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EPFL



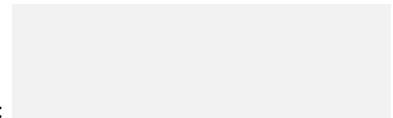
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Prof. Y. Shkel
Final Exam Signals and Systems - (n/a)
22/06/2021
Duration: 3h

n/a













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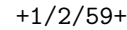
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Do not turn the page before the start of the exam. This document is double-sided, has 20 pages, the last ones possibly blank. Do not unstaple.

- Place your student card on your table.
- For the **multiple choice with unique answer** questions, we give
+3 points if your answer is correct,
0 points if your answer is incorrect.
- For the **multiple choice with multiple answers** questions, we give
+4 points for all correct answers,
+2 points for one incorrect answer and three correct answers,
0 points for other possibilities of answers.
- Use a **black or dark blue ballpen** and clearly erase with **correction fluid** if necessary.
- If a question is wrong, the teacher may decide to nullify it.

Respectez les consignes suivantes Read these guidelines Beachten Sie bitte die unten stehenden Richtlinien		
choisir une réponse select an answer Antwort auswählen	ne PAS choisir une réponse NOT select an answer NICHT Antwort auswählen	Corriger une réponse Correct an answer Antwort korrigieren
  		 
ce qu'il ne faut PAS faire what should NOT be done was man NICHT tun sollte		
     		



- ☐ A system defined by the input-output relation $y(t) = x(3t)$
- ☐ An LTI system with an impulse response $h[n] = \delta[n] + \delta[n - 1]$
- ☐ An LTI system with an impulse response $h(t) = \delta(t - 7)$
- ☐ A system defined by the input-output relation $y[n] = |n - 1|x[n - 1]$



Question 5 : A discrete-time LTI system has impulse response

$$h[n] = \left(\frac{2}{3}\right)^n u[n-1].$$

Which of the following claims are true? (**check all that apply!**)

- ☐ if the input $x[n] = 1$ then the output $y[n]$ is undefined
- ☐ the system is stable
- ☐ if the input $x[n] = 1$ then the output is $y[n] = 2$
- ☐ the system is causal

Question 6 : The Laplace transform for a signal $x(t)$ is known to have exactly two poles at $s = j$ and $s = -j$. Then $x(t)$ could be (**check all that apply!**)

- ☐ a left-sided signal
- ☐ a two-sided signal
- ☐ a right-sided signal
- ☐ an absolutely integrable signal

Question 7 : An LTI system \mathcal{H} has its input $x(t)$ and output $y(t)$ related through a linear constant-coefficient differential equation of the form

$$\frac{d^2}{dt^2}y(t) - 2\alpha \frac{d}{dt}y(t) + (\alpha^2 + 1)y(t) = x(t)$$

for some real α . Which of the following claims are true? (**check all that apply!**)

- ☐ if \mathcal{H} is stable and $\alpha = -1$ then \mathcal{H} is causal
- ☐ \mathcal{H} has a two-sided impulse response
- ☐ if $\alpha = 0$ then \mathcal{H} must not be stable
- ☐ if \mathcal{H} is causal and $\alpha = 1$ then \mathcal{H} is stable

Question 8 : What is the Nyquist rate of the signal

$$x(t) = x_1(t)x_2(t)$$

if $x_1(t)$ has a Nyquist rate of ω_0 and $x_2(t)$ has a Nyquist rate of $\frac{\omega_0}{3}$? (**check the unique answer!**)

- ☐ ω_0
- ☐ $\frac{3\omega_0}{2}$
- ☐ $\frac{\omega_0^2}{2}$
- ☐ $\frac{4\omega_0}{3}$

Question 9 : A linear continuous-time system \mathcal{H} is known to yield the following input-output pairs:

$$e^{j3\omega_0 t} = \mathcal{H}\{e^{j\omega_0 t}\} \quad \text{and} \quad e^{-j3\omega_0 t} = \mathcal{H}\{e^{-j\omega_0 t}\}$$

for some frequency ω_0 . Then (**check all that apply!**)

- ☐ $\cos(3\omega_0 t) = \mathcal{H}\{\cos(\omega_0 t)\}$
- ☐ $\cos(3\omega_0(t - \frac{1}{3})) = \mathcal{H}\{\cos(\omega_0(t - 1))\}$
- ☐ $\cos(3\omega_0(t - 1)) = \mathcal{H}\{\cos(\omega_0(t - 1))\}$
- ☐ the system \mathcal{H} is time-invariant



Question 10 : The Fourier Transform of the signal

$$x(t) = \begin{cases} 1, & 0 \leq t \leq 1 \\ 0, & \text{otherwise} \end{cases}$$

is (check the unique answer!)

