Signals and Systems 1.2

---Elementary Signals

School of Information & Communication Engineering，BUPT

Reference:
1. Textbook: 1.6

Outline of Today's Lecture

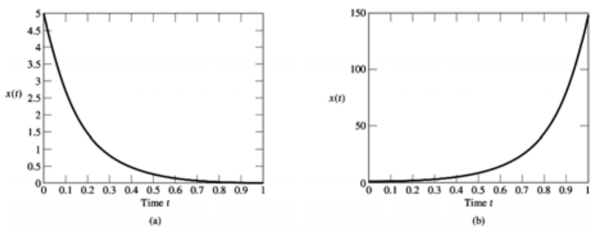
- Elementary Signals: Several elementary signals feature prominently in the study of signals and systems. All of elementary signals serve as building blocks for construction of more complex signals.
  - Exponential Signals
  - Sinusoidal Signals
  - The Unit-Step Function
  - The Unit-Impulse Function

Elementary Signals---Exponential Signals

$$x(t) = Be^{at}$$

***B* and *a* are real parameters**

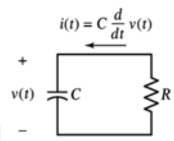
1. **Decaying exponential, for which *a* < 0**
2. **Growing exponential, for which *a* > 0**



Elementary Signals---Exponential Signals

- For a physical example of an exponential signal, consider a so-call lossy capacitor. The capacitor has capacitance C, and the loss is represented by shunt resistance(分流电阻) R. The capacitor is charged by connecting a battery across it, and then the battery is removed at time t=0. Let V_0 denote the initial value of the voltage developed across the capacitor. For t≧0:

$$RC\frac{d}{dt}v(t) + v(t) = 0$$



$$v(t) = V_0 e^{-t/(RC)}$$

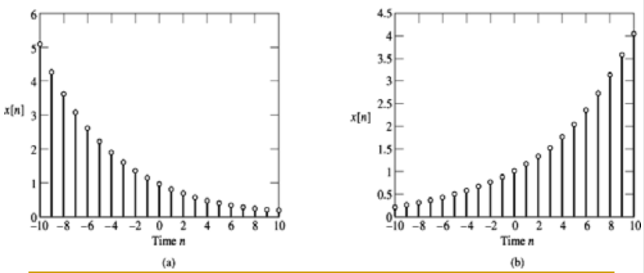
***RC* = Time constant**

where $v(t)$ is the voltage measured across the capacitor at time t.

Elementary Signals---Exponential Signals

◆ **Discrete-time case:**

$$x[n] = Br^n \qquad r = e^{\alpha}$$



Elementary Signals---Sinusoidal Signals

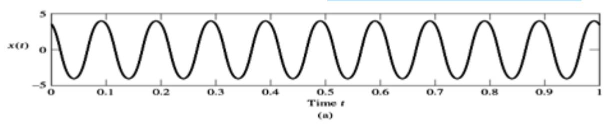
◆ **Continuous-time case:**

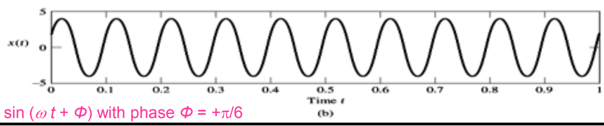
$$x(t) = A\cos(\omega t + \phi)$$

Periodicity $T = \frac{2\pi}{\omega}$

$$\begin{aligned} x(t+T) &= A\cos(\omega(t+T)+\phi) \\ &= A\cos(\omega t + \omega T + \phi) \\ &= A\cos(\omega t + 2\pi + \phi) \\ &= A\cos(\omega t + \phi) \\ &= x(t) \end{aligned}$$

A cos($\omega t + \Phi$) with phase $\Phi = +\pi/6$





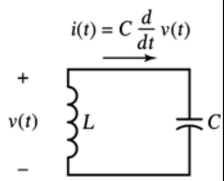
A sin ($\omega t + \Phi$) with phase $\Phi = +\pi/6$

Elementary Signals---Sinusoidal Signals

Generation of a sinusoidal signal:

Parallel of an inductor and an capacitor, without loss.

$$LC\frac{d^2}{dt^2}v(t)+v(t)=0$$



$\Rightarrow$ $$v(t)=V_0\cos(\omega_0 t),\quad t\geq 0$$

$\omega_0=\frac{1}{\sqrt{LC}}$ — *Natural angular frequency of oscillation of the circuit*

