

2. Properties of Impulse Response and Dirac Delta Func.

6/25 ①

1) Some implications of Linearity & Time-Invariance

$$\text{Given: } x(t) \rightarrow \boxed{h(t)}^{\text{LTI}} \rightarrow y(t) = x(t) * h(t)$$

TI implies:

$$x(t-t_0) \rightarrow \boxed{h(t)} \rightarrow y(t-t_0) = x(t-t_0) * h(t)$$

$$\text{Also: } x(t-t_0) * h(t) = y(t-t_0)$$

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

$$\text{and Also: } a x(t-t_1) * b h(t-t_2) = ab y(t-(t_1+t_2))$$

"Linearity" \rightarrow

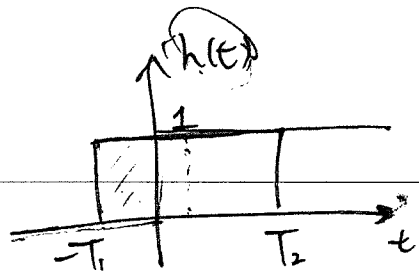
example: Integrator

$$y(t) = \int_{t-T_2}^{t+T_1} x(z) dz, \quad T_1, T_2 \geq 0$$

• Impulse response? ($h(t)$)

$$h(t) = \int_{t-T_2}^{t+T_1} \delta(z) dz = \begin{cases} 1 & \text{if } \begin{pmatrix} t+T_1 > 0 \\ t-T_2 < 0 \end{pmatrix} \Leftrightarrow \begin{pmatrix} t > -T_1 \\ t < T_2 \end{pmatrix} \Leftrightarrow -T_1 < t < T_2 \\ 0 & \text{o.w.} \end{cases}$$

* o.w. = otherwise



◦ causal? No, unless $T_1 = 0$

◦ stable? Yes $\int_{-\infty}^{\infty} |h(t)| dt < \infty$
as long as $T_1, T_2 < \infty$

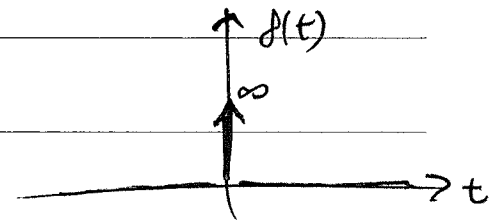
◦ special case: $T_1 = 0$, and $T_2 = \infty$

$$y(t) = \int_{-\infty}^t x(\tau) d\tau \Rightarrow h(t) = u(t) = \text{unit step}$$

$$\Rightarrow \text{causal but not stable}$$

2) Properties of Delta Func.

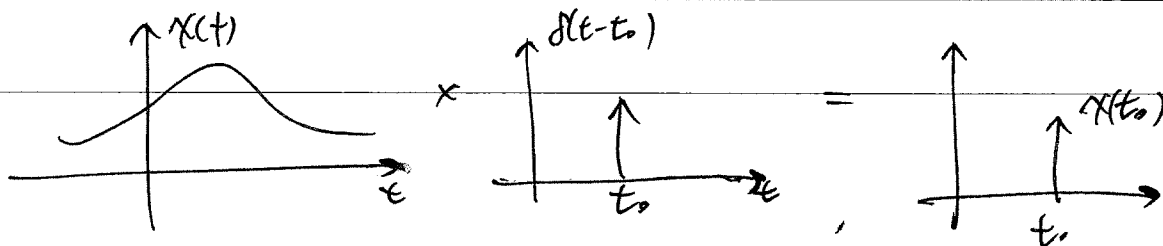
◦ Recall properties that we learned:



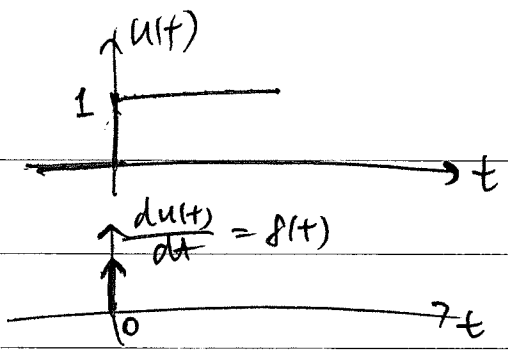
$$\int_{-\infty}^{\infty} f(t) \delta(t) dt = 1$$

$$\int_{-\infty}^{\infty} f(t-t_0) \delta(t-t_0) dt = 1$$

$$\int_{-\infty}^{\infty} x(t) f(t-t_0) dt = x(t_0) \int_{-\infty}^{\infty} f(t-t_0) dt$$



Symmetric = $f(-t) = f(t)$



derivative at discontinuity = $\delta(t) = \frac{du(t)}{dt}$

• Additional Properties of Delta Func.

$$x(t) * \delta(t) = x(t)$$

$$x(t) * \delta(t - t_0) = x(t - t_0)$$

(proof) $x(t) * \delta(t - t_0) = \int_{-\infty}^{\infty} f(z - t_0) x(t - z) dz$ } multiplication property of $\delta(t)$

$= \int_{-\infty}^{\infty} \delta(z - t_0) x(t - z) dz$

$= x(t - t_0) \underbrace{\int_{-\infty}^{\infty} \delta(z - t_0) dz}_{=1}$ } $x(t - t_0)$ does not depend on z

