



**Problem 1.1 Differential Equation.** 20 points.

For a continuous-time system with input  $x(t)$  and output  $y(t)$  governed by the differential equation

$$\frac{d^2}{dt^2} y(t) + 4 \frac{d}{dt} y(t) + 3y(t) = x(t)$$

for  $t \geq 0^+$ .

(a) What are the characteristic roots of the differential equation? 4 points.

The characteristic polynomial is  $\lambda^2 + 4\lambda + 3$ .

$$\lambda^2 + 4\lambda + 3 = 0$$

$$(\lambda + 1)(\lambda + 3) = 0$$

The roots are  $\lambda = -1$  and  $\lambda = -3$ .

(b) Find the zero-input response assuming non-zero initial conditions. Please leave your answer in terms of  $C_1$  and  $C_2$ . 8 points.

$$y_0(t) = C_1 e^{-t} + C_2 e^{-3t} \text{ for } t \geq 0^+$$

$$y_0'(t) = -C_1 e^{-t} - 3C_2 e^{-3t} \text{ for } t \geq 0^+$$

(c) Find the zero-input response for the initial conditions  $y(0^+) = -4$  and  $y'(0^+) = 0$ . 8 points.

$$y(0^+) = C_1 + C_2 = -4$$

$$y'(0^+) = -C_1 - 3C_2 = 0 \Rightarrow C_1 = -3C_2$$

$$\text{Substituting } C_1 = -3C_2, \quad -3C_2 + C_2 = -4$$

$$-2C_2 = -4$$

$$C_2 = 2$$

$$C_1 = -6$$

$$y_0(t) = -6e^{-t} + 2e^{-3t}$$

for  $t \geq 0^+$

**Problem 1.2 Stability.** 20 points.

In this problem, the input signal is denoted by  $x(t)$  and the output signal is denoted by the output signal  $y(t)$ .

- (a) Is the system defined by  $\frac{d^2}{dt^2} y(t) + 4 \frac{d}{dt} y(t) + 3y(t) = x(t)$  asymptotically stable, marginally stable, or unstable? Why? 8 points.

This differential equation appeared in problem 1.  
 The characteristic roots are  $-1$  and  $-3$ .  
 Since they have negative real parts, the zero-input response is asymptotically stable.

- (b) Let  $K$  be a real-value constant. For what values of  $K$  is the following system

asymptotically stable?  $\frac{d^2}{dt^2} y(t) - K \frac{d}{dt} y(t) - (K+1)y(t) = x(t)$ . Why? 8 points.

The characteristic roots are  $\lambda^2 - K\lambda - (K+1) = 0$

For asymptotic stability,  
 $-1 < 0$  and  $K+1 < 0$   
 ALWAYS  $K < -1$

$$\lambda = \frac{K \pm \sqrt{K^2 - 4(1)(-(K+1))}}{2}$$

$$= \frac{K \pm \sqrt{K^2 + 4K + 4}}{2} = \frac{K \pm \sqrt{(K+2)^2}}{2} = \frac{K \pm (K+2)}{2} = \{-1, K+1\}$$

Double check:  $(\lambda+1)(\lambda-(K+1)) = \lambda^2 - K\lambda - (K+1)$ .

- (c) Either prove the following statement to be true, or give a counterexample to show that the following statement is false: The output of an LTI system in resonance is always unstable. 4 points

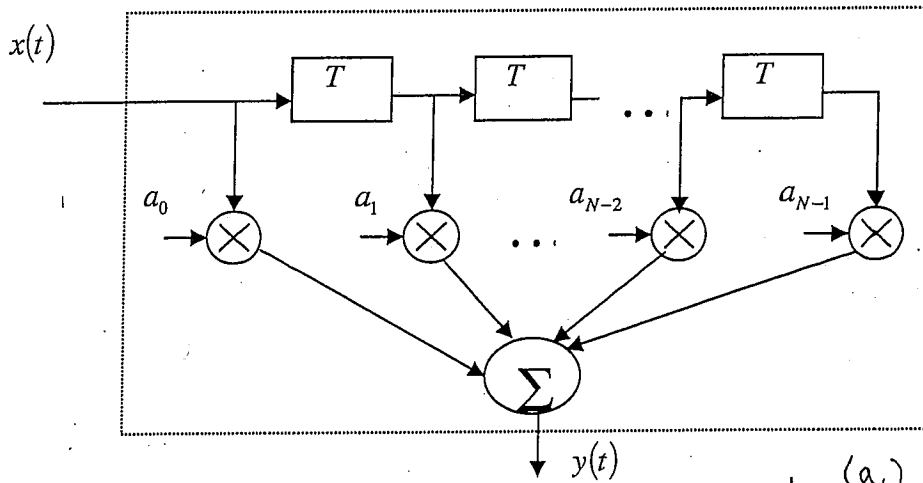
Consider the impulse response  $h(t) = e^{\lambda t} u(t)$ ,  
 and the input signal  $x(t) = e^{\lambda t} u(t)$  (slide 6-9).

$$y(t) = x(t) * h(t) = t e^{\lambda t} u(t)$$

This is an example of an output of an LTI system in resonance. If the real part of  $\lambda$  is negative, the output signal will decay to zero as  $t \rightarrow \infty$ . Hence, the statement is false.

