

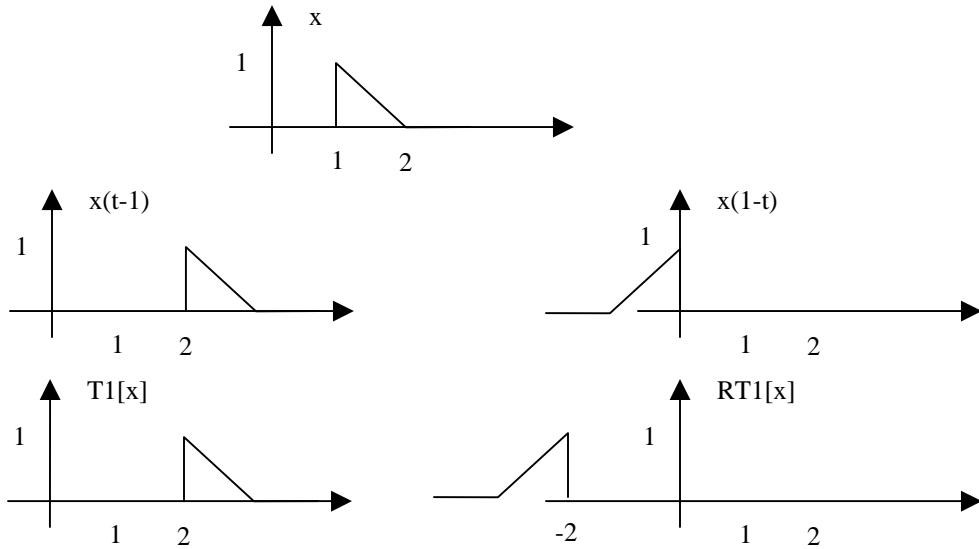
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EEE 203

HW 1

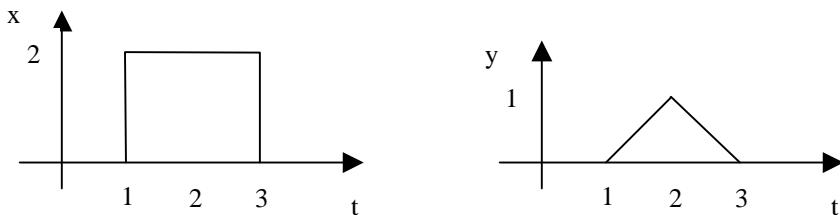
Problem 1.

Consider the signal $x(t)$ whose graph is shown below. Sketch the following signals: $x(t-1)$, $x(1-t)$, $RT_1[x]$, where R denotes the reflection operation and T_{t_0} denotes shift delay operation by t_0 .



Problem 2.

Describe the following signals in terms of elementary functions (δ, u, r, \dots) and compute $\int_{-\infty}^{\infty} x(t)\delta(t-1)dt$ and $\int_{-\infty}^{\infty} y(t)\delta(t-1)dt$.



$$x(t) = 2u(t-1) - 2u(t-3)$$

$$y(t) = r(t-1) - 2r(t-2) + r(t-3)$$

$$\int_{-\infty}^{\infty} x(t)\delta(t-1)dt = \frac{x(1+) + x(1-)}{2} = 1$$

$$\int_{-\infty}^{\infty} y(t)\delta(t-1)dt = \frac{y(1+) + y(1-)}{2} = 0$$

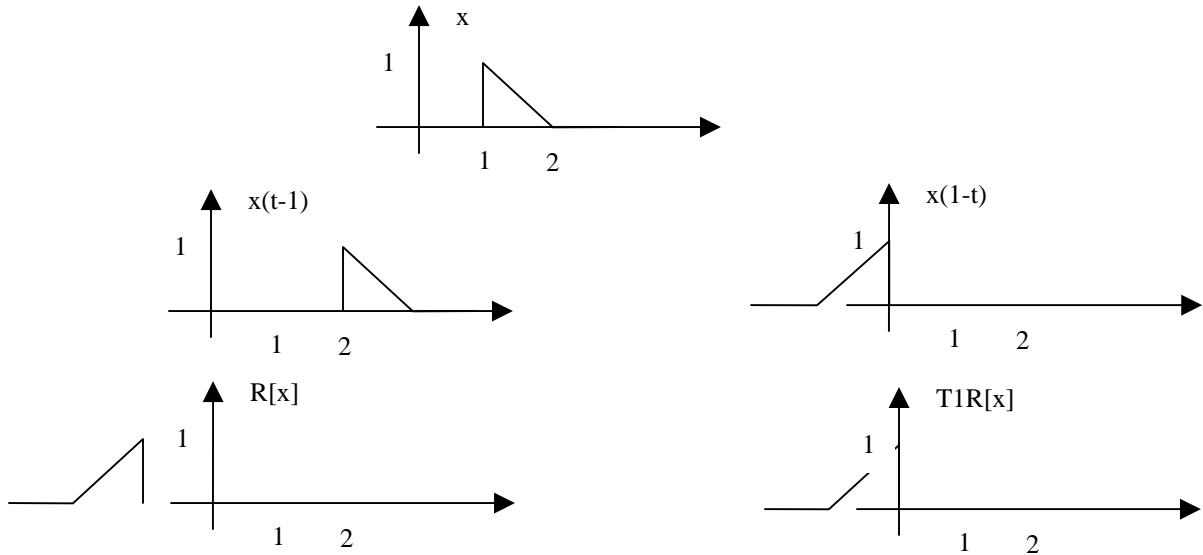
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TEST 1

