

CT Convolution (1B)

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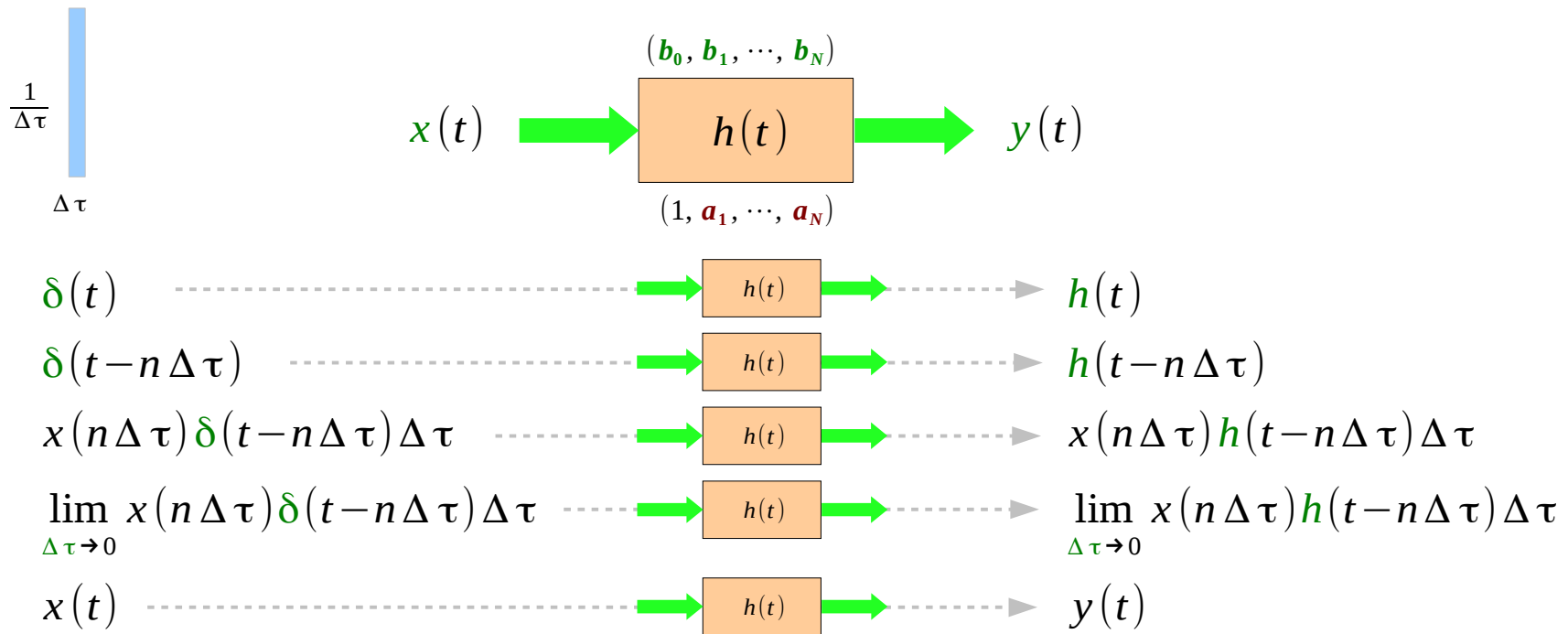
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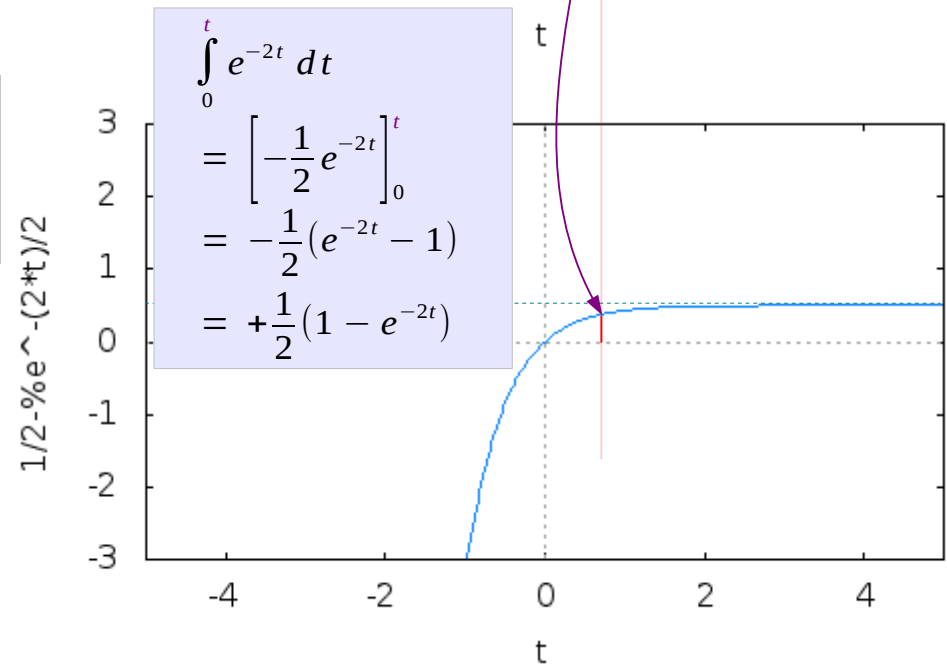
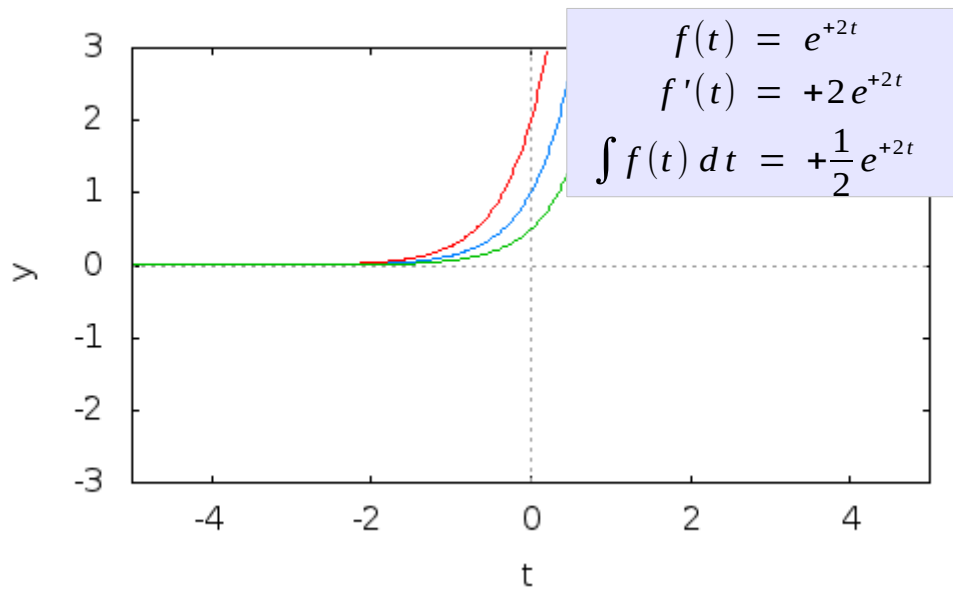
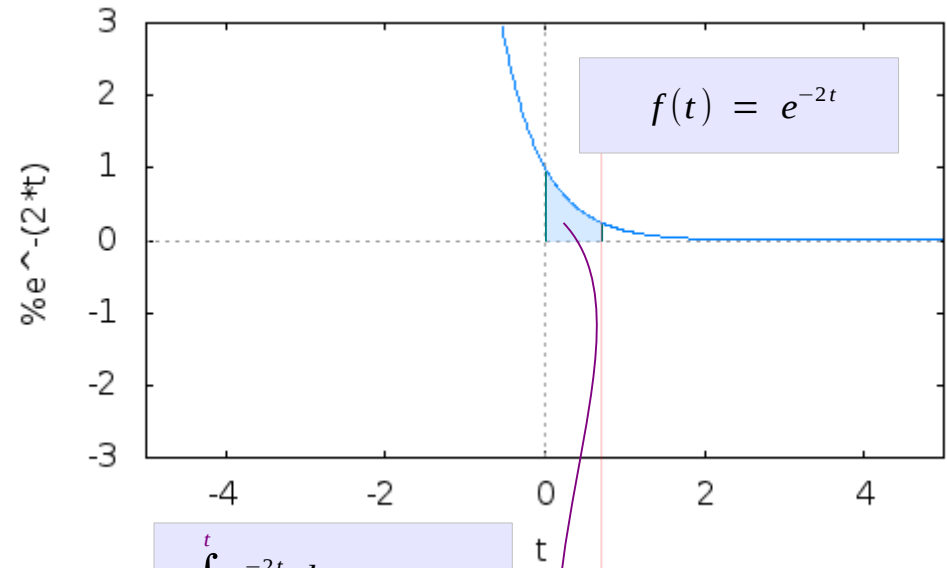
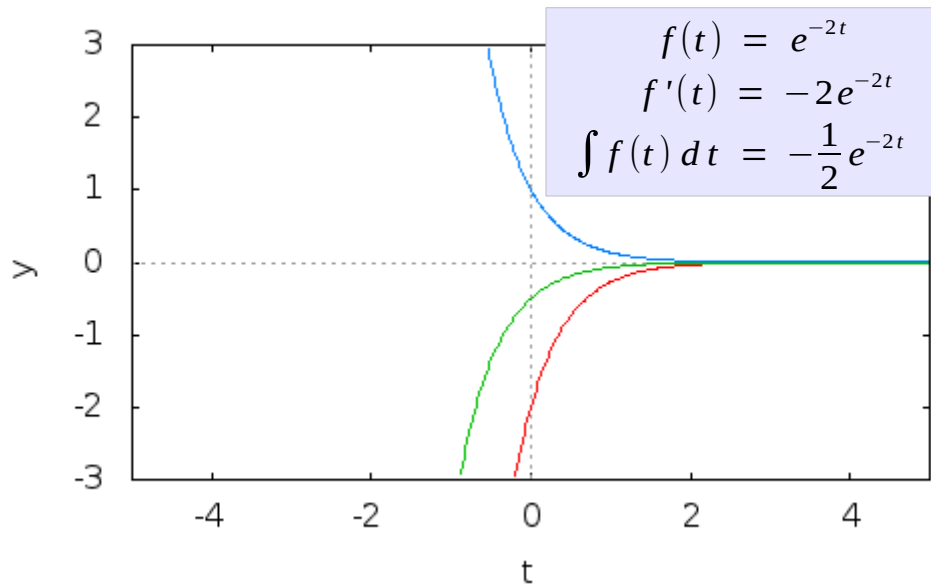
Convolution

$$x(t) = \lim_{\Delta\tau \rightarrow 0} \sum_{\tau} x(n\Delta\tau) p(t-n\Delta\tau) = \lim_{\Delta\tau \rightarrow 0} \sum_{\tau} x(n\Delta\tau) \frac{p(t-n\Delta\tau)}{\Delta\tau} \Delta\tau = \lim_{\Delta\tau \rightarrow 0} \sum_{\tau} x(n\Delta\tau) \delta(t-n\Delta\tau) \Delta\tau$$

