## Massachusetts Institute of Technology Department of Electrical Engineering and Computer Science

## 6.432 STOCHASTIC PROCESSES, DETECTION AND ESTIMATION

## Recitation 7 Outline

March 17, 2004

## Linear Systems Review

- 1. Linear systems in continuous and discrete time
  - Basic definitions
  - Causality
  - Time invariance: convolution and the impulse response
- 2. Continuous time frequency response: Laplace Transform
  - Complex exponentials as eigenfunctions
  - Bilateral Laplace transform versus the Fourier transform
  - Properties: convolution, energy, symmetries
  - Domain of convergence and stability
  - Rational transfer functions and linear differential equations
  - Visualization in s-plane: poles, zeros, and the  $j\omega$ -axis
  - Inverse transforms and partial fraction expansion
- 3. Discrete time frequency response: Z Transform
  - Bilateral Z-transform versus the discrete Fourier transform
  - Analogies to continuous time properties
  - Visualization in z-plane: poles, zeros, and the unit circle