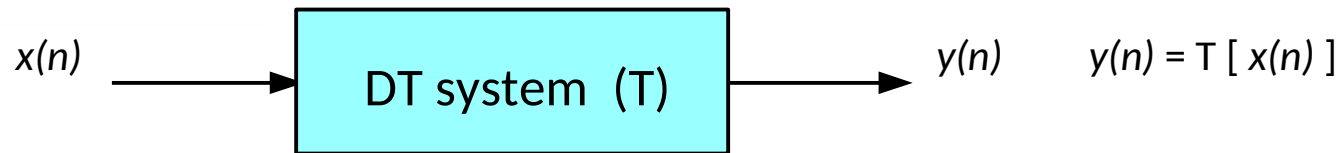


Discrete-time signals and systems, II

- Discrete-time systems
- Representation of discrete-time systems
- Classification of discrete-time systems
- Discrete Linear Time-Invariant (LTI) systems
- Convolution
- Convolution, summary
- Convolution properties
- Examples of LTI systems
- Impulse response and stability
- (Additional materials)

Discrete-time systems

- A *discrete-time (DT) system* is a device or algorithm that operates on a discrete-time signal, $x(n)$, called the *input* or *excitation*, according to some well-defined rule, to produce another discrete-time signal, $y(n)$, called the *output* or *response* of the system



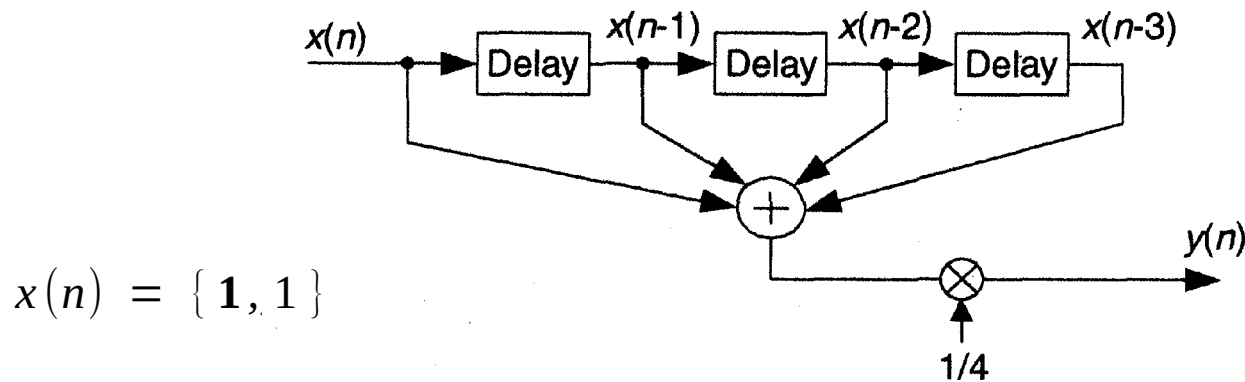
- The *input-output description* of a discrete-time system consists of a *mathematical expression* or a rule, which explicitly defines the relation between the input and output signals (*T - input-output relationship*)
→ *Difference equation (DE)*
- Examples of discrete-time systems:
 - Delaying the input $y(n) = x(n - 5)$
 - Moving average filter $y(n) = 1/3 [x(n + 1) + x(n) + x(n - 1)]$
 - Squaring the input $y(n) = x(n) x(n)$
 - Minimum $y(n) = \min \{ x(n + 1), x(n), x(n - 1) \}$

Representation of discrete-time systems

- **Difference equation (DE) of a system**, $y(n] = T [x(n), x(n - 1), x(n - 2), \dots]$
- Example

$$y(n) = \frac{1}{4} [x(n) + x(n-1) + x(n-2) + x(n-3)] = \frac{1}{4} \sum_{k=n-3}^n x(k)$$

- **Block diagram realization of the system**

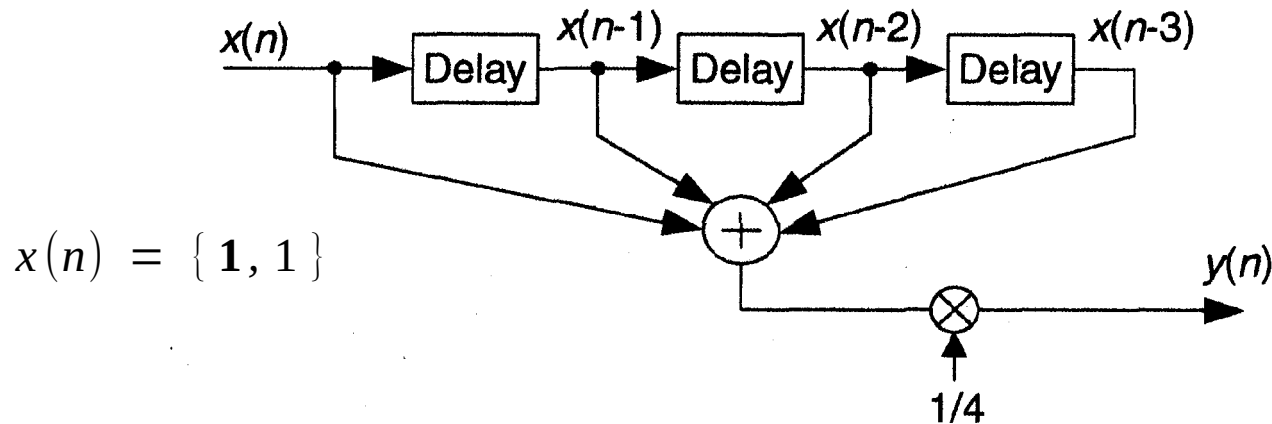


- What is the output $y(n)$, if the input is rectangular signal, $x(n) = \{ \mathbf{1}, \mathbf{1} \}$?

Representation of discrete-time systems

- Example**

$$y(n] = \frac{1}{4} [x(n) + x(n-1) + x(n-2) + x(n-3)] = \frac{1}{4} \sum_{k=n-3}^n x(k)$$

