

Ch. 4

Class of systems: input sequence not sufficient to evaluate response; $y(n) = y(n-1) + x(n)$

- Need initial conditions for a specific system $\{y(n) = y(n-1) + x(n), y(-1) = 1\}$
- Can also include time ranges that change the system $\{y(-1) = 1, n \geq 0\}$

Relaxed system: init at rest, output sequence = 0 as long as input sequence = 0. Ex: $y(n) = y(n-1) + x(n), y(n1) = 0, n > n1$

Dynamic system: a system with memory (any other value of n). Opposite = static/memoryless. Ex: $y(n) = x(n-1); y(n) = x(n^2)$

TI system: $y(n-K) = S[x(n-K)]$. shift-invariant

- Proof: $x_K(n) = x(n-K)$. $x_K(n)$ is when y is shifted by K . $x(n-K)$ is whatever inside x shifted by K

Causal system: output sample at time= n depends on present and past samples. Ex: $y(n) = y(n-1) + x(n)$

Stable system: BIBO stable == bounded $x(n) \rightarrow$ bounded $y(n)$. Bounded = bounded by finite #. Ex: $y(n) = \frac{1}{2} [x(n) + x(n-1)]$

Linear system: satisfies superposition & additivity/homogeneity

- Superposition: $S[a_1x_1(n) + a_2x_2(n)] = a_1y_1(n) + a_2y_2(n)$
 - Ex: $y_1(n) = 2x_1(n-1), y_2(n) = 2x_2(n-1), y(n) = 2x(n-1)$. Prove $y(n) = S[a_1x_1(n) + a_2x_2(n)] = a_1y_1(n) + a_2y_2(n)$
- Additivity: $S[x_1(n) + x_2(n)] = y_1(n) + y_2(n)$, Homogeneity: $S[ax(n)] = ay(n)$
- Satisfy excitation property: if $x(n) = 0$ for all n then $y(n) = 0$ for all n

LTI + causal means that the system is relaxed.

Block diagrams: input of $x(n)$ output is $y(n)$, flow diagrams

Ch. 5

Identical systems: same input \rightarrow same output, Distinct systems: same input \rightarrow different output

Convolution sum: $x(n) = \sum_{k=-\infty}^{\infty} x(k) \text{dirac}(n-k)$

- $y(n) = \sum_{k=-\infty}^{\infty} x(k) h(n-k) = x(n) * h(n)$
- Once we know impulse response sequence for system, $y(n) = x(n) * h(n)$

If S and S' are distinct LTI sys, $h(n)$ & $h'(n)$ are diff impulse responses

Causal sequence: $x(n) = 0$ for $n < 0$

- LTI system is causal $\Leftrightarrow h(n) = 0$ for $n < 0$ aka h is causal seq

LTI system is BIBO stable $\Leftrightarrow \sum_{k=-\infty}^{\infty} |h(k)|$ is finite

Series cascading 2 LTI systems: S_1 and S_2 leads to $h(n) = h_1(n) * h_2(n)$

- $x(n) \rightarrow S_1 \rightarrow S_2 \rightarrow y(n)$ or $\text{dirac}(n) \rightarrow S_1$ becomes $h_1(n)$ and then $\rightarrow S_2$ becomes $h_1(n) * h_2(n)$

Parallel cascading 2 LTI systems: S_1 and S_2 leads to $h(n) = h_1(n) + h_2(n)$

- S_1 and S_2 boxes are in parallel. Input still $x(n)$ and output still $y(n)$
- If empty wire in parallel (same thing as invisible $\text{dirac}(n)$)

FIR systems' impulse response sequence has finite duration. IIR has infinite duration

- Ex: $h(n) = u(n)$ means IIR. $h(n) = \text{dirac}(n) + \text{dirac}(n-1)$ means FIR

FIR LTI system is a Moving-Average (MA) system aka tapped-delay-line

- $y(n) = \sum_{k=0}^N b_k x(n-k) \ll$ MA model
- Can be implemented using finite # of delays and linear combiners (adders and multipliers)

ARMA Systems: Auto-Regressive Moving-Average

- $y(n) = \sum_{k=1}^M a_k y(n-k) + \sum_{k=0}^N b_k x(n-k)$
- If only dependent on past output samples and present input \wedge second term would just be $b_0 x(n)$
- Impulse response of such representations have infinite durations and model IIR systems
 - Ex: $y(n) = \frac{1}{2} y(n-1) + x(n)$ relaxed

IIR system with the smallest number of delays = minimal

Two inverse problems: deconvolution and convolution. Find $h(n)$ from x and y or find x from h and y

Ch. 6

Conv = commut ($a * b = b * a$); distrib ($x * (h_1 + h_2) = x * h_1 + x * h_2$); assoc ($(h_1 * (h_2 * h_3)) = (h_1 * h_2) * h_3$)

- $h(n) * \text{dirac}(n-k_0) = h(n-k_0)$
- Remember to include $u(n-k)$ at the end of a conv problem if there is a bound on y caused by n

Graphical: given x and h , plot $x(k)$ and $h(k)$. Plot $h(-k)$. Multiple $x(k)$ by $h(-k)$ sample by sample and sum to get $y(0)$. Shift $h(-k)$ units to the left and right. Those are the values of $y(\text{however many units shifted}) \ll$ **PRACTICE**

