

Chapter I:

Introduction to Signals and Systems

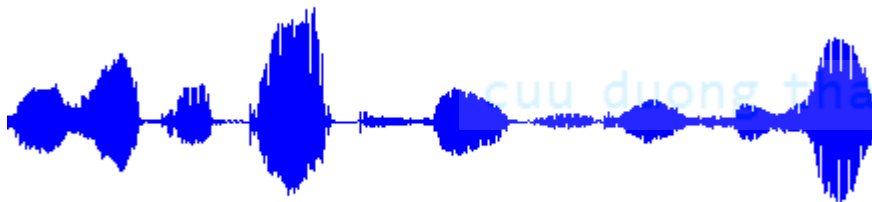
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1. *Introduction to Signals*
2. *Classification of Signals*
3. *Some Signal Operations*
4. *Some Signal Models*
5. *Systems and Classification of System*
6. *System Model*

Signals

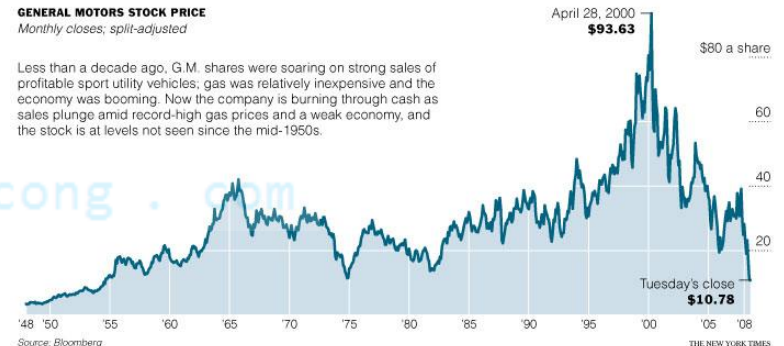
Signals are functions of independent variables that carry information. For example:

- Electrical signals: voltages and currents in a circuit.
- Acoustic signals: audion or speech signals.
- Video signals: intensity variations in an image
- Biological signals: sequence of bases in a gene
- Financial signals: stock price...



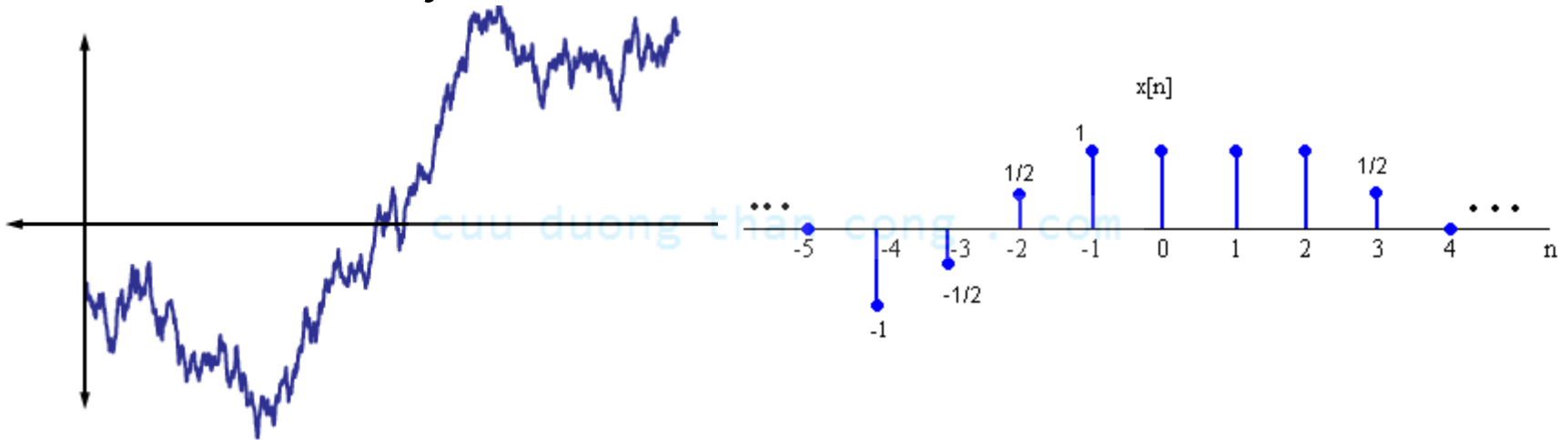
GENERAL MOTORS STOCK PRICE
Monthly closes; split-adjusted

Less than a decade ago, G.M. shares were soaring on strong sales of profitable sport utility vehicles; gas was relatively inexpensive and the economy was booming. Now the company is burning through cash as sales plunge amid record-high gas prices and a weak economy, and the stock is at levels not seen since the mid-1950s.



The independent variables

- Can be continuous or discrete
- Can be 1-D, 2-D, 3-D,...
- For this course: focus on a single independent variable which we call “time”:
 - Continuous-Time (CT) signals: $f(t) - t$: continuous values
 - Discrete-Time (DT) signals: $f[n] = f(nT) - n$: integer values only



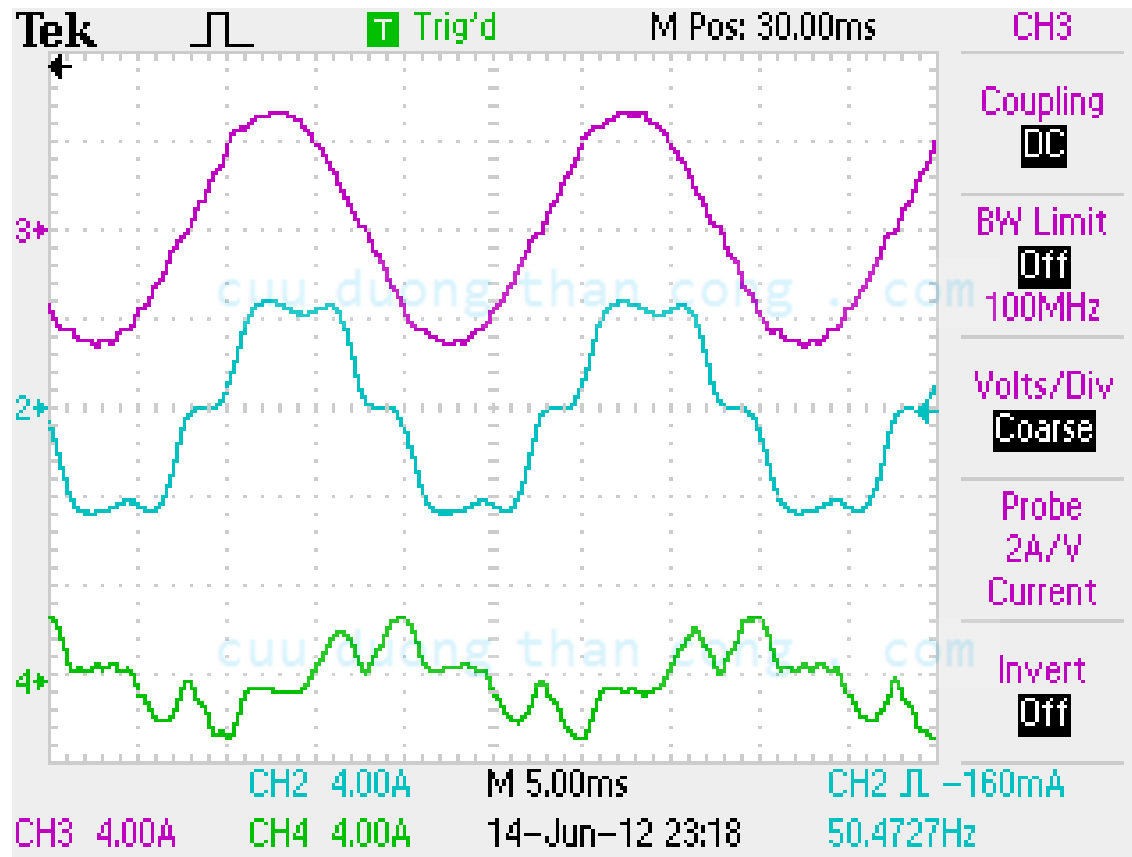
Representation of signals

- In time domain $f(t)$
 - Signal is a sequence of values in time, very simple representation.
 - Useful for saying what is happening at a particular time.
 - Not so useful for capturing the overall characteristics of the signal.
 - Hard to solve some problem directly.

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Representation of signals

- In time domain $f(t)$



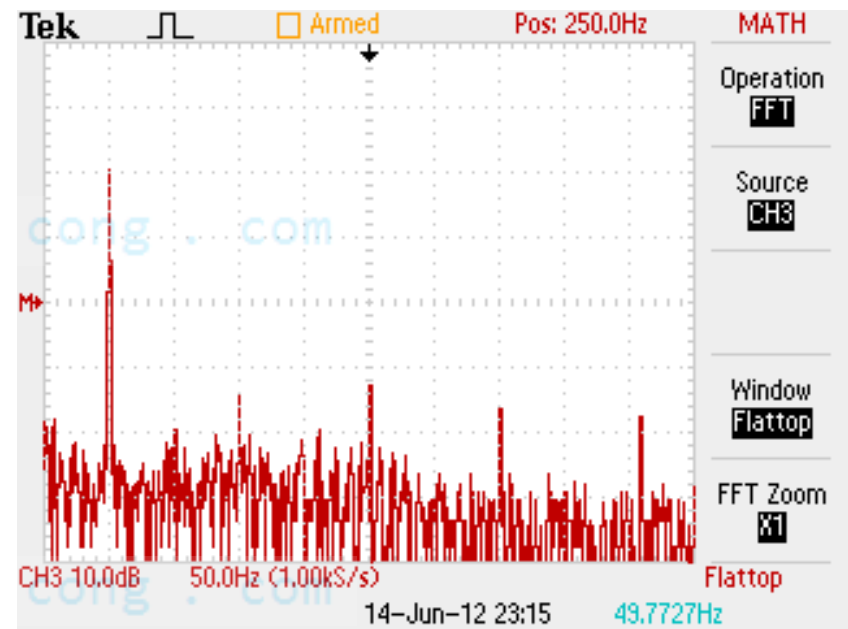
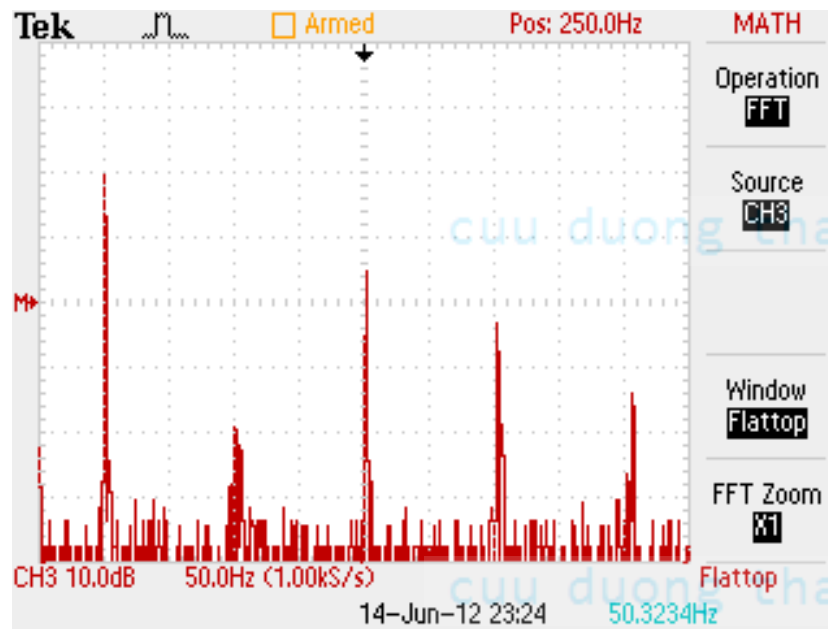
Representation of signals