Problem 1. (4pts)

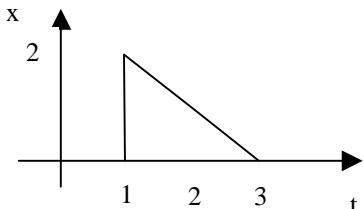
Consider the signal $x(t)$ whose graph is shown below. Sketch the following signals: $x(t-1)$, $x(1-t)$, $T_1R[x]$, where R denotes the reflection operation and T_{t_0} denotes shift delay operation by t_0 .



Problem 2. (6pts)

Describe the following signal in terms of elementary functions (δ, u, r, \dots) and compute

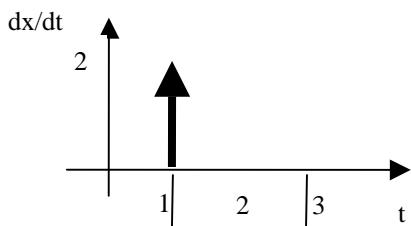
$$\frac{dx(t)}{dt} \text{ and } \int_{-\infty}^{\infty} x(t+1)\delta(t-1)dt .$$



$$x(t) = 2u(t-1) - r(t-1) + r(t-3)$$

$$\frac{dx(t)}{dt} = 2\delta(t-1) - u(t-1) + u(t-3)$$

$$\begin{aligned} \int_{-\infty}^{\infty} x(t+1)\delta(t-1)dt &= \int_{-\infty}^{\infty} x(1+1)\delta(t-1)dt \\ &= 1 \int_{-\infty}^{\infty} \delta(t-1)dt = 1 \end{aligned}$$

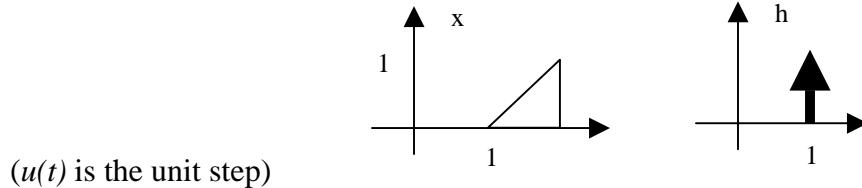


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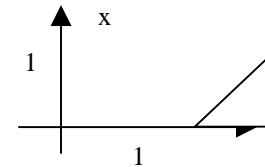
HW 2

Problem 1. Compute the convolution $h*x$ when $x(t) = r(t)-r(t-1)-u(t-1)$, $h(t)=\delta(t-1)$.



Unfortunately, the $x(t)$ shown is a delayed version of the expression: $x(t) = r(t-1)-r(t-2)-u(t-2)$.

$$(h*x)(t) = [(\delta(t-1))*x](t) = x(t-1) = r(t-2)-r(t-3)-u(t-3)$$



Problem 2.

