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

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

$$
\begin{aligned}
& x_{1}(n)=2 \delta(n-2) \\
& x_{2}(n)=\delta(n+1)
\end{aligned}, \quad \text { where } \delta \text { is the Kronecker delta }
$$

the corresponding outputs are

$$
\begin{aligned}
& y_{1}(n)=\delta(n-2)+2 \delta(n-3) \\
& y_{2}(n)=2 \delta(n+1)+\delta(n) \quad, \quad \text { respectively. }
\end{aligned}
$$

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

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

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

$$
y(n)=x(n)+b x(n-1)+a y(n-1),
$$

wherein $a, b$ are constants.
(a) Obtain the $\left[A, b, c^{T}, d\right]$ 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

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

(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 $\rightarrow$ Reals, the zero-state response, and the (full) response.
(b) Show that the zero-input response $y_{z i}$ is a linear function of the initial state, i.e. it is of the form

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

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

$$
\lim _{n \rightarrow \infty} y_{z i}(n)=0
$$

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

$$
y_{s s}=\lim _{n \rightarrow \infty} y(n) .
$$

(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 $y_{s s}$.
7. Suppose $x$ is a continuous-time periodic signal, with period $p$ and exponential FS representation,

$$
\forall t, \quad x(t)=\sum_{k=-\infty}^{\infty} X_{k} \exp \left(i k \omega_{0} t\right),
$$

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

$$
\forall t, \quad y(t)=\sum_{k=-\infty}^{\infty} Y_{k} \exp \left(k \omega_{1} t\right)
$$

What is $\omega_{1}$ ? 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 $\rightarrow$ 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 $R$ timeinvariant? 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:

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

(b) Take the outputs of the delay elements as the state and give a $\left[A, b, C^{T}, d\right]$ 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:

$$
\forall t \geq 0, \quad y(t)=y_{0}+\int_{0}^{t} x(s) d s
$$

The 'initial condition' $y(0)$ can be set.
Use integrators, gains and adders to implement the system:

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

with iniital 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

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

(a) What are the fundamental frequency $\omega_{0}$ and period $T_{0}$ of $x$ ? Calculate the Fourier Series of $x$ in the forms:

$$
\begin{aligned}
\forall t, \quad x(t) & =A_{0}+\sum_{k=1}^{\infty} A_{k} \cos \left(k \omega_{0} t+\phi_{k}\right) \\
& =\sum_{k=-\infty}^{\infty} X_{k} e^{i k \omega_{0} t}
\end{aligned}
$$

Is $X_{k}=X_{-k}^{*}$ ?
(b) Suppose the LTI system $S$ has frequency response

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

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:

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

Hint: First find a difference equation which has the given frequency response. Then find the state space representation.
13. You are given the signal $\forall t x(t)=\cos (20 \pi t)+1-2 \sin (25 \pi t)$ 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 $\phi_{k}$ in the expansion $x(t)=A_{0}+\sum_{k=1}^{\infty} A_{k} \cos \left(k \omega_{0} t+\phi_{k}\right)$.


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 $x(t)=\sum_{k=-\infty}^{\infty} X_{k} e^{j k \omega_{0} t}$.
(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 $\omega$ 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.

