Lecture 4: Tue Aug 25, 2020

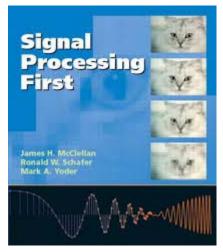
Reminder: HW1 due midnight tonight.

Lecture: systems and their properties

- Memoryless
- Causal
- Invertible
- (BIBO) stable
- Linear
- Time-invariant
- LTI

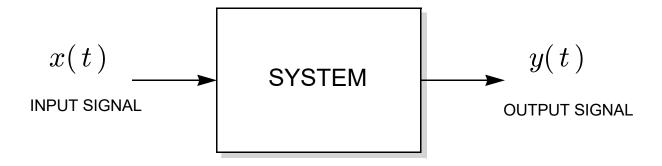
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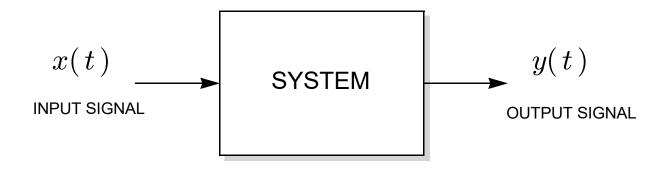
System

A deterministic transformation of an "input" signal to an "output" signal.



System

A deterministic transformation of an "input" signal to an "output" signal. **Examples: FM radio receiver, microphone, photodetector.**



Examples:

• the "delay-by-0.5" system: y(t) = x(t - 0.5)

• the "squaring" system: $y(t) = x^2(t)$

System Categories

- *Memoryless* output at a given instant t_0 depends only on input at same t_0 . No dependence on past and future.
- Causal output at a given instant t_0 depends only on input at or before t_0 . No dependence on future.
- *Invertible* input can always be recovered from output
- (BIBO) Stable A bounded input always results in a bounded output.
- *Linear* Additive and Scalable:

The response to $\alpha x_1(t) + \beta x_2(t)$

is always

 $\alpha y_1(t) + \beta y_2(t),$

where $y_1(t)$ is the response to $x_1(t)$, and $y_2(t)$ is ... to $x_2(t)$.

• Time-Invariant —

The response to

 $x_{1}(t-t_{0})$

is always

 $y_1(t-t_0)$, where $y_1(t)$ is the response to $x_1(t)$.

Yes or No?

causal

invertible

$$y(t) = x(t - 0.5)$$





$$y(t) = x^2(t)$$







Comments

- Memoryless implies causal.
- Before performing full-blown α/β test for linearity, try *litmus* tests:

> Zero-in Zero Out — the response of linear system to zero must be zero.

$$x(t) = 0 \longrightarrow \lim y(t) = 0$$

Double-In Double-Out — doubling the input must result in the same output, only doubled

$$x_{\mathbf{1}}(t) \xrightarrow{\text{LINEAR}} y_{\mathbf{1}}(t)$$

$$x(t) = 2x_{\mathbf{1}}(t) \xrightarrow{\text{LINEAR}} y(t) = 2y_{\mathbf{1}}(t)$$

Failing either test means that the system is NOT linear.

Passing both tests means that it could be linear. Must use α/β to be sure.

About the Litmus Tests

They are special cases of the full-blown α/β tests:

$$\triangleright$$
 Zero-in Zero Out: $\alpha = \beta = 0$

$$\triangleright$$
 Double-In Double Out: $\alpha = 2, \beta = 0$

Time-Invariant

Intuition: The response to an input does not depend on when it is applied.

Today, tomorrow, morning, afternoon, next year ... doesn't matter.

Mathematically: A system is time-invariant (TI) when

The response to

$$x_1(t-t_0)$$

is always

$$y_1(t-t_0),$$

where $y_1(t)$ is the response to $x_1(t)$.

Like linearity, it's easier to show that something is *not* TI.

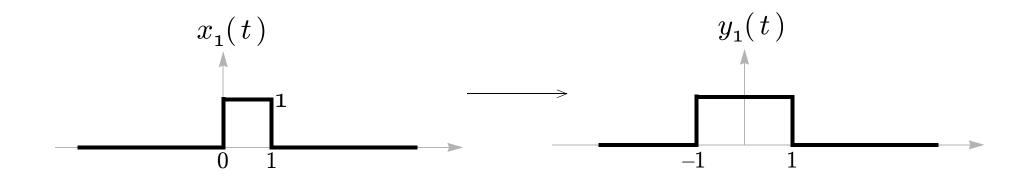
Just need one counterexample.

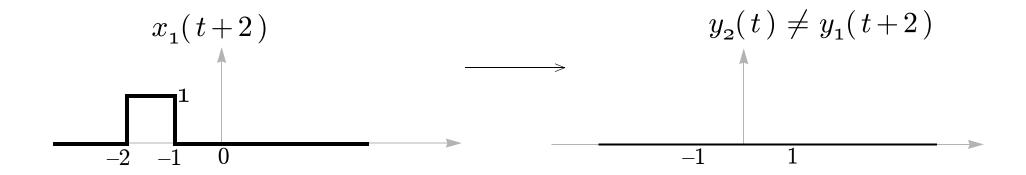
Try something simple at first, like inputs of $\delta(t)$ and $\delta(t-1)$.

	memoryless	causal	invertible	stable	linear	time-invariant
y(t) = 1 + x(t)						
y(t) = x(1-t)						
$y(t) = x^2(t)$						
y(t) = x(3t)						
$y(t) = x(t^2)$						
$y(t) = (2 + \cos(t))x(t)$						
$y(t) = \int_{-\infty}^{t} x(\tau) d\tau$						

	memoryless	causal	invertible	stable	linear	time-invariant
y(t) = 1 + x(t)	Y	Y	Υ	Y	N	Y
y(t) = x(1-t)	N	N	Υ	Y	Y	N
$y(t) = x^2(t)$	Υ	Υ	N	Y	N	Y
y(t) = x(3t)	N	N	Υ	Y	Υ	N
$y(t) = x(t^2)$	N	N	N	Y	Υ	N
$y(t) = (2 + \cos(t))x(t)$	Y	Y	Υ	Y	Υ	N
$y(t) = \int_{-\infty}^{t} x(\tau) d\tau$	N	Y	Υ	N	Υ	Y

Is $y(t) = x(t^2)$ Time-Invariant?





No. Delaying the input $x_1(t)$ results in a completely different output.