EECS 20. Midterm No. 2 Practice Problems, November 10, 2004.

1. When the inputs to a time-invariant system are: $\forall n$,

$$x_1(n) = 2\delta(n-2)$$

 $x_2(n) = \delta(n+1)$, where δ is the Kronecker delta

the corresponding outputs are

$$y_1(n) = \delta(n-2) + 2\delta(n-3)$$
 , respectively. $y_2(n) = 2\delta(n+1) + \delta(n)$

Is this system is linear? Give a proof or a counter-example.

- 2. Consider discrete-time systems with input and output signals $x, y \in [Integers \rightarrow Reals]$. Each of the following relations defines such a system. For each, indicate whether it is linear(L), time-invariant (TI), both(LTI), or neither (N). Give a proof or counter-example.
 - (a) y(n) = g(n)x(n)
 - (b) $y(n) = e^{x(n)}$
- 3. (a) An LTI system with input signal x and output signal y is described by the differential equation

$$\ddot{y}(t) + 2\dot{y}(t) + 0.5y(t) = x(t).$$

Suppose the input signal is $\forall t, x(t) = e^{i\omega t}$, where ω is fixed. What is its output signal u?

(b) Another LTI system is subject to the differential equation

$$\ddot{y}(t) + y(t) = \dot{x}(t) + x(t)$$

- i. What is the frequency response?
- ii. What is the magnitude and phase of the frequency response for $\omega = 0.5$?
- 4. For this problem, assume discrete time everywhere. Given two LTI systems S and T suppose signal f is input into S and g into T. The input and output signals are displayed in figure 1. Are the two systems identical, that is, S = T?
- 5. A system is described by the difference equation

$$y(n) = x(n) + bx(n-1) + ay(n-1),$$

wherein a, b are constants.

- (a) Obtain the $[A, b, c^T, d]$ representation of this system by:
 - i. choosing the state,
 - ii. calculating A,b,c^T,d for your choice of state.

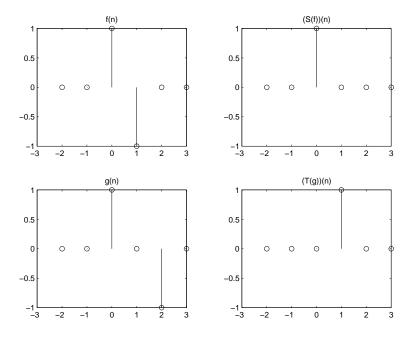


Figure 1: Signals for Problem 4

- (b) If x(n-1)=0, y(n-1)=1, calculate the zero-input (i.e. $x(n)=0, n\geq 0$) state response.
- (c) Calculate the frequency response of this system.
- 6. For the linear difference equation

$$y(n) = 0.5y(n-1) + x(n),$$

- (a) Taking the state at time n to be s(n) = y(n-1), write down the zero-input response, the zero-state impulse response $h: Ints \to Reals$, the zero-state response, and the (full) response.
- (b) Show that the zero-input response y_{zi} is a linear function of the initial state, i.e. it is of the form

$$\forall n \geq 0, \quad y_{zi}(n) = a(n)s(0),$$

for some constant coefficients a(n). Then show that

$$\lim_{n \to \infty} y_{zi}(n) = 0$$

(c) Suppose s_0 is the initial state and the input is a unit step, i.e. $x(n) = 1, n \ge 0$; = 0, n < 0. Determine the response $y(n), n \ge 0$, and calculate the steady state response

$$y_{ss} = \lim_{n \to \infty} y(n).$$

- (d) Plot the input, output and the steady state value in the previous part.
- (e) Calculate the frequency response $H: Reals \rightarrow Complex$ and plot the magnitude and phase response.

- (f) Suppose $x(n) = 1, -\infty < n < \infty$. What is the output $y(n), -\infty < n < \infty$ and compare it with y_{ss} .
- 7. Suppose x is a continuous-time periodic signal, with period p and exponential FS representation,

$$\forall t, \quad x(t) = \sum_{k=-\infty}^{\infty} X_k \exp(ik\omega_0 t),$$

in which $\omega_0 = 2\pi/p$.

- (a) Write down the formula for X_k in terms of x.
- (b) Consider the signal y,

$$\forall t, \quad y(t) = x(\alpha t),$$

in which $\alpha > 0$ is some positive constant.

- i. Show that y is periodic and find its period q.
- ii. Suppose y has FS representation

$$\forall t, \quad y(t) = \sum_{k=-\infty}^{\infty} Y_k \exp(k\omega_1 t),$$

What is ω_1 ? Determine the Y_k in terms of the X_k .

