

Chapter 2: Linear Time-Invariant (LTI) Systems

- LTI systems support *superposition*. Hence,
- If $x(t)$ or $x[n]$ is expressed as a linear combination of a set of basic functions, the output will be the *summation* of individual responses.
- A general signal may be expressed as a linear combination of *delayed* unit impulses. The output response will be summation (i.e. *Convolution sum* or *convolution integral* of the impulse responses.

Discrete Time Signal Representation:

Consider an arbitrary signal $x[n]$.

$$x[3] = x[3] \cdot \delta[n - 3],$$

$$x[2] = x[2] \cdot \delta[n - 2],$$

$$x[1] = x[1] \cdot \delta[n - 1],$$

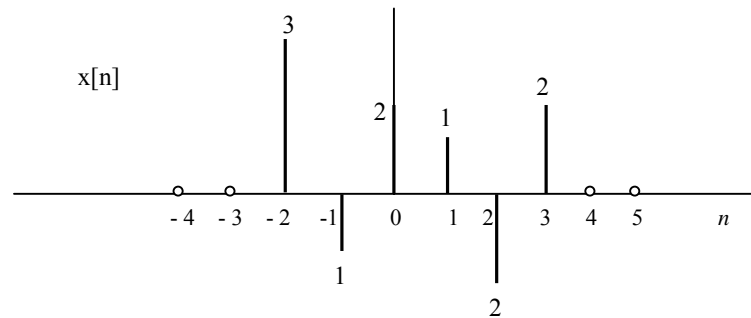
$$x[0] = x[0] \cdot \delta[n],$$

$$x[-1] = x[-1] \cdot \delta[n + 1],$$

$$x[-2] = x[-2] \cdot \delta[n + 2],$$

In general:

$$x[k] = x[k] \cdot \delta[n - k].$$



Thus,

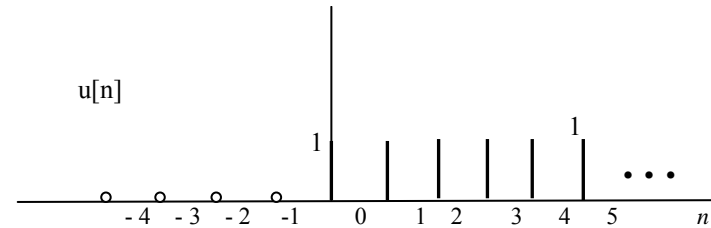
$$x[n] = \sum_{k=-\infty}^{\infty} x[k] = \sum_{k=-\infty}^{\infty} x[k] \delta[n-k] \quad \dots (1)$$

- $x[n]$ may be expressed as a summation of *shifted* impulses with a respective weight of $x[k]$.

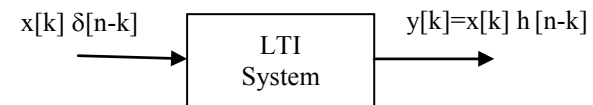
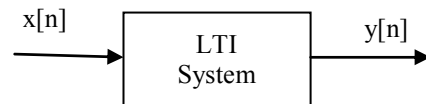
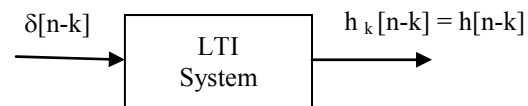
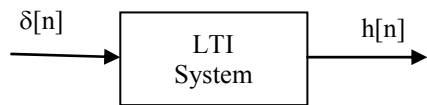
Example:

$u[n]$:

$$u[n] = \sum_{k=0}^{\infty} 1 \cdot \delta[n-k] = \sum_{k=0}^{\infty} \delta[n-k]$$



Discrete Time Unit Impulse Response:



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

An input $x[n] = \sum_{k=-\infty}^{\infty} x[k] \delta[n-k]$ produces an output $y[n]$ given by:

$$y[n] = \sum_{k=-\infty}^{\infty} x[k] h[n-k] \quad \dots (3)$$

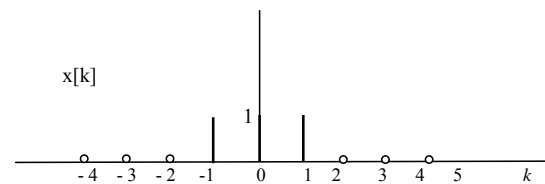
- R.H.S. Is called the *convolution sum* and is represented by $x[n] * h[n]$.

$$y[n] = x[n] * h[n] = \sum_{k=-\infty}^{\infty} x[k] h[n-k] \quad \dots (4)$$

- Convolution may be found analytically using eqn. (4) or graphically.

