

Signals and Systems (Lab)

Lab 2: Linear Time-Invariant Systems

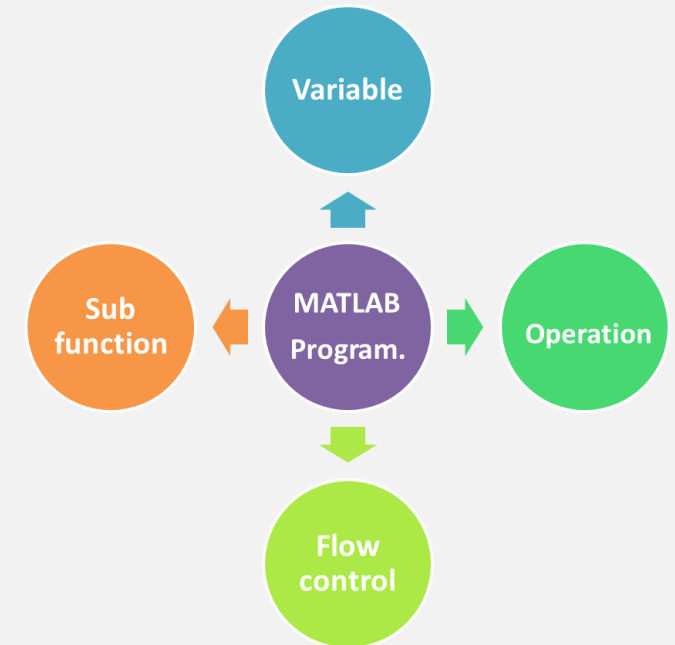
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Review

- ✓ What's MATLAB
- ✓ Every Variable is a Matrix
- ✓ Matrices Operations
- ✓ Flow Control
- ✓ User Defined Functions
- ✓ Display Facilities

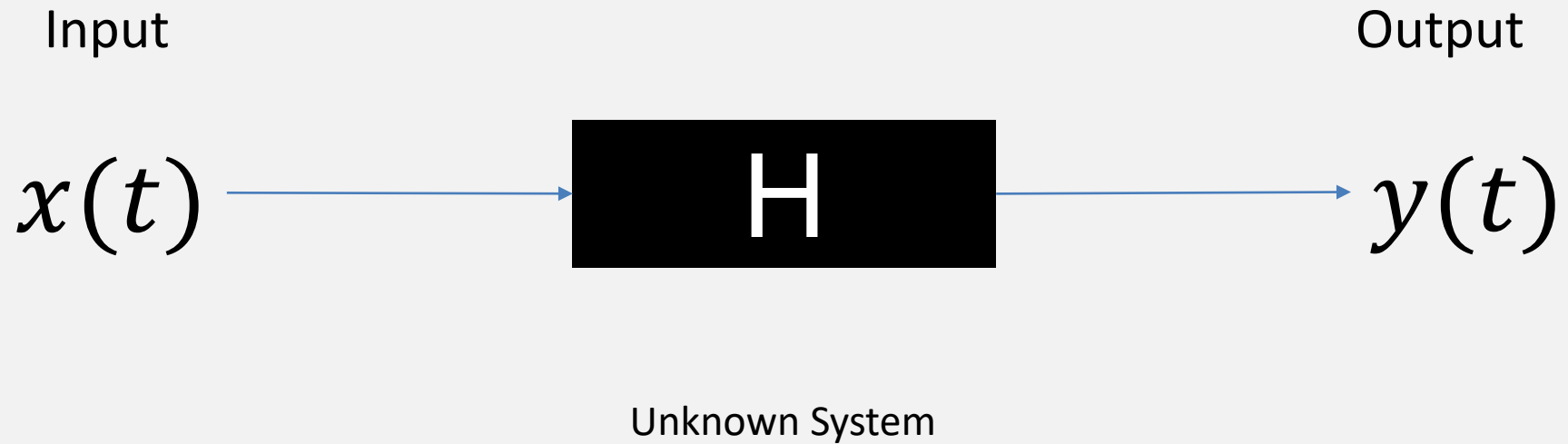


Feedback

Overview

- Verify the property of ***convolution***
- Verify the property of LTI systems
- Design a LTI system for echo cancellation

What's the output of the system ?



Two steps to calculate the output

- Step 1: to measure the system function:

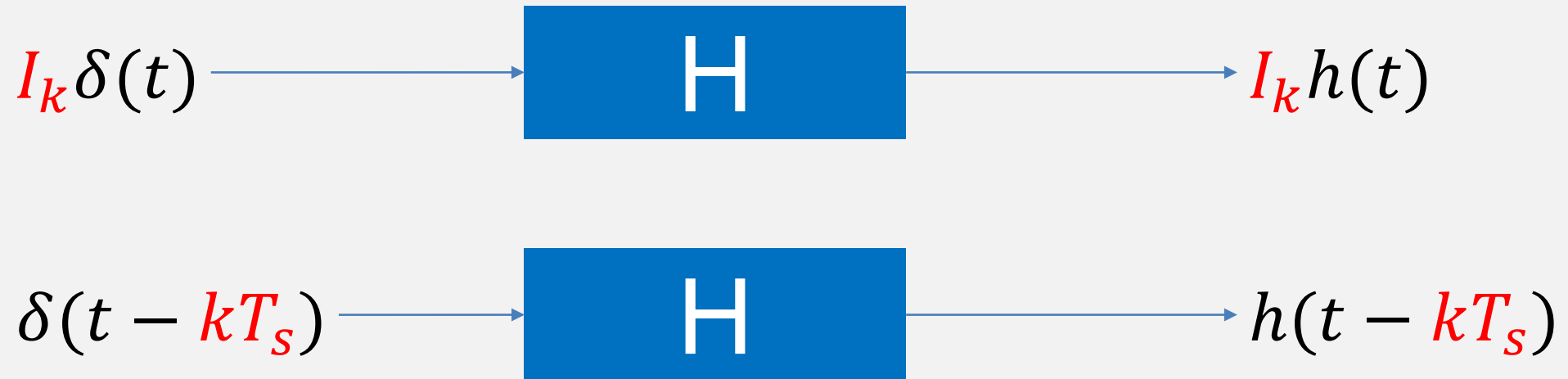


- Step 2: to represent the $x(t)$ as a combination of the $\delta(t)/\delta(t - kT_s)$:



Requirement

- The system H is Linear Time Invariant (LTI):

