

Chapter 11: Signals "continuous".

def: Signals:-

physical phenomenon that depends on time.

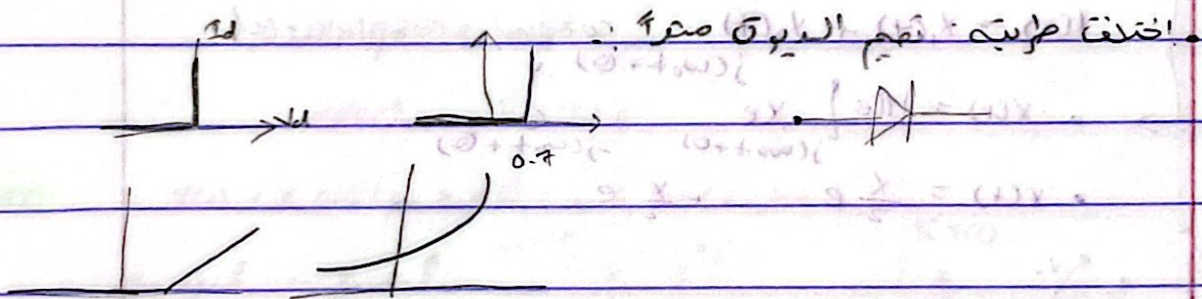
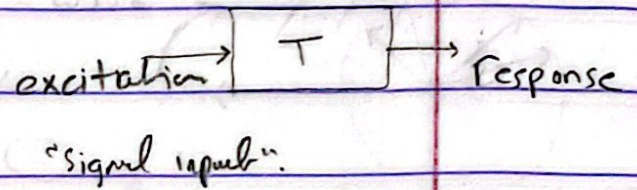
"function of time", $x(t) = 5$ continuous one

that enter a system or come out of a system.

system:-

aggregation of physical simple components according to a fixed topology to achieve a desired objective.

model not unique.



Elementary signals

1) Sinusoidal signal

amplitude, frequency, phase

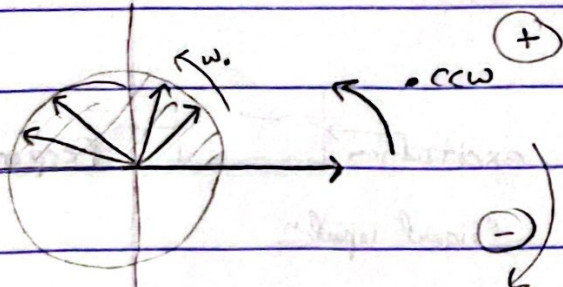
$$x(t) = X \cos(\omega t + \phi)$$

Amplitude

frequency

$\rightarrow EIR$

EIR



$$\omega \in \mathbb{R}^+$$

$$\omega \in \mathbb{R}^-$$

$$x(t) = \text{Re} \{ X e^{j(\omega t + \phi)} \}$$

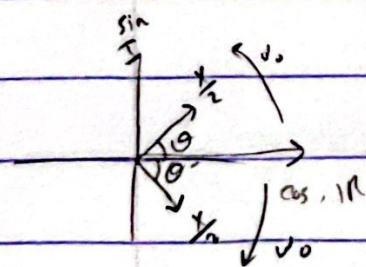
complex

$$x(t) = x_1(t) + x_2(t)$$

complex, complex rel.

$$x(t) = \text{Re} \left\{ X e^{j(\omega t + \phi)} \right\}$$

$$x(t) = \frac{X}{2} e^{j(\omega t + \phi)} + \frac{X}{2} e^{-j(\omega t + \phi)}$$

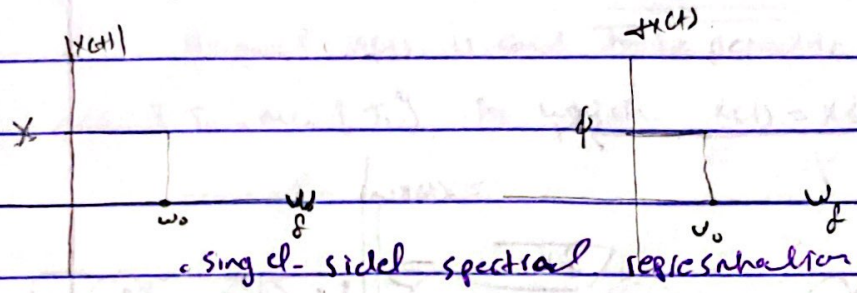


الحاصل

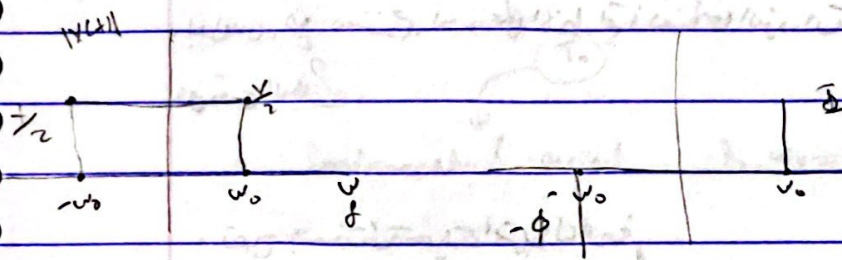
منه مقدار ديكور يا جاكور

فريق حواس غالي

$$\bullet \quad |R| X e^{j(\omega t + \phi)}$$

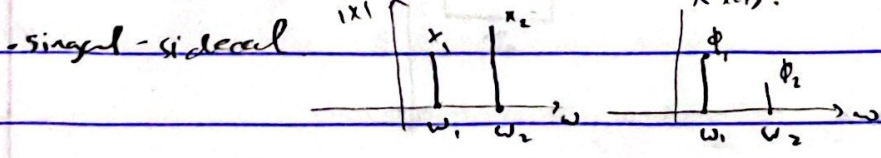


$$\bullet \quad \frac{X}{2} e^{j(\omega t + \phi)} + \frac{X}{2} e^{-j(\omega t + \phi)}$$

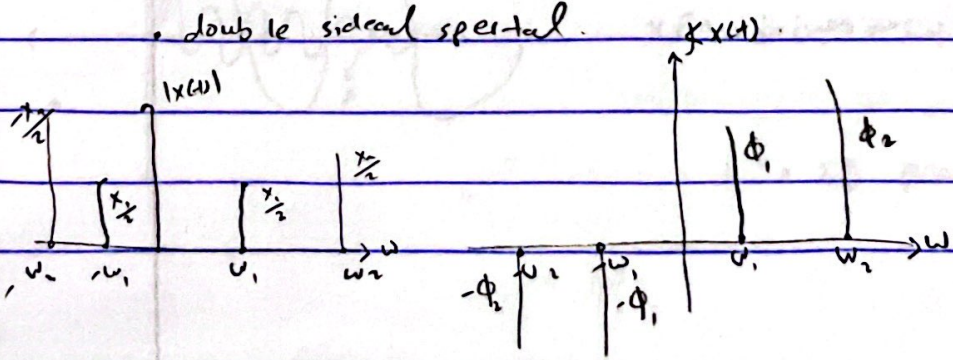


upercircular rep.

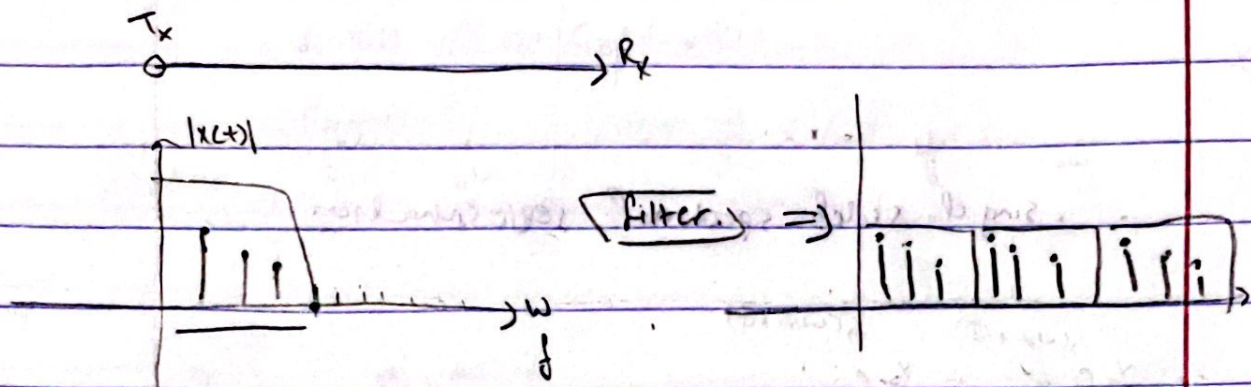
ex: $X(t) = X_1 \cos(\omega_1 t + \phi_1) + X_2 \cos(\omega_2 t + \phi_2)$



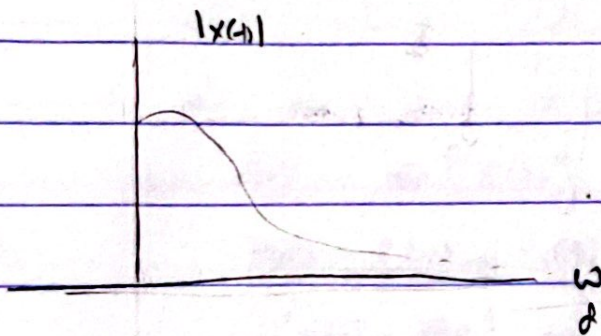
double sided spectral.



• عدد دوران المولدين بنفس العدد في دوران الأسر



بدل من دفع مستمر، اذ على الخط نأخذ أطياف الترددات بكل صيغة "دفع" المرحل صحتي
في نفس المثل.

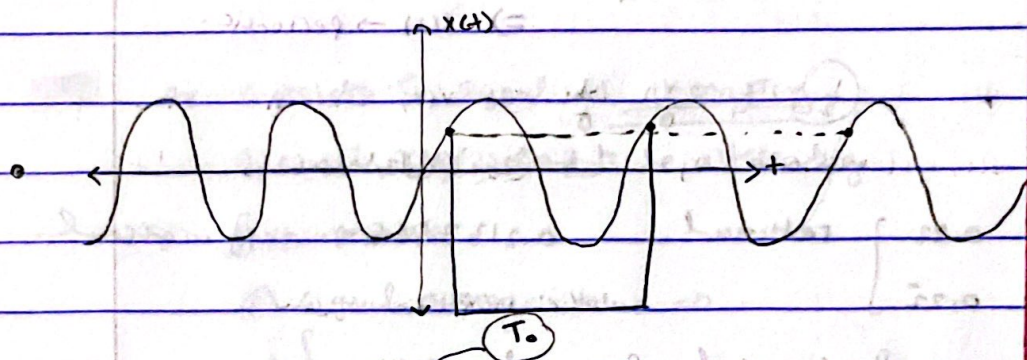


• تصبح بعد نقطة معينة انزياح في الصغر

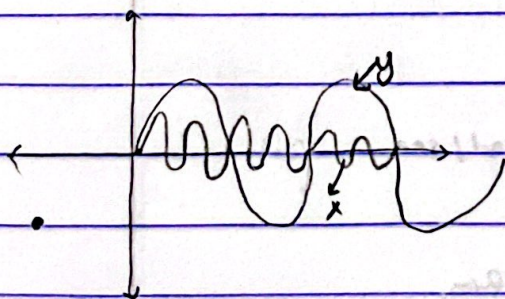
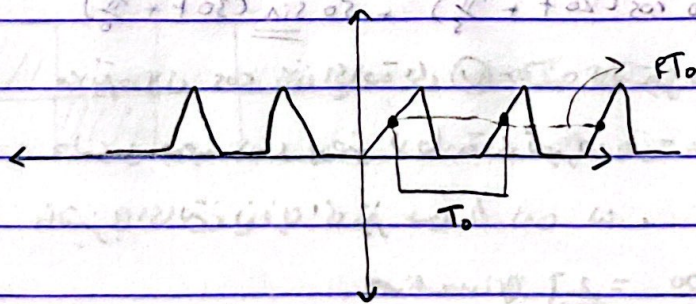
II) the sinusoidal signal is periodic signal

A signal $x(t)$ is said to be periodic

$$\Leftrightarrow \exists T_0 = \min \{T_i\} \text{ for which } x(t) = x(t + nT_0) \quad \forall t, \forall n$$



fundamental period, $f_0, \omega_0 \Rightarrow$ fundamental freq.



كل دورة من x يوجد y مع دقيقتين من دورات x

دورة واحدة

x, y periodic.

Elementary signals

$$x(t) = x_1 \cos(\omega_1 t + \phi_1) + x_2 \cos(\omega_2 t + \phi_2)$$

عن بنی ای

$$\frac{\omega_1}{\omega_2} = \frac{f_1}{f_2} = \frac{T_2}{T_1} \Rightarrow \text{rational number}$$

$\Rightarrow x(t) \rightarrow \text{periodic}$

$$\left(\frac{1}{2}\right) \quad \frac{2}{4} \quad \frac{3}{6} \quad \frac{4}{8} \dots$$

min one عناصر بنی پایه

$$\left. \begin{array}{l} 0.22 \\ 0.2\bar{2} \end{array} \right\} \text{rational} \quad \quad 0.2137568\dots \left. \right\} \text{irrational}$$

fundamental freq: ω_0

$$\frac{\omega_1}{\omega_2} = \frac{f_1}{f_2} = \frac{T_2}{T_1} = \frac{n_1}{n_2} = \left(\frac{n_1}{n_2} \right) \text{ primitive}$$

نسبت صحیح

Ex:- 1) $x(t) = 30 \cos(20t + \frac{\pi}{3}) + 50 \sin(30t + \frac{\pi}{6})$

کلیتر صای \cos کان الکابه ای (ص) ، هنره لاستخیز و بنتر نابنه ای الکابته

دلوین یوم (ـ) برضو لاطابه ای تمیزه .

فالتیر بی الکابته یو زان ای تیر عن ϕ لهن ω .

$$\Rightarrow \frac{\omega_1}{\omega_2} = \frac{20}{30} = \frac{2}{3} \left\{ \text{primitive} \right.$$

" periodic , rational "

$$30 = 3 \times 10 \Rightarrow \omega_0 = 10 \text{ (rad/sec)}$$

$$\Rightarrow 2\omega_0 = 20 \Rightarrow \omega_0 = 10 \text{ too}$$

fundamental freq

$$2) x(t) = 10 \cos\left(t + \frac{\pi}{4}\right) + 20 \cos\left(40t + \frac{\pi}{6}\right)$$

$$\frac{\omega_1}{\omega_2} = \frac{1}{40} \Rightarrow \text{Irrational, not periodic.}$$

لأنه نسبة عددين صحيحين غير صحيح.

② the sinusoidal signal is alternating.

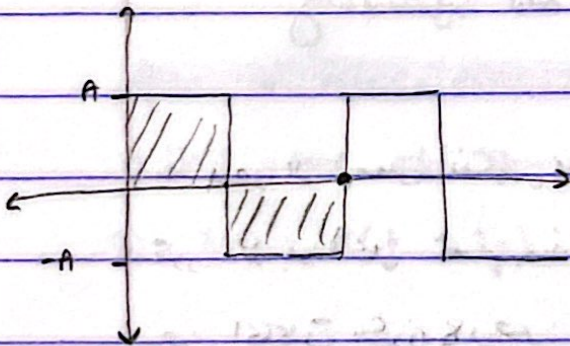
A signal $x(t)$ is said to be alternating

\Leftrightarrow 1) $x(t)$ - periodic.

2) Signal average value = 0.

$$\frac{1}{T_0} \int_0^{T_0} x(t) dt = 0$$

$$3) \frac{1}{NT_0} \int_{NT_0}^{(N+1)T_0} x(t) dt = 0$$



تكمثل المساحة في الفترة $T_0 = 0$.

جزء منها موجب وجزء سالب.

[3] The sinusoidal signal in the direct form of \sin/\cos has absolute symmetry properties.

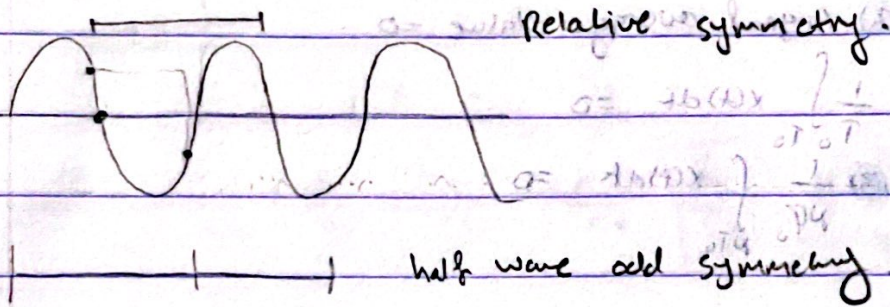
$$x(t) = X \cos(\omega_0 t)$$

$$\bar{x}(t) = \bar{X} \sin(\omega_0 t)$$

• $x(t)$ has even symmetry $\Leftrightarrow x(t) = x(-t) \quad \forall t$.

• $x(t)$ has odd symmetry $\Leftrightarrow x(t) = -x(-t) \quad \forall t$.

$$x(-t) = -x(t) \quad \forall t$$



== absolute:- عند فحص الـ $x(t)$ نلاحظ ان المحاور المتكافئة

مكرر \forall اذا كان $x(t)$ دالة الاصل اذا كان $x(t)$ دالة $x(-t)$

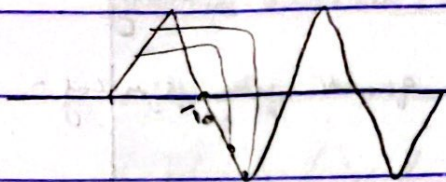
بعض الحالات يكون لا يوجد $x(t)$ حول $x(-t)$ فاذ $x(t)$ دالة $x(-t)$

بعد اجراء الحسابات نخرج الى $x(t) = -x(-t)$ "مقدار الاشارة" $x(t)$

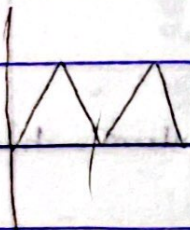
Half wave odd symmetry

relative symmetry \rightarrow signal intrinsic symmetry.

$$x(t) = -x(t + T/2) \quad \forall t \in T_0$$



Half odd symmetry

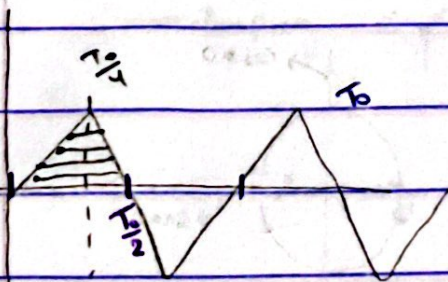


Half even symmetry

Quarter-wave even symmetry

1) Half-wave odd symmetry.

$$2) x(t) = x(t \pm T_0/4)$$



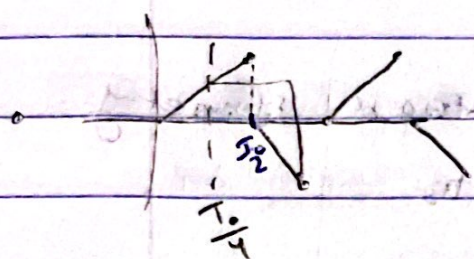
$$x(t) = x(t + T/4)$$

$$x(t) = x(t - T/4)$$

$$x(t) = x(t + T/2)$$

$$x(t) = x(t + T)$$

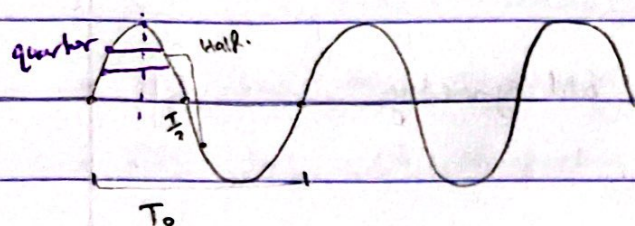
$$x(t) = x(t + T/4)$$



"not quarter wave symmetry"

but it's Half odd symmetry.

• Sinusoidal.

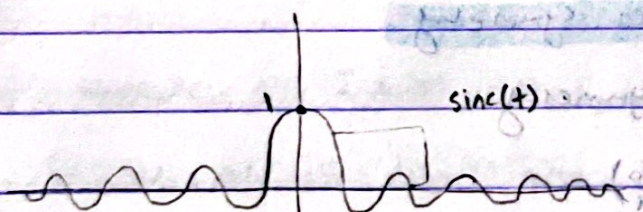


• so it's Half odd symmetry.

and quarter wave symmetry.

Oscillatory signals.

has positive and negative value with regular time repetition of signal shape.



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

$$\lim_{t \rightarrow 0} \text{sinc}(t) = 1$$

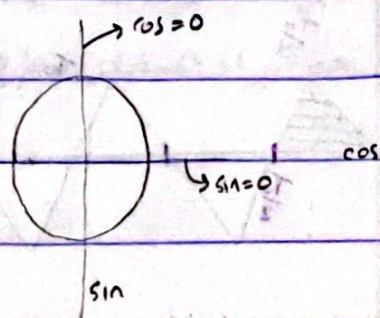
$$\lim_{t \rightarrow \infty} \text{sinc}(t) = 0$$

• even symmetry.

• oscillatory

• zeros of $\text{sinc}(t)$

$$\text{sinc}(\pi t) = 0 \Leftrightarrow \pi t = n\pi \\ \Rightarrow t = n.$$



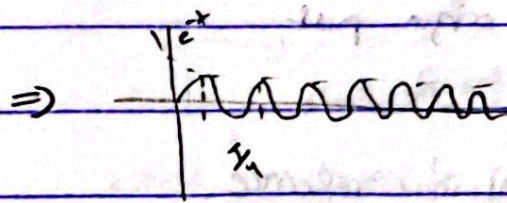
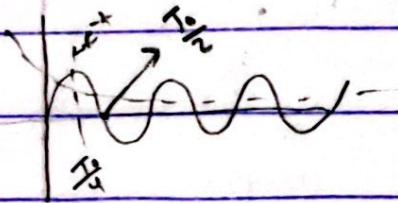
• عند رفع الـ order تزيد سرعة الوصول

• freq point:

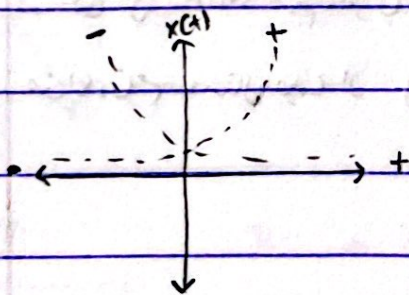
• الكوبلر نقاط التردد على الزاوية

pos always or negative.

$$\Rightarrow y(t) = e^{\dots} \cos(\gamma t + \frac{T_0}{2})$$

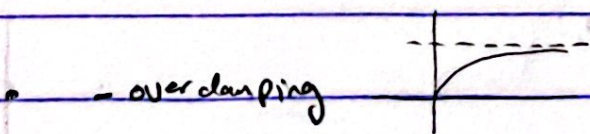


$$\Rightarrow \sin(\dots), T_0 = \frac{2\pi}{\omega_0} = \frac{2\pi}{\pi} = \sqrt{2} \text{ time periods.}$$



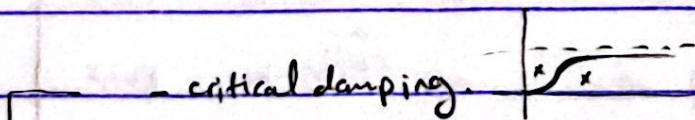
$$x(t) = e^{\alpha t}$$

• +, - , α إشارة



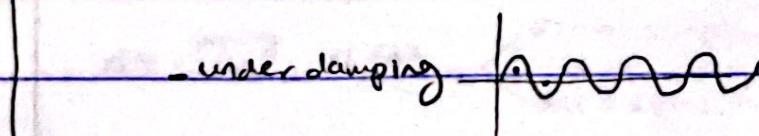
• overdamping

• not oscillating



• critical damping

• 50%



• under damping

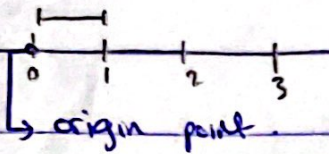
• oscillating

• يوجد نقطة واحدة فقط على الزاوية، حيث يتقاطع بين الترددات الموجبة والسالبة
ويعبر دائرة الترددات
so it's have just one freq point

Reference operation.

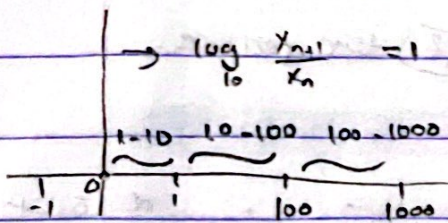
• Linear reference.

unit, scale.



> direction.

• nonlinear reference.



→ نفس المسافة بين الأرقام على الخط

يمكن كل unit منكم كتمثيل عدد مختلف

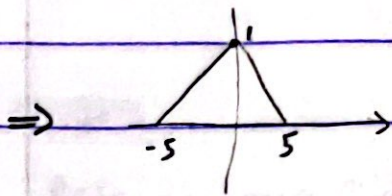
مثال رقم 1000

operation:

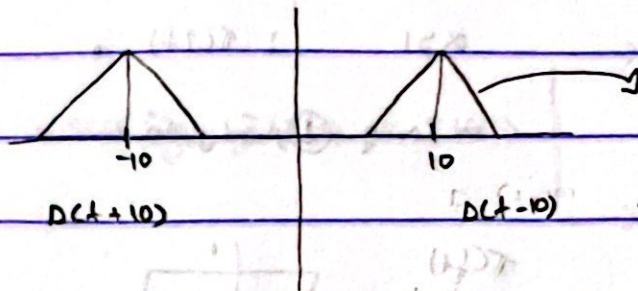
→ origin → shift.

Scale → scaling.

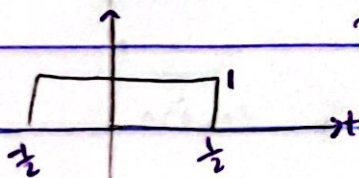
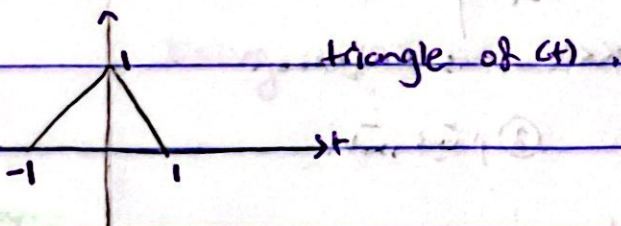
Direction → folding.



$D(t) \rightarrow D(t-10)$, $t-10=0 \Rightarrow t=10$
 $D(t+10)$, $t+10=0 \Rightarrow t=-10$



• الاشارة بالجهة لا ref تكون للبيان
 • اشارة بالجهة لا signals تكون للبيان



$T(t) \rightarrow$ Finite pulse

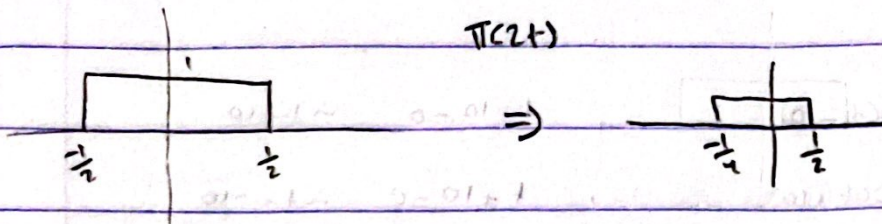
Ex:-

$x_1(t) = \cos(2\pi t)$ \rightarrow $T_1 = \frac{2\pi}{2\pi} = 1$
 $x_2(t) = \cos(4\pi t)$ \rightarrow $T_2 = \frac{2\pi}{4\pi} = \frac{1}{2}$
 $x_3(t) = \cos(\frac{1}{2}\pi t)$ \rightarrow $T_3 = \frac{2\pi}{\frac{1}{2}\pi} = 4$

$x(t) \xrightarrow{\text{scaling}} x(at)$

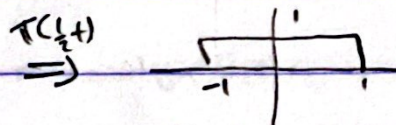
- $|a| > 1 \rightarrow$ compression : تنقص
- $|a| < 1 \rightarrow$ expansion : تزداد

$\Rightarrow \pi(t)$



$x > 1$: $\pi(2t)$

تقلص بمقدار 2 comp



$x < 1$: $\pi(t/2)$

توسع بمقدار 2 exp

ex:-

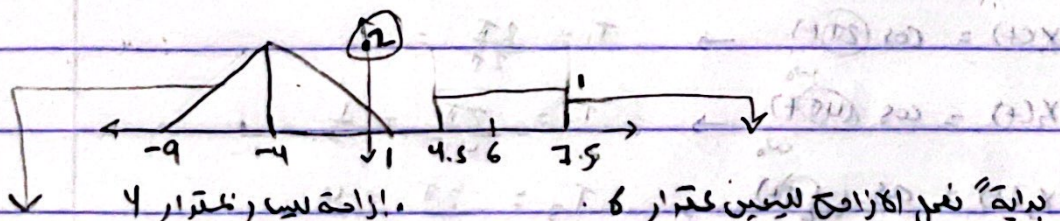
$$x(t) = \pi\left(\frac{t}{3} - 2\right) + 2D\left(\frac{t+4}{5}\right)$$

$$= \pi\left(\frac{t-6}{3}\right) + 2D\left(\frac{t+4}{5}\right)$$

$$= \pi\left(\frac{1}{3}(t-6)\right) + 2D\left(\frac{1}{5}(t+4)\right)$$

↓
pulse

↓
triangle



• بداية فعل الاضاف للعين بمقدار 6 • اضافة لبس بمقدار 4

من نقطة الاصل • $x < 1$ في exp بمقدار 5

$$5.1 = 5$$

أي 5 بك 1

بما اننا $x < 1$ يجب ان يكون عند بمقدار 3

وانتظر ان x يكون بمقدار 1/2

$$3.1/2 = 3/2$$

أي 1.5
بدل 0.5

note:-

Reverse operation:-

• origin \rightarrow shift $\rightarrow x(t) \rightarrow x(t-\tau)$

$\tau > 0$, signal shift right

$\tau < 0$, signal shift left

• unit \rightarrow scaling $\rightarrow x(t) \rightarrow x(\alpha t)$

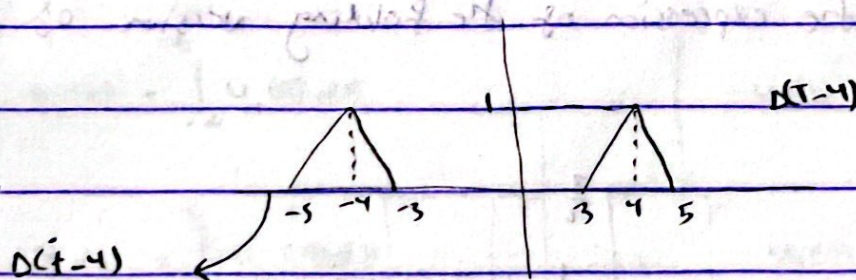
$\alpha > 1$, compression.



$\alpha < 1$, expansion.

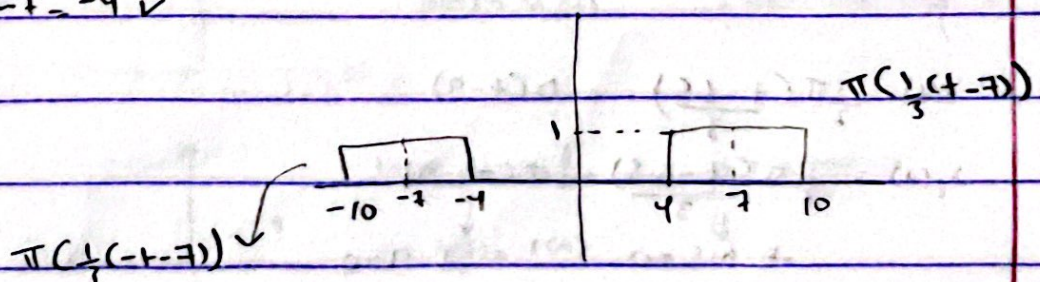
• folding \rightarrow Direction $\rightarrow x(t) \rightarrow x(-t) \rightarrow$ direction reversal.

ex:-



$$\rightarrow -t - 4 = 0$$

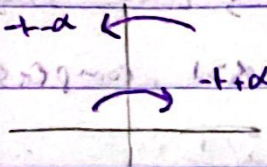
$$\therefore t = -4 \checkmark$$



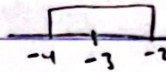
$$\rightarrow -t - 7 = 0$$

$$\therefore t = -7 \checkmark$$

Plotting



$\pi(t+3)$



$\pi(-t+3)$

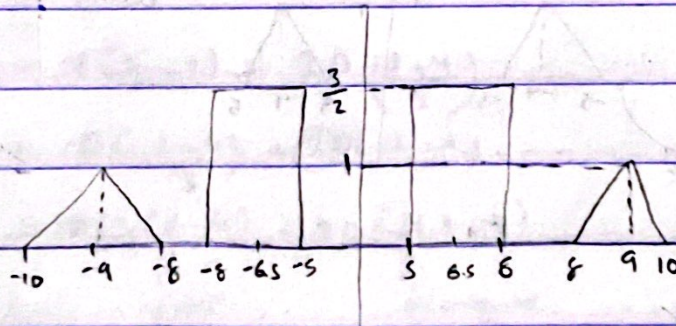
$$\rightarrow -t+3=0$$

$$(1) \times (2) \Rightarrow (1) \times t=3 \checkmark \Rightarrow \text{time}$$

ex:-

1. write the signal expression.

