

Professor Paganini

## 1. Review of integration

(a) We use integration by parts and get

$$\int_0^\pi t \cos(t) dt = \underbrace{[t \sin(t)]_0^\pi}_0 - \int_0^\pi \sin(t) dt = \cos(\pi) - \cos(0) = \underline{-2}.$$

For the next integral we apply integration by parts.

$$\begin{aligned} \int_0^\pi t^2 \sin(t) dt &= [-t^2 \cos(t)]_0^\pi - 2 \int_0^\pi t(-\cos(t)) dt \\ &= \pi^2 + 2 \left[ [t \sin(t)]_0^\pi - \int_0^\pi \sin(t) dt \right] \\ &= \pi^2 + 2 [\cos(\pi) - \cos(0)] = \underline{\pi^2 - 4} \end{aligned}$$

(b) With substitution  $t - \tau = \sigma$ ,  $d\tau = -d\sigma$  we get

$$A(t) = \int_0^t f(t - \tau) d\tau = \int_t^0 f(\sigma)(-d\sigma) = \int_0^t f(\sigma) d\sigma.$$

This can be rewritten with a factor of 1 inserted and partially integrated as

$$A(t) = \int_0^t 1 \cdot f(\sigma) d\sigma = [\sigma f(\sigma)]_0^t - \int_0^t \sigma f'(\sigma) d\sigma.$$

Since the equation  $A(t)$  is a function of  $t$  only ( $\sigma$  and  $\tau$  are just integration variables and are exchangeable), we rewrite  $A(t)$  as

$$A(t) = tf(t) - \int_0^t \tau f'(\tau) d\tau,$$

which is what we had to prove.

(c) We integrate over the following four regions separately, considering for the previous region in our results.

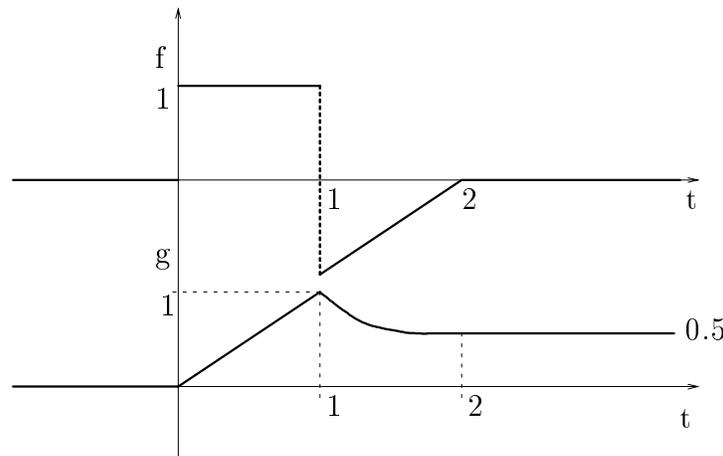
\*  $\mathbf{t} < \mathbf{0}$ ,  $\underline{g(t) = 0}$ .\*  $\mathbf{0} \leq \mathbf{t} \leq \mathbf{1}$ ,  $f(t) = 1$ ,  $\underline{g(t) = \int_0^t 1 d\sigma \equiv t}$  The previous result is always 0 so nothing has to be added.

\*  $1 \leq t \leq 2$ ,  $f(t) = t - 2$ ,

$$\underline{g(t)} = g(1) + \int_1^t (\sigma - 2) d\sigma = 1 + 0.5t^2 - 2t - 0.5 + 2 = \underline{0.5t^2 - 2t + 2.5}.$$

Be aware that the result of the previous region at the boundary  $t = 1$ ,  $g(1)$ , has to be added.

\*  $2 \leq t$ ,  $f(t) = 0$ ,  $\underline{g(t)} = g(2) = 0.5$  The result is the previous result at  $t = 2$  since nothing is added in region 4.



