

## Chapter 1: Introduction

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## What is a Signal?

- Type of signals
  - Speech signal, visual signal, e-mail over internet etc.
  - Heartbeat, blood pressure, temperature of a patient
  - Weather forecast, stock price

A **signal** is formally defined as a **function of one or more variables** that conveys **information** on the nature of a physical phenomenon.

- One dimensional vs. multidimensional signals
  - Speech signal → One dimensional
  - Image signal → Multidimensional

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## What is System?

- A **system** is an entity that manipulates one or more signals **to accomplish a function**, thereby yielding new signals.

### Examples of system

- Vocal track, electronic systems

### The purpose of system depends on the application

- Automatic speaker recognition system : recognizing the speaker
- Communication system : transporting the information
- Aircraft landing system : To keep the aircraft on the extended centerline of a runway

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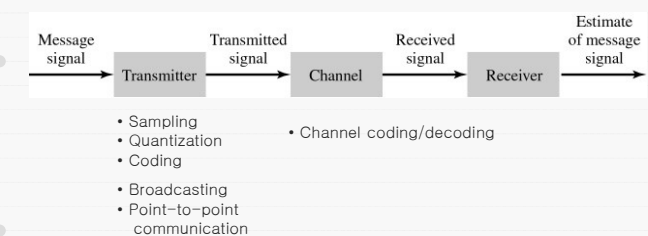
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## Overview of Specific Systems

### Block diagram of a system



### Communication systems



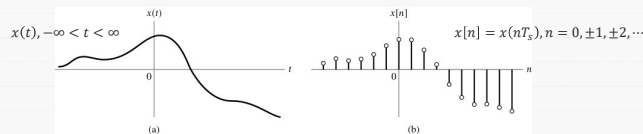
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## Classification of Signals (1)

- In this book,
  - Single valued signal or **one-dimensional** signal
  - Real-valued signal or **complex**-valued signal
- (1) **Continuous-time** vs. **discrete-time** signals
  - Continuous-time** signal if it is defined for **all time**  $t$
  - Discrete-time** signal if it is defined only at **discrete instants** of time
    - Continuous-time signal  $\rightarrow$  Discrete-time signal : **sampling**



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## Classification of Signals (2)

- (2) **Even** and **odd** signals
  - Even signal if  $x(-t) = x(t)$  for all  $t \rightarrow$  **symmetric**
  - Odd signal if  $x(-t) = -x(t)$  for all  $t \rightarrow$  **anti-symmetric**

Example 1.1 EVEN AND ODD SIGNALS

$$x(t) = \begin{cases} \sin\left(\frac{\pi}{T}t\right), & -T \leq t \leq T \\ 0, & \text{otherwise} \end{cases} \quad \text{Is } x(t) \text{ odd or even function?}$$

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## Classification of Signals (3)

- In general  $x(t) = x_e(t) + x_o(t)$ , therefore

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

Example 1.2 EVEN AND ODD SIGNALS

$x(t) = e^{-2t} \cos t$  Find the even and odd components of the signal.

- Conjugate symmetric** if (Problem 1.1, 1.2)
 
$$x(-t) = x^*(t) \iff a(t) + jb(t) \iff a(t) - jb(t) \Rightarrow \begin{cases} a(t) = a(-t) \\ b(-t) = -b(t) \end{cases}$$

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## Classification of Signals (4)

- (3) **Periodic** signals vs. **non-periodic** signal

A **periodic signal** if it satisfies the condition,

$$x(t) = x(t+T), \quad \text{for all } t \quad (1.7)$$

**Fundamental period**: smallest value of  $T$  that satisfies Eq. (1.7)

**Fundamental frequency**: the reciprocal of the fundamental period

$$f = \frac{1}{T} \quad \text{hertz (Hz) or cycles per second}$$

**Angular frequency**: measured in radians per second

$$\omega = 2\pi f = \frac{2\pi}{T} \quad [\text{radian/sec}]$$

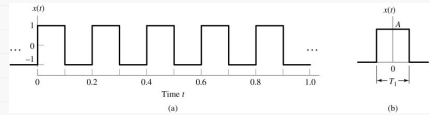
- aperiodic signal** of which no value of  $T$  satisfies Eq. (1.7)  
(aperiodic or nonperiodic signal)

