

Discrete signal and system.

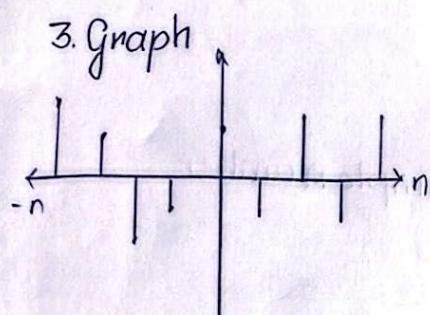
Discrete time signal

There are those signal in which signal have value only for discrete value of time.

They can be obtained by sampling of continuous time signal or by accumulating variable over time

It represent as

1. Sequence of numbers: $x(n) = \{0, 1, 8, 0.5, 0.685\}$
2. Function of n : $x(n) = 8.5$ for $n \geq 0$, otherwise 0

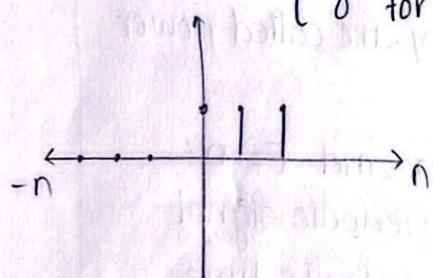


Basic/elementry Signal of discrete time

1. Unit step signal

It models the phenomenon that changes values in steps

$$\text{i.e } u(n) = \begin{cases} 1 & \text{for } n \geq 0 \\ 0 & \text{for } n < 0 \end{cases}$$



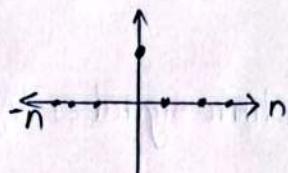
2. Unit ramp signal

$$r(n) = \begin{cases} n & \text{for } n \geq 0 \\ 0 & \text{for } n < 0 \end{cases}$$

3. Unit impulse / Sample sequence.

It makes the phenomena that appear only for short period of time

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



4 Exponential Function

It may be real or complex

It may be growing or decaying

The exponential function is a sequence of form

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

5. Sinusoidal Signal

$$x(n) = A \cos(\omega n + \theta), -\infty < n < \infty$$

where n = is a integer variable called sample number

A = amplitude of sinusoidal

ω = frequency in radon per second

θ = phase in radian

Energy signal	Power signal.
<p>The signal that have finite total energy and zero average power are called energy signal.</p> <p>$0 < E < \infty$ and $P_{av} = 0$</p> <p>Most of non periodic signal</p> <p>Time limited</p> $E = \lim_{N \rightarrow \infty} \sum_{n=-\frac{N}{2}}^{\frac{N}{2}} x(n) ^2$	<p>The signal that have finite average power and infinite total energy are called power signal.</p> <p>$0 < P_{av} < \infty$ and $E = \infty$</p> <p>Most of periodic signal</p> <p>Exist over infinite time</p> $P_{av} = \lim_{N \rightarrow \infty} \frac{1}{N+1} \sum_{n=-\frac{N}{2}}^{\frac{N}{2}} x(n) ^2$

Q. Check signal $x(n) = u(n)$ and $x(n) = \delta(n)$ is energy or power signal.

1. For $x(n) = u(n)$

We know that,

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

$$\begin{aligned} \text{Now, } P_{av} &= \lim_{N \rightarrow \infty} \frac{1}{N+1} \sum_{n=-\frac{N}{2}}^{N/2} |x(n)|^2 \\ &= \lim_{N \rightarrow \infty} \frac{1}{N+1} \sum_{n=0}^{N/2} |u(n)|^2 \\ &= \lim_{N \rightarrow \infty} \frac{1}{N+1} \sum_{n=0}^{N/2} 1. \\ &= \lim_{N \rightarrow \infty} \frac{1}{N+1} \times \left(\frac{N}{2} + 1 \right) \\ &= \lim_{N \rightarrow \infty} \frac{1}{N+1} \times N \left(\frac{1}{2} + \frac{1}{N} \right) \\ &= \frac{1}{2} \text{ finite.} \end{aligned}$$

Now,

$$\begin{aligned} E &= \lim_{N \rightarrow \infty} \sum_{n=-N/2}^{N/2} |x(n)|^2 \quad \therefore E = \infty \\ &= \lim_{N \rightarrow \infty} \sum_{n=-N/2}^{N/2} |u(n)|^2 \quad \therefore \text{ Hence } x(n) = u(n) \text{ is power signal.} \\ &= \lim_{N \rightarrow \infty} \sum_{n=0}^{N/2} 1. \\ &= \lim_{N \rightarrow \infty} \frac{N}{2} + 1. \end{aligned}$$

Periodicity of discrete time signal.

A discrete time signal is said to be periodic if it repeats itself after every samples

Mathematically, a discrete time signal is said to be periodic if and only if given condition is true.

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

The smallest value of N for which the condition holds is called fundamental period.

Q. Check the signal $x(n) = \cos(2n\pi/5) + \sin(n\pi/3)$ is periodic or not.

$$\text{Given } x(n) = \cos \frac{2n\pi}{5} + \sin \frac{n\pi}{3}$$

Here,

$$\cos \frac{2\pi n}{5} = \cos 2 \cdot n \cdot \frac{1}{5} \pi = \cos \left(2\pi \cdot \frac{6}{30} \cdot n \right)$$

$$\sin \frac{n\pi}{3} = \sin n \cdot \frac{1}{3} \pi = \sin \left(2\pi \cdot \frac{5}{30} \cdot n \right)$$

As the frequency of both component can be expressed in form $f_0 = \frac{r}{N}$ with $N=30$

∴ the given signal is periodic with period $N=30$.

1.4. Transformation of independent variable.

1. Time Shifting

- It is the shifting of signal in time
- It is done by adding or subtracting the current of the shift of independent variable(n) in the function.
- Subtracting will shift the signal to right. It is called time delay.
- Adding will shift the signal to left. It is called time advance.

2. Time Scaling

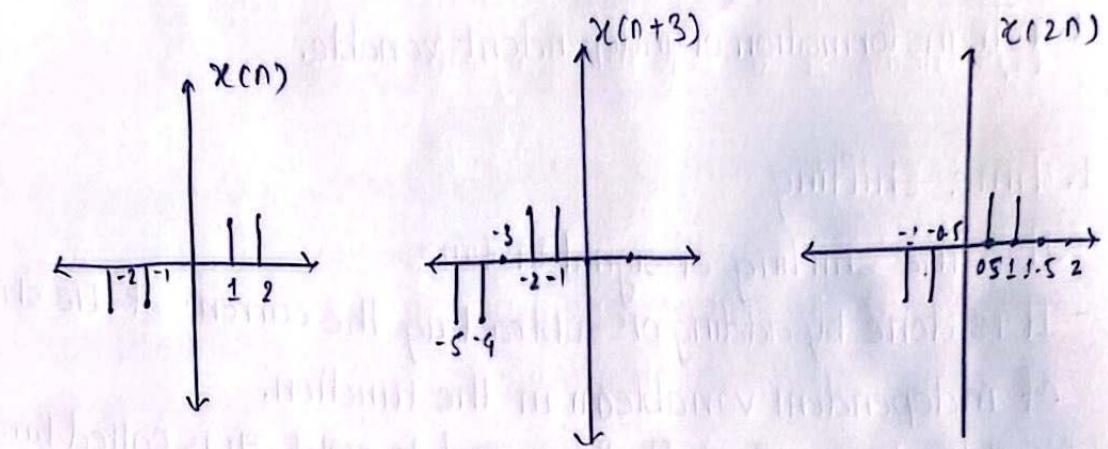
- It compresses and dilates the signal
- It is done by multiplying the independent variable (n) by scale amount.
- If amount > 1 , the signal become narrower it is called compression.
- If amount is < 1 , the signal become wider It is called dilation.

3. Time Reversal.

It flips the signal over y-axis

It is done by scaling the signal with negative amount.

let us consider $x(n) = \begin{cases} 3 & n=1,2 \\ -2 & n=-1,-2 \\ 0 & \text{otherwise} \end{cases}$



1.5. Discrete time Fourier series and properties.

A periodic discrete time signal $x(n)$ with period N can be represented as Fourier series.

where,

$$a_k = \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{-j k (2\pi/N)n} \quad (i)$$

where,

$$d_k = \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{-j k (2\pi/N)n} \quad (ii)$$

where N = period of discrete time signal $x(n)$

eqn (i) is called synthetic equation

eqn (ii) is called analytic equation

The properties of Fourier series.

let us consider $x(n)$ and $y(n)$ be a periodic signal with period N such that.

$$\begin{array}{ccc} x(n) & \xleftarrow{\text{DTFS}} & a_k \\ y(n) & \xleftarrow{\text{DTFS}} & b_k \end{array}$$

1. Linearity

$$A x(n) + B y(n) \xleftrightarrow{\text{DFTs}} A a_k + B b_k$$

2. Periodic convolution

$$\sum_{l=0}^{N-1} x(l) y(n-l) \longleftrightarrow N a_k b_k$$

3. Multiplication

$$x(n) y(n) \longleftrightarrow \sum_{i=0}^{N-1} a_i b_{N-i}$$

4. First difference

$$x(n) - x(n-1) \longleftrightarrow (1 - e^{-j\frac{2\pi}{N}}) a_k$$

5. Conjugation

$$x^*(n) \longleftrightarrow a^*_{-k}$$

6. Time Reversal

$$x(-n) \longleftrightarrow a_{-k}$$

7. Time shifting

$$x(n-n_0) \longleftrightarrow a_k e^{-j\frac{2\pi}{N} n_0}$$

8. Frequency shifting

$$e^{jm \frac{2\pi}{N} n} x(n) \longleftrightarrow a_{k-m}$$

1. Discrete Time Fourier Transform and properties.

It is the mathematical tool which is used to convert a discrete time sequence into frequency time domain.

Mathematically if $x(n)$ is a discrete time sequence then DFT is defined as

$$F[x(n)] = X(w) = \sum_{n=-\infty}^{\infty} x(n) e^{-jwn}$$

Properties:

let us consider $x(n)$, $x_1(n)$, $x_2(n)$ be signal such that

$$\begin{array}{ccc} x(n) & \xrightarrow{\text{DFT}} & X(w) \\ x_1(n) & \longleftrightarrow & X_1(w) \\ x_2(n) & \longleftrightarrow & X_2(w) \end{array}$$

1. Linearity

$$a x_1(n) + b x_2(n) \longleftrightarrow a X_1(w) + b X_2(w)$$

2. Time-shifting

$$x(n-k) \longleftrightarrow e^{-jwk} X(w)$$

3. Frequency shifting

$$x(n) e^{jw_0 n} \longleftrightarrow X(w - w_0)$$

4. Time Reversal

$$x(-n) \longleftrightarrow X(-w)$$

5. Frequency Differentiation

$$n x(n) \longleftrightarrow j \frac{d}{dw} X(w)$$

6. Time convolution

$$x_1(n) * x_2(n) \longleftrightarrow X_1(w) X_2(w)$$

7. Conjugation

$$x^*(n) \longleftrightarrow X(-w)$$

$$x^*(-n) \longleftrightarrow X(w)$$

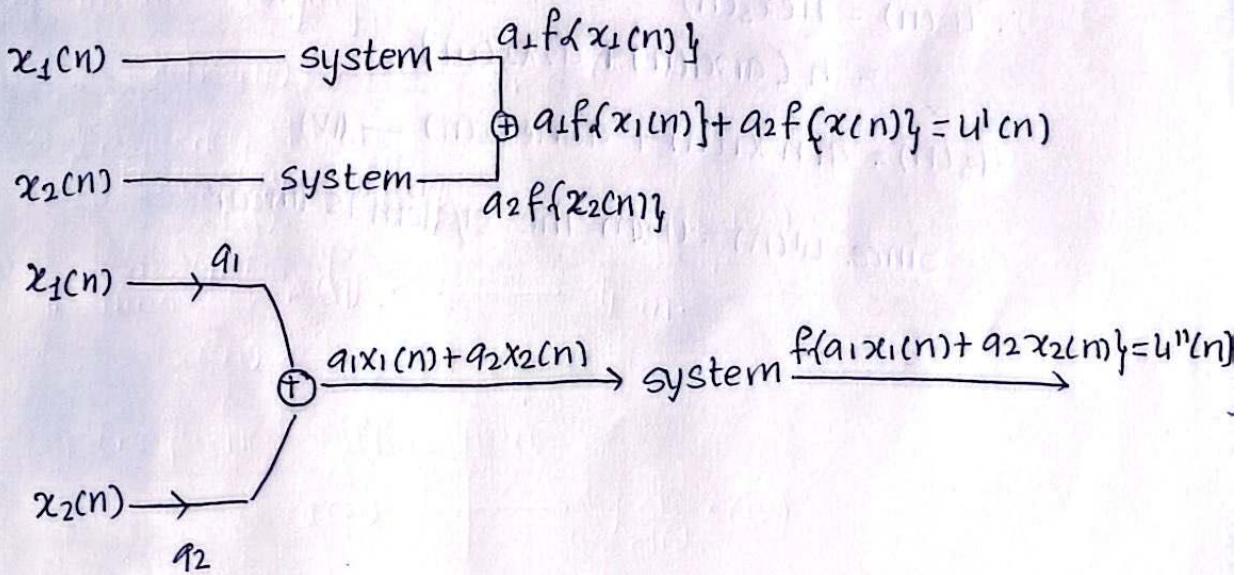
8. Parseval's Relation

$$\sum_{n=-\infty}^{\infty} |x(n)|^2 \longleftrightarrow \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(w)|^2 dw$$

1.7 Discrete Time system Properties

1. Linearity

A system is called linear if superposition principle applies to that system. This means a linear system may be defined as one which response to the sum of the weighted input is same at the sum of weighted response.



If $u'(n) = u''(n)$: the system is linear otherwise the system is non-linear where a_1 and a_2 are scalar quantities.

Q. Determine whether the system is linear or not

$$y(n) = n x(n) \quad \text{--- (i)}$$

Let $x_1(n)$ and $x_2(n)$ be the two input and $u_1(n)$ and $u_2(n)$ be respective output.

$$u_1(n) = n x_1(n) \quad \text{--- (ii)}$$

$$u_2(n) = n x_2(n) \quad \text{--- (iii)}$$

Let $u'(n)$ be the linear combination of output

$$u'(n) = a_1 u_1(n) + a_2 u_2(n)$$

$$u'(n) = a_1 n x_1(n) + a_2 n x_2(n) \quad \text{--- (iv)}$$

Let $x_3(n)$ be the linear combination of input and $u_3(n)$ be the corresponding output.

$$x_3(n) = a_1 x_1(n) + a_2 x_2(n)$$

$$\therefore u_3(n) = n x_3(n)$$

$$= n (a_1 x_1(n) + a_2 x_2(n))$$

$$u_3(n) = a_1 n x_1(n) + a_2 n x_2(n) \quad \text{--- (v)}$$

Since $u_1(n) = u_3(n)$ the system is linear

2) Time variant and Time invariant system.

- If the output response of the system change with time, then the system is said to be time variant.
- To check for time variance, we need to delay the input by 'k' unit and represent it by $u(n-k)$
- Again, we delay the system by 'k' unit where we find independent variable either t or n^2 and represent it by $u(n-k)$
- If $y(n,k) = u(n-k)$: system = shift invariance.
- If $y(n,k) \neq u(n-k)$; system = time variant.

Q. Check $y(n) = n x(n)$ is shift variance or not.

Soln.

Delaying only the input by 'k' unit.

$$y(n,k) = n x(n-k) \quad \text{(i)}$$

delaying throughout the system by k unit

$$y(n-k) = (n-k) x(n-k) \quad \text{(ii)}$$

Here,

$$y(n,k) \neq y(n-k)$$

So the system is shift variance.

3) Causal and Non causal system

If the present output of system depends only the present and past input and output then system is called causal system.

If the present op of system depend on the future value of input or output irrespective of present and past response such system are called non causal system.

Q. Check for causability or not

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

for $n=0$

$$y(0) = x(0) + x(-1) + x(2)$$

↑ ↑ ↑ future
Present Present Past i/p
o/p I/p i/p i/p

Since present o/p depends on future i/p of system is non-causal

4) Memory and memory less system.

→ If o/p at $x=x_0$ depends only on i/p at $x=0$ then the system is called memoryless or static

→ If o/p at $x=x_0$ depends on i/p or o/p at $x \neq x_0$, the system is called memory or dynamic system.

5. Stable and non stable system.

If op of a system is bounded (finite) for input such system is called stable system.

If input is bounded then $(x(n)) \leq mx < \infty$ for stability

$(y(n)) \leq my < \infty$, where mx and my are finite quantities.

Q. Check whether system is stable or not.

$$y(n) = e^{x(n)}$$

let the input be

$$|x(n)| \leq m_x < \infty$$

where m_x is finite quantity

now, $|y(n)| \leq e^{|x(n)|}$

$$|y(n)| \leq e^{m_x}$$

Since e^{m_x} always produced finite value Hence the system is stable.

1.8. Linear time Invariant (LTI) system, convolution, sum, properties
of LIT system.

If the system is both linear and finite time invariant, then the system is called LIT system, They are of two type continuous time and discrete time. They are characterized by their impulse

response . The complete characterization of any LIT system in term of its impulse response is performed by convolution integral in continuous time and by convolution sum in discrete time.

let us consider a relaxed LIT system, A relaxed system means if input $x(n)$ is zero then output $y(n)$ is also zero.

let an input impulse function $\delta(n)$ is applied to this system then its output is denoted by $h(n)$ and is known as impulse response of the system.

Since system is time invariant if we delay input by k -samples
then output should also be delayed by k -samples.

i.e.

$$i) \quad x(n) \xrightarrow{T} y(n) = h(n)$$

$$ii) \quad x(n-k) \xrightarrow{T} y(n) = h(n-k)$$

Now multiplying both side $x(k)$ we get.

$$iii) \quad x(k)x(n-k) \xrightarrow{T} y(n) = x(k)h(n-k)$$

Since the system is linear, we can apply superposition theorem
as.

$$iv) \quad \sum_{k=-\infty}^{\infty} x(k)x(n-k) \xrightarrow{T} y(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k)$$

Thus we have

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

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

The summation is called convolution sum which is obtained by
taking convolution of $x(n)$ and $h(n)$

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

where

\oplus Convolution sum (Mathematically)

\oplus Circular convolution

Q. Find the convolution sum of given input sequence.

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

$$h(n) = \{1, 1, 1\}$$

→ Here, $x(n) = \{1, 2, 1, 2\}$

$$\text{i.e } x(0) = 1.$$

$$x(1) = 2$$

$$x(2) = 1. \quad \therefore \text{length of } x(n) = 4$$

$$x(3) = 2$$

$$x_l = 0 \quad [\text{lowest value}] \quad \left\{ \begin{array}{l} \text{left } x_1 \\ \text{Right } x_2 \end{array} \right.$$

$$x_n = 3 \quad [\text{highest value}]$$

$$h(n) = \{1, 1, 1\}$$

$$\text{i.e } h(0) = 1.$$

$$h(1) = 1.$$

$$h(2) = 1.$$

$$\text{length of } h(n) = 3$$

$$h_l = 0$$

$$h_n = 2$$

∴ The total length of convolution of $x(n)$ and $h(n)$ is given by

$$\text{length of } y(n) = \text{length of } x(n) + \text{length of } h(n) - 1.$$

$$= 4 + 3 - 1.$$

$$= 6.$$

Now,

$$y_l = x_l + h_l = 0 + 3 = 3$$

$$y_h = x_h + h_n = 3 + 2 = 5$$

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

$$\therefore y(n) = \sum_{k=0}^5 x(k) h(n-k)$$

Now,

$$\begin{aligned}
 \text{at } n=0, y(0) &= \sum_{k=0}^5 x(k) h(-k) \\
 &= x(0) h(-0) + x(1) h(-1) + x(2) h(-2) + x(3) h(-3) + x(4) h(-4) \\
 &\quad + x(5) h(-5) \\
 &= 1x1 + 2x0 + 1x0 + 2x0 + \\
 &= 4. \\
 \therefore y(0) &= 1.
 \end{aligned}$$

$$\begin{aligned}
 \text{at } n=1 & \sum_{k=0}^5 x(k) h(1-k) \\
 &= x(0) h(1) + x(1) h(0) + x(2) h(-1) + x(3) h(-2) + x(4) h(-3) + x(5) h(-4) \\
 &= 1x1 + 2x1 + 1x0 + \dots \\
 &\doteq 1+2 \\
 &= 3.
 \end{aligned}$$

$$\begin{aligned}
 \text{at } n=2, y(2) &= \sum_{k=0}^5 x(k) h(2-k) \\
 &= x(0) h(2) + x(1) h(1) + x(2) h(0) + x(3) h(-1) + x(4) h(-2) \\
 &\quad + x(5) h(-3) \\
 &= 1x1 + 2x1 + 1x1 + 0 + 0 + \dots \\
 &= 1+2+1 \\
 \therefore y(2) &= 4
 \end{aligned}$$

$$\begin{aligned}
 \text{At } n=3, y(3) &= \sum_{k=0}^{5} x(k) h(3-k) \\
 &= x(0)h(3) + x(1)h(2) + x(2)h(1) + x(3)h(0) + x(4)h(-1) + x(5)h(-2) \\
 &= 1x0 + 2x1 + 1x1 + 2x1 + 0 + 0 \\
 &= 5
 \end{aligned}$$

$$\begin{aligned}
 \text{At } n=4, y(4) &= \sum_{k=0}^{5} x(k) \cdot h(4-k) \\
 &= x(0) \cdot h(4) + x(1)h(3) + x(2)h(2) + x(3)h(1) + x(4)h(0) + x(5)h(-1) \\
 &= 1x0 + 2x0 + 1x1 + 2x1 + 0x1 + 0x0
 \end{aligned}$$

$$y(4) = 3$$

$$\begin{aligned}
 \text{At } n=5, y(5) &= \sum_{k=0}^{5} x(k) \cdot h(5-k) \\
 &= x(0)h(5) + x(1)h(4) + x(2)h(3) + x(3)h(2) + x(4)h(1) \\
 &\quad + x(5)h(0) \\
 &= 2x1 + 0x1 + 0x1 \\
 y(5) &= 2.
 \end{aligned}$$

Thus, $y(n) = \{1, 3, 4, 5, 3, 2\} \Rightarrow \text{linear convolution.}$

$$(110)_2 \times (111)_2 \quad \leftarrow (110)_2 \times (111)_2 = (111)_2$$

$$(111)_2 \times (110)_2 \quad \leftarrow (111)_2 \times (110)_2 = (110)_2$$

$$\begin{aligned}
 (110)_2 \times (111)_2 &+ (111)_2 \times (110)_2 \\
 &= (111)_2 \times (111)_2 + (110)_2 \times (110)_2
 \end{aligned}$$

Y

Q. Find the convolution sum using linear convolution and check the result using tabular convolution.

$$x_1(n) = \{2, 4, 3\}, x_2(n) = \{1, 3, 5, 7\}$$

Soln:

$$x_1(n) = \{2, 4, 3\}$$

$$\begin{array}{ll} x_1(-1) = 2 & x_l = -1 \\ x_1(0) = 4 & x_h = 1 \\ x_1(1) = 3 & \end{array}$$

length of $x_1(n) = 3$

$$x_2(n) = \{1, 3, 5, 7\}$$

$$\begin{array}{l} x_2(-2) = 1 \\ x_2(-1) = 3 \\ x_2(0) = 5 \\ x_2(1) = 7 \end{array}$$

length of $x_2(n) = 4$ $x_l = -2$

$$x_h = 1$$

$$y_L = x_{1L} + x_{2L} = -1 + (-2) = -3$$

$$y_h = x_{1h} + x_{2h} = 1 + 1 = 2$$

$$y(n) = 3 + 4 - 1 = 6$$

$$y_1(n) = x_1(n) * x_2(n) = \sum_{k=-3}^2 x_1(k) x_2(n-k)$$

At $n = -3$,

$$y(-3) = \sum_{k=3}^2 x_1(k) x_2(-3-k)$$

$$\begin{aligned} &= x_1(-3)x_2(-6) + x_1(-2)x_2(-1) + x_1(-1)x_2(-2) + x_1(0)x_2(-3) \\ &\quad + x_1(1)x_2(-4) + x_1(2)x_2(-5) \\ &= 2x_1 \\ &= 2 \end{aligned}$$

At $n=-2$

$$y(-2) = \sum_{k=3}^2 x_1(k) x_2(-2-k)$$

$$= x_1(-3)x_2(1) + x_1(-2)x_2(0) + x_1(-1)x_2(-1) + x_1(0)x_2(-2) + x_1(1) \\ x_2(-3) + x_1(2)x_2(-4) \\ = 2x_3 + 4x_1$$

$$y(-2) = 10$$

At $n=-1$

$$y(-1) = \sum_{k=-3}^2 x_1(k) x_2(-1-k)$$

$$= x_1(-3)x_2(2) + x_1(-2)x_2(1) + x_1(-1)x_2(0) + x_1(0)x_2(-1) \\ + x_1(1)x_2(-2) + x_1(2)x_2(-3)$$

$$= 2x_2 - 2x_5 + 4x_5 + 3x_1$$

$$y(-1) = 25.$$

At $n=0$

$$y(0) = \sum_{k=-3}^2 x_1(k) x_2(-k)$$

$$= x_1(-3)x_2(3) + x_1(-2)x_2(2) + x_1(-1)x_2(1) + x_1(0)x_2(0) \\ + x_1(1)x_2(-1) + x_1(2)x_2(-2)$$

$$y(0) = 2x_7 + 4x_5 + 3x_3 = 43$$

at $n=1$

$$y(1) = \sum_{k=-3}^2 x_1(k) x_2(1-k)$$

$$= x_1(-3)x_2(4) + x_1(-2)x_2(3) + x_1(-1)x_2(2) + x_1(0)x_2(1) \\ + x_1(1)x_2(0) + x_1(2)x_2(-1) \\ = 4x_7 + 3x_5 = 43$$

At $n=2$

$$y(2) = \sum_{k=-3}^2 x_1(k) x_2(2-k)$$

$$= 3 \times 7 = 21.$$

$$\therefore y(n) = \{2, 10, 25, 43, 43, 21\}.$$

Now, tabular convolution

$$x_1(n) = \{2, 4, 3\}$$

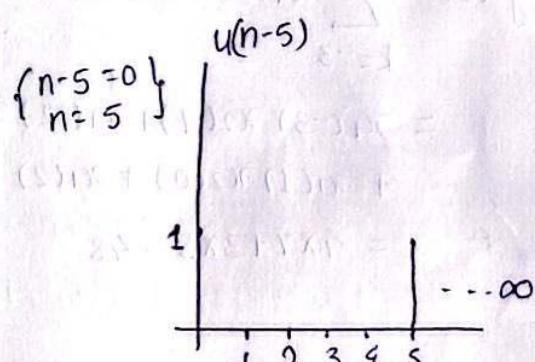
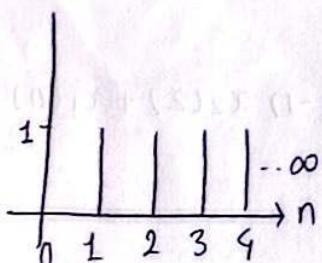
$$x_2(n) = \{1, 3, 5, 7\}$$

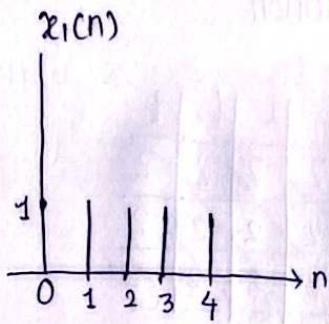
	2	4	3
1	2	4	3
3	6	12	9
5	10	20	15
7	14	28	21

Q. Given $x_1(n) = u(n) - u(n-5)$
 $x_2(n) = 2[u(n) - 4(n-3)]$

1. Plot $x_1(n)$ and $x_2(n)$
2. Calculate and plot $y(n) = x_1(n) * x_2(n)$

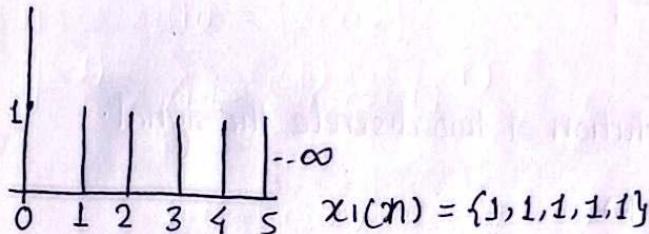
Soln: $u(n)$ is a unit step ie $u(n) = \begin{cases} 1 & n \geq 0 \\ 0 & \text{otherwise} \end{cases}$



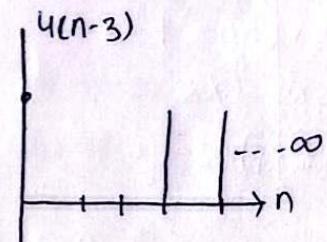


$$x_1(n) = \{1, 1, 1, 1, 1\}$$

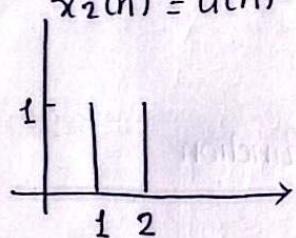
$$x_2(n) = 2[u(n) - u(n-3)]$$



$$x_1(n) = \{1, 1, 1, 1, 1\}$$



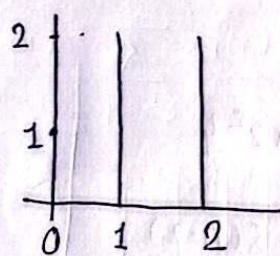
$$x_2(n) = u(n) - u(n-3)$$



$$x_2(n) = \{1, 1, 1\}$$

$$= 2\{1, 1, 1\}$$

$$= \{2, 2, 2\}$$



$$\therefore y(n) = x_1(n) * x_2(n)$$

$$\text{length of } y(n) = 5+3-1$$

$$= 7$$

$$y_0 = 0+0=0$$

$$y_1 = 0+2=2$$

$$\therefore y_n = \sum_{n=0}^{6} x_1(k) x_2(n-k)$$

Tabular convolution

- At $n=0, y(0)=2$
 At $n=1, y(1)=4$
 At $n=2, y(2)=6$
 At $n=3, y(3)=6$
 At $n=4, y(4)=6$
 At $n=5, y(5)=4$
 At $n=6, y(6)=2$

$$\therefore y(n) = \{2, 4, 6, 6, 6, 4, 2\}$$

1	1	1	1	1
2	2	2	2	2
2	2	2	2	2
2	2	2	2	2

Imp. Obtain the linear convolution of two discrete signals.

$$x(n) = \sum_{k=0}^2 s(n-k)$$

$$h(n) = 2^n \{u(n) - u(n-3)\}$$

$$\text{Soln } x(n) = \sum_{k=0}^2 s(n-k)$$

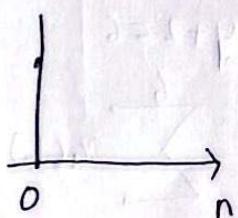
$$\begin{aligned} x(n) &= s(n-0) + s(n-1) + s(n-2) \\ &= s(n) + s(n-1) + s(n-2) \end{aligned}$$

$$s(n) = \begin{cases} 1 & n=0 \quad \text{i.e. unit impulse function} \\ 0 & \text{otherwise} \end{cases}$$

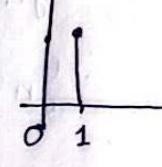
$$h(n) = u(n) - u(n-3) = \{1, 1, 1\}$$

$$\begin{aligned} h(n) &= 2^n \{u(n) - u(n-3)\} = 2^n \{1, 1, 1\} \\ &= \{1 \times 2^0, 1 \times 2^1, 1 \times 2^2\} \\ &= \{1, 2, 4\} \end{aligned}$$

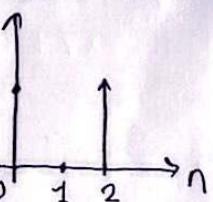
$$\therefore s(n)$$



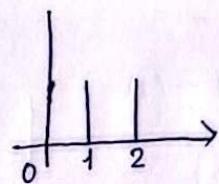
$$s(n-1)$$



$$s(n-2)$$



$$\therefore x(n) = s(n) + s(n-1) + s(n-2)$$



$$x(n) = \{1, 1, 1\}$$

$$h(n) = \{1, 2, 4\}$$

$$y(n) = 3+3-1 = 5$$

$$y_0 = 0+0=0$$

$$y_1 = 2+2=4$$

$$y(n) = \sum_{k=0}^4 x(k) h(n-k)$$

$$\text{At } n=0, y(0)=1$$

$$\text{At } n=1, y(1)=3$$

$$\text{At } n=2, y(2)=7$$

$$\text{At } n=3, y(3)=6$$

$$\text{At } n=4, y(4)=4$$

Tabular convolution

	1	1	1
1	1	1	1
2	2	2	2
4	4	4	4

$$\therefore y(n) = \{1, 3, 7, 6, 4\}$$

X

Q2. Obtain the linear convolution of two discrete time signal given as

$$x(n) = u(n)$$

$$h(n) = a^n u(n), a < 1$$

Solⁿ: Here $x(n) = u(n) = \{1, 1, 1, \dots, \infty\} - (1)$

{from mathematical expression of $u(n)$ }

$$h(n) = \begin{cases} a^n & n \geq 0 \\ 0 & \text{otherwise } (n < 0) \end{cases} \quad h(n) = \{a^n\}$$

$$h(n) = x(n) * h(n) = \sum_{k=-\infty}^{\infty} x(k) h(n-k) \quad h(n) = \{a^0, a^1, a^2, \dots, \infty\} - (2)$$

$$= \sum_{k=\infty}^{\infty} x(k) h(k)$$

$\{-2, \dots, 2\}$ range taken

$$y(n) = x(-2)h(n+2) + x(-1)h(n+1) + x(0)h(n) + x(1)h(n-1) + x(2)h(n-2) + \dots$$

Note when both the sequences are infinite then in this case input $x(k)$ is kept as it is and $h(k)$ is delayed.

$$y(n) = \dots - h(-2)u(n+2) + h(-1)u(n+1) + h(0)u(n) + h(1)u(n-1) + h(2)u(n-2)$$

Substituting $h(n) = \begin{cases} a^n & \text{for } n \geq 0 \\ 0 & \text{for } n < 0 \end{cases}$

for $n=0, h(0)=1$

$$n=1, h(1)=a^1$$

$$n=2, h(2)=a^2$$

$$n=3, h(3)=a^3$$

$$y(n) = 1 \cdot u(n) + a u(n-1) + a^2 u(n-2) + a^3 u(n-3) + \dots \quad (A)$$

$$\text{at } n=0, y(0)=1$$

$$\text{at } n=1, y(1)=1+a$$

$$\text{at } n=2, y(2)=1+a+a^2$$

$$\text{at } n=3, y(3)=1+a+a^2+a^3$$

$$\text{at } n=n, y(n) = \sum_{k=0}^n a^k \quad (B)$$

We know standard equation of summation is given by

$$\sum_{n=N_1}^{N_2} a^n = \begin{cases} \frac{a^{N_1} - a^{N_2+1}}{1-a} & \text{for } a \neq 1 \\ N_2 - N_1 + 1 & \text{for } a = 1 \end{cases}$$

using the formula for eqn 6

$$y(n) = \frac{a^0 - a^{n+1}}{1-a}$$

$$y(n) = \frac{1 - a^{n+1}}{1-a}$$

$$x(n) = u(n)$$

$$n(n) = a^n u(n) \quad a < 1$$

Graphical method for convolution sum the linear convolution of two sequence is given by

$$y(n) = \sum_{k=-\infty}^{\infty} x(k) h(n-k) \quad \text{--- (1)}$$

We have to calculate

$$y(n) \text{ at } n = 0, 1, 2, \dots$$

For $n=0$

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

Here, $h(-k)$ represent the folding of $h(k)$

for $n=1$

$$y(1) = \sum_{k=-\infty}^{\infty} x(k) h(1-k)$$

$$y(1) = \sum_{k=-\infty}^{\infty} x(k) h(-k+1)$$

The term $h(1-k)$ can be written as $h(-k+1)$ which can be obtained by $h(-k)$ delayed by '1' sample. Similarly, for other 'n' output $y(n)$ is calculated.

Thus, different operation involved in graphical convolution are

- 1) Folding operation : It indicate folding of sequence $h(k)$
- 2) Shifting operation: It indicate time shifting of $h(-k)$ i.e $h(-k+1)$

3) Multiplication: It indicate the multiplication of $x(k)$ and $h(n-k)$

4) Summation: It indicates addition of all product term obtained from multiplication of $x(k)$ and $h(n-k)$

Q. Obtained the convolution sum using graphical method

$$x(k) = \{1, 2, 1, 2\}$$

$$h(k) = \{1, 1, 1\}$$

Here,

$$x(k) = 0 \text{ to } 3; 4$$

$$h(k) = 0 \text{ to } 2; 3$$

$$y(n) = 0 \text{ to } 5; 4+3-1=6$$

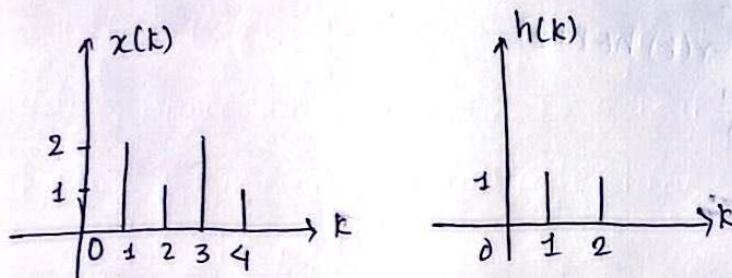
$$\text{Since } y(n) = \sum_{k=-\infty}^{\infty} x(k) h(n-k)$$

$$y(n) = \sum_{k=0}^{5} x(k) h(n-k) \quad \text{--- (1)}$$

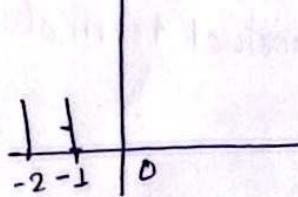
Now at $n=0$,

$$y(0) = \sum_{k=0}^{5} x(k) h(-k)$$

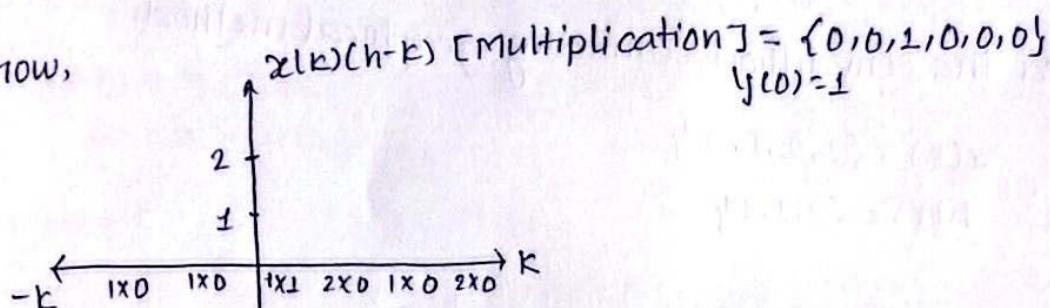
Graphical representation of $x(k)$ and $h(-k)$ is given by



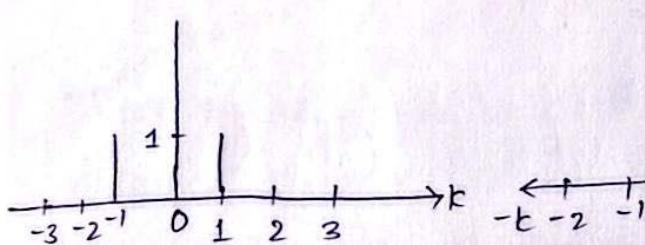
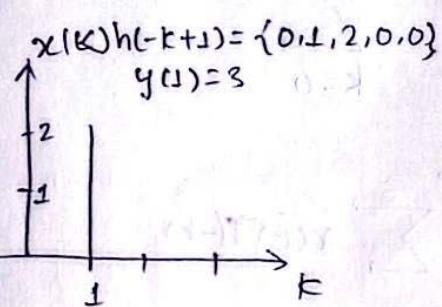
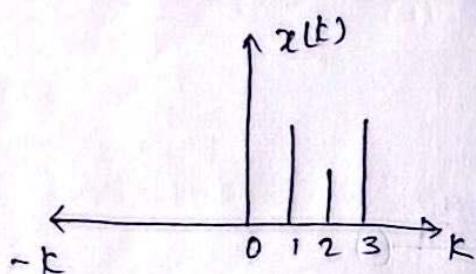
$h(k)$ [Folding of $h(k)$]



Now,



$$\text{At } n=1, y(1) = \sum_{k=0}^5 x(k)h(-k) = \sum_{k=0}^5 x(k)h(-k+1)$$



$$\text{at } n=2, y(2) = \sum_{k=0}^5 x(k)h(-k+2)$$

Properties of LTI system.

1. Commutative property

According to this property ,output of LTI system having system response $h(n)$ and input $x(n)$ is same as that of system response $x(n)$ and input $h(n)$ i.e

$$x(n) * h(n) = h(n) * x(n)$$

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

2. Discriptive property

According to this property if the same input is two system in parallel then the input convolve with- the combination as well as each system individually i.e

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

3. Associative property

According to this property the convolution of input with more then one system follows the same rule as multiplication

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

4. Cascaded connection

If a system is given as

$$x(n) \rightarrow [h_1(n)] \rightarrow [h_2(n)] \rightarrow [h_3(n)] \rightarrow \dots [h_n(n)] \rightarrow y(n)$$

The equivalent of the above system can be drawn as

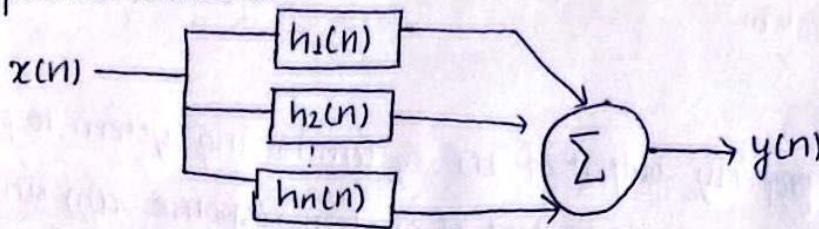
$$x(n) \rightarrow [h(n)] \rightarrow y(n)$$

where

$$h(n) = h_1(n) * h_2(n) * h_3(n) \dots * h_n(n)$$

Thus for a cascaded combination of system it convolved into single system.

5. parallel connection



It can be represented as follows

$$x(n) \rightarrow h(n) \rightarrow y(n)$$

$$\text{where } h(n) = h_1(n) + h_2(n) + \dots + h_n(n)$$

Thus for a parallel connection of individual system that combined system will be the sum of individual system.

6. Stability of LIT system

Q. A LIT system is BIBO stable if its impulse response is absolutely summable. Justify

\Rightarrow A system is said to be stable if and only if its output sequence $y(n)$ is bounded for every bounded input $x(n)$

If $x(n)$ is bounded, there exist a constant ' m_x ' such that

$$|x(n)| \leq m_x < \infty$$

Similarly if the output is bounded, there exist a constant ' M_y ' such that for all n

Now,

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

If we take the absolute value of both side of this equation, we get

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

The absolute value of sum of term is always less than or equal to the sum of the absolute value of the terms.

Hence,

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

If the input is bounded, there exist a finite number of ' m_x ' such that $|x(n)| \leq m_x$ substituting the upper bound of $x(n)$ in the equation above we get,

$$|y(n)| \leq m_x \sum_{k=-\infty}^{\infty} |h(k)|$$

From these equation we observe that the o/p is bounded if the impulse response of the system satisfies the condition.

$$S = \sum_{k=-\infty}^{\infty} |h(k)| < \infty \quad (k = -\infty)$$

i.e a LTI system is stable if its impulse response is

$$|AB| \leq |A||B|$$

absolutely, summable, This condition is not only sufficient but it is also necessary to ensure the stability of system.

7. Causality of LIT system

Q. Prove that a LIT system is causal if and only if its impulse response is zero for negative value of n , i.e. $h(n)=0$ for $n < 0$

Q. State and prove paley weiner criteria for the causality of LIT system.

Ans: let us consider a LIT system having an o/p at time $n=n_0$ given by the convolution sum.

$$y(n_0) = \sum_{k=-\infty}^{\infty} h(k) x(n_0-k)$$

$$\text{or, } h(n_0) = \sum_{k=0}^{\infty} h(k) x(n_0-k) + \sum_{k=-\infty}^{-1} x(n_0-k) \cdot h(k)$$

$$= [h_0 x(n_0) + h_1 x(n_0-1) + h_2 x(n_0-2) \dots] \\ + [h_{-1} x(n_0+1) + h_{-2} x(n_0+2) \dots]$$

We observe that the term in the first sum involve $x(n_0), x(n_0-1) \dots$ which are present and past value of the input signal.

On the other hand, the term on the second sum, involves future value of input signal i.e. $x(n_0+1), x(n_0+2) \dots$ now if the output at time $n=n_0$ is to depend only on the present and past input then clearly the impulse response of the system must satisfy the condition $h(x)=0$
for $n < 0$

Since $h(x)$ is the response of the relaxed LIT system to a unit impulse applied to $n=0$ it follows that $h(n)=0$ for $n < 0$ is both a necessary and sufficient condition for causality.