Ch. 7: Homogeneous Difference Equations

M-th order homogeneous equation: $y(n) + a_1y(n-1) + a_2y(n-2) + \dots + a_My(n-M) = 0$

- Characteristic equation: $p(\lambda) = \lambda^M + a_1\lambda^{(M-1)} + a_2\lambda^{(M-2)} + \dots + a_{(M-1)}\lambda + a_M = 0$
- Single root at λ_l contributes a term $C_l * \lambda_l^n$
- Double root at λ_l contributes a term $C_{l0} * \lambda_l^n + C_{l1} * n * \lambda_l^n$
- Mult. m root λ_l contributes $C_{l0} * \lambda_l^n + C_{l1} * n * \lambda_l^n + C_{l2} * n^2 * \lambda_l^n + \dots + C_{l(m-1)} * n^{(m-1)} * \lambda_l^n$
- Complex roots λ_l, λ_l^* contribute $C_l * \lambda_l^n + C_l^* * (\lambda_l^*)^n$

Initial conditions: $y(-1), y(-2), \dots, y(-M)$

Solution 1: iterating the recursion. Use $y(-1)$ to get $y(0, 1, 2, 3, \dots)$. As well as go backwards: $-1, -2, \dots$

Solution 2: use characteristic equation, solve for λ 's. Plug in initial conditions to find C_i

LTI causal system with $x(n)$: $y(n) - \frac{1}{2}y(n-1) - \frac{1}{2}y(n-2) = 2x(n)$

- Since $h(n) = 0$ for $n < 0$, plugging in $\text{dirac}(n)$ for $x(n)$, then setting bounds to $n \geq 1$, we can use homogeneous
- $y(n) - \frac{1}{2}y(n-1) - \frac{1}{2}y(n-2) = x(n) - \frac{1}{2}x(n-1) \rightarrow \text{dirac}(n) - \frac{1}{2}\text{dirac}(n-1)$ for $n \geq 0$.

LTI causal system is stable if $|\lambda| < 1$ for all λ

If the system is not relaxed, it cannot be LTI.

To find complete response, first find impulse response sequence, then convolve it with wanted input sequence

Ch. 8: Solving Difference Equations

Particular solution : zero-input solution. Homogeneous solution : zero-state solution.

Complete solution : forced solution. Transient solution : unforced solution.

Steady-state solution : natural solution.

$x(n) = [Au(n); \text{step-sequence}] [A\lambda^n u(n) : \text{exponential sequence}] [A \cos(\omega n) u(n); \text{sinusoidal sequence}] [An^p u(n); \text{polynomial sequence}]$

No initial conditions needed to find a particular solution $y_p(n)$

- \ll common particular solutions for input sequences
- If terms vanish for values of $n < k$, must state that $n \geq k$ or similar

Characterizing all solutions:

- Find particular solution (include $n \geq n_0$); find homogeneous solution; $y(n) = y_p(n) + y_h(n)$ for $n \geq n_0$

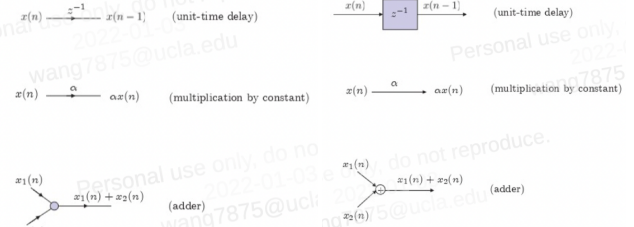
Finding complete solutions:

- Use previous things to find sum of homogeneous and particular (DO NOT PLUG IN INITIAL CONDITIONS YET)
- Propagate initial conditions up to time prior to n_0 . Solve for C_i

2 special responses of a system: zero-state and zero-input

Zero-state response is a complete response of the system when it is assumed to be relaxed (zero initial conditions)

- If original initial conditions were $y(-1) = 1$ and $y(-2) = 0$, rewrite as $y(-1) = 0$
- Satisfies superposition principle: can be easier if $x(n)$ is complicated like $0.5^n u(n) + 2u(n-1)$
- QUICKER WAY EXISTS



	Input sequence, $x(n)$	Particular solution, $y_p(n)$
1.	$Au(n)$	$Ku(n)$
2.	$A\alpha^n u(n)$	$K\alpha^n u(n)$
3.	$A \cos(\omega_0 n) u(n)$	$[K_1 \cos(\omega_0 n) + K_2 \sin(\omega_0 n)] u(n)$
4.	$A \sin(\omega_0 n) u(n)$	$[K_1 \cos(\omega_0 n) + K_2 \sin(\omega_0 n)] u(n)$
5.	$A\alpha^n \cos(\omega_0 n) u(n)$	$[K_1 \cos(\omega_0 n) + K_2 \sin(\omega_0 n)] \alpha^n u(n)$
6.	$A\alpha^n \sin(\omega_0 n) u(n)$	$[K_1 \cos(\omega_0 n) + K_2 \sin(\omega_0 n)] \alpha^n u(n)$
7.	$Anu(n)$	$[K_1 n + K_2] u(n)$
8.	$An^2 u(n)$	$[K_1 n^2 + K_2 n + K_3] u(n)$
9.	$An^p u(n)$	$[K_1 n^p + K_2 n^{p-1} + \dots + K_{p+1}] u(n)$
10.	$An^p \alpha^n u(n)$	$[K_1 n^p + K_2 n^{p-1} + \dots + K_{p+1}] \alpha^n u(n)$

