



Universität Hamburg

DER FORSCHUNG | DER LEHRE | DER BILDUNG



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# Digital Media Signal Processing

## 2. Discrete-Time Signals and Systems

1. Introduction of Basic Concepts
  
2. Discrete-Time Signals and Systems
  - 2.1 Discrete-Time Signals
  - 2.2 Discrete-Time Systems
  - 2.3 Linear Time-invariant (LTI) Systems
  - 2.4 Systems Described by Difference Equations
  - 2.5 Implementation of Discrete-Time Systems
  - 2.6 Correlation of Discrete-Time Signals

# Motivation

- While sinusoids are very elementary signals, here we introduce more elementary signals that facilitate signal processing
  - elementary signals are used as building blocks for more complex signals
- Introduce and analyze the concept of Discrete-Time Systems
- What are the advantages of linear time-invariant (LTI) systems?
  - Large collection of mathematical techniques to elegantly describe LTI systems
  - Many practical systems are (approximately) LTI
    - Rooms that introduce reverberation
    - Many filters (lowpass, highpass, bandpass)
- Introduction of measures for signal correlation
  - autocorrelation, crosscorrelation

## 1. Introduction of Basic Concepts

## 2. Discrete-Time Signals and Systems

### 2.1 Discrete-Time Signals

### 2.2 Discrete-Time Systems

### 2.3 Linear Time-invariant (LTI) Systems

### 2.4 Systems Described by Difference Equations

### 2.5 Implementation of Discrete-Time Systems

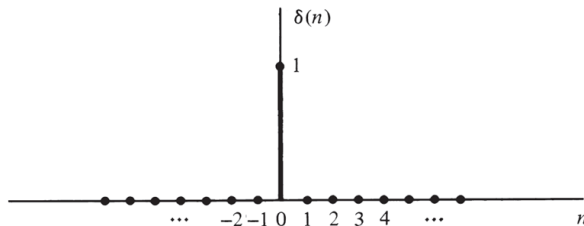
### 2.6 Correlation of Discrete-Time Signals

# Elementary Discrete-Time Signals I

1. The *unit sample sequence* / *unit impulse* is denoted as  $\delta(n)$  and is defined as

$$\delta(n) \equiv \begin{cases} 1, & \text{for } n = 0 \\ 0, & \text{for } n \neq 0 \end{cases}$$

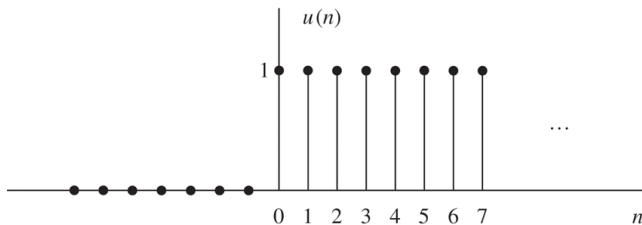
related to time domain unit impulse  $\delta(t)$  (but much simpler).



**Figure 2.1.2** Graphical representation of the unit sample signal.

2. The *unit step signal*

$$u(n) \equiv \begin{cases} 1, & \text{for } n \geq 0 \\ 0, & \text{for } n < 0 \end{cases}$$

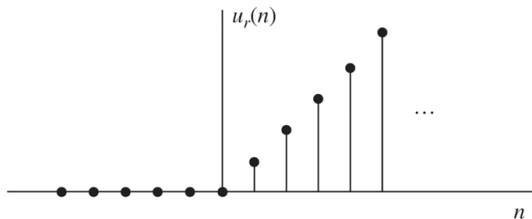


**Figure 2.1.3** Graphical representation of the unit step signal.

## Elementary Discrete-Time Signals III

3. The *unit ramp* signal

$$u_r(n) \equiv \begin{cases} n, & \text{for } n \geq 0 \\ 0, & \text{for } n < 0 \end{cases}$$

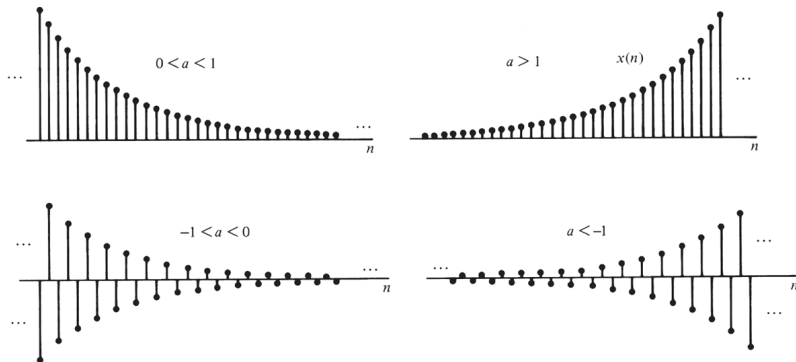


**Figure 2.1.4** Graphical representation of the unit ramp signal.

# Elementary Discrete-Time Signals IV

4. The *exponential signal* has the form

$$x(n) \equiv a^n \quad \text{for all } n$$



**Figure 2.1.5** Graphical representation of exponential signals.



4. The *exponential signal* has the form

$$x(n) \equiv a^n \quad \text{for all } n$$

- if  $a$  is real-valued  $\rightarrow x(n)$  is real-valued
- when complex-valued we have  $a \equiv re^{j\theta}$ , and

$$x(n) = r^n e^{j\theta n}$$

$$x(n) = r^n (\cos \theta n + j \sin \theta n)$$

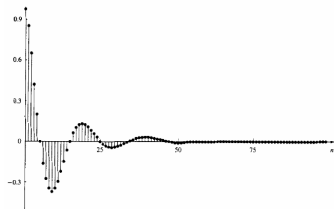
### Representation of complex numbers

$$\text{Cartesian } x(n) = x_R(n) + jx_I(n) \qquad (= r^n \cos \theta n + jr^n \sin \theta n)$$

