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Electronics Engineering

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GATE 2019

SIGNAL AND SYSTEM

ELECTRONICS ENGINEERING





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GATE-2019: Signal and System | Detailed theory with GATE & ESE previous year papers and detailed solu ons.

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First Edi on: 2016

Price of Book: INR 715/-

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CHAPTER - 1 INTRODUCTION

1.1 SIGNAL

Signal is a function of one or more independent variables contain information about some behavior or natural phenomenon.

Example. Speech, Video, Audio, T.V. Signal, Current, Voltage, RF signal etc.

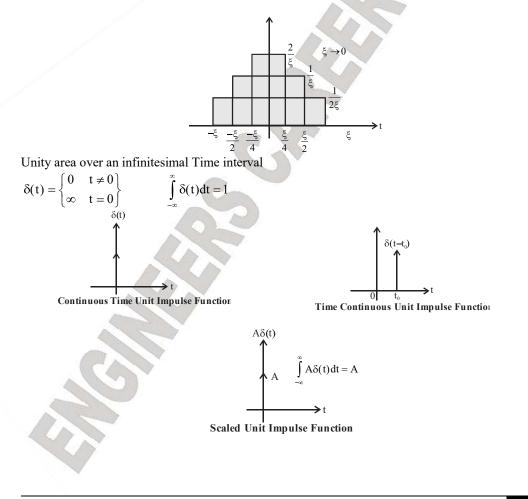
1.2 SYSTEM

Interconnection of various physical elements which are formed to get the desired response. **Example.** High Pass filter, Low pass filter, Automobile Car, Mobile, Tablet, etc.

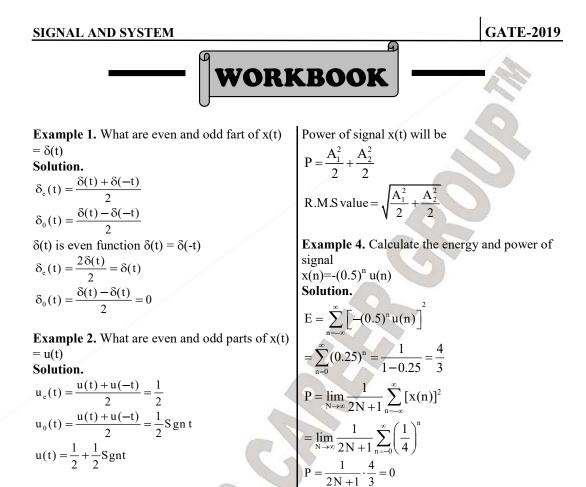
1.3 IMPORTANT SIGNALS

1.3.1 Continuous Time Unit Impulse Signal

The unit Impulse function $\delta(t)$ is known as Dirac Delta function.







Example 3. What is R.M.S value of $x(t) = A_1 \cos (\omega t + \phi_1) + A_2 \cos(\omega t + \phi_2)$ Solution. 8. For odd function = $\int_{-a}^{a} x(t) dt = 0$

1.5.6 Energy and Power Signals

Energy and power are used to measure size of signal and the energy and power are always calculated by normalized power.

$$P_{N} = \lim_{T \to \infty} \frac{1}{T} \int_{-T/2}^{T/2} |x(t)|^{2} dt$$

P_a is actual power

$$x(t)$$
 $\sum \frac{x(t)}{R}$

$$P_{a} = \frac{P_{N}}{R} \qquad \qquad P_{a} = P_{N} \cdot R$$

If x(t) is current If x(t) is voltage signal signal

Size of x(t) is given by power and energy

 $p(t) = u(t).i(t) = \frac{x(t)}{R} \cdot x(t)$ (1) $x^{2}(t)$

$$p(t) = \frac{x}{R}$$

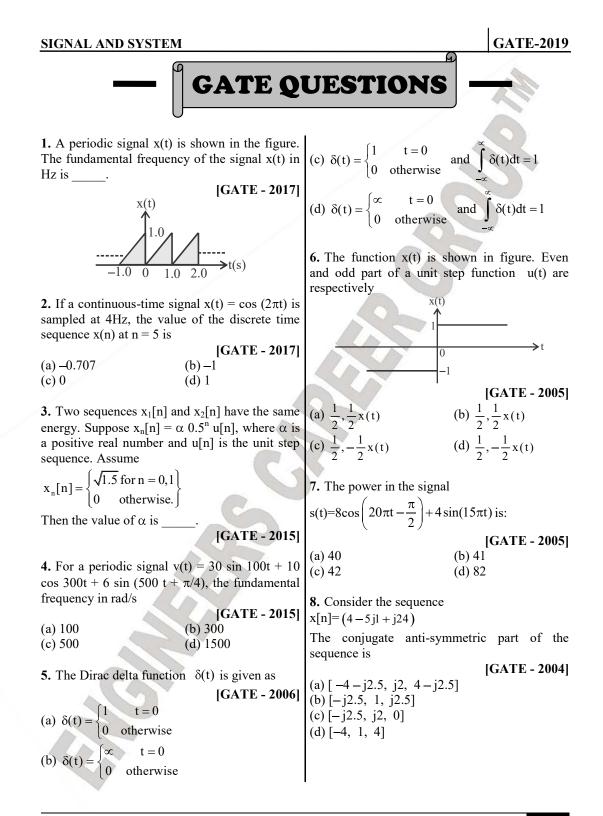
Total instantaneous power dissipated in resistance R.

