#### Structures for Discrete-Time Systems

- \* Note that, the difference equation, the impulse response, and the system function are equivalent characterization of the input-output relation of an LTI discrete-time system.
- \* For implementation by hardware or software, the difference equation or system function must be converted to an algorithm or structure that can be realized in the desired technology.
- \* Systems that are described by a LCCDE can be represented by structures consisting of an interconnection of basic operations of

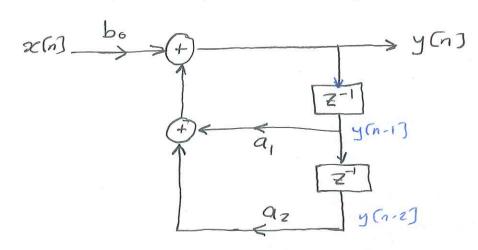
① addition ② Multiplication ③ Delay 
$$x_1 + x_2 = x_1 + x_2 = x_1$$

Example 6.1: Block diagram representation of a difference equation consider the 2<sup>nd</sup> order DE:  $y[n] = a_1y[n-1] + a_2y[n-2] + b_0x[n]$ 

the corresponding System function:

$$H(z) = \frac{b_0}{1 - a_1 \overline{z}^2 - a_2 \overline{z}^2}$$

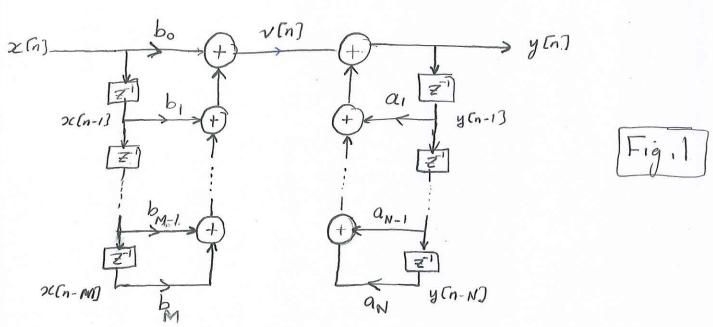
the block diagram representation of the DE:-



Note: When the system is implemented on either the general purpose computer or digital signal processing (DSP) chip, network structure (Block diagram) serves as the basis for a program that implements the system.

In the given block diagram, the computational complexity
two adders
three Multipliers
two storage elements.

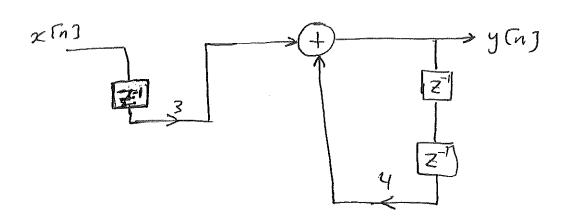
The previous example can be generalized to higher -order Note, in the previous chiplers, we used Difference equations of the form Saky(n. K) = Tbx(n-k)  $y[n] - \sum_{k=1}^{N} a_k y(n-k) = \sum_{k=1}^{M} b_k x(n-k)$ with the corresponding system function, H(Z) = 1- Zak Z-K Rewriting the DE as a recursive formula for y[n] in terms of a linear combination of past values of the output sequence and current and past values of the input sequence leads to the relation  $y[n] = \sum_{k=1}^{N} \alpha_k y[n-k] + \sum_{k=0}^{N} b_k x[n-k]$ 



\* This implementation is called Direct form I

\* we assumed (as a convention) two input adders and ont delay element Z-1,

Example: let 
$$H(z) = \frac{3\overline{z}^{1}}{1-4\overline{z}^{2}}$$
  
then,  $y[n] - 4y[n-2] = 3x[n-1]$   
the recurrsive formula:



y[n] = 4y[n-2] +3x[n-1]

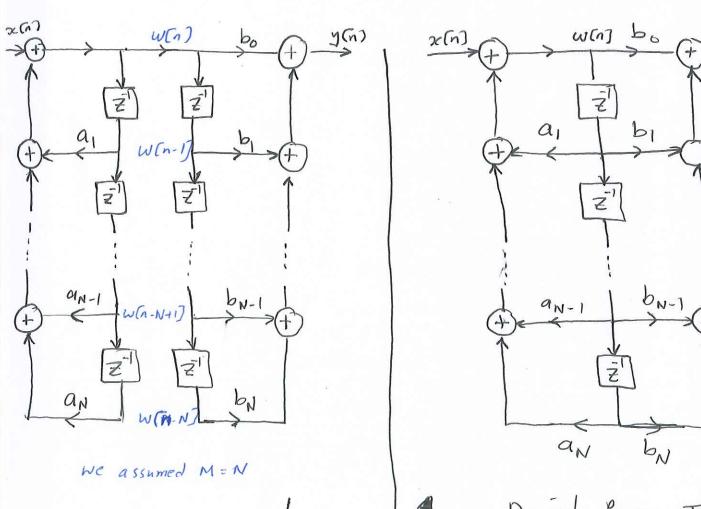
In Matlab, the function filter (b, a, x) is used to implement the Direct form I.

