Tutorial on Signal Introduction to Electrical and Electronic Engineering

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Overview

* Learning Objectives:

- Signal Flow Graph
- Difference Equations
- * Basics
 - Building blocks of an LTI system
 - Three Building Blocks
 - Flow Graph Transformations
 - Difference Equations
 - Conventions
 - Two Special Discrete-time signals
 - Flow Graphs
- * Questions & Summary

Building blocks(Three Building Blocks)

The three building blocks of an LTI system: multiplication, addition, and delay

• Multiplication(gain)

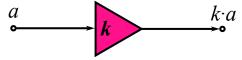


Figure : Output equals to the input with a gain k

• Split/add(adder)

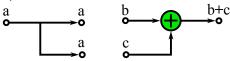


Figure : On the left, a signal is split into two paths. On the right, two signals are added together

Building blocks(Three Building Blocks)

The three building blocks of an LTI system: multiplication, addition, and delay

Delay

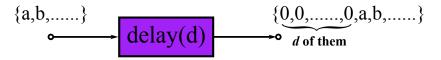
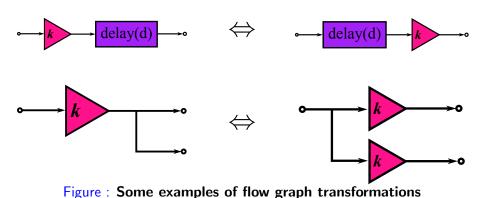


Figure : Output equals to input with a delay of d time units

Building blocks(Flow Graph Transformations)

Intuitively, some changes to the flow graphs are permitted:



Difference Equations(Expression & Conventions)

Expression:

• $y[n] = a_1y[n-1] + a_2y[n-2] + ... + b_0x[n] + b_1x[n-1] + ...$

Conventions:

- Signal: x[n](square bracket)
- Use x[n] for an input signal, y[n] for an output signal
- Often n = 0, 1, ..., N 1(integer) for a length-N signal. We may also have an "infinite" length signal where n can be any nonnegative integers.
- Assume x[n] = 0 outside this range.
 - ⇒ No input, no output. System is "at rest"



Difference Equations(Two Special Discrete-time signals)

Impulse Signal(delta functions): $\delta[n]$

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

This is called an impulse because it is active only at the first time instance, and then it returns to zero and stays there forever

Unit Step Functions: u[n]

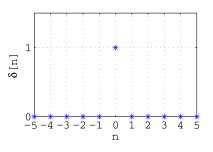
•
$$u[n] = \begin{cases} 1, & n \ge 0 \\ 0, & otherwise(n < 0) \end{cases}$$

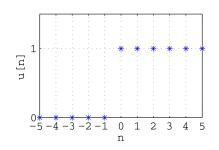
Notice that because we have assumed that all signals with negative indices are zero, the unit step appears to be equal to 1 all the time



Difference Equations(Two Special Discrete-time signals)

Relation of these two signals: $\delta[n]$ and u[n]





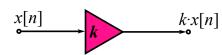
- $\delta[n] = u[n] u[n-1]$
- $u[n] = \sum_{m=-\infty}^{n} \delta[m] = \sum_{k=0}^{\infty} \delta[n-k]$

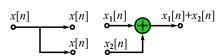


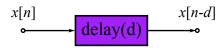
Difference Equations(Flow Graphs)

The three building blocks of an LTI system: multiplication, addition, and delay

- Multiplication(gain) (k can be integer, fraction,
 - negative number...)
- Split/add(adder) (A signal becomes two identical copies) (Two signals added together)
- **Delay** (A signal is delayed by d integer units)

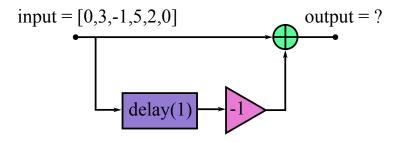






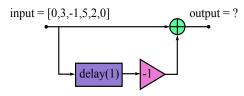
Question 1(a)

* Find the output of the system?



Solution(Q1(a))

* Find the output of the system?



