



ECE 3.17

Digital Signal Processing I (DSP I)

Lecture 7

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* Based on 2023 Slides from Prof. Rashid Ansari.



Topics of last and today's lectures

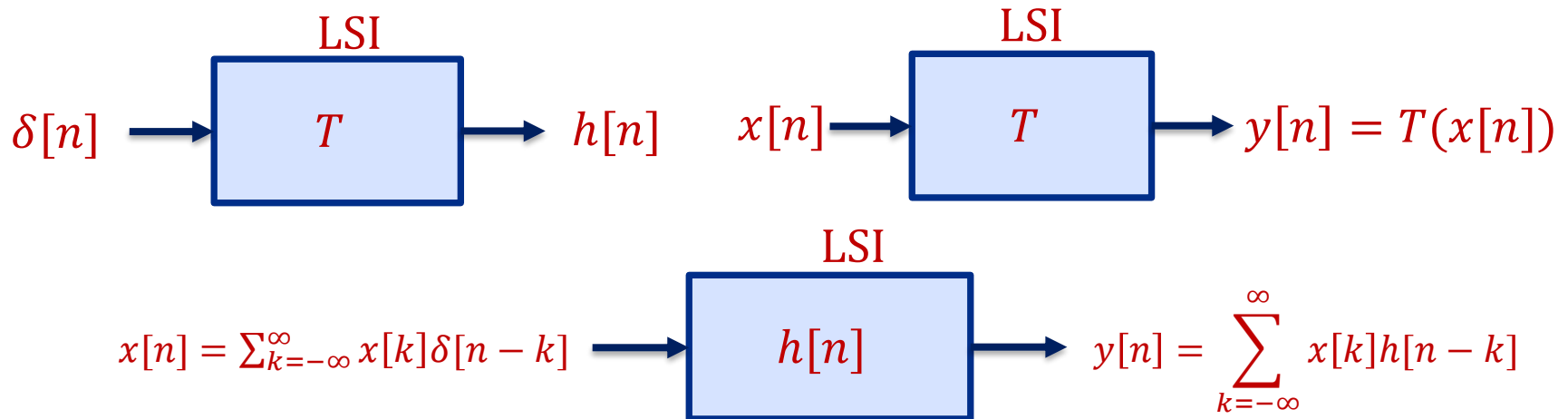
□ Last class:

- Linear shift-invariant (LSI) systems
- Convolution and examples

□ Today's class:

- Review of LSI systems
- LSI system configurations – Series and Parallel connections
- Frequency analysis of LSI systems

Key observations about Linear Shift-Invariant (LSI) Systems

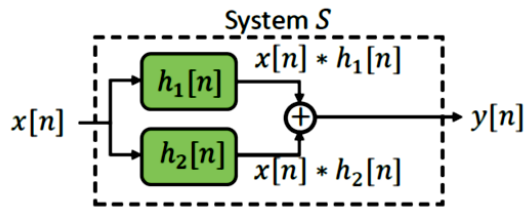


$h[n]$ completely characterizes an LSI system

- ❑ Requirement for LSI system to be causal: $h[n] = 0$ for $n < 0$
- ❑ LSI system stable $\Leftrightarrow \sum_{k=-\infty}^{\infty} |h[k]| < \infty$.

Systems configured with multiple LSI systems: Example of parallel connection

Consider a system S configured by interconnecting two LSI systems with impulse response $h_1[n]$ and $h_2[n]$:



We can show that this system is LSI. Let $x_1[n]$ and $x_2[n]$ be arbitrary inputs to S . The outputs are:

$$y_1[n] = h_1[n] * x_1[n] + h_2[n] * x_1[n] \text{ and } y_2[n] = h_1[n] * x_2[n] + h_2[n] * x_2[n].$$

Examine the output for input $x[n] = ax_1[n] + bx_2[n]$:

$$y[n] = h_1[n] * (ax_1[n] + bx_2[n]) + h_2[n] * (ax_1[n] + bx_2[n]).$$

Rearranging terms, we get $y[n] = ay_1[n] + by_2[n]$.

Therefore, the system is linear.

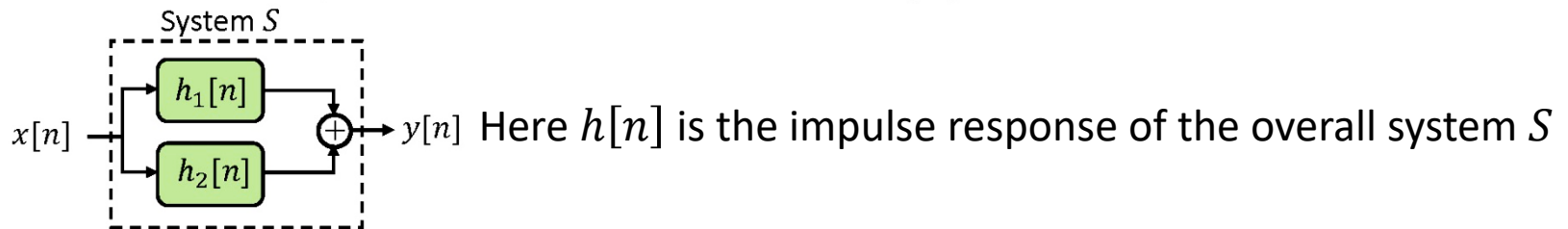
Similarly we can show it is shift-invariant.