$$X = [0,3]$$

$$0 = [0,3]$$

$$0 = [1,0,-4]$$

- \* Block diagram giren in fig. 1 (Direct form I) can be rearranged in a variety of ways without changing the overall system function.
- \* Each rearrangement represents a different computational algorithm
  for implementaring the same system.
- \* Fig. 1 (Direct form I) can be viewed as a cascade of two subsystems



Direct form II (canonical form) implementation

(Memory) (Adds + Mult.) Computational Complexity Delay elements Direct form I Same M+N Direct form I Same. max (N, M) \* An implementation with the minimum number of delay elements is commonly referred to as a canonic form implementation (Direct form II). \* From the generalization  $H(z) = \frac{\sum_{k=0}^{M} b_k \bar{z}^k}{1 - \sum_{k=0}^{N} \alpha_k z^{-k}}$  $H(z) = \left(\sum_{k=0}^{M} b_k \bar{z}^k\right) \left(\frac{1}{1 - \sum_{k=0}^{N} a_k \bar{z}^k}\right)^{k}$ = H,(Z) H2(Z)

or equivalently, 
$$W(Z) = H_2(Z) X(Z) = M \overline{Z} b \overline{Z} W(Z)$$
  
 $Y(Z) = H_1(Z) W(Z) = (\sum_{k=0}^{\infty} k \overline{Z}^k) W(Z)$ 

In f-domain f  $w[n] = \sum_{k=1}^{N} \alpha_k w[n-k] + x[n]$   $y[n] = \sum_{k=0}^{M} b_k w[n-k]$  k=0

Example 6.2 Direct Form I and Direct Form II implementations of an LTI system

$$H(z) = \frac{1+2\overline{z}^{1}}{1-1.5\overline{z}^{1}+0.9\overline{z}^{2}}$$

Solution: in comparison with the general form  $H(z) = \frac{\sum_{k=0}^{N} b_k z^k}{1 - \sum_{k=1}^{N} a_k z^k}$ 

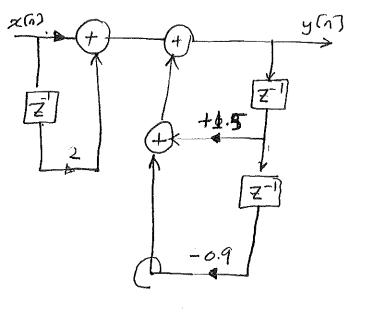
$$\begin{array}{l} \Rightarrow b_0 = 1 \\ b_2 = 2 \\ \alpha_1 = 1.5 \\ \alpha_2 = -0.9 \end{array}$$
 always have opposite sign (feedback coefficients)

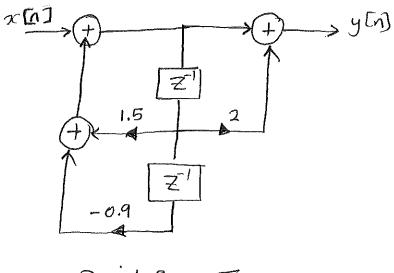
$$\frac{OR}{=} \frac{Y(z)}{X(z)} = \frac{1 + 2\overline{z}'}{1 - 1.5\overline{z}' + 0.9\overline{z}^{2}}$$

then, (apply Z'F3),
y[n] - 1.5 y[n-1] + 0.9 y[n-2] = x[n] + 2x[n-1]

the recurrsive form,

y[n] = 1.5 y[n-1] - 0.9 y[n-2] + 2(n] + 2x[n-1]

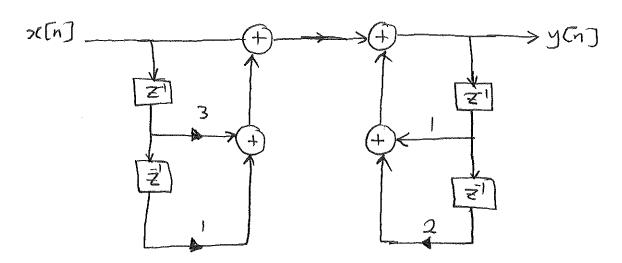




Direct form I

Direct Form I

An LTI system is realized by block diagram:



- (1) Write the Difference equation ..

  y[n] = y[n-1) + 2y[n-2] + x[n] + 3x[n-1] + x[n-2]
- (2) What is the system function.  $H(Z) = \frac{1+3\overline{Z}^1+\overline{Z}^2}{1-\overline{Z}^1-2\overline{Z}^1}$
- (3) How many real multiplications and real additions are required to compute each sample of y(n)?