Elementary Signals---Sinusoidal Signals

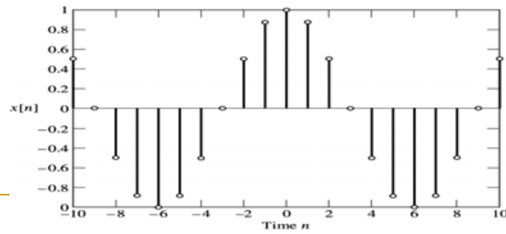
◆ **Discrete-time case :**

Periodic condition

$x[n]=A\cos(\Omega n+\phi)$ $\quad$ $x[n+N]=A\cos(\Omega n+\Omega N+\phi)$

$\Rightarrow$ $\Omega N=2\pi m$ $\quad$ $\Omega=\frac{2\pi m}{N}$ radians/cycle, integer $m,\ N$

Ex. A discrete-time sinusoidal signal: A = 1, ϕ = 0, and N = 12.



Elementary Signals---Sinusoidal Signals

Example 1.7 Discrete-Time Sinusoidal Signal

A pair of sinusoidal signals with a common angular frequency is defined by

$x_1[n]=\sin[5\pi n]$ and $x_2[n]=\sqrt{3}\cos[5\pi n]$

(a) Both $x_1[n]$ and $x_2[n]$ are periodic. Find their common fundamental period.

(b) Express the composite sinusoidal signal

$y[n]=x_1[n]+x_2[n]$

In the form $y[n] = A\cos(\Omega n + \phi)$, and evaluate the amplitude A and phase ϕ.

<Sol.>

(a) Angular frequency of both $x_1[n]$ and $x_2[n]$:

$\Omega=5\pi$ radians/cycle $\Rightarrow$ $N=\frac{2\pi m}{\Omega}=\frac{2\pi m}{5\pi}=\frac{2m}{5}$

$\Rightarrow$ This can be only for m = 5, 10, 15, …, which results in N = 2, 4, 6, …

Elementary Signals---Sinusoidal Signals

(b) Trigonometric identity:

$A\cos(\Omega n+\phi)=A\cos(\Omega n)\cos(\phi)-A\sin(\Omega n)\sin(\phi)$

Let $\Omega = 5\pi$, then compare $x_1[n] + x_2[n]$ with the above equation to obtain that

$A\sin(\phi)=-1$ and $A\cos(\phi)=\sqrt{3}$

$\Rightarrow$ $\tan(\phi)=\frac{\sin(\phi)}{\cos(\phi)}=\frac{\text{amplitude of } x_1[n]}{\text{amplitude of } x_2[n]}=\frac{-1}{\sqrt{3}}$ $\Rightarrow$ $\phi = -\pi/6$

$\Rightarrow$ $A\sin(\phi)=-1$

$\Rightarrow$ $A=\frac{-1}{\sin(-\pi/6)}=2$

$$\boxed{y[n]=2\cos\left(5\pi n-\frac{\pi}{6}\right)}$$

Elementary Signals

-Relation Between Sinusoidal and Complex Exponential Signals

1. Euler's identity: $e^{j\theta}=\cos\theta+j\sin\theta$

Complex exponential signal: $B=Ae^{j\phi}$

$x(t)=A\cos(\omega t+\phi)$

$\Rightarrow$ $A\cos(\omega t+\phi)=\mathrm{Re}\{Be^{j\omega t}\}$

$$\begin{aligned}&Be^{j\omega t}\\&=Ae^{j\phi}e^{j\omega t}\\&=Ae^{j(\phi+\omega t)}\\&=A\cos(\omega t+\phi)+jA\sin(\omega t+\phi)\end{aligned}$$

◇ **Continuous-time signal in terms of sine function:**

$x(t)=A\sin(\omega t+\phi)$

$\Rightarrow$ $A\sin(\omega t+\phi)=\mathrm{Im}\{Be^{j\omega t}\}$

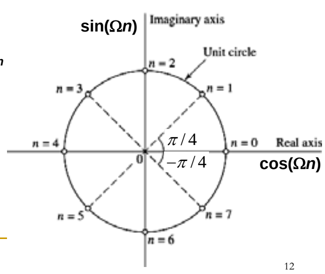
Elementary Signals

-Relation Between Sinusoidal and Complex Exponential Signals

2. Discrete-time case:

$A\cos(\Omega n+\phi)=\mathrm{Re}\{Be^{j\Omega n}\}$ $\quad$ $A\sin(\Omega n+\phi)=\mathrm{Im}\{Be^{j\Omega n}\}$

