

$$\sum_{k=-\infty}^n h[k] = \sum_{k=-\infty}^{n-1} h[k] + h[n]$$

$$s[n] = s[n-1] + h[n]$$

$$h[n] = s[n] - s[n-1]$$

for continuous time

$$h(t) = \frac{ds(t)}{dt} \quad s(t) = \int_{-\infty}^{\infty} h(t) dt$$

Definition of Causal LTI Systems with Differential Equations and Difference Equations

A continuous time system can be expressed as linear constant coefficient differential equation.

$$\frac{dy(t)}{dt} + 2y(t) = x(t)$$

$$y(t) = y_h(t) + y_p(t)$$

\rightarrow particular part
 \leftarrow homogenous part

Let's find the homogenous part first:

$$\frac{dy(t)}{dt} + 2y(t) = 0 \quad y_h(t) = Ae^{st} \text{ is known}$$

Note: $y(t)$ is evaluated by summation of it's homogenous and particular parts its called the general solution.

$$sAe^{st} + 2Ae^{st} = 0 \Rightarrow Ae^{st}(s+2) = 0$$

$$s = -2 \quad y_h(t) = Ae^{-2t}$$

Let's find the particular part

$$\text{if } x(t) = Ke^{3t} u(t)$$

$$y_p(t) = ye^{3t} \quad t \geq 0$$

$$3ye^{3t} + 2ye^{3t} = Ke^{3t}$$

$$5y = K \quad y = K/5$$

$$y(t) = Ae^{-2t} + \frac{K}{5} e^{3t} \quad \text{for } t \geq 0$$

For the causal system initial value is satisfied as zero for $t=0$. By using this property value of A can be evaluated.

for casual systems output is zero for $t \leq 0$

if $t=0$

$$y(0) = 0 \Rightarrow A + \frac{K}{5} = 0 \quad A = -\frac{K}{5}$$

$$y(t) = \left[-\frac{K}{5} e^{-2t} + \frac{K}{5} e^{3t} \right] u(t)$$

$$y(t) = -\frac{K}{5} e^{-2t} + \frac{x(t)}{5}$$