Signals and Systems



1. Standard Signals

1



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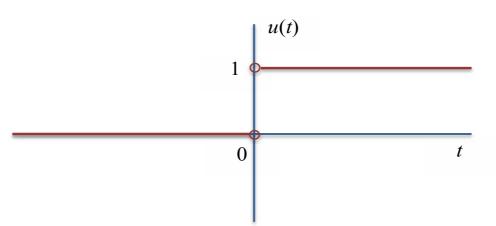
Additional exercises at the end of this lecture



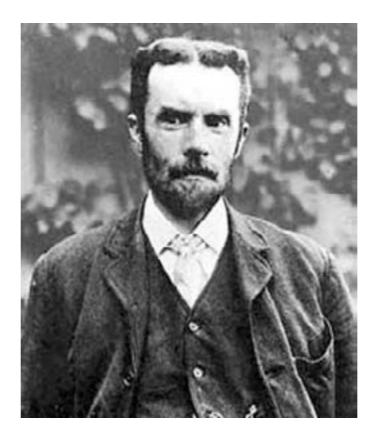
• The Heaviside unit step function

$$u(t) = \begin{cases} 0 & \text{for } t < 0\\ 1 & \text{for } t > 0 \end{cases}$$

- The step function can be used to model switch-on phenomena
- The step function u(-t) can be used to model switch-off phenomena







Oliver Heaviside Born 1850 Died 1925

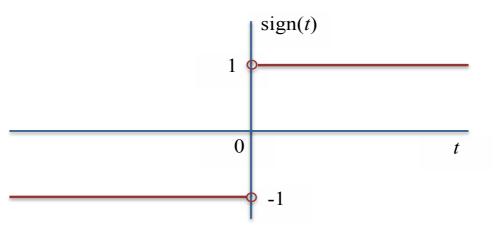


• The sign or signum function

$$\operatorname{sign}(t) = \begin{cases} -1 & \text{for } t < 0\\ 1 & \text{for } t > 0 \end{cases}$$

• The sign function in terms of unit step functions

$$sign(t) = 2u(t) - 1$$
 or $sign(t) = u(t) - u(-t)$



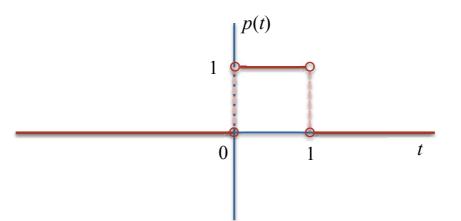


• The rectangular pulse function

$$p(t) = \begin{cases} 1 & \text{for } 0 < t < 1 \\ 0 & \text{otherwise} \end{cases}$$

• The pulse function in terms of unit step functions

$$p(t) = u(t) - u(t-1)$$



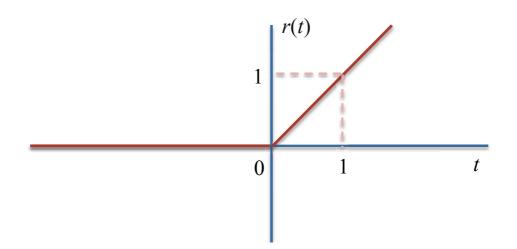


• The *ramp function*

$$r(t) = \begin{cases} t & \text{for } t > 0\\ 0 & \text{otherwise} \end{cases}$$

• The ramp function in terms of the unit step function

$$r(t) = tu(t)$$



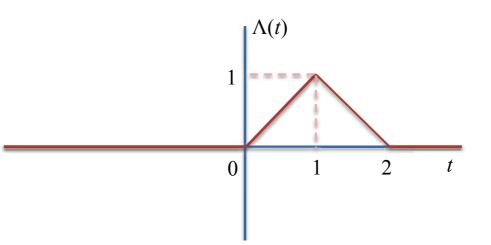


• The triangular pulse function

$$\Lambda(t) = \begin{cases} t & \text{for } 0 \le t \le 1\\ 2 - t & \text{for } 1 < t \le 2\\ 0 & \text{otherwise} \end{cases}$$

• The triangular pulse function in terms of ramp functions

$$\Lambda(t) = r(t) - 2r(t-1) + r(t-2)$$





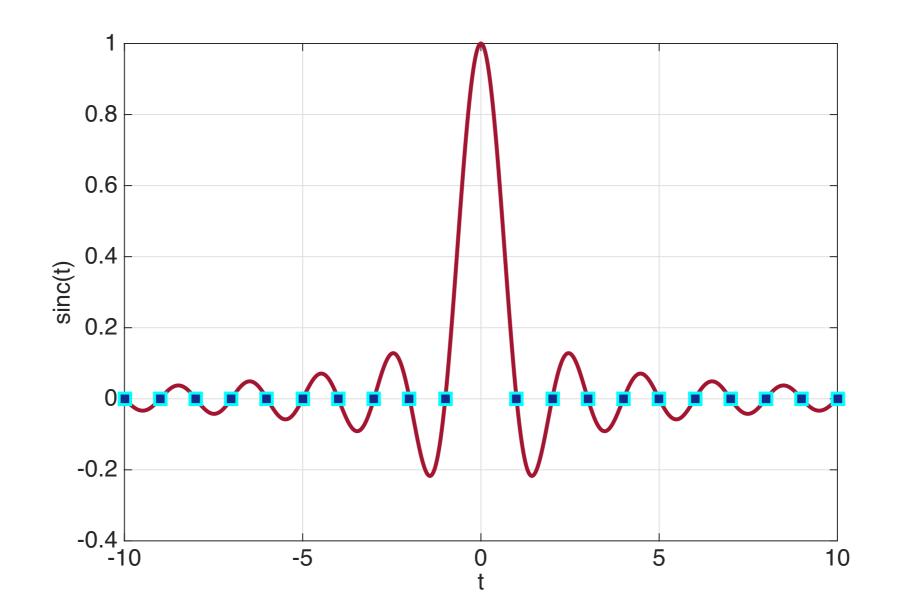
• The sinc function

$$S(t) = \operatorname{sinc}(t) = \frac{\sin(\pi t)}{\pi t}$$
 $t \in \mathbb{R}$