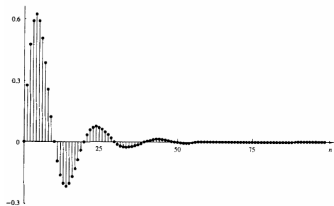
$$\text{Polar } x(n) = |x(n)|e^{j\angle x(n)} \qquad (= r^n e^{j\theta n})$$

- cartesian representation (left) and polar representation (right)

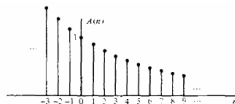
$$x(n) = (0.9e^{j\frac{\pi}{10}})^n$$



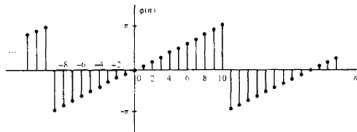
(a) Graph of  $x_p(n) = (0.9)^n \cos \frac{\pi n}{10}$



(b) Graph of  $x_p(n) = (0.9)^n \sin \frac{\pi n}{10}$



(a) Graph of  $A(n) = r^n, r = 0.9$



(b) Graph of  $\phi(n) = \frac{\pi}{10}n$ , modulo  $2\pi$  plotted in the range  $[-\pi, \pi]$

# Classification of Discrete-Time Signals

## Energy and power signals

- The energy  $E$  of a signal  $x(n)$  is defined as

$$E \equiv \sum_{n=-\infty}^{\infty} |x(n)|^2$$

→ if  $0 < E < \infty$  (i.e.  $E$  is finite),  $x(n)$  is called **energy signal**

- The average power of a signal is defined as

$$P = \lim_{N \rightarrow \infty} \frac{1}{2N+1} \sum_{n=-N}^N |x(n)|^2$$

- if  $0 < E < \infty$  (i.e.  $E$  is finite), then  $P = 0$
- if  $E$  is infinite,  $P$  can either be finite or infinite
- if  $P$  is finite,  $x(n)$  is called **power signal**

# Classification of Discrete-Time Signals

## Periodic and aperiodic signals

- A signal  $x(n)$  is periodic with period  $N$  ( $N > 0$ ), iff

$$x(n + N) = x(n) \quad \text{for all } n \quad (1)$$

- the smallest  $N$  for which (1) holds is called **fundamental period**
- if there is no  $N$  for which (1),  $x(n)$  is called **nonperiodic**
- Periodic signals with  $x(n) < \infty$  ( $\forall n$ ), are power signals, i.e. they have finite power

$$P = \frac{1}{N} \sum_{n=0}^{N-1} |x(n)|^2$$

# Classification of Discrete-Time Signals I

## Even and Odd Signals

- A real-valued signal  $x(n]$  is even if

$$x(-n) \equiv x(n)$$

- A real-valued signal  $x(n]$  is odd if

$$x(-n) \equiv -x(n)$$

- implies  $x(0) = 0$

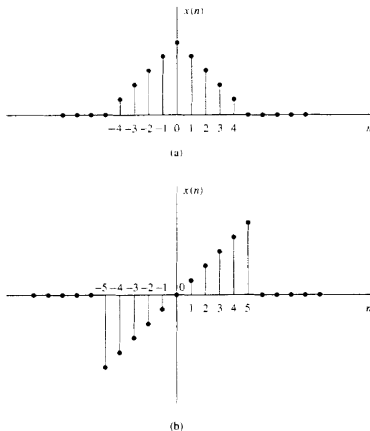


Fig.: even (a) and odd (b) signals

# Classification of Discrete-Time Signals II

## Even and Odd Signals

In general, a signal  $x(n)$  can be decomposed

- into an even part  $x_e(-n) = x_e(n)$ , as

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

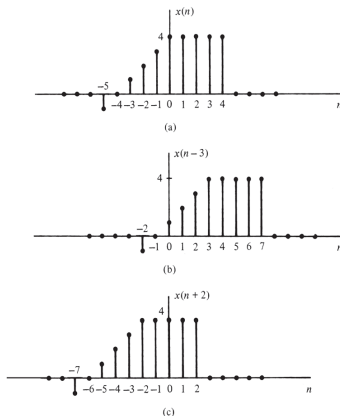
- and an odd part  $x_o(-n) = -x_o(n)$ , as

$$x_o(n) = \frac{1}{2} [x(n) - x(-n)]$$

such that  $x(n) = x_e(n) + x_o(n)$

**Time shift** A signal delay by  $k > 0$  samples is obtained by replacing  $n$  by  $n - k$ ,

$$\text{TD}_k[x(n)] = x(n - k)$$

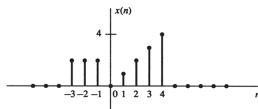


**Figure 2.1.9** Graphical representation of a signal, and its delayed and advanced versions.

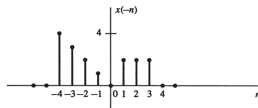
# Simple Modifications of Signals II

**Folding** A folding at origin  $n = 0$  is obtained as

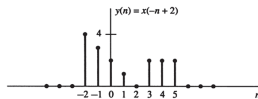
$$\text{FD}[x(n)] = x(-n)$$



(a)



(b)



(c)

**Figure 2.1.10** Graphical illustration of the folding and shifting operations.



# Simple Modifications of Signals III

- Note that the time dependent operations of folding and delaying are not commutative. I.e.