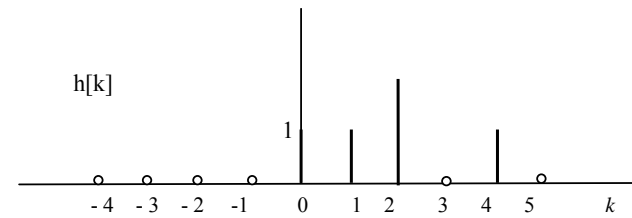
Graphical Method:

1. Sketch $x[k]$ with k as x-axis;

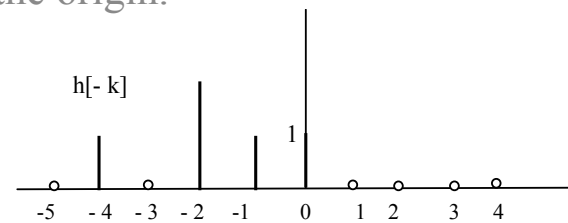


2.//

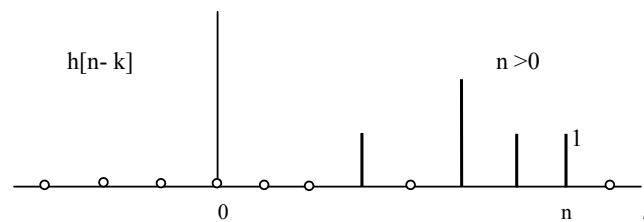
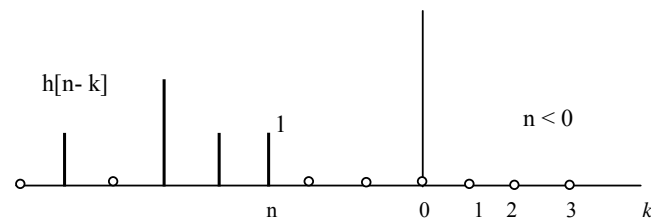
2. Sketch $h[k]$ using k as x-axis.



3. Obtain $h[-k]$ by reflecting it about the origin.



4. Select a value of n . Shift $h[-k]$ by n .



5. Multiply $x[k]$ by $h[n-k]$ for each k .

6. Calculate the sum

$$\sum_{k=-\infty}^{\infty} x[k] h[n-k] \quad .$$

7. Take another value of n and repeat steps 4 to 6. Do this for

$$-\infty \leq n \leq \infty \quad .$$

Go through examples 2.3, 2.4 and 2.5 pp.81-90 of text.

Example:

Given: $x[n]=u[n]$, and

$h[n]=a^n u[n]$, $0 < a < 1$. . Find $y[n]$.

Analytical Method:

$$\begin{aligned} h[n-k] &= a^{n-k} u[n-k] \\ y[n] &= \sum_{k=0}^{\infty} x[n] h[n-k] = \sum_{k=0}^{\infty} a^{n-k} u[n-k] \\ &= \sum_{k=0}^{\infty} a^{n-k} = \sum_{m=n}^0 a^m = \sum_{m=0}^n a^m = \frac{1-a^{n+1}}{1-a} \end{aligned}$$

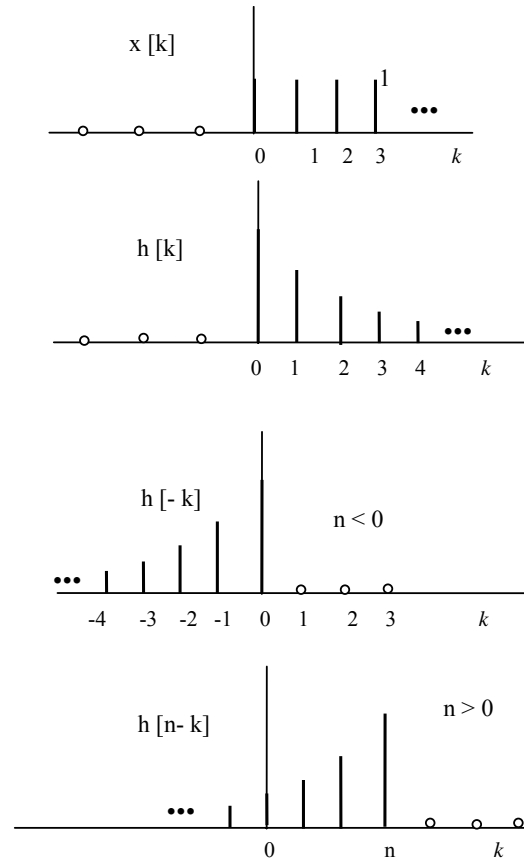
Graphical Method:

For $n < 0$,
no overlap. $y[n] = 0$.

For $n \geq 0$,
overlap for 0 to n.

$$y[n] = \sum_{k=0}^n a^{n-k} = \sum_{m=n}^0 a^m$$

$$= \sum_{m=0}^n a^m = \frac{1-a^{n+1}}{1-a}.$$



Continuous-Time Signal Representation:

Signal $x(t)$ and its staircase approximation $\hat{x}(t)$ are shown to the right.

