

**Problem Set 1**

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

**Issued:** Thursday, Sept. 5th.

**Due:** Beginning of lecture on Thursday, Sept. 12th.

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**Reading from Proakis (2nd Edition):** Chapter 1 and Chapter 2. Most of this material should be familiar to you from previous courses.

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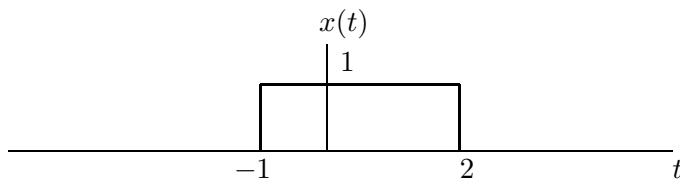
**Problem 1.1**

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

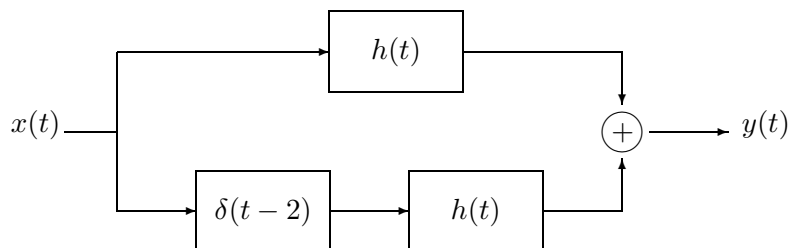
$$y(t) = \int_{-\infty}^t e^{-(t-\tau)} x(\tau - 5) d\tau.$$

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.



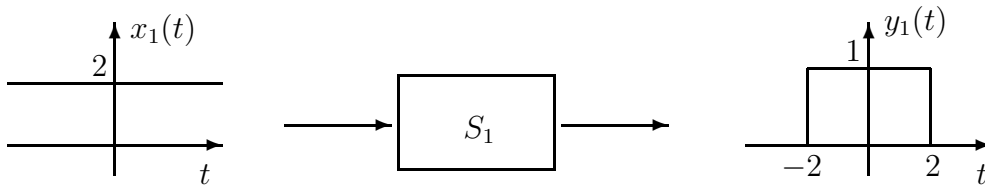
- (c) Consider the following interconnection of LTI systems:



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

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 1.4

- (a) **(Optional)** Problem 2.10 from Proakis (2nd Edition), p. 60.  
(b) Problem 2.21 from Proakis (2nd Edition), p. 62.

### Problem 1.5 (Optional)

Show that  $\int_{-\infty}^{+\infty} \text{sinc}^2(kx) dx = 1/k$ .

**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 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 1.8**

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

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

is given by

$$G'(f) = 2G(f) \cos(2\pi fT) .$$

- (b) What is the Fourier transform  $G(f)$  of the signal

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

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

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

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

**Problem 1.9**

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

**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  $H_1(f) = \text{rect}(f/20000)$  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  $H_2(f) = \text{rect}(f/10000)$  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  $G_1(f)$  and  $G_2(f)$ .
- (b) Find  $h_1(t)$  and  $h_2(t)$ .
- (c) Find  $Y_1(f)$  and  $Y_2(f)$ ; also, find the bandwidths of  $y_1(t)$ ,  $y_2(t)$  and  $y(t)$ .

**Problem 1.11**

Problems 2.46 and 2.47 from Proakis (2nd Edition), p. 67.