- ☐ $X(\omega) = \text{sinc}\left(\frac{\omega}{2\pi}\right)$
- ☐ $X(\omega) = \frac{1}{\sqrt{2}} \text{sinc}\left(\frac{\omega - \frac{1}{2}}{2\pi}\right)$
- ☐ $X(\omega) = \text{sinc}\left(\frac{\omega - \frac{1}{2}}{2\pi}\right)$
- ☐ $X(\omega) = e^{-j\frac{1}{2}\omega} \text{sinc}\left(\frac{\omega}{2\pi}\right)$

Question 11 : A continuous-time signal

$$x(t) = e^{j\omega_0 t} + K_0 e^{j(\omega_0 t + \pi)} + K_1 e^{j2\omega_0 t}$$

is sampled with a sampling frequency $\omega_s = 10\omega_0$ to produce a discrete-time representation $x[n] = x(nT)$ where T is the corresponding sampling interval. Then (check all that apply!)

- ☐ $x[n] = C$, for some constant C
- ☐ $x[n] = (1 - K_0)e^{j\frac{\pi}{5}n} + K_1 e^{j\frac{2\pi}{5}n}$
- ☐ $x[n] = (1 + K_0)e^{j\frac{\pi}{5}n} + K_1 e^{j\frac{2\pi}{5}n}$
- ☐ $x[n] = (1 - K_0)(\cos(\frac{11\pi}{5}n) + j \sin(\frac{11\pi}{5}n)) + K_1(\cos(\frac{12\pi}{5}n) + j \sin(\frac{12\pi}{5}n))$

Question 12 : A continuous-time LTI system has a transfer function

$$H(s) = \frac{1}{s^2 + s}, \text{Re}(s) > 0.$$

Then, $H(s)$ could be constructed by composing two LTI systems $H_1(s)$ and $H_2(s)$ where (check all that apply!)

- ☐ $H_1(s) = \frac{1}{s}, \text{Re}(s) > 0, H_2(s) = -\frac{1}{s+1}, \text{Re}(s) > -1$, and the systems are composed in series
- ☐ $H_1(s) = \frac{1}{s}, \text{Re}(s) > 0, H_2(s) = \frac{1}{s+1}, \text{Re}(s) > -1$, and the systems are composed in series
- ☐ $H_1(s) = \frac{1}{s}, \text{Re}(s) > 0, H_2(s) = \frac{1}{s+1}, \text{Re}(s) > -1$, and the systems are composed in parallel
- ☐ $H_1(s) = \frac{1}{s}, \text{Re}(s) > 0, H_2(s) = -\frac{1}{s+1}, \text{Re}(s) > -1$, and the systems are composed in parallel



Second Part: Open Problems

Answer in the empty space below. Your answer should be carefully justified, and all the steps of your argument should be discussed in detail. Leave the check-boxes empty, they are used for the grading.

Question 13: (12 Points)

