

TIME DOMAIN SIGNALS

LINEAR SYSTEMS WITH CIRCUIT APPLICATIONS

Óscar Barquero Pérez

Departamento de Teoría de la Señal y Comunicaciones - Universidad Rey Juan Carlos

Based on Andrés Martínez and José Luis Rojo slides oscar.barquero@urj.es

(updated 2 de septiembre de 2018)

Biomedical Engineering Degree

Index

1 Introduction

- Signal and Systems
- Continuous and Discrete Time

2 Properties of signals

- Real and Complex Signals
- Symmetry
- Periodicity
- Average value
- Power and Energy

3 Transformation of signals

- Shift, time-reversal and scaling
- Practical advices

4 Basic Signals

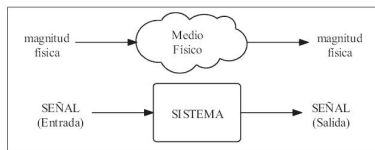
- Continuous-time Complex exponential signal
- Continuous-time Unit Step
- Continuous-time Unite Impulse
- More basic signals

5 Bibliography

6 Problems

Introduction

Signals and Systems (I)



- A physical phenomenon is the variation, transformation of a given physical magnitude into another, due to the interaction with a physical environment.

- The mathematical model that represents the transformation of these physical magnitudes is called **signal** and the mathematical model that represents the effect of the physical environment is called **system**.
- Usually, simply measuring input and output magnitudes we are able to know the effect of the physical environment, and therefore, to define mathematically the systems as:

$$y(t) = F(x(t))$$

- The aim of the *Signal and Systems Theory* is to represent mathematically the physical phenomena by defining the systems and determining the input and output signals.

Introduction

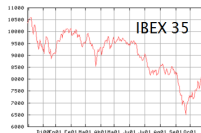
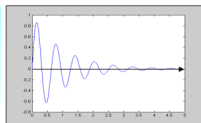
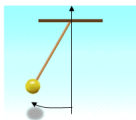
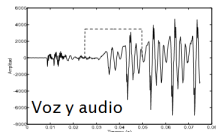
Signals and Systems (II)

- **Signal** is a mathematical function of one or more independent variables, which contains information about a physical magnitude. As a mathematical function is usually represented as: $u = f(t)$, being time the independent variable. Some examples are:
 - Signal *one-dimensional*. Involving *one* single independent variable, $u = f(t)$: speech recordings, stock market series, *electrocardiogram*, *ECG*.
 - Signal *two-dimensional*. Involving *two* independent variables, $u = f(x, y)$: gray-scale images.
 - Signal *three-dimensional*. Involving *three* independent variables, $u = f(x, y, t)$: video.
- **System** is the mathematical abstraction that represent a device (equipment) that transform an input signal (the input signal cause the system to respond) into an output signal (is the response of the system)
- Signals are mathematical inputs acting as a: input, output or internal signal, that the systems process or produce.
- For example, in a electric circuit, voltages and currents through the elements of the circuit, as a function of time, are **signals**; whereas the whole circuit is the **system** itself.

Introduction

Examples of signals and systems (I)

- Signal and systems concepts arise in many fields: communications, aeronautics, circuit design, **biomedical engineering**, power energy...
- Signals are used to represent physical magnitudes: *speech signal* represents acoustic pressure variations, ECG signal represents myocardial cellular electric currents, or the digital signal used in radio communications.
- **Systems** are used to represent the means that process, distort or integrate signals: e.g. microphone, muscles in human body, atmosphere...



Introduction

Signals and Systems examples (II)

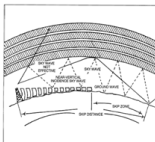
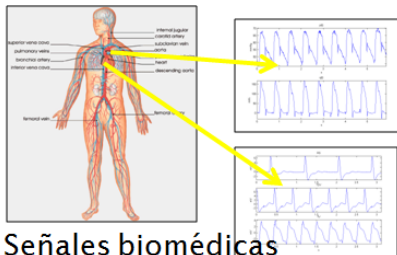


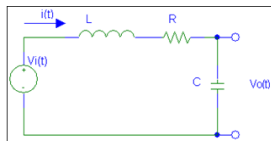
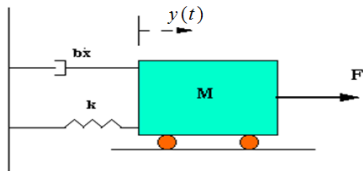
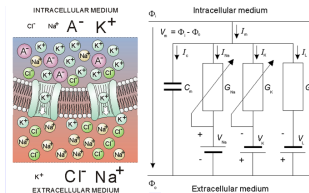
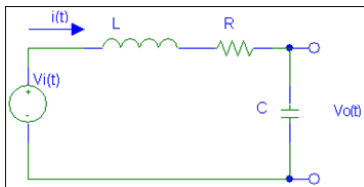
Figure 9-4. RF array geometry and use of NBS.



Señales biomédicas

Introduction

Signals and Systems examples (III)



Introduction

Continuous and Discrete time (I)

- **Continuous time signals:** the independent variable is continuous (real in math sense), and thus these signals are defined for a continuum of values.

$$x(t), t \in \mathbb{R}$$

- **Discrete time signals:** they are defined only at discrete times, and consequently, for these signals, the independent variable takes on only a discrete set of values (integers in math sense). Sometime, they are called **discrete time sequences**, or **sequences**, for short.

$$x[n], n \in \mathbb{Z}$$

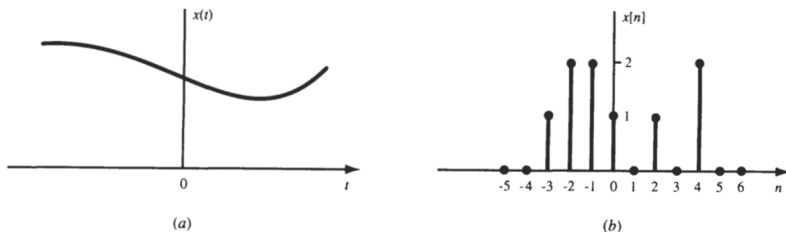


Fig. 1-1 Graphical representation of (a) continuous-time and (b) discrete-time signals.

