THIS PAPER MUST NOT BE REMOVED FROM THE EXAMINATION ROOM

STUDENT NAME:
STUDENT NUMBER:

Internal Students Only

THE UNIVERSITY OF QUEENSLAND

School of Information Technology
& Electrical Engineering

Final Exam – 2012

ELEC 3004 / 7312:

Signals Systems & Controls

(Formula Sheet)

CLOSED BOOK

TIME: **One Hundred and Seventy Five (175)** minutes for working

Five (5) minutes for perusal before examination begins

ANSWER ALL QUESTIONS ON SHEET PROVIDED

QUESTIONS CARRY THE NUMBER OF MARKS INDICATED

Drawing instruments and one battery-operated or solar-powered electronic calculator may be used but NO pre-programmed material or calculator instruction booklets are allowed in the examination room.

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Table 1: Commonly used Formulae

The Laplace Transform

$$F(s) = \int_0^\infty f(t)e^{-st}\,dt$$

The $\mathcal{Z}$ Transform

$$F(z) = \sum_{n=0}^{\infty} f[n]z^{-n}$$

IIR Filter Pre-warp

$$\omega_a = \frac{2}{\Delta t}\tan\left(\frac{\omega_d \Delta t}{2}\right)$$

Bi-linear Transform

$$s = \frac{2(1-z^{-1})}{\Delta t(1+z^{-1})}$$

FIR Filter Coefficients

$$c_n = \frac{\Delta t}{\pi}\int_0^{\pi/\Delta t} H_d(\omega)\cos(n\omega\Delta t)\,d\omega$$

Table 2: Comparison of Fourier representations.

Time Domain	***Periodic***	***Non-periodic***	
Discrete	***Discrete Fourier Transform*** $\tilde{X}[k] = \frac{1}{N}\sum_{n=0}^{N-1}\tilde{x}[n]e^{-j2\pi kn/N}$ $\tilde{x}[n] = \sum_{k=0}^{N-1}\tilde{X}[k]e^{j2\pi kn/N}$	***Discrete-Time Fourier Transform*** $X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$ $x[n] = \frac{1}{2\pi}\int_{-\pi}^{\pi} X\left(e^{j\omega}\right)e^{j\omega n}\,d\omega$	***Periodic***
Continuous	***Complex Fourier Series*** $X[k] = \frac{1}{T}\int_{-T/2}^{T/2}\tilde{x}(t)e^{-j2\pi kt/T}\,dt$ $\tilde{x}(t) = \sum_{k=-\infty}^{\infty} X[k]e^{j2\pi kt/T}$	***Fourier Transform*** $X(j\omega) = \int_{-\infty}^{\infty} x(t)e^{-j\omega t}\,dt$ $x(t) = \frac{1}{2\pi}\int_{-\infty}^{\infty} X(j\omega)e^{j\omega t}\,d\omega$	***Non-periodic***
	Discrete	***Continuous***	***Freq. Domain***

Table 3: Selected Fourier, Laplace and z-transform pairs.