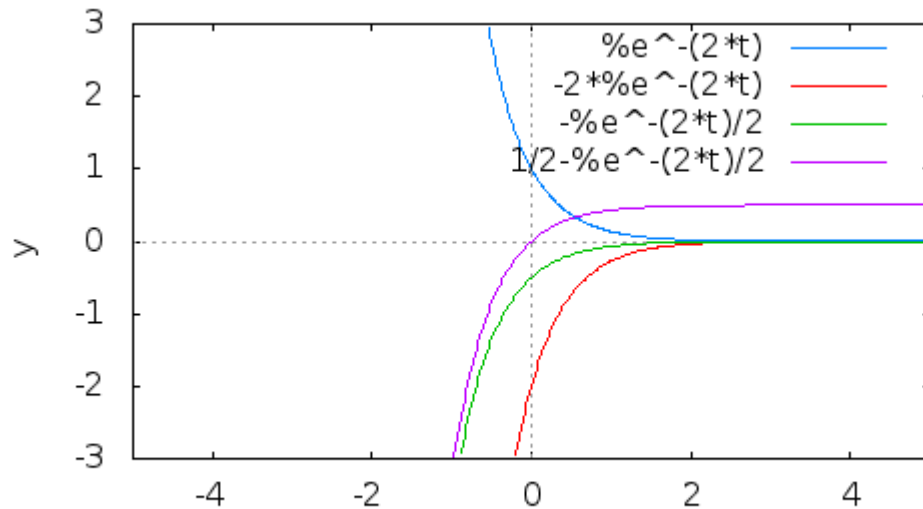


$$y(t) = \lim_{\Delta\tau \rightarrow 0} \sum x(n\Delta\tau) h(t-n\Delta\tau) \Delta\tau = \int_{-\infty}^{+\infty} x(\tau) h(t-\tau) d\tau$$

Integration & Differentiation of e^{at}



Definite Integration of e^{-2t}

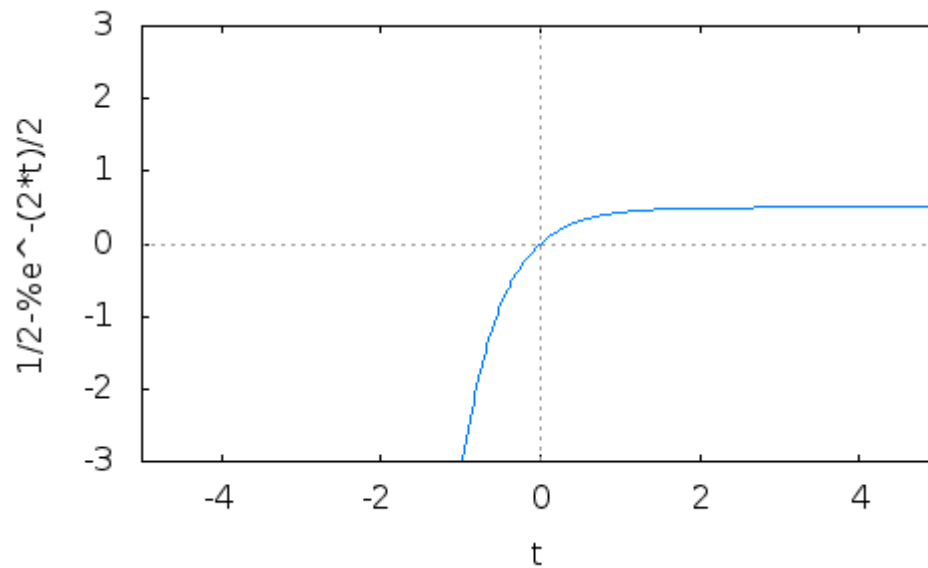


$$e^{-2t}$$

$$\frac{d}{dx} e^{-2t}$$

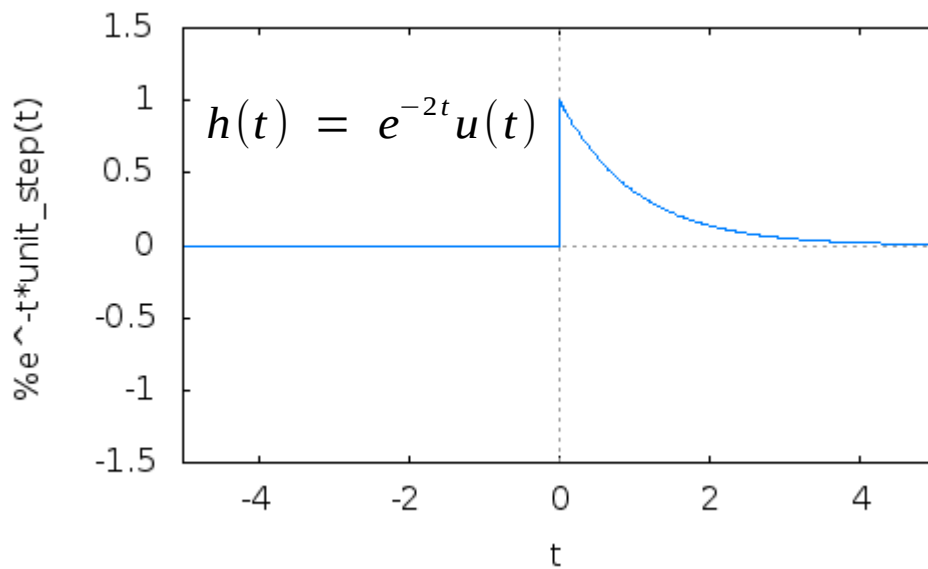
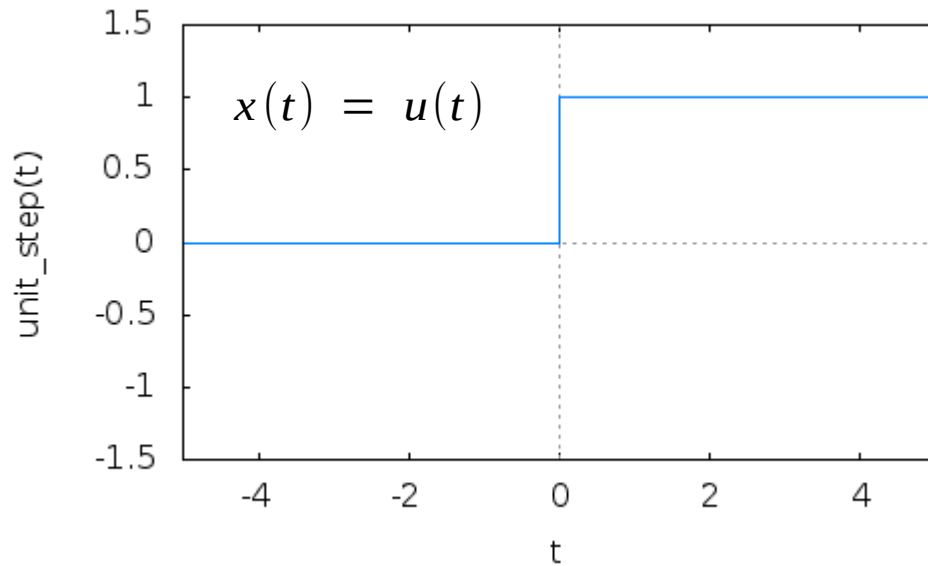
$$\int e^{-2t} dt$$

$$\int_0^t e^{-2t} dt$$



$$\int_0^t e^{-2t} dt$$

$u(t)$ and e^{-2t}



Graphic Convolution of $u(t)$ and e^{-2t}

$$y(t) = x(t) * h(t)$$

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

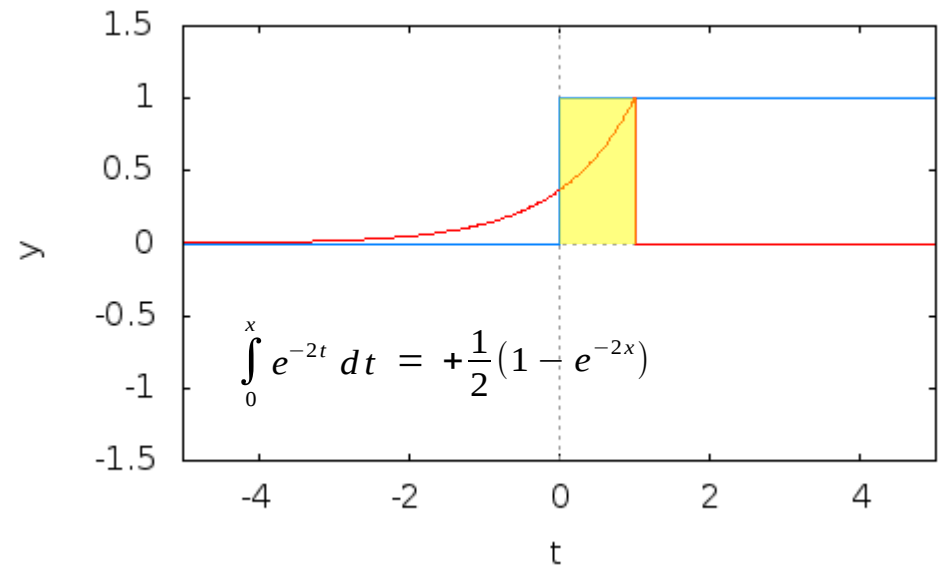
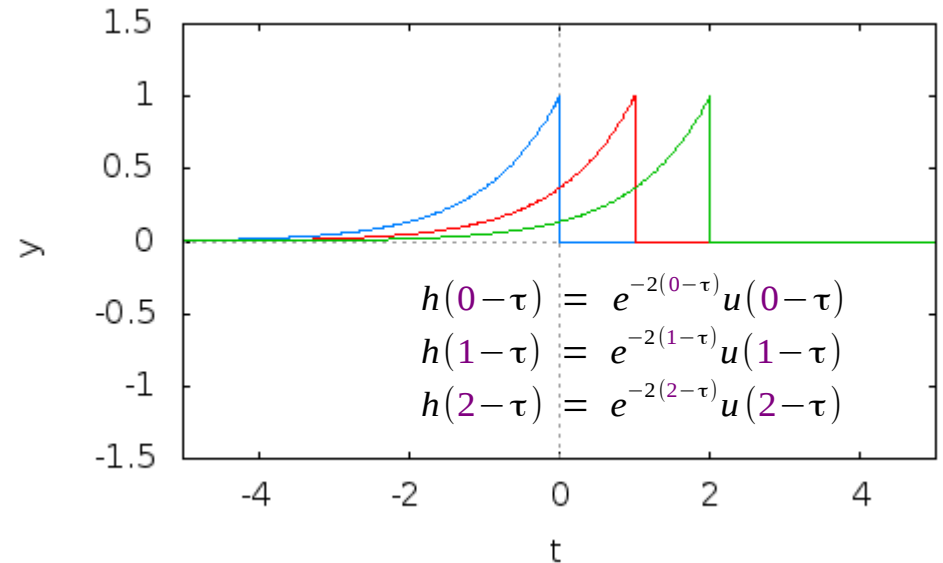
at the given time t

