

Homework No. 3 Solution

1. Homogeneous solution

$$r^2 + 4 = 0 \Rightarrow r = \pm j2$$

$$y^h(t) = c_1 e^{j2t} + c_2 e^{-j2t}$$

(a) (5%) $x(t) = t$

$$y^p(t) = p_1 t + p_2$$

$$4p_1 t + 4p_2 = 3 \Rightarrow p_1 = 0, p_2 = \frac{3}{4}$$

$$\therefore y^p(t) = \frac{3}{4}$$

$$\therefore y(t) = y^h(t) + y^p(t) = c_1 e^{j2t} + c_2 e^{-j2t} + \frac{3}{4}$$

$$\therefore y(t) = b_1 \sin(2t) + b_2 \cos(2t) + \frac{3}{4}$$

$$\text{From } y(0^-) = -1, \left. \frac{d}{dt} y(t) \right|_{t=0^-} = 1$$

$$\text{We get } \Rightarrow b_1 = \frac{1}{2}, b_2 = -\frac{7}{4}$$

$$y(t) = -\frac{7}{4} \cos(2t) + \frac{1}{2} \sin(2t) + \frac{3}{4}$$

(b) (5%) $x(t) = e^{-t}$

$$y^p(t) = p e^{-t}$$

$$p e^{-t} + 4 p e^{-t} = -3 e^{-t} \Rightarrow p = -\frac{3}{5}$$

$$\therefore y^p(t) = -\frac{3}{5} e^{-t}$$

$$y(t) = y^h(t) + y^p(t) = c_1 e^{j2t} + c_2 e^{-j2t} - \frac{3}{5} e^{-t}$$

$$\therefore y(t) = b_1 \sin(2t) + b_2 \cos(2t) - \frac{3}{5} e^{-t}$$

$$\text{From } y(0^-) = -1, \left. \frac{d}{dt} y(t) \right|_{t=0^-} = 1 \Rightarrow b_1 = \frac{1}{5}, b_2 = -\frac{2}{5}$$

$$\therefore y(t) = -\frac{2}{5} \cos(2t) + \frac{1}{5} \sin(2t) - \frac{3}{5} e^{-t}$$

(c) (10%) $x(t) = \sin(t) + \cos(t)$

$$y^p(t) = p_1 \cos(t) + p_2 \sin(t)$$

$$y'^p(t) = -p_1 \sin(t) + p_2 \cos(t), y''^p(t) = -p_1 \cos(t) - p_2 \sin(t)$$

$$\text{We get } p_1 = 1, p_2 = -1$$

$$\therefore y^p(t) = \cos(t) - \sin(t)$$

$$\therefore y(t) = b_1 \cos(2t) + b_2 \sin(2t) + \cos(t) - \sin(t)$$

$$\text{From } y(0^-) = -1, \left. \frac{d}{dt} y(t) \right|_{t=0^-} = 1 \Rightarrow b_1 = -2, b_2 = 1$$

$$\therefore y(t) = -2 \cos(2t) + \sin(2t) + \cos(t) - \sin(t)$$

2. (20%)

$$x[n] = u[n] \Rightarrow y[n] = s[n]$$

(a) Homogeneous solution: $r^2 - 5r + 6 = 0 \Rightarrow r = 2, 3$.

Hence, $y^{(h)}(n) = c_1(2)^n + c_2(3)^n$.

Particular solution: Set $y^{(p)}[n] = Au[n]$.

$$\therefore y^{(p)}[n] - 5y^{(p)}[n-1] + 6y^{(p)}[n-2] = u[n] + u[n-1]$$

$$A - 5A + 6A = 1 + 1 = 2 \Rightarrow A = 1 \Rightarrow \therefore y^{(p)}[n] = u[n].$$

Complete solution:

$$y[n] = y^{(h)}[n] + y^{(p)}[n] = c_1(2)^n + c_2(3)^n + u[n].$$

$$y[-1] = y[2] = 0 \Rightarrow y[0] = 1, y[1] = 7.$$

$$\begin{cases} c_1 + c_2 = 0 \\ 2c_1 + 3c_2 = 6 \end{cases} \Rightarrow c_1 = 6, c_2 = -6.$$

$$\therefore y[n] = y^{(h)}[n] + y^{(p)}[n] = -6(2)^n + 6(3)^n + u[n].$$

(b)

Natural response:

$$y^{(n)}[n] = c_3(2)^n + c_4(3)^n, y[-1] = y[-2] = 0.$$

$$c_3 = 0, c_4 = 0 \Rightarrow y^{(n)}[n] = 0.$$

(c)

