

Partial Fraction

- Suppose $H(j\omega)$ is a rational function or ratio of polynomials
- Apply Partial Fraction Expansion to write $H(j\omega)$ in a form that allows us to determine $h(t)$ from Table 4.2
- **Example:** Stable LTI system described by

$$\frac{d^2y(t)}{dt^2} + 4\frac{dy(t)}{dt} + 3y(t) = \frac{dx(t)}{dt} + 2x(t)$$

Then

$$(j\omega)^2 Y(j\omega) + 4j\omega Y(j\omega) + 3Y(j\omega) = j\omega X(j\omega) + \underline{2} X(j\omega)$$

$$\begin{aligned} H(j\omega) &= \frac{j\omega + 2}{(j\omega)^2 + 4j\omega + 3} \\ &= \frac{j\omega + 2}{(j\omega + 1)(j\omega + 3)} \end{aligned}$$

Rewrite $H(j\omega)$ as

$$H(j\omega) = \frac{A}{j\omega + 1} + \frac{B}{j\omega + 3} \quad \checkmark$$

$$h(t) = \underline{A e^{-t} u(t) + B e^{-3t} u(t)}$$

Partial Fraction Example cont.

- We got

$$H(j\omega) = \frac{A}{j\omega + 1} + \frac{B}{j\omega + 3} \quad \text{+ } \underbrace{(j\omega + 3)}$$

- Put over a common denominator

$$\begin{aligned} H(j\omega) &= \frac{A(j\omega + 3) + B(j\omega + 1)}{(j\omega + 1)(j\omega + 3)} \\ &= \frac{(A + B)j\omega + (3A + B)}{(j\omega + 1)(j\omega + 3)} = \frac{j\omega + 2}{(j\omega + 1)(j\omega + 3)} \end{aligned}$$

- Equate real and imaginary parts of the numerators:

$$\begin{array}{ll} \text{Real part:} & 3A + B = 2 \\ \text{Imaginary part:} & A + B = 1 \end{array} \quad \left. \vphantom{\begin{array}{l} 3A + B = 2 \\ A + B = 1 \end{array}} \right\}$$

- Solving for A and B

$$A = \frac{1}{2} \text{ and } B = \frac{1}{2} \Rightarrow$$

$$H(j\omega) = \frac{1}{2} \left(\frac{1}{j\omega + 1} \right) + \frac{1}{2} \left(\frac{1}{j\omega + 3} \right) \Rightarrow h(t) = \frac{1}{2}e^{-t}u(t) + \frac{1}{2}e^{-3t}u(t).$$

if deg. of numerator polynomial $\leq$ deg. of den. poly,
the transfer function
is called proper,

Partial Fraction General Case

and when $<$, it is called
strictly proper.

- For convenience: consider $j\omega$ as a variable v :

$$\begin{aligned} H(v) &= \frac{b_{n-1}v^{n-1} + b_{n-2}v^{n-2} + \dots + b_1v + b_0}{v^n + a_{n-1}v^{n-1} + a_{n-2}v^{n-2} + \dots + a_1v + a_0} \\ &= \frac{b_{n-1}v^{n-1} + b_{n-2}v^{n-2} + \dots + b_1v + b_0}{(v - p_1)^{\sigma_1}(v - p_2)^{\sigma_2} \dots (v - p_r)^{\sigma_r}} \end{aligned}$$

This course
will mainly
deal with
systems with
strictly proper
transfer fn.

- We write this as a sum of simpler polynomial ratios as

$$\begin{aligned} H(v) &= \frac{A_{11}}{(v - p_1)} + \frac{A_{12}}{(v - p_1)^2} + \dots + \frac{A_{1\sigma_1}}{(v - p_1)^{\sigma_1}} \\ &+ \frac{A_{21}}{(v - p_2)} + \frac{A_{22}}{(v - p_2)^2} + \dots + \frac{A_{2\sigma_2}}{(v - p_2)^{\sigma_2}} \\ &\dots \\ &+ \frac{A_{r1}}{(v - p_r)} + \frac{A_{r2}}{(v - p_r)^2} + \dots + \frac{A_{r\sigma_r}}{(v - p_r)^{\sigma_r}} \end{aligned}$$

- We can inverse CTFT each term using $\frac{t^{n-1}}{(n-1)!}e^{-at}u(t) \longleftrightarrow \frac{1}{(a+j\omega)^n}$ for $a > 0$.

