Electronics Engineering

Signals and Systems

Comprehensive Theory

with Solved Examples and Practice Questions





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Signals and Systems

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Contents

Signals and Systems

Chapt	ter 1	3.3	Dirichlet Conditions	122
Introd	uction to Signals2	3.4	Properties of Fourier Series	124
1.1	Elementary Signals2	3.5	Systems with Periodic Inputs	132
1.2	Classification of Signals22	3.6	Limitations of Fourier Series	132
1.3	Basic Operations on Signals51		Student Assignments-1	133
	Student Assignments-173		Student Assignments-2	134
	Student Assignments-274	Chapt	er 4	
		Contin	ous Time Fourier	
Chapt	ter 2	Transfo	orm (CTFT)	135
	uction to Systems75	4.1	The Definition	135
	•	4.2	Fourier Transform of Some Basic Sig	nals 136
2.1	Continuous-time and discrete-time systems76	4.3	Inverse Fourier Transform of Some E	Basic
2.2	Classification of Systems76		Functions	141
2.3	Linear Time-Invariant (LTI) Systems86	4.4	Properties of Fourier Transform	143
2.4	Continuous time LTI systems86	4.5	Fourier Trantsform of Periodic Signa	ıl 162
2.5	Discrete-time LTI Systems100	4.6	Application of Fourier Transform	165
2.6	LTI System Properties and	4.7	Ideal and Practical Filters	167
	the Impulse Response 104	4.8	Energy Spectral Density (ESD)	167
2.7	Step Response of an LTI System 109	4.9	Power Spectral Density (PSD)	168
	Student Assignments-1111	4.10	Correlation	169
	Student Assignments-2114	4.11	Limitation of Fourier Transform	
Chapter 3			and its Solution	172
Continuous-time Fourier Series115			Student Assignments-1	173
3.1	Different Forms of Fourier Series		Student Assignments-2	174

Symmetry Conditions in Fourier Series......119

Chapter 5

Laplace Transform175		Fourier	Analysis of Discrete
5.1	The Definition 175	Time Si	gnals237
5.2	Relationship Between Laplace transform	7.1	The Definition237
	and Fourier Transform176	7.2	Properties of DTFS239
5.3	Eigen Value and Eigen Function176	7.3	The Definition: DTFT239
5.4	Region of Convergence (ROC) for Laplace	7.4	DTFT of some Basic Signals241
	Transform 177	7.5	Properties of DTFT246
5.5	Laplace Transforms to Some Basic Signals 178	7.6	Fourier Transform Pairs Using Inverse DTFT 255
5.6	Properties of Laplace Transform 185	7.7	Fourier Transform of Periodic Signals 257
5.7	Inverse Laplace Transform194	7.8	LTI System Analysis and DTFT258
5.8	LTI System and Laplace Transform 199	7.9	Application of DTFT259
5.9	Interconnection of LTI Systems	7.10	Ideal and Practical Filters261
	(Block Diagrams)204	7.11	Relationship between CTFT and DTFT 265
5.10	Laplace Transform of Causal Periodic Signals 205	7.12	Energy Spectral Density266
5.11	Unilateral Laplace Transform207	7.13	Power Spectral Density: (PSD)
5.12	Properties of Unilateral	7.14	Correlation266
	Laplace Transform (ULT)209		Student Assignments-1
5.13	Application of Laplace Transform in Solving		Student Assignments-2268
	Differential Equations214		Stadent / Issign / Inches 2
	Student Assignments-1219	Chapt	er 8
	Student Assignments-2221	Z-Trans	form269
Chapt	er 6	8.1	The Definition269
	ing222	8.2	Relationship between z-transform and DTFT 270
6.1	The Sampling Theorem 222	8.3	Region of Covergence for z-transform 270
6.2		8.4	z-Transform of Some Basic Signals273
	Sampling Techniques	8.5	Properties of z-Transform279
6.3	Sampling Theorem for Band Pass Signals 229	8.6	Inverse z-Transform288
6.4	Reconstruction of Signal	8.7	Discrete-time LTI Systems and z-Transform 295
	Student Assignments-1	8.8	z-Transform of Causal Periodic Signals 301
	Student Assignments-2236	8.9	Relation Between Laplace Transform
			and z-Transform302