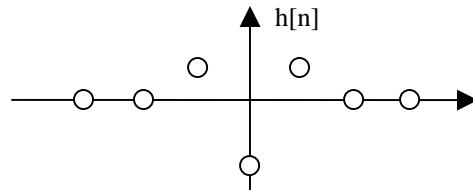
Consider the filters:

A. $y[n] = x[n+1] - 2x[n] + x[n-1]$

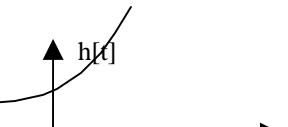
B. $y(t) = \int_{-\infty}^{t+1} e^{t-\tau} x(\tau) d\tau$

1. Find and graph their impulse responses.

A. $h[n] = \delta[n+1] - 2\delta[n] + \delta[n-1]$

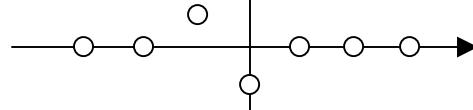


B. $y(t) = \int_{-\infty}^{t+1} e^{t-\tau} x(\tau) d\tau = \int_{-\infty}^{\infty} e^{t-\tau} u(t+1-\tau)x(\tau) d\tau = \int_{-\infty}^{\infty} h(t-\tau)x(\tau) d\tau$
 $h(t) = e^t u(t+1)$

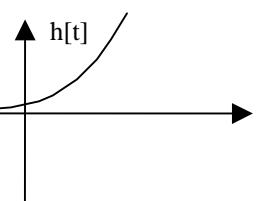


2. Find and graph their step responses.

A. $y_{step}[n] = u[n+1] - 2u[n] + u[n-1]$



B. $y_{step}(t) = \int_{-\infty}^{t+1} e^{t-\tau} u(\tau) d\tau = u(t+1) \int_0^{t+1} e^{t-\tau} d\tau = u(t+1)(e^t - e^{-1})$



3. Which filters are causal? (Justify)

A. Not causal, $h(-1)$ is not zero.

B. Not causal, $h(t)$ is nonzero in $[-1, 0)$.

4. Which filters are stable? (Justify)

A. Stable since it is FIR. $h[n]$ is absolutely summable. ($\sum |h[n]| = 1+2+1 = 4 < \infty$)

B. Unstable since $h(t)$ diverging implies that $\int_{-\infty}^{\infty} |h(t)| dt$ diverges.

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TEST 2

Wed. 9/27/06
30', closed books¬es

Problem 1. Compute the convolution $h*x$ when $x(t) = u(t) - u(t-1)$, $h(t)=u(t)$.

$$\begin{aligned} y(t) &= \int_{-\infty}^{\infty} h(t-\tau)x(\tau)d\tau = \int_{-\infty}^{\infty} u(t-\tau)u(\tau)d\tau - \int_{-\infty}^{\infty} u(t-\tau)u(\tau-1)d\tau \\ &= u(t)\int_0^t 1d\tau - u(t-1)\int_1^t 1d\tau = tu(t) - (t-1)u(t-1) = r(t) - r(t-1) \end{aligned}$$

Problem 2.

Consider the filters:

A. $y[n] = x[n] - x[n-1]$

B. $y(t) = \int_{-\infty}^{t-1} x(\tau)d\tau$

1. Find and graph their impulse responses.

A. $h(n) = \delta(n) - \delta(n-1)$

B. $y(t) = \int_{-\infty}^{\infty} u(t-1-\tau)x(\tau)d\tau \Rightarrow h(t) = u(t-1)$

2. Which filters are causal? (Justify)

A. Causal because $h(n) = 0$, for all $n < 0$.

B. Causal because $h(t) = 0$, for all $t < 0$.

3. Which filters are stable? (Justify)

A. Stable because $\sum |h(n)| = 2 < \infty$

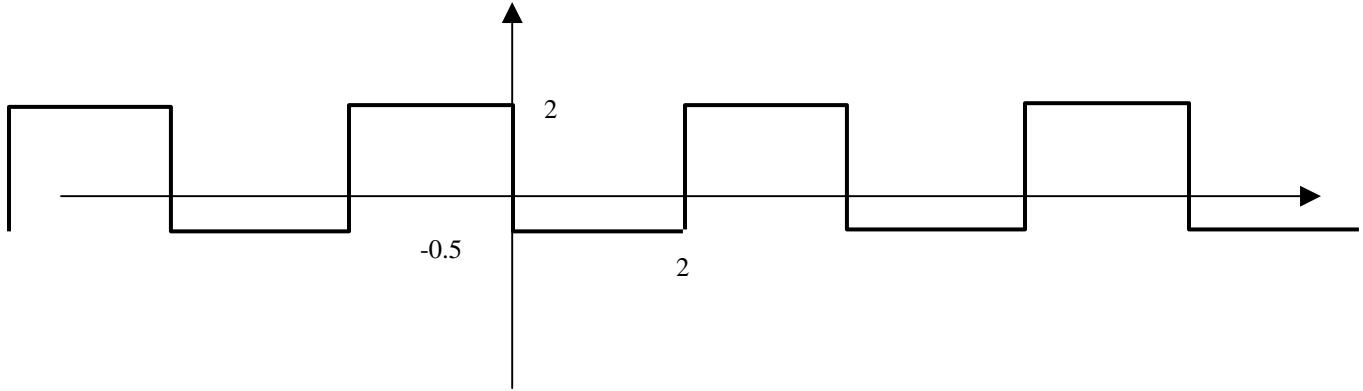
B. Unstable because $\int |h(t)| dt = \lim_{T \rightarrow \infty} \int_1^T 1 dt$, which diverges.