Zero-input response is homogeneous solution with constants determined from initial conditions

- Also satisfies superposition principle: zero-input response to linear combination of different sets of initial conditions = corresponding linear combination of individual zero-input responses
- ^^ REVIEW

Way #2 for finding complete solutions: $y_c(n) = y_{zi}(n) + y_{zs}(n)$ aka sum of zero input and zero state responses

Transient response of a system = part of complete response that decays to 0 as n approaches infinity

Steady state response of system = part of complete response that persists indefinitely as n approaches infinity

Way #3 for finding complete solutions: $y_{zs}(n)$ can be found quicker by conv(input sequence, impulse response seq)

Miscellaneous

Sampling theorem: signal has to be sampled at least with twice the frequency of the original signal

Continuous signal = continuous in x, y; discrete signal = discrete x, continuous y; digital signal = discrete in x, y

Energy of real valued sequence = sum of squares of samples. Sum of $x^2(n)$ as n goes from -inf to inf

Odd part of function = $(f(n) - f(-n))/2$; even part of function = $(f(n) + f(-n))/2$

If $x(n)$ is a function, $y(n) = x(n/2)$ is only defined for values of n where $x(_)$ exists

Correlation of two signals is the conv between one sig with the functional inverse version of the other sig

Modes of a system = lambdas

Series cascades of TI systems are TI. Ex: $y(n) = y(n-1) + x^2(n)$ is TI bc $y(n) = y(n-1) + x'(n)$ and $x^2(n)$ are TI

Energy sequence means energy of sequence is finite

When flipping and dragging, the flipped motion corresponds to the values of y. If h is flipped, h moved right 1 = $y(1)$

If a system has nonzero initial conditions, it is not relaxed.

If a system has nonzero initial conditions, it is not linear.

CCDE needs to be relaxed to describe a LTI system. If CCDE isn't relaxed, need response for both $n \geq 0$ and $n < 0$

Ch. 9: z-Transform

	Sequence	z-transform	ROC	Property
1.	$x(n)$	$X(z)$	$ROC = R_x \cup R$ $R_x = \{r_1 < z < r_2\}$	
2.	$y(n)$	$Y(z)$	$ROC = R_y \cup R'$ $R_y = \{r' < z < r''\}$	
3.	$ax(n) + by(n)$	$aX(z) + bY(z)$	$\{R_x \cap R_y\}$ including possibly $z = 0$ or $z = \pm\infty$	linearity
4.	$x(n - n_0)$	$z^{-n_0} X(z)$	R_x excluding possibly $z = 0$ or $z = \pm\infty$	time-shifts
5.	$a^n x(n)$	$X(z/a)$	$\{ a r_1 < z < a r_2\} \cup R$	exponential modulation
6.	$(-1)^n x(n)$	$X(-z)$	$R_x \cup R$	alternating sign
7.	$x(-n)$	$X(1/z)$	$\{1/r_2 < z < 1/r_1\} \cup R$	time reversal
8.	$nx(n)$	$-z \frac{dX(z)}{dz}$	R_x excluding possibly $z = 0$ or $z = \pm\infty$	linear modulation
9.	$x^*(n)$	$[X(z^*)]^*$	$R_x \cup R$	conjugation
10.	$\text{Re}[x(n)]$	$\frac{1}{2} [X(z) + (X(z^*))^*]$	R_x excluding possibly $z = 0$ or $z = \pm\infty$	real part
11.	$\text{Im}[x(n)]$	$\frac{1}{2j} [X(z) - (X(z^*))^*]$	R_x excluding possibly $z = 0$ or $z = \pm\infty$	imaginary part
12.	$x(n) * y(n)$	$X(z)Y(z)$	$\{R_x \cap R_y\}$ including possibly $z = 0$ or $z = \pm\infty$	convolution
13.	$x(n) \uparrow L$	$X(z^L)$	$\{r_1^{1/L} < z < r_2^{1/L}\} \cup R$	upsampling
14.	$x(2n)$	$\frac{1}{2} [X(z^{1/2}) + X(-z^{1/2})]$	$\{r_1^2 < z < r_2^2\} \cup R$	2-fold downsampling
15.	$x(Mn)$	$\frac{1}{M} \sum_{k=0}^{M-1} X(e^{-j\frac{2\pi k}{M}} z^{1/M})$	$\{r_1^M < z < r_2^M\} \cup R$	M-fold downsampling

	Sequence	z-Transform	ROC
	$\delta(n)$	1	C
	$u(n)$	$\frac{z}{z-1}$	$ z > 1$
	$\alpha^n u(n)$	$\frac{z}{z-\alpha}$	$ z > \alpha $
	$-\alpha^n u(-n-1)$	$\frac{z}{z-\alpha}$	$ z < \alpha $
	$nu(n)$	$\frac{z}{(z-1)^2}$	$ z > 1$
	$-nu(-n-1)$	$\frac{z}{(z-1)^2}$	$ z < 1$
	$n\alpha^n u(n)$	$\frac{\alpha z}{(z-\alpha)^2}$	$ z > \alpha $
	$-n\alpha^n u(-n-1)$	$\frac{\alpha z}{(z-\alpha)^2}$	$ z < \alpha $
	$\cos(\omega_o n) u(n)$	$\frac{z^2 - z \cos \omega_o}{z^2 - 2z \cos \omega_o + 1}$	$ z > 1$
	$\sin(\omega_o n) u(n)$	$\frac{z \sin \omega_o}{z^2 - 2z \cos \omega_o + 1}$	$ z > 1$
	$\alpha^n \cos(\omega_o n) u(n)$	$\frac{z^2 - \alpha z \cos \omega_o}{z^2 - 2\alpha z \cos \omega_o + \alpha^2}$	$ z > \alpha $
	$\alpha^n \sin(\omega_o n) u(n)$	$\frac{\alpha z \sin \omega_o}{z^2 - 2\alpha z \cos \omega_o + \alpha^2}$	$ z > \alpha $

Bilateral z-transform: $X(z) = \sum_{n=-\infty}^{\infty} x(n) z^{-(n)} \ll$ for all z in complex plane

- When n is positive, powers of z are negative; n is negative, powers of z are positive
Region of convergence: some values of z do not work. ROC = all values of z where $X(z)$ absolutely converges

- Finite-duration sequences = $x(n)$ is 0 outside a finite bounded interval.
 - If $n > 0$, negative power of z exists, so $z = 0$ is excluded from ROC. If $n < 0$, positive power of z exists, so $z = \pm\infty$ excluded from ROC.
- Infinite-duration sequences (infinitely many nonzero samples): right sided, left sided, two sided.
 - Ex: right sided is $x(n) = 0$ for $n < n_0$ aka $0.5^n u(n+3)$.
 - ROC of these are discs or rings: RS: $|z| > r$, LS: $|z| < r$, TS: $r_1 < |z| < r_2$ for reals $r_1, r_2 > 0$
 - For each of these, if any of 0, +/- inf are in the range, they may or may not be included

Right sided exp seq: $x(n) = a^n u(n)$. Increasing or decreasing based on a vs 1. ZT is $X(z) = z/(z-a)$ w/ ROC $|z| > |a|$
Left sided exp seq: $x(n) = -a^n u(-n-1)$. Opposite of RS exp seq. ZT is $X(z) = z/(z-a)$ w/ ROC $|z| < |a|$

Two sided exp seq: $x(n) = a^n u(n) + b^n u(-n-1)$. ZT is $X(z) = z/(z-a) - z/(z-b)$ w/ ROC $|a| < |z| < |b|$

Boundary points of ROC need to be addressed separately $R = (0, +/- \infty)$. That is the R and R' in the first 2 lines of table

Linearity: $ax(n) + by(n) \Leftrightarrow aX(z) + bY(z)$. ROC of sum is $R_x \cap R_y \cap R$

Running Sum: $w(n) = \sum_{k=0}^n x(k) \rightarrow w(n) = \text{conv}(x(n), u(n))$

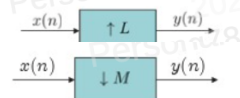
Can use z-transform to evaluate series (PRACTICE MORE)

Initial value thm: if $x(n)$ is causal $x(n) = 0$ for $n < 0$, $X(\infty) = x(0)$ bc $X(z) = x(0) + x(1)z^{-1} + x(2)z^{-2} \dots$ since causality

Upsampling: $y(n) = x(n/L)$ if n/L is an integer, 0 otherwise. Time expansion: insert L-1 zeros btwn samples

Downsampling: $y(n) = x(Mn)$. Time compression: discard other samples

Ch. 10: Inverse z-Transform



z-transform	Sequence	ROC
A	$A\delta(n)$	complex plane
$\frac{A}{z-\alpha}$	$A\alpha^{n-1}u(n-1)$	$ z > \alpha $
$\frac{A}{(z-\alpha)^2}$	$A \cdot (n-1)\alpha^{n-2}u(n-1)$	$ z > \alpha $
$\frac{A}{z-\alpha} + \frac{A^*}{z-\alpha^*}$	$2 \cdot A \cdot \alpha ^{n-1} \cdot \cos[\omega(n-1) + \theta] \cdot u(n-1)$	$ z > \alpha $

z-transform	Sequence	ROC
A	$A\delta(n)$	complex plane
$\frac{A}{z-\alpha}$	$-A\alpha^{n-1}u(-n)$	$ z < \alpha $
$\frac{A}{(z-\alpha)^2}$	$-A \cdot (n-1)\alpha^{n-2}u(-n)$	$ z < \alpha $
$\frac{A}{z-\alpha} + \frac{A^*}{z-\alpha^*}$	$-2 \cdot A \cdot \alpha ^{n-1} \cdot \cos[\omega(n-1) + \theta] \cdot u(-n)$	$ z < \alpha $

Inverse transforms for ^^ right-sided sequences and ^^ left-sided sequences

Partial fraction: single pole contributes $A/(z-a)$. Double root: $A/(z-a) + A'/(z-a)^2$. Complex root: $A/(z-a) + A^*/(z-a^*)$

- Make sure that the ROC once inverted matches the ROC in the problem.