Index

1 Introduction

- Signal and Systems
- Continuous and Discrete Time

2 Properties of signals

- Real and Complex Signals
- Symmetry
- Periodicity
- Average value
- Power and Energy

3 Transformation of signals

- Shift, time-reversal and scaling
- Practical advices

4 Basic Signals

- Continuous-time Complex exponential signal
- Continuous-time Unit Step
- Continuous-time Unite Impulse
- More basic signals

5 Bibliography

6 Problems

Properties of signals

Real and Complex signals (I)

- A signal, $x(t)$ is real if its value is a real number. $x(t) : \mathbb{R} \rightarrow \mathbb{R}$.
- For example, $x(t) = t^2$, or $x(t) = 3$.
- A signal, $z(t)$ is complex if its value is a complex number. $z(t) : \mathbb{R} \rightarrow \mathbb{C}$.
- For example, $x(t) = \cos(2t) + j\sin(5t)$, or $x(t) = \sqrt{t}$.
- To graphically represent a real signal we can use one graph. However, to represent a complex signal we'll need two separate graphs.
- Remember that a complex signal can be in either *rectangular form* or polar form:
 - **Rectangular form: real and imaginary part:**

$$x(t) = \Re\{x(t)\} + j\Im\{x(t)\} = a(t) + jb(t)$$

- **Magnitude and argument (modulus and phase):**

$$x(t) = |x(t)| e^{j\angle\{x(t)\}} = |x(t)| \angle\{x(t)\}$$

- Remember: It is very important to be (very) familiar with **Euler's Identity** and manipulations with complex numbers.

$$\rho e^{j\phi} = \rho \cos(\phi) + j\rho \sin(\phi)$$

Properties of signals

Real and Complex signals (II)

- Complex conjugate of a signal:

$$x^*(t) = \Re\{x(t)\} - j\Im\{x(t)\} = a(t) - jb(t)$$

- Real and imaginary parts can be obtained as:

$$\Re\{x(t)\} = \frac{1}{2}[x(t) + x^*(t)]; \quad \Im\{x(t)\} = \frac{1}{2j}[x(t) - x^*(t)]$$

- The magnitude and argument can be obtained as:

$$|x(t)|^2 = x(t) \cdot x^*(t) = (\Re\{x(t)\})^2 + (\Im\{x(t)\})^2$$

$$\angle\{x(t)\} = \arctan \frac{\Im\{x(t)\}}{\Re\{x(t)\}}$$

Questions

- 2 (*) Compute and represent real and imaginary part, and magnitude and argument:

- $x_1(t) = \cos(\pi t) + j \sin(\pi t)$.
- $x_2(t) = \sqrt{t}$.
- $x_3(t) = e^{-2t} e^{-j2t}$.

Properties of signals

Symmetry in real signals

- A real signal is **even** if it is identical with its reflection about the origin, i.e. $x(t) = x(-t)$.
- For example, $x(t) = t^2$, or $x(t) = \cos(\pi t)$, are even signals.
- A real signal is **odd** if it is antisymmetric with its reflection about the origin, i.e., $x(t) = -x(-t)$
- For example $x(t) = t$, $x(t) = \sin(t)$, are odd signals.
- There are signals that have no symmetry, but any signal can be broken into a sum of two signals, one of which is even and one of which is odd.

$$x(t) = x_e(t) + x_o(t)$$

- Even and odd parts can be obtained as:

$$x_e(t) = \frac{1}{2}[x(t) + x(-t)]$$

$$x_o(t) = \frac{1}{2}[x(t) - x(-t)]$$

Properties of signals

Questions

3 (*) Study the symmetry of:

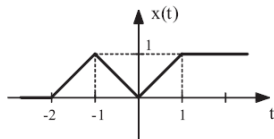
① $x(t) = \sin(\pi t)$.

② $y(t) = \cos(2\pi t)$.

③ $z(t) = e^{-\alpha t}$, with $\alpha \in \mathbb{R}$.

4 (*) Find the even and odd components of the previous signals

5 (*) Find the even and odd component of the signal in Figure.



Properties of signals

Symmetry in complex signals

- **Hermitian symmetry.** A complex signal is hermitian when is conjugate symmetric with its reflection about the origin, i.e., $x(t) = x^*(-t)$.
- For example, $x(t) = e^{jt}$ and $x(t) = j \sin(t)$ are hermitian.
- Additionally:

If $x(t)$ is hermitian $\Rightarrow \Re\{x(t)\}$ is even $\Im\{x(t)\}$ is odd.

If $x(t)$ is hermitian $\Rightarrow |x(t)|$ is even and $\angle\{x(t)\}$ is odd.

- **Antithermitian** symmetry. A complex signal is **antithermitian** when is antisymmetric with its reflection about the origin, i.e., $x(t) = -x^*(-t)$.
- For example, $x(t) = t + j$ and $x(t) = j \cos(t)$ are antithermitian.
- Every complex signal has two components: a **hermitian part** and an **antithermitian part**, that is,

$$x(t) = x_h(t) + x_a(t)$$

- Hermitian and antithermitian components can be computed as:

$$x_h(t) = \frac{1}{2}[x(t) + x^*(-t)]; \quad x_a(t) = \frac{1}{2}[x(t) - x^*(-t)]$$

Properties of Signals

Questions

6 Find the hermitian and anti hermitian components:

1 $x(t) = \cos(\omega_0 t) + j \sin(\omega_0 t)$.

2 $y(t) = e^{-2t} e^{5jt}$.

7 Show that:

1 if $x(t)$ is hermitian $\Rightarrow \Re \{x(t)\}$ is even and $\Im \{x(t)\}$ is odd.

2 if $x(t)$ is hermitian $\Rightarrow |x(t)|$ is even and $\angle \{x(t)\}$ is odd.

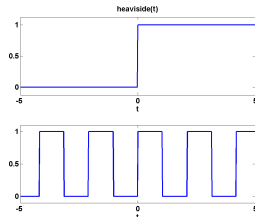
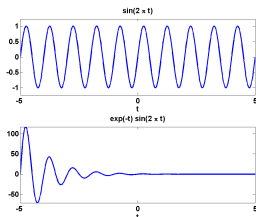
8 Study the symmetries $\Re \{x(t)\}$, $\Im \{x(t)\}$, $|x(t)|$ y $\angle \{x(t)\}$, when $x(t)$ is a complex antihermitian signal.