  (Assume x(n) is real, and assume the multiplication by 1 does not count in the total complexity).

  Four addition + 2 multiplication
- 14) The given realization requires four storage registers. Is it possible to reduce the number of storage registers by using different structure?

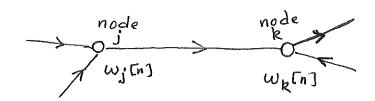
  If yes, draw the block diagram.

Solution: Yes, Direct form II.
it needs two registers
2 MWH 4 4 adders.

## 6.2 Signal Flow Graph Representation of LCCDE

\* It is an alternative representation to the block diagram (similar to the block diagram, except for a few notations) differences)

\* Signal flow graph is a network of directed branches that connect all nodes.



\* With each node, there is a variable associated with node

(the value associated with node k is denoted as WR) and since they are sequences, we can write WR [n]).

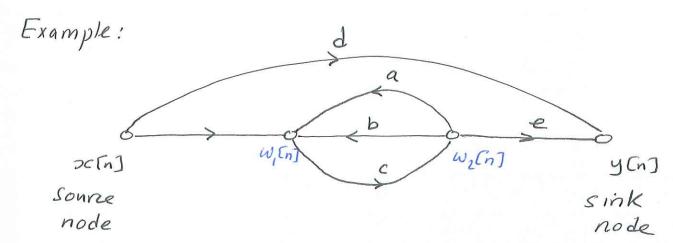
\* Branch (j, k) is a branch orginaling of node j and terminating at node k.

\* Each node has an input signal and an output signal \* The input signal from node j to branch (j, k) is the node value will. the node value w; (n).

\* The value at each node in agraph is the sum of the outputs of all branches entering the node.

\* Two special types of nodes:

1) source nodes: nodes that have no entering brackers
2) sink nodes: : : : only = = ...



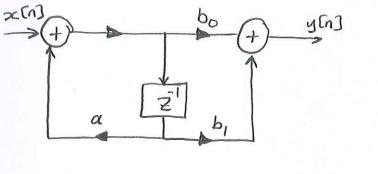
The linear equations that covers the graph:

w, [n] = x(n) + a w2[n] + b w2[n]

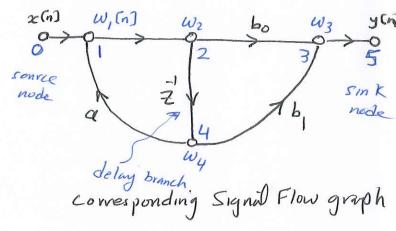
W2 [n] = C W, [n]

y [n] = dx [n] + e wz [n]

Example: consider the block diagram representation of a 1st order digital filter.



Direct Form I



node O is a source node whose value is determined by the input sequence x[n].

node 5 is a sink node whose value is denoted by you? (Note that the source and sink nodes are connected to the rest of the graph by unity-gain branches),

The flow graph represents a set of difference equations, with one equation being written at each node.

The representing equations at each node:

- $0 \quad w_1(n) = a w_1(n) + x(n)$
- 2 w2(n) = w,(n)
- 3 w3 [n] = b0 w2 [n] + b, w4 [n]
- (y) Wy [n] = W2 [n-1]
- (5) y (n) = w, (n)

we can eliminate some of the variables to obtain the pair of equations:

Sub. Q in 1) then the result in 2:

$$\Rightarrow w_2[n] = aw_2[n-1] + \alpha[n] \qquad (8)$$

snb. 3 11 5 :

(A) and (A) are in Direct Form II format.

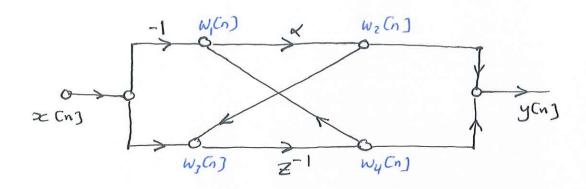
initial rest condition would be imposed in this case by imposing within case.

\* Note: Often, manipulation of the difference equations of a flow graph is difficult when dealing with the time domain variables, owing to the feedback of delayed variables.

In such cases, working with Z-transform is easier, since the delay branch's become simple gain by multiphying by Z!

Example 6.3

- a) Determine the system Function from the given graph flow
- b) Find the Difference equation
- c) Find the impulse response (assuming that the system is causal)
- d) plot the Direct Form I Flow graph.



