

- Signal Classifications
- the complex exponential.

* Signal Classification

Recall from Lecture 2 that signals are modeled as functions $f: A \rightarrow B$ for sets A (domain) and B (co-domain).

The range of a function is the actual set of values it can take on.

$$\text{e.g. } f: \mathbb{R} \rightarrow \mathbb{R} \quad f(t) = e^t$$

$\forall t$ this is positive so the range is \mathbb{R}^+

- If a signal has a range that is bounded to some subset, then we say the signal is Bounded.

e.g. e^t is unbounded $\sin(t)$ is bounded

This distinction will be important when we talk about stability of systems.

- if a signal is zero outside some finite range it is time-limited.
- If the domain of the function is \mathbb{R} we call this a continuous-time signal, $f(t)$

- If the domain of the function is \mathbb{Z} , the integers, we call this a discrete-time signal, $f[n]$

- If the range is a subset of \mathbb{R} we call this an analog signal.

- If the range is a subset of \mathbb{Z} we call this a digital signal.

- Signals for which $f(t+T) = f(t) \quad \forall t, T \in \mathbb{R}$
 $f[n-M] = f[n] \quad \forall n, M \in \mathbb{Z}$

We say the signal is periodic. Otherwise it is a periodic/non-periodic.

Let $T = nT_0$ for some $T_0 \in \mathbb{R}$ and $n \in \mathbb{Z}^+$

then T_0 is the Fundamental Period

$$\text{Example: } x(t) = \sin\left(\frac{2\pi}{T_0} t\right)$$

$f_0 = \frac{1}{T_0}$ is the frequency $\omega_0 = 2\pi f_0 = \frac{2\pi}{T_0}$ is frequency
radian/sec.



- Signals for which the Energy is finite are Energy signals
- Signals with finite, non-zero power are called Power Signals.

N → Signals may be Energy, Power or Neither

DEMO

- Power signals need not be periodic, but periodic signals who are bounded are power signals.
- All practical signals are energy signals, however for some kinds of analysis it is convenient (and accurate) to model them as power signals.

- Signals whose function is deterministic are said to be deterministic.
- Signals described by random/stochastic variables are random/stochastic signals.
 - The course only treats deterministic signals, however stochastic signals play an important role in more advanced signals & systems. See e.g. ECE 5604

Let's try some examples: $t \in \mathbb{R}$ $n \in \mathbb{Z}$

function Bounded? CT/DT? A/D? periodic? E/P? D/S?

$$e^{-t} u(t)$$

$$t u(t)$$

$$e^{j\pi t}$$

$$\sin(3n)$$

$$e^{t^2}$$

$$\frac{1}{t} u(t)$$

$$e^t v(-t)$$

$$\frac{1}{n} + \frac{1}{n^2}$$



* The most important signal in this course is the complex exponential

$$x(t) = e^{st} \quad \text{where } e \text{ is Euler's number}$$

$$s \in \mathbb{C}$$

$$e \approx 2.72$$

$$s = \sigma + j\omega \quad a, \omega \in \mathbb{R}$$

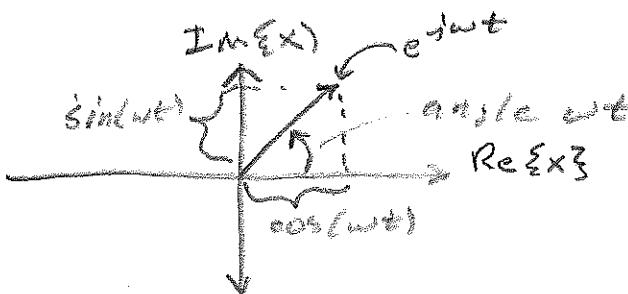
$$e = \sum_{n=0}^{\infty} \frac{1}{n!} = \frac{1}{1} + \frac{1}{1} + \frac{1}{2} + \frac{1}{6} + \dots$$