Properties of signals

Periodicity

- A signal is said to be **periodic** if we can find a constant time interval T , so that the values of the signal are repeated every T . This time interval, T is called **period**.

$$x(t) \text{ is periodic} \Leftrightarrow \exists T > 0, T \in \mathbb{R} \text{ so that } x(t) = x(t + T) \quad \forall t$$



Fundamental period

- If $x(t)$ is periodic with period T , it is also periodic with periods $2T, 3T, \dots$
- We call *fundamental period*, T_0 , to the smallest value of T for which the equation $x(t) = x(t + T)$ holds.

Properties of Signals

Example: Periodic Signals

- We want to find out if $x(t) = \cos\left(\frac{2\pi}{5}t\right)$ is a periodic signal. $\exists T$ such that $x(t) = x(t + T) \forall t$?
- To answer, we have to find $x(t + T)$:

$$\begin{aligned} x(t + T) &= \cos\left(\frac{2\pi}{5}(t + T)\right) = \cos\left(\frac{2\pi}{5}t + \frac{2\pi}{5}T\right) = \\ &= \cos\left(\frac{2\pi}{5}t\right)\cos\left(\frac{2\pi}{5}T\right) - \sin\left(\frac{2\pi}{5}t\right)\sin\left(\frac{2\pi}{5}T\right) \end{aligned}$$

- Now, we need to choose an appropriate T , so that the previous signal is equivalent to $x(t)$, therefore:

$$\cos\left(\frac{2\pi}{5}T\right) = 1, \quad \sin\left(\frac{2\pi}{5}T\right) = 0$$

Thereby, every $T = 5k$, with $k = 1, 2, \dots$ is a valid period of the signal $x(t)$. Thus, we can assure that the signal is periodic.

Properties of Signals

Questions

- 9 Show that if $x_1(t)$ y $x_2(t)$ are periodic signals with period T_0 , then the signal $y(t) = x_1(t) + x_2(t)$ is also periodic. ¿Which is its period?
- 10 Show that if $x_1(t) = x_1(t + T_1)$ y $x_2(t) = x_2(t + T_2)$ holds, then the signal $y(t) = x_1(t) + x_2(t)$ is periodic. ¿Which is its period?

Questions

- 11 (*) Study if the following signals are periodic, if so, find their periods.

- $x_1(t) = \cos(\omega_0 t)$

- $x_2(t) = \sin(\omega_0 t + \frac{1}{2})$

- $x_3(t) = e^{j\omega_0 t}$

- $x_4(t) = \cos(10\pi t)$

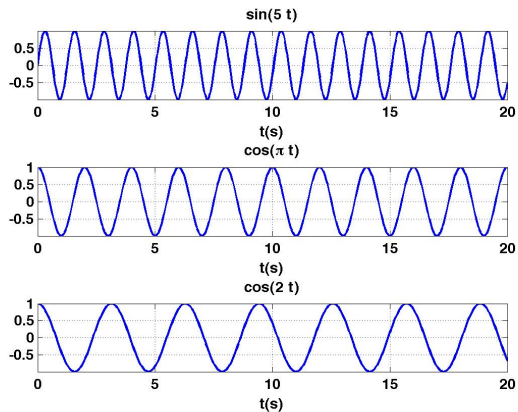
- $x_5(t) = \sin(10\pi t) + \cos(20\pi t)$

- $x_6(t) = \sin(10\pi t) + \cos(20t)$

- $x_7(t) = \sin(10\pi t) \cos(20\pi t)$

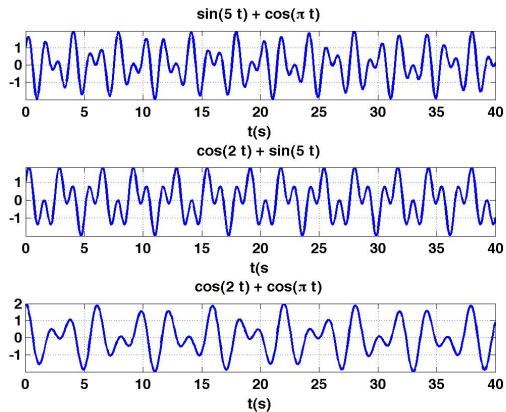
Properties of Signals

Example: periodic and non periodic signals



Properties of Signals

Example: periodic and non periodic signals



Properties of Signals

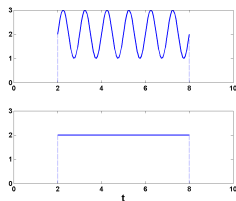
Average value of a signal in an interval

- We want to characterize a signal with different measurements within an interval, such as: average value, average power or energy.
- Any of the following measurements can be computed on an interval or on the whole signal.
- To define a time interval we need to specify the begin (t_B) and the end (t_E) of the interval: (t_B, t_E) . This can also be defined as an interval centered at t_0 with duration T , or the interval $[T, t_0]$.

Average value in a finite time interval (I)

$$\text{area} = \int_{t_i}^{t_f} x(t) dt = m \cdot T$$

$$m = \frac{\text{area}}{T}$$



Properties of Signals

Average value in a finite time interval (II)

- The average value of a signal, also known as *DC level (Direc Current)* in a finite time interval, can be computed as:

$$\langle x(t) \rangle_{[T, t_0]} = \frac{1}{T} \int_{t_0 - \frac{T}{2}}^{t_0 + \frac{T}{2}} x(\tau) d\tau; \quad \langle x(t) \rangle_{(t_i, t_f)} = \frac{1}{t_f - t_i} \int_{t_i}^{t_f} x(\tau) d\tau$$

Total Average Value

- The Total Average Value of signal $x(t)$ is defined as::

$$m_{\infty} = \langle x(t) \rangle = \lim_{T \rightarrow \infty} \left\{ \frac{1}{2T} \int_{-T}^T x(\tau) d\tau \right\}$$

- Total Average Value for periodic Signals.** Since in periodic signals $x(t) = x(t + T_0)$, the average value in a period would be the same as the total average value $(-\infty, \infty)$, therefore, is easier to compute:

$$m_{\infty} = \langle x(t) \rangle = \frac{1}{T_0} \int_{\langle T_0 \rangle} x(\tau) d\tau$$