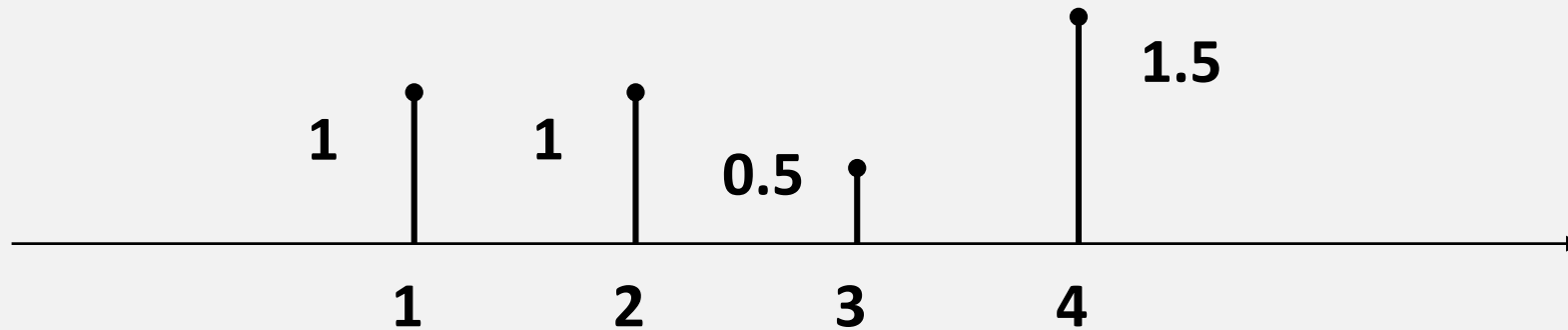


- The definition of convolution:

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

Exercise 1: Discrete-Time signal

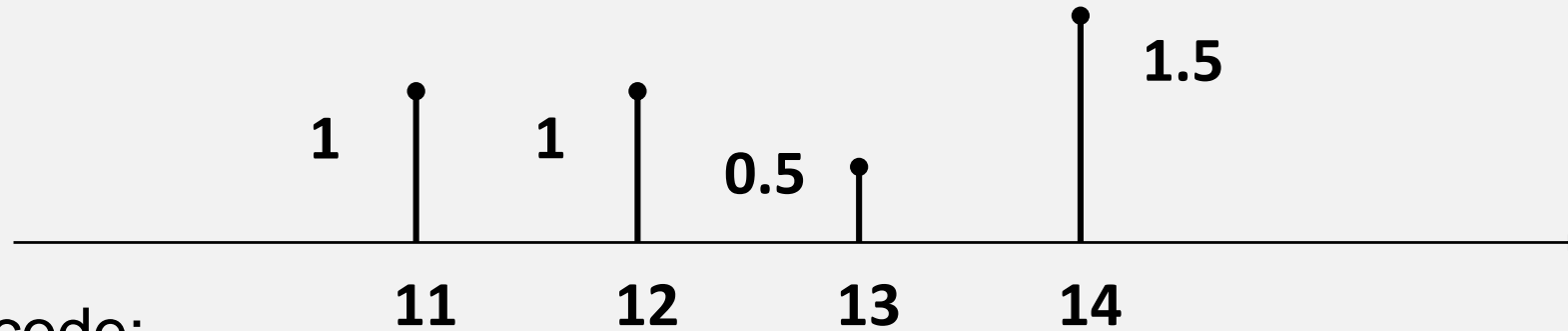
- Discrete-Time signal (DT signal):



- Matlab code:

```
x=[1 1 0.5 1.5]  
stem(x)
```


- Another DT signal:



- Matlab code:

```
x=[1 1 0.5 1.5]  
stem([11 12 13 14], x)
```

Signal value

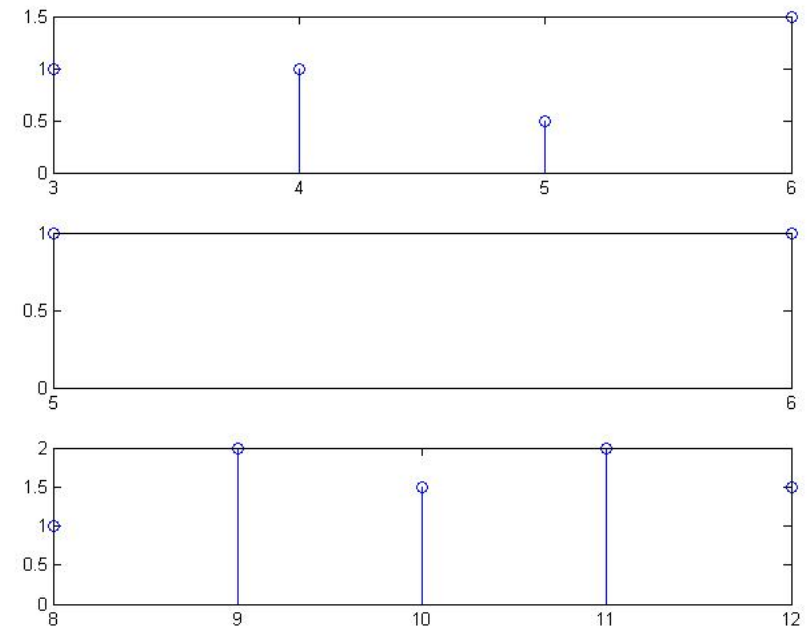
```
x=[1 1 0.5 1.5]  
nx=[11 12 13 14]  
stem(nx, x)
```

Non-zero region
of time index

Exercise 2: Calculate Convolution by **conv()**

- Step 1: Define u, nu and v, nv
- Step 2: Calculate the signal values of w[n] by **w=conv(u,v)**
- Step 3: Calculate the non-zero interval of w[n] by **nw=nu(1)+nv(1):nu(end)+nv(end)**

```
u=[1 1 0.5 1.5]
nu=3:6
v=[1 1]
nv=5:6
w=conv(u,v)
nw=nu(1)+nv(1):nu(end)+nv(end)
subplot(3,1,1), stem(nu,u)
subplot(3,1,2), stem(nv,v)
subplot(3,1,3), stem(nw,w)
```



DT Signal Convolution

- $w[n] = u[n] * v[n] = \sum_{k=-\infty}^{+\infty} u[k]v[n-k]$
 - Non-zero interval of DT signal u : **$nu=a:a+x$**
 - Non-zero interval of DT signal v : **$nv=b:b+y$**
 - Non-zero interval of $w[n]$: **$nw=? : ??$**

