

ECE 3793

Test 1

Thursday, March 14, 2002

7:00 PM - 10:00 PM

Spring 2002

Dr. Havlicek

Name: SOLUTION

Student Num: _____

Directions: This test is closed book and closed notes. You have 180 minutes to complete the test. All work must be your own. There are **five** problems. Work any **four** of them. Only **four** problems will be graded. Below, you must circle the numbers of the **four** problems you wish to have graded. Formulas appear at the **end** of the test.

SHOW ALL OF YOUR WORK for maximum partial credit!

GOOD LUCK!

Circle the numbers of the **four** problems you wish to have graded:

1. 2. 3. 4. 5.

SCORE:

1. (25) _____

2. (25) _____

3. (25) _____

4. (25) _____

5. (25) _____

TOTAL (100):

1. 25 pts. A continuous-time LTI system H has impulse response

$$h(t) = \frac{4}{3}[u(t) - u(t-1)] - \frac{1}{3}\delta(t-2).$$

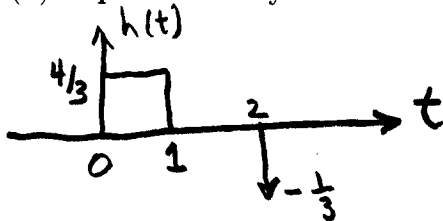
(a) 4 pts. Is the system H memoryless? Justify your answer.

Note: This is text problem 2.22d), given on HW 3.

A continuous-time LTI system H is memoryless iff the impulse response is $K\delta(t)$, a constant times the Dirac Delta. That's not the case here.

Therefore, H is NOT MEMORYLESS

(b) 4 pts. Is the system H causal? Justify your answer.



The system is causal,
since $h(t) = 0 \forall t < 0$.

(c) 4 pts. Is the system H BIBO stable? Justify your answer.

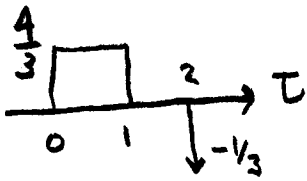
$$\begin{aligned} \int_{-\infty}^{\infty} |h(t)| dt &= \int_{-\infty}^{\infty} \frac{4}{3}[u(t) - u(t-1)] + \frac{1}{3}\delta(t-2) dt \\ &= \frac{4}{3} \int_0^1 dt + \frac{1}{3} \int_{-\infty}^{\infty} \delta(t-2) dt \\ &= \frac{4}{3} t \Big|_0^1 + \frac{1}{3} = \frac{4}{3} [1-0] + \frac{1}{3} \\ &= \frac{4}{3} + \frac{1}{3} = \frac{5}{3} < \infty. \end{aligned}$$

Therefore H is BIBO stable.

Problem 1, cont...

- (d) 13 pts. The system input is given by $x(t) = at + b$, where $a, b \in \mathbb{R}$ are constants. Find the system output $y(t)$.

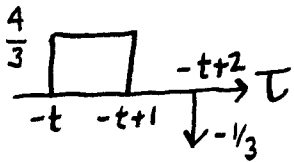
$h(\tau)$



$$y(t) = x(t) * h(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau) d\tau$$

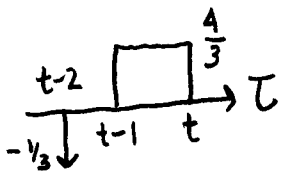
$$= \int_{-\infty}^{\infty} (a\tau + b) \left\{ \frac{4}{3} [u(t-\tau) - u(t-\tau-1)] - \frac{1}{3} \delta(t-\tau-2) \right\} d\tau$$

$h(t+\tau)$



$$= \frac{4}{3} \int_{t-1}^t a\tau + b d\tau - \frac{1}{3} \int_{-\infty}^{\infty} (a\tau + b) \delta(t-\tau-2) d\tau$$