$= x(t - t_0)$

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• Similarly can easily show :

$$\delta(t - t_1) * \delta(t - t_2) = \delta(t - (t_1 + t_2))$$

Prob. 2.11 $x(t) \xrightarrow{\text{LTI}} [h(t)] \rightarrow y(t)$

o $\frac{dx(t)}{dt} \rightarrow [h(t)] \rightarrow z(t)$. Show $z(t) = \frac{dy(t)}{dt}$

$x(t) \rightarrow \left[\frac{d}{dt} \right] \rightarrow \frac{dx(t)}{dt}$: is an LTI system

So, we have a system:

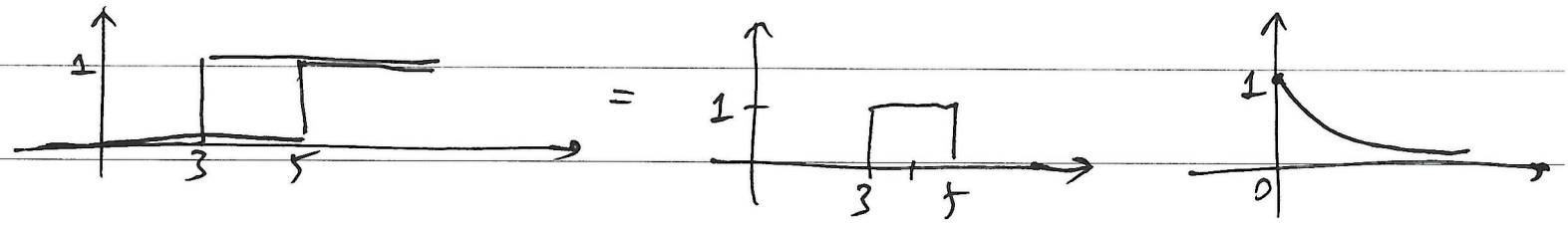
① $x(t) \rightarrow \left[\frac{d}{dt} \right] \rightarrow [h(t)] \rightarrow z(t)$

invoking associativity & commutativity :

② $x(t) \rightarrow [h(t)] \rightarrow \left[\frac{d}{dt} \right] \rightarrow z(t)$

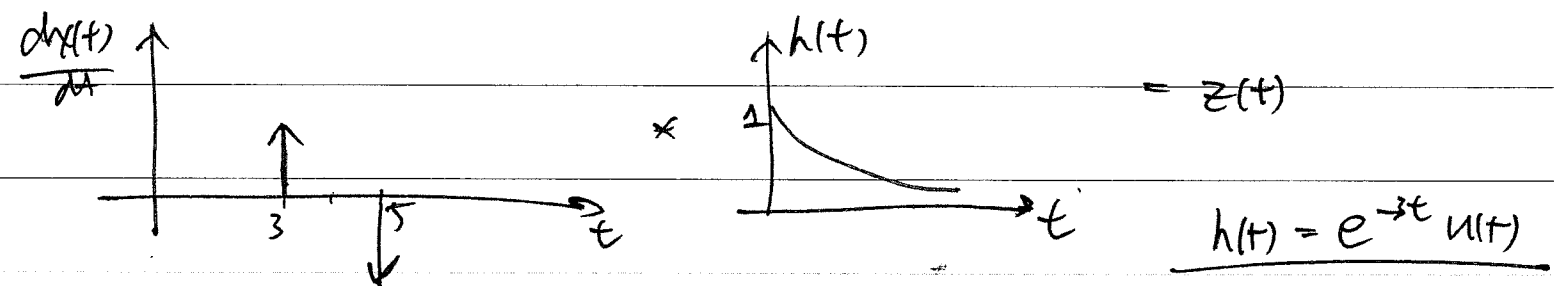
Thus: $z(t) = \frac{dy(t)}{dt}$

o $x(t) = u(t-3) - u(t-5) = \text{rect}\left(\frac{t-4}{2}\right)$, $h(t) = e^{-3t} u(t)$



Suppose you were interested in $z(t) = \frac{dy(t)}{dt}$ where $y(t) = x(t) * h(t)$

It's certainly easier to first differentiate $x(t)$ and then convolve with $h(t)$.



$$z(t) = \frac{d}{dt} y(t) = \underline{h(t-3)} - \underline{h(t-5)} = \underline{e^{-3(t-3)} u(t-3)} - \underline{e^{-3(t-5)} u(t-5)}$$

$$\Rightarrow y(t) = x(t) * h(t) = h(t) * x(t)$$

$$= e^{-3t} u(t) * \{ \underline{u(t-3)} - \underline{u(t-5)} \}$$

$$= e^{-3t} u(t) * \{ u(t) * \underline{f(t-3)} - u(t) * \underline{f(t-5)} \}$$

$$= \underline{e^{-3t} u(t) * u(t)} * \{ f(t-3) - f(t-5) \}$$

(Will be shown later)

$$= \underline{\frac{1}{3} (1 - e^{-3t}) u(t)} * \{ f(t-3) - f(t-5) \} \quad \downarrow \text{distributive}$$

$$= \frac{1}{3} (1 - e^{-3(t-3)}) u(t-3) - \frac{1}{3} (1 - e^{-3(t-5)}) u(t-5)$$