- Some properties:
 - S(0) = 1
 - S(n) = 0, *n* a nonzero integer
 - Integral:

$$\int_{t=-\infty}^{\infty} S(t) \, \mathrm{d}t = 1$$







Even and odd signals

• A continuous-time signal x(t) is called *even* if

$$x(-t) = x(t)$$
 for all $t \in \mathbb{R}$

• A continuous-time signal x(t) is called *odd* if

$$x(-t) = -x(t)$$
 for all $t \in \mathbb{R}$



Even and odd signals

• A signal y(t) defined on the entire *t*-axis can be written as a superposition of an even signal $y_e(t)$ and an odd signal $y_o(t)$:

$$y(t) = y_{\rm e}(t) + y_{\rm o}(t)$$

with

$$y_{e}(t) = \frac{y(t) + y(-t)}{2}$$
 and $y_{o}(t) = \frac{y(t) - y(-t)}{2}$



Energy of a continuous-time signal

• The *energy* of a continuous-time signal x(t) is defined as

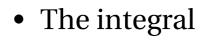
$$E_x = \int_{t=-\infty}^{\infty} |x(t)|^2 \,\mathrm{d}t$$

• A continuous-time signal *x*(*t*) is called a *finite-energy signal* or *square integrable* if its energy is finite, that is, if

$$E_x < \infty$$
 or $\int_{t=-\infty}^{\infty} |x(t)|^2 dt < \infty$



The action of a continuous-time signal



$$\int_{t=-\infty}^{\infty} |x(t)| \, \mathrm{d}t$$

is sometimes called the *action* of the continuous-time signal x(t). If the action is finite, that is, if

 $\int_{t=-\infty}^{\infty} |x(t)| \, \mathrm{d}t < \infty$

the signal is called *absolutely integrable*



The power of a continuous-time signal

• The *power* of a continuous-time signal x(t) is defined as

$$P_{x} = \lim_{T \to \infty} \frac{1}{2T} \int_{t=-T}^{T} |x(t)|^{2} dt$$

• From this definition it immediately follows that a finite-energy signal has zero power:

 $P_x = 0$ for a finite-energy signal x(t)



 A continuous-time signal x(t) is called *periodic* if there exists a T > 0 called a *period* of x(t) such that

x(t+T) = x(t) for every $t \in \mathbb{R}$

- A period of a periodic signal is not unique
- If *T* is a period, then 2T, 3T, ... are also periods of x(t)
- The smallest period *T* of x(t) is called the *fundamental period* and is denoted as T_0
- The fundamental period T_0 is unique



- Suppose we are given two periodic signals x(t) and y(t)
- Signal x(t) has a fundamental period T_0
- Signal y(t) has a fundamental period T_1



• Now consider the sum of these two periodic signals

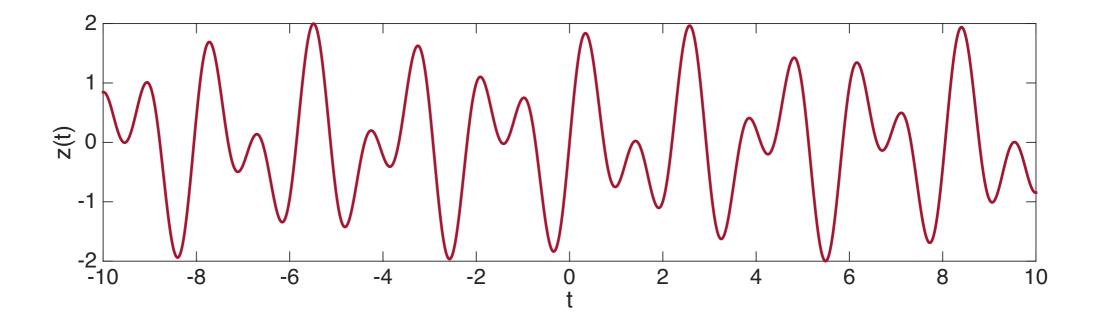
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z(t) = x(t) + y(t)
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- z(t) is periodic if $M \cdot T_1$ periods of y(t) can be exactly included into $N \cdot T_0$ periods of x(t)
- The fundamental period of z(t) is then the least common multiple of T_0 and T_1



Periodic signals

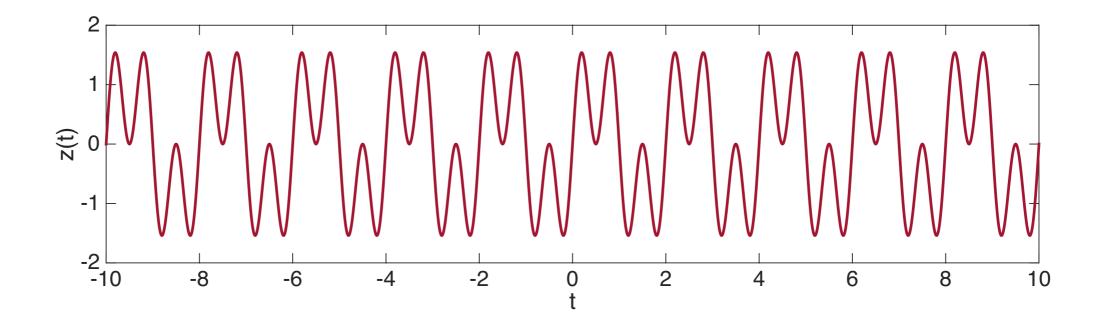
• **Example 1:** $x(t) = \sin(\sqrt{3\pi t})$ and $y(t) = \sin(\pi t)$. The signal z(t) = x(t) + y(t) is not periodic





