

EEL 3135.

Signals and systems

Test #2 Summer 2013

Solve Problem 1 or Problem 2

Problems 3, 4, and 5 are mandatory

Problem 6 is a bonus problem

All needed documents for this test are attached.

Closed book, closed notes, no laptop, no cell phones, no tablets. Calculators are allowed

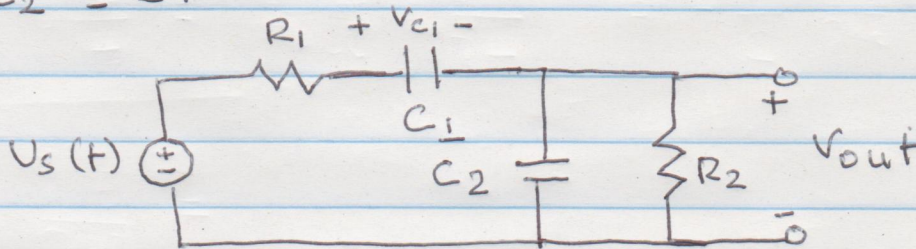
EEL 3135

Signals and Systems

Test # 2 Summer 2013

Problem 1

Using Laplace Transform method, determine $v_{out}(t)$ in the circuit shown below, given that $v_s(t) = 35u(t)$ V, $V_{C_1}(0^-) = 20$ V, $R_1 = 1 \Omega$, $C_1 = 1$ F, $R_2 = 0.5 \Omega$, and $C_2 = 2$ F



Problem 2

An LTI system is described by the following differential Equation

$$\frac{d^2 y}{dt^2} + 4 \frac{dy}{dt} + 13y = \frac{dx}{dt} + 2x$$

Using Laplace Transform method, find $y(t)$ for $x(t) = e^{-2t} u(t)$ $y(0^-) = 1$, $y'(0^-) = 0$

Problem 3

Let $x[n] = u[n] - u[n-3]$ and ~~and~~

$$y[n] = n[u[n] - u[n-3]]$$

- Plot $x[n]$ and $y[n]$
- Compute graphically $z[n] = x[n] * y[n]$
- Calculate the energy of $z[n]$

$$u[n] = \begin{cases} 1 & n \geq 0 \\ 0 & n < 0 \end{cases}, u[n-n_0] = \begin{cases} 1 & n \geq n_0 \\ 0 & n < n_0 \end{cases}$$

Problem 4

Let $x(t)$ be a periodic signal with period T_0

such that $x(t) = \sin \omega_0 t$ for $0 \leq t \leq \frac{T_0}{2}$
and $x(t) = 0$ for $\frac{T_0}{2} \leq t \leq T_0$

$$\omega_0 = \frac{2\pi}{T_0}$$

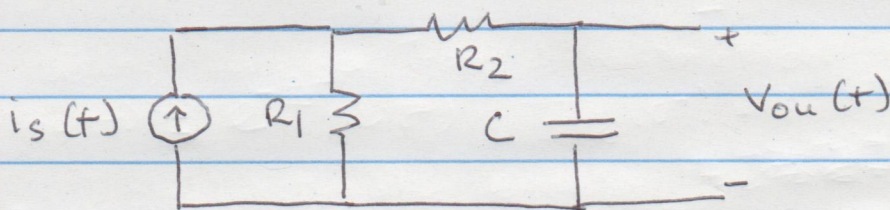
a) Plot $x(t)$

b) Find the Trigonometric Fourier series coefficients

$$x(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t)$$

Problem 5

For the circuit shown below



where $i_s(t) = u(t)$, $R_1 = 500 \Omega$, $R_2 = 2 \text{ k}\Omega$, and $C = 0.33 \times 10^{-6} \text{ F}$, find $v_{out}(t)$ using Fourier Transform.