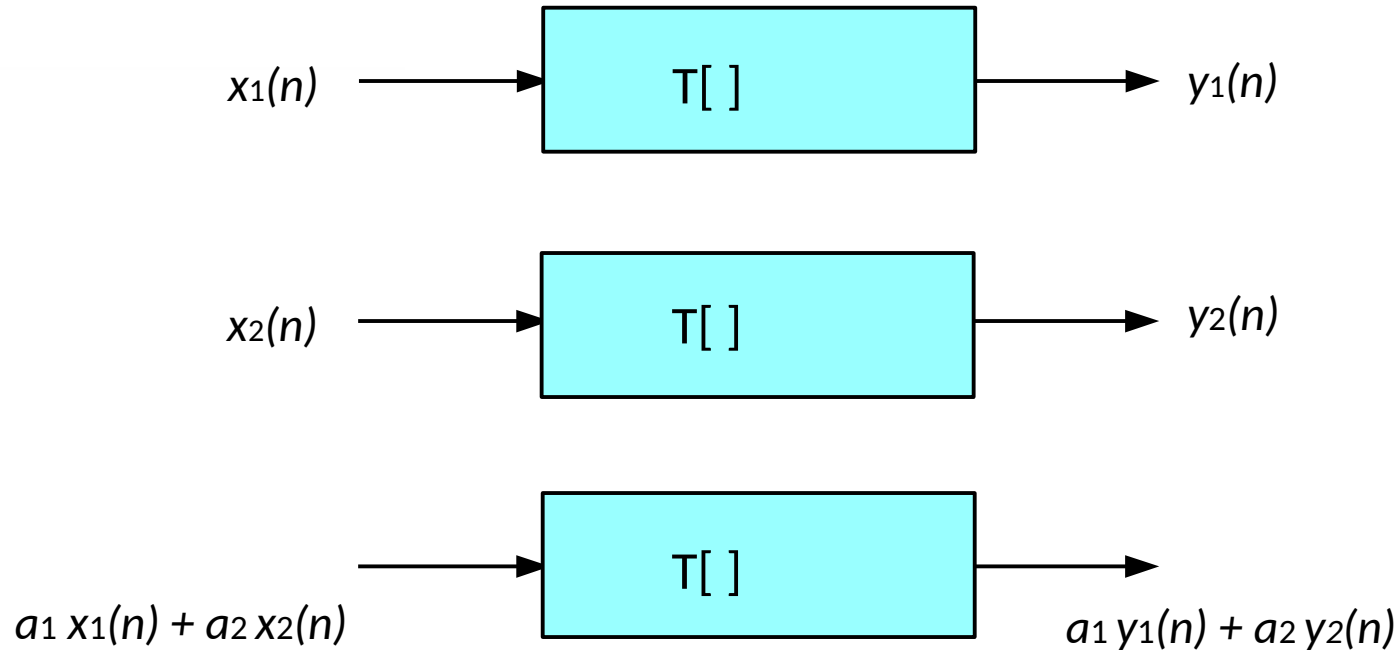


$$y(n] = \{1/4, 1/2, 1/2, 1/2, 1/4\}$$

Classification of discrete-time systems

- **Linear versus nonlinear systems**

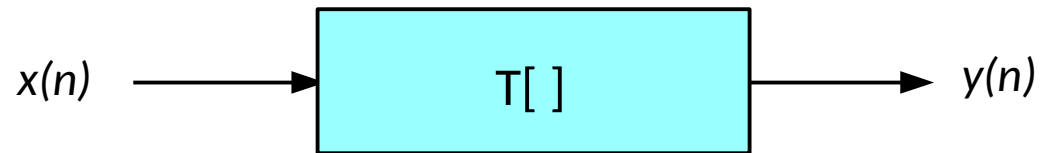
- Linear systems obey *superposition*, i.e., *additivity and homogeneity (scaling)*



Classification of discrete-time systems

- **Linear versus nonlinear systems**

- A system T



is linear if and only if

$$T [a_1 x_1(n) + a_2 x_2(n)] = a_1 T [x_1(n)] + a_2 T [x_2(n)]$$

for *all* $x_1(n)$, $x_2(n)$, and *all* constants a_1 and a_2 (additivity and scaling)

- **How to determine if the system is linear?**

1. $y_1(n) = T [x_1(n)]$

2. $y_2(n) = T [x_2(n)]$

3. $T [a_1 x_1(n) + a_2 x_2(n)] = a_1 y_1(n) + a_2 y_2(n)$

?

Classification of discrete-time systems

• **Linearity, example, accumulator** \rightarrow
$$y(n) = \sum_{l=-\infty}^n x(l)$$

1.
$$y_1(n) = \sum_{l=-\infty}^n x_1(l)$$

2.
$$y_2(n) = \sum_{l=-\infty}^n x_2(l)$$

3.
$$x(n) = a_1 x_1(n) + a_2 x_2(n) \quad \rightarrow \text{Linear combination of inputs}$$

$T[x(n)] \quad \rightarrow \quad y(n) = \sum_{l=-\infty}^n (a_1 x_1(l) + a_2 x_2(l))$

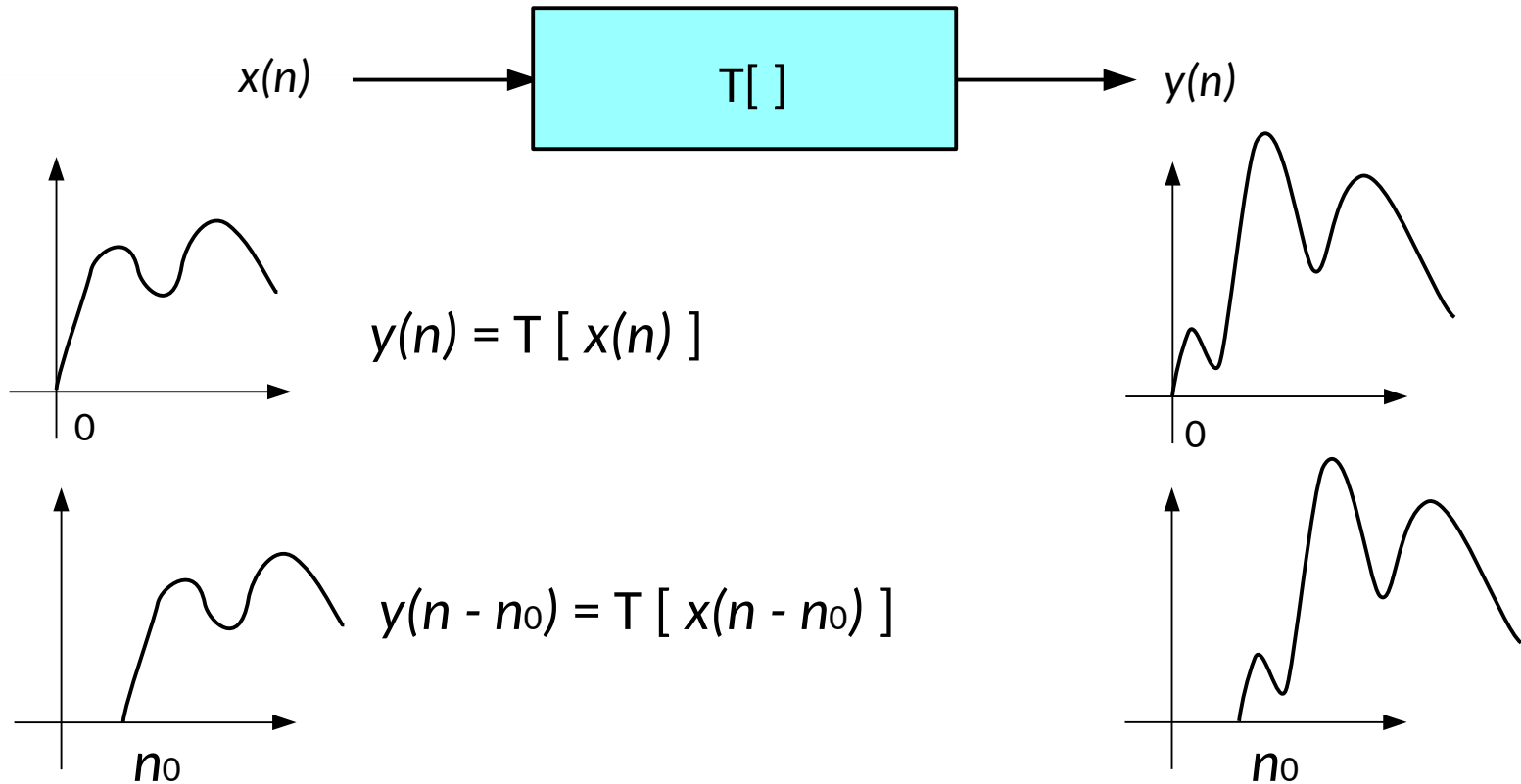
$$y(n) = \sum_{l=-\infty}^n (a_1 x_1(l)) + \sum_{l=-\infty}^n (a_2 x_2(l))$$

$$y(n) = a_1 \sum_{l=-\infty}^n x_1(l) + a_2 \sum_{l=-\infty}^n x_2(l) \quad \rightarrow \quad y_1(n) = \sum_{l=-\infty}^n x_1(l)$$

Linear \leftarrow
$$y(n) = a_1 y_1(n) + a_2 y_2(n)$$

Classification of discrete-time systems

- **Time-invariant systems versus time-variant systems**
 - Time shift of input causes the same shift at output



Classification of discrete-time systems

- **Time-invariant systems versus time-variant systems**

- A system T is **time-invariant** (or shift-invariant) if and only if

$$y(n) = T [x(n)]$$

implies that

$$y(n - n_0) = T [x(n - n_0)]$$

for every input signal $x(n)$ and every time shift n_0

- **How to determine if the system is time-invariant?**

1. $y(n) = T [x(n)]$

2. $y_1(n, n_0) = T [x(n - n_0)]$ (delay the input, $x(n)$)

3. $y(n - n_0) = T [x(n - n_0)]$ (delay the output, n)

4. $y_1(n, n_0) = y(n - n_0)$?