Signal	$\longleftrightarrow$	Transform	ROC
$\tilde{x}[n] = \sum_{p=-\infty}^{\infty} \delta[n - pN]$	$\overset{DFT}{\longleftrightarrow}$	$\tilde{X}[k] = \frac{1}{N}$	
$x[n] = \delta[n]$	$\overset{DTFT}{\longleftrightarrow}$	$X(e^{j\omega}) = 1$	
$\tilde{x}(t) = \sum_{p=-\infty}^{\infty} \delta(t - pT)$	$\overset{FS}{\longleftrightarrow}$	$X[k] = \frac{1}{T}$	
$\delta_T[t] = \sum_{p=-\infty}^{\infty} \delta(t - pT)$	$\overset{FT}{\longleftrightarrow}$	$X(j\omega) = \frac{2\pi}{T} \sum_{k=-\infty}^{\infty} \delta(\omega - k\omega_0)$	
$\cos(\omega_0 t)$	$\overset{FT}{\longleftrightarrow}$	$X(j\omega) = \pi\delta(\omega - \omega_0) + \pi\delta(\omega + \omega_0)$	
$\sin(\omega_0 t)$	$\overset{FT}{\longleftrightarrow}$	$X(j\omega) = j\pi\delta(\omega + \omega_0) - j\pi\delta(\omega - \omega_0)$	
$x(t) = \begin{cases} 1 & \text{when } \lvert t\rvert \leqslant T_0, \\ 0 & \text{otherwise.} \end{cases}$	$\overset{FT}{\longleftrightarrow}$	$X(j\omega) = \frac{2\sin(\omega T_0)}{\omega}$	
$x(t) = \frac{1}{\pi t}\sin(\omega_c t)$	$\overset{FT}{\longleftrightarrow}$	$X(j\omega) = \begin{cases} 1 & \text{when } \lvert\omega\rvert \leqslant \lvert\omega_c\rvert, \\ 0 & \text{otherwise.} \end{cases}$	
$x(t) = \delta(t)$	$\overset{FT}{\longleftrightarrow}$	$X(j\omega) = 1$	
$x(t) = \delta(t - t_0)$	$\overset{FT}{\longleftrightarrow}$	$X(j\omega) = e^{-j\omega t_0}$	
$x(t) = u(t)$	$\overset{FT}{\longleftrightarrow}$	$X(j\omega) = \pi\delta(w) + \frac{1}{jw}$	
$x[n] = \frac{\omega_c}{\pi} \operatorname{sinc} \omega_c n$	$\overset{DTFT}{\longleftrightarrow}$	$X(e^{j\omega}) = \begin{cases} 1 & \text{when } \lvert\omega\rvert < \lvert\omega_c\rvert, \\ 0 & \text{otherwise.} \end{cases}$	
$x(t) = \delta(t)$	$\overset{\mathcal{L}}{\longleftrightarrow}$	$X(s) = 1$	all s
(unit step) $x(t) = u(t)$	$\overset{\mathcal{L}}{\longleftrightarrow}$	$X(s) = \frac{1}{s}$	
(unit ramp) $x(t) = t$	$\overset{\mathcal{L}}{\longleftrightarrow}$	$X(s) = \frac{1}{s^2}$	
$x(t) = \sin(s_0 t)$	$\overset{\mathcal{L}}{\longleftrightarrow}$	$X(s) = \frac{s_0}{(s^2 + s_0{}^2)}$	
$x(t) = \cos(s_0 t)$	$\overset{\mathcal{L}}{\longleftrightarrow}$	$X(s) = \frac{s}{(s^2 + s_0{}^2)}$	
$x(t) = e^{s_0 t}u(t)$	$\overset{\mathcal{L}}{\longleftrightarrow}$	$X(s) = \frac{1}{s - s_0}$	$\mathfrak{Re}\{s\} > \mathfrak{Re}\{s_0\}$
$x[n] = \delta[n]$	$\overset{z}{\longleftrightarrow}$	$X(z) = 1$	all z
$x[n] = \delta[n - m]$	$\overset{z}{\longleftrightarrow}$	$X(z) = z^{-m}$	
$x[n] = u[n]$	$\overset{z}{\longleftrightarrow}$	$X(z) = \frac{z}{z - 1}$	
$x[n] = z_0^n u[n]$	$\overset{z}{\longleftrightarrow}$	$X(z) = \frac{1}{1 - z_0 z^{-1}}$	$\lvert z\rvert > \lvert z_0\rvert$
$x[n] = -z_0^n u[-n - 1]$	$\overset{z}{\longleftrightarrow}$	$X(z) = \frac{1}{1 - z_0 z^{-1}}$	$\lvert z\rvert < \lvert z_0\rvert$
$x[n] = a^n u[n]$	$\overset{z}{\longleftrightarrow}$	$X(z) = \frac{z}{z - a}$	$\lvert z\rvert < \lvert a\rvert$

Table 4: Properties of the Discrete-time Fourier Transform.

