

EC 5142 4th Aug. 2011

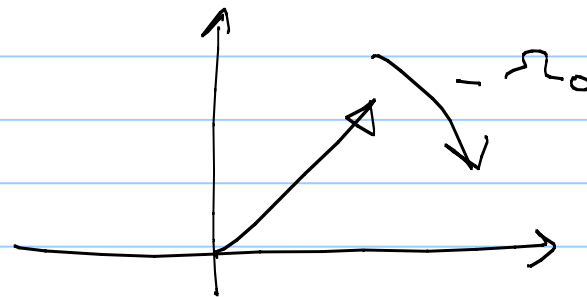
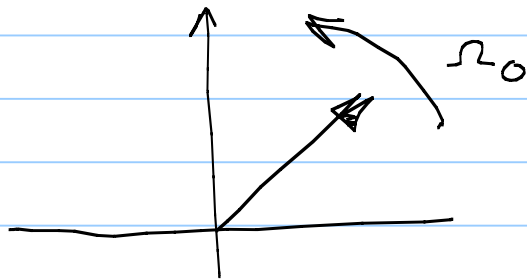
Note Title

04-08-2011

$e^{j\Omega_0 t}$ is periodic with period $\frac{2\pi}{|\Omega_0|}$

1) Always periodic for any Ω_0 w/ period $\frac{2\pi}{|\Omega_0|}$

2) Oscillates more & more rapidly as $\Omega_0 \uparrow$



$$e^{st} = e^{(\sigma + j\Omega)t} = e^{\sigma t} \cdot e^{j\Omega t}$$

$\sigma + j\Omega$: complex frequency

Continuous-Time Impulse

Dirac delta function

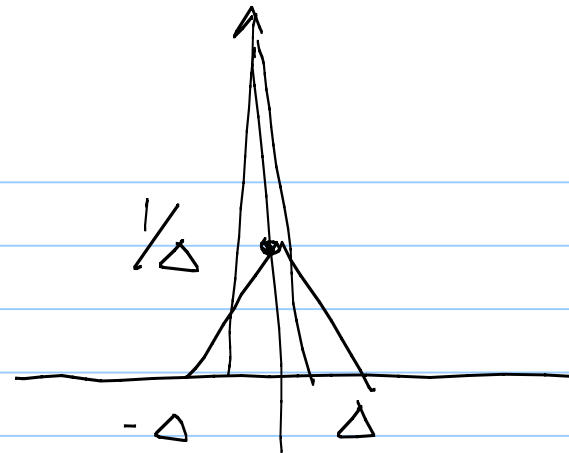
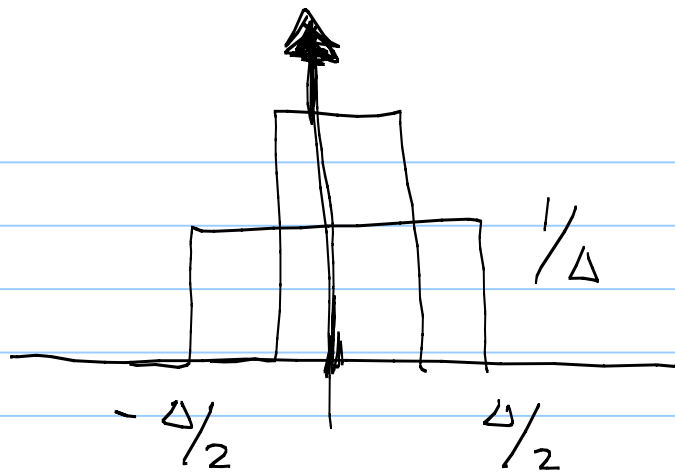
$$\delta(t) = 0 \quad t \neq 0$$

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

Not a function in the usual sense.

