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Challenge 6

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Abstract—This document is to prove that convolution is a unique map.

Download all python codes from

https://github.com/Zeeshan-IITH/IITH-EE5609/ new/master/codes

and latex-tikz codes from

https://github.com/Zeeshan-IITH/IITH-EE5609

1 PROBLEM

Given two signals $(x_0, \ldots, x_n 1)$ and $(h_0, \ldots, h_m 1)$, the (linear) convolution of the two is an m+n1length signal defined as

$$y(t) = (h * x)_t = \sum_{\tau=0}^{\tau=n-1} x_{\tau} h_{(t-\tau)}$$

$$0 \le t < m+n-1$$

$$y(n) = (h_1 * x)$$

$$y(n) = (h_2 * x)$$

$$(1.0.1)$$

If

$$y(n) = (h_1 * x) (1.0.2)$$

$$y(n) = (h_2 * x) \tag{1.0.3}$$

3 Explanation

Therefore we can write equation (1.0.1) in matrix form as Y = HX where

$$Y = \begin{pmatrix} h_0 & 0 & 0 & \dots & 0 & 0 \\ h_1 & h_0 & 0 & \dots & 0 & 0 \\ h_2 & h_1 & h_0 & \dots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ h_{n-1} & h_{n-2} & n_{n-3} & \dots & h_1 & h_0 \\ \vdots & \vdots & \ddots & \ddots & \ddots & \vdots \\ h_{m-1} & h_{m-2} & h_{m-3} & \dots & h_{m-n+1} & h_{m-n} \\ 0 & h_{m-1} & h_{m-2} & \dots & h_{m-n+2} & h_{m-n+1} \\ 0 & 0 & h_{m-1} & \dots & h_{m-n+3} & h_{m-n+2} \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 0 & h_{m-1} \end{pmatrix} \begin{pmatrix} x_0 \\ x_1 \\ x_2 \\ \vdots \\ x_{n-1} \end{pmatrix}$$

$$(3.0.1)$$

So the equations (1.0.2) and (1.0.3) can be written in matrix form where

(1.0.1)
$$\mathbf{H_{1}} = \begin{pmatrix} h_{10} & 0 & 0 & \dots & 0 & 0 \\ h_{11} & h_{10} & 0 & \dots & 0 & 0 \\ h_{12} & h_{11} & h_{10} & \dots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ h_{1n-1} & h_{1n-2} & n_{1n-3} & \dots & h_{11} & h_{10} \\ \vdots & \vdots & \ddots & \ddots & \ddots & \vdots \\ h_{1m-1} & h_{1m-2} & h_{1m-3} & \dots & h_{1m-n+1} & h_{1m-n} \\ 0 & h_{1m-1} & h_{1m-2} & \dots & h_{1m-n+2} & h_{1m-n+1} \\ 0 & 0 & h_{1m-1} & \dots & h_{1m-n+3} & h_{1m-n+2} \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 0 & h_{1m-1} \end{pmatrix}$$

$$(3.0.2)$$

$$\mathbf{H_{1}} = \begin{pmatrix} h_{20} & 0 & 0 & \dots & 0 & 0 \\ h_{21} & h_{20} & 0 & \dots & 0 & 0 \\ h_{22} & h_{21} & h_{20} & \dots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ h_{2n-1} & h_{2n-2} & n_{2n-3} & \dots & h_{21} & h_{20} \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ h_{2m-1} & h_{2m-2} & h_{2m-3} & \dots & h_{2m-n+1} & h_{2m-n} \\ 0 & h_{2m-1} & h_{2m-2} & \dots & h_{2m-n+2} & h_{2m-n+1} \\ 0 & 0 & h_{2m-1} & \dots & h_{2m-n+3} & h_{2m-n+2} \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 0 & h_{2m-1} \end{pmatrix}$$

$$(3.0.3)$$

$$(h_1 * x) - (h_2 * x) = y(n) - y(n) = 0 (3.0.4)$$

$$(\mathbf{H_1} - \mathbf{H_2})\mathbf{X} = 0$$
 (3.0.5)

For the sake of simplicity lets assume that m = By using the similar $logic, h_1 = 0$. And all the *n*,then Toeplitz matrix is of the form

$$\mathbf{H} = \begin{pmatrix} L \\ U \end{pmatrix} \tag{3.0.6}$$

Because H_1, H_2 are in toeplitz form, their difference is also in toeplitz form.

(3.0.6)
$$L = 0$$
 which implies $H = 0$.
The solution for $LX = 0$ or $UX = 0$ when $X \neq 0$, is that each of the elements of the matrices L, U is zero.So, $H = 0$, $H_1 - H_2 = 0$ which means $H_1 = H_2$

elements of the lower triangular matrix are zero i.e

$$\mathbf{H} = \mathbf{H_1} - \mathbf{H_2} \quad (3.0.7)$$

$$\mathbf{H} = \begin{pmatrix} h_0 & 0 & 0 & . & . & 0 & 0 \\ h_1 & h_0 & 0 & . & . & 0 & 0 \\ h_2 & h_1 & h_0 & . & . & 0 & 0 \\ . & . & . & . & . & . & . \\ h_{m-2} & h_{m-3} & . & . & h_1 & h_0 & 0 \\ h_{m-1} & h_{m-2} & h_{m-3} & . & . & h_1 & h_0 \\ 0 & h_{m-1} & h_{m-2} & . & . & h_2 & h_1 \\ 0 & 0 & h_{m-1} & . & . & . & h_3 & h_2 \\ . & . & . & . & . & . & . \\ 0 & 0 & 0 & . & . & 0 & h_{m-1} \end{pmatrix}$$

$$(3.0.8)$$

Suppose

$$L = \begin{pmatrix} h_0 & 0 & 0 & . & . & 0 & 0 \\ h_1 & h_0 & 0 & . & . & 0 & 0 \\ h_2 & h_1 & h_0 & . & . & 0 & 0 \\ . & . & . & . & . & . & . \\ h_{n-2} & h_{n-3} & . & . & h_1 & h_0 & 0 \\ h_{n-1} & h_{n-2} & h_{n-3} & . & . & h_1 & h_0 \end{pmatrix}$$
(3.0.9)
$$LX = 0 \qquad (3.0.10)$$

For LX = 0 to have a non-trivial solution i.e nullity \neq 0, the rank of the matrix R(L) < n, which implies $h_0 = 0.$ So,rank(L)=0. Similarly if you consider the submatrix of L

$$L = \begin{pmatrix} h_1 & 0 & 0 & . & . & 0 & 0 \\ h_2 & h_1 & 0 & . & . & 0 & 0 \\ h_3 & h_2 & h_1 & . & . & 0 & 0 \\ . & . & . & . & . & . & . \\ h_{n-2} & h_{n-3} & . & . & h_2 & h_2 & 0 \\ h_{n-1} & h_{n-2} & h_{n-3} & . & . & h_2 & h_1 \end{pmatrix}$$
(3.0.11)

where

$$\begin{pmatrix} h_{1} & 0 & 0 & . & . & 0 & 0 \\ h_{2} & h_{1} & 0 & . & . & 0 & 0 \\ h_{3} & h_{2} & h_{1} & . & . & 0 & 0 \\ . & . & . & . & . & . & . \\ h_{n-2} & h_{n-3} & . & . & h_{2} & h_{2} & 0 \\ h_{n-1} & h_{n-2} & h_{n-3} & . & . & h_{2} & h_{1} \end{pmatrix} \begin{pmatrix} x_{1} \\ x_{2} \\ . \\ . \\ x_{n-1} \end{pmatrix} = 0$$

$$(3.0.12)$$