

Contents

<i>Preface</i>	xv
<i>Acknowledgements</i>	xviii
<i>List of Symbols and Abbreviations</i>	xx

Chapter 1 : Introduction to Signals and Systems

1.1	Signal	1. 1
1.1.1	Continuous Time Signal	1. 2
1.1.2	Discrete Time Signal	1. 2
1.1.3	Digital Signal	1. 3
1.2	System	1. 3
1.2.1	Continuous Time System	1. 3
1.2.2	Discrete Time System	1. 4
1.3	Frequency Domain Analysis of Continuous Time Signals and Systems	1. 5
1.4	Frequency Domain Analysis of Discrete Time Signals and Systems	1. 6
1.5	Importance of Signals and Systems	1. 7
1.6	Use of MATLAB in Signals and Systems	1. 8

Chapter 2 : Continuous Time Signals and Systems

2.1	Introduction	2. 1
2.2	Standard Continuous Time Signals	2. 1
2.3	Classification of Continuous Time Signals	2. 6
2.3.1	Deterministic and Nondeterministic Signals	2. 6
2.3.2	Periodic and Nonperiodic Signals	2. 6
2.3.3	Symmetric (Even) and Antisymmetric (Odd) Signals	2. 11
2.3.4	Energy and Power Signals	2. 13
2.3.5	Causal, Noncausal and Anticausal Signals	2. 15
2.4	Mathematical Operations on Continuous Time Signals	2. 16
2.4.1	Scaling of Continuous Time Signals	2. 16
2.4.2	Folding (Reflection or Transpose) of Continuous Time Signals	2. 18
2.4.3	Time Shifting of Continuous Time Signals	2. 18
2.4.4	Addition of Continuous Time Signals	2. 20
2.4.5	Multiplication of Continuous Time Signals	2. 20
2.4.6	Differentiation and Integration of Continuous Time Signals	2. 21
2.5	Impulse Signal	2. 24
2.5.1	Properties of Impulse Signal	2. 25
2.5.2	Representation of Continuous Time Signal as Integral of Impulses	2. 27
2.6	Continuous Time System	2. 29
2.6.1	Mathematical Equation Governing LTI Continuous Time System	2. 29
2.6.2	Block Diagram and Signal Flow Graph Representation of LTI Continuous Time System	2. 31

2.7	Response of LTI Continuous Time System in Time Domain	2. 34
2.7.1	Homogeneous Solution	2. 35
2.7.2	Particular Solution	2. 36
2.7.3	Zero-input and Zero-state Response	2. 36
2.7.4	Total Response	2. 37
2.8	Classification of Continuous Time Systems	2. 43
2.8.1	Static and Dynamic Systems	2. 43
2.8.2	Time Invariant and Time Variant Systems	2. 43
2.8.3	Linear and Nonlinear Systems	2. 47
2.8.4	Causal and Noncausal Systems	2. 51
2.8.5	Stable and Unstable Systems	2. 54
2.8.6	Feedback and Nonfeedback Systems	2. 59
2.9	Convolution of Continuous Time Signals	2. 59
2.9.1	Response of LTI Continuous Time System using Convolution	2. 59
2.9.2	Properties of Convolution	2. 60
2.9.3	Interconnections of Continuous Time Systems	2. 62
2.9.4	Procedure to Perform Convolution	2. 64
2.9.5	Unit Step Response using Convolution	2. 65
2.10	Inverse System and Deconvolution	2. 76
2.11	Summary of Important Concepts	2. 77
2.12	Short Questions and Answers	2. 78
2.13	MATLAB Programs	2. 84
2.14	Exercises	2. 94