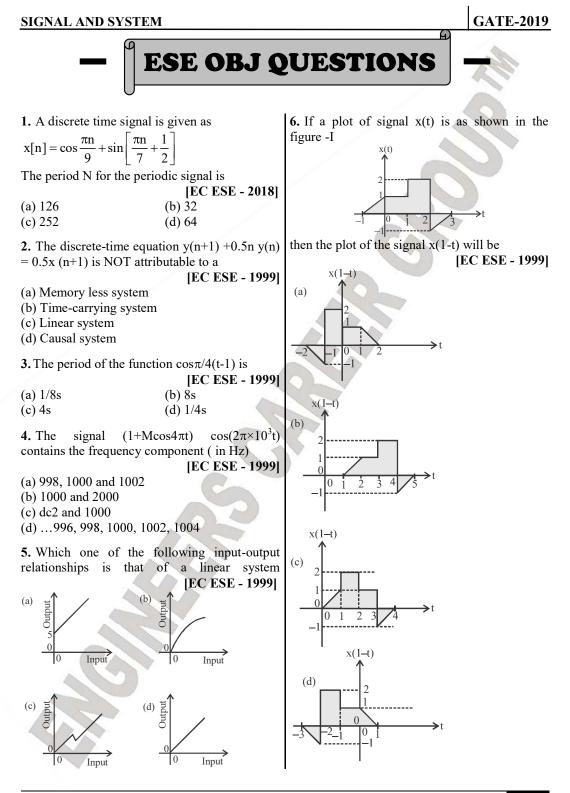
Total Energy $E = \int_{-\infty}^{\infty} \frac{x^2(t)}{2} dt$, For Normalization, R = 1

Energy dissipated is $E = \int x^2(t) dt Real valued signal$

 $E = \int_{-\infty}^{\infty} |x(t)|^2 dt \text{ for complex valued signal}$ Similarly energy for discrete time signal x(n) Normalized energy can be defined as $E = \sum_{n=-\infty}^{\infty} |x(n)|^2$ Normalized average power P of x(t) is defined as

 $P = \lim_{N \to \infty} \frac{1}{T} \int_{T}^{2} (x(t)^2 dt \text{ for real as well as compose valued signal}$





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CHAPTER - 2 SYSTEM

2.1 SYSTEM

A system is a mathematical model of physical process that relates the Inputs (or excitation) signal to the output (or response) of signal.

The response or output of system depends upon transfer function system.



Mathematically, the functional Relationship between I/P and O/P may be written as:

 $\mathbf{y}(\mathbf{t}) = \mathbf{f} \left\{ \mathbf{x}(\mathbf{t}) \right\}$

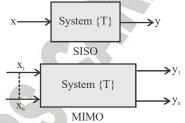
$$y(t) = T [x(f)]$$

Where T implies transformation and gives a mapping to be done on x(t) to get y(t)

2.1.1 Symbolically, we can write

 $x(t) \xrightarrow{s} y(t)$

Multiple input and/or output signals are possible. But we will restrict our attention for most part in this course to the single Input single output



Examples of system. Filters, amplifiers, communication channels, T.V. set are various example of electrical system.

2.2 TYPES OF SYSTEMS

- 1. Continuous-Time System
- 2. Discrete-Time System

1. Continuous-Time System

Continuous - Time system may be defined as also continuous. This means that Input and output of continuous time system are both continuous time signal.



Example. Audio, Video Amplifier, Power supplies etc. Simple Practical example of continuous time – system is Low Pass Filter



Example 1. Consider the continuous-Time system with input-output relation. Determine whether the system is time variant or time (a) y(t) = |x(t)|invariant system.

(a) $y(t) = \frac{1}{\tau} \int_{t-T/2}^{t+T/2} x(\tau) d\tau$ (b) $y(t) = \sum_{k=-\infty}^{\infty} x(t) \delta(t-kt_s)$ (c) $y(t) = \sin x(t)$ (d) $y(t) = x(t) \cos 200\pi t$ (e) y(t) = x(2t)(f) $y(t) = t \sin x(t)$ Solution. (a) Time invariant (b) Time-variant (c) Time-invariant (d) Time-variant (e) Time-variant

Example 3. Check whether the following input -output relationship is invertible or not?

(b) $y(t) = x^2(t)$ (c) $y(t) = \int x(\tau) \alpha \tau$ (d) $y(n) = \sum_{k=1}^{n} x(k)$ (e) y(n) = n x(n)Solution. (a) Non - invertible (b) Non - invertible (c) Invertible (d) Invertible (e) Non - invertible **Example 4.** Characterize the system $y(n) = \sin \pi$ $n x(n) + \sin \frac{\pi}{2} n \cdot x(n-1)$ in terms of linearity, (f) Time-variant Time-invariance, causality, stability and memory less system? Example 2. Consider the discrete-Time system Solution. with input - output relation. Determine whether System is linear system is time-variant or time-invariant system? (a) It satisfies Homogeneity and superposition. (a) y(n) = n x(n)(b) System is time - variant (b) y(n) = x(n) - x(n-1)i.e. $y(n-n_0) \neq T\{x(n-n_0)\}$ (c) y(n) = x(k n)(c) System has memory (d) y(n) = k x(n)i.e. y(n) depends on x(n-1)(e) $y(n) = x^2(n)$ (d) System is causal (f) $y(n) = x(n)^2$ i.e. y(n) depends upon past and present inputs Solution. only. (a) Time -variant (e) System is stable (b) Time-variant Because $y(n) \le B_y$ (c) Time-variant If $[x(n) < B_x]$. (d) Time-invariant (e) Time-invariant (f) Time-variant