Chapter 7

8.10	Unilateral z-Transform 304	9.3	Introduction to FFT (Fast Fourier Transform) 327
8.11	Properties of Unilateral z-transform (UZT) 305		Student Assignment327
8.12	z-Transform Solution of Linear Difference Equations	Chapt	er 10
	Student Assignments-1313	Digital	Filters328
	Student Assignments-2315	10.1	Basics of Digital Filters 328
		10.2	Design of FIR Filters330
Chapte	er 9	10.3	Design of lir Filters344
Discret	e Fourier Transform (DFT)316		
9.1	The Definition317		
9.2	Properties of DFT322		

Signals and Systems

Introduction to Signals and Systems

This book starts with basic and extensive chapter on signals in which continuous and discrete-time case are discussed in parallel. A variety of basic signals, functions with their mathematical description, representation and properties are incorporated. A substantial amount of examples are given for quick sketching of functions. A chapter on systems is discussed separately which deals with classification of systems, both in continuous and discrete domain and more emphasize is given to LTI systems and analytical as well as graphical approach is used to understand convolution operation. These two chapters makes backbone of the subject.

Further we shall proceed to transform calculus which is important tool of signal processing. A logical and comprehensive approach is used in sequence of chapters. The continuous time Fourier series which is base to the Fourier transform, deals with periodic signal representation in terms of linear complex exponential, is discussed.

The Fourier transform is discussed before Laplace transform. The sampling, a bridge between continuous-time and discrete-time, is discussed to understand discrete-time domain.

A major emphasis is given on proof of the properties so that students can understand and analyzes fundamental easily.

A point wise recapitation of all the important points and results in every chapter proves helpfull to students in summing up essential developments in the chapter which is an integral part of any competitive examination.

CHAPTER

Introduction to Signals

Introduction

A signal is any quantity having information associated with it. It may also be defined as a function of one

or more independent variables which contain some information.

A function defines a relationship between two sets i.e. one is domain and another is range.

It means function defines mapping from one set to another and similarly a signal may also be defined as mapping from one set (domain) to another (range). e.g.



Figure-1.1

- A speech signal would be represented by acoustic pressure as a function of time.
- A monochromatic picture would be represented by brightness as a function of two spatial variable.
- A voltage signal is defined by a voltage across two points varying as function of time.
- A video signal, in which color and intensity as a function of 2-dimensional space (2D) and 1-dimensional time (i.e. hybrid variables).

Note: In this course of "signals and systems", we shall focus on signals having only one variable and will consider 'time' as independent variable.

1.1 Elementary Signals

These signals serve as basic building blocks for construction of somewhat more complex signals. The list of elementary signals mainly contains singularity functions and exponential functions.

These elementary signals are also known as basic signals/standard signals.

Let us discuss these basic signals one-by-one.

1.1.1 Unit Impulse Function:

A continuous-time unit impulse function $\delta(t)$, also called as dirac delta function is defined as

$$\delta(t) = \begin{cases} \infty, & t = 0 \\ 0, & \text{otherwise} \end{cases} \text{ and } \int_{-\infty}^{\infty} \delta(t) dt = 1$$

The unit-impulse function is represented by an arrow with strength of '1' which represents its 'area' or 'weight'.