Properties of Signals

Questions

12 (*) Find the average value of the following signals:

- $x_1(t) = e^{-t}$, calculate $\langle x_1(t) \rangle_{(2,3)}$.
- $x_2(t) = t^2$, calculate $\langle x_2(t) \rangle_{(1,3)}$.
- $x_3(t) = |\sin(t)|$, calculate $\langle x_3(t) \rangle$.
- $x_4(t) = \cos(\frac{\pi t}{2})$, calculate $\langle x_4(t) \rangle$.
- $x_5(t) = u(t)$, calculate $\langle x_5(t) \rangle_{(-1,3)}$
- $x_6(t) = u(t)$, calculate $\langle x_6(t) \rangle$
- $x_7(t) = e^{j(5\pi t - \frac{1}{2})}$, calculate $\langle x_7(t) \rangle_{(-1,3)}$.
- $x_8(t) = e^{j(5\pi t - \frac{1}{2})}$, calculate $\langle x_8(t) \rangle$.

Properties of Signals

Power and Energy in Signals

- Power and energy are concepts used in physics, for example, in circuits. We are going to define, using the analogy, abstract concepts of **Power** and **Energy** for signals.
- We are going to define the power consumed by a reference resistor $R = 1\Omega$. We can think that $x(t)$ is either $v(t)$ or $i(t)$. The instantaneous power $p(t)$ is defines as:

$$p(t) = |v(t)|^2/R = |i(t)|^2R$$

- The total energy E and power P consumption is:

$$E = \int_{-\infty}^{\infty} i^2(t)dt \quad \text{joules}$$

$$P = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} i^2(t)dt \quad \text{watts}$$

Properties of Signals

Power of a Signal

- The **instantaneous power** of a signal is defined as the square magnitude of the signal. La potencia instantánea de una señal se define como el módulo al

$$p_x(t) = |x(t)|^2$$

- The **average power** in a given interval of length T , (t_1, t_2) :

$$P_T = \langle p_x(t) \rangle_{(t_1, t_2)} = \frac{1}{T} \int_{t_1}^{t_2} p_x(\tau) d\tau = \frac{1}{T} \int_{t_1}^{t_2} |x(\tau)|^2 d\tau$$

- The total average power:

$$P_\infty = \langle p_x(t) \rangle = \lim_{T \rightarrow \infty} \left\{ \frac{1}{2T} \int_{-T}^T p_x(\tau) d\tau \right\} = \lim_{T \rightarrow \infty} \left\{ \frac{1}{2T} \int_{-T}^T |x(\tau)|^2 d\tau \right\}$$

- If the signal is periodic, period T_0 , the average power is computed as:

$$P_\infty = \langle p_x(t) \rangle = \frac{1}{T_0} \int_{\langle T_0 \rangle} p_x(\tau) d\tau = \frac{1}{T_0} \int_{\langle T_0 \rangle} |x(\tau)|^2 d\tau$$

Properties of Signals

Energy of a signal

- The energy in circuits can be computed as

$$p_x(t) = \frac{dw(t)}{dt} \Rightarrow w(t) = \int_{-\infty}^t p_x(\tau) d\tau$$

- Therefore, the total energy can be computed as:

$$E_{\infty} = \lim_{T \rightarrow \infty} w(t) = \int_{-\infty}^{+\infty} |x(\tau)|^2 d\tau$$

Classification of signals regarding energy and power

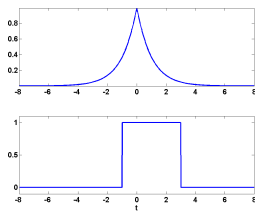
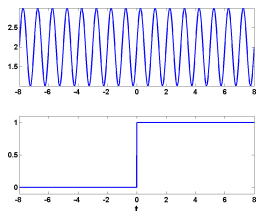
- Signals with finite energy** $0 < E_{\infty} < \infty$.
- For example, signals with limited duration.
- Signals with finite average power** $0 < P_{\infty} < \infty$.
- For example, periodic signals.

Questions

- 13** Show that any signal with finite energy has zero average power, and also that any signal with finite average power has infinite energy.

Properties of Signals

Examples: Signals with finite average power and signals with finite energy.



Questiones

14 (*) Find the average power and energy for each of the following signals.

- $x_1(t) = u(t)$
- $x_2(t) = e^{-2t} \cdot u(t)$
- $x_3(t) = e^{j(2t + \frac{\pi}{4})}$

- $x_4(t) = \cos(t)$
- $x_5(t) = (\frac{1}{2})^t \cdot u(t)$
- $x_6(t) = (3 + 2j)u(t)$

Index

1 Introduction

- Signal and Systems
- Continuous and Discrete Time

2 Properties of signals

- Real and Complex Signals
- Symmetry
- Periodicity
- Average value
- Power and Energy

3 Transformation of signals

- Shift, time-reversal and scaling
- Practical advices

4 Basic Signals

- Continuous-time Complex exponential signal
- Continuous-time Unit Step
- Continuous-time Unite Impulse
- More basic signals

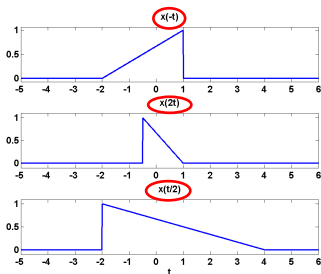
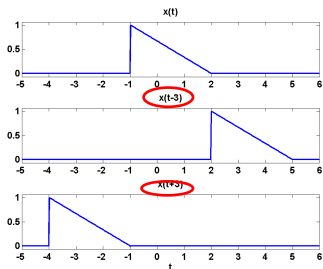
5 Bibliography

6 Problems

Transformations of signals

Transformations of the Independent Variable

- There are 3 basic transformations of the independent variable of a signals:
 - Shifting: $y(t) = x(t \pm a)$, with $a > 0$.
 - Scaling: $y(t) = x(at)$, with $a > 0$.
 - Time-reversal: $y(t) = x(-t)$.



