

# BLM2041 Signals and Systems

## Week 5

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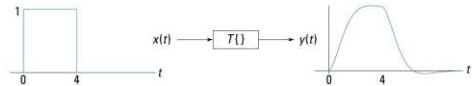
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## Responses to arbitrary signals

- Although we have focused on responses to simple signals ( $\delta[n]$ ,  $\delta(t)$ ) we are generally interested in responses to more complicated signals.
- How do we compute responses to a more complicated input signals?



Block diagram depicting a general input/output relationship.

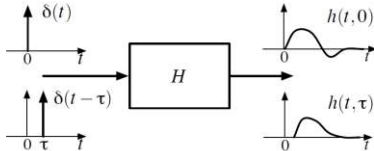
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## Impulse Response

The *impulse response* of a linear system  $h_\tau(t)$  is the output of the system at time  $t$  to an impulse at time  $\tau$ . This can be written as

$$h_\tau = H(\delta_\tau)$$

Care is required in interpreting this expression!



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**Note:** Be aware of potential confusion here:

When you write

$$h_\tau(t) = H(\delta_\tau(t))$$

the variable  $t$  serves different roles on each side of the equation.

- $t$  on the left is a specific value for time, the time at which the output is being sampled.
- $t$  on the right is varying over all real numbers, it is not the same  $t$  as on the left.
- The output at time specific time  $t$  on the left in general depends on the input at all times  $t$  on the right (the entire input waveform).

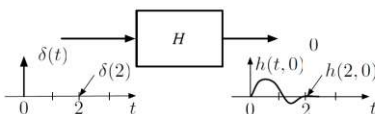
- Assume the input impulse is at  $\tau = 0$ ,

$$h = h_0 = H(\delta_0).$$

We want to know the impulse response at time  $t = 2$ . It doesn't make any sense to set  $t = 2$ , and write

$$h(2) = H(\delta(2)) \quad \Leftarrow \text{No!}$$

First,  $\delta(2)$  is something like zero, so  $H(0)$  would be zero. Second, the value of  $h(2)$  depends on the entire input waveform, not just the value at  $t = 2$ .

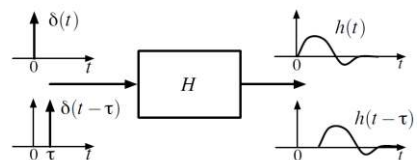


## Time-invariance

If  $H$  is time invariant, delaying the input and output both by a time  $\tau$  should produce the same response

$$h_\tau(t) = h(t - \tau).$$

In this case, we don't need to worry about  $h_\tau$  because it is just  $h$  shifted in time.



## Linearity and Extended Linearity

**Linearity:** A system  $S$  is linear if it satisfies both

- **Homogeneity:** If  $y = Sx$ , and  $a$  is a constant then

$$ay = S(ax).$$

- **Superposition:** If  $y_1 = Sx_1$  and  $y_2 = Sx_2$ , then

$$y_1 + y_2 = S(x_1 + x_2).$$

**Combined Homogeneity and Superposition:**

If  $y_1 = Sx_1$  and  $y_2 = Sx_2$ , and  $a$  and  $b$  are constants,

$$ay_1 + by_2 = S(ax_1 + bx_2)$$

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## Extended Linearity

- **Summation:** If  $y_n = S(x_n)$  for all  $n$ , an integer from  $(-\infty < n < \infty)$ , and  $a_n$  are constants

$$\sum_n a_n y_n = S\left(\sum_n a_n x_n\right)$$

Summation and the system operator commute, and can be interchanged.

- **Integration (Simple Example):** If  $y = S(x)$ ,

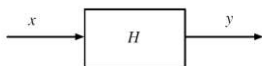
$$\int_{-\infty}^{\infty} a(\tau) y(t - \tau) d\tau = S\left(\int_{-\infty}^{\infty} a(\tau) x(t - \tau) d\tau\right)$$

Integration and the system operator commute, and can be interchanged.

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## Output of an LTI System

We would like to determine an expression for the output  $y(t)$  of an linear time invariant system, given an input  $x(t)$



We can write a signal  $x(t)$  as a sample of itself

$$x(t) = \int_{-\infty}^{\infty} x(\tau) \delta_{\tau}(t) d\tau$$

This means that  $x(t)$  can be written as a weighted integral of  $\delta$  functions.