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HW 3

Problem 1: Let $x(t)$ be the periodic signal shown in the figure below (square wave with offset). Compute the coefficients a_k of the Fourier series expansion of $x(t)$.



Let $x_0(t)$ be the standard square wave (in the Tables), with $T = 4$, $T_1 = 1$. Then,
 $x(t) = 2.5x_0(t+1) - 0.5$

$$\begin{aligned} FS\{x(t)\} &= 2.5e^{\frac{jk\frac{2\pi}{T}}{T}} FS\{x_0(t)\} - 0.5FS\{1\} \\ &= \begin{cases} 2.5e^{\frac{jk\pi}{2}} \frac{\sin k\pi/2}{k\pi} & \text{for } k \neq 0 \\ \frac{3}{4} & \text{for } k = 0 \end{cases} \end{aligned}$$

Note: $FS\{1\} = 1$ for $k = 0$, and 0 otherwise.

Also, the expression for $k \neq 0$ can be further simplified to $2.5j \frac{\sin^2 k\pi/2}{k\pi}$

Problem 2: Let $X(jw)$ be the Fourier transform of $x(t) = e^{-2|t|}$. Find $X(j0)$ and $\int_{-\infty}^{\infty} X(jw)dw$.

Using the definition of the Fourier transform:

$$\begin{aligned} X(j0) &= \int_{-\infty}^{\infty} x(t)e^{-j0t} dt \Big|_{w=0} = \int_{-\infty}^{\infty} x(t)dt = 2 \int_0^{\infty} e^{-2t} dt = 1 \\ \int_{-\infty}^{\infty} X(jw)dw &= 2\pi \left[\frac{1}{2\pi} \int_{-\infty}^{\infty} X(jw)e^{jwt} dw \right]_{t=0} = 2\pi x(0) = 2\pi \end{aligned}$$

Note: In this case, it is also possible to compute the Fourier transform of $x(t)$:

$$F\{x(t)\} = F\{e^{-2t}u(t)\} + F\{e^{2t}u(-t)\}$$

$$= \frac{1}{2+jw} + FR\{e^{-2t}u(+t)\} = \frac{1}{2+jw} + RF\{e^{-2t}u(t)\} = \frac{1}{2+jw} + R \left\{ \frac{1}{2+jw} \right\} = \frac{1}{2+jw} + \frac{1}{2-jw} = \frac{4}{4+w^2}$$

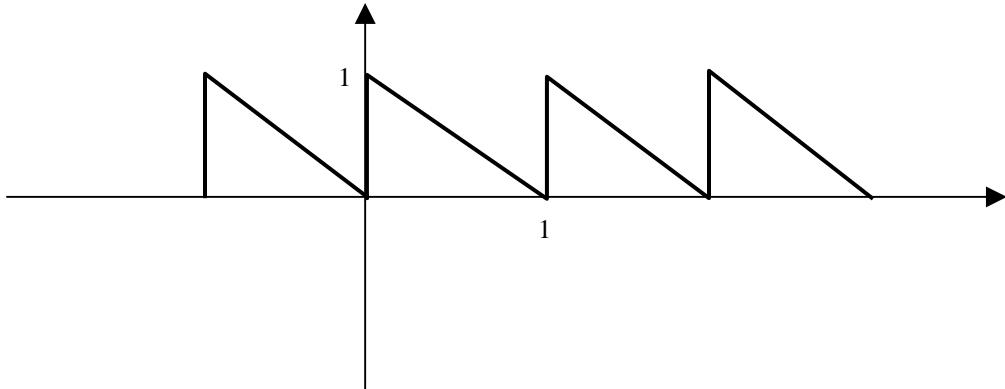
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TEST 3

10/11/06, 30', closed books and notes, transform tables allowed

Problem 1: Let $x(t)$ be the periodic “sawtooth wave” signal shown in the figure below. Compute the coefficients a_k of the Fourier series expansion of $x(t)$.