Problem 6 (Bonus)

Let $x[n] = u[n]$ and $y[n] = \left(\frac{1}{2}\right)^n u[n]$

Find $z[n] = x[n] * y[n]$ using Z-transform

$$\text{note: } Z[x[n] * y[n]] = Z[x[n]] Z[y[n]]$$

Table 3-1: Properties of the Laplace transform for causal functions; i.e., $x(t) = 0$ for $t < 0^-$.

Property	$x(t)$	$\mathbf{X}(s) = \mathcal{L}[x(t)]$
1. Multiplication by constant	$K x(t)$	$\leftrightarrow K \mathbf{X}(s)$
2. Linearity	$K_1 x_1(t) + K_2 x_2(t)$	$\leftrightarrow K_1 \mathbf{X}_1(s) + K_2 \mathbf{X}_2(s)$
3. Time scaling	$x(at), a > 0$	$\leftrightarrow \frac{1}{a} \mathbf{X}\left(\frac{s}{a}\right)$
4. Time shift	$x(t - T) u(t - T), T \geq 0$	$\leftrightarrow e^{-Ts} \mathbf{X}(s)$
5. Frequency shift	$e^{-at} x(t)$	$\leftrightarrow \mathbf{X}(s + a)$
6. Time 1st derivative	$x' = \frac{dx}{dt}$	$\leftrightarrow s \mathbf{X}(s) - x(0^-)$
7. Time 2nd derivative	$x'' = \frac{d^2x}{dt^2}$	$\leftrightarrow s^2 \mathbf{X}(s) - sx(0^-) - x'(0^-)$
8. Time integral	$\int_{0^-}^t x(t') dt'$	$\leftrightarrow \frac{1}{s} \mathbf{X}(s)$
9. Frequency derivative	$t x(t)$	$\leftrightarrow -\frac{d}{ds} \mathbf{X}(s) = -\mathbf{X}'(s)$
10. Frequency integral	$\frac{x(t)}{t}$	$\leftrightarrow \int_s^\infty \mathbf{X}(s') ds'$
11. Initial value	$x(0^+)$	$= \lim_{s \rightarrow \infty} s \mathbf{X}(s)$
12. Final value	$\lim_{t \rightarrow \infty} x(t) = x(\infty)$	$= \lim_{s \rightarrow 0} s \mathbf{X}(s)$
13. Convolution	$x_1(t) * x_2(t)$	$\leftrightarrow \mathbf{X}_1(s) \mathbf{X}_2(s)$

Example 3-6: Laplace Transform

Obtain the Laplace transform of

$$x(t) = t^2 e^{-3t} \cos(4t) u(t).$$

Solution:

The given function is a product of three functions. We start with the cosine function which we will call $x_1(t)$:

$$x_1(t) = \cos(4t) u(t). \quad (3.39)$$

According to entry #11 in Table 3-2, the corresponding Laplace transform is

$$\mathbf{X}_1(s) = \frac{s}{s^2 + 16}. \quad (3.40)$$

Next we define

$$x_2(t) = e^{-3t} \cos(4t) u(t) = e^{-3t} x_1(t), \quad (3.41)$$

and we apply the frequency shift property (entry #5 in Table 3-1) to obtain

$$\mathbf{X}_2(s) = \mathbf{X}_1(s + 3) = \frac{s + 3}{(s + 3)^2 + 16}, \quad (3.42)$$