Hence the system S is LSI.

LSI systems in parallel

LSI systems in parallel

What is the system impulse response $h[n]$?



Let $x[n]$ be the input to S .

The output is $y[n] = h_1[n] * x[n] + h_2[n] * x[n]$.

To find the impulse response set $x[n] = \delta[n]$.

The output is the impulse response:

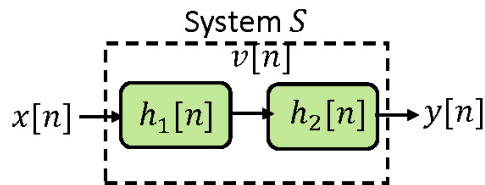
$$h[n] = h_1[n] * \delta[n] + h_2[n] * \delta[n].$$

$$h[n] = h_1[n] + h_2[n].$$

LSI systems in series

LSI systems in series

What is the system impulse response $h[n]$?



Let $x[n]$ be the input to S .

The output is $y[n] = h_2[n] * v[n]$

$v[n] = h_1[n] * x[n]$.

$y[n] = h_2[n] * v[n] = h_2[n] * h_1[n] * x[n]$ Can be shown to be LSI.

To find the impulse response $h[n]$, set $x[n] = \delta[n]$.

The output is the impulse response:

$h[n] = h_2[n] * h_1[n] * \delta[n]$.

$h[n] = h_1[n] * h_2[n] = h_2[n] * h_1[n]$.

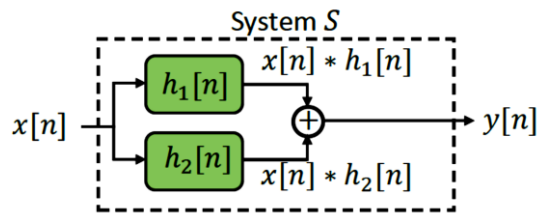
Can be extended to other parallel and series configurations.

Summary of Parallel/Series connection of two LSI systems: Overall Impulse response

Consider a system S configured by interconnecting two LSI systems with impulse response $h_1[n]$ and $h_2[n]$:

Series (cascade):

$$x \longrightarrow \boxed{h} \longrightarrow y = x * h$$

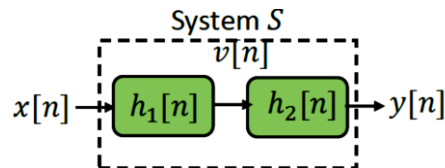


Equivalent simplified system with overall impulse response h

$$h[n] = h_1[n] + h_2[n].$$

Parallel:

$$x \longrightarrow \boxed{h} \longrightarrow y = x * h$$

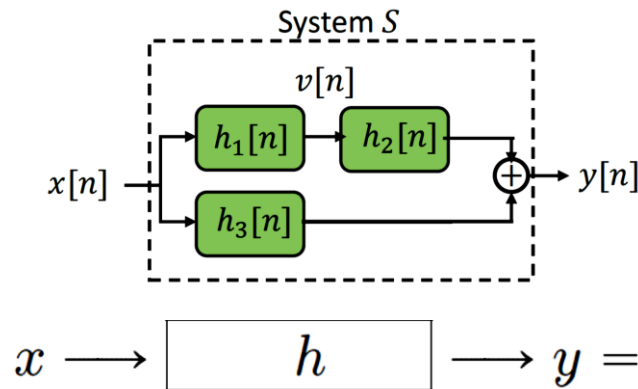


Equivalent simplified system with impulse response h

$$h[n] = h_1[n] * h_2[n] = h_2[n] * h_1[n].$$

Concepts can be extended to other configurations using different combinations of parallel and series connections.

Example - Parallel+Series connection of 3 LSI systems: Impulse response



Equivalent simplified system with impulse response h

What is the impulse response h of the equivalent system?

$$h[n] = h_1[n] * h_2[n] + h_3[n]$$

Result can be generalized to get the impulse response h of the equivalent system of a series/parallel configuration of any number of LSI systems

LSI systems: Frequency analysis

Recall the signal $x[n] = e^{j\omega n}$ (pure tone of frequency ω). It plays an important role in the frequency analysis of LSI systems.