- In frequency domain $F(\omega)$
 - Simpler for many types of signals.
 - Reveals the fundamental characteristics of a signal or system.
 - Many systems are easier to analyze from this perspective (Linear Systems). LinearSystems.com

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Representation of signals

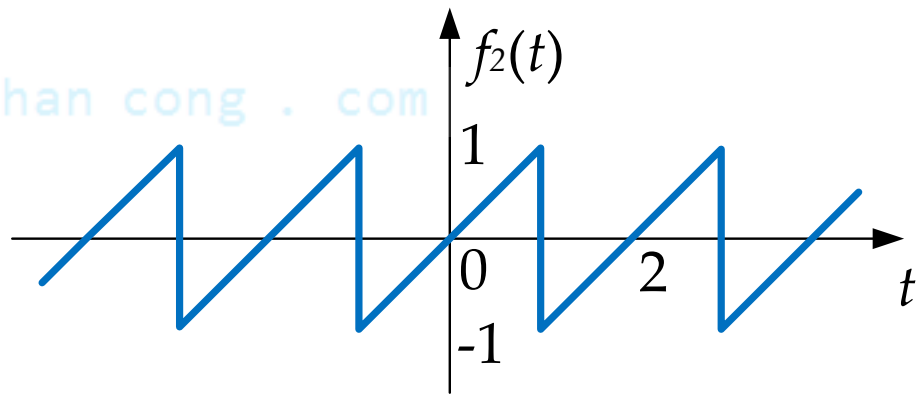
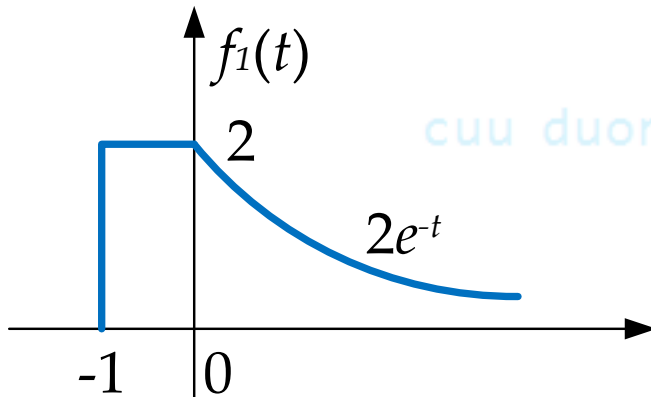
- In frequency domain $F(\omega)$



Energy of a signal $f(t)$:

$$E_f = \int_{-\infty}^{\infty} |f(t)|^2 dt$$

- Example 1.01: Find the energy of following signals

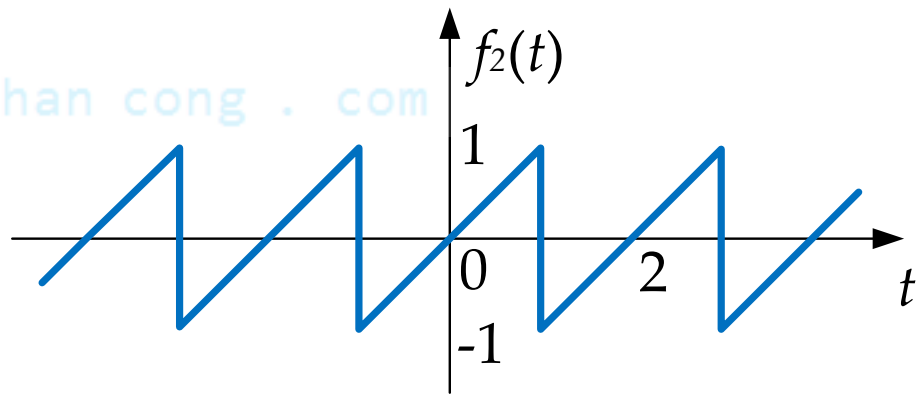
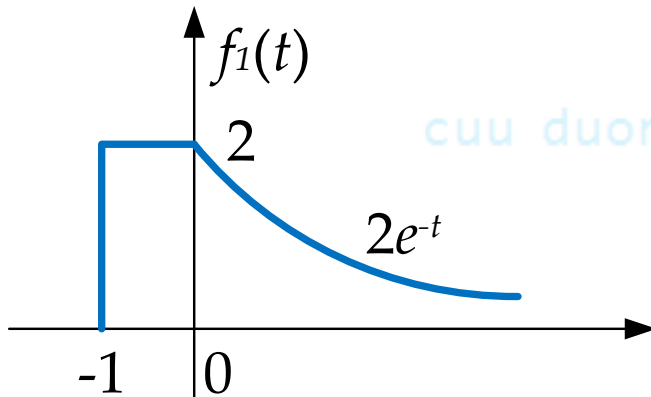


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Power of a signal $f(t)$:

$$P_f = \lim_{T \rightarrow +\infty} \left[\frac{1}{T} \int_{-T/2}^{T/2} |f(t)|^2 dt \right] = \frac{1}{T} \int_{-T/2}^{T/2} |f(t)|^2 dt \quad (\text{for periodic signal})$$

- Example 1.02: Find the power of following signals



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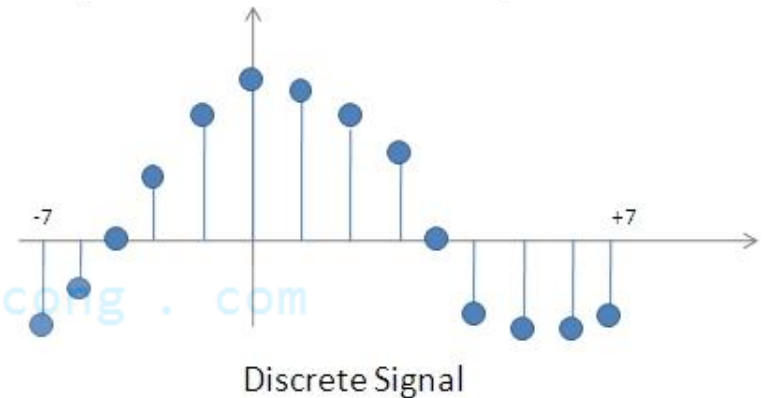
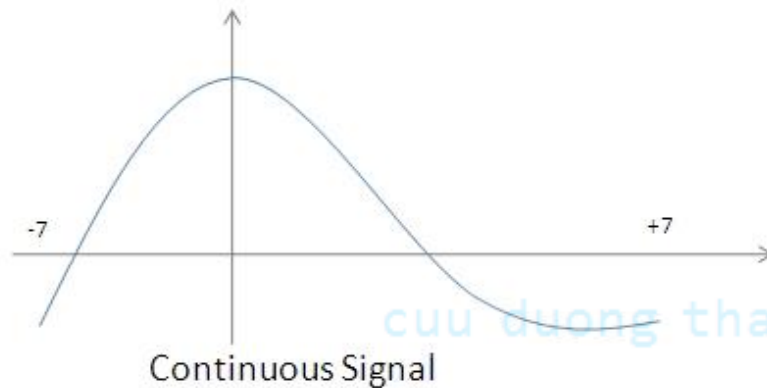
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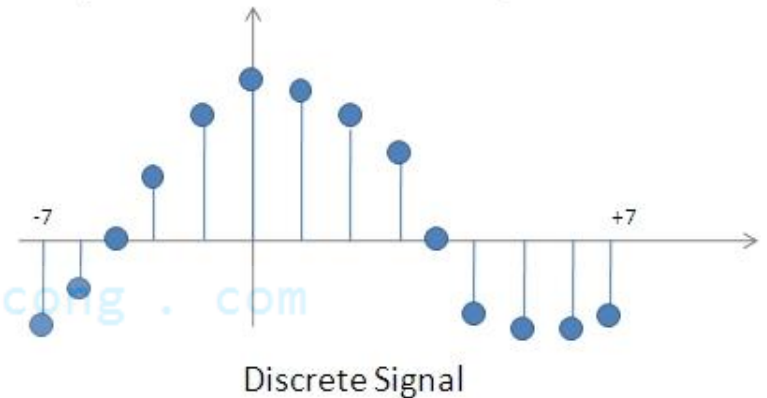
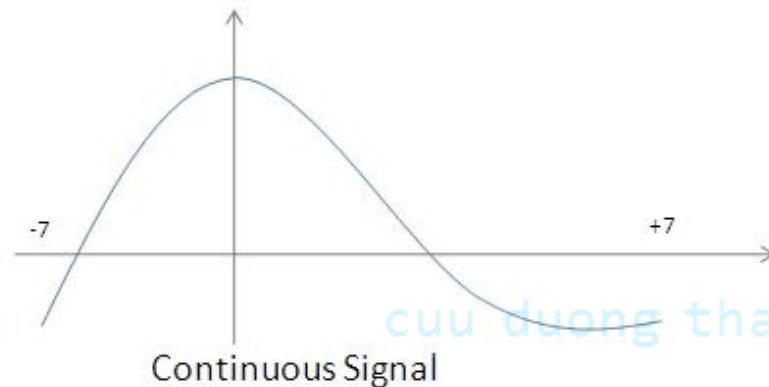
Continuous-Time and Discrete-Time signals:

- **Continuous-Time** (CT) Signals:
 - Specified for **every value** of **time** t
 - Most of the signals in the physical world are CT signals: voltage & current, pressure, temperature, velocity, etc.



