

No. of Quantization levels $L = 2^n$

Step size $\Delta = \frac{x_{\max} - x_{\min}}{L}$

$i = \text{round off} \left(\frac{x - x_{\min}}{\Delta} \right)$
Index corresponding to binary code.

Quantization Level $x_q = x_{\min} + i \Delta$

Length (duration) $N = N_2 - N_1 + 1$

→ A right sided sequence $x[n] = 0$ for $n < N_1$

→ If $N_1 \geq 0$, a RSS is called causal sequence

→ A left sided sequence $x[n] = 0$ for $n > N_2$

If $N_2 < 0$, a LSS is called an anti-causal sequence.

Norm :- Strength of discrete signal

$L_p : \|x\|_p = \left(\sum_{n=-\infty}^{\infty} |x[n]|^p \right)^{1/p}$

→ $p = 1 \Rightarrow \left(\sum_{n=-\infty}^{\infty} |x[n]| \right)$ Mean absolute value.

Mean absolute value of length-N sequence $\|x\|_1 / N$

→ $p = 2 \Rightarrow \left(\sum_{n=-\infty}^{\infty} |x[n]|^2 \right)^{1/2}$ Root mean squared value.

$\|x\|_2 / \sqrt{N}$:- RMS value of length-N sequence

→ $p = \infty \Rightarrow \left(\sum_{n=-\infty}^{\infty} |x[n]|^\infty \right)^{1/\infty} = |x|_{\max}$ Peak absolute value.

$\|x\|_\infty = |x|_{\max}$

$R = \frac{F_s'}{F_s}$

→ Up Sampling = Adding more samples
= Interpolation ($R > 1$)

→ Down Sampling = Discarding samples
= Decimation ($R < 1$)

$x[n]$ is a periodic sequence & its period is $N = \frac{2\pi K}{\omega_0}$, $N_{\min} = \frac{2\pi}{\omega_0}$

→ If $x_a[n]$ and $x_b[n]$ are two periodic sequences with fundamental period N_a & N_b , then the sequence $y[n] = x_a + x_b$ will have fundamental period.

$N = \frac{N_a N_b}{\text{GCD}(N_a, N_b)}$

→ If $x[n] = x_{re}[n] + x_{im}[n]$ is periodic, then $x_{re}[n]$ & $x_{im}[n]$ are periodic.

$N = \text{LCM}(N_{re}, N_{im})$

N_{re} & N_{im} are fundamental period.

$y[n] = a x[n]$

$a \rightarrow +ve, a > 1$, amplification
 $a \rightarrow -ve, a < 1$, attenuation

$y[n] = x[n - n_0]$

$n_0 \rightarrow +ve, n_0 > 1$, delay
 $n_0 \rightarrow -ve, n_0 < 1$, advance

Relative Error = $\left[\frac{\sum_{n=0}^{N-1} |y[n] - x[n]|^2}{\sum_{n=0}^{N-1} |x[n]|^2} \right]^{1/2}$

Convolution

$$\begin{aligned}
 y[n] &= \sum_{k=-\infty}^{\infty} x[k] h[n-k] \\
 &= \sum_{k=-\infty}^{\infty} x[n-k] h[k] \\
 &= x[n] * h[n], -\infty \leq n \leq \infty
 \end{aligned}$$

Based on Symmetry

$$\begin{cases}
 x[n] = x_{cs}[n] + jx_{ca}[n] \\
 x_{cs}[n] = \frac{x[n] + x^*[-n]}{2} = x_{cs}^*[-n] \\
 x_{ca}[n] = \frac{x[n] - x^*[-n]}{2j} = -x_{ca}^*[-n]
 \end{cases}$$

* Similarly with odd & even symmetry

$$E_x = \sum_{n=-\infty}^{\infty} |x[n]|^2$$

* If amplitude of $x[n]$ does not $\rightarrow 0$ when $n \rightarrow \infty$, need to measure time average of energy i.e. power P_x because.

$$E_x = \infty$$

$$\begin{aligned}
 P_x &= \lim_{N \rightarrow \infty} \frac{1}{2N_0+1} \sum_{n=-N_0}^{N_0} |x[n]|^2 \\
 &= \lim_{N \rightarrow \infty} \frac{1}{N_0} \sum_{n=0}^{N_0-1} |x[n]|^2
 \end{aligned}$$