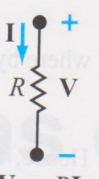
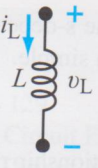
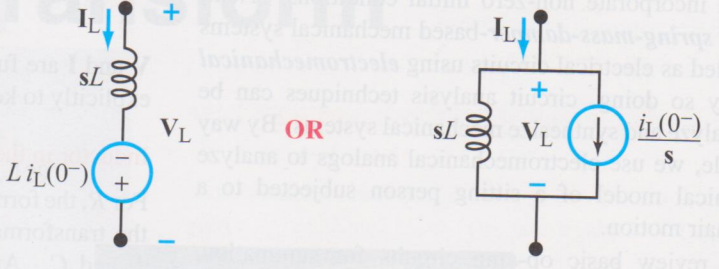
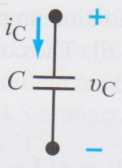
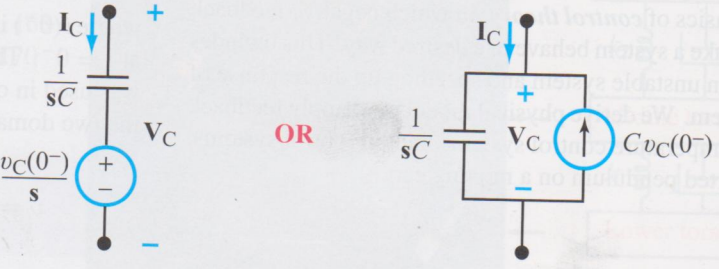
where we replaced s with $(s + 3)$ everywhere in the expression of Eq. (3.40). Finally, we define

$$x(t) = t^2 x_2(t) = t^2 e^{-3t} \cos(4t) u(t), \quad (3.43)$$

Table 3-2: Examples of Laplace transform pairs. Note that $x(t) = 0$ for $t < 0^-$ and $T \geq 0$.

Laplace Transform Pairs		
	$x(t)$	$X(s) = \mathcal{L}[x(t)]$
1	$\delta(t)$	1
1a	$\delta(t - T)$	e^{-Ts}
2	$u(t)$	$\frac{1}{s}$
2a	$u(t - T)$	$\frac{e^{-Ts}}{s}$
3	$e^{-at} u(t)$	$\frac{1}{s + a}$
3a	$e^{-a(t-T)} u(t - T)$	$\frac{e^{-Ts}}{s + a}$
4	$t u(t)$	$\frac{1}{s^2}$
4a	$(t - T) u(t - T)$	$\frac{e^{-Ts}}{s^2}$
5	$t^2 u(t)$	$\frac{2}{s^3}$
6	$t e^{-at} u(t)$	$\frac{1}{(s + a)^2}$
7	$t^2 e^{-at} u(t)$	$\frac{2}{(s + a)^3}$
8	$t^{n-1} e^{-at} u(t)$	$\frac{(n - 1)!}{(s + a)^n}$
9	$\sin(\omega_0 t) u(t)$	$\frac{\omega_0}{s^2 + \omega_0^2}$
10	$\sin(\omega_0 t + \theta) u(t)$	$\frac{s \sin \theta + \omega_0 \cos \theta}{s^2 + \omega_0^2}$
11	$\cos(\omega_0 t) u(t)$	$\frac{s}{s^2 + \omega_0^2}$
12	$\cos(\omega_0 t + \theta) u(t)$	$\frac{s \cos \theta - \omega_0 \sin \theta}{s^2 + \omega_0^2}$
13	$e^{-at} \sin(\omega_0 t) u(t)$	$\frac{\omega_0}{(s + a)^2 + \omega_0^2}$
14	$e^{-at} \cos(\omega_0 t) u(t)$	$\frac{s + a}{(s + a)^2 + \omega_0^2}$
15	$2e^{-at} \cos(bt - \theta) u(t)$	$\frac{e^{j\theta}}{s + a + jb} + \frac{e^{-j\theta}}{s + a - jb}$
15a	$e^{-at} \cos(bt - \theta) u(t)$	$\frac{(s + a) \cos \theta + b \sin \theta}{(s + a)^2 + b^2}$
16	$\frac{2t^{n-1}}{(n - 1)!} e^{-at} \cos(bt - \theta) u(t)$	$\frac{e^{j\theta}}{(s + a + jb)^n} + \frac{e^{-j\theta}}{(s + a - jb)^n}$

Table 4-1: Circuit models for R , L , and C in the s -domain.