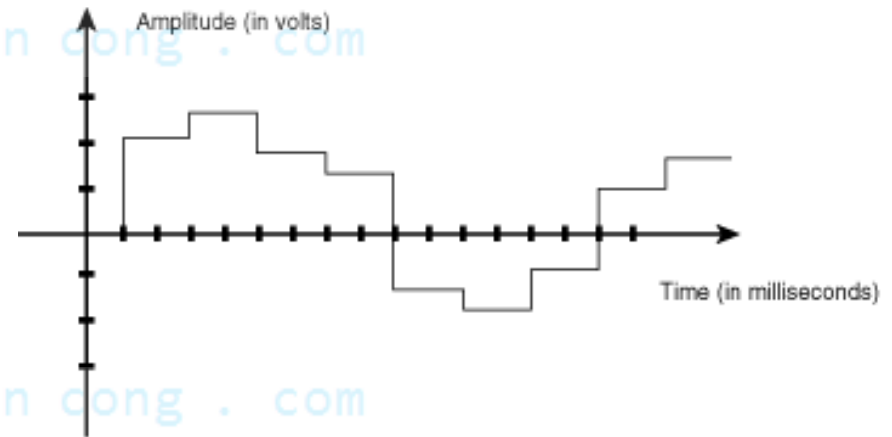
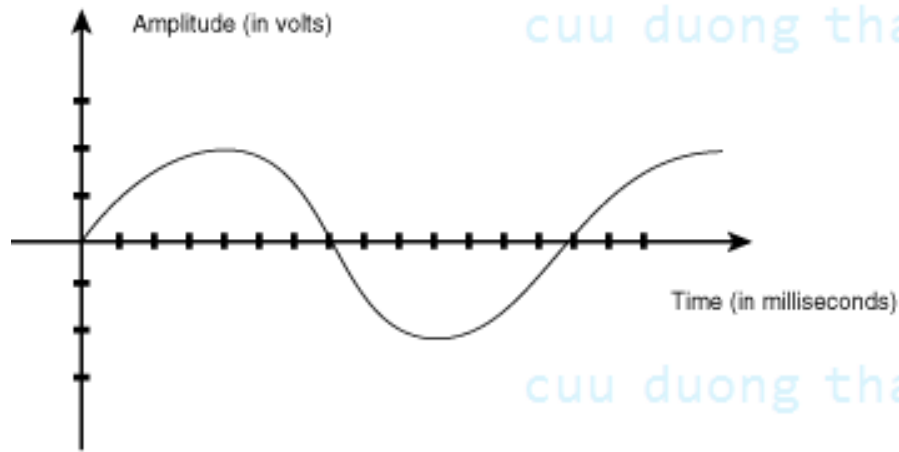
Continuous-Time and Discrete-Time signals:

- **Discrete-Time** (DT) Signals:
 - Specified only at **discrete values** of **time t**
 - Can be processed by modern digital computers and digital signal processors (DSPs).



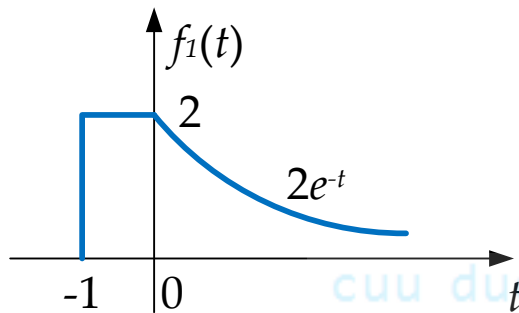
Analog and Digital signals:

- **Analog** signals: the **amplitude** can take on **any value** in a continuous range.
- **Digital** signals: the amplitude can take on **only a finite number of value**.

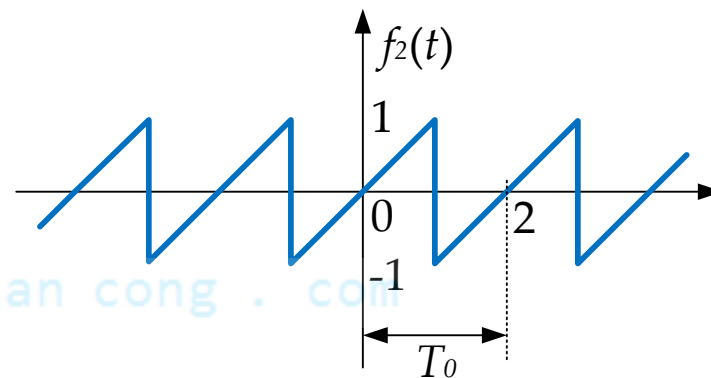


Periodic and Aperiodic Signals:

- A signal $f(t)$ is said to be **periodic** if:
$$f(t) = f(t + T_0), \text{ for all } t$$
- The smallest value of T_0 is the period of $f(t)$.
- A periodic signal must start at $t = -\infty$ and continuing forever.
- A signal is **aperiodic** if it is **not periodic**.



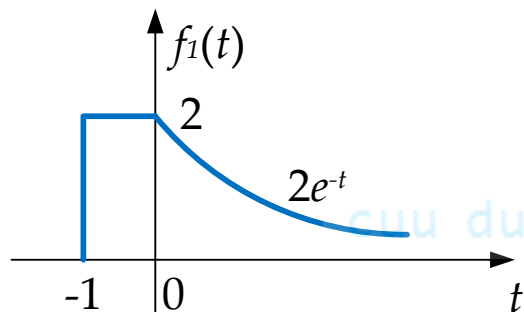
aperiodic



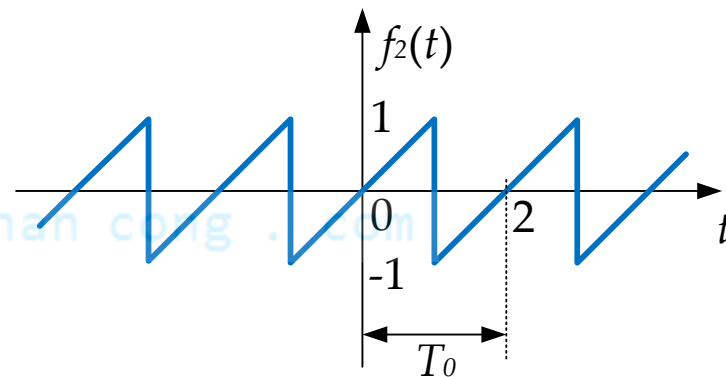
periodic

Energy and Power Signals:

- A signal with **finite energy** is an **energy signal**.
- A signal with **finite and nonzero power** is a **power signal**.
- A signal cannot both be an energy and a power signal.
- Periodic signal is one kind of power signal.
- There are signals that are neither energy nor power signals.



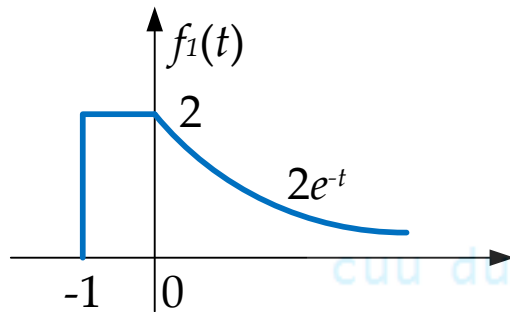
energy signal



power signal

Deterministic and Random signals:

- A signal whose physical **description is known completely** is a **deterministic signal**.
- A signal whose values **cannot be predicted** precisely but are known only in terms of **probabilistic description** is a **random signal**.
- We shall exclusively deal with deterministic signals.



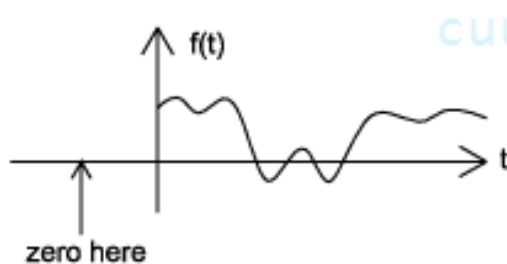
deterministic signal



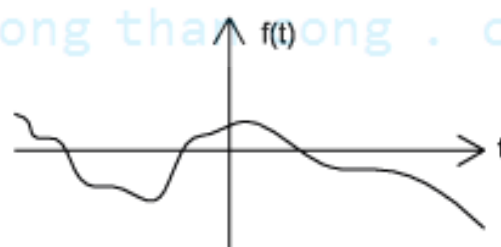
random signal

Causal and Noncausal signals:

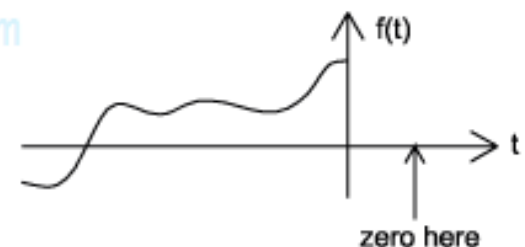
- A signal that does not start before $t = 0$ is a **causal** signal.
- A signal that starts before $t = 0$ is a **non-causal** signal.
- A signal that is zero for all $t \geq 0$ is an **anti-causal** signal.



