

1. (15%) Let

$$x[n] = \begin{cases} 1, & 0 \leq n \leq 9 \\ 0, & \text{elsewhere} \end{cases} \quad \text{and} \quad h[n] = \begin{cases} 1, & 0 \leq n \leq N \\ 0, & \text{elsewhere} \end{cases},$$

where $N \leq 9$ is an integer. Determine the value of N , given that $y[n] = x[n] * h[n]$ and $y[4] = 5$, $y[14] = 0$. ($y[n]$ is the convolution of $x[n]$ and $h[n]$.)

2. The differential equation

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

(a) (15%) Determine $h(t)$ by using Fourier transform of $H(j\omega)$, given that $y(t) = x(t) * h(t)$.

(b) (20%) If $x(t) = e^{-t}u(t)$, determine $y(t)$ by using Fourier transform of $Y(j\omega)$, given

$$u(t) = 1, t \geq 0; u(t) = 0, t < 0.$$

3. (25%) Given that $A = \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix}$, please compute e^A . (Hint: use Cayley-Hamilton theorem and Taylor series expansion for e^A)

4. (25%) Given a differential equation $U \frac{d}{dx}(x^2 U) = C$, where U is the dependent variable, x is the independent variable and C is a constant. The initial condition is that at $x = x_0, U = U_0$.

Please derive the solution in the form of $U^2 = U_0^2(\dots) + C(\dots)$

(Hint: use an integration factor to solve the differential equation)

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