Chapter 3 : Laplace Transform

3.1	Introduction	3. 1
3.2	Region of Convergence	3. 4
3.3	Properties and Theorems of Laplace Transform	3. 18
3.4	Poles and Zeros of Rational Function of s	3. 33
3.4.1	Representation of Poles and Zeros in s-plane	3. 34
3.4.2	ROC of Rational Function of s	3. 35
3.4.3	Properties of ROC	3. 37
3.5	Inverse Laplace Transform	3. 38
3.5.1	Inverse Laplace Transform by Partial Fraction Expansion Method	3. 39
3.5.2	Inverse Laplace Transform using Convolution Theorem	3. 44
3.6	Analysis of LTI Continuous Time System using Laplace Transform	3. 48
3.6.1	Transfer Function of LTI Continuous Time System	3. 48
3.6.2	Impulse Response and Transfer Function	3. 48
3.6.3	Response of LTI Continuous Time System using Laplace Transform	3. 49
3.6.4	Convolution and Deconvolution using Laplace Transform	3. 50
3.6.5	Stability in s-Domain	3. 51
3.7	Structures for Realization of LTI Continuous Time Systems in s-domain	3. 79
3.7.1	Direct Form-I Structure	3. 80

3.7.2	Direct Form-II Structure	3. 81	
3.7.3	Cascade Structure	3. 84	
3.7.4	Parallel Structure	3. 85	
3.8	Summary of Important Concepts		3. 96
3.9	Short Questions and Answers		3. 97
3.10	MATLAB Programs		3.101
3.11	Exercises		3.107

Chapter 4 : Fourier Series and Fourier Transform of Continuous Time Signals

4.1	Introduction		4. 1
4.2	Trigonometric Form of Fourier Series		4. 1
4.2.1	Definition of Trigonometric Form of Fourier Series	4. 1	
4.2.2	Conditions for Existence of Fourier Series	4. 2	
4.2.3	Derivation of Equations for a_0 , a_n and b_n	4. 2	
4.3	Exponential Form of Fourier Series		4. 5
4.3.1	Definition of Exponential Form of Fourier Series	4. 5	
4.3.2	Negative Frequency	4. 5	
4.3.3	Derivation of Equation for c_n	4. 6	
4.3.4	Relation Between Fourier Coefficients of Trigonometric and Exponential Form	4. 6	
4.3.5	Frequency Spectrum (or Line Spectrum) of Periodic Continuous Time Signals	4. 7	
4.4	Fourier Coefficients of Signals with Symmetry		4. 9
4.4.1	Even Symmetry	4. 9	
4.4.2	Odd Symmetry	4. 11	
4.4.3	Half Wave Symmetry (or Alternation Symmetry)	4. 14	
4.4.4	Quarter Wave Symmetry	4. 15	
4.5	Properties of Fourier Series		4. 15
4.6	Diminishing of Fourier Coefficients		4. 17
4.7	Gibbs Phenomenon		4. 18
4.8	Solved Problems in Fourier Series		4. 19
4.9	Fourier Transform		4. 41
4.9.1	Development of Fourier Transform from Fourier Series	4. 41	
4.9.2	Frequency Spectrum using Fourier Transform	4. 43	
4.10	Properties of Fourier Transform		4. 44
4.11	Fourier Transform of Some Important Signals		4. 53
4.12	Fourier Transform of a Periodic Signal		4. 65
4.13	Analysis of LTI Continuous Time System Using Fourier Transform		4. 65
4.13.1	Transfer Function of LTI Continuous Time System in Frequency Domain	4. 65	
4.13.2	Response of LTI Continuous Time System Using Fourier Transform	4. 67	
4.13.3	Frequency Response of LTI Continuous Time System	4. 67	
4.14	Relation Between Fourier and Laplace Transform		4. 69
4.15	Solved Problems in Fourier Transform		4. 71
4.16	Summary of Important Concepts		4. 80
4.17	Short Questions and Answers		4. 81

4.18	MATLAB Programs	4. 88
4.19	Exercises	4. 92

Chapter 5 : State Space Analysis of Continuous Time Systems

5.1	Introduction	5. 1
5.2	State Model of a Continuous Time System	5. 1
5.3	State Model of a Continuous Time System from Direct Form-II Structure	5. 4
5.4	Transfer Function of a Continuous Time System from State Model	5. 6
5.5	Solution of State Equations and Response of Continuous Time System	5. 6
5.6	Solved Problems in State Space Analysis	5. 8
5.7	Summary of Important Concepts	5. 16
5.8	Short Questions and Answers	5. 16
5.9	MATLAB Programs	5. 19
5.10	Exercises	5. 20