causal



noncausal



anticausal

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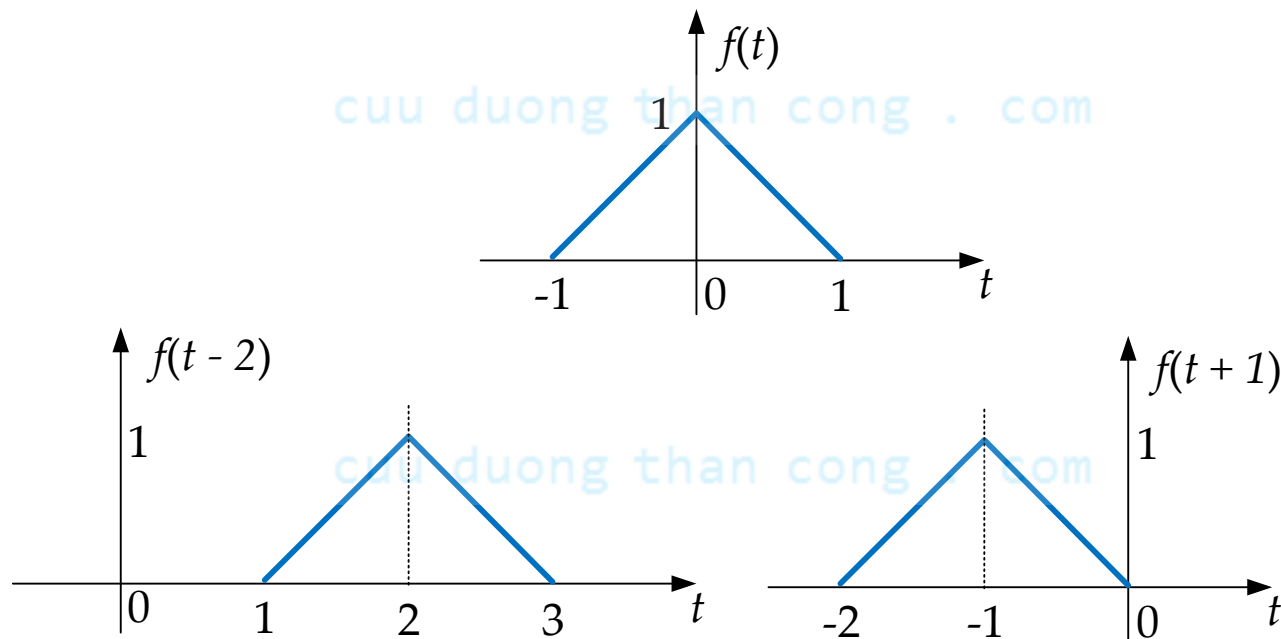
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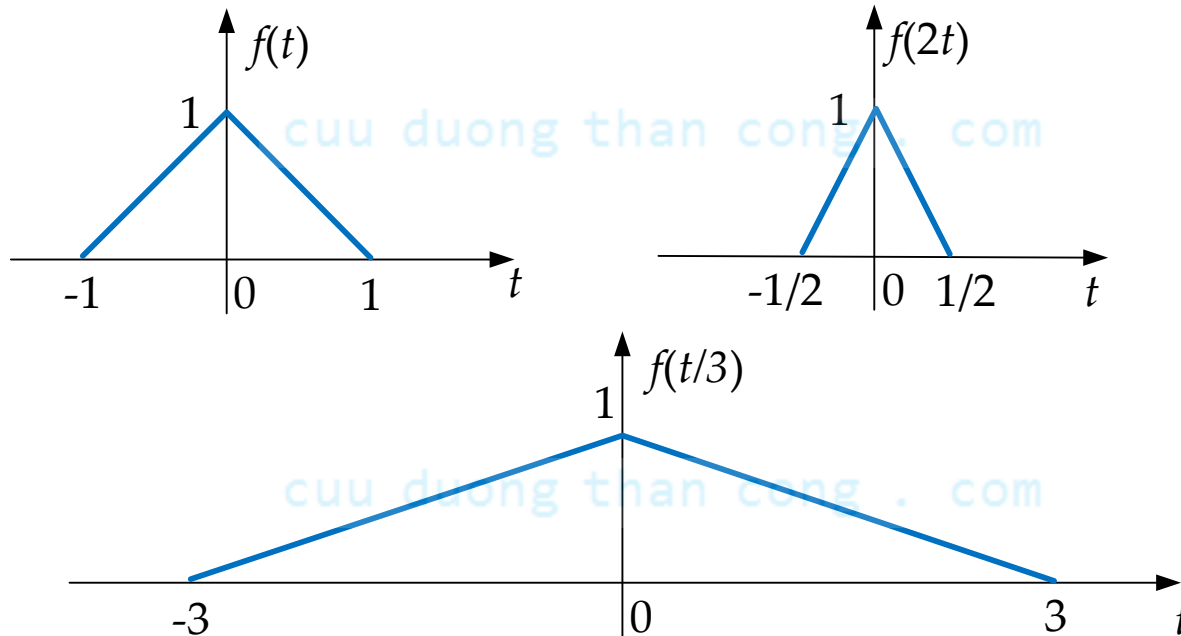
Time shifting:

- Let $f(t)$ be a CT signal, T is a constant, then:
 - If $T > 0$: $f(t + T)$ is a left-shift signal.
 - If $T < 0$: $f(t + T)$ is a right-shift signal (delay).



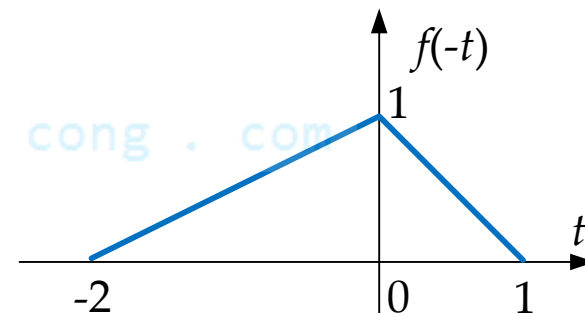
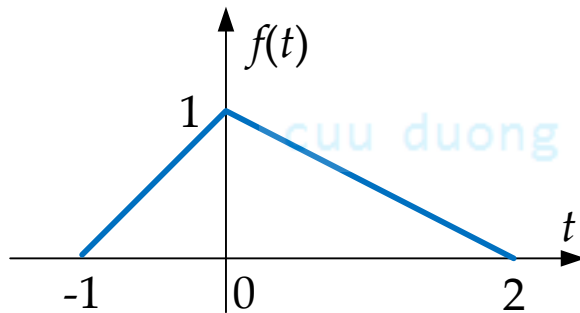
Time scaling:

- Let $f(t)$ be a CT-signal, b is a positive constant.
 - $0 < b < 1$: $f(bt)$ is an expanded signal
 - $b > 1$: $f(bt)$ is a compressed signal



Time inversion:

- CT-signal: replace t with $-t$ (time scaling with $b = -1$)



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Combined operation:

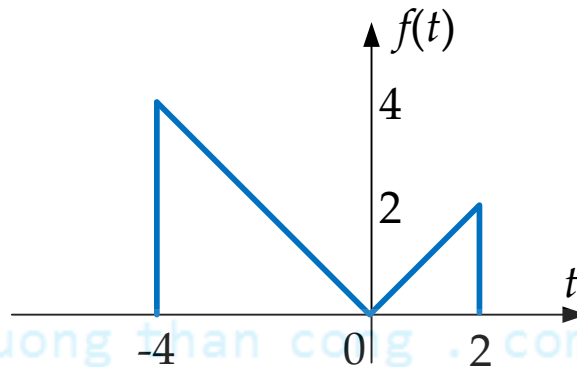
Example 1.03: For the signal $f(t)$ depicted below, sketch the signals:

a. $f(t - 4)$

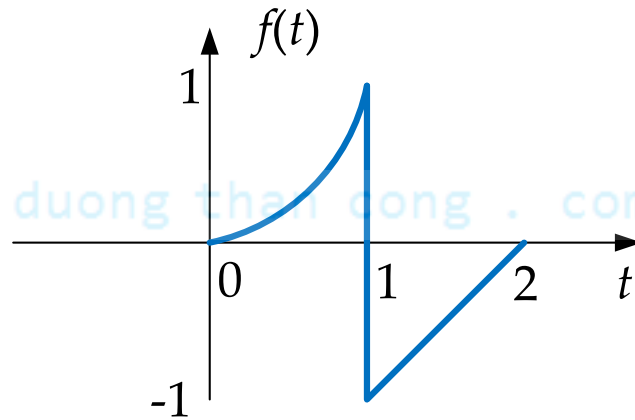
b. $f(t/2)$

c. $f(2t - 4)$

d. $f(2 - t)$

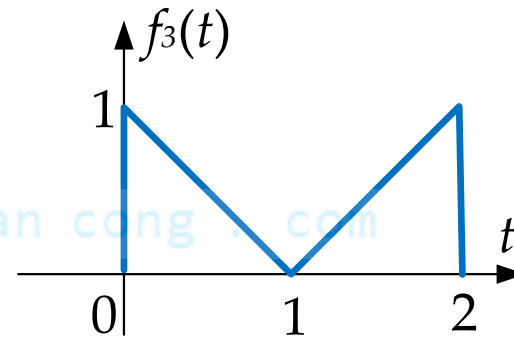
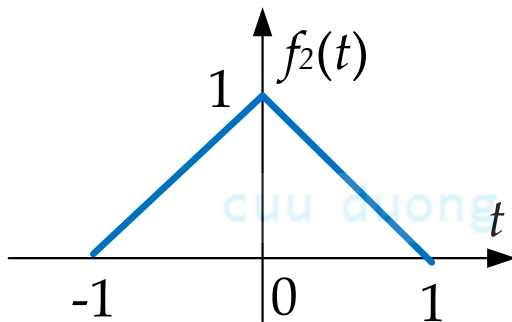
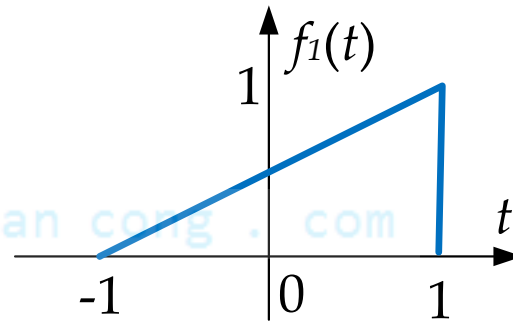
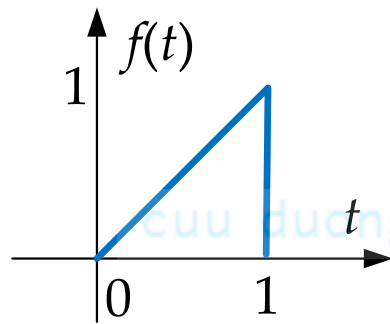


Example 1.04: Repeat example 1.03 for the signal depicted below:



Combined operation:

Example 1.05: Express signals $f_1(t)$, $f_2(t)$, and $f_3(t)$ in terms of signals $f(t)$ and $f(-t)$.



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Unit Step Function $u(t)$:

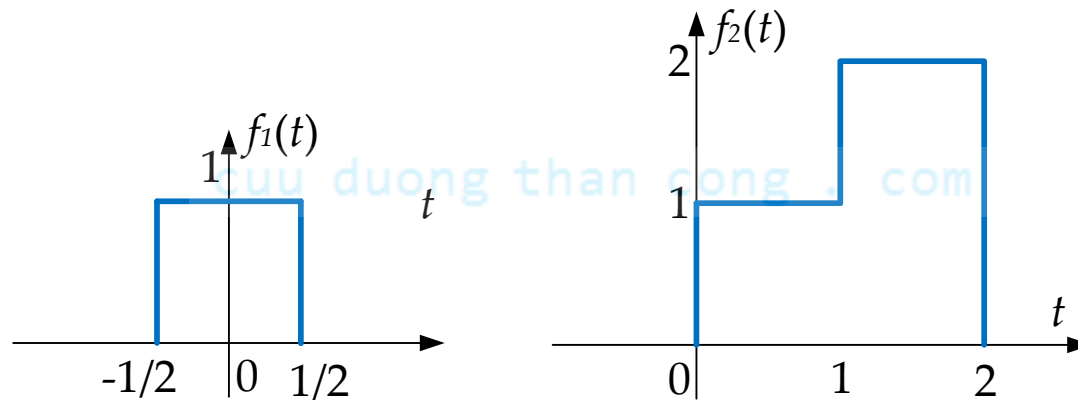
- Definition:

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

- Combinations of unit steps to create other signals.
- Use $u(t)$ to extract part of another signal.