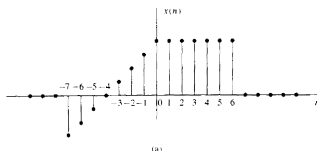
$$\text{TD}_k \{ \text{FD} [x(n)] \} = \text{TD}_k [x(-n)] = x(-n + k)$$

while

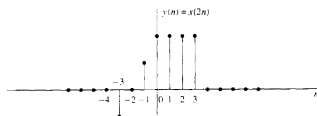
$$\text{FD} \{ \text{TD}_k [x(n)] \} = \text{FD} [x(n - k)] = x(-n - k)$$

**Down-sampling** A down-sampling is obtained by

$$\text{TS}_\mu [x(n)] = x(\mu n), \quad \mu = 2, 3, 4, \dots$$



(a)



(b)

➔ Be careful with sampling theorem!

# Simple Modifications of Signals V

**Amplitude Scaling** of a signal with constant  $A$

$$y(n) = Ax(n), \quad -\infty < n < \infty$$

**Summation** of two signals

$$y(n) = x_1(n) + x_2(n), \quad -\infty < n < \infty$$

**Product** of two signals is defined on a sample by sample basis

$$y(n) = x_1(n)x_2(n), \quad -\infty < n < \infty$$

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### 2.3 Linear Time-invariant (LTI) Systems

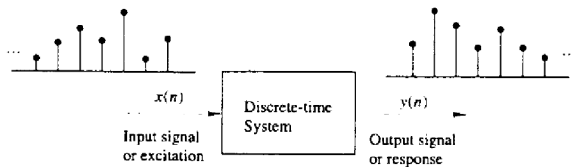
### 2.4 Systems Described by Difference Equations

### 2.5 Implementation of Discrete-Time Systems

### 2.6 Correlation of Discrete-Time Signals

# Discrete-Time Systems

- A system is a device or an algorithm that performs some prescribed operation on a signal
- The system processes the system input signal (excitation)  $x(n)$  to obtain the processed output signal (response)  $y(n)$



- This relation is described as

$$y(n) \equiv \mathcal{T}[x(n)]$$

# Input-Output Description

- The magic trick is, to treat the system as a black box, but to still find a mathematical rule which explicitly defines the relation between the input and the output

$$x(n) \xrightarrow{\mathcal{T}} y(n)$$

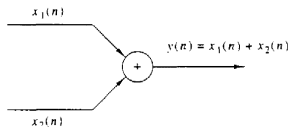
**Exercise:** determine the output of the following systems given the input signal

$$x(n) = \begin{cases} |n|, & -3 \leq n \leq 3 \\ 0, & \text{else} \end{cases}$$

1.  $y(n) = x(n)$  (identity)
2.  $y(n) = x(n - 1)$  (unit delay system)
3.  $y(n) = \frac{1}{3} [x(n + 1) + x(n) + x(n - 1)]$  (moving average filter)
4.  $y(n) = \sum_{k=-\infty}^n x(k) = x(n) + x(n - 1) + x(n - 2) + \dots$  (accumulator)

# Block Diagram Representation I

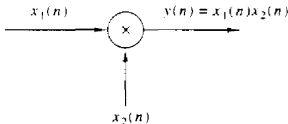
**Adder** No storing is necessary. The addition is *memoryless*



**Constant Multiplier** (memoryless)

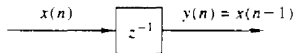


**Signal Multiplier** (memoryless)



# Block Diagram Representation II

**unit delay** requires a memory. The notation  $z^{-1}$  becomes clear when discussing the z-Transform



**unit advance** Moves the input ahead by one sample  $\rightarrow$  impossible to realize in real-time





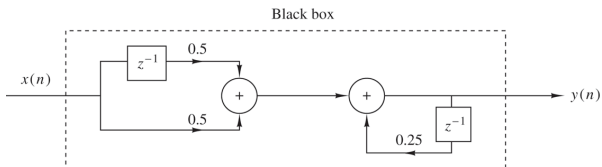
# Exercise

- Sketch the block diagram of the system

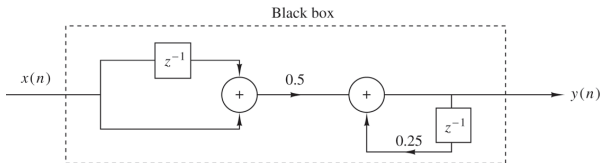
$$y(n) = \frac{1}{4}y(n-1) + \frac{1}{2}x(n) + \frac{1}{2}x(n-1)$$

- Sketch the block diagram of the system

$$y(n] = \frac{1}{4}y[n - 1] + \frac{1}{2}x[n] + \frac{1}{2}x[n - 1]$$



(a)