Periodic signals

• **Example 2:** $x(t) = \sin(\pi t)$ and $y(t) = \sin(3\pi t)$. In this case $T_0 = 2$ s and $T_1 = 2/3$ s and z(t) is periodic. The fundamental period of z(t) is $3T_1 = T_0$.





- Let x(t) denote a continuous-time periodic signal with fundamental period T_0
- Since x(t) is periodic, $|x(t)|^2$ is periodic as well and consequently E_x is infinite

A periodic signal is an infinite energy signal

• What about the power?



- To answer this question, we first have another look at the energy integral
- Since we know that the signal is periodic with fundamental period *T*₀, we compute the energy integral as follows
- First, consider the integral

$$E_x^{(N)} = \int_{t=t_0-NT_0}^{t_0+NT_0} |x(t)|^2 \,\mathrm{d}t,$$

• where t_0 is an arbitrary fixed time instant and N a positive integer



• The length of the integration interval is 2*NT*₀ and the energy and power of the periodic signal follow as

$$E_x = \lim_{N \to \infty} E_x^{(N)}$$
 and $P_x = \lim_{N \to \infty} \frac{1}{2NT_0} E_x^{(N)}$

• Using the periodicity of x(t), we find that

$$E_x^{(N)} = 2N \int_{t=t_0}^{t_0+T_0} |x(t)|^2 \,\mathrm{d}t$$

• Clearly, $E_x^{(N)}$ grows linearly in *N* as *N* increases and the limit $\lim_{N\to\infty} E_x^{(N)}$ does not exists (as claimed above)



• The power, however, does exist and is given by

$$P_x = \lim_{N \to \infty} \frac{1}{2NT_0} E_x^{(N)} = \frac{1}{T_0} \int_{t=t_0}^{t_0+T_0} |x(t)|^2 dt$$

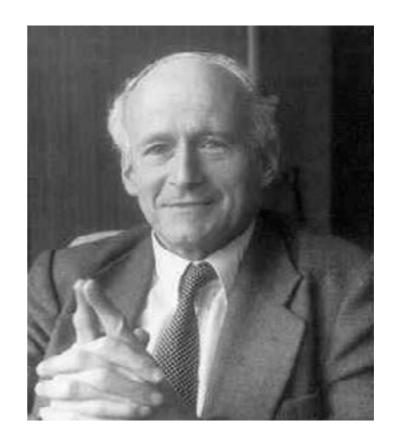


- A *distribution* generalizes the classical concept of a function
- Distributions are also known as *generalized functions*
- Distributions were introduced by the Russian mathematician SERGEI SOBOLEV in his work on second-order hyperbolic partial differential equations (loosely speaking, differential equations that describe wave phenomena)
- Distribution theory was developed further and extended by the French mathematician LAURENT SCHWARTZ





Sergey Sobolev Born 1908 Died 1989



Laurent Schwartz Born 1915 Died 2002



- We only give a brief and informal introduction to distributions
- Much more on distribution theory can be found in
 - A.H. ZEMANIAN, Distribution Theory and Transform Analysis An introduction to Generalized Functions, with Applications, Dover Publications, 2003
 - M.J. LIGHTHILL, An Introduction to Fourier Analysis and Generalised Functions, Cambridge Monographs on Mechanics, 2008



- Before discussing distributions, we first introduce the space of *testing functions* D
- The space of testing functions \mathcal{D} consists of all complex-valued functions $\varphi(t)$ that are infinitely smooth and vanish outside some finite interval
- Infinitely smooth means: can be differentiated an infinite number of times



- The finite interval (support) need not be the same for all testing functions *
- The support of testing function $\varphi_1(t)$ may be different from the support of testing function $\varphi_2(t)$
- Example of a testing function:

$$\varphi(t) = \begin{cases} \exp\left(\frac{1}{t^2 - 1}\right) & \text{for } |t| < 1\\ 0 & \text{for } |t| \ge 1 \end{cases}$$

* Recall that the support of a function f is the set of points in the domain of f where f is nonzero



- In general, a *functional* is a rule that assigns a number to every element of a certain set of functions
- We take the space of testing functions \mathcal{D} as this set and consider functionals that assign a complex number to every element of \mathcal{D}
- In our case a functional is a rule that assigns a complex number to every testing function in \mathcal{D}
- The number that a functional f assigns to a testing function φ is denoted as $\langle f, \varphi \rangle$



- Example: Let f(t) be an integrable function
- By this we mean integrable over every finite interval
- Corresponding to this function, we can define a functional *f* through the integral

$$\langle f, \varphi \rangle = \langle f(t), \varphi(t) \rangle = \int_{t=-\infty}^{\infty} f(t)\varphi(t) \, \mathrm{d}t = \mathrm{a} \text{ number}$$



