













Proof of Convolution for LTI Systems

$$\begin{aligned} x(t) &= \int_{-\infty}^{\infty} x(\lambda)\delta(t-\lambda) dt \\ y(t) &= \mathcal{H}\{x(t)\} \\ &= \mathcal{H}\{\int_{-\infty}^{\infty} x(\lambda)\delta(t-\lambda) dt\} \\ &\longrightarrow y(t) = x(t) \otimes h(t) \\ &= \int_{-\infty}^{\infty} x(\lambda) \underbrace{\mathcal{H}\{\delta(t-\lambda)\}}_{h(t-\lambda)} dt \\ y(t) &= \int_{-\infty}^{\infty} x(\lambda)h(t-\lambda) dt \end{aligned}$$

$$g(t) = \int_{-\infty}^{\infty} x(\lambda)h(t-\lambda) dt$$

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Sine Wave In, Sine Wave Out

$$A_1 \cos(2\pi ft + \phi_1) \otimes h(t) = A_2 \cos(2\pi ft + \phi_2)$$

$$\tilde{Y} = \tilde{H} \tilde{X} \quad \text{or} \quad A_y \exp(j\phi_y) = A_h A_x \exp(j[\phi_h + \phi_x])$$
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