$h(t-\tau)$



$$= \frac{4a}{3} \int_{t-1}^t \tau d\tau + \frac{4b}{3} \int_{t-1}^t d\tau - \frac{1}{3} \int_{-\infty}^{\infty} (a\tau + b) \delta([t-2]-\tau) d\tau$$

$$= \frac{4a}{3} \left[\frac{1}{2} \tau^2 \right]_{t-1}^t + \frac{4b}{3} \tau \Big|_{t-1}^t - \frac{1}{3} [a\tau + b]_{\tau=t-2}$$

$$= \frac{4a}{6} [t^2 - (t-1)^2] + \frac{4b}{3} [t - (t-1)] - \frac{1}{3} [a(t-2) + b]$$

$$= \frac{4a}{6} [t^2 - (t^2 - 2t + 1)] + \frac{4b}{3} [1] - \frac{1}{3} [at - 2a + b]$$

$$= \frac{4a}{6} [2t - 1] + \frac{4b}{3} - \frac{1}{3}at + \frac{2}{3}a - \frac{1}{3}b$$

$$= \frac{4}{3}at - \frac{2}{3}a + \frac{4}{3}b - \frac{1}{3}at + \frac{2}{3}a - \frac{1}{3}b$$

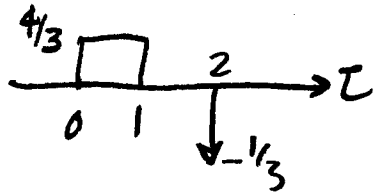
$$= \frac{4}{3}at - \frac{1}{3}at - \frac{2}{3}a + \frac{2}{3}a + \frac{4}{3}b - \frac{1}{3}b$$

$$= at + b = x(t).$$

$y(t) = at + b$

1d) OTHER WAY;

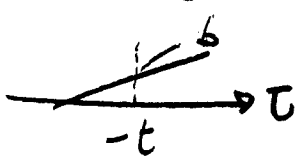
$h(\tau)$



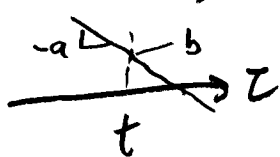
$x(\tau)$



$x(\tau+t)$



$x(t-\tau)$



$$y(t) = x(t) * h(t) = \int_{-\infty}^{\infty} h(\tau) x(t-\tau) d\tau$$

$$= \int_{-\infty}^{\infty} \left\{ \frac{4}{3} [u(\tau) - u(\tau-1)] - \frac{1}{3} \delta(\tau-2) \right\} \{ a(t-\tau) + b \} d\tau$$

$$= \int_{-\infty}^{\infty} \frac{4}{3} [u(\tau) - u(\tau-1)] [a(t-\tau) + b] d\tau$$

$$- \frac{1}{3} \int_{-\infty}^{\infty} \delta(\tau-2) [a(t-\tau) + b] d\tau$$

$$= \frac{4}{3} \int_0^1 a t - a \tau + b d\tau - \frac{1}{3} [a(t-2) + b]$$

$$= \frac{4}{3} \left[a t \tau - \frac{1}{2} a \tau^2 + b \tau \right]_{\tau=0}^1 - \frac{1}{3} [a t - 2a + b]$$

$$= \frac{4}{3} \left[a t - \frac{1}{2} a + b - 0 \right] - \frac{1}{3} a t + \frac{2}{3} a - \frac{1}{3} b$$

$$= \frac{4}{3} a t - \frac{2}{3} a + \frac{4}{3} b - \frac{1}{3} a t + \frac{2}{3} a - \frac{1}{3} b$$

$$= \underline{\underline{a t + b}} -$$

2. 25 pts. The input $x[n]$ and output $y[n]$ of a discrete-time system H are related by

$$y[n] = \sum_{k=-\infty}^n \left(\frac{1}{2}\right)^{n-k} x[k].$$

This is text problem 1.30 i), given on HW 3.

(a) 4 pts. Is the system H memoryless? Justify your answer.

$$y[0] = \sum_{k=-\infty}^0 \left(\frac{1}{2}\right)^{-k} x[k], \text{ which depends on the } \underline{\text{past}} \text{ input } x[-1].$$

Therefore, the system is not memoryless.

(b) 4 pts. Is the system H causal? Justify your answer.

$y[n]$ depends on inputs $x[k]$ for $k \in (-\infty, n]$.

→ Therefore $y[n]$ depends on the present input and on all past inputs, but not on future inputs.

→ Therefore the system is causal.