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GATE QUESTIONS 1. Consider a single input single output $H(f) = \begin{cases} 1, |f| \le 12 kHz \\ 0, |f| > 12 kHz \end{cases}$ discrete- time system with x[n] as input and y[n] as output, where the two are related as What is the number of sinusoids in the output $y[n] = \begin{cases} n \mid x[n] \mid, & \text{for } 0 \le n \le 10 \\ x[n] - x[n-1], & \text{otherwise} \end{cases}$ and their frequencies in kHz? [GATE - 2017] Which one of the following statements is true (a) Number = 1, frequency = 7about the system? (b) Number = 3, frequencies = 2,7,11(c) Number = 2, frequencies = 2, 7[GATE - 2017] (d) Number = 2, frequencies = 7, 11(a) It is causal and stable (b) It is causal but not stable 5. An LTI system with unit sample response (c) It is not causal but stable (d) It is neither causal nor stable $h(n) = 5\delta[n] - 7\delta[n-1] + 7\delta[mn-3] - 5\delta[n-4]$ is a 2. Consider and LTI system with magnitude [GATE - 2017] response $|H(f)| = \begin{cases} 1 - \frac{|f|}{20}, & |f| \le 20 \\ 0, & |f| > 20 \end{cases}$ and phase (a) Low pass filter (b) High pass filter (c) Band pass filter (d) Band stop filter 6. The input x(t) and the output y(t) of a response Arg[H(f)]=2f. continuous time system are related as If the input to the system is $y(t) = \int_{t-T} x(u) du$. The system is $x(t) = 8\cos\left(20\pi t + \frac{\pi}{4}\right) + 16\sin\left(40\pi t + \frac{\pi}{8}\right)$ [GATE - 2017] $+24\cos\left(80\pi t+\frac{\pi}{16}\right)$ (a) Linear and time variant (b) Linear and time invariant Then the average power of the output signal y(t)(c) Non Linear and time variant (d) Nonlinear and time invariant İS_ [GATE - 2017] 7. Consider $g(t) = \begin{cases} t - \lfloor t \rfloor, t \ge 0 \\ t - \lceil t \rceil$, otherwise \end{cases} , 3. The transfer function of a causal LTI system is H9s) = 1/s. if the input to the system is x(t) =Where $t \in R$ $[\sin(t)/\pi t]u(t)$; where u(t) is a unit step function. Here, |t| represent the largest integer less than The system output y(t) as $t \to \infty$ is [GATE - 2017] or equal to t and [t] denotes the smallest integer greater than or equal to t. The coefficient 4. The signal $x(t) = sin(1400\pi t)$, where t is in of the second harmonic component of the seconds, is sampled at a rate of 9000 samples fourier series representing g(t) is per second. The sampled signal is the input to [GATE - 2017] an ideal lowpass filter with frequency response H(f) as follows: 8. Consider the signal $x(t) = \cos(6\pi t) + \sin(8\pi t)$, where t is in seconds. The Nyquist sampling

GATE-2019

1. Which one of the following relations is 6. The output y(t) of a continuous- time system not correct? S for the input x(t) is given by [EC ESE - 2011] $Y(t) = \int x(\lambda) d\lambda$ (a) $f(t) \delta(t) = f(0) \delta(t)$ Which one of the following is correct? $\int f(t)\delta(\tau)d\tau = 1$ [EC ESE - 2009] (a) S is linear and time - invariant $\delta(\tau)d\tau = 1$ (b) S is linear and time - varying (c) S is non-linear and time - invariant (d) $f(t) \delta(t-\tau) = f(\tau) \delta(t-\tau)$ (d) S is non-linear and time - varying 2. Assertion (A) : The system described by 7. A function of one or more variables which $y^{2}(t) + 2y(t) = x^{2}(t) + x(t) + c$ is linear and static conveys information on the nature of physical system phenomenon is called **Reason** (**R**) : The dynamic system is Which one of the following is correct? characterized by differential equation [EC ESE - 2009] [EC ESE - 2010] (a) Noise (b) Interference (d) Signal (c) System 3. The mathematical model of the below shown signal is 8. A signal $x_1(t)$ and $x_2(t)$ constitute the real and $\mathbf{x}(t)$ imaginary parts respectively of a complex valued signal x(t). What form of waveform does x(t) possess ? [EC ESE - 2009] (a) Real symmetric [EC ESE - 2010] (b) Complex symmetric (c) Asymmetric (a) x(t) = u(2+t)(b) x(t) = u(t - 2)(d) Conjugate symmetric (c) x(t) = u(2-t)(d) x(t) = u(t-1)9. A system defined by 4. Decimation is the process of [EC ESE - 2010] $y[n] = \sum_{k=1}^{n} x[k]$ (a)Retaining sequence values of $X_p[n]$ other than zeroes is an example of (b)Retaining all sequence values of X_n[n] [EC ESE - 2008] (c)Dividing the sequence value by 10 (a) Invertible system (d)Multiplying the sequence value by 10 (b) Memory system (c) Non- invertible system 5. What is the period of the sinusoidal signal (d) Averaging system $\mathbf{x}(\mathbf{n}) = 5\cos[0.2\pi\mathbf{n}]$ [EC ESE - 2009] **10.** Let x(n) be real - values sequence that is a (a) 10 (b) 5 sample sequence of a wide - sense stationary (d) 0 (c) 1

ESE OBJ QUESTIONS



CHAPTER - 3 LINEAR TIME-INVARIANT SYSTEM

3.1 INTRODUCTION

A system is a mathematical model of physical process that relates the Inputs (or excitation) signal to the output (or response) of signal. We have discussed the Several Basic Properties of systems, two properties namely Linearity and Time - invariance plays a important role in analysis of signals and system. If a system has both linearity and time - invariance properties, then this system is called Linear -Time Invariant system (LTI system).