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Applying the system  $H$  to the input  $x(t)$ ,

$$\begin{aligned} y(t) &= H(x(t)) \\ &= H\left(\int_{-\infty}^{\infty} x(\tau) \delta_{\tau}(t) d\tau\right) \end{aligned}$$

If the system obeys extended linearity we can interchange the order of the system operator and the integration

$$y(t) = \int_{-\infty}^{\infty} x(\tau) H(\delta_{\tau}(t)) d\tau.$$

The impulse response is

$$h_{\tau}(t) = H(\delta_{\tau}(t)).$$

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Substituting for the impulse response gives

$$y(t) = \int_{-\infty}^{\infty} x(\tau) h_{\tau}(t) d\tau.$$

This is a *superposition integral*. The values of  $x(\tau)h(t, \tau)d\tau$  are superimposed (added up) for each input time  $\tau$ .

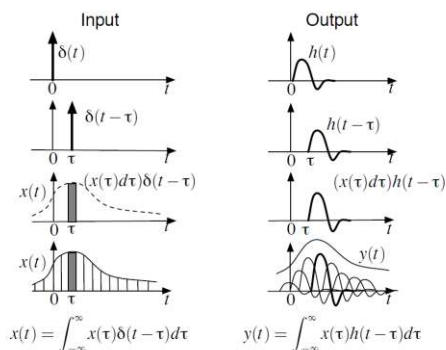
If  $H$  is time invariant, this written more simply as

$$y(t) = \int_{-\infty}^{\infty} x(\tau) h_{\tau}(t) d\tau.$$

This is in the form of a *convolution integral*, which will be the subject of the next class.

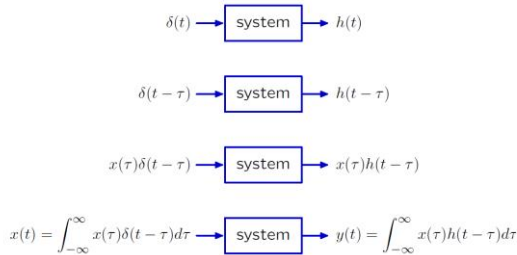
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Graphically, this can be represented as:



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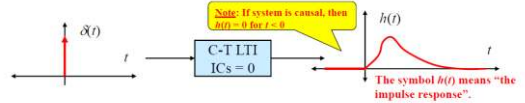
If a system is linear and time-invariant (LTI) then its output is the integral of weighted and shifted unit-impulse responses.



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### Recall: Impulse Response

Earlier we introduced the concept of impulse response...  
...what comes out of a system when the input is an impulse (delta function)



Noting that the LT of  $\delta(t) = 1$  and using the properties of the transfer function and the Z transform we said that

$$h(t) = \mathcal{L}^{-1}\{H(s)\mathcal{L}\{\delta(t)\}\} \quad h(t) = \mathcal{L}^{-1}\{H(s)\} \quad h(t) = \mathcal{Z}^{-1}\{H(\omega)\}$$

So...once we have either  $H(s)$  or  $H(\omega)$  we can get the impulse response  $h(t)$

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### Convolution Property and System Output

Let  $x(t)$  be a signal with CTFT  $X(\omega)$  and LT of  $X(s)$

Consider a system w/ freq resp  $H(\omega)$  & trans func  $H(s)$

$$\begin{aligned} x(t) &\leftrightarrow X(\omega) \\ x(t) &\leftrightarrow X(s) \\ h(t) &\leftrightarrow H(\omega) \\ h(t) &\leftrightarrow H(s) \end{aligned}$$

We've spent much time using these tools to analyze system outputs this way:

$$Y(\omega) = H(\omega)X(\omega) \leftrightarrow y(t) = \mathcal{F}^{-1}\{H(\omega)X(\omega)\}$$

$$Y(s) = H(s)X(s) \leftrightarrow y(t) = \mathcal{L}^{-1}\{H(s)X(s)\}$$

The convolution property of the CTFT and LT gives an alternate way to find  $y(t)$ :

$$\begin{aligned} \mathcal{F}^{-1}\{X(\omega)H(\omega)\} &= x(t) * h(t) \\ \mathcal{L}^{-1}\{X(s)H(s)\} &= x(t) * h(t) \\ x(t) * h(t) &= \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau \\ y(t) &= \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau \end{aligned}$$

"Convolution" input  $x(t)$  with the impulse response  $h(t)$  gives the output  $y(t)$ !