2. write the expression of the folding version of the signal :



$$x(t) = \frac{3\pi(t-6.5)}{3} + D(t-9)$$

$$x_p(t) = \frac{3\pi(-t-6.5)}{3} + D(-t-9)$$

$$-t-6.5=0$$

$$-t-9=0$$

$$\Rightarrow t = -6.5 \checkmark$$

$$\Rightarrow t = -9 \checkmark$$

Singularity Signals:-

Recursion

f: $0 \rightarrow \infty$

$n!$ generation

$$n! = n(n-1)!$$

generator

$$0! = 1$$

base case.

- Integration generator \int

- Derivative generator $\frac{d}{dt}$

$$u_k(t) = \int_{-\infty}^t u_{k-1}(\tau) d\tau$$

derivative generator.

$$u_k = \frac{d u_{k-1}(t)}{dt}$$

$$u_1(t) = \int_{-\infty}^t u_0(\tau) d\tau = \int_{-\infty}^t u_0(\tau) d\tau$$

$$u_0(t) = \frac{d u_1(t)}{dt}$$

$$u_2(t) = \int_{-\infty}^t u_1(\tau) d\tau$$

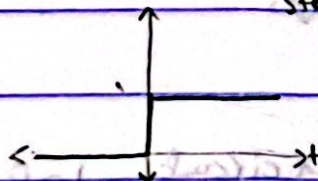
$$u_1(t) = \frac{d u_2(t)}{dt}$$

$$u_3(t) = \int_{-\infty}^t u_2(\tau) d\tau$$

$$u_2(t) = \frac{d u_3(t)}{dt}$$

Step signal.

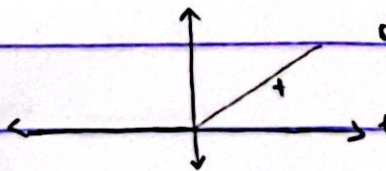
\Rightarrow



$$u(t) = u_0(t)$$

not continuous at 0

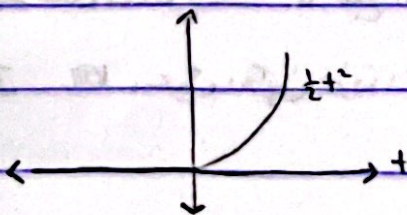
ramp signal.



$$u(t) = r(t)$$

continuous.

$p(t)$: parabolic signal, continuous.



$$\Rightarrow \text{Step :- } u(t) = \begin{cases} 1 & t > 0 \\ 0 & t < 0 \end{cases}$$

$$\text{ramp :- } r(t) = \begin{cases} t & t > 0 \\ 0 & t < 0 \end{cases}$$

$$\text{parabolic :- } p(t) = \begin{cases} \frac{1}{2}t^2 & t > 0 \\ 0 & t < 0 \end{cases}$$

$$\Rightarrow \left. \begin{aligned} r(t) &= t \cdot u(t) \\ p(t) &= \frac{1}{2}t^2 u(t) \end{aligned} \right\} \begin{array}{l} \text{لتسهيل الذاكرة يمكن} \\ \text{خذ اكل منتصف القرين} \\ \text{انكسور} \end{array}$$

$$u(t) = \delta(t)$$

Dirac impulse

mit Impulse

Generators calculus

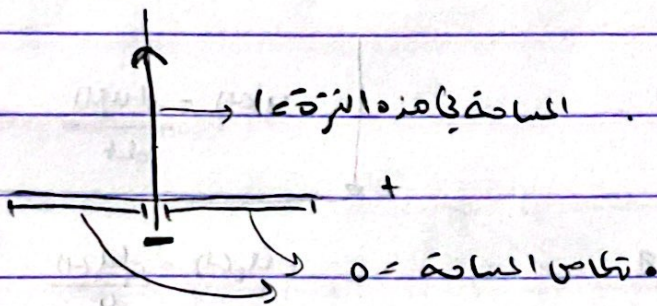
بعد الحساب في δ

$$\int_{-\infty}^{\infty} \delta(t) dt = 1$$

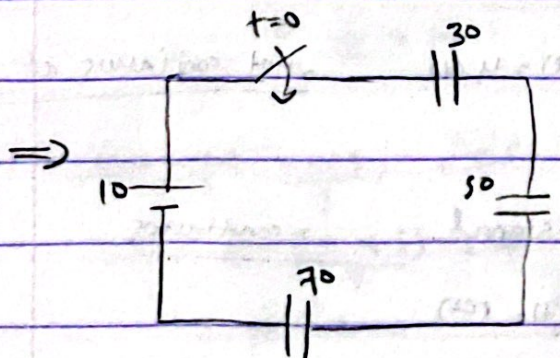
$$\delta(t) = 0 \quad t \neq 0$$

it's functional not function.

هذا عكس الـ impulse الذي يعرف بأنه تحت خصائصه التي وجد من خلال خصائصه
حيث أن تكامله في النقطة الواحدة = 1 عكس الـ impulse الذي يساوي 0



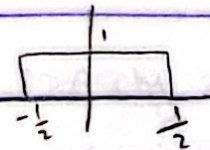
في 0

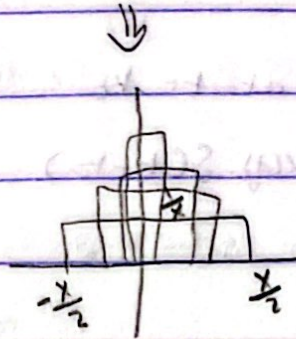


open circuit, $i = 0$

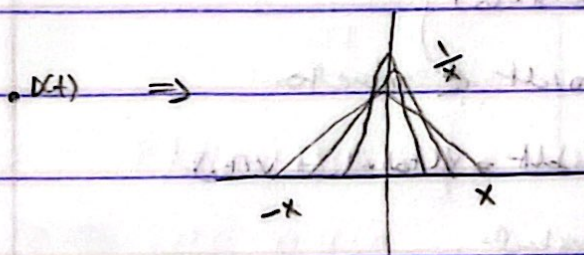
عند غلق المفتاح يجب أن تنتج البطارية تيارا كبيرا جدًا حتى ينتج مولدات آتية الأخرى

دقيقة KVL حيث يكون فرق الجهد بالحلقة = 0

$$\pi(x) \Rightarrow$$




$$\lim_{x \rightarrow 0} \frac{1}{x} \pi\left(\frac{x}{x}\right) = \delta(x)$$



$$\lim_{x \rightarrow 0} \frac{1}{x} \Delta\left(\frac{x}{x}\right) = \delta(x)$$

$$\Delta(x) = \begin{cases} 1 - |x| & -1 \leq x \leq 1 \\ 0 & \text{otherwise} \end{cases}$$

$$\Delta\left(\frac{x}{x}\right) = 1 - \frac{|x|}{x}$$

→ properties of $\delta(t)$.

1) point property of $\delta(t)$.

if $x(t)$ is continuous at $t = t_0$.

$$\text{then } x(t) \delta(t - t_0) = x(t_0) \delta(t - t_0).$$

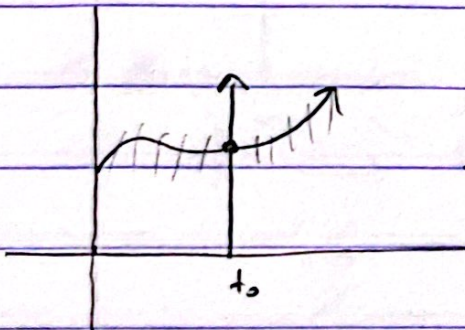
2) Sampling property of $\delta(t)$

$$\int_{-\infty}^{\infty} x(t) \delta(t - t_0) dt = x(t_0)$$

$$\int_{-\infty}^{\infty} x(t_0) \delta(t - t_0) dt \leftarrow \text{due to}$$

$$\underline{\underline{x(t_0) \int_{-\infty}^{\infty} \delta(t - t_0) dt = x(t_0) \cdot 1 = x(t_0)}}$$

point, so it's constant.



• عند ضرب $\delta(t)$ بالمتغير $x(t)$ نحصل على $\delta(t)$

في النقطة المحددة $t = t_0$ والذي يصبح $x(t_0)$

• وضع المتغير $\delta(t)$ والذي يصبح ثابتاً

دائماً

3) Scaling property of $\delta(t)$.

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

Proof:-

$$\int_{-\infty}^{\infty} \delta(at) dt$$

$$t' = at$$

$$dt' = a dt \quad t \rightarrow -\infty \rightarrow t' \rightarrow -\infty$$

$$dt = \frac{1}{a} dt'$$

$$a > 0, t' \rightarrow -\infty$$

$$a < 0, t' \rightarrow \infty$$

$$a > 0, t' \rightarrow \infty$$

$$a < 0, t' \rightarrow -\infty$$

$$a > 0$$

$$\int_{-\infty}^{\infty} \delta(t') \cdot \frac{1}{a} dt' = \frac{1}{a} \int_{-\infty}^{\infty} \delta(t') dt' \Rightarrow \frac{1}{|a|} \delta(t)$$

$$a < 0$$

$$\int_{-\infty}^{\infty} \delta(t') \cdot \frac{-1}{|a|} dt' = \int_{-\infty}^{\infty} \frac{1}{|a|} \delta(t') dt' = \frac{1}{|a|} \delta(t)$$

⊗ even symmetry of $\delta(t)$.

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

$$a = -1$$

$$\delta(-t) = \frac{1}{|-1|} \delta(t) = \delta(-t) = \delta(t) \quad \text{so it's has even sym.}$$

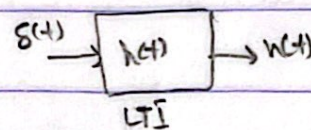
4) convolution property of $\delta(t)$

$$x_1(t), x_2(t)$$

$$x(t) = x_1(t) \otimes x_2(t) = \int_{-\infty}^{\infty} x_1(\tau) x_2(t-\tau) d\tau$$

$$\Rightarrow \text{for } x_2(t) = \delta(t)$$

$$x_1(t) \otimes \delta(t) = \int_{-\infty}^{\infty} x_1(\tau) \delta(t-\tau) d\tau = x_1(t)$$

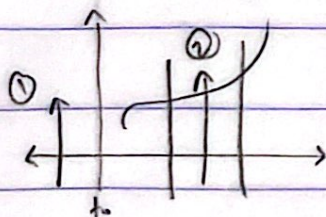


$$\int_{-\infty}^{\infty} x_1(\tau) \delta(\tau - t) d\tau = x_1(t) = \int_{-\infty}^{\infty} x_1(\tau) \delta(t - \tau) d\tau$$

$x_1(t) \otimes \delta(t)$

5) Interval property of $\delta(t)$

$$\int_{t_1}^{t_2} x(t_0) \delta(t - t_0) dt = \begin{cases} x(t_0), & t_0 \in]t_1, t_2[\\ 0, & \text{otherwise} \end{cases}$$



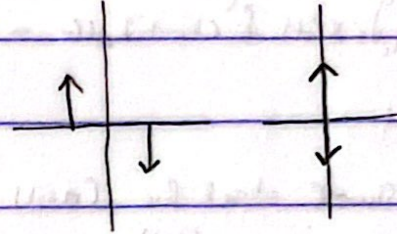
$$\textcircled{1} \Rightarrow 0$$

$$\textcircled{2} \Rightarrow x(t_0)$$

Differentiation property of $\delta(t)$

$$\delta(t) \xrightarrow{d/dt} \delta'(t) \xrightarrow{d/dt} \delta''(t) \dots \xrightarrow{d/dt} \delta^{(n)}(t)$$

↓
"knocker impulse"



$x(t)$ antinuous at $t=t_0$.

$$t_0 \in]t_1, t_2[$$

$$\int_{t_1}^{t_2} x(t) \delta^{(n)}(t-t_0) dt = \frac{(-1)^n}{dt^n} \left. x(t) \right|_{t=t_0}$$

$$\int_{t_1}^{t_2} x(t) \delta^{(n)}(t-t_0) dt = (-1)^n x^{(n)}(t_0) \quad t_0 \in]t_1, t_2[$$

Induction method:

- 1) prove true for $k=1$.
- 2) Assume true for $k=n-1$.
- 3) prove true for $k=n$.

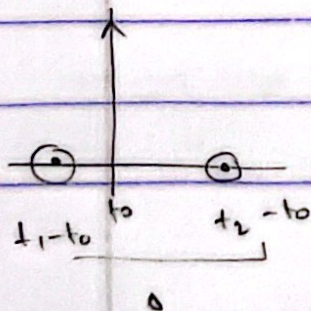
$$n=1 \Rightarrow \text{true } \forall k$$

$$\int_{t_1}^{t_2} x(t) \delta'(t-t_0) dt = (-1)^1 x'(t_0)$$

$$\int_{t_1}^{t_2} \frac{d}{dt} [x(t) \delta(t-t_0)] dt = \int_{t_1}^{t_2} x'(t) \delta(t-t_0) dt + \int_{t_1}^{t_2} x(t) \delta'(t-t_0) dt$$

$$\delta(t_2-t_0) - \delta(t_1-t_0) + x(t_0) \int_{t_1}^{t_2} \frac{d}{dt} \delta(t-t_0) dt = \delta(t_2-t_0) - \delta(t_1-t_0)$$

$$= 0$$



$$\int_{t_1}^{t_2} x'(t) \delta(t-t_0) dt = - \int_{t_1}^{t_2} x(t) \delta'(t-t_0) dt = 0.$$

$$\int_{t_1}^{t_2} x(t) \delta'(t-t_0) dt = - \int_{t_1}^{t_2} x'(t) \delta(t-t_0) dt = -x'(t_0) \quad \checkmark$$

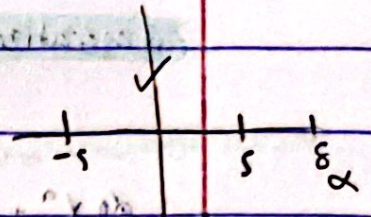
② Assume that for $(n-1)$

$$\int_{t_1}^{t_2} x(t) \delta^{(n-1)}(t-t_0) dt = (-1)^{n-1} x^{(n-1)}(t_0)$$

$$\int_{t_1}^{t_2} x(t) \delta^{(n)}(t-t_0) dt = (-1)^n x^{(n)}(t_0)$$

Example:-

$$\int_{-5}^5 e^{-t} \cos(2t) \delta(t - \frac{\pi}{2}) dt = 0.$$



$$\int_{-1}^5 e^{-t} \cos(2t) \delta(t - 3) dt.$$

$$= (1) (e^{-t} \cos(2t))'$$

$$= [-e^{-t} \cos(2t) - 2 \sin(2t)]$$

$$= e^{-t} \cos(2t) + 2e^{-t} \sin(2t) \Big|_3$$

$$= e^{-1} \cos(6) + 2e^{-3} \sin(6)$$

rad

$$\int_{-10}^{10} e^{-2t^2} \sin(3t + \frac{\pi}{4}) \delta''(t) dt.$$

$$= (-1)^2 \frac{d^2}{dt^2} x(t) \Big|_{t=0} \Rightarrow +1 x''(t)$$

$$x(t) = e^{-2t^2} \sin(3t + \frac{\pi}{4})$$

$$x'(t) = -4t e^{-2t^2} \sin(3t + \frac{\pi}{4}) + 3e^{-2t^2} \cos(3t + \frac{\pi}{4})$$

$$x''(t) = -4e^{-2t^2} \sin(3t + \frac{\pi}{4}) + 16te^{-2t^2} \sin(3t + \frac{\pi}{4}) - 12te^{-2t^2} \cos(3t + \frac{\pi}{4}) +$$

$$- 12e^{-2t^2} \cos(3t + \frac{\pi}{4}) - 9e^{-2t^2} \sin(3t + \frac{\pi}{4}) \Big|_0$$

$$\begin{cases} \cos(0) = 1 \\ \sin(0) = 0 \end{cases}$$

$$-4 \sin(\frac{\pi}{4}) - 9 \sin(\frac{\pi}{4}) = -13 \sin(\frac{\pi}{4})$$

$$= -9.19$$

Generalized identity of polynomials of singularity singlets.

$$\alpha_0 x^n + \alpha_{n-1} x^{n-1} + \dots + \alpha_1 x + \alpha_0 =$$

$$\beta_n x^n + \beta_{n-1} x^{n-1} + \dots + \beta_1 x + \beta_0$$

$$\alpha_k = \beta_k \quad \forall k.$$

$$\alpha_{-k} u_{-k} + \alpha_{-k+1} u_{-k+1} + \dots + \alpha_{-3} u_{-3} + \alpha_{-2} u_{-2} + \alpha_{-1} u_{-1} + \alpha_0 u_0 =$$

$$\beta_{-k} u_{-k} + \beta_{-k+1} u_{-k+1} + \dots + \beta_{-3} u_{-3} + \beta_{-2} u_{-2} + \beta_{-1} u_{-1} + \beta_0 u_0$$

$$\alpha_r = \beta_r \quad \forall r.$$

ex:

$$5u(t) + A s(t) + 4r(t) + \frac{1}{2} p(t) = \alpha u(t) + 9 s(t) + \beta r(t) + \delta p(t)$$

$$\alpha = 5$$

$$A = 9$$

$$\beta = 4$$

$$\delta = \frac{1}{2}$$

Energy and power signal.

- * $x(t)$ is said to be an energy signal with energy $E \Leftrightarrow$

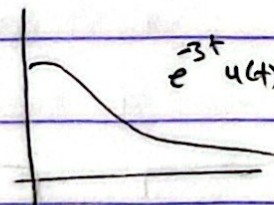
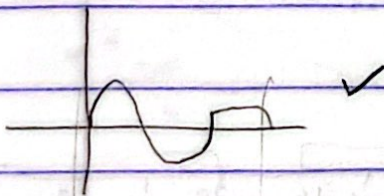
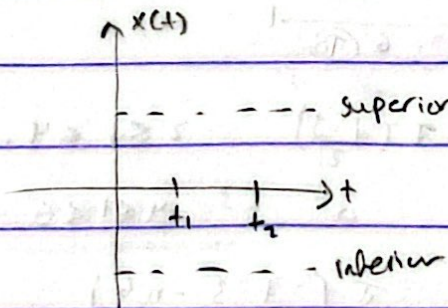
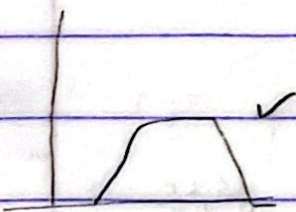
$$E = \lim_{T \rightarrow \infty} \int_{-T}^T |x(t)|^2 dt < \infty \Rightarrow P_{av} = 0.$$

- * $x(t)$ is said to be a power signal with average power $P_{av} \Leftrightarrow$

$$P_{av} = \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T |x(t)|^2 dt < \infty \Rightarrow E \rightarrow \infty.$$

- * $x(t)$ may be neither power nor energy.

theorem I if $x(t)$ is time limited and bounded then $x(t)$ is an energy signal.



not time-limited.
so we can't judge.

إذا اقتصر السطر لا يملك النوع، ولكننا نعلم صلب القرب لأن النظرية فتتبع

إذا كان لا يملك النوع، ولكننا نعلم صلب القرب لأن النظرية فتتبع

Example 3 If $x(t)$ is periodic and bounded in the period
 then $x(t)$ is a power signal with average power:

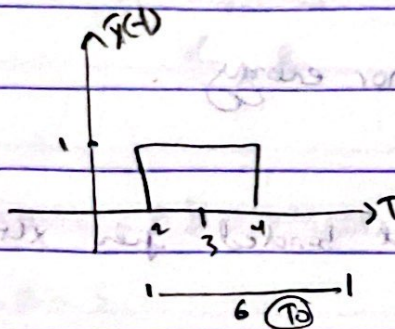
$$P_{avg} = \frac{1}{T_0} \left[\int_{T_0} (x(t))^2 dt \right] \quad T_0: \text{period time}$$

energy

\Rightarrow energy in one period
 period.

$\bar{x}(t)$ period of a periodic signal

$$x(t) = \sum_{n=-\infty}^{\infty} \bar{x}(t - nT_0)$$

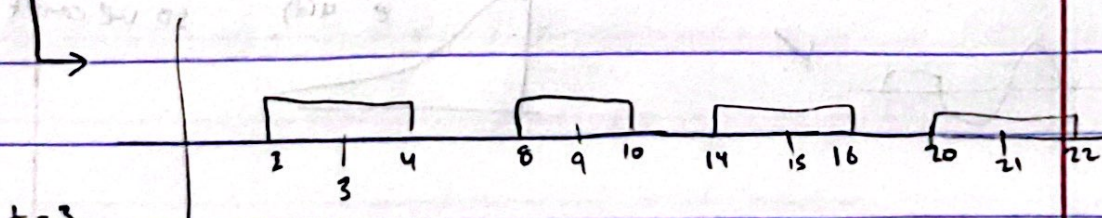


time limited.

$$\bar{x}(t) = \begin{cases} 1 & 2 \leq t < 4 \\ 0 & 4 \leq t < 6 \end{cases}$$

$$x(t) = \sum_{n=-\infty}^{\infty} \bar{x}\left(\frac{t-3}{2} - n\right)$$

المركب

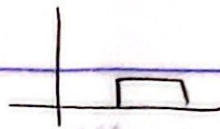


$$n=0, \quad \frac{t-3}{2}$$

$$n=1, \quad \frac{t-9}{2}$$

$$n=2, \quad \frac{t-15}{2}$$

$$n=3, \quad \frac{t-21}{2}$$



دري جبارة عنى :-



جبارة عنى shift كائنات الـ sig energy

دجوى كذا عنى الـ sig energy يكون جبارة عنى sig power

→ N -periodic $\rightarrow N E_0$

1-period

2-period

3-period

$$\frac{E_0}{T_0}$$

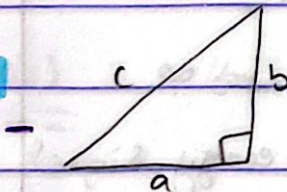
$$\frac{2E_0}{2T_0}$$

$$\frac{3E_0}{3T_0}$$

$$\lim_{N \rightarrow \infty} \frac{N E_0}{N T_0} = \frac{E_0}{T_0}$$

$$= \frac{1}{T_0} \int_0^{T_0} |x(t)|^2 dt$$

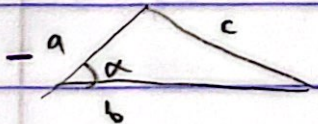
note:-



$$c^2 = a^2 + b^2$$

spical case from

because $\alpha = 90^\circ$



$$\Rightarrow c^2 = a^2 + b^2 - 2ab \cos(\alpha)$$

$$\vec{a} \cdot \vec{b} = |\vec{a}| |\vec{b}| \cos \theta$$

$$= |\vec{a}| |\vec{b}| \cos \theta$$

يكون الـ orthogonal عنى ان يكون الـ vectors

Example: $x(t) = A e^{\alpha t} u(t)$, $A > 0$.

we have three cases for α .

1) $\alpha < 0$ 2) $\alpha = 0$ 3) $\alpha > 0$.

1) $\alpha < 0$



نقطه العزم الموجبة كانت صفرًا، و $u(t)$

$$\lim_{T \rightarrow \infty} \int_0^T |A e^{\alpha t}|^2 dt = \lim_{T \rightarrow \infty} \int_0^T A^2 e^{2\alpha t} dt$$

$$A^2 \lim_{T \rightarrow \infty} \int_0^T e^{2\alpha t} dt = A^2 \lim_{T \rightarrow \infty} \left[\frac{e^{2\alpha t}}{2\alpha} \right]_0^T$$

$$(A^2) \frac{-1}{2\alpha} \Rightarrow \frac{-A^2}{-2|\alpha|} = \frac{A^2}{2|\alpha|} < \infty$$

So it's energy signal.

2) $\alpha = 0$

$$A^2 \lim_{T \rightarrow \infty} \int_0^T e^{2\alpha t} dt = A^2 \lim_{T \rightarrow \infty} \int_0^T dt = A^2 \lim_{T \rightarrow \infty} T = \infty$$

So it's not energy signal.

→ now we should check if it's power:-

$$\lim_{T \rightarrow \infty} \frac{P A^2}{2T} = \frac{A^2}{2} < \infty$$

So it's power one.

3) (α > 0)

Power of a signal is defined as the average power over a long time interval. If a signal is periodic with period T, then the average power is given by:

$$P_{av} = \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T e^{2\alpha t} dt$$

$$= \lim_{T \rightarrow \infty} \frac{e^{2\alpha t}}{2\alpha} \Big|_0^T = \frac{1}{2\alpha} \left(\frac{e^{2\alpha T} - 1}{T} \right)$$

$\Rightarrow \infty$

so it's neither energy nor power.

theorem III) If $x(t) = \sum_{i=1}^N x_i(t)$ is an energy signal composed of orthogonal energy signals $x_i(t)$, $i=1, \dots, N$ then $E_{x(t)} = \sum_{i=1}^N E_i$.

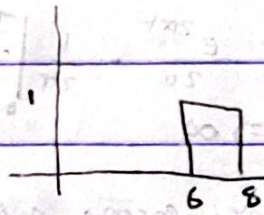
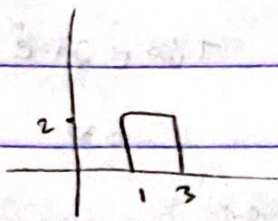
theorem IV) // power
see as above but $P_{av} x(t) = \sum_{i=1}^N P_{av i}$

orthogonal signal

Two signals $x_1(t)$, $x_2(t)$ are said to be

orthogonal \Leftrightarrow if and only if:

$$\int x_1(t) \cdot x_2(t) dt = 0$$



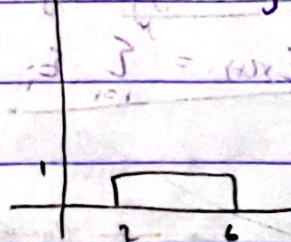
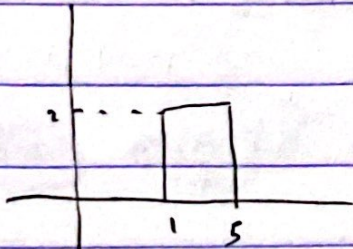
$$\int x_1(t) x_2(t) dt = 0$$

$$\cos(4\omega_0 t) + \cos(4\omega_0 t)$$

$$P_{\text{avg}} = P_{\text{avg}1} + P_{\text{avg}2}$$

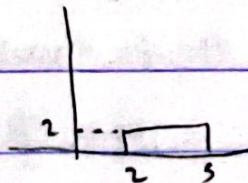
orthogonal

\Rightarrow



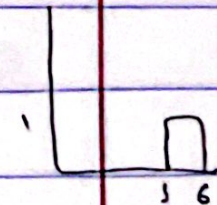
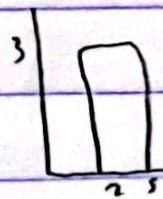
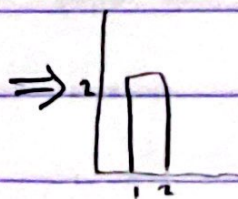
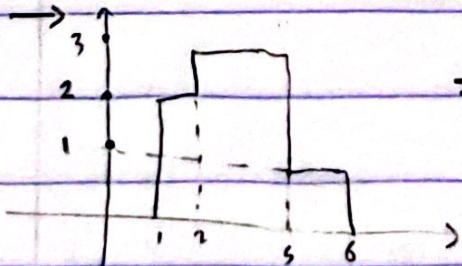
$$\int x_1(t) x_2(t) dt \neq 0 \quad \text{not orth.}$$

$$x_1(t) x_2(t) =$$



$$|x_1(t)|^2 + |x_2(t)|^2 = 2|x_1(t)| |x_2(t)|$$

Add the
Two signal
to each
other



$$E(t) = E_1 + E_2 + E_3$$

Note:-

$$\bullet \cos \alpha \cos \beta = \frac{1}{2} \cos (\alpha + \beta) + \frac{1}{2} \cos (\alpha - \beta)$$

$$\bullet \sin \alpha \sin \beta = \frac{1}{2} \cos (\alpha + \beta) - \frac{1}{2} \cos (\alpha - \beta)$$

$$\bullet \sin \alpha \cos \beta = \frac{1}{2} \sin (\alpha + \beta) + \frac{1}{2} \sin (\alpha - \beta)$$

$\sin(\omega t)$

$\cos(\omega t)$

Ex:-

1) $\cos(n\omega t)$, $\cos(m\omega t)$ \rightarrow m, n positive integers.

2) $\sin(n\omega t)$, $\sin(m\omega t)$.

3) $\sin(n\omega t)$, $\cos(m\omega t)$ \rightarrow Homework.

$$1) \rightarrow \int_{T_0} \cos(n\omega t) \cdot \cos(m\omega t) dt.$$

$$\int_{T_0} \underbrace{\frac{1}{2} \cos[(n+m)\omega t]}_{=0} dt + \int_{T_0} \frac{1}{2} \cos[(n-m)\omega t] dt.$$

alternating signal/period.

$$\downarrow \begin{cases} \text{if } n \neq m, 0 \\ \text{if } n = m = \frac{1}{2} T_0 \end{cases}$$

2) \rightarrow Same as the first part but it's $-\frac{1}{2} T_0$.

freq domain

Energy and power spectral density function

- If $x(t)$ is an energy signal with energy E then if

$\exists G(f) \geq 0$ so that:

$$\int_{-\infty}^{\infty} G(f) df = E$$

then $G(f)$ is said to be the spectral energy density function of $x(t)$

- If $x(t)$ is a power signal with average power P_{av} then if

$\exists S(f) \geq 0$ so that:

$$\int_{-\infty}^{\infty} S(f) df = P_{av}$$

then $S(f)$ is said to be the power spectral energy function of $x(t)$

Ex:-

$$x(t) = A \cos(\omega_0 t + \phi)$$

$$P_{av} = \frac{1}{T_0} \int_{T_0} |x(t)|^2 dt$$

$$= \frac{1}{T_0} \int_{T_0} A^2 \cos^2(\omega_0 t + \phi) dt$$

$$= \frac{A^2}{T_0} \int_{T_0} \frac{1 + \cos(2\omega_0 t)}{2} dt$$

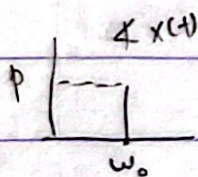
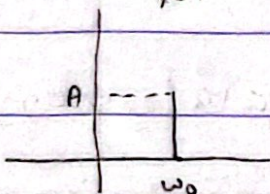
alternating.

= integer number of period.

$$\frac{A^2}{T_0} \int_{T_0} \frac{1}{2} dt = \frac{A^2}{T_0} \frac{1}{2} T_0$$

$$= \frac{A^2}{2}$$

Signal
 $y(t)$

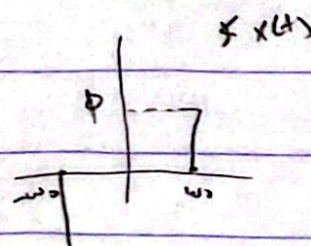
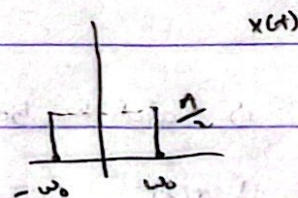


$\Rightarrow S(f)$ is

$$\int_{-\infty}^{\infty} x(f) df = \frac{A^2}{2}$$

$$S(f) = \frac{A^2}{2} \delta(f - f_0)$$

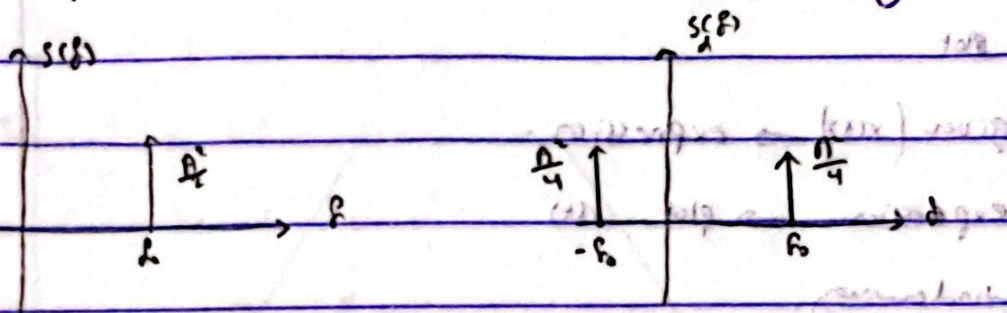
double



$\Rightarrow S_1(f)$

$$S_2(f) = \frac{A^2}{4} \delta(f - f_0) + \frac{A^2}{4} \delta(f - f_0)$$

plot the signal side power spectral density function.



Example:

$$x(t) = 10 \cos(10\pi t + \frac{\pi}{3}) + 15 \sin(40\pi t + \frac{\pi}{3})$$

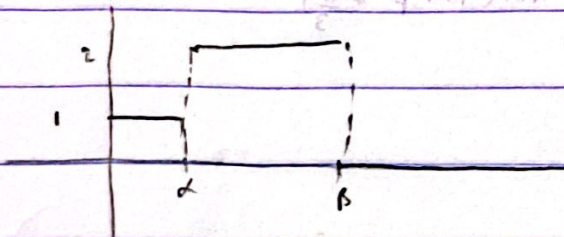
Signal expression using elementary signals

plot

given $x(t)$ \rightarrow expression.

