-state be
$$x(t) = Ae^{j(2\pi f_0 t + \psi)} \tag{7.1}$$

$$X(f) = Ae^{j\psi}\delta(f - f_0) \tag{7.16}$$

$$i(\psi + \angle H(f_0)) \le c \le \sqrt{g_1 g_2}$$

$$Y(f) = A |H(f_0)| e^{j(\psi + \angle H(f_0))} \delta(f - f_0)$$
 (7.17)

$$y(t) = \Im^{-1} \{Y(f)\}\$$

= $A |H(f_0)| e^{j(2\pi f_0 t + \psi + \angle H(f_0))}$ (7.18)

$$x(t) = Ae^{j\left(2\pi f_o t + \psi\right)} \longrightarrow H(f) \longrightarrow y(t) = A|H(f_o)|e^{j\left(2\pi f_o t + \psi + \angle H(f_o)\right)}$$

$$x(t) = A\cos(2\pi f_o t + \psi) \longrightarrow H(f) \longrightarrow y(t) = A|H(f_o)|\cos(2\pi f_o t + \psi + \angle H(f_o))$$

$$x(t) = A\sin(2\pi f_o t + \psi) \longrightarrow H(f) \longrightarrow y(t) = A|H(f_o)|\sin(2\pi f_o t + \psi + \angle H(f_o))$$

Steady-state Sinusoidal Response of a LTI System in f-domain

$$\begin{split} x(t) &= Ae^{j\left(\phi_{0}t + \psi\right)} & \longrightarrow \widehat{H}(j\omega) \longrightarrow y(t) = A|\widehat{H}(j\omega_{0})|e^{j\left(\phi_{0}t + \psi\right)} + \angle\widehat{H}(j\omega_{0})| \\ x(t) &= A\cos\left(\phi_{0}t + \psi\right) & \longrightarrow \widehat{H}(j\omega) \longrightarrow y(t) = A|\widehat{H}(j\omega_{0})|\cos\left(\phi_{0}t + \psi\right) + \angle\widehat{H}(j\omega_{0})| \\ x(t) &= A\sin\left(\phi_{0}t + \psi\right) & \longrightarrow \widehat{H}(j\omega) \longrightarrow y(t) = A|\widehat{H}(j\omega_{0})|\sin\left(\phi_{0}t + \psi\right) + \angle\widehat{H}(j\omega_{0})| \\ x(t) &= A\sin\left(\phi_{0}t + \psi\right) & \longrightarrow \widehat{H}(j\omega) \longrightarrow y(t) = A|\widehat{H}(j\omega_{0})|\sin\left(\phi_{0}t + \psi\right) + \angle\widehat{H}(j\omega_{0})| \\ x(t) &= A\sin\left(\phi_{0}t + \psi\right) & \longrightarrow \widehat{H}(j\omega) \longrightarrow y(t) = A|\widehat{H}(j\omega_{0})|\sin\left(\phi_{0}t + \psi\right) + \angle\widehat{H}(j\omega_{0})| \\ x(t) &= A\sin\left(\phi_{0}t + \psi\right) & \longrightarrow \widehat{H}(j\omega) \longrightarrow y(t) = A|\widehat{H}(j\omega_{0})|\sin\left(\phi_{0}t + \psi\right) + \angle\widehat{H}(j\omega_{0})| \\ x(t) &= A\sin\left(\phi_{0}t + \psi\right) & \longrightarrow \widehat{H}(j\omega) \longrightarrow y(t) = A|\widehat{H}(j\omega_{0})|\sin\left(\phi_{0}t + \psi\right) + \angle\widehat{H}(j\omega_{0})| \\ x(t) &= A\sin\left(\phi_{0}t + \psi\right) & \longrightarrow \widehat{H}(j\omega) \longrightarrow y(t) = A|\widehat{H}(j\omega_{0})|\sin\left(\phi_{0}t + \psi\right) + \angle\widehat{H}(j\omega_{0})| \\ x(t) &= A\sin\left(\phi_{0}t + \psi\right) & \longrightarrow \widehat{H}(j\omega) \longrightarrow y(t) = A|\widehat{H}(j\omega_{0})|\cos\left(\phi_{0}t + \psi\right) + \angle\widehat{H}(j\omega_{0})|$$