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## Classification of Signals (5)



periodic signal with amplitude  $A=1$ ,  
and periodic  $T=0.2s$

nonperiodic signal with amplitude  $A$ ,  
and duration  $T_1$

(Problem 1.3)

For discrete-time signal,  $x[n]$  is said to be periodic if

$$x[n] = x[n + N] \quad \text{for integer } n$$

Fundamental angular frequency of  $x[n]$  is defined by

$$\Omega = \frac{2\pi}{N} \quad [\text{radian}]$$

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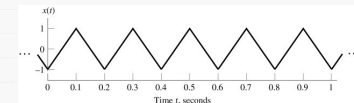
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## Classification of Signals (6)



Angular frequency?

(Problem 1.4, 1.5)



➤ (4) **Deterministic** signals vs. **random** signals

Deterministic signal: there is no uncertainty with respect to its value  
at any time (ex. periodic signal)

Random signal: there is uncertainty before it occurs (ex. noise)

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## Classification of Signals (7)

➤ (5) **Energy** signals and **power** signals

Instantaneous power dissipated in a resistor

$$p(t) = \frac{v^2(t)}{R} = i^2(t)R$$

For 1-ohm resistor condition,  $p(t) = x^2(t)$

Total energy of the continuous-time signal,  $x(t)$

$$E = \lim_{T \rightarrow \infty} \int_{-T/2}^{T/2} x^2(t) dt = \int_{-\infty}^{\infty} x^2(t) dt$$

Time-averaged or average power.

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

For a periodic signal,

$$P = \frac{1}{T} \int_{-T/2}^{T/2} x^2(t) dt$$

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## Classification of Signals (8)

In case of a discrete-time signal, total energy becomes

$$E = \sum_{n=-\infty}^{\infty} x^2[n]$$

Average power is defined by

$$P = \lim_{N \rightarrow \infty} \frac{1}{2N} \sum_{n=-N}^N x^2[n]$$

For a periodic signal,

$$P = \frac{1}{N} \sum_{n=0}^{N-1} x^2[n]$$

Energy signal if and only if

$$0 < E < \infty$$

Power signal if and only if

$$0 < P < \infty$$

Comments

- Energy and power classifications are **mutually exclusive**
- Energy signal : zero time-averaged power
- Power signal : infinite energy

(Problem 1.6 ~ 1.9)

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## Basic Operations on Signals (1)

- Operation performed on **dependent variables**

**Amplitude scaling** : amplifier

$$y(t) = cx(t)$$

$$y[n] = cx[n]$$

where  $c$  is scaling factor

**Addition**

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

$$y[n] = x_1[n] + x_2[n]$$

Physical example : audio mixer ( $x_1$  : music signal,  $x_2$  : voice signal)

**Multiplication** : AM radio signal

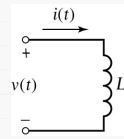
$$y(t) = x_1(t)x_2(t)$$

$$y[n] = x_1[n]x_2[n]$$

**Differentiation**

$$y(t) = \frac{d}{dt}x(t)$$

$$v(t) = L \frac{d}{dt}i(t)$$



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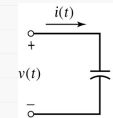
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## Basic Operations on Signals (2)

**Integration**

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

$$v(t) = \frac{1}{C} \int_{-\infty}^t i(\tau) d\tau$$



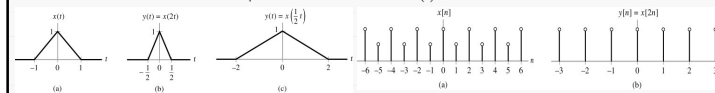
- Operation performed on **independent variable**