LTI System with impulse response  $h(t)$

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### Convolution for Causal System & with Causal Input

An arbitrary LTI system's output can be found using the general convolution form:

$$y(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau \quad \text{General LTI System}$$

If the system is causal then  $h(t) = 0$  for  $t < 0$ . Thus  $h(t-\tau) = 0$  for  $t > \tau$ ... so:

$$y(t) = \int_{-\infty}^t x(\tau)h(t-\tau)d\tau \quad \text{Causal LTI System}$$

If the input is causal then  $x(t) = 0$  for  $t < 0$ ... so:

$$y(t) = \int_0^t x(\tau)h(t-\tau)d\tau \quad \text{Causal Input & General LTI System}$$

If the system & signal are both causal then

$$y(t) = \int_0^t x(\tau)h(t-\tau)d\tau \quad \text{Causal Input & Causal LTI System}$$

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### Convolution Properties

1. **Commutativity**  $x(t) * h(t) = h(t) * x(t)$

2. **Associativity**  $[x(t) * h_1(t)] * h_2(t) = x(t) * [h_1(t) * h_2(t)]$

Associativity together with commutativity says we **can interchange the order of two cascaded systems**.

3. **Distributivity**  $x(t) * [h_1(t) + h_2(t)] = x(t) * h_1(t) + x(t) * h_2(t)$

4. **Derivative Property:**  $\frac{d}{dt}[x(t) * v(t)] = \dot{x}(t) * v(t) = x(t) * \dot{v}(t)$  derivative

5. **Integration Property** Let  $y(t) = x(t) * h(t)$ , then

$$\int_{-\infty}^t y(\lambda)d\lambda = \left[ \int_{-\infty}^t x(\lambda)d\lambda \right] * h(t) = x(t) * \left[ \int_{-\infty}^t h(\lambda)d\lambda \right]$$

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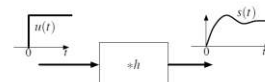
### Example: Measuring the impulse response of an LTI system.

We would like to measure the impulse response of an LTI system, described by the impulse response  $h(t)$



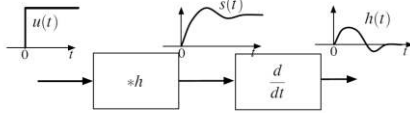
This can be practically difficult because input amplitude is often limited. A very short pulse then has very little energy.

A common alternative is to measure the **step response**  $s(t)$ , the response to a unit step input  $u(t)$

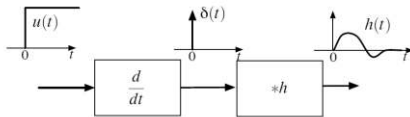


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The impulse response is determined by differentiating the step response,



To show this, commute the convolution system and the differentiator to produce a system with the same overall impulse response



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### Steps for Graphical Convolution $x(t) * h(t)$

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

1. **Re-Write the signals as functions of  $\tau$ :**  $x(\tau)$  and  $h(\tau)$
2. **Flip** just one of the signals around  $t = 0$  to get either  $x(-\tau)$  or  $h(-\tau)$ 
  - a. It is usually best to flip the signal with shorter duration
  - b. For notational purposes here, we'll flip  $h(\tau)$  to get  $h(-\tau)$
3. **Find Edges** of the flipped signal
  - a. Find the left-hand-edge  $\tau$ -value of  $h(-\tau)$ : **call it  $\tau_{L,B}$**
  - b. Find the right-hand-edge  $\tau$ -value of  $h(-\tau)$ : **call it  $\tau_{R,B}$**
4. **Shift**  $h(-\tau)$  by an arbitrary value of  $t$  to get  $h(t-\tau)$  and **get its edges**
  - a. Find the left-hand-edge  $\tau$ -value of  $h(t-\tau)$  as a function of  $t$ : **call it  $\tau_{L,t}$** 
    - **Important:** It will always be...  **$\tau_{L,t} = t + \tau_{L,B}$**
  - b. Find the right-hand-edge  $\tau$ -value of  $h(t-\tau)$  as a function of  $t$ : **call it  $\tau_{R,t}$** 
    - **Important:** It will always be...  **$\tau_{R,t} = t + \tau_{R,B}$**

**Note:** If the signal you flipped is NOT finite duration, one or both of  $\tau_{L,t}$  and  $\tau_{R,t}$  will be infinite ( $\tau_{L,t} = -\infty$  and/or  $\tau_{R,t} = \infty$ )

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### Steps Continued

5. **Find Regions of  $\tau$ -Overlap**
  - a. What you are trying to do here is find intervals of  $t$  over which the product  $x(\tau)h(t-\tau)$  has a single mathematical form in terms of  $\tau$
  - b. In each region find: Interval of  $t$  that makes the identified overlap happen
  - c. Working examples is the best way to learn how this is done