$$T = 1, \quad w_0 = \frac{2\pi}{T} = 2\pi$$

$$\text{Direct computation : } a_0 = \frac{1}{T} \int_{-T}^T x(t) dt = \frac{1}{2}$$

$$FS\{x\} = \frac{1}{jkw_0} FS\left\{\frac{dx}{dt}\right\} \quad (k \neq 0)$$

$$FS\left\{\frac{dx}{dt}\right\} = FS\left\{-1(t) + \sum_n \delta(t-n)\right\} = FS\{-1(t)\} + FS\left\{\sum_n \delta(t-n)\right\} = \begin{cases} -1 + 1 & k = 0 \\ 0 + 1 & k \neq 0 \end{cases}$$

$$\Rightarrow FS\{x\} = \begin{cases} \frac{1}{2} & k = 0 \\ \frac{1}{j2\pi k} & k \neq 0 \end{cases}$$

Note: Parseval's Theorem states $\frac{1}{T} \int_{-T}^T |x|^2 = \sum_k |a_k|^2$. Applied to our case:

$\frac{1}{T} \int_{-T}^T |x|^2 = \frac{1}{4} + \frac{2}{4\pi^2} \sum_1^\infty \frac{1}{k^2} = \int_0^1 t dt$. Complete the computation to derive the well-known formula for the series $1/k^2$.

Problem 1:

Consider the filter with impulse response $h(t) = e^{-2t}u(t)$.

1. Find the transfer function
2. Sketch the Bode Plot
3. Find the Fourier transform of the output when $x(t) = e^{-t}u(t)$
4. Find the Fourier transform of the output when $x(t) = \sin(2t)u(t)$
5. Find the output when $x(t) = e^{-t}u(t)$ (a) using convolution, and (b) taking the inverse Fourier transform of your answer to part 3.
6. Find the output when $x(t) = \sin(2t)u(t)$ (a) using convolution, and (b) taking the inverse Fourier transform of your answer to part 4.

$$1. \quad H(jw) = \frac{1}{jw + 2}$$

$$2. \quad |H(jw)| = \frac{1}{\sqrt{w^2 + 2^2}}, \quad \angle H(jw) = \tan^{-1}\left(\frac{w}{2}\right) \quad (\text{see attached plots})$$

$$3. \quad F\{x\} = \frac{1}{jw + 1}, \quad Y(jw) = H(jw)X(jw) = \frac{1}{jw + 2} \frac{1}{jw + 1}$$

$$4. \quad F\{x\} = \frac{1}{2\pi} F\{\sin 2t\} * F\{u(t)\} = \frac{1}{2j} [\delta(w-2) - \delta(w+2)] * \left[\frac{1}{jw} + \pi\delta(w) \right]$$

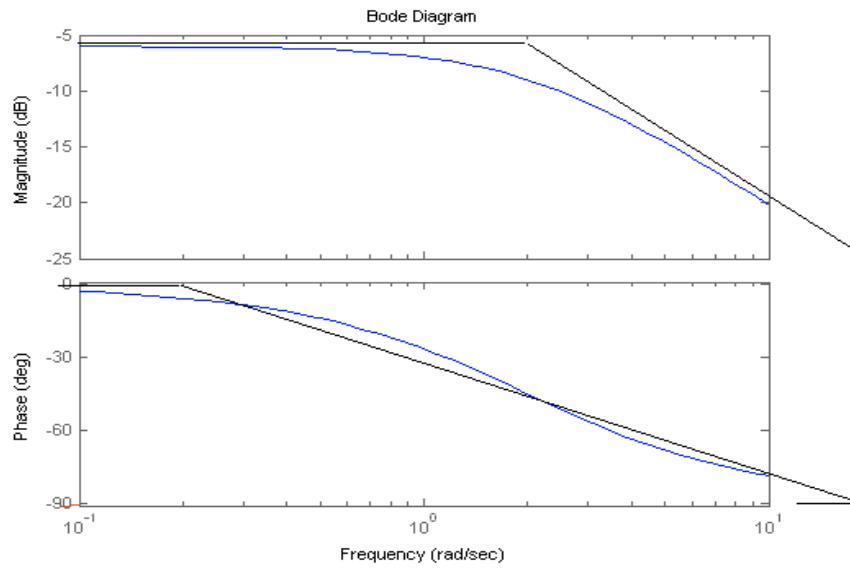
$$= \frac{1}{2} \left[\frac{1}{w+2} - \frac{1}{w-2} \right] + \frac{\pi}{2j} [\delta(w-2) - \delta(w+2)]$$