Recall that

$$tx(t) \longleftrightarrow j \frac{d}{d\omega} X(j\omega)$$

$$\text{if } X(j\omega) = \frac{1}{a+j\omega}, \quad \frac{d}{d\omega} X(j\omega) = \frac{-1}{(a+j\omega)^2} \cdot j$$

$$\Rightarrow j \frac{d}{d\omega} X(j\omega) = \frac{1}{(a+j\omega)^2}$$

$$\text{IFT} \left[\frac{1}{(a+j\omega)^2} \right] = te^{-at} u(t).$$

$$\frac{d}{d\omega} \left[\frac{1}{(a+j\omega)^2} \right] = \frac{-2j}{(a+j\omega)^3} \Rightarrow \frac{j}{2} \frac{d}{d\omega} \left[\frac{1}{(a+j\omega)^2} \right] = \frac{1}{(a+j\omega)^3}$$

$$\text{IFT} \left[\frac{1}{(a+j\omega)^3} \right] = \frac{t^2}{2} e^{-at} u(t).$$

Example

Suppose a causal stable continuous-time LTI system has frequency response

$$H(j\omega) = \frac{4 + j\omega}{6 - \omega^2 + j5\omega} = \frac{4 + j\omega}{(j\omega + 2)(j\omega + 3)}$$

Determine its impulse response in time-domain.

Recall that $h(t) = \text{IFT} [H(j\omega)]$

$$= \text{IFT} \left[\frac{A}{j\omega + 2} + \frac{B}{j\omega + 3} \right]$$

$$(A+B)j\omega + (3A+2B) = 1(j\omega) + 4$$

$$A+B = 1$$

$$3A+2B = 4 \Rightarrow 3A+2-2A = 4$$

$$\Rightarrow \underline{A=2, B=-1}$$

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

Q) Determine $x(t)$ applied to the LTI system.

$x(t) \rightarrow \boxed{H(j\omega)} \rightarrow y(t) = \frac{e^{-3t}u(t)}{-e^{-4t}u(t)}$

$$H(j\omega) = \frac{1}{j\omega + 3}$$

SOL: we know $Y(j\omega) = X(j\omega) H(j\omega)$

$$\Rightarrow \frac{1}{j\omega + 3} - \frac{1}{j\omega + 4} = X(j\omega) \frac{1}{j\omega + 3}$$

$$\Rightarrow \frac{(j\omega+4-j\omega-3)}{(j\omega+3)(j\omega+4)} = x(j\omega) \frac{1}{j\omega+3}$$

$$\Rightarrow x(j\omega) = \frac{1}{j\omega+4} \Rightarrow x(t) = e^{-4t} u(t).$$

Q. (i) $x(t)$ is real and its FT is $X(j\omega)$.

(ii) $x(t) = 0$ for $t < 0$

$$(iii) \frac{1}{2\pi} \int_{-\infty}^{\infty} \text{Re}[x(j\omega)] e^{j\omega t} d\omega = |t| e^{-|t|}.$$

Determine $x(t)$.

$$= \frac{1}{2} (x(t) + x(-t))$$

$$X(j\omega) + X(j\omega)^* = 2 \text{Re}[X(j\omega)]$$

$$\frac{1}{2\pi} \cdot \frac{1}{2} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega + \frac{1}{2\pi} \cdot \frac{1}{2} \int_{-\infty}^{\infty} X(j\omega)^* e^{j\omega t} d\omega$$

$$= \frac{1}{2} x(t) + \frac{1}{2} x(-t)$$

$$\text{if } x(t) \leftrightarrow X(j\omega), \quad x(t)^* \leftrightarrow \underline{X(-j\omega)}^* = x(t)$$

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} X(-j\omega)^* e^{-j\omega t} d\omega = x(t)$$

$$x(t) = \begin{cases} 0, & t < 0 \\ 2t e^{-t}, & t \geq 0 \end{cases}$$

Q) Consider a system whose input $x(t)$ and output $y(t)$ are related by

$$\frac{d}{dt}y(t) + 10y(t) = \int_{-\infty}^{\infty} x(\tau) z(t-\tau) d\tau - x(t),$$

$$\text{and } z(t) = e^{-t} u(t) + 3\delta(t) \Rightarrow z(j\omega) = \frac{1}{j\omega+1} + 3$$

Determine impulse response of this system.

