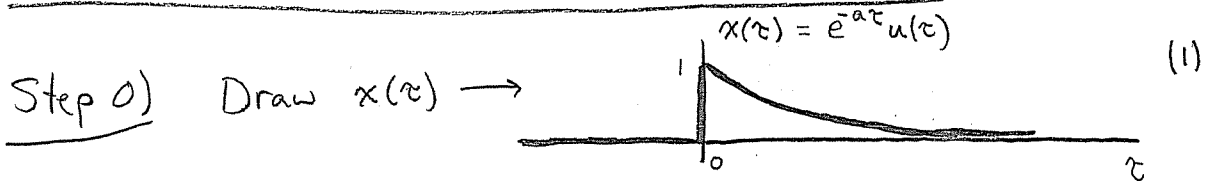


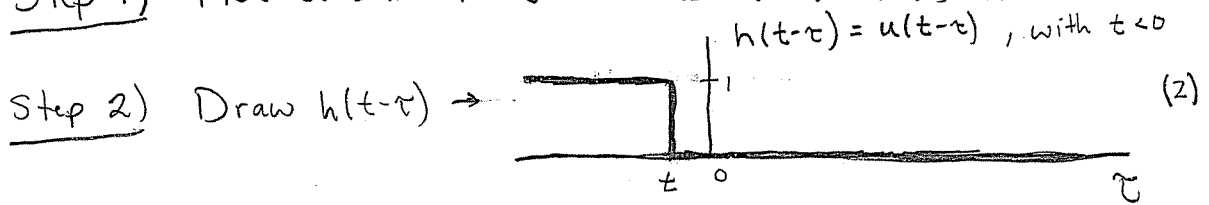
Lets compute $y(t) = x(t) * h(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$

where $x(t) = e^{-at} u(t)$, $a > 0$

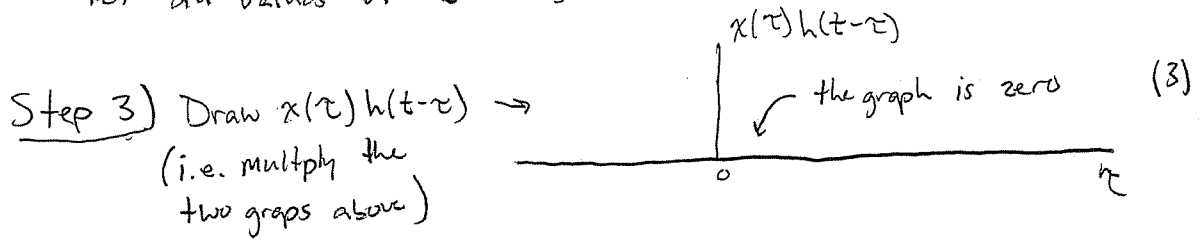
and $h(t) = u(t)$.



Step 1) Pick a value for $t \rightarrow$ I'll do all values of $t < 0$



Recall that the unit step is "on" when its argument is positive. In the case of $h(t-\tau) = u(t-\tau)$, we want to find the range of values of τ that satisfy $t-\tau > 0 \Rightarrow \tau < t$. Therefore, the graph of $h(t-\tau)$ turns "on" at t , and stays on for all values of $\tau < t$.



Step 4) Integrate $x(\tau)h(t-\tau) \rightarrow \int_{-\infty}^{\infty} (0) d\tau = 0$
(i.e. find the area under the curve)

so for we have $y(t) = \begin{cases} 0, & t < 0 \end{cases}$

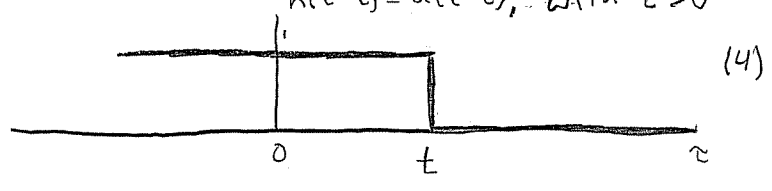
Step 5) Go back to step 1

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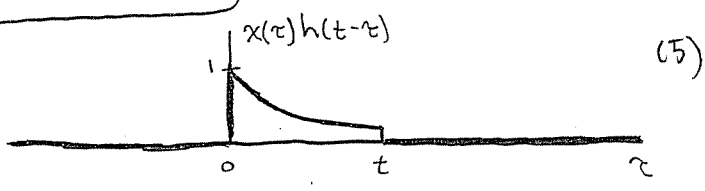
Step 1) Last time we were at step 1), we picked all values of $t < 0$, Based on the way graphs (1) and (2) turned out, it is pretty easy to see that when t "slides" anywhere over the range $t < 0$, there will never be any interesting overlap between the two graphs, and the area under the overlap will be zero. Now we pick $t > 0$ and go through the steps again

Step 2) Draw $h(t-\tau)$



Once again $u(t-\tau)$ is "on" when $t-\tau > 0 \Rightarrow$ when $\tau < t$

Step 3) Draw $x(\tau)h(t-\tau)$
(i.e. multiply graphs (1) and (4))



Step 4) Integrate $x(\tau)h(t-\tau)$
(i.e. find the area under the curve)

$$\begin{aligned}
 & \int_{-\infty}^{\infty} x(\tau)h(t-\tau) d\tau, \text{ with } t > 0 \\
 & = \int_{-\infty}^{\infty} e^{-a\tau} u(\tau) u(t-\tau) d\tau \\
 & = \int_0^t e^{-a\tau} d\tau \\
 & = -\frac{1}{a} [e^{-a\tau}]_{\tau=0}^t = \frac{1}{a} (1 - e^{-at})
 \end{aligned}$$

Based on graph (5), we easily see that this affects the lower limit of integration

Based on graph (5), we easily see that this affects the upper limit of integration

so for we have $y(t) = \begin{cases} 0, & t < 0 \\ \frac{1}{a}(1 - e^{-at}) & t > 0 \end{cases}$ (6)

Step 5) there are no values of t left!

we can simplify Eq. (6) as $y(t) = \frac{1}{a}(1 - e^{-at}) u(t)$