(c) 5 pts. Is the system H linear? Justify your answer.

$$\text{Let } y_1[n] = H\{x_1[n]\} = \sum_{k=-\infty}^n \left(\frac{1}{2}\right)^{n-k} x_1[k].$$

$$\text{Let } y_2[n] = H\{x_2[n]\} = \sum_{k=-\infty}^n \left(\frac{1}{2}\right)^{n-k} x_2[k].$$

Let $x_3[n] = ax_1[n] + bx_2[n]$, where a and b are constants.

$$\text{Then } y_3[n] = H\{x_3[n]\} = \sum_{k=-\infty}^n \left(\frac{1}{2}\right)^{n-k} x_3[k]$$

$$= \sum_{k=-\infty}^n \left(\frac{1}{2}\right)^{n-k} \{ax_1[k] + bx_2[k]\}$$

$$= a \sum_{k=-\infty}^n \left(\frac{1}{2}\right)^{n-k} x_1[k] + b \sum_{k=-\infty}^n \left(\frac{1}{2}\right)^{n-k} x_2[k]$$

$$= ay_1[n] + by_2[n] \checkmark \quad \text{The system is } \underline{\text{linear}}.$$

Problem 2, cont...

(d) 6 pts. Is the system H BIBO stable? Justify your answer.

Let $x[n]$ be a bounded input. Then $\exists B \in \mathbb{R}, B > 0$, such that $|x[n]| \leq B \forall n \in \mathbb{Z}$.

$$\begin{aligned} \text{Then } |y[n]| &= \left| \sum_{k=-\infty}^n \left(\frac{1}{2}\right)^{n-k} x[k] \right| = \left(\frac{1}{2}\right)^n \left| \sum_{k=-\infty}^n \left(\frac{1}{2}\right)^{-k} x[k] \right| \\ &\leq \left(\frac{1}{2}\right)^n \sum_{k=-\infty}^n \left(\frac{1}{2}\right)^{-k} |x[k]| \leq \left(\frac{1}{2}\right)^n \sum_{k=-\infty}^n \left(\frac{1}{2}\right)^{-k} B = B \left(\frac{1}{2}\right)^n \sum_{k=-\infty}^n \left(\frac{1}{2}\right)^{-k} \\ &= B \left(\frac{1}{2}\right)^n \sum_{k=-\infty}^n 2^k = B \left(\frac{1}{2}\right)^n \lim_{A \rightarrow \infty} \frac{2^{-A} - 2^{n+1}}{1-2} = B(2)2^n \left(\frac{1}{2}\right)^n = 2B < \infty. \end{aligned}$$

Then $y[n]$ is bounded \rightarrow Every bounded input produces a bounded output. Therefore the system IS STABLE

(e) 6 pts. Is the system H invertible? Justify your answer. If it is, then construct the inverse system. If it is not, then find two distinct input signals that produce the same output signal.

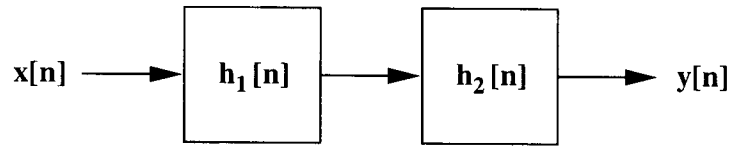
$$\begin{aligned} y[n] &= \sum_{k=-\infty}^n \left(\frac{1}{2}\right)^{n-k} x[k] = \left(\frac{1}{2}\right)^n \sum_{k=-\infty}^n \left(\frac{1}{2}\right)^{-k} x[k] \\ &= \left(\frac{1}{2}\right)^n \left[\underbrace{\left(\frac{1}{2}\right)^{-n} x[n]}_{k=n \text{ term}} + \underbrace{\sum_{k=-\infty}^{n-1} \left(\frac{1}{2}\right)^{-k} x[k]}_{\text{rest}} \right] \\ &= \underbrace{\left(\frac{1}{2}\right)^n \left(\frac{1}{2}\right)^{-n}}_1 x[n] + \left(\frac{1}{2}\right) \left(\frac{1}{2}\right)^{n-1} \sum_{k=-\infty}^{n-1} \left(\frac{1}{2}\right)^{-k} x[k] \\ &= x[n] + \frac{1}{2} \sum_{k=-\infty}^{n-1} \left(\frac{1}{2}\right)^{(n-1)-k} x[k] = x[n] + \frac{1}{2} y[n-1] \end{aligned}$$

