## ECE 300 Signals and Systems Homework 3

## Due Date: Tuesday September 19 at 2:30 PM <u>Exam #1, Thursday</u> September 21.

## Problems

- 1. For the following system models, determine if the model represents a BIBO stable system. If the system is not BIBO stable, give an input x(t) that demonstrates this.
- **a)**  $y(t) = \dot{x}(t) + x(t)$
- **b)**  $y(t) = \sin(x(t))$
- **C)**  $y(t) = x^2(t)$
- **d)** y(t) + y(t)x(t) = x(t)
- 2. For systems modeled by the following equations, determine the systems impulse response, h(t). Assume the system is initially at rest (has zero initial energy), that is,  $h(t_0) = 0$ .

a) 
$$\dot{y}(t) + 2y(t) = x(t)$$
 b)  $y(t) = \int_{-\infty}^{t} e^{-2(t-\lambda)} x(\lambda) d\lambda$ 

- 3. The *step response* of a system is the response of the system to a unit step, just as the impulse response of a system is the response to an impulse. Determine the step response of a system with the impulse response  $h(t) = e^{-t}u(t-1) + \delta(t-2)$
- 4. K & H, Problem 2.29 parts **a**, **c**, and **e**. Do these analytically. You only need to plot the results for part **a**.
- 5. K & H, Problem 2.34 parts **a** and **b** only. This is pretty easy. You will have a differential equation for h(t) to solve (without Maple, use an integrating factor!)
- 6. An LTI system has input x(t), impulse response h(t), and output response y(t) = h(t) \* x(t). Assume there is no initial energy in the system. Derve an expression for the response (output) for the following inputs. Express your answer in terms of y(t) and/or x(t).

a) 
$$\frac{dx(t)}{dt}$$
 b)  $\frac{d^2x(t)}{dt^2}$  c)  $\int_{-\infty}^t x(\lambda)d\lambda$  d)  $x(t)*x(t)$ 

- 7. (Matlab Problem, read the Appendix for help) From the class website download the files homework3.m and convolution.m. homework3.m is a script file that sets up the time arrays and functions, and the invokes the function convolution.m to compute the convolution of the two functions. homework3.m then plots the two functions to be convolved, and then the resulting convolution of the two functions.
- a) Complete the code for the function **convolution.m.**
- b) Use the script **homework3.m** to compute and plot the convolution of the functions  $x_1(t) = e^{-0.5t}u(t)$  and  $x_2(t) = 2\Lambda\left(\frac{t-1}{3}\right)$ . (These are the default functions in **homework3.m**) If you have done this correctly, you results should like those shown in Figure 2. Turn in your plot.
- c) Use the script **homework3.m** to compute and plot the convolution of the functions  $x_1(t) = \text{rect}\left(\frac{t}{2}\right)$  and  $x_2(t) = \text{rect}\left(\frac{t}{4}\right)$ . Be sure to use reasonable time vectors. Turn in your plot.
- d) For the remainder of this problem, assume we want t1 to go from -1 to 6 with an increment of 0.01 and t2 to go from -1 to 8 with an increment of 0.01. Then find the convolution of each of the following:

$$x_{1}(t) = \operatorname{rect}\left(\frac{t-2.5}{5}\right) \quad x_{2}(t) = e^{-t}u(t)$$
$$x_{1}(t) = \operatorname{rect}\left(\frac{t-1}{2}\right) \quad x_{2}(t) = e^{-t}u(t)$$
$$x_{1}(t) = \operatorname{rect}\left(\frac{t-0.1}{0.2}\right) \quad x_{2}(t) = e^{-t}u(t)$$

**Turn in your plots and your code**. Note: In this part we can view this as looking at the response of a system with impulse response  $h(t) = e^{-t}u(t)$  to inputs which are pulses of decreasing width. This is what we will be doing in Lab 3 when we try to model an impulse,  $\delta(t)$ , as a narrow pulse and look at how an RC circuit responds.