$$n-b=a \Rightarrow n=a+b$$

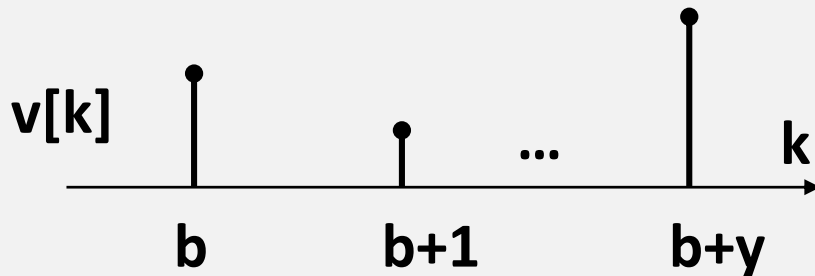
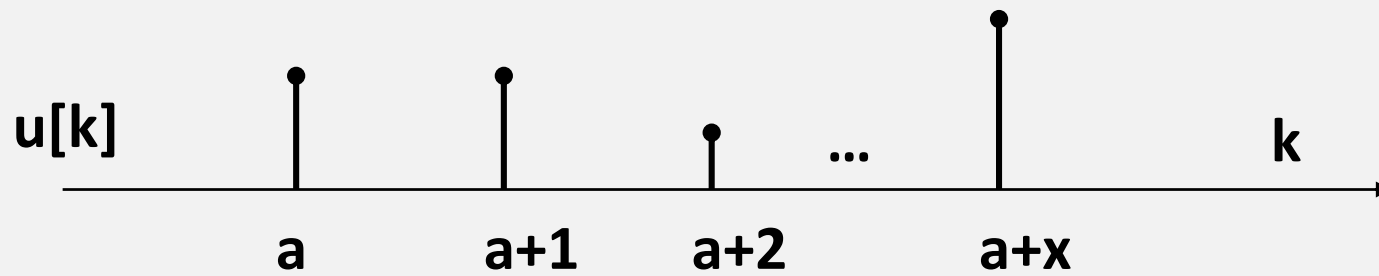
$$n-b-y=a+x \Rightarrow n=a+b+y+x$$

Hence,

$$nw=[a+b:a+b+x+y]$$

$$? = a+b = nu(1) + nv(1)$$

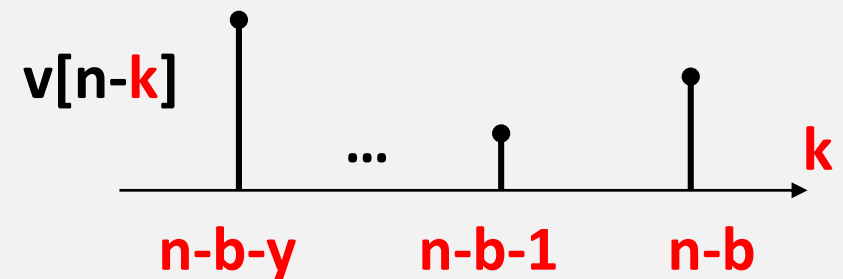
$$?? = a+b+x+y = nu(end) + nv(end)$$



Flip w.r.t the origin

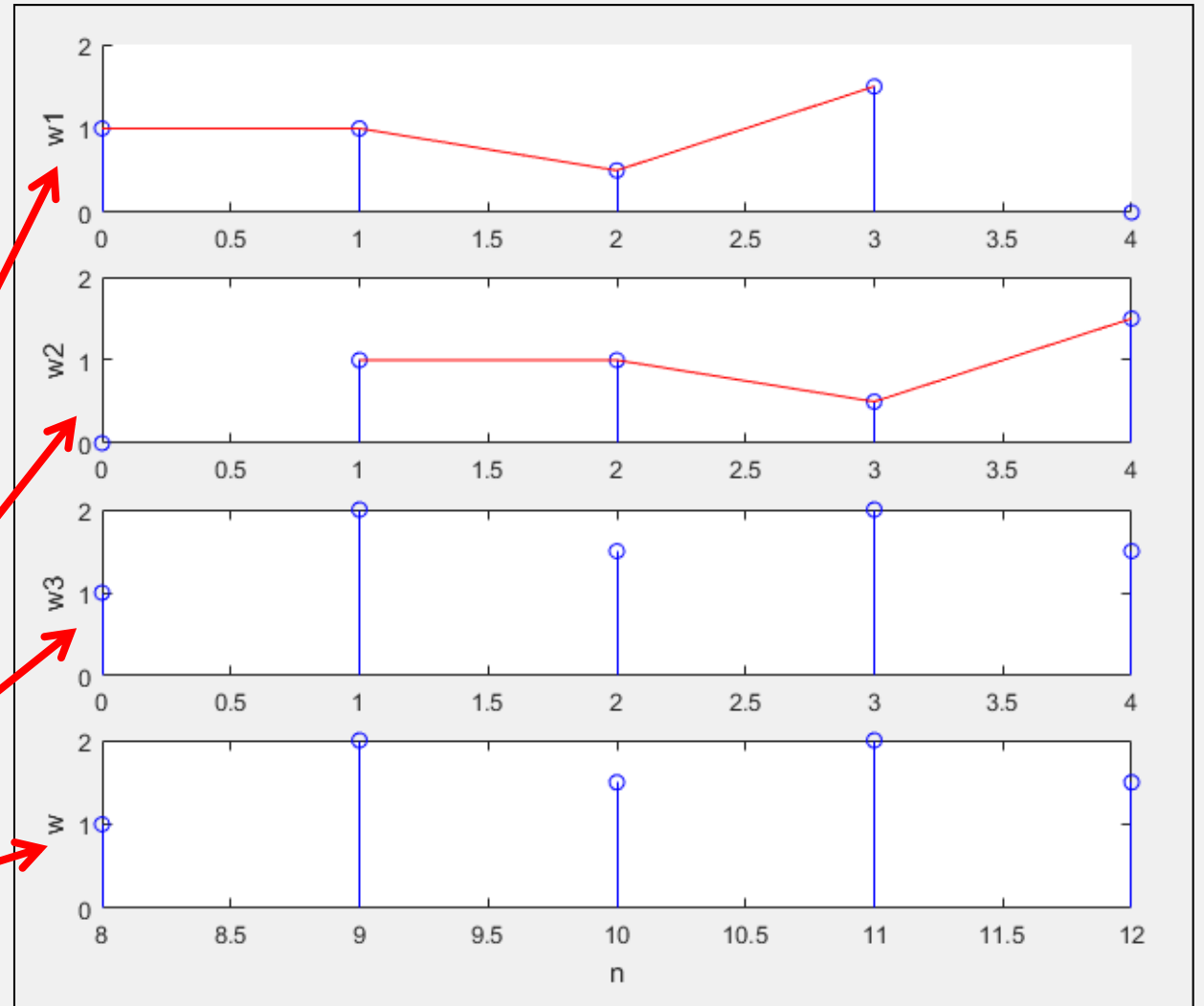


Shift to the right by n



Exercise 3: Another method

```
nu=3:6  
nv=5:6  
nw=nu(1)+nv(1):nu(end)+nv(end)  
u=[1 1 0.5 1.5]  
v=[1 1]  
w1=[u 0]  
w2=[0 u]  
w3=w1+w2  
w=conv(u,v)  
subplot(4,1,1), stem([0:4],w1)  
subplot(4,1,2), stem([0:4],w2)  
subplot(4,1,3), stem([0:4],w3)  
subplot(4,1,4), stem(nw,w)
```



