

(31)

$$\text{Here } y(n,k) = y(n-k)$$

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

$$(ii) \quad y(n) = i[x(n)] = x(-n)$$

~~$$y(n) = y(n,k) = i[x(n-k)] = x(-n+k)$$~~

$$y(n-k) = x(n-k) = x(-n+k),$$

16

~~*)~~ Causality:-

A Causal system is one whose o/p depends on Past/Present values of the i/p.

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

$\begin{cases} k < -1 & \text{Advance (-ve)} \\ k \geq 0 & \text{delay (+ve)} \end{cases}$

$$= \sum_{k=-\infty}^{-1} h(k) \cdot x(n-k) + \sum_{k=0}^{\infty} h(k) \cdot x(n-k)$$

$$= \underbrace{\dots h(-2)x(n+2) + h(-1)x(n+1)}_{\text{Depends on future i/p's}} + h(0)x(n) + h(1)x(n-1) + \dots$$

\downarrow Present i/p's \downarrow Past i/p.

here we find o/p depends on the Past & Present values of the i/p.
if the index $k \geq 0$ if $k < 0$ then o/p depends on future values of i/p.

\therefore For a Causal system whose o/p does not depend on future values of the i/p

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

for Causal system $h(k)$ should be zero $k < 0$.

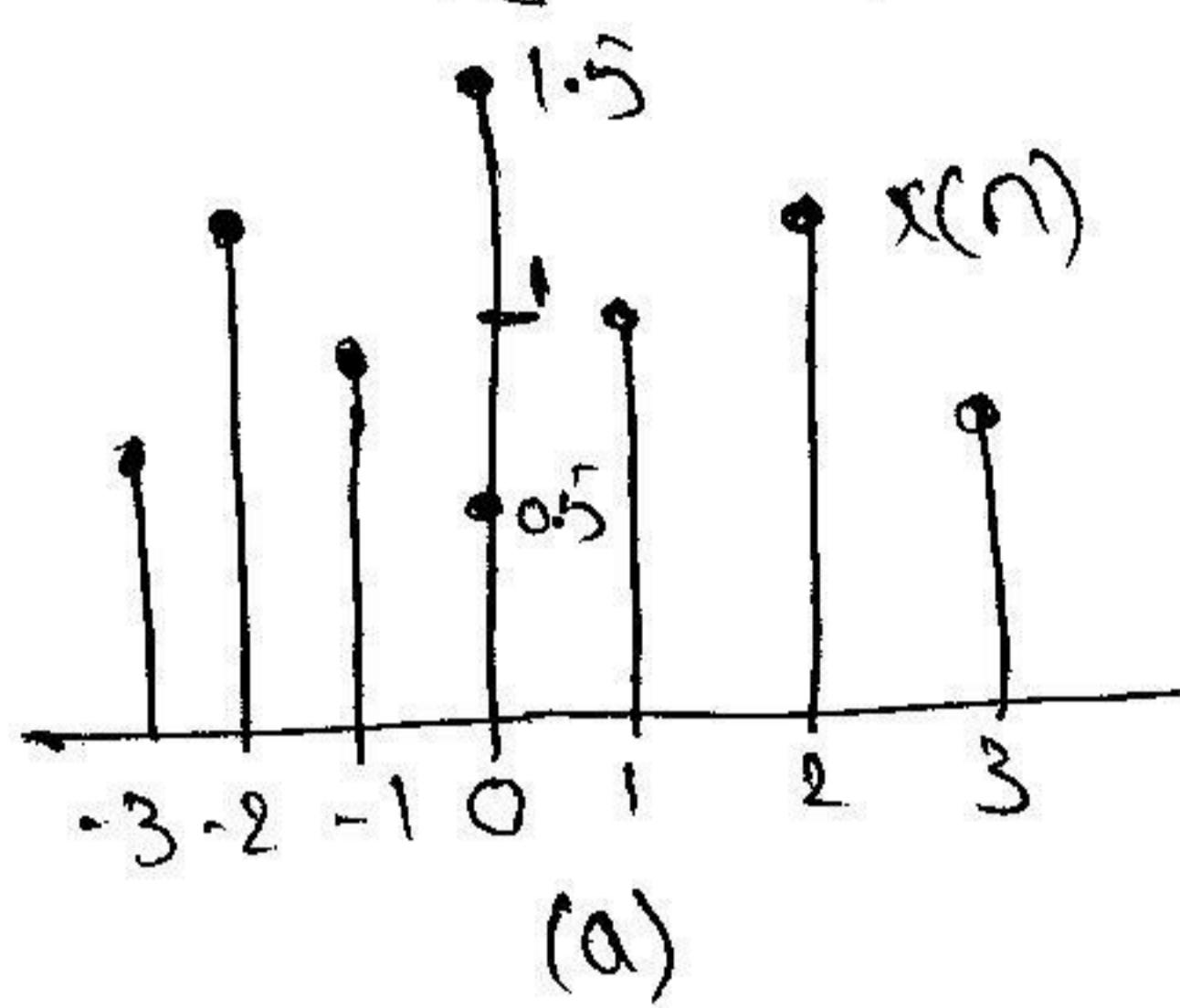
*> Representation of an Arbitrary sequence :-