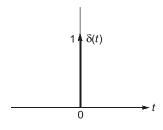


Figure-1.2

The above definition of an impulse function is more generalised and can be represented as limiting process without any regard to shape of a pulse. For example, one may define impulse function as a limiting case of rectangular pulse, triangular pulse Gaussian pulse, exponential pulse and sampling pulse as shown below:

(i) Rectangular Pulse:

$$\delta(t) = \lim_{\varepsilon \to 0} p(t)$$

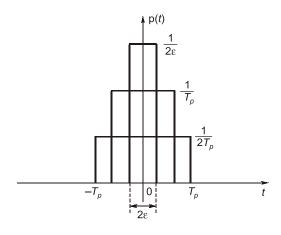


Figure-1.3

(ii) Triangular Pulse:

$$\delta(t) = \begin{cases} \lim_{\tau \to 0} \frac{1}{\tau} \left[1 - \frac{|t|}{\tau} \right] & ; \quad |t| < \tau \\ 0 & ; \quad |t| > \tau \end{cases}$$

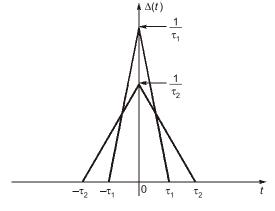


Figure-1.4

(iii) Gaussian Pulse:

$$\delta(t) = \lim_{\tau \to 0} \frac{1}{\tau} \left[e^{-\pi t^2/\tau^2} \right]$$

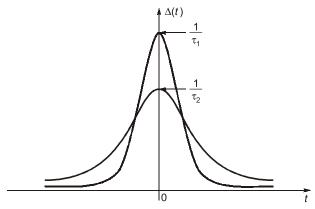


Figure-1.5

(iv) Exponential Pulse

$$\delta(t) = \lim_{\tau \to 0} \frac{1}{2\tau} \left[e^{-|t|/\tau} \right]$$

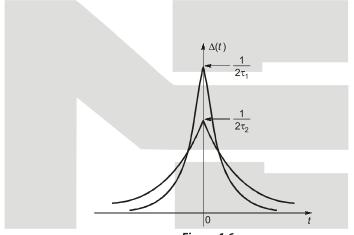
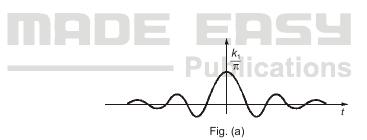


Figure-1.6

(v) Sampling Function:

$$\int_{-\infty}^{\infty} \frac{k}{\pi} Sa(kt) dt = 1$$



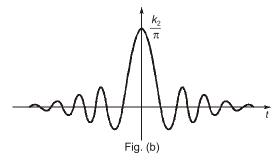


Figure-1.7



Properties of Continuous Time Unit Impulse Function

(i) Scaling property:

$$\delta(at) = \frac{1}{|a|}\delta(t)$$
 ; 'a' is a constant, postive or negative

Proof:

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

Integrating above equation on both the sides with respect to 't'.

$$\int_{-\infty}^{+\infty} \delta(at) dt = \int_{-\infty}^{+\infty} \frac{1}{|a|} \delta(t) dt$$

Let

or

$$ai = \tau$$

 $a \cdot dt = d\tau$; 'a' is a constant, positive or negative

$$|a| \cdot dt = dt$$

Now

$$\int_{-\infty}^{+\infty} \delta(at) dt = \int_{-\infty}^{+\infty} \delta(\tau) \cdot \frac{d\tau}{|a|} = \int_{-\infty}^{+\infty} \frac{1}{|a|} \delta(t) \cdot dt$$

By definition

$$\int_{-\infty}^{+\infty} \delta(t)dt = \int_{-\infty}^{+\infty} \delta(\tau)d\tau = 1$$



Important Expressions

- $\delta(at \pm b) = \frac{1}{|a|} \delta\left(t \pm \frac{b}{a}\right)$
- $\delta(-t) = \delta(t)$... $\delta(t)$ is an even function of time.

(ii) Product property/multiplication property: Publications

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

Proof:

The function $\delta(t-t_0)$ exists only at $t=t_0$. Let the signal x(t) be continuous at $t=t_0$.