* P_x is the time average of signal amplitude squared i.e. RMS value of $x(t)$ is $\sqrt{P_x}$

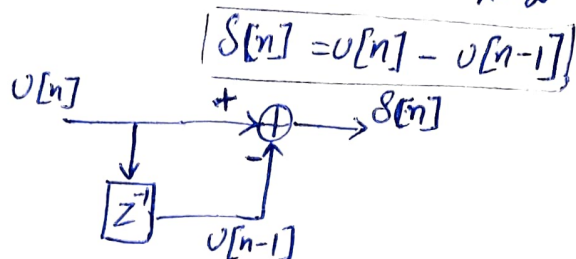
→ A DT signal can be either energy or power signal but can't be both at the same time.

$$\begin{aligned}
 x_e[n] &= x_e[n] + x_o[n] & x_e[n] &= \frac{x[n] + x[-n]}{2} \\
 x_o[n] &= \frac{x[n] - x[-n]}{2}
 \end{aligned}$$

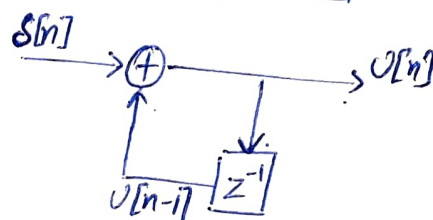
Discrete time Impulse

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

→ Unit Step sequence $\Rightarrow u[n] = \sum_{k=-\infty}^{\infty} u[k] \delta[n-k]$



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



M-point moving average system

$$y[n] = \frac{1}{M_1 + M_2 + 1} \sum_{k=-M_1}^{M_2} x[n-k]$$

Average values of the 3 most recent values of input signal. is called moving average system

→ Time-invariance

$$\begin{aligned}
 x[n] &\Rightarrow y[n] \\
 \text{If } x[n] &= x[n-n_0] \\
 \Rightarrow y[n] &= y[n-n_0]
 \end{aligned}$$

→ Causal :- If output depends on past & present inputs only.

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

$$u[n] = \begin{cases} 1, & n \geq 0 \\ 0, & n < 0 \end{cases} \quad \delta[n] = u[n] - u[n-1]$$

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

$$e^{sT} = Z \quad Z^n = e^{sTn}$$

$$s = \sigma + j\omega$$

$$z = e^{sT} = e^{(\sigma + j\omega)T} = e^{\sigma T} e^{j\omega T}$$

$$|z| = |e^{\sigma T}| |e^{j\omega T}| = |e^{\sigma T}| \quad \because |e^{j\omega T}| = 1$$

→ $\text{Re}\{s\} < 0$ (LHP), $|z^n| < 1$.
exponential decreases

→ $\text{Re}\{s\} > 0$ (RHP), $|z^n| > 1$.
exponential grows.

→ $\text{Im}\{s\}$, $|z^n| = 1$
const. - amplitude & oscillates.

$\Rightarrow Z^{-n}$	s plane	z plane
$\sigma < 0$	LHP	inside unit circle
$\sigma > 0$	RHP	outside unit circle.
$\sigma = 0$	Imaginary axis	On Unit circle.

$$\rightarrow x[n] = A \alpha^n \quad -\infty < n < \infty$$

$$A = |A| e^{j\phi} \quad \alpha = e^z$$

$$z = \sigma_0 + j\omega_0$$

$$x[n] = |A| e^{\sigma_0 n} [\cos(\omega_0 n + \phi) + j \sin(\omega_0 n + \phi)]$$

→ $\sigma_0 > 0$, two sequence increase.

→ $\sigma_0 < 0$, two sequence decrease

→ If A & α are real, $\omega_0 n + \phi = 0$

$$|x[n]| = |A| e^{\sigma_0 n}$$

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

$$\sum_{k=0}^M p_k x[n-k] \rightarrow \boxed{T} \rightarrow \sum_{k=0}^N d_k y[n-k]$$

order of system = $\text{Max}\{N, M\}$

Classification

- Acc. to length of impulse response sequences
- Acc. to Method of calculation

Impulse Response

- Finite Impulse Response (FIR)
- Infinite Impulse Response (IIR)

Output Calculation

- Recursive (with feedback) IIR
- Non-recursive (without feedback) FIR.