Transformations of signals

Shift

- Let's be $a \in \mathbb{R}^+$. the result of add or subtract a to the independent variable is a new shifted signal, $y(t) = x(t \pm a)$.
 - $y_1(t) = x(t - a)$ is a delayed version of $x(t)$ shifted to the right.
 - $y_2(t) = x(t + a)$ is an advanced version of $x(t)$ shifted to the left.
- If $x(t)$ is a song of . . ., $x(t - a)$ means you are going to play the song some time ahead, whereas $x(t + a)$ means that you have already played the song.

Time reversal

- Multiply by -1 the independent variable (sign change) results in a new signal $y(t) = x(-t)$, which is the same as the original but reflected around $t = 0$. This is the song played backward.

Scaling

- Let be $a \in \mathbb{R}^+$. Signal $y_1(t) = x(at)$, when $a > 1$, is an accelerated version of $x(t)$, while, with $a < 1$, is a slower version.
- For example, if $x(t)$ is a song, $x(2t)$ is the song played at twice the speed, and $x(t/2)$ is played at half-speed.
- Note that scaling in continuous time does not implyt lost of information. We can always recover original signal from a scaling one, using a new scaling on the transformed signal $a' = 1/a$.

Transformation of Signals

Practical advices

- Whenever you have several transformations, it is easier (commonly) to start by the time shifting.
- You are only transforming the independent variable.
- It is always a good advice to use intermediate signals, plotting them and keeping the analytical expressions.
- At the end, evaluate always the result in known values of the independent variable

$$y(t) = x(\alpha t + \beta) \Rightarrow y(t) \Big|_{t^*}$$

Where t^* is an easy value where check the transformation.

Example

- we want $v(t) = x(at + b)$.
 - Start with shifting:

$$z(t) = x(t + b)$$

$$s(t) = z(at) = x(at + b) = v(t) \text{ (OK)}$$

- Start with scaling:

$$z(t) = x(at)$$

$$r(t) = z(t + b) = x(at + ab) \neq v(t) \text{ (!!)}$$

Transformation of signals

Questions

- 15** How the order affects $v(t) = x(-t + b)$? How the order affects $x(-at)$?
- 16** Given 15, which is the order to follow when we have transformation of the independent variable?

Transformations of the dependent variable

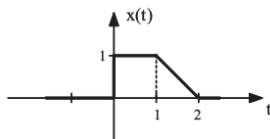
- Let be a a scalar, then $y(t) = ax(t)$ is an amplified ($a > 1$) or reduced version ($0 < a < 1$) of the signal $x(t) \forall t$.
- $y(t) = x(t) + a$ is a new signal that just adds the quantity a to every valued of the signal $s(t)$
- $y(t) = -x(t)$ is just change the sign of every value of the signal $x[t]$.

Transformation on Signals

Questions

17 (*) Let be $x(t)$ the signal in the Figure. Sketch and label properly the following transformations:

- $y_1(t) = x(-t + 1)$
- $y_2(t) = x(2t + 3)$
- $y_3(t) = x\left(\frac{3}{2}t + 1\right)$
- $y_4(t) = -2 \cdot x\left(-\frac{t}{4} + 1\right) + 3$



Index

1 Introduction

- Signal and Systems
- Continuous and Discrete Time

2 Properties of signals

- Real and Complex Signals
- Symmetry
- Periodicity
- Average value
- Power and Energy

3 Transformation of signals

- Shift, time-reversal and scaling
- Practical advices

4 Basic Signals

- Continuous-time Complex exponential signal
- Continuous-time Unit Step
- Continuous-time Unite Impulse
- More basic signals

5 Bibliography

6 Problems

Basic Signals

Why we need basic signals

- We are going to study different simple and basic signals that are going to be use as **building blocks** to compose more complex signals.
- Why is that?
 - They are simple signals, so their properties can be studied easily.
 - Almost any signal can be composed as a linear combination of these building blocks.
 - The transformation of a simple signal by a system is easy to study.

Basic Signals

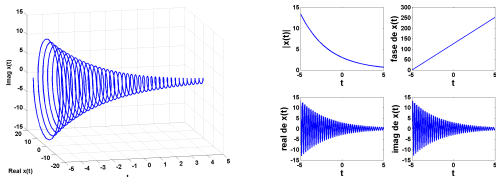
Continuous-time complex exponential (I)

- The more general expression for a continuous-time complex exponential is:

$$x(t) = C \cdot e^{at}$$

where $C, a \in \mathbb{C}$, dados por $C = |C| \cdot e^{j\phi}$ y $a = \sigma + j\Omega$. Therefore,

$$x(t) = |C| e^{j\phi} e^{\sigma t} e^{j\Omega t} = |C| e^{\sigma t} e^{j(\Omega t + \phi)} = |C| e^{\sigma t} (\cos(\Omega t + \phi) + j \sin(\Omega t + \phi))$$



- Depending upon the values of these parameters the complex exponential can exhibit different characteristics.

Question

- 18 Find the magnitude, phase, and real and imaginary parts of $x(t)$, given by the continuous-time complex exponential. What is the magnitude and phase of $x(t)$ at $t = 0$, and at $t = 1$, and at $t = \pi/2$?

Basic Signals

Continuous-time complex exponential (II)

- **Real exponential** when $C, a \in \mathbb{R}$. That is, $x(t) = Ce^{\sigma t}$.
 - It can be a growing exponential ($\sigma > 0$) or a decaying exponential ($\sigma < 0$).
- **Purely imaginary exponentials**, when $C \in \mathbb{C}$ but $a = j\Omega$ is purely imaginary. In that case,

$$x(t) = Ce^{j\Omega t} = |C| (\cos(\Omega t + \phi) + j \sin(\Omega t + \phi))$$

- It is very easy to establish the relationship between complex exponentials and sinusoidal signals:

$$e^{j\theta} = \cos \theta + j \sin \theta; \quad \cos \theta = \frac{1}{2} (e^{j\theta} + e^{-j\theta}); \quad \sin \theta = \frac{1}{2j} (e^{j\theta} - e^{-j\theta})$$

therefore

$$\cos \Omega t = \frac{1}{2} (e^{j\Omega t} + e^{-j\Omega t}); \quad \sin \Omega t = \frac{1}{2j} (e^{j\Omega t} - e^{-j\Omega t})$$

- In a purely imaginary exponential (or in a sinusoidal signal for that matter) the frequency can grow infinitely.

