

1 Signal Properties

Below are some formal signal properties that we will use. Continuous-time (CT) signals are functions from the reals, \mathfrak{R} , which take on real values; and discrete-time (DT) signals are functions from the integers \mathbb{Z} , which take on real values.

Definition A continuous time signal is **bounded** if there exists an M such that for all $t \in \mathfrak{R}$

$$|x(t)| \leq M .$$

Definition A discrete time signal is **bounded** if there exists an M such that for all $n \in \mathbb{Z}$

$$|x[n]| \leq M .$$

Definition A signal is **unbounded** if it is not bounded.

Definition A CT signal is **absolutely integrable** if

$$\int_{-\infty}^{\infty} |x(t)| < \infty$$

Definition A DT signal is **absolutely summable** if

$$\sum_{n=-\infty}^{\infty} |x[n]| < \infty$$

Definition A CT or DT signal is said to be **stable** if it is absolutely integrable or summable.

Definition A CT signal is **causal** if for all $t < 0$, $x(t) = 0$.

Definition A DT signal is **causal** if for all $n < 0$, $x[n] = 0$.

Definition A CT signal is **right-sided** if there exists a T such that for all $t < T$, $x(t) = 0$.

Definition A DT signal is **right-sided** if there exists a T such that for all $n < T$, $x[n] = 0$.

Definition A CT signal is **left-sided** if there exists a T such that for all $t > T$, $x(t) = 0$.

Definition A DT signal is **left-sided** if there exists a T such that for all $n > T$, $x[n] = 0$.

Definition A CT or DT signal is said to be **two-sided** if it is not left-sided and it is not right-sided.

2 System Properties

In general, a system is an operator that takes a function as its input and produces a function as its output. A discrete-time (DT) system has inputs and outputs that are discrete-time functions, and a continuous-time (CT) system has inputs and outputs that are continuous-time functions.

So for example, let $S[\cdot]$ denote a DT system that has DT input $x[n]$ and discrete time output $y[n]$. Then we denote this input/output relationship by

$$y[n] = S[x[n]]$$

where we emphasize that $S[\cdot]$ operates on the entire input signal $x[n]$ to produce the output signal $y[n]$.

For a CT system we use the notation

$$y(t) = S[x(t)]$$

where $x[n]$ is the CT input and $y[n]$ is the CT output.

Below are definitions for the basic properties of DT and CT systems.

2.1 Memoryless Systems

Definition A continuous time system $S[\cdot]$ is **memoryless** if for all t there exists a function $f_t(\cdot)$ with scalar input and output such that

$$y(t) = f_t(x(t))$$

where $x(t)$ and $y(t)$ are the systems input and output related by

$$y(t) = S[x(t)] .$$

Definition A discrete time system $S[\cdot]$ is **memoryless** if for all n there exists a function $f_n(\cdot)$ with scalar input and output such that

$$y[n] = f_n(x[n])$$

where $x[n]$ and $y[n]$ are the systems input and output related by

$$y[n] = S[x[n]] \text{ .}$$

Definition A system is **has memory** if it is not memoryless.

2.2 Causal System

Definition A continuous time system $S[\cdot]$ is **causal** if for all T and for all functions $x_1(t)$ and $x_2(t)$ such that for all $t \leq T$, $x_1(t) = x_2(t)$ then

$$y_1(T) = y_2(T)$$

where $x_1(t)$, $x_2(t)$ and $y_1(t)$, $y_2(t)$ are the system inputs and outputs related by

$$\begin{aligned} y_1(t) &= S[x_1(t)] \\ y_2(t) &= S[x_2(t)] \text{ .} \end{aligned}$$

Definition A discrete time system $S[\cdot]$ is **causal** if for all K and for all functions $x_1[n]$ and $x_2[n]$ such that for all $n \leq K$, $x_1[n] = x_2[n]$ then

$$y_1[K] = y_2[K]$$

where $x_1[n]$, $x_2[n]$ and $y_1[n]$, $y_2[n]$ are the system inputs and outputs related by

$$\begin{aligned} y_1[n] &= S[x_1[n]] \\ y_2[n] &= S[x_2[n]] \text{ .} \end{aligned}$$

Definition A system is **noncausal** if it is not causal.

2.3 Linearity

Definition A continuous time system $S[\cdot]$ is **linear** if for all α and for all β and for all functions $x_1(t)$ and $x_2(t)$ the following is true

$$S[\alpha x_1(t) + \beta x_2(t)] = \alpha S[x_1(t)] + \beta S[x_2(t)] \text{ .}$$

Definition A discrete time system $S[\cdot]$ is **linear** if for all α and for all β and for all functions $x_1[n]$ and $x_2[n]$ the following is true

$$S[\alpha x_1[n] + \beta x_2[n]] = \alpha S[x_1[n]] + \beta S[x_2[n]] .$$

Definition A system is **nonlinear** if it is not linear.

2.4 Time Invariance

Definition A continuous time system $S[\cdot]$ is **time invariant** if for all d and for all functions $x(t)$ and for $y(t) = S[x(t)]$ then it is always the case that

$$y(t - d) = S[x(t - d)] .$$

Definition A discrete time system $S[\cdot]$ is **time invariant** if for all integers K and for all functions $x[n]$ and for $y[n] = S[x[n]]$ then it is always the case that

$$y[n - K] = S[x[n - K]] .$$

Definition A system is **time varying** if it is not time invariant.

2.5 Stability

Definition A continuous time system $S[\cdot]$ is **bounded-input-bounded-output (BIBO) stable** if for all bounded input functions $x(t)$ the output function $y(t) = S[x(t)]$ is also bounded.

Definition A discrete time system $S[\cdot]$ is **bounded-input-bounded-output (BIBO) stable** if for all bounded input functions $x[n]$ the output function $y[n] = S[x[n]]$ is also bounded.

Definition A system is **BIBO unstable** if it is not BIBO stable.