Assume: The system has no signal before the input.

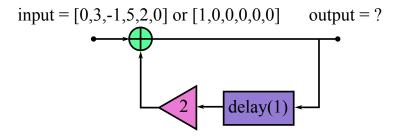
$$\begin{array}{cccc} 0 \to & (0) & = 0 \\ 3 \to & (3) - 1(0) & = 3 \\ -1 \to & (-1) - 1(3) & = -4 \\ 5 \to & (5) - 1(-1) & = 6 \\ 2 \to & (2) - 1(5) & = -3 \\ 0 \to & (0) - 1(2) & = -2 \end{array}$$

Hence, output is [0, 3, -4, 4, -3, -2]



Question 1(b)

* Find the output of the system?



Solution(Q1(b))

* Find the output of the system?

Assume: The system has no signal before the input.

$$0 \to (0) = 0$$

$$3 \to (3) + 2(0) = 3$$

$$-1 \to (-1) + 2(3) = 5$$

$$5 \to (5) + 2(5) = 15$$

$$2 \to (2) + 2(15) = 32$$

$$0 \to (0) + 2(32) = 64$$
Hence, output is $\begin{bmatrix} 0 & 3 & 4 & 4 & 3 & 2 \end{bmatrix}$

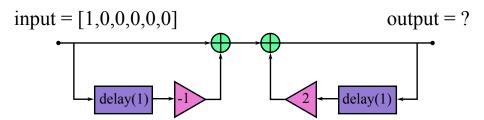
Hence, output is [0, 3, -4, 4, -3, -2]

input =
$$[0,3,-1,5,2,0]$$
 or $[1,0,0,0,0,0]$ output = ?

$$1 \rightarrow (1)$$
 = 1
 $0 \rightarrow (0) + 2(1)$ = 2
 $0 \rightarrow (0) + 2(2)$ = 4
 $0 \rightarrow (0) + 2(4)$ = 8
 $0 \rightarrow (0) + 2(8)$ = 16
 $0 \rightarrow (0) + 2(16)$ = 32
Output is $[1, 2, 4, 8, 16, 32]$

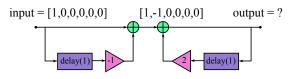
Question 1(c)

* Find the output of the system?



Solution(Q1(c))

* Find the output of the system?



Assume: The system has no signal before the input.

Hence, output is [1, 1, 2, 4, 8, 16]

Question 2(a)

(a) Sketch each of the following input signals

i.
$$x[n] = \delta[n] + \delta[n-3]$$

ii.
$$x[n] = u[n] - u[n-5]$$

iii.
$$x[n] = \delta[n] + \frac{1}{2}\delta[n-1] + \frac{1}{2} \cdot 2\delta[n-2] + \frac{1}{2} \cdot 3\delta[n-3]$$

where δ is unit impulse function and ${\bf u}$ is the unit step function.

Solution(Q2(a))

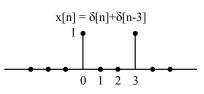
(a) Sketch each of the following input signals

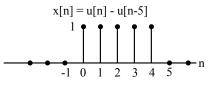
i.
$$x[n] = \delta[n] + \delta[n-3]$$

ii.
$$x[n] = u[n] - u[n-5]$$

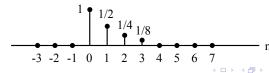
iii.
$$x[n] = \delta[n] + \frac{1}{2}\delta[n-1] + \frac{1}{2} \cdot 2\delta[n-2] + \frac{1}{2} \cdot 3\delta[n-3]$$

where $\boldsymbol{\delta}$ is unit impulse function and \mathbf{u} is the unit step function.