LTI System by Difference Equation

- Reading assignment: textbook 2.4.
- **Causal** DT LTI system can be specified by a linear constant-coefficient difference equation:

$$\sum_{k=0}^K a_k y[n - k] = \sum_{m=0}^M b_m x[n - m]$$

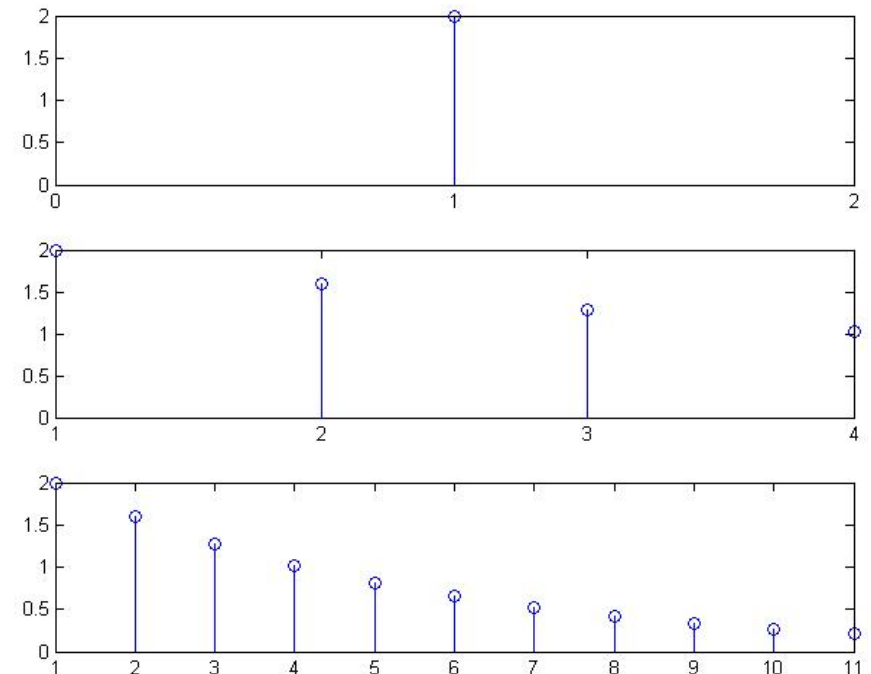
- For example:
 - $y[n]=0.5x[n]+x[n-1]+2x[n-2]$;
 $h[n]=?$ Finite Impulse Response (FIR)
 - $y[n]-0.8y[n-1]=2x[n]$;
 $h[n]=?$ Infinite Impulse Response (IIR)
- **Causal** DT LTI system is uniquely specified by two vectors: $A=[a_0 \ a_1 \ a_2 \ \dots \ a_K]$ and $B=[b_0 \ b_1 \ \dots \ b_M]$
 - $A=[1] \ B=[0.5 \ 1 \ 2]$
 - $A=[1 \ -0.8] \ B=[2]$

Exercise 2: Calculate Output Signal by **filter()**

- Syntax: `y=filter(B, A, x)`
- System: specify by the coefficient vector A and B
- x and y share the same range of time indices
 - Output signal y may be truncated

$$y[n] - 0.8y[n-1] = 2x[n]$$

```
A = [1 -0.8]
B = 2
X1 = [1]
Y1 = filter(B, A, X1);
X2 = [1 0 0 0]
Y2 = filter(B, A, X2);
X3 = [1 0 0 0 0 0 0 0 0 0 0]
Y3 = filter(B, A, X3);
subplot(3,1,1), stem(Y1)
subplot(3,1,2), stem(Y2)
subplot(3,1,3), stem(Y3)
```



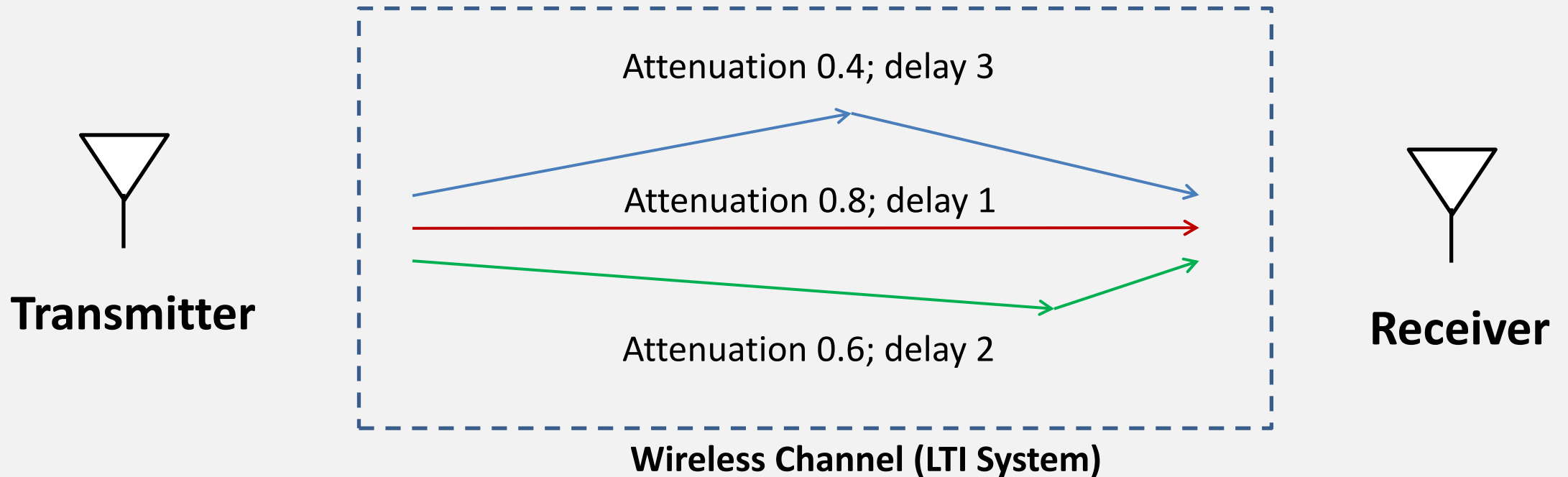
Summary

	conv	filter
Scenario	<ul style="list-style-type: none">• Finite signal• Finite impulse response	<ul style="list-style-type: none">• Finite signal• Infinite/finite impulse response
Remarks	<ul style="list-style-type: none">• $nw = nu(1) + nv(1):nu(end) + nv(end)$	<ul style="list-style-type: none">• x and y share the same range of time indices• Truncated output

- **Any question ?**



Application: Simplified Wireless Channel



Impulse response: $h_1[n] = 0.8\delta[n-1] + 0.6\delta[n-2] + 0.4\delta[n-3]$

Difference equation: $y[n] = 0.8x[n-1] + 0.6x[n-2] + 0.4x[n-3]$

Generate Tx Signal:

```
x=[1 2 3 4 0 0 1 3 2 1 0 0 0];
```

Generate Rx Signal:

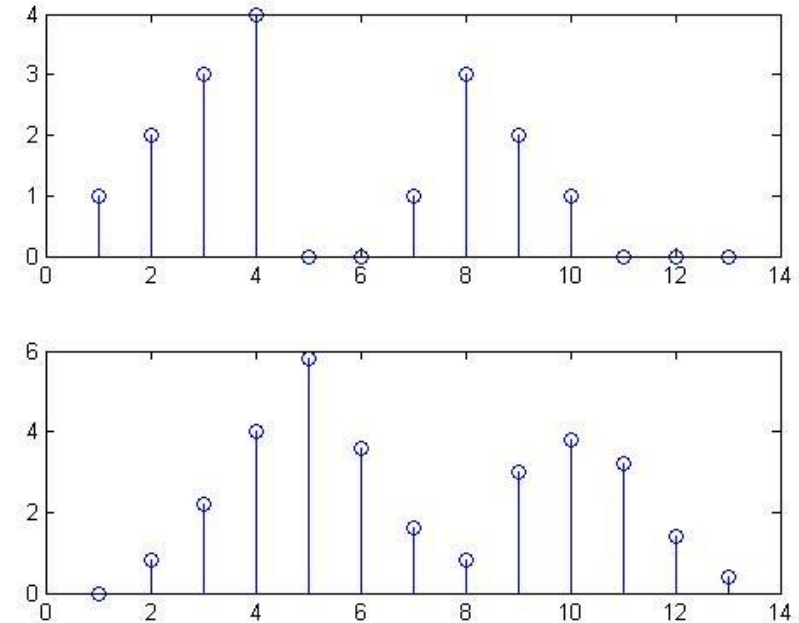
```
A1 = 1;
```

```
B1 = [0 0.8:-0.2:0.4];
```

```
y = filter(B1, A1, x);
```

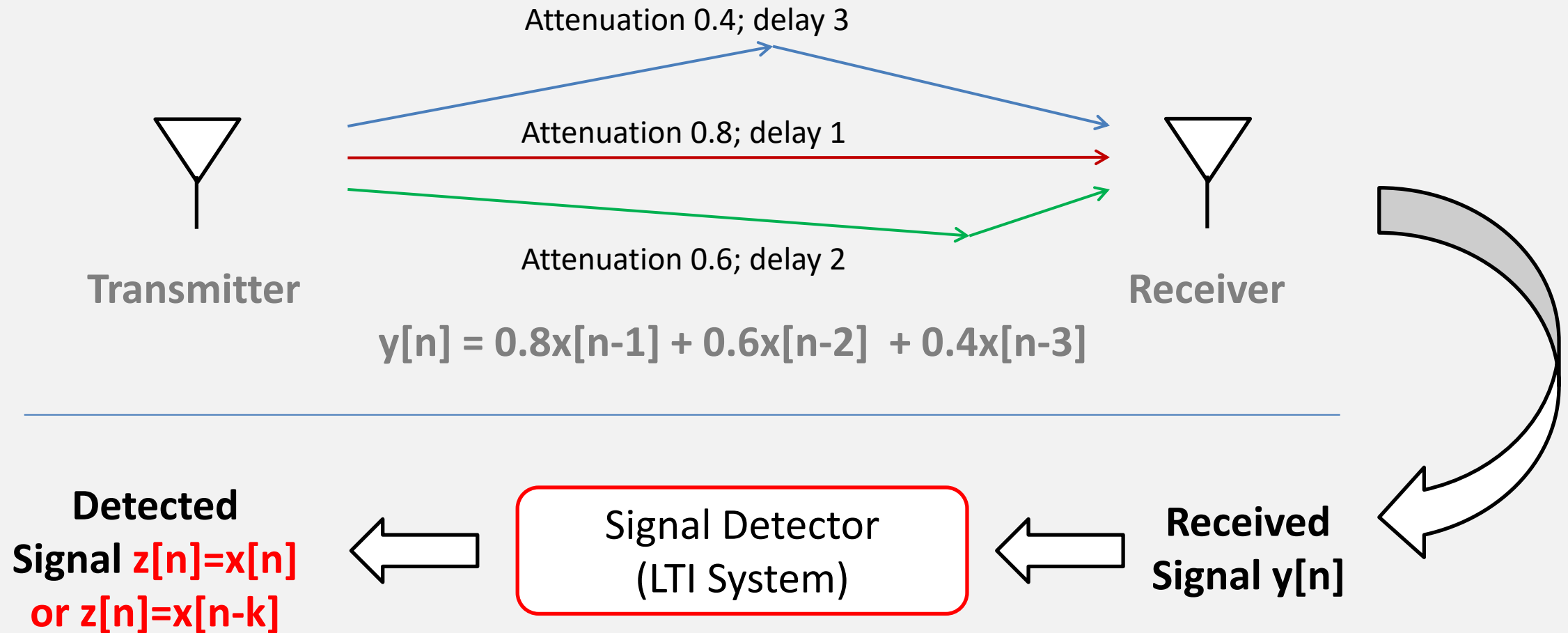
```
subplot(2,1,1), stem(x);
```

```
subplot(2,1,2), stem(y);
```



Signal detection:

How to recover the transmission signal from the received signal ?



Impulse response: $h_2[n] * h_1[n] = \delta[n]$ or $\delta[n-k]$

Difference Equation: $0.8z[n-1] + 0.6z[n-2] + 0.4z[n-3] = y[n]$

$$z'[n] = z[n-1] \Rightarrow 0.8z'[n] + 0.6z'[n-1] + 0.4z'[n-2] = y[n]$$

Generate Detected Signal:

A2 = 0.8:-0.2:0.4;

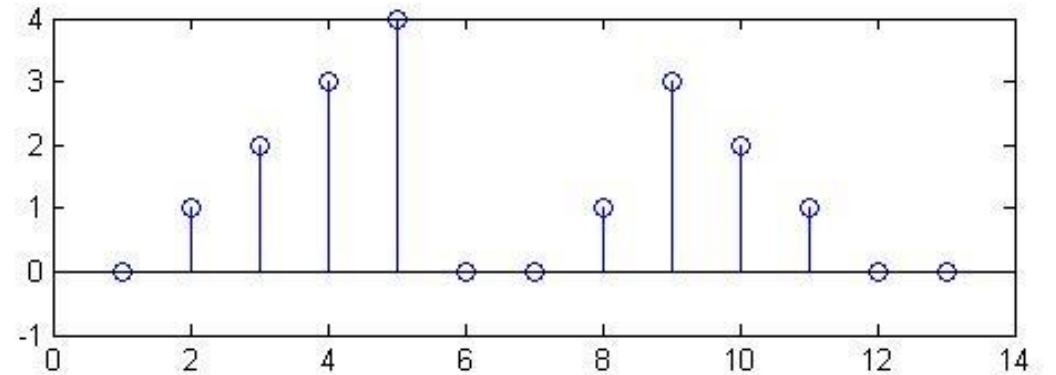
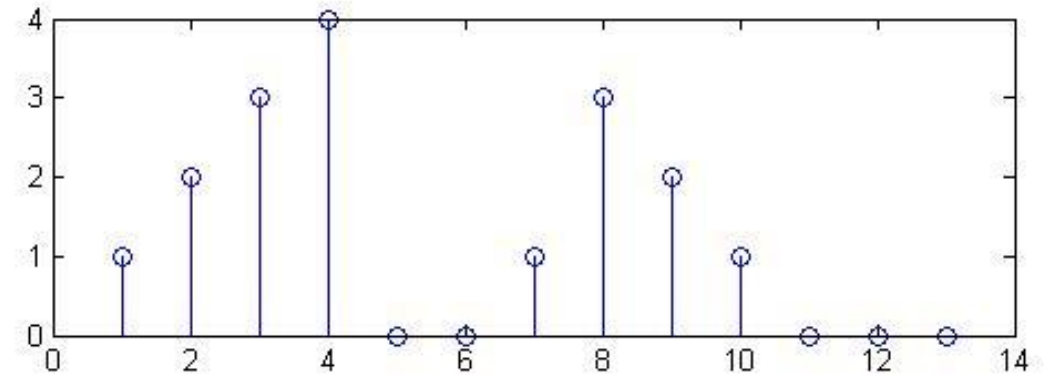
B2 = 1;