- A *distribution* is a functional *f* with two additional properties
 - * Linearity:

$$\langle f, \varphi_1 + \varphi_2 \rangle = \langle f, \varphi_1 \rangle + \langle f, \varphi_2 \rangle$$

for any two testing functions φ_1 and φ_2 from \mathcal{D} and

$$\langle f, \alpha \varphi \rangle = \alpha \langle f, \varphi \rangle$$

for any complex number α

- * Continuity: For any set of testing functions $\{\varphi_n\}_{n=1}^{\infty}$ that converges in $\overline{\mathscr{D}}$ to φ , the sequence of numbers $\{\langle f, \varphi_n \rangle\}_{n=1}^{\infty}$ converges to $\langle f, \varphi \rangle$
- A distribution is a continuous linear functional on the space of testing functions \mathcal{D}



- Up to this point we have associated a distribution *f* to an ordinary function *f*
- For example, with the function f(t) = p(t) we can associate the distribution

$$\langle p, \varphi \rangle = \int_{t=-\infty}^{\infty} p(t)\varphi(t) dt = \int_{t=0}^{1} \varphi(t) dt = a$$
 number

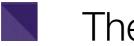
• Distributions associated with ordinary functions are called *regular*



- Let us now consider a distribution that assigns the value $\varphi(0)$ to a testing function $\varphi(t)$
- This distribution is written as $\delta(t)$ and is called the *Dirac distribution*
- By definition, we have

 $\langle \delta(t), \varphi(t) \rangle = \varphi(0)$

• In words: you take a testing function $\varphi(t)$ from \mathcal{D} . The Dirac distribution assigns the value $\varphi(0)$ to this testing function



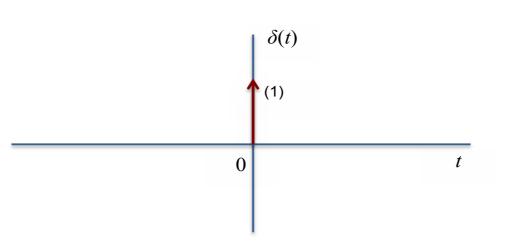
• Using the integral, we have

$$\langle \delta(t), \varphi(t) \rangle = \int_{t=-\infty}^{\infty} \delta(t) \varphi(t) \, \mathrm{d}t = \varphi(0)$$

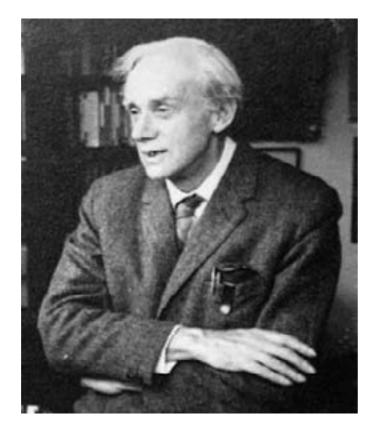
- No ordinary function has this property
- The Dirac distribution is an example of a *singular distribution function*



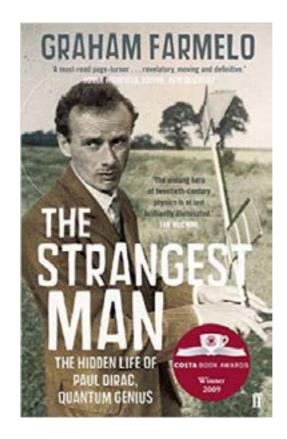
- We write $f(t) = \delta(t)$ only symbolically (as if the Dirac distribution is an ordinary function)
- The Dirac distribution is sometimes called the delta function, Dirac impulse function, or simply impulse function
- The Dirac distribution is called the "stoot" in Dutch







Paul Dirac Born 1902 Died 1984



Biography



• Consider the ordinary Gaussian ($\epsilon > 0$)

$$f_{\epsilon}(t) = \frac{1}{\sqrt{\pi\epsilon}} e^{-t^2/\epsilon}$$

• This function is normalized in the sense that

$$\int_{t=-\infty}^{\infty} f_{\epsilon}(t) \, \mathrm{d}t = 1 \qquad \text{for any } \epsilon > 0$$



• To this Gaussian function we can associate the regular distribution

$$\langle f_{\epsilon}(t), \varphi(t) \rangle = \int_{t=-\infty}^{\infty} f_{\epsilon}(t) \varphi(t) \, \mathrm{d}t = \frac{1}{\sqrt{\pi\epsilon}} \int_{t=-\infty}^{\infty} e^{-t^2/\epsilon} \varphi(t) \, \mathrm{d}t$$

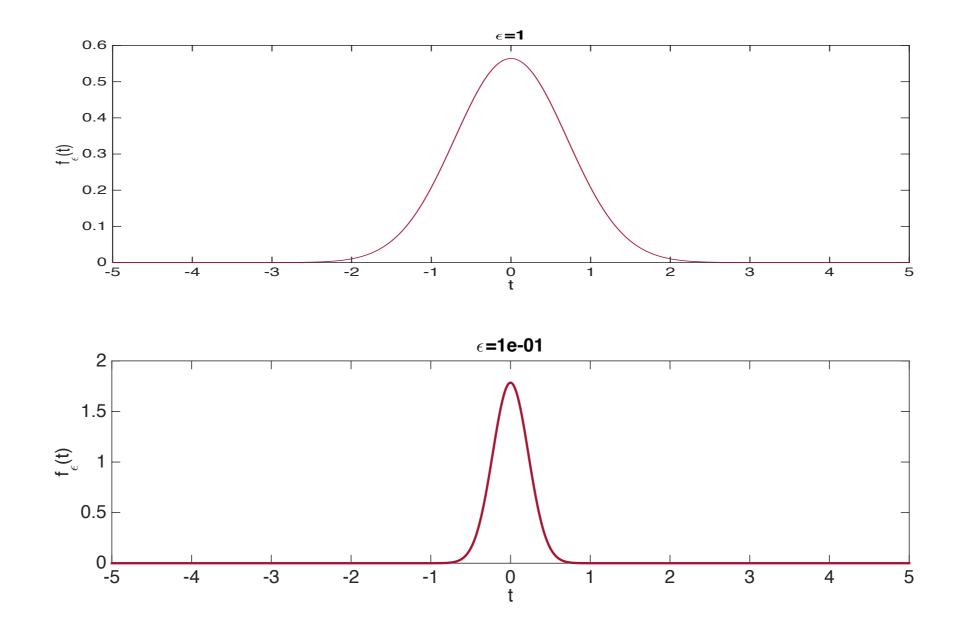
• For "very small" values of ϵ , we have