Note that the flow graph is not in direct form I or  $\mathbb{I}$ , hence, we can't write H(Z) by inspection

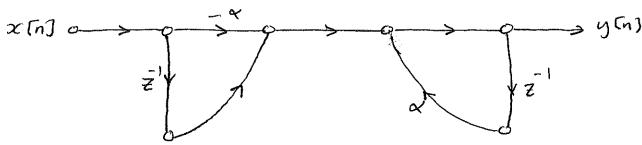
the set of difference equations represented by the graph and the corresponding Z-transform equations:

$$\begin{array}{lll} w_{1}(n) = w_{4}(n) - x & Cn \end{array} \\ w_{2}(n) = w_{4}(n) - x & Cn \end{array} \\ w_{2}(n) = x & w_{1}(n) \end{array} \\ \begin{array}{lll} W_{2}(z) = w_{4}(z) - x & (z) \\ W_{2}(z) = x & W_{1}(z) \end{array} \\ W_{3}(z) = w_{2}(z) + x & (z) \\ W_{4}(z) = \overline{z} & W_{3}(z) \end{array} \\ \begin{array}{lll} W_{4}(z) = \overline{z} & W_{4}(z) \\ W_{4}(z) = \overline{z} & W_{4}(z) \end{array} \\ \begin{array}{lll} W_{4}(z) = w_{2}(z) + w_{4}(z) \end{array} \\ \begin{array}{lll} W_{4}(z) = w_{2}(z) + w_{4}(z) \end{array} \\ \end{array}$$

We can eliminate  $W_1(Z)$  and  $W_3(Z)$  from this set of equations: Sub (1) into (2)  $\Rightarrow$   $W_2(Z) = \alpha \left(W_4(Z) - \chi(Z)\right)$  — (A) Sub (3) into (4)  $\Rightarrow$   $W_4(Z) = Z'(W_2(Z) + \chi(Z))$  — (B) write (5) as it is  $\Rightarrow$   $\chi(Z) = W_2(Z) + W_4(Z)$  — (C) Solve (A) and (B) for  $W_2(Z)$  and  $W_4(Z)$  $\Rightarrow$   $W_2(Z) = \frac{\chi(Z'-1)}{1-\alpha Z'} \chi(Z)$  |  $W_4(Z) = \frac{Z'(1-\alpha)}{1-\alpha Z'} \chi(Z)$ 

$$\Rightarrow Y(Z) = \left[\frac{\chi(\bar{z}-1) + \bar{z}(1-\alpha)}{1-\alpha\bar{z}}\right] \chi(Z) = \frac{\bar{Z}-\alpha}{1-\alpha\bar{Z}} \chi(Z)$$

$$\Rightarrow H(z) = \frac{\overline{z} - \lambda}{1 - \lambda \overline{z}}$$



Notes:

\* By Comparing the original implementation with the direct form I original Direct form I Direct form I 2

Mult. 1 2 2

Add. 3 2 1

Memory 1 2

\* In this example, the z-transform converts the t-domuin expressions, which involves feedback and thus are difficult to solve, into linear equations that can be solved by algebraic techniques.

## 6.3 Basic Structures for IIR systems

- \* This section demonstrates that for any given rational System function, a wide variety of equivalent sets of difference equations or network structures exist.
- \* One consideration in the choice among these different structures is compulational complexity.

for example, in some digital implementations, structure with the fewest constant multipliers and delay branches are often most desirable.

( Mult. is time - consuming and costly operation in digital hardware.

also: each delaw element corresponds to a memory

register.)

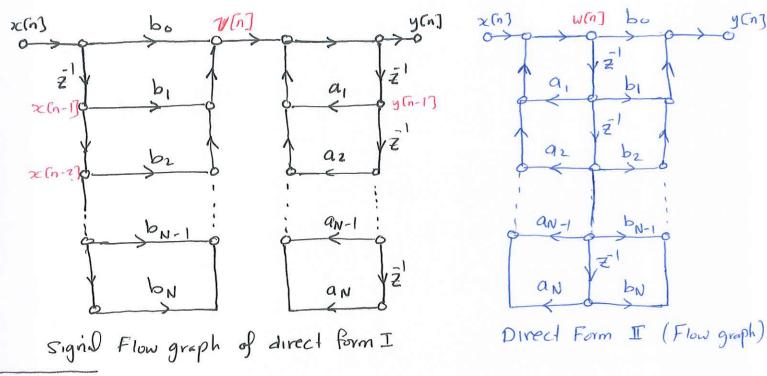
=> { less constant Multipliers => increme in speed less delay elements => less memory veguirmants.