17) Any arbitrary sequence $x(n)$ can be represented in terms of delayed and scaled impulse sequence $\delta(n)$. Let $x(n)$ be an infinite sequence.

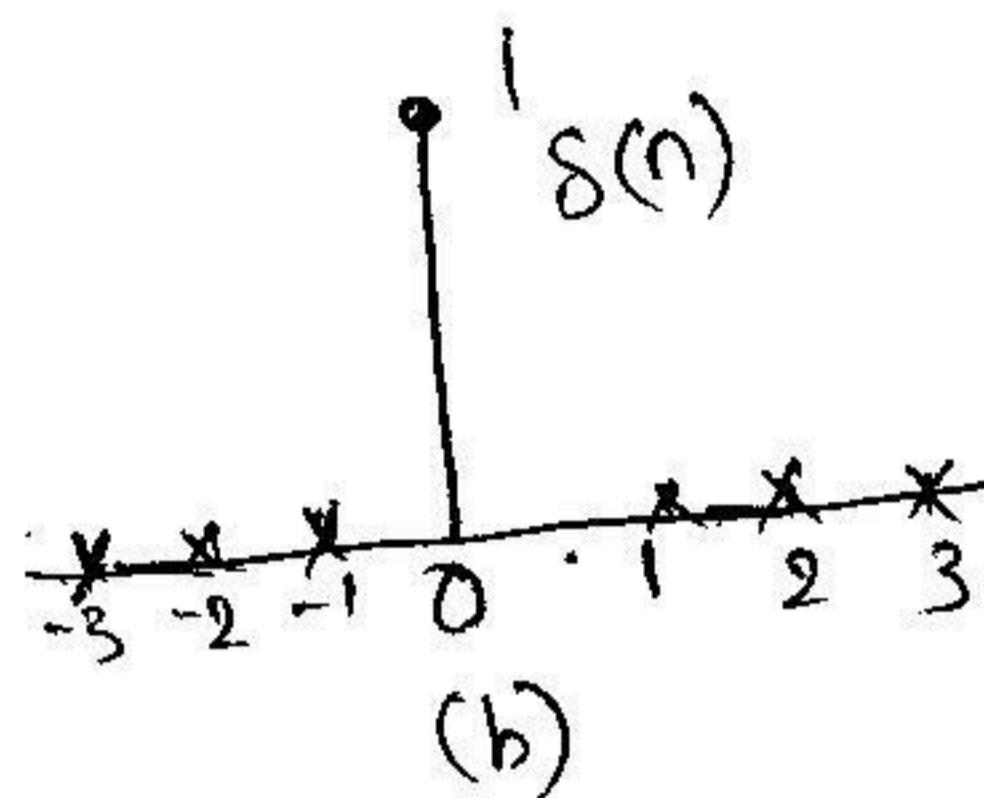
The sample $x(0)$ can be obtained by multiplying $x(0)$, the magnitude