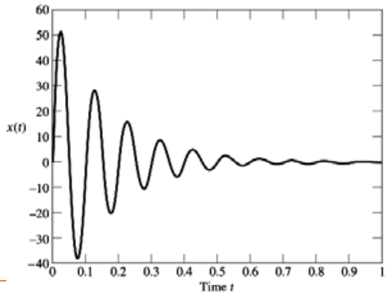
3. Two-dimensional representation of the complex exponential $e^{j\Omega n}$ for $\Omega = \pi/4$ and n = 0, 1, 2, …, 7.



Elementary Signals -Exponential Damped Sinusoidal Signals

$x(t) = Ae^{-\alpha t}\sin(\omega t + \phi), \quad \alpha > 0$

Example for A = 60, α = 6, and ϕ = 0



Elementary Signals -Exponential Damped Sinusoidal Signals

Ex. Generation of an exponential damped sinusoidal signal

Let *Vo* denote the initial voltage developed across the capacitor at t =0.

Circuit Eq.: $C\frac{d}{dt}v(t) + \frac{1}{R}v(t) + \frac{1}{L}\int_{-\infty}^{t} v(\tau)d\tau = 0$

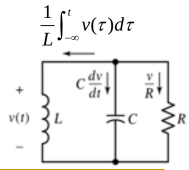
$\Rightarrow$ $v(t) = V_0 e^{-t/(2CR)}\cos(\omega_0 t) \quad t \geq 0$

where $v(t)$ is the voltage across the capacitor at time t >0.

$\omega_0 = \sqrt{\frac{1}{LC} - \frac{1}{4C^2R^2}}$ — $R > \sqrt{L/(4C)}$

$x(t) = Ae^{-\alpha t}\sin(\omega t + \phi), \quad \alpha > 0$

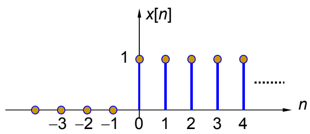
$A = V_0, \quad \alpha = 1/(2CR), \quad \omega = \omega_0, \quad \text{and} \quad \phi = \pi/2$



Elementary Signals---Step Function

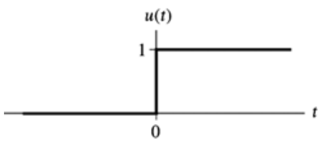
◆ **Discrete-time case:**

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



◆ **Continuous-time case:** unit-step function

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



u(0) (t = 0) *is undifined*

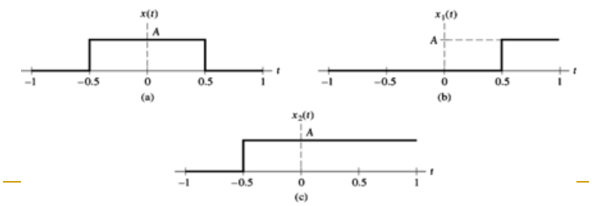
Elementary Signals---Step Function

Example 1.8 Rectangular Pulse

Consider the rectangular pulse $x(t)$. This pulse has an amplitude A and duration of 1 second. Express $x(t)$ as a weighted sum of two step functions.

<Sol.>

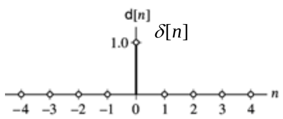
$x(t) = \begin{cases} A, & 0 \leq |t| < 0.5 \\ 0, & |t| > 0.5 \end{cases}$ $\Rightarrow$ $x(t) = Au\left(t + \frac{1}{2}\right) - Au\left(t - \frac{1}{2}\right)$



Elementary Signals---Impulse Function

◆ **Discrete-time case:**

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



◆ **Continuous-time case:**

$\delta(t) = 0 \quad \text{for} \quad t \neq 0$

Dirac delta function

$\int_{-\infty}^{\infty} \delta(t)dt = 1$

Elementary Signals---Impulse Function

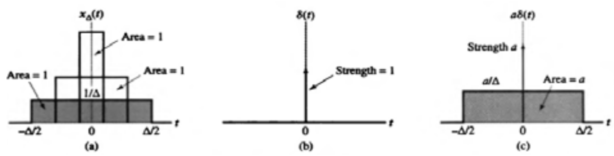


Figure 1.42 (p. 46)
(a) Evolution of a rectangular pulse of unit area into an impulse of unit strength (i.e., unit impulse). (b) Graphical symbol for unit impulse.
(c) Representation of an impulse of strength a that results from allowing the duration Δ of a rectangular pulse of area a to approach zero.