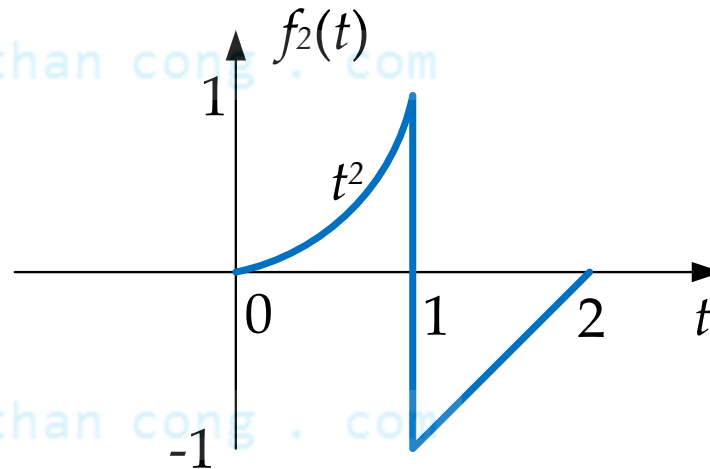
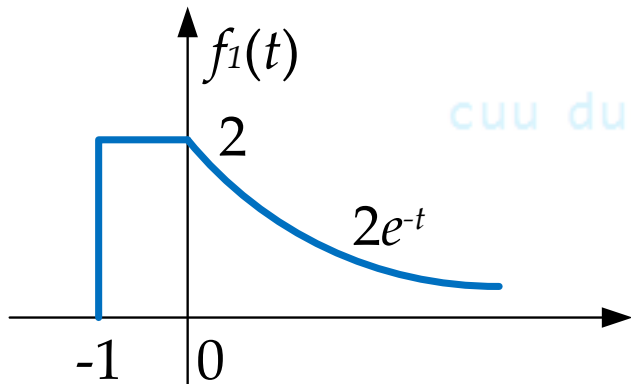
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Example 1.06: Express $f_1(t)$ and $f_2(t)$ as weighted sum of step functions.



Unit Step Function $u(t)$:

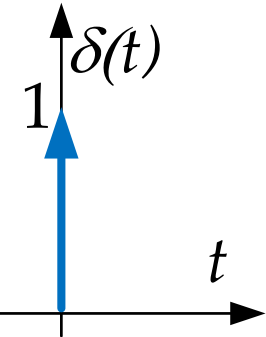
Example 1.07: Express each of the signals $f_1(t)$ and $f_2(t)$ by a single expression of variable t .



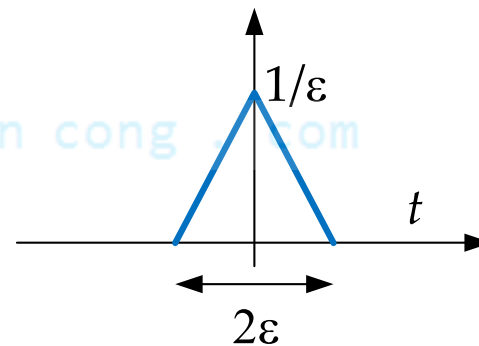
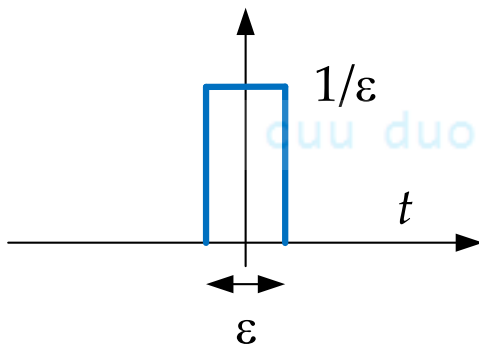
The Unit Impulse Function $\delta(t)$:

- The Unit Impulse Function (or Dirac Function) is defined as:

$$\delta(t) = \begin{cases} \infty, & t = 0 \\ 0, & t \neq 0 \end{cases} \quad \text{and} \quad \int_{-\infty}^{\infty} \delta(t) dt = 1$$



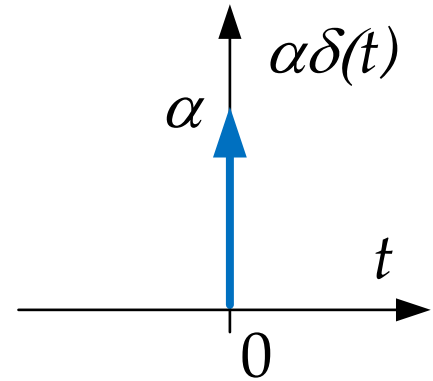
- No ordinary function behaves this way!
- Some real impulse approximations:



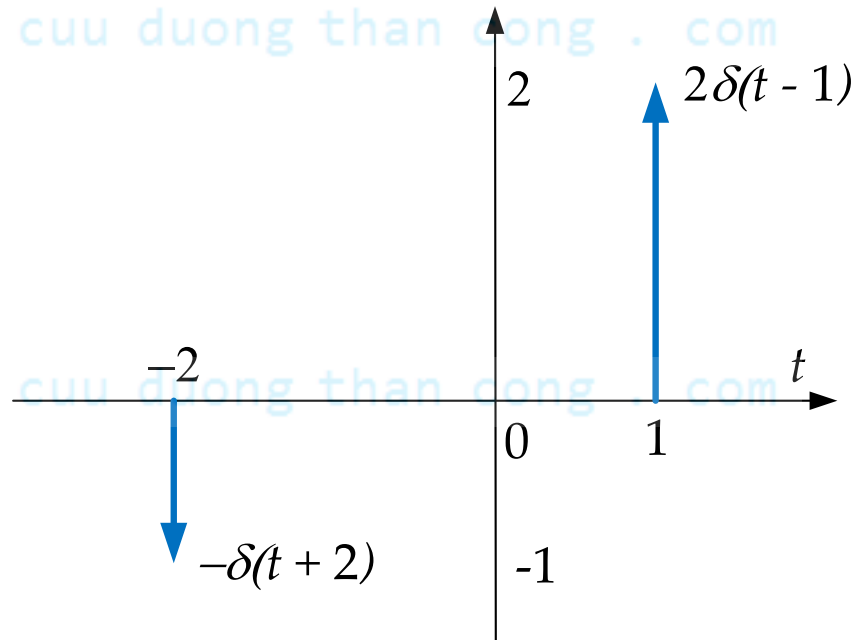
Properties of $\delta(t)$:

- Scaled Impulses

$$\alpha\delta(t) = \begin{cases} \infty, & t = 0 \\ 0, & t \neq 0 \end{cases} \quad \text{and} \quad \int_{-\infty}^{\infty} \alpha\delta(t)dt = \alpha$$



- Shifting: $\delta(t - T)$ is an impulse at $t = T$.



Properties of $\delta(t)$:

- Multiplication of a Function by an Impulse:
 - $f(t)\delta(t) = f(0)\delta(t)$ - $f(t)$ is continuous at 0
 - $f(t)\delta(t - T) = f(T)\delta(t - T)$ - $f(t)$ is continuous at T
- Sampling:

$$\int_a^b f(t)\delta(t)dt = \begin{cases} f(0) & \text{if } a < 0 < b \\ 0, & \text{otherwise} \end{cases}$$

$$\int_a^b f(t)\delta(t - T)dt = \begin{cases} f(T) & \text{if } a < T < b \\ 0, & \text{otherwise} \end{cases}$$

Properties of $\delta(t)$:

- Symmetry

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

- Define integral:

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

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

- Unit step derivative:

$$\frac{du(t)}{dt} = \delta(t); \quad \frac{du(t - T)}{dt} = \delta(t - T)$$

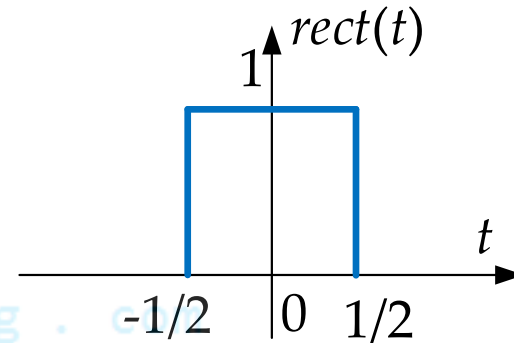
Properties of $\delta(t)$:

Example 1.08: Find the derivative of following functions

a. $f(t) = t^2u(t)$

b. $g(t) = e^{-2t}u(t)$

c. $y(t) = \text{rect}(t)$



Example 1.09: Simplify the following expression:

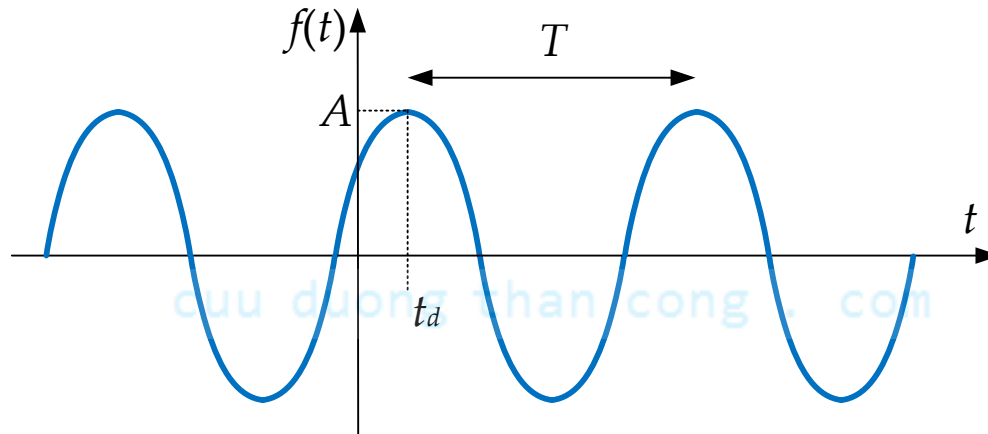
a. $f(t) = (1 + t^2) [\delta(t) - 2\delta(t - 4)]$

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

c. $y(t) = \int_{-\infty}^{\infty} \delta(\tau) f(t - \tau) d\tau$

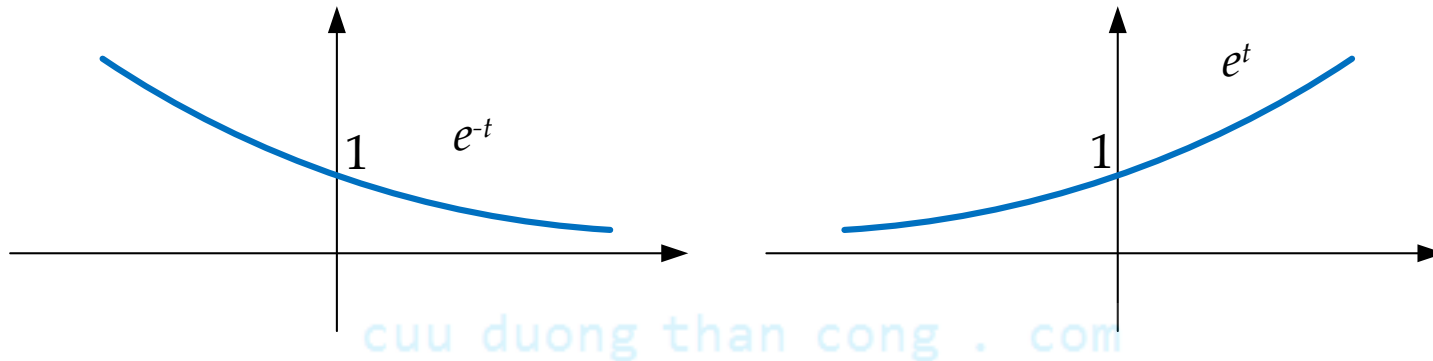
Sinusoidal signal $f(t) = A\cos(\omega_0 t + \varphi)$:

- A = amplitude
- ω_0 = frequency in rads/second
- φ = phase in radians
- Delay time $t_d = -\varphi/\omega_0$.