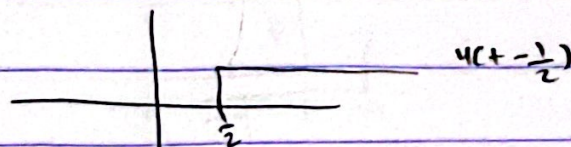
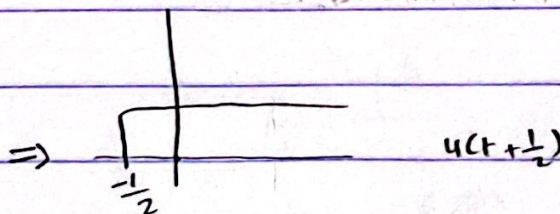
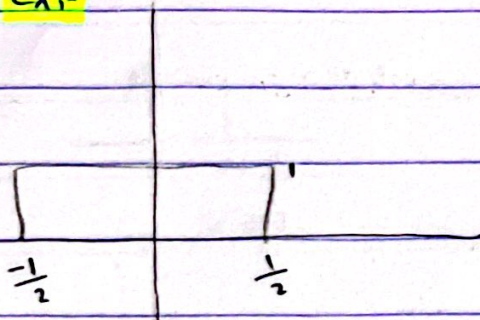
expression \rightarrow plot $x(t)$

- 1) windowing
- 2) combination.



$$x(t) = u(t+2) - u(t-2)$$

ex:-

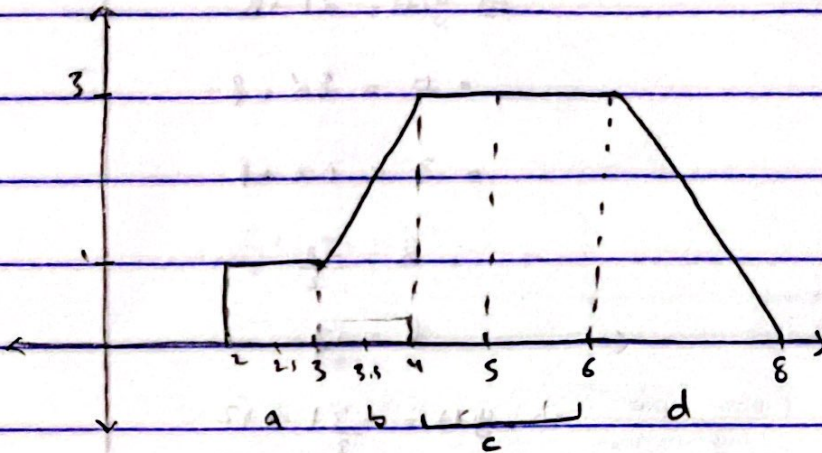


$$\text{so it's } \Rightarrow u(t + \frac{1}{2}) - u(t - \frac{1}{2}) \quad \checkmark \text{ ind.}$$

$$\Rightarrow u(t + \frac{1}{2}) + u(t + \frac{1}{2})$$

Ex:

(b)



Windowing

(b)

$$a(t) = \pi(t-2.5)$$

$$\Rightarrow y(t) = \alpha t + \beta$$

$$b(t) = 2\pi(t-5) \cdot \pi(t-\frac{7}{2})$$

$$\bullet 1 = 3t + \beta$$

تم المزج من اجل حاد في الباصد

$$\bullet 3 = 4t + \beta$$

المنطقة حسب الحركة

$$\Rightarrow \alpha = 2, \beta = -5$$

$$c(t) = 3\pi(t-\frac{5}{2})$$

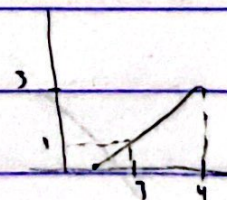
$$\Downarrow y(t) = 2t - 5 = 0$$

$$d(t) = \frac{3}{2}\pi(t+5) \cdot \pi(t-\frac{7}{2})$$

$$\Rightarrow t = \frac{5}{2}$$

so

$$x(t) = a(t) + b(t) + c(t) + d(t)$$



$$\Rightarrow 2t - 5, 2(t-\frac{5}{2})$$

معادلة الخط في الص

(d)

$$\Rightarrow y(t) = \alpha t + \beta$$

$$\bullet 0 = 8\alpha + \beta$$

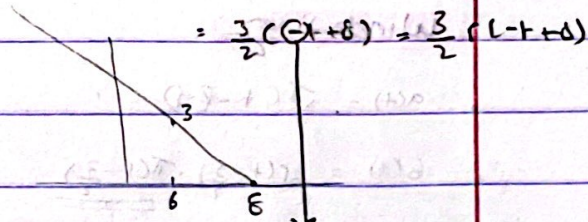
$$\bullet 3 = 6\alpha + \beta$$

$$\therefore \alpha = -\frac{3}{2}$$

$$\beta = 12$$

$$\bullet y(t) = -\frac{3}{2}t + 12$$

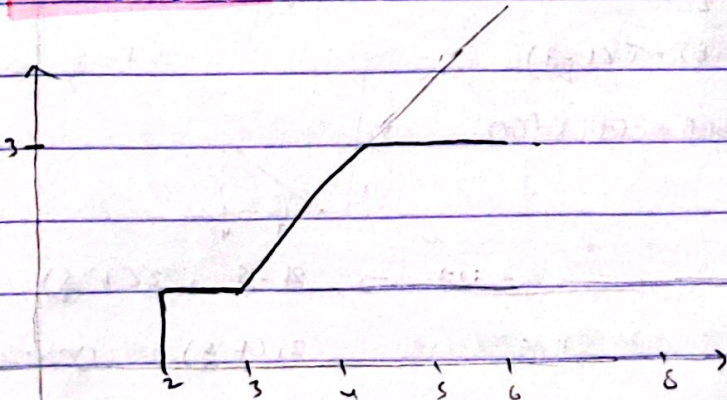
$$= \frac{3}{2}(8-t) = \frac{3}{2}(1-t+6)$$



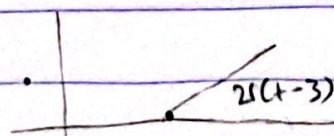
از امان الساب من این را P_n میگویند

اما از این خارج القوس بعکس از x

Combination

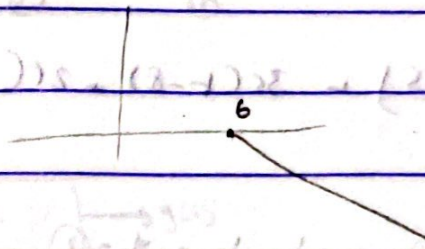


$$\bullet 4(t-2)$$

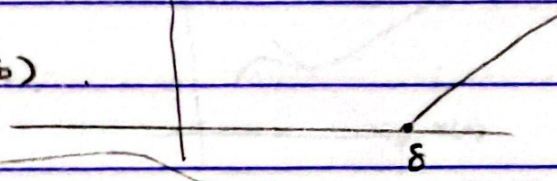


$$-2(t-4)$$

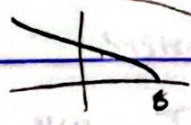
$$= \frac{-3}{2} r(t-6)$$



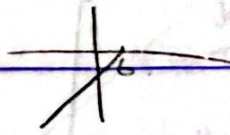
$$= \frac{3}{2} r(t-8)$$



$$\frac{3}{2} r(-t-8)$$



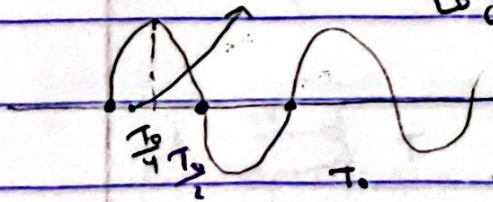
$$= \frac{-3}{2} r(-t-6)$$



$$\Rightarrow x(t) = 4(t-2) + 2r(t-3) - 2r(t-4) - \frac{3}{2}r(t-6) + \frac{3}{2}r(t-8)$$

\Rightarrow

نقله امتصنا هنا



عبارة عن $\frac{T_0}{8}$

$$= \frac{2.5}{2} = 1.25$$

$$\pi(t-1.25)$$

$$\pi(t-1.25-10)$$

نقلنا الموجة بالعدد الى

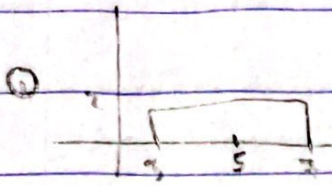
$$\pi(t-1.25-20)$$

نقلنا دورتين

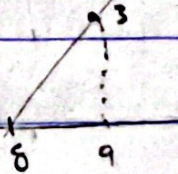
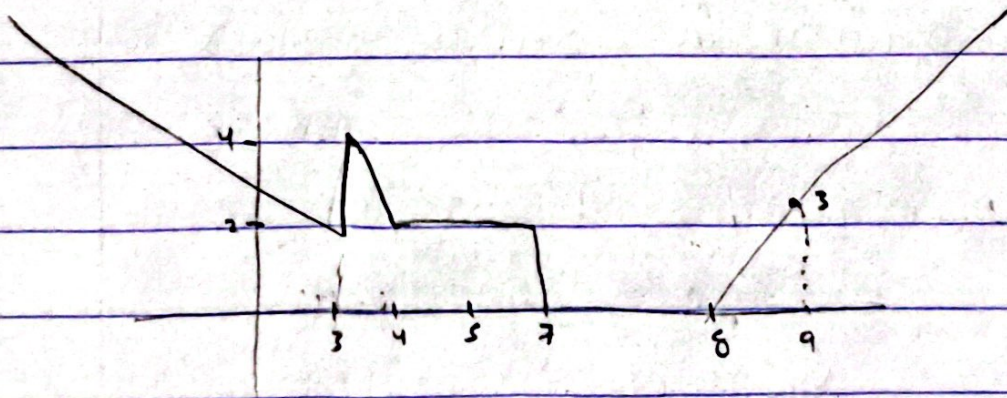
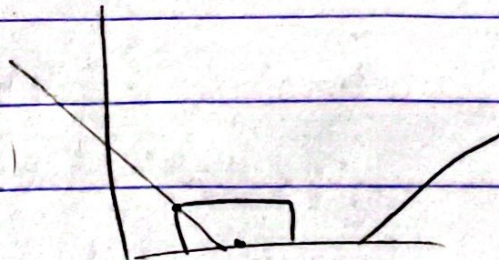
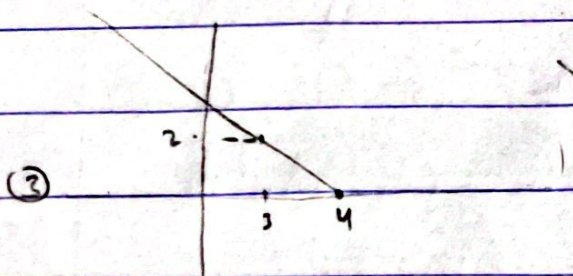
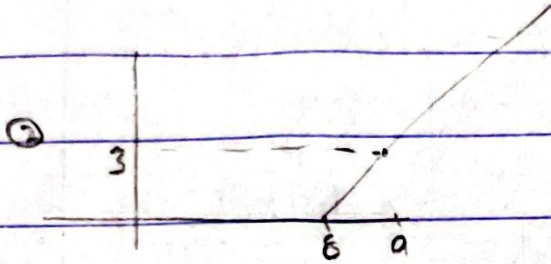
$$\Rightarrow \sum_{n=0}^{\infty} \sin(4t) \cdot \pi\left(\frac{t-1.25-n10}{2.5}\right)$$

Ex.

$$2\pi \left(\frac{t-5}{4} \right) + 3\pi(t-8) + 2\pi(-t+4)$$

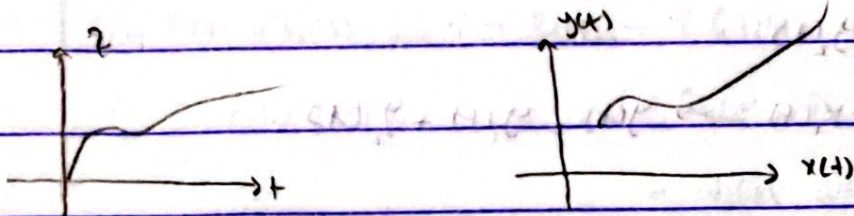
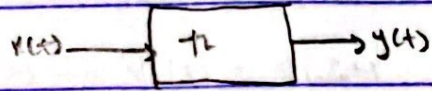


$$\frac{1}{2} + \frac{1}{4} = \frac{3}{4} = 2$$



chapter 2:-

Systems



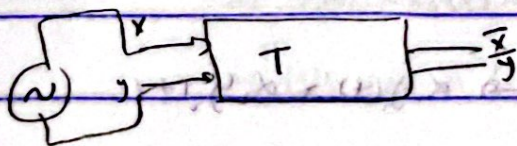
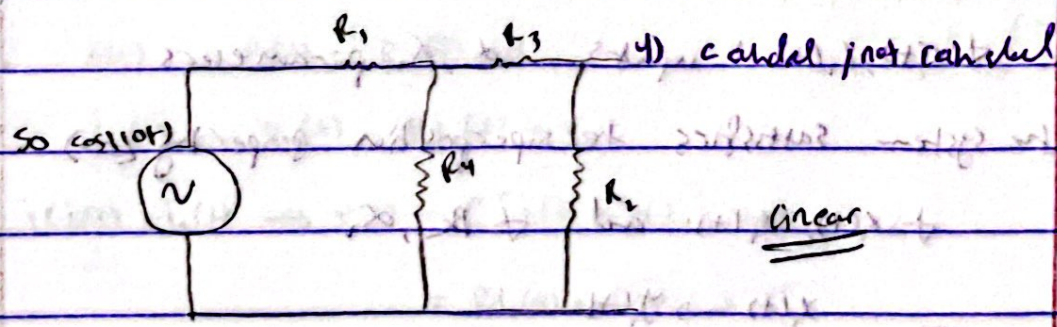
Signal

System

$$y(t) = T[x(t)]$$

Type of system models :-

- 1) Linear / non linear
- 2) static / dynamic
- 3) time-invariant / time-variant
- 4) causal / not causal



Super position:

① Additivity .

$$x_1(t) \rightarrow y_1(t)$$

$$x_2(t) \rightarrow y_2(t)$$

$$x(t) = x_1(t) + x_2(t) \rightarrow y(t) = y_1(t) + y_2(t)$$

② proportionality .

$$x(t) \rightarrow y(t)$$

$$k x(t) \rightarrow k y(t) \quad \forall k$$

① + ② \Leftrightarrow superposition .

تعريف: Linear من اجل التراكب

def:-

$\forall x_1(t), x_2(t)$: inputs , α_1, α_2 parameters

the system satisfies the superposition property \Leftrightarrow

$\forall x_1(t), x_2(t)$ and $\forall \alpha_1, \alpha_2$

$$x_1(t) \rightarrow y_1(t)$$

$$x_2(t) \rightarrow y_2(t)$$

$$x(t) = \alpha_1 x_1(t) + \alpha_2 x_2(t) \rightarrow \alpha_1 y_1(t) + \alpha_2 y_2(t)$$

Ex:-

1) $V(t) = R i(t)$

$i_1(t) \rightarrow V_1(t) = R i_1(t)$

$i_2(t) \rightarrow V_2(t) = R i_2(t)$

$i = i_1(t) + i_2(t) \rightarrow V = R i(t) = R (i_1(t) + i_2(t))$

$= R i_1(t) + R i_2(t)$

$= V_1(t) + V_2(t)$

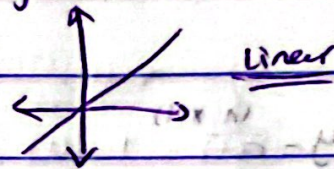
$i(t) \rightarrow V(t) = R i(t)$

$y(t) = \alpha x(t)$

$\alpha i(t) \rightarrow V(t) = R [\alpha i(t)]$

$= \alpha R i(t)$

$= \alpha V(t)$



So it's a linear model.

2) $V(t) = R i(t) + \alpha$

$i_1(t) \rightarrow V_1(t) = R i_1(t) + \alpha$

$i_2(t) \rightarrow V_2(t) = R i_2(t) + \alpha$

$i_1(t) + i_2(t) \rightarrow V(t) = R [i_1(t) + i_2(t)] + \alpha$

$= R i_1(t) + R i_2(t) + \alpha$

$\Rightarrow V_1(t) + V_2(t) = R i_1(t) + R i_2(t) + \sqrt{2\alpha} \neq$

So it's not a linear model

3) $y = x^2(t)$

$x_1(t) \rightarrow y_1(t) = x_1^2(t)$

$x_2(t) \rightarrow y_2(t) = x_2^2(t)$

$x = x_1(t) + x_2(t) \rightarrow y(t) = (x_1(t) + x_2(t))^2$
 $= x_1^2(t) + x_2^2(t) + 2x_1(t)x_2(t)$

$\Rightarrow y_1(t) + y_2(t) = x_1^2(t) + x_2^2(t) \neq$

So it's not a linear model.

4) $y = a^{\ln x(t)}$

$x_1(t) \rightarrow y_1(t) = a^{\ln x_1(t)}$

$x_2(t) \rightarrow y_2(t) = a^{\ln x_2(t)}$

$x = x_1(t) + x_2(t) \rightarrow y(t) = a^{\ln[x_1(t) + x_2(t)]}$

$= a^{(\ln x_1(t) + \ln x_2(t))}$
 $= a^{\ln x_1(t)} a^{\ln x_2(t)}$

$y(t) = y_1(t) + y_2(t) \neq$
 $= a^{\ln x_1(t)} + a^{\ln x_2(t)}$

So it's not a linear model.

Static / Dynamic.

↓
Instantaneous

$$y(t) = T[x(t)]$$

↓
Algebraic equation.

$$I(t) = I_0 \left(e^{\frac{AV_0(t)}{kT}} - 1 \right), \quad V(t) = R I(t)$$

↓
Algebraic, so it's static.

Dynamic :-

$$\frac{d}{dt} V_c(t) + \frac{1}{RC} V_c(t) = \frac{V_s(t)}{RC}$$

KVL $\left[\begin{array}{l} -V_s(t) + R I_c(t) + V_c(t) = 0 \end{array} \right.$

$$V_s(t) = R \cdot C \frac{d}{dt} V_c(t) + V_c(t) = 0$$

$$\frac{V_s(t)}{RC} = \frac{d}{dt} V_c(t) + \frac{V_c(t)}{RC}, \quad V_c(0) = V_0$$

• $\frac{dy}{dt} + S y(t) = T x(t)$ • First order differential equation.

• Nonlinear.

• $\frac{dy}{dt} + S y(t) + T = S x(t)$

It's $T y^0$ so nonlinear. • يجب ان يكون كل من نسبي الترتيب

• $\frac{dy}{dt} + S y(t) = S x(t) + T$, linear

Dynamic linear system:-

linear diff. equation

$$\frac{dy}{dt} + 4 \sin(t) y(t) = 10 x(t)$$

dynamic linear time-variant system \rightarrow linear with variable coefficient

$$\frac{dy}{dt} + 5 y(t) = 10 x(t)$$

dynamic linear time-invariant system \rightarrow linear with constant coefficient

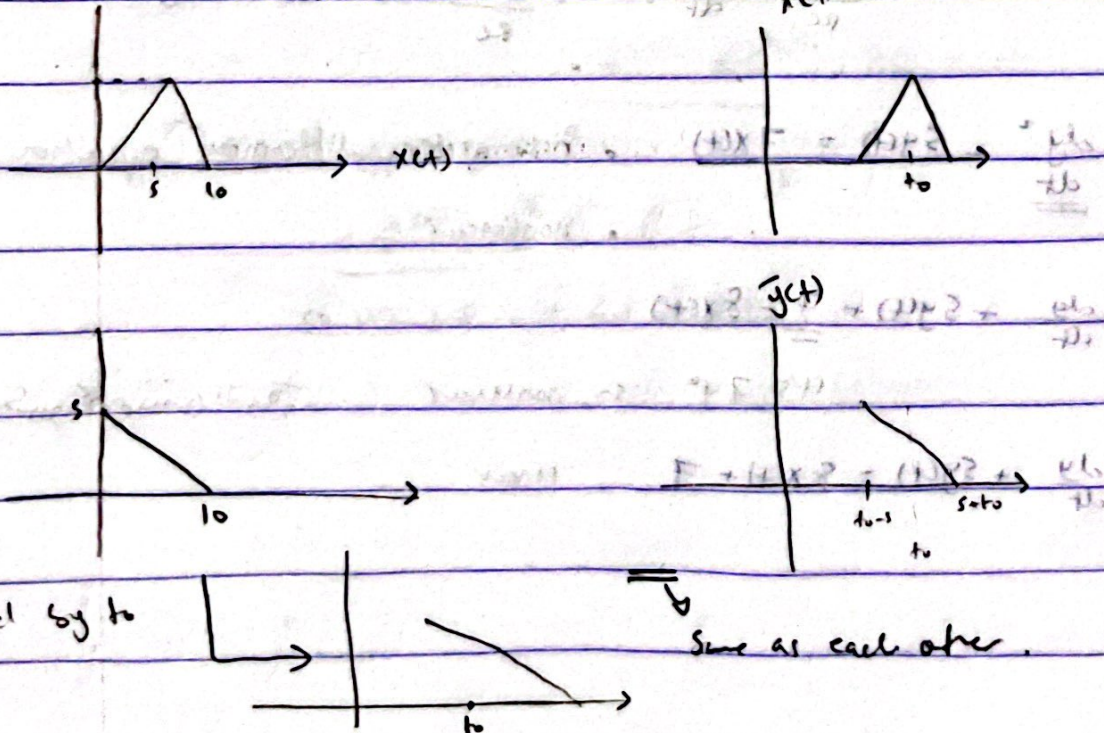
① $\frac{d^2 y}{dt^2} + 4t \frac{dy}{dt} (y(t)) = x(t)$ D. linear time-variant system

$\rightarrow y(t) = 10 x(t)$ static time-invariant

$y(t) = 5 \sin(t) x(t)$ static time-variant

time-invariance

time-shift invariance



نأخذ ان function متماثل ونبزج $y(t)$ ونبزج $y(t)$ ونبزج $y(t)$ ونبزج $y(t)$

ونبزج $y(t)$ ونبزج $y(t)$ ونبزج $y(t)$ ونبزج $y(t)$

but already shifted by the same

amount

• $y(t) = x(2t) \rightarrow$ output shift, $y_{sh}(t) = x(2t - t_0)$

$x(t) = x(t - t_0) \rightarrow y(t) = x(2t) = x(2(t - t_0)) \neq$

$= x(2t - 2t_0)$

so it's time-variant

• $y(t) = x^2(t) \rightarrow$ output shift, $y_{sh}(t) = x^2(t - t_0)$

$x(t) = x(t - t_0) \rightarrow y(t) = x^2(t) = x^2(t - t_0)$

(so it's time-invariant)

• $y(t) = x^2(\sqrt{t}) \rightarrow y_{sh}(t) = x^2(\sqrt{t - t_0})$

$t = t - t_0 \rightarrow y(t) = x^2(\sqrt{t - t_0}) \neq$

so it's time-variant

Causality



- T is said to be causal $\Leftrightarrow \forall x(t), x_1(t)$ & $\forall t_0$.

$$x_1(t) = x_2(t) \quad \forall t \geq t_0 \Rightarrow$$

$$y_1(t) = y_2(t) \quad \forall t \leq t_0$$

- T is causal $\Leftrightarrow \forall x(t)$ & $\forall t_0$

$$x(t) = 0 \quad \forall t \leq t_0 \Rightarrow$$

$$y(t) = 0 \quad \forall t \leq t_0$$

causality test.

$$y(t_{\text{resp}}) = T(x(t_{\text{exc}}))$$

$$t_{\text{exc}} \leq t_{\text{resp}}$$

ex:-

- $y(t) = x(\sqrt{t})$

$$\sqrt{t} \leq t, \quad t > 0 \quad \Downarrow$$

$$y\left(\frac{1}{4}\right) = x\left(\frac{1}{2}\right)$$

$$\frac{1}{2} > \frac{1}{4} \quad \text{So it's not causal}$$

- $y(t) = x(t^2)$

$$t^2 \leq t \quad \text{is not always true.}$$

So it's not causal.

- $y(t) = x(t-s)$

$$t-s < t$$

it's right $\forall t$

so it's causal.

- $\frac{dy}{dt} + 5y(t) = 10x(t+4)$

$t+4 < t$, not

it's wrong

so it's not causal

- $y(t) = x(t-t_0)$, $t_0 \geq 0$

$t-t_0 \leq t$, it's right

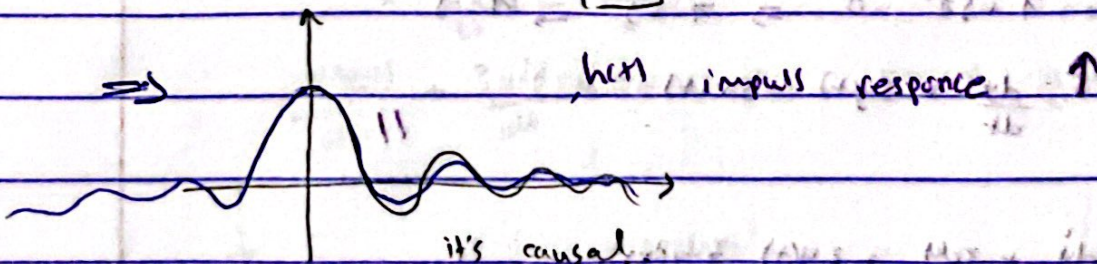
so it's causal

- $y(t) = x(t+t_0)$, $t_0 \geq 0$

$t+t_0 \leq t$, it's wrong $t_0 > 0$

so it's not causal

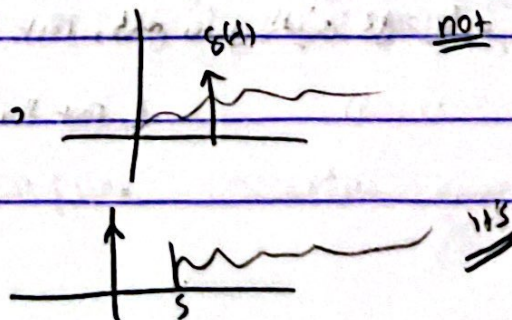
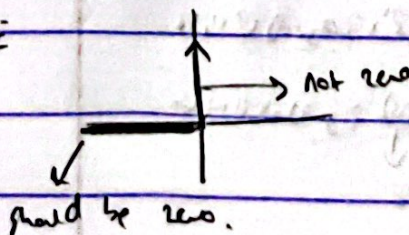
Theorem: It is necessary and sufficient for a linear time invariant system to be causal that the impulse response $h(t) = 0$ for $t < 0$



it's causal

it's not causal

Note:



• LTI system -

$y(t)$ response to $x(t)$.

response to $x(t-t_0) \rightarrow y(t-t_0)$.

$$\rightarrow \frac{dy(t)}{dt} + s y(t) = 10 x(t-t_0)$$

$x(t) \rightarrow y(t)$ known $\rightarrow y(t)$

$$= y(t-t_0)$$

= input x shift by t_0

Linear time invariant system:

known $h(t) \rightarrow$ impulse response, for process $2t + 1$

Impulse response: the zero state system's response for

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

$$\circ \pi + s\pi = 0 \Rightarrow \pi + s \rightarrow \pi = -s$$

$$\uparrow \frac{dy}{dt} + s y(t) = s x(t)$$

//

$$\rightarrow \frac{dy}{dt} + 3 \frac{dy}{dt} + 2 y(t) = x(t)$$

$$\pi^2 + 3\pi + 2 = 0 \quad (\pi+2)(\pi+1) \quad \pi = -2, -1$$

إذا كان يوجد المميز π , كل من نفس الجذر كما مرة دهر بـ π و يبارك

ما إذا أردنا معرفة (المميز π لا π)

يعبر

1) characteristic algebraic equation \rightarrow roots

2) $y(t) = y_h(t) + y_p(t)$ eigenvalues.

$$y_h(t) = Ae^{-t} + Be^{-2t} \rightarrow \text{from } \frac{dy}{dt} + 2\frac{dy}{dt} + 2y(t) = 0.$$

$$y(t) = Ae^{-t} + Be^{-2t} + y_p(t).$$

$y_p(t) \rightarrow$ same type of excitations.

$$y_{\text{steady}} \rightarrow \lim_{t \rightarrow \infty} y(t) \quad \left| \quad \lim_{t \rightarrow \infty} y_h(t) = 0 \right.$$

$$\text{den } y_{\text{steady}} = y_p(t)$$

$$\Rightarrow y(t) = Ae^{-t} + Be^{-2t} + y_p(t)$$

$$\lim_{t \rightarrow \infty} y(t) = \infty$$

هل يمكن ان يكون $y_p(t)$ من النوع $y_h(t)$ ؟

$$\Rightarrow y(t) = y_h(t) + y_p(t) \\ = y_{zi}(t) + y_{zs}(t)$$

$$\frac{d^2 y(t)}{dt^2} + 3\frac{dy(t)}{dt} + 2y(t) = x(t) \quad , \quad y(0) = y_0, \quad y'(0) = y'_0$$

$$\begin{array}{ccc} \downarrow & \text{transient} & \downarrow \\ \frac{d^2 y_{zi}(t)}{dt^2} + 3\frac{dy_{zi}(t)}{dt} + 2y_{zi}(t) = x(t) & + & \frac{d^2 y_{zs}(t)}{dt^2} + 3\frac{dy_{zs}(t)}{dt} + 2y_{zs}(t) = 0 \\ y(0) = 0, \quad y'(0) = 0 & & y(0) = y_0, \quad y'(0) = y'_0 \end{array}$$

steady

نتيجة حسب الشروط الابتدائية. الناتج الدائم. ~

Impulse response : the zero state response

of the system to excitation of the

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

$h(t)$?



Zero initial condition

L.T.I. System response to singularity signal. Impulse response.

$$\frac{dy}{dt} + 5y(t) = 10x(t)$$

$$h(t) \Rightarrow \frac{dw(t)}{dt} + 5w(t) = 10\delta(t)$$

① charact. algebraic equation

$$\pi + 5 = 0, \pi = -5$$

$$\textcircled{2} g(t) = Ae^{\pi t}$$

$$w(t) = g(t)u(t)$$

$$\frac{dw(t)}{dt} = g'(t)u(t) + \underline{g(t)} \delta(t)$$

$$\Rightarrow g'(t)u(t) + \underline{g(0)}\delta(t) + 5g(t)u(t) = 10\delta(t)$$

$$\underline{g(0)} = 10$$

$$g(0) = Ae^{-5 \cdot 0} = A \Rightarrow A = 10$$

$$\Rightarrow w(t) = g(t)u(t)$$

$$= 10e^{-5t}u(t)$$

$$\Rightarrow \frac{dy(t)}{dt} + 5y(t) = 10\delta^0(t).$$

$$\gamma = -5 \quad T = 0.2$$

$$g(t) = Ae^{-5t}$$

$$y(t) = g(t)u(t) + B\delta(t).$$

$$\frac{dy(t)}{dt} = g'(t)u(t) + g(0)\delta(t) + B\delta'(t).$$

$$\Rightarrow g'(t)u(t) + g(0)\delta(t) + B\delta'(t) + 5g(t)u(t) + 5B\delta(t) = 10\delta^0(t).$$

$$\therefore B = 0.$$

$$5B + g(0) = 0$$

$$\therefore g(0) = -5B = -50.$$

$$\Rightarrow g(0^+) = -50 = Ae^0$$

$$\therefore A = -50$$

$$\Rightarrow \delta(t) \xrightarrow{d/dt} \delta'(t).$$

$$y(t) = -50e^{-5t}u(t) + 10\delta(t)$$

$$u(t) \xrightarrow{d/dt} \frac{du(t)}{dt}$$

$$\Rightarrow \frac{d}{dt} (10e^{-5t}u(t))$$

$$= -50e^{-5t}u(t) + 10e^{-5t}\delta(t)$$

$$= -50e^{-5t}u(t) + 10\delta(t).$$

Theorem:

Given a LTI system with $y(t)$, the zero state response of the system to $x(t)$, then the zero state response

to $\frac{dx(t)}{dt}$ is $\frac{dy(t)}{dt}$ and the zero state response to

$$\int_0^+ x(\tau) d\tau \text{ is } \int_0^+ y(\tau) d\tau.$$

Ex:-

$$1) \frac{d^2 y(t)}{dt^2} + 3 \frac{dy(t)}{dt} + 2y(t) = 7 \delta(t)$$

$$\therefore r^2 + 3r + 2 = 0$$

$$(r+3)(r+1) = 0$$

$$\therefore r = -2, -1$$

$$g(t) = Ae^{-t} + Be^{-2t}$$

$$2^{\text{nd}} \Rightarrow y(t) = g(t)u(t) + \beta \delta(t)$$

$$3^{\text{rd}} \Rightarrow y'(t) = g'(t)u(t) + g(0)\delta(t) + \beta \delta'(t)$$

$$\Rightarrow y''(t) = g''(t)u(t) + g'(0)\delta(t) + g(0)\delta'(t) + \beta \delta''(t)$$

$$= 7 \delta''(t)$$

$$\text{from } \delta''(t) \Rightarrow \beta = 7$$

$$\delta'(t) \Rightarrow 3\beta + g(0) = 0 \Rightarrow g(0) = -21$$

$$\delta(t) \Rightarrow 2\beta + 3g(0) + g'(0) = 0$$

$$\therefore g'(0) = -(3(-21) - 2(7)) = 49$$

$$y(0^+) = -21 = A + 4 \quad (1) \quad \text{--- (1)}$$

$$y'(t) = -Ae^{-t} - 2Ce^{-2t}$$

$$y'(0^+) = -A - 2C = 49 \quad \text{--- (2)}$$

$$X_{1,2} = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$\Rightarrow A + C = -21$$

$$-A - 2C = 49$$

$$-C = 28 \Rightarrow C = -28, A = 7$$

$$\therefore y(t) = (7e^{-t} - 28e^{-2t})u(t) + 7\delta(t)$$

$$2) \quad \frac{d^2 y(t)}{dt^2} + 4 \frac{dy}{dt} + 5y(t) = 7\delta''(t)$$

$$7^2 + 47 + 5 = 0$$

$$7_{1,2} = -2 \pm j$$

$$y(t) = e^{at} [A \cos(\omega_d t) + B \sin(\omega_d t)] \quad a = -2, \omega_d = 1$$

$$5^{\text{th}} \Rightarrow y(t) = g(t)u(t) + \beta \delta(t)$$

$$4^{\text{th}} \Rightarrow y'(t) = g'(t)u(t) + g(0)\delta(t) + \beta \delta'(t)$$

$$\Rightarrow y''(t) = g''(t)u(t) + g'(0)\delta(t) + g(0)\delta'(t) + \beta \delta''(t) = 7\delta''(t)$$

$$\therefore \beta = 7 \quad \underline{\underline{\delta''(t)}}$$

$$4\beta + g'(0) = 0 \quad \underline{\underline{\delta'(t)}}$$

$$\therefore g'(0) = -28$$

$$y'(0) + 5\beta + 4g(0) = 0 \quad \underline{\underline{\delta(t)}}$$

Find A, B :-

$$-28 + 35 + 4g(0) = 0$$

$$\therefore g(0) = -\frac{7}{4}$$

$$3) \frac{dy}{dt^2} + \frac{2dy}{dt} + y(t) = 10 \delta^{(0)}(t).$$

$$\lambda^2 + 2\lambda + 1 = 0$$

$$(\lambda+1)(\lambda+1) = 0 \Rightarrow \lambda_1 = \lambda_2 = -1.$$

$$y(t) = A e^{-t} + B t e^{-t}$$

$$\Rightarrow y(t) = g(t)u(t) + \beta \delta(t).$$

$$2 \Rightarrow y'(t) = g'(t)u(t) + g(0) \delta(t) + \beta \delta^{(0)}(t)$$

$$\Rightarrow y''(t) = g''(t)u(t) + g'(0) \delta(t) + g(0) \delta^{(0)}(t) + \beta \delta^{(0)}(t) = 10 \delta^{(0)}(t).$$

$$\bullet \beta = 10$$

$$g(0) + 2\beta = 0 \quad (+) \quad 2 \quad F = (4) \cdot 2 + \frac{10}{10} \cdot 10 = (4) \cdot 2 + 10 = 18$$

$$\bullet \Rightarrow g(0) = -20$$

$$2g(0) + g'(0) + \beta = 0$$

$$-40 + g'(0) + 10$$

$$\Rightarrow g'(0) = 30$$

Find A, B:-

$$\Rightarrow g(0) = A = -20$$

$$g'(0) = -A + B - 0 = 30$$

$$20 + B = 30$$

$$\Rightarrow B = 10$$

Lemma I:- Given a LTI system with impulse response $h(t)$, the zero state response $y(t)$ to any input $x(t)$ can be computed using

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

Lemma II:- Given a LTI system with step response $a(t)$, the zero state response $y(t)$ to any input $x(t)$ can be computed using $y(t) = \int_{-\infty}^{\infty} x'(\tau) a(t-\tau) d\tau$.

note:-

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

$$a(t) = \int_{-\infty}^{\infty} h(\tau) d\tau$$

Convolution theorem:-

LTI

Let $h(t)$ impulse response for any $x(t)$

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

Step response.