Classification of discrete-time systems

- **Time-invariant, example,** \rightarrow (1.) $y(n) = (x(n))^2$

Delay the input 2. $y_1(n, n_0) = (x(n-n_0))^2$

Delay the output 3. $y(n-n_0) = (x(n-n_0))^2$

4. $y_1(n, n_0) = y(n-n_0)$

- **Time-variant, example,** \rightarrow (1.) $y(n) = n \cdot x(n)$

Delay the input 2. $y_1(n, n_0) = n \cdot x(n-n_0)$

Delay the output 3. $y(n-n_0) = (n-n_0) \cdot x(n-n_0)$

4. $y_1(n, n_0) \neq y(n-n_0)$



Classification of discrete-time systems

- **Example of exam task**
 - Is the following system linear? Is it time-invariant?

$$y(n) = x^2(n) - x(n-1) \cdot x(n+1)$$

Classification of discrete-time systems

- **Causal versus non-causal systems**

- A system is called **causal** if the output of the system at any time n depends only on present and past inputs, but does not depend on future inputs

$$y(n) = T [x(n), x(n-1), x(n-2), \dots]$$

- A causal system is physically realizable system (not for off-line processing)

- (A signal is called causal if and only if $x(n) = 0$ for $n < 0$)

- **Backward difference**, $y(n) = x(n) - x(n-1) \rightarrow$ **causal**

- **Forward difference**, $y(n) = x(n+1) - x(n) \rightarrow$ **non-causal**, looks forward in time

- **Causality** \rightarrow consequence happens after the cause

Classification of discrete-time systems

- Check for causality
- Moving average

$$y(n) = \frac{1}{M} \sum_{k=0}^{M-1} x(n-k)$$

→ **causal**, $y(n)$ depends on $x(n-k)$, $k \geq 0$,

- Centered moving average (counter example)

$$y(n) = \frac{1}{M} \sum_{k=-(M-1)/2}^{(M-1)/2} x(n-k)$$

→ **non-causal**, looks forward in time, can be made causal by delaying

Classification of discrete-time systems

- **Stable versus unstable systems**

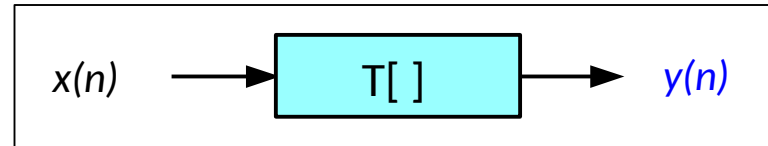
- A system is said to be **Bounded Input Bounded Output (BIBO) stable** if and only if every bounded input produces a bounded output
- There exist some finite numbers B_x and B_y such that

$$\exists B_x, B_y: \quad |x(n)| \leq B_x < \infty, \quad |y(n)| \leq B_y < \infty$$

Discrete Linear Time-Invariant (LTI) systems

- An important subset of discrete systems – **discrete Linear Time-Invariant Systems (LTI)**
 - Properties
 - * Linearity (allows analysis using elementary signals)
 - * Time-invariability (operating does not change over time)
 - Consequences
 - * Mathematical tractability
 - * Simple realization
 - * → Convolution

Convolution



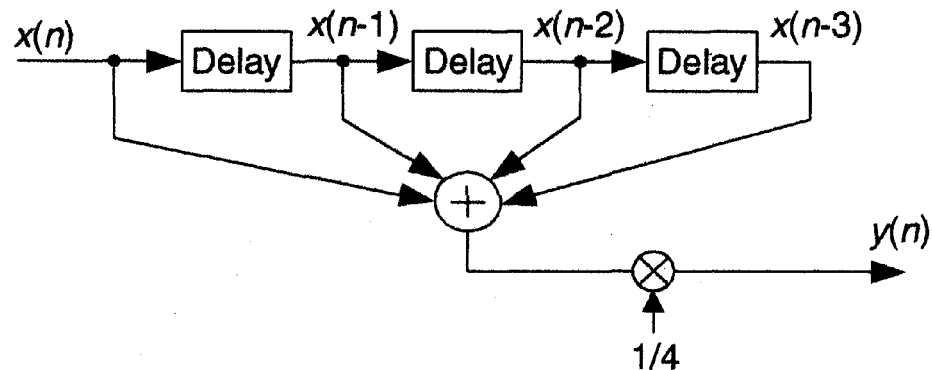
- Why convolution?

So far, we were able to determine

- the output, $y(n]$,
an LTI system to the input signal, $x(n]$,
- if knowing
 - * the difference equation
 - * or, block diagram of the LTI system

of

$$y(n) = \frac{1}{4} [x(n) + x(n-1) + x(n-2) + x(n-3)] = \frac{1}{4} \sum_{k=n-3}^n x(k)$$



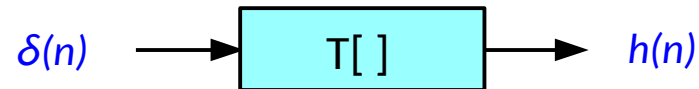
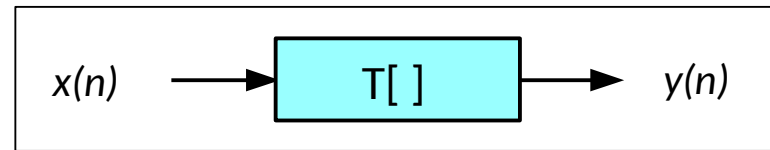
$$x(n) \rightarrow T[] \rightarrow y(n)$$

Convolution

- Why convolution?

Using convolution, we can determine

- the output, $y(n)$, of an LTI system to the input signal, $x(n)$,
- if knowing
 - * the response of the LTI system (denoted $h(n)$) to one particular input signal, the unit sample signal, $\delta(n)$



If $x(n) = \delta(n)$ then $y(n) = h(n)$

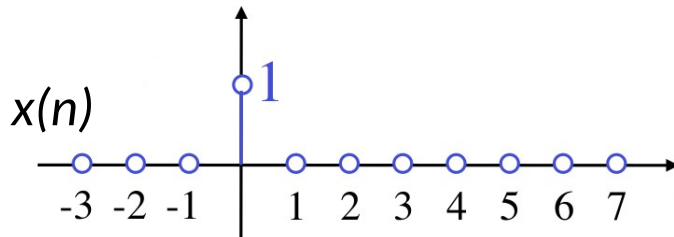
$\delta(n)$ - the unit sample $h(n)$ - impulse response