Time-Domain	s -Domain
<p>Resistor</p>  <p>$v = Ri$</p>	 <p>$V = RI$</p>
<p>Inductor</p>  <p>$v_L = L \frac{di_L}{dt}$</p> <p>$i_L = \frac{1}{L} \int_{0^-}^t v_L dt' + i_L(0^-)$</p>	 <p>OR</p> <p>$V_L = sL I_L - L i_L(0^-)$</p> <p>$I_L = \frac{V_L}{sL} + \frac{i_L(0^-)}{s}$</p>
<p>Capacitor</p>  <p>$i_C = C \frac{dv_C}{dt}$</p> <p>$v_C = \frac{1}{C} \int_{0^-}^t i_C dt' + v_C(0^-)$</p>	 <p>OR</p> <p>$V_C = \frac{I_C}{sC} + \frac{v_C(0^-)}{s}$</p> <p>$I_C = sC V_C - C v_C(0^-)$</p>

where $v(0^-)$ is the initial voltage across the capacitor. The s -domain circuit models for the capacitor are available in Table 4-1.

Impedances Z_R , Z_L , and Z_C are defined in the s -domain in terms of voltage to current ratios, under zero initial conditions

$[i(0^-) = v(0^-) = 0]$:

$$Z_R = R, \quad Z_L = sL, \quad Z_C = \frac{1}{sC}.$$

Table 5-3: Fourier series representations for a real-valued periodic function $x(t)$.

Cosine/Sine	Amplitude/Phase	Complex Exponential
$x(t) = a_0 + \sum_{n=1}^{\infty} [a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t)]$	$x(t) = c_0 + \sum_{n=1}^{\infty} c_n \cos(n\omega_0 t + \phi_n)$	$x(t) = \sum_{n=-\infty}^{\infty} \mathbf{x}_n e^{jn\omega_0 t}$
$a_0 = \frac{1}{T_0} \int_0^{T_0} x(t) dt$	$c_n e^{j\phi_n} = a_n - jb_n$	$\mathbf{x}_n = \mathbf{x}_n e^{j\phi_n}; \mathbf{x}_{-n} = \mathbf{x}_n^*; \phi_{-n} = -\phi_n$
$a_n = \frac{2}{T_0} \int_0^{T_0} x(t) \cos n\omega_0 t dt$	$c_n = \sqrt{a_n^2 + b_n^2}$	$ \mathbf{x}_n = c_n/2; x_0 = c_0$
$b_n = \frac{2}{T_0} \int_0^{T_0} x(t) \sin n\omega_0 t dt$	$\phi_n = \begin{cases} -\tan^{-1}(b_n/a_n), & a_n > 0 \\ \pi - \tan^{-1}(b_n/a_n), & a_n < 0 \end{cases}$	$\mathbf{x}_n = \frac{1}{T_0} \int_0^{T_0} x(t) e^{-jn\omega_0 t} dt$
$a_0 = c_0 = x_0; a_n = c_n \cos \phi_n; b_n = -c_n \sin \phi_n; \mathbf{x}_n = \frac{1}{2}(a_n - jb_n)$		

The exponential representation given by Eq. (5.44) is characterized by *two-sided line spectra* because in addition to the dc value at $\omega = 0$, the magnitudes $|\mathbf{x}_n|$ and phases ϕ_n are defined at both positive and negative values of ω_0 and its harmonics.

It is easy to understand what a positive value of the angular frequency ω means, but what does a negative angular frequency mean? It does not have a physical meaning; defining ω along the negative axis is purely a mathematical convenience.

The single-sided line spectra of the amplitude/phase representation given by Eq. (5.39) and the two-sided exponential representation given by Eq. (5.44) are interrelated. For a real-valued periodic function $x(t)$ with fundamental angular frequency ω_0 :

(a) The *amplitude line spectrum* is a plot of amplitudes c_n at $\omega = 0$ (dc value) and at positive, discrete values of ω , namely $n\omega_0$ with n a positive integer. The outcome is a single-sided spectrum similar to that displayed in Fig. 5-5(a).

