

Problem 1: Consider the continuous time causal filter with transfer function

$$H(s) = \frac{1}{(s+1)(s+2)}$$

Compute the response of the filter to $x(t) = u(t) - u(t-2)$.

We compute the step response first:

$$\begin{aligned} y_s(t) &= L^{-1} \left\{ \frac{1}{(s+1)(s+2)} \cdot \frac{1}{s} \right\} = L^{-1} \left\{ \frac{-1}{(s+1)} + \frac{0.5}{s+2} + \frac{0.5}{s} \right\} \\ &= -e^{-t}u(t) + 0.5e^{-2t}u(t) + 0.5u(t) \end{aligned}$$

Then we construct the overall response using linearity and Time-Invariance

$$\begin{aligned} \Rightarrow y(t) &= y_s(t) - y_s(t-2) \\ &= -e^{-t}u(t) + 0.5e^{-2t}u(t) + 0.5u(t) \\ &\quad + e^{-t+2}u(t-2) - 0.5e^{-2t+4}u(t-2) - 0.5u(t-2) \end{aligned}$$

Problem 2: Consider the continuous time causal filter described by the differential equation

$$2 \frac{d^2 y}{dt^2} + 1 \frac{dy}{dt} + 1y = \frac{dx}{dt} - 2x$$

Compute the steady-state response of the filter to $x(t) = \sin(t)u(t) + \cos(2t)u(t-2)$.

$$H(s) = \frac{s-2}{2s^2 + s + 1}$$

The system is stable (transfer function poles or roots of the denominator are $(-0.25 \pm 0.661j)$ and they are in the LHP, i.e., have negative real parts), hence the steady-state response is well-defined. The steady-state part of the input is $\sin(t) + \cos(2t)$, so the steady-state output will also have two components

$$y_{ss}(t) = |H(j1)| \sin(t + \angle[H(j1)]) + |H(j2)| \cos(2t + \angle[H(j2)])$$

$$y_{ss}(t) = 1.58 \sin(t + 18.4^\circ) + 0.389 \cos(2t - 29^\circ)$$