$$Y(jw) = H(jw)X(jw) = \frac{1}{2} \left[\frac{1}{w+2} \frac{1}{jw+2} - \frac{1}{w-2} \frac{1}{jw+2} \right] + \frac{\pi}{2j} \left[\frac{1}{j2+2} \delta(w-2) - \frac{1}{-j2+2} \delta(w+2) \right]$$

$$5. \quad y(t) = (h * x)(t) = \int_{-\infty}^{\infty} e^{-2(t-\tau)} u(t-\tau) e^{-\tau} u(\tau) d\tau = e^{-2t} u(t) \int_0^t e^{\tau} d\tau = [e^{-t} - e^{-2t}] u(t)$$

$$= F^{-1}\{Y(jw)\} = F^{-1} \left\{ \frac{1}{jw+2} \frac{1}{jw+1} \right\} = F^{-1} \left\{ \frac{-1}{jw+2} + \frac{1}{jw+1} \right\} = -e^{-2t} u(t) + e^t u(t)$$

$$\begin{aligned}
6. \quad y(t) = (h * x)(t) &= \int_{-\infty}^{\infty} e^{-2(t-\tau)} u(t-\tau) \sin(2\tau) u(\tau) d\tau = e^{-2t} u(t) \int_0^t e^{2\tau} \left[\frac{e^{j2\tau} - e^{-j2\tau}}{2j} \right] d\tau \\
&= \frac{e^{-2t} u(t)}{2j} \left[\frac{e^{(2+2j)t} - 1}{2+2j} - \frac{e^{(2-2j)t} - 1}{2-2j} \right] = \frac{u(t)}{2j} \left[\frac{e^{2jt} - e^{-2t}}{2+2j} - \frac{e^{-2jt} - e^{-2t}}{2-2j} \right] \\
&= \Im m \left[\frac{e^{2jt} - e^{-2t}}{2+2j} \right] u(t) \quad \Im m = \text{Imaginary part} \\
&= \frac{1}{4} [e^{-2t} - \cos 2t + \sin 2t] u(t) \\
\\
&= F^{-1}\{Y(jw)\} = F^{-1} \left\{ \frac{1}{2} \left[\frac{1}{w+2} \frac{1}{jw+2} - \frac{1}{w-2} \frac{1}{jw+2} \right] \right\} + F^{-1} \left\{ \frac{\pi}{2j} \left[\frac{1}{j2+2} \delta(w-2) + \frac{1}{j2-2} \delta(w+2) \right] \right\} \\
&= \frac{1}{2} F^{-1} \left\{ \left[\frac{j}{jw+2j} \frac{1}{jw+2} - \frac{j}{jw-2j} \frac{1}{jw+2} \right] + \left[\frac{\pi}{-2+2j} \delta(w-2) - \frac{\pi}{2+2j} \delta(w+2) \right] \right\} \\
&= \frac{1}{2} F^{-1} \left\{ \left[\frac{j(2-2j)^{-1}}{jw+2j} + \frac{j(2j-2)^{-1}}{jw+2} - \frac{j(2+2j)^{-1}}{jw-2j} + \frac{j(2+2j)^{-1}}{jw+2} \right] + \frac{\pi}{2j-2} \delta(w-2) - \frac{\pi}{2j+2} \delta(w+2) \right\} \\
&= \frac{1}{2} F^{-1} \left\{ \frac{1}{-2j-2} \left[\frac{1}{j(w+2)} + \pi \delta(w+2) \right] + \frac{1}{2j-2} \left[\frac{1}{j(w-2)} + \pi \delta(w-2) \right] + \frac{(2+2j)^{-1} + (2-2j)^{-1}}{jw+2} \right\} \\
&= \frac{1}{2} \left\{ \frac{1}{-2j-2} e^{-j2t} u(t) + \frac{1}{2j-2} e^{j2t} u(t) + 2\Re e(2+2j)^{-1} e^{-2t} u(t) \right\} \\
&= \Re e \left[\frac{e^{j2t}}{2j-2} + \frac{e^{-2t}}{2j+2} \right] u(t) \quad \Re e = \text{Real part} \\
&= \frac{1}{4} [e^{-2t} - \cos 2t + \sin 2t] u(t)
\end{aligned}$$



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Test 4

CLOSED BOOK & NOTES. TRANSFORM TABLES ALLOWED. 30'

Problem 1:

Consider the filter with impulse response $h(t) = 2e^{-t}u(t)$.