$$= \int_0^t x(\tau)h(t-\tau) d\tau$$

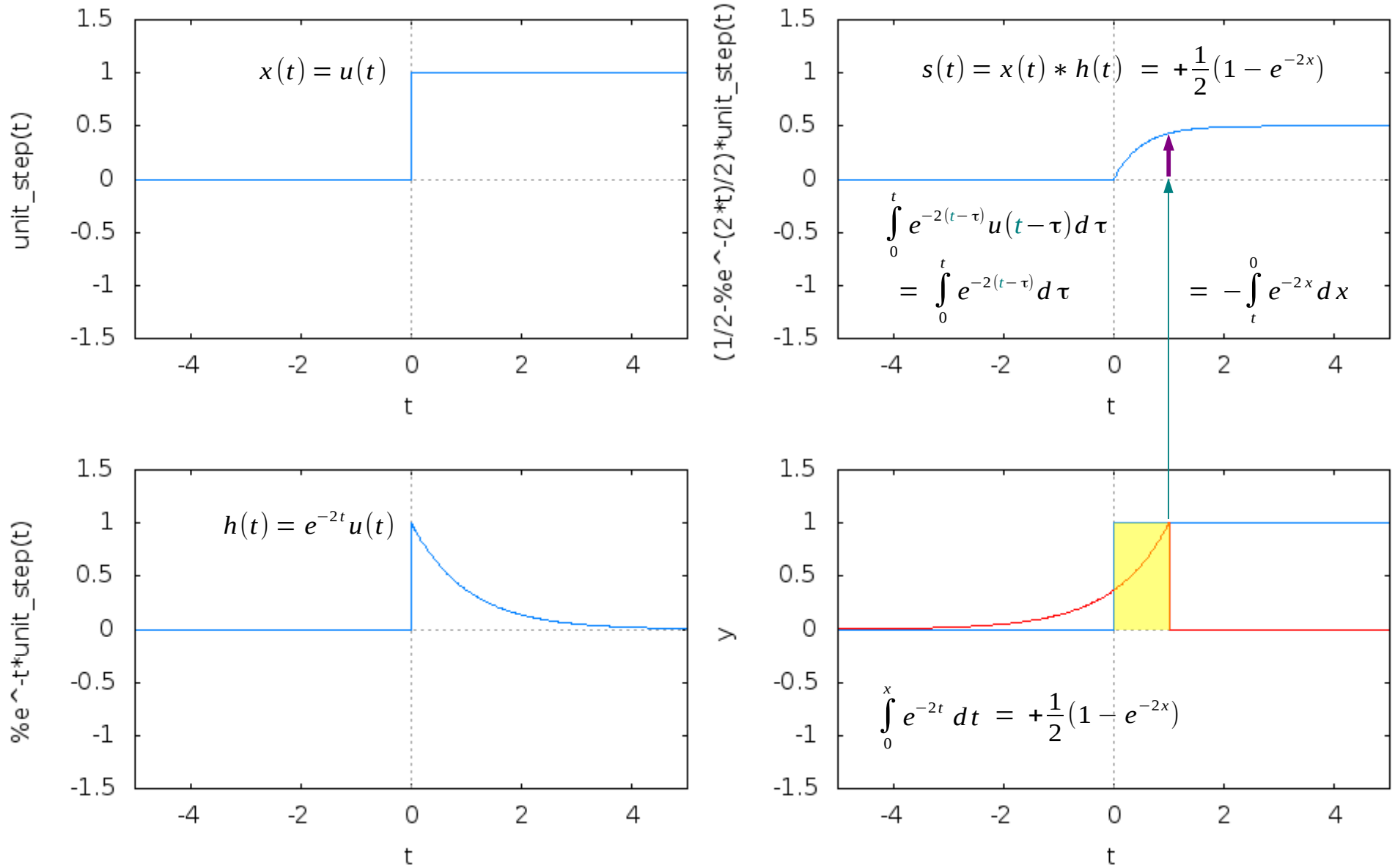
$$= \int_0^t h(t-\tau) d\tau$$

$$= \int_0^t e^{-2\tau} d\tau$$

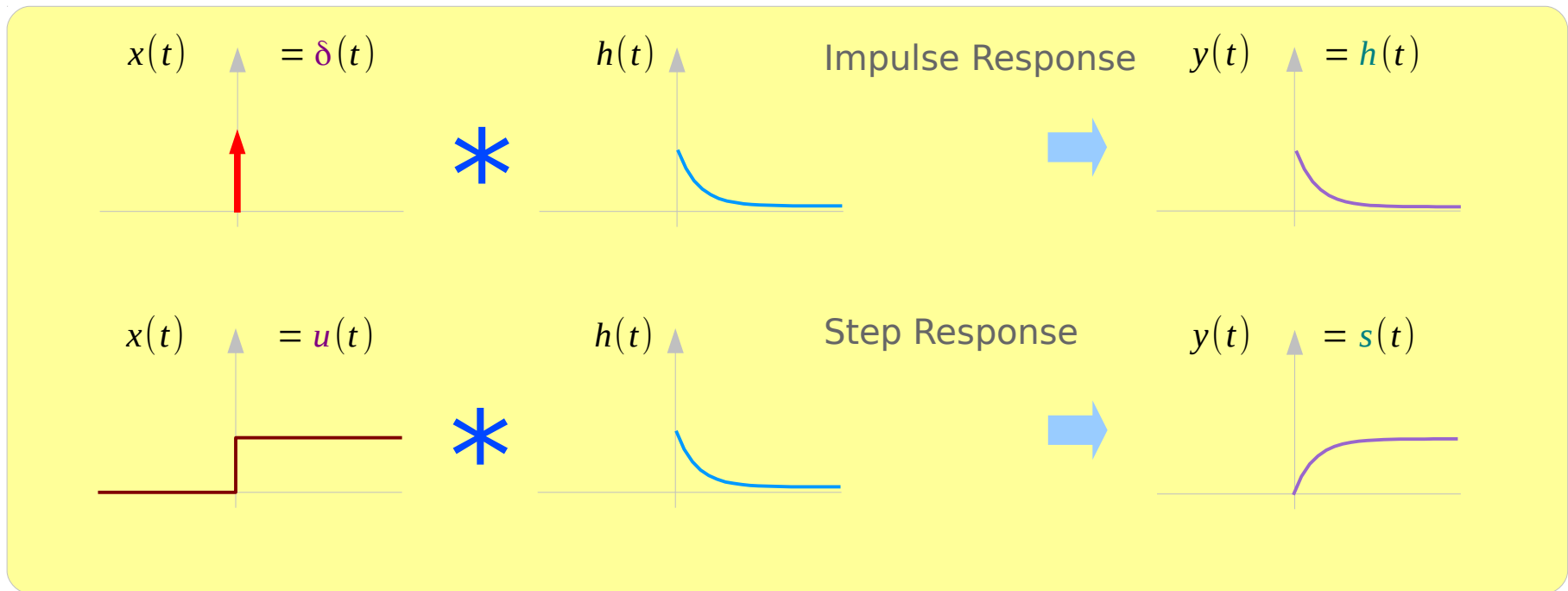
the area of the overlapped region



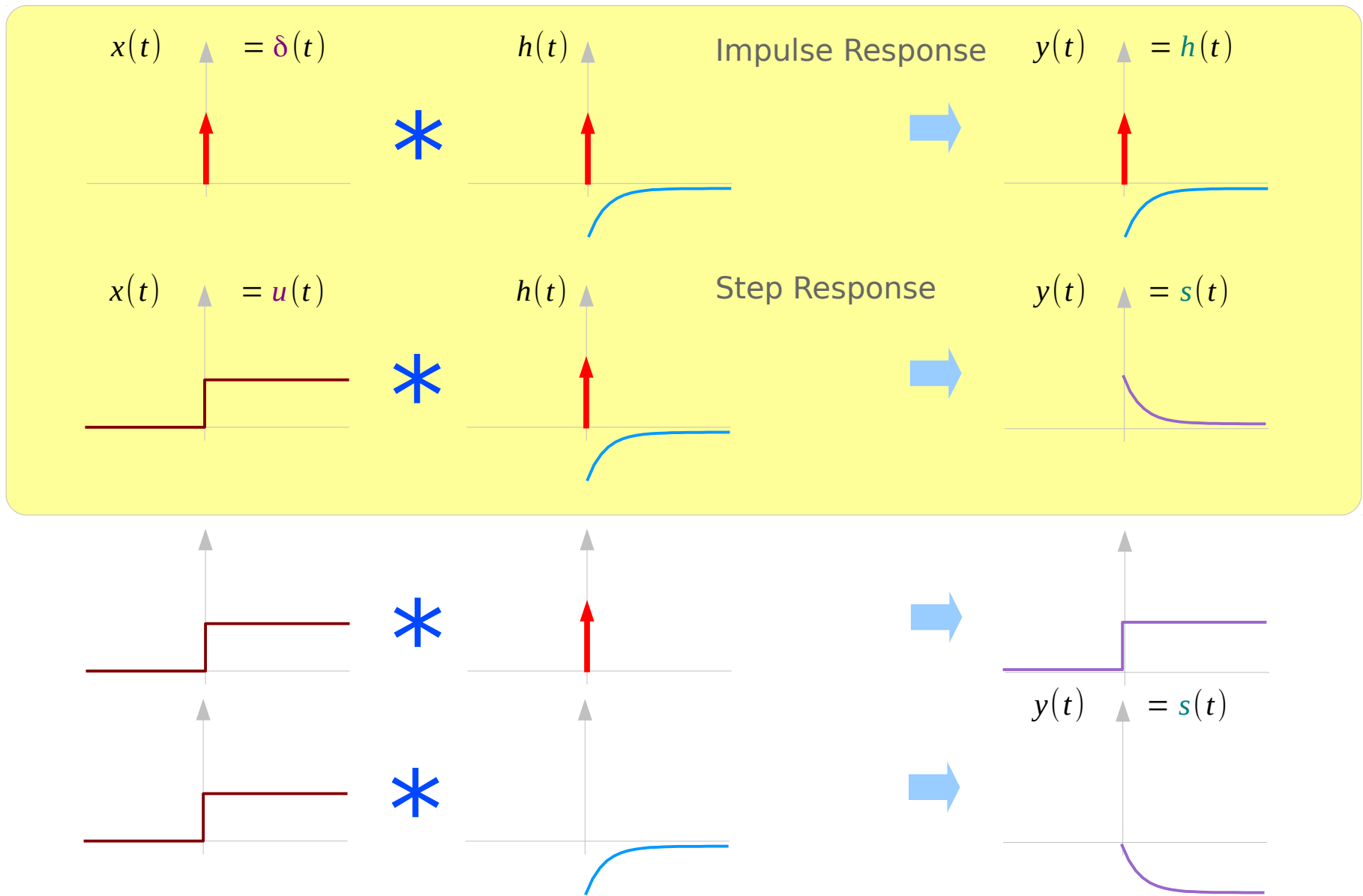