Therefore

$$x(t) \delta(t - t_0) = x(t)|_{t = t_0} \cdot \delta(t - t_0)$$
$$= x(t_0) \delta(t - t_0)$$



Important Expressions

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

(iii) Sampling property:

$$\int_{-\infty}^{+\infty} x(t) \, \delta(t - t_o) \, dt = x(t_o)$$

Proof:

Using product property of impulse function

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

Integrating above equation on both the sides with respect to 't'.

$$\int_{-\infty}^{+\infty} x(t) \, \delta(t - t_o) dt = \int_{-\infty}^{+\infty} x(t) \, \delta(t - t_o) dt$$
$$= x(t_o) \int_{-\infty}^{+\infty} \delta(t - t_o) dt = x(t_o)$$



Important Expressions

•
$$\int_{-\infty}^{+\infty} x(t) \delta(t) dt = x(0)$$

(iv) The first derivative of unit step function results in unit impulse function.

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

Proof:

Let the signal x(t) be continuous at t = 0.

Consider the integral
$$\int_{-\infty}^{+\infty} \frac{d}{dt} [u(t)] x(t) dt = [u(t) x(t)]_{-\infty}^{+\infty} - \int_{-\infty}^{+\infty} x'(t) u(t) dt$$
$$= x(\infty) - \int_{0}^{+\infty} x'(t) d(t)$$
$$= x(\infty) - [x(t)]_{0}^{\infty}$$

= x(0)

We know from sampling property
$$x(0) = \int_{-\infty}^{+\infty} x(t) \, \delta(t)$$
 ...(ii)

From equations (i) and (ii), we get

$$\int_{-\infty}^{+\infty} \frac{d}{dt} [u(t)] x(t) dt = \int_{-\infty}^{+\infty} x(t) \delta(t) dt$$

On comparing, we get

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

...(i)



(v) Derivative property:

$$\int_{t_1}^{t_2} x(t) \delta^n(t - t_o) dt = (-1)^n x^n(t) \Big|_{t = t_0}; \ t_1 < t_0 < t_2 \text{ and suffix } n \text{ means } n^{th} \text{ derivative}$$

Proof:

Let the signal x(t) be continuous at $t = t_0$ where $t_1 < t_0 < t_2$.

Consider the derivative

$$\frac{d}{dt}\left[x(t)\,\delta(t-t_0)\right] = x(t)\,\delta'(t-t_0) + x'(t)\,\delta(t-t_0)$$

Integrating above equation on both the sides with respect to 't'.

$$\int_{t_1}^{t_2} \frac{d}{dt} \left[x(t) \, \delta(t - t_0) \right] dt = \int_{t_1}^{t_2} x(t) \, \delta'(t - t_0) dt + \int_{t_1}^{t_2} x'(t) \, \delta(t - t_0) dt$$

$$\left[x(t) \, \delta(t - t_0) \right]_{t_1}^{t_2} = \int_{t_1}^{t_2} x(t) \, \delta'(t - t_0) dt + \int_{t_1}^{t_2} x'(t) \, \delta(t - t_0) dt$$

$$\left[x(t_2) \, \delta(t_2 - t_0) - x(t_1) \, \delta(t_1 - t_0) \right] = \int_{t_1}^{t_2} x(t) \, \delta'(t - t_0) dt + \int_{t_1}^{t_2} x'(t) \, \delta(t - t_0) dt$$

Here, $\delta(t_1 - t_0) = 0$ and $\delta(t_2 - t_0) = 0$ because $t_0 \neq t_1$ or $t_0 \neq t_2$

So,

$$0 = \int_{t_1}^{t_2} x(t) \, \delta'(t - t_0) dt + \int_{t_1}^{t_2} x'(t) \delta(t - t_0) dt$$

 $\int_{t_1}^{t_2} x(t) \, \delta'(t-t_0) dt = (-1) \int_{t_1}^{t_2} x'(t) \, \delta(t-t_0) dt \qquad (\because \text{ using sampling property})$ $= (-1) x'(t_0)$

