

Problem 1. Consider convolution of two sequences $u(n)$ & $h(n)$ (both with finite support) to give $y(n)$. Suppose $u(n), h(n) = 0$ for $n < 0$.

- (a) Show that one can construct a ‘Toeplitz Matrix T ’ using entries of h such that

$$\begin{bmatrix} y(0) \\ y(1) \\ \vdots \end{bmatrix} = T \begin{bmatrix} y(0) \\ y(1) \\ \vdots \end{bmatrix}$$

with entries of T coming from h .

- (b) Relate support of h, u with y .
 (c) Construct polynomial $H(z), U(z)$ and relate it to $Y(z)$. Suppose the support is fixed, but h and u are changed for this fixed support. Can support of y change for different h, u , or does the support of y depend only on the supports of h and u ?

Problem 2. Consider the above problem, but with u and h sequences that are nonzero for integer values in a more general range as follows. Using all 3 methods (convolution definition, using Toeplitz matrix, and using z-transform) obtain the support of output y . Suppose support of a sequence is from s (start) to e (end), and denote support of impulse response sequence $h(k)$ as s_h to e_h , and support of input sequence $u(k)$ as s_u to e_u . Relate the supports of h, u and y in terms of s_h, e_h, s_u and e_u .

Problem 3. For continuous time and discrete time,

- (a) Check that convolution with $h(t)$ or $h(k)$ is a linear map from u to y .
 (b) Show that zero input gives zero output.
 (c) Show that this map is time-invariant also.

Problem 4. Find the impulse response for the difference equation:

$$y(k) = y(k-1) + u(k) \quad (\text{causal system})$$

Does the impulse response satisfy $\sum_{k=-\infty}^{\infty} |h(k)| < \infty$?

Problem 5. (a) Describe two (different) sequences of functions f_n that converges to the δ_c distribution

- (b) Show that $\int_{-\infty}^{\infty} f_n(t)\phi(t)dt \rightarrow \phi(0)$. (ϕ is any function)
 (c) Are the functions f_i in \mathcal{L}^2 ?

Problem 6. Show that if $f(t)$ is real-valued and an even function, then $\hat{f}(jw)$ is a real and even function of w . Check if for $f(x)$ an even and real function of x , whether Fourier transform and inverse transform gives same outcome.

Problem 7. Consider two discrete time systems

$$\begin{aligned}y_1(n) &= u(n) + u(n-1) \\ y_2(n) &= u(n) - u(n-1)\end{aligned}$$

Which do you call low pass filter, which one is high pass filter?

Problem 8. (a) Check if the δ_c is in \mathcal{L}^1 ?

(b) Is δ_c a function?

(c) Consider the sequences of function f_n that converge to the δ_c . What do their Fourier transform sequence (\hat{f}_n) converge to?

Problem 9. Consider following sets of continuous time functions:

- a) F_c (compact support), b) F_+ Support in $\mathbb{R} = [0 \infty)$,
c) F_- Support in $\mathbb{R} = (-\infty 0]$, d) F support in \mathbb{R} .

One can choose two functions in how many different ways? (At most 4×4 ways.)

(a) Which of these choices give convolution that is always well defined?

(b) Show that $f_1 * f_2 = f_2 * f_1$. ($*$ \equiv convolution)

Problem 10. Show that $\mathcal{F}(f_1 * f_2) = \hat{f}_1 \cdot \hat{f}_2$, whenever convolution and Fourier transform are defined.