Name: $\qquad$

> Last,

First

- The exam is scheduled to last 3 hours.
- Open books and open notes. You may refer to your homework assignments and the homework solution sets.
- Calculators are allowed.
- Power off all cell phones and pagers
- You may use any standalone computer system, i.e. one that is not connected to a network.
- All work should be performed on the quiz itself. If more space is needed, then use the backs of the pages.
- Fully justify your answers unless instructed otherwise. If you cite a reference, then please provide a page number and the quote you are using.

| Problem | Point Value | Your score | Topic |
| :---: | :---: | :---: | :---: |
| 1 | 10 |  | Differential Equation Rhythm |
| 2 | 10 |  | Differential Equation Blues |
| 3 | 10 |  | Stability |
| 4 | 10 |  | Convolution in Two Domains |
| 5 | 10 |  | Sampling in Continuous Time |
| 6 | 15 |  | Discrete-Time Filter Analysis |
| 7 | 15 |  | Discrete-Time Filter Design |
| 8 | 10 |  | Sinusoidal Amplitude Modulation |
| 9 | 10 |  | Sinusoidal Amplitude Demodulation |
| Total | $\mathbf{1 0 0}$ |  |  |

Final Exam Problem 1. Differential Equation Rhythm. 10 points.
Consider a continuous-time system with input $x(t)$ and output $y(t)$ governed by the differential equation

$$
\frac{d^{2}}{d t^{2}} y(t)+7 \frac{d}{d t} y(t)+10 y(t)=x(t)
$$

for $t \geq 0^{+}$.
(a) What are the characteristic roots of the differential equation? 2 points.
(b) Find the zero-input response assuming non-zero initial conditions. Please leave your answer in terms of $C_{1}$ and $C_{2} .4$ points.
(c) Find the zero-input response for the initial conditions $y\left(0^{+}\right)=0$ and $y^{\prime}\left(0^{+}\right)=1.4$ points.

Final Exam Problem 2. Differential Equation Blues. 10 points.
Consider a continuous-time linear time-invariant (LTI) system with input $x(t)$ and output $y(t)$ governed by the differential equation

$$
\frac{d^{2}}{d t^{2}} y(t)+7 \frac{d}{d t} y(t)+10 y(t)=x(t)
$$

for $t \geq 0^{-}$.
(a) What is the transfer function in the Laplace domain? 2 points.
(b) What are the values of the poles and zeroes of the transfer function? 2 points.
(c) What is the region of convergence for the transfer function? 2 points.
(d) What is the step response of the system in the time domain? 4 points.

Final Exam Problem 3. Stability. 10 points.
In this problem, the input signal is denoted by $x(t)$ and the output signal is denoted by $y(t)$. The input-output relationship of a system is defined as

$$
\frac{d^{2}}{d t^{2}} y(t)+4 \frac{d}{d t} y(t)+K y(t)=x(t)
$$

where $K$ is an adjustable gain that can take any real value. By adjusting $K$, one can change the time response and frequency response of the system. Assume all initial conditions to be zero.

Assume that $K$ is a constant (but of unknown value) and the system is linear and time-invariant.
(a) What are the pole locations? Express your answer in terms of K. 3 points.
(b) For what values of $K$ is the system bounded-input bounded-output stable? 2 points.
(c) Plot the pole locations in the Laplace domain as $K$ varies. 2 points.
(d) Describe the frequency selectivity of the system (lowpass, highpass, bandpass, bandstop, notch, or allpass) for all possible values of $K$ for which the system is bounded-input bounded-output stable. 3 points.

Final Exam Problem 4. Convolution in Two Domains. 10 points.
(a) In continuous time, convolve the unit step function $u(t)$ and the signal $\delta(t)-\delta(t-T)$, where $\delta(t)$ is the Dirac delta functional and $T$ is a positive real number. 5 points.
(b) Consider a causal discrete-time linear time-invariant system. For input $x[n]$ given below, the system gives output $y[n]$ below. What is the impulse response $h[n]$ of the system? Both $x[n]$ and $y[n]$ are of finite extent. 5 points.