**Tips:** Regions should be contiguous with no gaps!!!  
Don't worry about  $<$  vs.  $\leq$  etc.

6. For Each Region: **Form the Product  $x(\tau)h(t-\tau)$  and Integrate**
  - a. Form product  $x(\tau)h(t-\tau)$
  - b. **Find the Limits of Integration** by finding the interval of  $\tau$  over which the product is nonzero
    - i. Found by seeing where the edges of  $x(\tau)$  and  $h(t-\tau)$  lie
    - ii. Recall that the edges of  $h(t-\tau)$  are  $\tau_{L,t}$  and  $\tau_{R,t}$ , which often depend on the value of  $t$ 
      - So... the limits of integration may depend on  $t$
  - c. **Integrate the product  $x(\tau)h(t-\tau)$  over the limits found in 6b**
    - i. The result is generally a function of  $t$ , but is only valid for the interval of  $t$  found for the current region
    - ii. Think of the result as a "time-section" of the output  $y(t)$

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### Steps Continued

7. **"Assemble" the output** from the output time-sections for all the regions
  - a. Note: you do NOT add the sections together
  - b. You define the output "piecewise"
  - c. Finally, if possible, look for a way to write the output in a simpler form

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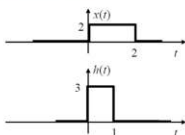
### Example: Graphically Convolve Two Signals

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

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

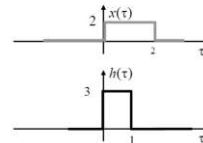
By "Properties of Convolution"... these two forms are Equal  
**This is why we can flip either signal**

Convolve these two signals:

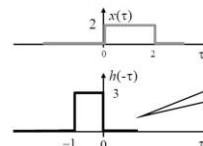


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### Step #1: Write as Function of $\tau$



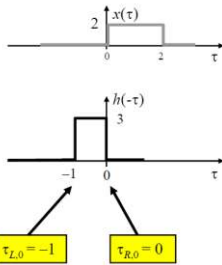
### Step #2: Flip $h(\tau)$ to get $h(-\tau)$



Usually Easier to Flip the Shorter Signal

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### Step #3: Find Edges of Flipped Signal

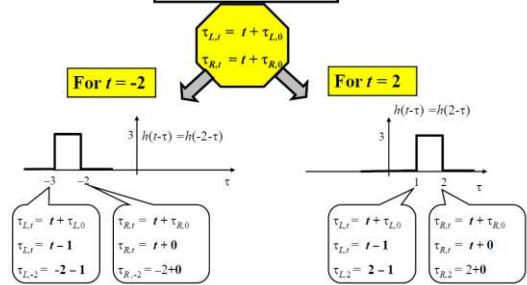


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### Motivating Step #4: Shift by $t$ to get $h(t-\tau)$ & Its Edges

Just looking at 2 "arbitrary"  $t$  values

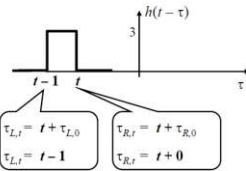
In Each Case We Get



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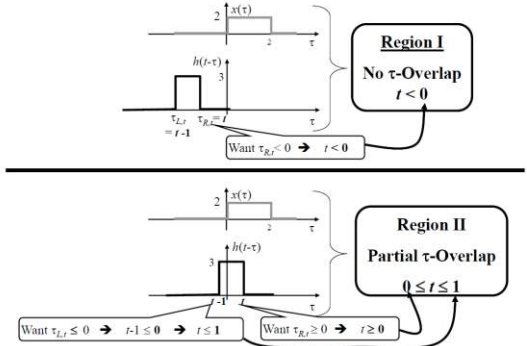
### Doing Step #4: Shift by $t$ to get $h(t-\tau)$ & Its Edges

For Arbitrary Shift by  $t$



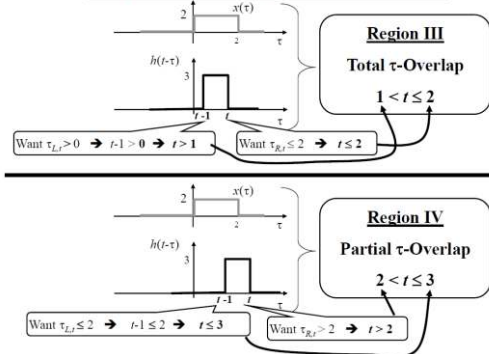
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### Step #5: Find Regions of $\tau$ -Overlap



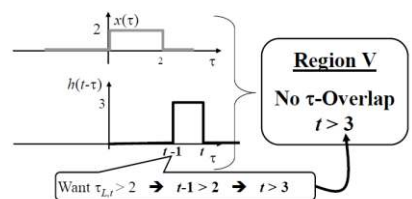
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### Step #5 (Continued): Find Regions of $\tau$ -Overlap



