

ECE 3793

Test 2

Wednesday, November 29, 2000

7:00 PM - 10:00 PM

Fall 2000

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 **after** problem five.

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. The input $x(t)$ and output $y(t)$ of a continuous-time LTI system H are related by

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

- (a) 6 pts. Find the system frequency response $H(\omega)$.

$$[-\omega^2 + 4j\omega + 3] Y(\omega) = (j\omega + 2) X(\omega)$$

$$H(\omega) = \frac{Y(\omega)}{X(\omega)} = \frac{j\omega + 2}{-\omega^2 + 4j\omega + 3}$$

- (b) 9 pts. Find the system impulse response $h(t)$.

$$H(\omega) = \frac{j\omega + 2}{(j\omega + 3)(j\omega + 1)} = \frac{A}{j\omega + 3} + \frac{B}{j\omega + 1}$$

$$A = \frac{\theta + 2}{\theta + 1} \Big|_{\theta = -3} = \frac{-1}{-2} = \frac{1}{2}; \quad B = \frac{\theta + 2}{\theta + 3} \Big|_{\theta = -1} = \frac{1}{2}$$

$$H(\omega) = \frac{1/2}{3 + j\omega} + \frac{1/2}{1 + j\omega}$$

$$h(t) = \frac{1}{2} e^{-3t} u(t) + \frac{1}{2} e^{-t} u(t)$$

Problem 1, cont...

(c) 10 pts. Suppose that the system input is given by

$$x(t) = e^{-t}u(t).$$

Find the system output $y(t)$.

$$X(\omega) = \frac{1}{1+j\omega}$$

$$Y(\omega) = H(\omega)X(\omega) = \frac{j\omega+2}{(j\omega+3)(j\omega+1)^2} = \frac{A}{j\omega+3} + \frac{B}{(j\omega+1)^2} + \frac{C}{j\omega+1}$$

$$A = \frac{\theta+2}{(\theta+1)^2} \Big|_{\theta=-3} = \frac{-1}{(-2)^2} = -\frac{1}{4}$$

$$B = \frac{\theta+2}{\theta+3} \Big|_{\theta=-1} = \frac{1}{2}$$

$$\frac{d}{d\theta} \left[(\theta+2)(\theta+3)^{-1} \right]_{\theta=-1} = \frac{d}{d\theta} \left[(\theta+1)^2(\theta+3)^{-1} \right]_{\theta=-1} A + \frac{d}{d\theta} B + \frac{d}{d\theta} [\theta+1]_{\theta=-1} C$$

$$\left[(\theta+2)(-1)(\theta+3)^{-2} + (\theta+3)^{-1} \right]_{\theta=-1} = \left[(\theta+1)^2(-1)(\theta+3)^{-2} + 2(\theta+1)(\theta+3)^{-1} \right]_{\theta=-1} A + C$$

$$(1)(-1)\left(\frac{1}{4}\right) + \frac{1}{2} = C \Rightarrow C = \frac{1}{2} - \frac{1}{4} = \frac{1}{4}$$

$$Y(\omega) = \frac{-1/4}{j\omega+3} + \frac{1/2}{(j\omega+1)^2} + \frac{1/4}{j\omega+1}$$

$$y(t) = \frac{1}{4}e^{-t}u(t) + \frac{1}{2}te^{-t}u(t) - \frac{1}{4}e^{-3t}u(t)$$

2. 25 pts. Find the signal $x(t)$ that has a Fourier transform

$$X(\omega) = \mathcal{F}[x(t)] = \begin{cases} \cos \frac{\pi\omega}{2}, & |\omega| \leq 16 \\ 0 & |\omega| > 16. \end{cases}$$

Hint: $X(\omega)$ is a boxcar times a sum of two complex exponentials. Use the time shift property.

$$\frac{\sin 16t}{\pi t} \longleftrightarrow \begin{array}{c} \text{---} 1 \text{---} \\ \text{---} \text{---} \text{---} \\ \text{---} -16 \quad 0 \quad 16 \text{---} \end{array} \omega$$

$$\cos \frac{\pi}{2}\omega = \frac{1}{2} e^{-j\frac{\pi}{2}\omega} + \frac{1}{2} e^{j\frac{\pi}{2}\omega}$$

$$X(\omega) = \underbrace{\frac{1}{2} e^{-j\frac{\pi}{2}\omega}}_{\text{---} \text{---} \text{---}} \times \underbrace{\begin{array}{c} \text{---} \text{---} \text{---} \\ \text{---} -16 \quad 16 \text{---} \end{array}}_{\text{---} \text{---} \text{---}} + \frac{1}{2} e^{j\frac{\pi}{2}\omega} \times \underbrace{\begin{array}{c} \text{---} \text{---} \text{---} \\ \text{---} -16 \quad 16 \text{---} \end{array}}_{\text{---} \text{---} \text{---}}$$

$$\frac{\sin 16(t - \frac{\pi}{2})}{2\pi(t - \frac{\pi}{2})}$$

$$\frac{\sin 16(t + \frac{\pi}{2})}{2\pi(t + \frac{\pi}{2})}$$

$$x(t) = \frac{\sin 16(t - \frac{\pi}{2})}{2\pi(t - \frac{\pi}{2})} + \frac{\sin 16(t + \frac{\pi}{2})}{2\pi(t + \frac{\pi}{2})}$$