Called functional or generalized function

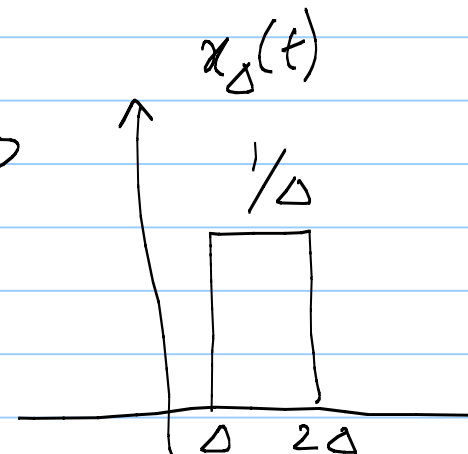
Also called distribution



$$x_{\sigma}(t) = \frac{1}{\sqrt{2\pi}\sigma} e^{-t^2/2\sigma^2}$$

$$x_{\sigma}(t) \rightarrow \delta(t) \text{ as } \sigma \rightarrow 0$$

$$\delta(0) = \infty \quad \text{wrong}$$

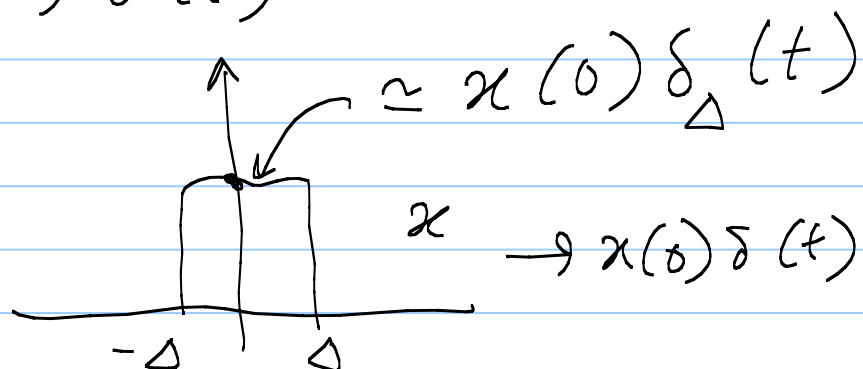
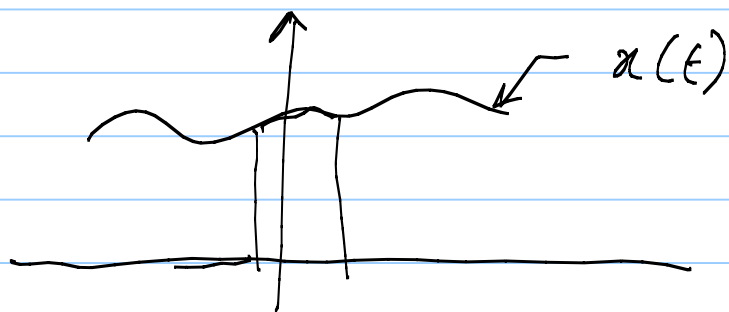


