Discrete - Time Systems

it is a transformation that maps an input segmence occing into output segmence y(n) x[n] — y[n]

y [n] = T f x [n] }

example: delay system y [n] = x [n-n] , -x n < x

$$|et n_j = 1$$

$$|y(n)| = x(n-1)$$

Properties:

[Memoryless | Memory Systems :-

Memoryless: if the output y [n] at every value of n depends only on input 2 [n] at the same value of n.

Examples: a)
$$y [n] = (x [n])$$
 memory less

b) $y [n] = x [n-1]$ not memory less

c) $y [n] = x [n+1]$ not memory less.

d)
$$y[n] = \alpha [n^2]$$
 ()

2 Linear Systems:

$$x_{1}[n]$$
 $y_{1}[n]$ $y_{2}[n]$

* The system is linear iff: -

$$T\{\chi(n)+\chi_{2}(n)\}=T\{\chi(n)\}+T\{\chi_{2}(n)\}$$

$$=\chi_{1}(n)+\chi_{2}(n)\}$$
and
$$T\{\alpha\chi(n)\}=\alpha T\{\chi(n)\}=\alpha \chi(n)\}, \ \alpha: constant$$

* In general:

let
$$x_3[n]$$
: $a x_1[n] + b x_2[n]$
Tf $x_3[n]$? = Tf $a x_1 + b x_2$? Superposition
= $a T \{x_1\} + b T \{x_2\}$ principle

Example: I deal delay system: $y(n) = x(n-n_d)$ 1et $x_2(n) = a x_1(n) + b x_2(n)$

$$y_3[n] = T\{x_3[n]\} = x_3[n-\mathbf{n}_d]$$

$$= ax_3[n-n_d] + bx_2[n-n_d]$$

$$= ay_3[n] + by_2[n]$$

$$\Rightarrow Linear$$

Example: y[n] = (x[n])2

$$y_{3}[n] = T\{x_{3}[n]\} = (x_{3}[n])^{2} = (ax_{1} + bx_{2})^{2}$$

 $\neq a(x_{1}[n])^{2} + b(x_{2}[n])^{2}$
 $\neq ay_{1}(n) + by_{2}(n)$

It is not Linear

c) The accumulator system
$$y[n] = \sum_{k=-\infty}^{n} x[k]$$

S It is called so, since the output at time (n) is the accumulation (Sum) of the present and all past input samples

$$|ef x_3[n] = ax_1[n] + bx_2[n]$$

$$= \sum_{k=-\infty}^{n} x_3[k]$$

$$= \sum_{k=-\infty}^{n} \alpha x_i[k] + bx_2[k]$$

$$= \alpha \sum_{k=-\infty}^{n} x_i[k] + b \sum_{k=-\infty}^{n} x_i[k]$$

$$= \alpha \sum_{k=-\infty}^{n} x_i[k] + b \sum_{k=-\infty}^{n} x_i[k]$$

= a y, [n] + by_ [n]

The accumulator satisfies the superposition principle for all inputs \Rightarrow it is Linear system.

This system is nonlinear, to prove that, one counter example is enough.

$$x_1 = 1 \longrightarrow w_1 = \log 1 = 0$$

$$x_2 = 10 \longrightarrow w_2 = \log 10 = 1$$

$$x_3 = x_1 + x_2 = 11 \longrightarrow w_3 = \log 11 \neq w_1 + w_2$$

It is a system for which a time shift (Delay) of the input sequence causes a corresponding (similar) Shift in the owlput sequence.

if
$$\chi[n] \longrightarrow [T\S, \S] \longrightarrow y[n]$$

then $\chi[n] = \chi[n-n_0] \longrightarrow [T\S, \S] \longrightarrow y[n] = y[n-n_0]$
for all n_0 .