 \Rightarrow

Hence,
$$\int_{t_1}^{t_2} x(t) \, \delta'(t-t_0) dt = (-1)^1 \, x'(t_0)$$
 If same procedure is repeated for second derivative, we get

$$\int_{t_1}^{t_2} x(t) \, \delta''(t - t_0) dt = (-1)^2 \, x''(t_0)$$

On generalising aforementioned results, we get

$$\int_{t_1}^{t_2} x(t) \, \delta^n(t - t_0) dt = (-1)^n \, x^n(t_0)$$

(vi) Shifting Property:

According to shifting property, any signal can be produced as combination of weighted and shifted impulses.

$$x(t) = \int_{-\infty}^{+\infty} x(\tau) \, \delta(t - \tau) \, d\tau$$



Proof:

Using product property

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

Replacing t_0 by τ

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

Integrating above equation on both the sides with respect to ' τ '.

$$\int_{-\infty}^{+\infty} x(t) \, \delta(t-\tau) d\tau = \int_{-\infty}^{+\infty} x(\tau) \, \delta(t-\tau) d\tau$$

$$x(t)\int_{-\infty}^{+\infty} \delta(t-\tau)d\tau = \int_{-\infty}^{+\infty} x(\tau) \, \delta(t-\tau)d\tau$$

$$x(t) \cdot 1 = \int_{-\infty}^{+\infty} x(\tau) \, \delta(t - \tau) d\tau$$
$$x(t) = \int_{-\infty}^{+\infty} x(\tau) \, \delta(t - \tau) d\tau$$

$$x(t) = \int_{-\infty}^{+\infty} x(\tau) \, \delta(t-\tau) \, d\tau$$

(vii) The derivative of impulse function is known as *doublet* function.

 $\delta'(t) = \frac{d}{dt}\delta(t)$

Graphically,

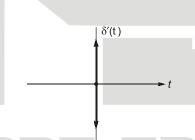


Figure-1.8

Area under the **doublet** function is always zero.

Discrete-Time Case

The discrete time unit impulse function $\delta[n]$, also called unit sample sequence or delta sequence is defined as

$$\delta[n] = \begin{cases} 1, & n = 0 \\ 0, & \text{otherwise} \end{cases}$$

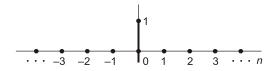


Figure-1.9

It is also known as Kronecker delta.



Properties of Discrete Time Unit Impulse Sequence

(i) Scaling property:

$$\delta[kn] = \delta[n]$$
; k is an integer

Proof:

By definition of unit impulse sequence

$$\delta[n] = \begin{cases} 1, & n = 0 \\ 0, & n \neq 0 \end{cases}$$

Similarly,

$$\delta[kn] = \begin{cases} 1, & kn = 0 \\ 0, & kn \neq 0 \end{cases}$$

$$=\begin{cases} 1, & n = \frac{0}{k} = 0\\ 0, & n \neq \frac{0}{k} \neq 0 \end{cases}$$
$$=\begin{cases} 1, & n = 0\\ 0, & n \neq 0 \end{cases} = \delta[n]$$

(ii) Product property:

$$x[n]\delta[n-n_0] = x[n_0]\delta[n-n_0]$$

From definition,

$$\delta[n-n_0] = \begin{cases} 1, & n=n_0 \\ 0, & n \neq n_0 \end{cases}$$

We see that impulse has a non zero value only at $n = n_0$

Therefore,

$$x[n] \delta[n-n_0] = x[n]_{n=n_0} \delta[n-n_0]$$

 $x[n] \delta[n-n_0] = x[n_0] \delta[n-n_0]$
Publications

(iii) Shifting property:

$$x[n] = \sum_{k=-\infty}^{+\infty} x[k] \delta[n-k]$$

Proof:

From product property

$$x[n] \delta[n-n_0] = x[n_0] \delta[n-n_0]$$

Replacing n_0 by 'k'

$$x[n] \delta[n-k] = x[k] \delta[n-k]$$

$$\Rightarrow$$

$$\sum_{k=-\infty}^{+\infty} x[n] \, \delta[n-k] = \sum_{k=-\infty}^{+\infty} x[k] \, \delta[n-k]$$



$$\Rightarrow x[n] \sum_{k=-\infty}^{+\infty} \delta[n-k] = \sum_{k=-\infty}^{+\infty} x[k] \, \delta[n-k]$$

$$\Rightarrow x[n] \cdot 1 = \sum_{k=-\infty}^{+\infty} x[k] \, \delta[n-k]$$

$$x[n] = \sum_{k=-\infty}^{+\infty} x[k] \, \delta[n-k]$$

(iv) The first difference of unit step sequence results in unit impulse sequence.

$$\delta[n] = u[n] - u[n-1]$$

Proof:

By definition of unit step sequence

$$u[n] = \sum_{k=0}^{\infty} \delta[n-k]$$

$$= \delta[n] + \sum_{k=1}^{\infty} \delta[n-k]$$
...(i)

But

$$u[n-1] = \sum_{k=1}^{\infty} \delta[n-k]$$

We get

 $u[n] = \delta[n] + u[n-1]$ $\delta[n] = u[n] - u[n-1]$

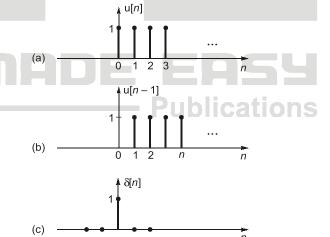


Figure-1.10



Summary Table:

S.No.	Properties of CT unit Impulse Function	Properties of DT unit impulse sequence
1.	$\delta(t) = \begin{cases} \infty, & t = 0 \\ 0, & \text{otherwise} \end{cases} \text{ and } \int_{-\infty}^{\infty} \delta(t) dt = 1$	$\delta[n] = \begin{cases} 1, & \text{if } n = 0; \\ 0, & \text{otherwise} \end{cases}$
2.	$x(t) \delta(t-t_0) = x(t_0) \delta(t-t_0)$	$x[n]\delta[n-k] = x[k]\delta[n-k]$
3.	$\delta(t) = \frac{d}{dt}u(t)$	$\delta[n] = u[n] - u[n-1]$
	$\int_{0}^{\infty} \delta(t-\tau)d\tau = u(t)$	$\sum_{k=0}^{\infty} \delta[n-k] = u[n]$
5.	$x(t) = \int_{-\infty}^{\infty} x(\tau) \delta(t - \tau) d\tau$	$x[n] = \sum_{-\infty}^{\infty} x[k] \delta[n-k]$
6.	$\int_{-\infty}^{\infty} x(t) \delta(t - t_0) dt = x(t_0)$	$\sum_{n=-\infty}^{\infty} x[n] \delta[n-n_0] = x[n_0]$
7.	$\delta(at) = \frac{1}{ a }\delta(t)$ $\delta(at \pm b) = \frac{1}{ a }\delta\left(t \pm \frac{b}{a}\right)$	$\delta[kn] = \delta[n]$
	$\delta(-t) = \delta(t)$	$\delta[-n] = \delta[n]$
8.	$\int_{t_1}^{t_2} x(t)\delta(t)dt = \begin{cases} x(0), & t_1 < 0 < t_2 \\ 0, & \text{otherwise} \end{cases}$	
9.	$\int_{t_1}^{t_2} x(t) \delta^n (t - t_0) dt = (-1)^n x^n(t_0), t_1 < t_0 < t_2$ where suffix n mean n^{th} derivative	
10.	$\delta'(t) = \frac{d}{dt}\delta(t)$	