$$\langle f_{\epsilon}(t), \varphi(t) \rangle = \frac{1}{\sqrt{\pi\epsilon}} \int_{t=-\infty}^{\infty} e^{-t^{2}/\epsilon} \varphi(t) \, \mathrm{d}t \approx \varphi(0) \int_{t=-\infty}^{\infty} f_{\epsilon}(t) \, \mathrm{d}t = \varphi(0)$$

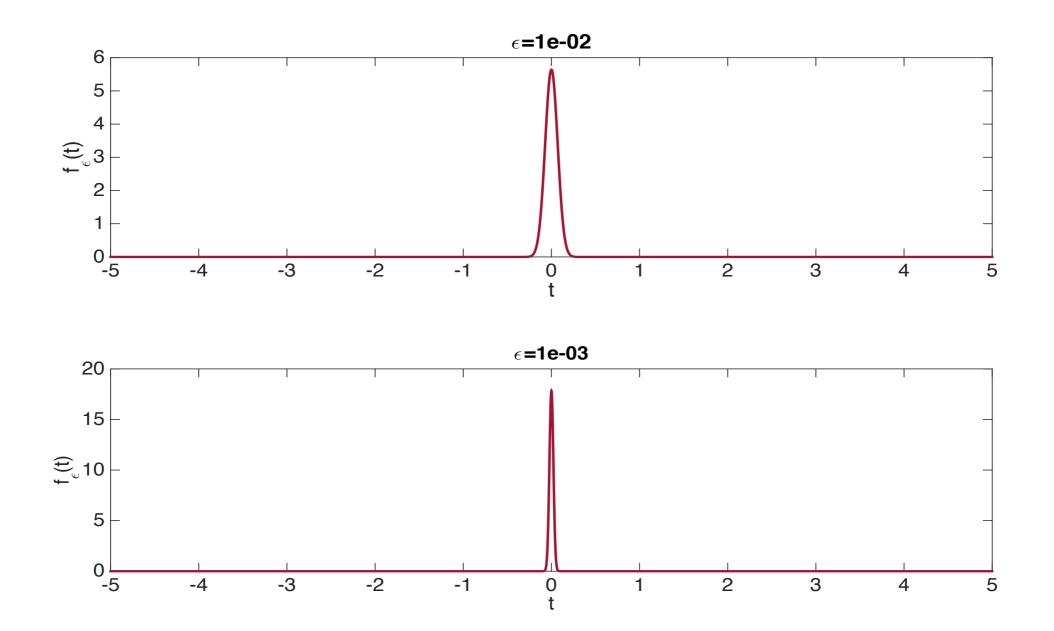
• and we may write

$$\delta(t) = \lim_{\epsilon \downarrow 0} f_{\varepsilon}(t) = \lim_{\epsilon \downarrow 0} \frac{1}{\sqrt{\pi\epsilon}} e^{-t^2/\epsilon}$$

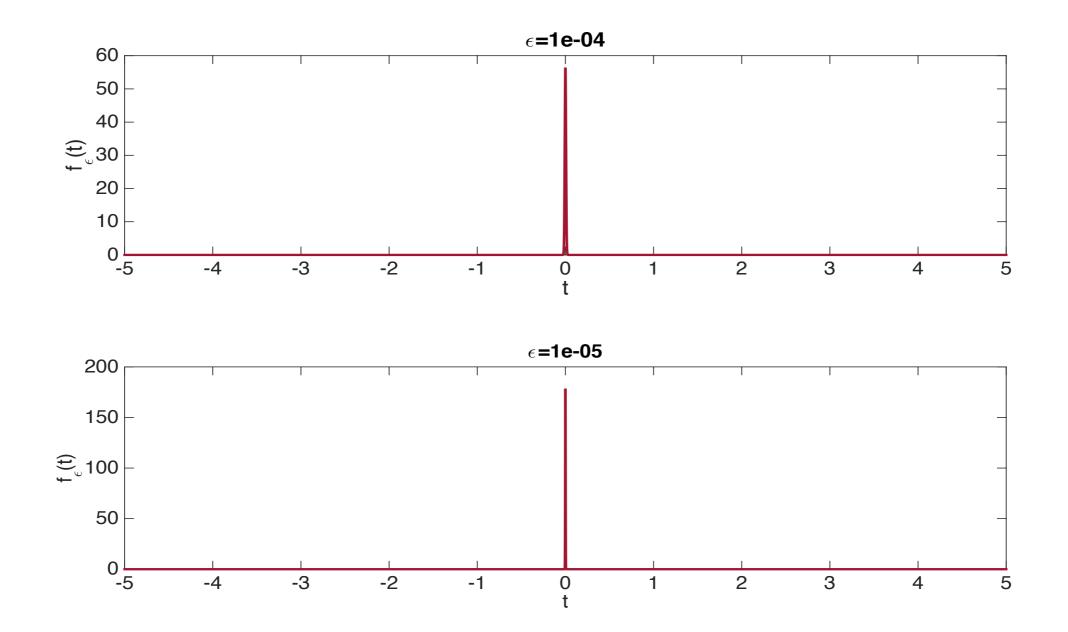














• Clearly, we have

$$\int_{t=a}^{b} \delta(t) \, \mathrm{d}t = \begin{cases} 1 & \text{if } 0 \in (a, b) \\ 0 & \text{if } 0 \notin (a, b) \end{cases}$$