SOL: $(j\omega + 10)Y(j\omega) = X(j\omega)z(j\omega) - X(j\omega)$

$$= X(j\omega) \left[\frac{1}{j\omega+1} + 2 \right]$$

$$\Rightarrow H(j\omega) = \frac{2j\omega+3}{(j\omega+1)(j\omega+10)}$$

$$= \frac{A}{j\omega+1} + \frac{B}{j\omega+10}$$

$$\Rightarrow h(t) = (Ae^{-t} + Be^{-10t})u(t).$$

Q) $x(t) = (e^{-t} + e^{-3t})u(t) \Rightarrow x(j\omega) = \frac{1}{j\omega+1} + \frac{1}{j\omega+3}$

$$y(t) = (2e^{-t} - 2e^{-4t})u(t) \Rightarrow Y(j\omega) = \frac{2}{j\omega+1} - \frac{2}{j\omega+4}$$

$$\frac{Y(j\omega)}{X(j\omega)} = \frac{2j\omega+2 - 2j\omega-8}{(j\omega+1)(j\omega+4)} \cdot \frac{(j\omega+1)(j\omega+3)}{2j\omega+4}$$

$$= \frac{3(j\omega+3)}{2(j\omega+2)(j\omega+4)} = \frac{3j\omega+9}{(j\omega+2)(j\omega+4)}$$

$$= \frac{3j\omega+9}{(j\omega)^2 + 6j\omega + 8}$$

$$\Rightarrow (j\omega)^2 Y(j\omega) + 6j\omega Y(j\omega) + 8 Y(j\omega)$$

$$= 3j\omega X(j\omega) + 9 X(j\omega).$$

$$\Rightarrow \frac{d^2}{dt^2} y(t) + 6 \frac{d}{dt} y(t) + 8 y(t) = 3 \frac{d}{dt} x(t) + 9 x(t).$$

Q:

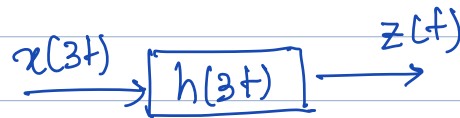
Express $z(t)$ as

$$A y(Bt),$$

i.e., find scalars A & B

$$\text{such that } z(t) = \underline{A} y(Bt).$$

$$A = 1/3, B = 3.$$



SOL: Given: $Y(j\omega) = X(j\omega) H(j\omega)$

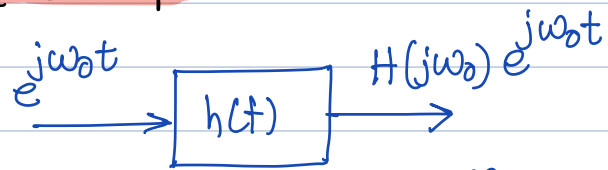
If $x(t) \leftrightarrow X(j\omega)$, then $x(3t) \leftrightarrow \frac{1}{3} X(j\frac{\omega}{3})$

$h(t) \leftrightarrow H(j\omega)$, then $h(3t) \leftrightarrow \frac{1}{3} H(j\frac{\omega}{3})$.

$$z(j\omega) = \frac{1}{9} \underbrace{X(j\frac{\omega}{3}) H(j\frac{\omega}{3})}_{Y(j\frac{\omega}{3})} = \frac{1}{9} Y(j\frac{\omega}{3})$$

$$\text{DFT} \left[\frac{1}{3} \left[\frac{1}{3} Y(j\frac{\omega}{3}) \right] \right] = \underline{\underline{\frac{1}{3} y(3t)}}.$$