Ch. 11: Transfer Functions

$H(z)$ is a transfer function, the ZT of the impulse response function $h(n)$ and R_h is the ROC of $H(z)$

Eigenfunction of LTI system: exponential function $x(n) = z_0^n$ when z_0 is in R_h . aka its output, $y(n) = H(z_0) \cdot (z_0)^n$

- Eigenfunction passes through a system the same, just scaled (in this case by $H(z_0)$ the number)

Causal LTI Systems have $H(z) = h(0) + h(1)z^{-1} + h(2)z^{-2} + \dots$ (only negative powers) w/ $R_h = |z| > r$ including $\pm \infty$

Stable LTI System if sum of $|h(n)|$ from $n = -\infty$ to $+\infty$ is $< \infty$ which is equivalent to R_h including the unit circle $|z| = 1$

Poles: lim as z approaches pole of $H(z) = \infty$. Zeros if this limit is 0.

- Always remember to check $\pm \infty$ (assume this is one pole/zero). There are always equal # of poles and zeros for TF!

REVIEW MODE CANCELLATION

If a system is causal, its impulse response is right-sided. Its ROC is just $|z| >$ whatever the biggest pole is.

3 ways to find impulse response sequence of an LTI system from a CCDE:

- 1) Find $h(n) \rightarrow$ calculate $H(z)$. useful if $h(n)$ is known or easily findable
- 2) ZT both sides of CCDE \rightarrow find $Y(z) / X(z) = H(z)$. ROC is determined by causality and pole locations
- 3) Use $x(n)$ to find $y(n)$. Then z-transform each to get $Y(z)$ and $X(z)$ and then do 2)

Rational TF only if IO relation can be described via CCDE

When $y(n) = \text{conv}(x(n), h(n))$ and $Y(z) = X(z)H(z)$, ROC of $Y(z)$ is $R_x \cap R_h \setminus \{0, \pm \infty\}$

The ROC for $H(z)$ tells you whether the system is causal or not which tells you how to inverse ZT $Y(z)$ and $X(z)$

Realizable LTI system = BIBO stable and causal \rightarrow ROC = $|z| > r$ including $\pm \infty$ for $0 \leq r < 1$ (since must include $r = 1$)

- Which meant that poles must lie all inside $|z| < 1$. NOTE CONVERSE IS NOT NECESSARILY TRUE

Let G be the inverse of H aka $X(z)H(z)=Y(z)$ and $XHG = X$. Thus, $G(z) = 1/H(z)$. Zeros and poles swap.

- For G to be realizable, $R_G = |z| > B$ including $\pm \infty$ for $0 \leq B < 1$ so zeros of H must be inside unit circle
- G and H must have overlapping ROC's

Ch. 12: Unilateral z-Transform

Unilateral ZT is for causal systems and sequences, but these DEs are not LTI systems. UZT STILL CAN DETERMINE ANSWERS

For bilateral ZT, find a solution to CCDE by finding sum of zero-input and zero-state response. $Y_{zs}(z) = X(z)H(z)$. Remember that the ROC is exterior of disc because LTI system is causal. Unilateral does not need this 2-step process.

$X^*(z) = \sum_{n=0}^{\infty} x(n)z^{-(n+1)}$ for $n=0$ to ∞ . $X(z) = X^*(z)$ for causal sequences. $Z^*[x(n)] = Z[X^*(n)] = Z[x(n)u(n)]$ where $x^*(n)$ is $x(n)$ for $n \geq 0$ and 0 otherwise. ROC is similarly defined: all complex z such that sum of $|x(n)z^{-(n+1)}|$ for $n=0$ to ∞ $< \infty$

- UZT deals with causal right-sided sequences, ROC of $X^*(z)$ is exterior of disc and $\pm \infty$ for $|z| > r$

- If $z = 0$ is in ROC of $X^*(z) \Leftrightarrow x(n)$ is anti-causal (nonzero samples only occur over $n \leq 0$)

- Which meant that $X^*(z) = x(0)$ so ROC is entire complex plane if $x(n)$ is anti-causal

$x(n)$ is anti causal if $x(n) = 0$ for $n \geq 1$

The table below does not require x and y to be causal:

Sequence	Unilateral z-transform	ROC	Property
1. $x(n)$	$X^+(z)$	R_{x^+}	
2. $y(n)$	$Y^+(z)$	R_{y^+}	
3. $ax(n) + by(n)$	$aX^+(z) + bY^+(z)$	$\{R_{x^+} \cap R_{y^+}\}$ or \mathbb{C}	linearity
4. $x(n-1)$	$z^{-1}X^+(z) + x(-1)$	R_{x^+} or $\mathbb{C} - \{0\}$	time delay
5. $x(n+1)$	$zX^+(z) - zx(0)$	R_{x^+} or \mathbb{C}	time advance
6. $a^n x(n)$	$X^+(z/a)$	$\{ z > a r\}$	exponential modulation
7. $nx(n)$	$-z \frac{dX^+(z)}{dz}$	R_{x^+}	linear modulation
8. $x(n)$ and $y(n)$ causal: $\sum_{k=0}^n x(k)y(n-k)$	$X^+(z)Y^+(z)$	$\{R_{x^+} \cap R_{y^+}\}$ or \mathbb{C}	convolution