\Rightarrow So $x[n] = y[n] - \frac{1}{2} y[n-1]$

Then the I/O relation for the inverse system is given by

$$y[n] = x[n] - \frac{1}{2} x[n-1]$$

3. 25 pts. A discrete-time system H is formed by cascading two discrete-time LTI systems H_1 and H_2 , as shown in the figure below:



The unit pulse response $h_1[n]$ is given by

$$h_1[n] = \sin 8n,$$

while the unit pulse response $h_2[n]$ is given by

$$h_2[n] = \alpha^n u[n],$$

where $|\alpha| < 1$. Find the system output $y[n]$ when the input is

$$x[n] = \delta[n] - \alpha\delta[n-1].$$

The overall system H has impulse response $h[n] = h_1[n] * h_2[n]$. But $h_1[n]$ is ugly and will probably make this a difficult calculation. For the same reason, we would like to avoid having to calculate $y_1[n] = h_1[n] * x[n]$.

Look for another approach:

$$\begin{aligned} y[n] &= (x[n] * h_1[n]) * h_2[n] \\ &= \underbrace{(x[n] * h_2[n])}_{\text{maybe this will be easier.}} * h_1[n] \end{aligned}$$

$$\begin{aligned} (x[n] * h_2[n]) &= (\delta[n] - \alpha\delta[n-1]) * h_2[n] \\ &= h_2[n] - \alpha h_2[n-1] \\ &= \alpha^n u[n] - \alpha (\alpha^{n-1} u[n-1]) \longrightarrow \end{aligned}$$

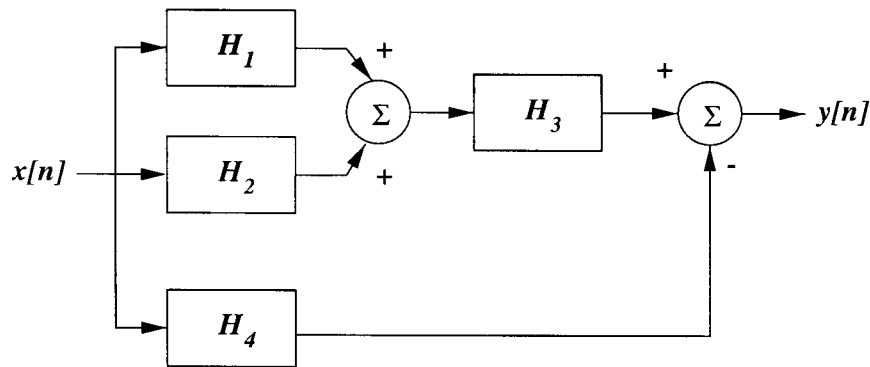
More Workspace for Problem 3...

$$\begin{aligned}(x[n] * h_2[n]) &= \dots = \alpha^n u[n] - \alpha^n u[n-1] \\ &= \alpha^n [u[n] - u[n-1]] \\ &= \alpha^n \delta[n] = \alpha^0 \delta[n] = \delta[n]\end{aligned}$$

$$\begin{aligned}\text{So } y[n] &= (x[n] * h_2[n]) * h_1[n] \\ &= \delta[n] * h_1[n] \\ &= h_1[n] \\ &= \sin 8n.\end{aligned}$$

$$y[n] = \sin 8n$$

4. 25 pts. The discrete-time system H is formed by connecting four LTI systems H_1 , H_2 , H_3 , and H_4 as shown in the figure below.



The impulse responses of the four LTI systems H_1 through H_4 are given by

$$h_1[n] = u[n],$$

$$h_2[n] = u[n+2] - u[n],$$

$$h_3[n] = \delta[n-2],$$

$$h_4[n] = \left(\frac{1}{2}\right)^n u[n].$$

Find the unit step response $s[n]$ of the system H .