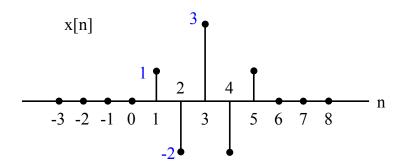


$$x[n] = \delta[n] + 1/2\delta[n-1] + (1/2)^2\delta[n-2] + (1/2)^3\delta[n-3]$$



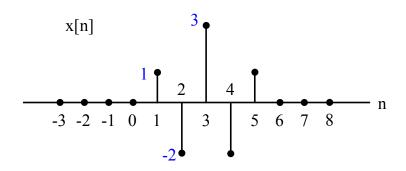
Question 2(b)

(b) Express the following as sums of weighted delayed impulses, i.e. in the form $x[n] = \sum_{k=-\infty}^{\infty} a_k \delta[n-k]$



Solution(Q2(b))

(b) Express the following as sums of weighted delayed impulses, i.e. in the form $x[n] = \sum_{k=-\infty}^{\infty} a_k \delta[n-k]$

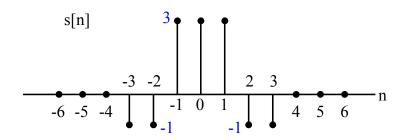


Ans:
$$x[n] = \delta[n-1] - 2\delta[n-2] + 3\delta[n-3] - 2\delta[n-4] + \delta[n-5]$$

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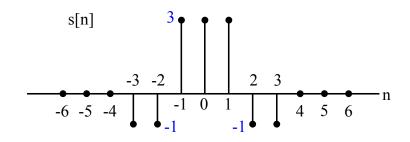
Question 2(c)

(c) Express the following sequence as sum of unit step function, i.e. in the form $s[n] = \sum_{k=-\infty}^{\infty} a_k u[n-k]$



Solution(Q2(c))

(c) Express the following sequence as sum of unit step function, i.e. in the form $s[n] = \sum_{k=-\infty}^{\infty} a_k u[n-k]$

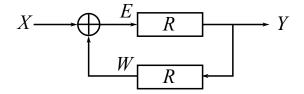


Ans:
$$s[n] = -u[n+3] + 4u[n+1] - 4u[n-2] + u[n-4]$$



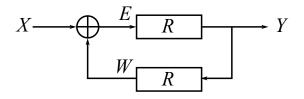
Question 3(a)

* Determine the difference equation that relates X and Y? R: delay(1)



Solution(Q3(a))

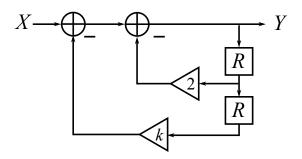
* Determine the difference equation that relates X and Y? R: delay(1)



* Difference equation: y[n] = x[n-1] + y[n-2]

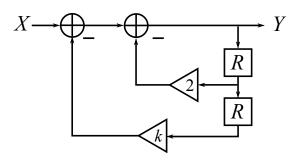
Question 3(b)

* Determine the difference equation that relates X and Y? R: delay(1)



Solution(Q3(b))

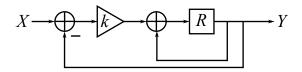
* Determine the difference equation that relates X and Y? R: delay(1)



* Difference equation: y[n] = x[n] - 2y[n-1] - ky[n-2]

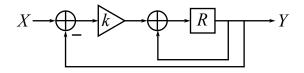
Question 3(c)

* Determine the difference equation that relates X and Y? R: delay(1)



Solution(Q3(c))

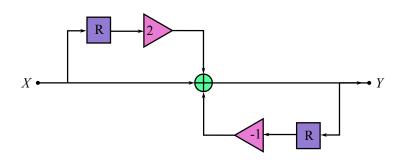
* Determine the difference equation that relates X and Y? R: delay(1)



* Difference equation: y[n] = y[n-1] - kx[n-1] - ky[n-1]

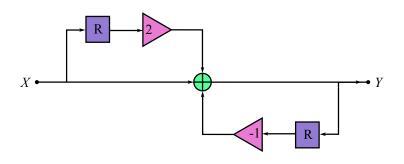
Question 3(d)

* Determine the difference equation that relates X and Y? R: delay(1)



Solution(Q3(d))

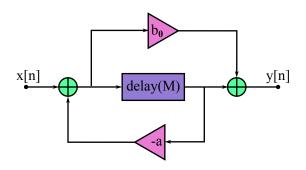
* Determine the difference equation that relates X and Y? R: delay(1)