3 is linearity. The result's ROC is all \mathbb{C} if it happens to be anti-causal

4 is time shift: $x(n-k) = z^k(-k)X^*(z) + x(-1)z^{-(k+1)} + x(-2)z^{-(k+2)} + \dots + x(-k)$

- $x(n+k) = z^k X^*(z) - x(0)z^k - x(1)z^{k-1} - \dots - x(k-1)z$

- If this includes the point $z=0$, then the ROC is all \mathbb{C}

8. The ROC is all \mathbb{C} if the result contains $z=0$

Initial Value Theorem for UZT. $\lim_{n \rightarrow \infty} x(n) = \lim_{z \rightarrow \infty} z X^*(z)$

Final Value Theorem for UZT. if $\lim_{n \rightarrow \infty} x(n)$ exists then

- $\lim_{n \rightarrow \infty} x(n) = \lim_{z \rightarrow 1} z(1-X^*(z))$

- Aka limit exists if ROC of $(z-1)X^*(z)$ includes unit circle

To solve CCDE with initial conditions, apply UZT to both sides, solve for $Y^*(z)$,

setting $X^*(z)$ to zero is the zero input response. Setting $y(*)$ to 0 is the zero-state

response. Add Y_{zi} and Y_{zs} together, then plug in $X^*(z)$ and $y(*)$ to get $Y^*(z)$.

Inverting Y_{zi} and Y_{zs} actually gives y_{zi} and y_{zs} !

Ch. 13: Discrete-Time Fourier Transform 341-388

DTFT: $X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x(n)e^{-j\omega n}$ for $n=-\infty$ to $+\infty$

If $\{|z|=1\}$ is part of ROC of $X(z)$, the DTFT is replacing z of $X(z)$ with $e^{j\omega}$

DTFT can be defined if $|z|=1$ is not part of ROC (will discuss later)

DTFT is periodic in 2π : $X(e^{j\omega}) = X(e^{j(\omega + 2\pi)})$

$x(n - n_0) \Leftrightarrow e^{-j\omega n_0} X(e^{j\omega})$

$X(e^{j\omega}) = |X(e^{j\omega})| \cdot e^{j\angle X(e^{j\omega})}$

Mag = square of real and imag parts and the phase angle is $\arctan(X_I / X_R)$

Linearity: $ax(n) + by(n) \Leftrightarrow aX(e^{j\omega}) + bY(e^{j\omega})$

If DTFT is complex function, must plot both magnitude and phase both $-\pi$ to π

- When plotting phase, if goes above π , we can map it to $-\pi$

If $x(n)$ is absolutely summable $\rightarrow X(e^{j\omega})$ is continuous in ω and DTFT exists

Square summable sequences have DTFTs: sum of $x(n)^2$ for $n = -\infty$ to $+\infty$ $< \infty$

^^ Mean-square convergence: if $X_N(e^{j\omega}) = \sum_{n=-N}^N x(n)e^{-j\omega n}$ from $-N$ to N

If $X(\omega)$ exists so that $\lim_{N \rightarrow \infty} \left(\frac{1}{2\pi} \int_{-\pi}^{\pi} |X_N(e^{j\omega}) - X(e^{j\omega})|^2 d\omega \right) = 0$ then DTFT exists.

$$x(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega n} d\omega$$

<< the inverse DTFT

- If inverse DTFT is not defined at $n = 0$, we must split it into diff case

Sinc(x) = $\sin(x)/x$. $\text{sinc}(0) = 1$. (l'hospital's) $\rightarrow \text{sinc}(k\pi) = 0$ for all nonzero k

- Sinc is not absolutely summable, but square summable

Impossible to have an ideal low pass filter, but Gibbs phenomena approximates it

$x(n) = e^{j\omega_0 n}$ is not absolutely or square summable. Still has a DTFT though

- $X(e^{j\omega}) = 2\pi \delta(\omega - \omega_0)$ for $\omega = [-\pi, \pi]$

Can use PFE to find inverse DTFT's. Or, replace $e^{j\omega}$ with z and inverse ZT

- Make sure we choose ROC that includes $|z| = 1$

Sequence $x(n)$	DTFT $X(e^{j\omega})$ over one period
$x(n) = \delta(n)$	$X(e^{j\omega}) = 1$
$x(n) = \begin{cases} 1, & 0 \leq n \leq L-1 \\ 0, & \text{otherwise} \end{cases}$	$X(e^{j\omega}) = \begin{cases} L, & \omega = 0 \\ e^{-j\omega(L-1)/2} \frac{\sin(\omega L/2)}{\sin(\omega/2)}, & \text{otherwise} \end{cases}$
$x(n) = \alpha^n u(n), \alpha < 1$	$X(e^{j\omega}) = \frac{1}{1 - \alpha e^{-j\omega}}$
$x(n) = -\alpha^n u(-(n-1)), \alpha > 1$	$X(e^{j\omega}) = \frac{1}{1 - \alpha e^{-j\omega}}$
$x(n) = \frac{\omega_c}{\pi} \text{sinc}(\omega_c n)$	$X(e^{j\omega}) = \begin{cases} 1, & \omega < \omega_c \\ 0, & \omega_c \leq \omega \leq \pi \end{cases}$
$x(n) = e^{j\omega_0 n}$	$X(e^{j\omega}) = 2\pi \delta(\omega - \omega_0)$
$x(n) = \cos(\omega_0 n), \omega_0 \in [-\pi, \pi]$	$X(e^{j\omega}) = \pi [\delta(\omega - \omega_0) + \delta(\omega + \omega_0)]$
$x(n) = \sin(\omega_0 n), \omega_0 \in [-\pi, \pi]$	$X(e^{j\omega}) = -j\pi [\delta(\omega - \omega_0) - \delta(\omega + \omega_0)]$