## Appendix

Although this is a continuous time course, and Matlab works in discrete-time, we can use Matlab to numerically do convolutions, under certain restrictions. The most important restriction is that the spaces between the time samples be the same for both functions. Another other restriction is that the functions really need to return to zero (or very close to zero) within the time frame we are examining them. Finally, we need fine enough resolution (the sampling interval must be sufficiently small) so that our sampled signals are a good approximation to the continuous signal. We will discuss sampling at the end of the course.

First, we need to have two functions to convolve. Let's assume we want to convolve the functions  $x_1(t) = rect\left(\frac{t}{2}\right)$  and  $x_2(t) = rect\left(\frac{t-1}{3}\right)$ .

Let's denote the time vector that goes with  $x_1$  as t1, and the time vector that goes with  $x_2$  as t2. Then we create the functions with something like

t1 = [-3:0.01:3]; t2 = [-2:0.01:4];  $x1 = unit\_rect(t1,0,2);$  $x2 = unit\_rect(t2,0,2);$ 

Next we will need to determine the time interval between samples. We can determine this as

dt = t1(2)-t1(1);

It doesn't matter if we use t2 or t1, since the sample interval must be the same.

Now we can use Matlabs **conv** function to do the convolution. However, since we are trying to do continuous time convolution we need to do some scaling. To understand why, let's look again at convolution:

$$y(t) = \int_{-\infty}^{\infty} x(\lambda)h(t-\lambda)d\lambda$$

If we were to try and approximate this integral using discrete-time samples, with sampling interval  $\Delta t$ , we could write

$$y(t) \approx y(k\Delta t)$$
$$x(\lambda) \approx x(n\Delta t)$$
$$h(t - \lambda) \approx h([k - n]\Delta t)$$

We can then approximate the integral as

$$y(t) = \int_{-\infty}^{\infty} x(\lambda)h(t-\lambda)d\lambda \approx y(k\Delta t) = \sum_{n=-\infty}^{n=\infty} x(n\Delta t)h([k-n]\Delta t)\Delta t = \Delta t \sum_{n=-\infty}^{n=\infty} x(n\Delta t)h([k-n]\Delta t)$$

The Matlab function **conv** computes the sum  $\sum_{n=-\infty}^{n=\infty} x(n\Delta t)h([k-n]\Delta t)$ , so to

approximate the continuous time integral we need to multiply (or scale) by  $\Delta t$ . Hence

 $y = dt^*conv(x1,x2);$ 

Finally, we need to determine a time vector that corresponds to y. To do this we need to determine where the starting point should be. Let's consider the convolution

$$y(t) = \int_{-\infty}^{\infty} x(\lambda) h(t-\lambda) d\lambda$$

Let's assume x(t) is zero until time  $t_1$ , so we could write  $x(t) = \tilde{x}(t)u(t-t_1)$  for some function  $\tilde{x}(t)$ . Similarly, let's assume h(t) is zero until time  $t_2$ , so we could write  $h(t) = \tilde{h}(t)u(t-t_2)$  for some function  $\tilde{h}(t)$ . The convolution integral is then

$$y(t) = \int_{-\infty}^{\infty} \tilde{x}(\lambda) u(\lambda - t_1) \tilde{h}(t - \lambda) u(t - \lambda - t_2) d\lambda = \int_{t_1}^{t - t_2} \tilde{x}(\lambda) \tilde{h}(t - \lambda) d\lambda$$

This integral will be zero unless  $t - t_1 \ge t_2$ , or  $t \ge t_1 + t_2$ . Hence we know that y(t) is zero until  $t = t_1 + t_2$ . This means for our convolution, the initial time of the output is the sum of the initial times:

initial\_time = t1(1)+t2(1);

Every sample in y is separated by time interval dt. We need to determine how long y is, and create an indexed array of this length

n = [0:length(y)-1];

Finally we can construct the correct time vector (ty) that starts at the correct initial time and runs the correct length

ty = dt\*n + initial\_time;



Figure 2: Results for **7-b**.