

**Problem Set 1**

**Introduction, Linear Time-Invariant Systems, Fourier Transform**

**Issued:** Tuesday, August 28th.      **Due:** Beginning of lecture on Thursday, September 6th.

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**Reading from Haykin (4th Edition):** *Background and Preview* and Appendix II. Most of the material in Appendix II should be familiar to you from previous courses.

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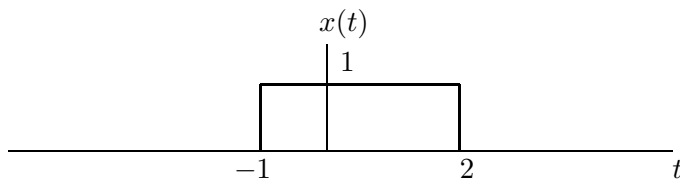
**Problem 1.1**

- (a) Consider an LTI system with input  $x(t)$  and output  $y(t)$  related through the equation

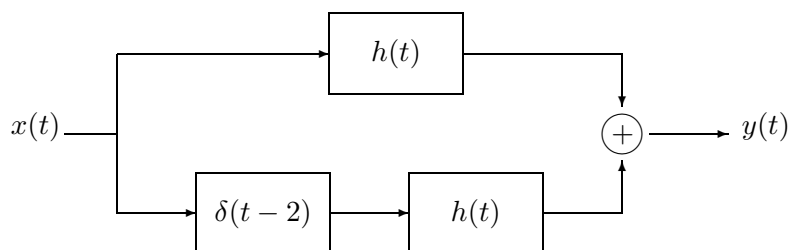
$$y(t) = \int_{-\infty}^t e^{-(t-\tau)} x(\tau - 5) d\tau.$$

What is the impulse response  $h(t)$  for this system?

- (b) Determine the response  $y(t)$  of the system in part (a) when the input  $x(t)$  is as shown below.



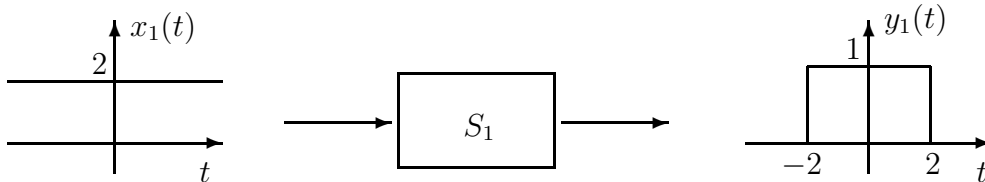
- (c) Consider the following interconnection of LTI systems:



Here,  $h(t)$  is as in part (a). Determine the output  $y(t)$  when the input  $x(t)$  is given as in part (b). (Hint: You do *not* need to evaluate a convolution integral.)

### Problem 1.2

- (a) The following system  $S_1$  (*not necessarily LTI*) is known to have the input-output pair shown below:



Is system  $S_1$  time-invariant? Explain.

- (b) A *nonlinear* system  $S_2$  is known to be time-invariant. Is the output  $y_2(t)$  of system  $S_2$  guaranteed to be periodic in  $t$  when input  $x_2(t) = \cos(2\pi f_0 t)$  is applied? Explain.

### Problem 1.3

Find the energy and half-power (3dB) bandwidth of the signal  $x(t) = e^{-5t}u(t)$ .

### Problem 1.4

Show that the Fourier transform of signal  $x(t)$  can be written as

$$X(f) = \int_{-\infty}^{\infty} x(t) \cos(2\pi ft) dt - j \int_{-\infty}^{\infty} x(t) \sin(2\pi ft) dt .$$

Using the above, show that if  $x(t)$  is an even function of  $t$ , then

$$X(f) = 2 \int_0^{\infty} x(t) \cos(2\pi ft) dt .$$

Also, show that a signal  $x(t)$  that is a *real and even* function of  $t$  has Fourier transform  $X(f)$  that is a *real and even* function of  $f$ .

### Problem 1.5

Consider the signal  $x(t) = A \operatorname{rect}\left(\frac{t}{T} - \frac{1}{2}\right)$ . Find the Fourier transforms of the even part  $x_e(t)$  and the odd part  $x_o(t)$  of  $x(t)$ , defined as

$$\begin{aligned} x_e(t) &= \frac{1}{2} [x(t) + x(-t)] , \\ x_o(t) &= \frac{1}{2} [x(t) - x(-t)] . \end{aligned}$$

**Problem 1.6**

A signal  $x(t)$  is applied to a square-law device whose output  $y(t)$  is defined by

$$y(t) = x^2(t) .$$

If the spectrum of  $x(t)$  is limited to the frequency interval  $-W \leq f \leq W$ , show that the spectrum of  $y(t)$  is limited to  $-2W \leq f \leq 2W$ .

**Problem 1.7 (Optional)**

(a) Find the Fourier transform of the *Gaussian* signal

$$x(t) = Ae^{-t^2/2T^2} , \quad -\infty < t < +\infty .$$

(b) If this signal goes through an LTI system with frequency response

$$H(f) = e^{-\frac{2\pi f}{2B^2}} , \quad -\infty < f < +\infty ,$$

what is the output  $y(t)$ ? Simplify the expression for  $y(t)$  for  $T \gg 1/B$ .

**Problem 1.8**

A linear time-invariant system  $S$  is known to be stable. Show that, if the input  $x(t)$  of  $S$  has finite energy, then the output  $y(t)$  also has finite energy. In other words, show that if

$$\int_{-\infty}^{+\infty} |x(t)|^2 dt < \infty ,$$

then

$$\int_{-\infty}^{+\infty} |y(t)|^2 dt < \infty .$$