☐ ₀ ☐ ₁ ☐ ₂ ☐ ₃ ☐ ₄ ☐ ₅ ☐ ₆ ☐ ₇ ☐ ₈ ☐ ₉ ☐ ₁₀ ☐ ₁₁ ☐ ₁₂

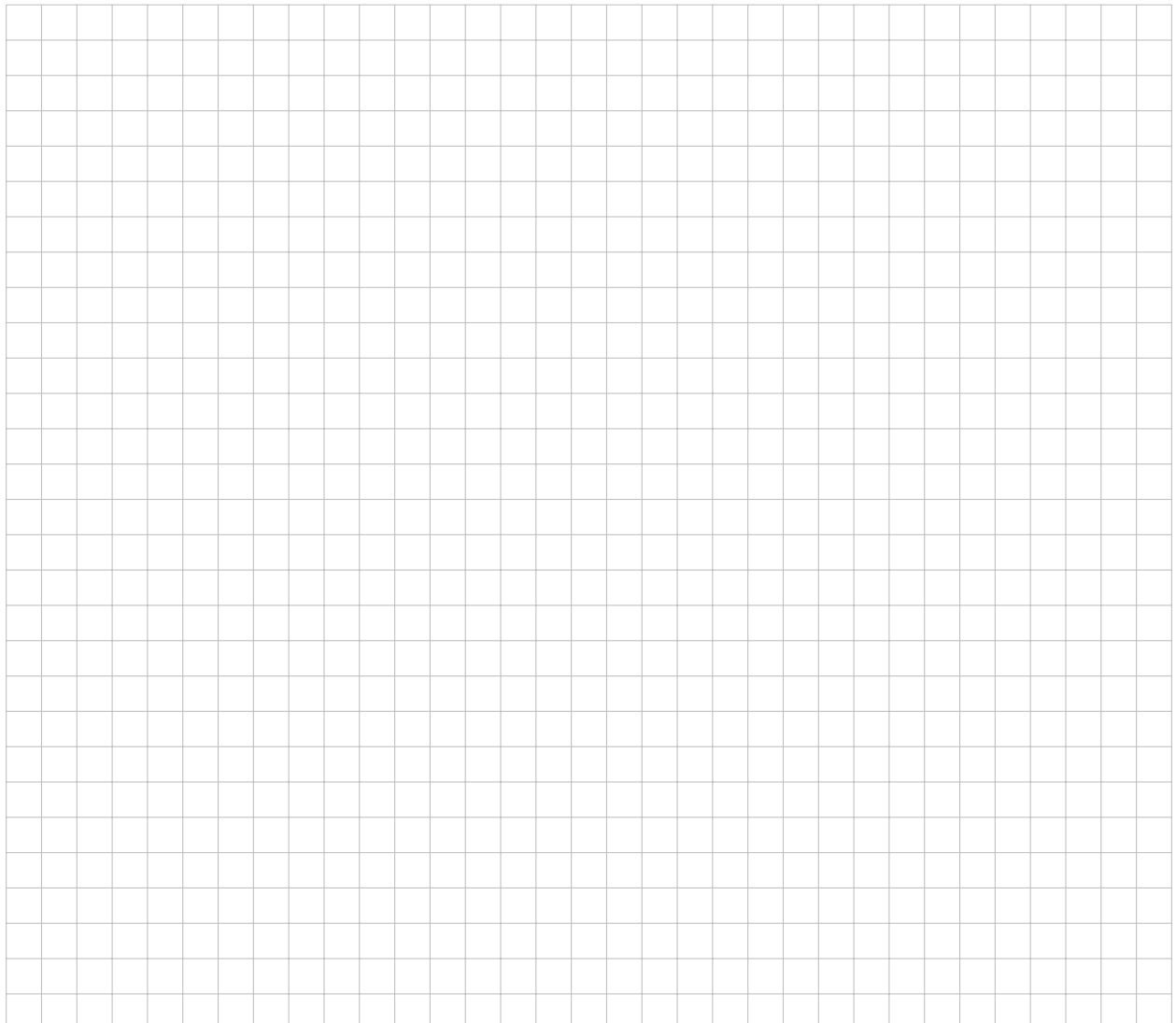
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Determine the impulse response for each system described below. Justify your answer.

- (a) A casual continuous-time LTI system with transfer function $H(s) = \frac{1}{s}$
- (b) A stable discrete-time LTI system with transfer function $H(z) = \frac{1}{1 - \frac{1}{4}z^{-1}}$
- (c) An LTI system described by the input-output relationship