* Difference equation: y[n] = x[n] + 2x[n-1] - y[n-1]

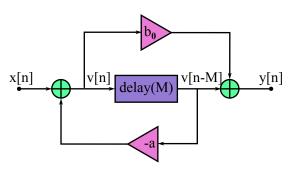
Question 3(e)

* Determine the difference equation that relates X and Y? R: delay(1)



Solution(Q3(e))

* Determine the difference equation that relates X and Y? R: delay(1)



* Difference equation:

$$v[n] = x[n] - av[n - M]; \ y[n] = b_0v[n] + v[n - M]$$

$$\therefore y[n] = b_0\{x[n] - av[n - M]\} + x[n - M] - av[n - 2M]$$

$$= b_0x[n] + x[n - M] - a\{b_0v[n - M] + v[n - 2M]\}$$

$$= b_0x[n] + x[n - M] - ay[n - M]$$

Question 4

[SP13 Final Exam] Consider the difference equation $y[n] = y[n-1] + k \cdot y[n-2] + x[n]$, where x[n] is an impulse input. For what value(s) of k indicated below would the output converge to zero as n increases?

i
$$k = 0$$

ii $k = -\frac{1}{2}$
iii $k = -1$
iv $k = -\frac{1}{2}$ and $k = 0$
v $k = -1$, $k = -\frac{1}{2}$, and $k = 0$

Difference equation:
$$y[n] = y[n-1] + k \cdot y[n-2] + x[n]$$

Impulse input $x[n] : x[n] = \delta[n] = \begin{cases} 1, & \text{if } n = 0 \\ 0, & \text{otherwise} \end{cases}$
For $k = 0$ $(y[n] = y[n-1] + x[n])$

n	x[n]	y[n-1]	+	x[n]	=	y[n]
0	1	0	+	1	=	1
1	0	1	+	0	=	1
2	0	1	+	0	=	1
3	0	1	+	0	=	1
4	0	1	+	0	=	1
5	0	1	+	0	=	1

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

n	x[n]	y[n-1]	_	$\frac{1}{2}y[n-2]$	+	x[n]	=	<i>y</i> [<i>n</i>]
0	1	0	_	$\frac{1}{2}(0)$	+	1	=	1
1	0	1	_	$\frac{1}{2}(0)$	+	0	=	1
2	0	1	_	$\frac{1}{2}(1)$	+	0	=	$\frac{1}{2}$
3	0	$\frac{1}{2}$	_	$\frac{1}{2}(1)$	+	0	=	0
4	0	0	_	$\frac{1}{2}(\frac{1}{2})$	+	0	=	$\frac{-1}{4}$
5	0	$-\frac{1}{4}$	_	$\frac{1}{2}(0)$	+	0	=	$\frac{-1}{4}$
6	0	$-\frac{1}{4}$	_	$\frac{1}{2}\left(\frac{-1}{4}\right)$	+	0	=	$\frac{-1}{8}$

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

n	x[n]			$\frac{1}{2}y[n-2]$	+	x[n]	=	y[n]
7	0	$\frac{-1}{8}$	_	$\frac{1}{2}\left(\frac{-1}{4}\right)$	+	0	=	0
8	0	0	_	$\frac{1}{2}\left(\frac{-1}{8}\right)$	+	0	=	$\frac{1}{16}$
9	0	$\frac{1}{16}$	_	$\frac{1}{2}(0)$	+	0	=	$\frac{1}{16}$
10	0	$\frac{1}{16}$	_	$\frac{1}{2}(\frac{1}{16})$	+	0	=	$\frac{1}{32}$
11	0	$\frac{1}{32}$	_	$\frac{1}{2}(\frac{1}{16})$	+	0	=	0
12	0	0	_	$\frac{1}{2}(\frac{1}{36})$	+	0	=	$\frac{-1}{72}$
13	0	$\frac{-1}{72}$	_	$\frac{1}{2}(0)$	+	0	=	$\frac{-1}{72}$