H is an LTI system with impulse response

$$\begin{aligned} h[n] &= (h_1[n] + h_2[n]) * h_3[n] - h_4[n] \\ &= (u[n] + u[n+2] - u[n]) * \delta[n-2] - \left(\frac{1}{2}\right)^n u[n] \\ &= u[n+2] * \delta[n-2] - \left(\frac{1}{2}\right)^n u[n] \\ &= u[n] - \left(\frac{1}{2}\right)^n u[n] = \left[1 - \left(\frac{1}{2}\right)^n\right] u[n]. \end{aligned}$$

The step response is given by

$$\begin{aligned} s[n] &= \sum_{k=-\infty}^n h[k] = \sum_{k=-\infty}^n \left[1 - \left(\frac{1}{2}\right)^k\right] u[k] \\ &= \sum_{k=0}^n \left[1 - \left(\frac{1}{2}\right)^k\right] \end{aligned}$$



More Workspace for Problem 4...

if $n < 0$, there are no terms in the sum
and $s[n] = 0$.

if $n \geq 0$, then

$$\begin{aligned} s[n] &= \sum_{k=0}^n 1 - \sum_{k=0}^n \left(\frac{1}{2}\right)^k \\ &= n+1 - \frac{\left(\frac{1}{2}\right)^0 - \left(\frac{1}{2}\right)^{n+1}}{1 - \frac{1}{2}} \\ &= n+1 - \frac{1 - \frac{1}{2}\left(\frac{1}{2}\right)^n}{\frac{1}{2}} = n+1 - 2 + \left(\frac{1}{2}\right)^n \\ &= n-1 + \left(\frac{1}{2}\right)^n \end{aligned}$$

All together:

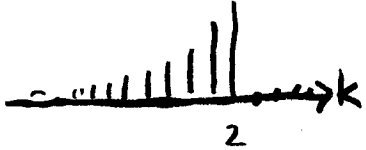
$$s[n] = \left[n-1 + \left(\frac{1}{2}\right)^n \right] u[n]$$

5. 25 pts. Consider a discrete-time LTI system H with impulse response

$$h[n] = \left(\frac{1}{4}\right)^{-n} u[-n+2].$$

The system input is given by $x[n] = \left(\frac{1}{2}\right)^n u[n+2]$. Find the system output $y[n]$.

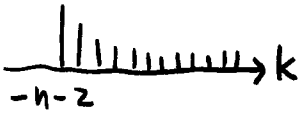
$h[k]$



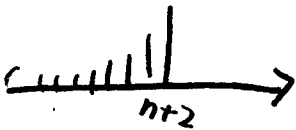
$x[k]$



$x[n+k]$



$x[n-k]$



I) $n+2 < 2 \rightarrow n < 0$

$$y[n] = \sum_{k=-\infty}^{n+2} h[k] x[n-k]$$

$$= \sum_{k=-\infty}^{n+2} \left(\frac{1}{4}\right)^{-k} \left(\frac{1}{2}\right)^{n-k} = \left(\frac{1}{2}\right)^n \sum_{k=-\infty}^{n+2} \left(\frac{1}{4}\right)^{-k} \left(\frac{1}{2}\right)^{-k}$$

$$= \left(\frac{1}{2}\right)^n \sum_{k=-\infty}^{n+2} \left(\frac{1}{8}\right)^{-k} = \left(\frac{1}{2}\right)^n \sum_{k=-\infty}^{n+2} 8^k$$

$$= \lim_{A \rightarrow \infty} \left(\frac{1}{2}\right)^n \frac{8^{-A} - 8^{n+3}}{1-8} = 2^{-n} \left(\frac{1}{7}\right) 8^3 8^n$$

$$= \frac{8^3}{7} 2^{-n} 2^{3n} = \frac{512}{7} 2^{2n} = \frac{512}{7} 4^n$$

II) $n \geq 0$: $y[n] = \sum_{k=-\infty}^2 \left(\frac{1}{4}\right)^{-k} \left(\frac{1}{2}\right)^{n-k} = \left(\frac{1}{2}\right)^n \sum_{k=-\infty}^2 8^k$