Convolution of $u(t)$ and e^{-2t}



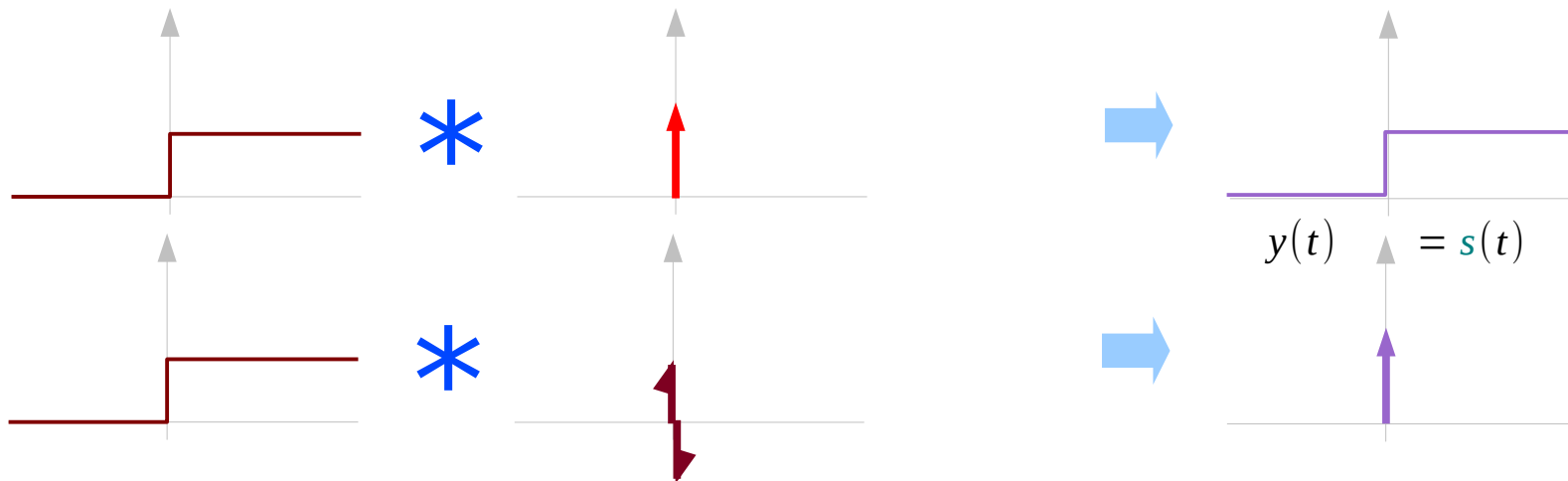
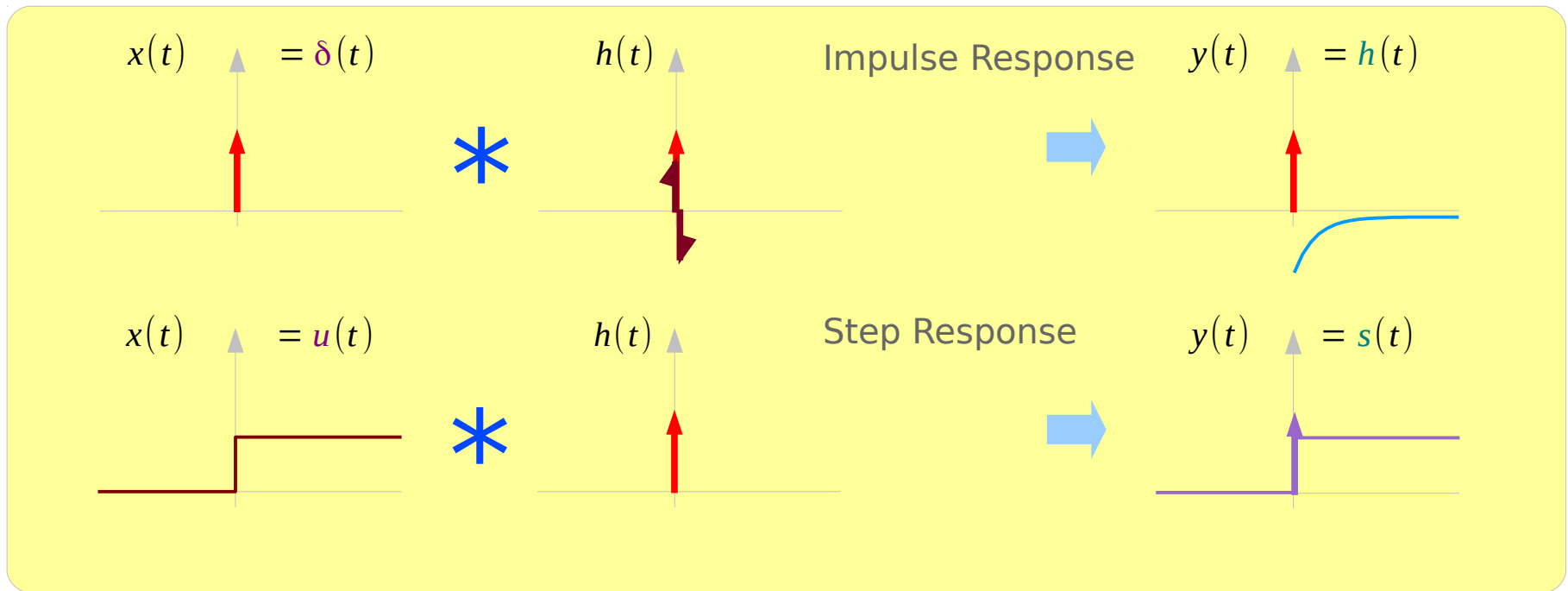
Convolution Examples (1)



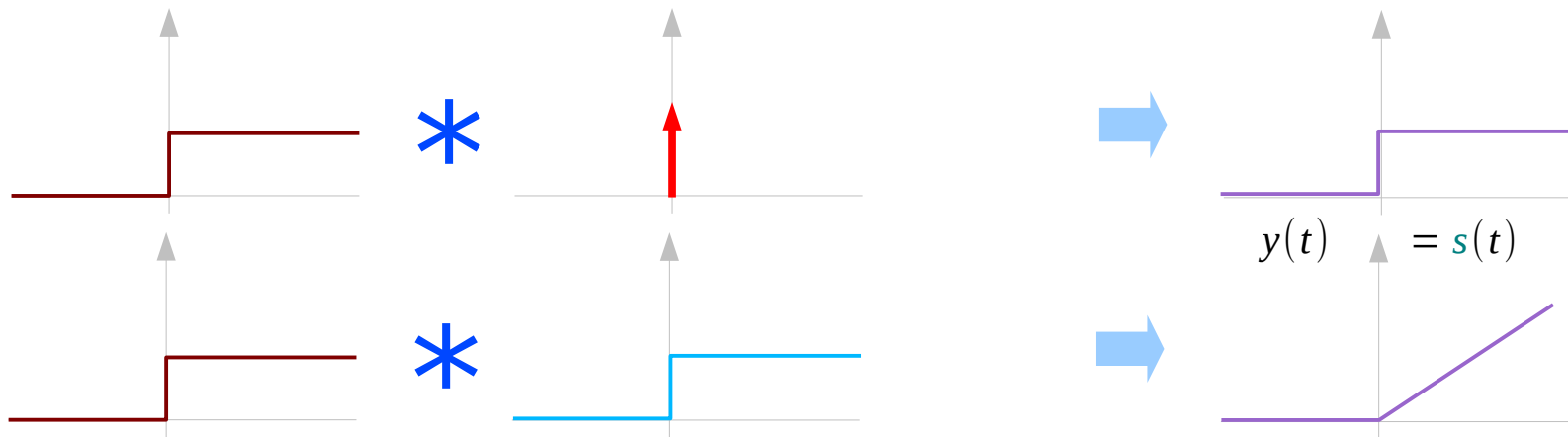
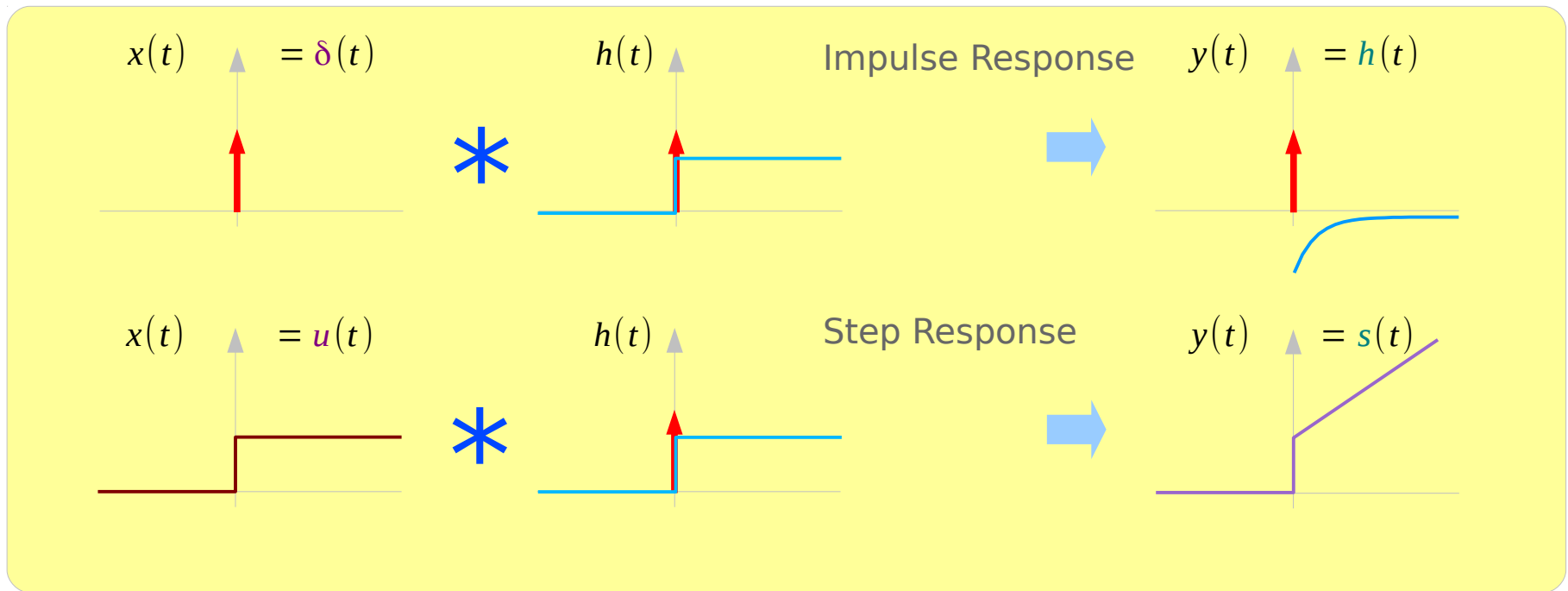
Convolution Examples (2)