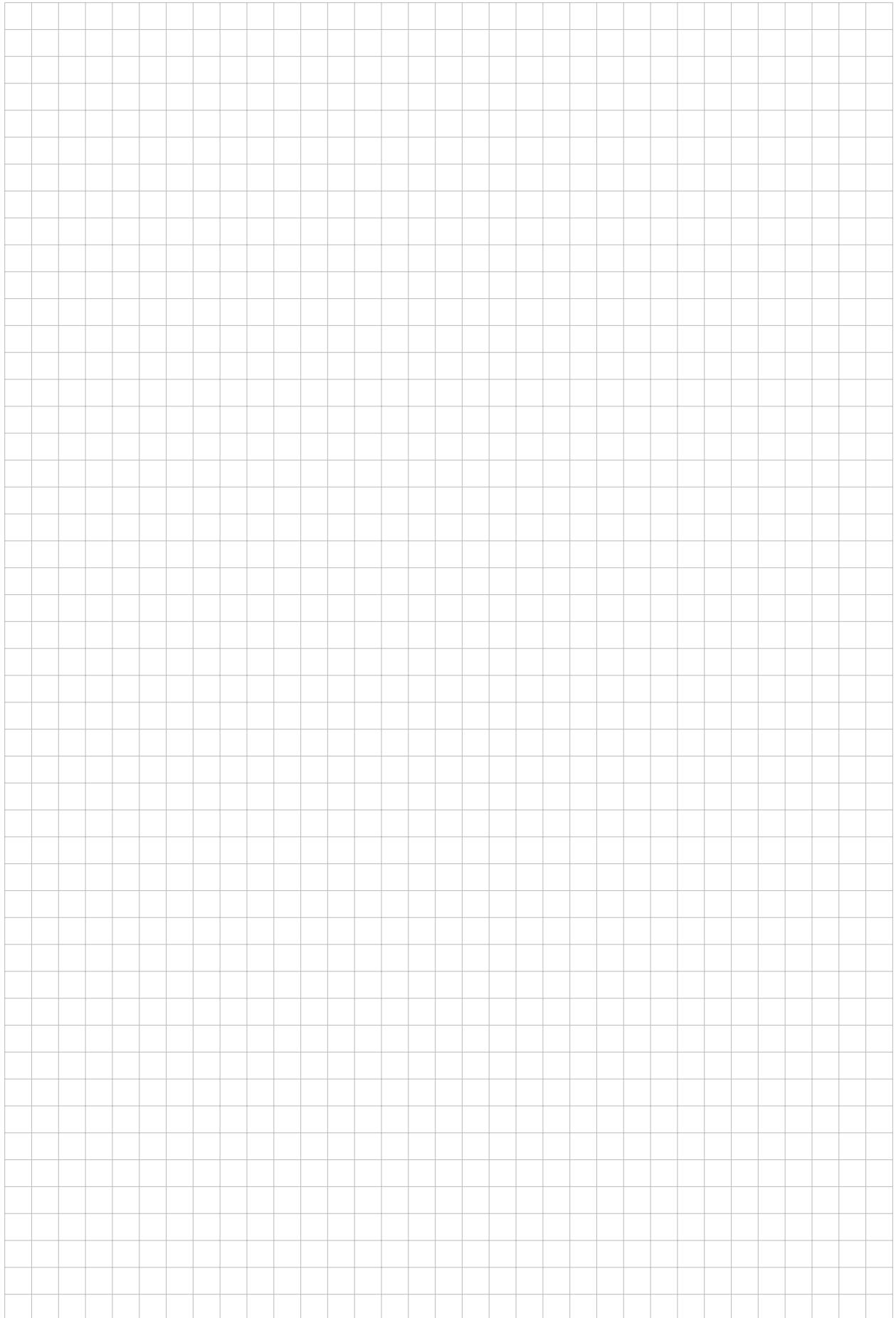
$$y(t) = \int_{-\infty}^t e^{-(t-\tau)} x(\tau + 2) d\tau.$$

- (d) An LTI system with a step response $s[n] = \alpha^n u[n]$ where recall that the step response is given by $s[n] = \mathcal{H}\{u[n]\}$.