For
$$k = -1$$
 $(y[n] = y[n-1] - y[n-2] + x[n])$

n	x[n]	y[n-1]	_	$\frac{1}{2}y[n-2]$	+	x[n]	=	<i>y</i> [<i>n</i>]
0	1	0	_	(0)	+	1	=	1
1	0	1	_	(0)	+	0	=	1
2	0	1	_	(1)	+	0	=	0
3	0	0	_	(1)	+	0	=	-1
4	0	-1	_	(0)	+	0	=	-1
5	0	-1	_	(-1)	+	0	=	0
6	0	0	_	(-1)	+	0	=	1

Solution(Q4)

For
$$k = -1$$
 $(y[n] = y[n-1] - y[n-2] + x[n])$

n	x[n]	y[n-1]	_	$\frac{1}{2}y[n-2]$	+	x[n]	=	y[n]
7	0	1	_	(0)	+	0	=	1
8	0	1	_	(1)	+	0	=	0
9	0	0	_	(1)	+	0	=	-1
10	0	-1	_	(0)	+	0	=	-1
11	0	-1	_	(-1)	+	0	=	0
12	0	0	_	(-1)	+	0	=	1
13	0	1	_	(0)	+	0	=	1

Question 5(a)

[FA12 Final Exam] Consider the difference equation $y[n] = k \cdot y[n-1] + k \cdot y[n-2] + x[n]$. Assume x[n] is an impulse input, i.e. x[0] = 1 and x[n] = 0 for other values of n, and that y[n] = 0 for n < 0.

- (a) Let k = 1. What is the value of y[10]?
 - (i) 2
 - (ii) 1
 - (iii) 0
 - (iv) -1
 - (v) -2

Solution(Q5(a))

$$k = 1, y[10] = ?$$

n	x[n]	y[n]	=	y[n-1]	_	y[n-2]	+	x[n]
0	1	1	=	0	_	0	+	1
1	0	1	=	1	_	0	+	0
2	0	0	=	1	_	1	+	0
3	0	-1	=	0	_	1	+	0
4	0	-1	=	-1	_	0	+	0
5	0	0	=	-1	_	-1	+	0

Solution(Q5(a))

$$k = 1$$
, $y[10] = ?$

n	x[n]	y[n]	=	y[n-1]	_	y[n-2]	+	x[n]
6	0	1	=	0	_	-1	+	0
7	0	1	=	1	_	0	+	0
8	0	0	=	1	_	1	+	0
9	0	-1	=	0	_	1	+	0
10	0	-1	=	-1	_	0	+	0

Question 5(b)

[FA12 Final Exam] Consider the difference equation $y[n] = k \cdot y[n-1] + k \cdot y[n-2] + x[n]$. Assume x[n] is an impulse input, i.e. x[0] = 1 and x[n] = 0 for other values of n, and that y[n] = 0 for n < 0.

- (b) Let k = -1. What is the value of y[10]?
 - (i) 34
 - (ii) -34
 - (iii) 55
 - (iv) -55
 - (v) 89

Solution(Q5(b))

$$k = -1$$
, $y[10] = ?$

n	x[n]	y[n]	=	-y[n-1]	+	y[n-2]	+	x[n]
0	1	1	=	-(0)	+	0	+	1
1	0	-1	=	-(1)	+	0	+	0
2	0	2	=	-(-1)	+	1	+	0
3	0	-3	=	-(2)	+	-1	+	0
4	0	5	=	-(-3)	+	2	+	0
5	0	-8	=	-(5)	+	-3	+	0

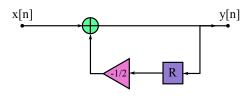
Solution(Q5(b))

$$k = -1$$
, $y[10] = ?$

n	x[n]	y[n]	=	-y[n-1]	+	y[n-2]	+	x[n]
6	0	13	=	-(-8)	+	5	+	0
7	0	-21	=	-(13)	+	-8	+	0
8	0	34	=	-(-21)	+	13	+	0
9	0	-55	=	-(34)	+	-21	+	0
10	0	89	=	-(-55)	+	34	+	0

