Lecture 6: Thu Sep 3, 2020

Reminder:

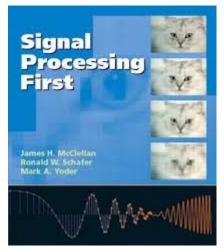
- HW2 due midnight tonight.
- HW3 posted later today.

Lecture

- convolution: more properties
- convolution examples

Reminder: Reading Assignment

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Reading Assignment

Handouts for ECE 3084

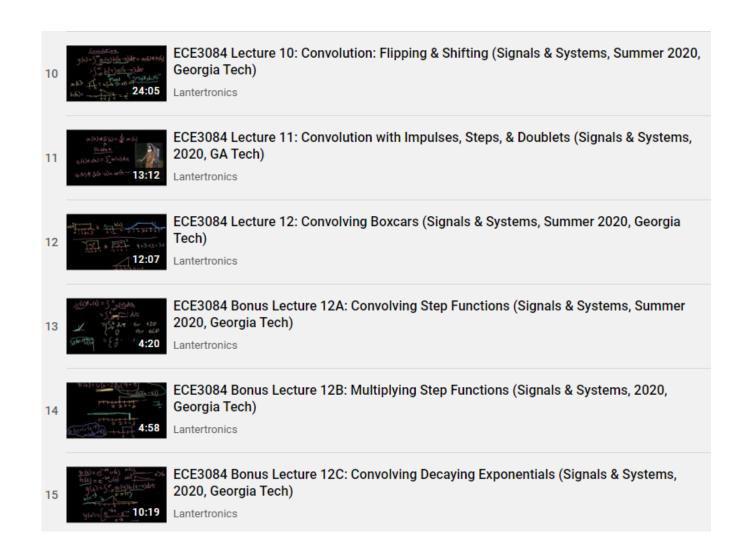
- syllabus
- 3084 book

1	What are Signals? 1.1 Convenient continuous-time signals 1.1.1 Unit step functions 1.1.2 Delta "functions" 1.1.3 Calculus with Dirac deltas and unit steps 1.2 Shifting, flipping and scaling continuous-time signals in time 1.3 Under the hood: what professors don't want to talk about	1 1 3 4 4 5
2	What are Systems? 2.1 System properties 2.1.1 Linearity 2.1.2 Time-invariance 2.1.3 Causality 2.1.4 Examples of systems and their properties 2.2 Concluding thoughts 2.2.1 Linearity and time-invariance as approximations 2.2.2 Contemplations on causality 2.2.3 How these properties play out in practice in a typical "signals and systems" course	9 10 10 11 11 12 13 13 14 14
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5	Cross-Correlation and Matched Filtering 5.1 Cross-correlation properties 5.2 Cross-correlation examples 5.3 Matched filter implementation 5.4 Delay estimation 5.5 Causal concerns 5.6 A caveat 5.7 Under the hood: squared-error metrics and correlation processing	30 31 31 32 33 34 34

Reminder: Videos from Summer

https://www.youtube.com/playlist?list=PLOunECWxELQRYwsuj4BL4Hu1nvj9dxRQ6

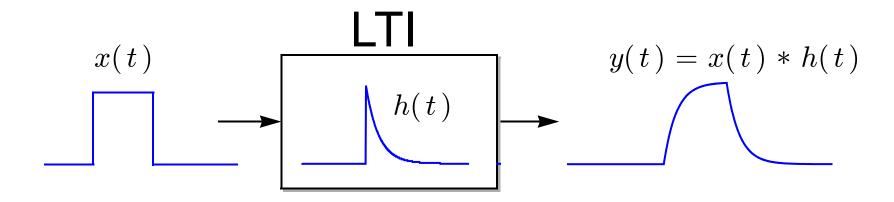
Over 60 minutes of convolution examples:



Why Impulse Response is Important

An LTI system is *completely* characterized by h(t).

