

H&-08A

Problem 7:

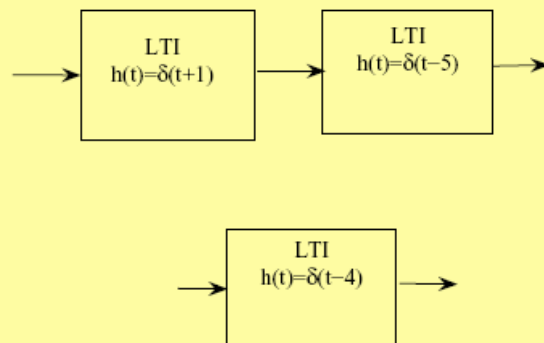
(a) False. For example $h(t) = u(t)$ gives

$$\int_{-\infty}^{\infty} |h(t)| dt = \int_0^{\infty} 1 dt \rightarrow \infty$$

(b) True. For $|h(t)|$ will be periodic also, and will have positive area in one period.

Thus $\int_{-\infty}^{\infty} |h(t)| dt$ will be finite.

(c) False. For example a small time advance in cascade with a large decay is causal overall:



(d) True. A memoryless LTI system has unit impulse response of the form $h(t) = b\delta(t)$, where b is a constant. Thus,

$$\int_{-\infty}^{\infty} |h(t)| dt = \int_{-\infty}^{\infty} |b| \delta(t) dt = |b| < \infty$$

Problem 8:

$$\int_{-\infty}^t e^{-2(t-\tau)} x(\tau - 1) d\tau$$

(a) Linearity is clear. For TI, let $\hat{x}(t) = x(t - t_o)$. Then

$$\begin{aligned}\hat{y}(t) &= \int_{-\infty}^t e^{-2(t-\tau)} \hat{x}(\tau - 1) d\tau \\ &= \int_{-\infty}^t e^{-2(t-\tau)} x(\tau - 1 - t_o) d\tau\end{aligned}$$

Let $\sigma = \tau - t_o$

$$\begin{aligned}\hat{y}(t) &= \int_{-\infty}^{t-t_o} e^{-2(t-t_o-\sigma)} x(\sigma - 1) d\sigma \\ &= y(t - t_o)\end{aligned}$$

(b) If $x(t) = \delta(t)$,

$$\begin{aligned}h(t) &= \int_{-\infty}^t e^{-2(t-\tau)} \delta(\tau - 1) d\tau \\ &= \begin{cases} e^{-2(t-1)}, & t \geq 1 \\ 0, & t < 1 \end{cases} \\ &= e^{-2(t-1)} u(t - 1)\end{aligned}$$

(c) First method: Graphical convolution

$$\int_{-\infty}^{\infty} h(\tau) x(t - \tau) d\tau = \int_0^{\infty} 1 dt \rightarrow \infty$$

For $t < 1$, $y(t) = 0$ (No overlap)

For $1 \leq t \leq 2$,

$$\begin{aligned}y(t) &= \int_1^t e^{-2(\tau-1)} d\tau = e^2 \int_1^t e^{-2\tau} dt \\ &= \frac{1}{2} - \frac{1}{2} e^{-2(t-1)}\end{aligned}$$

For $t > 2$,

$$\begin{aligned}y(t) &= \int_{t-1}^t e^{-2(\tau-1)} d\tau = e^2 \int_{t-1}^t e^{-2\tau} dt \\ &= \frac{1}{2} e^{-2(t-2)} - \frac{1}{2} e^{-2(t-1)}\end{aligned}$$

Second method: Since the unit-step response is the running integral of $h(t)$

$$\begin{aligned}y(t) &= \int_{-\infty}^t h(\tau) d\tau - \int_{-\infty}^{t-1} h(\tau) d\tau \\ &= \int_{-\infty}^t e^{-2(\tau-1)} u(\tau - 1) d\tau - \int_{-\infty}^{t-1} e^{-2(\tau-1)} u(\tau - 1) d\tau\end{aligned}$$

For $t < 1$, both terms are zero $\Rightarrow y(t) = 0$.

For $1 \leq t \leq 2$, second term is zero, and

$$y(t) = \int_1^t e^{-2(\tau-1)} d\tau = \frac{1}{2} - \frac{1}{2}e^{-2(t-1)}$$

For $t > 2$, the terms can be combined to give

$$y(t) = \int_{t-1}^t e^{-2(\tau-1)} d\tau = \frac{1}{2}e^{-2(t-2)} - \frac{1}{2}e^{-2(t-1)}$$

Problem 9:

HW6-9 From KCL at the top node, the circuit is described by

$$\dot{y}(t) + y(t) = x(t)$$

This a causal, stable LTI system with $h(t) = e^{-t}u(t)$. Therefore,

$$\begin{aligned} H(\omega_o) &= \int_{-\infty}^{\infty} h(t)e^{-j\omega_o t} dt = \int_0^{\infty} e^{(1+j\omega_o)t} dt \\ &= \frac{1}{1+j\omega_o} \end{aligned}$$

(a) With the input

$$x(t) = 3 \cos(t)u(t) = 3\mathcal{R}e\{e^{jt}\}u(t)$$

i.e. $\omega_o = 1$, the steady-state response is:

$$\begin{aligned} y_{ss}(t) &= 3\mathcal{R}e\{H(1)e^{jt}\} = 3\mathcal{R}e\left\{\frac{1}{1+j}e^{jt}\right\} \\ &= 3\mathcal{R}e\left\{\frac{1}{\sqrt{2}}e^{j(t-\frac{\pi}{4})}\right\} \\ &= \frac{3}{\sqrt{2}} \cos\left(t - \frac{\pi}{4}\right) \end{aligned}$$