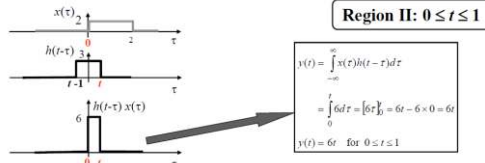
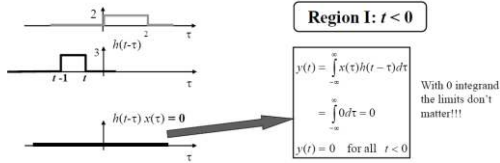
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### Step #5 (Continued): Find Regions of $\tau$ -Overlap



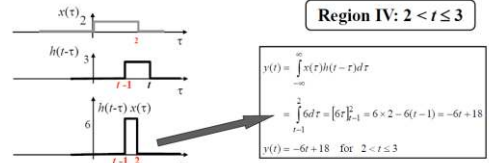
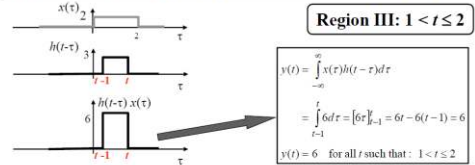
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### Step #6: Form Product & Integrate For Each Region



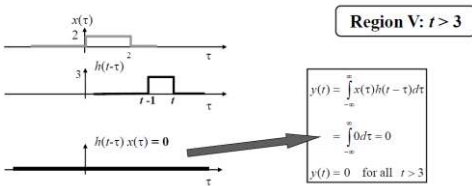
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### Step #6 (Continued): Form Product & Integrate For Each Region



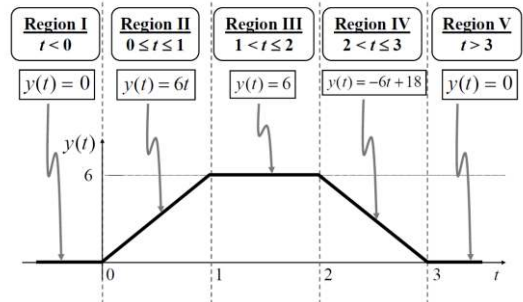
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### Step #6 (Continued): Form Product & Integrate For Each Region



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### Step #7: "Assemble" Output Signal



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## Discrete Convolution

If a system is linear and time-invariant (LTI) then its output is the sum of weighted and shifted unit-sample responses.

$$\delta[n] \rightarrow \text{system} \rightarrow h[n]$$

$$\delta[n-k] \rightarrow \text{system} \rightarrow h[n-k]$$

$$x[k]\delta[n-k] \rightarrow \text{system} \rightarrow x[k]h[n-k]$$

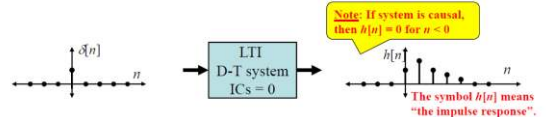
$$x[n] = \sum_{k=-\infty}^{\infty} x[k]\delta[n-k] \rightarrow \text{system} \rightarrow y[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k]$$

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## Discrete Convolution

### Recall: Impulse Response

Earlier we introduced the concept of impulse response...  
...what comes out of a system when the input is an impulse (delta sequence)



Noting that the ZT of  $\delta[n] = 1$  and using the properties of the transfer function and the Z transform we said that

$$h[n] = Z^{-1}\{H(z)Z\{\delta[n]\}\} \quad h[n] = Z^{-1}\{H(z)\} \quad h[n] = IDTFT\{H(\Omega)\}$$

So...once we have either  $H(z)$  or  $H(\Omega)$  we can get the impulse response  $h[n]$

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### Convolution Property and System Output

Let  $x[n]$  be a signal with DTFT  $X(\Omega)$  and ZT  $X(z)$

$$x[n] \leftrightarrow X(\Omega)$$

$$x[n] \leftrightarrow X(z)$$

Consider a system w/ freq resp  $H(\Omega)$  & trans func  $H(z)$

$$h[n] \leftrightarrow H(\Omega)$$

$$h[n] \leftrightarrow H(z)$$

We've spent much time using these tools to analyze system outputs this way:

$$Y(\Omega) = H(\Omega)X(\Omega) \leftrightarrow y[n] = \text{DFT}^{-1}\{H(\Omega)X(\Omega)\}$$

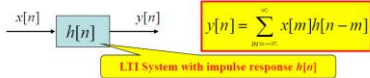
$$Y(z) = H(z)X(z) \leftrightarrow y[n] = \text{Z}^{-1}\{H(z)X(z)\}$$

The convolution property of the DFT and ZT gives an alternate way to find  $y[n]$ :

$$\text{DFT}^{-1}\{X(\Omega)H(\Omega)\} = x[n] * h[n]$$

$$x[n] * h[n] = \sum_{m=-\infty}^{\infty} x[m]h[n-m]$$

$$\text{Z}^{-1}\{X(z)H(z)\} = x[n] * h[n]$$



$$y[n] = \sum_{m=-\infty}^{\infty} x[m]h[n-m]$$

"Convolution" input  $x[n]$  with the impulse response  $h[n]$  gives the output  $y[n]$ !