We study LTI system because of the fact that the most of practical and physical system can be modeled in form of Linear-Time (invariant) System

In this chapter we develop the fundamental Input-Output relationships for system having these properties and it will be shown that Input-output Relationship for LTI system is described of a convolution operation.

Importance of convolution operation if one knows the output of unit Impulse then output for general input can be calculated.

3.2 CHARACTERISTICS OF LINEAR TIME - INVARIANT(LTI) SYSTEM

Both continuous-time and discrete-time linear time invariant (LTI) system exhibit one important characteristics that the superposition theorem can be applied to find the response y(t) to a given input x(t).

3.2.1 Important steps to adopted to find response of LTI system using superposition

1. Resolve the input function x(t) in terms of simple or basic function like impulse function for which response can be easily evaluated.

2. Determine Response of LTI system for simple or Basic functional individually.

3. Using superposition theorem, find the sum of individual response which will become overall response y(t) of function x(t) from above, to find the response of LTI system to given function first we have to find the response of LTI system to an unit impulse called as unit impulse response of LTI system.

3.2.2 Unit Impulse Response [h(t)_n or h/n]

Impulse response of continuous time or discrete-time LTI system is output of system due to an unit impulse input applied at time t = 0 or n = 0.

$$y(n) = \begin{cases} \frac{1}{\beta^{2}} (p^{n+1} - a^{n+1}) U(n) & \alpha \neq \beta \\ \beta^{2}(n+1) U(n) & \alpha = \beta \end{cases}$$
Example 3. $x(n) = 2^{n} U(-n)$ and $h(n) = U(n)$
Solution.
 $y(n) = 2$ for $n \ge 0$
 $= 2^{n+1}$ for $n < 0$
Example 4. $x(n) = e^{-t^{2}}$ and $h(n) = 3n^{2}$ for all n .
Calculate the convolution of $x(n)$ & $h(n)$
Solution.
 $y(n) = 3n^{2} \sum_{k=m}^{\infty} e^{-k^{2}} + 3\sum_{k=m}^{\infty} k^{2} e^{-k^{2}} - 6n\sum_{k=m}^{\infty} ke^{-k^{2}}$
Example 5. Calculate output $y(t)$ if input $x(t)$
and impulse response $h(t)$ of a continuous time
LTI system are given by $x(t) = U(t)$ & $n(t) = e^{-tt}$
 $U(t) \alpha \ge 0$
Solution.
Step-I.
 $f(t) = \frac{1}{\alpha} e^{-tt} - 3 \int_{k=m}^{\infty} k^{2} e^{-k^{2}} - 6n\sum_{k=m}^{\infty} ke^{-k^{2}}$
Here $x(t)$ and $h(t - t)$ overlap from $t = 0$ to $t = t$
 $y(t) = \frac{1}{2} e^{-tt} - 3 \int_{k=m}^{\infty} k^{2} e^{-k^{2}} - 6n\sum_{k=m}^{\infty} ke^{-k^{2}}$
Here $x(t)$ and $h(t - t)$ overlap from $t = 0$ to $t = t$
 $y(t) = \frac{1}{\alpha} e^{-tt} - 3 \int_{k=m}^{\infty} k^{2} e^{-k^{2}} - 6n\sum_{k=m}^{\infty} ke^{-k^{2}}$
Here $x(t)$ and $h(t - t)$ overlap from $t = 0$ to $t = t$
 $y(t) = \frac{1}{2} e^{-tt} - 3 \int_{k=m}^{\infty} k^{2} e^{-k^{2}} - 6n\sum_{k=m}^{\infty} ke^{-k^{2}}$
Here $x(t)$ and $h(t - t)$ overlap from $t = 0$ to $t = t$
 $y(t) = \frac{1}{2} e^{-tt} - 3 \int_{k=m}^{\infty} k^{2} e^{-k^{2}} - 6n\sum_{k=m}^{\infty} ke^{-k^{2}} - 6n\sum_{k=m}^{\infty} ke^{-k} - 6n\sum_{k=m}^{\infty} ke^{-k^{2}} - 6n\sum_{k=$

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GATE QUESTIONS

1. Let the input be u and the output be y of a [GATE - 2015] system, and the other parameters are real (a) Differentiating the unit ramp response constants. Identify which among the following (b) Differentiating the unit step response systems is not a linear system: (c) Integrating the unit ramp response [GATE - 2018] (d) Integrating the unit step response (a) $\frac{d^3y}{dt^2} + a_1 \frac{d^2y}{dt^2} + a_2 \frac{dy}{dt} + a_3 y$ 6. For linear tune invariant systems, that are Bounded Input Bounded Output stable, winch $= b_3 u + b_2 \frac{du}{dt} + b_1 \frac{d^2 u}{dt^2}$ one of the following statements is TRUE? [GATE - 2014] (a) The impulse response will be integrable, but (b) $y(t) = \int_{0}^{t} e^{\alpha(t-\tau)} \beta u(\tau) d\tau$ may not be absolutely integrable. (b) The unit impulse response will have finite (c) y = au + b, $b \neq 0$ support. (d) y = a u(c) The unit step response will be absolutely integrable. **2.** Let z(t) = x(t)*y(t). Where "*" denotes (d) The unit step response will be bounded. convolution. Let c be a positive real-valued constant. 7. Consider an LTI system with transfer Choose the correct expression for z(ct). function $H(s) = \frac{1}{s(s+4)}$ [GATE - 2017] (a) c.x(ct)*y(ct)(b) x(ct)*y(ct)If the input to the system is $\cos(3t)$ and the (c) c.x(t)*y(ct)(d) c.x(ct)*y(t)steady state output is A $sin(3t + \alpha)$, then the value of A is 3. Consider the system with following input-[GATE - 2014] oputput relation $y[n] = (1 + (-1)^n)x[n]$ (b) 1/15 (a) 1/30 Where, x[n] is the input and y[n] is the output. (c) 3/4 (d) 4/3The system is [GATE - 2017] 8. Consider an LTI system with impulse (a) Invertible and time invariant response $h(t) = e^{-5t} u(t)$. If the output of the system is $y(t) = e^{-3t} u(t) = -e^{-5t} u(t)$ then the (b) Invertible and time varying (c) Non-invertible and time invariant (d) Non-invertible and time varying input, x(t), is given by [GATE - 2014] (a) $e^{-3t}u(t)$ (b) $2e^{-3t}u(t)$ 4. The result of the convolution $x(-t) * \delta(-t-t_0)$ is [GATE - 2015] $(c) e^{-5t}u(t)$ (d) $2e^{-5t}u(t)$ (a) $x(t+t_0)$ (b) $x(t-t_0)$ (c) $x(-t+t_0)$ (d) $x(-t-t_0)$ 9. Two systems with impulse responses $h_1(t)$ and $h_2(t)$ are connected in cascade. Then the overall impulse response of the cascaded system 5. The impulse response of an LTI system can is given by be obtained by



