

14/6/19

## Convolution

- Linear Systems
- Time Invariant Systems
- Linear & Time Invariant Systems
  - Convolution Sum
- Demo

Notation:  $n$ : index

$x[n]$ : input signal

e.g.  $x[n] = \{ \underset{\substack{\uparrow \\ 0}}{4}, 0, 7, 5, 6 \}$

$y[n]$ : output signal

$T\{\}$ : digital system

Digital System: A function or a mapping from an input sequence to a desired output sequence

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

Ex1: Find the runs given by a border per row at the end of  $n$ 's rows.

$$y[n] = \frac{1}{n} \sum_{i=0}^{n-1} x[i]$$

Ex2: Find the number of runs given by a border after  $n$ 'th row

$$y[n] = \sum_{i=0}^{n-1} x[i]$$

- Linear System: A system  $T\{\}$  is said to be linear if  $y_1[n] = T\{x_1[n]\}$ ,  $y_2[n] = T\{x_2[n]\}$ , and  $T\{a x_1[n] + b x_2[n]\} = a y_1[n] + b y_2[n]$ . - (1)

- Time-invariant System: A system  $T\{\}$  is said to be shift invariant if  $y[n] = T\{x[n]\}$  and  $T\{x[n-n_0]\} = y[n-n_0]$  - (2)

Ex 3:  $y[n] = x[Mn]$   $M > 1$

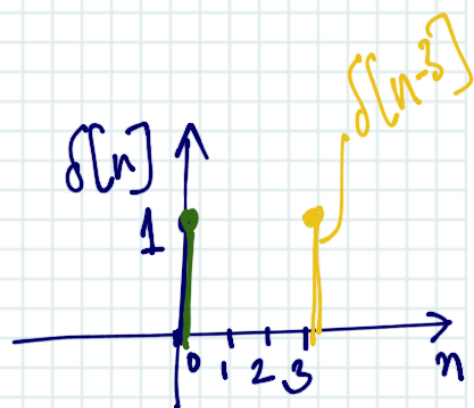
Hint: Let  $x_1[n] = x[n-n_0]$ .

Find  $T\{x_1[n]\}$  and compare with  $y[n-n_0]$ .  
(LTI)

- Linear & Time Invariant System: A system that is both linear and time invariant

- The discrete delta function:

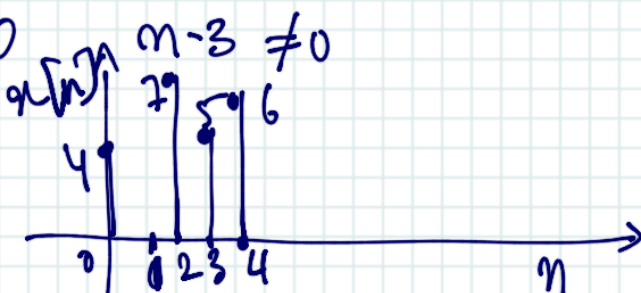
$$\delta[n] = \begin{cases} 1, & n=0 \\ 0, & n \neq 0 \end{cases}$$



$$\delta[n-3] = \begin{cases} 1, & n-3=0 \\ 0, & n-3 \neq 0 \end{cases}$$

$$x[n] = \{4, 0, 7, 5, 6\}$$

↑  
0



$$x[n] = 4 \cdot \delta[n] + 0 \cdot \delta[n-1] + 7 \cdot \delta[n-2] + 5 \cdot \delta[n-3] + 6 \cdot \delta[n-4].$$

Observation: Any discrete/digital signal  $x[n]$  can be expressed as  $x[n] = \sum_{k=-\infty}^{\infty} a[k] \cdot \delta[n-k]$  — (3)

LT System response:

$$y[n] = T\{x[n]\}$$

$$= T\left\{\sum_{k=-\infty}^{\infty} a[k] \cdot \delta[n-k]\right\} \text{ (from (3))}$$