In this section, we develop most common used forms for implementing an LTI IIR system and obtain their flow graph representation.

Direct Forms (I and II)

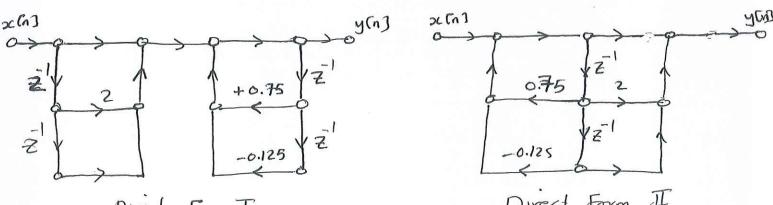
$$y[n] - \sum_{k=1}^{N} a_{k}y[n-k] = \sum_{k=0}^{M} b_{k}x[n-k]$$

$$H(Z) = \frac{\sum_{k=0}^{N} b_{k}z}{\sum_{k=0}^{N} a_{k}z}k$$



Example 6.4 plot signal Flow graph (Direct form I and I) For the system function  $H(z) = \frac{1+2z^{2}+z^{2}}{1-0.75z^{2}+0.125z^{2}}$ 

solution: By inspection we can draw directly (taking into account the minus sign in the denominator coefficients).



Direct Form I Direct Form

If we factor the numerator and denominator polynomial of H(Z) in the form:

$$H(z) = A \frac{\prod_{k=1}^{M_1} (1 - f_k z)}{\prod_{k=1}^{N_2} (1 - g_k z)} \frac{\prod_{k=1}^{M_2} (1 - g_k z)}{\prod_{k=1}^{N_2} (1 - d_k z)}$$

$$K=1$$

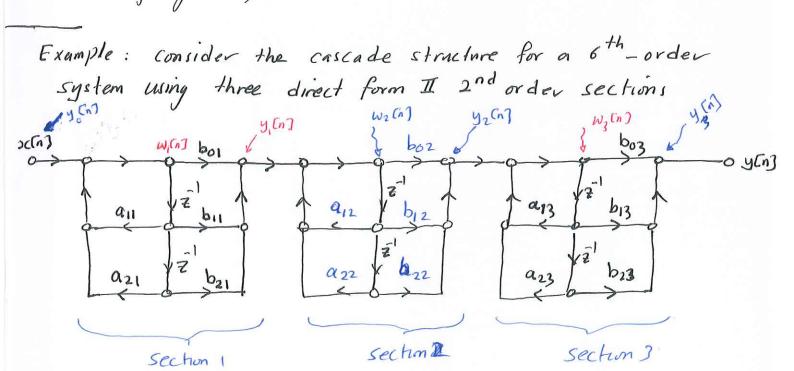
where  $M = M_1 + 2 M_2$  $N = N_1 + 2 N_2$ 

- \* The 1st order factors represent real zeros at (fk) and real poles at (Ck)
- -x The 2nd order Pactors represent complex conjugate pairs of zeros at  $g_k$  and  $g_k^*$  and = = = = of poles at  $d_k$  and  $d_k^*$ .
- of a cascade of 1st order and 2nd order systems.
  - \* There is a freedom in the choice of composition of the subsystems and in the order in which the subsystems are cascaded.
  - \* In practice, it is often desirable to implement the cascade realization using a minimum of storage and computation.

\* The structure that is advantageous for many types of implementation is obtained by combining pairs of real factors and complex conjugate pairs into 2nd order factors so that equation (\*) can be expressed as

Where 
$$N_s = \lfloor (N+1)/2 \rfloor$$
 is the largest integer contained in  $(\frac{N+1}{2})$ .  $\lfloor \frac{3+1}{2} \rfloor = \lfloor 2 \rfloor = 2$   $\lfloor \frac{4+1}{2} \rfloor = \lfloor 2.5 \rfloor = 2$ 

Notes:



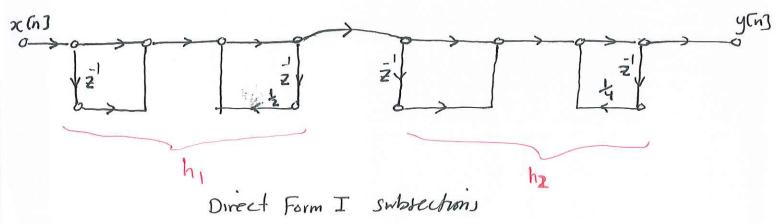
$$N = 6$$
  
 $N_s = L(6+1)/2 = 3$  sections

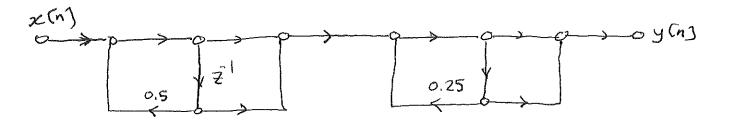
The difference equations represented by a general cascade of direct form I 2nd - order sections are of the form

\* It is easy to see that a variety of theoretically equivalent systems can be obtained by simply paring the poles the 2ndordar and zeros in different ways and by ordering sections in different ways.