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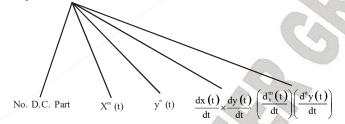
1. In a two – element series network, the **4.** The impulse response h[n] of an LTI system instantaneous voltages across the elements are is $\sin 314t$ and $3\sqrt{2} \sin (314t + 45^{\circ})$ h[n] = u[n+3]+u[n-2] - 2u[n-7]Then the system is The resultant voltage across the combination is 1. Stable 2. Causal expressed as $V\cos(314t + \theta)$. Then the values of 3. Unstable 4. Not causal V and θ are Which of these are correct? [EC ESE - 2018] [EC ESE - 2010] (a) 5 and 36.8° (b) 3.5 and 36.8° (a) 1 and 2 only (b) 2 and 3 only (c) 5 and -53.2° (d) 3.5 and -53.2° (c) 3 and 4 only (d) 1 and 4 only **2.** A signal f(t) is described as f(t) = [1-|t|]5. Unit step response of the system described when $|t| \le 1 = 0$ when |t| > 1. This represents the by the equation y(n) + y(n-1) = x(n) is unit [EC ESE - 2010] [EC ESE - 2012] (b) $\frac{z}{(z+1)(z-1)}$ (a) Sinc function (b) Area triangular function (c) Signum function (d) $\frac{z(z-1)}{(z+1)}$ (d) Parabolic function 3. Match List-I with List-II and select the 6. Number of state variables of discrete time correct answer using the code given below the system, described by lists $Y[n] - \frac{3}{4}y[n-1] + \frac{1}{8}y[n-2] = x[n]$ is List-I A. Even signal B. Causal signal [EC ESE - 2010] C. Periodic signal (b) 3 (a) 2D. Energy signal (c) 4(d) 1 List-II 7. If the response of LTI continuous time (i) x(n) =u(n) system to unit step input is $\left(\frac{1}{2} - \frac{1}{2}e^{-2t}\right)$, then (ii) x(-n) = x(n)(iii) x(t) u(t)impulse response of the system is [EC ESE - 2010] (iv) x(n) = x(n+N)[EC ESE - 2012] (a) $\left(\frac{1}{2} - \frac{1}{2}e^{-2t}\right)$ (b) (e^{-2t}) **Codes:** (a) A -ii, B-iii, C-iv, D-i (c) $(1-e^{-2t})$ (d) Constant (b) A-i, B-iii, C-iv, D-ii (c) A-ii, B-iv, C-iii, D-i 8. Which one of the following function is a (d) A-i, B-iv, C-iii, D-ii periodic one? [EC ESE - 2008] (a) $\sin(10\pi t) + \sin(20\pi t)$

CHAPTER - 4 LINEAR-TIME INVARIANT-2 SYSTEM

4.1 LINEAR CONSTANT CO-EFFICIENT DIFFERENTIAL EQUATIONS (LCC DE) A general nth -order linear - constant co-efficient differential equation is given by

 $\sum_{K=0}^{N} a_{k} \frac{d^{k} y(t)}{dt^{k}} = \sum_{K=0}^{M} b_{K} \frac{dk_{x}(t)}{dt^{k}}$

Above equation is representation of continuous system. 1. A differential equation is called as linear if there is number of terms



Example. $\frac{d^2y(t)}{dt^2} + 5\frac{dy(t)}{dt} + 5 = x(t)$

It is Non-Linear differential equation because a d.c. term present in it.

2. Differential equation is said to be time-invariant if all the co-efficient of differential equation are const.

So,
$$\frac{a_n d^n y(t)}{dt^n} + a_{n-1} \frac{d^{n-1} y(t)}{dt^{n-1}} + \dots y(t) = b_0 x(t)$$

Represents the linear constant co-efficient differential equation.

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LCCDE equation is used to analyse the LTI system or we can say if any system is LTI system then it can be represented in differential equation by LCCDE

4.1.1 System described by Difference Equations

The role of differential equation in describing continuous-time system is played by difference equations for discrete-time system.