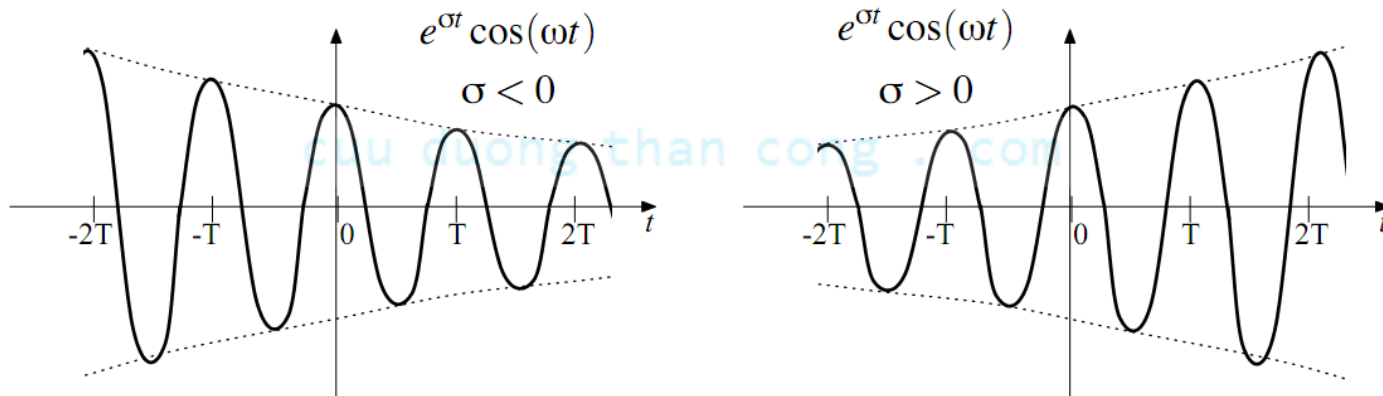


Exponential signal $f(t) = e^{\sigma t}$:

- $\sigma < 0$: this is exponential decay.
- $\sigma > 0$: this is exponential growth.

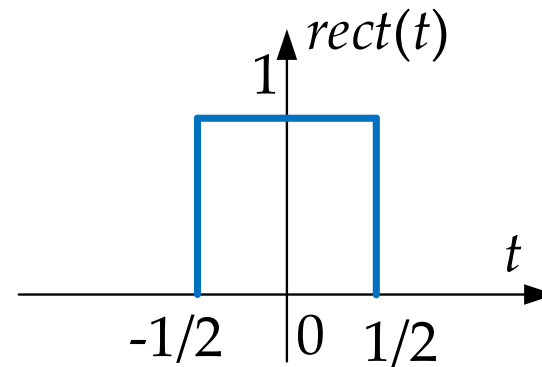


Damped or Growing Sinusoid signal $f(t) = e^{\sigma t} \cos(\omega_0 t)$:



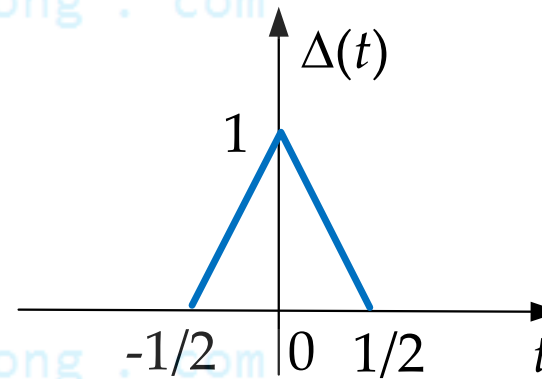
Unit Rectangle:

$$\text{rect}(t) = \begin{cases} 1 & \text{if } |t| \leq 1/2 \\ 0 & \text{otherwise} \end{cases}$$



Unit Triangle

$$\Delta(t) = \begin{cases} 1 - 2|t| & \text{if } |t| \leq 1/2 \\ 0 & \text{otherwise} \end{cases}$$



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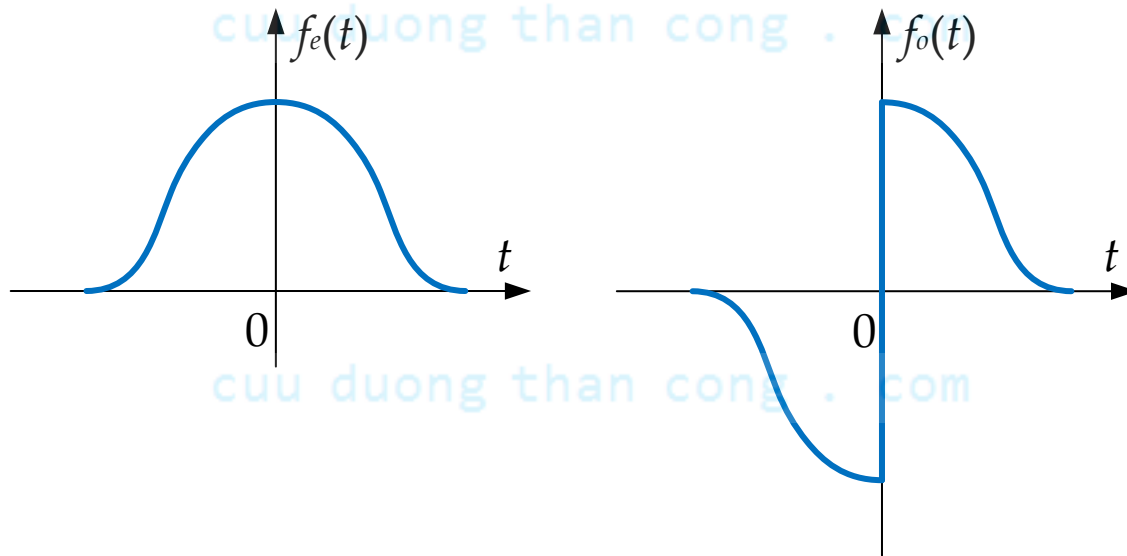
Even and Odd signals:

- An even signal is symmetric about the vertical axis:

$$f(t) = f(-t)$$

- An odd signal is symmetric about the origin:

$$f(t) = -f(-t)$$



Even and Odd signals:

- Some properties of even and odd signals:
- Even signal \times Even signal = Even signal
- Odd signal \times Odd signal = Even signal
- Even signal \times Odd signal = Odd signal

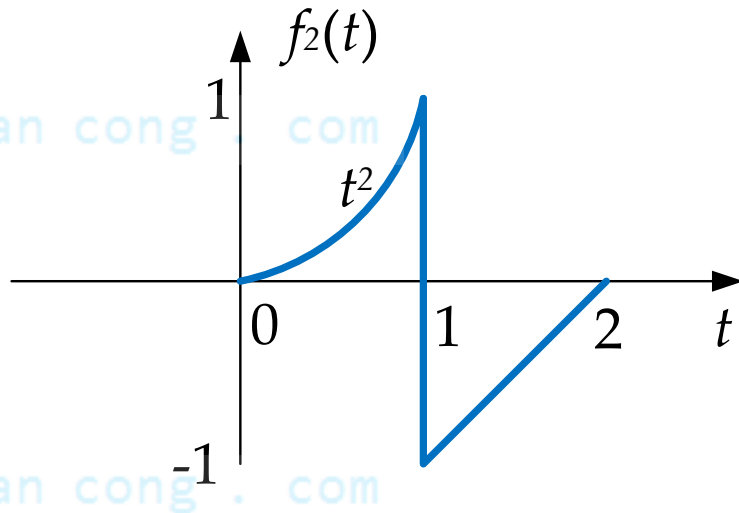
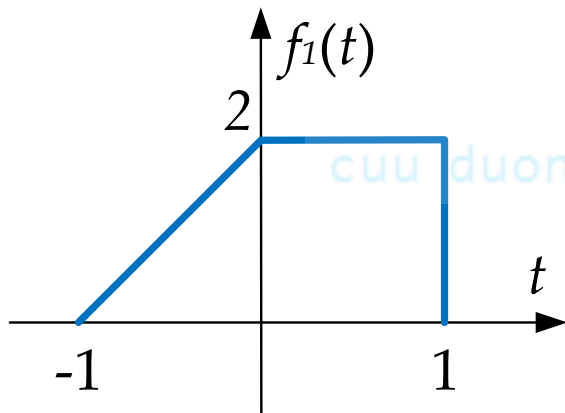
- Integral: $\int_{-a}^a f_e(t)dt = 2\int_0^a f_e(t)dt; \int_{-a}^a f_o(t)dt = 0$

- Any signal can be decomposed into even and odd components.

$$f(t) = f_e(t) + f_o(t) \quad \text{with} \quad \begin{cases} f_e(t) = \frac{1}{2} [f(t) + f(-t)] \\ f_o(t) = \frac{1}{2} [f(t) - f(-t)] \end{cases}$$

Even and Odd signals:

Example 1.10: Find even and odd components of following signals:



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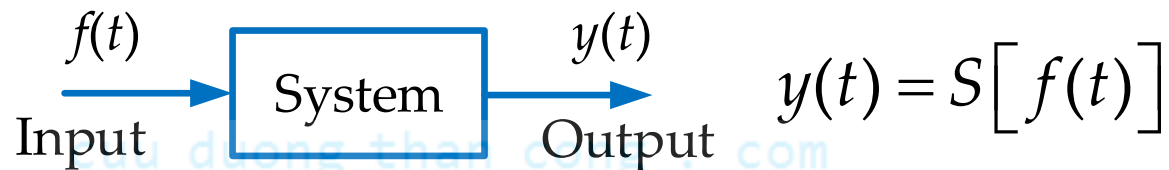
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Systems:

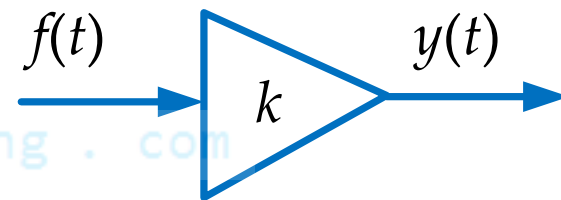
- A system transforms input signals into output signals.
- We will concentrate on systems with one input and one output (Single-Input, Single-Output – SISO).
- Systems often denoted by block diagram:



- Examples:

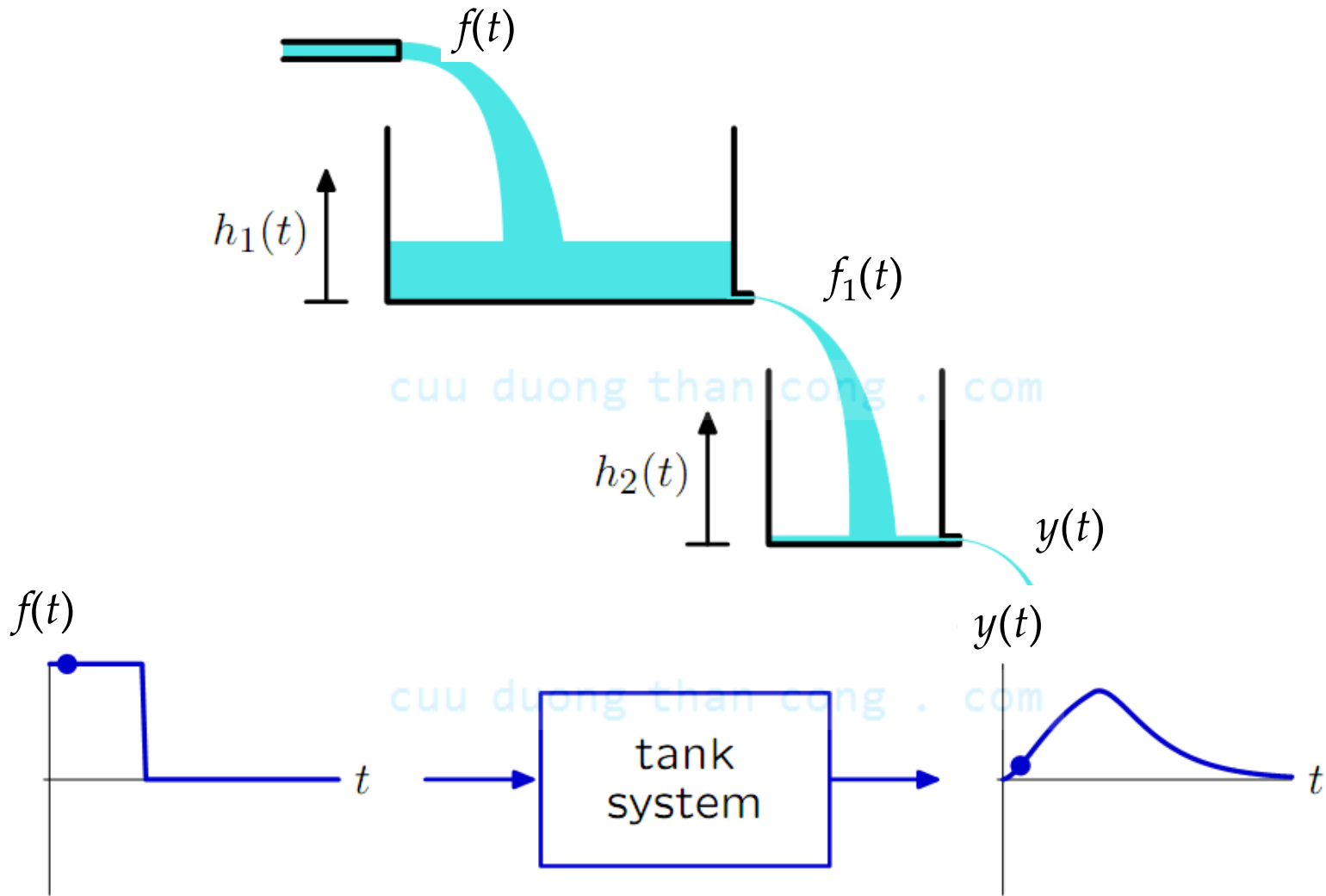


$$y(t) = \frac{df(t)}{dt} = f'(t)$$

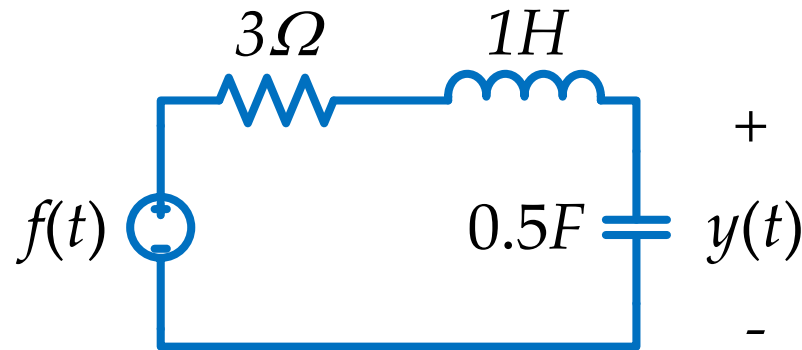


$$y(t) = k \cdot f(t)$$

Example 1.11: Tank system



Example 1.12: Find the input-output relationship of electrical system described below:



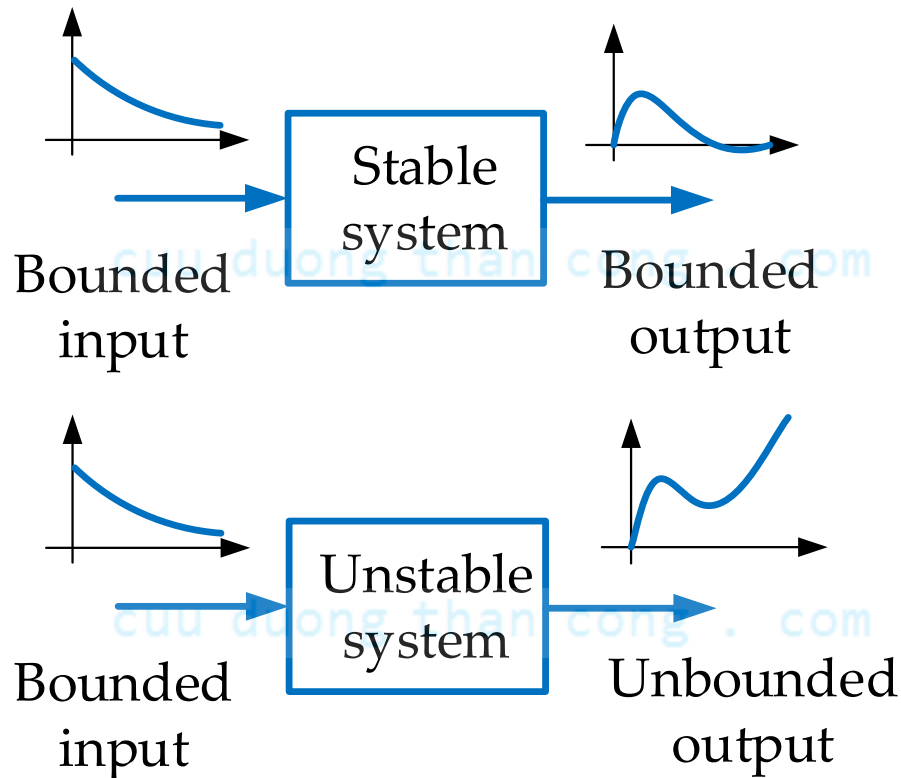
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With $f(t) = e^{-3t}u(t)$, determine $y(t)$ when $t \geq 0$.

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System stability:

The concept of Stability: A **stable system** is a dynamic system with a bounded response to a bounded input (BIBO)

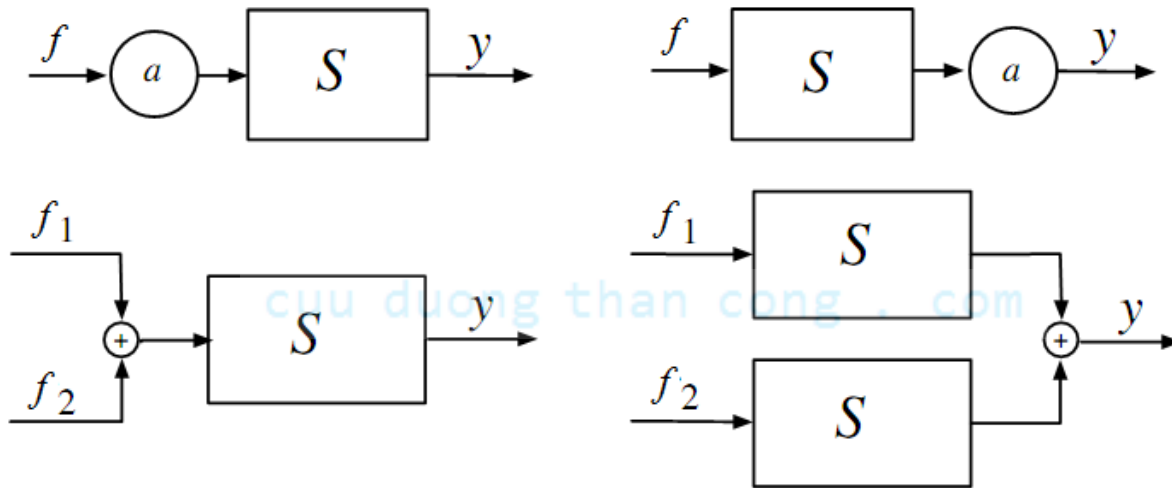


Linear and Nonlinear systems:

A system S is **linear** if the following two properties hold:

- Homogeneity: $S(af) = aS(f)$; a is any scalar.
- Superposition: $S(f_1 + f_2) = S(f_1) + S(f_2)$

Or the following pairs of block diagrams are equivalent:



Linear and Nonlinear systems:

- Equivalent definition of **linear systems**: S is linear if:

$$S(a_1f_1 + a_2f_2) = a_1S(f_1) + a_2S(f_2)$$

Examples:

- Scaling system, differentiator, integrator....
- Systems that are described by a differential equation:

$$a_n y^{(n)}(t) + \dots + a_1 y'(t) + a_0 y(t) = b_m f^{(m)}(t) + \dots + b_1 f'(t) + b_0 f(t)$$

- **Nonlinear** system is one that does not satisfy the homogeneity or superposition principle.

Example: $y(t) = f^2(t)$

Linear and Nonlinear systems:

Example 1.13: Linear or Nonlinear?