$x(n), h(n) \rightarrow \text{convolution} \rightarrow y(n)$

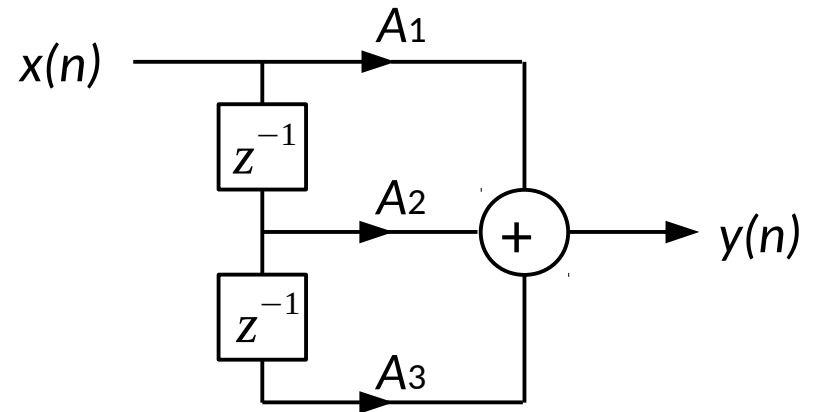
Convolution

- **Impulse response**

- **Difference equation**, $y(n) = ?$



- **Output values**, $y(n) = ?$



$x(n) = \delta(n)$ impulse - unit sample



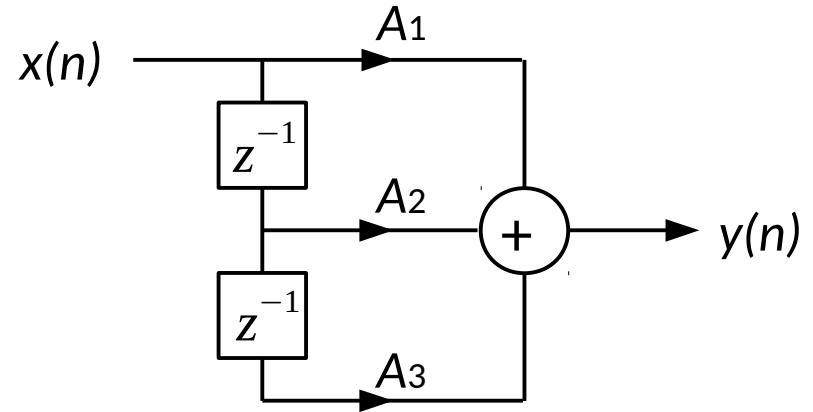
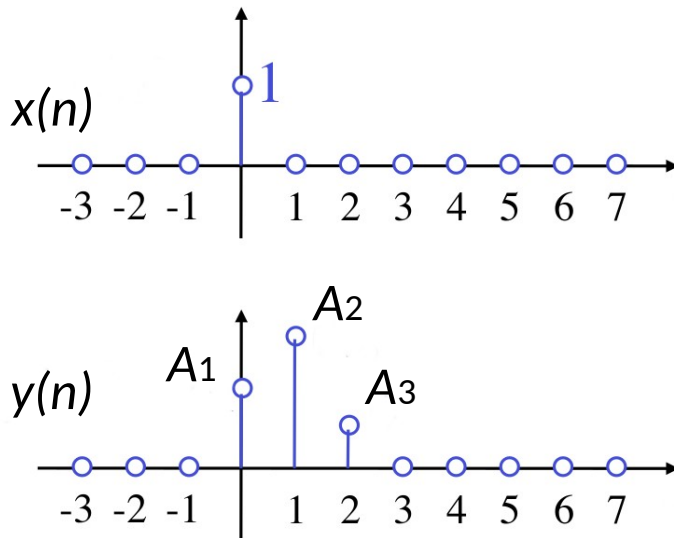
$y(n) = h(n)$ **impulse response = ?**

$y(n) = h(n) = ?$

Convolution

- Impulse response

$$y(n] = A_1 \cdot x(n] + A_2 \cdot x(n-1] + A_3 \cdot x(n-2]$$



$$x(n] = \delta(n] \text{ impulse - unit sample}$$



$$y(n] = h(n] \text{ impulse response}$$

$$h(n] = A_1 \cdot \delta(n] + A_2 \cdot \delta(n-1] + A_3 \cdot \delta(n-2]$$

$$y(n] = h(n] = \{A_1, A_2, A_3\}$$

$$\uparrow_{n=0}$$

→ LTI system is completely specified by $h(n]$

Convolution

- **Decomposition of discrete signal $x(n)$**
 - Discrete signal $x(n)$ can be expressed by a sum of unit samples

$$x(n) = \sum_{k=-\infty}^{\infty} x(k) \delta(n-k)$$

where

$$\delta(n-k) = \begin{cases} 1, & n=k \\ 0, & n \neq k \end{cases}$$

- Example, causal signal: $x(n) = 0, n < 0$

$$x(n) = x(0) \delta(n) + x(1) \delta(n-1) + x(2) \delta(n-2) + \dots$$

Convolution

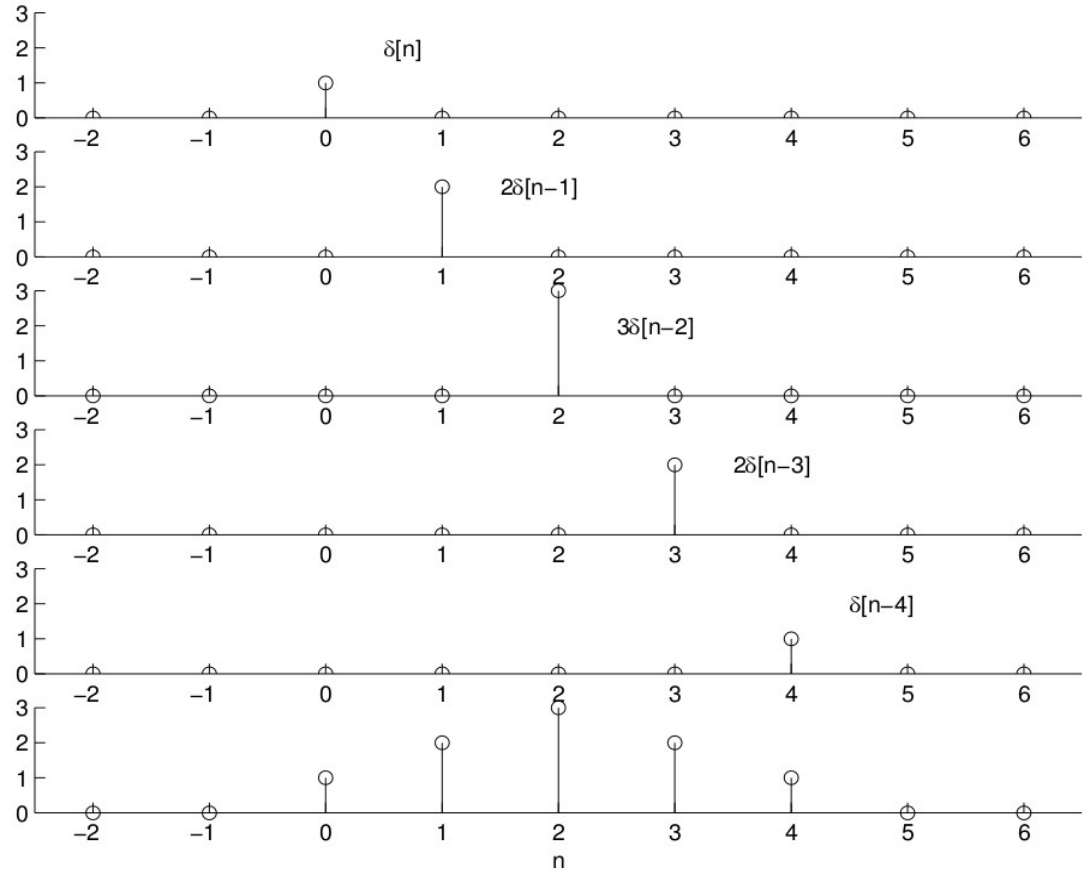
- The decomposition of a triangular signal, $x(n)$, into a sum of unit samples

$$x(n) = \{1, 2, 3, 2, 1\}$$

↑
 $n = 0$

$$x(n) = \sum_{k=-\infty}^{\infty} x(k) \delta(n-k)$$

$x(n)$ →



$$x(n) = 1 \cdot \delta(n) + 2 \cdot \delta(n-1) + 3 \cdot \delta(n-2) + 2 \cdot \delta(n-3) + 1 \cdot \delta(n-4)$$

$$x(n) = x(0) \delta(n) + x(1) \delta(n-1) + x(2) \delta(n-2) + x(3) \delta(n-3) + x(4) \delta(n-4)$$

Convolution

- **Response of an LTI system**

- Suppose that $h(n)$ is impulse response to unit sample $\delta(n)$, $\delta(n) \rightarrow T[\] \rightarrow h(n)$

- Since the system is

time-invariant $\longrightarrow T[\delta(n)] = h(n) \rightarrow T[\delta(n-k)] = h(n-k)$

and linear $\longrightarrow T[a.\delta(n-k)+b.\delta(n-l)] = a.h(n-k)+b.h(n-l)$

- The output is as follows:

$$y(n) = T[x(n)]$$

$$= T\left[\sum_{k=-\infty}^{\infty} x(k)\delta(n-k)\right]$$

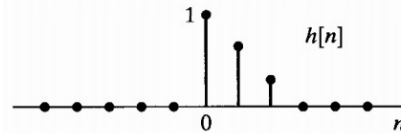
$$= \sum_{k=-\infty}^{\infty} x(k)T[\delta(n-k)] \longrightarrow \text{Due to linearity}$$

$$= \sum_{k=-\infty}^{\infty} x(k)h(n-k) \longrightarrow \text{Due to definition of } h(n) \text{ and time-invariance}$$