**Problem 1.3 Tapped Delay Line. 24 points.**

A linear time-invariant (LTI) continuous-time tapped delay line with input  $x(t)$ , output  $y(t)$ , and  $N-1$  delay elements is shown below as a block diagram (from slide 2-4):

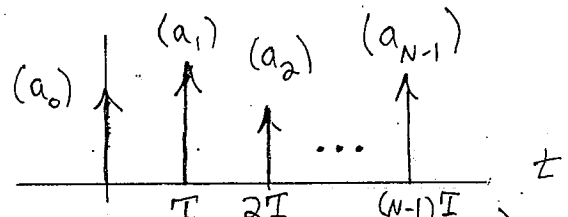


In the plot below, the notation  $x$  means that the area is  $x$ .

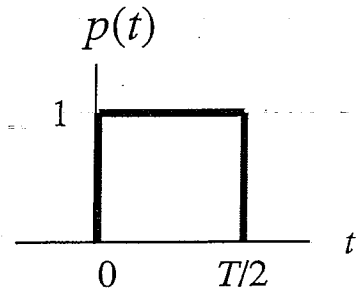
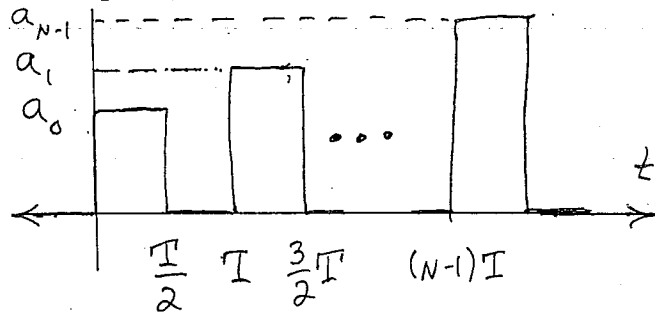
(a) Plot by hand the impulse response  $h(t)$ . 4 points.

Impulse response is the response to an impulse. With  $x(t) = \delta(t)$ ,

$$h(t) = a_0 \delta(t) + a_1 \delta(t-T) + a_2 \delta(t-2T) + \dots + a_{N-1} \delta(t-(N-1)T)$$

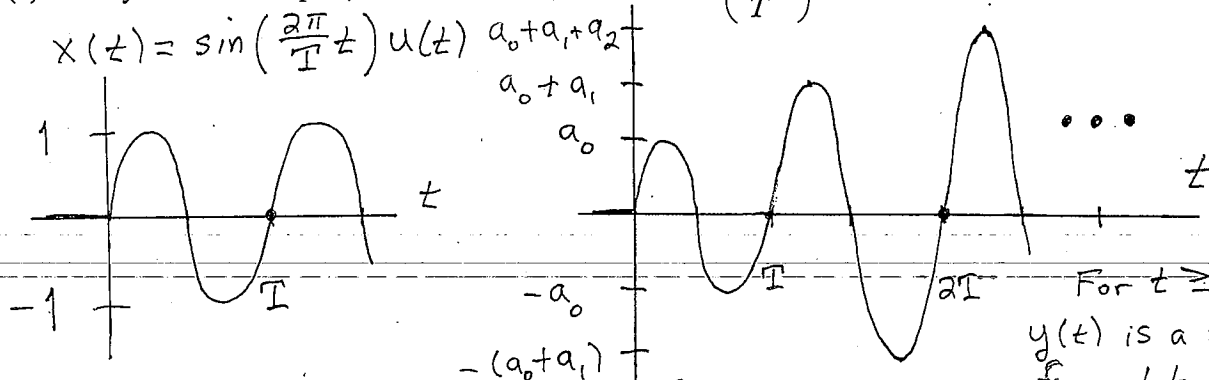


(b) Plot by hand the output  $y(t)$  when the input  $x(t)$  is the pulse  $p(t)$  shown on the right. 10 points.



$y(t)$  has a finite duration  $t \in [0, (N-\frac{1}{2})T]$ .

(c) Plot by hand the output  $y(t)$  when the input  $x(t)$  is  $\sin(\frac{2\pi}{T}t)u(t)$ . 10 points.