STest; we solve for both
$$y[n-n_0]$$

$$y_{n} = T \{y_{n}\}$$
where $y_{n} = x[n-n_0]$.

if $y_{n} = y_{n} = x[n]$
The system is time. Invariant

we Evaluate
$$y[n-n_0] = \sum_{k=\infty}^{n-n_0} x[k]$$

we define
$$x_{i}[n] = x(n-n_{0})$$
, then evaluate $y_{i}[n]$
 $\Rightarrow y_{i}[n] = \sum_{k=-\infty}^{n} x_{i}[k] = \sum_{k=-\infty}^{n} x[k-n_{0}]$

change of variable
$$m = k - n_0$$

 $\Rightarrow y, [n] = \sum_{m=-\infty}^{n-n_0} x[m]$ (m) and (k) are dummy indicies
 $\Rightarrow y, [n] = y[n-n_0] \Rightarrow Accumulator is time-Invariant$

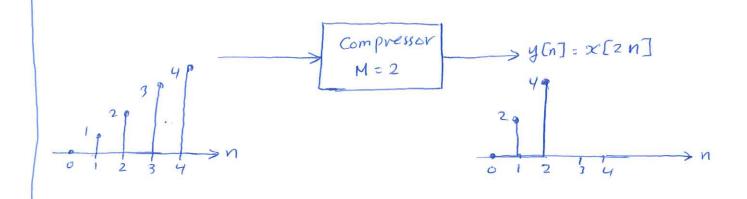
Examples: ①
$$y[n] : x[n-n]$$
 }
② $y[n] : (x[n])^2$ All are Time-Invariant
③ $y[n] : loy(|x[n]|)$

Example: Compressor System

- & < n < &

M: prositive integer

The compressor discards (M-1) samples out of M samples. It creates the output sequence by selecting every M+h samples.



Test: x[zn] = y[n]

 $x_{i}[n]:x_{i}[n-n_{o}] \Rightarrow y_{i}[n]:x_{i}[2n]:x_{i}[2n-n_{o}]$

also y[n-no] = x[2(n-no)] = x[2n-2no] + y,[n]

=> yEn] = x [Mn] is not time - invariant

4 Causality

A system is causal if, for every choice of n_0 , the output sequence value out $n=n_0$ depends only on the input sequence value for $n \le n_0$.

Examples: Consider the following difference systems:

(1) $y \in \mathbb{N}$ = $x \in \mathbb{N}$ = $x \in \mathbb{N}$ (Forward difference system)

It is not causal, since the current value of the owput depends on a future value of the input

② $\gamma[n] = x[n] - x[n-1]$ (Backward difference System)

It is causal.

5 Stability

- * A system is stable in the Bounded-Input, Bounded-Culput (BIBO) sense if and only if every bounded input produces a bounded output.
- * The input $x \in \mathbb{N}$ is bounded if there exists a fixed positive finite value B_x such that $|x \in \mathbb{N}| \leq B_x < \infty$ for all n.
- * Stability requires that, for every bounded input, there exists a fixed the finite value By such that 14[m] | & By <00 for all n.
- * If there is one bounded input for which the system property does not hold, then the system does not have the stability property.

Examples: Consider the following systems:

It is unstable: let
$$x \in [n] = 0 < B_x < \infty$$

then $y \in [n] = \infty$

It is stable: for every
$$|x \in A| \le B_X$$

$$|y \in A| = |x \in A|^2 \le B_X^2$$

$$\Rightarrow$$
 By = B_X^2

(3) Accumulator
$$y[n] = \sum_{-\infty}^{n} x[k]$$

It is unstable:

let
$$z[n] = u[n] \leq B_x$$
 where $B_x = 1$

then
$$y[n] = \sum_{k=-\infty}^{n} u[k] = \begin{cases} 0 & n < 0 \\ n+1 & n \geq 0 \end{cases}$$

* Linear-Time-Invariant (LTI) systems have significant Signil Processing applications

* Remember, any sequence can be expressed as
$$x[n] = \sum_{R=-\infty}^{\infty} x[R] s[n-k]$$

+ Consider the system y [n] = T{z[n]}

* In general, y[n] for any sequence x[n]: Property

$$y[n] = T\{x[n]\} = T\{\sum_{R} x[R] S[n.R]\}$$

$$due to linearity!$$

$$\Rightarrow y[n] = \sum_{R} x[R] T\{S[n-R]\}$$

$$y[n] = \sum_{R=-\infty} x[R] h[n.R] \qquad for all n$$

$$y[n] = x[n] * h[n] \qquad Convolution Sum$$

* Conclusion: LTI system is completely characterized by its impulse response h[n] in the sense that, given x[n] and h[n] for all n, it is possible to compute each sample of the owput sequence y[n].

