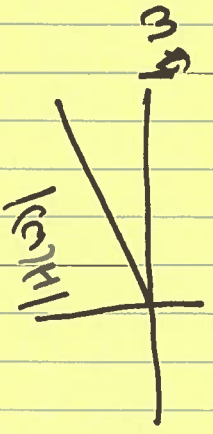


Lecture 20

Approximating a derivative:

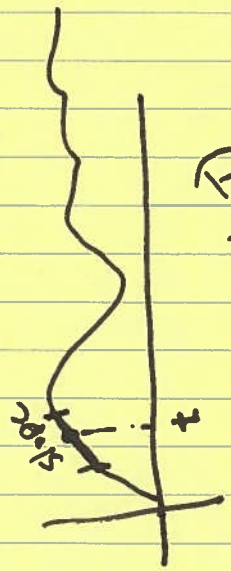


$$H(\omega) = \int_{-\infty}^{\infty} e^{-j\omega t} \delta(t) dt = 1$$

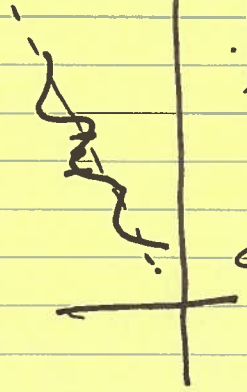


infinite!

Reasonable discrete-time approximation?



$$\frac{d}{dt} \approx \frac{x(t) - x(t-T)}{T}$$



no need to constrain ourselves to a first-order difference

$$H(s) = \frac{b}{s+a} = \frac{Y(s)}{X(s)}$$

$$Y(s) = [s+a]^{-1} X(s) = X(s) \frac{1}{s+a}$$

$$Y(s) = X(s) \left[\frac{1}{s} - \frac{1}{s+a} \right] = \frac{1}{s} X(s) - \frac{1}{s+a} X(s)$$

$$y(t) = \int_{-\infty}^{\infty} X(\omega) e^{j\omega t} d\omega - \int_{-\infty}^{\infty} X(\omega) e^{j\omega t} e^{-a t} d\omega$$