(b) With the input

$$x(t) = 2 \sin(3t)u(t) = 2\mathcal{I}m\{e^{j3t}\}u(t)$$

i.e. $\omega_o = 3$, the steady-state response is:

$$\begin{aligned} y_{ss}(t) &= 2\mathcal{I}m\{H(3)e^{j3t}\} = 2\mathcal{I}m\left\{\frac{1}{1+j3}e^{j3t}\right\} \\ &= 2\mathcal{I}m\left\{\frac{1}{\sqrt{10}}e^{-j \arctan(\frac{3}{1})}e^{j3t}\right\} \\ &= \frac{2}{\sqrt{10}} \sin\left(3t - \arctan\left(\frac{3}{1}\right)\right) \end{aligned}$$

(c) With the input

$$x(t) = 1 = e^{j0t}$$

i.e. $\omega_o = 0$,

$$y(t) = H(0)e^{j0t} = 1$$

Problem 10:

HW6-10 Write

$$x(t) = e^{3t} \cos(2t) = \mathcal{R}e\{e^{(3+j2)t}\}$$

Then $y(t)$ will be the real part of

$$\begin{aligned} \int_{-\infty}^{\infty} h(\tau) e^{(3+j2)(t-\tau)} d\tau &= \int_0^{\infty} e^{\tau} e^{(3+j2)\tau} d\tau e^{(3+j2)t} \\ &= \frac{1}{2+j2} e^{(3+j2)t} \end{aligned}$$

That is

$$\begin{aligned} y(t) &= \mathcal{R}e\left\{\frac{1}{2\sqrt{2}} e^{-j\frac{\pi}{4}} e^{3t} e^{j2t}\right\} \\ &= \frac{1}{2\sqrt{2}} e^{3t} \cos\left(2t - \frac{\pi}{4}\right) \end{aligned}$$

Problem 1:

We need only to compute on the interval $-1 \leq t \leq 1$.

Checking orthogonality:

$$\begin{aligned} \int_{-1}^1 \phi_0(t) \phi_1(t) dt &= \int_{-1}^1 t dt = \frac{1}{2} t^2 \Big|_{-1}^1 = 0 \\ \int_{-1}^1 \phi_0(t) \phi_2(t) dt &= \int_{-1}^1 \frac{3}{2} t^2 - \frac{1}{2} dt = \frac{1}{2} t^3 - \frac{1}{2} t \Big|_{-1}^1 = 0 \\ \int_{-1}^1 \phi_1(t) \phi_2(t) dt &= \int_{-1}^1 \frac{3}{2} t^3 - \frac{1}{2} t dt = \frac{3}{8} t^4 - \frac{1}{4} t^2 \Big|_{-1}^1 = 0 \end{aligned}$$

\Rightarrow Orthogonal.

If $\phi_2(t) = t^2$, then

$$\int_{-1}^1 \phi_0(t) \phi_2(t) dt = \int_{-1}^1 t^2 dt = \frac{1}{3} t^3 \Big|_{-1}^1 = \frac{2}{3} \neq 0$$

\Rightarrow Not orthogonal.

Problem 2:

(a) The product of an even signal and an odd signal is odd.

$$x_o(-t)x_e(-t) = -x_o(t)x_e(t)$$

Thus, for any $T > 0$

$$\int_{-T}^T x_o(t)x_e(t)dt = 0$$

(b) For $k \neq l$

$$0 = \int_{-1}^1 \phi_k(t)\phi_l(t)dt$$

Let $\sigma = 3t$

$$\begin{aligned} \int_{-1}^1 \phi_k(t)\phi_l(t)dt &= \int_{-3}^3 \phi_k\left(\frac{\sigma}{3}\right)\phi_l\left(\frac{\sigma}{3}\right) \cdot \frac{1}{3}d\sigma \\ \Rightarrow \int_{-3}^3 \phi_k\left(\frac{t}{3}\right)\phi_l\left(\frac{t}{3}\right)dt &= 0, \quad k \neq l \end{aligned}$$

\Rightarrow The basis set $\psi_o(t), \dots, \psi_{k-1}(t)$ is orthogonal on $-3 \leq t \leq 3$

(c) For $k \neq l$

$$0 = \int_0^1 \phi_l(t)\phi_k(t)dt = \frac{1}{3} \int_{1/3}^{2/3} \phi_l(3\sigma - 1)\phi_k(3\sigma - 1)d\sigma$$

Let $\sigma = \frac{t+1}{3}$ i.e. $t = 3\sigma - 1$

$$\int_0^1 \phi_l(t)\phi_k(t)dt = \frac{1}{3} \int_{1/3}^{2/3} \psi_l(\sigma)\psi_k(\sigma)d\sigma$$

\Rightarrow , $\psi_k(t)$, $k = 0, \dots, K - 1$ is an orthogonal set on $\frac{1}{3} \leq t \leq \frac{2}{3}$

Problem 3:

No, since

$$\begin{aligned} \int_0^4 \phi_1(t)\phi_2(t)dt &= \int_1^2 t dt + \int_2^3 (2-t) dt \\ &= 1 \neq 0 \end{aligned}$$