$$x_{\Delta}(t) \rightarrow \delta(t) \text{ as } \Delta \rightarrow 0$$

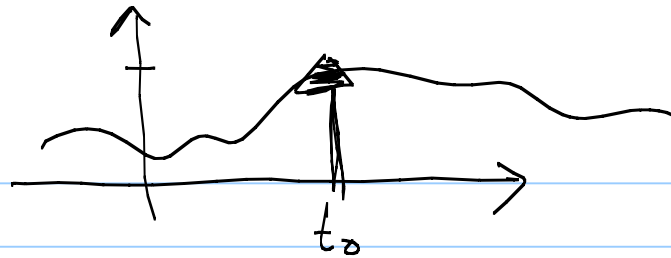
Sifting property

If $x(t)$ is continuous at $t=0$, then

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



$$\delta(t - t_0)$$

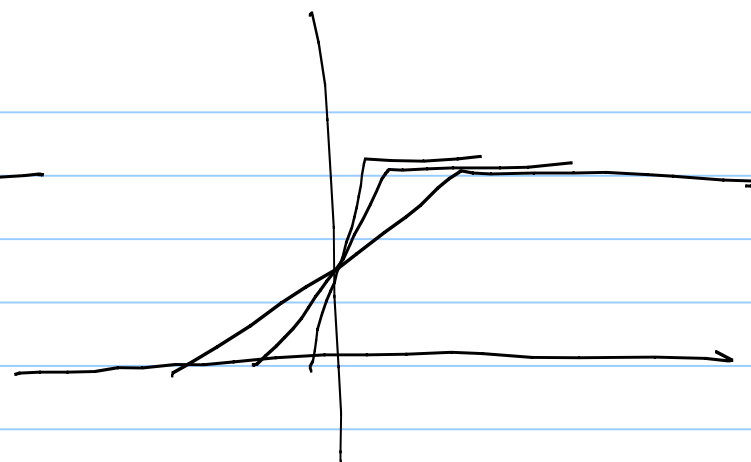
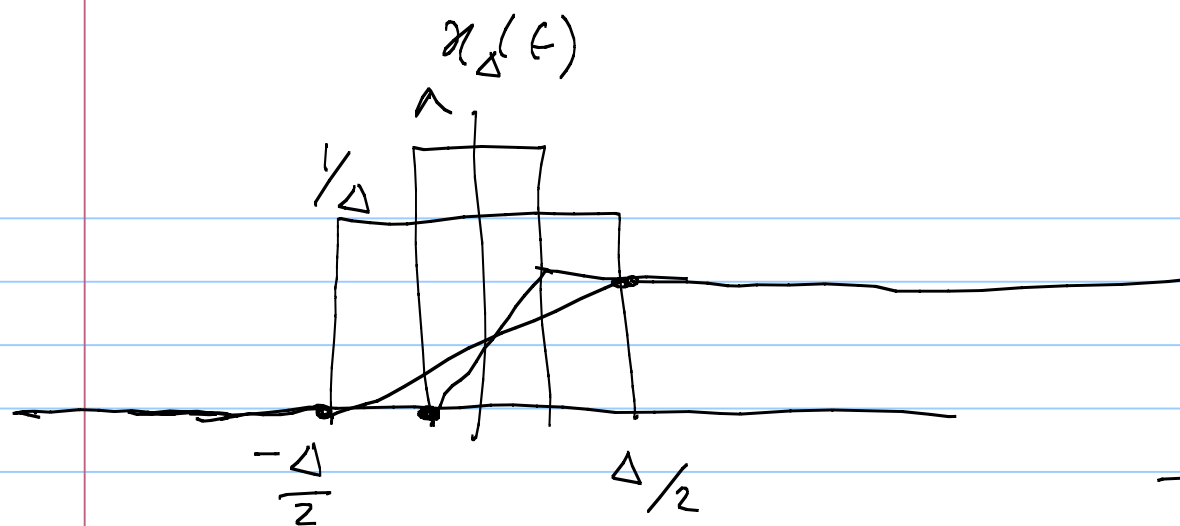


$$x(t) \delta(t - t_0) = x(t_0) \delta(t - t_0)$$

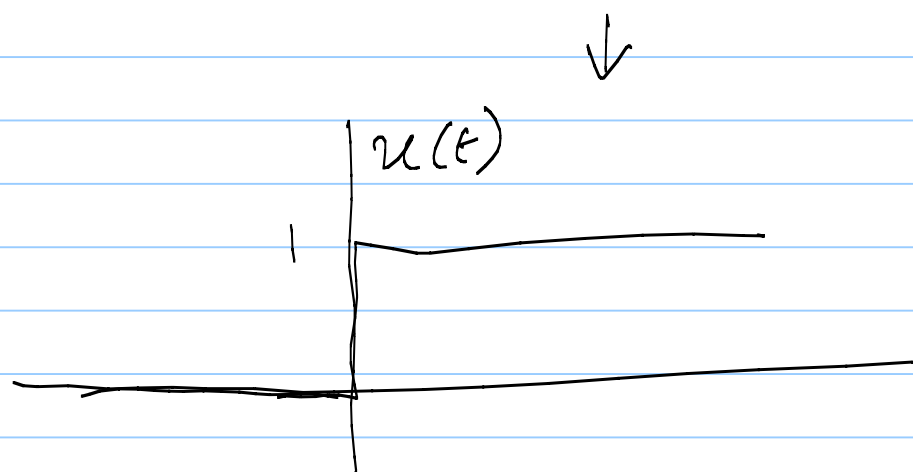
$$\delta(at) = \frac{1}{|a|} \delta(t) \quad (\text{verify!})$$