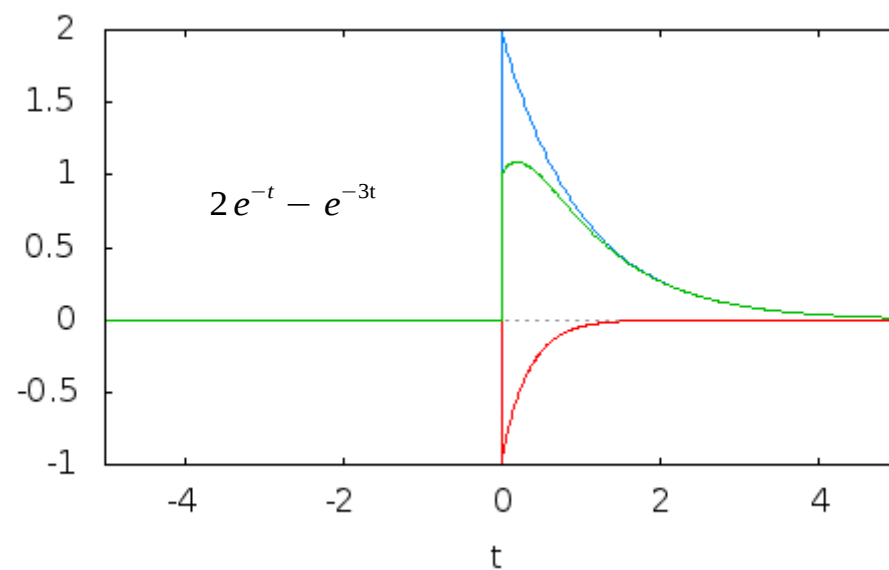
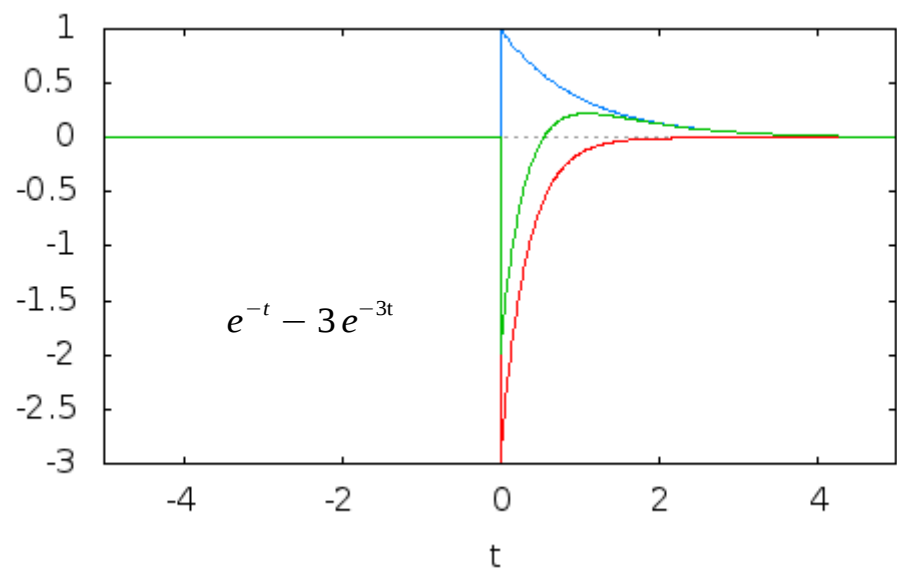
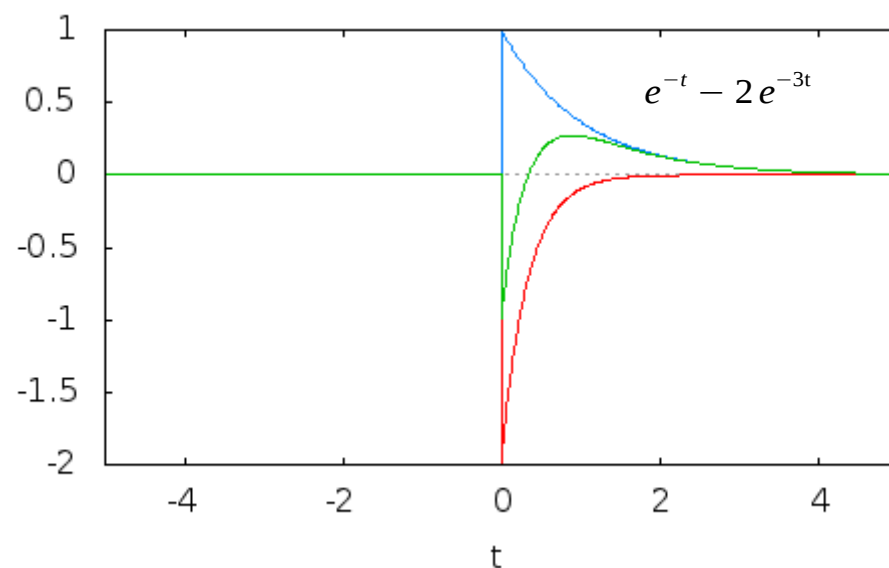
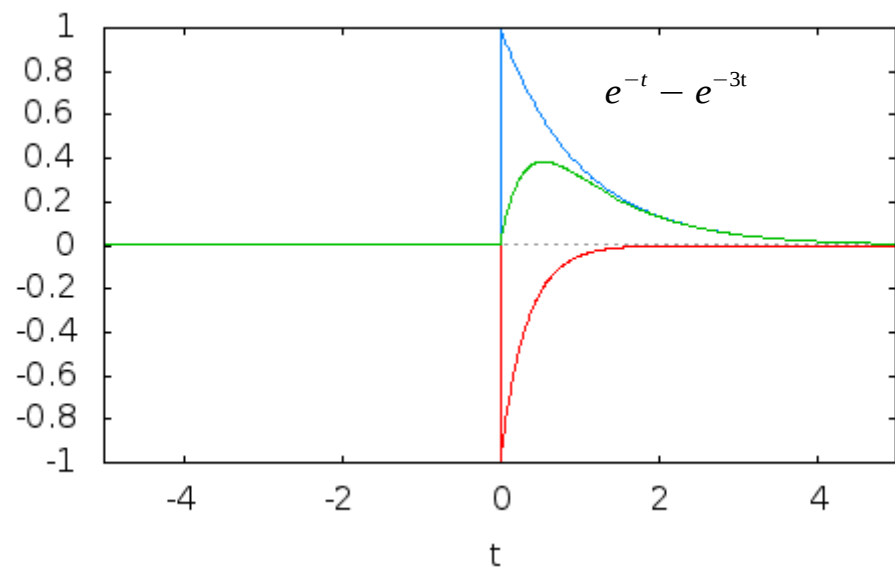
Convolution Examples (3)



Convolution Examples (4)



$$c_1 e^{-t} + c_2 e^{-3t}$$



$$h(t) = c_1 e^{-t} + c_2 e^{-3t}$$

$$h(t) = (e^{-t} - e^{-3t})u(t)$$

$$\begin{aligned}\int_0^t h(t) dt &= \int_0^t e^{-t} - e^{-3t} dt \\ &= \left[-e^{-t} + \frac{1}{3}e^{-3t} \right]_0^t\end{aligned}$$

$$s(t) = \left(\frac{2}{3} - e^{-t} + \frac{1}{3}e^{-3t} \right) u(t)$$

$$h(t) = e^{-t} - 2e^{-3t}$$

$$\begin{aligned}\int_0^t h(t) dt &= \int_0^t e^{-t} - 2e^{-3t} dt \\ &= \left[-e^{-t} + \frac{2}{3}e^{-3t} \right]_0^t\end{aligned}$$

$$s(t) = \left(-\frac{1}{3} - e^{-t} + \frac{2}{3}e^{-3t} \right) u(t)$$

$$h(t) = (e^{-t} - 3e^{-3t})u(t)$$

$$\begin{aligned}\int_0^t h(t) dt &= \int_0^t e^{-t} - 3e^{-3t} dt \\ &= \left[-e^{-t} + e^{-3t} \right]_0^t\end{aligned}$$

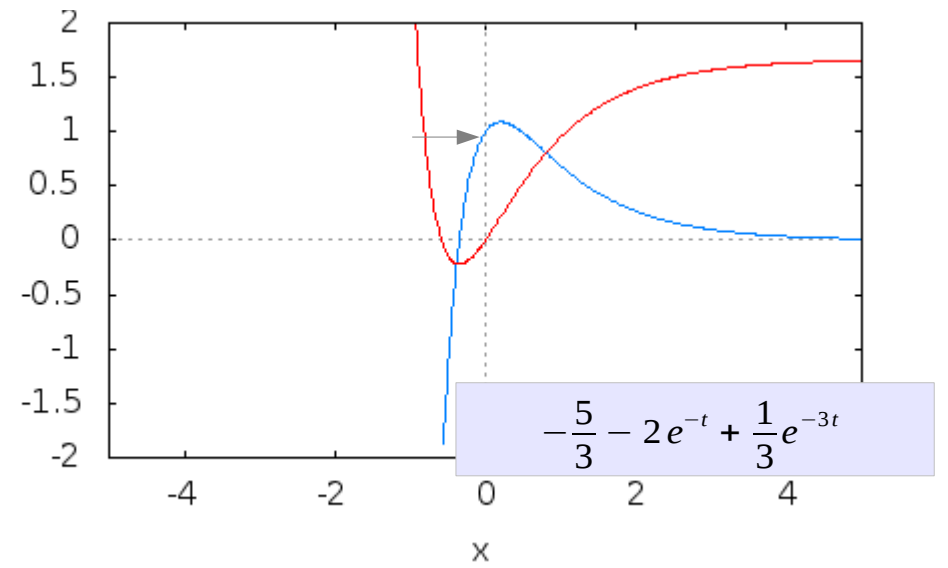
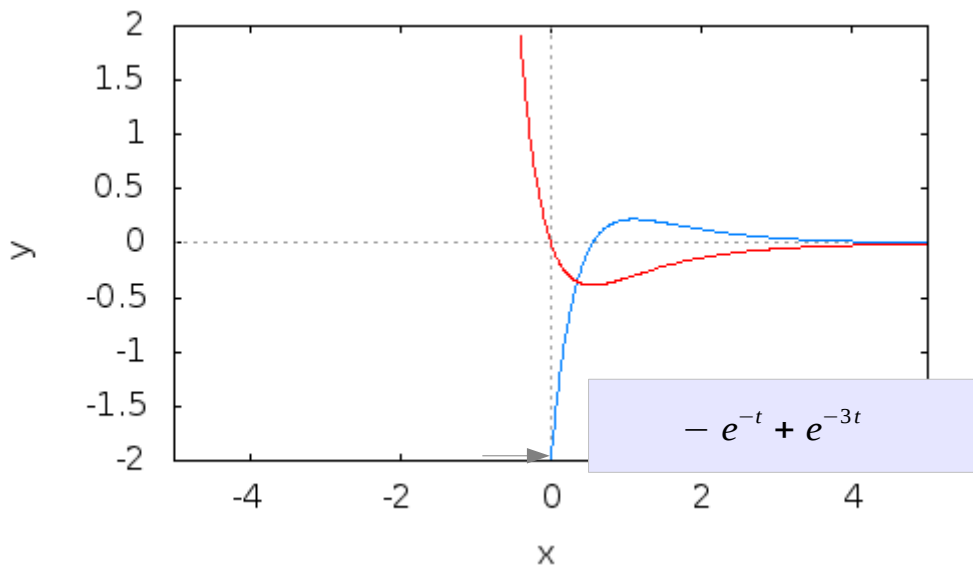
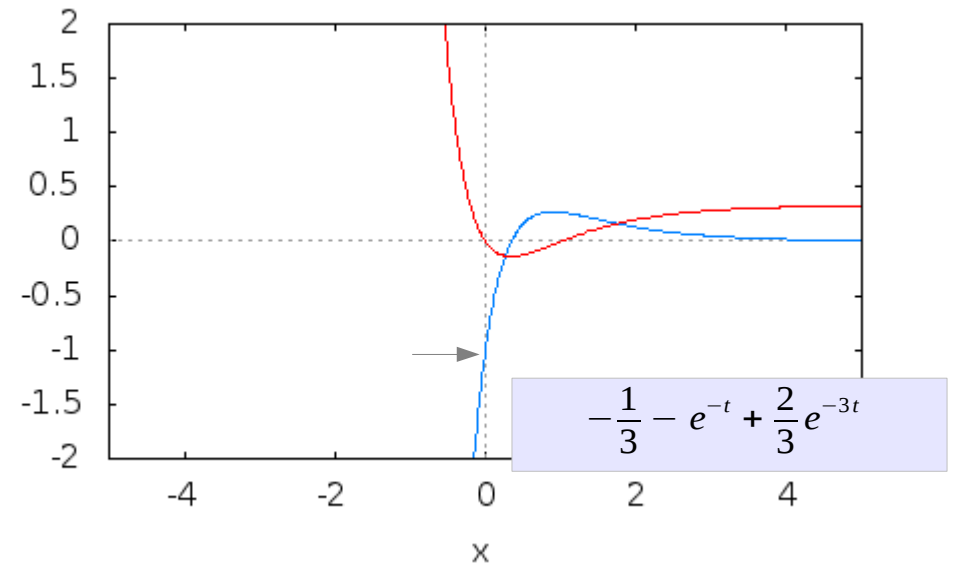
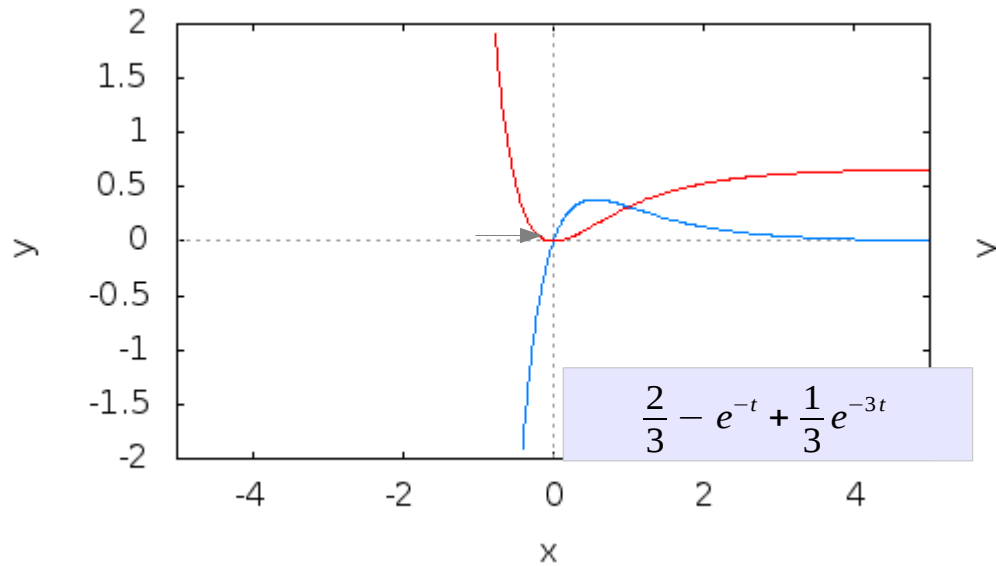
$$s(t) = (-e^{-t} + e^{-3t})u(t)$$