Example - 1.1 The Dirac delta function $\delta(t)$ is defined as

(a)
$$\delta(t) = \begin{cases} 1 & ; t = 0 \\ 0 & ; otherwise \end{cases}$$

(b)
$$\delta(t) = \begin{cases} \infty; & t = 0 \\ 0; & \text{otherwise} \end{cases}$$

(c)
$$\delta(t) = \begin{cases} 1; & t = 0 \\ 0; & \text{otherwise} \end{cases}$$
 and $\int_{-\infty}^{\infty} \delta(t) dt = 1$

(a)
$$\delta(t) = \begin{cases} 1 & ; & t = 0 \\ 0 & ; & \text{otherwise} \end{cases}$$
 (b) $\delta(t) = \begin{cases} \infty & ; & t = 0 \\ 0 & ; & \text{otherwise} \end{cases}$ (c) $\delta(t) = \begin{cases} 1 & ; & t = 0 \\ 0 & ; & \text{otherwise} \end{cases}$ and $\int_{-\infty}^{\infty} \delta(t) dt = 1$ (d) $\delta(t) = \begin{cases} \infty & ; & t = 0 \\ 0 & ; & \text{otherwise} \end{cases}$ and $\int_{-\infty}^{\infty} \delta(t) dt = 1$

Solution:(d)

The integral $\int_{0}^{\infty} \delta\left(t - \frac{\pi}{6}\right) 6\sin(t)$ dt evaluate to Example - 1.2

(a) 6

(c) 1.5

(d) 0

Solution:(b)

Given signal is

$$x(t) = \int_{0}^{\infty} \delta\left(t - \frac{\pi}{6}\right) 6 \sin t \, dt$$

By shifting property of unit impulse function

$$\int_{t_1}^{t_2} x(t) \, \delta(t - t_0) dt = \begin{cases} x(t_0); & t_1 < t_0 < t_2 \\ 0; & \text{elsewhere} \end{cases}$$

$$\int_{-\infty}^{\infty} \delta\left(t - \frac{\pi}{6}\right) 6\sin(t) dt = 6 \cdot \sin\frac{\pi}{6}$$

$$= 6 \times \frac{1}{2} = 3$$

Example - 1.3

If
$$y(t) + \int_0^\infty y(\tau) x(t-\tau) d\tau = \delta(t) + x(t)$$
, then $y(t)$ is

- (a) u(t)
- (c) r(t)

- (b) $\delta(t)$ (d) 1

Solution:(b)

Let

$$y(t) = \delta(t)$$

$$y(t) + \int_0^\infty y(\tau)x(t-\tau)d\tau = \delta(t) + \int_0^\infty \delta(\tau)x(t-\tau)d\tau$$

$$= \delta(t) + x(t)$$
sfies the given equation.

So, $y(t) = \delta(t)$ satisfies the given equation.

Example - 1.4 Which of the following is NOT a property of impulse function?

(a)
$$x(t) \delta(t - t_0) = x(t_0) \delta(t - t_0)$$

(b)
$$x(t) * \delta(t - t_0) = x(t - t_0)$$

(c)
$$\int_{t_1}^{t_2} x(t) \, \delta(t - t_0) = x(t_0) \, ; \, t_1 < t_0 < t_2$$

(c)
$$\int_{t_1}^{t_2} x(t) \, \delta(t - t_0) = x(t_0) \, ; \, t_1 < t_0 < t_2$$
 (d)
$$\int_{-\infty}^{+\infty} x(t) \, \delta^n(t - t_0) = (-1)^n \frac{d^n}{dt^n} \, x(t) \bigg|_{t = t_0}$$

Solution:(d)

By derivative property

$$\int_{-\infty}^{+\infty} x(t) \, \delta^{n}(t - t_{0}) = (-1)^{n} \left. \frac{d^{n}}{dt^{n}} x(t) \right|_{t = t_{0}}$$