1.9. Frequency response of LIT system

The frequency Response $H(e^{j\omega})$ of LTI system is define as complex gain that the system applies to complex exponential input $(e^{j\omega})$

The Fourier transform of system input and output are

$$Y(e^{j\omega}) = H(e^{j\omega})X(e^{j\omega})$$

When frequency response is expressed in polar form then magnitude and phase of Fourier transform of a system input and output are related by

$$|Y(e^{j\omega})| = |H(e^{j\omega})||X(e^{j\omega})|$$

$$\angle Y(e^{j\omega}) = \angle H(e^{j\omega}) + \angle X(e^{j\omega})$$

where $|H(e^{j\omega})|$ is the magnitude response or gain of system and $\angle H(e^{j\omega})$ is phase response or phase shift.

1.10. Sampling of continuous time signal, spectral properties of samples signal.

Sampling of continuous time signal.

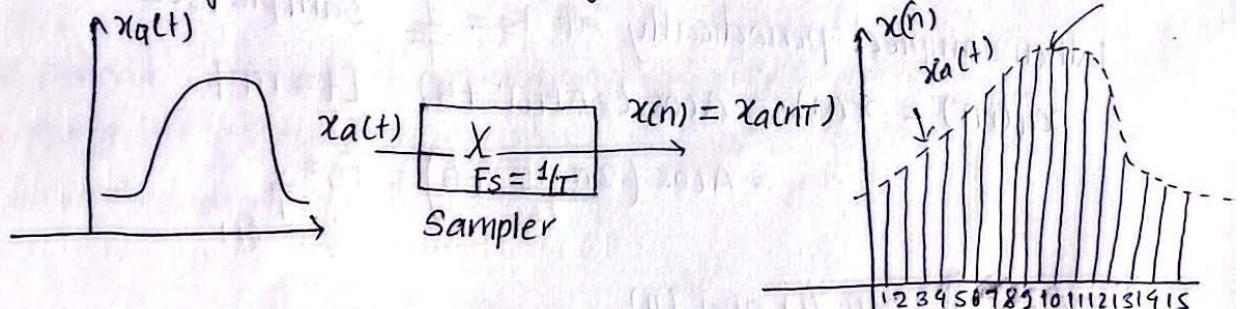


Fig: Periodic sampling of analog signal.

Sampling is the process of conversion of continuous time signal, $x_0(t)$ into discrete time signal i.e

$$x(n) = x_0(nT); -\infty < n < \infty$$

Where $x(n)$ is a discrete time signal obtained by taking sample of an analog signal $x_0(t)$ in every T sec. The time interval T between the successive sample is known as sampling period of sampling interval and its reciprocal is known as sampling rate or sampling frequency.

$$\text{i.e } F_s = \frac{1}{T}$$

F_s = sample per second or Hertz (Hz)

Periodic sampling established a relationship between the time variable 't' of continuous time signal and 'n' of discrete time signal as $t = nT$

$$t = \frac{n}{F_s}$$

As a result a relationship between frequency variable F or ω for analog signal and Frequency variable f or w for discrete signal.

Let us consider an analog sinusoidal signal in the form

$$x_a(t) = A \cos(2\pi ft + \theta) \quad (i)$$

When sampled periodically at $F_s = \frac{1}{T}$ sample/sec

$$x_a(nT) = x(n) = A \cos(2\pi F_n T + \theta) \quad [t = nT]$$

$$= A \cos\left(2\pi \frac{nF}{F_s} + \theta\right) = F_s = \frac{1}{T} \quad (ii)$$

Comparing eqn (i) and (ii)

$$F = \frac{f}{F_s} \quad \text{or, } w = \omega T = \frac{\omega}{F_s}$$

We know

$-\infty < F < \infty$ and $\begin{cases} F \rightarrow \text{Frequency of digital} \\ F \rightarrow \text{Frequency of analog} \\ F_s \rightarrow \text{sampled frequency} \end{cases}$

Also, the maximum range of discrete time signal is

$$-\frac{1}{2} \leq f \leq \frac{1}{2} \text{ and } -\pi < w < \pi$$

Substituting these values

$$-\frac{1}{2T} = -\frac{F_s}{2} \leq F \leq \frac{F_s}{2} = \frac{1}{2T}$$

$$-\frac{\pi}{T} = -\pi F_S \leq \Omega \leq n F_S = \frac{\pi}{T}$$

Since the highest frequency is a discrete time signal is $\omega = \pi$ or $f = f_s/2$, it follows that with a sampling rate f_s , the corresponding highest value of f and ω_2 are.

$$F_{\max} = \frac{F_s}{2} = \frac{1}{2T} \text{ and } \omega_{\max} = \pi F_s = \frac{\pi}{T}$$

We observed that a fundamental difference between continuous and discrete time signal in their range of value of the frequency variable F (analog Frequency) and f (digital frequency) or ω and w

$$\omega = 2\pi f$$

$$w = 2\pi f$$

Thus periodic sampling of a continuous time signal implies a mapping the infinite frequency rate for the variable F or ω into a finite frequency rate f or w .

Sampling Theorem

It states that a continuous time signal can be completely represented in its samples and recovered back if the sampling frequency is greater than or equal to the maximum frequency of the signal

i.e $F_s \geq 2 F_{max}$

$F_s \rightarrow$ sampling frequency

$f_{max} \rightarrow$ Maximum frequency of signal

Note:- Nyquist rate = $2f_{max}$

$$\text{Nyquist interval} = \frac{1}{2f_{max}}$$

$$\text{Resolution } (\Delta) = \frac{x_{max} - x_{min}}{L-1}$$

$$\text{where } x_{max} = A_1 + A_2$$

$$x_{min} = -x_{max}$$

$L = \text{no. of quantization level.}$

$$F_s(\text{sample/sec}) = \frac{\text{Bit rate}}{\text{bit/sample}}$$

$$b = \log_2(L) \rightarrow \text{bits/sample}$$

$b \rightarrow$ no. of bit per sample

Continuous Time signal

$$\begin{aligned} \text{i)} \quad x_a(t) &= A \cos(2\pi f t + \theta) \\ &= A \cos(\omega t + \theta), \quad -\infty < t < \infty \\ \omega &= 2\pi f \\ \omega &= \text{radian/sec} \\ F &= \text{Frequency in Hz} \end{aligned}$$

$$\text{ii)} \quad w = \pi$$

$$\begin{aligned} \text{iii)} \quad -\infty &< \omega < \infty \\ -\infty &< F < \infty \end{aligned}$$

Discrete Time signal.

$$\begin{aligned} x(n) &= A \cos(2\pi f n T + \theta) \\ &= A \cos(2\pi n \omega + \theta) \\ \text{i.e. } x(n) &= x_a(nT) \\ \omega &= 2\pi f \\ \omega &\rightarrow \text{radian/samples} \\ F &\rightarrow \text{cycles/samples} \end{aligned}$$

$$-\frac{\pi}{T} < \omega <$$

Q. A digital communication link carries binary coded words representing the sample of an input sample $x_a(t) = 3\cos 600\pi t + 2\cos 800\pi t$. The link is operated as 10,000 bits /sec. each input sample is quantized into 1024 different voltage records, determined.

- 1) What is the sampling frequency and folding frequency
- 2) What is the nyquist rate for the signal $x_a(t)$
- 3) What are the frequency in resulting discrete time signal $x(n)$.
- 4) What is the resolution?

Here,

$$x_a(t) = 3\cos 600\pi t + 2\cos 800\pi t$$

bitrate = 10,000 bit /sec

⇒ no. of quantization level (L) = 1024

Since

$$\begin{aligned} b &= \log_2(L) = \log_2(1024) \\ &= 10 \text{ bit /sample} \end{aligned}$$

Sampling frequency is given by

$$\begin{aligned} F_s &= \frac{\text{Bit rate}}{\text{bit /sample}} = \frac{10000}{10} \\ &= 1000 \text{ Hz} \end{aligned}$$

$$\text{Folding frequency} = \frac{F_s}{2} = \frac{1000}{2} = 500 \text{ Hz}$$

Comparing given signal with standard form

$$x_a(t) = A_1 \cos \pi F_1 t + A_2 \cos 2\pi F_2 t$$

We get,

$$A_1 = 3 \quad F_1 = 300$$

$$A_2 = 2 \quad F_2 = 400 = F_{\max}$$

$$\begin{aligned} \therefore \text{Nyquist rate} &= 2 F_{\max} \\ &= 2 \times 400 \\ &= 800 \text{ Hz} \end{aligned}$$

$$\text{Nyquist interval} = \frac{1}{2 F_{\max}} = \frac{1}{800} = 0.00125 \text{ sec.}$$

3. Discrete time signal is obtained by

$$t \rightarrow \frac{n}{F_s} (nT)$$

$$t = \frac{n}{1000}$$

$$x(n) = 3\cos 600\pi \frac{n}{1000} + 2\cos 800\pi \frac{n}{1000}$$
$$= 3\cos 2\pi \frac{300n}{1000} + 2\cos 2\pi \frac{400n}{1000}$$

$\therefore x(n) = 3\cos 2\pi 0.3n + 2\cos 2\pi 0.4n$ which is the required discrete time signal

with $f_1 = 0.3\text{Hz}$ and $f_2 = 0.4\text{Hz}$

u) Resolution = $\frac{x_{\max} - x_{\min}}{L-1}$

$$\text{where } x_{\max} = A_1 + A_2 = 3+2 = 5$$

$$x_{\min} = -x_{\max} = -5$$

$$L = 1024$$

$$\therefore \text{Resolution} = \frac{5+5}{1024-1} = \frac{10}{1023} = 0.009775.$$

Q. Consider the analog signal $x_a(t) = 3\cos 100\pi t$

- 1) Determine the minimum sampling rate required to avoid aliasing effect (Nyquist rate)
- 2) Suppose that a signal is sampled at sampling frequency of 200Hz what is the discrete time signal.

Here, $x_a(t) = 3\cos 100\pi t$

Comparing this signal with $x(t) = A\cos 2\pi f t$

$$\therefore A = 3$$

$$f = 50 = F_{\max}$$

Now sampling rate i.e Nyquist rate

$$= 2 F_{\text{max}}$$

$$= 2 \times 50$$

$$= 100 \text{ Hz}$$

2) $F_s = 200 \text{ Hz}$

Now, discrete time signal is

$$t \rightarrow \frac{n}{200}$$

$$\therefore x(n) = 3 \cos 100\pi \frac{n}{200}$$

$$= 3 \cos 2\pi 0.25n$$

which is required signal with $f = 0.25 \text{ Hz}$

Q. Consider a signal $x_a(t) = 10 \cos 2\pi (1000)t + 5 \cos 2\pi (5000)t$

calculate 1) Nyquist rate

ii) If signal is sampled at 4 kHz will the signal be recovered from its sample?

Here, $x_a(t) = 10 \cos 2\pi (1000)t + 5 \cos 2\pi (5000)t$

Comparing these equation with standard form

$$A_1 = 10 \quad f_1 = 1000$$

$$A_2 = 5 \quad f_2 = 5000 = F_{\text{max}}$$

1) Nyquist rate = $2 \times F_{\text{max}}$

$$= 2 \times 5000$$

$$= 10,000 \text{ Hz}$$

2) Here $F_s = 4 \text{ kHz} = 4000 \text{ Hz}$

and $t = \frac{n}{4000}$

$$x(n) = 10 \cos 2\pi \frac{1000n}{4000} + 5 \cos 2\pi \frac{5000n}{4000}$$

$$= 10 \cos 2\pi \left(\frac{1}{4}\right)n + 5 \cos 2\pi \left(1 + \frac{1}{4}\right)n$$

$$= 10\cos 2\pi \left(\frac{1}{4}\right)n + 5\cos \left(2\pi + \frac{2\pi}{4}\right)n$$

$$= 10\cos 2\pi \left(\frac{1}{4}\right)n + 5\cos 2\pi \left(\frac{1}{4}\right)n$$

$$= 15\cos 2\pi \left(\frac{1}{4}\right)n$$

Reconstruction of signal from discrete time signal as

$$n = tF_s$$
$$t \times 4000$$

$$x_a(t) = 15\cos 2\pi \frac{1}{4} \times t \times 4000$$
$$= 15\cos 2\pi t + 1000t$$

Here we observe that the reconstructed signal contain only one frequency term of 1000 Hz and amplitude is 15

Thus the effect of frequency $F_2 = 5000$ is completely lost and the amplitude of f_1 is increased thus with the sampling of 4000 Hz the signal is not recovered from its simplicity

This is because the sampling term is not satisfied.

The nyquist rate calculate for given signal is 10,000 Hz hence minimum sampling frequency must be 10,000 Hz to avoid aliasing effect.

Q. The discrete time signal $x(n) = 6.5 \cos(0.1\pi n)$ is quantized of $\Delta = 0.01$. How many bits are required in ADC. If the maximum frequency that can be reconstructed from above signal is 500Hz. Determine the recognized continuous time signal.

Here, $x(n) = 6.5 \cos 0.1\pi n$

$$\Delta = 0.01$$

$$\Delta = \frac{x_{\max} - x_{\min}}{L-1}$$

$$x_{\max} = A = 6.5$$

$$x_{\min} = -x_{\max} = -6.5$$

Now,

$$0.01 = \frac{6.5 + 6.5}{L-1}$$

$$L = 1301$$

$$\text{Now, No. of bits } (b) = \log_2(L) = 10.35$$

$$\text{max frequency} = 500 \text{ Hz} = f_{\max}$$

$$F_s = 2f_{\max}$$

$$2 \times 500 = 1000 \text{ Hz}$$

Now,

$$x(n) = 6.5 \cos(0.1\pi n)$$

For continuous time signal, $n = tF_s = t \times 1000$

$$\begin{aligned} x_a(t) &= 6.5 \cos(0.1\pi t \times 1000) \\ &= 6.5 \cos 100t \# \end{aligned}$$

End of chapter
Justus part

(3)

1014

(95) 2

63

Z-transform (6-hr)

Convert the time domain to Frequency domain

Analysis of discrete time signals

Used to determine region of convergence

$$\text{i.e } X(z) = \frac{(z+a)(z+b)}{(z-5)(z+4)}$$

If $z = \text{finite}$, then region of convergence is determined when $|z| \leq 5$

Direct z-transform.

$$\text{i.e } X(z) = \sum_{n=-\infty}^{\infty} x[n] z^{-n}$$

where z is continuous complex variable where as,

two side analysis

$$\text{i.e } Z[x[n]] = \sum_{n=-\infty}^{0} x[n] z^{-n} + \sum_{n=0}^{\infty} x[n] z^{-n}$$

→ The z - transform of discrete time signal $x[n]$ is defined as finite or infinite sum or infinite power series.

$x[n]$ is denoted by, $X(z) = Z[x[n]]$

$x[n]$ and $X(z)$ is denoted indicated by

$$x[n] \xrightarrow{z} X(z) \xrightarrow{z^{-1}} x[n]$$

$$X(z) = \sum_{n=-\infty}^{\infty} x[n] z^{-n}$$

$$X(z) = \{x[n]\}$$

Q. Find z - transform

$$(i) x(n) = \{1, 2, 1, 3, 4\} \quad [\text{Causal signal}]$$

Soln:

$$x(0) = 1$$

$$x(1) = 2$$

$$x(2) = 1$$

$$x(3) = 3$$

$$\begin{aligned}\therefore Z[x(n)] &= X(z) = \sum_{n=-\infty}^{\infty} x(n) \cdot z^{-n} \\ &= x(0) \cdot z^0 + x(1) \cdot z^{-1} + x(2) z^{-2} + x(3) z^{-3} + x(4) z^{-4} \\ &= 1 + 2z^{-1} + z^{-2} + 3z^{-3} + 4z^{-4}\end{aligned}$$

Z-transform of some elementary signals.

1. $x[n] = \delta[n]$

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

$$X(z) = \sum_{n=-\infty}^{\infty} \delta(n) z^{-n} = z^0 = 1$$

$$\text{i.e. } \sum_{n=0}^{\infty} \delta(n) z^{-n} = 1 \cdot z^0 = 1.$$

2. $x[n] = \delta[n-k]$

i.e.

$$X(z) = \sum_{n=-\infty}^{\infty} \delta[n-k] z^{-n} = z^{-k}$$

ROC: All z except at $z=0$

3. $x[n] = u[n]$

$$u(n) = \begin{cases} 1 & \text{for } n \geq 0 \\ 0 & \text{otherwise.} \end{cases}$$

$$X(z) = \sum_{n=-\infty}^{\infty} u(n) z^{-n}$$

$$= \sum_{n=0}^{\infty} z^{-n} \cdot u(n)$$

$$= u(0) z^0 + u(1) z^{-1} + u(2) z^{-2} + u(3) z^{-3} + \dots$$

$$= 1 + z^{-1} + z^{-2} + z^{-3} + \dots$$

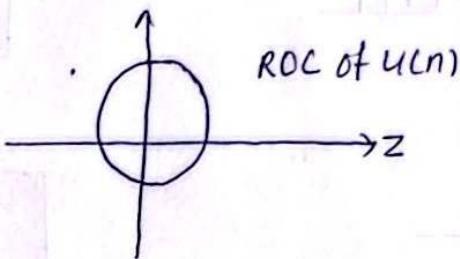
$$= \frac{1}{1-z^{-1}} \quad \text{if } |z| < 1$$

$$= \frac{1}{1 - \frac{1}{z}}$$

$$= \frac{z}{z-1}.$$

let $z-1=0$

$z=1$ so ROC $|z| > 1$



$$4. X[n] = u[-n-1]$$

$$\Rightarrow X(z) = \sum_{n=-\infty}^{\infty} [-n-1], z^{-n}$$

$$\text{i.e. } -n-1=0$$

$$-n=1$$

$$n=-1$$

$$= \sum_{n=-\infty}^{-1} z^{-n}$$

$$= \sum_{n=1}^{\infty} z^n$$

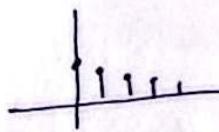
$$\Rightarrow \frac{z}{1-z} \quad \text{if } |z| < 1$$

$$= \frac{1}{1-z}, \text{ ROC } |z| < 1.$$

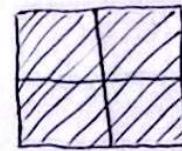
Analysis of ROC

Signal

i) Causal

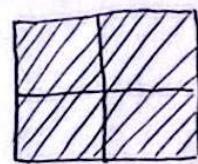
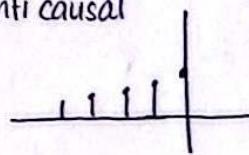


ROC



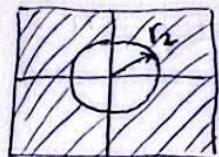
entire
z-plane
except $z=0$

ii) Anti causal



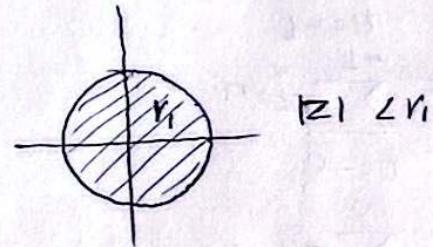
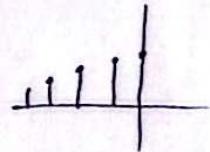
entire z-plane
except $z=\infty$

iii) Two sided



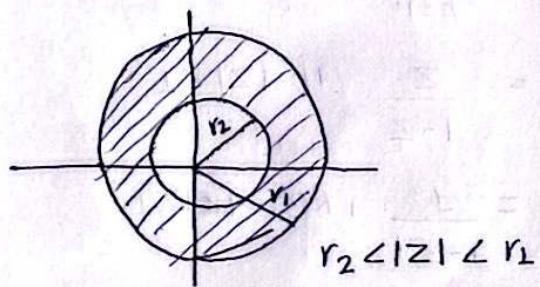
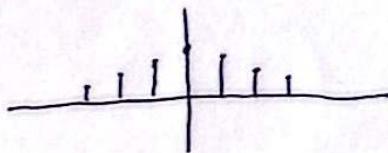
$|z| > r_2$

iv) Anti causal



$|z| < r_1$

v) Two seided



$r_2 < |z| < r_1$

Analysis of ROC:

We can express variable z in polar form

$$z = re^{j\theta}$$

then,

$$x[z] \Big|_{z=re^{j\theta}}$$

$$= \sum_{n=-\infty}^{\infty} x[n] (re^{j\theta})^{-n}$$

$n = -\infty$

$$= \sum_{n=-\infty}^{\infty} \{x[n] r^{-n}\} e^{-jn\theta}$$

The region of convergence (ROC) of $x(z)$ is the set of all values of z for the set of all values of z for which $x(z)$ attains a finite value

In ROC of $x(z)$

$$|x(z)| < \infty \text{ But}$$

$$\begin{aligned} |x(z)| &= \left| \sum_{n=-\infty}^{\infty} \{x[n] r^{-n}\} e^{-jn\theta} \right| \leq \sum_{n=-\infty}^{\infty} |x[n] r^{-n}| e^{-jn\theta} \\ &\leq \sum_{n=-\infty}^{\infty} |x[n] r^{-n}| \end{aligned}$$

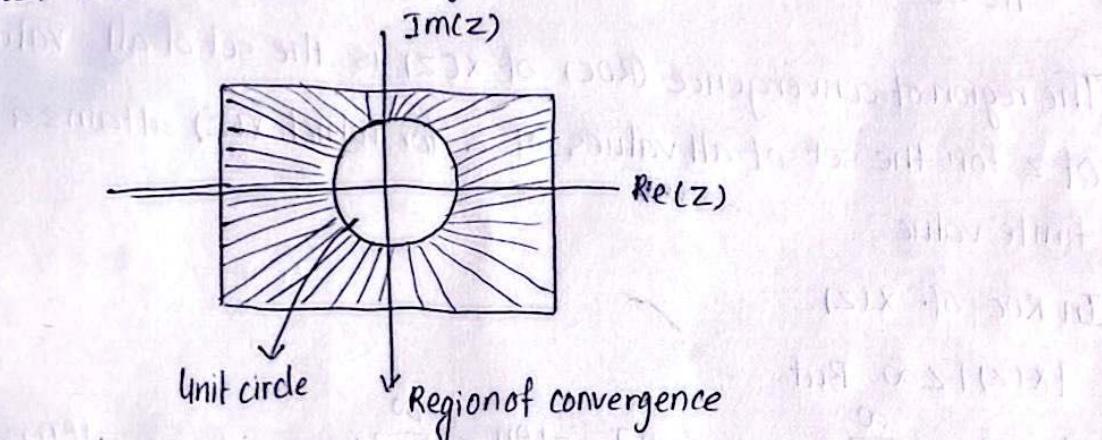
Advantages of z-transform

- Discrete time signal and linear time invariant system can be completely characterized by z-transform.
- The stability of LTI system can be determined using z-transform
- By calculating z-transform of given system discrete fourier transform (DFT) can be determined.