Basic Signals

Questions

19 Let be the following sinusoidal signals $x(t) = 100 \cos(400\pi t + 60^\circ)$.

- 1 What is the maximum amplitude of the signal?
- 2 What is the frequency in Herz? What is the frequency in rad/sg ?
- 3 What is the phase in radianes? What is the phase in degrees?
- 4 What is the period in milliseconds?
- 5 What is the first time, after $t = 0$, that $x = 100$?

20 Show that a purely imaginary exponential signal is always periodic.

21 (*) Find whether the following signals are periodic or not. If periodic, find the fundamental period. eriódica, especifique su periodo fundamental.

$$\bullet x_1(t) = j \cdot e^{10jt}$$

$$\bullet x_2(t) = e^{(-1+j)t}$$

$$\bullet x_3(t) = 2 \cos(10t + 1) - \sin(4t - 1)$$

$$\bullet x_4(t) = 1 + e^{j\frac{4\pi t}{7}} - e^{j\frac{2\pi t}{5}}$$

$$\bullet x_5(t) = [\cos(2t - \frac{\pi}{3})]^2$$

22 (*) Sketch the following signals and indicate, using the plot, whether they are periodic or not.

$$\bullet x_0(t) = u(t) - u(t - 1)$$

$$\bullet x_1(t) = \sum_{k=-1}^2 x_0(t - 2k)$$

$$\bullet x_2(t) = \sum_{k=-\infty}^{\infty} x_0(t - 2k)$$

Basic Signals

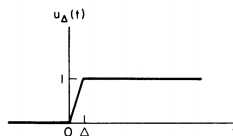
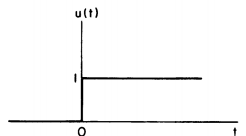
Continuous-Time Unit Step

- The **continuous-time unit step** is defined as follows::

$$u(t) = \begin{cases} 0, & t < 0, \\ 1, & t > 0 \end{cases}$$

- Note** that the unit step is discontinuous at $t = 0$. To solve this, we define $u(t)$ using an approximation signal:

$$u_{\Delta}(t) = \begin{cases} 0, & t < 0 \\ \frac{t}{\Delta}, & 0 \leq t \leq \Delta \\ 1, & t > \Delta \end{cases}$$



$u(t) = u_{\Delta}(t)$ as $\Delta \rightarrow 0$

- Therefore, $u_{\Delta}(t)$ is a continuous approximation of the unit step and

$$u(t) = \lim_{\Delta \rightarrow 0} u_{\Delta}(t)$$

Basic Signals

Continuous-Time Unit Impulse

- Also known as **Dirac delta**:

~~$$\delta(t) = \begin{cases} \infty, & t = 0 \\ 0, & t \neq 0 \end{cases}$$~~

but area equal to 1.

- We can define unit impulse as the **first derivative** of the unit step:

$$\delta(t) = \frac{du(t)}{dt}$$

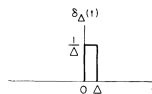
But this arise some problems, since $u(t)$ is discontinuous at $t = 0$.

- We can use the approximation of the unit step, $u_{\Delta}(t)$, for which the derivate is well defined:

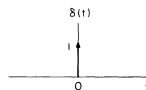
$$\delta_{\Delta}(t) = \frac{du_{\Delta}(t)}{dt}$$

- Note** that $\delta_{\Delta}(t)$ is a short pulse, of duration Δ and with unit area for any value of Δ . As $\Delta \rightarrow 0$, $\delta_{\Delta}(t)$ becomes narrower and higher, maintaining its unit area. Therefore, at the limit:

$$\delta(t) = \lim_{\Delta \rightarrow 0} \delta_{\Delta}(t)$$



area = 1



height = " ∞ "
width = "0"
area = 1

Basic Signals

Properties of the unit impulse

- 1 The area under the function is 1:

$$\int_{-\infty}^{+\infty} \delta(\tau) d\tau = 1$$

- 2 Scaling property:

$$\delta(at) = \frac{1}{|a|} \delta(t)$$

- 3 Even property

$$\delta(-t) = \delta(t)$$

- 4 Sampling property

$$x(t)\delta(t) = x(0)\delta(t)$$

- 5 Sampling property (ii)

$$x(t)\delta(t - t_0) = x(t_0)\delta(t - t_0)$$

- 6 Sampling property (iii)

$$x(t_0) = \int_{-\infty}^{+\infty} x(\tau)\delta(t_0 - \tau) d\tau$$

- 7 Therefore, any continuous-time signal can be decompose as a (infinte) linear combination of shifted and scaled unit impulses

$$x(t) = \int_{-\infty}^{+\infty} x(\tau)\delta(t - \tau) d\tau$$

Basic Signals

Questions

27 Show, and discuss, the meaning of the properties 4, 5 and 6.

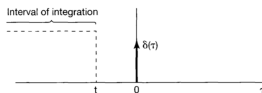
28 Show that the area under the signal $x(t) = A\delta(t)$ is equal to A . **Hint:** Use the approximation $\delta_{\Delta}(t)$.

Basic Signals

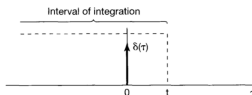
Relationship between unit step and unit impulse (I)

- The relationship between unit step and unit impulse allows to deal with derivative of discontinuities
- Running integral definition:

$$u(t) = \int_{-\infty}^t \delta(\tau) d\tau$$



(a)



Basic Signals

Relationship between unit step and unit impulse (II)

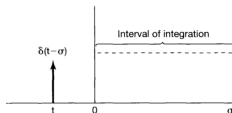
- We can use an alternative definition:

$$u(t) = \int_{-\infty}^t \delta(\tau) d\tau = \int_{\infty}^0 \delta(t - \sigma) (-d\sigma)$$

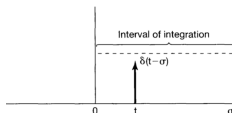
with $\sigma = t - \tau$

- Or equivalently:

$$u(t) = \int_0^{\infty} \delta(t - \sigma) d\sigma$$



(a)



Basic Signals

Relationship between unit step and unit impulse (III)