As

$$\delta_{\Delta}(t) = \begin{cases} \frac{1}{\Delta}, & 0 \leq t \leq \Delta \\ 0 & \text{else.} \end{cases}$$

$\hat{x}(t)$ may be expressed as

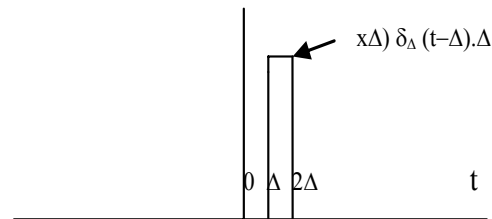
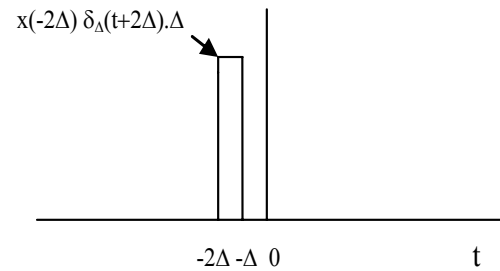
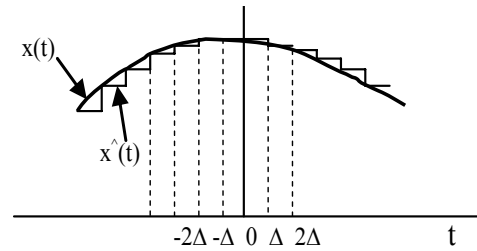
$$\hat{x}(t) = \sum_{k=-\infty}^{\infty} x(k\Delta) \delta(t - k\Delta) \cdot \Delta \quad (5)$$

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

$$x(t) = \lim_{\Delta \rightarrow 0} \hat{x}(t) \quad \dots (6)$$

From (5) and (6):

$$x(t) = \int_{-\infty}^{\infty} x(\tau) \delta(t - \tau) d\tau \quad \dots (7)$$

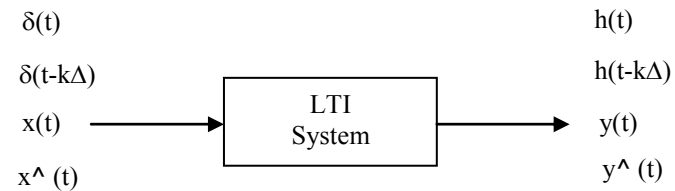


Eqn (7) represents $x(t)$ in terms of impulses $\delta(t)$.

If $x(t) = u(t)$, then

$$u(t) = \int_{-\infty}^{\infty} u(\tau)\delta(t-\tau)d\tau = \int_0^{\infty} \delta(t-\tau) d\tau \quad \dots (8)$$

CT Unit Impulse Response and Convolution Integral:



From, eqn. (5),

$$x^{\wedge}(t) = \sum_{k=-\infty}^{\infty} x(k\Delta) \cdot \delta_{\Delta}(t-k\Delta) \cdot \Delta \quad \dots (5)$$

$$d(t - k\Delta) \rightarrow h(t - k\Delta) ;$$

$$x^\wedge(t) \rightarrow y^\wedge(t) \quad [\text{since it is an LTI system}].$$

Hence, from eqn (5) and above:

$$y^\wedge(t) = \sum_{k=-\infty}^{\infty} x(k\Delta) \cdot h(t - k\Delta) \cdot \Delta \quad (9)$$

As $\Delta \rightarrow 0$, $y^\wedge(t) \rightarrow y(t)$. Hence

$\lim_{\Delta \rightarrow 0} y^\wedge(t) = y(t)$, or

$$y(t) = \int_{-\infty}^{\infty} x(\tau) h(t - \tau) d\tau \quad \dots (10)$$

Eqn. (6) is called *convolution integral* and is represented by:

$$y(t) = x(t) * h(t) \quad \dots (11)$$

Go through Examples 2.6 – 2.9 pp. 98-103 of text.

Important Results:

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

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

Example 1:

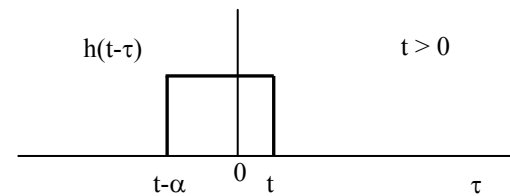
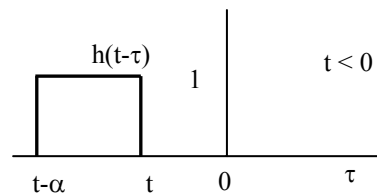
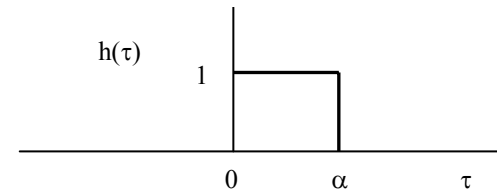
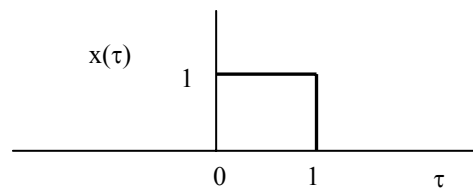
Prob. 2.10, p.139.

Given: $x(t) = 1, \quad 0 \leq t \leq 1$
 $= 0, \quad \text{else.}$

$h(t) = x(t/\alpha), \quad 0 < \alpha \leq 1.$

Solution:

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



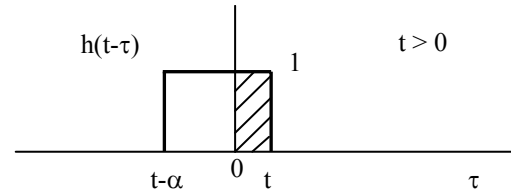
Case 1: $t < 0$.