with unit impulse $\delta(n)$

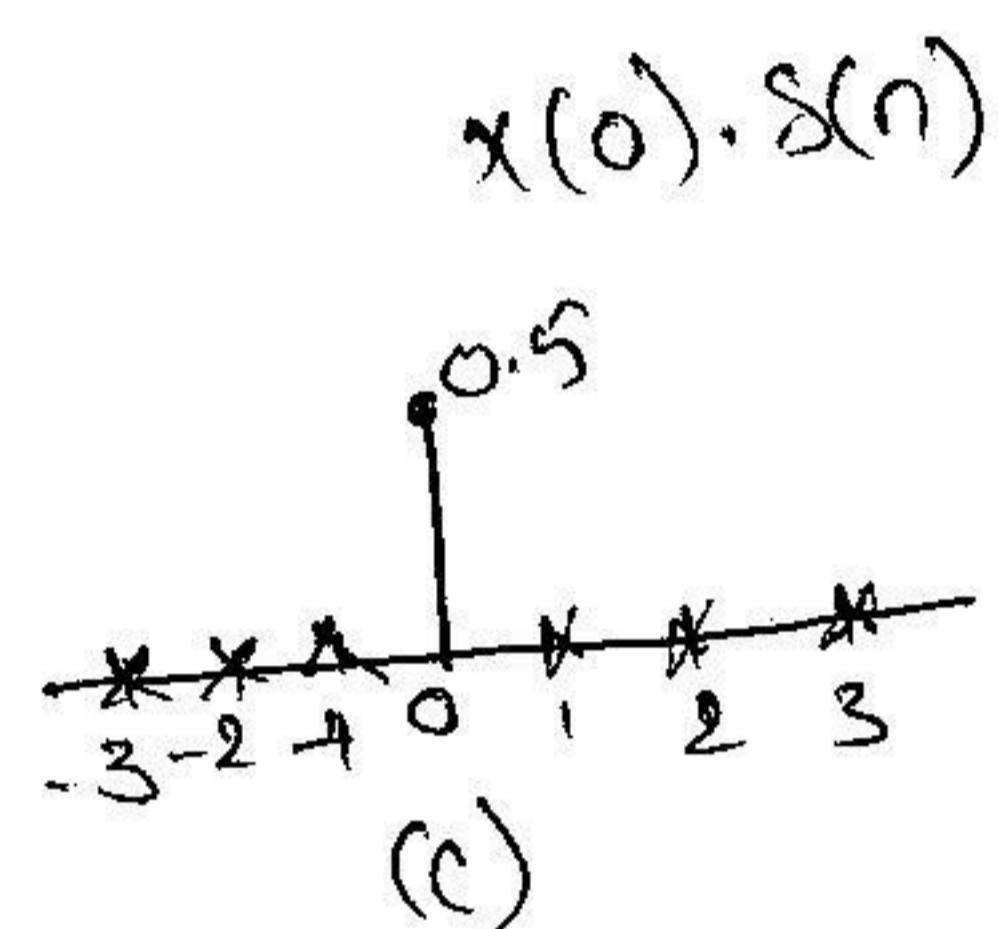
$$\text{ie } x(0) \cdot \delta(n) = \begin{cases} x(0) & \text{for } n=0 \\ 0 & \text{for } n \neq 0 \end{cases}$$



