#### **Rules:**

- You have 3 hours.
- Only this booklet and <u>Two Sheets</u> of notes may be on your desk. NOT allowed: lecture notes, homeworks, calculators,...
- Answer each question in the space provided. EXPLAIN your reasoning. Simply writing down the answer is not adequate.

### Problem 1 [15 pts]

In class we saw that the cascade of two linear time invariant (LTI) systems is also LTI. Now we ask:

- a) Is the cascade of two linear time varying (LTV) systems always LTV?
- b) Is the cascade of two time invariant (TI, not necessarily linear) systems always TI?
- c) Is the cascade of two nonlinear systems always nonlinear ?

For each case you must give either:

- a proof that the answer is affirmative.
- a counterexample showing it is not the case.

### Problem 2 [15 pts]

A linear, time invariant system has impulse response function given by

$$h(t) = a \, \delta(t) + b \, e^{-t} u(t) + c t e^{-t} u(t)$$

where a, b, c are constants. We are given the following information:

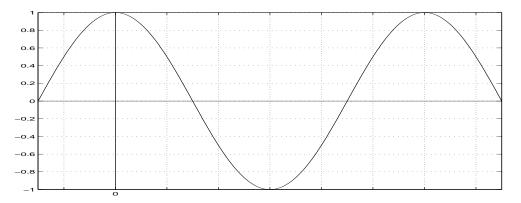
- When the input is  $x(t) \equiv 1$  for  $t \in (-\infty, \infty)$ , the output is the same as the input.
- When the input is  $x(t) = \cos(t)$  for  $t \in (-\infty, \infty)$ , the output is zero.
- a) Find a, b, c.
- b) Now let the input be  $x(t) = \cos(t)u(t)$ . Find the output.

# Problem 3 [20 pts]

Consider the three signals

$$x_1(t) = \cos(t);$$
  $x_2(t) = \cos\left(t - \frac{2\pi}{3}\right);$   $x_3(t) = \cos\left(t + \frac{2\pi}{3}\right).$ 

a) Sketch the signals in the plot below;  $x_1(t)$  has been provided for your convenience; you should specify the coordinates in the *t*-axis.



- b) Now let  $y(t) = \max\{x_1(t), x_2(t), x_3(t)\}$ ; in other words y(t) takes the maximum of the three signals at each instant in time. Sketch y(t) in a separate plot. What is the period of y(t)?
- c) Find the mean square error  $\overline{\epsilon_0^2}$  resulting from approximating y(t) by a constant function.

#### Problem 4 [15 pts]

We are given an LTI system with impulse response function

$$h(t) = \begin{cases} 1 - \frac{|t|}{\pi} & \text{if } |t| < \pi\\ 0 & \text{otherwise} \end{cases}$$

- a) Find the frequency response function  $H(i\omega)$ .
- b) We now apply to this system a periodic input, with period T. Discuss whether the following is true or false:

There exists a value of T such that for every periodic input of this period, the output is a constant function of time.

You should either show it's true and find an appropriate T, or show no such T exists.

# Problem 5 [20 pts]

a) Given a periodic function f(t) with Fourier series expansion

$$f(t) = \sum_{n = -\infty}^{\infty} F_n e^{in\omega_0 t}$$

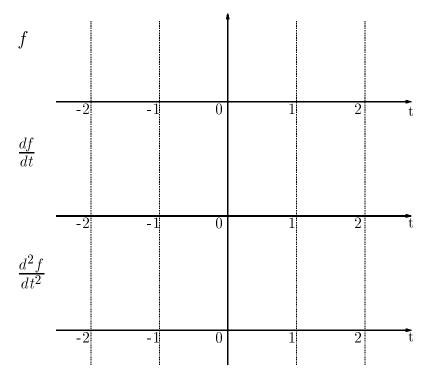
derive a formula for the Fourier series expansion of  $\frac{df}{dt}(t)$ .

b) Now consider f(t) of period T = 2 and such that

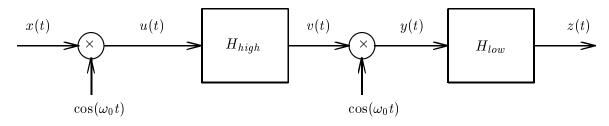
$$f(t) = \begin{cases} (t+1)^2 \text{ for } t \in [-1,0]\\ (t-1)^2 \text{ for } t \in [0,1] \end{cases}$$

Sketch f(t),  $\frac{df}{dt}(t)$  and  $\frac{d^2f}{dt^2}(t)$  in the space provided below.

c) Find the Fourier series expansions of f(t),  $\frac{df}{dt}(t)$  and  $\frac{d^2f}{dt^2}(t)$ .



### Problem 6 [15 pts]



In the above system

- $H_{high}$  is an ideal high-pass filter with cutoff frequency  $\omega_0$ .
- $H_{low}$  is an ideal low-pass filter, also with cutoff frequency  $\omega_0$ .
- $u(t) = x(t)\cos(\omega_0 t)$  and  $y(t) = v(t)\cos(\omega_0 t)$ .
- x(t) is band-limited to [-B, B], as depicted in the figure below. X(0) = A.
- $\omega_0 > 2B$ .

Sketch the Fourier transforms  $U(i\omega)$ ,  $V(i\omega)$ ,  $Y(i\omega)$  and  $Z(i\omega)$ , and relate z(t) to x(t). Justify your answer.