No overlap. $y(t) = 0$.

Case 2: $0 \leq t < \alpha$

Partial overlap.

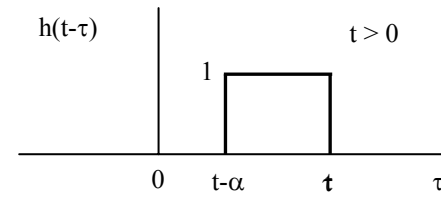
$$y(t) = \int_0^t 1 \cdot d\tau = \tau \Big|_0^t = t.$$



Case 3: $\alpha \leq t \leq 1$

Complete overlap.

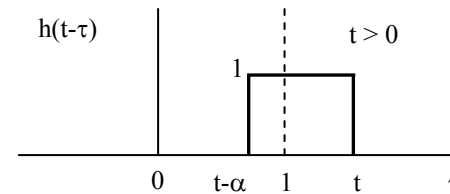
$$y(t) = \int_{t-\alpha}^t 1 \cdot d\tau = \tau \Big|_{t-\alpha}^t = t - (t - \alpha) = \alpha$$



Case 4: $1 < t < 1 + \alpha$.

Partial overlap.

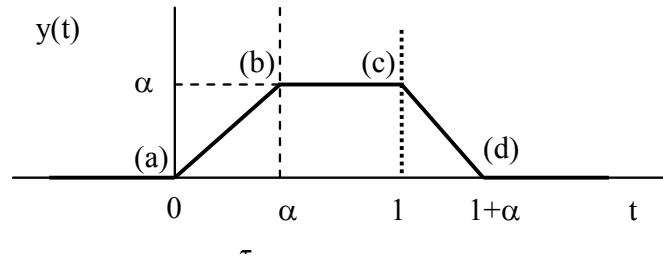
$$y(t) = \int_{t-\alpha}^1 1 \cdot d\tau = \tau \Big|_{t-\alpha}^1 = 1 - t + \alpha.$$



Case 5: $t - \alpha > 1$:

No overlap. $y(t) = 0$.

Plot:



(b) $\frac{dy}{dt}$ has 4 discontinuities @ (a) – (d). Discontinuities at (a) and (d) are not removable. For 3 discontinuities, (b) and (c) are to be same, which happens when $\alpha = 1$.

Example 2:

Find $y(t)$, given: $x(t) = e^{\alpha t} u(-t), \quad \alpha > 0$

$$h(t) = e^{-\alpha t} u(t).$$

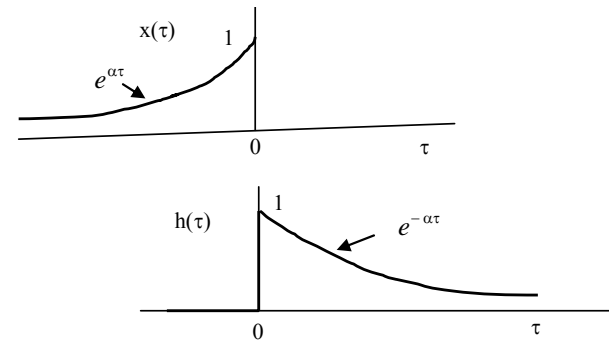
Solution:

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

Case 1: $t < 0$.

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

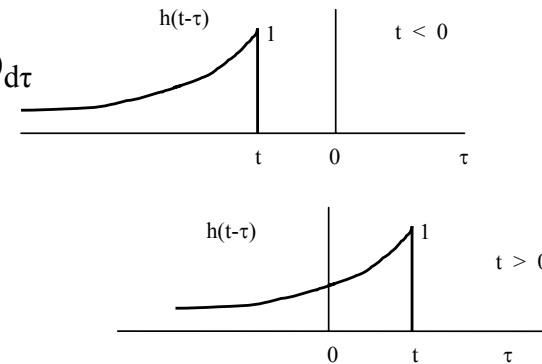
$$= e^{-\alpha t} \int_{-\infty}^t e^{2\alpha\tau} d\tau = \frac{1}{2\alpha} e^{\alpha t}$$



Case 2: $t > 0$.

$$y(t) = \int_{-\infty}^0 x(\tau) h(t-\tau) d\tau = \int_{-\infty}^0 e^{\alpha\tau} e^{-\alpha(t-\tau)} d\tau$$

$$= e^{-\alpha t} \int_{-\infty}^0 e^{2\alpha\tau} d\tau = \frac{e^{-\alpha t}}{2\alpha}$$



The two cases may be combined as:

$$y(t) = \frac{1}{2\alpha} e^{-\alpha|t|}$$

LTI Properties:

LTI systems possess a number of properties - the important ones are discussed here.