(b) The *magnitude line spectra* is a plot of magnitudes $|\mathbf{x}_n|$ at $\omega = 0$ (dc value) and at both positive and negative values of ω_0 and its harmonics. The outcome is a two-sided spectrum as shown in Fig. 5-5(b).

(c) The two-sided magnitude spectrum has even symmetry about $n = 0$ (i.e., $|\mathbf{x}_n| = |\mathbf{x}_{-n}|$), and the magnitudes of \mathbf{x}_n are half the corresponding amplitudes c_n . That is, $|\mathbf{x}_n| = c_n/2$, except for $n = 0$ in which case $|\mathbf{x}_0| = |c_0|$.

(d) The *phase line spectrum* ϕ_n is single-sided, whereas the phase line spectrum of \mathbf{x}_n is two-sided. The right half of the

two-sided phase spectrum [Fig. 5-5(d)] is identical with the two-sided phase spectrum of the amplitude/phase representation [Fig. 5-5(c)].

(e) The two-sided phase spectrum has odd symmetry about $n = 0$ (because $\phi_{-n} = -\phi_n$), as illustrated by Fig. 5-5(d). However, if $a_0 < 0$, then $\phi_0 = \pi$, in which case ϕ_n would no longer be an odd function of n .

Exercise 5-3: A periodic signal $x(t)$ has the complex exponential Fourier series

$$x(t) = (-2 + j0) + (3 + j4)e^{j2t} + (1 + j)e^{j4t} + (3 - j4)e^{-j2t} + (1 - j)e^{-j4t}$$

Compute its cosine/sine and amplitude/phase Fourier series representations.

Answer: Amplitude/phase representation:

$$x(t) = -2 + 10 \cos(2t + 53^\circ) + 2\sqrt{2} \cos(4t + 45^\circ)$$

Cosine/sine representation:

$$x(t) = -2 + 6 \cos(2t) - 8 \sin(2t) + 2 \cos(4t) - 2 \sin(4t)$$


(See )

Table 5-6: Examples of Fourier transform pairs. Note that constant $a \geq 0$.

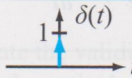
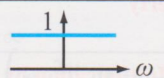
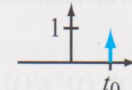
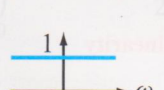
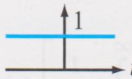
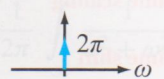
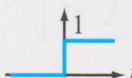
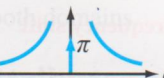
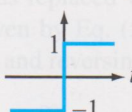
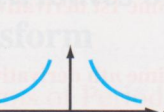
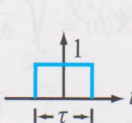
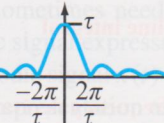

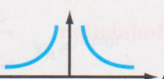
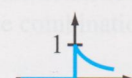
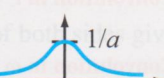

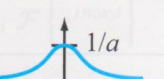
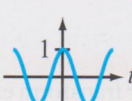
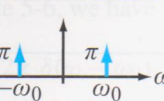
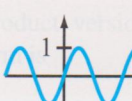
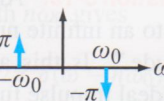
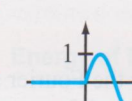
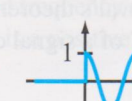