3. 25 pts. The signal $y(t)$ is given by

$$y(t) = x_1(t-2) * x_2(-t+3),$$

where $x_1(t) = e^{-2t}u(t)$ and $x_2(t) = e^{-3t}u(t)$. Find $Y(s)$, the Laplace transform of $y(t)$.
Be sure to specify the ROC.

$$x_1(t) \leftrightarrow X_1(s) = \frac{1}{s+2}, \operatorname{Re}[s] > -2$$

$$x_1(t-2) \leftrightarrow \frac{e^{-2s}}{s+2}, \operatorname{Re}[s] > -2$$

$$x_2(t) \leftrightarrow X_2(s) = \frac{1}{s+3}, \operatorname{Re}[s] > -3$$

$$x_2(t+3) \leftrightarrow \frac{e^{3s}}{s+3}, \operatorname{Re}[s] > -3$$

$$x_2(-t+3) \leftrightarrow \frac{e^{-3s}}{3-s}, \operatorname{Re}[s] < 3$$

$$Y(s) = \frac{e^{-2s}}{s+2} \frac{e^{-3s}}{-s+3} = \frac{-e^{-5s}}{(s+2)(s-3)}$$

$$= \frac{-e^{-5s}}{s^2 - s - 6}, \quad -2 < \operatorname{Re}[s] < 3$$

4. 25 pts. Consider a causal LTI system described by the difference equation

$$y[n] - \frac{3}{4}y[n-1] + \frac{1}{8}y[n-2] = 2x[n].$$

(a) 10 pts. Find the system frequency response $H(e^{j\omega})$ and impulse response $h[n]$.

$$Y(e^{j\omega}) \left[1 - \frac{3}{4}e^{-j\omega} + \frac{1}{8}e^{-2j\omega} \right] = 2X(e^{j\omega})$$

$$H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})} = \frac{2}{1 - \frac{3}{4}e^{-j\omega} + \frac{1}{8}e^{-2j\omega}} = \frac{2}{(1 - \frac{1}{4}e^{-j\omega})(1 - \frac{1}{2}e^{-j\omega})}$$

$$= \frac{A}{1 - \frac{1}{4}e^{-j\omega}} + \frac{B}{1 - \frac{1}{2}e^{-j\omega}}$$

$$A = \frac{2}{1 - \frac{1}{2} \cdot 0} \Big|_{\theta=4} = \frac{2}{-1} = -2 ; \quad B = \frac{2}{1 - \frac{1}{4} \cdot 0} \Big|_{\theta=2} = \frac{2}{1 - \frac{1}{2}} = 4$$

$$H(e^{j\omega}) = \frac{4}{1 - \frac{1}{2}e^{-j\omega}} - \frac{2}{1 - \frac{1}{4}e^{-j\omega}}$$

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

(b) 5 pts. Is the system stable? Justify your answer.

$$\begin{aligned} \sum_{n=-\infty}^{\infty} |h[n]| &= \sum_{n=0}^{\infty} \left| 4\left(\frac{1}{2}\right)^n - 2\left(\frac{1}{4}\right)^n \right| \leq 4 \sum_{n=0}^{\infty} \left(\frac{1}{2}\right)^n + 2 \sum_{n=0}^{\infty} \left(\frac{1}{4}\right)^n \\ &= 4 \frac{1}{1 - \frac{1}{2}} + 2 \frac{1}{1 - \frac{1}{4}} = 8 + \frac{8}{3} = \frac{32}{3} < \infty. \end{aligned}$$

The system is stable

Problem 4, cont...

(c) 10 pts. Find the system response $y[n]$ when the input is

$$x[n] = \left(\frac{1}{3}\right)^n u[n].$$

$$X(e^{j\omega}) = \frac{1}{1 - \frac{1}{3}e^{-j\omega}}$$

$$Y(e^{j\omega}) = X(e^{j\omega})H(e^{j\omega})$$

$$= \frac{2}{(1 - \frac{1}{3}e^{-j\omega})(1 - \frac{1}{4}e^{-j\omega})(1 - \frac{1}{2}e^{-j\omega})}$$

$$= \frac{A}{1 - \frac{1}{3}e^{-j\omega}} + \frac{B}{1 - \frac{1}{4}e^{-j\omega}} + \frac{C}{1 - \frac{1}{2}e^{-j\omega}}$$