Convolution Properties:

Commutative: (Summation and integration is commutative.)

$$x(t) * h(t) = h(t) * x(t),$$

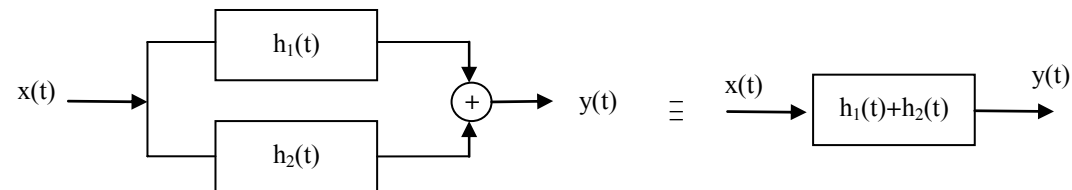
$$x[n] * h[n] = h[n] * x[n]$$

Distributive:

$$x(t) * [h_1(t) + h_2(t)] = x(t) * h_1(t) + x(t) * h_2(t),$$

$$x[n] * \{h_1[n] + h_2[n]\} = x[n] * h_1[n] + x[n] * h_2[n].$$

This implies:

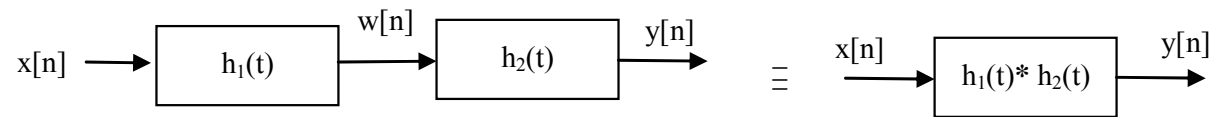


Associative:

$$\mathbf{x}(t) * [\mathbf{h}_1(t) * \mathbf{h}_2(t)] = [\mathbf{x}(t) * \mathbf{h}_1(t)] * \mathbf{h}_2(t),$$

$$\mathbf{x}[n] * \{\mathbf{h}_1[n] * \mathbf{h}_2[n]\} = \{\mathbf{x}[n] * \mathbf{h}_1[n]\} * \mathbf{h}_2[n]$$

This property yields:



Important Relations:

Continuous-Time:

a) $x(t) * \delta(t) = x(t).$

b) $x(t) * \delta(t - t_0) = x(t - t_0).$

c) $x(t) * u(t) = \int_{-\infty}^t x(\tau) d\tau.$

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

Proof:

b) $x(t) * \delta(t - t_0) = \int_{-\infty}^{\infty} x(\tau) \delta(t - t_0 - \tau) d\tau = x(\tau) \Big|_{\tau=t-t_0} = x(t - t_0)$

$$d) \quad x(t) * u(t - t_0) = \int_{-\infty}^{\infty} x(\tau) \delta(t - t_0 - \tau) d\tau = \int_{-\infty}^{t-t_0} x(\tau) d\tau$$

Relations (a) and (c) are obtained with $t_0 = 0$.

Discrete-Time:

$$a) \quad x[n] * \delta[n] = x[n].$$

$$b) \quad x[n] * \delta[n - n_0] = x[n - n_0].$$

$$c) \quad x[n] * u[n] = \sum_{k=-\infty}^n x[k].$$

$$d) \quad x[n] * u[n - n_0] = \sum_{k=-\infty}^{n-n_0} x[k].$$

Proof:

$$b) \quad x[n] * \delta[n - n_0] = \sum_{k=-\infty}^{\infty} x[k] \delta[n - n_0 - k] = x[n - n_0].$$

$$d) \quad x[n] * u[n - n_0] = \sum_{k=-\infty}^{\infty} x[k] u[n - n_0 - k] = \sum_{k=-\infty}^{n-n_0} x[k].$$

For relations (a) and (c), put $n_0 = 0$.

Problem:

2.11 p. 139 of text.

Given: $x(t) = u(t - 3) - u(t - 5),$

$$h(t) = e^{-3t}u(t).$$

Compute

a) $y(t) = x(t) * h(t),$

b) $g(t) = \left[\frac{dx(t)}{dt}\right] * h(t).$

Solution:

a) Case 1: $t < 3:$

No overlap. $y(t) = 0.$

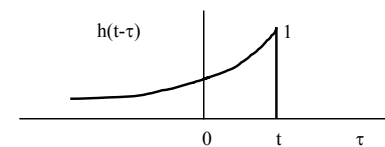
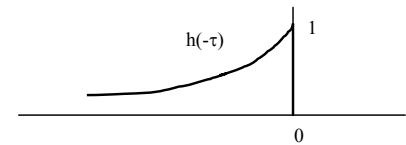
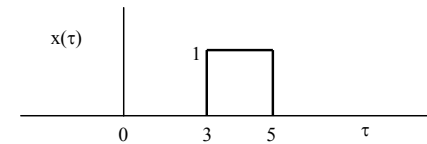
Case 2: $3 \leq t < 5:$

Partial overlap.

$$y(t) = \int_3^t e^{-3(t-\tau)} d\tau = e^{-3t} \int_3^t e^{3\tau} d\tau = \frac{1}{3}(1 - e^{9-3t}).$$

Case 3: $t \geq 5:$

$$y(t) = \int_3^5 e^{-3(t-\tau)} d\tau = e^{-3t} \int_3^5 e^{3\tau} d\tau = \frac{1}{3}(e^{-3t+15} - e^{-9-3t}).$$



$$b) \quad \frac{dx(t)}{dt} = \delta(t-3) - \delta(t-5)$$

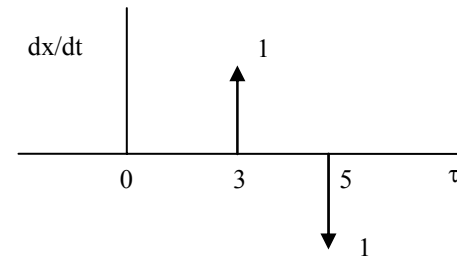
For $t < 3$, no overlap. $y(t) = 0$.