**Time scaling**

$$y(t) = x(at)$$

$$y[n] = x[kn], \quad k > 0$$

- $a > 1$  : compressed version of  $x(t)$
- $0 < a < 1$  : expanded version of  $x(t)$



(Problem 1.10)

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## Basic Operations on Signals (3)

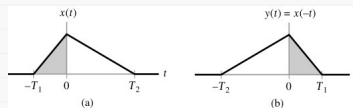
**Reflection**

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

- Even signal :  $x(-t) = x(t)$
- Odd signal :  $x(-t) = -x(t)$

**Example 1.3 REFLECTION**

Find the reflected version of  $x(t)$



(Problem 1.11, 1.12)

**Time shifting**

$$y(t) = x(t - t_0)$$

$$y[n] = x[n - m]$$

- $t_0 > 0$  :  $y(t)$  is obtained by shifting  $x(t)$  toward right
- $t_0 < 0$  :  $y(t)$  is obtained by shifting  $x(t)$  toward left

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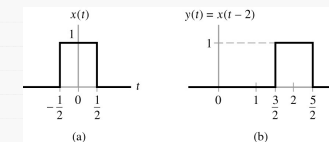


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## Basic Operations on Signals (4)

- Example 1.4 TIME SHIFTING**

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



(Problem 1.13)

- Precedence rule for time shifting and time scaling**

$$y(t) = x(at - b) \quad \leftarrow \quad v(t) = x(t - b) \Rightarrow y(t) = v(at)$$

- Example 1.5 TIME SHIFTING**

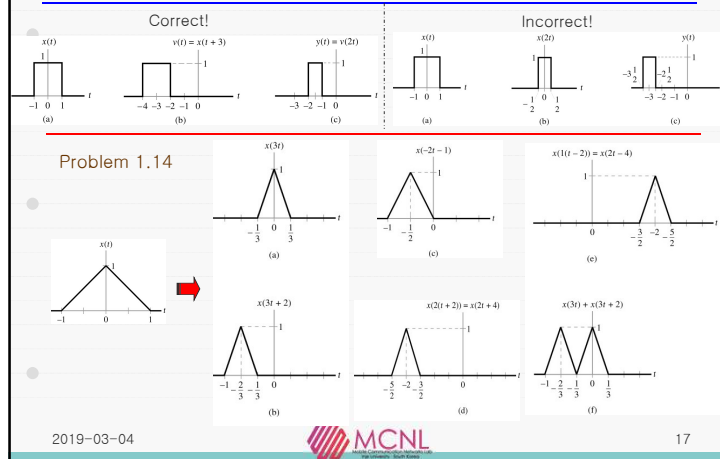
- For  $x(t)$  of unit amplitude and a duration of 2 time units, find  $y(t) = x(2t + 3)$

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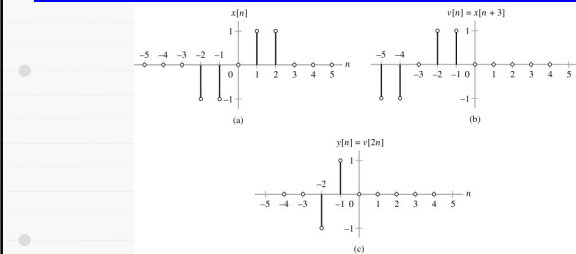
## Basic Operations on Signals (5)



## Basic Operations on Signals (6)

- Example 1.6 Precedence rule for discrete-time signal

$$x[n] = \begin{cases} 1, & n = 1, 2 \\ -1, & n = -1, -2 \\ 0, & n = 0 \text{ and } |n| > 2. \end{cases} \quad \text{Find } y[n] = x[2n+3]$$