- The soln of differential equations can be simplified using z-transform.
- Mathematical calculations are reduced by using z-transform for eg: Convolution operation is transformed into simple multiple operation.
- Entire family of digital filters can be obtained from one prototype design using z-transform.

Region of convergence (ROC)

The set of values of z in the z -plane for which the magnitude of $x(z)$ is finite is called convergence.



zero at $z=0$

pole at $z=1$.

Properties of ROC:

1. The ROC of $x(z)$ consists of a ring circle in the z -plane centered about the origin.
2. The ROC does not contain any pole.
3. The z -transform $x(z)$ converges uniformly if and only if the ROC of $x(z)$ includes the unit circle i.e ROC of $x(z)$ has value of z for which

$$\sum_{n=-\infty}^{\infty} |x(n)| r^{-n} < \infty$$

- 2.4.
4. If $x(n)$ is of finite duration then the ROC will be the entire z -plane except at $z=0$ and $z=\infty$
 5. If $x(n)$ is right ^{seided} sequence then ROC will not include infinity.
 6. If $x(n)$ is left seided sequence, then ROC will not include $z=0$ but incase of, if $x(n)=0$ for all $n > 0$ then ROC will include $z=0$.
 7. If $x(n)$ is a two sided sequence, then ROC will consist of a ring then ROC will consist of a ring in z -plane, that includes the circle $|z|=r_0$, i.e ROC will include the intersection of region of convergence of components of the given signals.
 8. If $x(z)$ is rational, then the ROC will extend to ∞
 9. If $x(n)$ is causal, then ROC will include $z=\infty$
 10. If $x(n)$ is anti causal, then ROC will include $z=0$.

Properties of z -transform

1. Linearity

$$x_1(n) \xrightarrow{z} X_1(z)$$

$$x_2(n) \xrightarrow{z} X_2(z)$$

then, $x(n) = a_1x_1(n) + a_2x_2(n) \xrightarrow{z} X(z) = a_1X_1(z) + a_2X_2(z)$
where a_1 and a_2 are constant.

2. Time shifting

$$\text{If } x(n) \xrightarrow{z} X(z)$$

$$\text{then, } x(n-k) \xrightarrow{z} z^{-k}X(z)$$

ROC of $z^{-k}X(z)$ is the same as that of $X(z)$ except for $z=0$ if $k \geq 0$ and $z=\infty$ if $k < 0$

3. Scaling in z -domain

$$\text{If } x(n) \xrightarrow{z} X(z)$$

$$\text{ROC: } |z| < r_2$$

Then, $a^n x(n) \longleftrightarrow x(a^{-1}z)$

ROC: $|a| r_1 < |z| < |a|r_2$

4. Time Reversal

If $x(n) \xrightarrow{Z} x(z)$

ROC: $r_L < |z| < r_U$

then, $x(n) \xrightarrow{Z} x(z^{-1})$

ROC: $\frac{1}{r_2} < |z| < \frac{1}{r_1}$

5. Differentiation in z-domain.

If $x(n) \xrightarrow{Z} x(z)$, then

$n x(n) \xrightarrow{Z} -z \frac{d}{dz} x(z)$

or, $n x(n) \xrightarrow{Z} z^{-1} \frac{d}{dz} x(z)$

6. Convolution of two sequences

If $x_1(n) \xrightarrow{Z} X_1(z)$

& $x_2(n) \xrightarrow{Z} X_2(z)$

If $x_1(n)$ and $x_2(n)$ are z-transformable then

$x(n) = x_1(n) * x_2(n) \xrightarrow{Z} X_1(z) * X_2(z)$

7. Correlation property

It states that if $x_1(n) \xrightarrow{Z} X_1(z)$
 $x_2(n) \xrightarrow{Z} X_2(z)$

then correlation of two properties is given by

$$r_{x_1 x_2}(l) = \sum_{n=-\infty}^{\infty} x_1(n) x_2(n-l)$$

$$r_{x_1 x_2}(l) \xrightarrow{Z} R_{X_1 X_2}(z) = X_1(z) X_2(z^{-1})$$

Q. Determine the correlation of given sequence

$$x_1(n) = (1, 2, 3, 4)$$

$$x_2(n) = (4, 3, 2, 1)$$

Soln:

Here

$$x_1(n) = (1, 2, 3, 4)$$

$$X_1(z) = 1 + 2z^{-1} + 3z^{-2} + 4z^{-3} \quad \text{--- (1)}$$

$$X_2(n) = (4, 3, 2, 1)$$

$$X_2(z) = 4 + 3z^{-1} + 2z^{-2} + z^{-3}$$

$$X_2(z^{-1}) = 4 + 3z + 2z^2 + z^3 \quad \text{--- (2)}$$

$$\begin{aligned} R_{x_1 x_2}(z) &= (1 + 2z^{-1} + 3z^{-2} + 4z^{-3})(4 + 3z + 2z^2 + z^3) \\ &= z^3 + 4z^2 + 10z + 20 + 25z^{-1} + 24z^{-2} + 16z^{-3} \end{aligned}$$

∴ Required correlation of $x_1(n)$ and $x_2(n)$ is,

$$\begin{aligned} r_{x_1 x_2}(l) &= z^{-l} [R_{x_1 x_2}(z)] \\ &= \{1, 4, 10, 20, 25, 24, 16\} \end{aligned}$$

//only coefficient of $R_{x_1 x_2}$

8. Conjugate property

If $x(n) \xrightarrow{Z} X(z)$

then, $x^*(n) \xrightarrow{Z} X^*(z^*)$

9. Initial value theorem

It states that if $x(n)$ is a causal discrete time signal with Z -transform $X(z)$, then the initial value may be determined by using following expression:

$$x(0) = \lim_{n \rightarrow 0} x(n) = \lim_{|z| \rightarrow \infty} X(z)$$

10. Final value Theorem

It states that for a discrete time signal $x(n)$ if $X(z)$ and the poles of $X(z)$ are all inside the unit circle then the final value of discrete time signal $x(\infty)$ may be determined. by

$$x(\infty) = \lim_{|z| \rightarrow 1} (1 - z^{-1}) x(z)$$

Q. Determine the initial and final values of the given signal

$$x(z) = 2 + 3z^{-1} + 2z^{-2}$$

SOL:

$$x(0) = \lim_{z \rightarrow \infty} x(z)$$

$$\text{or, } x(0) = \lim_{z \rightarrow \infty} (2 + 3z^{-1} + 4z^{-2})$$

$$\text{or, } x(0) = \lim_{z \rightarrow \infty} \left(2 + \frac{3}{z} + \frac{4}{z^2}\right)$$

$$\text{or, } x(0) = 2 + \frac{3}{\infty} + \frac{4}{\infty}$$

$\therefore x(0) = 2$ is required initial values

For final value we have

$$x(\infty) = \lim_{|z| \rightarrow 1} [(1 - z^{-1}) x(z)]$$

$$= \lim_{|z| \rightarrow 1} (1 - z^{-1})(2 + 3z^{-1} + 4z^{-2})$$

$$= \lim_{z \rightarrow 1} [2 + 3z^{-1} + 4z^{-2} + -2z^{-1} - 3z^{-2} - 4z^{-3}]$$

$$= \lim_{z \rightarrow 1} (2 + z^{-1} + z^{-2} - 4z^{-3})$$

$$= 2 + 1 + 1 - 4$$

$$= 0$$

$\therefore x(\infty) = 0$ is the final value

Some important formula and ROC

SN	$x(n)$	$X(z)$	ROC
1	$\delta(n)$	1	All z-plane
2	$\delta(n-k)$	z^{-k}	$ z > 0, k > 0$ $ z < \infty, k < 0$
3	$u(n)$	$\frac{1}{1-z^{-1}} = \frac{z}{z-1}$	$ z > 1$
4.	$u(-n-1)$	$\frac{1}{1-z^{-1}} = \frac{z}{z-1}$	$ z < 1$
5.	$n u(n)$	$\frac{z^{-1}}{(1-z^{-1})^2} = \frac{z}{(z-1)^2}$	$ z > 1$
6.	$a^n u(n)$	$\frac{z}{z-a}$	$ z < a$
7.	e^{-an}	$\frac{z}{z-e^{-a}}$	$ z > e^{-a} $
8.	$\sin \omega_0 n$	$\frac{z \sin \omega_0}{z^2 - 2z \cos \omega_0 + 1}$	$ z > 1$
9	$\cos \omega_0 n$	$\frac{z(z - \cos \omega_0)}{z^2 - 2z \cos \omega_0 + 1}$	$ z > 1$
10	$e^{-an} \sin \omega_0 n$	$\frac{z e^{-a} \sin \omega_0}{z^2 - 2ze^{-a} \cos \omega_0 + e^{-2a}}$	$ z > e^{-a} $

Inverse z-transform.

Mathematically the inverse z-transform is expressed as

$$x(n) = z^{-1} X(z) \quad \text{--- (1)}$$

To perform inverse z-transform following methods are used

- i) Long division method
- ii) PEE (Partial Function Expansion) Method.
- iii) Residue Method.

i) Long division method.

$$\text{since, } X(z) = \sum_{n=0}^{\infty} x(n) z^{-n}$$

z-transform of discrete time signal is expressed as

$$\begin{aligned} X(z) &= \frac{N(z)}{D(z)} \\ &= \sum_{n=0}^{\infty} a_n z^{-n} \\ &= a_0 z^0 + a_1 z^{-1} + a_2 z^{-2} + \dots \end{aligned}$$

The coefficient 'an' are required inverse z-transform.

Q. Using long division method determine the inverse z-transform.

$$X(z) = \frac{1}{1 - \frac{3}{2}z^{-1} + \frac{1}{2}z^{-2}}$$

when ROC: $|z| > 1$

when ROC: $|z| < \frac{1}{2}$

a) When ROC $|z| > 1$.

It is exterior of circle, therefore $x(n)$ is a causal signal. Therefore by dividing the numerator of $X(z)$

$$\begin{aligned}
 X(z) &= \frac{1}{1 - \frac{3}{2}z^{-1} + \frac{1}{2}z^{-2}} = \frac{N(s)}{D(s)} \\
 &= 1 - \frac{3}{2}z^{-1} + \frac{1}{2}z^{-2} \quad \boxed{1} \quad 1 + \frac{3}{2}z^{-1} + \frac{7}{4}z^{-2} \\
 &\quad \underline{-} \quad \underline{\frac{1-3z^{-1}+1z^{-2}}{+2z^{-1}-\frac{3}{2}z^{-2}}} \\
 &\quad \frac{3}{2}z^{-1} - \frac{1}{2}z^{-2} \\
 &\quad \underline{-} \quad \underline{\frac{\frac{3}{2}z^{-1} - \frac{9}{4}z^{-2} + \frac{3}{4}z^{-3}}{+\frac{7}{4}z^{-2} - \frac{3}{4}z^{-3}}} \\
 &\quad \frac{7}{4}z^{-2} - \frac{3}{4}z^{-3} \\
 &\quad \underline{-} \quad \underline{\frac{\frac{7}{4}z^{-2} - \frac{821}{8}z^{-3} + \frac{7}{8}z^{-4}}{+\frac{15}{8}z^{-3} - \frac{7}{8}z^{-4}}}
 \end{aligned}$$

$$\therefore X(z) = \frac{N(s)}{D(s)} = 1 + \frac{3}{2}z^{-1} + \frac{7}{4}z^{-2} + \frac{15}{8}z^{-3} + \dots$$

∴ Inverse transform of $X(z)$ is given by

$$x(n) = \left\{ 1, \frac{3}{2}, \frac{7}{4}, \frac{15}{8}, \dots \right\}$$

b) When $|z| < \frac{1}{2}$

It is the interior of circle.

Hence $x(n)$ is an anti causal so to obtain power series expansion in positive powers of z we perform the long division as following

$$X(z) = \frac{1}{1 - \frac{3}{2}z^{-1} + \frac{1}{2}z^{-2}} = \frac{1}{\frac{1}{2}z^{-2} - \frac{3}{2}z^{-1} + 1} = \frac{N(s)}{D(s)}$$

$$\left(\frac{1}{2}z^{-2} - \frac{3}{2}z^{-1} + 1 \right) \overbrace{\begin{array}{r} 1 \\ 1-3z+2z^2 \\ -+ - \\ \hline 3z-2z^2 \end{array}} \left(2z^2 + 6z^3 + 14z^4 + 30z^5 \right)$$

$$\begin{array}{r} 3z-9z^2+6z^3 \\ -+ - \\ \hline 7z^2-6z^3 \end{array}$$

$$\begin{array}{r} 7z^2-21z^3+14z^4 \\ - \\ \hline 15z^3-14z^4 \end{array}$$

$$\begin{array}{r} 15z^3-45z^4+30z^5 \\ -+ - \\ \hline 31z^4-30z^5 \end{array}$$

$$x(z) = 2z^2 + 6z^3 + 14z^4 + 30z^5 + \dots$$

$$x(n) = \{0, 0, 2, 6, 14, 30, \dots\}$$

Q. Using LDM determine LTI of $x(z) = \frac{1+z^{-1}}{1-\frac{3}{2}z^{-1}+\frac{1}{2}z^{-3}}$

$$ROC |z| < \frac{1}{2}$$

We know $|z| < \frac{1}{2}$ is the interior of circle so the $x(n)$ is anti causal signal By LDM

$$\left(\frac{1}{2}z^{-2} - \frac{3}{2}z^{-1} + 1 \right) \overbrace{\begin{array}{r} 1+z^{-1} \\ z^{-1}+3+2z \\ -+ - \\ \hline 4-2z \end{array}} \left(2z + 8z^2 + 20z^3 \right)$$

$$\begin{array}{r} 4-12z+8z^2 \\ -+ - \\ \hline 10z-8z^2 \end{array}$$

$$\therefore x(z) = 2z + 8z^2 + 20z^3 + \dots$$

$$x(n) = \{0, 2, 8, 20, \dots\}$$

Partial fraction method.
expansion

With the help of PFE, we can convert a system transfer function into a sum of standard function for which firstly denominator of the transform function are factorized into prime factor and inverse z-transform is obtained to get required soln.

$$1) F(z) = \frac{H(z)}{(az+b)(cz+d)} = \frac{A}{(az+b)} + \frac{B}{(cz+d)}$$

$$2) F(z) = \frac{N(z)}{(az+b)(cz^2+d)} = \frac{A}{(az+b)} + \frac{Bz+c}{cz^2+d}$$

Question Use pfe to find the inverse of z-transform of

$$H(z) = \frac{-4+8z^{-1}}{1+6z^{-1}+8z^{-2}}$$

$$\begin{aligned} \text{Here, } H(z) &= \frac{-4+8z^{-1}}{1+6z^{-1}+8z^{-2}} \\ &= \frac{-4+8z^{-1}}{8z^{-2}+6z^{-1}+1} \\ &= \frac{-4+8z^{-1}}{(4z^{-1}+1)(2z^{-1}+1)} \end{aligned}$$

$$\text{let } H(z) = \frac{-4+8z^{-1}}{(4z^{-1}+1)(2z^{-1}+1)} = \frac{A}{4z^{-1}+1} + \frac{B}{2z^{-1}+1}$$

$$\text{Or, } -4+8z^{-1} = A(2z^{-1}+1) + B(4z^{-1}+1)$$

Comparing the terms

$$-4 = A+B \quad (i)$$

$$8 = 2A+4B \quad (ii)$$

Solving ① and ⑪ , $A = -12$, $B = 8$

$$\begin{aligned}H(z) &= \frac{-12}{4z^{-1}+1} + \frac{8}{2z^{-1}+1} \\&= -12 \times \left(\frac{1}{1+4z^{-1}} \right) + 8 \times \frac{1}{1+2z^{-1}} \\&= -12(-4)^n u(n) + 8(-2)^n u(n)\end{aligned}$$

Q. Determine $x(n)$ using inverse z-transform.

$$X(z) = \frac{z}{3z^2 - 4z + 1}$$

if ROC : ① $|z| > 1$

② $|z| < \frac{1}{3}$

③ $\frac{1}{3} < |z| < 1$

Here, $X(z) = \frac{A}{(z-1)} + \frac{B}{(3z-1)}$

Solving ④ and ⑤

$$A = \frac{1}{2}, B = -\frac{3}{2}$$

$$X(z) = \frac{1}{2} \left(\frac{z}{z-1} \right) - \frac{3}{2} \left(\frac{z}{3z-1} \right)$$

i) $x(n) = \frac{1}{2}(1)^n u(n) - \frac{1}{2}\left(\frac{1}{3}\right)^n u(n)$

for $|z| > 1$.

2) At ROC $|z| < \frac{1}{3}$

$$x(n) = \frac{1}{2}(1)^n u(-n-1) - \frac{1}{2}\left(\frac{1}{3}\right)^n u(-n-1)$$

\hookrightarrow anti causal, non causal.

3) At ROC: $\frac{1}{3} < |z| < 1$

$$x(n) = \underset{\substack{\uparrow \\ \text{non causal}}}{\frac{1}{2}(1)^n u(-n-1)} - \underset{\substack{\downarrow \\ \text{causal}}}{\frac{1}{2}\left(\frac{1}{3}\right)^n u(n)}$$

3) Residue method

In this method we obtain inverse z-transform of $x(z)$ i.e $x(n)$ as,

$$x(n) = \sum_{\substack{\text{all poles} \\ \text{of } x(z)}} \text{residue of } (x(z) z^{n-1})$$

Hence the residue for any pole of order 'm' at $z=\beta$ is given by

$$\text{Residue} = \frac{1}{(m-1)!} \lim_{z \rightarrow \beta} \left\{ \frac{d^{m-1}}{dz^{m-1}} [(z-\beta)^m \times x(z) z^{n-1}] \right\}$$

Q. Use residue method to find the inverse z-transform $x(n)$ for

$$x(z) = \frac{z}{(z-1)(z-2)}$$

$$\text{Here } x(z) = \frac{z}{(z-1)(z-2)}$$

$x(z)$ has two poles of order 1 i.e $m=1$ at $z=1$ and $z=2$

i) For pole at $z=1$ ($\beta=1$)

$$\begin{aligned} \text{Residue} &= \frac{1}{(1-1)!} \lim_{z \rightarrow 1} \left\{ \frac{d^{1-1}}{dz^{1-1}} \left[(z-1)^1 \frac{z}{(z-1)(z-2)} z^{n-1} \right] \right\} \\ &= \lim_{z \rightarrow 1} \left[\frac{z}{z-2} z^{n-1} \right] \\ &= \frac{1}{1-2} = 1^{n-1} \\ &= (-1) 1^{n-1} \end{aligned}$$

$$\text{Residue.} = -1.$$

ii) Similarly at pole $z=2$ ($\beta=2$)

$$\begin{aligned} \text{Residue} &= \frac{1}{(1-1)!} \lim_{z \rightarrow 2} \left\{ \frac{d^0}{dz^0} \left[(z-2)^1 \frac{z}{(z-1)(z-2)} z^{n-1} \right] \right\} \\ &= \lim_{z \rightarrow 2} \frac{z}{z-1} z^{n-1} \\ &= 2 \cdot 2^{n-1} = 2^n \\ \text{Residue} &= 2^n \end{aligned}$$

Here, $x(n) = \sum_{\text{all pole}} \text{residue of } (x(z)z^{n-1})$

$$= \{-1 + 2^n\} u(n)$$

Transfer function and impulse response

The transfer function is defined as the ratio of z - transform of output to the z -transform of input.

$$\text{i.e } H(z) = \frac{Y(z)}{X(z)} \quad \text{--- (1)}$$

$H(z) \rightarrow$ Transfer function

$Y(z) \rightarrow$ z -transform of output $y(n)$

$X(z) \rightarrow$ z -transform of input $x(n)$

Thus the impulse response $h(n)$ is obtained by taking izT of eqn ①

$$\text{i.e } h(n) = z^{-1} \left[\frac{Y(z)}{X(z)} \right]$$

Q. Find the transfer function and impulse response of given LCCD equation

$$y(n) = \frac{1}{2} y(n-1) + x(n) + \frac{1}{3} x(n-1)$$

Taking z -transform on both side

$$Y(z) = \frac{1}{2} Y(z) z^{-1} + X(z) + \frac{1}{3} X(z) z^{-1}$$

$$Y(z) - \frac{1}{2} Y(z) z^{-1} = X(z) + \frac{1}{3} X(z) z^{-1}$$

$$Y(z) \left[1 - \frac{1}{2} z^{-1} \right] = X(z) \left[1 + \frac{1}{3} z^{-1} \right]$$

$$\cancel{X(z)} \frac{Y(z)}{X(z)} = \frac{1 + \frac{1}{3} z^{-1}}{1 - \frac{1}{2} z^{-1}} = H(z)$$

which is required transfer function

Now taking IZT of transfer function i.e $H(z)$

$$\begin{aligned} z^{-1}(H(z)) &= z^{-1} \left[\frac{1 + \frac{1}{3}z^{-1}}{1 - \frac{1}{2}z^{-1}} \right] \\ &= z^{-1} \left[\frac{\frac{1}{2}z^{-1} + \frac{1}{3}z^{-1}}{\frac{1}{2}z^{-1} - 1} \right] \\ &= \left(\frac{1}{2} \right)^n u(n) + \frac{1}{3} \left(\frac{1}{2} \right)^n u(n-1) \\ \therefore \text{ROC } |z| > 1. \end{aligned}$$

Q. Find the z - transform of

$$\textcircled{1} \quad x(n) = \left(\frac{1}{2} \right)^n u(n)$$

$$\textcircled{2} \quad x(n) = \alpha^n u(n)$$

$$\text{Here, } x(n) = \left(\frac{1}{2} \right)^n u(n)$$

$$u(n) = \begin{cases} 1 & n \geq 0 \\ 0 & \text{otherwise} \end{cases}$$

$$x(n) = \begin{cases} \left(\frac{1}{2} \right)^n & n \geq 0 \\ 0 & \text{otherwise} \end{cases}$$

$$X(z) = \sum_{n=-\infty}^{\infty} x(n) z^{-n}$$

$$= \sum_{-\infty}^0 x(n) z^{-n} + \sum_0^{\infty} x(n) z^{-n}$$

$$= 0 + \sum_0^{\infty} \left(\frac{1}{2} \right)^n z^{-n}$$

$$= \sum_0^{\infty} \left(\frac{1}{2} z^{-1} \right)^n$$

$$\therefore X(z) = 1 + \frac{1}{2} z^{-1} + \left(\frac{1}{2} z^{-1} \right)^2 + \left(\frac{1}{2} z^{-1} \right)^3 - \dots$$