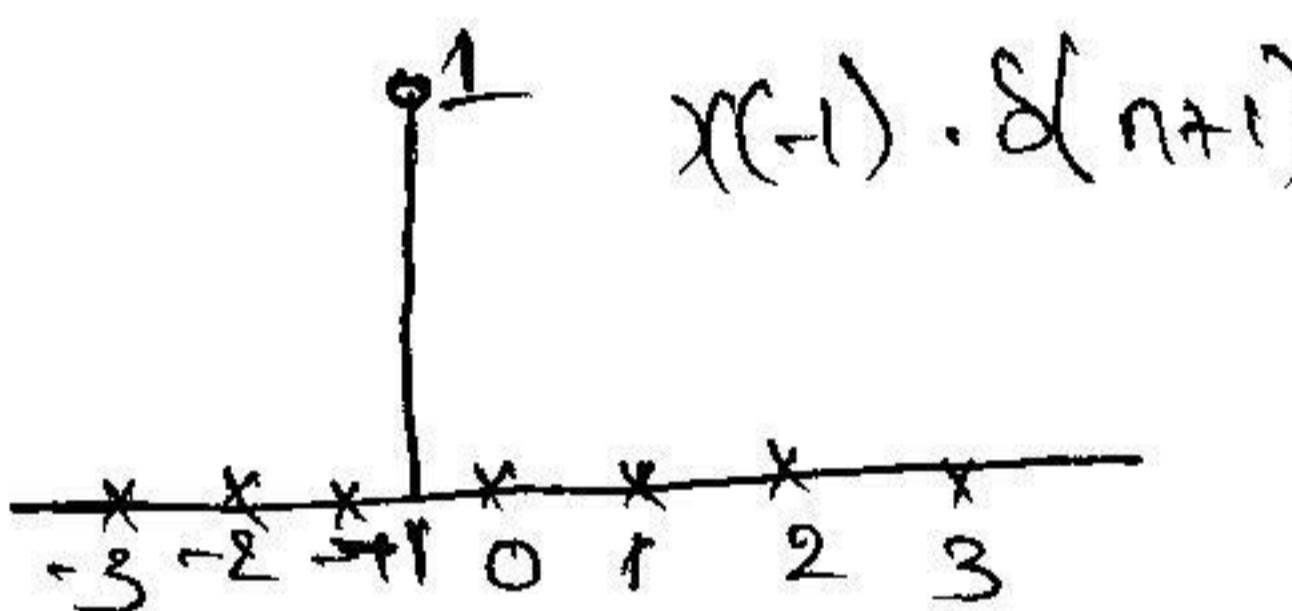
(a)



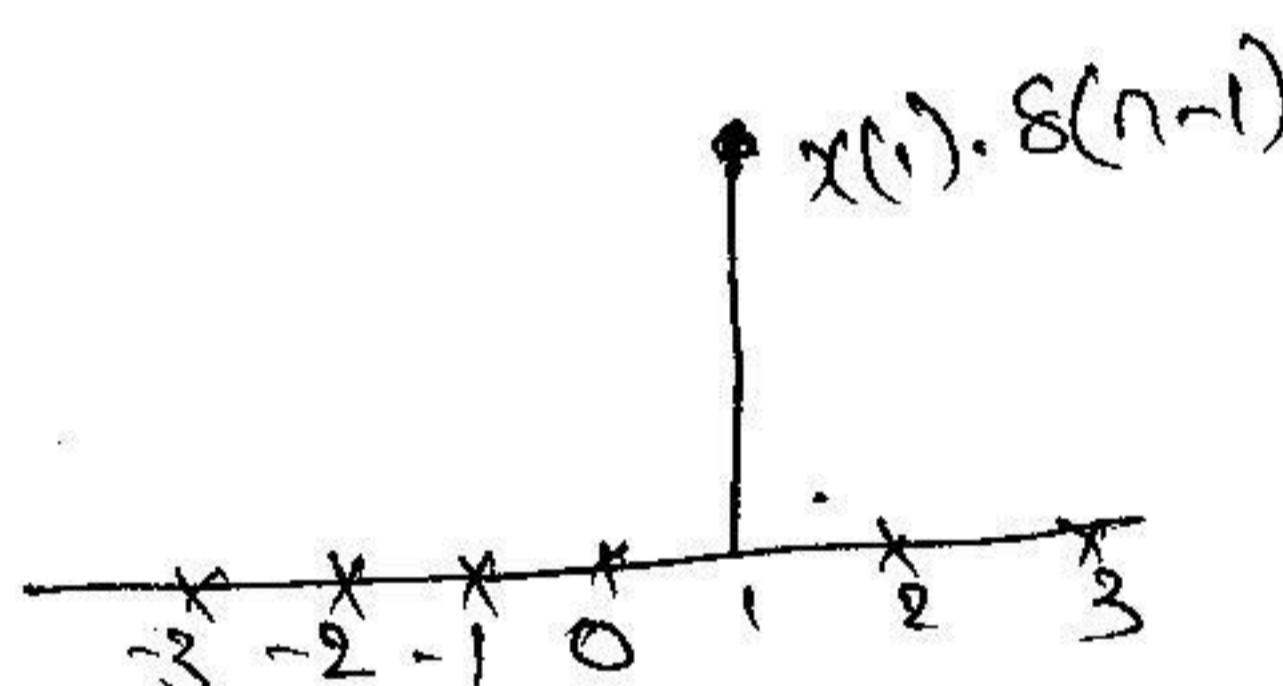
(b)