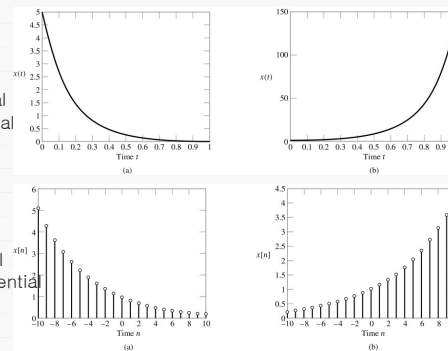


## Elementary Signals (1)

### Exponential Signals

$$x(t) = Be^{at}$$

- $a > 0$  : Growing exponential
- $a < 0$  : Decaying exponential



$$x[n] = Br^n$$

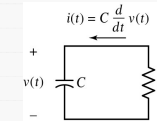
- $r > 1$  : Growing exponential
- $0 < r < 1$  : Decaying exponential

## Elementary Signals (2)

$$RC \frac{d}{dt} v(t) + v(t) = 0$$

$$v(t) = V_0 e^{-t/(RC)}$$

- $RC$  : Time constant
- The larger the resistor  $R$ , the slower will be the rate of decay of  $v(t)$

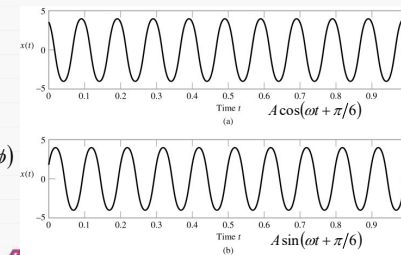


### Sinusoidal Signals

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

$$\text{Period : } T = \frac{2\pi}{\omega}$$

$$\begin{aligned} x(t+T) &= A \cos(\omega(t+T) + \phi) \\ &= A \cos(\omega t + \omega T + \phi) \\ &= A \cos(\omega t + 2\pi + \phi) \\ &= A \cos(\omega t + \phi) = x(t) \end{aligned}$$



## Elementary Signals (3)

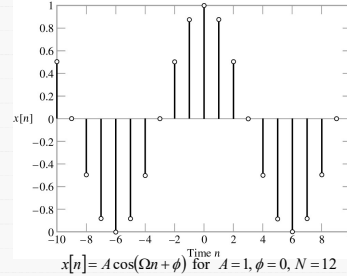
- Discrete-time sinusoidal signal

$$x[n] = A \cos(\Omega n + \phi),$$

$$x[n + N] = A \cos(\Omega n + \Omega N + \phi),$$

For the above signal to be periodic,

- $\Omega N = 2\pi m$  or  $\Omega = \frac{2\pi m}{N}$  radians/cycle for integer  $m, N$



Example 1.7 Discrete-time sinusoidal signals

$$x_1[n] = \sin[5\pi n], \quad x_2[n] = \sqrt{3} \cos[5\pi n]$$

- (a) Find their common fundamental period.
- (b) Express the composite sinusoidal signal  $y[n] = x_1[n] + x_2[n]$  in the form  $y[n] = A \cos(\Omega n + \phi)$ .

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## Elementary Signals (4)

- (a) The angular frequency of both  $x_1[n]$  and  $x_2[n]$

$$\Omega = 5\pi \text{ rad/sec}$$

$$\text{Thus, } N = \frac{2\pi m}{\Omega} = \frac{2\pi m}{5\pi} = \frac{2m}{5}$$

For  $x_1[n]$  and  $x_2[n]$  to be periodic,  $N$  must be an integer.

$$m = 5, 10, 15, \dots \rightarrow N = 2, 4, 6, \dots$$

- (b) Recall the trigonometric identity

$$A \cos(\Omega n + \phi) = A \cos(\Omega n) \cos(\phi) - A \sin(\Omega n) \sin(\phi)$$

Letting  $\Omega = 5\pi$ , the right-hand side is of the same form as  $x_1[n] + x_2[n]$

$$\text{Therefore, } A \sin(\phi) = -1 \text{ and } A \cos(\phi) = \sqrt{3}$$

$$\therefore \tan(\phi) = \frac{\sin(\phi)}{\cos(\phi)} = \frac{-1}{\sqrt{3}} \rightarrow \phi = -\frac{\pi}{6} \Rightarrow A = \frac{-1}{\sin(-\pi/6)} = 2$$

$$\therefore y[n] = 2 \cos\left(5\pi n - \frac{\pi}{6}\right)$$

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## Elementary Signals (5)