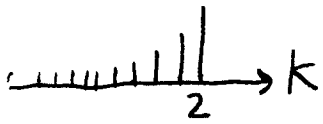
$$= \left(\frac{1}{2}\right)^n \lim_{A \rightarrow \infty} \frac{8^{-A} - 8^3}{1-8} = \left(\frac{1}{2}\right)^n \frac{8^3}{7} = \frac{512}{7} \left(\frac{1}{2}\right)^n$$

All Together:

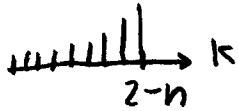
$$y[n] = \begin{cases} \frac{512}{7} 4^n, & n < 0 \\ \frac{512}{7} \left(\frac{1}{2}\right)^n, & n \geq 0 \end{cases}$$

5 other way

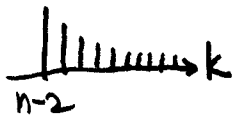
$h[k]$



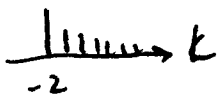
$h[n+k]$



$h[n-k]$



$x[k]$



I) $n-2 < -2; n < 0$

$$\begin{aligned} y[n] &= \sum_{k=-\infty}^{\infty} x[k]h[n-k] = \sum_{k=2}^{\infty} \left(\frac{1}{2}\right)^k \left(\frac{1}{4}\right)^{k-n} \\ &= 4^n \sum_{k=2}^{\infty} \left(\frac{1}{8}\right)^k = 4^n \frac{\left(\frac{1}{8}\right)^2 - 0}{\frac{7}{8}} = 4^n \cdot 8^2 \cdot 8 \cdot \frac{1}{7} \\ &= \frac{8^3}{7} 4^n = \frac{512}{7} 4^n \end{aligned}$$

II) $n \geq 0$:

$$\begin{aligned} y[n] &= \sum_{k=n-2}^{\infty} \left(\frac{1}{2}\right)^k \left(\frac{1}{4}\right)^{k-n} = 4^n \sum_{k=n-2}^{\infty} \left(\frac{1}{8}\right)^k \\ &= 4^n \left[8^{2-n} - 0 \right] \frac{8}{7} \\ &= 4^n 8^3 8^{-n} \frac{1}{7} = \frac{8^3}{7} 2^{2n} 2^{-3n} \\ &= \frac{512}{7} 2^{-n} = \frac{512}{7} \left(\frac{1}{2}\right)^n \end{aligned}$$

All Together:

$$y[n] = \begin{cases} \frac{512}{7} 4^n, & n < 0 \\ \frac{512}{7} \left(\frac{1}{2}\right)^n, & n \geq 0 \end{cases}$$

Formulas from Trigonometry:

$$\sin^2 A + \cos^2 A = 1$$

$$\cos(A \pm B) = \cos A \cos B \mp \sin A \sin B$$

$$\sin 2A = 2 \sin A \cos A$$

$$\tan 2A = \frac{2 \tan A}{1 - \tan^2 A}$$

$$\cos \frac{A}{2} = \pm \sqrt{\frac{1 + \cos A}{2}}$$

$$\sin^2 A = \frac{1}{2} - \frac{1}{2} \cos 2A$$

$$\sin A + \sin B = 2 \sin \frac{1}{2}(A + B) \cos \frac{1}{2}(A - B)$$

$$\cos A + \cos B = 2 \cos \frac{1}{2}(A + B) \cos \frac{1}{2}(A - B)$$

$$\sin A \sin B = \frac{1}{2} \{ \cos(A - B) - \cos(A + B) \}$$

$$\sin A \cos B = \frac{1}{2} \{ \sin(A - B) + \sin(A + B) \}$$

$$\sin(A \pm B) = \sin A \cos B \pm \cos A \sin B$$

$$\tan(A \pm B) = \frac{\tan A \pm \tan B}{1 \mp \tan A \tan B}$$

$$\cos 2A = \cos^2 A - \sin^2 A$$

$$\sin \frac{A}{2} = \pm \sqrt{\frac{1 - \cos A}{2}}$$

$$\tan \frac{A}{2} = \frac{\sin A}{1 + \cos A}$$

$$\cos^2 A = \frac{1}{2} + \frac{1}{2} \cos 2A$$

$$\sin A - \sin B = 2 \cos \frac{1}{2}(A + B) \sin \frac{1}{2}(A - B)$$

$$\cos A - \cos B = 2 \sin \frac{1}{2}(A + B) \sin \frac{1}{2}(B - A)$$

$$\cos A \cos B = \frac{1}{2} \{ \cos(A - B) + \cos(A + B) \}$$

Differentiation Formulas:

$$\frac{d}{dx}(uv) = u \frac{dv}{dx} + \frac{du}{dx} v$$

$$\text{Chain rule: } \frac{dy}{dx} = \frac{dy}{du} \frac{du}{dx}$$

$$\frac{d}{dx} \cos u = -\sin u \frac{du}{dx}$$

$$\frac{d}{dx} \sin^{-1} u = \frac{1}{\sqrt{1-u^2}} \frac{du}{dx}, \quad \left(-\frac{\pi}{2} < \sin^{-1} u < \frac{\pi}{2}\right)$$

$$\frac{d}{dx} \tan^{-1} u = \frac{1}{1+u^2} \frac{du}{dx}, \quad \left(-\frac{\pi}{2} < \tan^{-1} u < \frac{\pi}{2}\right)$$

$$\frac{d}{dx} \ln u = \frac{1}{u} \frac{du}{dx}$$

$$\frac{d}{dx} \left(\frac{u}{v} \right) = \frac{v \frac{du}{dx} - u \frac{dv}{dx}}{v^2}$$

$$\frac{d}{dx} \sin u = \cos u \frac{du}{dx}$$

$$\frac{d}{dx} \tan u = \sec^2 u \frac{du}{dx}$$

$$\frac{d}{dx} \cos^{-1} u = \frac{-1}{\sqrt{1-u^2}} \frac{du}{dx}, \quad (0 < \cos^{-1} u < \pi)$$

$$\frac{d}{dx} e^u = e^u \frac{du}{dx}$$

$$\frac{d}{dx} \log_a u = \frac{\log_a e}{u} \frac{du}{dx}, \quad a \neq 0, 1$$

Integration Formulas:

$$\text{Integration by parts: } \int u dv = uv - \int v du$$

$$\int \frac{du}{u} = \ln |u|$$

$$\int a^u du = \frac{a^u}{\ln a}, \quad a > 0, a \neq 1$$

$$\int \cos u du = \sin u$$

$$\int \sin^2 u du = \frac{u}{2} - \frac{\sin 2u}{4} = \frac{1}{2}(u - \sin u \cos u)$$

$$\int \cos^2 u du = \frac{u}{2} + \frac{\sin 2u}{4} = \frac{1}{2}(u + \sin u \cos u)$$

$$\int \tan^2 u du = \tan u - u$$

$$\int \frac{du}{u^2 - a^2} = \frac{1}{2a} \ln \left(\frac{u-a}{u+a} \right)$$

$$\int \frac{du}{\sqrt{u^2 + a^2}} = \ln(u + \sqrt{u^2 + a^2})$$

$$\int x \sin ax dx = \frac{\sin ax}{a^2} - \frac{x \cos ax}{a}$$

$$\int \sin^2 ax dx = \frac{x}{2} - \frac{\sin 2ax}{4a}$$

$$\int x^2 \cos ax dx = \frac{2x}{a^2} \cos ax + \left(\frac{x^2}{a} - \frac{2}{a^3} \right) \sin ax$$

$$\int \tan^2 ax dx = \frac{\tan ax}{a} - x$$

$$\int \ln x dx = x \ln x - x$$

$$\int e^u du = e^u$$

$$\int \sin u du = -\cos u$$

$$\int \tan u du = -\ln |\cos u|$$

$$\int \frac{du}{u^2 + a^2} = \frac{1}{a} \tan^{-1} \frac{u}{a}$$

$$\int \frac{du}{\sqrt{a^2 - u^2}} = \sin^{-1} \frac{u}{a}$$

$$\int \frac{du}{\sqrt{u^2 - a^2}} = \ln(u + \sqrt{u^2 - a^2})$$

$$\int x^2 \sin ax dx = \frac{2x}{a^2} \sin ax + \left(\frac{2}{a^3} - \frac{x^2}{a} \right) \cos ax$$