Step response $\leftarrow a(t)$

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

Property of convolution operation:-

1) $x_1(t) \otimes x_2(t) = x_2(t) \otimes x_1(t)$

2) Distribution over \pm

$$x_1(t) \otimes [x_2(t) \pm x_3(t)] \\ = x_1(t) \otimes x_2(t) \pm x_1(t) \otimes x_3(t)$$

3) If $x_1(t)$ is time limited to (a, b)

and $x_2(t)$ is time limited to (c, d)

then $x_1(t) \otimes x_2(t)$ is time limited to $(a+c, b+d)$

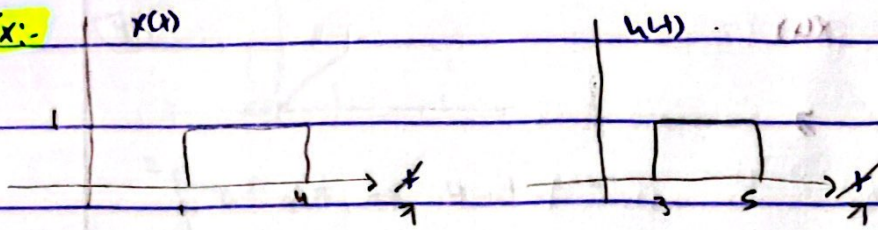
4) A_1 the area under $x_1(t)$

A_2 the area under $x_2(t)$

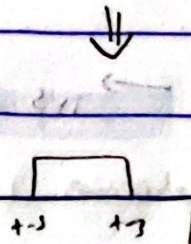
then the area A under $x_1(t) \otimes x_2(t)$ is $A_1 A_2$.

$$\bullet \int x(\tau) h(t-\tau) d\tau = \int h(\tau) x(t-\tau) d\tau$$

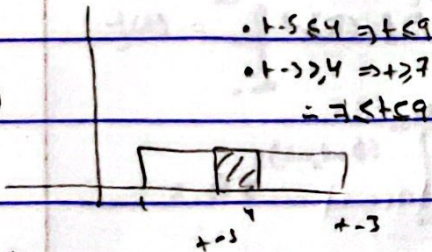
Ex:-



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



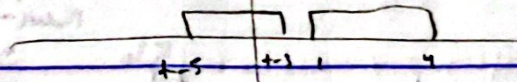
④



$$\int_{t-5}^4 d\tau = 4 - t + 5$$

$$= 9 - t$$

②



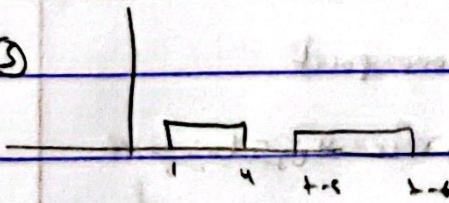
$$y(t) = 0$$

$$t-3 \geq 1 \Rightarrow t \geq 4$$

$$t-5 \leq 1 \Rightarrow t \leq 6$$

$$\Rightarrow 4 \leq t \leq 6$$

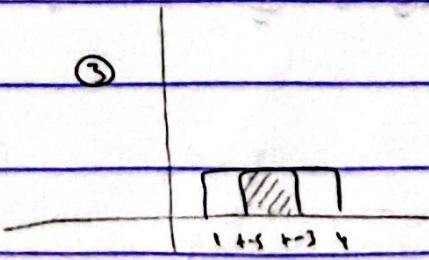
③



$$t-5 \geq 4$$

$$\Rightarrow t \geq 9 \quad y(t) = 0$$

③



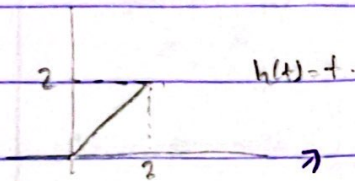
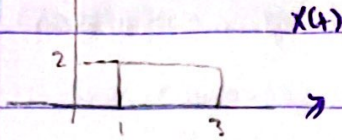
$$\int_{t-5}^{t-3} 1 d\tau = t-3 - t+5 = 2$$

$$t-5 \geq 1 \Rightarrow t \geq 6$$

$$t-3 \leq 4 \Rightarrow t \leq 7$$

$$\Rightarrow 6 \leq t \leq 7$$

Ex-



it's $r(t) = r(t-2) - 2u(t-2)$

$$\Rightarrow \int h(\tau) x(t-\tau) d\tau$$

① $t-1 \leq 0 \quad \Rightarrow t \leq 1, \quad y(t) = 0$

$t-3 \geq 2 \quad \Rightarrow t \geq 5, \quad y(t) = 0$

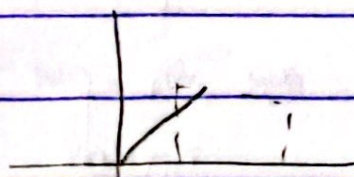
② $\int_0^{t-1} 2\tau d\tau = (t-1)^2$

③ $t-1 \leq 2 \quad \Rightarrow t \leq 3$
 $t-3 \geq 0 \quad \Rightarrow t \geq 3$
 it's just one point

في هذه الحالة $h(t)$ و $x(t)$ هما دالتان

$$(t-1)^2 \Rightarrow (3-1)^2 = 4$$

④



$$\int_{t-3}^t 2\tau d\tau = 4 - (t-3)^2$$

Sinusoidal Steady state response

$h(t) \rightarrow x(t) = A e^{j(\omega t + \phi)}$ Sinusoidal rotating response

$y(t) = ?$

$$y(t) = \int_{-\infty}^{\infty} h(\tau) A e^{j(\omega(t-\tau) + \phi)} d\tau$$

$$= A e^{j(\omega t + \phi)} \int_{-\infty}^{\infty} h(\tau) e^{-j\omega\tau} d\tau$$

$$= A e^{j(\omega t + \phi)} \left[\int_{-\infty}^{\infty} h(\tau) e^{-j\omega\tau} d\tau \right]_{\omega=\omega_0}$$

$H(\omega)$ = Frequency response of the system

$\rightarrow H(\omega)$ = complex function of real variable.

Fourier transform of $h(t)$ $\omega \in \mathbb{R}, H(\omega) \in \mathbb{C}$

$H(s)$ = Transfer function "Laplace transform of $h(t)$ "

\downarrow complex function of complex variable

Set $H(\omega) \in \mathbb{C}$!!!

Sinoidal Steady State.

$$x(t) = A \cos(\omega_0 t + \phi)$$

$$y(t) = A \cos(\omega_0 t + \theta)$$

$h(t)$

$H(\omega)$

ω_0

freq. response spectral of $h(t)$.

Theorem.

Given a linear time invariant system with sinusoidal

$x(t) = A \cos(\omega_0 t + \phi)$ and frequency response $H(\omega)$,

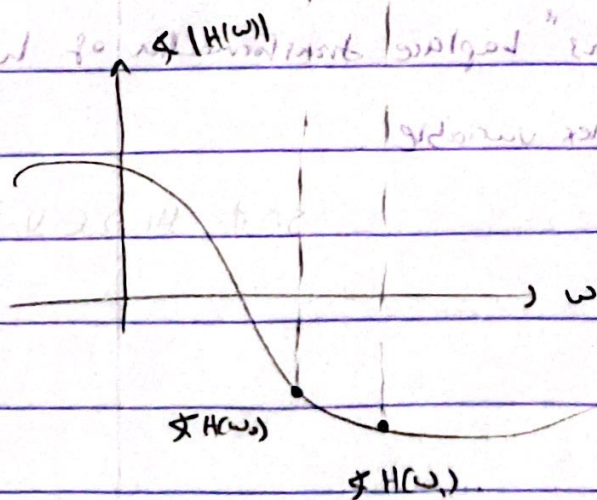
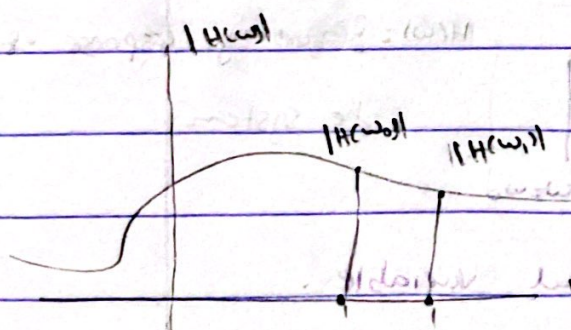
the response of the system is sinusoidal with same frequency.

$$y(t) = Y \cos(\omega_0 t + \theta)$$

$$Y = A |H(\omega)|$$

$$\theta = \phi + \angle H(\omega)$$

$$\theta = \phi + \angle H(\omega)$$



Ex:-

1) $h(t) = Ae^{\alpha t} u(t)$ $\alpha < 0$

$H(\omega) = ?$

\Rightarrow Asymptotic stability

$$H(\omega) = \int_{-\infty}^{\infty} h(\tau) e^{-j\omega\tau} d\tau$$

$$= \int_0^{\infty} Ae^{\alpha\tau} e^{-j\omega\tau} d\tau = \int_0^{\infty} Ae^{(\alpha + j\omega)\tau} d\tau$$

$$= \int_0^{\infty} Ae^{-(1 + j\omega)\tau} d\tau \quad \alpha < 0, \alpha = -1$$

$$= \frac{Ae^{-(1 + j\omega)\tau}}{-(1 + j\omega)} \Big|_0^{\infty}$$

$\lim_{\tau \rightarrow \infty} e^{-\tau} = 0$

$\Rightarrow H(\omega) = \frac{A}{1 + j\omega}$

• Freq. response: $e^{-j\omega t}$

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

example: $h(t) = 10e^{-2t} u(t) \Rightarrow H(\omega) = \frac{10}{2 + j\omega}$

$$H(\omega) = \frac{10}{2 + j\omega}$$

2) Determine the response of the system to

$$x(t) = 20 \cos(10t + \frac{\pi}{4})$$

$$y(t) = Y \cos(10t + \theta)$$

$$Y = 20 \cdot \frac{10}{\sqrt{4 + \omega^2}} \Big|_{\omega=10} = \frac{200}{\sqrt{104}}$$

$$\theta = \frac{\pi}{4} - \tan^{-1}\left(\frac{\omega}{2}\right) = \frac{\pi}{4} - \tan^{-1}\left(\frac{10}{2}\right) = \frac{\pi}{4} - \tan^{-1}(5)$$

$$\Rightarrow y(t) = \frac{200}{\sqrt{104}} \cos\left[10t + \frac{\pi}{4} - \tan^{-1}(5)\right]$$

3) $H(\omega) = \frac{10}{\omega^2 - 4 + j3\omega}$

$$H(\omega) = |H(\omega)| e^{j\angle H(\omega)}$$

Determine the system sinusoidal steady state response to :-

$$x(t) = 10 \cos(10t + \frac{\pi}{4}) + 30 \cos(20t + \frac{\pi}{6})$$

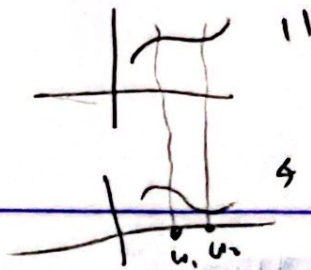
$$|H(\omega)| = \frac{10}{\sqrt{(\omega^2 - 4)^2 + (3\omega)^2}}$$

$$\angle H(\omega) = 0 - \tan^{-1}\left(\frac{3\omega}{\omega^2 - 4}\right)$$

"Phase - phase"

"phase of the const."

$$= \tan^{-1}\left(\frac{3\omega}{\omega^2 - 4}\right)$$



$$|H(10)|, \angle H(10)$$

$$|H(20)|, \angle H(20)$$

$$\Rightarrow |H(10)| = \frac{10}{\sqrt{(10^2 - 4)^2 + 9(10)^2}}, \angle H(10) = \tan^{-1} \left(\frac{30}{96} \right)$$

$$\Rightarrow |H(20)| = \frac{10}{\sqrt{(20^2 - 4)^2 + 9(20)^2}}, \angle H(20) = \tan^{-1} \left(\frac{60}{396} \right)$$

response:-

$$\Rightarrow |Y_1| = 10 |H(10)|, \angle Y_1 = \frac{\pi}{4} + \angle H(10)$$

$$y_1(t) = |Y_1| \cos(10t + \angle Y_1) \rightarrow y_1(t) = y_1(t) + y_2(t)$$

$$y_2(t) = 30 |H(20)| \cos(20t + \frac{\pi}{6} + \angle H(20))$$

$$y = 10 |H(10)| \cos(10t + \angle H(10)) + 30 |H(20)| \cos(20t + \angle H(20))$$

Stability

stability \rightarrow steady state

transient $\rightarrow 0$
 \downarrow
 $h(t)$



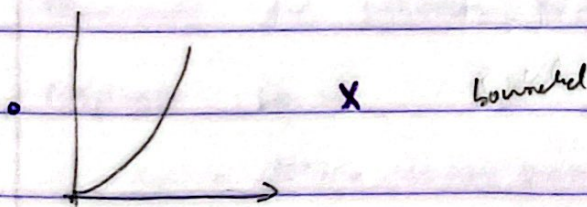
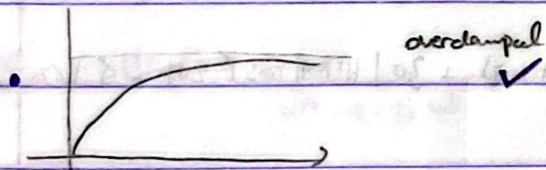
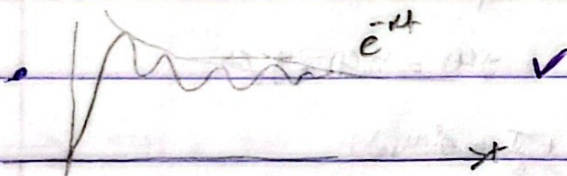
$\lim_{t \rightarrow \infty} y(t) = y_p(t) = y(t)$ steady
 AS. Stability



'Strong stability' Asymptotic stability: $\lim_{t \rightarrow \infty} h(t) = 0$

• $h(t) = 10e^{-t} u(t)$ ✓

• $h(t) = 10e^{+t} u(t)$ ✗

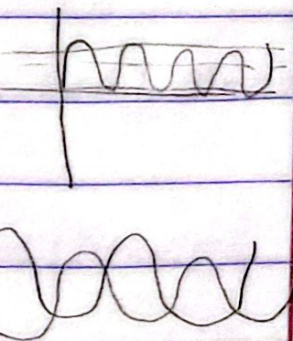


note!

$\sin(\omega_0 t) \leftrightarrow \frac{\omega_0}{s^2 + \omega_0^2}$

$\cos(\omega_0 t) \leftrightarrow \frac{s}{s^2 + \omega_0^2}$

$\frac{1}{LC} \leftrightarrow \frac{1}{s^2 + \frac{1}{LC}}$



• $\frac{y(s)}{s} \rightarrow \int y(t) dt$

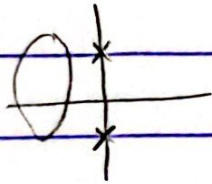
$sY(s) = \frac{dy(t)}{dt}$

$F(s) \leftarrow 1$

$L(h(t))$

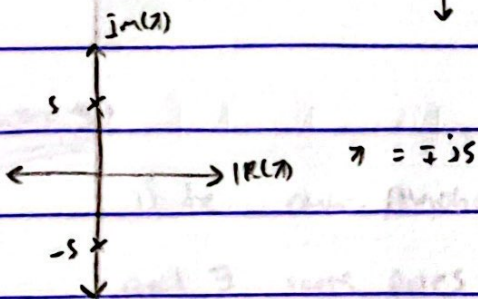
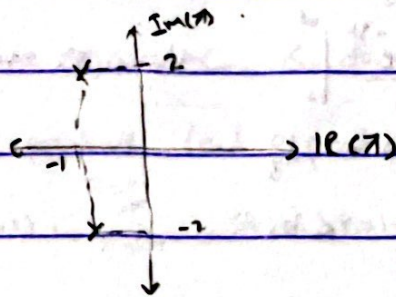
$h(t) \leftrightarrow H(s)$

• $\frac{1}{s^2} \leftrightarrow \frac{1}{2} t^2$
 $u(t)u(t) \leftrightarrow \frac{1}{s^2}$
 $rc(t)$



$\text{Im}(s)$

$\sigma_{cr} = 1 \pm j2$



BIBO stability

A system is said to be BIBO stable if Bounded input / Bounded output

$\Leftrightarrow \forall x(t) \exists M, N$ so that

$|x(t)| \leq N \Leftrightarrow |y(t)| \leq M$

Theorem

Given a LTI system with impulse response $h(t)$, the system is

BIBO Stable $\Leftrightarrow \int_{-\infty}^{\infty} |h(t)| dt < \infty$

Ex:-

$$\begin{aligned} h(t) &= 10e^{-3t} u(t) \\ \int_0^{\infty} |10e^{-3t}| dt &= \int_0^{\infty} 10e^{-3t} dt \\ &= \frac{10e^{-3t}}{-3} \Big|_0^{\infty} \\ &= 0 - \left(-\frac{10}{3}\right) \\ &= \frac{10}{3} < \infty \\ \Rightarrow \text{BIBO sta} \end{aligned}$$

asymptotic sta

$$\lim_{t \rightarrow \infty} 10e^{-3t} = 0 \checkmark$$

• Asymptotic \rightarrow BIBO

Note:-

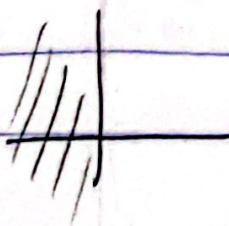
characteristic equation \rightarrow ch. Algebraic equation of the diff equation.
||
 \rightarrow pole values of the transfer eq.

$$M \geq |m| \Leftrightarrow K \geq |K|$$

theorem II

Given a LTI system with characteristic equation $p(s)=0$, the system is asymptotically stable \Leftrightarrow all the roots of the characteristic equation have negative real part.

"roots at the semi-left plane"



Theorem 11)

Given a LTI with char. eq. if $\exists \gamma$ a root of the char. eq.

with a positive real part, s-domain system pole.

With a positive real part for the system is unstable.

• $(\gamma+1)(\gamma-1) < \begin{matrix} \gamma=1 \\ \gamma=-1 \end{matrix}$ so it's not stable.

Theorem 12)

if the char. Algebraic eq. has no-roots at the right-side

and \exists roots poles with $|\operatorname{Re}(\gamma)| = 0$

then if the roots poles are not repeated roots poles then the

system is BIBO stable.



other wise if \exists a γ_i with $|\operatorname{Re}(\gamma_i)| = 0$ and repeated then the system is unstable.

• $H_1 = (s+4) (s+s+j\omega)^2 (s+s-j\omega)^2$ Stable.

• $H_2 = (s+4) (s+s+j\omega)^2 (\underline{s-j\omega})^2$ Not stable.

modeling and simulation

Separate and Integrate observer representation.

Ex: 1) $\frac{d^4 y}{dt^4} + 5 \frac{d^3 y}{dt^3} + 4 \frac{d^2 y}{dt^2} + 2 \frac{dy}{dt} + 7y(t) = 4 \frac{d^3 x}{dt^3} + 3 \frac{d^2 x}{dt^2} + 2 \frac{dx}{dt} + 6x(t)$

$$\frac{d^4 y}{dt^4} + 5 \frac{d^3 y}{dt^3} + 4 \frac{d^2 y}{dt^2} + 2 \frac{dy}{dt} + 7y(t) = 4 \frac{d^3 x}{dt^3} + 3 \frac{d^2 x}{dt^2} + 2 \frac{dx}{dt} + 6x(t)$$

$$\frac{d^4 y}{dt^4} + 5 \frac{d^3 y}{dt^3} + 4 \frac{d^2 y}{dt^2} + 2 \frac{dy}{dt} + 7y(t) - 4 \frac{d^3 x}{dt^3} - 3 \frac{d^2 x}{dt^2} - 2 \frac{dx}{dt} = 6x(t) - 7y(t)$$

$$q_0$$

$$\frac{d^3 y}{dt^3} + 5 \frac{d^2 y}{dt^2} + 4 \frac{dy}{dt} - 4 \frac{d^2 x}{dt^2} - 3 \frac{dx}{dt} = 2x(t) - 2y(t) + \int q_0 dt$$

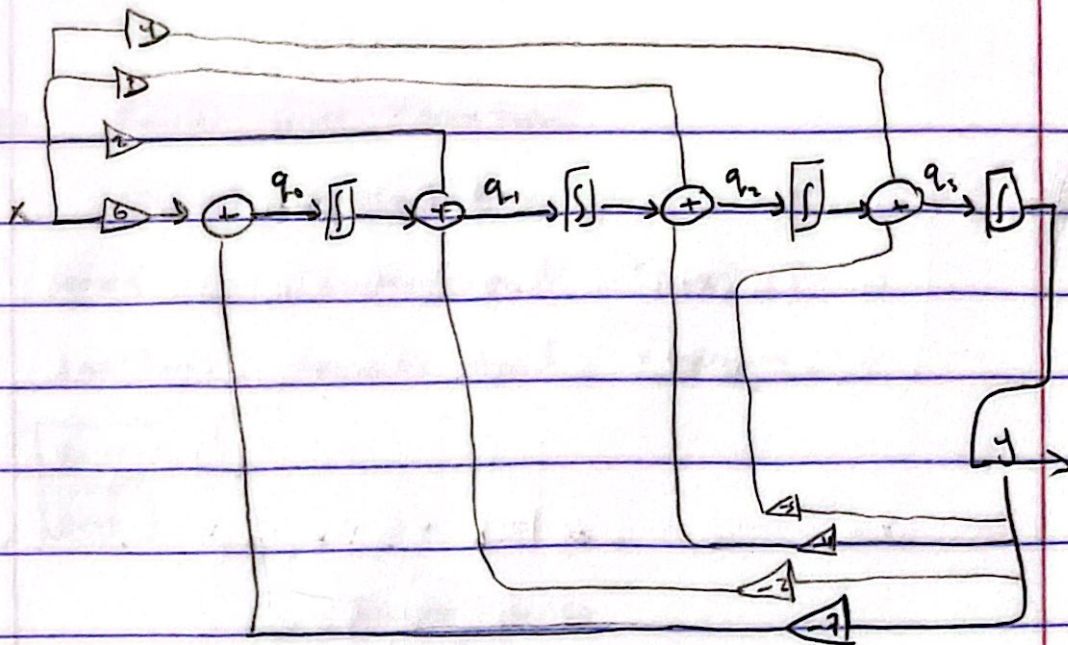
$$q_1$$

$$\frac{d^2 y}{dt^2} + 5 \frac{dy}{dt} - 4 \frac{dx}{dt} = 3x(t) - 4y(t) + \int q_1 dt$$

$$q_2$$

$$\frac{dy}{dt} = 4x(t) - 5y(t) + \int q_2 dt$$

$$\Rightarrow y(t) = \int q_3$$



$$2) \quad \frac{d^4 y}{dt^4} + \frac{3d^3 y}{dt^3} - \frac{5dy}{dt} + 2y(t) = 7 \frac{d^2 x}{dt^2} + 3x(t)$$

$$\frac{d^4 y}{dt^4} + \frac{3d^3 y}{dt^3} - \frac{5dy}{dt} - 7 \frac{d^2 x}{dt^2} = \underline{\underline{3x(t) - 2y(t)}}$$

q_0

ITS

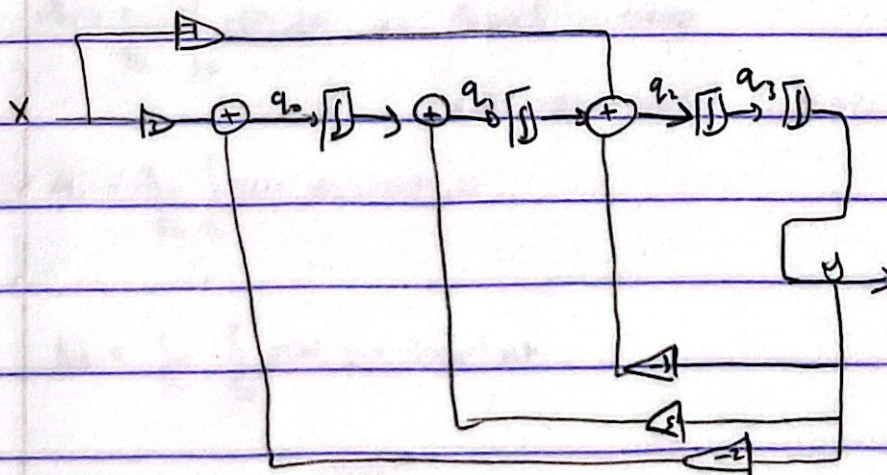
$$\frac{d^3 y}{dt^3} + \frac{3dy}{dt} - \frac{7dy}{dt} = \underline{\underline{5y(t) + \int q_0 q_1}}$$

ITS

$$\frac{d^2 y}{dt^2} = \underline{\underline{\int q_1 + 7x(t) - 3y(t)}}$$

$$\frac{dy}{dt} = \underline{\underline{\int q_2 dt}}$$

$$\Rightarrow y(t) = \underline{\underline{\int q_3}}$$



chapter 3:- Fourier Series / transform.

Spectral representation.

Series \rightarrow Periodic signal "power"

transform \rightarrow Aperiodic signal "energy"

Fourier
Integral
Series.

Fourier series

$x(t)$: periodic with period T_0 .

Trigonometric form.

$$x(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\omega_0 t) + \sum_{n=1}^{\infty} b_n \sin(n\omega_0 t)$$

$a_0, a_n, b_n \in \mathbb{R}$.

Singl. = convergent.

Complex exponential form.

$$x(t) = \sum_{n=-\infty}^{\infty} x_n e^{jn\omega_0 t}$$

$x_n \in \mathbb{C}$

doublet.

$$a_0 = \frac{1}{T_0} \int_{T_0} x(t) dt \rightarrow \text{Signal average}$$

• DC component, $f=0$

$$a_n = \frac{2}{T_0} \int_{T_0} x(t) \cos(n\omega_0 t) dt$$

$$b_n = \frac{1}{T_0} \int_{T_0} x(t) \sin(n\omega_0 t) dt$$

$$x_n = \frac{1}{T_0} \int_{T_0} x(t) e^{-jn\omega_0 t} dt$$

$$\Rightarrow \left\{ \begin{array}{l} a_0 = x_0 \\ a_n = 2 \operatorname{Re}(x_n) \\ b_n = -2 \operatorname{Im}(x_n) \end{array} \right. \quad \left\{ \begin{array}{l} a_0, n=0 \\ x_n \Rightarrow \frac{a_n - j b_n}{2}, n \geq 1 \\ \frac{a_n + j b_n}{2}, n \leq -1 \end{array} \right.$$

$$\Rightarrow |x_n| = \sqrt{\left(\frac{a_n}{2}\right)^2 + \left(\frac{b_n}{2}\right)^2} \\ = \frac{1}{2} \sqrt{a_n^2 + b_n^2}$$

Dirichlet theorem:

It's sufficient for $x(t)$ to have a Fourier series representation

that $x(t)$ be generally continuous and absolutely

integrable $\rightarrow \int_{T_0} |x(t)| dt$

$[4, 7]$ $\{5, 7, 11, 13, \dots\}$

not cancelled, countable set

- $x(t) \leq |x(t)|$

- $z = s + j\omega$

- $z^* = s - j\omega$

Symmetry properties of Fourier series coefficients.

1) if $x(t)$ is real then $X_n = X_n^*$

$$\rightarrow |X_n| = |X_{-n}| \quad \textcircled{1}$$

Amplitude spectra are symmetric.

$$\rightarrow \angle X_n = -\angle X_{-n} \quad \textcircled{2}$$

Phase spectra odd symmetry.

2) if $x(t)$ is real and even then X_n is real and even

$$\Rightarrow b_n = 0 \quad \forall n$$

3) if $x(t)$ is real and odd then X_n is imaginary and odd

$$\Rightarrow a_n = 0 \quad \forall n$$

$$X_n = \frac{a_n - jb_n}{2}$$

4) if $x(t)$ is real and alternating then $X_0 = a_0 = 0$

5) if $x(t)$ has half-wave odd symmetry then $X_n = 0$

$\forall n$ even

⇒ Parseval theorem:

periodic

let $x(t)$ be a signal that has a Fourier series

representation that the power of the signal can be

computed by $P_{av} = \sum_{n=-\infty}^{\infty} |X_n|^2$ $\xrightarrow{\text{or}}$ $P_{av} = |X_0|^2 + 2 \sum_{n=1}^{\infty} |X_n|^2$

ie $e^{j\omega_0 t} = \cos(\omega_0 t) + j \sin(\omega_0 t)$

$(z \cdot z^*) = z^* z$ $\xrightarrow{\text{real}}$ $X_n^* = X_n$

$e^{j\omega_0 t} = \cos(\omega_0 t) + j \sin(\omega_0 t) = (z_1 + z_2) = z_1^* + z_2^* = 2 z^*$

$e^{-j\omega_0 t} = 1, -j, j$ $(a+jb) (a-jb)$

$a^2 + b^2 = |z|^2$

$$\Rightarrow P_{av} = \frac{1}{T_0} \int_{T_0} |x(t)|^2 dt$$

$$x(t) = \sum_{n=-\infty}^{\infty} X_n e^{jn\omega_0 t}$$

$$\hookrightarrow x^*(t) = \sum_{n=-\infty}^{\infty} X_n^* e^{-jn\omega_0 t}$$

$$P_{av} = \frac{1}{T_0} \int_{T_0} x(t) x^*(t) dt$$

$$P_{av} = \frac{1}{T_0} \int_{T_0} \underbrace{x(t)}_{\text{out of } \sum} \sum_{n=-\infty}^{\infty} X_n^* e^{-jn\omega_0 t} dt$$

$$\Rightarrow X_n = \frac{1}{T_0} \int_{T_0} x(t) e^{-jn\omega_0 t} dt = \sum_{n=-\infty}^{\infty} X_n^* X_n$$

$$= \sum_{n=-\infty}^{\infty} |X_n|^2$$

Theorem.

