Fall 2009 - 332:347 - Linear Systems Lab - Lab 2

1. This problem demonstrates the time-invariance property of LTI systems and also studies the the numerical approximation to convolution achieved by the built-in function conv. Consider a system described by the following differential equation and corresponding impulse response:

$$\dot{y}(t) + ay(t) = af(t) \Rightarrow h(t) = ae^{-at}u(t)$$

Let the input signal f(t) be a square pulse of duration of t_p seconds, starting at t = 0, that is,

$$f(t) = \text{upulse}(t, t_p) = \begin{cases} 1, & \text{for } 0 \le t < t_p \\ 0, & \text{for other } t \end{cases}$$

The corresponding exact output, obtained by convolving h(t) and f(t), was found in class:

$$y_{\text{exact}}(t) = \int h(t-\tau) f(\tau) d\tau = e^{-at} [e^{a \min(t,t_p)} - 1] u(t)$$
(1)

A numerical approximation to the convolution integral is obtained by considering the discrete time instants $t_n = nT$, where *T* is a small sampling interval, and approximating:

$$y(t_n) = \int h(t_n - \tau) f(\tau) d\tau \approx T \sum_m h(t_n - t_m) f(t_m)$$
(2)

It can be implemented by the MATLAB code:

y = T * conv(h, f);

(a) Define the signals h(t), f(t) for the following choice of parameters over a maximum time interval of T_{max} :

Tmax = 25; a = 0.5; tp = 10; T = Tmax/100; t = 0:T:Tmax; h = a*exp(-a*t); f = ustep(t,tp);

Calculate the exact and approximate convolution outputs of Eqs. (1) and (2) and plot all three signals f(t), y_{exact} , y(t) versus t on the same graph. Repeat when $T = T_{\text{max}}/1000$ and discuss the improvement in the approximation.

For plotting purposes you may wish to keep only first N = length(t) convolutional outputs. This can be accomplished by redefining the computed output vector by:

- y = y(1:length(t));
- (b) Repeat the previous question when the input is the delayed unit pulse:

$$f(t) = upulse(t - t_d, t_p)$$

with the choice of the delay $t_d = 5$. Observe the corresponding delay in the computed output.

2. This problem illustrates transient and steady-state sinusoidal responses. Consider a signal consisting of three sinusoidal bursts (shown at end):

$$f(t) = \begin{cases} \sin(3t), & 0 \le t < 30\\ \sin(2t), & 30 \le t < 70\\ \sin(3t), & 70 \le t < 100 \end{cases}$$

It can be generated over a period $0 \le t \le 100$ by the code:

Tmax = 100; T = Tmax/1000; t = 0:T:Tmax; f = sin(3*t) .* upulse(t,30) + ... sin(2*t) .* upulse(t-30,40) + ... sin(3*t) .* upulse(t-70,30);

It is desired to eliminate the middle burst by means of a notch filter:

$$H(s) = \frac{s^2 + \omega_0^2}{s^2 + \alpha s + \omega_0^2}$$

where $\omega_0 = 2$ is the notch frequency coinciding with the frequency of the middle burst, and $\alpha = 0.3$ is a parameter that represents the 3-dB width of the notch (see graph on last page). As discussed in class, the impulse response of this filter is:

$$h(t) = \delta(t) - g(t), \quad g(t) = \alpha e^{-\alpha t/2} \left[\cos(\omega_r t) - \frac{\alpha}{2\omega_r} \sin(\omega_r t) \right] u(t)$$

where $\omega_r = \sqrt{\omega_0^2 - \alpha^2/4}$. It follows that the output signal will be:

$$y(t) = \int h(t-\tau)f(\tau)d\tau = f(t) - \int g(t-\tau)f(\tau)d\tau$$

which can be implemented by the MATLAB code:

y = f - T * conv(g, f);

(a) Compute the above output signal y(t) and plot it versus t. On a separate graph, but using the same vertical and horizontal scales, plot the input signal f(t). Note the removal of the middle burst after the transients have decayed. Explain quantitatively the slight attenuation of the first and third bursts.

Repeat with $\alpha = 0.1$, which corresponds to a narrower notch, but with a longer time constant.

(b) For the case $\alpha = 0.3$, plot h(t) versus $0 < t < T_{\text{max}}$. The time constant of the filter is the effective duration of h(t). On another graph, plot the magnitude response $|H(\omega)|^2$ over $0 \le \omega \le 5$.

Typical Outputs