FIR System

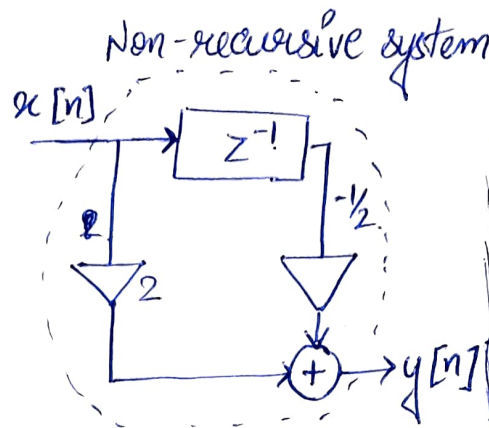
$h[n] \rightarrow$ finite length

$$h[n] = 0, \quad n < N_1, \quad n > N_2$$

$$\therefore N_1 < N_2$$

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

$$= \sum_{k=N_1}^{N_2} x[k] h[n-k]$$



NOTE:-

$$x_{yx}[l] = \sum_{n=-\infty}^{\infty} y[n] x[n-l]$$

$$m = n - l$$

$$x_{yx}[l] = \sum_{m=-\infty}^{\infty} y[m+l] x[m]$$

$$x_{yx}[l] = x_{xy}[-l]$$

FIR Filter

Auto Correlation

$$x_{xx}[l] = \sum_{n=-\infty}^{\infty} x[n] x[n-l] = x_{xx}[-l]$$

$$x_{xx}[0] = \sum_{n=-\infty}^{\infty} x^2[n]$$

$= E_x$
energy of
sequence $x[n]$

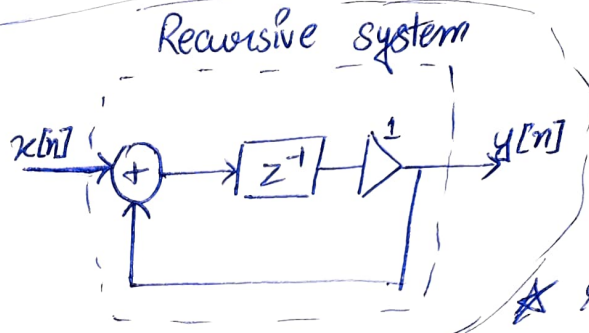
IIR System

$h[n] \rightarrow$ infinite length

Causal IIR

$$y[n] = \sum_{k=0}^n x[k] h[n-k]$$

$$= \sum_{k=0}^n h[k] x[n-k]$$



* limits are due to
Causality of LTI system.