(b)

**Figure 2.2.7** Block diagram realizations of the system  $y[n] = 0.25y[n - 1] + 0.5x[n] + 0.5x[n - 1]$ .

# Classification of Discrete-Time Systems

## Static versus dynamic systems

**Static:** The system is memoryless and depends only on the current sample (but not past or future samples). Can be described by

$$y(n) = \mathcal{T}[x(n), n]$$

Example:

$$y(n) = nx(n) + bx^3(n)$$

**Dynamic:** A system with memory. Example:

$$y(n) = x(n) + 2x(n-1)$$

**Relaxed:** A dynamic system is relaxed, if it received no prior excitation, i.e. the output signal depends only on the input signal

# Classification of Discrete-Time Systems

## Time-variant versus time-invariant systems

### Time Invariant System

A relaxed system  $\mathcal{T}$  is **time invariant** or **shift invariant** iff

$$x(n) \xrightarrow{\mathcal{T}} y(n)$$

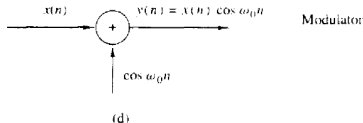
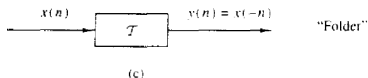
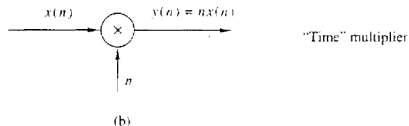
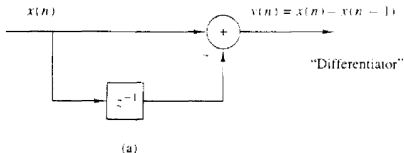
implies that

$$x(n - k) \xrightarrow{\mathcal{T}} y(n - k)$$

for every input signal  $x(n)$  and every time shift  $k$ .

To check, we excite a signal with input sequence  $x(n)$  which produces  $y(n)$ . Next, we delay the input signal by  $k$  samples  $x_2(n) = x(n - k)$  and compute the output  $y_2(n)$ . If  $y_2(n) = y(n - k)$ , the system is shift invariant.

Determine if the following systems are time invariant



# Classification of Discrete-Time Systems

## Linear versus nonlinear systems

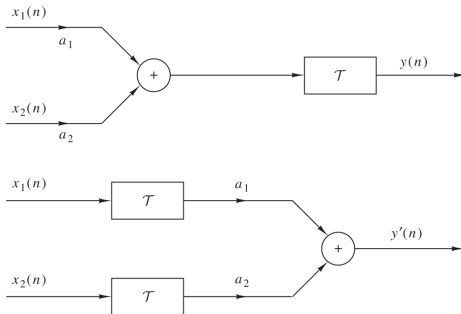
### Linear System

A system is linear iff

$$\mathcal{T}[a_1 x_1(n) + a_2 x_2(n)] = a_1 \mathcal{T}[x_1(n)] + a_2 \mathcal{T}[x_2(n)]$$

Example:

1.  $y(n) = nx(n)$
2.  $y(n) = x(n^2)$
3.  $y(n) = x^2(n)$



**Figure 2.2.9** Graphical representation of the superposition principle.  $\mathcal{T}$  is linear if and only if  $y(n) = y'(n)$ .

# Classification of Discrete-Time Systems

## Causal versus noncausal systems

### Causal System

A system is **causal** if the output of the system at any time  $n$  does not depend on future samples  $x(n + k)$  with  $k > 0$ .

- Noncausal Systems cannot be physically realized (we cannot look into the future)
- Noncausal processing is possible on pre-recorded data.

Example:

1.  $y(n) = x(n) - x(n - 1)$
2.  $y(n) = \sum_{k=-\infty}^n x(k)$
3.  $y(n) = x(n + 2)$
4.  $y(n) = x(2n)$
5.  $y(n) = x(-n)$

# Classification of Discrete-Time Systems

## Stable versus unstable systems

### Bounded-input bounded output (BIBO) stability

An arbitrary relaxed system is said to be BIBO stable, iff every bounded input  $|x(n)| < \infty$  results in a bounded output  $|y(n)| < \infty$  for all  $n$ .

If for any  $n$  the output is infinite, the system is classified unstable

Example:

- System:  $y(n) = y^2(n-1) + x(n)$
- Input:  $x(n) = C\delta(n)$



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# Linear Time-invariant Systems

- While previously we classified systems w.r.t. linearity, causality, stability, and time-invariance, now we particular consider the important class of systems that are at the same time linear and time-invariant, so-called LTI-systems
- We will learn that
  - LTI-systems are fully characterized by their response to a unit sample sequence  $\delta(n)$  (for continuous systems: the response to an impulse  $\delta(t)$ )
  - an arbitrary signal can be represented as a weighted sum of unit sample sequences
  - the response of a system to any arbitrary input signal can be expressed in terms of the unit sample response (impulse response) of the system

# Resolve Discrete-Time Signal into Impulses

→ An arbitrary signal  $x(n]$  can be represented as a weighted sum of unit sample sequences

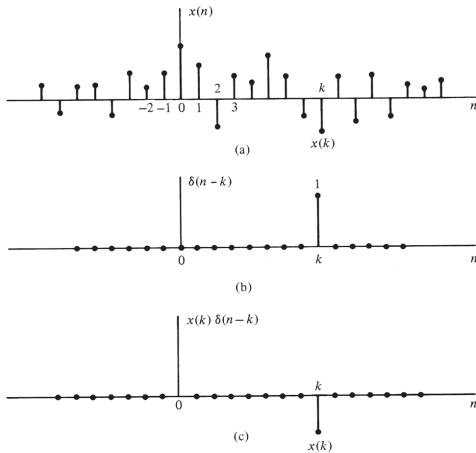


Figure 2.3.1 Multiplication of a signal  $x(n]$  with a shifted unit sample sequence.