Steady-state Sinusoidal Response of a LTI System in ω-domain

7.6 LTI Systems Described by Differential Equations

LTI systems represented by linear constant-coefficient differential equations have the general form

$$\sum_{n=0}^{N} a_n \frac{d^n y(t)}{dt^n} = \sum_{m=0}^{M} b_m \frac{d^m x(t)}{dt^m}$$
 (7.21)

where x(t) is input, y(t) is output, and a_n , b_m are real

7.6.1 Transfer Function

Applying Laplace to both sides of (7.21) with initial condi-

ns set to 0,
$$\sum_{n=0}^{N} a_n \tilde{Y}(s) s^n = \sum_{m=0}^{M} b_m \tilde{X}(s) s^m$$

$$\tilde{H}(s) = \frac{\tilde{Y}(s)}{\tilde{Y}(s)}$$

$$(7.22)$$
Pole: $s_1 = -\frac{1}{T}$
Impulse Response $h(t)$

$$h(t) = \mathcal{L}^{-1} \left\{ \tilde{H}(s) \right\} = \frac{K}{T} e^{-t/T} u(t)$$
• Step Response $o(t)$

$$o(t) = \int_{0}^{t} h(\tau) d\tau = \mathcal{L}^{-1} \left\{ \frac{1}{T} \tilde{H}(s) \right\} d\tau =$$

$$H(s) = \frac{\tilde{X}(s)}{\tilde{X}(s)}$$

$$= \frac{b_M s^M + b_{M-1} s^{M-1} + \dots + b_0}{a_N s^N + a_{N-1} s^{N-1} + \dots + a_0}$$

$$\tilde{H}(s) = K \frac{\left(\frac{s}{z_1} + 1\right)\left(\frac{s}{z_2} + 1\right) \cdot \cdot \cdot \left(\frac{s}{z_M} + 1\right)}{\left(\frac{s}{p_1} + 1\right)\left(\frac{s}{p_2} + 1\right) \cdot \cdot \cdot \left(\frac{s}{p_N} + 1\right)}$$

$$K = \frac{a_0}{b_0}$$

Sub
$$\omega = 2\pi f$$
 into (7.11):
$$\tilde{H}(j\omega)\Big|_{\omega=2\pi f} = \int_0^\infty h(t)e^{-j2\pi ft}dt \qquad (7.12) \qquad \tilde{H}(s) = K'\frac{(s+z_1)(s+z_2)\dots(s+z_M)}{(s+p_1)(s+p_2)\dots(s+p_N)}$$
 (7.23c) For causal LTI systems, $\forall t < 0 \ h(t) = 0$. Hence (7.6)

$$K = \frac{b_M}{a_N}$$

(7.13) $\forall n \in \{1, 2, \dots, N\}$

• $\tilde{H}(-p_n) = \infty$

• $-p_n$ are called **poles** of $\tilde{H}(s)$

 $\forall m \in \{1, 2, \dots, M\}$

• $\tilde{H}(-z_m) = 0$

• $-z_m$ are called **zeros** of $\tilde{H}(s)$

The system is said to have N poles and M zeros, and the $\ \ \, \bullet \ \,$ Overdamped system: distinct real poles, $\zeta > 1$ difference N-M is called pole-zero excess.

7.6.2 System Stability

BIBO Stable

- · All system poles lying on the left-half s-plane
- h(t) will converge to 0 as t tends to infinity $\lim_{t\to\infty} h(t) = 0$

Marginally Stable

- One or more non-repeated system poles lying on the imaginary axis of the s-plane and no system pole lying 2. $\tilde{H}(s) = K_d s$: differentiator with gain K_d on the right half s-plane.
- h(t) will not "blow up" and become unbounded, but 4. $\tilde{H}(s) = s/z_m + 1$: zero factor with unity DC gain neither will it converge to zero as t tends to infinity. $\lim_{t\to\infty} |h(t)| \neq \infty$ and $\lim_{t\to\infty} h(t) \neq 0$

Unstable (Case 1)

· One or more system poles lying on the right-half s-

• h(t) will "blow up" and become unbounded as t tends

 $\lim_{t\to\infty}|h(t)|=\infty$

Unstable (Case 2)

- · One or more repeated system poles lying on the imaginary axis
- h(t) will "blow up" and become unbounded as t tends to infinity

$$\lim_{t\to\infty} |h(t)| = \infty$$

7.7 First Order System (Standard Form) 7.7.1 Differential Eqn, Transfer Func, Impulse Response and Step Response

• Differential equation:

$$T\frac{dy(t)}{dt} + y(t) = Kx(t) \tag{7.26}$$

where

x(t): system input

y(t): system output

- K: DC gain

- T: time-constant

• Transfer Function
$$\tilde{H}(s)$$
:

$$Ts\tilde{Y}(s) + \tilde{Y}(s) = K\tilde{X}(s)$$

$$\rightarrow \tilde{H}(s) = \frac{\tilde{Y}(s)}{\tilde{X}(s)} = \frac{K}{Ts+1}$$
(7.27)

$$u(t) = \mathcal{L}^{-1} \left\{ \tilde{H}(s) \right\} = \frac{K}{T} e^{-t/T} u(t)$$