$$\delta(-t) = \delta(t) \quad \text{even function}$$

$$\delta(at + b) = \frac{1}{|a|} \delta(t + b/a) \quad (\text{verify})$$



$$-\int_{-\infty}^{\infty} x_{\Delta}(\tau) d\tau$$



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

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

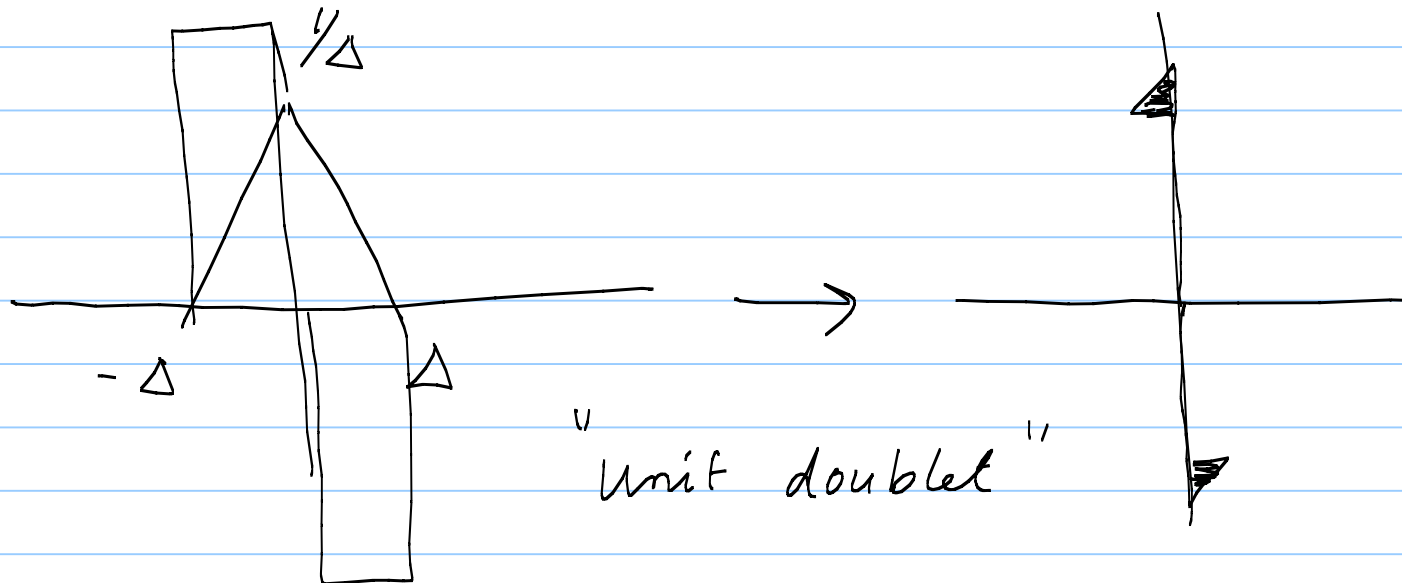
$$\delta(t) = \frac{d}{dt} u(t)$$

$$\begin{aligned} \frac{d}{dt} [f(t) u(t)] &= u(t) f'(t) + f(t) u'(t) \\ &= u(t) f'(t) + f(t) \delta(t) \end{aligned}$$

$$= u(t) f'(t) + f(0) \delta(t)$$

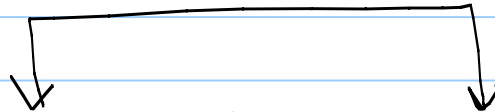
$f(t) u(t) =$ "right sided signal"