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### Convolution for Causal System & with Causal Input

An arbitrary LTI system's output can be found using the general convolution form:

$$y[n] = \sum_{m=-\infty}^{\infty} x[m]h[n-m] \quad \text{General LTI System}$$

If the system is causal then  $h[n] = 0$  for  $n < 0 \dots$ . Thus  $h[n-m] = 0$  for  $m > n \dots$  so:

$$y[n] = \sum_{m=-\infty}^n x[m]h[n-m] \quad \text{Causal LTI System}$$

If the input is causal then  $x[n] = 0$  for  $n < 0 \dots$  so:

$$y[n] = \sum_{m=0}^{\infty} x[m]h[n-m] \quad \text{Causal Input \& General LTI System}$$

If the system & signal are both causal then

$$y[n] = \sum_{m=0}^n x[m]h[n-m] \quad \text{Causal Input \& Causal LTI System}$$

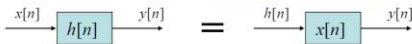
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### Convolution Properties (can sometimes exploit to make things easier)

#### 1. Commutativity

$$x[n] * h[n] = h[n] * x[n]$$

$$\sum_{m=-\infty}^{\infty} x[m]h[n-m] = \sum_{m=-\infty}^{\infty} h[m]x[n-m]$$



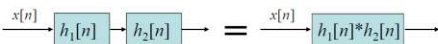
This is obvious from the frequency domain (or z domain) viewpoint:

$$x[n] * h[n] = h[n] * x[n] \Rightarrow X(\Omega)H(\Omega) = H(\Omega)X(\Omega)$$

#### 2. Associativity

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

$\Rightarrow$  Can combine cascade into single equivalent system

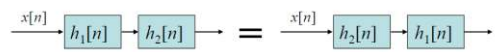


This is obvious from the frequency domain (or z domain) viewpoint:

$$[X(\Omega)H_1(\Omega)]H_2(\Omega) = X(\Omega)[H_1(\Omega)H_2(\Omega)] \quad \text{Tells us what the Freq Resp is for a cascade}$$

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Associativity together with commutativity says we can interchange the order of two cascaded systems:

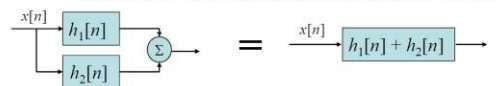


**Warning:** This holds in theory but in practice there may be physical issues that prevent this!!!

#### 3. Distributivity

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

$\Rightarrow$  can combine sum of two outputs into a single system (or vice versa)



With commutativity this says we can split a complicated input into sum of simple ones... which is nothing more than "linearity"!!

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### Graphical Convolution – To Visualize & Test Real Systems

Can do convolution this way when signals are known numerically or by equation

• Convolution involves the sum of a product of two signals:  $x[i]h[n-i]$

• At each output index  $n$ , the product changes

**Step 1:** Write both as functions of  $i$ :  $x[i]$  &  $h[i]$

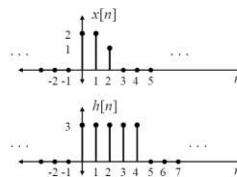
**Step 2:** Flip  $h[i]$  to get  $h[-i]$  (The book calls this "fold")

**Repeat for each  $n$**  **Step 3:** For each output index  $n$  value of interest, shift by  $n$  to get  $h[n-i]$  (Note: positive  $n$  gives right shift!!!!)