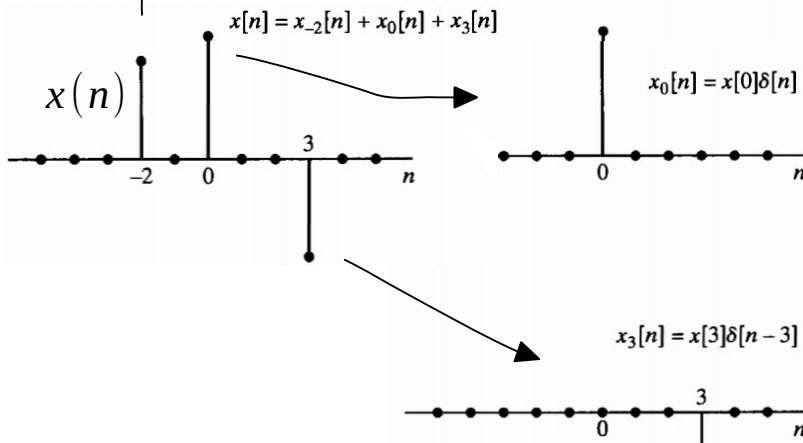
$$y(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k) = x(n) * h(n) \longrightarrow \text{Convolution sum}$$

Convolution

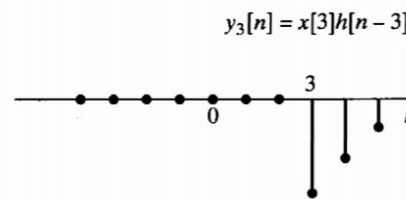
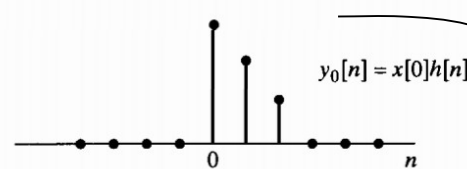
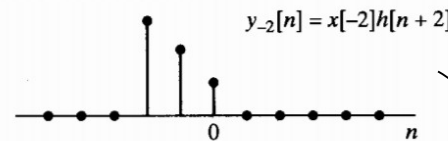
- Convolution sum from the **superposition point of view**



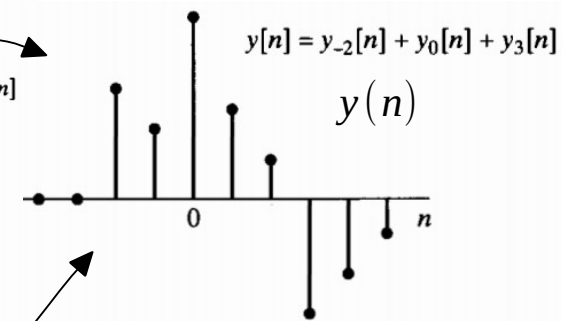
Decomposition of input signal



$$x(n) = \sum_{k=-\infty}^{\infty} x_k(n) = \sum_{k=-\infty}^{\infty} x(k) \delta(n-k)$$



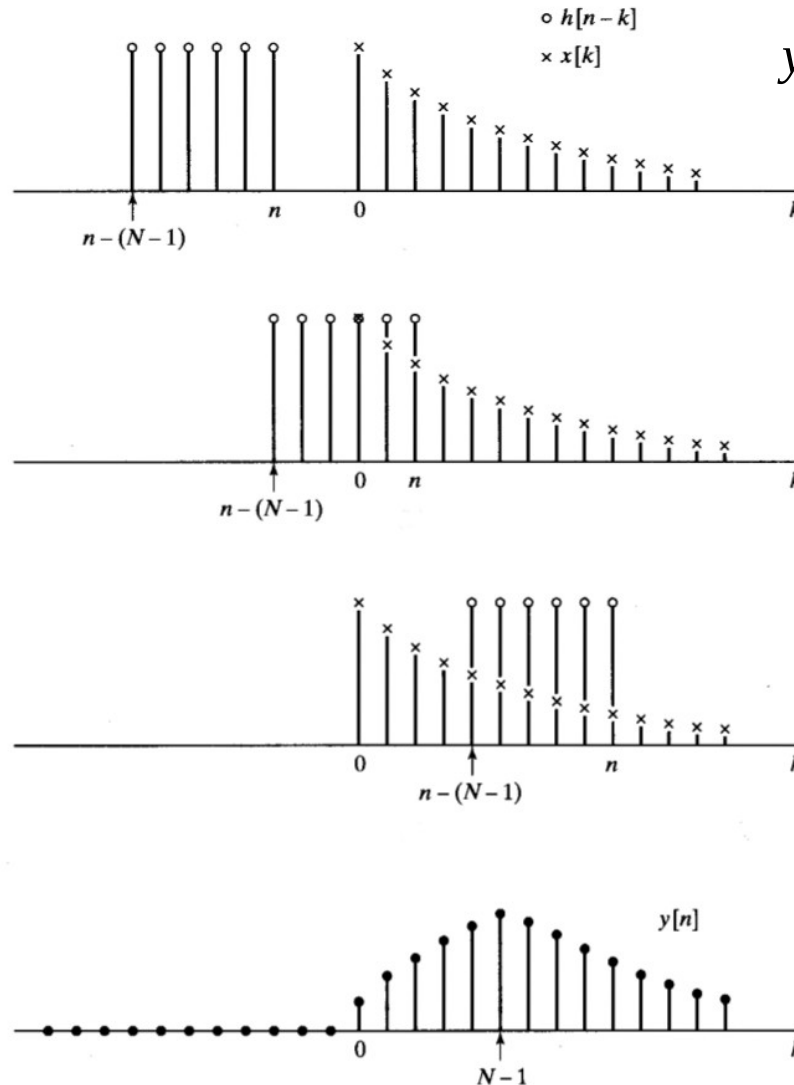
Composition of output signals (responses)



$$\sum_{k=-\infty}^{\infty} x(k) h(n-k) = \sum_{k=-\infty}^{\infty} y_k(n) = y(n)$$

Convolution

- **More useful computational interpretation** (consider $h(n-k)$ as reversing it in time at $k = 0$ and then delaying it by n samples) !
- **Convolution interpretation** (the system is moving over the signal)



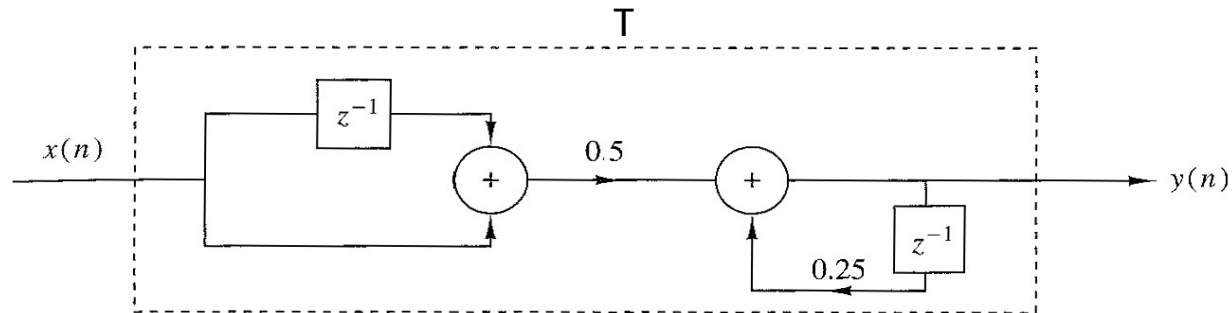
$$y(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k)$$

Off-line analysis,
flipped $h(n)$ is
moving over
the signal $x(n)$

[Oppenheim, Schaffer]

Convolution

- **Example**
- A block diagram of an LTI system, $y(n] = T [x(n), y(n - 1)]$



- Difference equation: $y(n] = 0.25 y(n - 1) + 0.5 x(n) + 0.5 x(n - 1)$
- *What is the length of impulse response?*
- **Convolution ?**