LECTURE 18: 3rd Sept



$$H(j\omega_0) = \mathcal{FT}[h(t)] = \int_{-\infty}^{\infty} h(t) e^{-j\omega_0 t} dt$$

Suppose the input is $x(t) = \cos(\omega_0 t)$

$$= \frac{1}{2} \left[e^{j\omega_0 t} + \frac{1}{2} e^{-j\omega_0 t} \right] A$$

The output

$$y(t) = \frac{1}{2} H(j\omega_0) e^{j\omega_0 t} A + \frac{1}{2} \underbrace{H(-j\omega_0)}_{H(j\omega_0)^*} e^{-j\omega_0 t} A$$

If $h(t)$ is a real-valued signal, $H(j\omega) = H(-j\omega)^*$

$$\Rightarrow H(-j\omega) = H(j\omega)^*$$

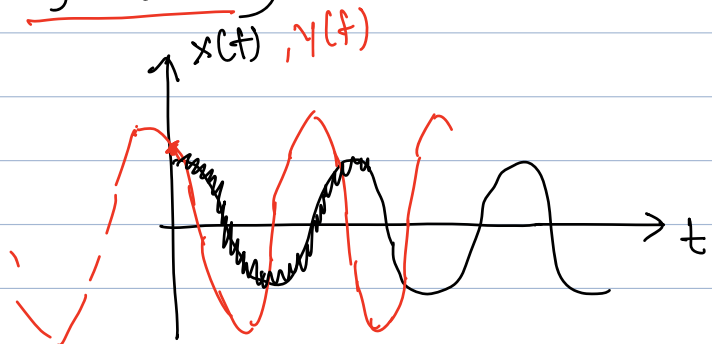
$$\Rightarrow y(t) = \frac{A}{2} \left[H(j\omega_0) e^{j\omega_0 t} + \underbrace{H(j\omega_0)^*}_{H(j\omega_0)^*} \underbrace{(e^{j\omega_0 t})^*}_{e^{-j\omega_0 t}} \right]$$

$$= \frac{A}{2} |H(j\omega_0)| e^{j(\angle H(j\omega_0) + \omega_0 t)} + \frac{A}{2} |H(j\omega_0)| e^{-j(\omega_0 t + \angle H(j\omega_0))}$$

Let $H(j\omega_0) = |H(j\omega_0)| e^{j\angle H(j\omega_0)}$

$H(j\omega_0)^* = |H(j\omega_0)| e^{-j\angle H(j\omega_0)}$

$$= A |H(j\omega_0)| \cos(\omega_0 t + \angle H(j\omega_0))$$



Low pass filters

An ideal low-pass filter has frequency response

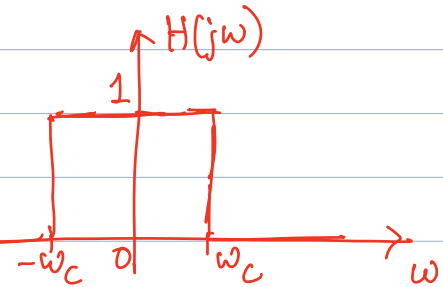
$$H(j\omega) = \begin{cases} 1, & \text{if } |\omega| \leq \omega_c \\ 0, & \text{otherwise} \end{cases}$$

Let $\omega_c = 1$.

$$x(t) = 10 \cos(0.5t) + 0.1 \cos(10t)$$

$$\Rightarrow y(t) = 10 \cos(0.5t)$$

$$|H(j\omega)| = 0$$



① How to design a filter with a given $H(j\omega)$?