2) Here,

$$x(n) = \alpha u(n) = \begin{cases} 2^n & n \geq 0 \\ 0 & n < 0 \end{cases}$$

$$\begin{aligned} X(z) &= \sum_{n=-\infty}^{\infty} x(n) z^{-n} \\ &= \sum_{-\infty}^0 x(n) z^{-n} + \sum_0^{\infty} x(n) z^{-n} \\ &= \sum_0^{\infty} \alpha^n z^{-n} \\ &= \sum_0^{\infty} (\alpha z^{-1})^n \\ &= 1 + (\alpha z^{-1})^1 + (\alpha z^{-1})^2 + (\alpha z^{-1})^3 + \dots \\ &= \frac{1}{1 - \alpha z^{-1}} \\ &= \frac{z}{z - \alpha} \end{aligned}$$

Remember

$$(1) \sum_{n=0}^{\infty} a^n = \frac{1}{1-a} \quad (2) \sum_{n=1}^{\infty} a^n = \frac{a}{1-a} \quad (3) \sum_{n=2}^{\infty} a^n = \frac{a^2}{1-a} \quad (4) \sum_{n=b}^{\infty} a^n = \frac{a^b}{1-a}$$

Q. Find the z -transform of given signal.

$$1) x(n) = 2^n u(n) + 3^n u(-n-1)$$

$$2) x(n) = \beta^n u(-n-1)$$

$$1. x(n) = 2^n u(n) + 3^n u(-n-1)$$

$$\begin{aligned} X(z) &= \sum_{n=-\infty}^{\infty} x(n) z^{-n} + \sum_{n=-\infty}^{\infty} x(n) z^{-n} \\ &= \sum_{n=0}^{\infty} 2^n z^{-n} + \sum_{n=-1}^{\infty} 3^n z^{-n} \\ &= \sum_{n=0}^{\infty} (2z^{-1})^n + \sum_{n=-1}^{\infty} (3z^{-1})^n \end{aligned}$$

$$= \frac{1}{1-2z^{-1}} + z^{-1} [x_2(n)]$$

$$z^{-1} [x_2(n)] = \sum_{n=-1}^{\infty} (3z^{-1})^n$$

$$z^{-1} [x_2(n)] = \sum_{n=-\infty}^{-1} (3z^{-1})^n$$

let $\ell = -n$ then

when $n = -\infty, \ell = \infty$

$n = -1, \ell = 1$

$$z^{-1} [x_2(n)] = \sum_{\ell=1}^{\infty} (3z^{-1})^{-\ell}$$

$$= \sum_{\ell=1}^{\infty} \left(\frac{2}{3}\right)^\ell$$

$$= \frac{\frac{2}{3}}{1-\frac{2}{3}}$$

$$\therefore x(n) = \frac{1}{1-2z} + \frac{z/3}{1-z/3}$$

$$2) x(z) = \sum_{n=-\infty}^{\infty} x(n) z^{-n}$$

$$= \sum_{n=-\infty}^{\infty} \beta^n z^{-n}$$

$$= \sum_{n=-1}^{\infty} (\beta z^{-1})^n$$

$$n = -1$$

$$= z^{-1} [x_2(n)]$$

$$\text{Now, } Z^{-1}[x_2(n)] = \sum_{n=-1}^{\infty} (\beta z^{-1})^n$$

$$Z^{-1}[x_2(n)] = \sum_{n=-\infty}^{-1} (\beta z^{-1})^n$$

let $l = -n$ then

when, $n = -\infty, l = \infty$

$$n = -1 \quad l = 1$$

$$Z^{-1}[x_2(n)] = \sum_{l=1}^{\infty} (\beta z^{-1})^{-l}$$

$$= \sum_{l=1}^{\infty} \left(\frac{z}{\beta}\right)^l$$

$$= \frac{\frac{z}{\beta}}{1 - \frac{z}{\beta}}$$

$$x_2(n) = \frac{z/\beta}{1 - z/\beta} \#$$

Unit 4: Discrete filter structure

Linear time invariant system (LTI) can be classified according to length of impulse response. Thus discrete time LTI system can be finite impulse response and infinite impulse response. If the impulse response is of finite duration then the system is known as finite duration impulse response (FIR) system.

If the impulse response is of infinite duration then the system is known as infinite duration impulse response (IIR) system.

FIR system

Finite duration impulse response

For causal FIR system, $h(n)=0$

for $n < 0$ and $n \geq m-1$ then convolution o/p become

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

If it has finite memory length.

It can be realized with the finite no of additional, multiplication and memory location

IIR system

Infinite duration impulse response.

For IIR system $h(n) \neq 0$, for $n < 0$, then convolution o/p become

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

If it has infinite memory length.

IIR can't be realized with convolution sum because it required infinite response so it is described by difference equation (LCCD)

Moving average system

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

Cumulative average system

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

Structure of FIR system.

FIR system is described by difference equation

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

and the system function is

$$H(z) = \sum_{k=0}^{m-1} b_k z^{-k}$$

where $m \rightarrow$ length of FIR system.

FIR system can be realized in following forms:

- I) Direct Form Structure (Canonical form)

For a causal FIR system, $y(n) = \sum_{k=0}^m h(k) x(n-k)$

$$\therefore y(n) = h(0)x(n) + h(1)x(n-1) + h(2)x(n-2) + h(3)x(n-3) + \dots$$

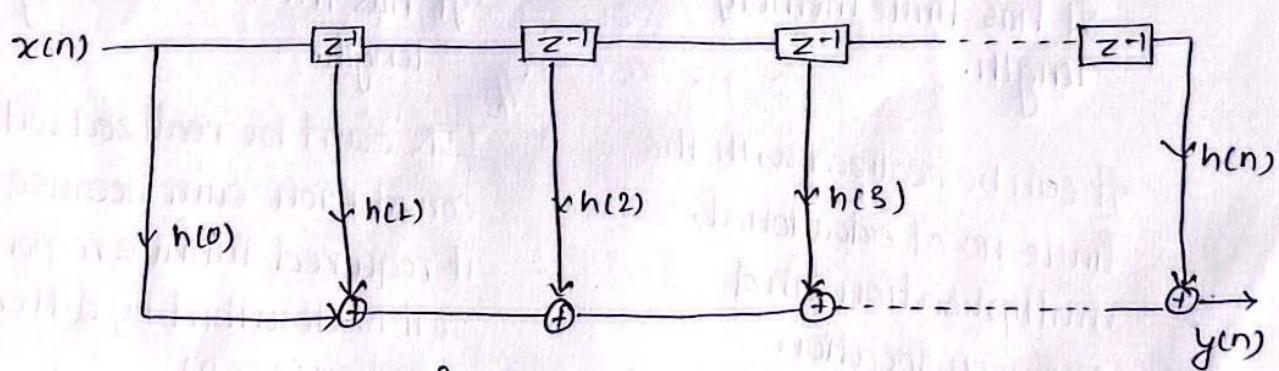


Fig: Direct form Realization of FIR.

2) Cascade structure.

Here, $H(z) = \prod_{k=0}^K H_k(z) = H_0(z) \cdot H_1(z) \cdot H_2(z) \dots$

Where

$$H_k(z) = b_{k0} + b_{k1} z^{-1} + b_{k2} z^{-2} + \dots$$

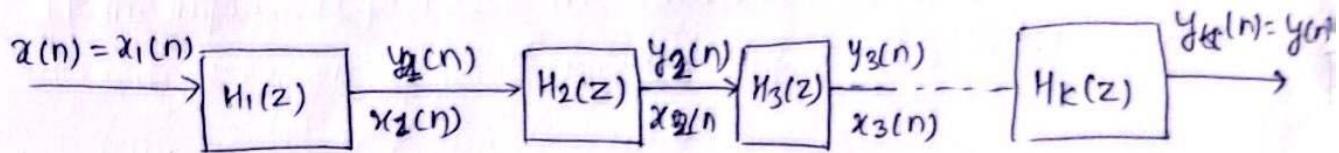


fig: Cascade realization of FIR system.

Structure of IIR system.

The causal IIR system are characterized by constant coefficient difference equation.

$$y(n) = - \sum_{k=1}^N a_k y(n-k) + \sum_{k=0}^m b_k x(n-k)$$

Or,

$$H(z) = \frac{Y(z)}{X(z)} = \frac{\sum_{k=0}^m b_k z^{-k}}{1 + \sum_{k=1}^N a_k z^{-k}}$$

From this equation we observe that realisation of IIR system involves

- a recursive computational algorithm system. The IIR system realized as
 - 1) Direct form I and II system
 - 2) Cascade realization structure
 - 3) Parallel realization structure.

1) Direct form

Since we have

$$H(z) = \frac{Y(z)}{X(z)} = \frac{\sum_{k=0}^m b_k z^{-k}}{1 + \sum_{k=1}^N a_k z^{-k}} = H_1(z) \cdot H_2(z)$$

where $H_1(z) = \sum_{k=0}^m b_k z^{-k} = b_0 + b_1 z^{-1} + b_2 z^{-2} + \dots + b_m z^{-m}$

and $H_2(z) = \frac{1}{1 + \sum_{k=1}^N a_k z^{-k}}$

$$= \frac{1}{1 + a_1 z^{-1} + a_2 z^{-2} + a_3 z^{-3} + \dots + a_N z^{-N}}$$



Structure:-

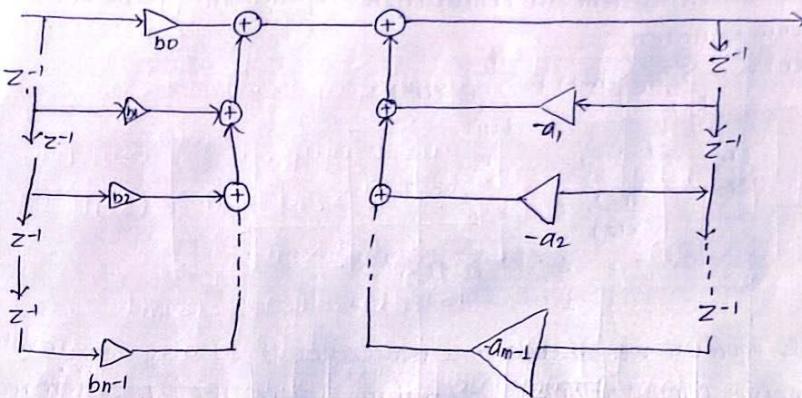
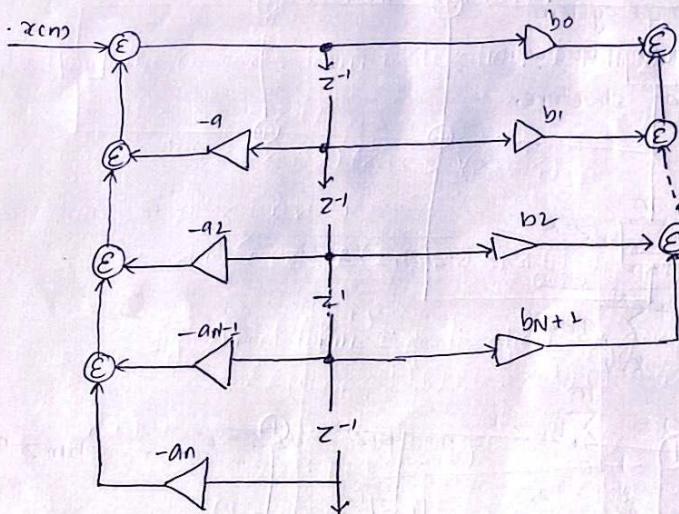


Fig: Structure I direct form.



Obtain the direct form realization of the system $y(n) = 0.5y(n-1) - 0.25y(n-2) + x(n) + 0.4x(n-1)$
 $- y(n) - 0.5y(n-1) + 0.25y(n-2) = x(n) + 0.4x(n-1)$

taking Z transform on both sides.

$$Y(z) = 0.5Y(z)z^{-1} + 0.25Y(z)z^{-2} = X(z) + 0.4X(z)z^{-1}$$

$$Y(z) = X(z) \frac{(1+0.4z^{-1})}{(1-0.5z^{-1}+0.25z^{-2})}$$

$$H(z) = \frac{Y(z)}{X(z)} = \frac{1+0.4z^{-1}}{1-0.5z^{-1}+0.25z^{-2}} = \frac{b_0 + b_1 z^{-1} + b_2 z^{-2} + \dots}{1 + a_1 z^{-1} + a_2 z^{-2} + a_3 z^{-3} + \dots}$$

Comparing we get

$$b_0 = 1$$

$$b_1 = 0.4$$

$$a_1 = -0.5 \Rightarrow -a_1 = 0.5$$

$$a_2 = 0.25 \Rightarrow -a_2 = -0.25$$

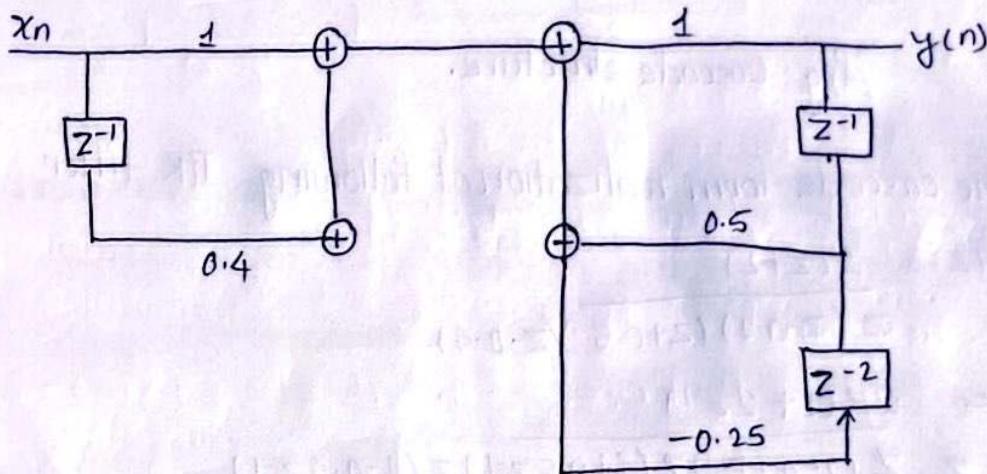


fig: direct form I realization at given system

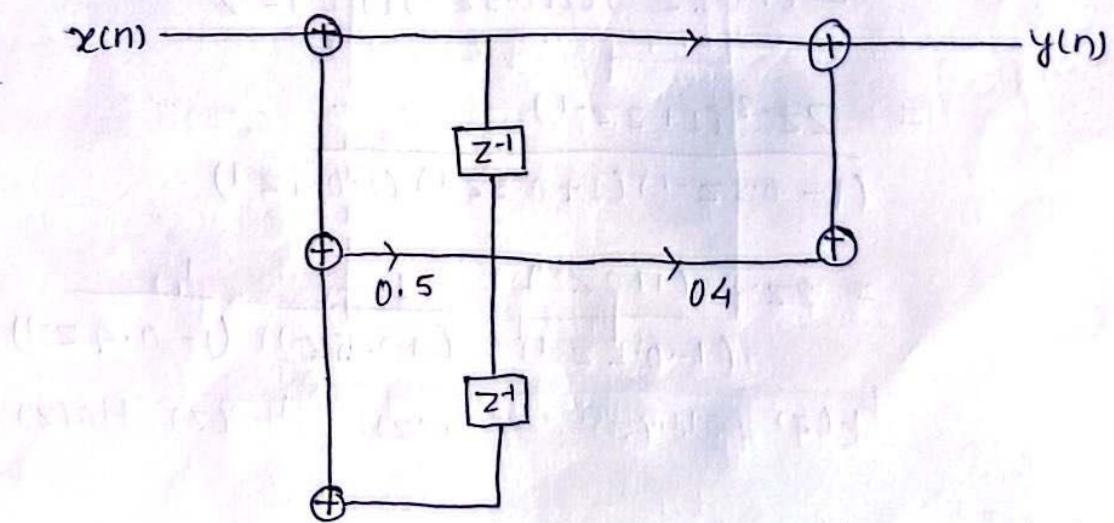


fig: direct form II realization at given system.

2) Cascade structure.

$$\text{let } H(z) = \prod_{k=1}^K H_k(z) = H_1(z) \cdot H_2(z) \cdot H_3(z) \cdots$$

Where K is the integer part $\frac{N+1}{2}$

and $H(z)$ has the general form

$$H_k(z) = \frac{b_{k0} + b_{k1}z^{-1} + b_{k2}z^{-2}}{1 + a_{k1}z^{-1} + a_{k2}z^{-2}}$$

$$H_k(z) = H_1(z) H_2(z) H_3(z) \cdots$$

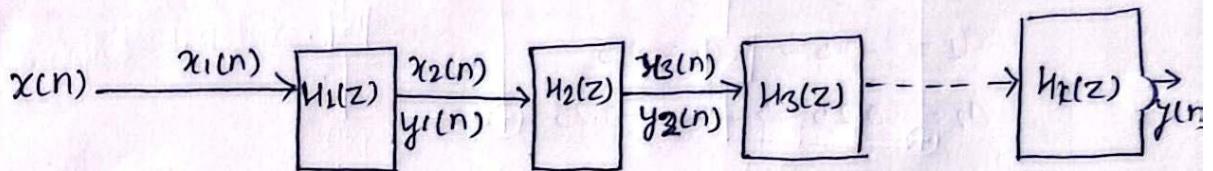


fig: Cascade structure.

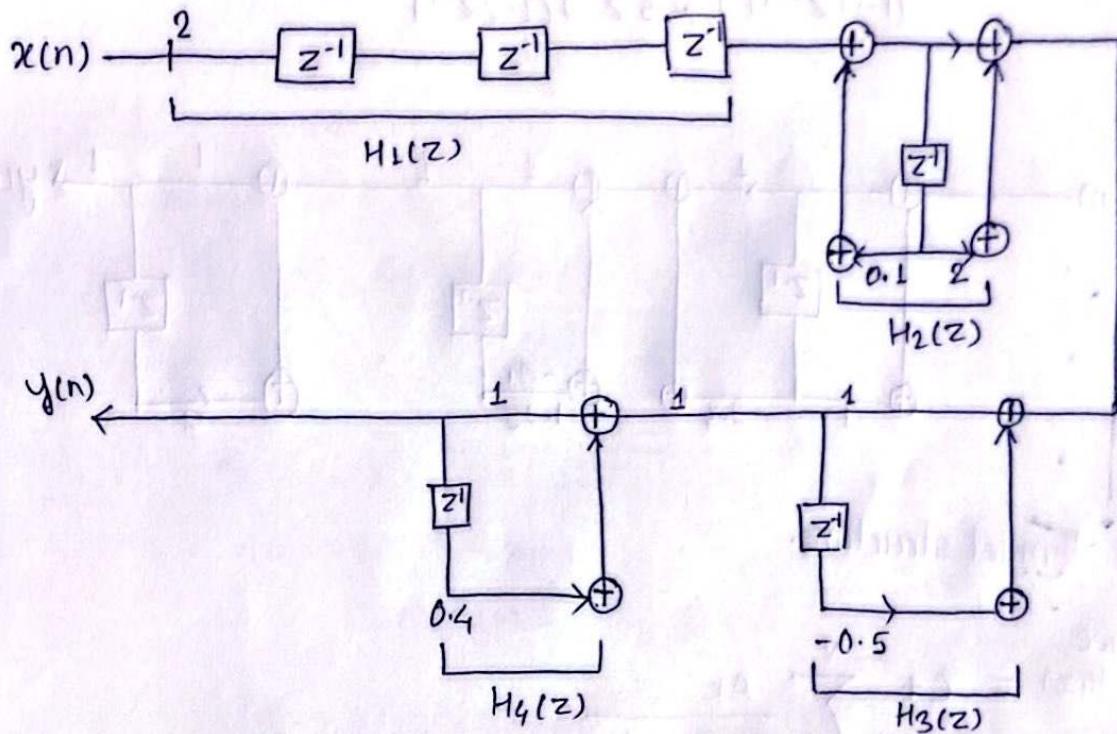
Q. Obtain the cascade form realization of following IIR filter

$$\begin{aligned}
 H(z) &= \frac{2(z+2)}{z(z-0.1)(z+0.5)(z-0.4)} \\
 &= \frac{2z(1+2z^{-1})}{z^2(1-0.1z^{-1})(1+0.5z^{-1})(1-0.4z^{-1})} \\
 &= \frac{2(1+2z^{-1})}{z^3(1-0.1z^{-1})(1+0.5z^{-1})(1-0.4z^{-1})} \\
 &= \frac{2z^{-3}(1+2z^{-1})}{(1-0.1z^{-1})(1+0.5z^{-1})(1-0.4z^{-1})} \\
 &= 2z^{-3} \cdot \frac{(1+2z^{-1})}{(1-0.1z^{-1})} \cdot \frac{1}{(1+0.5z^{-1})} \cdot \frac{1}{(1-0.4z^{-1})}
 \end{aligned}$$

$$H_k(z) = H_1(z) \cdot H_2(z) \cdot H_3(z) \cdot H_4(z)$$

$$x(n) \rightarrow H_1(z) \rightarrow H_2(z) \rightarrow H_3(z) \rightarrow H_4(z) \rightarrow y(n)$$

The cascade structure of above function is given by



Q. Draw the cascade structure for the following

$$y(n) = 2.3y(n-1) - 1.7y(n-2) + 0.4y(n-3) + x(n) - 2.3x(n-1)$$

Taking Z-transform

$$Y(z) = 2.3Y(z)z^{-1} - 1.7Y(z)z^{-2} + 0.4Y(z)z^{-3} + X(z) - 2.3X(z)z^{-1}$$

$$Y(z) = -2.3Y(z)z^{-1} + 1.7Y(z)z^{-2} - 0.4Y(z)z^{-3} = X(z) - 2.3X(z)z^{-1}$$

$$\frac{Y(z)}{X(z)} = \frac{1 - 2.3z^{-1}}{1 - 2.3z^{-1} + 1.7z^{-2} - 0.4z^{-3}}$$

$$\therefore H(z) = \frac{1 - 2.3z^{-1}}{1 - 2.3z^{-1} + 1.7z^{-2} - 0.4z^{-3}}$$

Comparing with

$$\frac{b_0 + b_1z^{-1} + b_2z^{-2} + \dots}{1 + a_1z^{-1} + a_2z^{-2} + a_3z^{-3}}$$

We get

$$b_0 = 1$$

$$b_1 = -2.3$$

$$a_1 = -2.3$$

$$-a_1 = 2.3$$

$$a_2 = 1.7$$

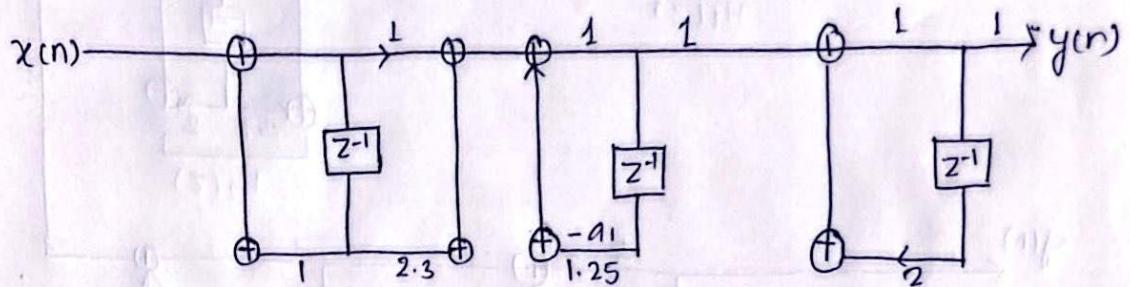
$$-a_2 = -1.7$$

$$a_3 = -0.4$$

$$-a_3 = 0.4$$

Now,

$$H(z) = \frac{(1 - 2.3z^{-1})}{(1 - 1z^{-1})(1 - 1.25z^{-1})(1 - 2z^{-1})}$$



3. Parallel structure.

Since

$$H(z) = C + \sum_{k=1}^N \frac{A_k}{1 - P_k z^{-1}}$$

or,

$$H(z) = C + H_1(z) + H_2(z) + H_3(z) + \dots$$

$$H_k(z) = \frac{b_{k0} + b_{k1}z^{-1} + b_{k2}z^{-2}}{1 + a_{k1}z^{-1} + a_{k2}z^{-2} + \dots}$$

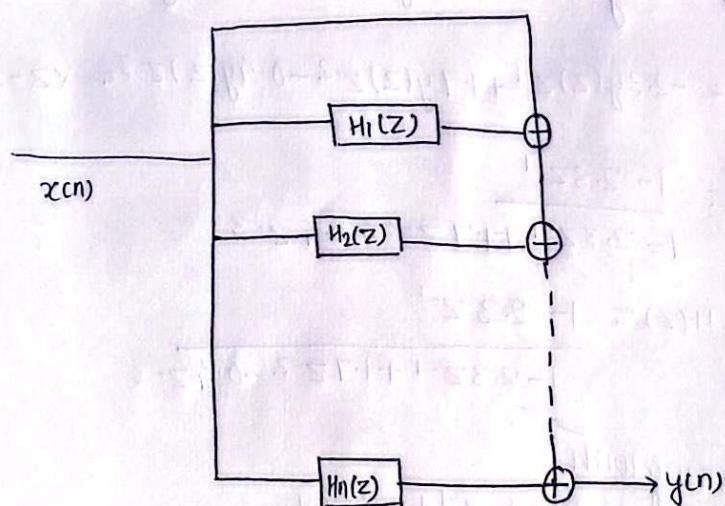


fig: Parallel structure of IIR.