$x(t)$	$\hat{X}(\omega) = \mathcal{F}[x(t)]$	$ \hat{X}(\omega) $
BASIC FUNCTIONS		
1. 	$\delta(t) \iff 1$	
1a. 	$\delta(t - t_0) \iff e^{-j\omega t_0}$	
2. 	$1 \iff 2\pi \delta(\omega)$	
3. 	$u(t) \iff \pi \delta(\omega) + 1/j\omega$	
4. 	$\text{sgn}(t) \iff 2/j\omega$	
5. 	$\text{rect}(t/\tau) \iff \tau \text{sinc}(\omega\tau/2)$	
6. 	$ t \iff -2/\omega^2$	
7a. 	$e^{-at} u(t) \iff 1/(a + j\omega)$	
7b. 	$e^{at} u(-t) \iff 1/(a - j\omega)$	
8. 	$\cos \omega_0 t \iff \pi[\delta(\omega - \omega_0) + \delta(\omega + \omega_0)]$	
9. 	$\sin \omega_0 t \iff j\pi[\delta(\omega + \omega_0) - \delta(\omega - \omega_0)]$	
ADDITIONAL FUNCTIONS		
10. $e^{j\omega_0 t}$	$\iff 2\pi \delta(\omega - \omega_0)$	
11. $t e^{-at} u(t)$	$\iff 1/(a + j\omega)^2$	
12a. $[e^{-at} \sin \omega_0 t] u(t)$	$\iff \omega_0 / [(a + j\omega)^2 + \omega_0^2]$	
12b. 	$[\sin \omega_0 t] u(t) \iff (\pi/2j)[\delta(\omega - \omega_0) - \delta(\omega + \omega_0)] + [\omega_0^2 / (\omega_0^2 - \omega^2)]$	
13a. $[e^{-at} \cos \omega_0 t] u(t)$	$\iff (a + j\omega) / [(a + j\omega)^2 + \omega_0^2]$	
13b. 	$[\cos \omega_0 t] u(t) \iff (\pi/2)[\delta(\omega - \omega_0) + \delta(\omega + \omega_0)] + [j\omega / (\omega_0^2 - \omega^2)]$	

Table 5-7: Major properties of the Fourier transform.


Property	$x(t)$	$\hat{X}(\omega) = \mathcal{F}[x(t)] = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$
1. Multiplication by a constant	$K x(t)$	$\leftrightarrow K \hat{X}(\omega)$
2. Linearity	$K_1 x_1(t) + K_2 x_2(t)$	$\leftrightarrow K_1 \hat{X}_1(\omega) + K_2 \hat{X}_2(\omega)$
3. Time scaling	$x(at)$	$\leftrightarrow \frac{1}{ a } \hat{X}\left(\frac{\omega}{a}\right)$
4. Time shift	$x(t - t_0)$	$\leftrightarrow e^{-j\omega t_0} \hat{X}(\omega)$
5. Frequency shift	$e^{j\omega_0 t} x(t)$	$\leftrightarrow \hat{X}(\omega - \omega_0)$
6. Time 1st derivative	$x' = \frac{dx}{dt}$	$\leftrightarrow j\omega \hat{X}(\omega)$
7. Time n th derivative	$\frac{d^n x}{dt^n}$	$\leftrightarrow (j\omega)^n \hat{X}(\omega)$
8. Time integral	$\int_{-\infty}^t x(\tau) d\tau$	$\leftrightarrow \frac{\hat{X}(\omega)}{j\omega} + \pi \hat{X}(0) \delta(\omega)$, where $\hat{X}(0) = \int_{-\infty}^{\infty} x(t) dt$
9. Frequency derivative	$t^n x(t)$	$\leftrightarrow (j)^n \frac{d^n \hat{X}(\omega)}{d\omega^n}$
10. Modulation	$x(t) \cos \omega_0 t$	$\leftrightarrow \frac{1}{2} [\hat{X}(\omega - \omega_0) + \hat{X}(\omega + \omega_0)]$
11. Convolution in t	$x_1(t) * x_2(t)$	$\leftrightarrow \hat{X}_1(\omega) \hat{X}_2(\omega)$
12. Convolution in ω	$x_1(t) x_2(t)$	$\leftrightarrow \frac{1}{2\pi} \hat{X}_1(\omega) * \hat{X}_2(\omega)$
13. Conjugate symmetry		$\hat{X}(-\omega) = \hat{X}^*(\omega)$

Concept Question 5-15: “An impulse in the time domain is equivalent to an infinite number of sinusoids, all with equal amplitude.” Is this a true statement? Can one construct an ideal impulse function?