- Also note that if *t* is expressed in seconds then the SI unit of the Dirac distribution is s^{-1}
- If *t* is expressed in meters (in this case we typically use the letter *x* instead of *t*) then the SI unit of the Dirac distribution is m⁻¹



• Another one that does the same job is

$$\delta(t) = \lim_{a \to \infty} \frac{\sin(at)}{\pi t}$$

• Note that since

$$\frac{\sin(at)}{\pi t} = \frac{1}{2\pi} \int_{\Omega = -a}^{a} e^{j\Omega t} \,\mathrm{d}\Omega$$

we also have

$$\delta(t) = \frac{1}{2\pi} \int_{\Omega = -\infty}^{\infty} e^{j\Omega t} \,\mathrm{d}\Omega$$

- This latter relation is sometimes referred to as a *completeness relation*
- The above expressions only make sense as distributions, of course



- Given a signal f(t) continuous at the origin
- We claim that the two distributions $f(t)\delta(t)$ and $f(0)\delta(t)$ are equal
- In other words

 $f(t)\delta(t) = f(0)\delta(t)$

- We show this by working out the distributions on the left- and right-hand side
- Both distributions should produce the same number
- Let's start with the left-hand side



• We have

$$\begin{split} \langle f(t)\delta(t),\varphi(t)\rangle &= \int_{t=-\infty}^{\infty} \big[f(t)\delta(t)\big]\varphi(t)\,\mathrm{d}t\\ &= \int_{t=-\infty}^{\infty} \delta(t)\big[f(t)\varphi(t)\big]\,\mathrm{d}t\\ &= f(0)\varphi(0) \end{split}$$



• Now for the right-hand side:

$$\begin{aligned} \langle f(0)\delta(t),\varphi(t)\rangle &= \int_{t=-\infty}^{\infty} \left[f(0)\delta(t)\right]\varphi(t)\,\mathrm{d}t\\ &= f(0)\int_{t=-\infty}^{\infty}\delta(t)\varphi(t)\,\mathrm{d}t\\ &= f(0)\varphi(0) \end{aligned}$$

• We conclude that our claim is correct



- The shifted delta distribution $\delta(t t_0)$ associates the number $\varphi(t_0)$ to a testing function $\varphi(t)$
- We have

$$\langle \delta(t-t_0), \varphi(t) \rangle = \varphi(t_0)$$

• or in terms of an integral

$$\int_{t=-\infty}^{\infty} \delta(t-t_0)\varphi(t)\,\mathrm{d}t = \varphi(t_0)$$

• This is sometimes called the *sifting property* of the Dirac distribution (zeefeigenschap van de Dirac distributie)



• For the shifted Dirac distribution we have

$$\int_{t=a}^{b} \delta(t-t_0) \,\mathrm{d}t = \begin{cases} 1 & \text{if } t_0 \in (a,b) \\ 0 & \text{if } t_0 \notin (a,b) \end{cases}$$

• Moreover, for a signal f(t) continuous at $t = t_0$

$$f(t)\delta(t-t_0) = f(t_0)\delta(t-t_0)$$



The Dirac distribution - scaling property

- Let *a* be a nonzero real number
- Scaling property of the Dirac distribution

$$\delta(at) = \frac{1}{|a|}\delta(t)$$

- We verify that these distributions are indeed equal
- For the left-hand side we have

$$\langle \delta(at), \varphi(t) \rangle = \int_{t=-\infty}^{\infty} \delta(at) \varphi(t) \, \mathrm{d}t$$

The Dirac distribution - scaling property

• First consider the case a > 0. Setting $\tau = at$ results in

$$\langle \delta(at), \varphi(t) \rangle = \frac{1}{a} \int_{\tau=-\infty}^{\infty} \delta(\tau) \varphi(\tau/a) \, \mathrm{d}\tau = \frac{1}{a} \varphi(0)$$

• Next, consider the case a < 0. With $\tau = at$ we now have

$$\begin{aligned} \langle \delta(at), \varphi(t) \rangle &= \frac{1}{a} \int_{\tau=\infty}^{-\infty} \delta(\tau) \varphi(\tau/a) \, \mathrm{d}\tau \\ &= -\frac{1}{a} \int_{\tau=-\infty}^{\infty} \delta(\tau) \varphi(\tau/a) \, \mathrm{d}\tau \\ &= -\frac{1}{a} \varphi(0) \end{aligned}$$



The Dirac distribution - scaling property

• Both cases (a > 0 and a < 0) can be combined as

$$\langle \delta(at), \varphi(t) \rangle = \frac{1}{|a|} \varphi(0)$$

• For the right-hand side we obtain

$$\begin{aligned} \langle \frac{1}{|a|} \delta(t), \varphi(t) \rangle &= \int_{t=-\infty}^{\infty} \frac{1}{|a|} \delta(t) \varphi(t) \, \mathrm{d}t \\ &= \frac{1}{|a|} \int_{t=-\infty}^{\infty} \delta(t) \varphi(t) \, \mathrm{d}t \\ &= \frac{1}{|a|} \varphi(0) \end{aligned}$$