For $3 \leq t < 5$,

$$y(t) = e^{-3t} * \delta(t-3) = e^{-3(t-3)}$$

For $t \geq 5$,

$$\begin{aligned} y(t) &= e^{-3t} * \delta(t-3) - e^{-3t} * \delta(t-5) \\ &= e^{-3t+9} - e^{-3t+15} \end{aligned}$$



LTI Systems with or without Memory

Without Memory:

$y[n]$ depends on $x[n]$ only. Now,

$$\begin{aligned} y[n] &= \sum_{k=-\infty}^{\infty} x[k] h[n-k] = \sum_{k=-\infty}^{\infty} h[k] x[n-k] \\ &= \dots + h[-1] x[n+1] + h[0] x[n] + h[1] x[n-1] + \dots \\ &= k x[n], \quad \text{where } k = h[0]. \end{aligned}$$

This requires:

$$\begin{aligned} h[n] &= 0, & n \neq 0, \\ &= k, & n = 0. \end{aligned}$$

In general:

$$h[n] = k \delta[n] \quad \dots (12)$$

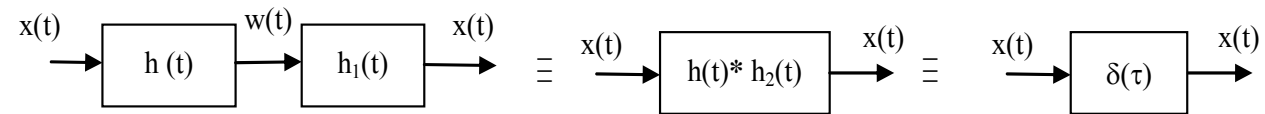
For a continuous-time system, the condition may be derived as:

$$h(t) = k \delta(t) \quad \dots (13)$$

If condition (12) or (13) is not satisfied, the system has memory.

Invertibility:

With $h(t)$ and $h_1(t)$ as the impulse responses of the system and its inverse respectively, we can represent them as follows:



This yields (for continuous-time):

$$h(t) * h_1(t) = \delta(t) .$$

For discrete-time,

$$h[n] * h_1[n] = \delta[n] .$$

Example: (Final 2009).

Two DT LTI systems have impulse responses:

$$h_1[n] = \delta[n] - \delta[n-1],$$

$$h_2[n] = u[n].$$

Show that they are inverse of each other.

Solution:

$$\begin{aligned} h_1[n] * h_2[n] &= u[n] * \delta[n] - u[n] \cdot \delta[n-1] \\ &= u[n] - u[n-1] = \delta[n]. \end{aligned}$$

Go through Examples 2.11 and 2,12 , pp. 110-111 of text.

Causality:

- Output depends on the present and past inputs only. Now,

$$\begin{aligned} y[n] &= \sum_{k=-\infty}^{\infty} h[k] x[n-k] \\ &= \dots + h[-1] x[n+1] + h[0] x[n] + h[1] x[n-1] + \dots \end{aligned}$$

For a causal systems, the future inputs $x[n+1]$, $x[n+2]$, etc. must be 0. Thus

$$h[-1], h[-2], \dots = 0.$$

$$\text{or } h[n] = 0, \text{ for } n < 0. \quad \dots (14a)$$

For CT systems,

$$h(t) = 0, \text{ for } t < 0. \quad \dots (14b)$$

Stability:

To be stable, a system has to be BIBO (bounded-input bounded-output).

Bounded input: $|x[n]| < B$, B is finite.

For bounded output $|y[n]|$:

$$\begin{aligned} |y[n]| &= \left| \sum_{k=-\infty}^{\infty} h[k] \cdot x[n-k] \right| \leq \sum_{k=-\infty}^{\infty} |h[k]| \cdot |x[n-k]| \\ &< \sum_{k=-\infty}^{\infty} |h[k]| \cdot B = B \cdot \sum_{k=-\infty}^{\infty} |h[k]| \end{aligned}$$

$y[n]$ will be bounded iff:

$$\sum_{k=-\infty}^{\infty} |h[k]| < \infty \quad \dots (15a)$$

For CT systems:

$$\int_{-\infty}^{\infty} |h(\tau)| \, d\tau < \infty \quad \dots (15b)$$

Examples:

Problem 2.28 p.144.

Is the system causal and/or stable?

b) $h[n] = (0.8)^n u[n + 2]$

Not causal, since $h[-1] = (0.8)^{-1} u[1] \neq 0$.