* properties :

$$h(n-n_0) * x(n) = y(n-n_0)$$

 $h(n-n_1) * x(n-n_2) = y(n-n_1-n_2)$

Example: Evaluate
$$y[n]$$
 for $h[n] = \frac{3}{3}, 2, 1\frac{3}{7}$
 $x[n] = \frac{3}{2}, 1, 3\frac{7}{7}$

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

Then,

Then,

Sweep $\rightarrow Multiply \rightarrow Sum$
 $h[n-k]$
 $x[n]$
 $x[$

Table Method O:

Note that
$$Nh : [2,4]$$
 $N_{x} : [0,2]$
 $N_{y} : [2+0,4+2] = [2,6]$

Table Method 2:

METHOU &.	k				
n	2	3	4	5	6
x [o] x h [n]	36	24	12		
x En xh Cn-13		33	22	11	
2[2]xh[n-2]			39	26	X3
y [n] = []	6	7	13	7	3

OR

Example let $h[n] = \{1, 2, 1, -1\}$, Delermine yEn]

for x = [-1, 2] + [0, 3] = [-1, 5] x = [-1, 2] + [0, 3] = [-1, 5]

$$y[n] = \sum_{k} h[k] \times [n-k]$$

$$y[-1] = \sum_{k} h[k] \times [n-k] = \dots h[n] \times [n] + h[n] \times [n] + h[n] \times [n-k]$$

$$= 1$$

Example 2.11 Analytical Evaluation of the convolution sum. h[n]:u[n]-u[n-N]: $\begin{cases} 1 & 0 \leq n \leq N-1 \\ 0 & otherwise \end{cases}$ h[n] $x[n] = a^{2}u[n] = \begin{cases} a^{2} & n \geq 0 \\ 0 & n < 0 \end{cases}$ $x[k] = a^{k}$ $x[k] = a^{k}$ we can find formulas for yEnJ for different sets of values of n. case I for (n<0) no overlap => y(n) = \(\sum_{\chi(n)} h(n-k) =0 case I For $0 \le n$ and $n-N+1 \le 0 \Rightarrow 0 \le n \le N-1$ $x (R)h(n-K) = \alpha, 0 \le k \le n$, the mult; is non-zero

Case III) for $(n-N+1) > 0 \Rightarrow n > N-1$ $\alpha(R) h(n-R) = \alpha^{R}, n-N+1 \leq k \leq n, \text{ the mull. is non zero}.$ $\Rightarrow y(n) = \sum_{n-N+1}^{n} \alpha^{R} = \frac{n-N+1}{1-\alpha} = \alpha^{n-N+1} \left(\frac{1-\alpha^{N}}{1-\alpha}\right)$

$$\Rightarrow y[n] = \begin{cases} 0 & n < 0 \\ \frac{1-a}{1-a} & 0 \leq n \leq N-1 \\ a^{n-N+1} \left(\frac{1-a^{N}}{1-a}\right) & n > N-1 \end{cases}$$

note:

since h[n] or x[n] is infinile sequence, the analytical evaluation is the appropriate method to evaluate the convolution sum.

if Both h(n) and x(n) are finite segmences, then the tabular method is easier.

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

$$= \sum_{k=-\infty}^{\infty} u(n-k) \cdot \alpha u(k)$$

$$\Rightarrow y[n] = \sum_{k=0}^{n} a^{k}$$

$$= \begin{cases} \frac{1-\alpha^{n+1}}{1-\alpha} & n > 0 \\ 0 & n < 0 \end{cases}$$

$$\Rightarrow y[n] = \frac{1-\alpha^{n+1}}{1-\alpha} u[n]$$

OR The step response can be obtained directly from h[n]

u[n]
h[n]
y[n] =
h[k]