Example 6.5: consider the 2<sup>nd</sup> order system discussed in the previous example (6.4)
$$H(z) = \frac{1+2z^{2}+z^{2}}{1-0.75z^{2}+0.125z^{2}} = \frac{(1+z^{2})}{(1-\frac{1}{2}z^{2})} \cdot \frac{(1+z^{2})}{(1-\frac{1}{4}z^{2})}$$

To illustrate the cascade structure, we can use 1st order systems by expressing H(Z) as a product of 1storder factors.





Direct Form I Subsections

Note: \* since all I poles and zeros I, a cascade structure with

1st order sections have real coefficients.

\* If the poles and/orzeves were complex, only a 2-ordar section would have real coefficients.

3 Parallel Form

As an alternative to factoring the numerator and denominator polynomials of H(Z), we can express a rational system function as a partial fraction expansion in the form.

$$H(z) = \sum_{R=0}^{N_p} C_R z^R + \sum_{k=1}^{N_1} \frac{A_k}{1 - C_k z^1} + \sum_{k=1}^{N_2} \frac{B_k (1 - e_k z^1)}{(1 - d_k z^1)(1 - d_k^* z^1)}$$

where

$$N = N, + 2N_2$$
  
if  $M \ge N$ , then  $Np = M - N$   
if  $M < N$ , then  $Np = o$  (the first term is not included)

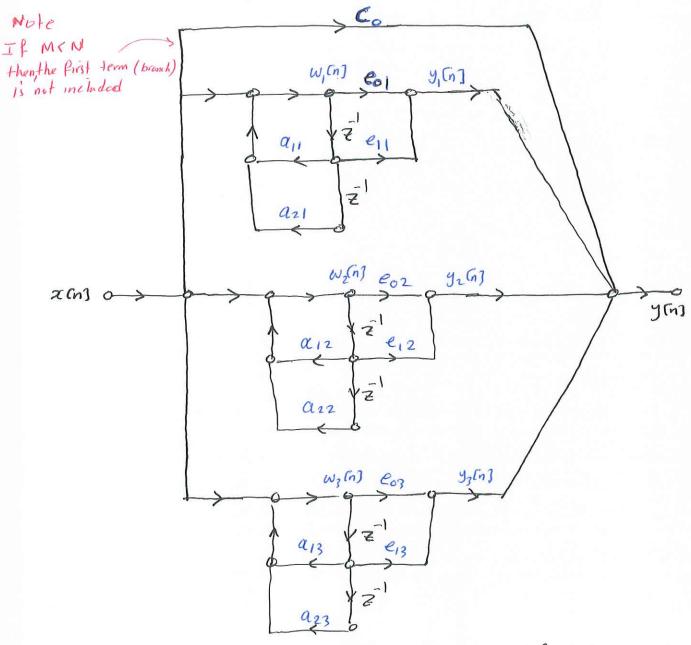
In this form, the system function can be interpreted as representing a parallel combination of 1st and 2nd order IIR systems, with possibly Np simple scaled delay paths.

Alternatively, we may group the real poles in pairs, so that H(Z) can be expressed as

$$H(Z) = \sum_{R=0}^{N_R} C_R Z^R + \sum_{R=1}^{N_S} \frac{e_{0K} + e_{1K} Z^1}{1 - a_{1R} Z^1 - a_{2K} Z^2}$$

where, Ns = L(N+1)/2 I is the largest integer contained in (N+1)/2

Example: let M=N=6then  $N_s: L7/2J=3$  2nd order sections

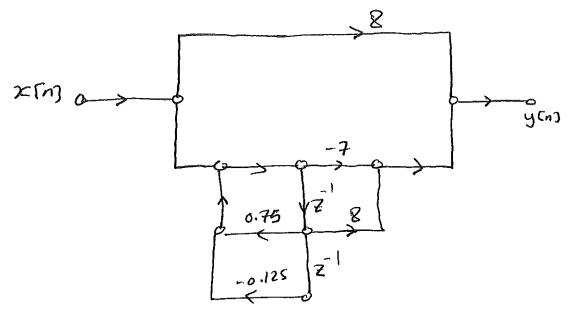


Parallel Form structure with the real and complex
pules grouped in pairs (6th order system M=N=6)