1. As the duration decreases, the rectangular pulse approximates the impulse more closely.

2. Mathematical relation between impulse and rectangular pulse function:

$\delta(t) = \lim_{\Delta \to 0} x_\Delta(t)$

1. **$x_\Delta(t)$: even function of t, Δ = duration.**
2. **$x_\Delta(t)$: Unit area.**

Elementary Signals---Impulse Function

The impulse and unit step function u(t) are related to each other

3. δ(*t*) is the derivative of *u*(*t*):

$$\delta(t) = \frac{d}{dt}u(t)$$

4. *u*(*t*) is the integral of δ(*t*):

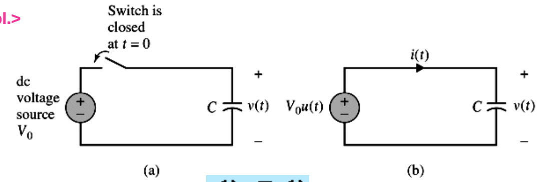
$$u(t) = \int_{-\infty}^{t} \delta(\tau)\,d\tau$$

Elementary Signals---Impulse Function

Example 1.10 *RC* Circuit (Continued)

For the RC circuit shown in Fig. 1.43 (a), determine the current *i* (*t*) that flows through the capacitor for $t \geq 0$.

<Sol.>



1. Voltage across the capacitor: $v(t) = V_0u(t)$

2. Current flowing through capacitor:

$$i(t) = C\frac{dv(t)}{dt} \Rightarrow i(t) = CV_0\frac{du(t)}{dt} = CV_0\delta(t)$$

Elementary Signals---Impulse Function

◆ **Properties of impulse function:**

1. Even function: $\delta(-t) = \delta(t)$

2. Sifting property:

$$\int_{-\infty}^{\infty} x(t)\delta(t-t_0)dt = x(t_0)$$

3. Time-scaling property:

$$\delta(at) = \frac{1}{a}\delta(t), \quad a > 0$$

$$\int_{-\infty}^{\infty} \delta(t-t_0)dt = 1$$

$$\int_{-\infty}^{\infty} f(t)\delta(t)dt = f(0)$$

$$f(t)\delta(t) = f(0)\delta(t)$$

$$\int_{-\infty}^{\infty} f(t)\delta'(t)dt = -f'(0)$$

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

Elementary Signals---Impulse Function

To represent the function $x_\Delta(t)$, we use the rectangular pulse shown in Fig. 1.44(a), which has duration Δ, amplitude 1/Δ, and therefore unit area. Correspondingly, the time-scaled function $x_\Delta(at)$ is shown in Fig. 1.44(b) for $a > 1$. The amplitude of $x_\Delta(at)$ is left unchanged by the time-scaling operation. Consequently, in order to restore the area under this pulse to unity, $x_\Delta(at)$ is scaled by the same factor a, as indicated in Fig. 1.44(c), in which the time function is thus denoted by $ax_\Delta(at)$. Using this new function in Eq. (1.67) yields

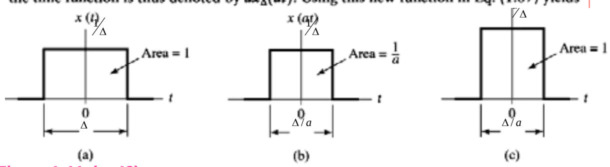


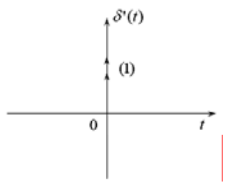
Figure 1.44 (p. 48)
Steps involved in proving the time-scaling property of the unit impulse. (a) Rectangular pulse $x_\Delta(t)$ of amplitude 1/Δ and duration Δ, symmetric about the origin. (b) Pulse $x_\Delta(t)$ compressed by factor *a*. (c) Amplitude scaling of the compressed pulse, restoring it to unit area.