Stability:

$$\begin{aligned} \sum_{-\infty}^{\infty} |h[k]| &= \sum_{-\infty}^{\infty} 0.8^n u[n + 2] = \sum_{-2}^{\infty} 0.8^n \\ &= \frac{1}{0.8^2} + \frac{1}{0.8} + \sum_0^{\infty} 0.8^n = \frac{1}{0.64} + \frac{1}{0.8} + \frac{1}{1-0.8} = 7.8125 \end{aligned}$$

Stable.

e) $h[n] = \left(-\frac{1}{2}\right)^n u[n] + (1.01)^n u[n - 1]$

$h[n] = 0$ for $n < 0$. Hence causal.

Stability:

$$\begin{aligned} \sum_{k=-\infty}^{\infty} \left| \left(-\frac{1}{2}\right)^k \right| |u[k]| + \sum_{k=-\infty}^{\infty} |(1.01)^k u[k - 1]| \\ = \sum_{k=0}^{\infty} \left(\frac{1}{2}\right)^k + \sum_{k=1}^{\infty} (1.01)^k = \infty, \text{ as } k \rightarrow \infty. \text{ Unstable.} \end{aligned}$$

g) $h[n] = n \cdot \left(\frac{1}{3}\right)^n u[n-1]$
 $h[n] = 0$ for $n < 0$. Causal.

$$\sum_{k=-\infty}^{\infty} \left| k \left(\frac{1}{3}\right)^k u[k-1] \right| = \sum_{k=1}^{\infty} \left| k \left(\frac{1}{3}\right)^k \right| \leq \sum_{k=0}^{\infty} \left| k \left(\frac{1}{3}\right)^k \right|$$

$$= \frac{\frac{1}{3}}{\left(1 - \frac{1}{3}\right)^2} = \frac{3}{4}. \quad \text{Stable.}$$

Causal System Described by Differential and Difference Equations:

CT Systems:

- N-th order constant-coefficient DE of an LTI:

$$\sum_{k=0}^N a_k \frac{d^k y(t)}{dt^k} = \sum_{k=0}^M b_k \frac{d^k x(t)}{dt^k} \quad \dots (16)$$

As the system is causal, we get $x(t) = 0$ for $t \leq 0$.

This gives the initial conditions:

$$y(t_0) = \frac{dy(t_0)}{dt} = \dots = \frac{d^{N-1}y(t_0)}{dt} = 0.$$

The solution of eqn. (16) has two parts :

- Particular solution : $y_p(t)$ \rightarrow solution of eqn. (16),
- Homogeneous solution: $y_h(t)$ \rightarrow solution of eqn. (16) with
RHS = 0.

The complete solution:

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

DT Systems:

- A linear DT system is given by a constant-coefficient difference equation:

$$\sum_{k=0}^N a_k y[n-k] = \sum_{k=0}^M b_k x[n-k] \quad .. (17)$$

N is the order of the system, a_k and b_k are constant.

As the system is causal, we can use the conditions of initial rest, i.e.,

$$\begin{aligned} \text{If } x[n] &= 0, \quad \text{for } n < n_0, \quad \text{then} \\ y[n] &= 0, \quad \text{for } n < n_0. \end{aligned}$$

Instead of using particular and homogeneous solutions), equation (17) can be solved very conveniently using recursive method as follows:

Rewriting eqn. (17) as:

$$y[n] = \frac{1}{a_0} \left\{ \sum_{k=0}^M b_k x[n-k] - \sum_{k=1}^N a_k y[n-k] \right\} \quad \dots (18)$$

If the auxiliary conditions

$$y[-N], y[-n+1], \dots, y[-1] \text{ are given,}$$

$y[n]$ can be computed directly using eqn. (18).

Equations (17) and (18) are called *recursive* equations - since a recursive procedure can be used to solve it.

Special cases:

1. $N = 0$, eqn. (18) yields:

$$y[n] = \frac{1}{a_0} \sum_{k=0}^M b_k x[n-k] = \sum_{k=0}^M \left(\frac{b_k}{a_0}\right) x[n-k] \quad \dots (19)$$

The solution is direct and non-recursive. No initial conditions are necessary. The impulse response $h[n]$ is given by:

$$h[n] = y[n] = \sum_{k=0}^M \frac{b_k}{a_0} \delta[n-k] = \frac{1}{a_0} (b_0 + b_1 + \dots + b_M)$$

• $H[n]$ has only $(M+1)$ terms – thus it is of finite duration. Such a system is called *Finite Impulse Response* (‘FIR’) system.

2. $N > 0$. we have to use the recursive equation. The impulse response will be of infinite duration. Such a system is called *Infinite Impulse Response* (‘IIR’) system.

Examples:

Prob. 2.30 p.145 of text.

Given a first order system

$$y[n] + 2y[n-1] = x[n] \quad \dots (20)$$

Find the system response with initial condition of rest.

Solution:

Initial rest: $y[n] = 0$, for $n < 0$.

Impulse response: $h[n] = y[n]$ with $x[n] = \delta[n]$.

Hence,

$$h[n] = y[n] = \delta[n] - 2y[n-1], \text{ giving}$$

$$h[0] = y[0] = \delta[0] - 2y[-1] = 1$$

$$h[1] = y[1] = \delta[1] - 2y[0] = -2$$

$$h[2] = y[2] = \delta[2] - 2y[1] = 4$$

$$h[3] = y[3] = \delta[3] - 2y[2] = -8$$

.

