- 1. Consider the following systems.
 - (a) $S_1: y(t) = \sin(x(t))$. Is it linear? Time-invariant? Causal? Explain. Nonlinear: $\sin(k_1x_1(t) + k_2x_2(t)) \neq k_1\sin(x_1(t)) + k_2\sin(x_2(t))$. Time-invariant: $\sin(x(t-\tau)) = y(t-\tau)$. Causal and memoryless: $y(t_0)$ depends only on $x(t_0)$.
 - (b) $S_2: y(t) = \int_{t-2}^t (t-\sigma)x(\sigma)d\sigma$. Is it linear? Time-invariant? Causal? Explain. One can write $y(t) = \int_{-\infty}^\infty [U(\sigma - t + 2)U(t - \sigma)](t - \sigma)x(\sigma)d\sigma = x(t) * h(t)$, with h(t) = [U(-t + 2)U(t)]t. Note that h(t) can be also written as h(t) = [U(t) - U(t-2)]t. The system is then a linear, time-invariant system with impulse response h(t). Because h(t) = 0, t < 0, the system is also causal.
 - (c) Consider now the **time-invariant** system S_3 , and assume that the responses to the two signals $x_1(t) = U(t)$ and $x_2(t) = U(t) - U(t-2)$ are respectively $y_1(t) = U(t-1)$ and $y_2(t) = U(t-1) - U(t-2)$. Is S_3 linear? If the system were linear, the output corresponding to $x_3(t) = x_1(t) - x_2(t)$ would be equal to $y_3(t) = y_1(t) - y_2(t)$. We have that $x_3(t) = U(t-2)$ and $y_3(t) = U(t-2)$. This contradicts the fact that the system is time-invariant: $x_3(t)$ is simply equal to $x_1(t-2)$, therefore the corresponding output should be equal to $y_1(t-2) = U(t-3)$. [If you are curious to know what the input-output relation for this system is, here it is: y(t) = x(t)x(t-1).]
- 2. Consider the system S_2 from the previous question.
 - (a) Compute its impulse response, h(t). See above: h(t) = t[U(t) - U(t-2)].
 - (b) Compute the output of the system when x(t) = U(t-1). Use the convolution integral. Because the system is time-invariant, one can compute the output corresponding to $\bar{x}(t) = x(t+1) = U(t)$ and then shift it to the right by 1. $\bar{y}(t) = \int_{t-2}^{t} (t-\sigma)\bar{x}(\sigma)d\sigma = \int_{t-2}^{t} (t-\sigma)U(\sigma)d\sigma$. If t < 0, $\bar{y}(t) = 0$. If 0 < t < 2, then $\bar{y}(t) = \int_{0}^{t} (t-\sigma)d\sigma = [t\sigma \sigma^{2}/2]_{\sigma=0}^{t} = t^{2}/2$. If t > 2, then $\bar{y}(t) = \int_{t-2}^{t} (t-\sigma)d\sigma = [t\sigma \sigma^{2}/2]_{\sigma=t-2}^{t} = 2$. The desired output y(t) is equal to $y(t) = \bar{y}(t-1)$.
- 3. Consider now the system S_4 , described by the following input-output relation:

$$\mathcal{S}_4: y(t) = t^2 x(t).$$

(a) Suppose that the output of system S_2 above is sent as input to system S_4 ,

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$$\stackrel{a(t)}{\to} \boxed{\mathcal{S}_2} \stackrel{b(t)}{\to} \boxed{\mathcal{S}_4} \stackrel{c(t)}{\to} .$$

What is the output of the overall system when $a(t) = \delta(t-1)$? The output of S_2 is equal to b(t) = h(t-1) = (t-1)[U(t-1) - U(t-3)], because the system is linear, time-invariant. Therefore $c(t) = t^2(t-1)[U(t-1) - U(t-3)]$.

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(b) The two systems are now switched:

$$\stackrel{a(t)}{\rightarrow} \boxed{\mathcal{S}_4} \stackrel{b(t)}{\rightarrow} \boxed{\mathcal{S}_2} \stackrel{c(t)}{\rightarrow} .$$

What is the output of this combined system when $a(t) = \delta(t-1)$? The output of S_4 is now equal to $b(t) = t^2 \delta(t-1) = \delta(t-1)$. Therefore c(t) = h(t-1) = (t-1)[U(t-1) - U(t-3)].

- 4. Compute the Laplace transform of the following signals:
 - (a) $f_1(t) = e^{-t} \cos(t-1)U(t-1);$ Because $f_1(t) = e^{-1}g(t-1)$, where $g(t) = e^{-t} \cos(t)U(t)$, then $F_1(s) = e^{-1}e^{-s}G(s) = e^{-(s+1)}(s+1)/[(s+1)^2+1]$, with a pole in s = -1, therefore the region of convergence is given by $\Re\{s\} > -1$.
 - (b) $f_2(t) = \int_0^t (t \sigma) e^{-\sigma} d\sigma;$ Re-write $f_2(t)$ as $f_2(t) = \int_{-\infty}^\infty [(t - \sigma)U(t - \sigma)][U(\sigma)e^{-\sigma}]d\sigma = [tU(t)] * [U(t)e^{-t}],$ then $F_2(s) = (1/s^2)[1/(s+1)] = 1/[s^2(s+1)],$ with poles in s = 0 and s = -1, therefore the ROC is $\Re\{s\} > 0.$
 - (c) $f_3(t) = \int_0^t \sin(\sigma) \cos(\sigma) d\sigma$. Re-write $f_3(t)$ as $f_3(t) = \int_{-\infty}^\infty [(1/2) \sin(2\sigma) U(\sigma)] [U(t-\sigma)] d\sigma = [(1/2)U(t) \sin(2t)] * U(t)$, then $F_3(s) = (1/2) [2/(s^2 + 4)] (1/s) = 1/[s(s^2 + 4)]$ with poles in s = 0, $s = \pm 2i$, therefore the ROC is $\Re\{s\} > 0$.