Apply linearity property

$$= \sum_{k=-\infty}^{\infty} a[k] \cdot T\{\delta[n-k]\} \text{ due to (1)}$$

$$\text{Let } h[n] = T\{\delta[n]\}.$$

$$y[n] = \sum_{k=-\infty}^{\infty} a[k] \cdot h[n-k].$$

due to (2)

↳ convolution sum.  
Same as in CNN

Extend to 2D

$$h(m, n) = T\{f(m, n)\}$$

$$y[m, n] = \sum_{j=-\infty}^{\infty} \sum_{k=-\infty}^{\infty} a[j, k] \cdot h[m-j, n-k]$$

2D convolution sum.

$$a = \begin{matrix} & \begin{matrix} i & 3 & 4 & 5 \end{matrix} \\ \begin{matrix} (0,0) \\ \downarrow \\ (3,0) \end{matrix} & \begin{bmatrix} 6 & 8 & 9 & 0 \\ 3 & 2 & 8 & 7 \\ 0 & 1 & 5 & 4 \end{bmatrix} \end{matrix} \begin{matrix} \rightarrow \\ (0,3) \\ \\ (3,3) \end{matrix}$$

$$h = \begin{matrix} & \begin{matrix} (0,0) \end{matrix} \\ \begin{matrix} \downarrow \\ \\ \downarrow \end{matrix} & \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} \end{matrix}$$

$$y[2, 2] = \sum_{j=0}^3 \sum_{k=0}^3 a[j, k] \cdot h[2-j, 2-k]$$

$h[-j, -k]$  is found by flipping  $h[j, k]$  along both axes

$$\begin{matrix} & \begin{matrix} (0, -2) \end{matrix} \\ \begin{matrix} \downarrow \\ (0, -2) \end{matrix} & \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} \end{matrix} \begin{matrix} \rightarrow \\ h[-j, -k] \end{matrix}$$
  

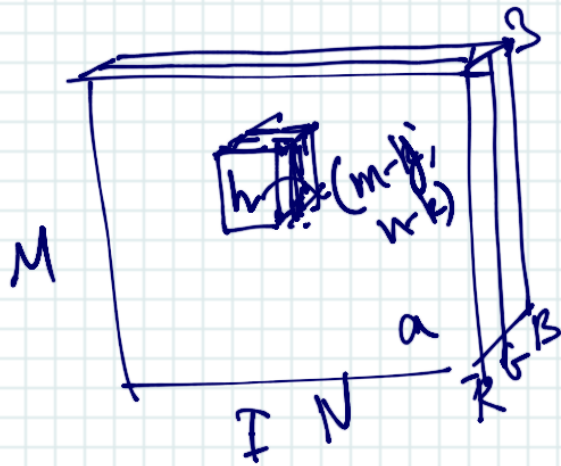
$$\begin{matrix} \begin{matrix} (-2, 0) \end{matrix} & \begin{bmatrix} 6 & 8 & 9 & 0 \\ 3 & 2 & 8 & 7 \\ 0 & 1 & 5 & 4 \end{bmatrix} \end{matrix} \begin{matrix} \rightarrow \\ a[j, k] \end{matrix}$$

$$\begin{bmatrix}
 1 \cdot 4 & 3 \cdot 4 & 4 \cdot 4 & 5 \\
 6 \cdot 4 & 8 \cdot 4 & 9 \cdot 4 & 0 \\
 3 \cdot 4 & 2 \cdot 4 & 8 \cdot 4 & 7 \\
 0 & 1 & 5 & 4
 \end{bmatrix}$$

$h[2-j, 2-k]$  (points to the top row of the matrix)  
 $a[j, k]$  (points to the bottom row of the matrix)

$$\begin{aligned}
 \therefore y[2, 2] &= \frac{1}{9} [1 + 3 + 4 + 6 + 8 + 9 + 3 + 2 + 8] \\
 &= \frac{44}{9}
 \end{aligned}$$

$$h[m, n] = \begin{bmatrix} 0 & 1 & 0 \\ 1 & -4 & 1 \\ 0 & 1 & 0 \end{bmatrix} \quad (\text{HPF ux})$$



$$32 \quad (5 \times 5)$$



end w/ learning weights of  $h$ .