4.2 LINEAR CONSTANT COEFFICIENT DIFFERENCE EQUATIONS (LCCDE)

The discrete time counterpart of general differential equation is the nth order linear cost. Coefficient difference equation is given by

$$\sum_{k=0}^{N} a_{k} y(n-k) = \sum_{k=0}^{M} b_{k} x(n-k)$$



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1. A waveform is given by $v(t) = 10\sin 2\pi$ (i) Periodic 100t.What will be the magnitude of the second (ii) Continuous (iii) Non-periodic harmonic in its Fourier series representation ? [EC ESE - 2012] (iv) Discrete [EC ESE - 2004] (a) 0V (b) 20V **Codes:** (c) 100V (d) 200V (a) A-iii, B-iv, C-i, D-ii 2. Which of the following is /are not a property (b) A-ii, B-iv, C-i, D-iii / properties of a power spectral density function (c) A-ii, B-i, C-iv, D-iii (d) A-iii, B-i, C-iv, D-ii $S_x(\omega)$? [EC ESE - 2007] 4. A square wave is defined by (a) $S_x(\omega)$ is a real function of ω $A, 0 < t < T_0 / 2$ (b) $S_x(\omega)$ is an even function of ω x(t) $A_{1}, T_{0} / 2 < t < T_{0}$ (c) $S_x(\omega)$ is a non-positive function of ω i.e., $S_x(\omega) \leq 0$ for all ω It is periodically extended outside this interval. (d) All of the above What is the general coefficient a_n in the fourier expansion of this wave? 3. Match List-I (Time Domain Property) with [EC ESE - 2004] List-II (Frequency Domain property pertaining (a) 0 Representation Periodicity to Fourier $2A(1-\cos n\pi)$ (b) Properties) and select the correct answer using nπ the codes given below the lists : $2A(1-\cos n\pi)$ List-I (c) A .Continuous nπ (d) $\frac{2A(1-\cos n\pi)}{\pi}$ B. Discrete C. Periodic (n+1)] π D. Non-periodic List-II

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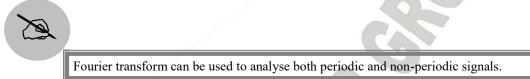
CHAPTER - 6 FOURIER TRANSFORM

6.1 INTRODUCTION

In previous chapter we have discussed the Fourier series which is tool used to analyse a periodictime signal in frequency domain.

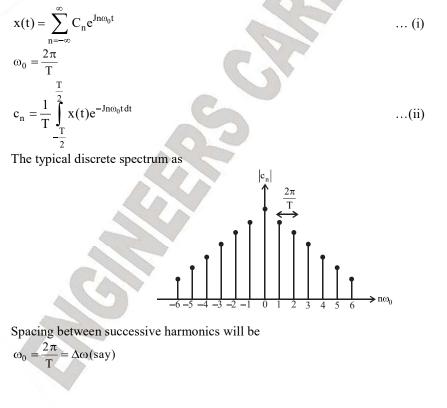
Disadvantage of Fourier series is it cannot analyse the non-periodic signals.

So Fourier develops a new tool to analyse the non-periodic or a periodic signal in frequency domain known a Fourier transform.



6.2 ANALYSIS OF NON-PERIODIC FUNCTION OVER ENTIRE INTERVAL

A non-periodic signal may assume as limiting case of periodic signal where the period of signal approaches infinity. Such a signal form by replacing fundamental time period $T \rightarrow \infty$ let us consider a periodic function x(t) having period T. The complex Fourier series representation of function may be written.



SIGNAL AND SYSTEM

CHAPTER - 7 CORRELATION AND FILTERING ACTION

7.1 CORRELATION

Correlation is used to find similarity between two signals. There are two type of correlation **1. Auto-Correlation**

It is used to find similarity between two same signals

2. Cross-Correlation

It is used to find similarity between different signal.

7.1.1 Auto-Correlation

7.1.1.1 Autocorrelation Function

It gives the measure of similarity, match or coherence between a signal and a delayed function. A signal may be energy signal or power signal.

7.1.1.2 Autocorrelation Function of Energy Signal

Autocorrelation function of this signal may be obtained by integrating the product of signal x(t) and delayed version of its.

$$R_{xx}(\tau) = \int_{-\infty}^{\infty} x(t) x(t-\tau) dt$$

Where τ is called is searching parameter.

7.1.1.3 Relationship between Auto Correlation and Convolution $R_{xx}(\tau) = x(t) \otimes x(-t)|_{Replace t=\tau}$

7.1.1.4 Properties of Autocorrelation Function

1. Auto correlation is an even function.

 $R_{xx}(\tau) = R_{xx}(-\tau)$

2. It τ is increased in either direction, the auto correlation reduces, As τ reduces auto correlation increase and it maximum at $\tau = 0$ i.e. at origin mathematically,

$$R_{xx}(\tau) < R_{xx}(0)$$
 for all τ .

and $\lim R_{xx}(\tau) = 0$

3. Autocorrelation function at $\tau = 0$ gives energy of signal

i.e.
$$R_{xx}(\tau) = \int x(t)x(t-\tau)dt$$

Substituting $\tau = 0$

$$R_{xx}(0) = \int x^{2}(t) dt$$

 $R_{xx}(0) = Energy of signal$

CHAPTER - 8 LAPLACE TRANSFORM

8.1 INTRODUCTION

In previous chapters, we have seen the tools such as Fourier series and Fourier Transform to analyse the signals. Now the Laplace Transform is another mathematical tool which is used for analysis of signals and system. Infect, Laplace Transform provides broader characterization of signal and systems compared to Fourier Transform.

The Laplace Transform can be used where Fourier Transform cannot be used.

Laplace Transform can be used for analysis of unstable systems whereas Fourier Transform has several limitation.