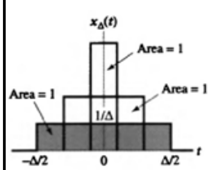
Elementary Signals---Impulse Function

Derivatives of The Impulse

Definitions:

$$\delta'(t) = \frac{d\delta(t)}{dt}$$





The first derivative of δ(t) as the limiting form of the first derivative of the same rectangular pulse.
The rectangular pulse is equal to the step function (1/ △)[*u*(*t* + △ /2)-*u*(*t* - △ /2)]

Elementary Signals---Impulse Function

Derivatives of The Impulse

1. Doublet:

$$\delta^{(1)}(t) = \lim_{\Delta \to 0} \frac{1}{\Delta}\left(\delta(t+\Delta/2) - \delta(t-\Delta/2)\right) \quad \textbf{(1.70)}$$

2. Fundamental property of the doublet:

$$\int_{-\infty}^{\infty} \delta^{(1)}(t)dt = 0 \quad \textbf{(1.71)}$$

$$\int_{-\infty}^{\infty} f(t)\delta^{(1)}(t-t_0)dt = \frac{d}{dt}f(t)\Big|_{t=t_0} \quad \textbf{(1.72)}$$

3. Second derivative of impulse:

$$\frac{\partial^2}{\partial t^2}\delta(t) = \frac{d}{dt}\delta^{(1)}(t) = \lim_{\Delta \to 0}\frac{\delta^{(1)}(t+\Delta/2) - \delta^{(1)}(t-\Delta/2)}{\Delta} \quad \textbf{(1.73)}$$

Problem 1.24

$$\int_{-\infty}^{\infty} f(t)\delta^{(2)}(t-t_0)dt = \frac{d^2}{dt^2}f(t)\Big|_{t=t_0}$$

$$\int_{-\infty}^{\infty} f(t)\delta^{(n)}(t-t_0)dt = \frac{d^n}{dt^n}f(t)\Big|_{t=t_0}$$

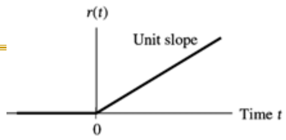
Other signals

★ 1 Ramp Function

1A. Continuous-time case

$$r(t)=\begin{cases} t, & t\ge 0 \\ 0, & t<0 \end{cases}$$

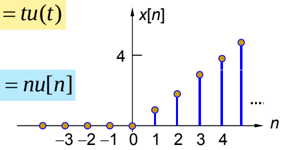
$r(t)=tu(t)$



1B. Discrete-time case

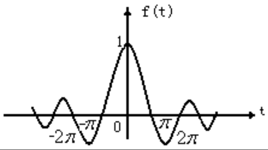
$$r[n]=\begin{cases} n, & n\ge 0 \\ 0, & n<0 \end{cases}$$

$r[n]=nu[n]$



★ 2 Sampling signals

$$f(t)=\frac{\sin t}{t}=Sa(t)$$



Summary and Exercises

- Summary
  - Exponential Signals
  - Sinusoidal Signals
  - The Unit-Step Function
  - The Unit-Impulse Function
- Exercises
  - P89: 1.54 (a, c, e)
  - P90: 1.56 (b, d, f, h, j), 1.57 (a, c, e, g, i) , 1.58, 1.60

Trigonometric identities

$$\sin A\pm\sin B=2\sin\frac{A\pm B}{2}\cos\frac{A\mp B}{2}$$

$$\cos A+\cos B=2\cos\frac{A+B}{2}\cos\frac{A-B}{2}$$

$$\cos A-\cos B=-2\sin\frac{A+B}{2}\sin\frac{A-B}{2}$$

$$\sin(A\pm B)=\sin A\cos B\pm\cos A\sin B$$

$$\cos(A\pm B)=\cos A\cos B\mp\sin A\sin B$$

$$\tan(A\pm B)=\frac{\tan A\pm\tan B}{1\mp\tan A\tan B}$$

$$\sin 3A=3\sin A-4\sin^3 A$$

$$\cos 3A=4\cos^3 A-3\cos A$$

http://en.wikipedia.org/wiki/List_of_trigonometric_identities

Circuit Fundenmental

$$u_R(t)=Ri_R(t)$$

$$i_C(t)=C\frac{du_C(t)}{dt}$$

$$u_L(t)=L\frac{di_L(t)}{dt}$$