

ECE 301: Signals and Systems

Homework Assignment #2

Due on September 30, 2015

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Problem 1

Show that causality for a continuous-time linear system is equivalent to the following statement:

For any time t_0 and any input $x(t)$ such that $x(t) = 0$ for $t < t_0$, the corresponding output $y(t)$ must also be zero for $t < t_0$.

Problem 2

The initial rest assumption corresponds to a zero-valued auxiliary condition being imposed at a time determined in accordance with the input signal. In this problem we show that if the auxiliary condition used is nonzero or if it is always applied at a fixed time (regardless of the input signal) the corresponding system cannot be LTI. Consider a system whose input $x(t)$ and output $y(t)$ satisfy the first-order differential equation:

$$\frac{dy(t)}{dt} + 2y(t) = x(t) \quad (1)$$

- (a) Given the auxiliary condition $y(1) = 1$, use a counterexample to show that the system is not linear.
- (b) Given the auxiliary condition $y(1) = 1$, use a counterexample to show that the system is not time invariant.
- (c) Given the auxiliary condition $y(1) = 1$, show that the system is incrementally linear.
- (d) Given the auxiliary condition $y(1) = 0$, show that the system is linear but not time invariant.
- (e) Given the auxiliary condition $y(0) + y(4) = 0$, show that the system is linear but not time invariant.

Problem 3

Let

$$x[n] = \begin{cases} 1, & 0 \leq n \leq 9 \\ 0, & \text{elsewhere} \end{cases} \quad \text{and} \quad h[n] = \begin{cases} 1, & 0 \leq n \leq N \\ 0, & \text{elsewhere} \end{cases}$$

where $N \leq 9$ is an integer. Determine the value of N , given that $y[n] = x[n] * h[n]$ and

$$y[4] = 5, \quad y[14] = 0$$

Problem 4

One of the important properties of convolution, in both continuous and discrete time, is the associativity property. In this problem, we will check and illustrate this property.

- (a) Prove the equality

$$[x(t) * h(t)] * g(t) = x(t) * [h(t) * g(t)] \quad (2)$$

by showing that both sides of (2) equal

$$\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} x(\tau) h(\delta) g(t - \delta - \tau) d\tau d\delta$$

- (b) Consider two LTI systems with the unit sample responses $h_1[n]$ and $h_2[n]$ shown in Figure 1(a). These two systems are cascaded as shown in Figure 1(b). Let $x[n] = u[n]$.

- (i) Compute $y[n]$ by first computing $w[n] = x[n] * h_1[n]$ and then computing $y[n] = w[n] * h_2[n]$; that is, $y[n] = [x[n] * h_1[n]] * h_2[n]$
- (ii) Now find $y[n]$ by first convolving $h_1[n]$ and $h_2[n]$ to obtain $g[n] = h_1[n] * h_2[n]$ and then convolving $x[n]$ with $g[n]$ to obtain $y[n] = x[n] * (h_1[n] * h_2[n])$.

The answers to (i) and (ii) should be identical, illustrating the associativity property of discrete-time convolution.

- (c) Consider the cascade of two LTI system as in Figure 1(b), where in this case

$$h_1[n] = \sin(8n)$$

and

$$h_2[n] = a^n u[n], |a| < 1$$

and where the input is

$$x[n] = \delta[n] - a\delta[n-1]$$

Determine the output $y[n]$. (*Hint:* The use of the associative and commutative properties of convolution should greatly facilitate the solution.)

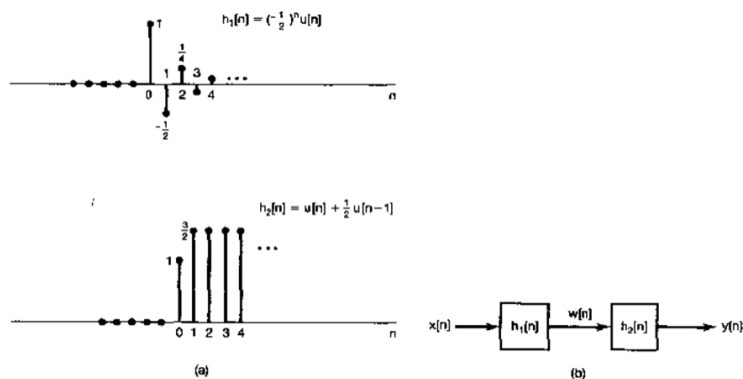


Figure 1: The discrete-time signal $h_1(t)$, $h_2(t)$ (a) and the cascaded system (b).

Problem 5

In the text, we showed that if $h[n]$ is absolutely summable, i.e., if

$$\sum_{k=-\infty}^{\infty} |h[k]| < \infty$$

then the LTI system with impulse response $h[n]$ is stable. This means that absolute summability is a *sufficient* condition for stability. In this problem, we shall show that it is also a *necessary* condition. Consider an LTI system with impulse response $h[n]$ that is not absolutely summable; that is,

$$\sum_{k=-\infty}^{\infty} |h[k]| = \infty$$

- (a) Suppose that the input to this system is

$$x[n] = \begin{cases} 0, & \text{if } h[-n] = 9 \\ \frac{h[-n]}{|h[-n]|}, & \text{if } h[-n] \neq 9 \end{cases}$$

Does this input signal represent a bounded input? If so, what is the smallest number B such that

$$|x[n]| \leq B \text{ for all } n?$$

- (b) Calculate the output at $n = 0$ for this particular choice of input. Does the result prove the statement that absolute summability is a necessary condition for stability?
- (c) In a similar fashion, show that a continuous-time LTI system is stable if and only if its impulse response is absolutely integrable.