- 8. Give an example of a nonlinear, time-invariant system S that is **not** memoryless. Time is discrete.
 - (a) Show that S is nonlinear, time-invariant, and not memoryless.
 - (b) Suppose $x : Ints \to Reals$ is periodic with period p. Let y = S(x). Is y periodic?
 - (c) Suppose Q is another discrete-time, time-invariant system. Is the cascade composition $S \circ Q$ time-invariant? Give a proof or a counterexample.
 - (d) Define the system R by reversing time: $\forall x, n, R(x)(n) = S(x)(-n)$. Is R time-invariant? Why? If x is periodic as above and w = R(x), is w periodic? Why.
- 9. You are given three kinds of building blocks for discrete-time systems: one-unit delay; gains; and adders.
 - (a) Use these building blocks to implement the system:

$$y(n) = 0.5y(n-2) + x(n) + x(n-1).$$

- (b) Take the outputs of the delay elements as the state and give a $[A,b,\mathcal{T},d]$ representation of this system.
- (c) You are allowed to set the output of the delay elements to any value at time n=0. Select these values so that the output of your implementation is the solution $y(n), n \geq 0$ for any input $x(n), n \geq 0$ and initial conditions: y(-1) = 0.5, y(-2) = 0.8, x(-1) = 1. Now suppose x(0) = x(1) = x(2) = 0. Calculate y(0), y(1), y(2).

10. An integrator can be used as a building block: For any input $x : Reals_+ \rightarrow Reals$, its output is:

$$\forall t \ge 0, \quad y(t) = y_0 + \int_0^t x(s)ds.$$

The 'initial condition' y(0) can be set.

Use integrators, gains and adders to implement the system:

$$\frac{d^2y}{dt^2}(t) - y(t) = x(t),$$

with initial condition $y(0) = 1, \dot{y}(0) = 0.4$.

Hint First convert a differential equation into an integral equation and then implement.

11. A periodic signal $x : Reals \rightarrow Reals$ is given by

$$\forall t, \quad x(t) = [1 + \cos(2\pi \times 10t)] \times \cos(2\pi \times 400t).$$

(a) What are the fundamental frequency ω_0 and period T_0 of x? Calculate the Fourier Series of x in the forms:

$$\forall t, \quad x(t) = A_0 + \sum_{k=1}^{\infty} A_k \cos(k\omega_0 t + \phi_k)$$
$$= \sum_{k=-\infty}^{\infty} X_k e^{ik\omega_0 t}$$

Is
$$X_k = X_{-k}^*$$
?

(b) Suppose the LTI system S has frequency response

$$\forall \omega, \quad H(\omega) = \left\{ \begin{array}{ll} 1, & \text{if } 2\pi \times 395 \leq |\omega| \leq 2\pi \times 405 \\ 0, & \text{otherwise} \end{array} \right.$$

Plot the magnitude and phase response of H. Repeat part 11a for y.

12. Give the ABCD state space representation of a discrete-time system with frequency response $H(\omega)$, where:

$$H(\omega) = \frac{2 + e^{-j\omega}}{1 - 3e^{-3jw}}$$

Hint: First find a difference equation which has the given frequency response. Then find the state space representation.

- 13. You are given the signal $\forall tx(t) = \cos(20\pi t) + 1 2\sin(25\pi t)$ to use as input to a system with frequency response $H(\omega) = |\omega|$. Answer the following questions based on this setup.
 - (a) Indicate the Fourier series expansion (in cosine format) of x by writing the nonzero values of A_0 , A_k , and ϕ_k in the expansion $x(t) = A_0 + \sum_{k=1}^{\infty} A_k \cos(k\omega_0 t + \phi_k)$.

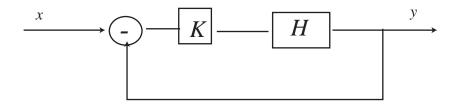


Figure 2: Feedback system for problem 14

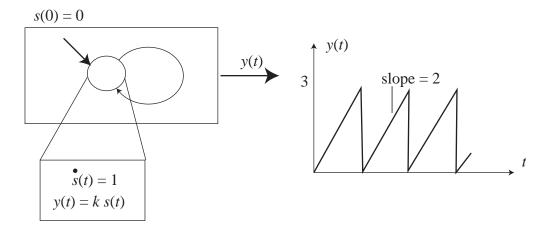


Figure 3: Hybrid system for problem 15

- (b) Indicate the Fourier series expansion (in complex exponential format) of x(t) by writing the nonzero values of the complex coefficients X_k in the expansion $x(t) = \sum_{k=-\infty}^{\infty} X_k e^{jk\omega_0 t}$.
- (c) Give y, the output of the system with input x.
- 14. In the negative feedback system of figure 2 assume that $H(\omega)=[1+i\omega]^{-1}$. Let G be the closed-loop frequency response. For K=1,10,100
 - (a) Plot the magnitude and phase response of G; and
 - (b) determine the bandwidth ω at which $\angle G(\omega)=\pi/4$.
- 15. Determine the 'gain' k and the guard so that the output of the hybrid system is as shown in figure 3.