(Problem 1.16 ~ 1.18)

Relation bet. sinusoidal and complex exponential signals

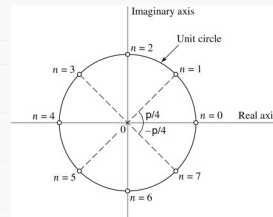
$$e^{j\theta} = \cos \theta + j \sin \theta : \text{Euler's identity; } B = Ae^{j\theta}; \quad A \cos(\omega t + \theta) = \text{Re}\{Be^{j\omega t}\}$$

$$x(t) = A \sin(\omega t + \theta); \quad A \sin(\omega t + \theta) = \text{Im}\{Be^{j\omega t}\}$$

$$A \cos(\Omega n + \phi) = \text{Re}\{Be^{j\Omega n}\}$$

$$A \sin(\Omega n + \phi) = \text{Im}\{Be^{j\Omega n}\}$$

For the case of  $\Omega = \pi/4$



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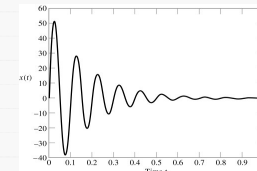
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## Elementary Signals (6)

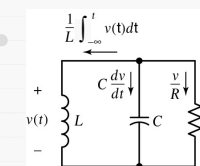
Exponentially damped sinusoidal signals

$$x(t) = Ae^{-\alpha t} \sin(\omega t + \phi), \quad \alpha > 0.$$

$$\text{For } A = 60, \alpha = 6, \phi = 0$$



Example : Parallel RLC circuit



Integro-differential Eq.

$$C \frac{dv(t)}{dt} + \frac{1}{R} v(t) + \frac{1}{L} \int_{-\infty}^t v(\tau) d\tau = 0$$

Solution

$$v(t) = V_0 e^{-\gamma(2CR)t} \cos \omega_0 t, \quad t \geq 0; \quad \omega_0 = \sqrt{\frac{1}{LC} - \frac{1}{4C^2 R^2}}$$

- Discrete-time version of the exponentially damped sinusoidal signal

$$x[n] = Br^n \sin[\Omega n + \phi], \quad \text{where } 0 < |r| < 1$$

(Problem 1.20 ~ 1.21)

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### Elementary Signals (7)

**Step Function**

$$u[n] = \begin{cases} 1, & n \geq 0 \\ 0, & n < 0 \end{cases}$$

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

**Example 1.8 Rectangular Pulse**

Express  $x(t)$  as a weighted sum of two step functions

$$x(t) = Au\left(t + \frac{1}{2}\right) - Au\left(t - \frac{1}{2}\right)$$

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

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### Elementary Signals (8)

**Impulse Function**

$$\delta[n] = \begin{cases} 1, & n = 0 \\ 0, & n \neq 0 \end{cases}$$

$$\delta(t) = 0 \text{ for } t \neq 0 \text{ and } \int_{-\infty}^{\infty} \delta(t) dt = 1$$

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

• Impulse function vs. step function

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

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### Elementary Signals (9)

**Example 1.10 RC Circuit**

Determine the current that flows through the capacitor for  $t \geq 0$ .

$$v(t) = V_0 u(t)$$

$$i(t) = C \frac{d}{dt} v(t)$$

$$i(t) = CV_0 \frac{d}{dt} u(t) = CV_0 \delta(t)$$

The other properties of Impulse function

$\delta(t) = \delta(-t)$  : Even function      $\int_{-\infty}^{\infty} x(t) \delta(t - t_0) dt = x(t_0)$  : Shifting property

$\delta(at) = \frac{1}{|a|} \delta(t)$ ,  $a > 0$

: Time-scaling property

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### Elementary Signals (10) : skip