- Derivative of discontinuities

$$\delta(t) = \frac{du(t)}{dt} \Rightarrow u(t) = \int_{-\infty}^t \delta(\tau) d\tau$$

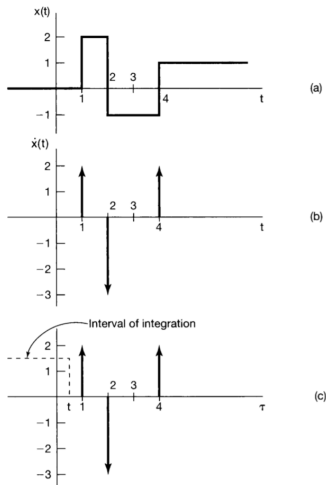


Figure 1.40 (a) The discontinuous signal $x(t)$ analyzed in Example 1.7; (b) its derivative $\dot{x}(t)$; (c) depiction of the recovery of $x(t)$ as the running integral of $\dot{x}(t)$, illustrated for a value of t between 0 and 1.

Basic Signals

Questions

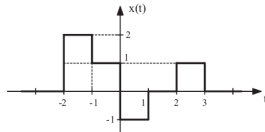
29 (*) Find and sketch the running integral of:

- $x_1(t) = \delta(t) - \delta(t - 2)$
- $x_2(t) = -\delta(t + 3) + \delta(t - 1) + 3\delta(t - 3)$

30 (*) Find and sketch the derivative of:

- $x_1(t) = u(t + 3) - 2u(t + 3) + u(t + 6)$
- $x_2(t) = 3u(t) - 2.5u(t - 3)$
- $x_3(t) = u(t + 1) + e^t u(t - 3) - 2u(t)$
- $x_4(t) = \sin(\pi t)u(-t)$

31 Find the analytical expression and sketch the derivative of $x(t)$. Decompose $x(t)$ as a sum of unit steps.

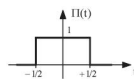
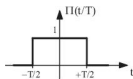


Basic Signals

More Basic Signals

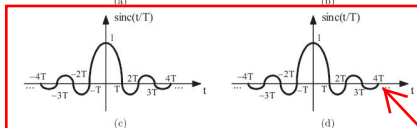
- Rectangular Pulse :

$$\Pi\left(\frac{t}{T}\right) = \begin{cases} 1; & -\frac{T}{2} \leq t < +\frac{T}{2} \\ 0; & \text{otherwise} \end{cases}$$



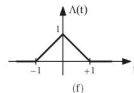
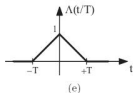
- Sinc (cardinal sine):

$$\text{sinc}\left(\frac{t}{T}\right) = \frac{\sin\left(\frac{\pi t}{T}\right)}{\frac{\pi t}{T}}$$



- Triangular Pulse:

$$\Lambda\left(\frac{t}{T}\right) = \begin{cases} \frac{t}{T} + 1; & -T \leq t \leq 0 \\ -\frac{t}{T} + 1; & 0 \leq t \leq +T \\ 0; & \text{resto} \end{cases}$$



Basic Signals

Questions

- 23** (*) Express $x(t) = \Pi(t)$ as a sum of shifted and scaled unit steps.
- 24** (*) Express $x(t) = u(t)$ as a sum of shifted and scaled rectangular pulses.
- 25** Sketch the rectangular pulse, the sinc and the triangular pulse for $T = 1$ and $T = 5$.
- 26** Sketch the following signals.
- $x_1(t) = \sum_{k=-\infty}^{\infty} (2\Lambda(t - 5k) - \Lambda(t - 2 - 5k))$
 - $x_2(t) = \sum_{k=-\infty}^{\infty} (\Pi(t - 5k) - \Pi(t - 1 - 5k))$
 - $x_3(t) = \text{sinc}(t - 5\pi)$

Index

1 Introduction

- Signal and Systems
- Continuous and Discrete Time

2 Properties of signals

- Real and Complex Signals
- Symmetry
- Periodicity
- Average value
- Power and Energy

3 Transformation of signals

- Shift, time-reversal and scaling
- Practical advices

4 Basic Signals

- Continuous-time Complex exponential signal
- Continuous-time Unit Step
- Continuous-time Unite Impulse
- More basic signals

5 Bibliography

6 Problems

Reference

Reference for this topic

- 1 Chapter 1. *Signal and Systems*. A. V. Oppenheim, A.S. Willsky. Pearson Educación. 1997, 2ª edición.
- 2 Sections 1.0, 1.1, 1.2, 1.3 y 1.4.

Index

1 Introduction

- Signal and Systems
- Continuous and Discrete Time

2 Properties of signals

- Real and Complex Signals
- Symmetry
- Periodicity
- Average value
- Power and Energy

3 Transformation of signals

- Shift, time-reversal and scaling
- Practical advices

4 Basic Signals

- Continuous-time Complex exponential signal
- Continuous-time Unit Step
- Continuous-time Unite Impulse
- More basic signals

5 Bibliography

6 Problems

Problems

Problem 1 (*)

Express the following signals as complex exponentials:

$$\textcircled{1} x(t) = 2 \cos \left(2\pi 60t + \frac{\pi}{4} \right).$$

$$\textcircled{2} x(t) = 2 \cos \left(t + \frac{\pi}{6} \right) + 4 \text{sen} \left(t - \frac{\pi}{3} \right).$$

$$[\text{Sol: (a) } x(t) = e^{j2\pi 60t} e^{j\frac{\pi}{4}} + e^{-j2\pi 60t} e^{-j\frac{\pi}{4}}. \quad (\text{b) } x(t) = -e^{j\left(t+\frac{\pi}{6}\right)} - e^{-j\left(t+\frac{\pi}{6}\right)}]$$

Problem 2 (*)

Find the magnitude and phase (as a function of t), as well as the average power and energy, for the following signals:

$$\textcircled{1} x(t) = e^{j\left(2t + \frac{\pi}{4}\right)}.$$

$$\textcircled{2} x(t) = \cos(t).$$

$$\textcircled{3} x(t) = e^{-2t} u(t).$$

$$[\text{Sol: (a) } P_{\infty} = 1, E_{\infty} = \infty. \quad (\text{b) } P_{\infty} = 1/2, E_{\infty} = \infty. \quad (\text{c) } P_{\infty} = 0, E_{\infty} = 1/4.]$$

Problems

Problem 3 (*)

Let be $x(t)$ a signal with $x(t) = 0$ para $t < 3$. For each of the following signals, find the values of t that makes $x(t) = 0$.