1.(1pt) Find the transfer function

2.(2pt) Find the Fourier transform of the output $Y(j\omega)$ when $x(t) = 3 \sin t$

3.(2pt) Find the output $y(t)$.

$$1. H(j\omega) = \frac{2}{j\omega + 1}$$

$$2. \left\{ \begin{array}{l} X(j\omega) = \frac{3\pi}{j} [\delta(\omega - 1) - \delta(\omega + 1)] \Rightarrow Y(j\omega) = H(j\omega)X(j\omega) = \\ Y(j\omega) = \frac{2}{j\omega + 1} \frac{3\pi}{j} [\delta(\omega - 1) - \delta(\omega + 1)] = \frac{2}{j+1} \frac{3\pi}{j} \delta(\omega - 1) - \frac{2}{j(-1)+1} \frac{3\pi}{j} \delta(\omega + 1) \end{array} \right.$$

$$\left. \begin{array}{l} = \frac{6\pi}{j-1} \delta(\omega - 1) + \frac{6\pi}{-j-1} \delta(\omega + 1) \end{array} \right.$$

$$3. \left\{ \begin{array}{l} y(t) = F^{-1}\{Y(j\omega)\} = 2\Re e F^{-1}\left\{ \frac{6\pi}{j-1} \delta(\omega - 1) \right\} = \Re e \left\{ \frac{12\pi}{j-1} \frac{e^{jt}}{2\pi} \right\} = \Re e \left\{ 6 \left| \frac{1}{j-1} \right| e^{jt + j\angle \frac{1}{j-1}} \right\} \end{array} \right.$$

$$\left. \begin{array}{l} = 6 \left| \frac{1}{\sqrt{2}} \right| \cos \left(t + \tan^{-1} \frac{1}{1} - 180^\circ \right) = 3\sqrt{2} \sin(t - 45^\circ) \end{array} \right.$$

$$\left. \begin{array}{l} \text{ALT.: } y(t) = |H(j\omega)|_{\omega=1} |(3) \sin[t + \angle H(j\omega)]_{\omega=1}| = 3\sqrt{2} \sin(t - \tan^{-1} \frac{1}{1}) = 3\sqrt{2} \sin(t - 45^\circ) \end{array} \right.$$

Problem 2:

Consider the filter with impulse response $h(t) = \frac{\sin 2t}{t}$.

1.(1pt) Find the transfer function

2.(2pt) Find the Fourier transform of the output $Y(j\omega)$ when $x(t) = \sin 3t$

3.(2pt) Find the output $y(t)$.

$$1. H(j\omega) = \pi[u(\omega + 2) - u(\omega - 2)]$$

$$2. \left\{ \begin{array}{l} X(j\omega) = \frac{\pi}{j} [\delta(\omega - 3) - \delta(\omega + 3)] \Rightarrow Y(j\omega) = H(j\omega)X(j\omega) = \\ Y(j\omega) = \pi[u(\omega + 2) - u(\omega - 2)] \frac{\pi}{j} [\delta(\omega - 3) - \delta(\omega + 3)] = 0 \end{array} \right.$$

$$3. y(t) = F^{-1}\{Y(j\omega)\} = F^{-1}\{0\} = 0$$

Problem 1:

Find the largest sampling interval T_s to allow perfect reconstruction of the signals:
 (NOTE: h^*x denotes convolution of h and x)

$$1. \frac{\sin 2t}{t} * \frac{\sin t}{t}$$

$$\begin{aligned} F\left\{\frac{\sin 2t}{t} * \frac{\sin t}{t}\right\} &= F\left\{\frac{\sin 2t}{t}\right\} F\left\{\frac{\sin t}{t}\right\} = \{\pi u(\omega + 2) - \pi u(\omega - 2)\} \{\pi u(\omega + 1) - \pi u(\omega - 1)\} \\ &= \pi^2 \{u(\omega + 1) - u(\omega - 1)\} \end{aligned}$$

$$\Rightarrow \text{max. freq.} = 1 \text{ rad/s, Nyquist freq.} = 2 \text{ rad/s, min. sampling interval} = T_s = \frac{2\pi}{2\omega_{\max}} = \frac{2\pi}{\omega_{Nyq}} = \pi$$

$$2. \frac{\sin^2 t}{t^2}$$

$$\begin{aligned} F\left\{\frac{\sin^2 t}{t^2}\right\} &= \frac{1}{2\pi} F\left\{\frac{\sin t}{t}\right\} * F\left\{\frac{\sin t}{t}\right\} = \frac{1}{2\pi} \{u(\omega + 1) - u(\omega - 1)\} * \{u(\omega + 1) - u(\omega - 1)\} \\ &= \frac{\pi}{2} \{r(\omega + 2) - 2r(\omega) + r(\omega - 2)\} \end{aligned}$$