$f(t) u(-t) =$ "left sided signal"



$$\int_{-\infty}^{\infty} \delta'(t) dt = 0$$

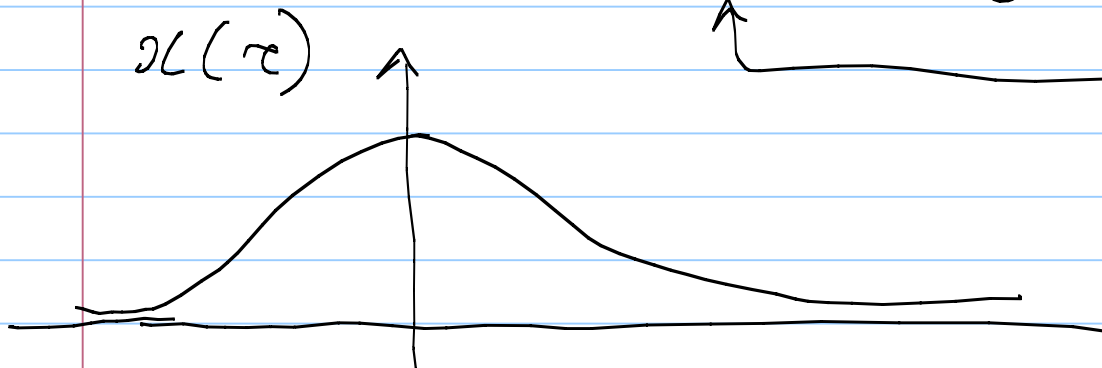
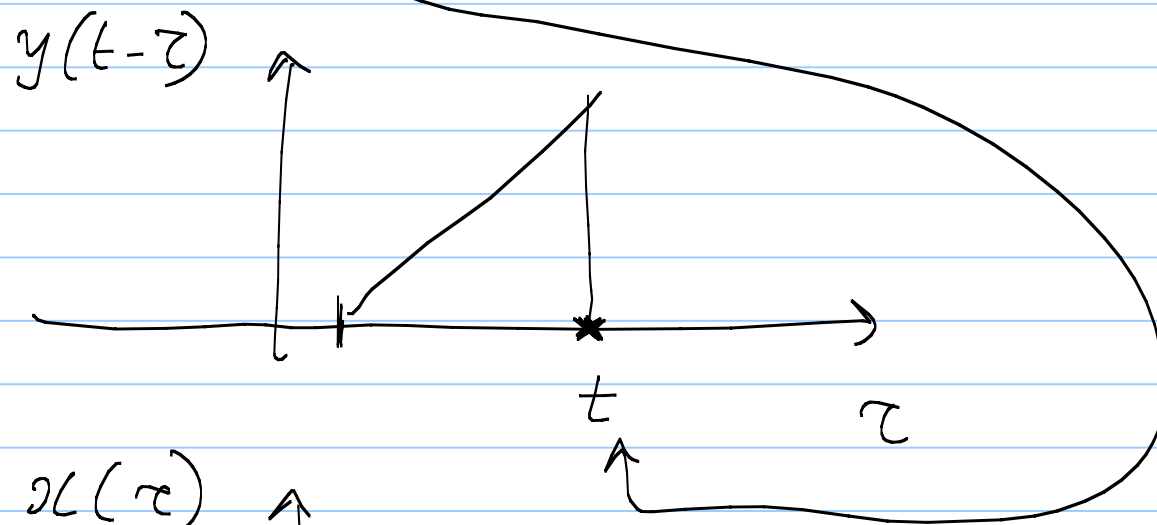
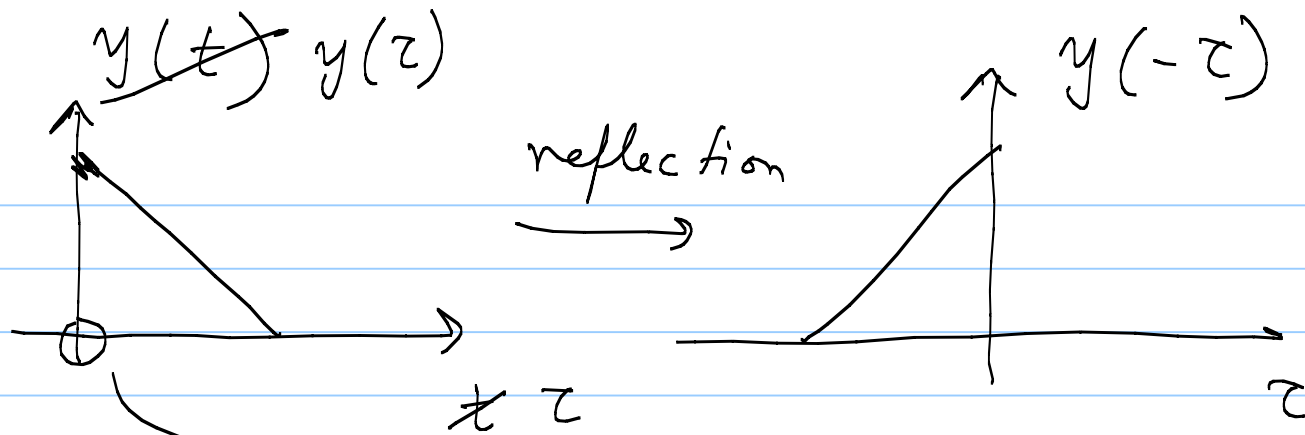
Convolution