Exercise 5-8: Verify the Fourier transform expression in entry #10 in Table 5-6.

Answer: (See )

Exercise 5-7: Use the entries in Table 5-6 to determine the Fourier transform of $u(-t)$.

Answer: $\hat{X}(\omega) = \pi \delta(\omega) - 1/j\omega$. (See )

5-9 Parseval’s Theorem for Fourier Transforms

Recall that Parseval’s theorem for the Fourier series states that the *average power* of a signal $x(t)$ can be computed in either the time or frequency domains. Parseval’s theorem for the Fourier transform states that the *energy* E of a signal can be computed in either the time or frequency domains.

Table 7-5: Examples of z -transform pairs. ROC stands for region of convergence (validity) in the z -plane.

z-Transform Pairs			
	$x[n]$	$X(z) = \mathcal{Z}[x[n]]$	ROC
1	$\delta[n]$	1	All z
1a	$\delta[n - m]$	z^{-m} , if $m \geq 0$	$z \neq 0$
2	$u[n]$	$\frac{z}{z - 1}$	$ z > 1$
3	$n u[n]$	$\frac{z}{(z - 1)^2}$	$ z > 1$
3a	$n^2 u[n]$	$\frac{z(z + 1)}{(z - 1)^3}$	$ z > 1$
4	$a^n u[n]$	$\frac{z}{z - a}$	$ z > a $
4a	$a^{n-1} u[n - 1]$	$\frac{1}{z - a}$	$ z > a $
4b	$na^n u[n]$	$\frac{az}{(z - a)^2}$	$ z > a $
4c	$(n - 1)a^{n-2} u[n - 2]$	$\frac{1}{(z - a)^2}$	$ z > a $
4d	$n^2 a^n u[n]$	$\frac{az(z + a)}{(z - a)^3}$	$ z > a $
5	$\sin(\Omega n) u[n]$	$\frac{z \sin(\Omega)}{z^2 - 2z \cos(\Omega) + 1}$	$ z > 1$
5a	$a^n \sin(\Omega n) u[n]$	$\frac{az \sin(\Omega)}{z^2 - 2az \cos(\Omega) + a^2}$	$ z > a $
6	$\cos(\Omega n) u[n]$	$\frac{z^2 - z \cos(\Omega)}{z^2 - 2z \cos(\Omega) + 1}$	$ z > 1$
6a	$a^n \cos(\Omega n) u[n]$	$\frac{z^2 - az \cos(\Omega)}{z^2 - 2az \cos(\Omega) + a^2}$	$ z > a $
7	$\cos(\Omega n + \theta) u[n]$	$\frac{z^2 \cos(\theta) - z \cos(\Omega - \theta)}{z^2 - 2z \cos(\Omega) + 1}$	$ z > 1$
7a	$2 a ^n \cos(\Omega n + \theta) u[n]$	$\frac{ze^{j\theta}}{z - a} + \frac{ze^{-j\theta}}{z - a^*}$, $a = a e^{j\Omega}$	$ z > a $

where z is a complex variable analogous to e^s for the Laplace transform.

The z -transform transforms $x[n]$ from the discrete-time domain symbolized by the discrete variable n to the z -domain, where, in general, z is a complex number. The inverse z -transform performs the reverse operation,

$$x[n] = \mathcal{Z}^{-1}[X(z)]. \tag{7.59}$$

► The uniqueness property of the unilateral z -transform states that a causal signal $x[n]$ has a unique $X(z)$, and vice versa. ◀

Thus,

$$x[n] \iff X(z). \tag{7.60}$$

7-6.2 Examples of z -Transform Pairs

Not all discrete-time signals have z -transforms. Fortunately, however, for the overwhelming majority of signals of practical interest, their z -transforms do exist. Table 7-5 provides a list of z -transform pairs of signals commonly used in science and engineering.