Example 6.6 consider again the system function used in examples 6.4 and 6.5. HURD

$$H(z) = \frac{1+2\bar{z}+\bar{z}^2}{1-0.75\bar{z}^1+0.125\bar{z}^2} = 8 + \frac{-7+8\bar{z}^1}{1-0.75\bar{z}^1+0.125\bar{z}^2}$$

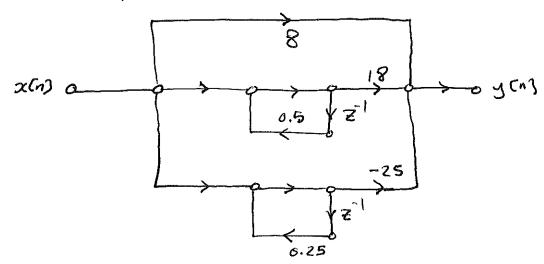
then, the parallel form realization with 2nd order section



since all the poles are real, we can obtain an alternative parallel form realization by expanding H(Z) (partial fraction Expan)

$$H(z) = 8 + \frac{18}{1 - 0.5z^{-1}} - \frac{25}{1 - 0.25z^{-1}}$$

then, the parallel form realization with 1st order section

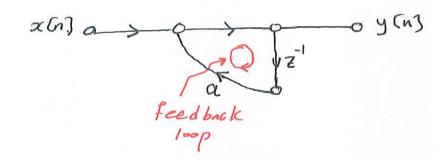


#### 4 Feedback in IIR systems

\* Flow graph with feedback loops implies that a node variable in a loop depends directly or indirectly on itself.

\* A feedback loops are closed paths that begin at anode and return to that node.

Example: y[n] = ay(n-1) + x(n)



- \* such loops are necessary (but Not sufficient) to generale infinitely long impulse responses.
- \* for a network with no feedback loop, the impulse response is no longer than the total number of delay elements
  - > For Network with no loops, then the system function has only zeros (except poles at 2:0), and the number of zeros can be no more than the number of delay elements in the network.

Example: for y(n] = ay [n-1] + x(n)

let x(n] = 8 [n]

\Rightarrow h(n) = a^n u (n)

+ lim illustrates how feedback

can eveate an infinite long

impulse vesposse.

y(1) = 0 + 1 = 1

y(1) = ay(2) + 0 = q

y(2) = ay(1) + 0 = a<sup>2</sup>

;
y(n) = a<sup>n</sup>

If the system function has poles, then the block dingram or signal flow graph will have feed back loop. In the other hand, neither poles in the system function nor loops in the network are sufficient for the impulse response h(n) to be infinitely long.

$$H(Z) = \frac{1-a^2Z^2}{1-aZ^1} = \frac{(1-aZ^1)(1+aZ^1)}{(1-aZ^1)} = 1-aZ^1$$

it is an FIR System with feedback loop!

h [n] is of finite length.

the pole of H(Z) cancels with a zero.

# 6.4 Transposed Forms

\* flow graph reversal or transposition leads to a set of
transposed system structures that provide some useful
a Hernatives to structures discarsed in the previous
sections (Form I, I, cascade, ...). The overall system.
\* The overall system function between input and owput is
unchanged. (The formall provide is not required!)

\* Steps:-

1 Reverse the directions of all branches in the network

2) Reverse the roles of the input and owput so that the source nodes become sink nodes and vice versa.

3) you can flip the result to make input in the LHS,

Example 6.7

consider the Following flow graph (1st order with no zeros)

