

1. Consider the system  $y[n] = x[n+1] - 2x[n] + x[n-1]$

- a. Is it linear?

$$\begin{aligned} \text{let } y_1[n] &= x_1[n+1] - 2x_1[n] + x_1[n-1] \\ \text{then let } x_2[n] &= a x_1[n] \\ y_2[n] &= x_2[n+1] - 2x_2[n] + x_2[n-1] \\ &= a x_1[n+1] - 2a x_1[n] + a x_1[n-1] \\ &= a \{ x_1[n+1] - 2x_1[n] + x_1[n-1] \} \\ &= a y_1[n] \\ &\rightarrow \text{scales} \end{aligned}$$

Similarly, let  $x_1[n]$  cause  $y_1[n]$ , and  $x_2[n]$  cause  $y_2[n]$ . Then the output  $y_3[n]$  to  $x_3[n] = x_1[n] + x_2[n]$  is

$$\begin{aligned} y_3[n] &= \{ x_1[n+1] + x_2[n+1] \} - 2 \{ x_1[n] + x_2[n] \} + \{ x_1[n-1] + x_2[n-1] \} \\ &= \{ x_1[n+1] + 2x_1[n] + x_1[n-1] \} + \{ x_2[n+1] + 2x_2[n] + x_2[n-1] \} \\ &= y_1[n] + y_2[n] \\ &\rightarrow \text{obeys superposition} \end{aligned}$$

Since both scales and obeys superposition,  $\rightarrow$  **linear**

- b. Is it time-invariant?

**Yes;** sample  $n$  is not an explicit argument

2. Consider a moving average filter of length 3 and the input signal  $x[n] = \delta[n] + 3\delta[n-1] - 4\delta[n-2]$ .

- a. Find  $y[0]$ ,  $y[1]$ ,  $y[2]$ ,  $y[3]$ ,  $y[4]$  (i.e. evaluate to 5 numbers)

$$y[0] = \{ x[0] + x[-1] + x[-2] \} / 3 = \{ 1 + 0 + 0 \} / 3 = 1/3. \text{ Similarly,}$$

$$\mathbf{y[n] = [1/3 \ 4/3 \ 0 \ -1/3 \ -4/3]}$$

↑

- b. Find the energy in  $x[n]$

$$1^2 + 3^2 + (-4)^2 = \mathbf{26}$$

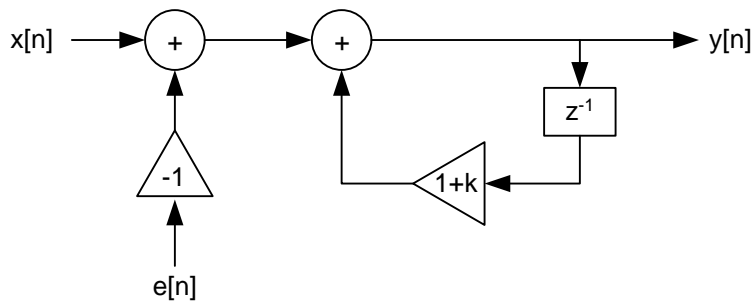
- c. Find the energy in  $y[n]$

$$\text{Similarly to above, } 1/9 + 16/9 + 1/9 + 16/9 = \mathbf{34/9 \approx 3.77}$$

- d. Does this example suggest the system is lossless? Passive? (Note: To prove the system is lossless or passive you must prove it is so for all possible inputs – I am asking only for this specific input).

For this example it appears **passive, but not lossless**

3. A model of your savings account  $y[n]$  at month  $n$  may look as follows



where  $x[n]$  is your monthly income

$e[n]$  are your monthly expenses

$k[n]$  is your monthly interest rate on your savings account (e.g. 0.01 for 1%)

- a. If  $e[n]$  is 2500  $u[n]$  then is the system linear? Causal? Shift-invariant?

**Not linear** (a zero input does not give a zero output (you may not have a job or income, but you still have expenses and the bank account will decline))

**Causal** (future values of the bank account depend only on current and past values of income and the bank account)

**Shift invariant** (the same rules apply whether you are analyzing your own savings or your children's savings accounts when they graduate from VMI).

- b. If  $x[n]$  is 4000  $u[n]$ ,  $e[n] = 2500 u[n]$ , and  $k$  is 0.01 (i.e. 12% annual interest), calculate how much your savings account will hold after 10 years (i.e.  $y[120]$ ). You may find writing a quick program in Matlab much faster than calculating it by hand, or you may be able to derive an explicit mathematical relationship.

Matlab:

$N=120$ ;

$k=0.01$ ;

$x = 4000$ ;

$e = 2500$ ;

$y(1) = 4000-2500$ ;

for  $i=2:N$

$y(i) = x - e + y(i-1) * (1+k)$ ;

end

**$y[120] = \$345,058.03$  (!)**

- c. Use Matlab to stem plot the impulse response for the first year given the above values for  $k$  if  $e[n] = 0$ .

$N=12$ ;

$k=0.01$ ;

$y(1) = 1$ ;

for  $i=2:N$

$y(i) = y(i-1) * (1+k)$ ;

end

stem(0:11,y)