$$h(t) = 2e^{-t} - e^{-3t}$$

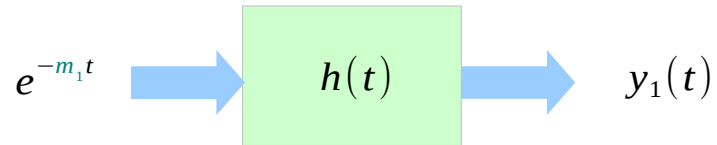
$$\begin{aligned}\int_0^t h(t) dt &= \int_0^t 2e^{-t} - e^{-3t} dt \\ &= \left[-2e^{-t} + \frac{1}{3}e^{-3t} \right]_0^t\end{aligned}$$

$$s(t) = \left(-\frac{5}{3} - 2e^{-t} + \frac{1}{3}e^{-3t} \right) u(t)$$

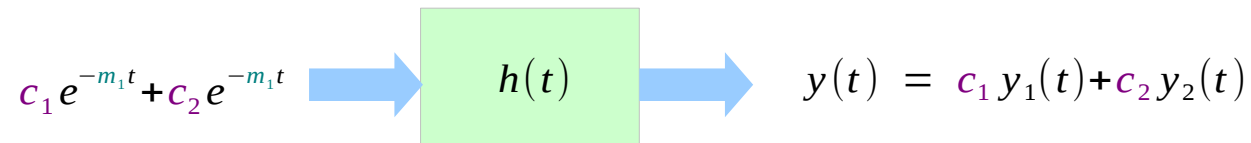
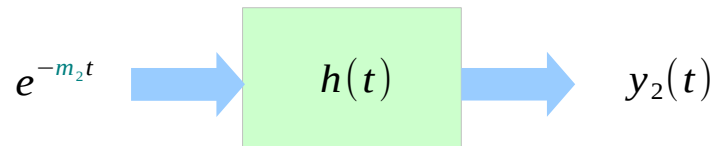
$$s(t) \text{ from } h(t) = c_1 e^{-t} + c_2 e^{-3t}$$



Linearity - Overdamped Case



Distinct Real Numbers m_1, m_2



Linearity - Underdamped Case

$$\begin{aligned}c_1 e^{-m_1 t} + c_2 e^{-m_2 t} &= c_1 e^{-(\sigma+i\omega)t} + c_2 e^{-(\sigma-i\omega)t} \\ &= c_1 e^{-\sigma t} e^{-i\omega t} + c_2 e^{-\sigma t} e^{i\omega t} \\ &= c_3 e^{-\sigma t} \cos(\omega t) + c_4 e^{-\sigma t} \sin(\omega t)\end{aligned}$$

Complex Conjugate Numbers

$$m_1 = \sigma + i\omega$$

$$m_2 = \sigma - i\omega$$

$$e^{-\sigma t} \cos(\omega t) \longrightarrow h(t) \longrightarrow y_3(t)$$

$$e^{-\sigma t} \sin(\omega t) \longrightarrow h(t) \longrightarrow y_4(t)$$

$$c_3 e^{-\sigma t} \cos(\omega t) + c_4 e^{-\sigma t} \sin(\omega t) \longrightarrow h(t) \longrightarrow y(t) = c_3 y_3(t) + c_4 y_4(t)$$

Complex Exponentials

$$c_1 e^{-\sigma t} e^{+i\omega t} + c_2 e^{-\sigma t} e^{-i\omega t}$$

$$(c_1 + c_2) = c_3$$

$$i(c_1 - c_2) = c_4$$

$$\begin{aligned} &= e^{-\sigma t} (c_1 e^{-i\omega t} + c_2 e^{-i\omega t}) \\ &= e^{-\sigma t} [c_1 (\cos(\omega t) - i \sin(\omega t)) + c_2 (\cos(\omega t) + i \sin(\omega t))] \\ &= e^{-\sigma t} [(c_1 + c_2) \cos(\omega t) + i(c_1 - c_2) \sin(\omega t)] \\ &= c_3 e^{-\sigma t} \cos(\omega t) + c_4 e^{-\sigma t} \sin(\omega t) \end{aligned}$$

$$c_3 e^{-\sigma t} \cos(\omega t) + c_4 e^{-\sigma t} \sin(\omega t)$$

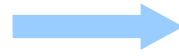
$$\frac{(c_3 - c_4 i)}{2} = c_1$$

$$\frac{(c_3 + c_4 i)}{2} = c_2$$

$$\begin{aligned} &= c_3 e^{-\sigma t} (e^{+i\omega t} + e^{-i\omega t})/2 + c_4 e^{-\sigma t} (e^{+i\omega t} - e^{-i\omega t})/2i \\ &= c_3 e^{-\sigma t} (e^{+i\omega t} + e^{-i\omega t})/2 + c_4 e^{-\sigma t} (-ie^{+i\omega t} + ie^{-i\omega t})/2 \\ &= \frac{(c_3 - c_4 i)}{2} e^{-\sigma t} e^{+i\omega t} + \frac{(c_3 + c_4 i)}{2} e^{-\sigma t} e^{-i\omega t} \\ &= c_1 e^{-\sigma t} e^{+i\omega t} + c_2 e^{-\sigma t} e^{-i\omega t} \end{aligned}$$

Complex Exponentials

$$c_1 e^{-\sigma t} e^{+i\omega t} + c_2 e^{-\sigma t} e^{-i\omega t}$$

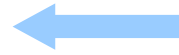


$$c_3 e^{-\sigma t} \cos(\omega t) + c_4 e^{-\sigma t} \sin(\omega t)$$

$$(c_1 + c_2) = c_3$$

$$i(c_1 - c_2) = c_4$$

$$c_1 e^{-\sigma t} e^{+i\omega t} + c_2 e^{-\sigma t} e^{-i\omega t}$$



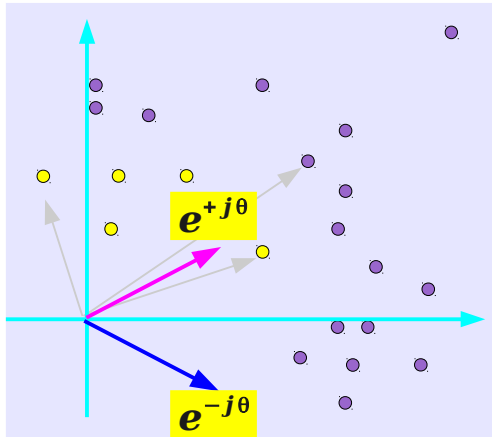
$$c_3 e^{-\sigma t} \cos(\omega t) + c_4 e^{-\sigma t} \sin(\omega t)$$

$$c_1 = \frac{(c_3 - c_4 i)}{2}$$

$$c_2 = \frac{(c_3 + c_4 i)}{2}$$

Basis of the Complex Plane

Basis : a set of linear independent spanning vectors



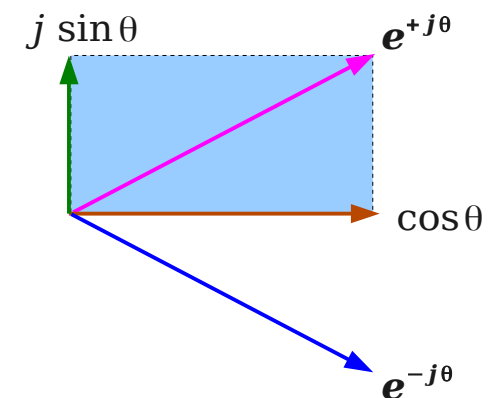
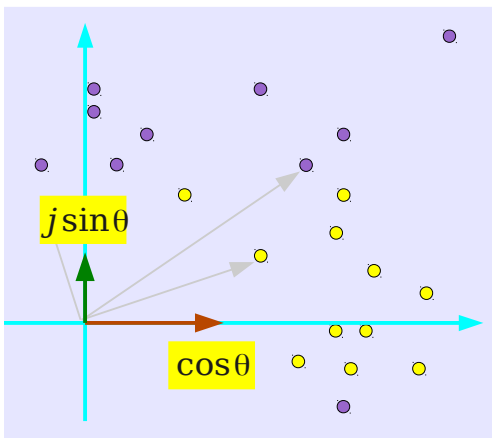
every complex number can be represented by