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

# Resolve Discrete-Time Signal into Impulses

## Example 2.3.1

- Consider the special case of a finite-duration sequence given as

$$x(n) = \left\{ 2, \underset{\uparrow}{4}, 0, 3 \right\}$$

Resolve the sequence  $x(n)$  into a sum of weighted impulse sequences

# Resolve Discrete-Time Signal into Impulses

## Example 2.3.1

- Consider the special case of a finite-duration sequence given as

$$x(n) = \left\{ 2, \underset{\uparrow}{4}, 0, 3 \right\}$$

Resolve the sequence  $x(n)$  into a sum of weighted impulse sequences

- Solution:

$$x(n) = 2\delta(n+1) + 4\delta(n) + 3\delta(n-2)$$

# Response of Linear Systems to Arbitrary Inputs

- Unit sample response:

$$y(n, k) \equiv h(n, k) = \mathcal{T} [\delta(n - k)]$$

- Decompose input into sum of unit samples:

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

- Response to arbitrary signal

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

- For a relaxed **linear system**:

$$\begin{aligned} y(n) &= \mathcal{T} [x(n)] = \sum_{k=-\infty}^{\infty} x(k) \mathcal{T} [\delta(n - k)] \\ &= \sum_{k=-\infty}^{\infty} x(k) h(n, k) \end{aligned}$$

## The Convolution Sum

- For *time-invariant* systems we have:

$$\mathcal{T}[\delta(n - k)] = h(n, k) = h(n - k)$$

### Response of an LTI-System to Arbitrary Inputs

$$y(n) = \mathcal{T}[x(n)] = \sum_{k=-\infty}^{\infty} x(k)h(n - k) \quad (2.3.17)$$

- System response:  $y(n) = \mathcal{T}[x(n)]$
- Unit sequence response (impulse response):  $h(n) \equiv y(n) = \mathcal{T}[\delta(n)]$
- A relaxed LTI system is completely characterized by a single function  $h(n)$ , which is the response to the unit sample sequence  $\delta(n)$
- The input-output relation (2.3.17) is called the **convolution sum**

# Response of LTI Systems to Arbitrary Inputs II

## The Convolution Sum

- The convolution sum  $y(n_0) = \sum_{k=-\infty}^{\infty} x(k)h(n_0 - k)$  at time  $n_0$  is obtained by
  1. *Folding*. Fold  $h(k)$  about  $k = 0$  to obtain  $h(-k)$
  2. *Shifting*. Shift  $h(-k)$  by  $n_0$  (to the right if  $n_0$  is positive) to obtain  $h(n_0 - k)$
  3. *Multiplication*. Multiply  $x(k)$  by  $h(n_0 - k)$  to obtain  $v_{n_0} \equiv x(k)h(n_0 - k)$
  4. *Summation*. Sum all the values of the product sequence  $v_{n_0}$  to obtain  $y(n_0)$



# The Convolution Sum I

## Example 2.3.2

- The impulse response of an LTI system is

$$h(n) = \{1, \underset{\uparrow}{2}, 1, -1\}$$

Determine the response of the system to the input signal

$$x(n) = \{1, \underset{\uparrow}{2}, 3, 1\}$$

# The Convolution Sum II

## Example 2.3.2

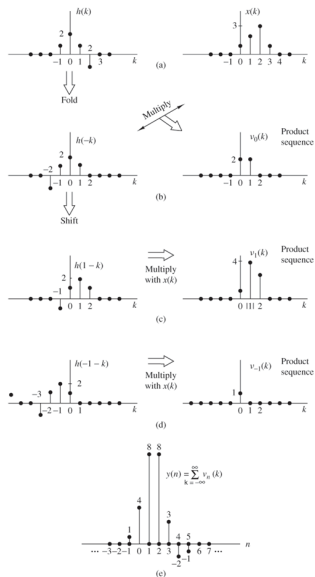


Figure 2.3.2 Graphical computation of convolution.