$$A = \frac{2}{(1 - \frac{1}{4}\theta)(1 - \frac{1}{2}\theta)} \Big|_{\theta=3} = \frac{2}{(1 - \frac{3}{4})(1 - \frac{3}{2})} = \frac{2}{(\frac{1}{4})(-\frac{1}{2})}$$

$$= \frac{2}{-\frac{1}{8}} = -16$$

$$B = \frac{2}{(1 - \frac{1}{3}\theta)(1 - \frac{1}{2}\theta)} \Big|_{\theta=4} = \frac{2}{(1 - \frac{4}{3})(1 - 2)} = \frac{2}{(-\frac{1}{3})(-1)} = \frac{2}{\frac{1}{3}} = 6$$

$$C = \frac{2}{(1 - \frac{1}{3}\theta)(1 - \frac{1}{4}\theta)} \Big|_{\theta=2} = \frac{2}{(1 - \frac{2}{3})(1 - \frac{1}{2})} = \frac{2}{(\frac{1}{3})(\frac{1}{2})} = \frac{2}{\frac{1}{6}} = 12$$

$$Y(e^{j\omega}) = \frac{6}{1 - \frac{1}{4}e^{-j\omega}} + \frac{12}{1 - \frac{1}{2}e^{-j\omega}} - \frac{16}{1 - \frac{1}{3}e^{-j\omega}}$$

$$y[n] = 6\left(\frac{1}{4}\right)^n u[n] + 12\left(\frac{1}{2}\right)^n u[n] - 16\left(\frac{1}{3}\right)^n u[n].$$

5. 25 pts. The input $x[n]$ and output $y[n]$ of a discrete-time LTI system H are related by the difference equation

$$y[n] + \frac{5}{2}y[n-1] - \frac{3}{2}y[n-2] = x[n] - 4x[n-1].$$

(a) 10 pts. Assuming that the system is stable, find the impulse response $h[n]$.

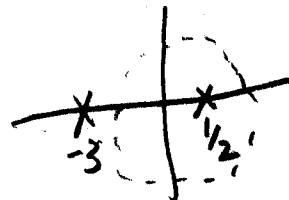
$$Y(z) \left[1 + \frac{5}{2}z^{-1} - \frac{3}{2}z^{-2} \right] = X(z) [1 - 4z^{-1}]$$

$$H(z) = \frac{Y(z)}{X(z)} = \frac{1 - 4z^{-1}}{1 + \frac{5}{2}z^{-1} - \frac{3}{2}z^{-2}} = \frac{1 - 4z^{-1}}{(1 - \frac{1}{2}z^{-1})(1 + 3z^{-1})}$$

$$A = \frac{1 - 4\theta}{1 + 3\theta} \Big|_{\theta=2} = \frac{-7}{7} = -1 = \frac{A}{1 - \frac{1}{2}z^{-1}} + \frac{B}{1 + 3z^{-1}}$$

$$B = \frac{1 - 4\theta}{1 - \frac{1}{2}\theta} \Big|_{\theta=-\frac{1}{3}} = \frac{1 + \frac{4}{3}}{1 + \frac{1}{6}} = \frac{7/3}{7/6} = \frac{6}{3} = 2$$

$$X(z) = \frac{2}{1 + 3z^{-1}} - \frac{1}{1 - \frac{1}{2}z^{-1}}$$



There are three possible ROCs:

$$|z| > 3, \quad \frac{1}{2} < |z| < 3, \quad \text{and} \quad |z| < \frac{1}{2}.$$

For the system to be stable, the ROC must include the unit circle: $\frac{1}{2} < |z| < 3$.

$$\frac{2}{1 + 3z^{-1}}, \quad |z| < 3 \iff -2(-3)^n u[-n-1]$$

$$\frac{-1}{1 - \frac{1}{2}z^{-1}}, \quad |z| > \frac{1}{2} \iff -\left(\frac{1}{2}\right)^n u[n]$$

$$h[n] = -\left(\frac{1}{2}\right)^n u[n] - 2(-3)^n u[-n-1]$$

Problem 5, cont...

- (b) 10 pts. Now assume that the system is **causal**, but not necessarily stable. Find the impulse response $h[n]$.

For the system to be causal, the ROC must be exterior: $|z| > 3$.

$$\frac{2}{1+3z^{-1}}, |z| > 3 \leftrightarrow 2(-3)^n u[n]$$

$$\frac{-1}{1-\frac{1}{2}z^{-1}}, |z| > \frac{1}{2} \leftrightarrow -\left(\frac{1}{2}\right)^n u[n]$$

$$h[n] = 2(-3)^n u[n] - \left(\frac{1}{2}\right)^n u[n]$$

- (c) 5 pts. Does a system exist that is causal **and** stable **and** has its input and output related by this difference equation? Justify your answer.

NO. The $h[n]$ in part (a) is stable but not causal.
The $h[n]$ in part (b) is causal but not stable.
The third possible $h[n]$ corresponds to the interior ROC $|z| < \frac{1}{2}$ and is neither stable nor causal.