- **Frequency analysis of LSI systems**

$$x[n] = e^{j\omega n} \longrightarrow \boxed{h[n]} \longrightarrow y[n]$$

- $$\begin{aligned} y[n] &= \sum_{k=-\infty}^{\infty} x[n-k]h[k] = \sum_{k=-\infty}^{\infty} e^{j\omega(n-k)}h[k] \\ &= e^{j\omega n} \sum_{k=-\infty}^{\infty} h[k]e^{-j\omega k} = H(e^{j\omega})x[n] \end{aligned}$$

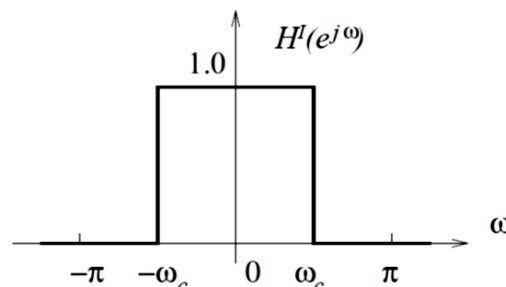
- $H(e^{j\omega}) = \sum_{n=-\infty}^{\infty} h[n]e^{-j\omega n}$ is the frequency response

(also the discrete-time Fourier Transform of $h[n]$)

➡ $e^{j\omega n}$ is called an eigenfunction of the LSI system. It comes out of the LSI system simply scaled by $H(e^{j\omega})$. Analogous to an eigenvector.

An important LSI system: Ideal lowpass filter

Frequency response of an ideal lowpass filter: Real-valued with cutoff at $\omega = \omega_c$



We denote the system frequency response by $H(e^{j\omega})$ or $H^I(e^{j\omega})$ to indicate that the response is ideal

$$x[n] = e^{j\omega n} \longrightarrow \boxed{h[n]} \longrightarrow y[n] = H(e^{j\omega})x[n]$$

This system passes all pure tones of the form $e^{j\omega_0 n}$ with gain 1 if $|\omega_0| \leq \omega_c$ and completely suppresses all pure tones if $\omega_c < |\omega_0| \leq \pi$.

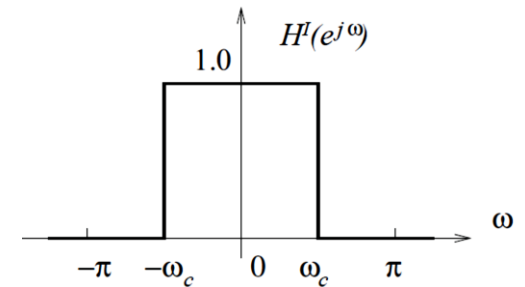
What if the input to the system is $\cos n\omega_0$? How do you find the output?

Use Euler's formula: $\cos n\omega = \frac{1}{2}(e^{j\omega_0 n} + e^{-j\omega_0 n})$, a sum of scaled eigenfunctions. Also use the fact that the system is linear.

Ideal lowpass filter with input

$$x[n] = \cos n\omega_0$$

$$x[n] = \cos n\omega_0 \longrightarrow \boxed{h[n]} \longrightarrow y[n]$$



Here the input to the system is $x[n] = \cos n\omega_0 = \frac{1}{2}(e^{j\omega_0 n} + e^{-j\omega_0 n})$, the sum of scaled eigenfunctions. Since the system is linear, the output is:

$$y[n] = \frac{1}{2} \left(H(e^{j\omega_0}) e^{j\omega_0 n} + H(e^{-j\omega_0}) e^{-j\omega_0 n} \right)$$

Since $H(e^{j\omega_0})$ is symmetric, $H(e^{j\omega_0}) = H(e^{-j\omega_0})$. So

$$y[n] = H(e^{j\omega_0}) \frac{1}{2} (e^{j\omega_0 n} + e^{-j\omega_0 n}) = H(e^{j\omega_0}) \cos n\omega_0$$

Discrete-time Fourier transform (DTFT)

Discrete-time Fourier transform (DTFT)

Frequency response was defined as

$$H(e^{j\omega}) = \sum_{n=-\infty}^{\infty} h[n]e^{-j\omega n}$$

This is a special case of the Discrete-time Fourier transform (DTFT) that can be extended to general sequences, not necessarily the impulse response.

DTFT and Inverse DTFT

- $x[n] \xleftrightarrow{\text{DTFT}} X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$
- $x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega})e^{j\omega n}d\omega \quad \leftarrow \text{We will prove this later.}$

Examples of DTFT

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

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} \delta[n] e^{-j\omega n} = \delta[0] e^{-j\omega 0} = 1$$

(2) $x[n] = 3\delta[n - 7]$.

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} 3\delta[n - 7] e^{-j\omega n} = 3\delta[0] e^{-j\omega 7} = 3e^{-j\omega 7}$$

(3) $x[n] = p_3[n] = \sum_{k=0}^2 \delta[n - k] = \delta[n] + \delta[n - 1] + \delta[n - 2] = [\underline{1} \ 1 \ 1]$.

$$X(e^{j\omega}) = 1 + e^{-j\omega} + e^{-j2\omega}.$$

Formally, $X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} (\sum_{k=0}^2 \delta[n - k]) e^{-jn\omega} =$

$$\sum_{k=0}^2 (\sum_{n=-\infty}^{\infty} \delta[n - k] e^{-jn\omega}) = \sum_{k=0}^2 e^{-jk\omega} = 1 + e^{-j\omega} + e^{-j2\omega}.$$