**Step 4:** Form product  $x[i]h[n-i]$  and sum its elements to get the number  $y[n]$

"Commutativity" says we can flip either  $x[i]$  or  $h[i]$  and get the same answer

### Example of Graphical Convolution



Find  $y[n] = x[n] * h[n]$  for all integer values of  $n$

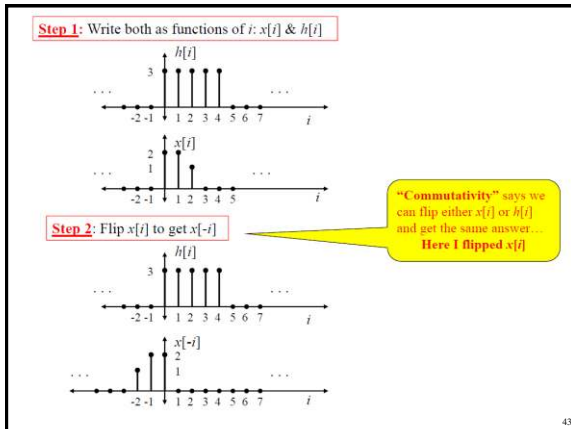
#### Solution

For this problem I choose to flip  $x[n]$

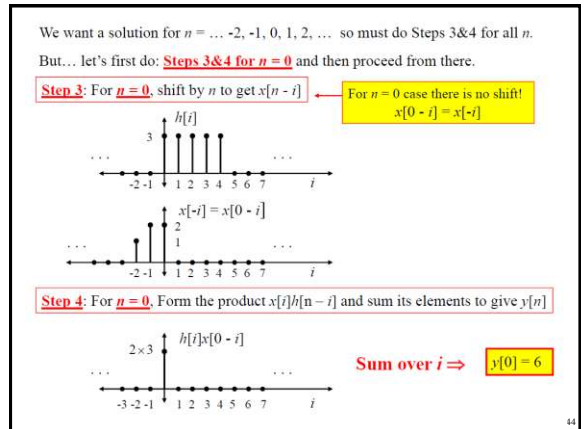
My personal preference is to flip the shorter signal although I sometimes don't follow that "rule"... only through lots of practice can you learn how to best choose which one to flip.

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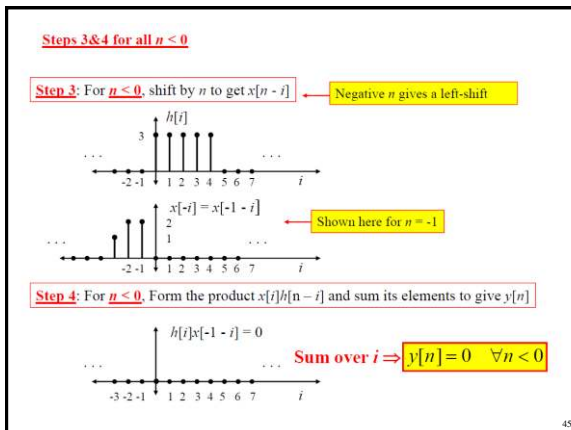
42



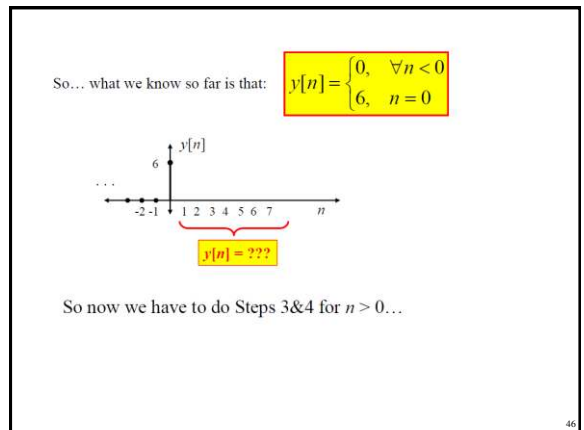
43



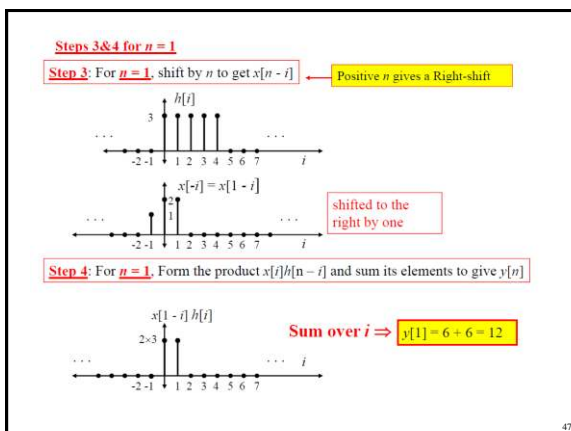
44



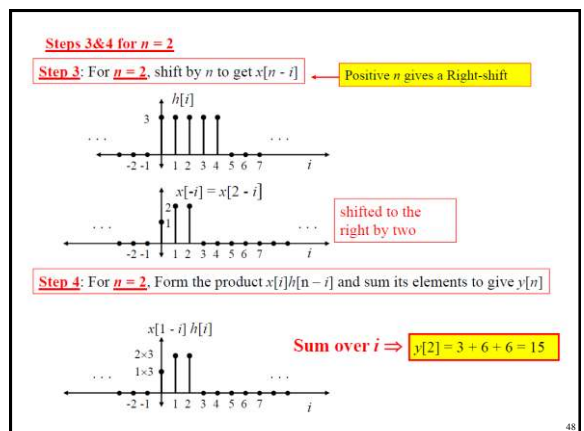
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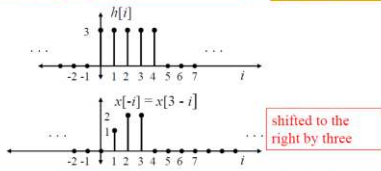