.

$$h[n] = y[n] = (-2)^n u[n].$$

Problem 2.31 p. 145 of text.

Given $y[n] + 2y[n-1] = x[n] + 2x[n-2]$,

find the system response with input $x[n]$:

Solution:

$x[n] = 0$, for $n < -2$, hence

$y[n] = 0$, for $n < -2$.

Now,

$y[n] = x[n] + 2x[n-2] - 2y[n-1]$. Thus,

$$y[-2] = x[-2] + 2x[-4] - 2y[-3] = 1$$

$$y[-1] = x[-1] + 2x[-3] - 2y[-2] = 0$$

$$y[0] = x[0] + 2x[-2] - 2y[-1] = 5$$

$$y[1] = x[1] + 2x[-1] - 2y[0] = -4$$

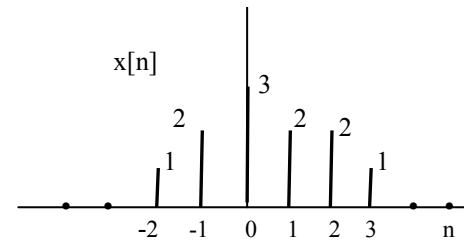
$$y[2] = x[2] + 2x[0] - 2y[1] = 16$$

$$y[4] = 58, y[5] = -114$$

For $n > 5$,

$x[n] + 2x[n-3] = 0$, hence

$y[n] = -2y[n-1]$.



$$y[6] = -2 y[5]$$

$$y[7] = -2 y[6] = 4 y[5]$$

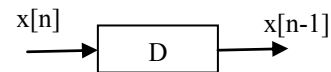
$$y[8] = -8 y[5], \dots$$

In general, $y[n] = (-2)^{n-5} y[5] = -114 \cdot (-2)^{n-5}$, for $n > 5$.

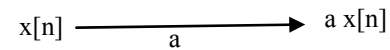
Block Diagram Representation of a system

DT Systems:

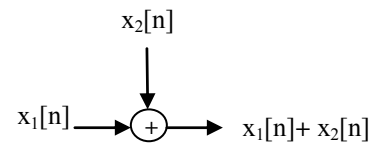
Unit delay D:



Multiplier:

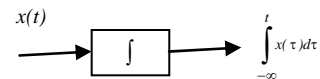


Adder:



CT Systems:

Integrator:



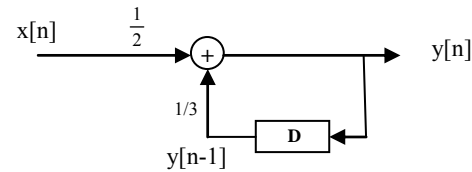
Problems:

Prob. 2.38(a), p.148 of text.

Represent the following in block diagram:

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

The system diagram:



Prob. 2.39(a):

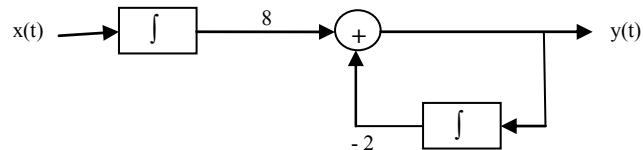
The system equation:
$$y(t) = -\frac{1}{2} \frac{dy(t)}{dt} + 4x(t)$$

The system equation is rewritten as:

$$\frac{dy(t)}{dt} = -2y(t) + 8x(t), \text{ or}$$

$$y(t) = -2 \int y(t) dt + 8 \int x(t) dt$$

The system diagram:



Few Important Relations:

1. $\delta(t)$ and $\delta[n]$:

$$\delta(\alpha t) = \frac{1}{|\alpha|} \delta(t) ;$$
$$\delta(-t) = \delta(t);$$
$$\delta[\alpha n] = \frac{1}{|\alpha|} \delta[n];$$
$$\delta[-n] = \delta[n].$$

2. Convolution:

$$x(t) * \delta(t) = x(t);$$
$$x(t) * \delta(t - t_0) = x(t - t_0);$$
$$x[n] * \delta[n] = x[n];$$
$$x[n] * \delta[n - n_0] = x[n - n_0];$$

With $x[n] = \delta[n]$,

$$\delta[n] * \delta[n] = \delta[n];$$
$$\delta[n] * \delta[n - n_0] = \delta[n - n_0];$$
$$\delta[n - n_1] * \delta[n - n_0] = \delta[n - n_1 - n_0];$$

Example:

$$\{\delta[n - 3] - \delta[n + 10]\} * \{\delta[n + 15] - \delta[n - 8]\}$$
$$= \delta[n + 12] - \delta[n + 25] - \delta[n - 11] + \delta[n + 2]$$

3. Step response $s(t)$ and $s[n]$:

$$h(t) = \frac{ds(t)}{dt}$$

$$h[n] = s[n] - s[n-1]$$

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

$$s[n] = h[n] * u[n] = \sum_{k=-\infty}^{\infty} h[k] u[n-k] = \sum_{k=-\infty}^n h[k]$$
