

Solutions For Midterm Exam.

Q1

Classify each of the following systems in terms of Linearity and time invariance. Justify your answers.

(a) $y''(t) + 3y'(t) = 2x'(t) + x(t)$

This is a standard representation of LTI system by differential equation.

So, Linear & Time invariant.

(b) $y''(t) + 2y(t)y'(t) = x(t)$

Linearity: The differential equation is nonlinear so, we can expect the system to be non linear.

For linearity $x(t) \rightarrow y(t) \xrightarrow[\text{(one condition)}]{\text{linearity}} \alpha x(t) \rightarrow \alpha y$
 $\alpha \neq 0$

If $\alpha x(t) \rightarrow \alpha y(t)$ Then

$$\alpha y''(t) + 2\alpha y(t) \cdot \alpha y'(t) = \alpha x(t)$$

$$\Rightarrow y''(t) + 2\alpha y(t)y'(t) = x(t)$$

which is not the original diff. eq.

Thus $y(t)$ is not the solution to original eq.
 \Rightarrow system is non linear (

For time-invariance

If the initial conditions are zero

⇒ the system is time-invariant
because we do not have "t"
outside "y" and "x" arguments

(C)

$$y[k+1] + y[k] = k x[k]$$

The system is linear

$$\text{Assume } y_1[k+1] + y_1[k] = k x_1[k]$$

$$y_2[k+1] + y_2[k] = k x_2[k]$$

$$\text{define: } y_3[k] := a y_1[k] + b y_2[k]$$

$$x_3[k] := a x_1[k] + b x_2[k]$$

$$\text{Let see if } y_3[k+1] + y_3[k] \stackrel{?}{=} k x_3[k]$$



$$a y_1[k+1] + b y_2[k+1] + a y_1[k] + b y_2[k]$$

$$\stackrel{?}{=} k a x_1[k] + k b x_2[k]$$

$$\text{LHS: } a \underbrace{(y_1[k+1] + y_1[k])}_{k x_1[k]} + b \underbrace{(y_2[k+1] + y_2[k])}_{k x_2[k]}$$

$$\checkmark = k a x_1[k] + k b x_2[k]$$

The system is time variant because k is out
of $x[k]$ on the RHS of eq.

(d) $y[k+2] - y[k+1] = x[k]$

standard LTIC representation with
difference equation.

Q2.

Consider the discrete-time system

$$y[k] - \frac{3}{4}y[k-1] + \frac{1}{8}y[k-2] = 2x[k]$$

with the initial conditions $y[-1]=1$ and $y[-2]=1$
and excitation is given by $x[k] = 2u[k]$.

- (a) Find the response of the system due to its initial conditions
- (b) Find the total response of the system
- (c) What are the natural and forced responses of the system.

(a) Characteristic equation:

$$Y^2 - \frac{3}{4}Y + \frac{1}{8} = 0$$

$$(Y - \frac{1}{2})(Y - \frac{1}{4}) = 0 \Rightarrow \gamma_1 = \frac{1}{2} \text{ \& } \gamma_2 = \frac{1}{4}$$

The zero input response is given by:

$$y_0[k] = C_1 \left(\frac{1}{2}\right)^k + C_2 \left(\frac{1}{4}\right)^k$$

Applying the initial conditions we get:

$$(k=-1) \quad C_1 \left(\frac{1}{2}\right)^{-1} + C_2 \left(\frac{1}{4}\right)^{-1} = 1 \Rightarrow 2C_1 + 4C_2 = 1$$

$$(k=-2) \quad C_1 \left(\frac{1}{2}\right)^{-2} + C_2 \left(\frac{1}{4}\right)^{-2} = -1 \Rightarrow 4C_1 + 16C_2 = -1$$

$$\Rightarrow \begin{cases} 4C_1 + 8C_2 = 2 \\ -4C_1 - 16C_2 = 1 \end{cases} \Rightarrow \begin{cases} C_1 = 5/4 \\ C_2 = -3/8 \end{cases}$$

Thus:
$$y_0[k] = \frac{5}{4} \left(\frac{1}{2}\right)^k - \frac{3}{8} \left(\frac{1}{4}\right)^k$$

(b) To find the total response of the system since we have already obtained Z.I.R., we need to find Z.S.R.