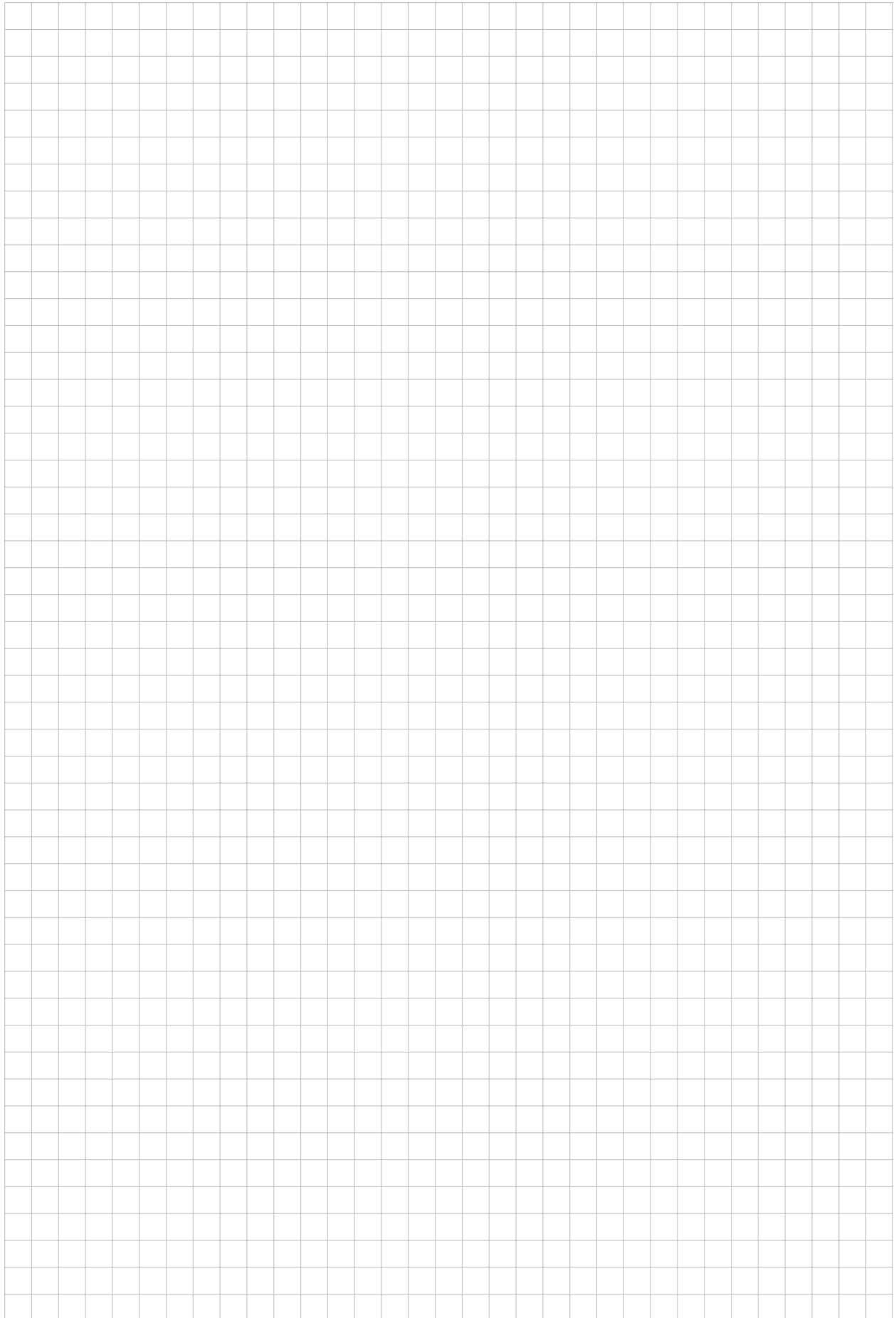


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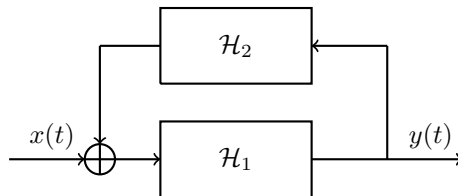


**Question 14:** (10 Points)

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Consider the feedback composition of two continuous-time LTI systems with transfer functions $H_1(s)$ and $H_2(s)$:

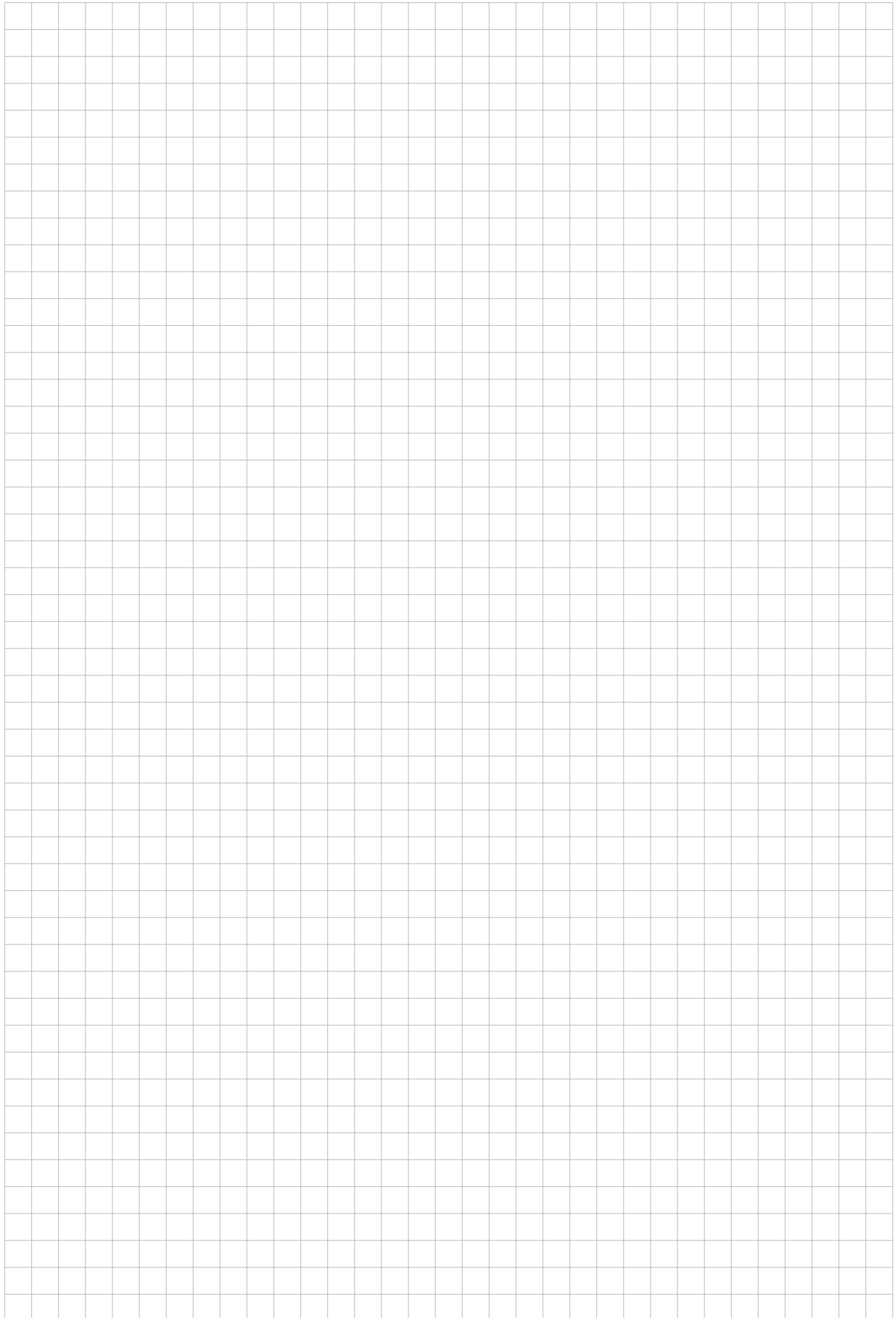


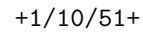
- (a) Suppose $H_1(s) = 1$ and $H_2(s) = \frac{1}{s}$, what is the transfer function $H(s)$ of the overall system \mathcal{H} ?

The overall system \mathcal{H} is known to be causal, is it also stable? Find its impulse response $h(t)$.

- (b) Suppose the overall system \mathcal{H} is known to be causal and to have a causal inverse system \mathcal{G} . Find the transfer function $G(s)$ and the impulse response $g(t)$ of the inverse system.