Property	Time domain	Frequency domain
Linearity	$ax_1[n] + bx_2[n]$	$aX_1(e^{j\omega}) + bX_2(e^{j\omega})$
Differentiation (frequency)	$nx[n]$	$j\dfrac{dX(e^{j\omega})}{d\omega}$
Time-shift	$x[n-n_0]$	$e^{-j\omega n_0}X(e^{j\omega})$
Frequency-shift	$e^{j\omega_0 n}x[n]$	$X(e^{j(\omega-\omega_0)})$
Convolution	$x_1[n] * x_2[n]$	$X_1(e^{j\omega})X_2(e^{j\omega})$
Modulation	$x_1[n]x_2[n]$	$\frac{1}{2\pi}X_1(e^{j\omega}) \circledast X_2(e^{j\omega})$
Time-reversal	$x[-n]$	$X(e^{-j\omega})$
Conjugation	$x^*[n]$	$X^*(e^{-j\omega})$
Symmetry (real)	$\mathfrak{Im}\{x[n]\} = 0$	$X(e^{j\omega}) = X^*(e^{-j\omega})$
Symmetry (imag)	$\mathfrak{Re}\{x[n]\} = 0$	$X(e^{j\omega}) = -X^*(e^{-j\omega})$
Parseval	$\displaystyle\sum_{n=-\infty}^{\infty} \lvert x[n]\rvert^2 = \frac{1}{2\pi}\int_{-\pi}^{\pi} \lvert X(e^{j\omega})\rvert^2 \, d\omega$	

Table 5: Properties of the Fourier series.

Property	Time domain	Frequency domain
Linearity	$a\tilde{x}_1(t) + b\tilde{x}_2(t)$	$aX_1[k] + bX_2[k]$
Differentiation (time)	$\dfrac{d\tilde{x}(t)}{dt}$	$\dfrac{j2\pi k}{T}X[k]$
Time-shift	$\tilde{x}(t-t_0)$	$e^{-j2\pi k t_0/T}X[k]$
Frequency-shift	$e^{j2\pi k_0 t/T}\tilde{x}(t)$	$X[k-k_0]$
Convolution	$\tilde{x}_1(t) \circledast \tilde{x}_2(t)$	$TX_1[k]X_2[k]$
Modulation	$\tilde{x}_1(t)\tilde{x}_2(t)$	$X_1[k] * X_2[k]$
Time-reversal	$\tilde{x}(-t)$	$X[-k]$
Conjugation	$\tilde{x}^*(t)$	$X^*[-k]$
Symmetry (real)	$\mathfrak{Im}\{\tilde{x}(t)\} = 0$	$X[k] = X^*[-k]$
Symmetry (imag)	$\mathfrak{Re}\{\tilde{x}(t)\} = 0$	$X[k] = -X^*[-k]$
Parseval	$\displaystyle\frac{1}{T}\int_{-T/2}^{T/2} \lvert\tilde{x}(t)\rvert^2 \, dt = \sum_{k=-\infty}^{\infty} \lvert X[k]\rvert^2$	

Table 6: Properties of the Fourier transform.

Property	Time domain	Frequency domain
Linearity	$a\tilde{x}_1(t) + b\tilde{x}_2(t)$	$aX_1(j\omega) + bX_2(j\omega)$
Duality	$X(jt)$	$2\pi x(-\omega)$
Differentiation	$\frac{dx(t)}{dt}$	$j\omega X(j\omega)$
Integration	$\int_{-\infty}^{t} x(\tau)\, d\tau$	$\frac{1}{j\omega}X(j\omega) + \pi X(j0)\delta(\omega)$
Time-shift	$x(t - t_0)$	$e^{-j\omega t_0}X(j\omega)$
Frequency-shift	$e^{j\omega_0 t}x(t)$	$X(j(\omega - \omega_0))$
Convolution	$x_1(t) * x_2(t)$	$X_1(j\omega)X_2(j\omega)$
Modulation	$x_1(t)x_2(t)$	$\frac{1}{2\pi}X_1(j\omega) * X_2(j\omega)$
Time-reversal	$x(-t)$	$X(-j\omega)$
Conjugation	$x^*(t)$	$X^*(-j\omega)$
Symmetry (real)	$\mathfrak{Im}\{x(t)\} = 0$	$X(j\omega) = X^*(-j\omega)$
Symmetry (imag)	$\mathfrak{Re}\{x(t)\} = 0$	$X(j\omega) = -X^*(-j\omega)$
Scaling	$x(at)$	$\frac{1}{\|a\|}X\left(\frac{j\omega}{a}\right)$
Parseval	$\int_{-\infty}^{\infty} \|x(t)\|^2\, dt = \frac{1}{2\pi}\int_{-\infty}^{\infty} \|X(j\omega)\|^2\, d\omega$	

Table 7: Properties of the z-transform.