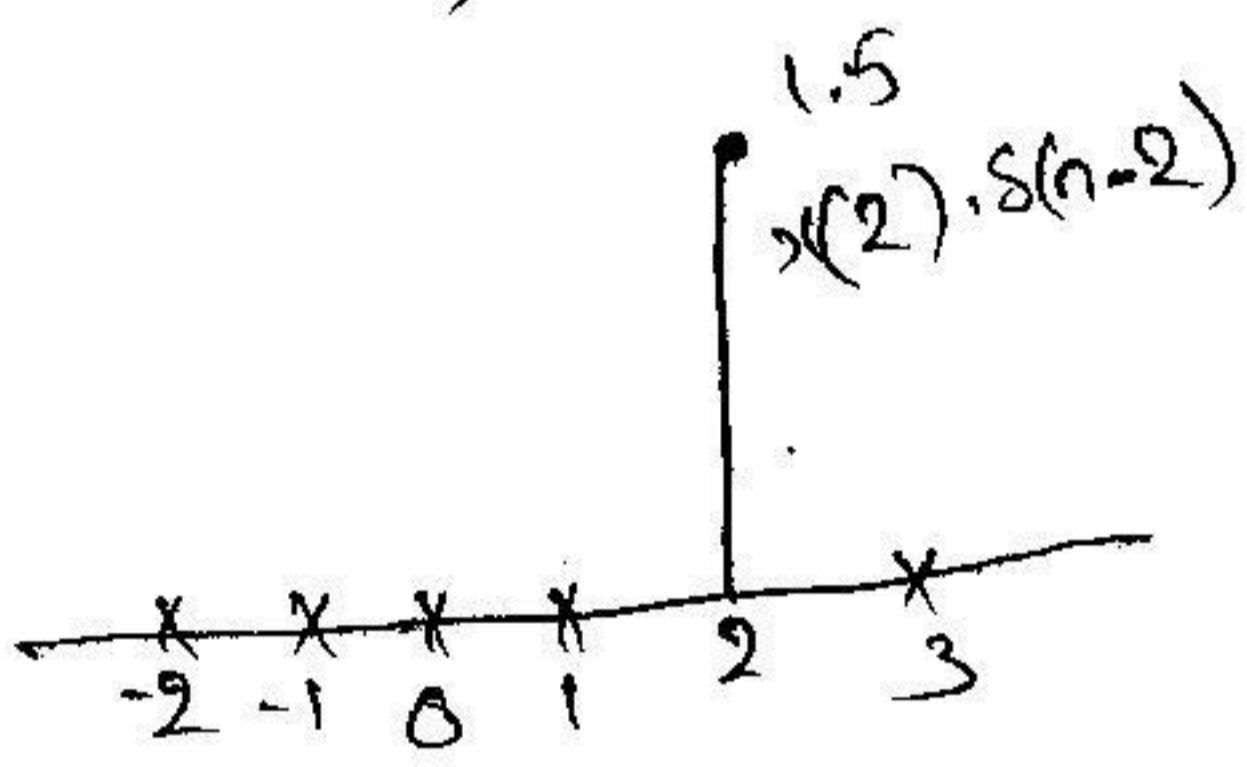
(c)