# Properties of Convolution I

**Notation** The convolution is denoted by an asterisk “\*”

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

**Identity and shifting** The unit sample sequence  $\delta(n)$  is the identity element of convolution, i.e.

- $x(n) * \delta(n) = x(n)$ ,
- $x(n) * \delta(n-k) = x(n-k)$

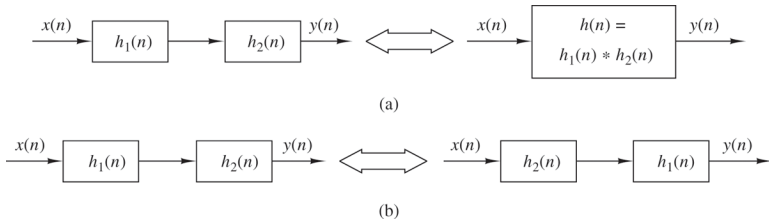
# Properties of Convolution II

**Commutative** With a change of variable  $k \leftarrow n - k$ , we see that

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

**Associative**

$$[x(n) * h_1(n)] * h_2(n) = x(n) * [h_1(n) * h_2(n)]$$

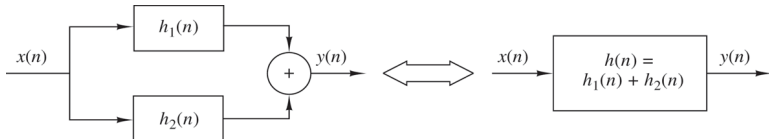


**Figure 2.3.5** Implications of the associative (a) and the associative and commutative (b) properties of convolution.

# Properties of Convolution III

## Distributive

$$x(n) * [h_1(n) + h_2(n)] = x(n) * h_1(n) + x(n) * h_2(n)$$



**Figure 2.3.6** Interpretation of the distributive property of convolution: two LTI systems connected in parallel can be replaced by a single system with  $h(n) = h_1(n) + h_2(n)$ .

→ Conversely, also means that: any LTI system can be decomposed into a parallel interconnection of subsystems

# Causal Linear Time-Invariant Systems

- For a causal system, the output at time  $n_0$  is independent of future observations  $n > n_0$
- From the convolutional sum,

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

we follow that for an LTI-system, this means that

$$h(n) = 0, \quad n < 0$$

An LTI system is causal, iff its impulse response is zero for negative values of  $n$

- if the input sequence is also causal, i.e.  $x(n) = 0$ , for  $n < 0$ , then

$$y(n) = \sum_{k=0}^n x(k)h(n-k) = \sum_{k=0}^n h(k)x(n-k)$$

# Conditions for BIBO stability of LTI Systems

- For LTI-systems we have

$$\begin{aligned}
 y(n) &= \sum_{k=-\infty}^{\infty} x(k)h(n-k) \\
 |y(n)| &= \left| \sum_{k=-\infty}^{\infty} x(k)h(n-k) \right| \\
 |y(n)| &\leq \sum_{k=-\infty}^{\infty} \underbrace{|x(k)|}_{\text{bounded}} |h(n-k)|
 \end{aligned}$$

- Consequently, an LTI-system is BIBO stable, if  $\sum_{k=-\infty}^{\infty} |h(n-k)| < \infty$

An LTI-system is stable if its impulse response is absolutely summable

# FIR and IIR Systems

It will be convenient to distinguish between systems with Finite Impulse Responses (**FIR**) and Infinite Impulse Responses (**IIR**).

- For causal FIR Systems, we have  $h(n) = 0$ , for  $n < 0$  and  $n \geq M$

$$y(n) = \sum_{k=0}^{M-1} x(k)h(n-k)$$

- Here the systems acts as a windows which only views the most recent  $M$  samples.
- finite memory of  $M$  samples
- For causal IIR Systems, we have

$$y(n) = \sum_{k=0}^{\infty} x(k)h(n-k)$$



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# Systems Described by Difference Equations

- For an FIR filter it is clear that it can be realized by means of a finite amount of memory, additions and multiplications

$$y(n) = \sum_{k=0}^{M-1} x(k)h(n-k)$$

- But is it even possible to realize an IIR filter in practice?

$$y(n) = \sum_{k=0}^{\infty} x(k)h(n-k)$$

# Systems Described by Difference Equations

- For an FIR filter it is clear that it can be realized by means of a finite amount of memory, additions and multiplications

$$y(n) = \sum_{k=0}^{M-1} x(k)h(n-k)$$

- But is it even possible to realize an IIR filter in practice?

$$y(n) = \sum_{k=0}^{\infty} x(k)h(n-k)$$

- Certainly not using a convolution
- But are there other means?

# Recursive and Non-Recursive Systems

## Example

- Take the cumulative average

$$y(n) = \frac{1}{n+1} \sum_{k=0}^n x(k), \quad n = 0, 1, \dots$$

→ requires storage of all input samples

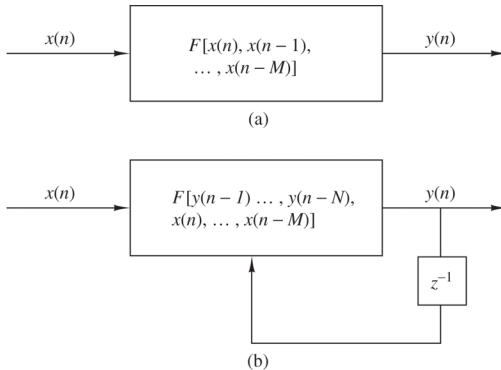
- Instead, we can compute  $y(n)$  more efficiently in a recursive manner
- with a simple rearrangement we obtain

$$\begin{aligned} (n+1)y(n) &= \sum_{k=0}^{n-1} x(k) + x(n) \\ &= ny(n-1) + x(n) \\ y(n) &= \frac{n}{n+1}y(n-1) + \frac{1}{n+1}x(n) \end{aligned}$$

→ in a recursive implementation, only one memory element is needed

# Recursive and Non-Recursive Systems

- Infinite impulse responses result by adding a recursive component, e.g.