Forced response:

$$y^{(f)}[n] = c_1(2)^n + c_2(3)^n + u[n], y[-1] = y[-2] = 0.$$

$$\therefore y^{(f)}[n] = -6(2)^n + 6(3)^n + u[n].$$

3. (20%)

$$\frac{d}{dt}y(t) + 2y(t) = e^{3t}u(t)$$

Homogeneous solution :

$$r + 2 = 0 \Rightarrow r = -2$$

$$y^h(t) = c_1 e^{-2t}$$

Particular solution :

$$y^p(t) = p e^{3t}$$

$$3p e^{3t} + 2p e^{3t} = e^{3t}, t > 0$$

$$\Rightarrow p = \frac{1}{5}, t > 0$$

$$\therefore y^p(t) = \frac{1}{5} e^{3t}, t > 0$$

Complete solution :

$$y(t) = c_1 e^{-2t} + \frac{1}{5} e^{3t}, t > 0$$

Because at rest $\Rightarrow \therefore y(0) = 0$

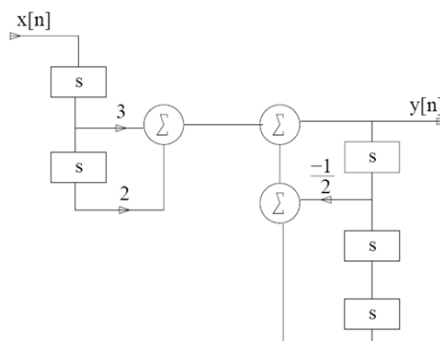
$$\text{From } y(0) = 0 \Rightarrow c_1 = -\frac{1}{5}$$

$$y(t) = -\frac{1}{5} e^{-2t} + \frac{1}{5} e^{3t}, t > 0$$

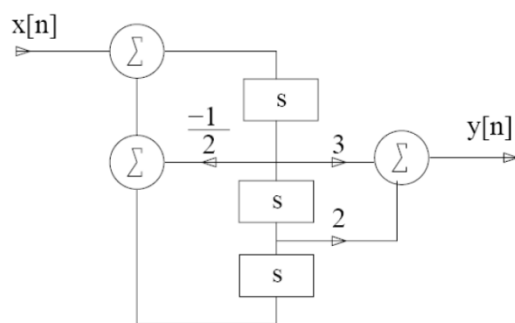
$$\text{or } \Rightarrow y(t) = \frac{1}{5} (-e^{-2t} + e^{3t}) u(t)$$

4. (a) (10%)

Direct form I:

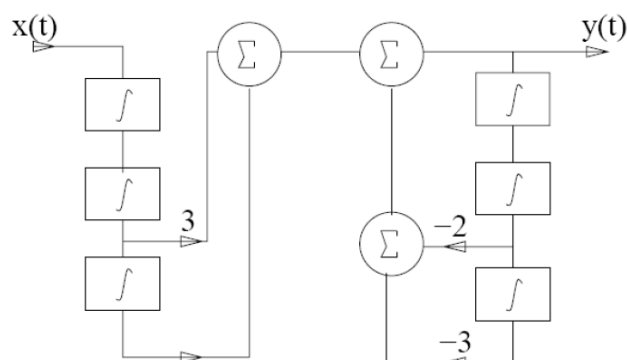


Direct form II:

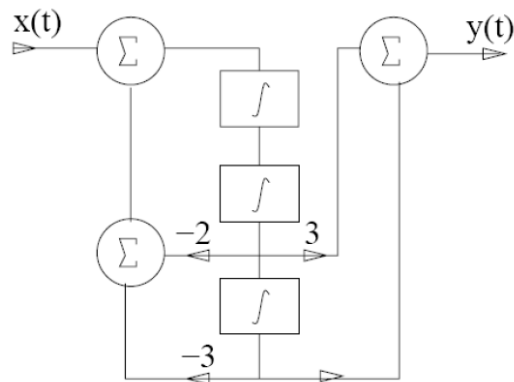


(b) (10%)

Direct form I:



Direct form II:



5. (20%)

(a)

$$f[n] = x[n] - \frac{1}{8} y[n]$$

$$y[n] = \frac{1}{2} x[n-1] + f[n-2] = \frac{1}{2} x[n-1] + x[n-2] - \frac{1}{8} y[n-2]$$

$$\Rightarrow y[n] + \frac{1}{8} y[n-2] = \frac{1}{2} x[n-1] + x[n-2]$$

(b)

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