First we have to find $h[k]$ (impulse response)

To do so, we need initial conditions

$$k=0, \quad h[0] - \frac{3}{4} h[-1] + \frac{1}{8} h[-2] = 2\delta[0]$$

$$\Rightarrow h[0] = 2$$

$$k=1, \quad h[1] - \frac{3}{4} h[0] + \frac{1}{8} h[-1] = 2\delta[1]$$

$$\Rightarrow h[1] = 3/2$$

$$h[k] = \delta[k] + \left[B_1 \left(\frac{1}{2}\right)^k + B_2 \left(\frac{1}{4}\right)^k \right] u[k]$$

(c)

$$h[0] = B_1 + B_2 = 2$$

$$h[1] = \frac{1}{2} B_1 + \frac{1}{4} B_2 = 3/2 \Rightarrow B_1 = 4, B_2 = -2$$

$$\Rightarrow h[k] = 4 \left(\frac{1}{2}\right)^k u[k] - 2 \left(\frac{1}{4}\right)^k u[k]$$

• Now the z.s.r. is given by:

$$y_{zs}[k] = h[k] * x[k]$$

$$\Rightarrow y_{zs}[k] = 2 u[k] * \left[4 \left(\frac{1}{2}\right)^k u[k] - 2 \left(\frac{1}{4}\right)^k u[k] \right]$$

Using the convolution table we get:

$$y_{zs}[k] = \left[\frac{32}{3} - 16 \left(\frac{1}{2}\right)^{k+1} + \frac{16}{3} \left(\frac{1}{4}\right)^{k+1} \right] u[k]$$

• Total response: $y[k] = y_0[k] + y_{zs}[k]$

$$\Rightarrow y[k] = \frac{5}{4} \left(\frac{1}{2}\right)^k - \frac{3}{8} \left(\frac{1}{4}\right)^k + \left[\frac{32}{3} - 16 \left(\frac{1}{2}\right)^{k+1} + \frac{16}{3} \left(\frac{1}{4}\right)^{k+1} \right] u[k]$$

(c) Forced response is:

$$y_f[k] = \frac{32}{3} u[k]$$

Natural response is:

$$\left[\left(\frac{5}{4} - 8 u[k]\right) \left(\frac{1}{2}\right)^k + \left(-\frac{3}{8} + \frac{4}{3} u[k]\right) \left(\frac{1}{4}\right)^k \right] \quad (E)$$

Q3 Consider the continuous-time system $y''(t) + 6y'(t) + 8y(t) = 2x(t)$ with the initial conditions $y(0^-) = 1$ and $y'(0^-) = 1$ and excitation $x(t) = e^{-t} u(t)$.

- (a) What is the zero input response of the system?
 (b) Find the unit impulse response of the system.
 (c) Find the total response of the system.

(a) Z.I.R ?

The characteristic eq. is given by:

$$\lambda^2 + 6\lambda + 8 = 0$$

$$(\lambda + 4)(\lambda + 2) = 0 \Rightarrow \lambda_1 = -4, \lambda_2 = -2$$

$$\Rightarrow \text{Z.I.R is } y_0(t) = C_1 e^{-4t} + C_2 e^{-2t}$$

Applying the initial conditions:

$$-1 = C_1 + C_2$$

$$1 = -4C_1 - 2C_2$$

$$\Rightarrow y_0(t) = \frac{1}{2} e^{-4t} - \frac{3}{2} e^{-2t}$$

(b) To get unit impulse response of the system

$$h(t) = b_n \delta(t) + [P(D) y_n(t)] u(t)$$

For our problem $b_n = b_2 = 0$

$$\Rightarrow h(t) = P(D) y_n(t) u(t)$$

$$= 2 y_n(t) u(t)$$

The initial conditions are:

$$y_n'(0) = 1 \quad \text{and} \quad y_n(0) = 0$$

$$\text{Then } y_n(t) = C_3 e^{-4t} + C_4 e^{-2t}$$

Applying initial conditions: $C_3 = -\frac{1}{2}$, $C_4 = \frac{1}{2}$

$$\Rightarrow h(t) = 2 \left(-\frac{1}{2} e^{-4t} + \frac{1}{2} e^{-2t} \right) u(t)$$

$$\text{Thus: } \boxed{h(t) = (e^{-2t} - e^{-4t}) u(t)}$$

c) The z.o.s.R is thus given by:

$$y_{zs}(t) = x(t) * h(t)$$

$$= \int_{-\infty}^{\infty} h(t-z) x(z) dz$$

$$= \int_{-\infty}^{\infty} (e^{-2z} - e^{-4z}) u(z) \cdot e^{-(t-z)} u(t-z) dz$$

$$= \int_0^t (e^{-2z} - e^{-4z}) e^{-(t-z)} dz$$

After integration

$$y_{zs}(t) = \left(\frac{2}{3} e^{-t} - e^{-2t} + \frac{1}{3} e^{-4t} \right) u(t)$$