The response of a LTI system with impulse response $h(t)$ and frequency response $H(\omega)$ for an input $x(t)$ that has Fourier freq. resp can be computed by $y(t) = \sum_{n=-\infty}^{\infty} x_n e^{jn\omega t} H(\omega)$

$$= \sum_{n=-\infty}^{\infty} |x_n| |H(\omega)| e^{j(n\omega t + \phi x_n + \phi H(\omega))}$$

$$\Rightarrow x_n e^{jn\omega t}$$

$$y_n(t) = |x_n| |H(\omega)| e^{j(n\omega t + \phi x_n + \phi H(\omega))}$$

$$y(t) = \sum_{n=-\infty}^{\infty} y_n(t) = \sum_{n=-\infty}^{\infty} \leftarrow$$

$$x_n = \frac{1}{T_0} \int_{T_0} x(t) e^{-jn\omega t} dt$$

$$AC$$

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

$$x(t) = 10 \cos(10t + \frac{\pi}{3}) + 30 \cos(20t + \frac{\pi}{6})$$

$$\Rightarrow y(t) = \downarrow + \downarrow (30 \left(\frac{2}{\sqrt{4+30^2}} \right) \cos(20t + \frac{\pi}{6} - \tan^{-1}(\frac{30}{2})) + (10 \left(\frac{2}{\sqrt{4+100}} \right) \cos(10t + \frac{\pi}{3} - \tan^{-1}(\frac{10}{2}))$$

$$\Rightarrow X(t) = \cos^2(\omega t)$$

f.s

$$\cos^2(\omega t) = \frac{1}{2} + \frac{1}{2} \cos(2\omega t)$$

$$= \frac{1}{2} + \frac{1}{2} \cos 2\omega t$$

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DC component

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n=1, fundamental

note:-

n=0, DC component

n=1, fundamental

n=2, first harmonic

n=3, second harmonic

$$\omega_0 T_0 = 2\pi$$

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$$\frac{2\pi}{T_0} \cdot T_0 = 2\pi$$

$$x(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\omega_0 t) + \sum_{n=1}^{\infty} b_n \sin(n\omega_0 t)$$

$$x(t) = \sum_{n=1}^{\infty} \frac{-4A}{n\pi} \sin(n\omega_0 t)$$

$$n = 2k+1$$

$$1 = 2k+1$$

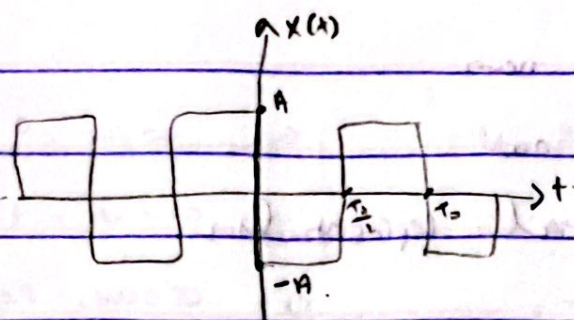
$$-1 = 2k+1$$

$$k=0$$

$$\sum_{k=0}^{\infty} \frac{-4A}{(2k+1)\pi} \sin((2k+1)\omega_0 t)$$

$$\Rightarrow x(t) = \sum_{n=1}^{\infty} \frac{2A}{n\pi} e^{jn\omega_0 t}$$

EX:-



$$x_n = x_{-n} \quad \begin{cases} |x_n| = |x_{-n}| \\ x_n = -x_{-n} \end{cases}$$

odd symmetry $\rightarrow x_n$ is imaginary and has odd sym.

$a_n = 0$ in "alternating"

$b_n = 0$ for n even half wave odd sym.

Sol:-

$$b_n = \frac{2}{T_0} \int_{-T_0/4}^{T_0/4} x(t) \sin(n\omega_0 t) dt$$

$$= \frac{2}{T_0} \left[\int_{-T_0/4}^0 A \sin(n\omega_0 t) dt + \int_0^{T_0/4} (-A) \sin(n\omega_0 t) dt \right]$$

$$= \frac{2}{T_0} \left[\left. -\frac{\cos(n\omega_0 t)}{n\omega_0} \right|_{-T_0/4}^0 + \left. \frac{\cos(n\omega_0 t)}{n\omega_0} \right|_0^{T_0/4} \right]$$

$$= \frac{2}{T_0} \left[\left. -\frac{\cos(n\omega_0 t)}{n\omega_0} \right|_{-T_0/4}^0 + \left. \frac{\cos(n\omega_0 t)}{n\omega_0} \right|_0^{T_0/4} \right]$$

$$= \frac{2}{T_0} \left[\left. -\frac{\cos(n\omega_0 t)}{n\omega_0} \right|_{-T_0/4}^0 + \left. \frac{\cos(n\omega_0 t)}{n\omega_0} \right|_0^{T_0/4} \right]$$

$$= -1 + \cos\left(\frac{n\omega_0 T_0}{2}\right) + \cos\left(\frac{n\omega_0 T_0}{2}\right) - 1$$

$$\therefore n \text{ odd} = \frac{-2}{\pi} (1+1) = -2 + 2 \left(\frac{n\omega_0 T_0}{2} \right)$$

$$\omega_0 T_0 = \frac{2\pi}{T_0} T_0 = 2\pi$$

$$= \frac{-4A}{\pi} = \frac{-2}{\pi} (1 - \cos(n\pi))$$

$$x_n = \begin{cases} x_0 = 0 = a_0 \\ x_n = a_n - j b_n \end{cases}$$

$$\text{So } x(t) = \sum_{\substack{n=1 \\ n \text{ odd}}}^{\infty} \frac{-4A}{\pi} \sin(n\omega_0 t)$$

$$x_n = a_n - j b_n = \frac{-4A}{\pi} j = \frac{2A}{\pi} j$$

$$x_{-n} = x_n^* = 0 - \frac{2A}{\pi} j$$

$$x_n = \begin{cases} 0, & \text{even} \\ \frac{2A}{n\pi}, & \text{odd} \end{cases}$$

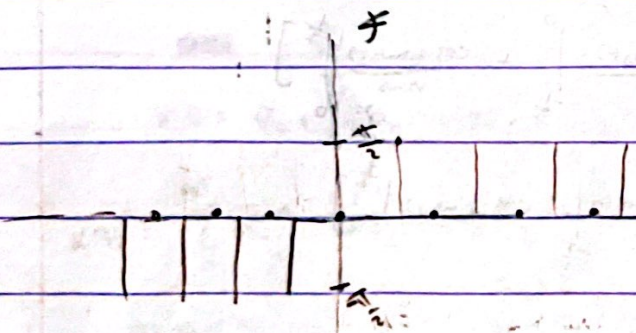
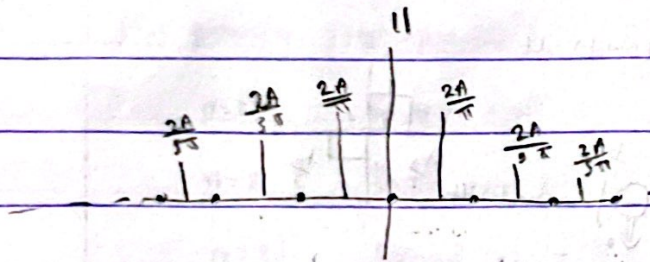
Discrete line spectral representation

$$|x_n| = \frac{2A}{n\pi}$$

odd

$$x_n = \begin{cases} \frac{2A}{n\pi}, & n > 0 \\ -\frac{2A}{n\pi}, & n < 0 \end{cases}$$

Cons. = 4 = 0.0



$$P_{av} = |x_0|^2 + \sum_{n=1}^{\infty} |x_n|^2$$

$$= 0 + \sum_{n=1}^{\infty} \frac{4A^2}{n^2\pi^2}$$

$$\omega_0 = 10$$

$$X_0 = 0$$

determine P_{av} in the band $\omega \in (0, 45)$

$$\omega \in [-45, 45]$$

$$\omega \in (0, 45)$$

$$n=0, \omega_0=0 \Rightarrow \frac{e^{j0} + e^{-j0}}{2} = \cos$$

$$n=1, \omega_0=10$$

$$n=2, \omega_0=20 \Rightarrow \Phi: \mathbb{R} \times \mathbb{R}$$

$$n=3, \omega_0=30 \quad (a, b)$$

$$n=4, \omega_0=40 \Rightarrow a \in \mathbb{R}, b \in \mathbb{R}$$

$$\begin{aligned} P_{av} &= |x_0|^2 + 2 \sum_{n=1}^{\infty} |x_n|^2 \\ &= 0 + 2 \left[\frac{4A^2}{\pi^2} + 0 + \frac{4A^2}{9\pi^2} + 0 \right] \text{ Watt} \end{aligned}$$

\Rightarrow Steady state system response to $x(t)$ using F.S.

System LTI

$H(\omega) \rightarrow$ freq. resp.

$$j(n\omega_0 t + \phi_n + \angle H(n\omega_0))$$

$$y(t) = \sum_{n=-\infty}^{\infty} |x_n| H(n\omega_0) e^{j(n\omega_0 t + \phi_n + \angle H(n\omega_0))}$$

$$\Rightarrow = \sum_{\text{odd } n} \frac{2A}{n\pi} |H(n\omega_0)| e^{j(n\omega_0 t + \frac{\pi}{2} - \tan^{-1}(\frac{n\omega_0}{2}))}$$

$$\begin{aligned} H(\omega) &= \frac{2}{2 + jn\omega_0} \\ |H(\omega)| &= \frac{2}{\sqrt{4 + n^2\omega_0^2}} \end{aligned}$$

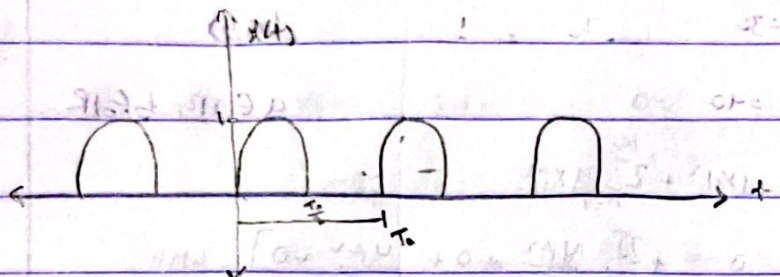
determine $y(t)$ approximated to 1 harmonic

$$\begin{aligned} \tilde{y}(t) &= \frac{2A}{\pi} |H(\omega_0)| e^{j(\omega_0 t + \frac{\pi}{2} - \tan^{-1}(\frac{\omega_0}{2}))} + \frac{2A}{3\pi} |H(3\omega_0)| e^{j(3\omega_0 t + \frac{\pi}{2} - \tan^{-1}(\frac{3\omega_0}{2}))} \\ \text{pos} & \\ &+ \frac{2A}{\pi} |H(\omega_0)| e^{j(\omega_0 t - \frac{\pi}{2} + \tan^{-1}(\frac{\omega_0}{2}))} + \frac{2A}{3\pi} |H(3\omega_0)| e^{j(3\omega_0 t - \frac{\pi}{2} + \tan^{-1}(\frac{3\omega_0}{2}))} \\ \text{neg} & \\ &= \frac{2A}{\pi} |H(\omega_0)| \left[e^{j(\omega_0 t + \frac{\pi}{2} - \tan^{-1}(\frac{\omega_0}{2}))} + e^{j(\omega_0 t - \frac{\pi}{2} + \tan^{-1}(\frac{\omega_0}{2}))} \right] + \frac{2A}{3\pi} |H(3\omega_0)| \left[e^{j(3\omega_0 t + \frac{\pi}{2} - \tan^{-1}(\frac{3\omega_0}{2}))} + e^{j(3\omega_0 t - \frac{\pi}{2} + \tan^{-1}(\frac{3\omega_0}{2}))} \right] \end{aligned}$$

$$= \frac{4A}{\pi} |H(\omega)| \cos \left[\omega t + \frac{\pi}{2} - \tan^{-1} \left(\frac{\omega}{\omega_0} \right) \right] + \frac{4A}{3\pi} |H(\omega)| \cos \left[3\omega t + \frac{\pi}{2} - \tan^{-1} \left(\frac{3\omega}{\omega_0} \right) \right]$$

↳ Single Model

Ex:-



$$x(t) = \sin(\omega_0 t)$$

$$X_n = \frac{1}{T_0} \int_{-\frac{T_0}{2}}^{\frac{T_0}{2}} \sin(\omega_0 t) e^{-jn\omega_0 t} dt$$

$$= \frac{1}{2jT_0} \int_{-\frac{T_0}{2}}^{\frac{T_0}{2}} (e^{j\omega_0 t} - e^{-j\omega_0 t}) e^{-jn\omega_0 t} dt$$

$$= \frac{1}{2jT_0} \left[\int_{-\frac{T_0}{2}}^{\frac{T_0}{2}} e^{j\omega_0(1-n)t} dt - \int_{-\frac{T_0}{2}}^{\frac{T_0}{2}} e^{-j\omega_0(1+n)t} dt \right]$$

$$= \frac{1}{2jT_0\omega_0} \left[\frac{e^{j\omega_0(1-n)t}}{(1-n)} \Big|_{-\frac{T_0}{2}}^{\frac{T_0}{2}} + \frac{e^{-j\omega_0(1+n)t}}{(1+n)} \Big|_{-\frac{T_0}{2}}^{\frac{T_0}{2}} \right]$$

$$= \frac{-1}{4\pi} \left[\frac{e^{j(1-n)\pi}}{(1-n)} - \frac{e^{-j(1+n)\pi}}{(1+n)} \right] \quad n \neq \pm 1$$

$$e^{j(1-n)\pi} = \cos((1-n)\pi) + j \sin((1-n)\pi)$$

$$e^{-j(1+n)\pi} = \cos((1+n)\pi) + j \sin((1+n)\pi)$$

when n odd $\cos = 1$ $\sin = 0$

when n even $\cos = -1$ $\sin = 0$

$$X_n = 0 \quad , \text{ odd } , n \neq \pm 1$$

$$n \text{ even} \Rightarrow \frac{-1}{4\pi} \left[\frac{-2}{(n-1)} + \frac{-2}{(n+1)} \right]$$

$$\frac{1}{2\pi} \cdot \frac{2}{(1-n)} = \frac{1}{\pi} \cdot \frac{1}{(1-n)}$$

$$= \frac{1}{\pi(1-n)}$$

neg. con

$$\frac{\pi}{\pi} \text{ plus } 1 \text{ cos}$$

$$\frac{\pi}{\pi} \text{ cos } \pi$$

now when $n=1$

$$= \frac{1}{2jT_0} \int_0^{T_0/2} (e^{j\omega_0 t} - e^{-j\omega_0 t}) e^{-j\omega_0 t} dt$$

$$= \frac{1}{2jT_0} \left[\int_0^{T_0/2} e^0 dt - \int_0^{T_0/2} e^{-2j\omega_0 t} dt \right]$$

$$= \frac{1}{2jT_0} \left[1 \Big|_0^{T_0/2} - \frac{e^{-2j\omega_0 t}}{-2j\omega_0} \Big|_0^{T_0/2} \right] \Rightarrow \frac{e^{-j2\pi} - 1}{-j2\omega_0}$$

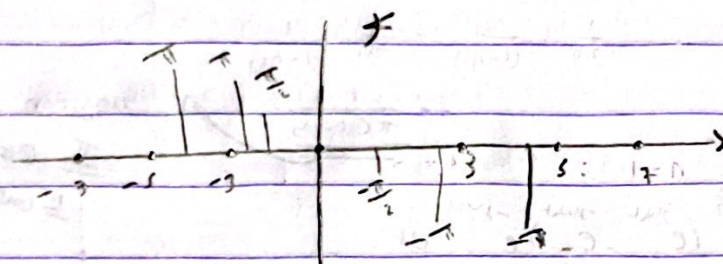
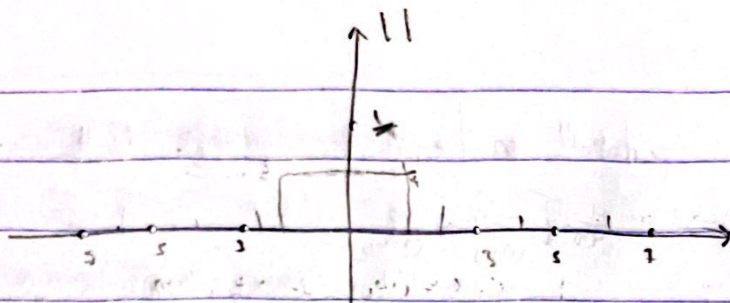
$$= \frac{1}{2jT_0} \cdot \left[\frac{T_0}{2} - 0 \right]$$

$$= \frac{1}{4j} = \frac{-j}{4}$$

$$\therefore X_{n=1} = \frac{-j}{4}$$

$$X_{n=-1} = \frac{+j}{4}$$

$$X_n = \begin{cases} 0 & , \text{ odd } + n \neq \pm 1 \\ \frac{1}{\pi(1-n)} & , n \text{ even} \\ \pm \frac{j}{4} & , n = \pm 1 \end{cases}$$



now compute the signal power in the band range $[0, 80] \text{ Hz}$ knowing that $b = 15$.

$$n=0 \rightarrow \phi=0 \rightarrow |x_0| = \frac{1}{\pi}$$

$$n=1 \rightarrow \phi=15 \rightarrow |x_1| = \frac{1}{4}$$

$$n=2 \rightarrow \phi=30 \rightarrow |x_2| = \frac{1}{3\pi}$$

$$n=3 \rightarrow \phi=45 \rightarrow |x_3| = 0$$

$$n=4 \rightarrow \phi=60 \rightarrow |x_4| = \frac{1}{15\pi}$$

$$n=5 \rightarrow \phi=75 \rightarrow |x_5| = 0$$

can be \pm $n=6 \rightarrow \phi=90 \rightarrow$ out of range.

$$P_{\text{avg}} = |x_0|^2 + (|x_1|^2 + |x_2|^2 + 0 + |x_4|^2 + 0) 2$$

$$= \frac{1}{\pi^2} + 2 \left(\frac{1}{16} + \left(\frac{1}{3\pi} \right)^2 + \left(\frac{1}{15\pi} \right)^2 \right)$$

note

$\tilde{y}(t)$ approximated \rightarrow fundamental.

$n=0$

$n \geq 1$

$$+j(\omega_0 t - \frac{\pi}{2} + \angle H(\omega_0))$$

$$-j(\omega_0 t - \frac{\pi}{2} + \angle H(\omega_0))$$

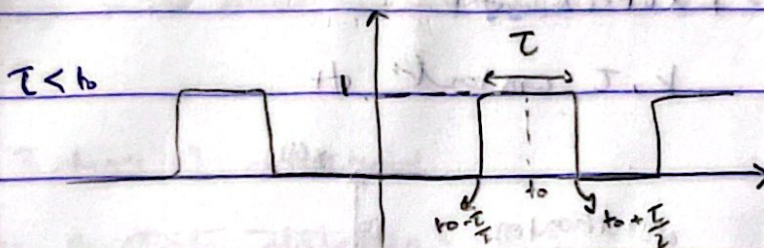
$$y(t) = x_0 |H(\omega_0)| + \frac{1}{4} |H(\omega_0)| e^{+j(\omega_0 t - \frac{\pi}{2} + \angle H(\omega_0))} + \frac{1}{4} |H(\omega_0)| e^{-j(\omega_0 t - \frac{\pi}{2} + \angle H(\omega_0))}$$

$$= \frac{1}{4} H(\omega_0) + \frac{2}{4} |H(\omega_0)| \cos(\omega_0 t - \frac{\pi}{2} + \angle H(\omega_0))$$

$$\bullet \frac{|Z_1|}{|Z_2|} = \frac{|Z_1|}{|Z_2|}$$

$$\bullet \angle \left(\frac{Z_1}{Z_2} \right)$$

$$\angle Z_1 - \angle Z_2$$



Ex:-

$$X_n = \frac{1}{T_0} \int_{t_0 - \frac{T}{2}}^{t_0 + \frac{T}{2}} e^{-jn\omega_0 t} dt$$

$$= \frac{1}{T_0} \frac{e^{-jn\omega_0 t}}{-jn\omega_0} \Big|_{t_0 - \frac{T}{2}}^{t_0 + \frac{T}{2}} = -\frac{1}{2\pi n j} \left[e^{-jn\omega_0(t_0 + \frac{T}{2})} - e^{-jn\omega_0(t_0 - \frac{T}{2})} \right]$$

$$= +\frac{1}{n\pi} e^{-jn\omega_0 t_0} \left[e^{-jn\omega_0 \frac{T}{2}} - e^{jn\omega_0 \frac{T}{2}} \right]$$

$$\bullet \text{Sinc}(x) = \frac{\sin(x)}{x}$$

$$X_n = \frac{1}{n\pi} e^{-jn\omega_0 t_0} \frac{\sin(n\pi b T)}{n\pi b T} = e^{-jn\omega_0 t_0} \frac{\sin(n\pi b T)}{n\pi b T}$$

$$= e^{-jn\omega_0 t_0} \text{Sinc}(n\pi b T)$$

note



same solution but without $e^{-jn\omega_0 t}$
 \downarrow
 shifting w.r.t

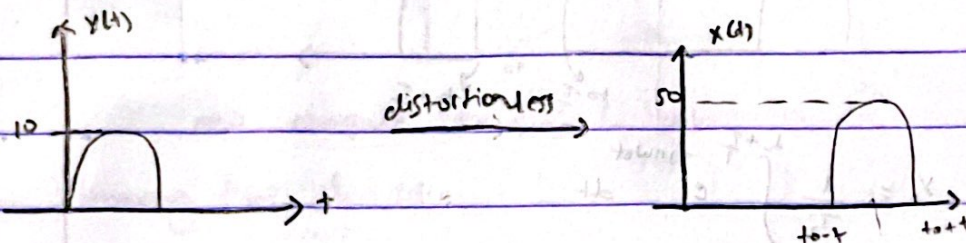
$$\Rightarrow H(\omega) = \mathcal{F}[h(t)] = \left. L[h(t)] \right|_{s=j\omega} = H(s) \Big|_{s=j\omega}$$

System and signal distortion

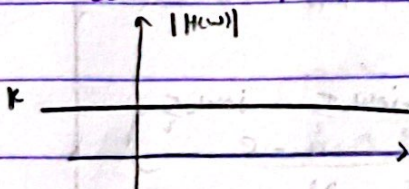
A system is said to be distortionless

$$\Leftrightarrow y(t) = k x(t - \tau) \quad \forall t$$

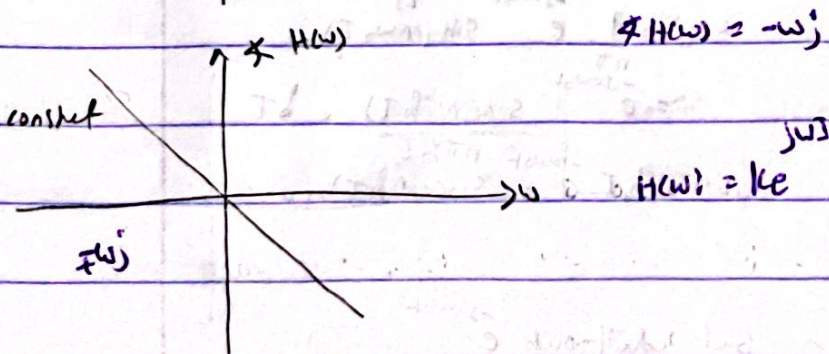
k, τ constant $\forall t$



Ideal channel:-



$$|H(\omega)| = \text{constant} \quad \forall \omega$$



$$\angle H(\omega) = -\omega \tau$$

$$H(\omega) = k e^{-j\omega \tau}$$

ex:-

$$H(\omega) = \frac{2}{4+j\omega}$$

$$|H(\omega)| = \frac{2}{\sqrt{16+\omega^2}}$$

function of ω "Amplitude distortion".

$$\angle H(\omega) = -\tan^{-1}\left(\frac{\omega}{4}\right) \quad \text{"phase distortion"}$$

→ So, it's distortion not distortionless

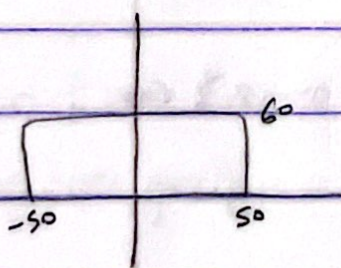
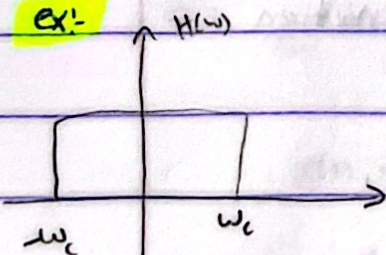
3-types of distortion:-

- 1) Amplitude distortion
- 2) phase distortion
- 3) frequency distortion

LTI

PL

ex:-



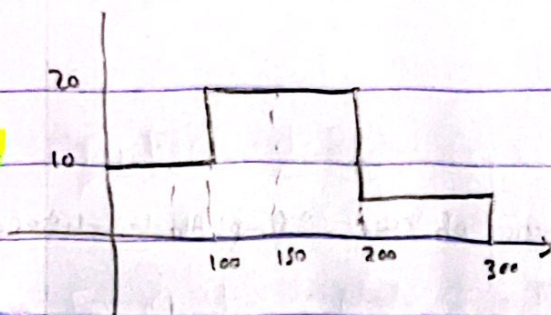
$$1 \Rightarrow x(t) = 10 \cos(70t + \frac{\pi}{6}) + 30 \cos(30t + \frac{\pi}{4})$$

$$2 \Rightarrow \hat{x}(t) = 10 \cos(30t + \frac{\pi}{6}) + 40 \cos(70t + \frac{\pi}{4})$$

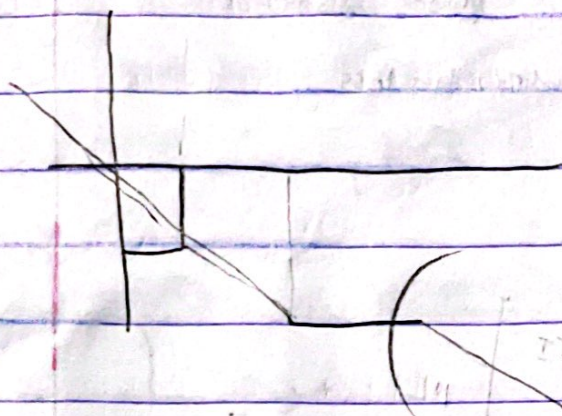
1, distortionless

2, distortion

ex:-



1



2

distortion

not pass de origine

• $x(t) = 30 \cos(20t) + 40 \sin(30t + \frac{\pi}{5})$ 1 : distortion less

2 : distortion

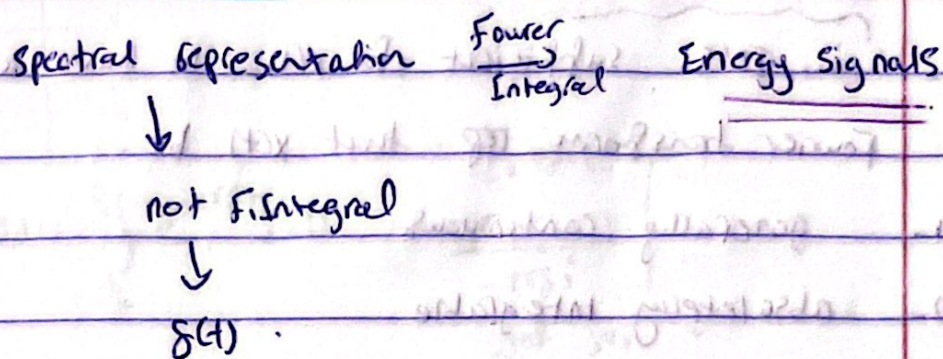
• $x(t) = 30 \cos(60t + \frac{\pi}{6}) + 20 \cos(80t + \frac{\pi}{6})$

1 : distortion less

2 : / /

Chapter (04):-

Fourier Transform:



F. transform.

$x(t)$ a spectral function $X(f)$ is said to be Fourier transform of $x(t) \Leftrightarrow \int_{-\infty}^{\infty} x(t) e^{-j2\pi ft} dt = \underline{X(f)}$ "convergent"

$x(t)$ is said to be the inverse Laplace transform of $X(f)$
 $\Leftrightarrow \int_{-\infty}^{\infty} X(f) e^{j2\pi ft} df = \underline{x(t)}$ "convergent"

$x(t), X(f)$ is a pair of Fourier transform.

$$x(t) \xrightleftharpoons[F^{-1}]{F} X(f)$$

\Rightarrow F.S. \rightarrow $x_p(t)$ \rightarrow discrete spectral rep.
periodic $f \in \mathbb{W}$

Dirichlet theorem:

It's sufficient for $x(t)$ to have a Fourier transform rep. just $x(t)$ be.

- 1- generally continuous.
- 2- absolutely integrable.

$$X(f) = \int_{-\infty}^{\infty} x(t) e^{-j2\pi ft} dt$$

$$[x(t)] = \text{unit / Hz} \quad \Rightarrow \quad |X(f)| \rightarrow \text{density of magnitude}$$

$|X(f)| \rightarrow$ density of magnitude

$$\text{Symmetry} \quad x(t) = x^*(t) \Rightarrow X(f) = X^*(-f)$$

properties of Fourier transform.