$$x(t) * y(t) \stackrel{\text{def}}{=} \int_{-\infty}^{\infty} x(\tau) y(t-\tau) d\tau = z(t)$$


$$y(t) \longrightarrow y(\tau)$$

$$w(\tau) = y(-\tau) \quad \text{reflection}$$

$$w(\tau - t) = y(-(\tau - t)) = y(t - \tau) \quad \text{translation}$$



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

<http://www.jhu.edu/~signals/>

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

$$t - \tau = \lambda$$

$$\int_{-\infty}^{\infty} y(\lambda) x(t-\lambda) d\lambda \quad \text{Commutative}$$

Under certain conditions,

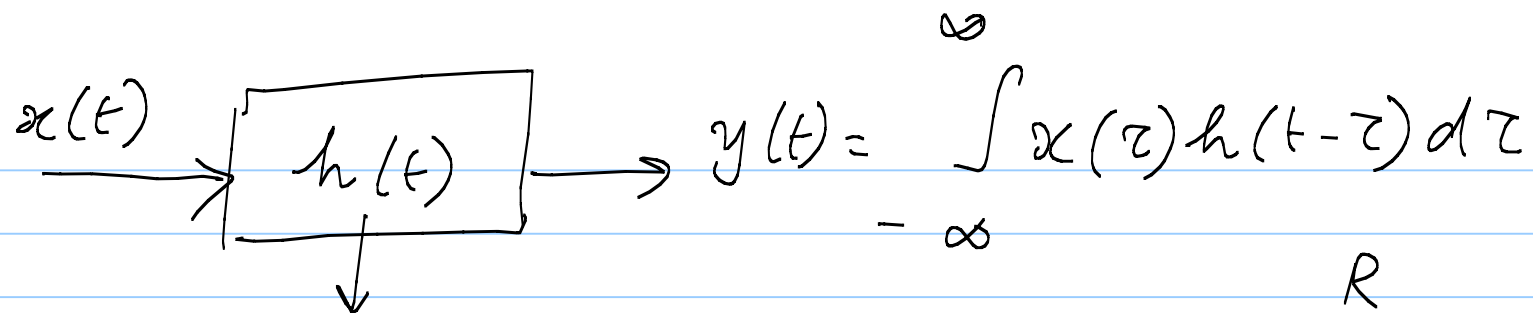
$$x * (y * z) = (x * y) * z \quad \text{associative}$$