● Total response

$$y(t) = y_{zs}(t) + y_{ZI}(t) \Rightarrow y(t) = \left(\frac{2}{3} e^{-t} - e^{-2t} + \frac{1}{3} e^{-4t} \right) u(t) + \frac{1}{2} e^{-4t} - \frac{3}{2} e^{-2t}$$

(7)

Q4 A Continuous-time signal $x(t) = \cos(10^4 t)$ is sampled at sampling frequencies $f_{s1} = 2.0 \text{ KHz}$ and $f_{s2} = 5.0 \text{ KHz}$. For both cases answer the following questions:

- (a) What are the corresponding discrete-time frequencies? Are the corresponding discrete time signals $x_1[k]$ and $x_2[k]$ Periodic? If Periodic, what is the Period for each case?
- (b) Did aliasing occur? If so, what are the aliased frequencies?
- (c) What is largest value of the sampling interval T to avoid aliasing?

(a) $\omega = 10^4 \text{ rad/sec}$
 $f = 5000 \text{ Hz} = 5 \text{ KHz}$
 $T_1 = \frac{1}{2 \text{ KHz}} = 0.5 \text{ msec.}$
 $T_2 = \frac{1}{5 \text{ KHz}} = 0.2 \text{ msec.}$

● The corresponding discrete-time frequencies:

$$\Omega_1 = \omega T_1 = 10^4 \text{ rad} \times 0.5 \times 10^{-3} = 5\pi$$

$$\Omega_2 = \omega T_2 = 2\pi$$

● Both D.T. signals are Periodic because

$$\Omega_1 = 5\pi = \frac{5}{2} \cdot 2\pi \quad \text{also}$$

$$\Omega_2 = 2\pi = 1 \cdot 2\pi$$

● The Periods are obtained through

$$N_{01} \cdot \Omega_1 = 2\pi \cdot m_1 \Rightarrow N_{01} = \frac{2\pi}{\Omega_1} \cdot m_1$$

$$\Rightarrow N_{01} = \frac{2\pi}{5\pi} \cdot m_1 \Rightarrow m_1 = 5 \ \& \ N_{01} = 2$$

$$\text{Similarly, } N_{02} = \frac{2\pi}{\Omega_2} \cdot m_2 \Rightarrow m_2 = 1 \ \& \ N_{02} =$$

(b) Aliasing occurred because

$$\omega > \frac{\omega s_1}{2} \ \& \ \omega > \frac{\omega s_2}{2}$$

$$F_1 = |5 \text{ kHz} - 2 \text{ kHz} \cdot m_1|$$

$$\Rightarrow F_1 = 1 \text{ kHz}$$

$$F_2 = |5 \text{ kHz} - 5 \text{ kHz} \cdot m_2|$$

$$= 0 \text{ Hz.}$$

(c) To avoid aliasing

$$F_s \geq 10 \text{ kHz} \Rightarrow T \leq 0.1 \text{ msec.}$$

Q5 The everlasting signal $z[k] = 2\left(\frac{1}{2}\right)^k + 3\left(\frac{1}{5}\right)^k$ is applied to the discrete-time system $y[k] - y[k-1] = 2$. What is the output of the system?

$$H(r) = \frac{P(r)}{Q(r)} \Rightarrow H(r) = \frac{2}{r-1}$$

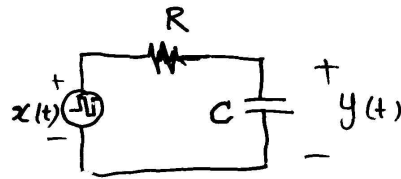
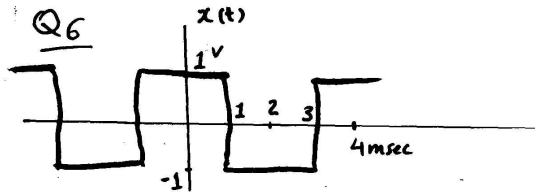
$$y[k] = 2 \cdot H\left(\frac{1}{2}\right) \cdot \left(\frac{1}{2}\right)^k + 3 \cdot H\left(\frac{1}{5}\right) \cdot \left(\frac{1}{5}\right)^k$$

$$H\left(\frac{1}{2}\right) = \frac{2}{\frac{1}{2}-1} = -4$$

$$H\left(\frac{1}{5}\right) = \frac{2}{\frac{1}{5}-1} = -\frac{5}{2}$$

$$\Rightarrow y[k] = 2 \cdot (-4) \cdot \left(\frac{1}{2}\right)^k + 3 \cdot \left(-\frac{5}{2}\right) \cdot \left(\frac{1}{5}\right)^k$$

$$\Rightarrow \boxed{y[k] = -2\left(\frac{1}{2}\right)^k - \frac{15}{2}\left(\frac{1}{5}\right)^k}$$



The periodic signal $x(t)$ is applied to the shown circuit. The time constant of the circuit is $\tau = RC$ sec.