$$\boxed{k_1} e^{+j\theta} + \boxed{k_2} e^{-j\theta}$$

linear combination of $e^{+j\theta}$ and $e^{-j\theta}$
which are one set of linear independent
two vectors

every complex number can also be represented by

$$\boxed{l_1} \cos\theta + \boxed{l_2 j} \sin\theta$$



Real Coefficients C_1 & C_2

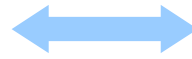
$$c_1 e^{-\sigma t} e^{+i\omega t} + c_2 e^{-\sigma t} e^{-i\omega t}$$

real number

real number

$$c_1 = (c_3 - c_4 i) / 2$$

$$c_2 = (c_3 + c_4 i) / 2$$



$$c_3 e^{-\sigma t} \cos(\omega t) + c_4 e^{-\sigma t} \sin(\omega t)$$

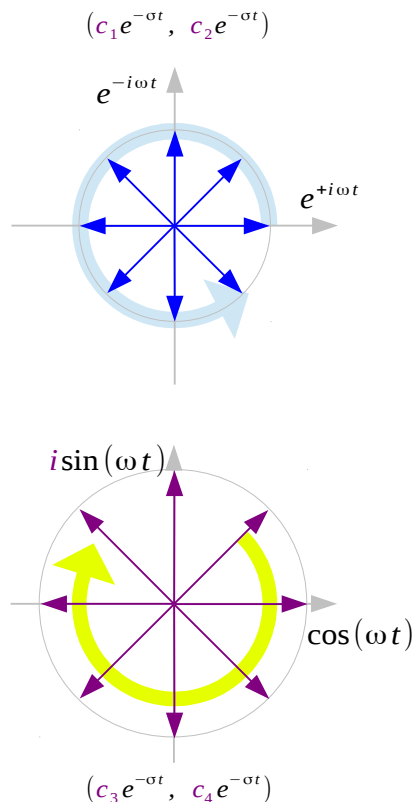
real number

complex number

$$c_3 = (c_1 + c_2)$$

$$c_4 = i(c_1 - c_2)$$

$$\begin{aligned} & 1 \cdot e^{-\sigma t} e^{+i\omega t} + 0 \cdot e^{-\sigma t} e^{-i\omega t} \\ & \frac{1}{\sqrt{2}} \cdot e^{-\sigma t} e^{+i\omega t} + \frac{1}{\sqrt{2}} \cdot e^{-\sigma t} e^{-i\omega t} \\ & 0 \cdot e^{-\sigma t} e^{+i\omega t} + 1 \cdot e^{-\sigma t} e^{-i\omega t} \\ & \frac{-1}{\sqrt{2}} \cdot e^{-\sigma t} e^{+i\omega t} + \frac{1}{\sqrt{2}} \cdot e^{-\sigma t} e^{-i\omega t} \\ & -1 \cdot e^{-\sigma t} e^{+i\omega t} + 0 \cdot e^{-\sigma t} e^{-i\omega t} \\ & \frac{-1}{\sqrt{2}} \cdot e^{-\sigma t} e^{+i\omega t} + \frac{-1}{\sqrt{2}} \cdot e^{-\sigma t} e^{-i\omega t} \\ & 0 \cdot e^{-\sigma t} e^{+i\omega t} - 1 \cdot e^{-\sigma t} e^{-i\omega t} \\ & \frac{1}{\sqrt{2}} \cdot e^{-\sigma t} e^{+i\omega t} + \frac{-1}{\sqrt{2}} \cdot e^{-\sigma t} e^{-i\omega t} \end{aligned}$$



$$\begin{aligned} & 1 \cdot e^{-\sigma t} \cos(\omega t) + 1i \cdot e^{-\sigma t} \sin(\omega t) \\ & \sqrt{2} \cdot e^{-\sigma t} \cos(\omega t) + 0i \cdot e^{-\sigma t} \sin(\omega t) \\ & 1 \cdot e^{-\sigma t} \cos(\omega t) - 1i \cdot e^{-\sigma t} \sin(\omega t) \\ & 0 \cdot e^{-\sigma t} \cos(\omega t) - \sqrt{2}i \cdot e^{-\sigma t} \sin(\omega t) \\ & -1 \cdot e^{-\sigma t} \cos(\omega t) - 1i \cdot e^{-\sigma t} \sin(\omega t) \\ & -\sqrt{2} \cdot e^{-\sigma t} \cos(\omega t) - 0i \cdot e^{-\sigma t} \sin(\omega t) \\ & -1 \cdot e^{-\sigma t} \cos(\omega t) + 1i \cdot e^{-\sigma t} \sin(\omega t) \\ & 0 \cdot e^{-\sigma t} \cos(\omega t) + \sqrt{2}i \cdot e^{-\sigma t} \sin(\omega t) \end{aligned}$$

Complex Plane Basis

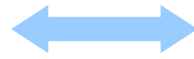
$$c_1 e^{+i\omega t} + c_2 e^{-i\omega t}$$

$$c_1 = (c_3 + c_4)/2$$

$$c_2 = (c_3 - c_4)/2$$

real number

real number



C¹

$$c_3 \cos(\omega t) + c_4 i \sin(\omega t)$$

$$c_3 = (c_1 + c_2)$$

$$c_4 = (c_1 - c_2)$$

real number

real number

$$1 \cdot e^{+i\omega t} + 0 \cdot e^{-i\omega t}$$

$$\frac{1}{\sqrt{2}} \cdot e^{+i\omega t} + \frac{1}{\sqrt{2}} \cdot e^{-i\omega t}$$

$$0 \cdot e^{+i\omega t} + 1 \cdot e^{-i\omega t}$$

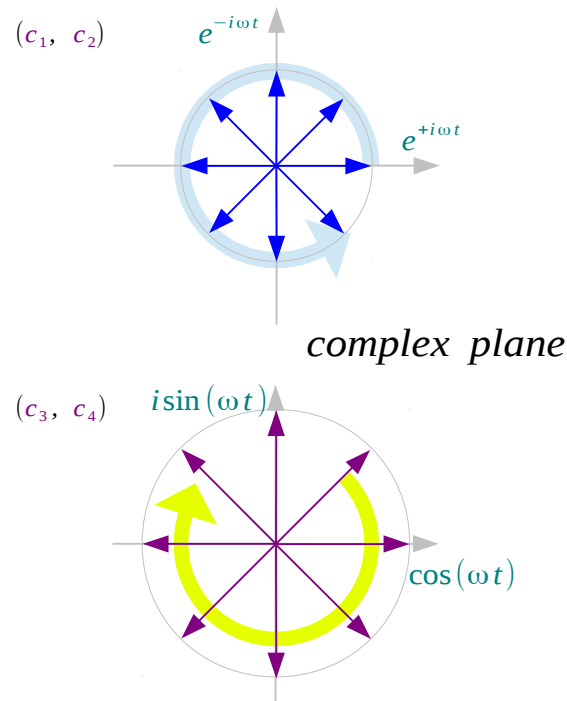
$$\frac{-1}{\sqrt{2}} \cdot e^{+i\omega t} + \frac{1}{\sqrt{2}} \cdot e^{-i\omega t}$$

$$-1 \cdot e^{+i\omega t} + 0 \cdot e^{-i\omega t}$$

$$\frac{-1}{\sqrt{2}} \cdot e^{+i\omega t} + \frac{-1}{\sqrt{2}} \cdot e^{-i\omega t}$$

$$0 \cdot e^{+i\omega t} - 1 \cdot e^{-i\omega t}$$

$$\frac{1}{\sqrt{2}} \cdot e^{+i\omega t} + \frac{-1}{\sqrt{2}} \cdot e^{-i\omega t}$$



$$1 \cdot \cos(\omega t) + 1i \cdot \sin(\omega t)$$

$$\sqrt{2} \cdot \cos(\omega t) + 0i \cdot \sin(\omega t)$$

$$1 \cdot \cos(\omega t) - 1i \cdot \sin(\omega t)$$

$$0 \cdot \cos(\omega t) - \sqrt{2}i \cdot \sin(\omega t)$$

$$-1 \cdot \cos(\omega t) - 1i \cdot \sin(\omega t)$$

$$-\sqrt{2} \cdot \cos(\omega t) - 0i \cdot \sin(\omega t)$$

$$-1 \cdot \cos(\omega t) + 1i \cdot \sin(\omega t)$$

$$0 \cdot \cos(\omega t) + \sqrt{2}i \cdot \sin(\omega t)$$

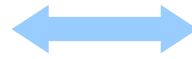
Real Coefficients C_3 & C_4

$$c_1 e^{+i\omega t} + c_2 e^{-i\omega t}$$

$$c_1 = (c_3 - c_4 i) / 2$$

$$c_2 = (c_3 + c_4 i) / 2$$

conjugate
complex number



$$c_3 \cos(\omega t) + c_4 \sin(\omega t)$$

$$c_3 = (c_1 + c_2)$$

$$c_4 = i(c_1 - c_2)$$

real number
real number

\mathbb{R}^2 +2*real part
-2*imag part

$$\frac{(+1-0i)}{2} \cdot e^{+i\omega t} + \frac{(+1+0i)}{2} \cdot e^{-i\omega t}$$

$$\frac{(+1-i)}{2\sqrt{2}} \cdot e^{+i\omega t} + \frac{(+1+i)}{2\sqrt{2}} \cdot e^{-i\omega t}$$

$$\frac{(0-i)}{2} \cdot e^{+i\omega t} + \frac{(0+i)}{2} \cdot e^{-i\omega t}$$

$$\frac{(-1-i)}{2\sqrt{2}} \cdot e^{+i\omega t} + \frac{(-1+i)}{2\sqrt{2}} \cdot e^{-i\omega t}$$

$$\frac{(-1-0i)}{2} \cdot e^{+i\omega t} + \frac{(-1+0i)}{2} \cdot e^{-i\omega t}$$

$$\frac{(-1+i)}{2\sqrt{2}} \cdot e^{+i\omega t} + \frac{(-1-i)}{2\sqrt{2}} \cdot e^{-i\omega t}$$

$$\frac{(0+i)}{2} \cdot e^{+i\omega t} + \frac{(0-i)}{2} \cdot e^{-i\omega t}$$

$$\frac{(+1+i)}{2\sqrt{2}} \cdot e^{+i\omega t} + \frac{(+1-i)}{2\sqrt{2}} \cdot e^{-i\omega t}$$

$$1 \cdot \cos(\omega t) + 0 \cdot \sin(\omega t)$$

$$\frac{1}{\sqrt{2}} \cdot \cos(\omega t) + \frac{1}{\sqrt{2}} \cdot \sin(\omega t)$$

$$0 \cdot \cos(\omega t) + 1 \cdot \sin(\omega t)$$

$$\frac{-1}{\sqrt{2}} \cdot \cos(\omega t) + \frac{1}{\sqrt{2}} \cdot \sin(\omega t)$$