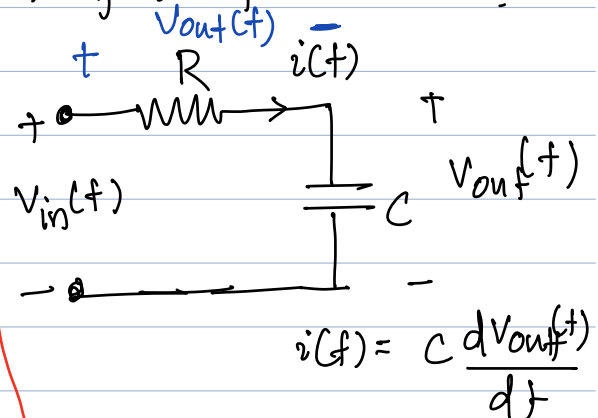
↳ analog: ✓
↳ digital

RC circuit as an approximation of low-pass filter

$$V_{in}(t) = RC \frac{dV_{out}(t)}{dt} + V_{out}(t)$$

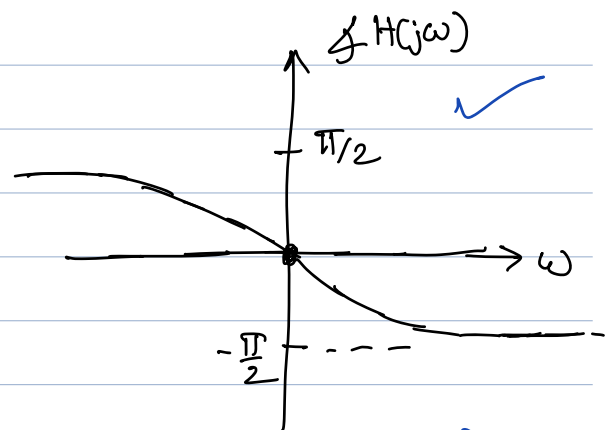
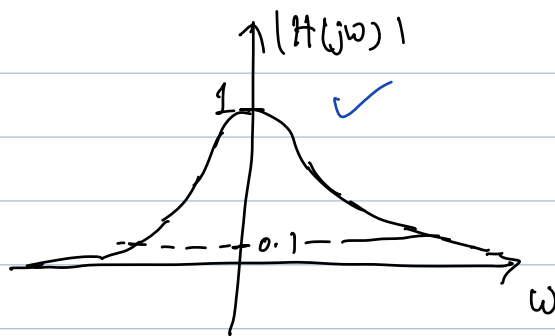
$$\Rightarrow V_{in}(j\omega) = (j\omega RC + 1)V_{out}(j\omega)$$

$$\Rightarrow H(j\omega) = \frac{1}{1 + j\omega RC}$$



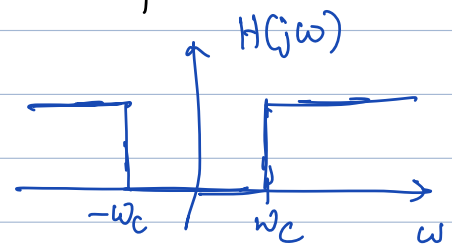
→ First order system.

$$|H(j\omega)| = \frac{1}{(1 + \omega^2 R^2 C^2)^{1/2}}, \quad \angle H(j\omega) = -\tan^{-1}(\omega RC)$$



High pass filter:

$$H(j\omega) = \begin{cases} 0, & |\omega| \leq \omega_c \\ 1, & \text{otherwise} \end{cases}$$



Consider the series RC circuit with output being the voltage across the resistor.

$$V_{in}(t) = RC \frac{dV_c(t)}{dt} + V_c(t),$$

$$V_c(t) = V_{in}(t) - V_{out}(t)$$

$$= RC \frac{d}{dt} V_{in}(t) - RC \frac{d}{dt} V_{out}(t) + V_{in}(t) - V_{out}(t)$$

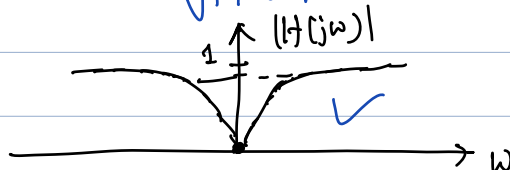
$$\Rightarrow V_{out}(t) + RC \frac{d}{dt} V_{out}(t) = RC \frac{d}{dt} V_{in}(t)$$

$$\Rightarrow (1 + j\omega RC) V_{out}(j\omega) = j\omega RC V_{in}(j\omega)$$

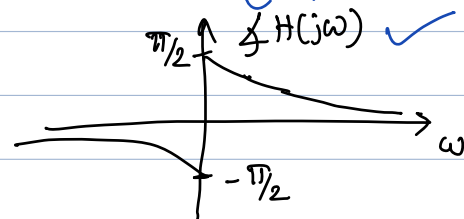
$$\Rightarrow H(j\omega) = \frac{j\omega RC}{1 + j\omega RC}$$