48

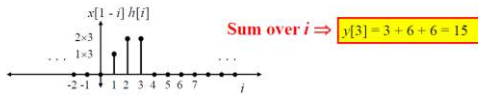


**Steps 3&4 for  $n = 3$**

**Step 3:** For  $n = 3$ , shift by  $n$  to get  $x[n - i]$  ← Positive  $n$  gives a Right-shift



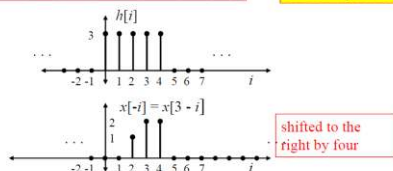
**Step 4:** For  $n = 3$ , Form the product  $x[i]h[n - i]$  and sum its elements to give  $y[n]$



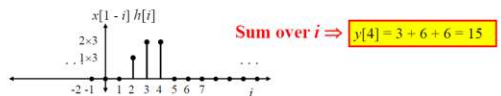
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**Steps 3&4 for  $n = 4$**

**Step 3:** For  $n = 4$ , shift by  $n$  to get  $x[n - i]$  ← Positive  $n$  gives a Right-shift



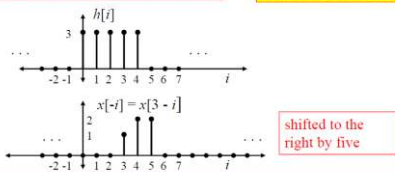
**Step 4:** For  $n = 4$ , Form the product  $x[i]h[n - i]$  and sum its elements to give  $y[n]$



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**Steps 3&4 for  $n = 5$**

**Step 3:** For  $n = 5$ , shift by  $n$  to get  $x[n - i]$  ← Positive  $n$  gives a Right-shift



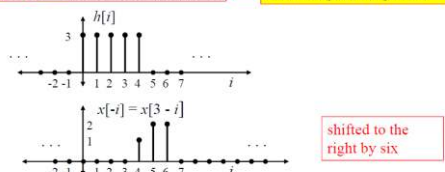
**Step 4:** For  $n = 5$ , Form the product  $x[i]h[n - i]$  and sum its elements to give  $y[n]$



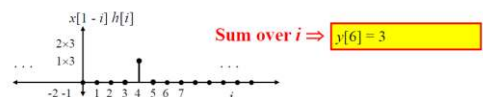
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**Steps 3&4 for  $n = 6$**

**Step 3:** For  $n = 6$ , shift by  $n$  to get  $x[n - i]$  ← Positive  $n$  gives a Right-shift



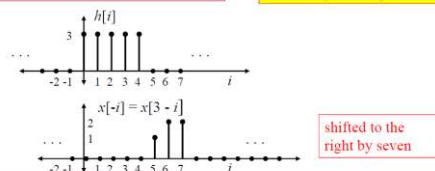
**Step 4:** For  $n = 6$ , Form the product  $x[i]h[n - i]$  and sum its elements to give  $y[n]$



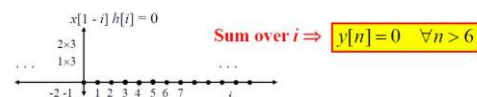
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**Steps 3&4 for all  $n > 6$**

**Step 3:** For  $n > 6$ , shift by  $n$  to get  $x[n - i]$  ← Positive  $n$  gives a Right-shift



**Step 4:** For  $n > 6$ , Form the product  $x[i]h[n - i]$  and sum its elements to give  $y[n]$

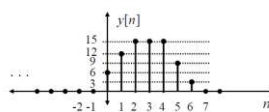


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So... now we know the values of  $y[n]$  for all values of  $n$

We just need to put it all together as a function...

Here it is easiest to just plot it... you could also list it as a table.



Note that convolving these kinds of signals gives a "ramp-up" at the beginning and a "ramp-down" at the end.

Various kinds of "transients" at the beginning and end of a convolution are common.

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