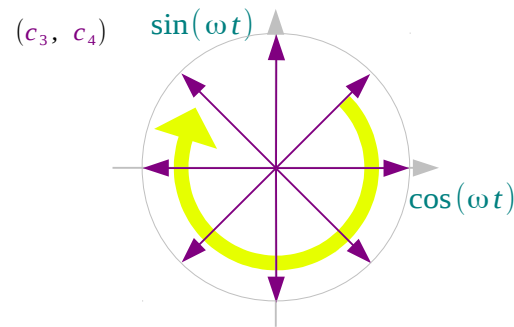
$$-1 \cdot \cos(\omega t) + 0 \cdot \sin(\omega t)$$

$$\frac{-1}{\sqrt{2}} \cdot \cos(\omega t) + \frac{-1}{\sqrt{2}} \cdot \sin(\omega t)$$

$$0 \cdot \cos(\omega t) - 1 \cdot \sin(\omega t)$$

$$\frac{1}{\sqrt{2}} \cdot \cos(\omega t) - \frac{1}{\sqrt{2}} \cdot \sin(\omega t)$$

real plane

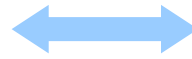


Real Coefficients C_3 & C_4

$$c_1 e^{+i\omega t} + c_2 e^{-i\omega t}$$

$$\begin{aligned} c_1 &= (c_3 - c_4 i) / 2 \\ c_2 &= (c_3 + c_4 i) / 2 \end{aligned}$$

conjugate
complex number



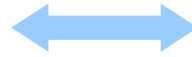
$$c_3 \cos(\omega t) + c_4 \sin(\omega t)$$

$$\begin{aligned} c_3 &= (c_1 + c_2) \\ c_4 &= i(c_1 - c_2) \end{aligned}$$

real number
real number

\mathbb{R}^2
+2*real part
-2*imag part

$$A \cos(\omega t - \varphi)$$



$$c_3 \cos(\omega t) + c_4 \sin(\omega t)$$

$$\sqrt{c_3^2 + c_4^2} = A$$

$$\frac{c_3}{\sqrt{c_3^2 + c_4^2}} = \cos(\varphi)$$

$$\frac{c_4}{\sqrt{c_3^2 + c_4^2}} = \sin(\varphi)$$

C¹ and R² Spaces

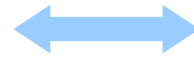
$$c_1 e^{+i\omega t} + c_2 e^{-i\omega t}$$

$$c_1 = (c_3 + c_4)/2$$

$$c_2 = (c_3 - c_4)/2$$

real number

real number



$$c_3 \cos(\omega t) + c_4 i \sin(\omega t)$$

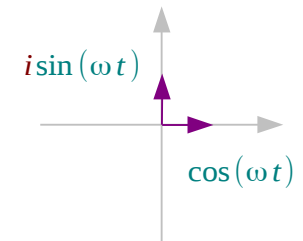
$$c_3 = (c_1 + c_2)$$

$$c_4 = (c_1 - c_2)$$

real number

real number

C¹



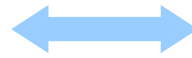
$$c_1 e^{+i\omega t} + c_2 e^{-i\omega t}$$

$$c_1 = (c_3 - c_4 i)/2$$

$$c_2 = (c_3 + c_4 i)/2$$

conjugate

complex number



$$c_3 \cos(\omega t) + c_4 \sin(\omega t)$$

+2*real part

-2*imag part

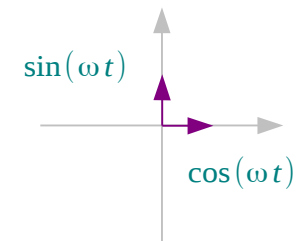
$$c_3 = (c_1 + c_2)$$

$$c_4 = i(c_1 - c_2)$$

real number

real number

R²



Signal Spaces and Phasors

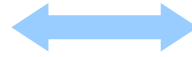
$$c_1 e^{+i\omega t} + c_2 e^{-i\omega t}$$

$$c_1 = (c_3 - c_4 i) / 2$$

$$c_2 = (c_3 + c_4 i) / 2$$

conjugate

complex number



$$c_3 \cos(\omega t) + c_4 \sin(\omega t)$$

+2*real part

-2*imag part

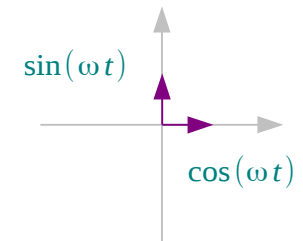
$$c_3 = (c_1 + c_2)$$

$$c_4 = i(c_1 - c_2)$$

real number

real number

\mathbb{R}^2

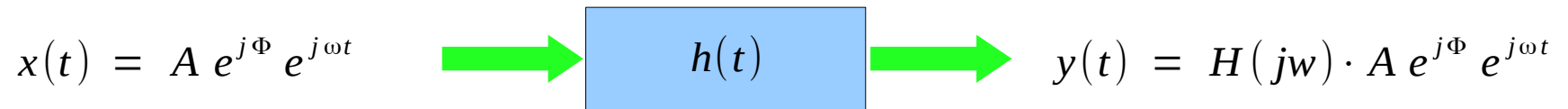


Convolution Properties

System Response to standard signals

Frequency Response

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



$$y(t) = \int_{-\infty}^{+\infty} h(\tau) A e^{j\Phi} e^{j\omega(t-\tau)} d\tau$$

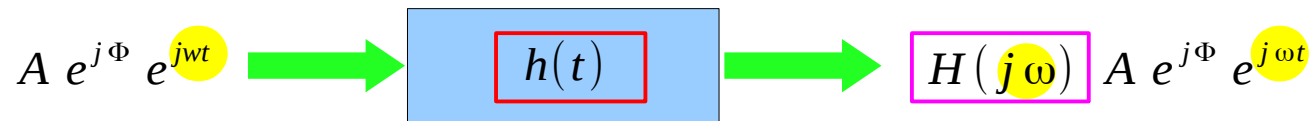
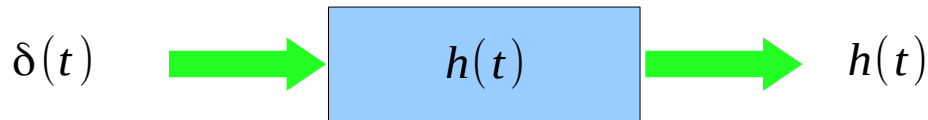
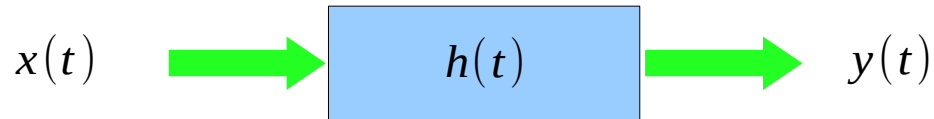
$$= \int_{-\infty}^{+\infty} h(\tau) A e^{j\Phi} e^{j\omega t} e^{-j\omega\tau} d\tau$$

$$= \underbrace{A e^{j\Phi} e^{j\omega t}}_{x(t)} \cdot \underbrace{\int_{-\infty}^{+\infty} h(\tau) e^{-j\omega\tau} d\tau}_{H(j\omega)}$$

$$= x(t) \cdot H(j\omega)$$

Frequency Response

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



single frequency
component : ω

single frequency
component : ω

$$H(j\omega) = \int_{-\infty}^{+\infty} h(\tau) e^{-j\omega\tau} d\tau$$

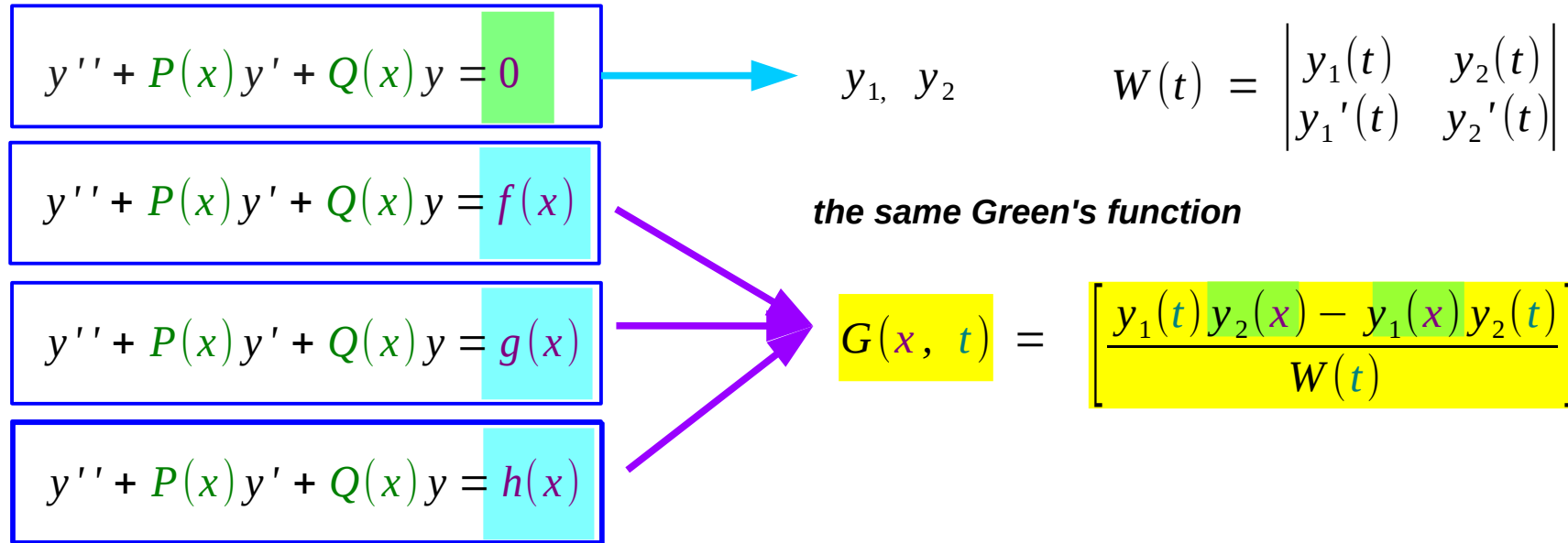
Transfer Function

Block Diagram of Differential Equation

Zero State Response & Convolution

Green's Function & Convolution

Green's Function



$$y_p = u_1(x)y_1 + u_2(x)y_2 = \int_{x_0}^x G(x, t)f(t)dt = \int_{x_0}^x \frac{y_1(t)y_2(x) - y_1(x)y_2(t)}{W(t)} f(t)dt$$

ZSR and Green's Function

$$y'' + 5y' + 6y = f(x)$$

$$y(x_0) = 0$$

$$y'(x_0) = 0$$

$$m^2 + 5m + 6 = (m+2)(m+3) = 0$$

$$m = -2, -3$$

$$y_1 = e^{-2t} \quad y_2 = e^{-3t}$$

$$W(t) = \begin{vmatrix} e^{-2t} & e^{-3t} \\ -2e^{-2t} & -3e^{-3t} \end{vmatrix} = -e^{-5t}$$

$$G(x, t) = \left[\frac{y_1(t)y_2(x) - y_1(x)y_2(t)}{W(t)} \right]$$

$$= \left[\frac{e^{-2t}e^{-3x} - e^{-2x}e^{-3t}}{-e^{-5t}} \right]$$

$$= \left[-e^{3t}e^{-3x} + e^{-2x}e^{+2t} \right]$$

$$= \left[e^{-2(x-t)} - e^{-3(x-t)} \right]$$

$$= h(x-t)$$

$$y_p = \int_{x_0}^x h(x-t)f(t)dt$$

Impulse Response \rightarrow Zero Input Response

References

[1] <http://en.wikipedia.org/>

[2] J.H. McClellan, et al., Signal Processing First, Pearson Prentice Hall, 2003