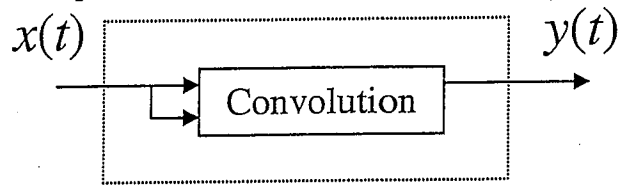
For  $t \geq (N-1)T$ ,  $y(t)$  is a sine wave of amplitude  $a_0 + a_1 + \dots + a_{N-1}$ .

$y(t)$  is a one-sided signal of infinite extent.

**Problem 1.4** Continuous-Time System Properties. 24 points.

Consider the continuous-time system with input  $x(t)$  and output  $y(t)$  that is shown on the right. The input-output relationship is

$$y(t) = x(t) * x(t)$$



where  $*$  means the convolution operation.

- (a) Prove that the system has the linearity property, or give a counterexample that shows that the system does not have the linearity property. 12 points.

Input  $x(t)$  gives output  $y(t) = x(t) * x(t)$ .

If we scale the input by  $a$ , then

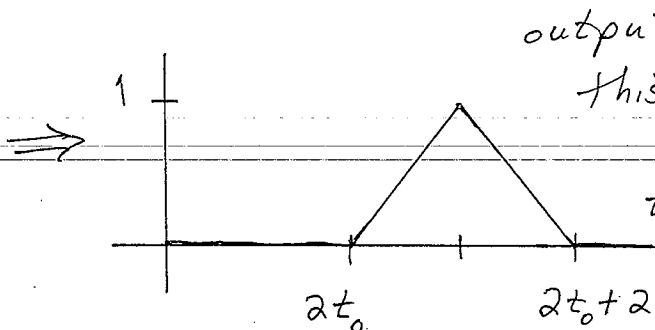
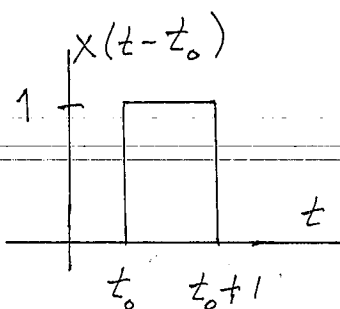
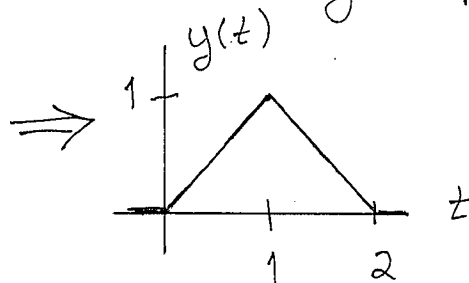
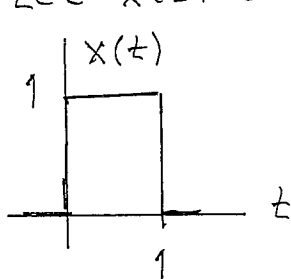
$$\begin{aligned} y_{\text{scaled}}(t) &= (ax(t)) * (ax(t)) \\ &= a^2 (x(t) * x(t)) \\ &= a^2 y(t) \end{aligned}$$

The system is not homogeneous, and therefore the system is not linear. An example is to show this is  $x(t) = u(t)$ . (The system is not additive.)

- (b) Prove that the system has the time-invariant property, or give a counterexample that shows that the system does not have the time-invariant property. 12 points.

Input  $x(t)$  gives output  $y(t) = x(t) * x(t)$ .

Let  $x(t)$  be a causal rectangular pulse  $\Pi(t - \frac{1}{2})$ .



A shift of  $t_0$  to the input yields a shift of  $2t_0$  in the output. Therefore,

this system is not time-invariant.

**Problem 1.5** Potpourri. 12 points.

- (a) Either prove the following statement to be true, or give a counterexample to show that the following statement is false: The continuous-time convolution of two finite duration signals always produces a finite duration result that is longer than either of the signals being convolved. 4 points.

Consider the following counterexample:

$$x(t) * \delta(t) = x(t)$$

If  $x(t)$  is of finite duration, then the result of the convolution is not longer than itself.

Hence, the statement is false.

(Note:  $\delta(t)$  can be considered a finite duration signal of zero length, but the value of the origin is undefined.)

- (b) Give one signal processing or communication system that uses each of the following subsystems and describe the role that the subsystem plays in the function of the overall system:

i. Sinusoidal signal generator. 4 points.

- Amplitude modulation (slide 2-8). The sinusoidal generator is set to a frequency equal to the radio station frequency ( $f_c$ ).
- Oscillator used to clock another subsystem, e.g. a analog-to-digital converter a digital-to-analog converter.

ii. Integrator. 4 points.

- Frequency modulation (slide 2-9). The integrator places a filtered version of the audio message signal ( $m(t)$ ) into the time-varying phase of the FM signal.
- Analog-to-digital converter using sigma-delta modulation (this hasn't been covered in EE313).