**Derivatives of the Impulse Function**

- Impulse is the limiting form of a rectangular of duration  $\Delta$  and amplitude  $1/\Delta$
- First derivative
  - One impulse of strength  $1/\Delta$ , located at  $t = -\Delta/2$
  - A second impulse of strength  $-1/\Delta$ , located at  $t = \Delta/2$

$$\delta^{(1)}(t) = \lim_{\Delta \rightarrow 0} \frac{1}{\Delta} (\delta(t + \Delta/2) - \delta(t - \Delta/2)) \quad \text{: doublet}$$

Properties of doublet

$$\int_{-\infty}^{\infty} \delta^{(1)}(t) dt = 0; \quad \int_{-\infty}^{\infty} f(t) \delta^{(1)}(t - t_0) dt = \frac{d}{dt} f(t) \Big|_{t=t_0}$$

• Second derivative

$$\frac{d^2}{dt^2} \delta(t) = \frac{d}{dt} \delta^{(1)}(t) = \lim_{\Delta \rightarrow 0} \frac{1}{\Delta} [\delta^{(1)}(t + \Delta/2) - \delta^{(1)}(t - \Delta/2)]$$

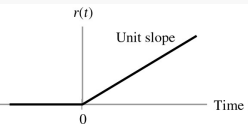
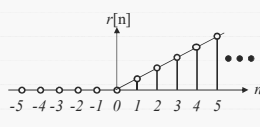
$$\int_{-\infty}^{\infty} f(t) \delta^{(2)}(t - t_0) dt = \frac{d^2}{dt^2} f(t) \Big|_{t=t_0}; \quad \int_{-\infty}^{\infty} f(t) \delta^{(n)}(t - t_0) dt = \frac{d^n}{dt^n} f(t) \Big|_{t=t_0}$$

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## Elementary Signals (11)

### Ramp Function

$$r(t) = \begin{cases} t, & t \geq 0 \\ 0, & t < 0 \end{cases} \Leftrightarrow r(t) = tu(t)$$

$$r[n] = \begin{cases} n, & n \geq 0 \\ 0, & n < 0 \end{cases} \Leftrightarrow r[n] = nu[n]$$



Unit slope

Time  $t$

### Example 1.11 Parallel Circuit

dc current source  $I_0$

Switch is opened at  $t = 0$


(a)

(b)

$$i(t) = I_0 u(t)$$

$$v(t) = \frac{1}{C} \int_{-\infty}^t i(\tau) d\tau = \frac{1}{C} \int_{-\infty}^t I_0 u(\tau) d\tau$$

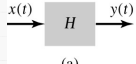
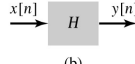
$$= \begin{cases} 0, & t < 0 \\ \frac{I_0}{C} tu(t), & t \geq 0 \end{cases} = \frac{I_0}{C} r(t)$$

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## Interconnected Systems

- Interconnected system  $\rightarrow$  Interconnection of operations (mathematical term)

**operator**

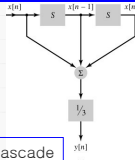
$$y(t) = H\{x(t)\} \quad y[n] = H\{x[n]\}$$



(a) (b)

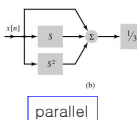
### Example 1.12 Moving-Average System

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

**moving-average system**



cascade




parallel

Define *discrete-time-shift operator*:  $S^k$

$$x[n] \xrightarrow{S^k} x[n-k]$$

$$H = \frac{1}{3}(1 + S + S^2)$$

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## Properties of Systems (1)

### Stability

- Bounded-input, bounded-output (BIBO) stable** if and only if every bounded input results in a bounded output
- For  $y(t) = H\{x(t)\}$ , operator  $H$  is BIBO stable if
 
$$|y(t)| \leq M_y < \infty \text{ for all } t \text{ where } |x(t)| \leq M_x < \infty \text{ for all } t$$

$M_x, M_y$ : some finite positive numbers


### Example 1.13 Moving-Average System

Show that the moving-average system is BIBO stable.