- we can split e^{st} into $e^{\sigma t} e^{j\omega t}$

- and use Euler's identity $e^{j\omega t} = \cos(\omega t) + j \sin(\omega t)$

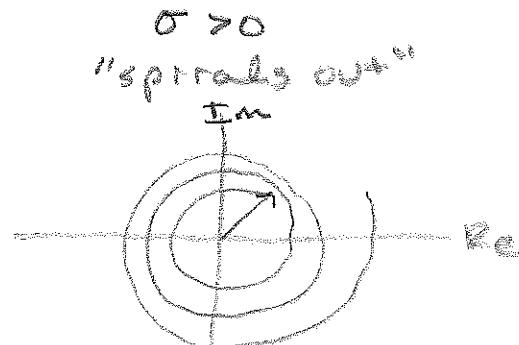
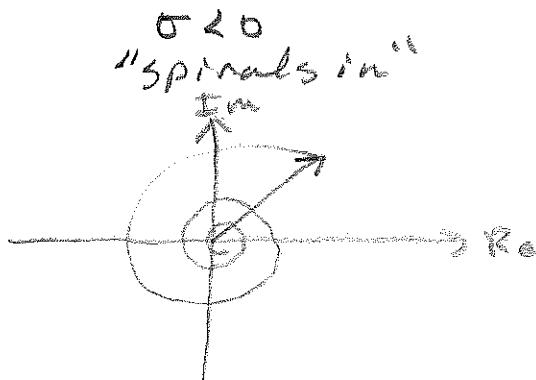
- when $\sigma = 0$ we call this a rotating unit phase

this vector rotates as t increases.



See problem
in PSO

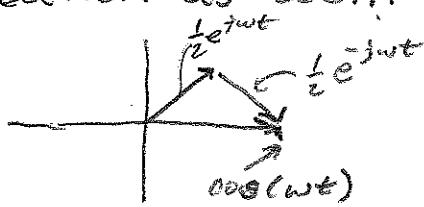
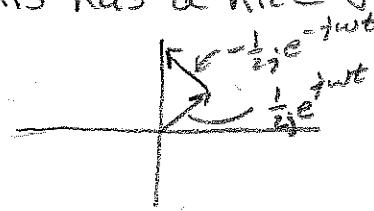
- when $\sigma \neq 0$ the magnitude of the vector also changes with time.



- Another pair of relations that is instructive is

$$\sin(\omega t) = \frac{e^{j\omega t} - e^{-j\omega t}}{2j} \quad \cos(\omega t) = \frac{e^{j\omega t} + e^{-j\omega t}}{2}$$

This has a nice visualization as well. [DEMO]



* Why is e^{st} so important?

Recall from linear algebra, given a vector $x \in \mathbb{R}^n$ and a square matrix $A (n \times n)$

$T(x) = Ax$ defines a linear transformation.

There exist special vectors v_i $i=1..n$ such that

$$Av_i = \lambda_i v_i \quad \text{the eigenvectors with the associated eigenvalues } \lambda_i$$

This is important because we can use the v_i as a convenient basis,

$$x = \sum_{i=1}^n a_i v_i$$

$$\text{then } Ax \text{ becomes } \sum_{i=1}^n \lambda_i a_i v_i$$

multiplication

Similarly it will turn out for the systems of interest to use in this course

Let $x(t)$ be a signal

$T\{x(t)\}$ is the transformation (Linear Time Inv.)

the signal $v(t) = e^{-st}$ $s = \sigma + j\omega$ is the eigenfunction for the system T .

If we can write $x(t)$ in this basis it simplifies the analysis.

$$H(s) = \int h(t) e^{-st} dt$$

↑ 0 ↑

eigenvalues — Eigenfunction.

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

↑ 0 ↑

basis coordinates — Eigenfunction.

$T\{x(t)\}$

becomes
 $H(s)x(s)$

this is the Laplace Transform.