→ Convolution is applicable only for those LTI systems for which
 $y(n] = T[x(n), x(n-1), \dots, x(n-M)]$
 i.e., impulse response, $h(n)$, is of finite duration

Convolution

- **Example of exam task**

- An LTI system is defined by the following impulse response

$$h(n) = 2 \cos(n \pi / 2) \cdot [u(n) - u(n - 3)]$$

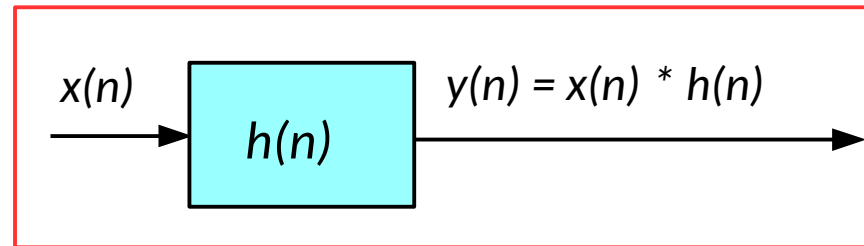
Determine the response of the system using convolution for the following input signal

$$x(n) = n \cdot [u(n) - u(n - 4)]$$

Hint: Consider the difference of two unit step signals, $u(\cdot)$

Convolution, summary

$$y(n) = \sum_{k=-\infty}^{\infty} x(k) h(n-k) = x(n) * h(n) \longrightarrow \text{Convolution sum}$$



- The impulse response $h(n]$ can determine the characteristics of an LTI system completely
- For any input $x(n]$, the output $y(n]$ is the convolution sum of $x(n]$ and $h(n]$
- Convolution can be used to implement only those LTI systems for which the impulse response $h(n]$ is of finite duration

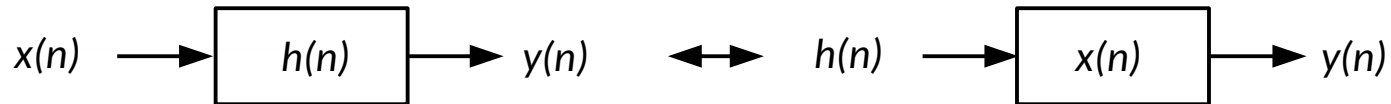
$$h(n) = \begin{cases} \neq 0, & 0 \leq n < N \\ 0, & \text{elsewhere} \end{cases}$$

Convolution properties

- Convolution properties define connections of LTI systems

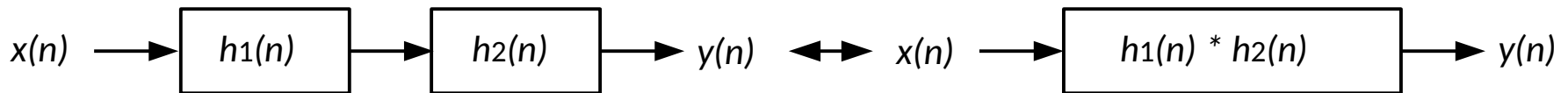
- Convolution is a **commutative** operation

$$x(n) * h(n) = h(n) * x(n)$$



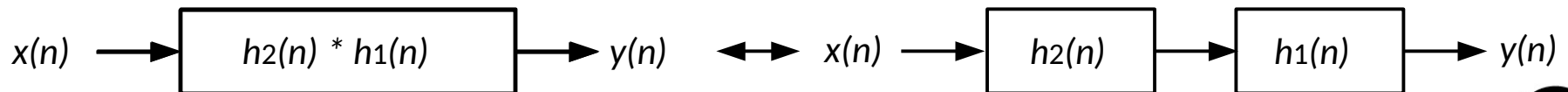
- Convolution is an **associative** operation → *Cascade connection*

$$[x(n) * h_1(n)] * h_2(n) = x(n) * [h_1(n) * h_2(n)]$$



again commutativity and again associativity → *Order of systems exchanged*

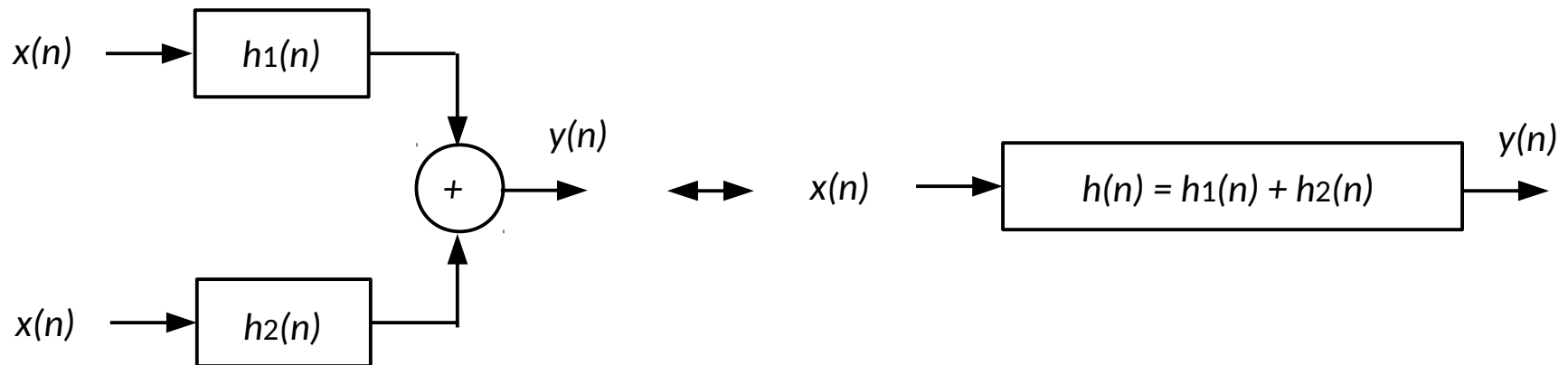
$$= x(n) * [h_2(n) * h_1(n)] = [x(n) * h_2(n)] * h_1(n)$$



Convolution properties

- Convolution properties define connections of LTI systems
 - Convolution is **distributive** over addition → *Parallel connection*

$$x(n) * h_1(n) + x(n) * h_2(n) = x(n) * [h_1(n) + h_2(n)]$$



Convolution properties

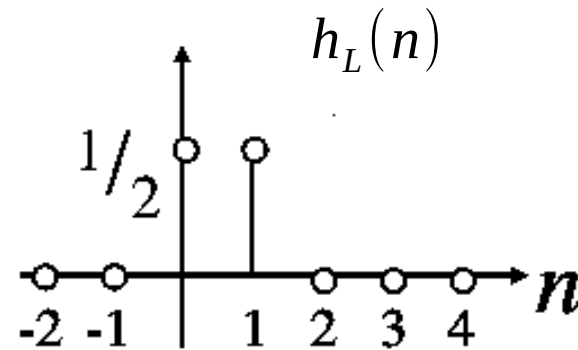
- **Example of exam task**
 - $y_1 = x_1(n) - x_1(n-1)$, $y_2 = x_2(n) + x_2(n-1)$; Derive $h_1(n)$, $h_2(n)$, and $h_c(n)$ for cascade and $h_p(n)$ for parallel connection. Check commutativity for $h_1(n)$ and $h_2(n)$
- **Example of exam task**
 - Check the properties of output signal for cascade and parallel connection in the following case:
 $F_s = 6000$ smp/sec, h_1 passes frequencies from 0 – 250 Hz, h_2 passes from 1700 – 2400 Hz

Examples of LTI systems

- Example of finite impulse response LTI system, simple lowpass filter

- $y_L(n) = 1/2 x(n) + 1/2 x(n - 1)$

- *
- * Moving average (first order),
 - * Equalizes values of neighboring samples,
 - * **Lowpass filtering effect**,
 - * Keeps slowly varying trend of values of distant samples
 - * Rejects rapid changes of values of neighboring samples