Assume that  $|x[n]| \leq M_x < \infty$  for all  $n$ .

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

$$\leq \frac{1}{3}(M_x + M_x + M_x) = M_x$$

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## Properties of Systems (2)

### Example 1.14 Unstable System

Show that the following system is unstable where  $r > 1$ .

$$y[n] = r^n x[n]$$

Assume that  $|x[n]| \leq M_x < \infty$  for all  $n$ .


$$|y[n]| = |r^n x[n]| = |r^n| \cdot |x[n]|$$

With  $r > 1$ , the multiplying factor  $r^n$  diverges for increasing  $n$ .

(Problem 1.26) (Refer to Fig. 1.52)

### Memory

- A system is said to possess **memory** if its output depends on **past** or **future** values of the input
- A system is said to possess **memory-less** if its output depends only on the **present** value of input

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### Properties of Systems (3)

Examples :

$$i(t) = \frac{1}{R} v(t); \quad i(t) = \frac{1}{L} \int_{-\infty}^t v(\tau) d\tau$$

$$y[n] = \frac{1}{3}(x[n] + x[n-1] + x[n-2]); \quad y[n] = x^2[n]$$

(Problem 1.27 ~ 1.29)

#### Causality

- A system is said to be **causal** if the present value of output depends only on **present or past** values of input
- A system is said to be **non-causal** if its output depends on one or more **future** values of the input

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

(Problem 1.30, 1.31)

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### Properties of Systems (4)

#### Invertibility

- A system is said to be **invertible** if the input of the system can be recovered from the output

$$H^{inv}\{y(t)\} = H^{inv}\{H\{x(t)\}\} = H^{inv}H\{x(t)\} \quad x(t) \xrightarrow{H} y(t) \xrightarrow{H^{inv}} x(t)$$

$\Rightarrow H^{inv}H = I$  : Identity operator

- $H^{inv}$  : **inverse operator**; its associated system : **inverse system**
- In general, the problem of finding the inverse system is difficult one
- Invertibility** is of importance in the design of communication systems.
- Distinct inputs should produce distinct outputs : **one-to-one mapping**!

Example 1.15 Inverse of System

$$y(t) = x(t - t_0) = S^{t_0}\{x(t)\} \quad S^{t_0} : \text{time-shift operator}$$

$$S^{-t_0}\{y(t)\} = S^{-t_0}\{S^{t_0}\{x(t)\}\} = S^{-t_0}S^{t_0}\{x(t)\}$$

We require that  $S^{-t_0}S^{t_0} = I$

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### Properties of Systems (5)

Example 1.16 Non-invertible System

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

To violate a necessary condition for invertibility : one-to-one mapping!  
→ not invertible!!

(Problem 1.32)

#### Time Invariance

- A system is said to be **time invariant** if a time delay or time advance of the input leads to an identical time shift in the output.
- Otherwise, called **time variant**

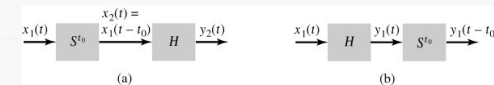
$$y(t) = H\{x(t)\} \xrightarrow{\tau} y(t - t_0) = H\{x(t - t_0)\}$$

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### Properties of Systems (6)



$$y_2(t) = H\{x_1(t - t_0)\} = H\{S^{t_0}\{x_1(t)\}\} \quad y_1(t - t_0) = S^{t_0}\{y_1(t)\} = S^{t_0}\{H\{x_1(t)\}\}$$

$$= HS^{t_0}\{x_1(t)\} \quad = S^{t_0}H\{x_1(t)\}$$

- For time invariant system,  $HS^{t_0} = S^{t_0}H$
- Two operators must **commute** with each other for all  $t_0$