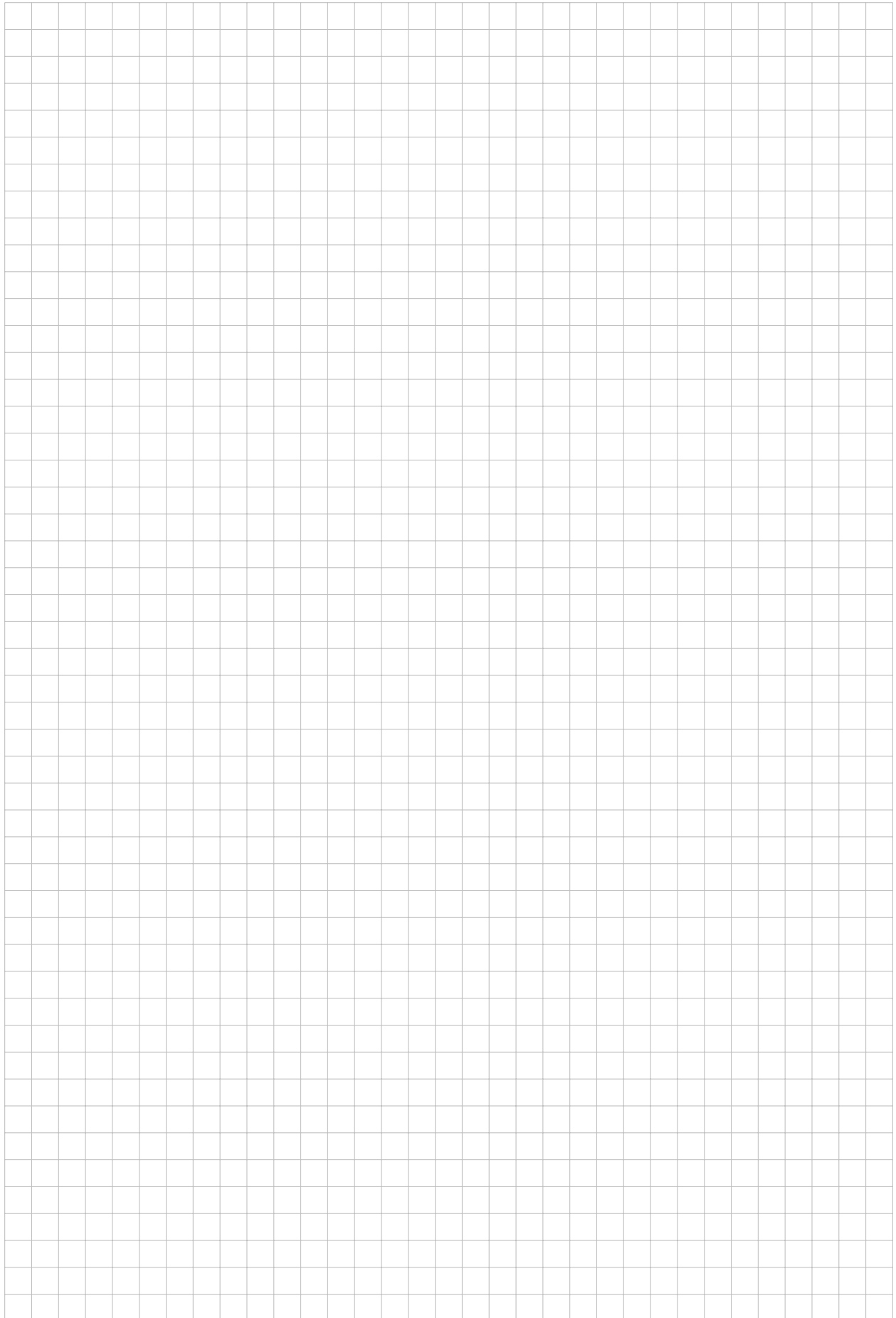


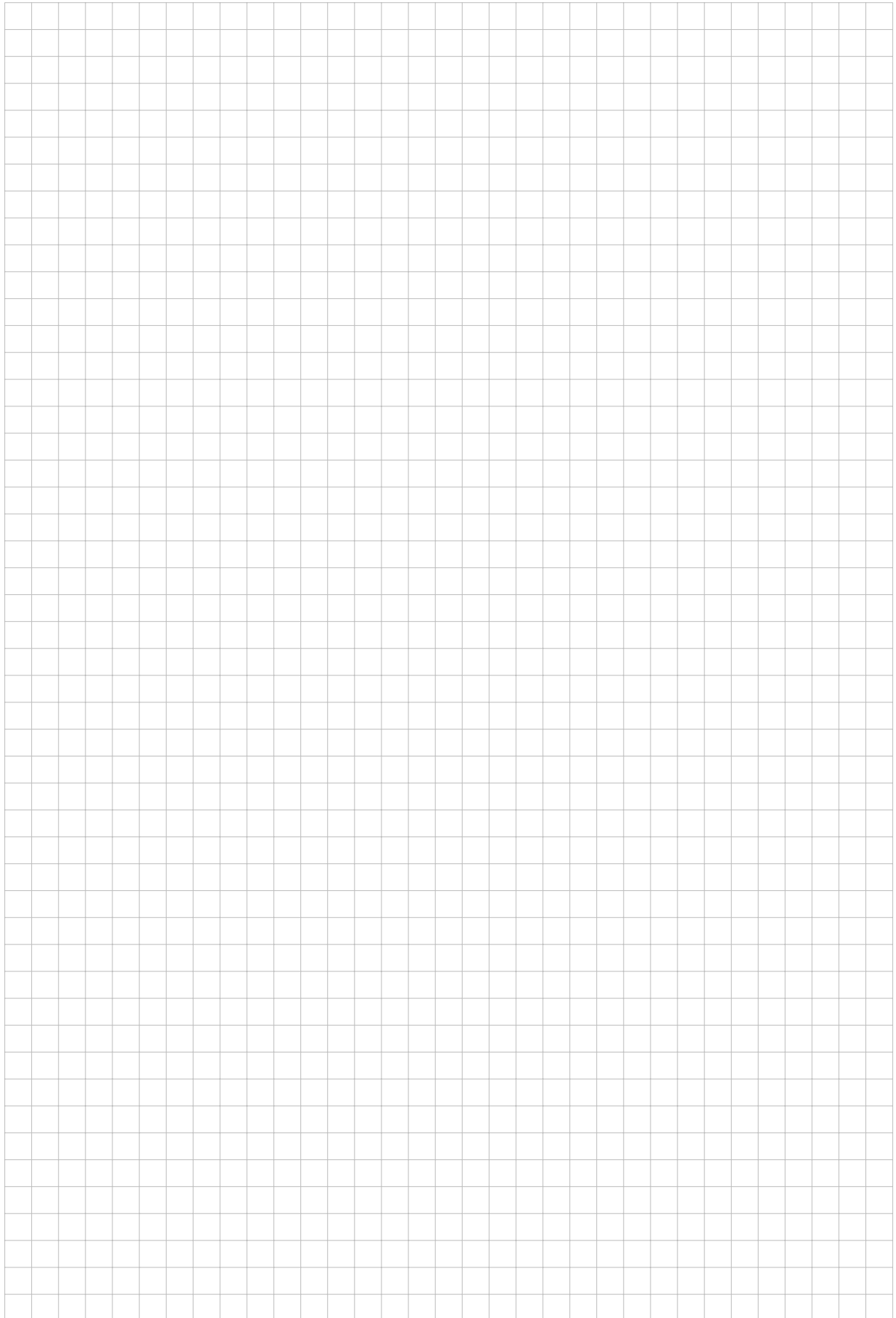


0 1 2 3 4 5 6 7 8 9 10

An LTI system is described by the following difference equation:

- Find the transfer function $H(z)$.
- If the system is known to be stable, determine the impulse response. Is this system causal, anti-causal or neither?
- If the system is known to be causal, determine the impulse response. Is this system stable?






Question 16: (12 Points)

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In this problem we study an operation called *correlation* which is widely used in signal analysis. The correlation is defined, in discrete-time, as

$$R_{xt}[n] = x[n] \star t[n] = \sum_{m=-\infty}^{\infty} x^*[m]t[n+m]$$

where $x[n]$ is the signal of interest, $t[n]$ is called *the template* signal, and $x^*[n]$ denotes the complex conjugate of $x[n]$.

- (a) The correlation operation could be transformed into classical convolution. Express $R_{xt}[n]$ as a convolution between functions of $t[n]$ and $x[n]$.
- (b) Given the signal

$$x[n] = \begin{cases} 1, & \text{if } 0 \leq n \leq 2 \\ 2, & \text{if } 3 \leq n \leq 5 \\ 0, & \text{otherwise} \end{cases}$$

and the template

$$t[n] = \max\left(1 - \left|\frac{n}{2}\right|, 0\right)$$

find the correlation product R_{xt} .

- (c) Finally, the cross-correlation operation is defined as the correlation of the signal with itself:

$$R_{xx}[n] = x[n] \star x[n] = \sum_{m=-\infty}^{\infty} x^*[m]x[n+m].$$

Find k such that

$$E = R_{xx}[k]$$

where E denotes the energy of the signal $x[n]$.

Find the energy of the signal in part (b).