Chapter 6 : Discrete Time Signals and Systems

6.1	Discrete and Digital Signals	6. 1
	6.1.1 Generation of Discrete Signals	6. 1
	6.1.2 Representation of Discrete Time Signals	6. 2
6.2	Standard Discrete Time Signals	6. 3
6.3	Sampling of Continuous Time (Analog) Signals	6. 6
	6.3.1 Sampling and Aliasing	6. 7
6.4	Classifications of Discrete Time Signals	6. 10
	6.4.1 Deterministic and Nondeterministic Signals	6. 10
	6.4.2 Periodic and Aperiodic Signals	6. 10
	6.4.3 Symmetric (Even) and Antisymmetric (Odd) Signals	6. 12
	6.4.4 Energy and Power Signals	6. 14
	6.4.5 Causal, Noncausal and Anticausal Signals	6. 16
6.5	Mathematical Operations on Discrete Time Signals	6. 17
	6.5.1 Scaling of Discrete Time Signals	6. 17
	6.5.2 Folding (Reflection or Transpose) of Discrete Time Signals	6. 18
	6.5.3 Time Shifting of Discrete Time Signals	6. 18
	6.5.4 Addition of Discrete Time Signals	6. 19
	6.5.5 Multiplication of Discrete Time Signals	6. 19
6.6	Discrete Time System	6. 20
	6.6.1 Mathematical Equation Governing Discrete Time System	6. 20
	6.6.2 Block Diagram and Signal Flow Graph Representation of Discrete Time System	6. 22
6.7	Response of LTI Discrete Time System in Time Domain	6. 25
	6.7.1 Zero-Input Response or Homogeneous Solution	6. 25
	6.7.2 Particular Solution	6. 26
	6.7.3 Zero-State Response	6. 27
	6.7.4 Total Response	6. 27

6.8	Classifications of Discrete Time Systems	6. 32
	6.8.1 Static and Dynamic Systems 6. 32	
	6.8.2 Time Invariant and Time Variant Systems 6. 32	
	6.8.3 Linear and Nonlinear Systems 6. 35	
	6.8.4 Causal and Noncausal Systems 6. 41	
	6.8.5 Stable and Unstable Systems 6. 43	
	6.8.6 FIR and IIR Systems 6. 45	
	6.8.7 Recursive and Nonrecursive Systems 6. 45	
6.9	Discrete or Linear Convolution	6. 46
	6.9.1 Representation of Discrete Time Signal as Summation of Impulses 6. 47	
	6.9.2 Response of LTI Discrete Time System using Discrete Convolution 6. 48	
	6.9.3 Properties of Linear Convolution 6. 49	
	6.9.4 Interconnections of Discrete Time Systems 6. 51	
	6.9.5 Methods of Performing Linear Convolution 6. 56	
6.10	Circular Convolution	6. 63
	6.10.1 Circular Representation and Circular Shift of Discrete Time Signal 6. 63	
	6.10.2 Circular Symmetrics of Discrete Time Signal 6. 65	
	6.10.3 Definition of Circular Convolution 6. 66	
	6.10.4 Procedure for Evaluating Circular Convolution 6. 67	
	6.10.5 Linear Convolution via Circular Convolution 6. 68	
	6.10.6 Methods of Computing Circular Convolution 6. 68	
6.11	Sectioned Convolution	6. 78
	6.11.1 Overlap Add Method 6. 78	
	6.11.2 Overlap Save Method 6. 79	
6.12	Inverse System and Deconvolution	6. 92
	6.12.1 Inverse System 6. 92	
	6.12.2 Deconvolution 6. 93	
6.13	Correlation, Crosscorrelation and Autocorrelation	6. 95
	6.13.1 Procedure for Evaluating Correlation 6. 96	
6.14	Circular Correlation	6.104
	6.14.1 Procedure for Evaluating Circular Correlation 6.105	
	6.14.2 Methods of Computing Circular Correlation 6.105	
6.15	Summary of Important Concepts	6.110
6.16	Short Questions and Answers	6.111
6.17	MATLAB Programs	6.115
6.18	Exercises	6.119