Example 1.17 Inductor

$$y_1(t) = \frac{1}{L} \int_{-\infty}^t x_1(\tau) d\tau \quad \leftarrow \begin{array}{l} \text{Input : voltage across an inductor} \\ \text{Output : current through the inductor} \end{array}$$

$$y_2(t) = \frac{1}{L} \int_{-\infty}^t x_1(\tau - t_0) d\tau \quad \longleftrightarrow \quad y_1(t - t_0) = \frac{1}{L} \int_{-\infty}^{t-t_0} x_1(\tau) d\tau$$

Put  $\tau' = \tau - t_0$ , two equations become equal to each other

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## Properties of Systems (7)

### Example 1.18 Thermistor

$$y_1(t) = \frac{x_1(t)}{R(t)}$$

- Resistance varies with temperature
- Input : voltage across a thermistor
- Output : current through the thermistor

$$y_2(t) = \frac{x_1(t-t_0)}{R(t)} \quad \longleftrightarrow \quad y_1(t-t_0) = \frac{x_1(t-t_0)}{R(t-t_0)}$$

Since, in general,  $R(t) \neq R(t-t_0)$  for  $t_0 \neq 0$

$$y_1(t-t_0) \neq y_2(t) \text{ for } t_0 \neq 0 \quad \Rightarrow \quad \text{Time variant!!}$$

(Problem 1.33)

### Linearity

- A system is said to be **linear** if it satisfies the following two properties

#### ✓ Principle of superposition

$$y_1(t) = H\{x_1(t)\}, y_2(t) = H\{x_2(t)\} \quad \Rightarrow \quad y_1(t) + y_2(t) = H\{x_1(t) + x_2(t)\}$$

- ✓ **Homogeneity** : Whenever input is scaled by  $a$ , output is scaled by exactly the same constant factor  $a$ .

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## Properties of Systems (8)

$$y(t) = H\left\{\sum_{i=1}^N a_i x_i(t)\right\} = \sum_{i=1}^N a_i H\{x_i(t)\} = \sum_{i=1}^N a_i y_i(t)$$

(Problem 1.34 ~ 1.36)

### Linearity

### Example 1.19 Linear Discrete-Time System

$$y[n] = nx[n] \quad \text{Show that this system is linear.}$$

$$x[n] = \sum_{i=1}^N a_i x_i[n] \quad \longleftrightarrow \quad y[n] = n \sum_{i=1}^N a_i x_i[n] = \sum_{i=1}^N a_i nx_i[n] = \sum_{i=1}^N a_i y_i[n]$$

$\therefore$  it is a linear system

### Example 1.20 Non-linear Continuous-Time System $y(t) = x(t)x(t-1)$

$$x(t) = \sum_{i=1}^N a_i x_i(t) \quad \longleftrightarrow \quad y(t) = \sum_{i=1}^N a_i x_i(t) \sum_{j=1}^N a_j x_j(t-1) = \sum_{i=1}^N \sum_{j=1}^N a_i a_j x_i(t) x_j(t-1) \neq \sum_{i=1}^N a_i y_i(t) \quad \therefore \text{it is non-linear!}$$

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## Noise

- Noise : unwanted signal
  - ✓ Tend to disturb the operation of a system
  - ✓ We have incomplete control over it
- External sources of noise : atmospheric noise, galactic noise, and human-made noise
- Internal sources of noise : electrical noise, etc.

### Thermal Noise

- To arise from the random motion of electrons in a conductor
- Time-averaged value

$$\bar{v} = \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T v(t) dt$$

- Time-average-squared value

$$\overline{v^2} = \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T v^2(t) dt \quad \longleftrightarrow \quad \begin{aligned} \overline{v^2} &= 4kT_{abs} R \Delta f \text{ volt}^2 \\ \overline{i^2} &= 4kT_{abs} G \Delta f \text{ amps}^2 \end{aligned}$$

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## Homework #1

- To solve more than 10 additional problems but the following are mandatory
  - 42, 44, 46, 47, 52, 53, 54
- Due date :

2019-03-04



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