Final Exam Problem 5. Sampling in Continuous Time. 10 points.
Sampling of an analog continuous-time signal $f(t)$ can be modeled in continuous-time as

$$
y(t)=f(t) p(t)
$$

where $p(t)$ is the impulse train defined by

$$
p(t)=\sum_{n=-\infty}^{\infty} \delta\left(t-n T_{s}\right)
$$

such that $T_{s}$ is the sampling duration. The Fourier series expansion of the impulse train is

$$
p(t)=\frac{1}{T_{s}}\left(1+2 \cos \left(\omega_{s} t\right)+2 \cos \left(2 \omega_{s} t\right)+\ldots\right)
$$

where $\omega_{s}=2 \pi / T_{s}$.
(a) Plot the impulse train $p(t)=\sum_{n=-\infty}^{\infty} \delta\left(t-n T_{s}\right) .2$ points.
(b) Find $P(\omega)$, the Fourier transform of $p(t) .2$ points.
(c) Express your answer for $P(\omega)$ in part (b) as an impulse train in the Fourier domain. 3 points.
(d) What is the spacing of the impulse train $P(\omega)$ with respect to $\omega$ ? 3 points.

Final Exam Problem 6. Discrete-Time Filter Analysis. 15 points.
A causal discrete-time linear time-invariant filter with input $x[n]$ and output $y[n]$ is governed by the following difference equation:

$$
y[n]=-0.8 y[n-1]+x[n]+1.25 x[n-1]
$$

(a) Draw the block diagram for this filter. 3 points.
(b) What are the initial conditions? What values should they be assigned? 3 points.
(c) Find the equation for the transfer function in the $z$-domain including the region of convergence. 3 points.
(d) Find the equation for the frequency response of the filter. 3 points.
(e) Describe the frequency selectivity of this filter as lowpass, bandpass, bandstop, highpass, notch, or allpass. Why? 3 points.

Final Exam Problem 7. Discrete-Time Filter Design. 15 points.
Digital Subscriber Line (DSL) systems transmit voice and data over a telephone line using frequencies from 0 Hz to 1.1 MHz . DSL systems use a sampling rate of 2.2 MHz .

Consider an AM radio station that has a carrier frequency of 550 kHz , has a transmission bandwidth of 10 kHz , and is interfering with DSL transmission.
Design a discrete-time filter biquad for the DSL receiver to reject the AM radio station but pass as much of the DSL transmission band as possible. A biquad has 2 poles and 0,1 , or 2 zeros.
(a) Is the frequency selectivity of the discrete-time IIR filter biquad lowpass, bandpass, bandstop, highpass, notch, or allpass? Why? 3 points.
(b) Give formulas for the locations of the poles and zeros of the biquad. 5 points.
(c) Draw the poles and zeros on the pole-zero diagram on the right. The circle has a radius of one. 4 points.

(d) Compute the scaling constant (gain) for the filter's transfer function. 3 points.

Final Exam Problem 8. Sinusoidal Amplitude Modulation. 10 points.
In practice, we cannot generate a two-sided sinusoid $\cos \left(2 \pi f_{c} t\right)$, but we can generate a onesided sinusoid $\cos \left(2 \pi f_{c} t\right) u(t)$.

Consider a one-sided $\operatorname{cosine} c(t)=\cos \left(2 \pi f_{c} t\right) u(t)$ where $f_{c}$ is the carrier frequency (in Hz).
(a) By using the Fourier transforms of $\cos \left(2 \pi f_{c} t\right)$ and $u(t)$ from a lookup table, compute the Fourier transform of $c(t)=\cos \left(2 \pi f_{c} t\right) u(t)$ using Fourier transform properties. 3 points.
(b) Draw $|C(\omega)|$, the magnitude of the Fourier transform of $c(t) .3$ points.
(c) Describe the differences between the magnitude of the Fourier transforms of a one-sided cosine and a two-sided cosine. What is the bandwidth of each signal? 4 points.

Final Exam Problem 9. Sinusoidal Amplitude Demodulation. 10 points.
A lowpass, real-valued message signal $m(t)$ with bandwidth $f_{m}$ (in Hz ) is to be transmitted using sinusoidal amplitude modulation

$$
s(t)=m(t) \sin \left(2 \pi f_{c} t\right)
$$

where $f_{c}$ is the carrier frequency (in Hz ) and $f_{c} \gg f_{m}$. The receiver processes the transmitted signal $s(t)$ to obtain an estimate of the
 message signal, $\hat{m}(t)$, as follows:


Hence, $x(t)=s(t) \sin \left(2 \pi f_{c} t\right) . M(\omega)$ is plotted above to the upper right.
(a) Plot the Fourier transform of $s(t)$, i.e. $S(\omega)$. 4 points.
(b) Plot the Fourier transform of $x(t)$, i.e. $X(\omega) .4$ points.
(c) Give the maximum passband frequency and the minimum stopband frequency for the lowpass filter to recover $m(t)$. 2 points.