z = filter(B2, A2, y);

Compare the two signals:

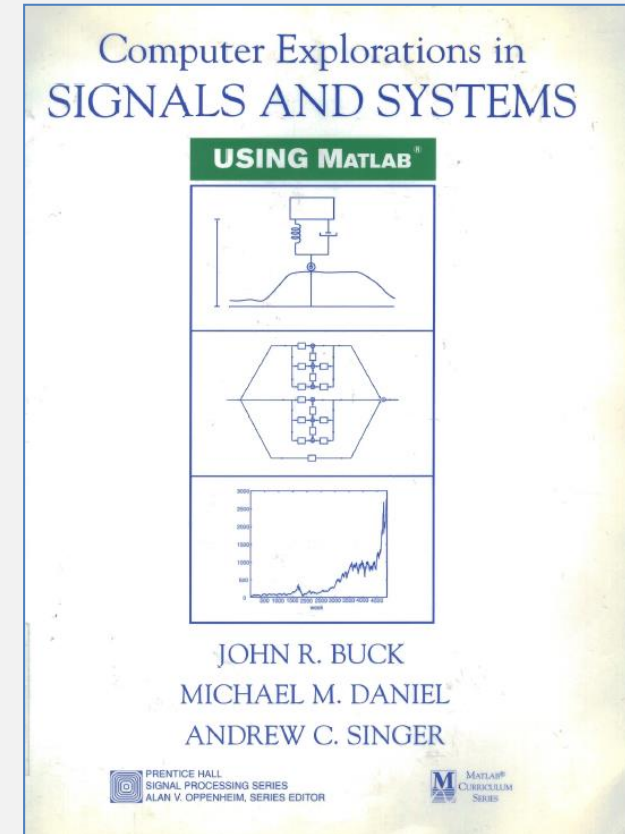
subplot(2,1,1), stem(x);

subplot(2,1,2), stem(z);



Lab Assignment 2

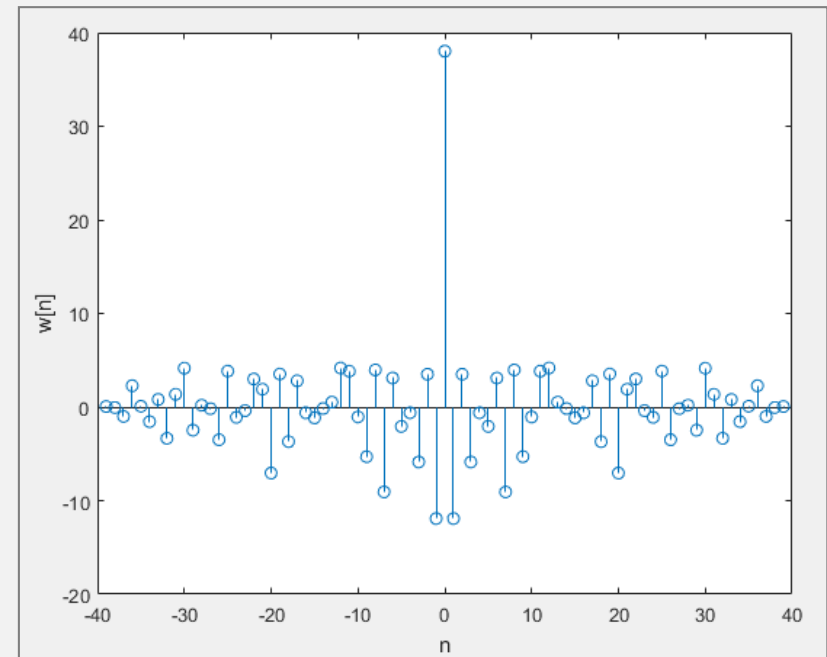
- Read tutorial 2.1 & 2.2 & 2.3 by yourself
- 2.4 & 2.5 & 2.10
 - The sound file for 2.10: **lineup.mat**
- Submit your report 3.26 /3.27



Signal Auto-Correlation

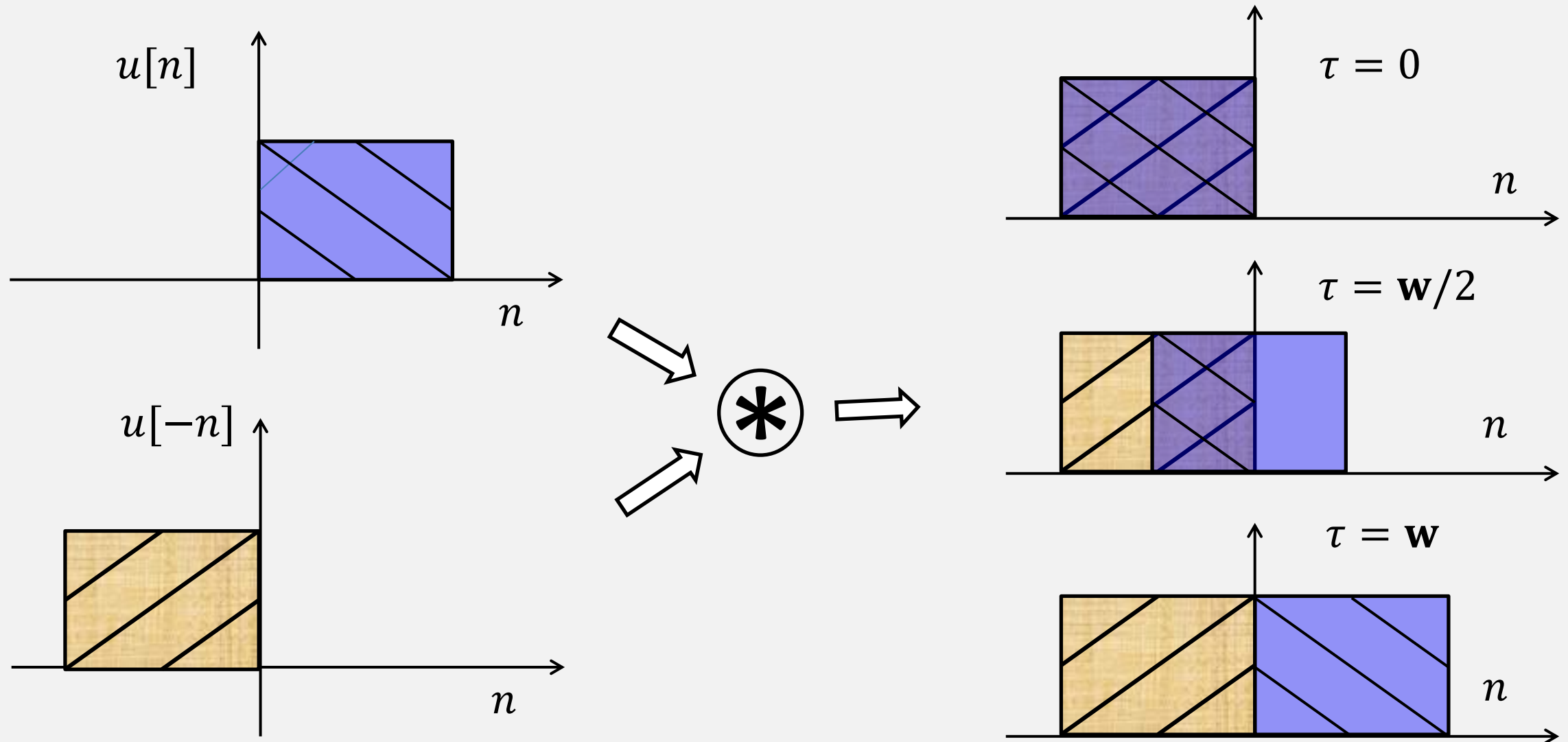
- Auto-correlation of $u[n]$: $w[n] = u[n] * u[-n]$