**Figure 2.4.3** Basic form for a causal and realizable (a) nonrecursive and (b) recursive system.

# Systems Characterized by Difference Equations

- Systems containing recursive and non-recursive parts are described by **difference equations** with **finite**  $N, M$

$$y(n) = - \underbrace{\sum_{k=1}^N a_k y(n-k)}_{\text{recursive part}} + \underbrace{\sum_{k=0}^M b_k x(n-k)}_{\text{nonrecursive part}}, \quad (2.5.6)$$

- $N$  is called the **order** of the difference equation / system
- Solving the difference equations (determining the output for a given input) is similar to solving differential equations (see Sec. 2.4.3 in Proakis' Book)
  - ➔ As we will see, solving the difference equations in a spectral domain (the  $z$ -domain) is much simpler!
- ➔ The impulse response of such a system is exponential, i.e. **IIR**

$$h(n) = \sum_{k=1}^N C_k \lambda_k^n$$

# Systems Characterized by Difference Equations

## BIBO Stability

→ The impulse response of such a system is exponential, i.e. **IIR**

$$h(n) = \sum_{k=1}^N C_k \lambda_k^n$$

- To be BIBO stable, it must hold that  $\sum_{n=0}^{\infty} |h(n)| < \infty$ 
  - if  $|\lambda_k| < 1$  for all  $k$  then  $\sum_{n=0}^{\infty} |\lambda_k|^n < \infty$  and the system is stable
  - if one or more  $|\lambda_k|^n \geq 1$ , the system is not BIBO stable

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# Implementation of Discrete-Time Systems

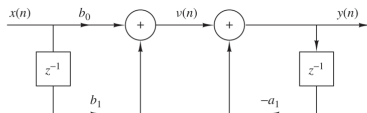
## Direct Form I and Direct Form II

$$y(n) = -a_1 y(n-1) + b_0 x(n) + b_1 x(n-1)$$

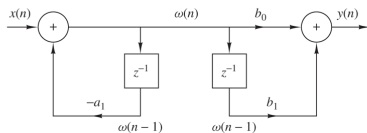
# Implementation of Discrete-Time Systems

## Direct Form I and Direct Form II

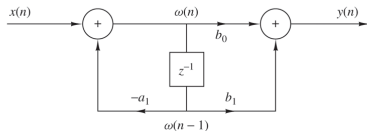
$$y(n] = -a_1 y[n - 1] + b_0 x[n] + b_1 x[n - 1]$$



(a)



(b)

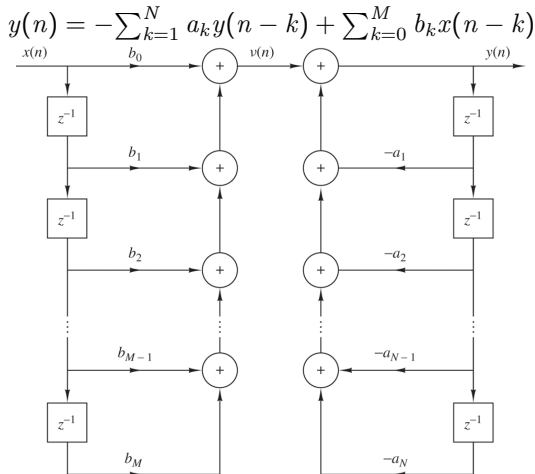


(c)

**Figure 2.5.1** Steps in converting from the direct form I realization in (a) to the direct form II realization in (c).

# Implementation of Discrete-Time Systems

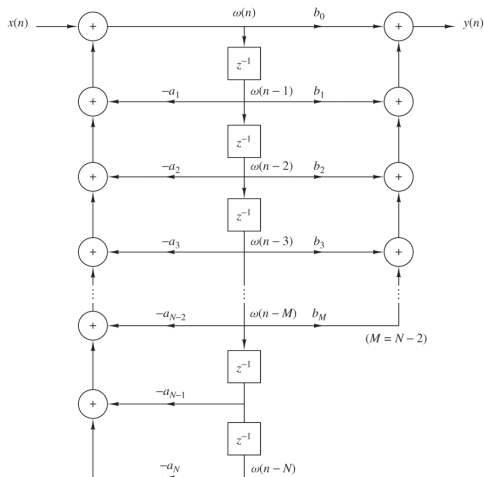
## Direct Form I for Difference Equation (2.5.6)



**Figure 2.5.2** Direct form I structure of the system described by (2.5.6).

# Implementation of Discrete-Time Systems

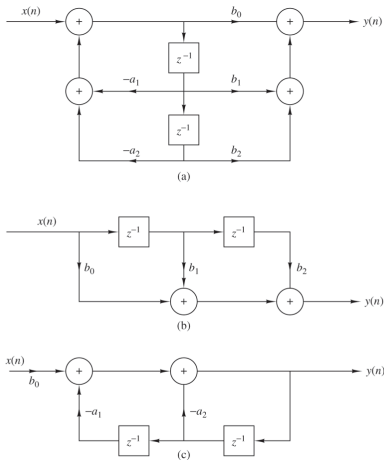
## Direct Form II (canonic form) for Difference Equation (2.5.6)



**Figure 2.5.3** Direct form II structure for the system described by (2.5.6).

# Implementation of Discrete-Time Systems

## Examples of second order systems



**Figure 2.5.4** Structures for the realization of second-order systems: (a) general second-order system; (b) FIR system; (c) “purely recursive system.”