Q. Obtain the parallel structure of given IIR filter

$$H(z) = \frac{3(2z^2 + 5z + 4)}{(z+2)(2z+1)}$$

Dividing both sides by 'z'

$$\frac{H(z)}{z} = \frac{1.5(2z^2 + 5z + 4)}{z(z+2)(z+\frac{1}{2})}$$

$$\frac{H(z)}{z} = \frac{A}{z} + \frac{\beta}{z+2} + \frac{C}{z+\frac{1}{2}}$$

$$A = \left. \frac{1.5(2z^2 + 5z + 4)}{(z+2)(z+0.5)} \right|_{z=0} = \frac{1.5 \times 4}{2 \times 0.5} = 6$$

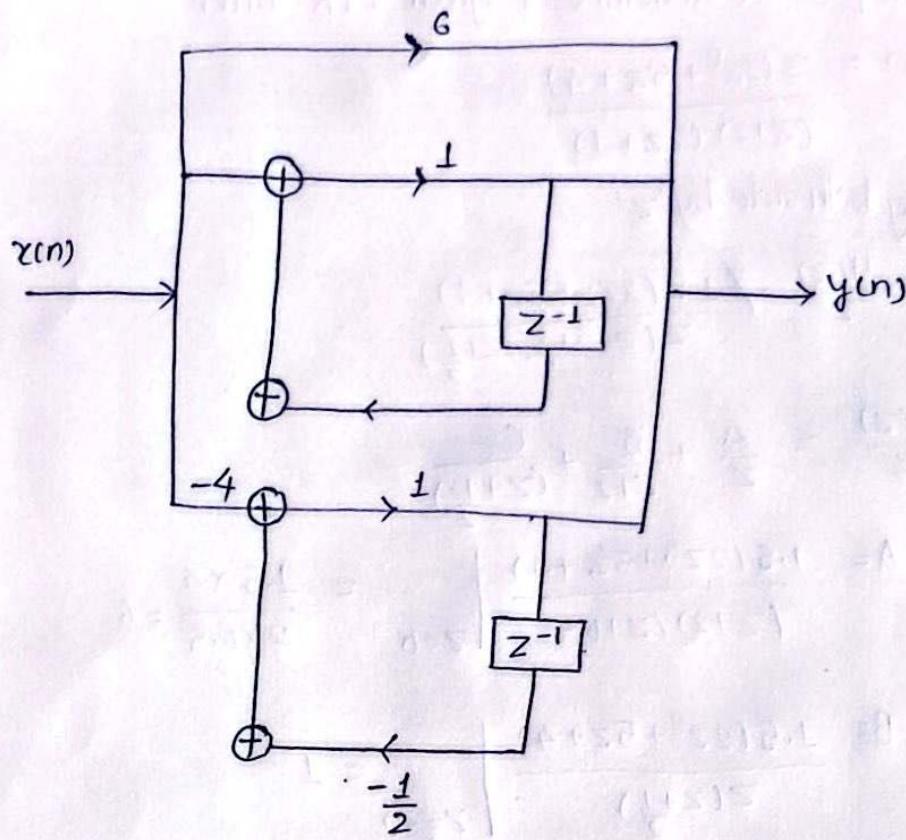
$$\beta = \left. \frac{1.5(2z^2 + 5z + 4)}{z(z+\frac{1}{2})} \right|_{z=-2} = 1$$

$$C = \left. \frac{1.5(2z^2 + 5z + 4)}{z(z+2)} \right|_{z=-\frac{1}{2}} = -4$$

$$\frac{H(z)}{z} = \frac{6}{z} + \frac{1}{(z+2)} - \frac{4}{(z+\frac{1}{2})}$$

$$\begin{aligned} H(z) &= 6 + \frac{z}{(z+2)} - \frac{4}{(z+\frac{1}{2})} \\ &= 6 + \frac{1}{(1+2z^{-1})} - \frac{4}{(1+\frac{1}{2}z^{-1})} \end{aligned}$$

$$H(z) = H_1(z) + H_2(z) + H_3(z)$$



Q. Obtain IIR filter using direct-II form.

$$H(z) = \frac{1}{1 + \frac{13}{24}z^{-1} + \frac{5}{8}z^{-2} + \frac{1}{3}z^{-3}}$$

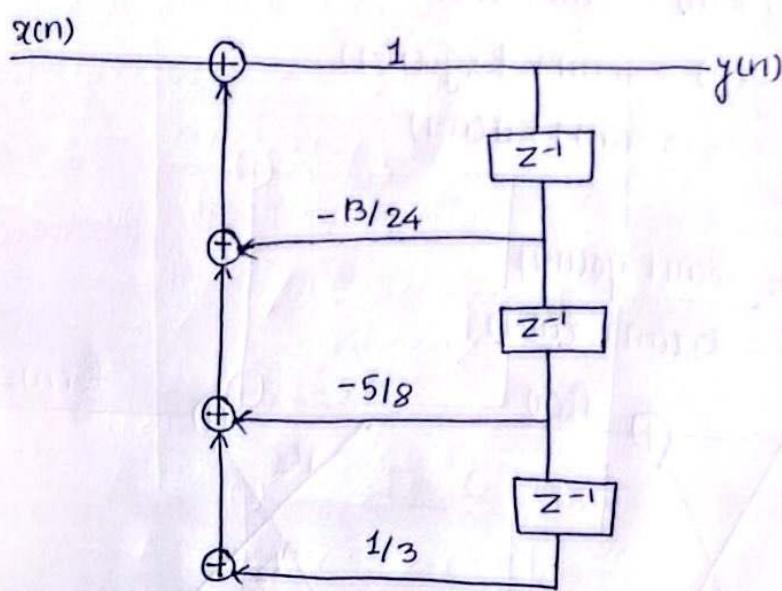
Comparing with $\frac{b_0 + b_1z^{-1} + \dots}{1 + a_1z^{-1} + a_2z^{-2} + a_3z^{-3} + \dots}$

$$b_0 = 1$$

$$a_1 = \frac{13}{24} \Rightarrow -a_1 = -\frac{13}{24}$$

$$a_2 = \frac{5}{8} \Rightarrow -a_2 = -\frac{5}{8}$$

$$a_3 = \frac{1}{3} \Rightarrow -a_3 = \frac{1}{3}$$



Lattice structure for IIR filter

The lattice filter are used in digital speech processing and in the implementation of adaptive filtering

let us begin the development by considering the sequence of FIR filter with the system function.

$$H_m(z) = A_m(z) \text{ where } m=0, 1, 2, \dots, m-1$$

and

$$A_m(z) = 1 + \sum_{k=1}^m a_m(k) z^{-k} \text{ is polynomial}$$

for which $A_0(z) = 1 \neq a_m(k) \rightarrow$ coefficient of filter

if $x(n)$ is the input sequence to the filter $A_m(z)$ and $y(n)$ is output sequence we have

$$y(n) = x(n) + \sum_{k=1}^m a_m(k) x(n-k)$$

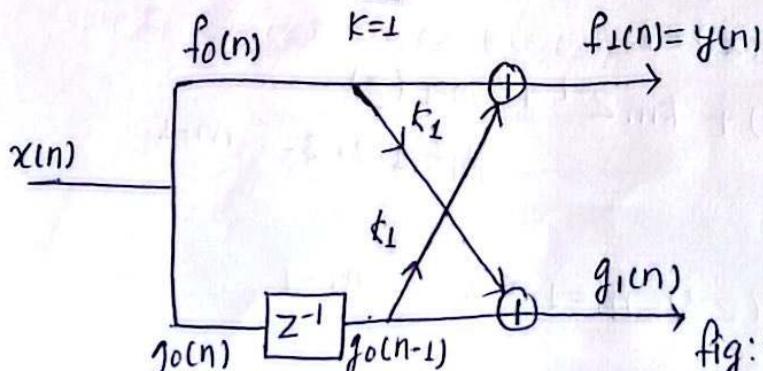


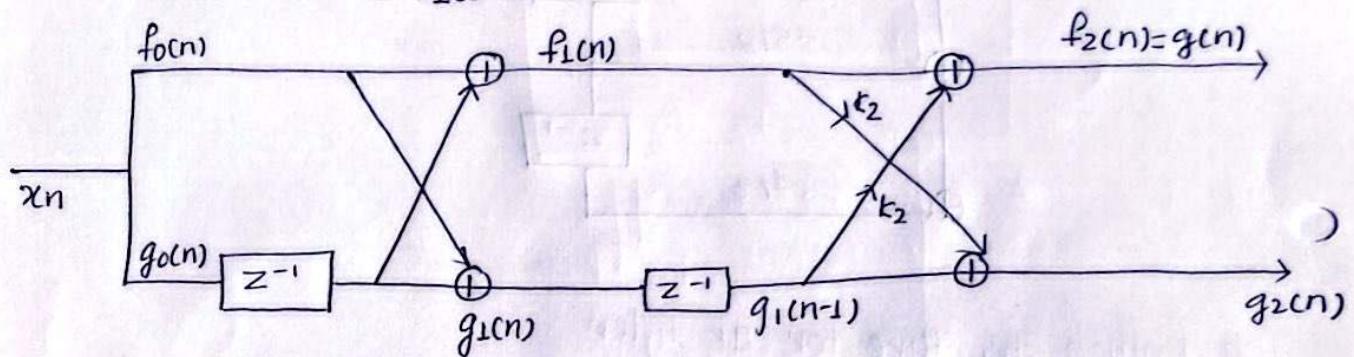
fig: Single stage lattice filter

From figure, $f_0(n) = g_0(n) = x(n)$

$$\begin{aligned}f_1(n) &= y(n) = f_0(n) + k_1 g_0(n-1) \\&= x(n) + k_1 x(n-1)\end{aligned}$$

and

$$\begin{aligned}g_1(n) &= f_0(n) + g_0(n-1) \\&= k_1 x(n) + x(n-1)\end{aligned}$$



$$y(n) = f_1(n) + k_2 g_1(n-1)$$

$$g_2(n)$$

Conversion of Lattice coefficient to direct form filter coefficient

The direct form FIR filters coefficient $\alpha_m(k)$ can be obtained from Lattice coefficient 'k_L' by using following relation.

$$\Rightarrow A_0(z) = B_0(z) = 1$$

$$A_m(z) = A_{m-1}(z) + k_m z^{-1} + B_{m-1}(z)$$

inverse of $A_m(z)$

$$m = 1, 2, 3, \dots, m-1$$

and

$$B_m(z) = z^{-m} A_m(z^{-1}), \quad m = 1, 2, 3, \dots, m-1$$

The solution is obtained recursively with m

Q. Given a three stage lattice filter with coefficient $k_1 = \frac{1}{4}$, $k_2 = \frac{1}{4}$, $k_3 = \frac{1}{3}$

Determine FIR filter coefficient for direct form structure

Soln

$$k_1 = \frac{1}{4}, k_2 = \frac{1}{4}, k_3 = \frac{1}{3}$$

Since we have, $A_m(z) = A_{m-1} + k_m z^{-1} \times B_{m-1}(z)$

) Now, at $m=1$, $A_1(z) = A_0(z) + k_1 z^{-1} \times B_0(z)$

$$A_0(z) = B_0(z) = 1 \text{ and } k_1 = \frac{1}{4}$$

$$\therefore A_1(z) = 1 + \frac{1}{4} z^{-1} \times 1$$

$$A_1(z) = 1 + 0.25 z^{-1}$$

$$B_1(z) = 0.25 + z^{-1}$$

at $m=2$, $A_2(z) = A_1(z) + k_2 z^{-1} B_1(z)$

$$= 1 + 0.25 z^{-1} + \frac{1}{4} z^{-1} (0.25 + z^{-1})$$

$$A_2(z) = 1 + 0.3125 z^{-1} + 0.25 z^{-2}$$

$$B_2(z) = 0.25 + 0.3125 z^{-1} + z^{-2}$$

at $m=3$, $A_3(z) = A_2(z) + k_3 z^{-1} B_2(z)$

$$= 1 + 0.3125 z^{-1} + 0.25 z^{-2} + \frac{1}{3} z^{-1} (0.25 + 0.3125 z^{-1} + z^{-2})$$

$$= 1 + 0.3125 z^{-1} + 0.25 z^{-2} + 0.083 z^{-3} + 0.104 z^{-4} + 0.33 z^{-5}$$

$$A_3 = 1 + 0.3955 z^{-1} + 0.354 z^{-2} + 0.33 z^{-3}$$

$$\alpha_3(0) = 1$$

$$\alpha_3(1) = 0.395$$

$$\alpha_3(2) = 0.354$$

$$\alpha_3(3) = 0.33 = k_3$$

Conversion of direct form FIR filter coefficient to lattice coefficient

Since we have,

$$\begin{aligned} A_m(z) &= A_{m-1}(z) + k_m z^{-1} B_{m-1}(z) \\ &= A_{m-1}(z) + k_m [B_m(z) - k_m - A_{m-1}(z)] \end{aligned}$$

Solving we get,

$$A_{m-1}(z) = \frac{A_m(z) - k_m B_m(z)}{1 - k_m^2} \quad \text{--- (1)}$$

where $m = m-1, m-2, \dots, 1$

starting with $m = m-1$ in eqn (1)

$$k_m = \alpha_m(m), \quad \alpha_{m-1}(0) = 1.$$

Thus we compute all-lower degree polynomial $A_m(z)$ beginning with $A_{m-1}(z)$ and obtain the desired lattice coefficient from the relation $k_m = \alpha_m(m)$ if $|k_m| \neq 1$

$$\therefore \alpha_{m-1}(k) = \frac{\alpha_m(k) - k_m B_m(k)}{1 - k_m^2}$$

$$\alpha_{m-1}(k) = \frac{\alpha_m(k) - \alpha_m(m) \alpha_m(m-k)}{1 - \alpha_m^2(m)}$$

$$1 \leq k \leq m-1$$

Q. Determine the lattice coefficient corresponding to the FIR filter with the system function

$$H(z) = A_m(z) = 1 + \frac{13}{24}z^{-1} + \frac{5}{8}z^{-2} + \frac{1}{3}z^{-3}, m=3$$

\Rightarrow Hence

$$A_m(z) = 1 + \frac{13}{24}z^{-1} + \frac{5}{8}z^{-2} + \frac{1}{3}z^{-3}$$

$$\alpha_3(0) = 1$$

$$\alpha_3(1) = \frac{13}{24}$$

$$\alpha_3(2) = \frac{5}{8}$$

$$\alpha_3(3) = \frac{1}{3} = k_3$$

$$B_m(z) = \frac{1}{3} + \frac{5}{8}z^{-1} + \frac{13}{24}z^{-2} + z^{-3}$$

Since,

$$A_{m-1}(z) = \frac{A_m(z) - B_m(z) \cdot k_m}{1 - k_m^2}$$

Now, $m=3$,

$$\begin{aligned} A_2(z) &= \frac{A_3(z) - B_3(z)k_3}{1 - k_3^2} \\ &= 1 + \frac{13}{24}z^{-1} + \frac{5}{8}z^{-2} + \frac{1}{3}z^{-3} - \frac{1}{3} \left\{ \frac{1}{3} - \frac{5}{8}z^{-1} + \frac{13}{24}z^{-2} + z^{-3} \right\} \\ &\quad \hline \\ &\quad 1 - \left(\frac{1}{3}\right)^2 \end{aligned}$$

$$\begin{aligned} A_2(z) &= 1 + \frac{13}{24}z^{-1} + \frac{5}{8}z^{-2} + \frac{1}{3}z^{-3} - \frac{1}{9} - \frac{5}{24}z^{-1} - \frac{13}{72}z^{-2} - \frac{1}{3}z^{-3} \\ &\quad \hline \\ &= \frac{8}{9} + \frac{1}{3}z^{-1} + \frac{60 - 13}{72}z^{-2} \end{aligned}$$

$$A_2(z) = 1 + \frac{3}{8}z^{-1} + \frac{1}{2}z^{-2}$$

$$B_2(z) = \frac{1}{2} + \frac{3}{8}z^{-1} + z^{-2}$$

$$\alpha_2 = k_2 = \frac{1}{2}$$

at m=2,

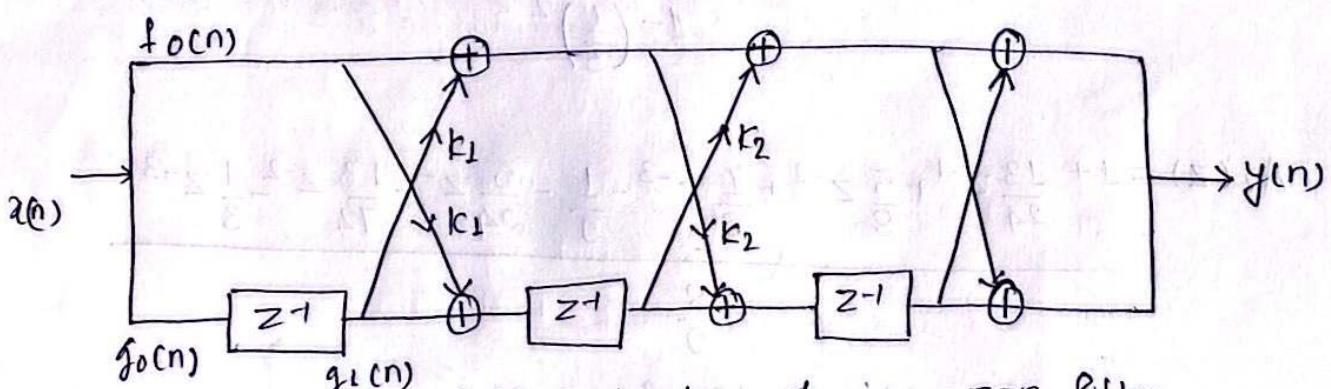
$$\begin{aligned} A_L(z) &= \frac{A_2(z) - B_2(z)k_2}{1 - k_2^2} \\ &= \frac{1 + \frac{3}{8}z^{-1} + \frac{1}{2}z^{-2} - \frac{1}{2}\left(\frac{1}{2} + \frac{3}{8}z^{-1} + z^{-2}\right)}{1 - \left(\frac{1}{2}\right)^2} \\ &= \frac{\frac{3}{4} + \frac{3}{10}z^{-1}}{3/4} \end{aligned}$$

$$A_L(z) = 1 + \frac{1}{4}z^{-1}$$

$$\alpha_1(0) = 1, \alpha_1(1) = \frac{1}{4} = k_1$$

$$B_L(z) = \frac{1}{4} + z^{-1}$$

$$k_1 = \frac{1}{4}, k_2 = \frac{1}{2}, k_3 = \frac{1}{3}$$



Lattice structure of given FIR filter

$$A_m(z)$$

Q. Draw lattice structure of IIR system.

$$H(z) = \frac{1}{2 + 1.4z^{-1} + 1.8z^{-2}}$$

$$H(z) = \frac{1}{A_m(z)}$$

$$A_m(z) = 2 + 1.4z^{-1} + 1.8z^{-2}$$

$$= 2 \left\{ 1 + \frac{1.4}{2} z^{-1} + \frac{1.8}{2} z^{-2} \right\}$$

$$= 2 \left\{ 1 + 0.7z^{-1} + 0.9z^{-2} \right\}$$

$$\alpha_2(0) = 1$$

$$\alpha_2(1) = 0.7$$

$$\alpha_2(2) = 0.9 = k_2$$

$$B_2(z) = 0.9 + 0.7z^{-1} + z^{-2}$$

Again

$$A_m(z) = \frac{A_m(z) - k_m B_m(z)}{1 - k_m^2}$$

At $m=2$

$$A_L = \frac{A_2(z) - k_2 B_2(z)}{1 - (0.9)^2}$$

$$= \frac{(1 + 0.7z^{-1} + 0.9z^{-2}) - 0.9(0.9 + 0.7z^{-1} + z^{-2})}{1 - 0.81}$$