1 $x(1 - t)$.

2 $x(t/3)$.

3 $x(3t)$.

4 $x(1 - t) + x(2 - t)$.

5 $x(1 - t) \cdot x(2 - t)$.

[Sol: (a) $t > -2$. (b) $t < 9$. (c) $t < 1$. (d) $t > -1$. (e) $t > -2$.]

Problem 4

Find the real part of the following signals and express them in the form $Ae^{-\alpha t} \cos \omega t + \phi$, where A, α, ω, ϕ are real numbers, with $A > 0$ and $-\pi \leq \phi \leq \pi$.

1 $x(t) = -2$.

2 $x(t) = \sqrt{2}e^{j\pi/4} \cos(3t + 2\pi)$.

3 $x(t) = e^{-t} \sin(3t + \pi)$.

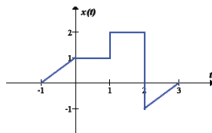
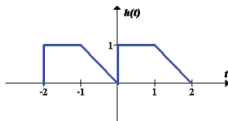
4 $x(t) = je^{(-2+j100)t}$.

[Sol: (a) $A = 2, \alpha = 0, \omega = 0, \phi = \pi$. (b) $A = 1, \alpha = 0, \omega = 3, \phi = 0$.
(c) $A = 1, \alpha = 1, \omega = 3, \phi = \pi/2$. (d) $A = 1, \alpha = 2, \omega = 100, \phi = \pi/2$.]

Problems

Problem 5 (*)

Given the signals $x(t)$ and $h(t)$, sketch each of the following signals.



1 $h(t + 3)$.

2 $h\left(\frac{t}{2} - 2\right)$.

3 $h(1 - 2t)$.

4 $4h\left(\frac{t}{4}\right)$.

5 $h\left(\frac{t}{2}\right) \delta(t + 1)$.

6 $h(t)[u(t + 1) - u(t - 1)]$.

7 $x(t)h(t + 1)$.

8 $x(t)h(-t)$.

Problems

Problem 6

Determine whether the following signals are periodic. If they are, find the period.

$$1 \quad x(t) = 2 \cos \left(3t + \frac{\pi}{4} \right).$$

$$2 \quad x(t) = e^{j(\pi t - 1)}.$$

$$3 \quad x(t) = 2 \cos \left(\frac{\pi}{4} t \right) + \sin \left(\frac{\pi}{8} t \right) - 2 \cos \left(\frac{\pi}{2} t + \frac{\pi}{6} \right).$$

[Sol: (a) $T = 2\pi/3$ s. (b) $T = 2$ s. (c) $T = 16$ s.]

Problem 7 (*)

Find the derivative of the following signals:

$$1 \quad x(t) = \begin{cases} 0, & t < 1 \\ 2, & 1 \leq t < 2 \\ -1, & 2 \leq t < 4 \\ 1, & t \geq 4 \end{cases}.$$

$$2 \quad x(t) = u(t+2) - u(t-2).$$

$$3 \quad x(t) = e^{j\pi t} u(t).$$

Problems

Problem 8 (*)

Integrate the following signals computing $y(t) = \int_{-\infty}^t x(\tau) d\tau$:

① $x(t) = \delta(t + 2) - \delta(t - 2)$.

② $x(t) = u(t + 2) - u(t - 2)$.

③ $x(t) = e^{j\pi t} u(t)$.

[Sol: (a) $y(t) = u(t + 2) - u(t - 2)$. (b) $y(t) = (t + 2)u(t + 2) + (2 - t)u(t - 2)$. (c) $y(t) = -\frac{j}{\pi} (e^{j\pi t} - 1) u(t)$.]

Problem 9

Let be $x(t) = \delta(t + 2) - \delta(t - 2)$. Determine the total energy of $y(t) = \int_{-\infty}^t x(\tau) d\tau$.

[Sol: $E_{\infty} = 4$ J.]

Problems

Problem 10 (*)

Let $x(t)$ be a periodic signal with period $T = 2$, given by:

$$x(t) = \begin{cases} 1, & 0 \leq t < 1 \\ -2, & 1 \leq t < 2 \end{cases}$$

The derivative of this signal is related with the impulse train with period 2 sec, given by:

$$g(t) = \sum_{k=-\infty}^{\infty} \delta(t - 2k)$$

Determine the values $A_1, t_1, A_2,$ y t_2 , so that

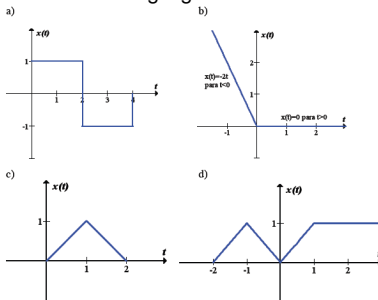
$$\frac{dx(t)}{dt} = A_1 g(t - t_1) + A_2 g(t - t_2)$$

[Sol: $A_1 = 3, t_1 = 0, A_2 = -3, t_2 = 1.$]

Problems

Problema 11

Sketch the even and odd part of the following signals:



Problem 12 (*)

Show that $\delta(2t) = \frac{1}{2}\delta(t)$.

Problems

Problem 13 (*)

We define the function $\Phi_{xy}(t)$ of two signals $x(t)$ and $y(t)$ as:

$$\Phi_{xy}(t) = \int_{-\infty}^{\infty} x(t + \tau)y(\tau)d\tau$$

- What is the relationship between $\Phi_{xy}(t)$ and $\Phi_{yx}(t)$?
- Let's suppose that $x(t)$ is periodic. Is also periodic $\Phi_{xx}(t)$? If so, what is the period?
- Find the odd part of $\Phi_{xx}(t)$.

Problem 14 (*)

Show that $\int_{-\infty}^{\infty} x^2(t)dt = \int_{-\infty}^{\infty} x_{par}^2(t)dt + \int_{-\infty}^{\infty} x_{impar}^2(t)dt$.