## 2. Review of complex numbers

(a) Get real and imaginary parts

- (1) One full rotation ( $2\pi$ ) of a vector (phasor) in the complex plane does not modify the vector and we get  $e^{i\phi} = e^{i(\phi+k2\pi)}$  where  $k$  is an *integer* value. The problem can be seen as 6 full rotations plus a three quart rotation. The rotation is clockwise because the sign of the exponent is negative.

$$e^{-i\frac{27}{2}\pi} = e^{-i(6+\frac{3}{4})2\pi} = e^{-i\frac{3}{4}2\pi} = e^{-i3\frac{\pi}{2}} = \underline{i}$$

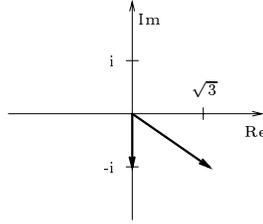
- (2) With  $i = \sqrt{-1}$  and  $i^2 = -1$  the problem can be written as

$$(i)^{i^6} = i^{(i^6)} = i^{((i^2)^3)} = i^{((-1)^3)} = i^{-1} = \frac{1}{i} = \frac{1 \cdot i}{i \cdot i} = \frac{i}{-1} = \underline{-i}.$$

Another way to get the solution would use  $i = e^{i\frac{\pi}{2}} = e^{-i3\frac{\pi}{2}}$  which gives the same result

$$i^{(i^6)} = i^{e^{i6\frac{\pi}{2}}} = i^{-1} = \underline{-i}.$$

(b) Get exponential form  $|z|e^{i\phi}$



(1) From the figure it can be seen that  $\phi = -\frac{\pi}{6}$  and the length of the vector  $|z| = 2$ .

$$\alpha = \sqrt{3} - i = \underline{2e^{-i\frac{\pi}{6}}}$$

(2) From the figure it can be seen that the vector has no real part. Its length is  $|z| = 1$  and its phase is  $\phi = -\frac{\pi}{2}$  which gives

$$\beta = -i = 1 \cdot e^{-i\frac{\pi}{2}} = \underline{e^{-i\frac{\pi}{2}}}.$$

(c) The complex conjugate of a number can be found in two ways. Either (i) negate its phase  $\phi \rightarrow -\phi$ , or (ii) negate its imaginary part  $\text{Im} \rightarrow -\text{Im}$ . We get

$$\frac{\alpha^3}{\beta} = \frac{2^3 e^{-3i\frac{\pi}{6}}}{e^{i\frac{\pi}{2}}} = 8e^{-3i\frac{\pi}{6}} e^{-i\frac{\pi}{2}} = 8e^{-i\pi} = \underline{-8}.$$

(d) The equation can be written as  $z^6 = 27$  and  $z = 27^{\frac{1}{6}}$ . In order to get all possible 6 results we use  $27 = 27e^{i2k\pi}$  where  $k$  is any integer

$$z = \left[27e^{i2k\pi}\right]^{\frac{1}{6}} = \sqrt{3}e^{ik\frac{\pi}{3}}.$$

For  $k = 0, 1, 2, 3, 4, 5$  we get the result as a set

$$z \in \left\{ \sqrt{3}, \frac{\sqrt{3}}{2} + i\frac{3}{2}, -\frac{\sqrt{3}}{2} + i\frac{3}{2}, -\sqrt{3}, -\frac{\sqrt{3}}{2} - i\frac{3}{2}, \frac{\sqrt{3}}{2} - i\frac{3}{2} \right\}.$$

### 3. Differential Equations

$$\frac{dy(t)}{dt} + y(t) = \frac{dx(t)}{dt} - 2x(t)$$

The left and right hand side of the equation can be rewritten as

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

Multiplying by  $e^t$  and integrating from 0 to  $t$  yields

$$e^t y(t) - e^0 y(0) = \int_0^t e^{3\sigma} \frac{d}{d\sigma} (e^{-2\sigma} x(\sigma)) d\sigma.$$