• and we conclude that the two distributions are equal



The Dirac distribution is even

• Special case: a = -1. We obtain

$$\delta(-t) = \delta(t)$$

• The Dirac distribution is even



The Dirac distribution - derivative of the unit step function

• Following the same verification procedure as above, we can also show that

$$\frac{\mathrm{d}u}{\mathrm{d}t} = \delta(t)$$

- The derivative of the unit step function is equal to the Dirac distribution!
- The unit step function is not differentiable at *t* = 0, of course, but it can be differentiated in the sense of distributions



The Dirac distribution - derivative of the unit step function

• We start with the left-hand side

$$\left\langle \frac{\mathrm{d}u}{\mathrm{d}t},\varphi(t)\right\rangle = \int_{t=-\infty}^{\infty} \frac{\mathrm{d}u}{\mathrm{d}t}\varphi(t)\,\mathrm{d}t = \lim_{T\to\infty} u(t)\,\varphi(t) \left|_{t=-T}^{T} - \int_{t=-\infty}^{\infty} u(t)\frac{\mathrm{d}\varphi}{\mathrm{d}t}\,\mathrm{d}t\right\rangle$$

• The first-term on the right-hand side of the above equation vanishes, since a testing function has bounded support



The Dirac distribution - derivative of the unit step function

• We are left with

$$\langle \frac{\mathrm{d}u}{\mathrm{d}t}, \varphi(t) \rangle = -\int_{t=-\infty}^{\infty} u(t) \frac{\mathrm{d}\varphi}{\mathrm{d}t} \,\mathrm{d}t = -\int_{t=0}^{\infty} \frac{\mathrm{d}\varphi}{\mathrm{d}t} \,\mathrm{d}t = \varphi(0) - \lim_{T \to \infty} \varphi(T) = \varphi(0)$$

• For the right-hand side we have (by definition)

$$\langle \delta(t), \varphi(t) \rangle = \varphi(0)$$

• and we conclude once again that the two given distributions are equal



• The derivative of the Dirac distribution, denoted as $\delta'(t)$, is defined as the distribution that assigns the value $-\varphi'(0)$ to a testing function φ belonging to \mathcal{D} :

$$\langle \delta'(t), \varphi(t) \rangle = -\varphi'(0)$$

- Here, we use a prime to indicate a derivative (this is more or less standard notation)
- Perhaps you are wondering why the derivative of $\delta(t)$ is defined as above



• The reason is that we can now again manipulate with the Dirac distribution as if it is an ordinary function

$$\begin{aligned} \langle \delta'(t), \varphi(t) \rangle &= \int_{t=-\infty}^{\infty} \frac{\mathrm{d}\delta(t)}{\mathrm{d}t} \varphi(t) \,\mathrm{d}t \\ &= \lim_{T \to \infty} \delta(t) \,\varphi(t) \Big|_{t=-T}^{T} - \int_{t=-\infty}^{\infty} \delta(t) \frac{\mathrm{d}\varphi(t)}{\mathrm{d}t} \,\mathrm{d}t = -\varphi'(0) \end{aligned}$$



• The shifted derivative of the Dirac distribution is defined as

$$\langle \delta'(t-t_0), \varphi(t) \rangle = -\varphi'(t_0)$$

- Let *f* be a signal continuously differentiable at t = 0
- We have

$$f(t)\delta'(t) = -f'(0)\delta(t) + f(0)\delta'(t)$$

• We verify the above statement



• Left-hand side

$$\langle f(t)\delta'(t),\varphi(t)\rangle = \int_{t=-\infty}^{\infty} \left[f(t)\delta'(t) \right] \varphi(t) \, \mathrm{d}t = \int_{t=-\infty}^{\infty} \delta'(t) \left[f(t)\varphi(t) \right] \mathrm{d}t$$

$$= \lim_{T \to \infty} \delta(t) f(t) \varphi(t) \Big|_{t=-T}^{T} - \int_{t=-\infty}^{\infty} \delta(t) \frac{\mathrm{d}}{\mathrm{d}t} \left[f(t)\varphi(t) \right] \mathrm{d}t$$

$$= -\int_{t=-\infty}^{\infty} \delta(t) \left[f'(t)\varphi(t) + f(t)\varphi'(t) \right] \mathrm{d}t$$

$$= -f'(0)\varphi(0) - f(0)\varphi'(0)$$



• Right-hand side

$$\langle -f'(0)\delta(t) + f(0)\delta'(t), \varphi(t) \rangle = -f'(0)\langle \delta(t), \varphi(t) \rangle + f(0)\langle \delta'(t), \varphi(t) \rangle$$
$$= -f'(0)\varphi(0) - f(0)\varphi'(0)$$