# Systems Described By Difference Equations

## Special cases

- Recall that the difference equation is given by

$$y(n) = - \underbrace{\sum_{k=1}^N a_k y(n-k)}_{\text{recursive part}} + \underbrace{\sum_{k=0}^M b_k x(n-k)}_{\text{nonrecursive part}}, \quad (2.5.6)$$

- If  $a_k = 0$  for all  $k$ , we only have a non-recursive filter with finite impulse response (FIR)  $h(k) = b_k$ . Such a system is also referred to as **Moving Average (MA)** system
- For  $M = 0$  we have a purely recursive filter with infinite impulse response (IIR). Such a system is also referred to as **Auto Regressive (AR)** system

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# Correlation of Discrete-Time Signals

- Correlation measures the *similarity* between two signals
  - e.g. to find objects in images (e.g. faces)
- Correlation is mathematically similar to convolution, the difference is that for correlation, the signals are not folded

## Convolution

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

## Correlation

$$r_{xy}(l) = \sum_{n=-\infty}^{\infty} x(n)y(n-l) = x(l) * y(-l)$$

- $l$  is called the signal **lag**
- If a convolution module is available, it can also be used to compute correlation (and vice versa)



# Crosscorrelation and Autocorrelation

- While the cross correlation  $r_{xy}(l)$  measures the similarity between signals  $x(n)$  and  $y(n)$ , the *autocorrelation*  $r_{xx}(l)$  measures the self-similarity of a signal

## Autocorrelation

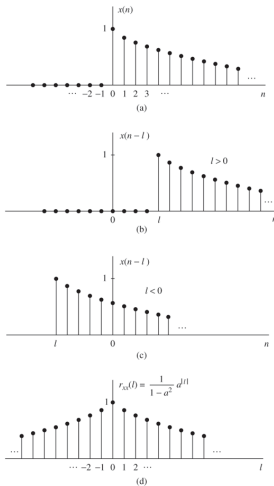
$$r_{xx}(l) = \sum_{n=-\infty}^{\infty} x(n)x(n-l) = x(l) * x(-l)$$

- $r_{xx}(0)$  is the energy of signal  $x(n)$
- For signals periodic in  $N$  we have

$$r_{xx}(0) = r_{xx}(N) = \max_l r_{xx}(l)$$

- Can be used to find the fundamental frequency in speech or music signals

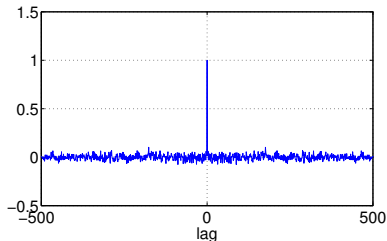
# Example of Autocorrelation



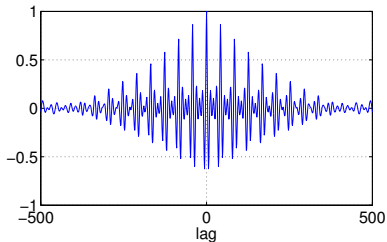
**Figure 2.6.2** Computation of the autocorrelation of the signal  $x(n) = a^n$ ,  $0 < a < 1$ .

# Examples of Autocorrelation of Signal Segments

White noise



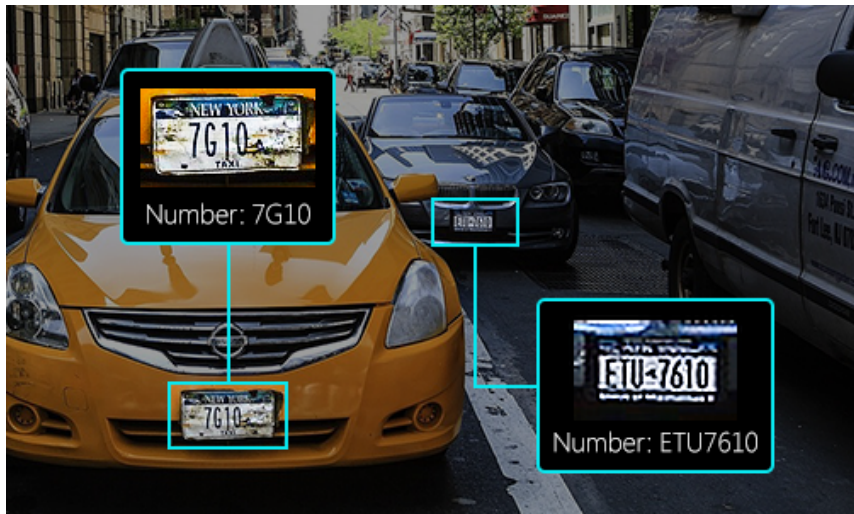
Voiced Speech Segment



**White noise**  $r_{xx}(l) = E_x \delta(n)$ : Successive samples are uncorrelated

**Voiced speech** The peak next to the lag  $l = 0$  of the autocorrelation function corresponds to the fundamental period  $N$ .

# Crosscorrelation for Object Detection



Source: <http://rnd.azoft.com/convolutional-neural-networks-object-detection/>

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