Chapter 7: Z - Transform

7.1	Introduction	7. 1
7.2	Region of Convergence	7. 3
7.3	Properties of Z-Transform	7. 11
7.4	Poles and Zeros of Rational Function of z	7. 27
	7.4.1 Representation of Poles and Zeros in z-plane 7. 28	

7.4.2	ROC of Rational Function of z	7. 29
7.4.3	Properties of ROC	7. 30
7.5	Inverse \mathbf{Z} -Transform	7. 31
7.5.1	Inverse \mathbf{Z} -Transform by Contour Integration or Residue Method	7. 31
7.5.2	Inverse \mathbf{Z} -Transform by Partial Fraction Expansion Method	7. 32
7.5.3	Inverse \mathbf{Z} -Transform by Power Series Expansion Method	7. 35
7.6	Analysis of LTI Discrete Time System Using \mathbf{Z} -Transform	7. 47
7.6.1	Transfer Function of LTI Discrete Time System	7. 47
7.6.2	Impulse Response and Transfer Function	7. 48
7.6.3	Response of LTI Discrete Time System Using \mathbf{Z} -Transform	7. 49
7.6.4	Convolution and Deconvolution Using \mathbf{Z} -Transform	7. 50
7.6.5	Stability in z -Domain	7. 51
7.7	Relation Between Laplace Transform and \mathbf{Z} -Transform	7. 56
7.7.1	Impulse Train Sampling of Continuous Time Signal	7. 56
7.7.2	Transformation from Laplace Transform to \mathbf{Z} -Transform	7. 56
7.7.3	Relation Between s -Plane and z -Plane	7. 57
7.8	Structures for Realization of LTI Discrete Time Systems in z -Domain	7. 59
7.9	Summary of Important Concepts	7. 72
7.10	Short Questions and Answers	7. 73
7.11	MATLAB Programs	7. 79
7.12	Exercises	7. 84

Chapter 8 : Fourier Series and Fourier Transform of Discrete Time Signals

8.1	Introduction	8. 1
8.2	Fourier Series of Discrete Time Signals (Discrete Time Fourier Series)	8. 1
8.2.1	Frequency Spectrum of Periodic Discrete Time Signals	8. 3
8.2.2	Properties of Discrete Time Fourier Series	8. 4
8.3	Fourier Transform of Discrete Time Signals (Discrete Time Fourier Transform)	8. 9
8.3.1	Development of Discrete Time Fourier Transform from Discrete Time Fourier Series	8. 9
8.3.2	Definition of Discrete Time Fourier Transform	8. 10
8.3.3	Frequency Spectrum of Discrete Time Signal	8. 11
8.3.4	Inverse Discrete Time Fourier Transform	8. 11
8.3.5	Comparison of Fourier Transform of Discrete and Continuous Time Signals	8. 12
8.4	Properties of Discrete Time Fourier Transform	8. 12
8.5	Discrete Time Fourier Transform of Periodic Discrete Time Signals	8. 20
8.6	Analysis of LTI Discrete Time System Using Discrete Time Fourier Transform	8. 22
8.6.1	Transfer Function of LTI Discrete Time System in Frequency Domain	8. 22
8.6.2	Response of LTI Discrete Time System Using Discrete Time Fourier Transform	8. 23
8.6.3	Frequency Response of LTI Discrete Time System	8. 23
8.6.4	Frequency Response of First Order Discrete Time System	8. 25
8.6.5	Frequency Response of Second Order Discrete Time System	8. 31