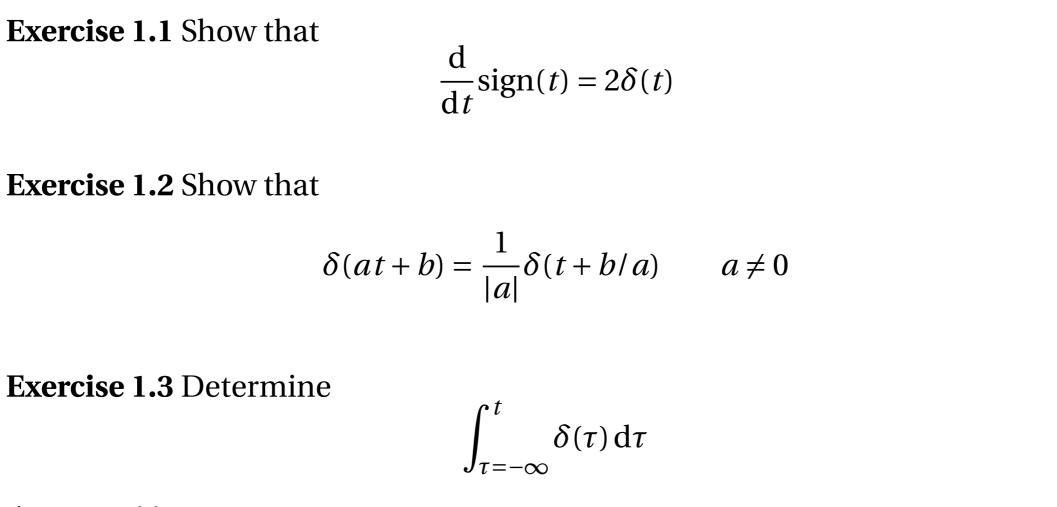
• Conclusion: the two distributions are equal



The Dirac distribution - summary

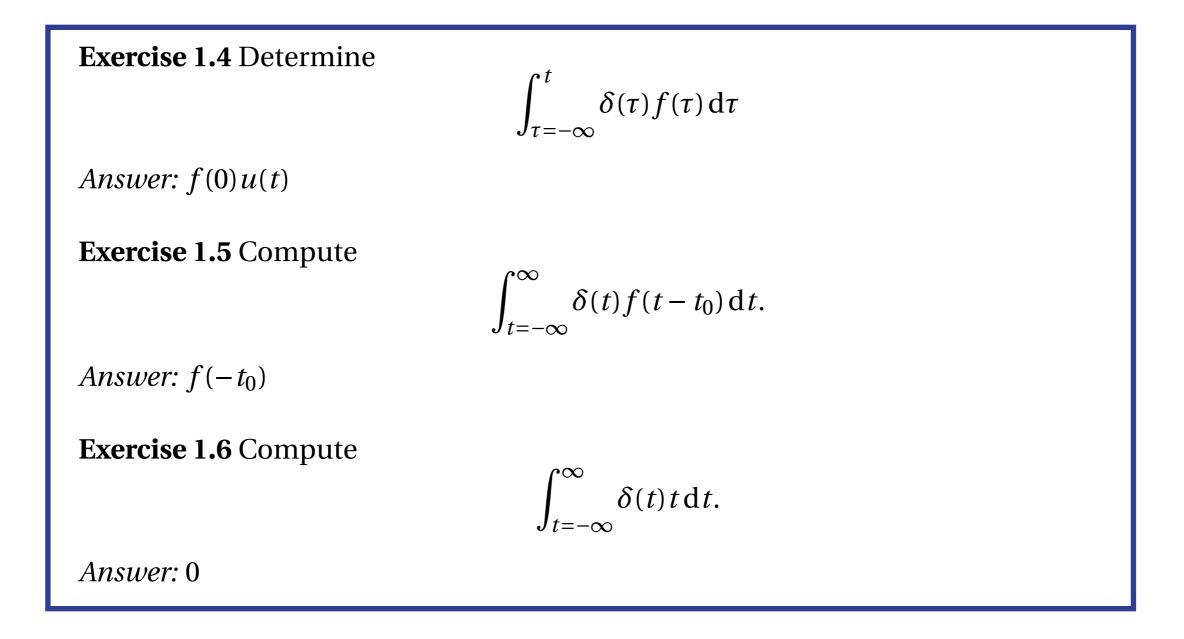
Summary: Properties of the Dirac distribution	
$\int_{t=a}^{b} \delta(t-t_0) \mathrm{d}t = \begin{cases} 1 & \text{if } t_0 \in (a,b) \\ 0 & \text{if } t_0 \notin (a,b) \end{cases}$	integration property
$f(t)\delta(t-t_0) = f(t_0)\delta(t-t_0)$	$f(t)$ continuous at $t = t_0$
$\delta(at) = \frac{1}{ a }\delta(t)$	$a \in \mathbb{R} \setminus \{0\}$, scaling property
$\frac{\mathrm{d}u}{\mathrm{d}t} = \delta(t)$	derivative of the unit step function
$f(t)\delta'(t) = -f'(0)\delta(t) + f(0)\delta'(t)$	f(t) continuously differentiable at $t = 0$





Answer: u(t)







```
Exercise 1.7 Sketch the signal

f(t) = \sin(\pi t)u(t)

and compute f'(t).

Exercise 1.8 Sketch the signal

g(t) = \cos(\pi t)u(t)

and compute g'(t).

Exercise 1.9 Compute p'(t), where p(t) is the rectangular pulse function. Sketch p(t)

and p'(t).
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Exercise 1.10 Compute $\Lambda'(t)$, where $\Lambda(t)$ is the triangular pulse function. Sketch $\Lambda(t)$ and $\Lambda'(t)$.

Exercise 1.11 Show that

$$\frac{\mathrm{d}}{\mathrm{d}t}|t| = \mathrm{sign}(t)$$

Exercise 1.12 Plot the signal

$$f(t) = \operatorname{sign}(t) - \operatorname{sign}(t-1)$$

Exercise 1.13 Show that

 $t\delta'(t) = -\delta(t)$

Exercise 1.14 Explain why

$$\int_{t=-\infty}^{\infty} \delta'(t) \, \mathrm{d}t = 0$$

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