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

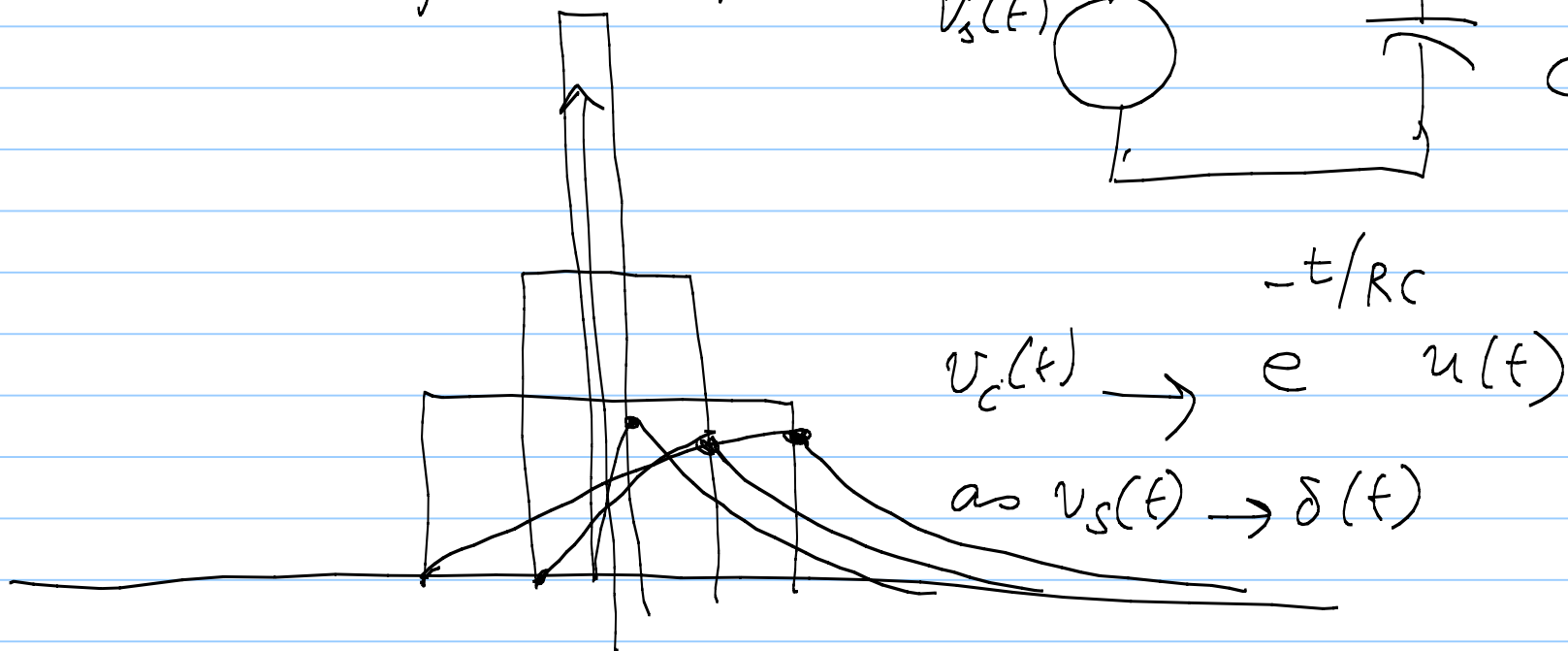
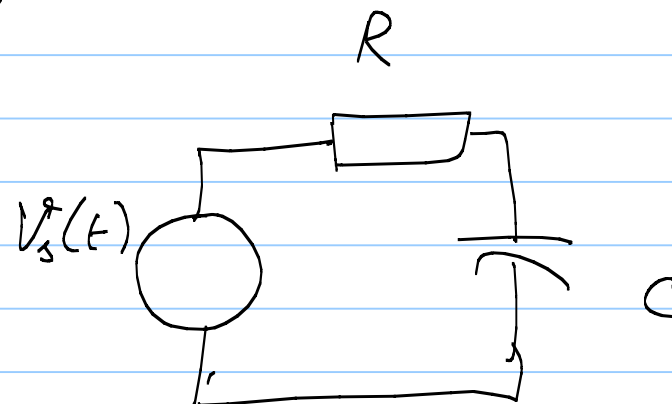
$$= x(t)$$