- 1- if $x(t)$ is real then

$$x(t) = x^*(-t) \quad \begin{cases} |X(f)| = |X(-f)| \\ \angle X(f) = -\angle X(-f) \end{cases}$$

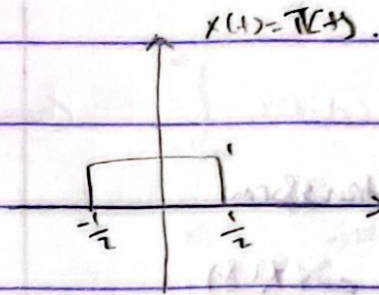
- 2- if $x(t)$ is real and even then $X(f)$ is real and even

- 3- if $x(t)$ is real and odd then $X(f)$ imaginary and odd

$$\sin(\omega t) = \frac{e^{j\omega t} - e^{-j\omega t}}{2j}$$

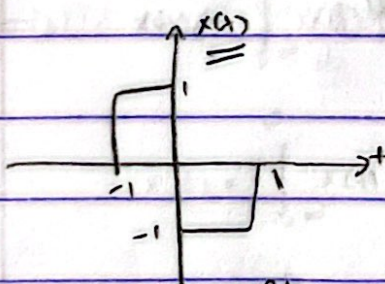
$$\text{series } f = n \frac{2\pi}{T} \rightarrow \omega$$

Ex:-



$$\begin{aligned}
 x(f) &= \int_{-1/2}^{1/2} e^{-j2\pi ft} dt = \frac{e^{-j2\pi ft}}{-j2\pi f} \bigg|_{-1/2}^{1/2} \\
 &= \frac{e^{-j\pi f} - e^{j\pi f}}{-j2\pi f} = \frac{\sin(\pi f)}{\pi f} \\
 &= \text{sinc}(f)
 \end{aligned}$$

Ex:-



$$\begin{aligned}
 x(f) &= \int_{-1}^0 e^{-j2\pi ft} dt + \int_0^1 e^{-j2\pi ft} dt \\
 &= \frac{e^{-j2\pi ft}}{-j2\pi f} \bigg|_{-1}^0 + \frac{e^{-j2\pi ft}}{-j2\pi f} \bigg|_0^1
 \end{aligned}$$

$$= \frac{-1 + e^{j2\pi f}}{j2\pi f} + \frac{e^{-j2\pi f} - 1}{j2\pi f} = \frac{-2 + e^{j2\pi f} + e^{-j2\pi f}}{j2\pi f}$$

$$= \frac{-2 + 2\cos(2\pi f)}{j2\pi f} = \frac{-2(1 - \cos(2\pi f))}{j2\pi f}$$

// f: odd

sine, even
odd * even = odd

$$= \frac{-2 \sin^2(\pi f)}{j\pi f} = \frac{j2\pi f \sin^2(\pi f)}{(\pi f)^2}$$

$$// = j2\pi f \sin^2(\pi f)$$

Fourier transform theorem:

1- Fourier transform is a linear transform

$$x(t) \leftrightarrow X(f) \quad , \quad x_1(t) \leftrightarrow X_1(f)$$

$$F[a x_1(t) + a_2 x_2(t)] = a_1 X_1(f) + a_2 X_2(f)$$

2- $x(t) \leftrightarrow X(f)$

$$x(t - t_0) \leftrightarrow X(f) e^{-j 2 \pi f t_0}$$

3- $x(t) \leftrightarrow X(f)$

$$x(at) \leftrightarrow \frac{1}{|a|} X\left(\frac{f}{a}\right)$$

4- $a = -1 \quad , \quad x(f) = X(-f)$

$$x(-t) \leftrightarrow X(-f)$$

5- duality

$$x(t) \leftrightarrow X(f)$$

$$X(t) \leftrightarrow x(f)$$

$$\delta(t) \leftrightarrow \text{sinc}(f)$$

$$\text{sinc}(t) \leftrightarrow \delta(f)$$

S₁

$$y = f(x)$$

S₂

$$x = f(y)$$

$$+ \leftrightarrow -f$$

2

$$\begin{aligned}
 &\Rightarrow \int_{-\infty}^{\infty} x(t-t_0) e^{-j2\pi f t} dt \\
 &= \int_{-\infty}^{\infty} x(t') e^{-j2\pi f (t'+t_0)} dt' \quad \begin{matrix} t' = t - t_0 \\ dt' = dt \end{matrix} \\
 &= e^{-j2\pi f t_0} \left[\int_{-\infty}^{\infty} x(t') e^{j2\pi f t'} dt' \right] \quad \begin{matrix} t \rightarrow \infty, t' \rightarrow \infty \\ t \rightarrow -\infty, t' \rightarrow -\infty \end{matrix} \\
 &= x(f) e^{-j2\pi f t_0}
 \end{aligned}$$

3

$$\begin{aligned}
 &\Rightarrow x(f) = \int_{-\infty}^{\infty} x(t) e^{j2\pi f t} dt \\
 &x(f) = \int_{-\infty}^{\infty} x(t) e^{j2\pi f t} dt \quad \begin{matrix} \text{so it's } -f \end{matrix} \\
 &= \int_{-\infty}^{\infty} x(t) e^{-j2\pi f t} dt = F[x(t)]_{f \rightarrow -f}
 \end{aligned}$$

$$\begin{aligned}
 x(t) &\leftrightarrow x(-t) & x(f) &\leftrightarrow x(-f) \\
 & & & \text{so } x(-t) \leftrightarrow x(-f)
 \end{aligned}$$

frequency shift theorem:-

$$x(t - t_0) \longleftrightarrow x(f) e^{-j2\pi f t_0}$$

$$x(t) e^{j2\pi f_0 t} \longleftrightarrow x(f - f_0)$$

$$x(f - f_0) \longleftrightarrow x(t) e^{-j2\pi f_0 t}$$

$$e^{j2\pi f_0 t} \sin(\omega t) \longleftrightarrow \pi(f)$$

$$e^{-j2\pi f_0 t} \sin(\omega t) \longleftrightarrow \pi(f - f_0)$$

Differentiation theorem:-

$$x(t) \longleftrightarrow x(f)$$

$$\frac{dx}{dt} \longleftrightarrow j2\pi f x(f)$$

$$\frac{d^n x(t)}{dt^n} \longleftrightarrow (j2\pi f)^n x(f)$$

\Rightarrow

$$x(t) = \int_{-\infty}^{\infty} x(f) e^{j2\pi f t} df$$

$$\frac{dx(t)}{dt} = \int_{-\infty}^{\infty} x(f) \left[\frac{d}{dt} e^{j2\pi f t} \right] df$$

$$= \int_{-\infty}^{\infty} \underbrace{x(f) \cdot j2\pi f}_{\text{}} e^{j2\pi f t} df$$

//

$$X(f) = \int_{-\infty}^{\infty} x(t) e^{j2\pi ft} dt$$

$$t \leftrightarrow f$$

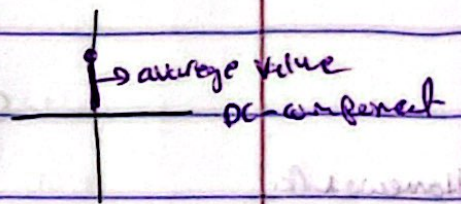
$$x(f) = \int_{-\infty}^{\infty} X(t) e^{j2\pi ft} dt$$

$$= \int_{-\infty}^{\infty} X(t) e^{-j2\pi ft} dt$$

$$X(f) \leftrightarrow X(-f)$$

$$F[\delta(t)] = ?$$

$$F[\delta(t)] = \int_{-\infty}^{\infty} \delta(t) e^{-j2\pi ft} dt = 1$$



$$\underline{\underline{\delta(t) \leftrightarrow 1}}$$

$$1 \leftrightarrow \delta(-f) = \delta(f)$$

lim as $\omega \rightarrow -\infty$ does not exist

Integration theorem:

$$x(t) \leftrightarrow X(f)$$

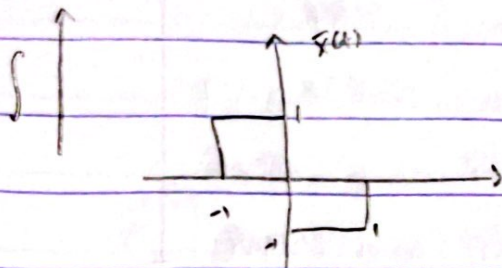
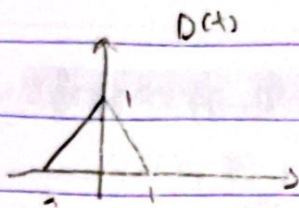
$$\int_{-\infty}^{\infty} x(\tau) d\tau \leftrightarrow \frac{X(f)}{j2\pi f} + \left[\frac{1}{2} X(0) \delta(f) \right]$$

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

$$F[y(t)] = \frac{F[\delta(t)]}{j2\pi f} + \frac{1}{2} F[\delta(t)] \delta(f)$$

$$= \frac{1}{j2\pi f} + \frac{1}{2} \delta(f) \quad \text{"super position"}$$

Ex:-



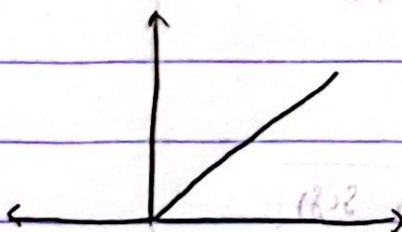
$$\bar{f}(t) \rightarrow j2\pi ft \sin^2(\pi ft)$$

$$F[D(t)] = \frac{j2\pi f \sin^2(\pi f)}{j2\pi f} + \frac{1}{2} j2\pi f \sin^2(\pi f) \Big|_0^1$$

homework: $\sin^2(\pi f) = \frac{1 - \cos(2\pi f)}{2}$

homework:

$$F[r(t)]$$



$$r(t) = t$$

$$F(r(t)) = \int_{-\infty}^{\infty} r(t) e^{-j2\pi ft} dt = \int_0^{\infty} t e^{-j2\pi ft} dt$$

$$= \left(\frac{-t e^{-j2\pi ft}}{(j2\pi f)} - \frac{e^{-j2\pi ft}}{(j2\pi f)^2} \right) \Big|_0^{\infty}$$

$$= \frac{1}{(j2\pi f)^2}$$

Convolution theorem:-

$$x_1(t) \longleftrightarrow x_1(f)$$

$$\mathcal{F}\{x_1(t) \otimes x_2(t)\} = x_1(f) \cdot x_2(f)$$

$$x_2(t) \longleftrightarrow x_2(f)$$

$$\mathcal{F}\{x_1(t) \otimes x_2(t)\} = x_1(f) \cdot x_2(f)$$

$$x(t) = \Pi(t) \otimes \Pi(t)$$

$$\Pi(t) \longleftrightarrow \text{sinc}(f)$$

$$\mathcal{F}\{\Pi(t) \otimes \Pi(t)\} = \text{sinc}(f) \cdot \text{sinc}(f) = \text{sinc}^2(f)$$

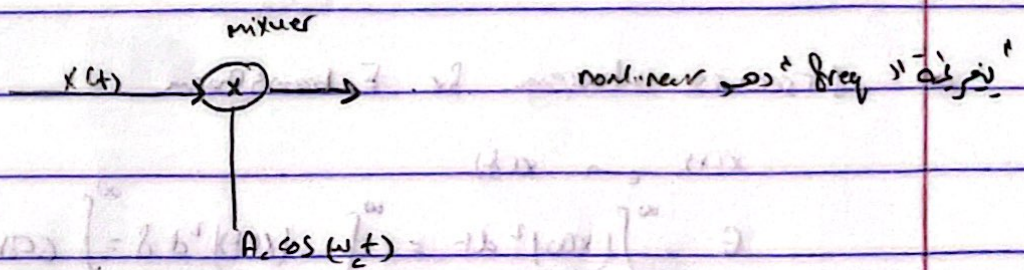
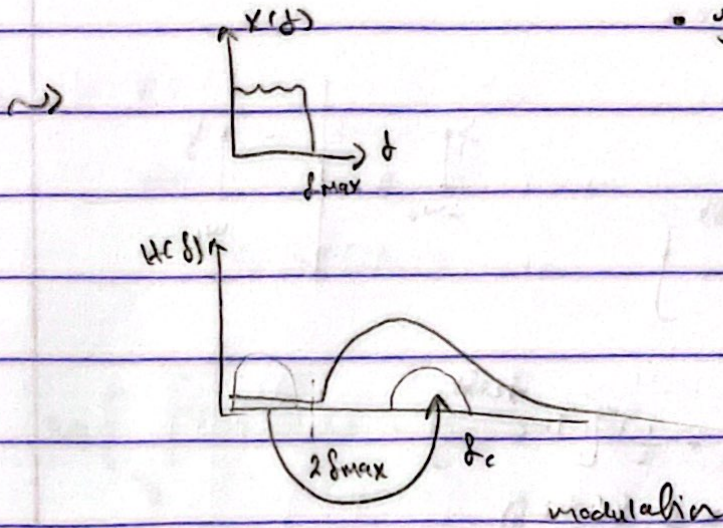
$$x_1(t) \longleftrightarrow x_1(f)$$

$$x_2(t) \longleftrightarrow x_2(f)$$

$$x_1(t) \cdot x_2(t) \longleftrightarrow x_1(f) \otimes x_2(f)$$



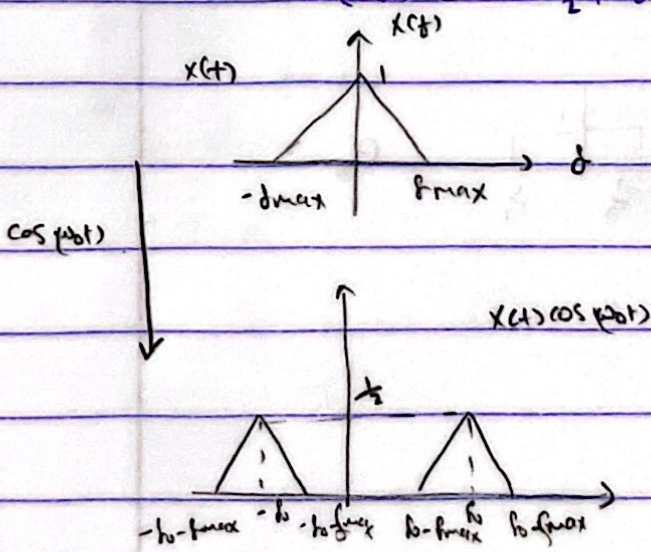
$$y(t) = x(t) \otimes h(t)$$



modulation theorem:-

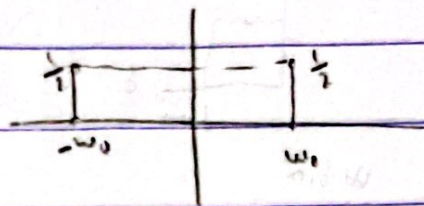
$$x(t) \longleftrightarrow X(\delta)$$

$$x(t) \cos(\omega_c t) \longleftrightarrow \frac{1}{2} X(\delta - \delta_c) + \frac{1}{2} X(\delta + \delta_c)$$



$$\Rightarrow x(t) = \cos(\omega_0 t)$$

$$F[\cos(\omega_0 t)] = F\left[\frac{e^{j\omega_0 t} + e^{-j\omega_0 t}}{2}\right]$$



$$= \frac{1}{2} F[e^{j\omega_0 t}] + \frac{1}{2} F[e^{-j\omega_0 t}]$$

$$= \frac{1}{2} \delta(\omega - \omega_0) + \frac{1}{2} \delta(\omega + \omega_0)$$

\Rightarrow Parseval's theorem for F. transform.

$$x(t) \longleftrightarrow X(\omega)$$

$$E = \int_{-\infty}^{\infty} |x(t)|^2 dt = \int_{-\infty}^{\infty} |X(\omega)|^2 d\omega = \int_{-\infty}^{\infty} G(\omega) d\omega$$

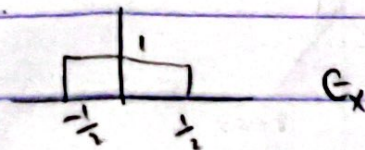
$G(\omega) = |X(\omega)|^2$

$$x(t) = \text{sinc}(t) \quad \text{Energy signal}$$

$$E_x(t) = \int_{-\infty}^{\infty} \text{sinc}^2(t) dt$$

$$\text{sinc}(t) \longleftrightarrow \Pi(\omega)$$

$$E = \int_{-\infty}^{\infty} |\Pi(\omega)|^2 d\omega$$



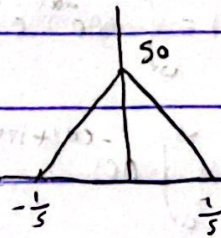
Homework:-

E?

$$x(t) = 10 \sin(0.2t) \quad \longleftrightarrow \quad \frac{10}{0.2} \Delta(f/0.2)$$

$$\text{So } \Delta(f/0.2)$$

$$50 \left[\int_{-\frac{1}{5}}^0 (5t+1) dt + \int_0^{\frac{1}{5}} (-5t+1) dt \right]$$



$$\Rightarrow \frac{1}{5} \Rightarrow \frac{1}{5} = 5$$

Ex:-

$$x(t) = Ae^{-\alpha t} u(t) \quad \alpha > 0.$$

Energy in the band $[0, B]$

$$X(f) = \int_0^B Ae^{-\alpha t} e^{-j2\pi ft} dt$$

$$= \int_0^B Ae^{-(\alpha + j2\pi f)t} dt = \left. \frac{A e^{-(\alpha + j2\pi f)t}}{-(\alpha + j2\pi f)} \right|_0^B$$

$$= A \left(0 + \frac{1}{\alpha + j2\pi f} \right)$$

$$\therefore x(f) = \frac{A}{\alpha + j2\pi f}$$

$$\Rightarrow \int_{-B}^B \left[\frac{A}{\alpha + j2\pi f} \right]^2 df$$

$$= A^2 \int_{-B}^B \frac{1}{\alpha^2 + (2\pi f)^2} df$$

$$\text{let } v = \frac{2\pi f}{\alpha}$$

$$dv = \frac{2\pi}{\alpha} df$$

$$f = -B \rightarrow v = -\frac{2\pi B}{\alpha}$$

$$f = B \rightarrow v = \frac{2\pi B}{\alpha}$$

$$= \frac{A^2}{\alpha^2} \int_{-B}^B \frac{1}{1 + \left(\frac{2\pi f}{\alpha}\right)^2} df$$

$$= \frac{A^2}{\alpha^2} \int_{-\frac{2\pi B}{\alpha}}^{\frac{2\pi B}{\alpha}} \frac{1}{1+v^2} \cdot \frac{\alpha dv}{2\pi}$$

$$= \frac{A^2}{2\pi\alpha} \int_{-\frac{2\pi B}{\alpha}}^{\frac{2\pi B}{\alpha}} \frac{1}{1+v^2} dv = \frac{A^2}{2\pi\alpha} \left[\tan^{-1}(v) \right]_{-\frac{2\pi B}{\alpha}}^{\frac{2\pi B}{\alpha}}$$

$$= \frac{A^2}{2\pi\alpha} \cdot 2 \tan^{-1}\left(\frac{2\pi B}{\alpha}\right)$$

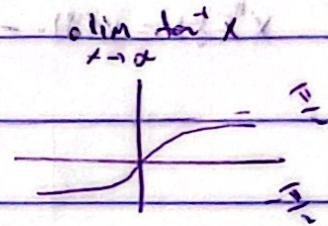
$$E_B = \frac{N^2}{4\alpha} \lim_{\beta \rightarrow \infty} \ln^{-1} \left(\frac{2\pi\beta}{\alpha} \right)$$

$$\lim_{\beta \rightarrow \infty}$$

$$= \frac{N^2}{4\alpha} \cdot \frac{\pi}{2} = \frac{N^2}{2\alpha}$$

$$\Rightarrow X(t) = \sum_n x_n e^{jn\omega_0 t}$$

$$P_{av} = \sum_{n=-\infty}^{\infty} X_n Y_n$$



Hilbert transform.

$X(t)$ signal $X^H(t)$ is said to be the Hilbert transform of

Signal of $X(t) \Leftrightarrow$

$$X^H(t) = X(t) \otimes \frac{1}{\pi}$$

$$= \int_{-\infty}^{\infty} \frac{X(\tau)}{\pi(t-\tau)} d\tau \quad \text{"converges"}$$

Hilbert transformed signal is orthogonal to the signal

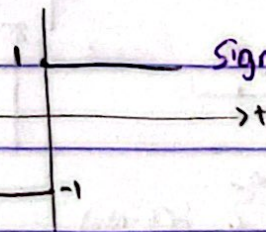
$$X^H(t) \perp X(t), \quad X^H(t) = X(t) \cdot F\left[\frac{1}{\pi t}\right]$$

$$\text{Sign}(t) = 2u(t) - 1$$

$$F[\text{Sign}(t)] = 2F[u(t)] - F[1]$$

$$= 2 \left[\frac{1}{j2\pi f} + \frac{1}{2} \delta(f) \right] - \delta(f)$$

$$= \frac{1}{j\pi f}$$



$$\text{Signum}(t) \cdot \text{Signum}(t)^H = \begin{cases} 1 & t > 0 \\ -1 & t < 0 \end{cases}$$

By duality:-

$$F\left[\frac{1}{j\omega}\right] = j \operatorname{sign}(-\delta) = -j \operatorname{sign}(\delta)$$

$$\frac{1}{j\omega} \longleftrightarrow -j \operatorname{sign}(\delta)$$

$$X^*(\delta) = X(\delta) \cdot -j \operatorname{sign}(\delta)$$

$$|X^*(\delta)| = |X(\delta)|$$

$$X^*(\delta) = \begin{cases} X(\delta) - \frac{j}{2} & \delta > 0 \\ X(\delta) + \frac{j}{2} & \delta < 0 \end{cases}$$

note:-

$$X(\omega) \rightarrow X(\delta)$$

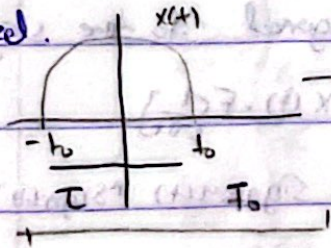
$$\int X(\omega) d\omega \rightarrow \frac{X(\delta)}{j2\pi\delta}$$

Orthogonality

train of $\delta(t)$

$$\text{train of } \delta(t) = \sum_{n=-\infty}^{\infty} \delta(t - nT_0)$$

time-limited

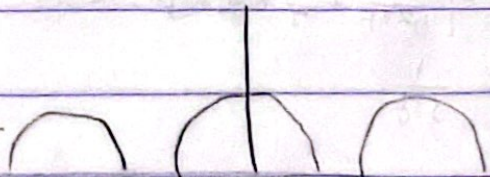


$$\sum_{n=-\infty}^{\infty} \delta(t - nT_0)$$

$$\Rightarrow x(t) \alpha \sum_{n=-\infty}^{\infty} \delta(t - nT_0)$$

$$= \sum_{n=-\infty}^{\infty} [x(t) \alpha \delta(t - nT_0)]$$

$$= \sum_{n=-\infty}^{\infty} x(t - nT_0) \text{ "periodic"}$$



periodic signal.

$$x_p(t) = \sum_{-\infty}^{\infty} x(t - nb_0) \quad \text{Fourier transform}$$

$$\downarrow \text{f. series.}$$

$$\sum_{-\infty}^{\infty} x_n e^{j2\pi n b_0 t}$$

$$\downarrow$$

$$F \left[\sum_{-\infty}^{\infty} x_n e^{j2\pi n b_0 t} \right]$$

$$= \sum_{-\infty}^{\infty} x_n F \left[e^{j2\pi n b_0 t} \right] = \sum_{-\infty}^{\infty} x_n \delta(f - nb_0)$$

Ex.-

$$x(t) = \sum_{-\infty}^{\infty} \delta(t - nb_0)$$

$F[x(t)]$

$$x(t) = \sum_{-\infty}^{\infty} x_n e^{j2\pi n b_0 t}$$

$$x_n = \frac{1}{T_0} \int_{T_0} \delta(t) e^{-j2\pi n b_0 t} dt$$

$$= \frac{1}{T_0} \delta_n$$

$$\Rightarrow \sum_{-\infty}^{\infty} \delta(t - nb_0) \longleftrightarrow \delta \sum_{-\infty}^{\infty} \delta(f - nb_0)$$

transform of a train of $\delta(t)$ is

a scaled train (δ_0) in frequency domain.

Summary:-

Hilbert transform \rightarrow generation of an orthogonal signal.

$$x^{(H)}(t) = x(t) @ \frac{1}{f_s}$$

$$x^{(H)}(t) \rightarrow |x^{(H)}(t)| = |x(t)|$$

$$\rightarrow \begin{cases} \angle x(t) - \frac{\pi}{2}, & f > 0 \\ \angle x(t) + \frac{\pi}{2}, & f < 0 \end{cases}$$

$$\int_0^\infty x(t) \cdot x^{(H)}(t) dt = 0$$

Periodic signal / time limited signal.

Periodic \rightarrow

$$x_p(t) = x(t) \cdot \sum_{n=-\infty}^{\infty} \delta(t - nT_0)$$

$$\bullet \quad F \left[\sum_{n=-\infty}^{\infty} x(t - nT_0) \right] \xrightarrow{\text{F.S.}} F[\text{series}]$$

$\sum_{n=-\infty}^{\infty} x_n e^{jn\omega_0 t}$

$$= \sum_{n=-\infty}^{\infty} x_n \delta(f - n f_0)$$

$$\bullet \quad F \left[\sum_{n=-\infty}^{\infty} \delta(t - nT_0) \right] \xrightarrow{\text{F.S.}} \sum_{n=-\infty}^{\infty} \delta(f - n f_0)$$

$x_n = \frac{1}{T_0} = f_0$

\rightarrow Fourier theorem + conversion theorem.

$$F[X_p(t)] = F(x(t)) \cdot F\left[\sum_{n=-\infty}^{\infty} \delta(t - nT_0)\right]$$

$$= x(f) \cdot \sum_{n=-\infty}^{\infty} \delta(f - n f_0)$$

$$F[X_p(t)] = f_0 \sum_{n=-\infty}^{\infty} x(n f_0) \delta(f - n f_0)$$

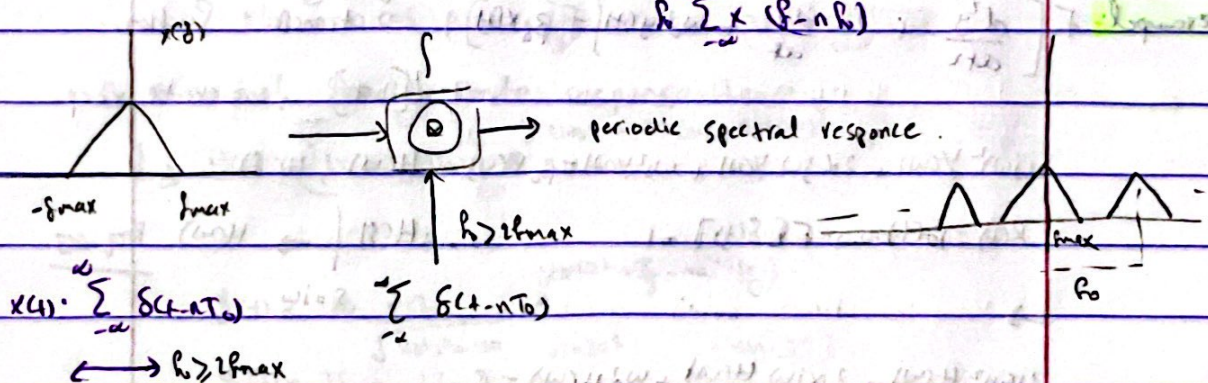
$$= f_0 \sum_{n=-\infty}^{\infty} x(f - n f_0) \delta(f - f_0)$$

Sampling:

$$x(t) \cdot \sum_{n=-\infty}^{\infty} \delta(t - nT_0) \rightarrow x(f) \otimes F\left[\sum_{n=-\infty}^{\infty} \delta(t - nT_0)\right]$$

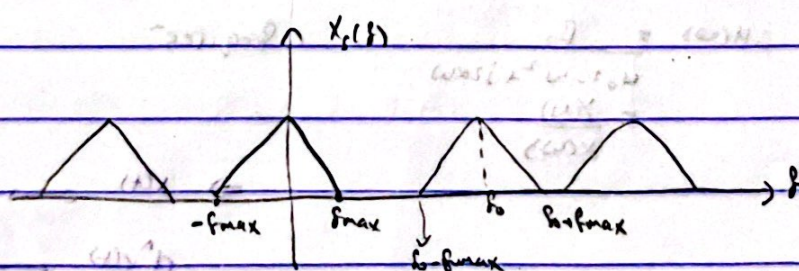
$$= \sum_{n=-\infty}^{\infty} x(f) \otimes f_0 \delta(f - n f_0)$$

$$= f_0 \sum_{n=-\infty}^{\infty} x(f - n f_0)$$



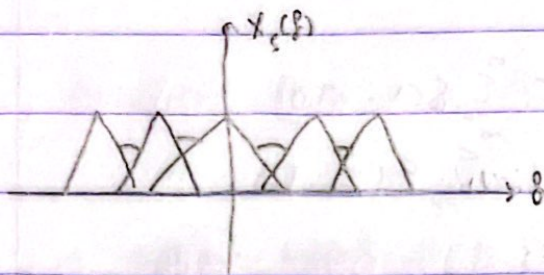
$$f_0 \sum_{n=-\infty}^{\infty} x(f - n f_0)$$

periodic



$$f_0 - f_{max} \geq f_{max}$$

$$f_0 \geq 2f_{max} = f_p \quad \text{Nyquist sampling frequency}$$



Aliasing \rightarrow No-signal reconstruction.

Preq. Dis

$$F[X_p(t)] = \int_{-\infty}^{\infty} x_p(t) \delta(t - nT) dt \\ = \int_{-\infty}^{\infty} \sum_{n=-\infty}^{\infty} x(nT) \delta(t - nT) dt$$

Dynamic System:-

example: $F\left[\frac{d^2 y}{dt^2} + 2\alpha \frac{dy}{dt} + \omega_0^2 y(t)\right] = F[\beta_0 x(t)]$

$$L\left[\frac{dx(t)}{dt}\right] = sX(s) - x(0)$$

transfer function.

$$L[h(t)] \rightarrow \text{zero state resp.}$$

$$(j\omega)^2 Y(\omega) + 2\alpha j\omega Y(\omega) + \omega_0^2 Y(\omega) = \beta_0 X(\omega)$$

$$X(t) = \delta(t) \rightarrow F[\delta(t)] = 1$$

$$H(s) \rightarrow H(\omega) \text{ requires } s = j\omega$$

\rightarrow

$$(j\omega)^2 H(\omega) + 2\alpha j\omega H(\omega) + \omega_0^2 H(\omega) = \beta_0$$

$$H(\omega) [] = \beta_0$$

$$j\omega H(\omega) = \frac{\beta_0}{\omega_0^2 - \omega^2 + j2\alpha\omega}$$

Preq. res⁻

$$= \frac{Y(\omega)}{X(\omega)}$$

$$\Rightarrow x(t) \longleftrightarrow y(t)$$

$$\frac{d^n x(t)}{dt^n} \longleftrightarrow \frac{(j\omega)^n X(\omega)}{j\omega}$$

$$\text{Integ } \int \rightarrow \frac{1}{s}$$

$$\frac{1}{s^2}$$

$$H(s) = \frac{Y(s)}{X(s)}$$

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

$$s(t) \rightarrow 1$$

Ex:-

$$\frac{dy}{dt} + 10y(t) = 12x(t)$$

$$(j\omega)Y(\omega) + 10Y(\omega) = 12X(\omega)$$

$$Y(\omega) [j\omega + 10] = 12X(\omega)$$

• Freq. resp

$$H(\omega) = \frac{Y(\omega)}{X(\omega)} = \frac{12}{j\omega + 10}$$

$$|H(\omega)| = \frac{12}{\sqrt{\omega^2 + 100}}$$

$$\angle H(\omega) = -\tan^{-1} \frac{\omega}{10}$$

• Final $y(t)$

$$x(t) = 10 \cos(40t + \frac{\pi}{3}) + 15 \sin(30t + \frac{\pi}{6})$$

• Sinusoidal Steady state response

$$y(t) = \left\{ |X(\omega)| |H(\omega)| e^{j(\omega t + \angle X(\omega) + \angle H(\omega))} \right\}$$

$$y_1(t) = 10 \cdot \frac{12}{\sqrt{40^2 + 100}} e^{j(40t + \frac{\pi}{3} - \tan^{-1} \frac{40}{10})}$$

$$y_2(t) = 15 \cdot \frac{12}{\sqrt{30^2 + 100}} e^{j(30t - \tan^{-1} \frac{30}{10})}$$

$$\Rightarrow Y(s) = H(s) \cdot X(s) \quad (1) \times (2) = (1) \times (2) \quad (1) \times (2)$$

$$y(t) = \mathcal{L}^{-1}[H(s) \cdot X(s)] \quad (1) \times (2) = (1) \times (2) \quad (1) \times (2)$$

LTI $H(s) = \frac{P(s)}{Q(s)} \rightarrow \text{polynomial}$ $\rightarrow \mathcal{L}^{-1}$ partial fraction

proper system:

dynamic of the system $y(t) \rightarrow$ dynamic of $x(t)$

ex:-

$$\frac{4d^2y}{dt^2} + 6\frac{dy}{dt} + 5y(t) = \frac{5d^2x}{dt^2} + 7x(t)$$

proper system

$$Y(s) [-4s^2 + 6s + 5] = (5s^2 + 7) X(s)$$

$$Y(s) = \underbrace{H(s)}_{\text{proper}} \cdot X(s)$$

LTI

$$Y(s) = \frac{p(s)}{q(s)} \rightarrow \text{excitation} \quad \text{order } p(s) \leq \text{order } q(s)$$

$q(s) \rightarrow$ system

$\rightarrow \mathcal{L}^{-1}$ [partial fraction]

Steady state response to periodic signal.

by Fourier transform.

by F. series $\rightarrow y(t) = \sum_{-\infty}^{\infty} |X_n| |H(n\omega)| e^{jcn\omega t + \phi X_n + \phi H(n\omega)}$

input signal $x(t)$ periodic

$$x(t) = \sum_{-\infty}^{\infty} X_n e^{j\omega t n}$$

$$y(t) = x(t) \otimes h(t)$$

$$Y(f) = F[x(t)] \cdot F[h(t)] = H(f) \cdot \sum_{-\infty}^{\infty} X_n \delta(f - n\omega)$$

$$F\left[\sum_{-\infty}^{\infty} X_n e^{j\omega t n}\right]$$

$$\Rightarrow Y(f) = \sum_{-\infty}^{\infty} X_n H(n\omega) \delta(f - n\omega)$$

$$y(t) = F^{-1}(Y(f))$$

$$y(t) = \sum_{-\infty}^{\infty} \left[X_n H(n\omega) \int_{-\infty}^{\infty} \delta(f - n\omega) e^{j2\pi f t} df \right]$$

$$= \sum_{-\infty}^{\infty} X_n H(n\omega) e^{j2\pi n\omega t}$$

$$= \sum_{-\infty}^{\infty} |X_n| |H(n\omega)| e^{j(2\pi n\omega t + \phi X_n + \phi H(n\omega))}$$

$$\Rightarrow \text{F.T } x(f) = \int_{-\infty}^{\infty} x(t) e^{-j2\pi f t} dt$$

$$\text{IFT } x(t) = \int_{-\infty}^{\infty} x(f) e^{j2\pi f t} df$$

Energy spectral density function.

$$x(t) \leftrightarrow x(f)$$

Parseval's theorem $E = \int_{-\infty}^{\infty} |x(f)|^2 df$

$$G_x(f) = |x(f)|^2 = \int_{-\infty}^{\infty} G_x(f) df$$

$$G_x(f) = |x(f)|^2$$

$$y(f) = H(f) \cdot x(f)$$

$$|y(f)| = |x(f)| \cdot |H(f)|$$

$$G_y(f) = |H(f)|^2$$

$$G_y(f), G_x(f)$$

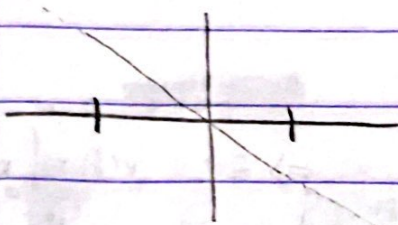
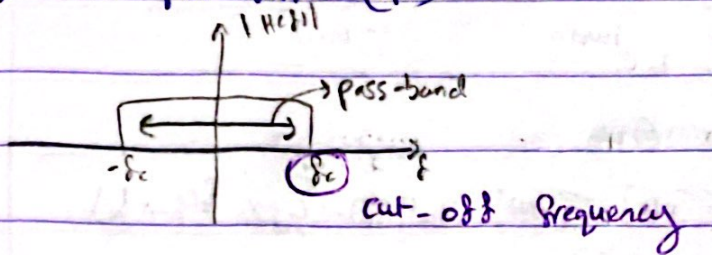
$$G_y(f) = |x(f)|^2 \cdot |H(f)|^2$$

$$G_y(f) = G_x(f) |H(f)|^2$$

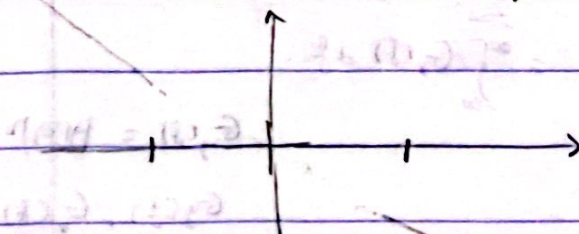
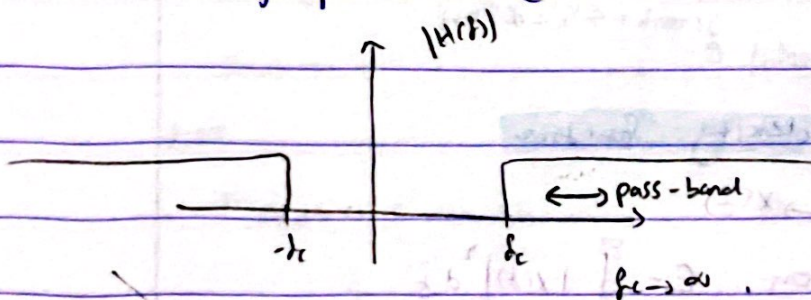
Filters:-

Ideal filters \rightarrow Amplitude spectra.