$$\Rightarrow y [n] = \sum_{k=-\infty}^{n} a^{k} u[k] = \sum_{k=0}^{n} a^{k}$$

2.4 Properties of LTI Systems

[Convolution operation is commutative

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

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

2 Complution is Distributives over addition

$$y[n] = \chi[n] * h_1(n] + \chi[n] * h_2(n] = \chi[n] * (h_1(n) + h_2(n))$$

$$\chi(h) = \chi(h) + hz$$

$$h_1 + h_2$$

$$h_2 + h_2$$

3 Convolution satisfies the Associative Property:

$$y[n] = (x[n] * h, [n]) * h_1[n] = x[n] * (h_1[n] * h, [n])$$

$$x \rightarrow h_1 \rightarrow h_2 \rightarrow y = x \rightarrow h_1 + h_2 \rightarrow y$$

[4] LTI system is stable if and only if the impulse response (h[n]) is absolutely summable $B_h = \sum_{i=1}^{\infty} |h[R]| < \infty$

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

if x[k] is bounded, so that |x[n]| \le Bx

5 LTI system is causal if h[n] = 0 for n<0

It is sometimes convenient to refer to a segmence that is zero for n <0 as a causal segmence.

ne., f[n] is a causal sequence if f[n] = 0 for n<0.

if h[n-k] is causal then h[n-k]:0 for n-k?0
n<k

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

LTI system

Stabilly 12 has 1 < Bh

Yes

(2)
$$y[n] = \frac{1}{M_1 + M_2 + 1} \sum_{k=-M_1}^{M_2} x[n-k]$$

$$h[n] = \frac{1}{M_1 + M_2 + 1} \sum_{k=-M_1}^{M_2} S[n-R]$$

$$= \begin{cases} \frac{1}{M_1 + M_2 + 1}, -M_1 \leq n \leq M_2 \\ 0 & else \end{cases}$$

h[n] = { 1, -1 }

Yes

Yes

(5)
$$y[n] = \sum_{k=-\infty}^{n} x[k]$$

$$h(n) = \begin{cases} 1 & -1 \\ n & = \end{cases}$$

$$h(n) = \sum_{n=0}^{\infty} S[k]$$

Conclusions:

- * In general, a system with a finite-duration impulse Response (hence forth referred to as an FIR system) will always be stable, as long as the impulse response values is finite in magnitude. (see Examples D-9)
- * The impulse response of the accumulator (example 5) has infinite duration. This is an example of the class of systems referred to as infinite-duration impulse response (IIR) systems.
- * An example of an IIR system that is stable is

h[n] = ana [n] with 1al < 1

⇒ Bh = \(\sum_{n=0}^{\infty} \) (infinile geometric senès)

 $= \frac{1}{1 - |a|} < \infty \quad \text{for } |a| < 1$

= it is stable when la 121

however, if $|a| \ge 1$, then $B_h = \infty$ \Rightarrow the system is unstable.

causal if
$$n_d \gtrsim 0$$

Noncausal if $n_d < 0$

(2)
$$h[n] = \frac{1}{M_1 + M_2 + 1} \sum_{k=-M_1}^{M_2} S[n-k]$$

causal if
$$M_1 \leq 0$$
 and $M_2 \geq 0$

(3)
$$h[n] = \sum_{k=-\infty}^{n} s[k] = u[n] = \begin{cases} 1 & n > 0 \\ 0 & n < 0 \end{cases}$$
 Cansal

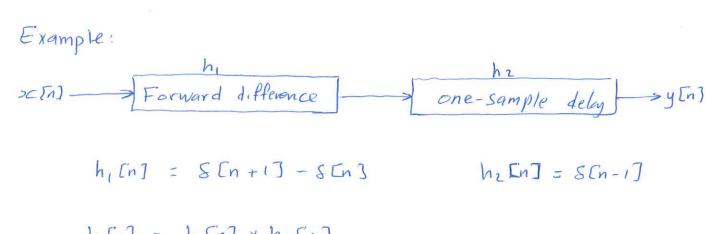
since
$$\frac{1}{4}[-1] = 8[0] - 8[-1]$$

$$= 1 \neq 0$$

$$\Rightarrow \text{Non causal}.$$

Note: The convolution of a shifted impulse sequence S[n-nd] with any sequence x[n] is simply evaluated by shifting x[n] by the displacement of the impulse

x[n] * 5[n-nd] = x[n-nd].



$$h[n] = h_{1}[n] * h_{2}[n]$$

$$= (S[n+1] - S[n]) * (S[n-1])$$

$$= S[n+1-1] - S[n-1]$$

$$= S[n] - S[n-1] \qquad Backward difference System.$$

Note that the noncausal forward difference system is converted into causal system by cascading them with a delay.