8.7	Aliasing in Frequency Spectrum Due to Sampling	8. 36
	8.7.1 Signal Reconstruction (Recovery of Continuous Time Signal)	8. 38
	8.7.2 Sampling of Bandpass Signal	8. 39
8.8	Relation Between \mathbf{z} -Transform and Discrete Time Fourier Transform	8. 40
8.9	Summary of Important Concepts	8. 62
8.10	Short Questions and Answers	8. 63
8.11	MATLAB Programs	8. 68
8.12	Exercises	8. 73

Chapter 9 : Discrete Fourier Transform (DFT) and Fast Fourier Transform (FFT)

9.1	Introduction	9. 1
9.2	Discrete Fourier Transform (DFT) of Discrete Time Signal	9. 1
	9.2.1 Development of DFT from DTFT	9. 1
	9.2.2 Definition of Discrete Fourier Transform (DFT)	9. 2
	9.2.3 Frequency Spectrum Using DFT	9. 2
	9.2.4 Inverse DFT	9. 3
9.3	Properties of DFT	9. 4
9.4	Relation Between DFT and \mathbf{z} -Transform	9. 10
9.5	Analysis of LTI Discrete Time Systems Using DFT	9. 10
9.6	Fast Fourier Transform (FFT)	9. 19
9.7	Decimation In Time (DIT) Radix-2 FFT	9. 21
	9.7.1 8-Point DFT Using Radix-2 DIT FFT	9. 23
	9.7.2 Flow Graph for 8-Point DIT Radix-2 FFT	9. 27
9.8	Decimation In Frequency (DIF) Radix-2 FFT	9. 29
	9.8.1 8-Point DFT Using Radix-2 DIF FFT	9. 32
	9.8.2 Flow Graph for 8-Point DIF Radix-2 FFT	9. 34
	9.8.3 Comparison of DIT and DIF Radix-2 FFT	9. 37
9.9	Computation of Inverse DFT Using FFT	9. 37
9.10	Summary of Important Concepts	9. 56
9.11	Short Questions and Answers	9. 57
9.12	MATLAB Programs	9. 60
9.13	Exercises	9. 65

Chapter 10 : Structures for Realization of IIR and FIR Systems

10.1	Introduction	10. 1
10.2	Discrete Time IIR and FIR Systems	10. 1
	10.2.1 Discrete Time IIR System	10. 1
	10.2.2 Discrete Time FIR System	10. 2
10.3	Structures for Realization of IIR Systems	10. 3
	10.3.1 Direct Form-I Structure of IIR System	10. 4
	10.3.2 Direct Form-II Structure of IIR System	10. 5

10.3.3	Cascade Form Realization of IIR System	10. 8	
10.3.4	Parallel Form Realization of IIR System	10. 8	
10.4	Structures for Realization of FIR Systems		10. 29
10.4.1	Direct Form Realization of FIR System	10. 30	
10.4.2	Cascade Form Realization of FIR System	10. 30	
10.4.3	Linear Phase Realization of FIR System	10. 31	
10.5	Summary of Important Concepts		10. 37
10.6	Short Questions and Answers		10. 38
10.7	Exercises		10. 40

Chapter 11 : State Space Analysis of Discrete Time Systems

11.1	Introduction		11. 1
11.2	State Model of Discrete Time Systems		11. 1
11.3	State Model of a Discrete Time System from Direct Form-II Structure		11. 4
11.4	Transfer Function of a Discrete Time System from State Model		11. 5
11.5	Solution of State Equations and Response of Discrete Time System		11. 6
11.6	Solved Problems in State Space Analysis of Discrete Time System		11. 8
11.7	Summary of Important Concepts		11. 14
11.8	Short Questions and Answers		11. 14
11.9	MATLAB Programs		11. 17
11.10	Exercises		11. 19
<i>Appendix 1 Important Mathematical Relations</i>			<i>A. 1</i>
<i>Appendix 2 MATLAB Commands and Functions</i>			<i>A. 5</i>
<i>Appendix 3 Summary of Various Standard Transform Pairs</i>			<i>A. 11</i>
<i>Appendix 4 Summary of Properties of Various Transforms</i>			<i>A. 17</i>
<i>Index</i>			<i>I. 1</i>