Step Response
$$o(t)$$

$$o(t) = \int_{-\infty}^{t} h(\tau)d\tau = \mathcal{L}^{-1} \left\{ \frac{1}{s} \tilde{H}(s) \right\}$$
$$= K \left[1 - e^{-t/T} \right] u(t)$$

7.8 Second Order System (Standard Form) 7.8.1 Dif- Asymptotic phase of phase plot ferential Eqn and Transfer Func

· Differential equation:

merential equation:
$$\frac{d^2y(t)}{dt^2} + 2\zeta\omega_n\frac{dy(t)}{dt} + \omega_n^2y(t) = K\omega_n^2x(t)$$

where

x(t): system input

y(t): system output

- ζ: damping ratio - ω_n : undamped natural frequency (when $\zeta < 1$)

- K: DC gain

Transfer function H

(s)

Transfer function
$$H(s)$$

 $s^2 \tilde{Y}(s) + 2\zeta \omega_n s \tilde{Y}(s) + \omega_n^2 \tilde{Y}(s) = K \omega_n^2 \tilde{X}(s)$

$$\implies \tilde{H}(s) = \frac{\tilde{Y}(s)}{\tilde{X}(s)} = \frac{K\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2}$$

Poles: $s_{1,2} = -\omega_n \zeta \pm \omega_n (\zeta^2 - 1)^{1/2}$

- Critically damped system: repeated real poles, $\zeta = 1$
- · Underdamped system: conjugate complex poles, $0 < \zeta < 1$
- Undamped system: conjugate imaginary poles, $\zeta = 0$

Chapter 8

8.1 Construction of Bode Plots

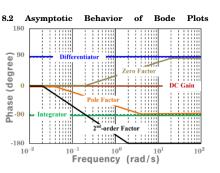
Basic systems:

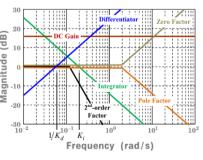
1. $\tilde{H}(s) = K_{dc}$: DC gain (constant)

3. $\tilde{H}(s) = K_i/s$: integrator with gain K_i

 $(\tilde{H}(0) = 1)$ 5. $\tilde{H}(s) = \frac{1}{s/p_n+1}$: pole factor with unity DC gain

6. $\tilde{H}(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2}$: 2nd-order factor with





High frequency:

Pole-zero excess
$$\times (-90^{\circ})$$
 (8.4a) quency:

(8.4b)

 $\begin{bmatrix} \text{No. of } \int dt - \text{No. of } \frac{d}{dt} \end{bmatrix} \times (-90^\circ)$ Asymptotic slope of magnitude plot

High frequency: [Pole-zero excess] \times (-20 dB/decade) (8.5a)

No. of $\int dt$ – No. of $\frac{d}{dt} \times (-20 \text{ dB/decade})$ (8.5a)

Chapter 9

9.1 Idealized LTI filters

Ideal Low-Pass Filter (LPF)

• Frequency response: $H(f) = A \operatorname{rect}\left(\frac{f}{2B}\right)$ • Impulse response: $h(t) = 2AB \operatorname{sinc}(2Bt)$

Ideal Band-Pass Filter (BPF)

• Frequency response:
$$H(f) = A \left[rect \left(\frac{f + f_0}{B} \right) + rect \left(\frac{f - f_0}{B} \right) \right]$$

Impulse response:

 $h(t) = 2AB\operatorname{sinc}(Bt)\cos(2\pi f_0 t)$

9.2 Continuous-time Sampling and Reconstruction of Signals

Nyquist Sampling Theorem:

Nyquist sampling frequency / Nyquist rate $f_s = 2 f_m$ 9.3 Sampling Band-limited Bandpass

Signal below Nyquist Rate

(a) Overlapping spectral images
$$(f_c > 0.5B)$$

 $f_s = 2 f_c / k; \quad k = 1, 2, \dots, |2 f_c / B| \quad (9.2a)$

(b) Un-aliased spectral images
$$(f_c>1.5B)$$

$$\frac{2f_c+B}{b+1}\leq f_s\leq \frac{2f_c-B}{b};$$

$$k=1,2,\ldots,\left|rac{2f_c-B}{2B}
ight|$$