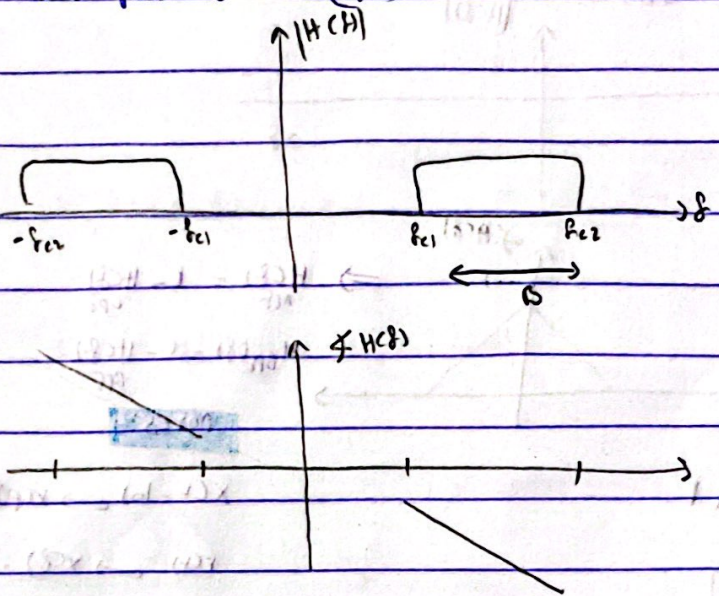
1) Low pass filter (LPF)



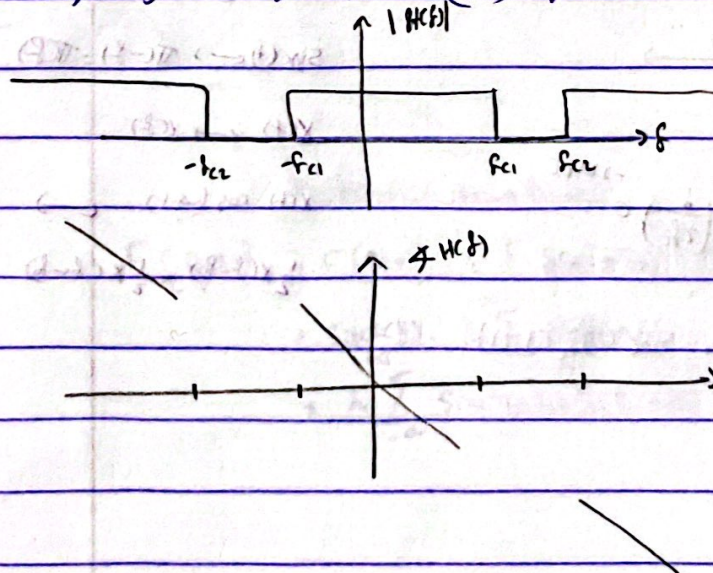
2) High pass filter (HPF)



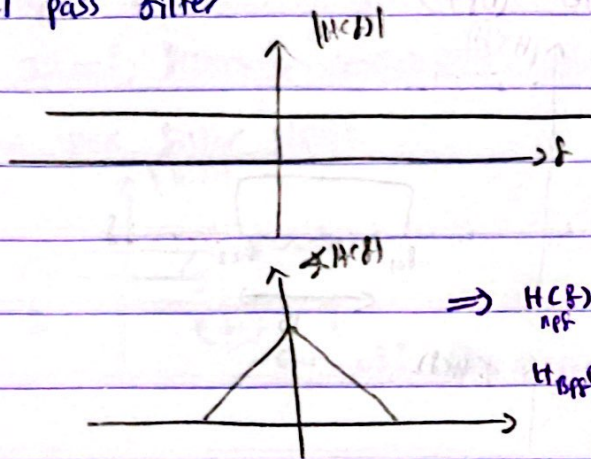
3) Band pass filter (BPF)



4) Band Reject Filter (BRF) Notch



5) All pass filter



$$\Rightarrow H_{APF}(f) = 1 - H_{LPF}(f)$$

$$H_{APF}(f) = 1 - H_{LPF}(f)$$

Notes:-

$$x(t - t_0) \leftrightarrow x(f) e^{-j2\pi f t_0}$$

$$x(t) \leftrightarrow x(f)$$

$$x(at) \leftrightarrow \frac{1}{|a|} x(f/a)$$

$$\text{Tri}(t) \leftrightarrow \text{sinc}(f)$$

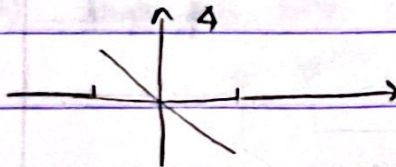
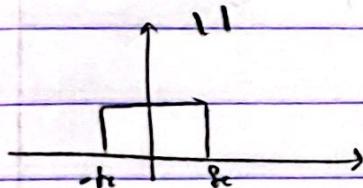
$$\text{sinc}(t) \leftrightarrow \text{Tri}(f) = \text{Tri}(f)$$

$$x(t) \leftrightarrow x(f)$$

$$x(t) \cos(\omega_0 t) \leftrightarrow \frac{1}{2} [x(f - f_0) + x(f + f_0)]$$

$$\frac{1}{2} x(t - t_0) \leftrightarrow \frac{1}{2} x(f - f_0)$$

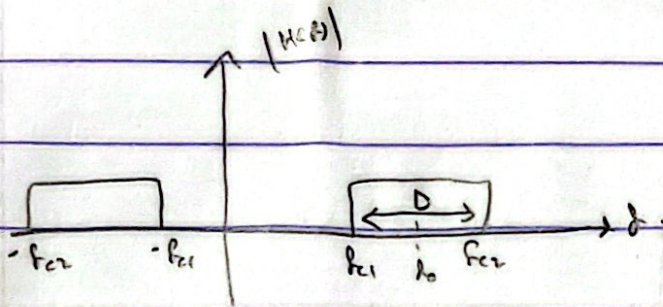
Ex:-



$$H_{LPF}(f) = \pi \left(\frac{b}{2f_c} \right) e^{-j2\pi f t_0}$$

$$h_{LPF}(t) = 2f_c \text{sinc}(2f_c(t - t_0))$$

EX:-

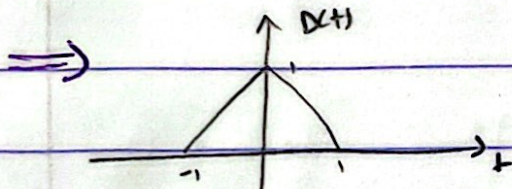


$$\Rightarrow B = f_{c2} - f_{c1}$$

$$f_0 = \frac{f_{c1} + f_{c2}}{2}$$

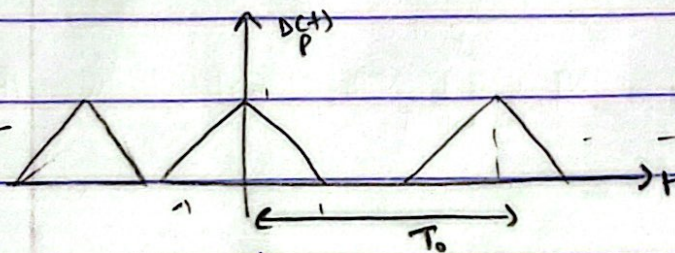
$$H_{\text{BPF}}(f) = \pi \left(\frac{f - f_0}{B} \right) e^{-j2\pi f t} + \pi \left(\frac{f + f_0}{B} \right) e^{-j2\pi f t}$$

$$h_{\text{BPF}}(t) = h_{\text{LP}}(t) + \cos[2\pi f_0(t - T)]$$



$$D_p(t) = D(t) \otimes \sum_{-\infty}^{\infty} \delta(t - nT_0)$$

$$\Rightarrow D(t) \leftrightarrow \text{sinc}^2(f)$$



↓ Fourier transform

$$\begin{aligned} F[D_p(t)] &= F[D(t)] \cdot F\left[\sum_{-\infty}^{\infty} \delta(t - nT_0)\right] \\ &= \text{sinc}^2(f) \cdot \sum_{-\infty}^{\infty} \delta(f - n/T_0) \\ &= T_0 \sum_{-\infty}^{\infty} \text{sinc}^2(n/T_0) \delta(f - n/T_0) \end{aligned}$$

Chapter (5):

Discrete Systems and Signals.

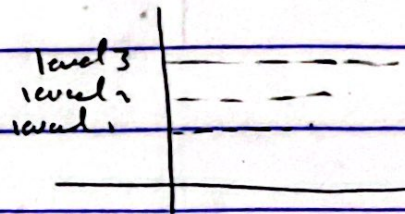
$x(t) : t \in \mathbb{R} \rightarrow \mathbb{R} \rightarrow \text{Analog}$

$x[n] : n \in \mathbb{Z} \rightarrow \mathbb{R} \rightarrow \text{stair}$

$x[n] : t \in \mathbb{N} \rightarrow \mathbb{R} \rightarrow \text{Discrete}$

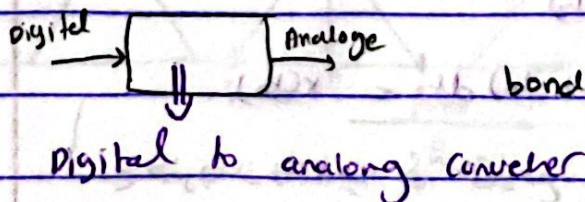
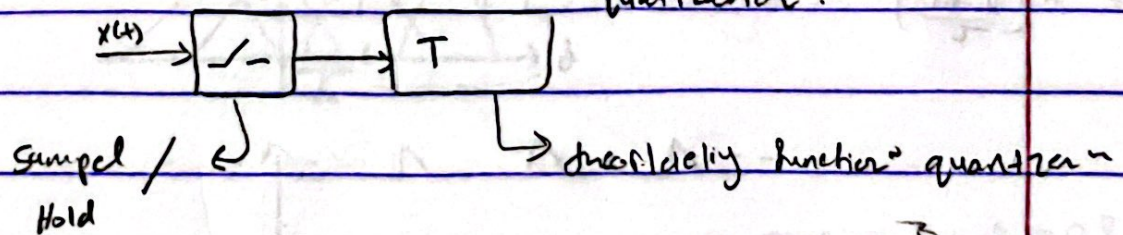
Discrete time signal $x[n] \rightarrow$ Discrete quantized signal

Uniform sampling $t = nT_s$



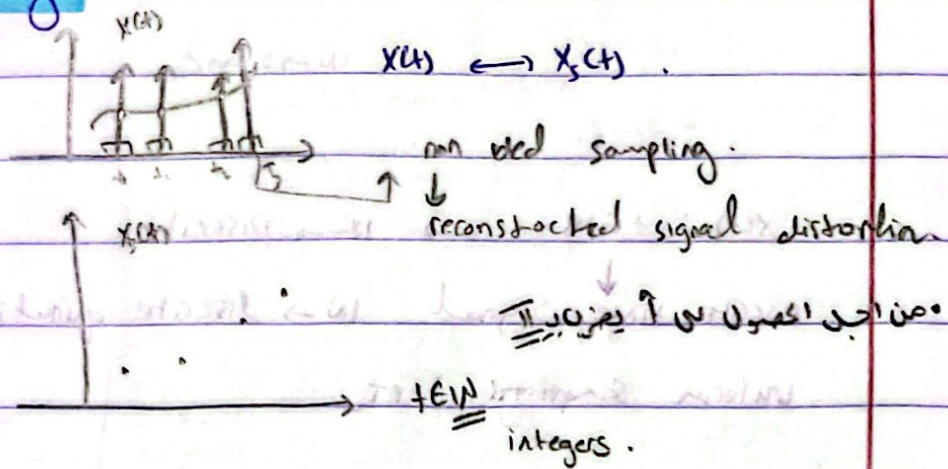
\Rightarrow Analog to digital converges Digital signal

quantization.



$[2, 4] \Rightarrow$ not discrete.

Sampling:



$$c(t) = \sum_{-\infty}^{\infty} \delta(t - nT_0) \quad \dots \uparrow \uparrow \uparrow \dots \text{uniform ideal sampling}$$

$$c(t) = \pi \left(\frac{t - nT_0}{T} \right) \quad \dots \text{trapezoidal pulses}$$

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

$$= \int_{-\infty}^{\infty} x(t) \delta(t - t_0) dt = x(t_0)$$

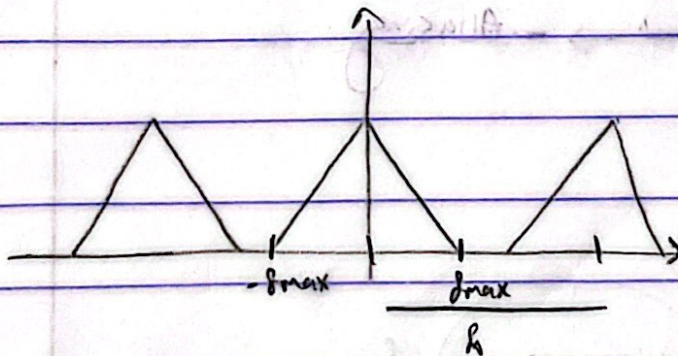
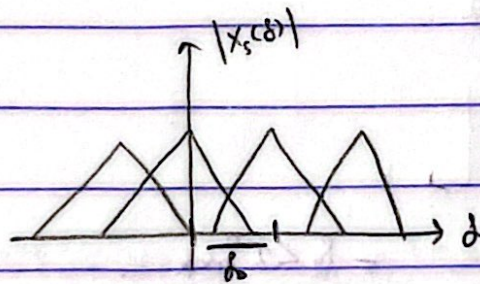
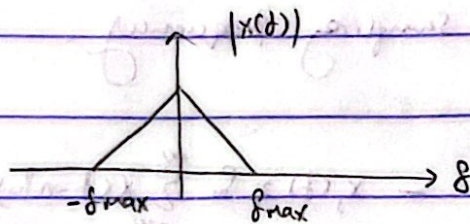
Discrete samples of $x(t)$ at $t = nT_0$

uniform ideal sampling:-

$$c(t) = \sum_{n=-\infty}^{\infty} \delta(t - nT_0) \quad \text{and} \quad x(t) \longleftrightarrow X(f)$$

$$X_s(f) = X(f) \cdot \sum_{n=-\infty}^{\infty} \delta(f - n f_0)$$

$$X_s(f) = X(f) @ f_0 \sum_{n=-\infty}^{\infty} \delta(f - n f_0) \\ = f_0 X(f - n f_0)$$



No-Aliasing $\rightarrow f_0 \geq 2 f_{max} = f_N$

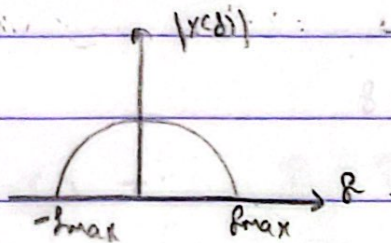
$$f_N = 2 f_{max}$$

"Nyquist sampling freq"

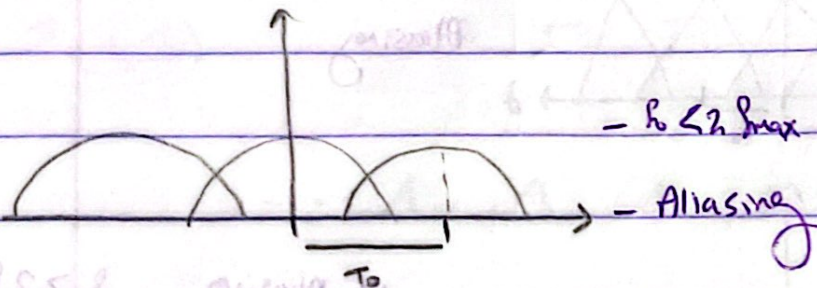
Sampling theorem:-

given a low-pass band limited signal with maximum frequency f_{max} , the minimum sampling frequency with which the signal can be reconstructed correctly is $f_s = 2 f_{max}$

Nyquist sampling frequency

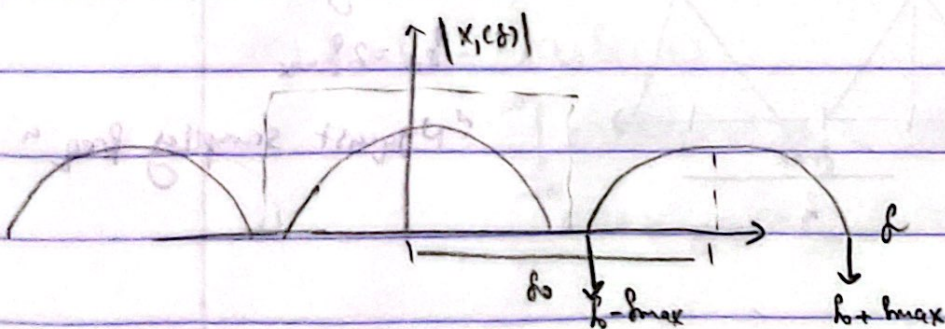


$$x_s(t) = \sum_{n=-\infty}^{\infty} x(t - nT_s)$$



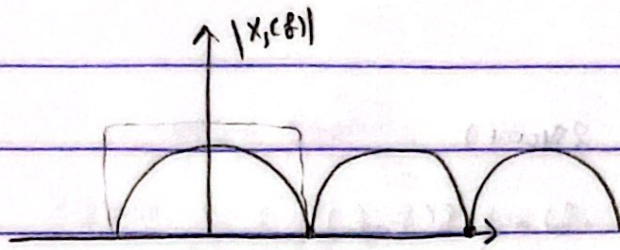
$$f_s < 2 f_{max}$$

- Aliasing



$$f_s > 2 f_{max}$$

- reconstruction



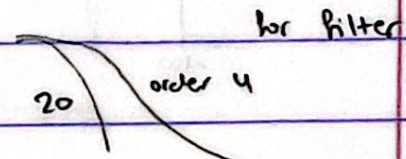
$$X_s(f) = \sum_{n=-\infty}^{\infty} X(f - n f_s)$$

$$f_s = 2f_{max}$$

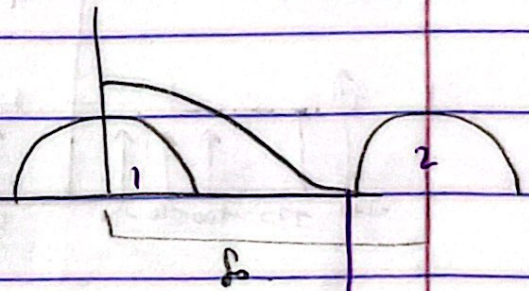
ideal low pass

sample / sec .

⇒ over sampling .



كلما أصبح قريب من 90° أصبح كسب الانحدار الذي دونه أكثر



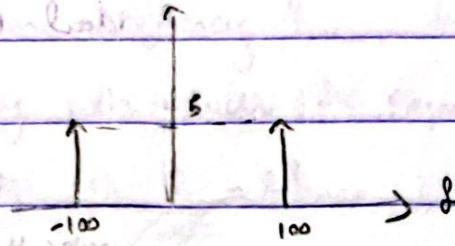
• موقع الـ 2 مناسب للتمرير إذا وضعنا البندول يصبح بلا فائدة لأن تمرير الـ filter قريبة
 من 0 وذلك يصبح غير ار (signaling) نفس الـ 1

$|G(f)|$

Ex:-

$$x(t) = 10 \cos(2\pi 100t)$$

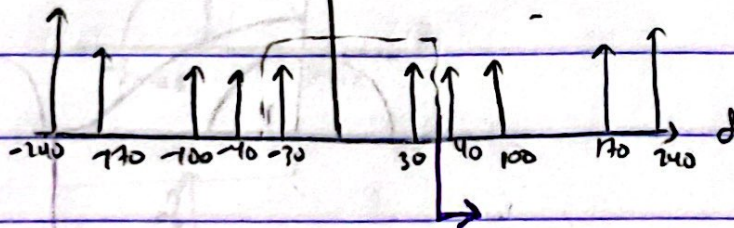
$$|X(f)| = \frac{1}{2} \delta(f - f_0) + \frac{1}{2} \delta(f + f_0)$$



Sampling:

$$f_0 = 70 < 2f_{max}$$

$$x_s(f) = 70 \sum_{n=-\infty}^{\infty} \delta(f - 100 - n f_0) + \delta(f + 100 - n f_0)$$

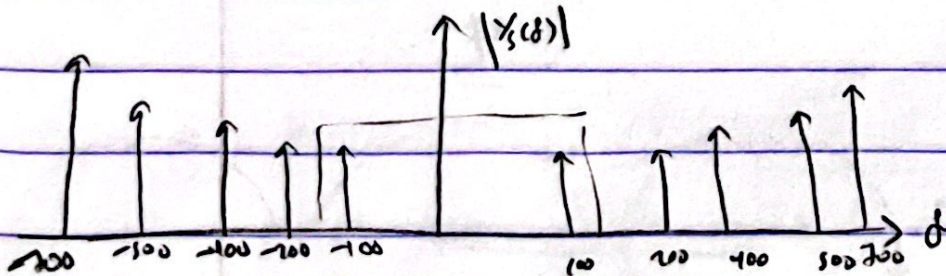


• يتم وضع الفلتر عند اقرب نقطة للأصلي ومساوية لـ f_0 لا عليه

إذا لم تكن تسمى يكون يوجد Aliasing

$$f_0 = 300$$

$$> 2f_{max}$$



- Ideal reconstruction filter.

$$\pi \left(\frac{f}{f_0} \right) e^{-j2\pi f t}$$

$$70 \rightarrow \frac{1}{f_0} \pi \left(\frac{f}{70} \right) e^{-j2\pi f t}$$

$$300 \rightarrow \frac{1}{f_0} \pi \left(\frac{f}{300} \right) e^{-j2\pi f t}$$

$$\frac{1}{f_0} = T_0$$

Ex:-

$$x(t) = \text{sinc}^2\left(\frac{t}{0.1}\right)$$

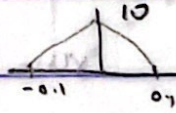
$$\text{sinc}^2(t) \longleftrightarrow \text{DG-P} = D(f)$$

$$X(f) = \frac{1}{0.1} D\left(\frac{f}{0.1}\right) \rightsquigarrow \text{scaling freq } D(f) \longleftrightarrow \text{sinc}^2(f)$$

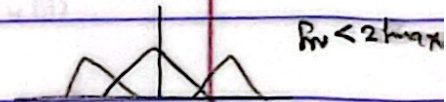
$$= 10 D(10f)$$

$$x(t) \longleftrightarrow X(f)$$

$$x(at) \longleftrightarrow \frac{1}{|a|} X\left(\frac{f}{a}\right)$$



$$f_y = 2f_{\max} = 2 \times 0.1 = 0.2 \text{ Hz "minimum"}$$



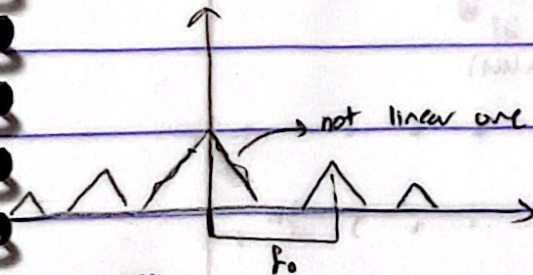
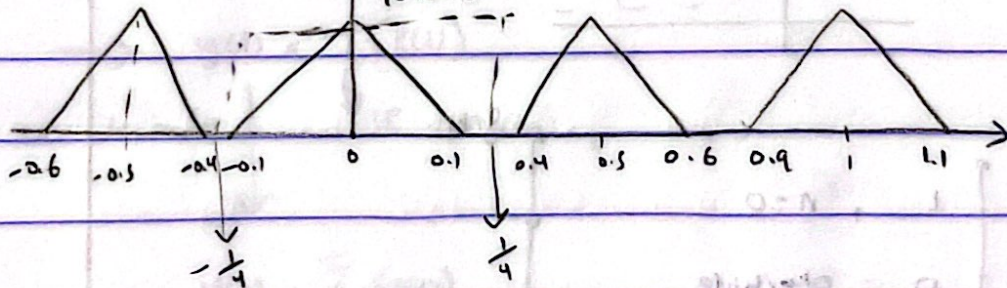
$$f_0 = 0.5$$

$$f_0 > 0.2$$

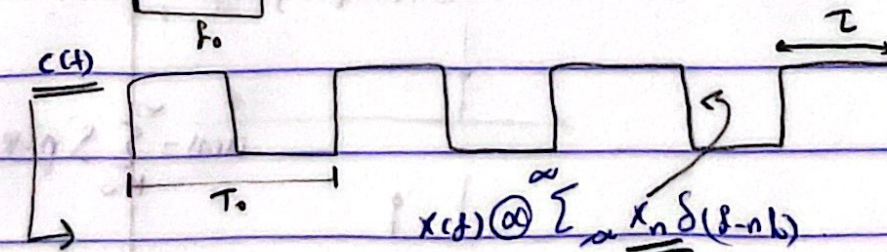
$$x_s(f)$$

$$10f_0 = 5$$

uniform ideal sampling.



$$f_0 \gg f_y$$

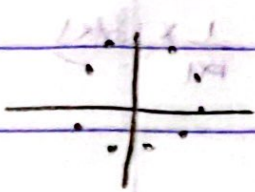


$$x_s(t) \leftrightarrow \sum_{n=-\infty}^{\infty} x_n \delta(t - nT_0)$$

$$\sum \delta(t - nT_0)$$

Discrete Signal

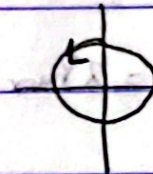
1) Sinusoidal



$$x_n = X \cos(\omega n + \phi) \text{ discrete}$$

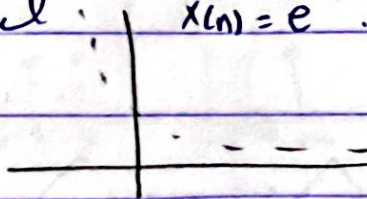
$$y(t) = X \cos(\omega t + \phi)$$

continuous

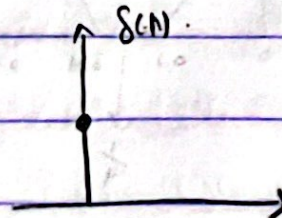


2) Exponential

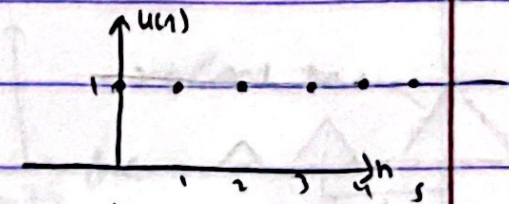
$$x(n) = e^{\alpha n}$$



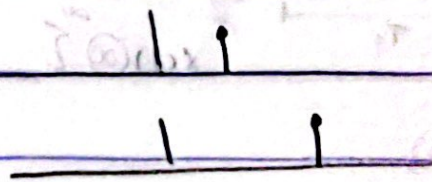
$$3) \delta(n) = \begin{cases} 1, & n=0 \\ 0, & \text{otherwise} \end{cases}$$



$$u(n) = \begin{cases} 1, & n \geq 0 \\ 0, & \text{otherwise} \end{cases}$$



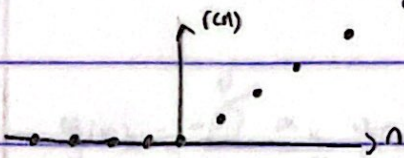
$$u(n) = \sum_{k=0}^{\infty} \delta(n-k)$$



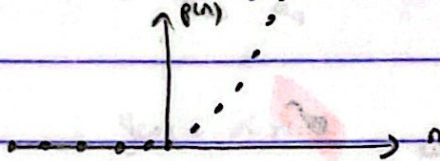
$$g(n) = n u(n)$$

$$r(t) = t u(t)$$

$$x(n) = n, \quad n \geq 0$$



$$p(n) = \frac{1}{2} n^2 u(n), \quad p(t) = \frac{1}{2} t^2 u(t)$$



$$\Rightarrow y(t) = T[x(t)]$$

discrete \downarrow \downarrow IR Domain

$$y(n) = \bar{T}[x(n)]$$

\downarrow IN Domain operation

Classification of discrete system:-

1) linear / nonlinear.

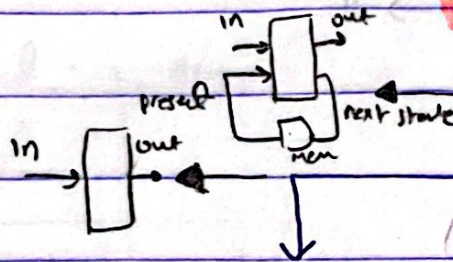
$$x_1(n) \rightarrow y_1(n)$$

$$x_2(n) \rightarrow y_2(n)$$

$$y(n) = \alpha_1 x_1(n) + \alpha_2 x_2(n) = y(n), \quad \alpha_1, \alpha_2 \text{ parameter } \in \mathbb{R}$$

$$y(n) = \alpha_1 y_1(n) + \alpha_2 y_2(n)$$

Linear.