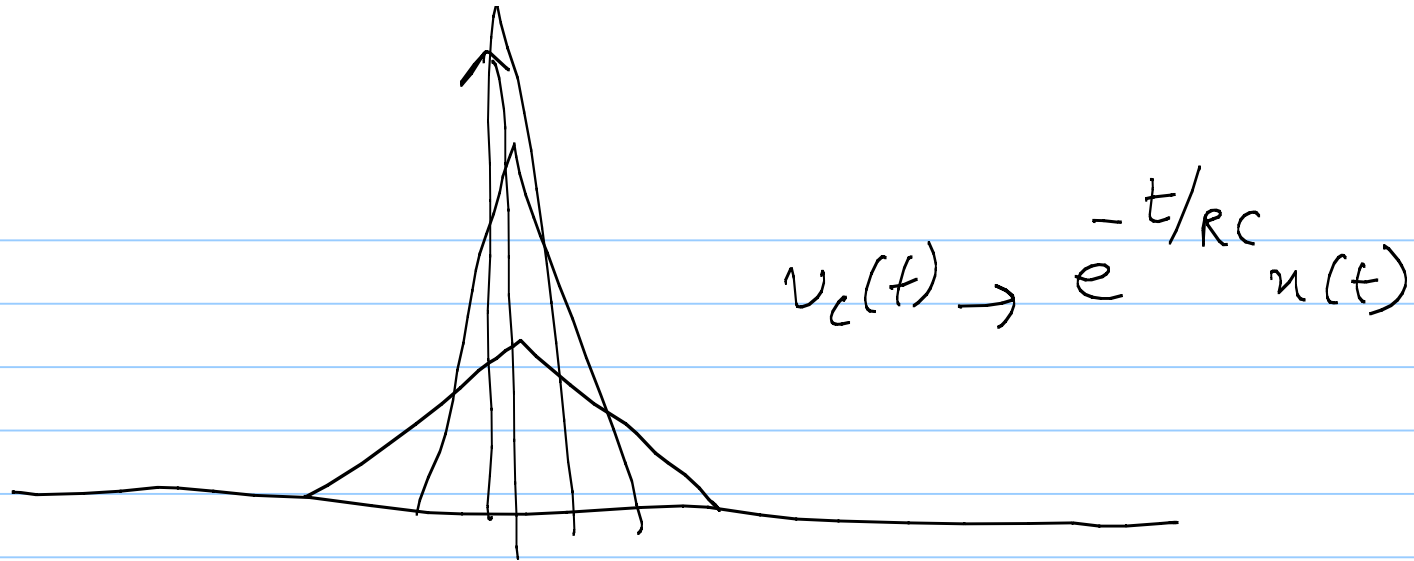
$$x(t) * \delta(t - t_0) = x(t - t_0) \quad (\text{verify})$$

$$\text{If } x(t) = \delta(t), \quad x(t) * \delta(t) = x(t) \Rightarrow \delta(t) * \delta(t) = \delta(t)$$



system's impulse response





$\delta^2(t) = \text{not defined}$

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

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

WRONG!

$$\delta(t) = \begin{cases} 1 & t = 0 \\ 0 & t \neq 0 \end{cases}$$