$$= \frac{0.19 + 0.07z^{-1}}{0.19}$$

$$A_L(z) = 1 + 0.368z^{-1}$$

$$\alpha_1(0) = 1$$

$$\alpha_1(1) = 0.368 = k_1$$

$$B_L(z) = 0.368 + z^{-1}$$

At $m=1$

$$\begin{aligned} A_0 &= \frac{A_L(z) - k_L B_L(z)}{1 - (k_L)^2} \\ &= \frac{1 + 0.368z^{-1} - 0.368(0.368 + z^{-1})}{1 - (0.368)^2} \\ &= \frac{1 - 0.135}{1 - 0.135} \\ &= \frac{0.86}{0.86} \\ &= 1. \\ \alpha_0(0) &= 1 = k_0. \end{aligned}$$

$$k_0 = 1$$

$$h_L = 0.368$$

$$h_2 = 0.9$$

~~Take lat~~ The lattice structure of given function is

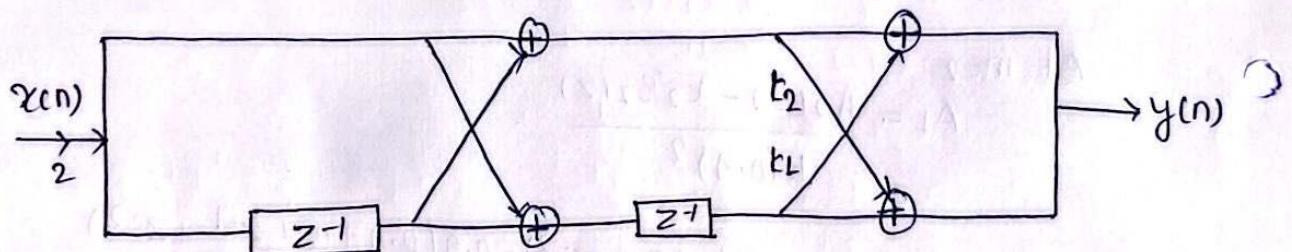


fig: Lattice structure of $H(z)$

Q. Draw lattice structure for given difference

$$y(n) = 2x(n) + \frac{4}{5}x(n-1) + \frac{3}{2}x(n-2) + \frac{2}{3}x(n-3)$$

Taking z transform

$$Y(z) = 2X(z) + \frac{4}{5}X(z)z^{-1} + \frac{3}{2}X(z)z^{-2} + \frac{2}{3}X(z)z^{-3}$$

$$\frac{Y(z)}{X(z)} = \left(2 + \frac{4}{5}z^{-1} + \frac{3}{2}z^{-2} + \frac{2}{3}z^{-3} \right) = H(z)$$

$$Am(z) = 2 \left\{ 1 + \frac{2}{5}z^{-1} + \frac{3}{4}z^{-2} + \frac{1}{3}z^{-3} \right\}$$

$$A_3(z) = k_0 \left\{ 1 + \frac{2}{5}z^{-1} + \frac{3}{4}z^{-2} + \frac{1}{3}z^{-3} \right\}$$

$$k_3 = \frac{1}{3}$$

$$\beta_3(z) = \frac{1}{3} + \frac{3}{4}z^{-1} + \frac{2}{5}z^{-2} + z^{-3}$$

$$\text{Since } Am_{-1}(z) = \frac{Am(z) - k_m \beta_m(z)}{1 - k_m^2}$$

$$\text{At } m=3, A_2(z) = \frac{A_3(z) - k_3 \beta_3(z)}{1 - k_3^2}$$

$$= 1 + \frac{2}{5}z^{-1} + \frac{3}{4}z^{-2} + \frac{1}{3}z^{-3} - \frac{1}{3} \left\{ \frac{1}{3} + \frac{3}{4}z^{-1} + \frac{2}{5}z^{-2} + z^{-3} \right\}$$

$$1 - \left(\frac{1}{3}\right)^2$$

$$= \frac{\frac{8}{9} + \frac{3}{20}z^{-1} + \frac{37}{60}z^{-2}}{1 - \frac{1}{9}}$$

$$= \frac{\frac{8}{9} + \frac{9}{20}z^{-1} + \frac{37}{60}z^{-2}}{\frac{8}{9}}$$

$$A_2(z) = 1 + \frac{81}{100} z^{-1} + \frac{111}{160} z^{-2}$$

$$k_2 = \frac{111}{160}$$

$$B_2(z) = \frac{111}{160} + \frac{81}{160} z^{-1} + z^{-2}$$

at $m=2$

$$A_1(z) = \frac{A_2(z) - k_2 B_2(z)}{1 - (k_2)^2}$$

$$= \frac{1 + \frac{81}{160} z^{-1} + \frac{111}{160} z^{-2} - \frac{111}{160} \left(\frac{111}{160} + \frac{81}{160} z^{-1} + z^{-2} \right)}{1 - \left(\frac{111}{160} \right)^2}$$

$$= \frac{\frac{13279}{25600} + \frac{3969}{25600} z^{-1}}{\frac{13279}{25600}}$$

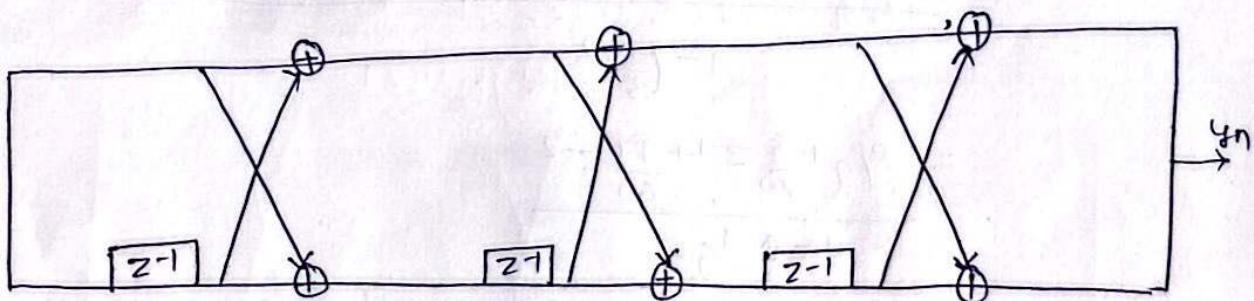
$$A_1(z) = 1 + \frac{81}{271} z^{-1}$$

$$k_L = \frac{81}{271} \therefore B_L(z) = \frac{81}{271} + z^{-1}$$

at $m=L$

$$A_0(z) = \frac{A_1(z) - k_L B_L(z)}{1 - (k_L)^2}$$

$$A_0(z) = 1$$



Chapter 7 Discrete Fourier transform

The discrete Fourier transform of discrete-time signal $x(n)$ is denoted by $X(k)$ and given by
$$X(k) = \sum_{n=0}^{N-1} x(n) e^{-j\frac{2\pi}{N} kn}$$
 where, $k = 0, 1, 2, \dots, N-1$.

Since summation is taken for N -points so it is known as N -point DFT

Inverse DFT or process of conversion of $X(k)$ to $x(n)$ is known as inverse discrete Fourier transform (IDFT) and given by,

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{(j\frac{2\pi}{N} kn)/4N}$$

where $n = 0, 1, 2, 3, \dots, N-1$.

Discrete Fourier transform is very powerful tool for frequency analysis of discrete time signals. DFT is itself a sequence rather than a function of a continuous variable and it corresponds to samples which are equally spaced in frequency. So DFT is specific kind of discrete transform used in Fourier analysis. It is used for transforming $x(n)$ of finite length into $X(k)$ of finite length and vice versa.

$$\text{i.e } x(n) \longleftrightarrow X(k)$$

Using twiddle function

$$W_N = e^{-j\frac{2\pi}{N}}$$

$e^{-j\frac{2\pi}{N}}$ = twiddle factor.

$$\text{DFT} \Rightarrow X(k) = \sum_{n=0}^{N-1} x(n) \cdot W_N^{kn}$$

$$\text{IDFT} \Rightarrow x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) W_N^{-kn}$$

DFT As a linear transform.

$$\text{DFT} \Rightarrow x_n = W_N \cdot x(n)$$

$$\text{IDFT} \Rightarrow x_n = W_N^{-1} x_N$$

$$W_N^{-1} = \frac{1}{N} W_N^*$$

where $x(n) = \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(N-1) \end{bmatrix}$ and $x(N) = \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ \vdots \\ x(N-1) \end{bmatrix}$

and

$$W_N = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 \\ 1 & W_N & W_N^2 & W_N^3 & W_N^{(N-1)} \\ 1 & W_N^2 & W_N^4 & W_N^6 & W_N^{2(N-2)} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 1 & W_N^{(N-1)} & W_N^{2(N-1)} & W_N^{3(N-1)} & W_N^{(N-1)(N-1)} \end{bmatrix}$$

Compute the DFT of 4 points sequence using both methods $x(n) = \{0, 1, 2, 3\}$

Soln:- Here $x(n) = \{0, 1, 2, 3\}$

The DFT of sequence $x(n)$ is given by

$$x(k) = \sum_{n=0}^{N-1} x(n) e^{-j 2\pi k n / N}$$

Since the sequence is 4 point i.e $N=4$

$$\begin{aligned} \therefore x(k) &= \sum_{n=0}^{N-1} x(n) e^{(-j 2\pi k n) / 4} \\ &= \sum_{n=0}^3 x(n) e^{(-j 2\pi k n) / 4} \end{aligned}$$

$$\therefore x(k) = x(0) e^{-j \frac{2\pi k \cdot 0}{4}} + x(1) e^{-j \frac{2\pi k}{4}} + x(2) e^{-j \frac{2\pi k \cdot 2}{4}} + x(3) e^{-j \frac{2\pi k \cdot 3}{4}}$$

— (1)

Again $k=0, 1, 2, \dots, N-1$.

$\therefore k=0, 1, 2, 3$.

at $k=0$. from eqn (1)

$$\begin{aligned} x(0) &= x(0) e^0 + x(1) \cdot e^0 + x(2) e^0 + x(3) + e^0 \\ &= 0 + 1 + 2 + 3 \\ &= 6. \end{aligned}$$

$$x(k) = \sum_{n=0}^{3} x(n) e^{(-j \frac{2\pi k n}{4}) / 4}$$

$$\begin{aligned} x(0) &= \sum_{n=0}^{3} x(n) e^0 \\ &= 6. \end{aligned}$$

at $k=1$.

$$\begin{aligned} x(1) &= \sum_{n=0}^{3} x(n) e^{-j \frac{2\pi \cdot n}{4}} \\ &= x(0) e^{-j \frac{2\pi \cdot 0}{4}} + x(1) e^{-j \frac{2\pi \cdot 1}{4}} + x(2) e^{-j \frac{2\pi \cdot 2}{4}} \\ &\quad + x(3) e^{-j \frac{2\pi \cdot 3}{4}} \\ &= x(0) e^0 + x(1) e^{-j \frac{\pi}{2}} + x(2) e^{-j\pi} + x(3) e^{-j \frac{3\pi}{2}} \\ &= 0 + e^{-j \frac{\pi}{2}} + 2e^{-j\pi} + 3e^{-j \frac{3\pi}{2}} \\ &= (\cos \frac{\pi}{2} - j \sin \frac{\pi}{2}) + 2(\cos \pi - j \sin \pi) + 3(\cos 3\pi/2 - j \sin 3\pi/2) \\ &= -j + 2(-1) + 3(0+j) \\ &= -j - 2 + j^3 \\ &= -2 + j^2 \end{aligned}$$

at $k=2$

$$\begin{aligned}x(2) &= \sum_{n=0}^3 x(n) e^{-j 2\pi 2n/4} \\&= \sum_{n=0}^3 x(n) e^{-j \pi n} \\&= x(0) e^{-j \pi \times 0} + x(1) e^{-j \pi} + x(2) e^{-j 2\pi} + x(3) e^{-j 3\pi} \\&= 0 + 1 e^{-j \pi} + 2 e^{-j 2\pi} + 3 e^{-j 3\pi} \\&= 0 (\cos \pi - j \sin \pi) + 2 (\cos 2\pi - j \sin 2\pi) + 3 (\cos 3\pi - j \sin 3\pi) \\&= (-1 - 0) + 2(1 - 0) + 3(-1 - 0) \\&= -1 + 2 - 3 \\&= -4 + 2 = -2\end{aligned}$$

at $k=3$

$$\begin{aligned}x(3) &= \sum_{n=0}^3 x(n) e^{-j 2\pi 3n/4} \\&= \sum_{n=0}^3 x(n) e^{-j \frac{3n\pi}{2}} \\&= x(0) e^{-j \frac{3 \times 0 \times \pi}{2}} + x(1) e^{-j \frac{3 \times 1 \times \pi}{2}} + x(2) e^{-j \frac{3 \times 2 \times \pi}{2}} \\&\quad + x(3) e^{-j \frac{3 \times 3 \times \pi}{2}} \\&= 0 + 1 \times e^{-j \frac{3\pi}{2}} + 2 e^{-j \frac{3\pi}{2}} + 3 e^{-j \frac{9\pi}{2}} \\&= \left(\cos \frac{3\pi}{2} - j \sin \frac{3\pi}{2}\right) + 2 \left(\cos \frac{3\pi}{2} - j \sin \frac{3\pi}{2}\right) + 3 \left(\cos \frac{9\pi}{2} - j \sin \frac{9\pi}{2}\right) \\&= (0 + j) + 2(-1 - 0) + 3(0 - j) \\&= 1j + -2 - 3j \\&= -2 - 2j\end{aligned}$$

$$x(k) = \{6, -2+j2, -2, -2-j2\}$$

Using twiddle factor

$$x(k) = W_N \cdot x_n$$

$$\begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & w_N & w_N^2 & w_N^3 \\ 1 & w_N^2 & w_N^4 & w_N^6 \\ 1 & w_N^3 & w_N^6 & w_N^9 \end{bmatrix} \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix}$$

Since,
 $w_N = e^{-j2\pi/N}$

$$w_4 = e^{-j2\pi/4} = -j$$

$$w_4^2 = -j \cdot -j = 1$$

$$w_4^3 = j \cdot w_4 \cdot w_4^2 = -j \cdot 1 = j$$

$$w_4^4 = (-1)(-1) = 1$$

$$w_4^6 = -1 \cdot$$

$$w_4^7 = -j$$

Substituting we get

$$\begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 0 \\ 1 \\ 2 \\ 3 \end{bmatrix}$$

$$= \{6, -2+j2, -2, -2-j2\}$$

Q. Find the DFT of the given sequence using linear transformation and twiddle factor method.

$$x(n) = u(n) - u(n-4)$$

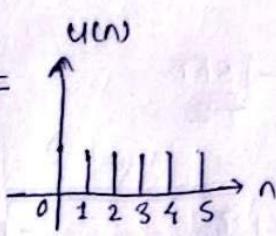
Soln:- Since DFT of a sequence is given by

$$X(k) = \sum_{n=0}^{N-1} x(n) e^{-j\frac{2\pi kn}{N}}$$

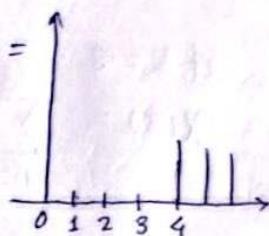
Given function

$$x(n) = u(n) - u(n-4)$$

$$u(n) =$$



$$u(n-4) =$$



$$x(n) =$$

$$\therefore x(n) = \{1, 1, 1, 1\}$$

Since the sequence is 4 points i.e $N=4$.

$$\therefore X(k) = \sum_{n=0}^{3} x(n) e^{-j\frac{2\pi kn}{4}}$$

at $k=0$

$$X(0) = \sum_{n=0}^{3} x(n) e^0$$

$$= x(0) + x(1) + x(2) + x(3)$$

$$= 1 + 1 + 1 + 1 = 4.$$

at $k=1$

$$X(1) = \sum_{n=0}^{3} x(n) e^{-j\frac{\pi n}{2}}$$

$$= x(0)e^0 + x(1)e^{-j\frac{\pi}{2}} + x(2)e^{-j\pi} + x(3)e^{-j\frac{3\pi}{2}}$$

$$= 1 + \{0 - j1\} + (-1 - 0j) + (0 - j(-1))$$

$$= 0$$

at $K=2$

$$\begin{aligned} X(2) &= \sum_{n=0}^8 x(n) e^{-j \frac{2\pi n}{4}} \\ &= x(0)e^0 + x(1)e^{-j\pi} + e^{j\pi - 2j\pi} + e^{-3j\pi} \\ &= 1 + (-1 - 0) + (1 - 0) + (-1 - 0) \\ &= 0 \end{aligned}$$

at $K=3$

$$\begin{aligned} X(3) &= \sum_{n=0}^3 x(n) e^{-j \frac{3\pi n}{4}} \\ &= 1 + x(1)e^{-j \frac{3\pi}{4}} + x(2)e^{-j 3\pi} + x(3)e^{-j \frac{9\pi}{4}} \\ &= 1 + (0 - j) + (0 - 1) + (0 - 1) \\ &= 0 \end{aligned}$$

$$\therefore X(K) = \{4, 0, 0, 0\}$$

Using twiddle e

$$\begin{aligned} \begin{bmatrix} X(0) \\ X(1) \\ X(2) \\ X(3) \end{bmatrix} &= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & w_N & w_N^2 & w_N^3 \\ 1 & w_N^2 & w_N^4 & w_N^6 \\ 1 & w_N^3 & w_N^6 & w_N^9 \end{bmatrix} \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix} \\ &= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} \\ &= \begin{bmatrix} 1+1+1+1 \\ 1-j - 1+j \\ 1-1+1-1 \\ 1+j - 1-j \end{bmatrix} \\ &= \begin{bmatrix} 4 \\ 0 \\ 0 \\ 0 \end{bmatrix} \quad \therefore X(K) = \{1, 0, 0, 0\} \end{aligned}$$

Determine the DFT of $x(n) = \{1, 1, 0, 0\}$ and check the validity of DFT Using IDFT

Here,

DFT of $x(n)$ is given by

$$X(k) = \sum_{n=0}^{N-1} x(n) e^{-j \frac{2\pi k n}{N}}$$

Given $x(n) = \{1, 1, 0, 0\}$

$$\text{So } X(k) = \sum_{n=0}^3 x(n) e^{-j \frac{2\pi k n}{N}}$$

for $k=0$

$$\begin{aligned} X(0) &= \sum_{n=0}^3 x(n) e^0 \\ &= x(0) + x(1) + x(2) + x(3) \\ &= 1 + 1 + 0 + 0 \\ &= 2 \end{aligned}$$

for $k=1$.

$$\begin{aligned} X(1) &= \sum_{n=0}^3 x(n) e^{-j \frac{\pi n}{2}} \\ &= x(0) e^0 + x(1) e^{-j \frac{\pi}{2}} + x(2) e^{-j \pi} + x(3) e^{-j \frac{3\pi}{2}} \\ &= 1 - j \end{aligned}$$

for $k=2$

$$\begin{aligned} X(2) &= \sum_{n=0}^3 x(n) e^{-j \frac{\pi n}{4}} \\ &= \sum_{n=0}^3 x(n) e^{-j \frac{\pi n}{4}} \\ &= x(0) e^0 + x(1) e^{-j \pi} + x(2) e^{-j 2\pi} + x(3) e^{-j 3\pi} \\ &= 0 \end{aligned}$$

for $k=3$

$$X(3) = \sum_{n=0}^3 x(n) e^{-j \frac{3\pi}{2}}$$

$$= x(0)e^0 + x(1)e^{-j\frac{3\pi}{2}} + x(2)e^{-j3\pi} + x(3)e^{-j\frac{9\pi}{2}}$$

$$= 1 + j \quad x(k) = \{2, 1-j, 0, 1+j\}$$

Inverse DFT of a function is given by

$$x(n) = \frac{1}{N} W_N^k x(k)$$

$$\begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix} = \frac{1}{4} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & W_N^{1*} & W_N^{2*} & W_N^{3*} \\ 1 & W_N^{2*} & W_N^{4*} & W_N^{6*} \\ 1 & W_N^{3*} & W_N^{6*} & W_N^{9*} \end{bmatrix} \begin{bmatrix} x(1) \\ x(2) \\ x(3) \\ x(4) \end{bmatrix}$$

$$= \frac{1}{4} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & j & -1 & -j \\ 1 & -1 & 1 & -1 \\ 1 & -j & -1 & j \end{bmatrix} \begin{bmatrix} 2 \\ 1-j \\ 0 \\ 1+j \end{bmatrix}$$

$$= \frac{1}{4} \begin{bmatrix} 2+1-j+0+j \\ 2+j+1+0-j+1 \\ 2-1+j+0-1-j \\ 2-j-1+0+j-1 \end{bmatrix}$$

$$= \frac{1}{4} \begin{bmatrix} 4 \\ 4 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

$$\therefore x(n) = \{1, 1, 0, 0\}$$

$$x(n) \xrightarrow{\text{DFT}} X(k) \xrightarrow{\text{IDFT}} x(n)$$

Circular convolution

SN	Input sequence	Expression	Explanation
1.	Input sequence	$x(n)$	Plot $x(n)$ in anticlockwise direction i.e +ve direction
2.	Circular folding	$x(-n)$	Plot $x(n)$ in clockwise direction i.e negative direction.
3.	Circular delay	$x(n-k)$	shift $x(n)$ in anticlockwise direction by 'k' samples.
4.	Circular advance	$x(n+k)$	shift $x(n)$ in clockwise direction by k samples.

The circular convolution using linear convolution is given by

$$y(n) = \sum_{n=0}^{N-1} x_1(n) x_2((m-n))_N$$

where, $m = 0, 1, 2, 3, \dots, N-1$

or,

$$y(m) = \sum_{n=0}^{N-1} x_2(n) x_1((m-n))_N$$

Given the two sequences of length 4 as under $x(n) = \{0, 1, 2, 3\}$ $h(n) = \{2, 1, 1, 2\}$
Compute the convolution.