→ *Smoothing effect*

$$h_L(n) = 1/2 \delta(n) + 1/2 \delta(n - 1)$$

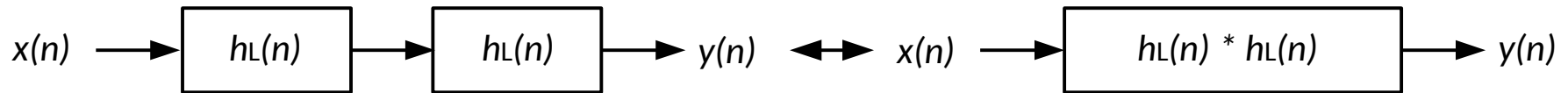
$$h_L(n) = \{1/2, 1/2\}$$

Examples of LTI systems

- Example of finite impulse response LTI system, simple lowpass filter
- Repetitive use of simple (first-order) moving average lowpass filter, $h_L(n)$, will increase the smoothing effect

Since convolution is an associative operation

$$[x(n) * h_L(n)] * h_L(n) = x(n) * [h_L(n) * h_L(n)]$$



follows that the impulse response of the (second-order) moving average filter, $h_{L2}(n)$, which will increase the lowpass filtering effect, could be obtained by convolving $h_L(n)$ by itself

$$h_{L2}(n) = h_L(n) * h_L(n) = \{1/2, 1/2\} * \{1/2, 1/2\} = \{1/4, 1/2, 1/4\}$$

Verify the lowpass filtering effect of $h_{L2}(n)$ at <http://www.fourier-series.com/>

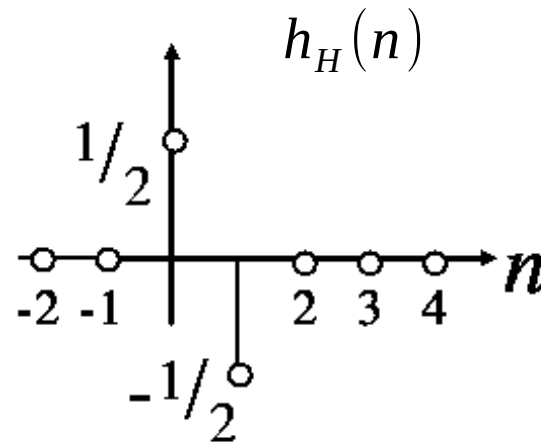
→ $h_{L2}(n)$ - principal impulse response for smoothing spatial filters (image smoothing)

Examples of LTI systems

- Example of finite impulse response LTI system, simple highpass filter

- $y_H(n) = 1/2 x(n) - 1/2 x(n - 1)$

- * Differentiator (first order),
- * Preserves differences of values of neighboring samples,
- * Highpass filtering effect,
- * Keeps rapid changes of values of neighboring samples
- * Rejects slowly varying trend of values of distant samples



→ Sharpening effect

$$h_H(n) = 1/2 \delta(n) - 1/2 \delta(n - 1)$$

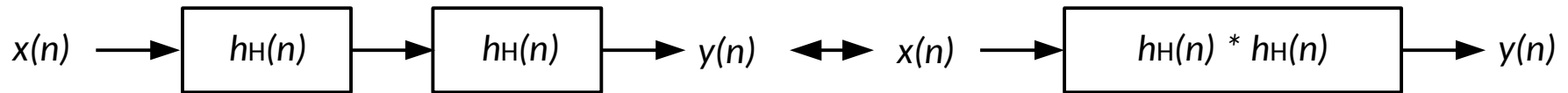
$$h_H(n) = \{1/2, -1/2\}$$

Examples of LTI systems

- Example of finite impulse response LTI system, simple highpass filter
- Repetitive use of simple first-order differentiator highpass filter, $h_H(n)$, will increase the sharpening effect

Since convolution is an associative operation

$$[x(n) * h_H(n)] * h_H(n) = x(n) * [h_H(n) * h_H(n)]$$



follows that the impulse response of the second-order differentiator filter, $h_{H2}(n)$, which will increase the highpass filtering effect, could be obtained by convolving $h_H(n)$ by itself

$$h_{H2}(n) = h_H(n) * h_H(n) = \{1/2, -1/2\} * \{1/2, -1/2\} = \{1/4, -1/2, 1/4\}$$

Verify the highpass filtering effect of $h_{H2}(n)$ at <http://www.fourier-series.com/>

→ $h_{H2}(n)$ - principal impulse response for sharpening spatial filters (image sharpening)

Examples of LTI systems

- Further study, laboratory

1) Using the impulse response, $h_L(n) = \{1/2, 1/2\}$

of simple moving average lowpass filter, $y_L(n) = 1/2 x(n) + 1/2 x(n - 1)$,

derive the impulse response of the fourth order, i.e.,

$$h_{L4}(n) = h_L(n) * h_L(n) * h_L(n) * h_L(n)$$

Verify lowpass filtering effect of the filter $h_{L4}(n)$ at

<http://www.fourier-series.com/>

2) Using the impulse response, $h_H(n) = \{1/2, -1/2\}$

of simple differentiator highpass filter, $y_H(n) = 1/2 x(n) - 1/2 x(n - 1)$,

derive the impulse response of the fourth order, i.e.,

$$h_{H4}(n) = h_H(n) * h_H(n) * h_H(n) * h_H(n)$$

Verify highpass filtering effect of the filter $h_{H4}(n)$ at

<http://www.fourier-series.com/>

Impulse response and stability

- An LTI system is said to be **Bounded Input Bounded Output (BIBO) stable** if and only if every bounded input produces a bounded output

$$\exists B_x, B_y: \quad |x(n)| \leq B_x < \infty, \quad |y(n)| \leq B_y < \infty$$

$$y(n) = \sum_{k=-\infty}^{\infty} h(k)x(n-k)$$

$$|y(n)| = \left| \sum_{k=-\infty}^{\infty} h(k)x(n-k) \right|$$

$$|y(n)| \leq \sum_{k=-\infty}^{\infty} |h(k)| |x(n-k)|$$

$$|y(n)| \leq B_x \sum_{k=-\infty}^{\infty} |h(k)| \leq B_y$$

- An LTI system is stable, $B_y < \infty$, if and only if

$$\sum_{k=-\infty}^{\infty} |h(k)| < \infty$$

- The system can give meaningful output only if it is stable



(Additional materials)

- Implementation of convolution
- Convolution, matrix interpretation
- Convolution, example
- Convolution, example
- Convolution in MATLAB
- Convolution and causality

Implementation of convolution

- Convolution sum for LTI systems

$$y(n) = \sum_{k=-\infty}^{\infty} x(k) h(n-k) = x(n) * h(n)$$

- Summation is **symmetric** in **x** and **h**

i.e. $l = n - k \rightarrow$

$$\begin{aligned} x(n) * h(n) &= \sum_{l=-\infty}^{\infty} x(n-l) h(l) \\ &= \sum_{l=-\infty}^{\infty} h(l) x(n-l) = h(n) * x(n) \\ y(n) &= \sum_{k=-\infty}^{\infty} h(k) x(n-k) = h(n) * x(n) \end{aligned}$$

Demo: <https://engineering.purdue.edu/VISE/ee438/demos/>

Convolution, matrix interpretation

- Convolution interpretation 2, matrix interpretation

$$y(n) = \sum_{k=-\infty}^{\infty} h(k)x(n-k) = \sum_{k=-\infty}^{\infty} x(n-k)h(k)$$