Response to *any* input can be found by convolving it with h(t):



Convolution Properties

$$y(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau$$

- commutative: $x(t) * h(t) = h(t) * x(t) \checkmark$
- associative $(x(t) * h(t)) * z(t) = x(t) * (h(t) * z(t)) \checkmark$
- Convolving with an impulse:

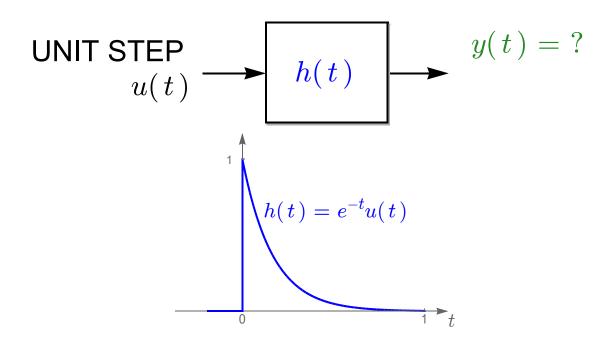
$$\triangleright \quad x(t) * \delta(t) = x(t) \checkmark$$

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

- Delay property: $x(t) * h(t t_0) = x(t t_0) * h(t)$
- Derivative: $\frac{d}{dt}(x(t) * h(t)) = (\frac{d}{dt}x(t)) * h(t) = x(t) * (\frac{d}{dt}h(t))$

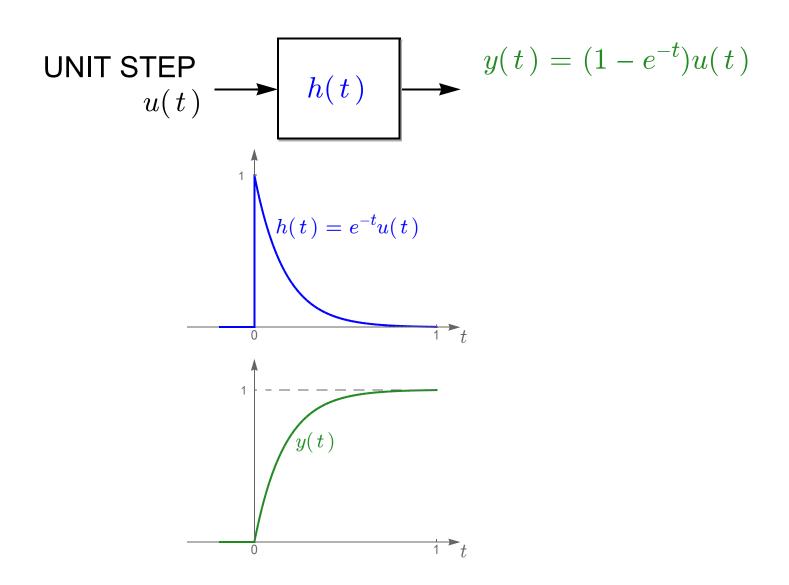
Pop Quiz

Find the "step response" of a filter with an exponential impulse response:

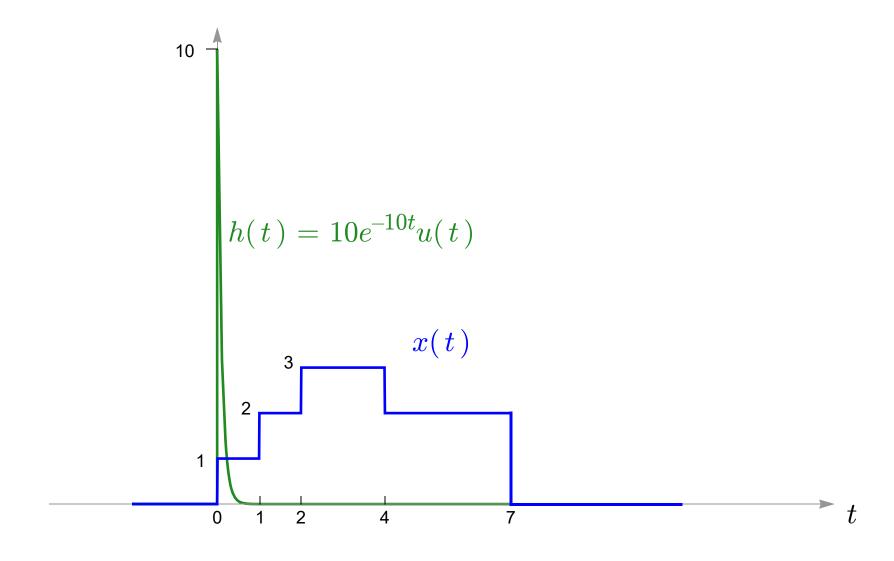


Pop Quiz

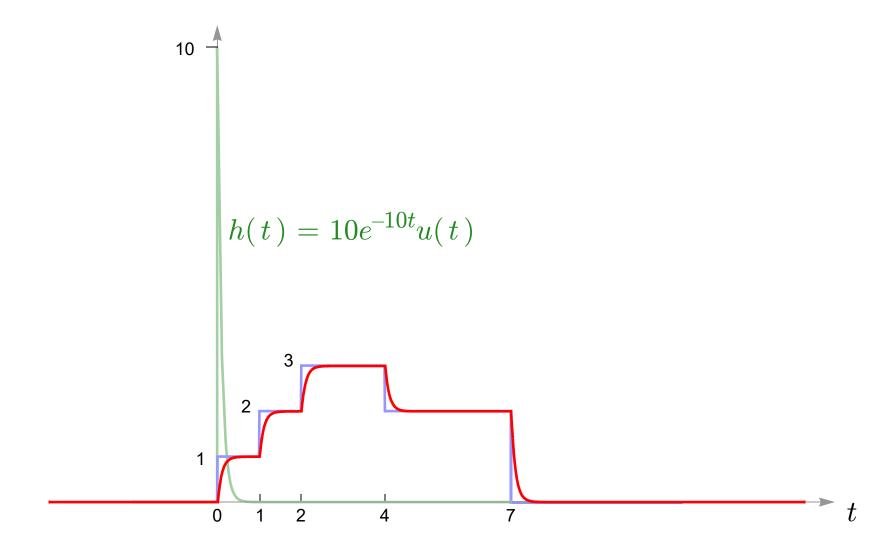
Find the "step response" of a filter with an exponential impulse response:



Sketch Convolution of x(t) with h(t):



Sketch Convolution of x(t) with h(t):



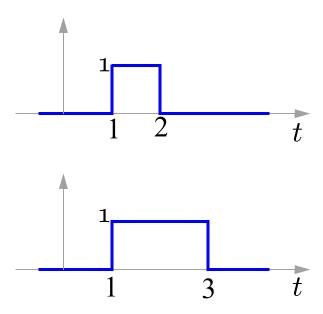
Convolution Tips

$$y(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau$$

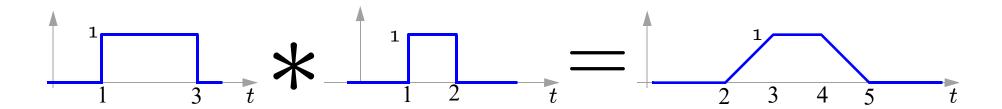
- graphical approach mimics convolution integral
- graphs are plotted versus dummy variable τ
- convolution is commutative \Rightarrow pick "simpler" signal to flip!
- Getting the right limits of integration is 90% of job, integration itself is easy
- Use cconvdemo to learn the basics

Example of Convolution

Convolve these two rectangles:



Answer is a Trapezoid



- Doe rectangle floats past another
- \triangleright Once they begin to overlap, amount of overlap increases *linearly* with time \Rightarrow ramp up
- ▶ While they overlap fully, the signal plateaus

Fun Convolution Facts

- convolving two steps yields a ramp
- convolving a rect with itself yields a triangle
- convolving rects of different widths yields a trapezoid
- duration of convolution is sum of durations of each
- convolving a signal that starts at time t_1 with another starting at t_2 yields a signal that starts at t_1+t_2

Example 1:

