

Assignment-2

EE3900: Linear Systems and Signal Processing

Indian Institute of Technology Hyderabad

Lokesh Badisa
AI21BTECH11005

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Abstract—This document contains solution to Assignment-2 [Question 2.4 from Discrete-Time Signal Processing by Alan V. Oppenheim and Ronald W. Schaffer]

1. DIFFERENCE EQUATION

1.1 [Question 2.4 from Discrete-Time Signal Processing by Alan V. Oppenheim] : Consider the linear constant-coefficient difference equation:

$$y[n] - \frac{3}{4}y[n-1] + \frac{1}{8}y[n-2] = 2x[n-1] \quad (1.1)$$

Determine $y[n]$ for $n \geq 0$ when $x(n) = \delta[n]$ and $y(n) = 0, n < 0$.

Solution: By applying Z-transform,

$$\mathcal{Z}\{y[n]\} - \frac{3}{4}\mathcal{Z}\{y[n-1]\} + \frac{1}{8}\mathcal{Z}\{y[n-2]\} = 2\mathcal{Z}\{x[n-1]\} \quad (1.2)$$

As,

$$\mathcal{Z}\{x(n-k)\} = z^{-k}X(z) \quad (1.3)$$

$$Y(z) - \frac{3}{4}z^{-1}Y(z) + \frac{1}{8}z^{-2}Y(z) = 2z^{-1}X(z) \quad (1.4)$$

As,

$$x(n) = \delta[n] \quad (1.5)$$

$$\mathcal{Z}\{x(n)\} = \mathcal{Z}\{\delta(n)\} = 1 \quad (1.6)$$

$$Y(z) - \frac{3}{4}z^{-1}Y(z) + \frac{1}{8}z^{-2}Y(z) = 2z^{-1} \quad (1.7)$$

$$Y(z)(1 - \frac{3}{4}z^{-1} + \frac{1}{8}z^{-2}) = 2z^{-1} \quad (1.8)$$

$$Y(z) = \frac{2z^{-1}}{1 - \frac{3}{4}z^{-1} + \frac{1}{8}z^{-2}} \quad (1.9)$$

$$= \frac{-8}{4z-1} + \frac{8}{2z-1} \quad (1.10)$$

$$= \frac{4z^{-1}}{1 - \frac{1}{2}z^{-1}} - \frac{2z^{-1}}{1 - \frac{1}{4}z^{-1}} \quad (1.11)$$

Case-1: When ROC is $|z| > \frac{1}{2}$, the signal $x(n)$ is causal. Both terms in (1.11) are causal. As,

$$a^{n-1}u(n-1) \xrightarrow{\mathcal{Z}} \frac{z^{-1}}{1 - az^{-1}} \quad |z| > |a| \quad (1.12)$$

$$y(n) = 4\left(\frac{1}{2}\right)^{n-1}u(n-1) - 2\left(\frac{1}{4}\right)^{n-1}u(n-1) \quad (1.13)$$

$$y(n) = \left(\frac{1}{2}\right)^{n-3}u(n-1) - \left(\frac{1}{4}\right)^{n-\frac{3}{2}}u(n-1) \quad (1.14)$$

Case-2: When ROC is $\frac{1}{4} < |z| < \frac{1}{2}$, ROC is a ring. The signal is two-sided. Thus the pole $p_1 = \frac{1}{2}$ provides anti-causal part and $p_2 = \frac{1}{4}$ provides causal part.

$$-a^{n-1}u(-n) \xrightarrow{\mathcal{Z}} \frac{z^{-1}}{1 - az^{-1}} \quad |z| < |a| \quad (1.15)$$

$$y(n) = -4\left(\frac{1}{2}\right)^{n-1}u(-n) - 2\left(\frac{1}{4}\right)^{n-1}u(n-1) \quad (1.16)$$

$$= \left(\frac{1}{2}\right)^{n-3}u(-n) - \left(\frac{1}{4}\right)^{n-\frac{3}{2}}u(n-1) \quad (1.17)$$

Case-3: When ROC is $|z| < \frac{1}{4}$, the signal $x(n)$ is anti-causal. Both terms in (1.11) are anti-causal.

Using (1.12),

$$y(n) = -4\left(\frac{1}{2}\right)^{n-1}u(-n) + 2\left(\frac{1}{4}\right)^{n-1}u(-n) \quad (1.18)$$

$$y(n) = \left(\frac{1}{2}\right)^{n-3}u(-n) + \left(\frac{1}{4}\right)^{n-\frac{3}{2}}u(-n) \quad (1.19)$$