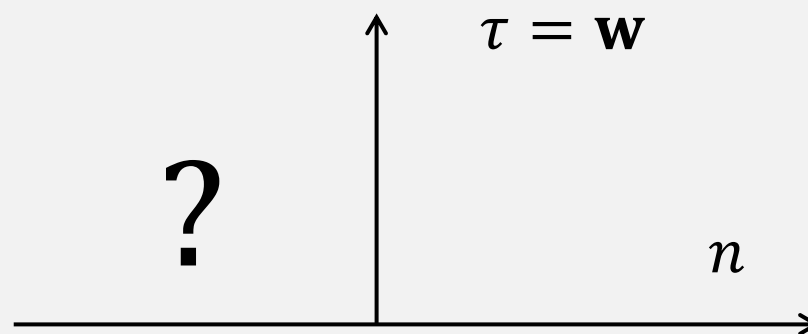
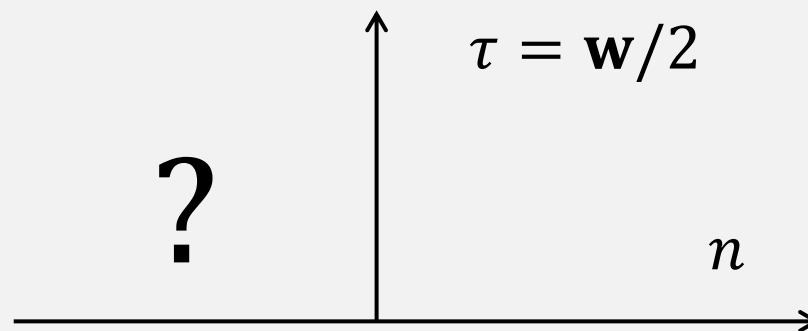
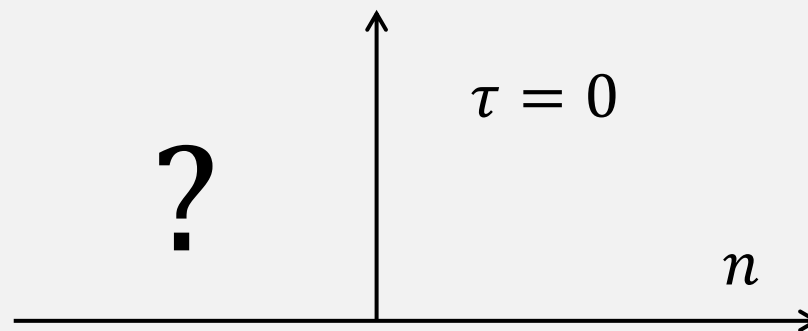
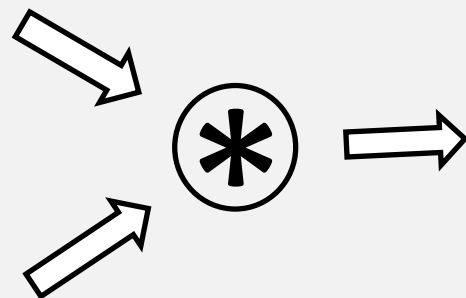
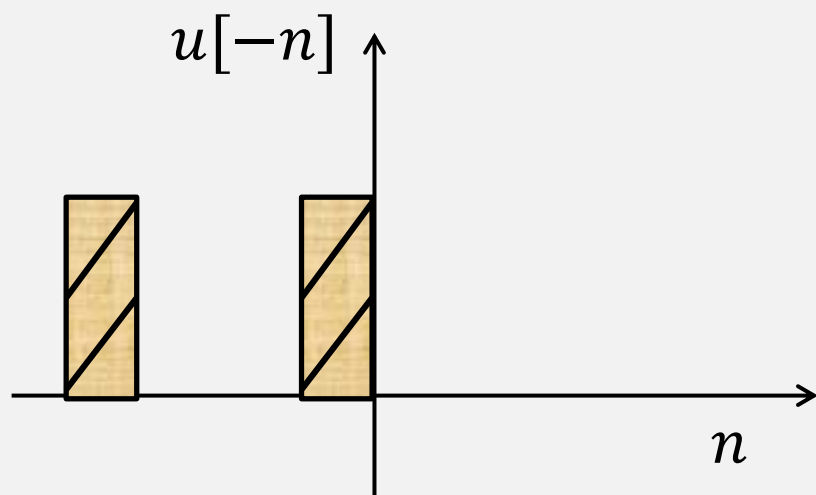
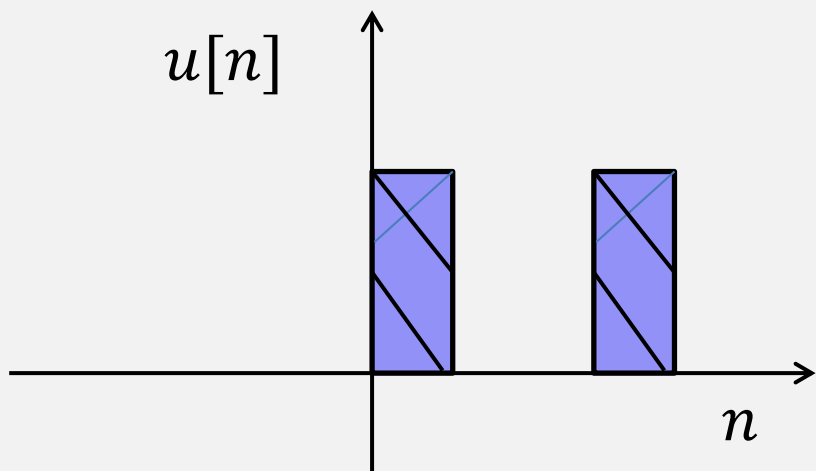
```
u=randn(1,40);  
nu = 1:40;  
v=u(end:-1:1);  
nv=-40:-1;  
w=conv(u,v);  
nw=nu(1)+nv(1):nu(end)+nv(end);  
stem(nw,w)
```