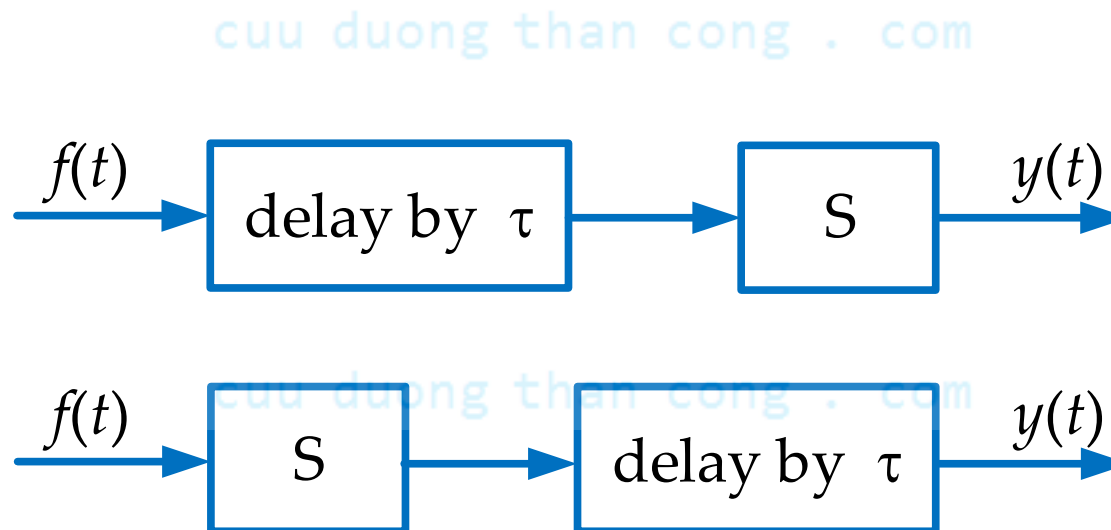
$$a) \frac{dy}{dt} + t^2 y(t) = (2t + 3)f(t)$$

$$b) y(t) \frac{dy}{dt} + 3y(t) = f(t)$$

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Time-invariant and time-varying-parameter systems:

- A system is **time-invariant** (constant-parameter) if a time shift in the input only produces the same time shift in the output: $y(t) = S[f(t)] \leftrightarrow y(t - \tau) = S[f(t - \tau)]$
- If system S is **time-invariant**, these block diagrams are equivalent:



Time-invariant and time-varying-parameter systems:

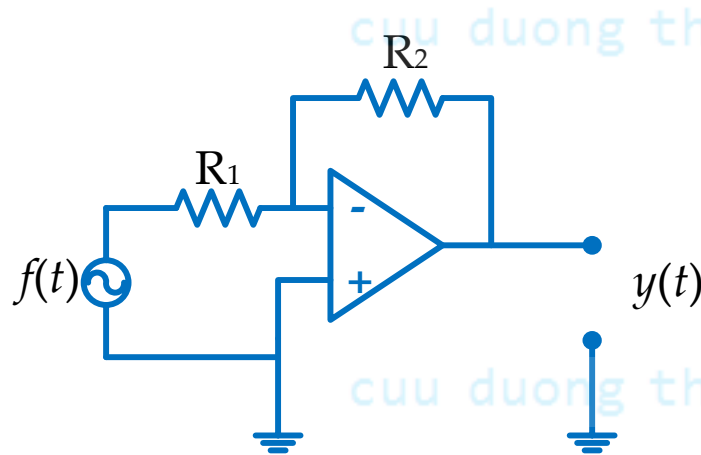
- Systems that are described by a differential equation:

$$a_n y^{(n)}(t) + \dots + a_1 y'(t) + a_0 y(t) = b_m f^{(m)}(t) + \dots + b_1 f'(t) + b_0 f(t)$$

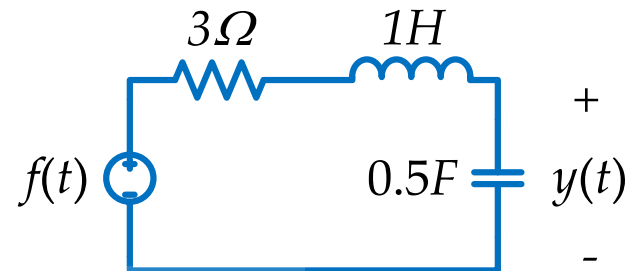
- are Linear Time-Invariant (LTI) systems if a_i and b_i are time-constant.
 - are Linear Time-varying system if a_i, b_i are functions of time.
- Some **time-varying** systems:
 $y(t) = f(at), y(t) = f(T - t), y(t) = (\sin t)f(t - 2)\dots$

Instantaneous (memoryless) systems and dynamic systems (systems with memory):

- A system is instantaneous (memoryless) if the output depends only on the present input.
- A system is dynamic (with memory) has an output signal that depends on inputs in the past.



instantaneous system



dynamic system

Causal and noncausal systems:

- A **causal** system has an output that depends only on the past or present inputs.
E.g: Any real physical circuit, or mechanical system.
- A system that can respond to future inputs is a **noncausal** system.

Examples: causal or noncausal?

- $y(t) = f^2(t - 1)$
- $y(t) = f(t + 1)$

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Lumped-parameter and distributed-parameter systems:

- A system where all signals can be assumed to be functions of time alone is called **lumped-parameter** system.

E.g: Electrical systems with physical dimensions that are small compared to the wavelength of the signal propagated. [cuu duong than cong . com](http://cuuduongthancong.com)

- A **distributed-parameter** system is a system where the signals are functions of space as well as of time.

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Continuous-time (CT) and discrete-time (DT) systems:

- Systems whose inputs and outputs are CT signals are **CT systems**.
- **DT systems** have DT input and DT output signals.

Analog and Digital systems:

- Systems whose inputs and outputs are analog signals are **analog systems**.
- **Digital systems** have digital input and digital output signals.

Chapter I:

Introduction to Signals and Systems

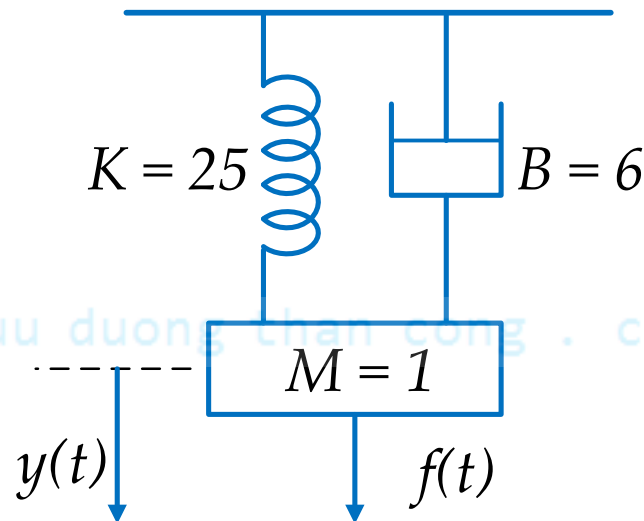
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1. *Introduction to Signals*
2. *Classification of Signals*
3. *Some Signal Operations*
4. *Some Signal Models*
5. *Systems and Classification of System*
6. ***System Model***

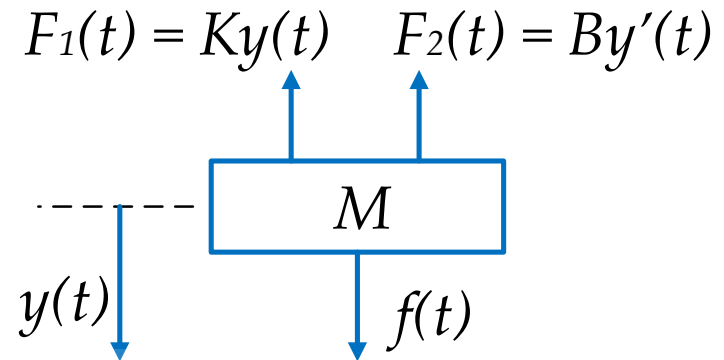
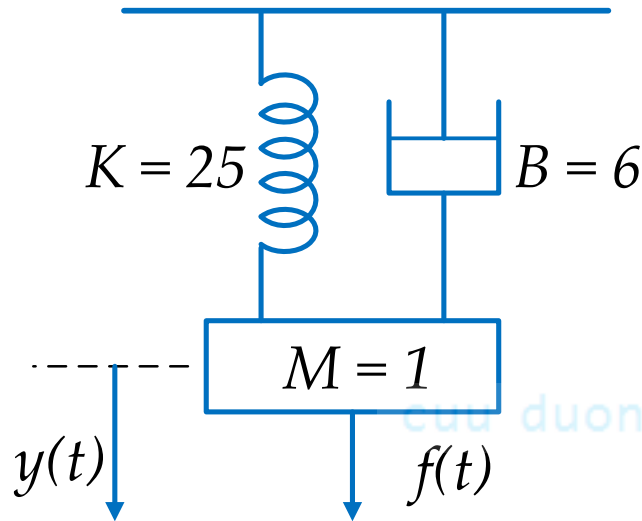
System Model:

- To construct a system model, we must study the relationships between different variables in the system.
- Usually, a system is described by differential equations.

Example 1.14:



Example 1.13:



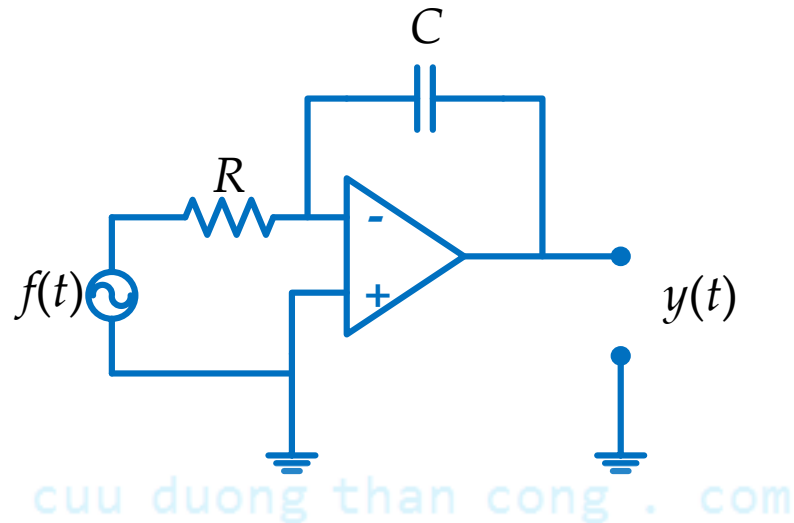
Solution: by Newton's law:

$$My''(t) = f(t) - F_1(t) - F_2(t)$$

$$\Leftrightarrow My''(t) = f(t) - Ky(t) - By'(t)$$

$$\Leftrightarrow My''(t) + By'(t) + Ky(t) = f(t)$$

Example 1.15:



Solution:

$$y'(t) = -\frac{1}{RC} f(t)$$

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