

**Problem Set 1**

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

**Issued:** Tuesday, Aug. 30th.

**Due:** Beginning of lecture on Thursday, Sept. 8th.

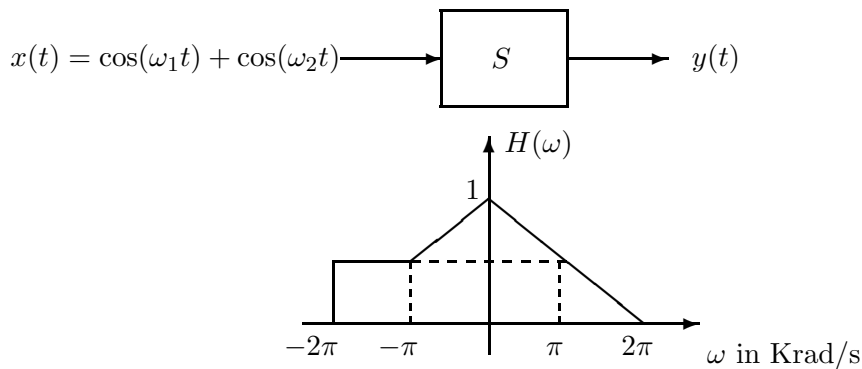
---

**Reading from Lathi:** Chapter 1, Chapter 2 (excluding Sections 2.5–2.7) and Chapter 3 (excluding Sections 3.4–3.6 and 3.8). The material in Chapter 1 is introductory and we will be revisiting it in more detail during the course of the semester. Most of the material in Chapters 2 and 3 should be already familiar to you.

---

**Problem 1.1**

The input signal  $x(t) = \cos(\omega_1 t) + \cos(\omega_2 t)$  with  $\omega_1 = 2\pi \times 250$  rad/s and  $\omega_2 = 2\pi \times 750$  rad/s is applied to the linear time-invariant (LTI) system  $S$  with frequency response  $H(\omega)$  as indicated below. Determine  $y(t)$ .



**Problem 1.2**

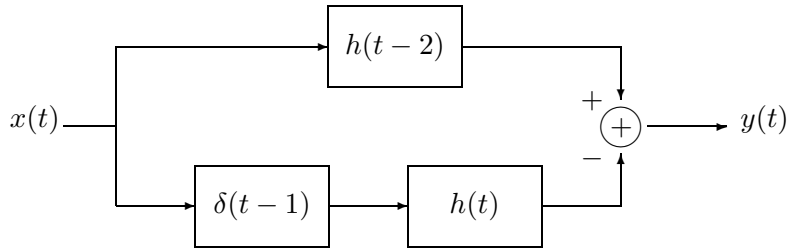
(a) Consider an LTI system with input  $x(t)$  and output  $y(t)$  related through the equation

$$y(t) = \int_{-\infty}^t e^{-(t-\tau)} x(\tau - 3) d\tau.$$

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

(b) Determine the response of this system when the input  $x(t)$  satisfies  $x(t) = 1$  for  $-1 \leq t \leq 2$  and  $x(t) = 0$  otherwise.

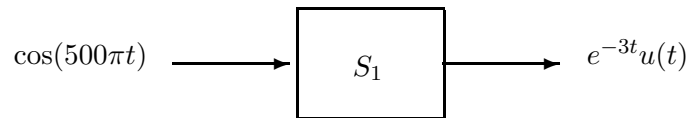
(c) Consider the following interconnection of LTI systems:



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.)

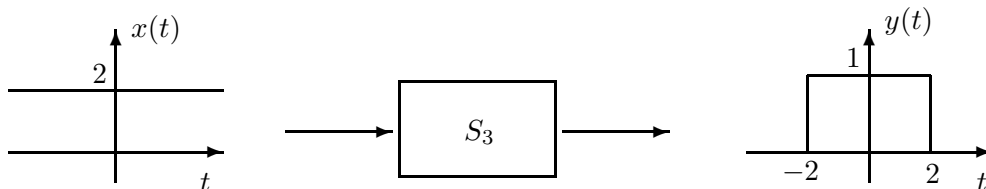
### Problem 1.3

(a) System  $S_1$  shown below is associated with the indicated input/output pair. Determine whether the system (i) could not, (ii) could or (iii) must be linear time-invariant (LTI). Choose the strongest statement that applies and *justify* your answer. If you decide that the system could or must be LTI, determine a possible frequency response for it.



(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  $x_2(t) = \sin(\omega_0 t)$  is applied? Explain.

(c) The following system  $S_3$  (*not necessarily* LTI) is known to have the input-output pair shown below:



Is system  $S_3$  time-invariant? Explain.

**Problem 1.4**

(a) Find the half-power bandwidth of the signal  $x(t)$  given by

$$x(t) = \delta(t) + e^{-2t}u(t) .$$

(b) Find the energy of the signal  $x(t)$  given by

$$x(t) = e^{-\alpha t}u(t) - e^{-\beta t}u(t)$$

for  $\alpha > \beta > 0$ .

**Problem 1.5**

Problem 3.1–1 from Lathi, p. 142.

**Problem 1.6**

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 1.7**

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  $-W \leq \omega \leq W$ , show that the spectrum of  $y(t)$  is limited to  $-2W \leq \omega \leq 2W$ .

**Problem 1.8 (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

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

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

### Problem 1.9

(a) Show that, if signal  $g(t)$  has Fourier transform  $G(\omega)$ , then the Fourier transform of

$$g'(t) = g(t + T) + g(t - T)$$

is given by

$$G'(\omega) = 2G(\omega) \cos(\omega T).$$

(b) What is the Fourier transform  $G(\omega)$  of the signal

$$g(t) = \text{rect}(t - 4) + \text{rect}(t + 4) ?$$

Note that the function  $\text{rect}(t)$  is defined in the textbook as

$$\text{rect}(t) = \begin{cases} 1, & \text{if } |t| < 1, \\ 0, & \text{otherwise.} \end{cases}$$

(c) What is the signal  $g(t)$  that has Fourier transform

$$G(\omega) = \text{rect}(\omega - 4) + \text{rect}(\omega + 4) ?$$

### Problem 1.10

Consider the following scenario:

- Signal  $g_1(t) = 10^3 \text{rect}(10^4 t)$  is applied as input to an ideal low-pass filter with frequency response  $H_1(\omega) = \text{rect}(\omega/20000)$  to produce output  $y_1(t)$ .
- Signal  $g_2(t) = \delta(t)$  is applied as input to an ideal low-pass filter with frequency response  $H_2(\omega) = \text{rect}(\omega/10000)$  to produce output  $y_2(t)$ .
- Outputs  $y_1(t)$  and  $y_2(t)$  are then multiplied to obtain the final output  $y(t) = y_1(t)y_2(t)$ .

(a) Find  $G_1(\omega)$  and  $G_2(\omega)$ .

(b) Find  $h_1(t)$  and  $h_2(t)$ .

(c) Find  $Y_1(\omega)$  and  $Y_2(\omega)$ ; also, find the bandwidths of  $y_1(t)$ ,  $y_2(t)$  and  $y(t)$ .

**Problem 1.11 (Optional)**

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

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

**Problem 1.12 (Optional)**

Show that  $\int_{-\infty}^{+\infty} \text{sinc}^2(kx) dx = \pi/k$ .

**Problem 1.13**

- (a) Show that the Hilbert transform of an odd signal is an even function and that the Hilbert transform of an even signal is odd.
- (b) Show that the energy content of a signal is equal to the energy content of its Hilbert transform.