$$\int x \cos ax dx = \frac{\cos ax}{a^2} + \frac{x \sin ax}{a}$$

$$\int \cos^2 ax dx = \frac{x}{2} + \frac{\sin 2ax}{4a}$$

$$\int x e^{ax} dx = \frac{e^{ax}}{a} \left(x - \frac{1}{a} \right)$$

$$\int x \ln x dx = \frac{x^2}{2} \left(\ln x - \frac{1}{2} \right)$$

Summation Formulas:

$$\sum_{k=N_1}^{N_2} \alpha^k = \frac{\alpha^{N_1} - \alpha^{N_2+1}}{1 - \alpha}, \quad \alpha \neq 1 \quad \sum_{k=0}^{\infty} a^k = \frac{1}{1 - a}, \quad |a| < 1$$

$$\sum_{k=0}^{\infty} k a^k = \frac{a}{(1 - a)^2}, \quad |a| < 1 \quad \sum_{k=0}^n a^k = \frac{1 - a^{n+1}}{1 - a}, \quad a \neq 1$$

$$\sum_{k=0}^n k a^k = \frac{a\{1 - (n + 1)a^n + n a^{n+1}\}}{(1 - a)^2}$$

Signals:

$$\delta(t) = \frac{d}{dt} u(t) \quad \delta[n] = u[n] - u[n - 1]$$

$$\langle x_1(t), x_2(t) \rangle = \int_{-\infty}^{\infty} x_1(t) x_2^*(t) dt \quad \langle x_1[n], x_2[n] \rangle = \sum_{n=-\infty}^{\infty} x_1[n] x_2^*[n]$$

$$\mathcal{E}v\{x(t)\} = \frac{1}{2}\{x(t) + x(-t)\} \quad \mathcal{O}d\{x(t)\} = \frac{1}{2}\{x(t) - x(-t)\}$$

Complex Exponential Signals:

$e^{j\omega_0 t}$	$e^{j\omega_0 n}$
Distinct signals for distinct ω_0	Identical signals for values of ω_0 separated by multiples of 2π
Periodic for any choice of ω_0	Periodic only if $\omega_0/(2\pi) = m/N \in \mathbb{Q}$
Fundamental frequency ω_0	Fundamental frequency ω_0/m
Fundamental period:	Fundamental period:
$\omega_0 = 0$: undefined	$\omega_0 = 0$: one
$\omega_0 \neq 0$: $2\pi/\omega_0$	$\omega_0 \neq 0$: $2\pi m/\omega_0$

Systems:

System H is linear if $H\{ax_1(t) + bx_2(t)\} = aH\{x_1(t)\} + bH\{x_2(t)\}$.

System H is time invariant if $H\{x(t - t_0)\} = y(t - t_0)$.

System H is memoryless if the current output depends only on the current input.

System H is invertible if distinct inputs produce distinct outputs.

System H is invertible if an inverse system G exists which “undoes” the action of H .

System H is causal if the current output depends only on the past and present inputs.

LTI system H is causal iff $h(t) = 0 \forall t < 0$.

Bounded: $x(t)$ is bounded if $\exists B \in \mathbb{R}, B > 0$, such that $|x(t)| \leq B \forall t \in \mathbb{R}$.

System H is BIBO stable if every bounded input produces a bounded output.

LTI system H is BIBO stable iff $\int_{-\infty}^{\infty} |h(t)| dt < \infty$.

$$y(t) = x(t) * h(t) = \int_{-\infty}^{\infty} x(\tau) h(t - \tau) d\tau = \int_{-\infty}^{\infty} x(t - \tau) h(\tau) d\tau$$

$$y[n] = x[n] * h[n] = \sum_{k=-\infty}^{\infty} x[k] h[n - k] = \sum_{k=-\infty}^{\infty} x[n - k] h[k]$$

$$s(t) = \int_{-\infty}^t h(\tau) d\tau \quad h(t) = \frac{d}{dt} s(t)$$

$$s[n] = \sum_{k=-\infty}^n h[k] \quad h[n] = s[n] - s[n - 1]$$