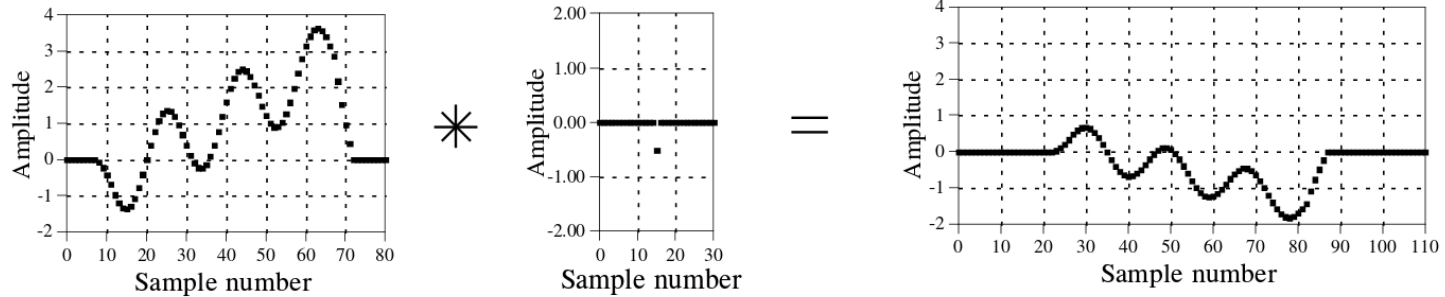
$$\begin{bmatrix} y(0) \\ y(1) \\ y(2) \\ \dots \end{bmatrix} = \begin{bmatrix} x(0) & x(-1) & x(-2) \\ x(1) & x(0) & x(-1) \\ x(2) & x(1) & x(0) \\ \dots & \dots & \dots \end{bmatrix} \begin{bmatrix} h(0) \\ h(1) \\ h(2) \end{bmatrix}$$

Diagonals in \mathbf{X} matrix are equal

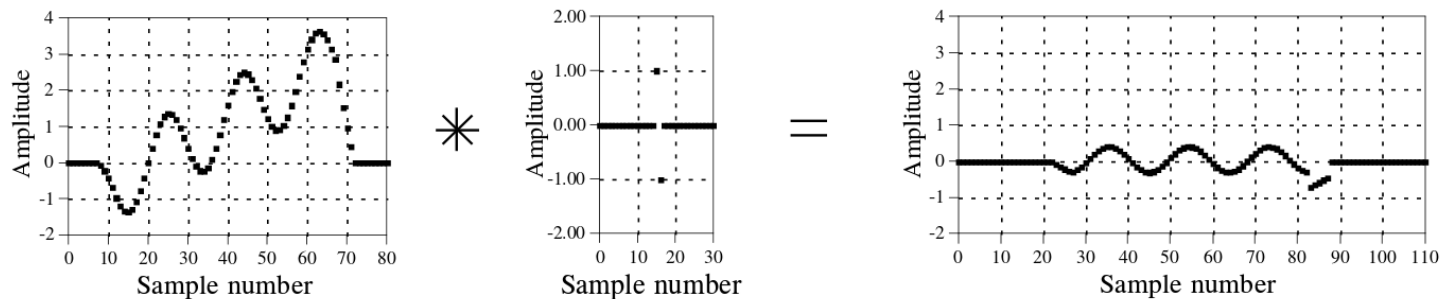
Convolution, example

- Convolution example, inverting attenuator and discrete derivative

a. Inverting Attenuator



b. Discrete Derivative



$$y(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k) = x(n) * h(n)$$

Convolution, example

- **Example**

Derive (analytically) convolution for the following example

- Rectangular pulse of duration N

$$x[n] = u[n] - u[n - N] = \begin{cases} 1 & \text{if } 0 \leq n \leq N - 1 \\ 0 & \text{otherwise} \end{cases}$$

is passed to the first-order low-pass filter of which impulse response is

$$h[n] = a^n u[n]$$

Solution: For $n < 0$ $y[n] = 0$

For $n \leq 0 \leq N - 1$

$$y[n] = \sum_{m=0}^n a^m = \frac{1 - a^{n+1}}{1 - a}$$

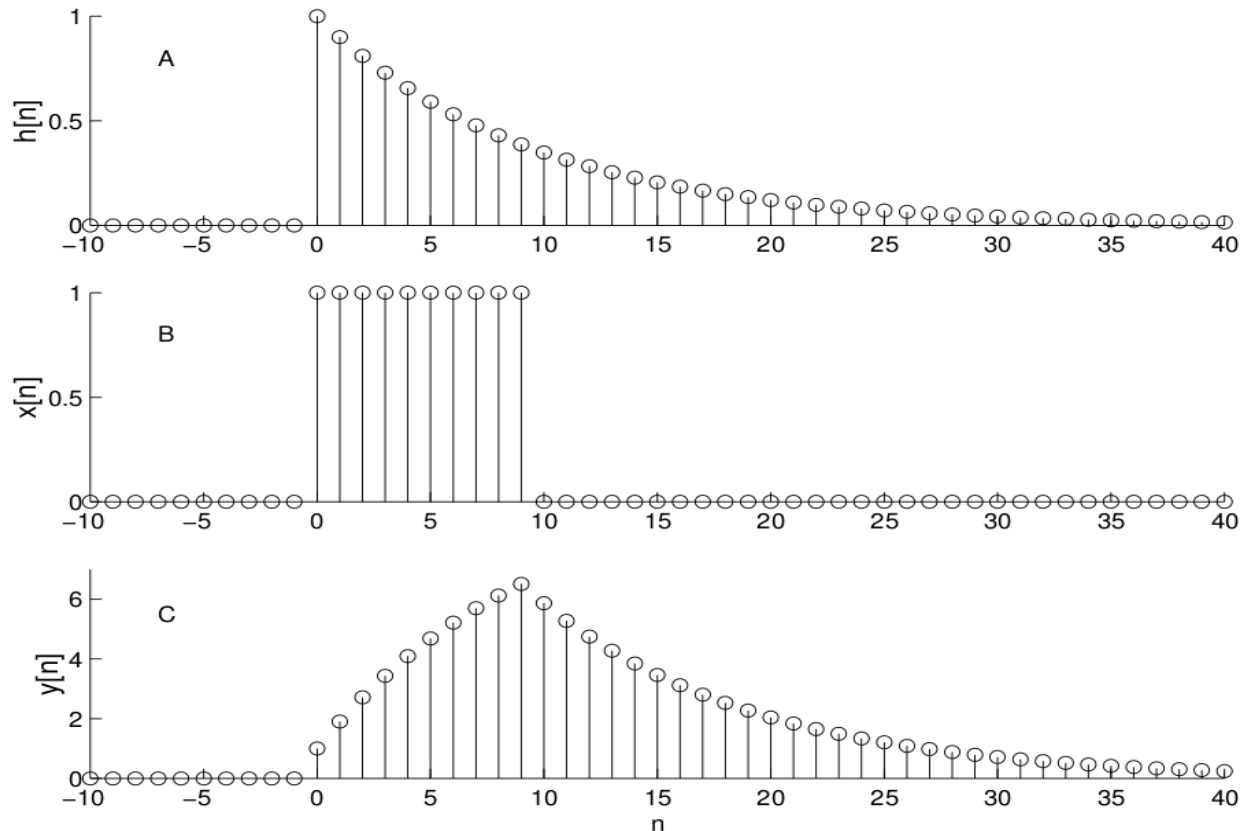
For $n \geq N$

$$y[n] = \sum_{m=n-N+1}^n a^m = a^n - N + 1 \frac{1 - a^N}{1 - a} = \frac{1 - a^{-N}}{1 - a^{-1}} a^n$$



Convolution, example

- Example



Convolution example: (A) Unit-sample response of the first-order low-pass filter, $h[n] = a^n u[n]$, with $a = 0.9$. (B) Input signal, $x[n] = u[n] - u[n - N]$, with $N = 10$. (C) Output signal.

Convolution in MATLAB

- Convolution in MATLAB

- The function `conv()` implements the convolution sum of two finite-length sequences

- If $x = [0 \ 4 \ 1 \ -2 \ 5]$

- $h = [1 \ 2 \ 3 \ 1]$

- then `conv(x, h)` yields

- $[0 \ 4 \ 9 \ 12 \ 8 \ 5 \ 13 \ 5]$

Convolution and causality

- An LTI system is causal if and only if $h(n) = 0$ for $n < 0$

- Convolution

$$y(n) = \sum_{k=-\infty}^{\infty} x(k) h(n-k) = \sum_{k=-\infty}^{\infty} h(k) x(n-k)$$

- Causal LTI system ($h(n)$ causal) and causal input signal $x(n)$

$$y(n) = \sum_{k=0}^n x(k) h(n-k) = \sum_{k=0}^n h(k) x(n-k)$$