1

**Instructions:** Show all work in your bluebook. Cell phones, laptops, calculators that do linear algebra or calculus, and other such devices are not allowed..

- 1. Statements of definitions and theorems.
  - (a) (5 pts.) The discrete signal space  $\ell^2$  and the Z-transform on  $\ell^2$ .
  - (b) (5 pts.) Linear, time-invariant filter.
  - (c) (5 pts.) Band-limited function and Nyquist rate.
  - (d) (5 pts.) The number of multiplications required for the finding the FFT of a signal of length N, where N is a power of 2.
- 2. **(15 pts.)** Find  $\mathcal{F}[e^{-|t|}]$ .
- 3. **(15 pts.)** Find  $\mathcal{F}^{-1}[\hat{f}]$ , where  $\hat{f}(\lambda) := \begin{cases} 1 & 0 \le \lambda \le \pi, \\ 0 & \lambda < 0 \text{ or } \lambda > \pi. \end{cases}$ .
- 4. **(20 pts.)** Let  $h(t) = \begin{cases} \alpha e^{-\alpha t} & t \geq 0, \\ 0 & t < 0 \end{cases}$  be the impulse response (IR) for the Butterworth filter L[f] = h \* f. Find L[f], where

$$f(t) = \begin{cases} e^{-t} \sin(3t) & 0 \le t \le 4\pi, \\ 0 & t < 0 \text{ or } t > 4\pi. \end{cases}$$

- 5. (15 pts.) Let  $S_n$  be the space of *n*-periodic sequences. If  $y \in S_n$  and if  $z \in S_n$  is defined by  $z_j = y_{j+1}$ , show that  $\hat{z}_k = w^k \hat{y}_k$ , where  $w = e^{2\pi i/n}$ .
- 6. (15 pts.) Do one of the following:
  - (a) State the Sampling Theorem and sketch a proof of it.
  - (b) State and prove the Convolution Theorem for the discrete Fourier transform.
  - (c) State and sketch a proof of the Uncertainty Principle. (You may do the case in which a=0 and  $\alpha=0$ .)

## **Integrals**

$$1. \int u dv = uv - \int v du$$

$$2. \int \frac{dt}{t} = \ln|t| + C$$

3. 
$$\int e^{at}dt = \frac{1}{a}e^{at} + C$$

4. 
$$\int t^n e^{at} dt = \frac{1}{a} t^n e^{at} - \frac{n}{a} \int t^{n-1} e^{at} dt$$

5. 
$$\int e^{at} \cos(bt) dt = \frac{e^{at}}{a^2 + b^2} (a\cos(bt) + b\sin(bt)) + C$$

6. 
$$\int e^{at} \sin(bt) dt = \frac{e^{at}}{a^2 + b^2} (a \sin(bt) - b \cos(bt)) + C$$

7. 
$$\int t \sin(t)dt = \sin(t) - t \cos(t) + C$$

8. 
$$\int t \cos(t)dt = \cos(t) + t \sin(t) + C$$

9. 
$$\int \tan(at)dt = \frac{1}{a} \ln \left| \sec(at) \right| + C$$

10. 
$$\int \cot(at)dt = \frac{1}{a}\ln|\sin(at)| + C$$

11. 
$$\int \sec(at)dt = \frac{1}{a}\ln\left|\sec(at) + \tan(at)\right| + C$$

12. 
$$\int \csc(at)dt = \frac{1}{a}\ln\left|\csc(at) - \cot(at)\right| + C$$

13. 
$$\int \frac{dt}{t^2 + a^2} = \frac{1}{a}\arctan(t/a) + C$$