Example.

for given $x(t) = e^{3t \cdot U(t)}$



8.1.1 Definition of Laplace Transform

For general continuous time signal x(t) The Laplace Transform x(s) is defined as.

$$\mathbf{x}(\mathbf{s}) = \int_{-\infty}^{\infty} \mathbf{x}(t) \mathbf{e}^{-\mathbf{s}t} dt$$

Where s is generally a complex variable and is expressed as

 $s=\sigma+J\omega$

Also known as complex frequency

Where σ is real part and ω is imaginary part.

For convenience we will sometime denotes the Laplace Transform in operator form al $\angle [x(t)]$ and denote the transform relationship between x(t) and x(s)

As $x(t) \leftarrow \overset{L.T}{\longrightarrow} x(s)$

e^{-st} is kernel of function

It may be noted that integration is taken from 0 to ∞ . Therefore, this is called Bilateral Laplace Transform.

Similar if x(t) is zero for t < 0

Then Laplace may be defined as

$$x(s) = \int_{0}^{\infty} x(t) e^{-st} at$$

Where $s = \sigma + J\omega$

Integration is taken from 0 to ∞ . This is called as unilateral/one-sided Laplace Transform.

CHAPTER - 9 *Z-TRANSFORM*

9.1 INTRODUCTION

Z-Transform which is discrete-time counterpart of Laplace Transform.

It may be observed that Laplace Transform is an extension of continuous-time Fourier. Transform because of fact that Laplace Transform may be applied to broader class of signals than Fourier Transform. Just for instances, there are several signal s for which the Fourier transform does not converges but Laplace Transform converses.

Similarly Z-Transform is introduced to represent discrete-time sequences in Z-domain (Z is complex variable). Also to analyse the difference equations that describes the linear time-invariant (LTI systems) and converts into algebraic equation. Thus simplifying further analysis.

In general Z-Transform of discrete signal x(n) is expressed as

$$\mathbf{x}(\mathbf{z}) = \sum_{n=-\infty}^{\infty} \mathbf{x}(n) \mathbf{z}^{-n}$$

Generally denoted a

$$\mathbf{x}(\mathbf{z}) = \mathbf{z}[\mathbf{x}(\mathbf{n})]$$

x(n) & x(z) forma Z-Transform pair

$$x(n) \leftarrow \overline{} x(z)$$

It may be noted that Z-Transform is an infinite power series. It may exists only for those values of Z for which series converges.

x(z) is a complex number and a function of complex variable Z.

In polar form, $Z = re^{J\omega}$

With r gives magnitude of z, |z|

 ω gives phase of z, $\angle z$

So,
$$x(re^{J_{\omega}}) = \sum_{n=-\infty}^{\infty} x(n) (re^{-J_{\omega}})$$

 $x(re^{J_{\Theta}}) = \sum_{n=-\infty}^{\infty} \left[x(n)r^{-n} \right] e^{-J_{\Theta}n}$

We see that $x(re^{J\omega})$ is discrete time Fourier Transform of sequence x(n) multiplied by real exponential r^{-n}

i.e., $x(re^{J\omega}) = F[x(n)r^{-n}]$

The exponential weighting r^{-n} may decaying or growing with increasing n depended on whether it is greater than or less than unity.

Now if r = 1 or |z| = 1

The expression thus reduces to discrete Fourier Transform of input sequence.

 $\mathbf{x}(\mathbf{z})\Big|_{\mathbf{z}=\mathbf{z}^{J_{0}}} = \mathbf{x}(\mathbf{e}^{J^{0}}) = \mathrm{DTFT}[\mathbf{x}(n)]$

...(i)

9.2 Z-PLANE OR Z-DOMAIN

Here we transforming discrete time sequence x(n) into x(z)Where $Z = re^{J_{00}}$

CHAPTER - 10 DISCRETE TIME FOURIER TRANSFORM

10.1 INTRODUCTION

Basically the Fourier Transform of periodic finite energy signal is called DTFT mathematical.

$$x(e^{J_{\omega}}) = \sum_{n=-\infty}^{\infty} x(n) e^{-J_{\omega n}}$$

or also denoted as $x(\Omega)$ Where Ω is discrete frequency

10.1.1 Periodic Nature of DTFT

Since Ω is discrete frequency. Then Substituting $\omega = \omega + 2\pi \mathbf{k}$

$$x\left[e^{J(\omega+2\pi k)}\right] = \sum_{n=-\pi}^{\infty} x(n) e^{-J(\omega+2\pi k)n}$$

$$=\sum_{n=-\infty}^{\infty}x\left(n\right)e^{-J\omega n}\ e^{-J2\pi kn}$$

By using Euler's identity

$$e^{-J2\pi kn} = \cos(2\pi kn) - J\sin(2\pi kn)$$

$$= 1 - J0$$

So, $x \left(e^{J(\omega + 2\pi k)} \right) = \sum_{n = -\infty}^{\infty} x(n) e^{-J\omega n}$
So, $x \left(e^{J(\omega + 2\pi k)} \right) = x \left(e^{J\omega} \right)$

or

 $x(\Omega+2\pi k)=x(\Omega)$

Thus DTFT is periodic nature with a period of 2π . We DTFT is restricted to 0 to 2π or $-\pi$ to π .

Z

DTFT is continuous frequency Ranging from - ∞ to ∞ because of a periodic time function.

Inverse discrete time Fourier Transform:

$$x(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} x(e^{J\omega}) e^{J\omega n} d\omega$$

Thus we can say x(n) and $x(e^{J_0})$ form a Fourier Transform pair.

CHAPTER - 11 DISCRETE TIME FOURIER SERIES

11.1 INTRODUCTION

Discrete time Fourier series is used to analyses the discrete periodic signals.