Sol According the definition of circular convolution

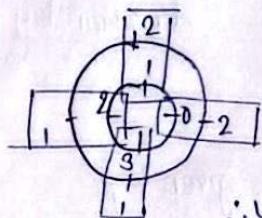
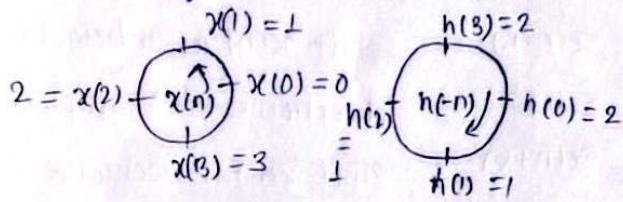
$$y(m) = \sum_{n=0}^{N-1} x_1(m) x_2((m-n))_N$$

$$\therefore y(m) = \sum_{n=0}^3 x(n) h((m-n))_4$$

Now at $m=0$

$$y(0) = \sum_{n=0}^3 x(n) h(-n)_4$$

Plotting $x(n)$ and $h(-n)$ we get

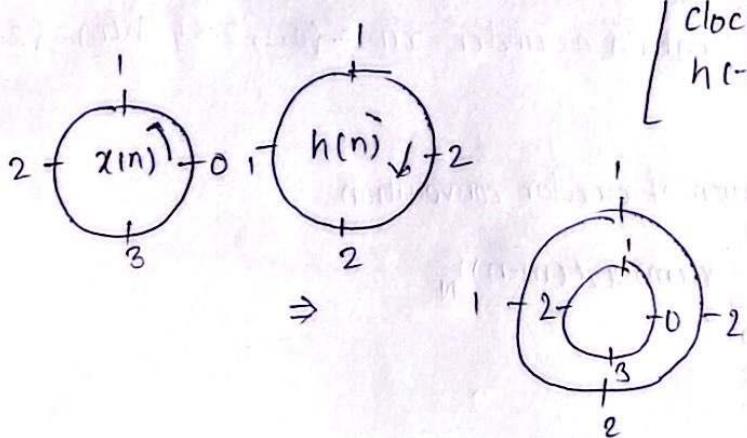


$$\begin{aligned} \therefore y(0) &= 0 \times 2 + 3 \times 1 + 1 \times 2 + 2 \times 1 \\ &= 0 + 3 + 2 + 2 \\ &= 7 \end{aligned}$$

at $m=1$

$$\begin{aligned} y(1) &= \sum_{n=0}^3 x(n) h((1-n))_4 \\ &= \sum_{n=0}^3 x(n) h((-n)+1)_4 \end{aligned}$$

Plotting $h(1-n)$ is equivalent to $h((-n)+1) \rightarrow$ Circular advance of $h(-n)$



Clockwise '1' shift of
 $h(-n) = h((-n)+1)$,

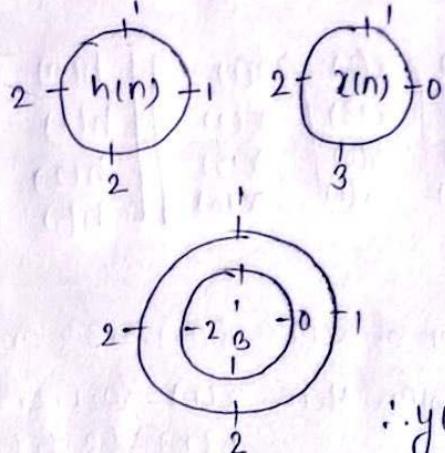
$$\begin{aligned} y(1) &= 2 \times 0 + 3 \times 2 + 1 \times 2 + 1 \times 1 \\ &= 0 + 6 + 2 + 1 = 9 \end{aligned}$$

Now at $m=2$

$$\begin{aligned} y(2) &= \sum_{n=0}^3 x(n) h((2-n))_N \\ &= \sum_{n=0}^3 x(n) h((-n)+2))_N \end{aligned}$$

plotting $h((2-n))$ is equivalent to $h(-n)+2$

i.e



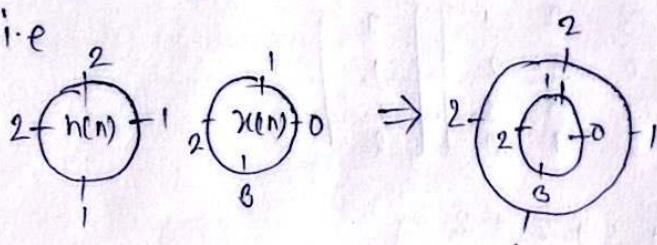
$$\begin{aligned} \therefore y(2) &= 1 \times 0 + 3 \times 2 + 2 \times 2 + 1 \times 1 \\ &= 0 + 6 + 4 + 1 \\ &= 11. \end{aligned}$$

Now at $m=3$.

$$y(3) = \sum_{n=0}^3 x(n) h((3-n))_4$$

plotting $h(3-n)$ is equivalent to $h(-n)+3$

i.e



$$\begin{aligned} y(3) &= 0 \times 1 + 3 \times 1 + 2 \times 2 + 2 \times 1 \\ &= 0 + 3 + 4 + 2 \\ &= 9. \end{aligned}$$

$$\therefore y(m) = \{7, 9, 11, 9\}$$

Circular convolution using matrix method.

The graphical method for calculating the circular convolution is quite difficult when many no of sample points are given so matrix method is used to replace such difficulty as

$$y(m) = x(n) \textcircled{\times} h(n) \text{ or } h(n) \textcircled{\times} x(n)$$

$$\begin{bmatrix} y(0) \\ y(1) \\ y(2) \\ y(3) \end{bmatrix} = \begin{bmatrix} x(0) & x(3) & x(2) & x(1) \\ x(1) & x(0) & x(3) & x(2) \\ x(2) & x(1) & x(0) & x(3) \\ x(3) & x(2) & x(1) & x(0) \end{bmatrix} \begin{bmatrix} h(0) \\ h(1) \\ h(2) \\ h(3) \end{bmatrix}$$

Q. Find the circular convolution of $x(n) = \{0, 1, 2, 3\}$ and $h(n) = \{2, 1, 1, 2\}$ using matrix method. Soln:- Here $x(n) = \{0, 1, 2, 3\}$
 $h(n) = \{2, 1, 1, 2\}$

$$y(m) = x(n) \textcircled{\times} h(n)$$

$$\begin{bmatrix} y(0) \\ y(1) \\ y(2) \\ y(3) \end{bmatrix} = \begin{bmatrix} x(0) & x(3) & x(2) & x(1) \\ x(1) & x(0) & x(3) & x(2) \\ x(2) & x(1) & x(0) & x(3) \\ x(3) & x(2) & x(1) & x(0) \end{bmatrix} \begin{bmatrix} h(0) \\ h(1) \\ h(2) \\ h(3) \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 3 & 2 & 1 \\ 1 & 0 & 3 & 2 \\ 2 & 1 & 0 & 3 \\ 3 & 2 & 1 & 0 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \\ 1 \\ 2 \end{bmatrix}$$

$$= \begin{bmatrix} 0+3+2+2 \\ 2+0+3+4 \\ 4+1+0+6 \\ 6+2+1+0 \end{bmatrix}$$

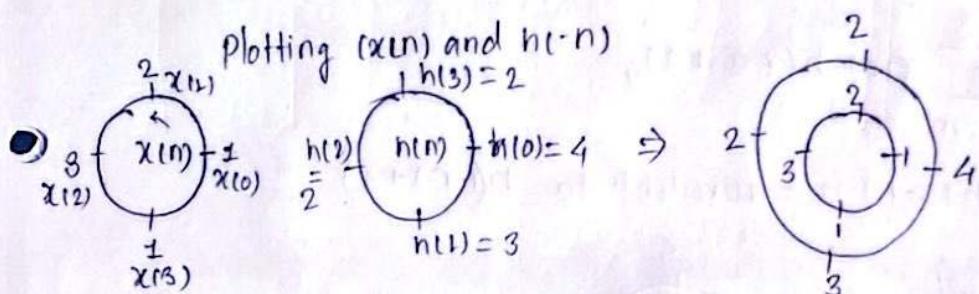
$$= \begin{bmatrix} 7 \\ 9 \\ 11 \\ 9 \end{bmatrix},$$

Q. Find the circular convolution of $x(n) = \{1, 2, 3, 1\}$ and $h(n) = \{4, 3, 2, 2\}$

Soln:- According to the defⁿ of circular convolution

$$y(m) = \sum_{n=0}^{N-1} x(n) h((m-n))_4$$

at $m=0$ $y(0) = \sum_{n=0}^3 x(n) h(-n)_4$

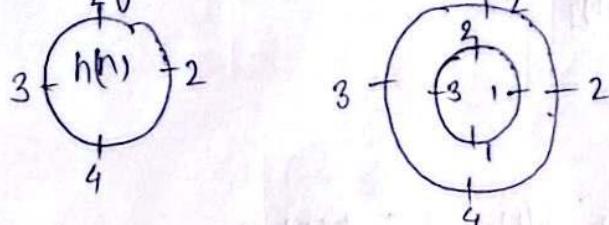


$$\begin{aligned} \therefore y(0) &= 1 \times 4 + 1 \times 3 + 2 \times 3 + 2 \times 2 \\ &= 4 + 3 + 6 + 4 \\ &= 17 \end{aligned}$$

at $m=1$

$$y(1) = \sum_{n=0}^3 x(n) h((1-n))_4$$

plotting $h(1-n)$ is equivalent to $h((-n)+1)$

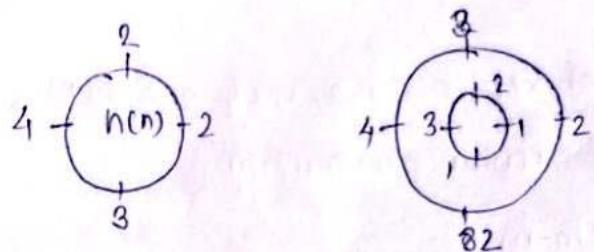


$$\begin{aligned} y(1) &= 1 \times 2 + 1 \times 4 + 3 \times 3 + 2 \times 2 \\ &= 2 + 4 + 9 + 4 \\ &= 19. \end{aligned}$$

at $m=2$

$$y(2) = \sum_{n=0}^3 x(n) h((2-n))_4$$

plotting $h(2-n)$ is equivalent to $h((-n)+2)$

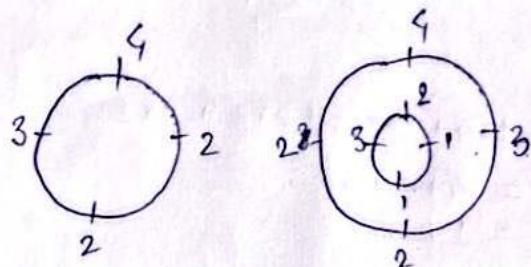


$$\begin{aligned}y(2) &= 1 \times 2 + 1 \times 2 + 4 \times 3 + 3 \times 2 \\&= 2 + 2 + 12 + 6 \\&= 22.\end{aligned}$$

at $y(m=3)$:

$$y(3) = \sum_{n=0}^3 x(n) h((3-n))_4$$

plotting $h(3-n)$ is equivalent to $h(-n+3)$



$$\begin{aligned}y(3) &= 1 \times 3 + 1 \times 2 + 3 \times 2 + 4 \times 2 \\&= 3 + 2 + 6 + 8 \\&= 21\end{aligned}$$

$$y(m) = \{17, 21, 22, 21\}$$

Using matrix method.

$$y(m) = x(n) \otimes h(n)$$

$$\begin{bmatrix} y(0) \\ y(1) \\ y(2) \\ y(3) \end{bmatrix} = \begin{bmatrix} x(0) & x(3) & x(2) & x(1) \\ x(1) & x(0) & x(3) & x(2) \\ x(2) & x(1) & x(0) & x(3) \\ x(3) & x(2) & x(1) & x(0) \end{bmatrix} \begin{bmatrix} h(0) \\ h(1) \\ h(2) \\ h(3) \end{bmatrix}$$

$$= \begin{bmatrix} 1 & -1 & 3 & 2 \\ 2 & 1 & 4 & 3 \\ 3 & 2 & 1 & 1 \\ 1 & 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} 4 \\ 3 \\ 2 \\ 2 \end{bmatrix}$$

$$\begin{aligned}
 &= \begin{bmatrix} 1 \times 4 + 1 \times 3 + 3 \times 2 + 2 \times 2 \\ 2 \times 4 + 1 \times 3 + 1 \times 2 + 3 \times 2 \\ 3 \times 4 + 2 \times 3 + 1 \times 2 + 1 \times 2 \\ 1 \times 4 + 3 \times 3 + 2 \times 2 + 2 \times 1 \end{bmatrix} \\
 &= \begin{bmatrix} 4+3+6+4 \\ 8+3+2+6 \\ 12+6+2+2 \\ 4+9+4+2 \end{bmatrix} \\
 &= \begin{bmatrix} 17 \\ 19 \\ 22 \\ 19 \end{bmatrix}
 \end{aligned}$$

17.

Q. Compute the 8-point circular convolution for the given sequence

$$x_1(n) = \{1, 1, 1, 1, 0, 0, 0, 0\}$$

$$x_2(n) = \sin\left(\frac{3\pi n}{8}\right) \quad 0 \leq n \leq 7$$

for $x_2(n)$

$$\text{at } n=0 \quad x_2(0) = \sin 0 = 0.92 \approx 0$$

$$\text{at } n=1 \quad x_2(1) = \sin\left(\frac{3\pi \times 1}{8}\right) = 0.92$$

$$x_2(2) = \sin\left(\frac{3\pi \times 2}{8}\right) = 0.70$$

$$x_2(3) = \sin\left(\frac{3\pi \times 3}{8}\right) = 0.38$$

$$x_2(4) = \sin\left(\frac{3\pi \times 4}{8}\right) = -1$$

$$x_2(5) = \sin\left(\frac{15\pi}{8}\right) = -1 - 0.38$$

$$x_2(6) = \sin\left(\frac{18\pi}{8}\right) = 0.70$$

$$x_2(7) = \sin\left(\frac{21\pi}{8}\right) = 0.92$$

Convolution using matrix method is given by

\begin{bmatrix} y(0) \\ y(1) \\ y(2) \\ y(3) \\ y(4) \\ y(5) \\ y(6) \\ y(7) \end{bmatrix} = \begin{bmatrix} x(0) & x_1(7) & x_1(6) & x_1(5) & x_1(4) & x_1(3) & x_1(2) & x_1(1) \\ x_1(1) & x_1(0) & x_1(7) & x_1(6) & x_1(5) & x_1(4) & x_1(3) & x_1(2) \\ x_1(2) & x_1(1) & x_1(0) & x_1(7) & x_1(6) & x_1(5) & x_1(4) & x_1(3) \\ x_1(3) & x_1(2) & x_1(1) & x_1(0) & x_1(7) & x_1(6) & x_1(5) & x_1(4) \\ x_1(4) & x_1(5) & x_1(3) & x_1(2) & x_1(1) & x_1(0) & x_1(7) & x_1(6) \\ x_1(5) & x_1(4) & x_1(3) & x_1(2) & x_1(1) & x_1(0) & x_1(7) & x_1(6) \\ x_1(6) & x_1(5) & x_1(4) & x_1(3) & x_1(2) & x_1(1) & x_1(0) & x_1(7) \\ x_1(7) & x_1(6) & x_1(5) & x_1(4) & x_1(3) & x_1(2) & x_1(1) & x_1(0) \end{bmatrix} \times \begin{bmatrix} x_2(0) \\ x_2(1) \\ x_2(2) \\ x_2(3) \\ x_2(4) \\ x_2(5) \\ x_2(6) \\ x_2(7) \end{bmatrix}

$$= \begin{bmatrix} 1 & 0 & 0 & 0 & 1 & 1 & 1 & 0 \\ 1 & 1 & 0 & 0 & 0 & 1 & 1 & 0.92 \\ 1 & 1 & 1 & 0 & 0 & 0 & 1 & 0.70 \\ 1 & 1 & 1 & 1 & 0 & 0 & 0 & -0.38 \\ 0 & 1 & 1 & 1 & 0 & 0 & 0 & -1 \\ 0 & 0 & 1 & 1 & 1 & 0 & 0 & 0.70 \\ 0 & 0 & 0 & 1 & 1 & 1 & 0 & 0.92 \end{bmatrix}$$

Required circular convolution

$$y(m) = \begin{bmatrix} 1.24, 2.54, 2.54, \\ 1.24, 0.24, -1.06, \\ -1.06, 0.24 \end{bmatrix}_{11} = \begin{bmatrix} 1.24 & 0.70 & 0.92 \\ 0 + 0.92 & 0.70 + 0.92 \\ 0.92 + 0.70 + 0.92 \\ 0.92 + 0.70 - 0.38 \\ 0.92 + 0.70 - 0.38 - 1 \\ 0.70 - 0.38 - 1 - 0.38 \\ 0.38 - 1 - 0.38 + 0.70 \\ -1 - 0.38 + 0.70 + 0.92 \end{bmatrix}$$

Q. Use 4 point DFT and IDFT to determine circular convolution of given sequence.

$$x_1(n) = \{1, 2, 3, 1\}$$

$$x_2(n) = \{4, 3, 2, 2\}$$

Hence $x_1(n) \textcircled{\times} x_2(n) \longrightarrow x_1(k) x_2(k) \longrightarrow x_3(k) \xrightarrow{\text{IDFT}} x_3(n)$

We know,

$$x_1(k) = W_N x_1(n)$$

$$\begin{bmatrix} x_1(0) \\ x_1(1) \\ x_1(2) \\ x_1(3) \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \\ 1 \end{bmatrix}$$

$$= \begin{bmatrix} 1+2+3+1 \\ 1-j^2-3+j \\ 1-2+j^3-1 \\ 1+j^2-3-j \end{bmatrix}$$

$$= \begin{bmatrix} 7 \\ -2-j \\ 1 \\ -2+j \end{bmatrix} \quad : \quad x_1(k) = \{7, -2-j, 1, -2+j\}$$

again $x_2(k) = W_N x_2(n)$

$$\begin{bmatrix} x_2(0) \\ x_2(1) \\ x_2(2) \\ x_2(3) \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 4 \\ 3 \\ 2 \\ 2 \end{bmatrix}$$

$$= \begin{bmatrix} 11 \\ 2-j \\ 1 \\ 2+j \end{bmatrix}$$

$$\begin{aligned}
 x_3(k) &= x_1(k) \cdot x_2(k) \\
 &= \{7, -2-j, 1, -2+j\} \{11, 2-j, 1, 2+j\} \\
 &= \{77, -5, 1, -5\}
 \end{aligned}$$

$$x_3(n) = y(m) = x_1(n) \oplus x_2(n) = \frac{1}{N} W_N^* x_3(k)$$

$$\begin{bmatrix} x_3(0) \\ x_3(1) \\ x_3(2) \\ x_3(3) \end{bmatrix} = \frac{1}{4} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & j & -j \\ 1 & j & -j & -j \\ 1 & -j & -j & j \end{bmatrix} \begin{bmatrix} 77 \\ -5 \\ 1 \\ -5 \end{bmatrix}$$

$$\begin{aligned}
 &= \frac{1}{4} \begin{bmatrix} 68 & -15j & -15j & 15j \\ 77 + 5 + 1 + 5j & 77 + 5j - 1 - 5j & 77 + 5j - 1 - 5j & 77 - 5j \end{bmatrix} = \frac{1}{4} \begin{bmatrix} 68 \\ 76 \\ 88 \\ 76 \end{bmatrix} = \begin{bmatrix} 17 \\ 19 \\ 22 \\ 19 \end{bmatrix}
 \end{aligned}$$

$x_3(n) = \{17, 19, 22, 19\}$ which is circular convolution

linear convolution



$$x_1(n) \oplus x_2(n) = \{4, 11, 20, 19, 13, 8, 2\}$$

Circular convolution and linear convolution is not same.

Q. Determine the circular convolution of

$$x(n) = \{1, 0.5, 1, 0.5, 1, 0.5, 1, 0.5\}$$

$$h(n) = \{0, 1, 2, 3\}$$

Soln: To find the circular convolution of length of $x(n)$ and $h(n)$ must be equal, so we have to add 4-zeros in the signal $h(n)$ to make length of $x(n)$ and $h(n)$ equal, this process of adding zeros in the sequence in signal is known as zero padding.

Here,

$$x(n) = \{1, 0.5, 1, 0.5, 1, 0.5, 1, 0.5\}$$

$$h(n) = \{0, 1, 2, 3, 0, 0, 0\}$$

adding 4 zeros to make length of $x(n)$ and $h(n)$ equal

$$h(n) = \{0, 1, 2, 3, 0, 0, 0, 0\}$$

Convolution using matrix method is given by

$$\begin{bmatrix} y(0) \\ y(1) \\ y(2) \\ y(3) \\ y(4) \\ y(5) \\ y(6) \\ y(7) \end{bmatrix} = \begin{bmatrix} x(0) & x(7) & x(6) & x(5) & x(4) & x(3) & x(2) & x(1) \\ x(1) & x(0) & x(7) & x(6) & x(5) & x(4) & x(3) & x(2) \\ x(2) & x(1) & x(0) & x(7) & x(6) & x(5) & x(4) & x(3) \\ x(3) & x(2) & x(1) & x(0) & x(7) & x(6) & x(5) & x(4) \\ x(4) & x(3) & x(2) & x(1) & x(0) & x(7) & x(6) & x(5) \\ x(5) & x(4) & x(3) & x(2) & x(1) & x(0) & x(7) & x(6) \\ x(6) & x(5) & x(4) & x(3) & x(2) & x(1) & x(0) & x(7) \\ x(7) & x(6) & x(5) & x(4) & x(3) & x(2) & x(1) & x(0) \end{bmatrix} \begin{bmatrix} h(0) \\ h(1) \\ h(2) \\ h(3) \\ h(4) \\ h(5) \\ h(6) \\ h(7) \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0.5 & 1 & 0.5 & 1 & 0.5 & 1 & 0.5 \\ 0.5 & 1 & 0.5 & 1 & 0.5 & 1 & 0.5 & 1 \\ 1 & 0.5 & 1 & 0.5 & 1 & 0.5 & 1 & 0.5 \\ 0.5 & 1 & 0.5 & 1 & 0.5 & 1 & 0.5 & 1 \\ 1 & 0.5 & 1 & 0.5 & 1 & 0.5 & 1 & 0.5 \\ 0.5 & 1 & 0.5 & 1 & 0.5 & 1 & 0.5 & 1 \\ 1 & 0.5 & 1 & 0.5 & 1 & 0.5 & 1 & 0.5 \\ 0.5 & 1 & 0.5 & 1 & 0.5 & 1 & 0.5 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -1 \\ 2 \\ 3 \\ 0 \\ 0 \\ 0 \\ 6 \end{bmatrix}$$

$$= \begin{bmatrix} 0 + 0.5 + 2 + 0.5 \times 2 \\ 0 + 1 + 0.5 \times 2 + 1 \times 3 \\ 0 + 0.5 + 2 + 0.5 \times 3 \\ 0 + 1 + 0.5 \times 2 + 0.5 \times 3 \\ 0 + 1 + 0.5 \times 2 + 0.5 \times 3 \\ 0 + 0.5 + 2 + 0.5 \times 2 \\ 0 + 0.5 + 2 + 0.5 \times 2 \\ 0 + 1 + 0.5 \times 2 + 1 \times 3 \\ 0 + 0.5 + 2 + 0.5 \times 3 \\ 0 + 1 + 0.5 \times 2 + 1 \times 3 \end{bmatrix}$$

required circular convolution

$$y(m) = \{4, 5, 4, 5, 1, 4, 5\}$$

$$= \begin{bmatrix} 4 \\ 5 \\ 4 \\ 5 \\ 4 \\ 5 \\ 4 \\ 5 \end{bmatrix}$$

1)