Question 6

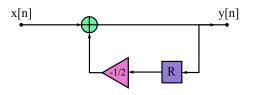
* Consider the block diagram relating the two signal x[n] and y[n] given in figure. R: delay(1)



- (a) Determine the difference equation relating y[n] and x[n].
- (b) Assume that a solution to the difference equation in part (a) is given by $y[n] = k\alpha^n u[n]$, where u[n] is unit step function and $x[n] = \delta[n]$. Find the appropriate value of k and α , and verify that y[n] satisfies the difference equation.
- (c) Verify your answer to part (b) by directly calculating y[0], y[1], and y[2].

Solution(Q6(a))

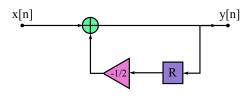
(a) Determine the difference equation relating y[n] and x[n].



- * Thus, $y[n] = x[n] \frac{1}{2}y[n-1]$
- * or $y[n] + \frac{1}{2}y[n-1] = x[n]$

Solution(Q6(b))

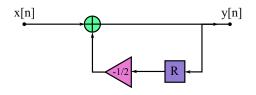
(b) Assume that a solution to the difference equation in part (a) is given by $y[n] = k\alpha^n u[n]$, where u[n] is unit step function and $x[n] = \delta[n]$. Find the appropriate value of k and α , and verify that y[n] satisfies the difference equation.



- * For n < 0, $x[n] = \delta[n] = 0$: y[n] = 0
- * For n = 0, $y[0] + \frac{1}{2}y[-1] = x[0]$
- * Substituting $y[n] = k\alpha^n u[n]$
- * $k\alpha^0 u[0] + \frac{1}{2}k\alpha^{-1}u[-1] = 1$
- * $k(1)(1) + \frac{1}{2}k\alpha^{-1}(0) = 1 \Rightarrow k = 1$

Solution(Q6(b))

(b) Assume that a solution to the difference equation in part (a) is given by $y[n] = k\alpha^n u[n]$, where u[n] is unit step function and $x[n] = \delta[n]$. Find the appropriate value of k and α , and verify that y[n] satisfies the difference equation.



- * For n > 0, $y[n] + \frac{1}{2}y[n-1] = x[n]$
- * $k\alpha^{n}u[n] + \frac{1}{2}k\alpha^{n-1}u[n-1] = 0$
- * $(1)(\alpha^n)(1) + \frac{1}{2}(1)\alpha^{n-1}(1) = 0$
- $* \alpha^{n} + \frac{1}{2}\alpha^{n-1} = 0 \Rightarrow \alpha = -\frac{1}{2}$



Solution(Q6(b))

(b) The difference equation: $y[n] + \frac{1}{2}y[n-1] = x[n]$ For k=1, $\alpha=-\frac{1}{2}$, $y[n]=(-\frac{1}{2})^nu[n]$ Substituting into the left side of the difference equation, We have

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

$$= (-\frac{1}{2})^n u[n] - (-\frac{1}{2})^n u[n-1]$$

$$= \begin{cases} 1, & n=0\\ 0, & otherwise \end{cases} = \delta[n] = x[n] \qquad \text{Verified.}$$



Solution(Q6)

(c) We can successively calculate y[n] by noting that y[-1]=0 and that $y[n]=-\frac{1}{2}y[n-1]+x[n]$ so

$$n = 0, y[0] = -\frac{1}{2} \cdot 0 + 1 = 1$$

$$n = 1, y[1] = -\frac{1}{2} \cdot 1 + 0 = -\frac{1}{2}$$

$$n = 2, y[2] = -\frac{1}{2} \cdot (-\frac{1}{2}) + 0 = \frac{1}{4}$$

Summary

- Building blocks
 - Three Building Blocks(analyze signals one by one)
 - Flow Graph Transformations
- Difference Equations
 - Conventions(signals out of range is NULL or 0)
 - Two Special Discrete-time signals($\delta[n]$ and u[n])
 - Flow Graphs

The End