$$\rightarrow |x_{xy}|^2 \leq x_{xx} x_{yy}$$

$$\rightarrow |x_{ny}|^2 = x_{xx} x_{yy}$$

Correlation Coefficient

$$p_{xy} = \frac{|x_{xy}|}{\sqrt{x_{xx} x_{yy}}}$$

$$0 \leq p_{xy} \leq 1$$

uncorrelated

strongly
correlated

Auto-Regressive is IIR system

$$y[n] = x[n] - \sum_{k=0}^N d_k y[n-k]$$

Pole system

Auto-Regressive Moving Average

$$y[n] = \sum_{k=0}^M p_k x[n-k] - \sum_{k=0}^N d_k y[n-k]$$

Pole & Zero System

Cross Correlation

$$x_{xy}[l] = \sum_{n=-\infty}^{\infty} x[n] y[n-l]$$

lag :- time shift b/w
pair of signals

Correlation $\Rightarrow x_{xy}[n] = \sum_{k=-\infty}^{\infty} x[k] y[k-n]$

Convolution $\Rightarrow x[n] * y[n] = \sum_{k=-\infty}^{\infty} x[k] y[n-k]$

⇒ Normalised Autocorrelation of $x[n]$

$$r_{xx}[l] \leq r_{xx}[0]$$

$$\Rightarrow \left| \frac{r_{xx}[l]}{r_{xx}[0]} \right| \leq 1$$

⇒ For cross-correlation

$$r_{xy}[l] \leq \sqrt{E_x E_y}$$

$$\Rightarrow \frac{r_{xy}[l]}{\sqrt{r_{xx}[0] r_{yy}[0]}} \leq 1$$

$$\star \langle xy \rangle = \sum x_i y_i = |x||y| \cos \theta$$

when $x \parallel y$, $\cos \theta = 1$

else, $\cos \theta < 1$

Auto Correlation of Periodic Sequence

$$x[n] = x[n+N]$$

$$r_{xx}[l] = \frac{1}{N} \sum_{n=0}^{N-1} x[n] x[n-l]$$

$$r_{xx}[0] = \frac{1}{N} \sum_{n=0}^{N-1} x^2[n] = P_x$$

$$r_{xx}[l+N] = r_{xx}[l]$$

Average energy per sample or Power of x

⇒ Auto correlation of periodic sequence is periodic.

Difference Equation

$$y[n+N] + a_1 y[n+N-1] + \dots + a_{N-1} y[n+1] + a_N y[n] = b_{N-M} x[n+N] + b_{N-M+1} x[n+N-1] + \dots + b_{N-1} x[n+1] + b_N x[n]$$

$$\text{order} = \max \{N, M\}$$

→ Causal condition: $N=M$

E-Operator

→ operation for advancing the sequence by one unit.

$$E x[n] = x[n+1]$$

$$E^2 x[n] = x[n+2]$$

$$E^N x[n] = x[n+N]$$

→ General N^{th} order difference eq. with E-operator.

$$(E^N + a_1 E^{N-1} + \dots + a_{N-1} E + a_N) y[n] =$$

$$(b_0 E^N + b_1 E^{N-1} + \dots + b_{N-1} E + b_N) x[n]$$

$$Q(E) y[n] = P(E) x[n]$$

Response of Linear DT Systems

Total response = Zero Input Response + Zero-State Response

ZIR $y_0[n]$ is solution when $x[n]=0$

$$Q(E) y_0[n] = 0$$

- This is true only for an exponential function

$$\text{If } y_0[n] = C y^n, E^k y_0[n] = y_0[n+k]$$

$$= C y^{n+k}$$

$$\Rightarrow Q(E) h[n] = P(E) \delta[n]; \quad \text{IC} = 0$$

$$h[-1] = h[-2] = \dots = h[-n] = 0$$

ZSR

$$\text{If } \delta[n] \Rightarrow h[n]$$

$$\text{then } \delta[n-m] \Rightarrow h[n-m]$$

$$x[k] \delta[n-k] \Rightarrow x[k] h[n-k]$$

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

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

Two-sided Bilateral Z Transform ROC for DT signal $x[n]$ is defined as a continuous region in z plane where ZT converges

$$X(z) = \sum_{n=-\infty}^{\infty} x[n] z^{-n}$$

* For non-causal signals, the summation should start from minus infinity and the z transform so defined is called two sided z transform.

$$z = e^{j\Omega}$$

$z^{-1} \rightarrow$ delay of one unit.

One-Sided Unilateral Z-Transform

$$X(z) = \sum_{n=0}^{\infty} x[n] z^{-n}$$

Inverse Z-Transform

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

$$= \frac{1}{2\pi j} \oint_{\text{closed contour}} X(z) z^{n-1} dz$$

closed contour integral.

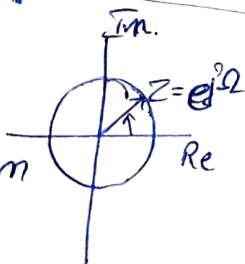
$$X(z) = \sum_{n=-\infty}^{\infty} x[n] z^{-n}$$

$$z = e^{j\Omega}$$

$$X(e^{j\Omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\Omega n}$$

$$X(\Omega) = X(z) \Big|_{z=e^{j\Omega}}$$

\rightarrow DTFT is used to evaluate z -transform on a unit circle.