Ch. 14: Properties of the DTFT 397-437

Shifting in the time-domain \Leftrightarrow phase change in the frequency domain. Phase change in time-domain \Leftrightarrow shifting in the frequency domain

Circular conv: $X(e^{j\omega}) \circ Y(e^{j\omega}) = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\lambda}) Y(e^{j(\omega-\lambda)}) d\lambda$

Conjugating a series is the same as replacing each term with its complex conjugate

$|X(e^{j\omega})|$ and $\text{Re}(X(e^{j\omega}))$ is an even func of ω . $\angle X(e^{j\omega})$ and $\text{Im}(X(e^{j\omega}))$ is an odd func of ω . $|X(e^{j\omega})| = |X(e^{-j\omega})|$ & $\angle X(e^{j\omega}) = -\angle X(e^{-j\omega})$.

X_R and X_I are the real and imaginary components of $X(e^{j\omega})$. $x_e(n)$ and $x_o(n)$ are the even and odd components of $x(n)$. X_R is DTFT of x_e and jX_I is DTFT of x_o

$x_{\text{real+even}} \rightarrow X_{\text{real+even}}$; $x_{\text{imag+odd}} \rightarrow X_{\text{real+odd}}$; $x_{\text{real+odd}} \rightarrow X_{\text{imag+odd}}$; $x_{\text{imag+even}} \rightarrow X_{\text{imag+even}}$

Parseval's Relation on right: how to move between time domain and frequency domain quantities. When $x(n) = \sum_{n=-\infty}^{\infty} x(n)y^*(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) [Y(e^{j\omega})]^* d\omega$

$y(n)$ we get: $\sum_{n=-\infty}^{\infty} |x(n)|^2 = \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(e^{j\omega})|^2 d\omega$ whose LHS is energy. The magnitude on RHS = spectrum of $x(n)$.

Parseval's only for square-summable seq.

Upsampling: inserting L-1 zeros between samples of $x(n)$: $Y(e^{j\omega}) = X(e^{j\omega L})$

Downsampling: every term we take out goes to 0. Only select every other sample ($/2$)

$$Y(e^{j\omega}) = \frac{1}{M} \sum_{k=0}^{M-1} X(e^{j(\omega - \frac{2\pi k}{M})})$$

Sequence	DTFT	Property
1. $x(n)$	$X(e^{j\omega})$	(14.1)
2. $y(n)$	$Y(e^{j\omega})$	(14.2)
3. $ax(n) + by(n)$	$aX(e^{j\omega}) + bY(e^{j\omega})$	linearity
4. $x(n - n_0)$	$e^{-j\omega n_0} X(e^{j\omega})$	time-shifts
5. $e^{j\omega_0 n} x(n)$	$X(e^{j(\omega - \omega_0)})$	frequency shifts
6. $\cos(\omega_0 n) x(n)$ $\sin(\omega_0 n) x(n)$	$\frac{1}{2} X(e^{j(\omega - \omega_0)}) + \frac{1}{2} X(e^{j(\omega + \omega_0)})$ $\frac{1}{2j} X(e^{j(\omega - \omega_0)}) - \frac{1}{2j} X(e^{j(\omega + \omega_0)})$	modulation
7. $x(-n)$	$X(e^{-j\omega})$	time-reversal
8. $nx(n)$	$j \frac{dX(e^{j\omega})}{d\omega}$	linear modulation
9. $x(n) * y(n)$	$X(e^{j\omega}) Y(e^{j\omega})$	convolution
10. $x(n)y(n)$	$X(e^{j\omega}) \circ Y(e^{j\omega})$	multiplication
11. $x^*(n)$	$[X(e^{-j\omega})]^*$	conjugation

For changing sampling rate by rational number like $\frac{M}{L}$, upsample 2 and downsample 3

Ch. 15: Frequency Response 445-467

Frequency content of a sequence is the graph of the DTFT vs the angular freq ω

- For complex signals we need two plots: magnitude and phase

- For an LTI system, frequency responses only defined for BIBO stable systems.

$H(e^{j\omega})$ is the frequency response.

- Exciting the system with complex exponential $x(n) = e^{j\omega_0 n}$ gives us $y(n) = e^{j\omega_0 n} H(e^{j\omega_0})$. A scaling.

- $|H(e^{j\omega})|$ = magnitude response; $\angle H(e^{j\omega})$ = phase response.