⇒ In general, any noncoursel FIR system can be made causal by Cascading it with a sufficiently long delay.

[6] Inverse System:

In general, if an LTI system has impulse response h[n], then its inverse system, if it exists, has impulse response hi[n] defined by the relation

han 3 * hi [n] = hi [n] * han] = Sa]

In ch. 3, Z-transform provides a stright forward method of finding the inverse of an LTI system.

example: Show that the accumulator is the inverse system of the backward difference system

h[n] = u[n] * (8[n] - 8[n-1]) = u[n] - u[n-1] = 8[n]

2.5 Linear Constant-Coefficient Difference equations

An important class of LTI systems consists of those systems for which the input x [n] and the output y [n] satisfy an Nth order Inear constant-coefficient difference equation of the form

$$\frac{N}{\sum_{k=0}^{N} \alpha_k y[n-k]} = \frac{M}{\sum_{m=0}^{M} b_m x[n-m]}$$

Example 2.12 Difference equation representation of the Accumulator.

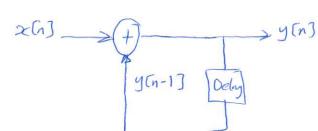
$$y[n] = \sum_{k=-\infty}^{n} x[k] = \alpha[n] + \sum_{-\infty}^{n-1} x[k]$$

$$= x [n] + y [n-1]$$
or
$$y [n-0] - y [n-1] = x [n]$$

$$\alpha_0 y [n] + \alpha_1 y [n-1] = b_0 x [n]$$

 $\Rightarrow \alpha_0 = 1$, $\alpha_1 = -1$, $N = \emptyset \Rightarrow 1^{st}$ order Difference equation $b_0 = 1$, M = 0

This suggests a simple block diagram representation (Recursive representation)



In general, if we assume $\alpha_0 = 1$, $\alpha_k = 0$ for k : 1, 2, ..., N, then $y[n] = \sum_{m=0}^{M} b_m x[n-m]$ * the impulse response, $h[n] = \sum_{m=0}^{M} b_m S[n-m] = \sum_{m=$

Example: Determine the impulse response of the first order system given by:-

$$y[n] - a y(n-1) = x[n]$$
, assume $y[0] = 0$, $n < 0$
(causal system)

$$x(n) = 8[n] = \begin{cases} 1 & n = 0 \\ 0 & else \end{cases}$$

$$y(n) = x(n) + a y(n-1)$$

 $y(0) = x(0) + a y(-1) = 1 = h(0)$
 $y(1) = x(1) + a y(0) = 0 + 0$ = h(1)
 $y(2) = x(2) + a y(1) = 0 + a a = a^{2} = h(2)$
 $y(3) = x(3) + a y(2) = a^{3} = h(3)$

$$h[n] = a^n u[n] = \{a^n \mid n \ge 0\}$$

Let us assume that
$$y[n] = 0$$
 for $n > 0$ (noncausal)
then $y[n-1] = \frac{y[n] - x[n]}{a}$ system

$$x[n] = S[n]$$

 $n = 2$ $y[i] = a'(y[i] - x[i]) = 0$

$$n=1$$
 $y[0] = \vec{a}(y[0] - x[0]) = 0$
 $n=0$ $y[-1] = \vec{a}(y[0] - x[0]) = \vec{a}(0-1) = -\vec{a}$

$$y[-2] = \hat{a}(y[-1] - x[-1]) = \hat{a} - \hat{a} = -\hat{a}^2$$

$$\Rightarrow h[n] = \begin{cases} -a^{-1} & n = 0 \\ -a^{2} & n = -1 \\ -a^{-3} & n = -2 \end{cases} = -a^{-1}u[-n] = -a^{-1}u[-n-1]$$