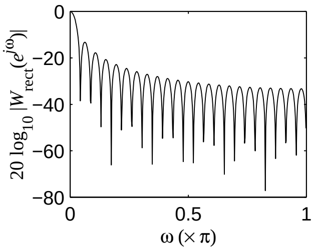
Property	Time domain	z-domain	ROC
Linearity	$ax_1[n] + bx_2[n]$	$aX_1(z) + bX_2(z)$	$\subseteq R_{x_1} \cap R_{x_2}$
Time-shift	$x[n - n_0]$	$z^{-n_0}X(z)$	$R_x^\dagger$
Scaling in z	$z_0^n x[n]$	$X(z/z_0)$	$\|z_0\|R_x$
Differentiation in z	$nx[n]$	$-z\frac{dX(z)}{dz}$	$R_x^\dagger$
Time-reversal	$x[-n]$	$X(1/z)$	$1/R_x$
Conjugation	$x^*[n]$	$X^*(z^*)$	R_x
Symmetry (real)	$\mathfrak{Im}\{x[n]\} = 0$	$X(z) = X^*(z^*)$	
Symmetry (imag)	$\mathfrak{Re}\{X[n]\} = 0$	$X(z) = -X^*(z^*)$	
Convolution	$x_1[n] * x_2[n]$	$X_1(z)X_2(z)$	$\subseteq R_{x_1} \cap R_{x_2}$
Initial value	$x[n] = 0, n < 0 \Rightarrow x[0] = \lim_{z\to\infty} X(z)$		

† $z = 0$ or $z = \infty$ may have been added or removed from the ROC.

Table 8: Commonly used window functions.

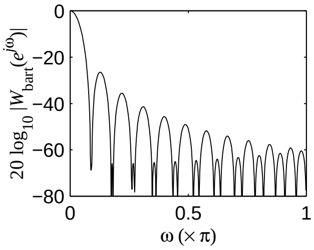
Rectangular:

$$w_{\text{rect}}[n] = \begin{cases} 1 & \text{when } 0 \leqslant n \leqslant M, \\ 0 & \text{otherwise.} \end{cases}$$



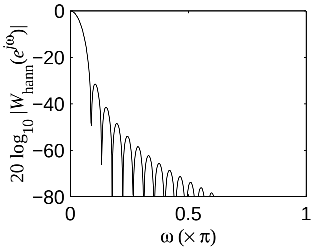
Bartlett (triangular):

$$w_{\text{bart}}[n] = \begin{cases} 2n/M & \text{when } 0 \leqslant n \leqslant M/2, \\ 2 - 2n/M & \text{when } M/2 \leqslant n \leqslant M, \\ 0 & \text{otherwise.} \end{cases}$$



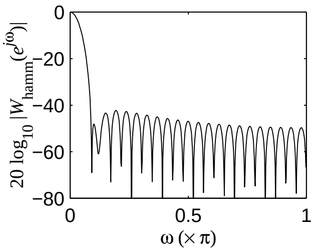
Hanning:

$$w_{\text{hann}}[n] = \begin{cases} \frac{1}{2} - \frac{1}{2}\cos(2\pi n/M) & \text{when } 0 \leqslant n \leqslant M, \\ 0 & \text{otherwise.} \end{cases}$$



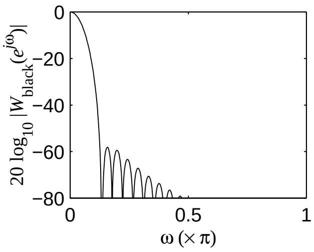
Hamming:

$$w_{\text{hamm}}[n] = \begin{cases} 0.54 - 0.46\cos(2\pi n/M) & \text{when } 0 \leqslant n \leqslant M, \\ 0 & \text{otherwise.} \end{cases}$$



Blackman:

$$w_{\text{black}}[n] = \begin{cases} 0.42 - 0.5\cos(2\pi n/M) \\ \quad + 0.08\cos(4\pi n/M) & \text{when } 0 \leqslant n \leqslant M, \\ 0 & \text{otherwise.} \end{cases}$$



Type of Window	Peak Side-Lobe Amplitude (Relative; dB)	Approximate Width of Main Lobe	Peak Approximation Error, $20\log_{10}\delta$ (dB)
Rectangular	-13	$4\pi/(M+1)$	-21
Bartlett	-25	$8\pi/M$	-25
Hanning	-31	$8\pi/M$	-44
Hamming	-41	$8\pi/M$	-53
Blackman	-57	$12\pi/M$	-74