- Since DTFT exists for sequences $h(n)$ that are not BIBO stable aka absolutely summable $h(n)$, (square-summable) these sequences will not be stable. Frequency response defined as DTFT of corresponding impulse response sequences.

- Transfer functions more general than frequency response bc they can do stable/unstable systems

Decibel plot: $20 \log_{10} |H(e^{j\omega})|$ dB vs ω (ω)

Ideal low pass filter: only small ω have $H(e^{j\omega})$ values aka $Ae^{-j\omega k_0}$ $|\omega| \leq \omega_c$, otherwise 0

Ideal high pass filter: $Ae^{-j\omega k_0}$ $\omega_c \leq |\omega|$, otherwise 0, ideal band pass filter: $Ae^{-j\omega k_0}$ $\omega_1 \leq |\omega| \leq \omega_2$, otherwise 0

Ideal band stop filter: $Ae^{-j\omega k_0}$ $|\omega| \leq \omega_1$ and $\omega_2 \leq |\omega|$, otherwise 0

Realizable system = ROC $|z| > r$ including $\pm \infty$ for some $0 < r < 1$.

Causal system = all poles of realizable LTI system lie inside unit circle.

Transient response dies out as n increases; steady-state response stays and is called steady state solution

Ch. 16: Discrete Fourier Transform 477-507

Focusing on sequences that are absolutely summable.

DFT is a sampled version of DTFT: $X(k) = X(e^{j2\pi k/N})$ for $k = 0, 1, \dots, N-1$.

Assuming that $x(n)$ is causal and duration $L \leq N$

- N -point DFT is $X(k) = \sum_{n=0}^{N-1} x(n)e^{-j2\pi k n/N}$ from $n=0$ to $N-1$ for $k=0, 1, \dots, N-1$

DTFT is good representation of signals in frequency domain, ω is continuous and hard to process/store. $x(n)$ and $X(k)$ are discrete in time and frequency: $\omega_k = 2\pi k/N$ for $k=0, 1, \dots, N-1$. Can get $X(k)$ from $x(n)$ directly.

DFT can also recover $x(n)$ if $x(n)$ is causal and finite duration $L \leq N$.

$X(\omega)$ is periodic in 2π , $X(k)$ is periodic in N : $X(k) = X(k + N)$ for all ints k . N is size of DFT and $\geq L$ (length of signal)

2 point DFT: $X(0) = x(0) + x(1)$ and $X(1) = x(0) - x(1) \rightarrow$ foundation of FFT

Zero Padding means for $x(0), x(1), \dots, x(L-1)$ keep orig seq. For $x(L), x(L+1), \dots, x(2N-1)$ put 0's.

- Interpolates additional DFT samples between orig DFT coefficients

$x(n) = 1/N \sum_{k=0}^{N-1} X(k) e^{j2\pi k n/N}$ for $k=0$ to $N-1$, $n = 0, 1, 2, 3, \dots, N-1$ << inverse DFT

- Make sure to repeat $x(n)$ every N steps (loop it) when solving for inverse DFT

- Also remember to plot phase & magnitude

Ch. 17: Properties of the DFT 513-559

Angular frequencies close to $\pm \pi$ are high frequencies, close to 0 are low frequencies

Causal sequences	N -point DFT	Property
1. $x(n)$	$X(k)$	
2. $y(n)$	$Y(k)$	
3. $ax(n) + by(n)$	$aX(k) + bY(k)$	linearity
4. $x[(n - n_0) \bmod N]$	$e^{-j\frac{2\pi k n_0}{N}} X(k)$	circular time shift
5. $e^{j\frac{2\pi k n_0}{N}} x(n)$	$X[(k - k_0) \bmod N]$	circular frequency shift
6. $\cos(\frac{2\pi k_0 n}{N}) x(n)$	$\frac{1}{2} X[(k - k_0) \bmod N] + \frac{1}{2} X[(k + k_0) \bmod N]$	modulation
7. $x(-n \bmod N)$	$X(-k \bmod N)$	time reversal
8. $x^*(n)$	$X^*(-k \bmod N)$	conjugation in time
9. $x^*(-n \bmod N)$	$X^*(k)$	conjugation in frequency
10. $x(n) \circ y(n)$	$X(k) Y(k)$	circular convolution
11. $x(n)y(n)$	$\frac{1}{N} X(k) \circ Y(k)$	product of sequences

<< properties of inverse DFT. assume $x(n)$ is causal with $L \leq N$

Linearity: if x and y have different lengths, pad shorter with 0. Choose N for larger one

Time shift: if signal periodic, time shift is not linear \rightarrow circular

$$\sum_{n=0}^{N-1} x(n)y^*(n) \longleftrightarrow \frac{1}{N} \sum_{k=0}^{N-1} X(k)Y^*(k)$$

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

<< Parseval's relation

When time shifting, if $n_0 = -1$, orig values of $x'(0) = x(1)$, $x'(1) = x(2)$, ...

Midterm Review

Just because $x(2n)$ is a energy seq doesn't mean $x(n)$ is one

$\Delta(-2n+4)$ has to be simplified before convoluting

When proving linearity, remember to scale

$$\cos(\omega) = [e^{j\omega} + e^{-j\omega}] / 2$$

$$\sin(\omega) = [e^{j\omega} - e^{-j\omega}] / (2j)$$