Doing integration by parts for the right hand side using  $u(t) = e^{3t}$  and  $v(t) = e^{-2t} x(t)$  gives

$$e^t y(t) = e^t x(t) - 3 \int_0^t e^{3\sigma} e^{-2\sigma} x(\sigma) d\sigma.$$

The final result is

$$\underline{y(t) = x(t) - 3 \int_0^t e^{-(t-\sigma)} x(\sigma) d\sigma.}$$

#### 4. System descriptions

$x(t)$  is the input signal and the corresponding output of the system is defined as  $y(t) = T[x(t)]$ . For proof of system linearity the input signal is written as a linear combination  $x(t) = \alpha x_1(t) + \beta x_2(t)$  and

$$T[\alpha x_1(t) + \beta x_2(t)] = \alpha y_1(t) + \beta y_2(t)$$

has to be true. For time invariance

$$T[x(t - \tau)] = y(t - \tau)$$

has to be true. Causality means that the output of the system  $y(t)$  is not dependent on future values of the input  $x(t)$ .

(a)  $y(t) = x(t + 1) - 3$

**Not linear:**  $T[\alpha x_1(t) + \beta x_2(t)] = \alpha x_1(t+1) + \beta x_2(t+1) - 3 \neq \alpha y_1(t) + \beta y_2(t) = \alpha(x_1(t+1) - 3) + \beta(x_2(t+1) - 3)$ .

**Time invariant:**  $T[x(t - \tau)] = x(t - \tau + 1) - 3 = y(t - \tau)$ .

**Not causal:**  $y$  at time  $t$  depends on value of  $x$  at time  $t + 1$ , i.e. in the future.

(b)  $y(t) = e^t x(t)$

**Linear:**  $T[\alpha x_1(t) + \beta x_2(t)] = e^t(\alpha x_1(t) + \beta x_2(t)) = \alpha e^t x_1(t) + \beta e^t x_2(t) = \alpha y_1(t) + \beta y_2(t)$ .

**Time variant:**  $T[x(t - \tau)] = e^t x(t - \tau) \neq y(t - \tau) = e^{(t-\tau)} x(t - \tau)$ .

**Causal and memoryless:**  $y(t)$  depends only on  $x$  at current time.

(c)  $y(t) = \int_t^\infty x(\sigma) d\sigma$

**Linear:**  $T[\alpha x_1(t) + \beta x_2(t)] = \int_t^\infty (\alpha x_1(\sigma) + \beta x_2(\sigma)) d\sigma = \alpha \int_t^\infty x_1(\sigma) d\sigma + \beta \int_t^\infty x_2(\sigma) d\sigma = \alpha y_1(t) + \beta y_2(t) = \alpha \int_t^\infty x_1(\sigma) d\sigma + \beta \int_t^\infty x_2(\sigma) d\sigma.$

**Time invariant:**  $T[x(t - \tau)] = \int_t^\infty x(\sigma - \tau) d\sigma = \int_{(t-\tau)}^\infty x(\rho) d\rho = y(t - \tau).$

**Not causal:** To find  $y(t)$  you need values of  $x$  in the entire future  $(t, \infty).$

(d)  $y(t) = \begin{cases} x(t) & \text{if } x(t) > 0 \\ 0 & \text{else} \end{cases}$

**Not linear.** To make it simple we just consider one of the linearity conditions which is  $T[\alpha x(t)] = \alpha y(t).$  If  $x(t)$  is multiplied by a *negative*  $\alpha$  then it can be seen that  $x(t)$  switches its sign and  $y(t)$  takes a totally different value. Example:  $x(t) = 3,$  which gives  $y(t) = 3.$  Now take  $\alpha = -1,$   $T[\alpha x(t)] = 0 \neq \alpha y(t) = -3.$

**Time invariant:**  $T[x(t - \tau)] = \begin{cases} x(t - \tau) & \text{if } x(t - \tau) > 0 \\ 0 & \text{else} \end{cases} = y(t - \tau).$

**Causal and memoryless:**  $y(t)$  depends only on  $x$  at current time.