

linearity: if  $(x_1[n], y_1[n])$  and  $(x_2[n], y_2[n])$  satisfy the given difference eq<sup>n</sup>

$$y_1[n] = x_1[n] + \beta y_1[n-1]$$

$$y_2[n] = x_2[n] + \beta y_2[n-1]$$

adding,  $(y_1 + y_2)[n] = (x_1 + x_2)[n] + \beta (y_1 + y_2)[n-1]$   
 thus  $((x_1 + x_2)[n], (y_1 + y_2)[n])$  satisfies the difference equation  
 $\therefore$  system is linear

time invariance: if  $(x[n], y[n])$  satisfies the difference equation,

$$y[n] = x[n] + \beta y[n-k] \quad \forall n \in \mathbb{Z}$$

$n \rightarrow n-k$

$$y[n-k] = x[n-k] + \beta y[n-k-1]$$

$\therefore (x[n-k], y[n-k])$  satisfies the difference equation  
 $\therefore$  system is time invariant

causal: at any time instant  $n$ , the o/p of the system depends only on the present i/p value  $x[n]$  and the past o/p value  $y[n]$ .  $\therefore$  system is causal

memory: clearly, at any point  $n$ ,  $y[n]$  depends on  $y[n-1]$  ( $\beta \neq 0$ )  
 $\therefore$  system is not memoryless

stability: consider input  $x[n] = \delta[n]$

then  $y[0] = x[0] + \beta y[0] = 1$

$$y[1] = x[1] + \beta y[0] = 0 + \beta \times 1 = \beta$$

$$y[2] = x[2] + \beta y[1] = \beta^2$$

$\therefore$  generalizing,  $h[n] = \beta^n$   
 impulse response

(note:  $h[n] = 0$  for  $n < 0$  also implies causality)

consider  $S = \sum_{n=-\infty}^{\infty} |h[n]| = \sum_{n=0}^{\infty} |\beta|^n$

The series  $S$  converges for  $|\beta| < 1$ .  $\therefore$  the system is stable for  $|\beta| < 1$  and unstable for  $|\beta| \geq 1$ .

NOTE: in particular, for  $\beta = -1$ ,  $h(n)$  forms a "Grandi series" which is defined to be divergent, although it is interesting to note that its sum can be defined in at least 3 possible

ways:

$$(i) S = (1-1) + (1-1) + (1-1) + \dots = 0$$

$$(ii) S = 1 + (-1+1) + (-1+1) + \dots = 1$$

$$(iii) S = 1 - 1 + 1 - 1 + 1 - 1 + \dots$$

$$S = 0 + 1 - 1 + 1 - 1 + \dots$$

adding

$$2S = 1 \Rightarrow S = \frac{1}{2}$$

(iii) is called a Cesàro sum.