ROC $X(z) = \frac{P(z)}{Q(z)} \rightarrow$ polynomial.

$$\Rightarrow \text{Roots of } P(z) = 0 \rightarrow \text{zeros}$$

$$\Rightarrow \text{Roots of } Q(z) = 0 \rightarrow \text{poles.}$$

\Rightarrow ZT of causal & anticausal signals are identical except their ROC.

$$\delta[n] \iff 1 z^0 \quad \begin{matrix} z\text{-plane} \\ \text{including } 0 \text{ \& } \infty \end{matrix}$$

$$u[n] \iff \frac{z}{z-1} \quad \begin{matrix} |z| > 1 \end{matrix}$$

$$e^{\pm j\beta n} u[n] \iff \frac{z}{z - e^{\pm j\beta}}$$

$$\cos \beta n = (e^{j\beta n} + e^{-j\beta n})/2 \quad |z| > |e^{\pm j\beta}| = 1$$

$$\Rightarrow Z\{a x_1[n] + b x_2[n]\} = a X_1(z) + b X_2(z)$$

$$\Rightarrow x[n-n_0] u[n-n_0] \iff z^{-n_0} X(z) \quad \begin{matrix} z \in R_1 \cap R_2 \\ z \in R_x \end{matrix}$$

$$\Rightarrow x[n+n_0] u[n+n_0] \iff z^{n_0} X(z) \quad z \in R_x$$

$$\Rightarrow y^{-n} x[n] u[n] \iff X(y^{-1} z) \quad z \in |y| R_x$$

$$\Rightarrow n x[n] u[n] \iff -z \frac{dX(z)}{dz} \quad z \in R_x$$

$$\Rightarrow x[-n] \iff X(z^{-1}) \quad z \in \frac{1}{R_x}$$

$$\Rightarrow Z\{a^n x[n]\} = X\left(\frac{z}{a}\right)$$

$$\Rightarrow x[n] \iff \frac{(-a)^n}{n} u[n-1] \iff \log(1+az^{-1})$$

$$\Rightarrow na^n u[n] \iff \frac{az^{-1}}{(1-az^{-1})^2}$$

Initial Value Theorem

If $x(n)$ is causal.

i.e. $x(n) = 0$, for $n < 0$

then $x[0] = \lim_{z \rightarrow \infty} X(z)$

$$\Rightarrow X(z) = \sum_{n=0}^{\infty} x(n) z^{-n}$$

$$= x(0) + \underbrace{x(1)z^{-1} + x(2)z^{-2} + \dots}_{\Rightarrow 0 \text{ as } z \rightarrow \infty}$$

Final Value Theorem

If $x[n] \Leftrightarrow X(z)$

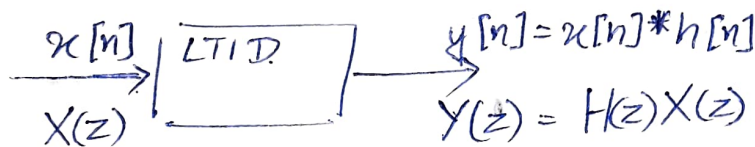
then $\lim_{n \rightarrow \infty} x[n] = x(\infty) = \lim_{z \rightarrow 1} (1 - z^{-1}) X(z)$

Convolution

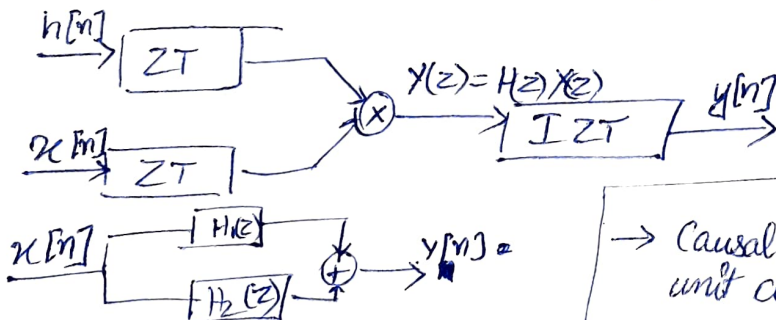
i.e. limit exist if all the poles of $(1 - z^{-1}) X(z)$ lie inside the unit circle
Magnitude of Poles < 1 .

$$x_1[n] * x_2[n] \Leftrightarrow X_1(z) X_2(z)$$

$$z \in R_1 \cap R_2$$



$$H(z) = \frac{Y(z)}{X(z)} = \frac{Z(\text{Zero State Response})}{Z(\text{Input})}$$



→ Causal IIR is stable if all poles are inside unit circle.