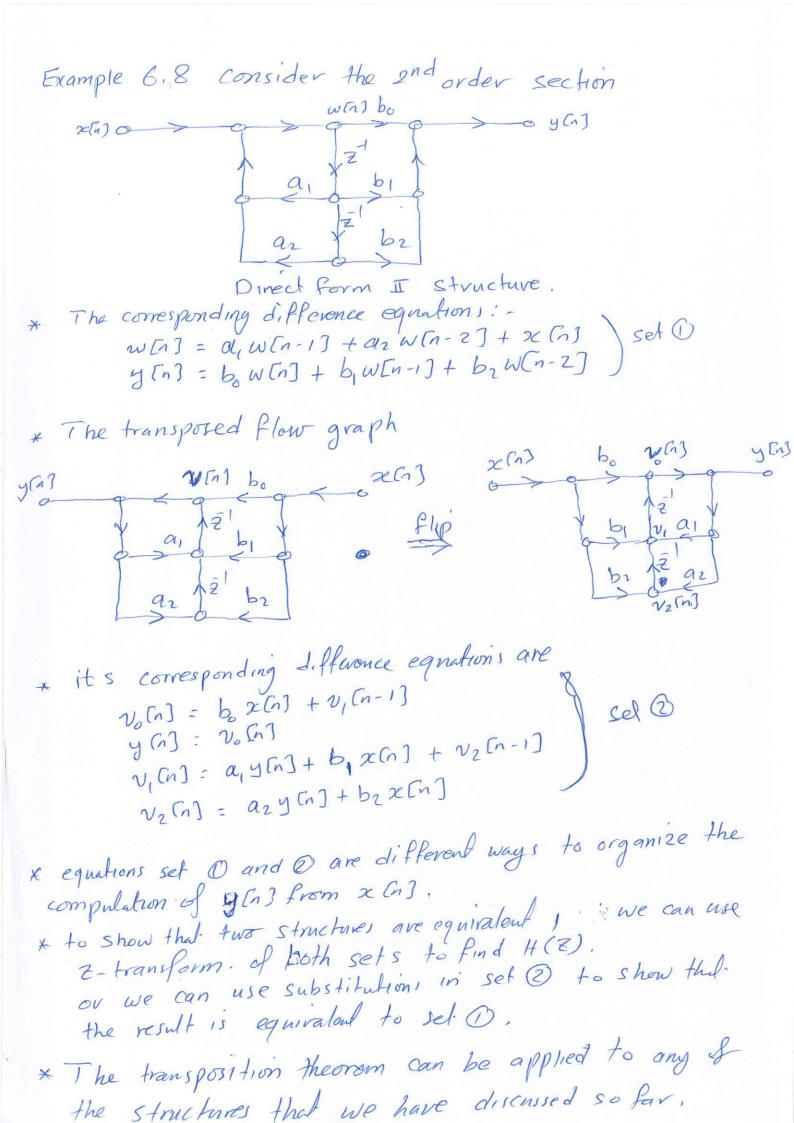
 $\frac{2 \ln 3}{a} = \frac{2 \ln 3}{a} =$ 

that in the original we that in the original we thut, the delayed output buy a. White in the transposed form we mut, the output y Cni by a and then delay the tesulting product.

sela) a so so you

Transposed form with the input on the left.

y[n] = ay(n-1)+x(n)  $1+(2) = \frac{1}{1-az-1}$ 



- \* An important point becomes clear through comparing the two structures in example 6.8. Whereas the direct form I structure implements the poles first and then the zeros, the transposed direct form I structure implements the poles form I structure implements the poles zeros first and then the poles.
- \* When the transposition theorem is applied to cascade or parallel structures, the individual 2nd order systems are replaced by the transposed structures.

#### 6.5 Basic Network structures for FIR systems

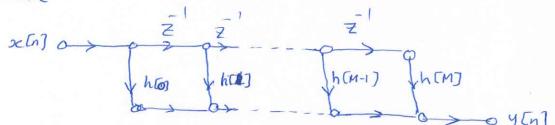
I Direct Form

\* For causal FIR systems, the system function has only zeros (except for poles at z=0) => ak's areall are zeros

of x [n] with the impulse response h (n)

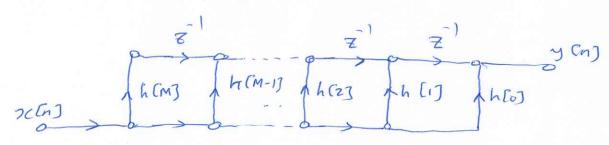
$$\Rightarrow$$
 h[n] =  $\begin{cases} b_n & n = 0, 1, \dots, M \\ 0 & else \end{cases}$ 

> Direct Form I and I reduce to the direct from FIR



Because of the delay element across the top of the diagram this structure is referred to as tapped delay line" or a "transversal filter" structure.

+ Applying the transposition theorem, we get the transposed direct form for the FIR



### 2 Cascade Form

\* The cascade form for the FIR systems is obtained by factoring the polynomial system function:

$$H(Z) = \sum_{R=0}^{M} h(n) Z^{R}$$

$$= \prod_{R=1}^{Ms} (b_{0R} + b_{1R}Z^{1} + b_{2R}Z^{2})$$

where  $M_s = L(M+1)/2$  is the largest integer contained In (M+1)/2.

\* if M is odd, one of the coeffecients by will be zero.

\* the corresponding flow graph (2"-order sections uses direct form)

\* We have seen that a particular LTI system can be implemented by a variety of computational structures.

one motivation for considering alternatives is that different Structures that are equivalent for infinite precisison arithmatic may behave differently when implemented with finile numerical precision. For more details refers to sec. 6.7 | P. 443.