Seq \Rightarrow dynamic.

comp \Rightarrow static.

$$y(n) = 3x^2(n) \text{ static}$$

"finite impulse response" FIR, $y(n) = 3x^2(n) + 4x^2(n-1)$, dynamic

"infinite impulse response" IIR, $y(n) = 3x^2(n) + 4y(n-1)$, dynamic

difference equation

$$\sum_{k=0}^N a_k y(n-k) = \sum_{k=0}^M b_k x(n-k) \rightarrow \text{similar form of a}$$

linear time invariant system
shift

$$y(n) = - \sum_{k=1}^N \frac{a_k}{a_0} y(n-k) + \sum_{k=0}^M \frac{b_k}{a_0} x(n-k) \quad (\text{IIR}) \quad \underline{\text{direct form}}$$

$$y(n) = \sum_{k=0}^M \frac{b_k}{a_0} x(n-k) \rightarrow \text{FIR}$$

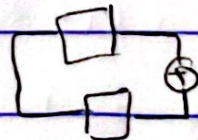
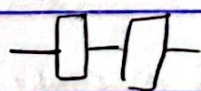
$$= y(n) = x(n)$$

$$= \frac{1}{(s+1)(s+2)} = \frac{1}{(s+1)} \times \frac{1}{(s+2)} = \frac{A}{(s+1)} + \frac{B}{(s+2)}$$

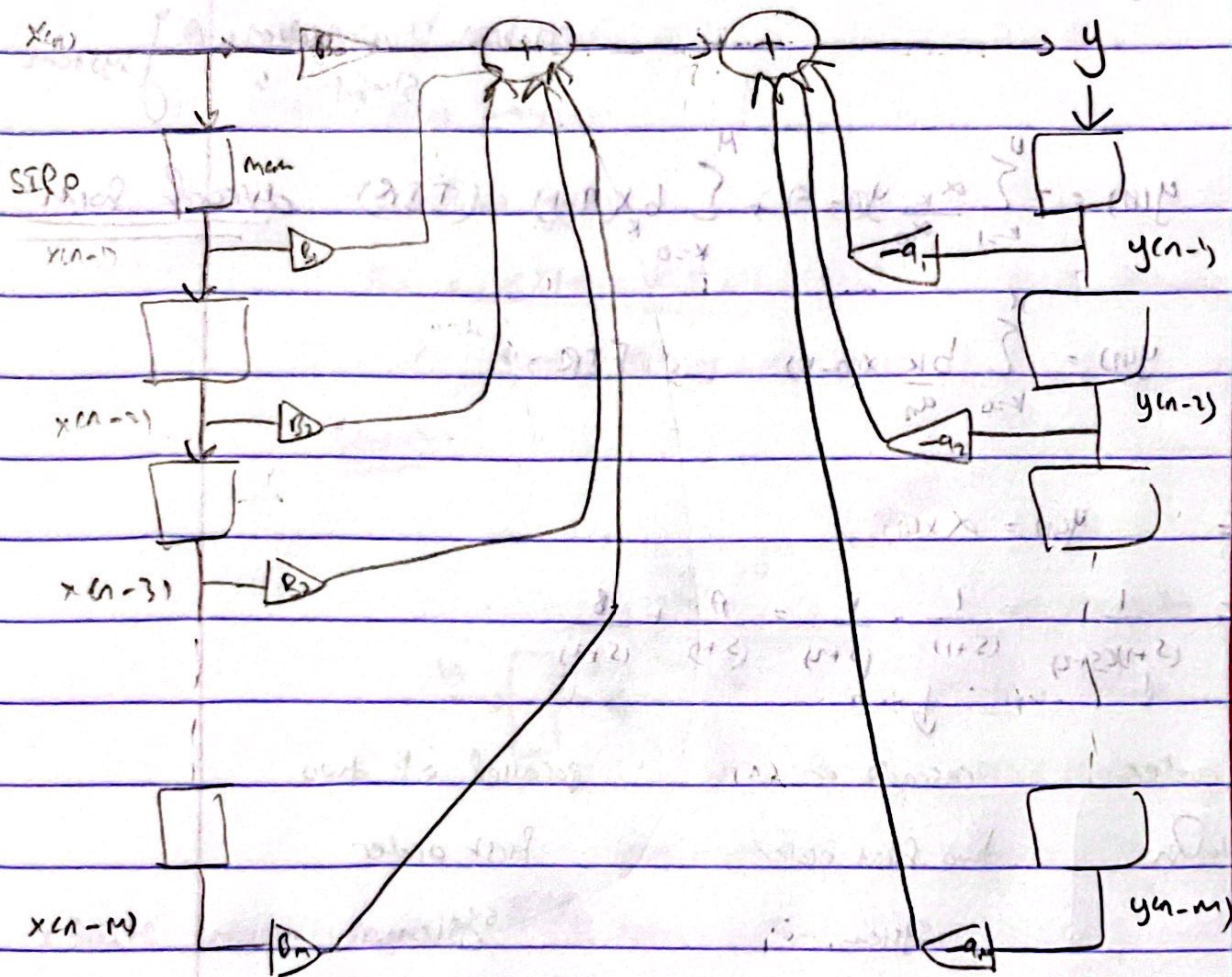
second order
implementation

cascaded of
two first order
system

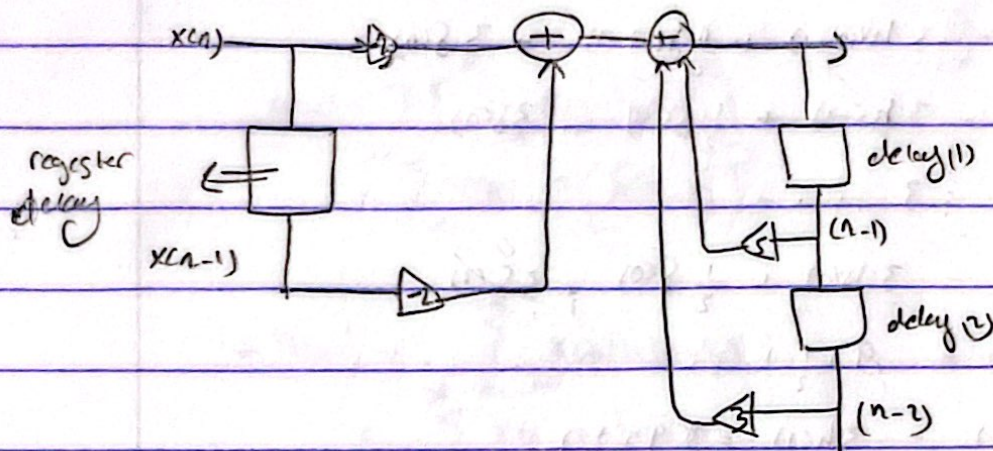
parallel of two
first order
system



System Implementation - Direct Form Iⁿ



$$y(n) = 5y(n-1) + 3y(n-2) - 2x(n-1) - 3x(n) \quad \text{ITFR, order, linear.}$$



Direct form I implementation

Solution of difference equation

Impulse response $x(n]$

$$y(n] = \frac{1}{2}y(n-1) + 2\delta(n]$$

iterative process, causal

$$h(0) = \frac{1}{2}h(-1) + \frac{\delta(0)}{2}$$

$$h(0) = 2$$

$$h(1) = \frac{1}{2}h(0) + \frac{\delta(1)}{2}$$

$$h(1) = \frac{1}{2}h(0) = 2 \cdot \frac{1}{2} = 1$$

$$h(2) = \frac{1}{2}h(1) = \frac{1}{2}$$

$$h(3) = \frac{1}{2}h(2) = \frac{1}{4} = \left(\frac{1}{2}\right)^2$$

$$h(4) = \frac{1}{2}h(3) = \left(\frac{1}{2}\right)^3$$

;

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

Ex:-

$$y(n) = 3y(n-1) + \frac{1}{2}x(n-1) + 3x(n) \quad \text{IIR}$$

$$h(n) = 3h(n-1) + \frac{1}{2}\delta(n-1) + 3\delta(n)$$

$$h(0) = 3h(-1) + \frac{1}{2}\delta(-1) + 3\delta(0)$$

$$h(0) = 3$$

$$h(1) = 3h(0) + \frac{1}{2}\delta(0) + 3\delta(1)$$

$$h(1) = 9 + \frac{1}{2}$$

$$h(2) = 3h(1) = 3\left(9 + \frac{1}{2}\right)$$

$$h(3) = 3h(2) = 3 \cdot 3\left(9 + \frac{1}{2}\right)$$

$$h(n) = 3^{n-1} \left(9 + \frac{1}{2}\right) u(n)$$

Convolution theorem:



Given a LTI System with impulse response $h(n)$

the response of the system to any input $x(n)$ can be

computed by the convolution sum:

$$y(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k)$$

$$x(n) = \sum_{k=-\infty}^{\infty} x(k) \delta(n-k)$$

$$\sum_{k=-\infty}^{\infty} a^k = \frac{1}{1-a}$$

$$y(n) = T \left[\sum_{k=-\infty}^{\infty} x(k) \delta(n-k) \right]$$

$$= \sum_{k=-\infty}^{\infty} x(k) T[\delta(n-k)]$$

$$\sum_{k=0}^{\infty} a^k = \frac{1-a^{k+1}}{1-a}$$

$$\therefore y(n) = \left[\sum_{k=-\infty}^{\infty} x(k) h(n-k) \right]$$

$$= \sum_{k=-\infty}^{\infty} x(n-k) h(k)$$

$x(n)$ unilateral $x(n) = 0, \forall n < 0$ "causal system"

$$y(n) = \sum_{k=0}^{\infty} x(k) h(n-k)$$

$h(\text{negative}) = 0$

$$y(n) = \sum_{k=0}^{\infty} x(k) h(n-k), \quad k > 0$$

1) converg for series $\sum_{k=0}^{\infty} a^k$

$$\Rightarrow x(n) = \left(\frac{1}{2}\right)^n u(n) \quad \text{first in}$$

$$\Rightarrow u(n) = (2)^n u(n) \quad \text{sec 2}$$

sol //

$$y(n) = \sum_{k=0}^{\infty} \left(\frac{1}{2}\right)^k \times 2^{n-k}$$

$$= 2^n \sum_{k=0}^{\infty} \frac{1}{2}^k \cdot 2^{-k}$$

$$= 2^n \sum_{k=0}^{\infty} \frac{1}{2}^k \cdot \frac{1}{2}^k = 2^n \sum_{k=0}^{\infty} \left(\frac{1}{4}\right)^k$$

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

$$= \frac{4}{3} \cdot 2^n \left[1 - \left(\frac{1}{4}\right)^{n+1} \right]$$

$$\frac{1}{p-1} = \sum_{k=0}^{\infty} \left(\frac{1}{p}\right)^k$$

$$X(n) = (2)^n u(n-1) \Rightarrow 2^{n-2} \sum_{k=0}^{\infty} \left(\frac{1}{2}\right)^k = (n)X$$

$$u(n) = \sum_{k=0}^{\infty} \left(\frac{1}{3}\right)^k u(n) \Rightarrow \left(\frac{1}{3}\right)^n$$

$$y(n) = \sum_{k=0}^{\infty} \left(\frac{1}{3}\right)^k \cdot 2^{n-2-k}$$

$$= 2^{n-2} \sum_{k=0}^{\infty} \left(\frac{1}{3}\right)^k 2^{-k} = 2^{n-2} \sum_{k=0}^{\infty} \left(\frac{1}{6}\right)^k$$

$$= 2^{n-2} \frac{1 - \left(\frac{1}{6}\right)^{k+1}}{1 - \frac{1}{6}}$$

$$= \frac{6}{5} (2)^{n-2} \left(1 - \left(\frac{1}{6}\right)^{k+1}\right)$$

$$\sum_{k=0}^{\infty} \left(\frac{1}{3}\right)^k$$

$$\sum_{k=0}^{\infty} \left(\frac{1}{3}\right)^k = (n)X$$

$$\sum_{k=0}^{\infty} \left(\frac{1}{3}\right)^k = (n)X$$

$$\sum_{k=0}^{\infty} \left(\frac{1}{3}\right)^k = (n)X$$

$$\sum_{k=0}^{\infty} \left(\frac{1}{3}\right)^k = \frac{1}{1 - \frac{1}{3}} = \frac{3}{2}$$

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

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

z-transform.

$x(n)$ unilateral $x(n) = 0 \quad \forall n < 0$.

Single-sided z-transform. $n \in \mathbb{N}$.

$$X(z) = \sum_{n=0}^{\infty} x(n) z^{-n} \quad z \in \mathbb{C}.$$

$$x(n) = \frac{1}{2\pi j} \oint X(z) z^{n-1} dz.$$

$$x_s(t) = \sum_{n=0}^{\infty} x(nT) \delta(t - nT).$$

Laplace transform.

$$X(s) \quad s \in \mathbb{C}$$

$$\frac{A}{s+\alpha} = A e^{-\alpha t} u(t)$$

Single sided Laplace transform

$$X(s) = \int_0^{\infty} x(t) e^{-st} dt, \quad x(t) = 0 \quad \forall t < 0.$$

$$X(s) : s \in \mathbb{C} \rightarrow \mathbb{C}.$$

rational function in s \rightarrow partial fraction.

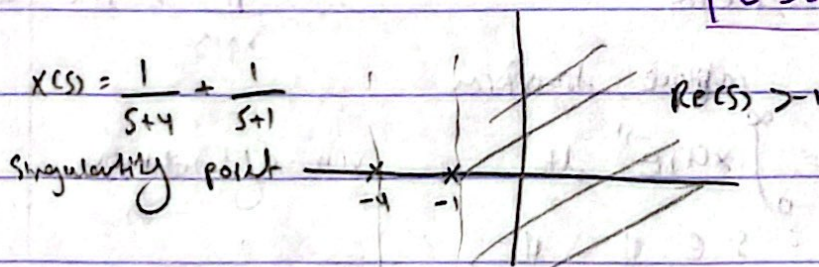
" linear diff equation with
constant coefficient "

$$\frac{1}{2\pi j} \oint X(s) e^{st} ds.$$

$$\begin{aligned}
 \Rightarrow x_s(t) &= \sum_{n=-\infty}^{\infty} x(nT_s) \delta(t - nT_s) \\
 \mathcal{L}[x_s(t)] &= \int_0^{\infty} \sum_{n=-\infty}^{\infty} x(nT_s) \delta(t - nT_s) e^{-st} dt \\
 &= \sum_{n=-\infty}^{\infty} x(nT_s) \int_0^{\infty} \delta(t - nT_s) e^{-st} dt \\
 &= \sum_{n=-\infty}^{\infty} x(nT_s) e^{-snT_s} \xrightarrow{\text{normalized}} \sum_{n=-\infty}^{\infty} x(n) e^{-ns} \\
 \text{" } X(z) &= \sum_{n=-\infty}^{\infty} x(n) z^{-n} \quad \Rightarrow \sum_{n=-\infty}^{\infty} x(n) z^{-n} = X(z)
 \end{aligned}$$

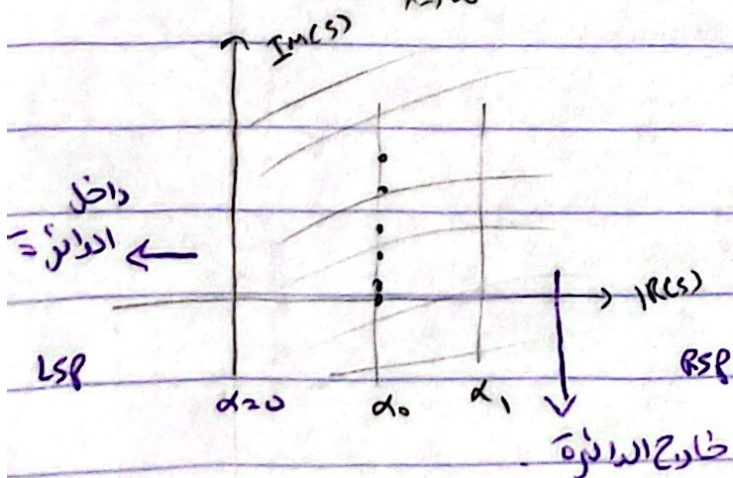
$X(z)$:-

$\boxed{z = e^s}$ mapping



$\Rightarrow x_0$ is a singularity points of $f(s) \Leftrightarrow$

$$\lim_{x \rightarrow \infty} |f(x)| = \infty$$



$$\Rightarrow s = \alpha + j\omega$$

$$\begin{aligned}
 e^{-st} &= e^{-(\alpha + j\omega)t} \\
 &= e^{-\alpha t} e^{-j\omega t}
 \end{aligned}$$

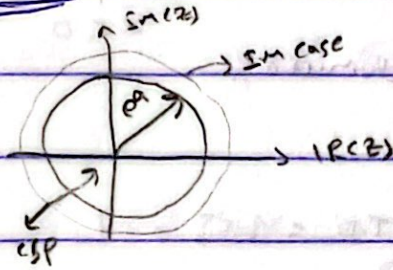
$$\Rightarrow Z = e^{\alpha + j\omega}$$

$$= e^{\alpha} \cdot e^{j\omega}$$

$\alpha < 0 \rightarrow e^{\alpha} < 1$

LSP RSP

Im(s) Re(s)



$$\alpha = 0$$

$$e^{\alpha} e^{j\omega} = 1 e^{j\omega}$$

$$\alpha > 0$$

$$e^{\alpha} > 1$$

$$\underline{Z = e^s} \rightarrow \text{lines in } s \text{ domain}$$

to circle in z domain.

LSP \rightarrow inside the circle of radius = 1

Im-axe \rightarrow circle of radius = 1

RSP \rightarrow outside the circle of radius = 1

Stability of discrete system:-

\Rightarrow Asymptotic stability.

h(n) impulse response.

LSP
 $\alpha < 0$

$$\lim_{n \rightarrow \infty} h(n) = 0 \Rightarrow \text{time domain.}$$

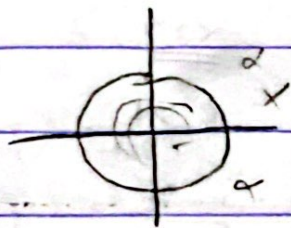
z-domain analysis.

LTI = LST.

1- the system is asymptotically stable

$$\Leftrightarrow |z_p| < 1$$

2- if $\exists z_p$ so that $|z_p| > 1$ unstable.

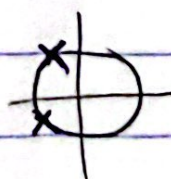
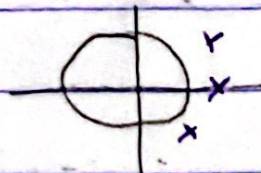
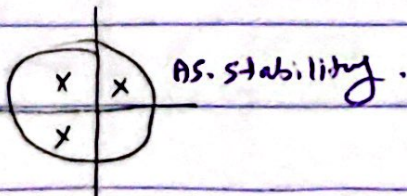


$$z_{pi} \begin{cases} \rightarrow |z_{pi}| < 1 \\ \rightarrow |z_{pi}| = 1 \end{cases}$$

all the z_{pi} with $|z_{pi}| = 1$ and Not repeated

\rightarrow BIBO stable if \exists a response pole with

$|z_{pi}| = 1$, then the system is unstable.



A discrete system is said to be BIBO stable \Leftrightarrow

$$\forall x(n), |x(n)| \leq M, \exists N \text{ so that}$$

$$|y(n)| \leq N.$$

theorem

A linear time invariant system with impulse response $h(n)$ is

$$\text{BIBO stable} \Leftrightarrow \sum_{n=-\infty}^{\infty} |h(n)| < \infty$$

• elementary signals computation of z-transform

$$x(n) = \delta(n)$$

$$\sum_{n=0}^{\infty} \delta(n) z^{-n} = 1$$

$$\delta(n) \rightarrow 1$$



$$x(n) = u(n)$$

$$X(z) = \sum_{n=0}^{\infty} z^{-n} = \sum_{n=0}^{\infty} 1 \cdot z^{-n} = \sum_{n=0}^{\infty} (z^{-1})^n$$

$$\sum_{n=0}^{\infty} z^{-n} = \sum_{n=0}^{\infty} (z^{-1})^n$$

$$\text{converges} \Rightarrow |z^{-1}| < 1$$

$$|a| < 1$$

$$\rightarrow X(z) = \frac{1}{1-z^{-1}}$$

خارج دائرة وحدة z^{-1}

$$X(z) = \frac{z}{z-1}$$

داخل دائرة وحدة z

$$u(n) \leftrightarrow \frac{z}{z-1}$$

note:-

$$x(n) = k^n u(n) \quad f(x) = x^k \quad x \in (1, 2]$$

$$X(z) = \sum_{n=0}^{\infty} k^n z^{-n} \quad f(x) = x^k \quad x \in [3, 4]$$

"Single Sided" \Rightarrow differential relation

$$= \sum_{n=0}^{\infty} (k z^{-1})^n$$

converges $\Rightarrow \cos(\omega_0 n) \leftrightarrow$

$$|k z^{-1}| < 1$$

$$\Rightarrow |z| > |k|$$

$$X(z) = \frac{1}{1 - k z^{-1}} = \frac{z}{z - k}$$

\Rightarrow

$$\cos(\omega_0 n) = \frac{e^{j\omega_0 n} + e^{-j\omega_0 n}}{2}$$

$$Z[\cos(\omega_0 n)] = \frac{1}{2} Z[e^{j\omega_0 n}] + \frac{1}{2} Z[e^{-j\omega_0 n}]$$

$$= \frac{1}{2} \frac{z}{z - e^{j\omega_0}} + \frac{1}{2} \frac{z}{z - e^{-j\omega_0}}$$

$$= \frac{z}{2} \frac{z^2 - (e^{j\omega_0} + e^{-j\omega_0})}{z^2 - z(e^{j\omega_0} + e^{-j\omega_0}) + 1}$$

$$= \frac{1}{2} \frac{z(2z - 2\cos \omega_0)}{z^2 - 2z\cos \omega_0 + 1}$$

$$\Rightarrow \sin(\omega n) = \frac{e^{j\omega n} - e^{-j\omega n}}{2j}$$

$$Z[\sin(\omega n)] = \frac{1}{2j} Z[e^{j\omega n}] - \frac{1}{2j} Z[e^{-j\omega n}]$$

$$= \frac{1}{2j} \frac{z}{z - e^{j\omega_0}} - \frac{1}{2j} \frac{z}{z - e^{-j\omega_0}}$$

$$= \frac{1}{2j} \frac{\cancel{z} - \cancel{z} e^{-j\omega_0} - \cancel{z} + \cancel{z} e^{j\omega_0}}{z^2 - \cancel{z} e^{-j\omega_0} - \cancel{z} e^{j\omega_0} + 1}$$

$$= \frac{1}{2j} \frac{z(e^{j\omega_0} - e^{-j\omega_0})}{z^2 - z(e^{j\omega_0} + e^{-j\omega_0}) + 1}$$

$$= \frac{1}{2j} \frac{\cancel{z} \sin(\omega n)}{z^2 - 2z \cos(\omega n) + 1}$$

$$= \frac{z \sin(\omega n)}{z^2 - 2z \cos(\omega n) + 1}$$

Z-transform theorem:

1) Linearity

$$x_1(n) \leftrightarrow X_1(z)$$

$$x_2(n) \leftrightarrow X_2(z)$$

$$\Rightarrow x(n) = \alpha_1 x_1(n) + \alpha_2 x_2(n) \leftrightarrow \alpha_1 X_1(z) + \alpha_2 X_2(z)$$

2) Time Shift

$$x(n) \leftrightarrow X(z)$$

$$\bar{x}(n) = x(n-m) \leftrightarrow z^{-m} X(z)$$

$$\bar{X}(z) = \sum_{n=-\infty}^{\infty} x(n-m) z^{-n}$$

$$\bullet k = n-m$$

$$n = 0 \rightarrow k = -m$$

$$\bar{X}(z) = \sum_{k=-m}^{\infty} x(k) z^{-(k+m)}$$

$$= z^{-m} \sum_{k=0}^{\infty} x(k) z^{-k} \rightsquigarrow x(n) = 0 \text{ for } n < 0$$

$$= z^{-m} X(z)$$

$$\bar{X}(n) = X(n+m)$$

"Shift left"

$$\bullet k = n+m$$

$$n=0 \rightarrow k=m$$

$$n \rightarrow \infty \rightarrow k \rightarrow \infty$$

$$\begin{aligned}\bar{X}(z) &= \sum_{n=0}^{\infty} X(n+m) z^{-n} \\ &= z^m \sum_{k=m}^{\infty} X(k) z^{-k} = -z^m \sum_{k=0}^{m-1} X(k) z^{-k} + z^m \sum_{k=0}^{\infty} X(k) z^{-k} \\ &= -z^m \sum_{k=0}^{m-1} X(k) z^{-k} + z^m X(z)\end{aligned}$$

Continued

Initial value theorem

$$\text{if } \exists \lim_{t \rightarrow 0} x(t) = x_0$$

$$\text{then } x_0 = \lim_{s \rightarrow 0} s X(s)$$

Final value theorem

$$\text{if } \exists \lim_{t \rightarrow \infty} x(t) = x_{\infty}$$

$$\text{then } x_{\infty} = \lim_{s \rightarrow 0} s X(s) = x$$

steady
particular

① + does not exist

⇒ in this part of the course :-

initial value theorem

$$z = e^s$$

$$\text{if } \exists \lim_{n \rightarrow \infty} x(n) = Y_0$$

$$\text{then } X_0 = \lim_{z \rightarrow \infty} X(z)$$

$$X(z) = \sum_{n=0}^{\infty} x(n) z^{-n} = X_0$$

Final value theorem

$$\text{if } \exists \lim_{n \rightarrow \infty} x(n) = X_{\infty}$$

$$\text{then } X_{\infty} = \lim_{z \rightarrow 1} (1-z^{-1}) X(z) \rightarrow \text{Steady response}$$

X_{steady} final value

System Asymptotic stability

3) Scaling

$$x(n) \rightarrow \tilde{x}(n) = a^n x(n)$$

$$x(n) \leftrightarrow X(z)$$

$$\begin{aligned} \tilde{x}(n) &= \sum_{n=0}^{\infty} a^n x(n) z^{-n} \\ &= \sum_{n=0}^{\infty} x(n) \left(\frac{z}{a}\right)^{-n} = \sum_{n=0}^{\infty} x(n) \left(\frac{z}{a}\right)^{-n} \\ &= X\left(\frac{z}{a}\right) \end{aligned}$$

transfer function
of a discrete
system.

$$H(z) = Z\{h(n)\}$$

$$\sum_{k=0}^{\infty} a_k y(n-k) = \sum_{k=0}^M b_k x(n-k)$$

$$Z\{ \quad \} = Z\{ \quad \}$$

$$y(n) = -\sum_{k=1}^{\infty} \frac{a_k}{a_0} y(n-k) + \sum_{k=0}^M \frac{b_k}{a_0} x(n-k)$$

$$Y(z) = -\sum_{k=1}^{\infty} \frac{a_k}{a_0} z^{-k} Y(z) + \sum_{k=0}^M \frac{b_k}{a_0} z^{-k} X(z)$$

$$Y(z) \left(1 + \sum_{k=1}^{\infty} \frac{a_k}{a_0} z^{-k} \right) = \sum_{k=0}^M \frac{b_k}{a_0} z^{-k} X(z)$$

System transfer function.

$$H(z) = \frac{Y(z)}{X(z)} = \frac{\sum_{k=0}^M b_k z^{-k}}{\sum_{k=0}^{\infty} a_k z^{-k}}$$

$$x(n) \leftrightarrow X(z)$$

continuous

$$x(n-m) \leftrightarrow z^{-m} X(z)$$

$$Z\{y(n-k)\} = z^{-k} Y(z)$$

→ CONTINUOUS

$$\sum_{k=0}^N [a_k z^{-k} Y(z)] = \sum_{k=0}^M [b_k z^{-k} X(z)]$$

$$Y(z) \sum_{k=0}^N a_k z^{-k} = X(z) \sum_{k=0}^M b_k z^{-k}$$

$$H(z) = \frac{Y(z)}{X(z)} = \frac{\sum_{k=0}^M b_k z^{-k}}{\sum_{k=0}^N a_k z^{-k}} \rightarrow \text{IIR}$$

⇒ System zeros

z₀ so that $|H(z_0)| = 0$

⇒ System poles

$$z_p \rightarrow \lim_{z \rightarrow z_p} |H(z)| \rightarrow \infty$$

• External response

$$H(z) = \frac{(z-1)(z-2)}{(z-1)(z-3)(z-4)} \quad \text{"input-output relation"}$$

$$z[y(n)] = z \left[\sum_{k=0}^M b_k x(n-k) \right] \rightarrow \text{FIR}$$

$$Y(z) = \sum_{k=0}^M [b_k z^{-k} X(z)]$$

$$z^2 - 2z + \frac{1}{2} = 0$$

complex domain

3 sol & 2

$$H(z) = \frac{Y(z)}{X(z)} = \sum_{k=0}^M b_k z^{-k} \quad \text{"origin singularity"}$$

Ex-

Find $H(z)$:- 2nd order //

$$z [y(n) - 2y(n-1) + \frac{1}{2}y(n-2)] = z [3x(n) - 4x(n-1)]$$

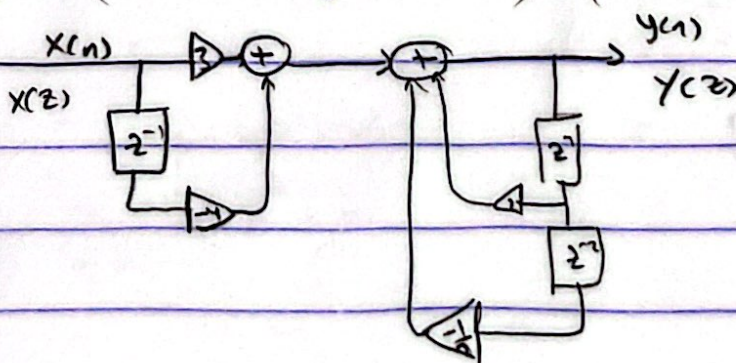
$$Y(z) - 2z^{-1}Y(z) + \frac{1}{2}Y(z)z^{-2} = 3X(z) - 4z^{-1}X(z)$$

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

transfer function = $\frac{3 - 4z^{-1}}{z^2 [z^2 - 2z + \frac{1}{2}]} = \frac{3z^2 - 4z}{z^2 - 2z + \frac{1}{2}} = H(z)$

direct form I:-

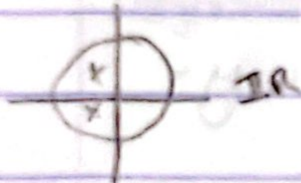
$$y(z) = (2z^{-1}Y(z) - \frac{1}{2}z^{-2}Y(z)) + (3X(z) - 4z^{-1}X(z))$$



$$y(n) = 3x(n) - 4x(n-1]$$

$$Y(z) = 3X(z) - 4z^{-1}X(z)$$

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



Inverse Z-transform

LTI $X(z) \leftrightarrow x(n)$

$$H(z) = \frac{P(z)}{Q(z)} \quad \text{rational function of polynomials}$$

↓
ord $P(z) < \text{ord } Q(z)$

partial fraction

↓
inverse of basic function

$$\Rightarrow u(n) \leftrightarrow \frac{1}{z}$$

$$u(n) \leftrightarrow \frac{z}{z-1}$$

$$H(z) = \frac{5}{(z+1)(z+2)} = \frac{A}{z+1} + \frac{B}{z+2}$$

$$H(z) \rightarrow \frac{H(z)}{z} = \frac{\frac{5}{z}}{z} = \frac{\frac{5}{z}}{z} = \frac{5}{z^2} = \frac{\frac{5}{2}}{z} + \frac{-5}{z+1} + \frac{\frac{5}{2}}{z+2}$$

$$\sim H(z) = \frac{5}{2} - \frac{5z}{z+1} + \frac{5}{2} \frac{z}{z+2}$$

$$\Rightarrow H(z) = \frac{5}{(z+1)(z+2)} \xrightarrow{?} u(n)$$

$$\frac{H(z)}{z} = \frac{5}{z(z+1)(z+2)} = \frac{A}{z} + \frac{B}{z+1} + \frac{C}{z+2}$$

$$\Rightarrow 1 \leftrightarrow \delta(n)$$

$$\Rightarrow A = \frac{5}{2}$$

$$\frac{z}{z-1} \leftrightarrow u(n)$$

$$B = -5$$

$$\frac{z}{z-r} \leftrightarrow (-r)^n u(n)$$

$$C = \frac{5}{2}$$

$$\frac{z}{z-k} \leftrightarrow k^n u(n)$$

Ex:-

$$h(n) = \frac{5}{2} \delta(n) - 5u(n) + \frac{5}{2} (-2)^n u(n)$$

$$= \frac{5}{2} - 5 \frac{z}{z-1} + \frac{5}{2} \frac{z}{z-2}$$

LCM of $(z-1)$ & $(z-2)$ is $(z-1)(z-2)$

Partial fraction expansion

Let $\frac{5}{2} - 5 \frac{z}{z-1} + \frac{5}{2} \frac{z}{z-2} = \frac{A}{z-1} + \frac{B}{z-2}$

$$\frac{5}{2} - 5 \frac{z}{z-1} + \frac{5}{2} \frac{z}{z-2} = \frac{A}{z-1} + \frac{B}{z-2}$$

$$\frac{5}{2} - 5 \frac{z}{z-1} + \frac{5}{2} \frac{z}{z-2} = \frac{A}{z-1} + \frac{B}{z-2}$$

$$\frac{5}{2} - 5 \frac{z}{z-1} + \frac{5}{2} \frac{z}{z-2} = \frac{A}{z-1} + \frac{B}{z-2}$$

?

$$\frac{5}{2} - 5 \frac{z}{z-1} + \frac{5}{2} \frac{z}{z-2} = \frac{A}{z-1} + \frac{B}{z-2}$$

$$\frac{5}{2} - 5 \frac{z}{z-1} + \frac{5}{2} \frac{z}{z-2} = \frac{A}{z-1} + \frac{B}{z-2}$$

LCM

$$\frac{5}{2} - 5 \frac{z}{z-1} + \frac{5}{2} \frac{z}{z-2} = \frac{A}{z-1} + \frac{B}{z-2}$$

$$\frac{5}{2} - 5 \frac{z}{z-1} + \frac{5}{2} \frac{z}{z-2} = \frac{A}{z-1} + \frac{B}{z-2}$$

$$\frac{5}{2} - 5 \frac{z}{z-1} + \frac{5}{2} \frac{z}{z-2} = \frac{A}{z-1} + \frac{B}{z-2}$$

$$\frac{5}{2} - 5 \frac{z}{z-1} + \frac{5}{2} \frac{z}{z-2} = \frac{A}{z-1} + \frac{B}{z-2}$$

$$\frac{5}{2} - 5 \frac{z}{z-1} + \frac{5}{2} \frac{z}{z-2} = \frac{A}{z-1} + \frac{B}{z-2}$$

$$\frac{5}{2} - 5 \frac{z}{z-1} + \frac{5}{2} \frac{z}{z-2} = \frac{A}{z-1} + \frac{B}{z-2}$$

Ex:-

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

$$z^3 + 4z^2 + 2z + 1$$

defined number of samples of $y(n)$ by division.

$$\begin{array}{r} z^3 + 4z^2 + 2z + 1 \overline{) 2z^{-1} - 5z^{-2} + 17z^{-3}} \\ \underline{2z^3 + 8z^2 + 4z + 2z^{-1}} \\ -5z - 3 - 2z^{-1} \\ \underline{-5z - 20 - 10z^{-1} - 5z^{-2}} \\ 17 + 8z^{-1} + 5z^{-2} \\ \underline{17 + 68z^{-1} + 84z^{-2} + 17z^{-3}} \\ 60z^{-1} - 24z^{-2} - 17z^{-3} \end{array}$$

by initial value theorem.

$$y(z) = \sum_{n=0}^{\infty} y(n) z^{-n}$$

$$y(n) : 0, 2, -5, 17, \dots$$

$$Y(z) \xrightarrow{z \rightarrow \infty} y(n)$$

steady state response discrete domain

Given a linear shift invariant system with frequency response $H(\omega)$, the response of the system for a sinusoidal discrete signal is sinusoidal with same input frequency and $Y = |H(\omega)|$ input-amplitude
input freq

phase $\phi = \angle \text{input signal} + \angle H(\omega)$
input freq

$$H(\omega)$$

$$x(n) = X \cos(\omega_0 n + \phi)$$

$$y(n) = X \cdot |H(\omega_0)| \cos(\omega_0 n + \phi_x + \angle H(\omega_0))$$

$$\Rightarrow \quad u(n), \quad x(n) = A e^{j(\omega_0 n + \phi)}$$

$$y(n) = x(n) \oplus u(n) = \sum_{k=-\infty}^{\infty} u(k) A e^{j(\omega_0(n-k) + \phi)}$$

$$= A e^{j(\omega_0 n + \phi)} \sum_{k=-\infty}^{\infty} u(k) e^{j\omega_0 k}$$

Freq. response

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

discrete Fourier transform:

$$X(\omega) = \sum_{n=-\infty}^{\infty} x(n) e^{-j\omega n}$$

$$= A e^{j(\omega_0 n + \phi)} \cdot H(\omega) \Big|_{\omega=\omega_0}$$

Discrete Fourier transform $h(n)$

Discrete Fourier transform from z-transform.

$$X(\omega) = \sum_{n=-\infty}^{\infty} x(n) z^{-n}$$

$$X(\omega) = \sum_{n=-\infty}^{\infty} x(n) e^{-j\omega n}$$

$$H(s) \Big|_{s=j\omega} = H(\omega)$$

$$s = j\omega \quad \text{freq. resp.}$$

$$z = e^s, \quad s = j\omega$$

$$= j\omega$$

$$H(z) \Big|_{z=e^{j\omega}} = \text{freq. resp. discrete signal.}$$