Auto correlation

→ ROC of BIBO stable contain unit circle.

$$\frac{x[n]u[n]}{X(z)} \rightarrow \boxed{z^{-1}} \rightarrow \begin{matrix} y[n] = x(n-1)u(n-1) \\ Y(z) = z^{-1}X(z) \end{matrix}$$

For filter.

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

$$Y(z) = X(z) - z^{-1}X(z) = (1 - z^{-1})X(z)$$

FIR \Rightarrow Finite Impulse Response

\Rightarrow Output is non-recursive

\Rightarrow T.F. is polynomial in z^{-1} .

IIR \Rightarrow Infinite Impulse Response.

\Rightarrow Output is recursive

\Rightarrow T.F. is rational function in z^{-1}

FIR

$$h[n] = 0 \quad N_1 \leq n \leq N_2$$

$$Y(z) = \left(\sum_{n=N_1}^{N_2} h[n] z^{-n} \right) X(z)$$

$$H(z) = \sum_{n=N_1}^{N_2} h[n] z^{-n}$$

$$\Rightarrow y(n) = \sum_{k=1}^N a_k y(n-k) + \sum_{k=0}^M b_k x(n-k)$$

$$H(z) = \frac{Y(z)}{X(z)} = \frac{\sum_{k=0}^M b_k z^{-k}}{1 + \sum_{k=1}^N a_k z^{-k}}$$

→ LTI system is BIBO stable if $S = \sum_{n=-\infty}^{\infty} |h(n)| < \infty$

→ If ROC contains a unit circle LTI system is stable

→ Causal FIR filter is always stable. since all poles are at origin.

$$R_{xx}(z) = X(z) X^*(z^{-1})$$

DTFS

$$x[n] = \sum_{k=0}^{N_0-1} D_k e^{j\Omega_k n}, \quad -\infty < n < \infty$$

SYNTHESIS EQUATION

$$D_k = \frac{1}{N_0} \sum_{n=0}^{N_0-1} x[n] e^{-j\frac{2\pi k n}{N_0}}, \quad -\infty < k < \infty$$

ANALYSIS EQUATION

DTFS or Spectral Coefficients

Harmonic values of $\Omega_0 = \frac{2\pi}{N_0}$

Series $\rightarrow D_0, D_1 e^{j\Omega_0 n}, D_2 e^{j2\Omega_0 n}, \dots, D_{N_0-1} e^{j(N_0-1)\Omega_0 n}$

Frequency Components $\rightarrow 0, \Omega_0, 2\Omega_0, \dots, (N_0-1)\Omega_0$

$$\Omega_0 = \frac{2\pi}{N_0}$$

$$D_k = |D_k| e^{j\angle D_k}$$

$$\begin{aligned} D_{k+N_0} &= \frac{1}{N_0} \sum_{n=0}^{N_0-1} x[n] e^{-j\frac{2\pi(k+N_0)n}{N_0}} \\ &= \frac{1}{N_0} \sum_{n=0}^{N_0-1} x[n] e^{-j\frac{2\pi k n}{N_0}} e^{-j2\pi n} \end{aligned}$$

$$e^{-j2\pi n} = \cos(2\pi n) - j\sin(2\pi n) = 1$$

$$\rightarrow D_{k+N_0} = D_k$$

For k^{th} harmonic, frequency $\Omega_k = k\Omega_0$

\rightarrow The frequency spacing b/w the consecutive spectral lines, called the frequency resolution, is Ω_0 Hz.

Parseval's Theorem

$$\frac{1}{N_0} \sum_{n=0}^{N_0-1} |x[n]|^2 = \sum_{k=0}^{N_0-1} |D_k|^2$$

\rightarrow If $x[n] \Leftrightarrow X_k, y[n] \Leftrightarrow Y_k$
 $a x[n] + b y[n] \Leftrightarrow a X_k + b Y_k$

$\rightarrow x[n] \Leftrightarrow D_k$

$$x[n-n_0] \Leftrightarrow D_k e^{-j\Omega_k n_0}$$

$\rightarrow x[n] \Leftrightarrow D_k$

$$x[-n] \Leftrightarrow D_{-k} = -D_k$$

$\rightarrow x[n] \Leftrightarrow D_k$

$$x\left[\frac{n}{m}\right] \Leftrightarrow \frac{1}{m} D_k$$