$$\begin{aligned} j\omega RC(1 - j\omega RC) \\ = j\omega RC + \omega^2 R^2 C^2 \end{aligned}$$

$$|H(j\omega)| = \frac{|\omega RC|}{\sqrt{1 + \omega^2 R^2 C^2}}$$

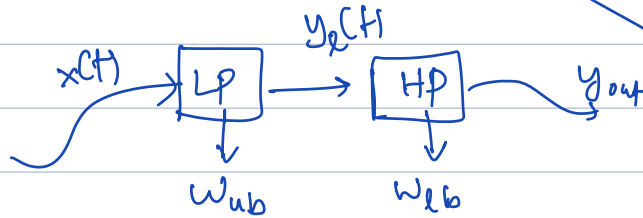
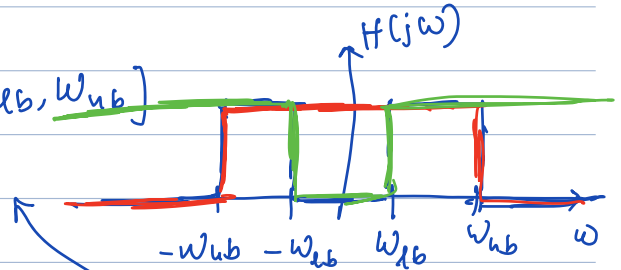


$$\angle H(j\omega) = \tan^{-1}\left(\frac{1}{\omega RC}\right)$$



Band-pass filter: Signals with frequency $\omega \in [\omega_b, \omega_h]$ reflect on the output without being affected and signals with frequency outside that range is blocked.

$$\underline{\underline{H(j\omega)}} = \begin{cases} 1, & \text{if } |\omega| \in [\omega_{\text{lb}}, \omega_{\text{ub}}] \\ 0, & \text{otherwise} \end{cases}$$



$$Y_{out}(j\omega) = X(j\omega) \underbrace{H_{lp}(j\omega) H_{hp}(j\omega)}_{H_{eff}(j\omega)}$$

$$|H_{\text{eff}}(j\omega)| = |H_{\text{lp}}(j\omega)| |H_{\text{hp}}(j\omega)| \Rightarrow \log |H_{\text{eff}}(j\omega)|$$

$$\angle H_{eff}(j\omega) = \angle H_{ep}(j\omega) + \angle H_{hp}(j\omega) = \log |H_{ep}(j\omega)| + \log |(H_{hp}(j\omega))|$$

Bode plot

Given $H(j\omega)$, its Bode plot consists of two plots.

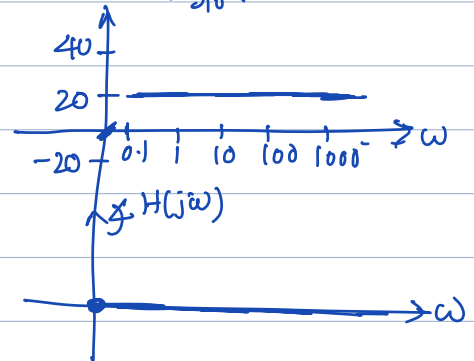
(i) $20 \log_{10} |H(j\omega)|$ vs. ω in log scale
 $\downarrow$ (dB)

(ii) $\angle H(j\omega)$ vs. ω in log-scale

Example:

(1) $H(j\omega) = 10$, $20 \log_{10} |H(j\omega)| = 20 \text{ dB}$

$\angle H(j\omega) = 0$ $\log_{10} |H(j\omega)|$



(2) $H(j\omega) = \frac{1}{(j\omega + 1)}$

$\angle H(j\omega) = -\tan^{-1}(\omega)$

$$= \begin{cases} 0 & , \omega \rightarrow 0 \\ -\pi/4 & , \omega = 1 \\ -\pi/2 & , \omega \rightarrow \infty \end{cases}$$

$\frac{(j\omega c + 1)}{(j\omega c + 1)}$