- Find the complex Fourier series representation of signal x
 - What is the complex Fourier series of the output $y(t)$ as a function of τ ?
 - What is the trigonometric Fourier series of the output as a function of τ ?
 - If τ is a large value, what is approximately the output y of the circuit? Justify your answer.
- (a) The signal is real, even, with half wave symmetry

$$\Rightarrow a_n = \frac{8}{T_0} \int_0^{T_0/4} 1 \cdot \cos n\omega_0 t \, dt$$

$$= \frac{8}{T_0} \cdot \frac{1}{n\omega_0} \sin n\omega_0 t \Big|_0^{T_0/4}$$

$$\Rightarrow a_n = \frac{4}{n\pi} \sin \frac{n\pi}{2}$$

$$D_n = \frac{1}{2} a_n = \frac{2}{n\pi} \sin \frac{n\pi}{2}$$

$$\Rightarrow x(t) = \sum_{n=-\infty}^{\infty} \frac{2}{n\pi} \sin \frac{n\pi}{2} e^{jn\omega_0 t}$$

Or:

$$D_n = \frac{1}{T_0} \int_0^{T_0} x(t) e^{-jn\omega_0 t} dt$$

$$= \frac{1}{T_0} \left[\int_0^{T_0/4} e^{-jn\omega_0 t} dt - \int_{T_0/4}^{3T_0/4} e^{-jn\omega_0 t} dt + \int_{3T_0/4}^{T_0} e^{-jn\omega_0 t} dt \right]$$

$$= \frac{1}{T_0} \left[\frac{-1}{jn\omega_0} \left(e^{-jn\omega_0 \frac{T_0}{4}} - 1 \right) + \frac{1}{jn\omega_0} \left(e^{-jn\omega_0 \frac{3T_0}{4}} - e^{-jn\omega_0 \frac{T_0}{4}} \right) - \frac{1}{jn\omega_0} \left(e^{-jn\omega_0 T_0} - e^{-jn\omega_0 \frac{3T_0}{4}} \right) \right]$$

$$= \frac{1}{T_0} \cdot \frac{1}{jn\omega_0} \left[-e^{-jn\pi/2} + 1 + e^{-j3n\pi/2} - e^{-jn\pi/2} + e^{-j3n\pi/2} - e^{-jn\pi/2} \right]$$

$$= \frac{2}{j2n\pi} \left[e^{jn\pi/2} - e^{-jn\pi/2} \right] = \frac{2}{n\pi} \sin \frac{n\pi}{2}$$

$$\Rightarrow x(t) = \sum_{n=-\infty}^{\infty} \frac{2}{n\pi} \sin \frac{n\pi}{2} e^{jn\omega_0 t}$$

$$(b) H(\omega) = \frac{1}{1+j\omega RC} \Rightarrow \frac{1}{1+j\omega\tau}$$

$$D'_n = D_n H(n\omega_0) \Rightarrow D'_n = \frac{2}{nR} \sin \frac{nR}{2} \cdot \frac{1}{1+jn\omega_0\tau}$$

$$\Rightarrow y(t) = \sum_{n=-\infty}^{\infty} \left[\frac{2}{nR} \frac{\sin nR/2}{1+jn\omega_0\tau} \right] e^{jn\omega_0 t}$$

$$(c) D'_n = \frac{2}{nR} \sin \frac{nR}{2} \frac{(1-jn\omega_0\tau)}{1+n^2\omega_0^2\tau^2}$$

$$\Rightarrow a'_n = \frac{4}{nR} \sin \frac{nR}{2} \cdot \frac{1}{1+n^2\omega_0^2\tau^2}$$

$$b'_n = \frac{4}{nR} \sin \frac{nR}{2} \cdot \frac{-n\omega_0\tau}{1+n^2\omega_0^2\tau^2}$$

$$\Rightarrow y(t) = \sum_{n=1}^{\infty} a'_n \cos n\omega_0 t + b'_n \sin n\omega_0 t$$

(d) If τ is large, only DC goes through.
But as $D_0 = 0$, output is approximately equal to zero.