A discrete time x(n) is said to periodic is there is smallest positive integer 'N' for which it is satisfied.

x(n + n) = x(n) for all 'n'

11.1.1 Discrete Fourier Series Representation

The discrete Fourier series Representation of periodic sequence x(n) with fundamental time period N is given by

$$\frac{1}{\left(K = 0, 1, 2, \dots, N-1\right)} = \sum_{K=0}^{N-1} c_{k} e^{\frac{J2\pi nk}{N}}$$

The FS representation of x(n) consists of N harmonically related exponential function.

J2πkn

e \overline{N} $K = 0, 1, 2 \dots N - 1$

Where c_k is the Fourier Series co-efficient. It is given by

$$c_k = \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{\frac{-2\pi kn}{N}}$$

Here input sequence x(n), FS coefficient c_k both are periodic.

11.1.2 Comparison between Continuous Time Fourier Series and Discrete Time Fourier Series

CTFS	DTFS
$x(t) = \sum_{n=-\infty}^{\infty} c_n e^{Jn\omega_0 t}$	$x(n) = \sum_{K=0}^{N-1} c_k e^{\frac{J2\pi kn}{N}}$
$\mathbf{c}_{n} = \frac{1}{T_{0}} \int_{0}^{T_{0}} \mathbf{x}(t) e^{-\mathbf{J}\mathbf{n}\boldsymbol{\omega}_{0}t}$	$c_{k} = \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{\frac{-J2\pi nk}{N}}$
C _n is discrete and periodic	C _n is Periodic and Discrete

11.1.3 Convergence of Discrete Fourier Series

Since x(n) is discrete Fourier Series is a Finite series because summation limits are from K = 0 to N - 1. So, I_n compassion to continuous-time case, there is no convergence issue with discrete Fourier series.

11.1.4 Discrete Fourier Series of Arbitrary Periodic Sequence x(n)

W define Twiddle factor) Phase factor

- Sol. 1. (a)
- Sol. 2. (c)
- Sol. 3. (a)

Sol. 4. (a)

Sol. 5. (c)

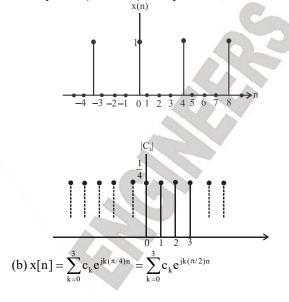
Sol. 6.

(a)
$$x[n] = \frac{1}{2} e^{j\Omega_0 n} + \frac{1}{2} e^{j^{19}\Omega_0 n}, \Omega_0 = 0.1\pi$$

(b) $x[n] = \frac{1}{2j} e^{j\Omega_0 n} - \frac{1}{2j} e^{j^{19}\Omega_0 n}, \Omega_0 = 0.1\pi$
(c) $x[n] = (1 - j0.5) e^{j\Omega_0 n} + (1 + j0.5) e^{j^{4}\Omega_0 n}$
 $,\Omega_0 = 0.4\pi$

Sol. 7.

(a) The sequence x[n] is sketched in fig. It is seen that x[n]is the periodic extension of the sequence $\{1, 0, 0, 0\}$ with period $N_0 = 4$.



Sol. 8.

SOLUTIONS

(a) The fundamental period of x[n] is $N_0 = 8$ and $\Omega_0 = 2\pi/N_0 = \pi/4$. Rather than to evaluate the Fourier coefficients c_k , we use Euler's formula and get

$$\cos\frac{\pi}{4}n = \frac{1}{2}(e^{j(\pi/4)n} + e^{-j(\pi/4)n})$$
$$\frac{1}{2}e^{j\Omega_0 n} + \frac{1}{2}e^{-j\Omega_0 n}$$

հ

Thus, the Fourier coefficients for x[n] are

$$c_1 = \frac{1}{2}, c_{-1} = c_{-1+8} = c_7 = \frac{1}{2}$$

and all other. $C_k = 0$. Hence, the discrete Fourier series of x[n] is

$$x[n] = \cos\frac{\pi}{4}n = \frac{1}{2}e^{j\Omega_0 n} + \frac{1}{2}e^{j7\Omega_0 n}$$
$$\Omega_0 = \frac{\pi}{4}$$

(b)The fundamental period of x[n] is $N_0 = 24$ and $\Omega_0 = 2\pi/N_0 = \pi/12$. Again by Euler's formula we have

$$\begin{aligned} \mathbf{x}[\mathbf{n}] &= \frac{1}{2} \left(e^{j(\pi/3)\mathbf{n}} + e^{-j(\pi/3)\mathbf{n}} \right) \\ &+ \frac{1}{2j} \left(e^{j(\pi/4)\mathbf{n}} - e^{j(\pi/4)\mathbf{n}} \right) \\ &+ \frac{1}{2j} e^{-j4\Omega_0\mathbf{n}} + j\frac{1}{2} e^{-j3\Omega_0\mathbf{n}} \\ &- j\frac{1}{2j} e^{-j3\Omega_0\mathbf{n}} + \frac{1}{2} e^{-j4\Omega_0\mathbf{n}} \\ &- j\frac{1}{2j} e^{-j3\Omega_0\mathbf{n}} + \frac{1}{2} e^{-j4\Omega_0\mathbf{n}} \\ &\text{Thus,} \\ \mathbf{c}_3 &= -j \left(\frac{1}{2} \right), \mathbf{c}^4 = \frac{1}{2}, \mathbf{c}_{-4} = \mathbf{c}_{-4+24} = \mathbf{c}_{20} \\ &= \frac{1}{2}, \mathbf{c}_{-3} = \mathbf{c}_{-3+24} = \mathbf{c}_{21} = j \left(\frac{1}{2} \right) \end{aligned}$$

and all other $c_k = 0$. Hence, the discrete Fourier series of x[n] is

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