Auto-correlation of a random signal has a high peak at the origin

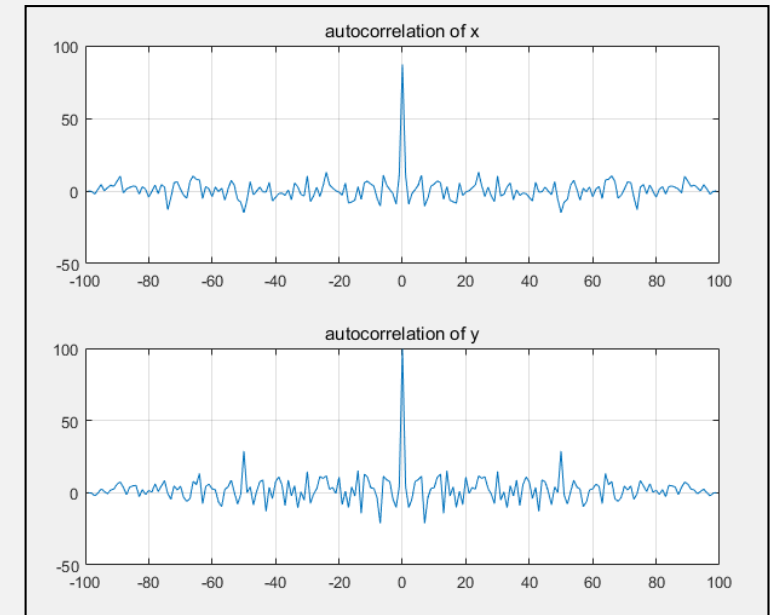
Understanding auto-correlation





Signal Auto-Correlation

- `NX = 100;`
- `x = randn(1,NX);`
- `N = 50;`
- `alpha = 0.9;`
- `yex = filter([1,zeros(1,N-1),alpha],1,x);`
- `Rxx = conv(x,fliplr(x));`
- `Ryy = conv(yex,fliplr(yex));`
- `figure;subplot(212);`
- `plot([-NX+1:NX-1],Ryy); grid on; title('autocorrelation of y');`
- `subplot(211);`
- `plot([-NX+1:NX-1],Rxx); grid on; title('autocorrelation of x');`



Suppose that you were given $y[n]$ but did not know the value of the echo time, N , or the amplitude of the echo, α . Based on Eq. (2.21), can you determine a method of estimating these values? Hint: Consider the output y of the echo system to be of the form:

$$y[n] = x[n] * (\delta[n] + \alpha\delta[n - N])$$

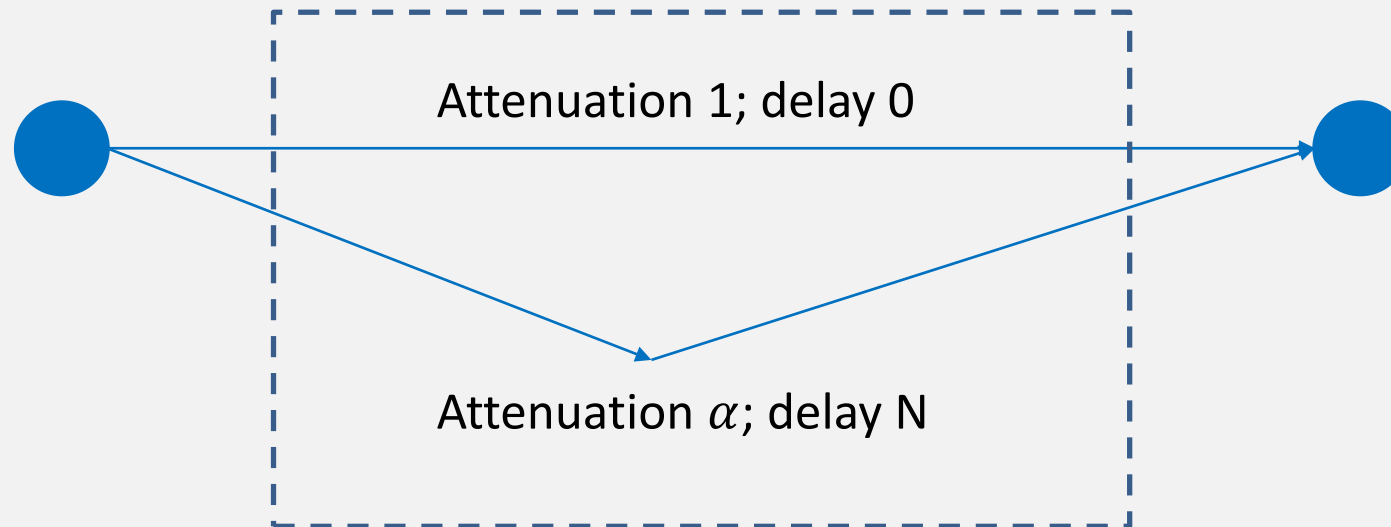
and consider the signal,

$$R_{yy}[n] = y[n] * y[-n].$$

This is called the autocorrelation of the signal $y[n]$ and is often used in applications of echo-time estimation. Write $R_{yy}[n]$ in terms of $R_{xx}[n]$ and also plot $R_{yy}[n]$. You will

$$\begin{aligned} R_{yy}[n] &= x[n] * (\delta[n] + \alpha\delta[n - N]) * x[-n] * (\delta[n] + \alpha\delta[n + N]) \\ &= R_{xx} * ((1 + \alpha^2)\delta[n] + \alpha\delta[n - N] + \alpha\delta[n + N]) \end{aligned}$$

$$y[n] = x[n] + \alpha x[n - N]$$



$x[n]$ is known:

$$R_{yy}[n] = R_{xx} * ((1 + \alpha^2)\delta[n] + \alpha\delta[n - N] + \alpha\delta[n + N])$$

$$y[n] = x[n] + \alpha x[n - N]$$

$$\hat{y}[n] = x[n] + \hat{\alpha} x[n - N]$$



$$\min\{y[n] - \hat{y}[n]\}$$

- Question ?

