

II Year B.Tech. – I Semester

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(23A04301) SIGNALS, SYSTEMS AND STOCHASTIC PROCESSES

Course Objectives:

- Understanding the basics of signals and systems required for ECE courses.
- To teach concepts of signals and systems and its analysis using different transform techniques.
- To provide basic understanding of random processes which is essential for the random signals and systems encountered in communications and signal Processing areas.

Course Outcomes:

- Understand the mathematical description and representation of continuous-time and discrete-time signals and systems, Also, understand the concepts of various transform techniques and Random Processes (L2)
- Apply sampling theorem to convert continuous-time signals to discrete-time signals and reconstruct back, different transform techniques to solve signals and system related problems. (L3)
- Formulate and solve engineering problems involving random processes. (L3)
- Analyze the frequency spectra of various continuous-time signals using different transform methods. (L4)
- Classify the systems based on their properties and determine the response of them. (L4)

UNIT I

Signals & Systems: Basic definitions and classification of Signals and Systems (Continuous time and discrete time), operations on signals, Concepts of Convolution and Correlation of signals, Analogy between vectors and signals-Orthogonality, mean square error,

Fourier series: Trigonometric & Exponential forms of Fourier series, Properties, Concept of discrete spectrum, Illustrative Problems.

UNIT II

Fourier Transform: Definition, Computation and properties of Fourier transform for different types of signals and systems, Inverse Fourier transform. Sampling: Sampling theorem – Graphical and analytical proof for Band Limited Signals, Reconstruction of signal from its samples, Effect of under sampling – Aliasing. Illustrative Problems.

Laplace Transform: Definition, ROC, Properties, Inverse Laplace transforms, the s-plane and BIBO stability, Transfer functions, System Response to standard signals, Solution of differential equations with initial conditions, Illustrative Problems.

UNIT III

Signal Transmission through Linear Systems: Linear system, impulse response, Response of a linear system for different input signals, linear time-invariant (LTI) system, linear time variant (LTV) system, Transfer function of a LTI system. Filter characteristics of linear systems. Distortion less transmission through a system, Signal bandwidth, System bandwidth,

Ideal LPF, HPF and BPF characteristics, Causality and Paley-Wiener criterion for physical realization, Relationship between bandwidth and rise time, Energy and Power spectral densities, Illustrative Problems.

UNIT IV

Random Processes – Temporal Characteristics: The Random Process Concept, Classification of Processes, Deterministic and Nondeterministic Processes, Distribution and Density Functions, concept of Stationarity and Statistical Independence. First-Order Stationary Processes, Second- Order and Wide-Sense Stationarity, (N-Order) and Strict Sense Stationarity, Time Averages and Ergodicity, Autocorrelation Function and Its Properties, Cross-Correlation Function and Its Properties, Covariance Functions, Gaussian Random Processes, Poisson Random Process. Random Signal, Mean and Mean-squared Value of System Response, autocorrelation Function of Response, Cross-Correlation Functions of Input and Output.

UNIT V

Random Processes – Spectral Characteristics: The Power Spectrum: Properties, Relationship between Power Spectrum and Autocorrelation Function, The Cross-Power Density Spectrum, Properties, Relationship between Cross-Power Spectrum and Cross Correlation Function. Spectral Characteristics of System Response: Power Density Spectrum of Response, Cross-Power Density Spectrums of Input and Output.

Textbooks:

1. Peyton Z. Peebles, “Probability, Random Variables & Random Signal Principles”, 4th Edition, TMH, 2002.
2. A.V. Oppenheim, A.S. Willsky and S.H. Nawab, “Signals and Systems”, 2nd Edition, PHI, 2009.

Reference Books:

1. Signals, Systems & Communications - B.P. Lathi, 2013, BSP.
2. Athanasios Papoulis and S. Unnikrishna Pillai, “Probability, Random Variables and Stochastic Processes”, 4th Edition, PHI, 2002
3. Simon Haykin and Van Veen, “Signals & Systems”, 2nd Edition, Wiley, 2005.
4. Matthew Sadiku and Warsame H. Ali, “Signals and Systems A primer with MATLAB”, CRC Press, 2016.
5. Hwei Hsu, “Schaum's Outline of Signals and Systems”, 4thEdition, TMH, 2019.