$$\Rightarrow \text{max. freq.} = 2 \text{ rad/s, Nyquist freq.} = 4 \text{ rad/s, min. sampling interval} = T_s = \frac{2\pi}{2\omega_{\max}} = \frac{2\pi}{\omega_{Nyq}} = \frac{\pi}{2}$$

$$3. \frac{\sin t}{t} * \sin 2t$$

$$\begin{aligned} F\left\{\frac{\sin t}{t} * \sin 2t\right\} &= F\left\{\frac{\sin t}{t}\right\} F\{\sin 2t\} = \{\pi u(\omega + 1) - \pi u(\omega - 1)\} \left\{ \frac{\pi}{j} \delta(\omega - 2) - \frac{\pi}{j} \delta(\omega + 2) \right\} \\ &= 0 \end{aligned}$$

$$\Rightarrow \text{max. freq.} = 0 \text{ rad/s, Nyquist freq.} = 0 \text{ rad/s, min. sampling interval} = T_s = \frac{2\pi}{2\omega_{\max}} = \frac{2\pi}{\omega_{Nyq}} = \infty$$

i.e., the zero or any constant function can be sampled with arbitrarily large sampling intervals

Problem 2:

For a sampling process with rate 1ms, what is the cutoff frequency of the ideal low-pass filter needed for reconstruction?

The filter cutoff frequency should be the same as the maximum allowed signal frequency:

$$T_s = 1\text{ms} \Rightarrow 2\omega_{\max} = \frac{2\pi}{T_s} \Rightarrow \omega_{\max} = 1000\pi \text{ rad/s} = 500 \text{ Hz.}$$

Problem 1:

Find the largest sampling interval T_s to allow perfect reconstruction of the signals:
 (NOTE: h^*x denotes convolution of h and x)

$$1. \frac{\sin 2t}{t} * \cos t.$$

$$\begin{aligned} F\left\{\frac{\sin 2t}{t} * \cos t\right\} &= F\left\{\frac{\sin 2t}{t}\right\} * F\{\cos t\} = \{\pi u(\omega + 2) - \pi u(\omega - 2)\} \{\pi \delta(\omega - 1) + \pi \delta(\omega + 1)\} \\ &= \pi^2 \{\delta(\omega - 1) + \delta(\omega + 1)\} \end{aligned}$$

$$\Rightarrow \text{max. freq.} = 1 \text{ rad/s, Nyquist freq.} = 2 \text{ rad/s, min. sampling interval} = T_s = \frac{\pi}{\omega_{\max}} = \frac{2\pi}{\omega_{Nyq}} = \pi$$

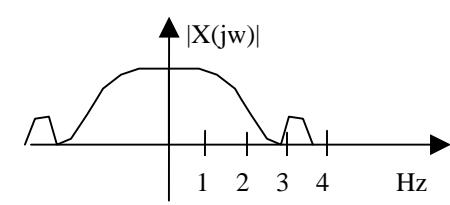
$$2. \frac{\sin t}{t} \cos 2t.$$

$$\begin{aligned} F\left\{\frac{\sin t}{t} \cos 2t\right\} &= \frac{1}{2\pi} F\left\{\frac{\sin t}{t}\right\} * F\{\cos 2t\} = \frac{1}{2\pi} \{\pi u(\omega + 1) - \pi u(\omega - 1)\} * \{\pi \delta(\omega - 2) + \pi \delta(\omega + 2)\} \\ &= \frac{\pi}{2} \{u(\omega - 1) - u(\omega + 3) + u(\omega + 3) - u(\omega + 1)\} \end{aligned}$$

$$\Rightarrow \text{max. freq.} = 3 \text{ rad/s, Nyquist freq.} = 6 \text{ rad/s, min. sampling interval} = T_s = \frac{\pi}{\omega_{\max}} = \frac{2\pi}{\omega_{Nyq}} = \frac{\pi}{3}$$

Problem 2:

The frequency spectrum of a signal is shown in the figure below. Determine the sampling rate and the cutoff frequency of the ideal low-pass filter needed for reconstruction.



The maximum frequency in the signal is approximately 4 Hz, or, $4(2\pi)$ rad/s. Therefore maximum sampling time, to allow reconstruction, is $\pi/8 \pi = 1/8$ s. ($= 1/2f_{\max}$)

The ideal low-pass filter cutoff is the same as the maximum frequency in the signal, $w_c = 8 \pi$ rad/s = 4 Hz.