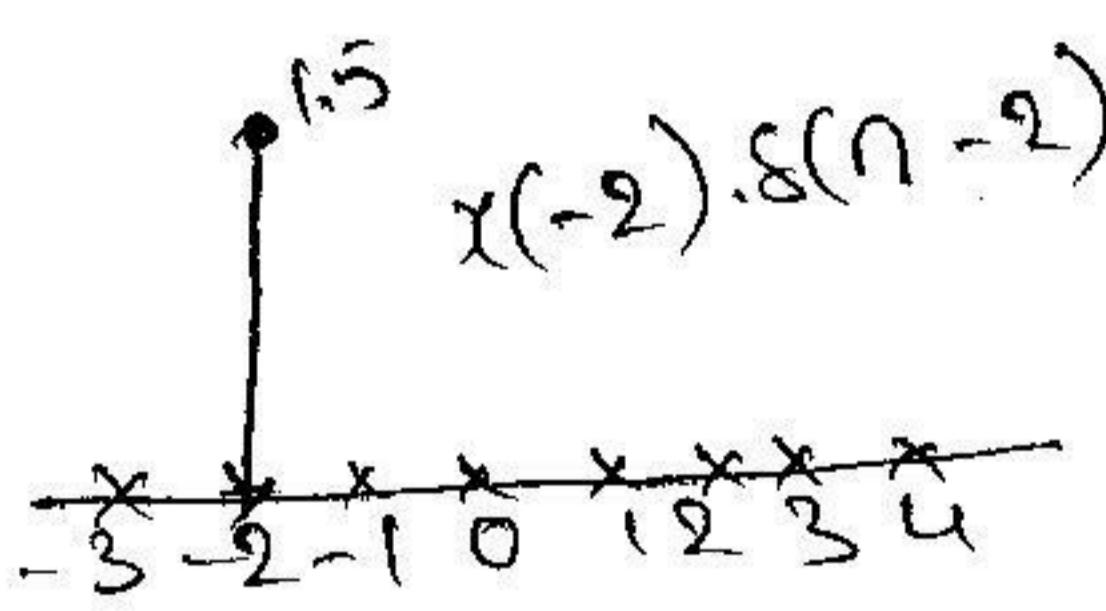
x(-1).delta(n+1)



x(1).delta(n-1)



x(2).delta(n-2)



x(-2).delta(n-2)

Similarly the sample $x(-1)$ can be obtained by multiplying $x(-1)$, the magnitude with one unit impulse $\delta(n+1)$.

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

In same way $x(-2)\delta(n+2) = \begin{cases} x(-2) & \text{for } n=-2 \\ 0 & \text{for } n \neq -2 \end{cases}$

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

$$x(2)\delta(n-2) = \begin{cases} x(2) & \text{for } n=2 \\ 0 & \text{for } n \neq 2 \end{cases}$$

∴ The sum of the sequences

$$x(-2) \cdot s(n+2) + x(-1) \cdot s(n+1) + x(0) \cdot s(n) + x(1) \cdot s(n-1) + x(2) \cdot s(n-2)$$

equals $x(n)$ for $-2 \leq n \leq 2$.

In general form $x(n)$ for $-\infty \leq n \leq \infty$

$$x(n) = \dots x(-3) \cdot s(n+3) + x(-2) \cdot s(n+2) + x(-1) \cdot s(n+1) + x(0) \cdot s(n) + \\ x(1) \cdot s(n-1) + x(2) \cdot s(n-2) + x(3) \cdot s(n-3) + \dots$$

$$x(n) = \sum_{k=-\infty}^{\infty} x(k) \cdot s(n-k).$$

where $s(n-k)$ is unity for $n=k$ and zero & others

e.g.: Represent the sequence $x(n) = \{4, 2, -1, 1, \uparrow, 3, 2, 1, 5\}$ as

Sum of shifted unit impulse.

$$x(n) = \{4, 2, -1, 1, 3, 2, 1, 5\}$$

$$n = -3, -2, -1, 0, 1, 2, 3, 4$$

$$x(n) = x(-3) \cdot s(n+3) + x(-2) \cdot s(n+2) + x(-1) \cdot s(n+1) + x(0) \cdot s(n) +$$

$$x(1) \cdot s(n-1) + x(2) \cdot s(n-2) + x(3) \cdot s(n-3) + x(4) \cdot s(n-4)$$

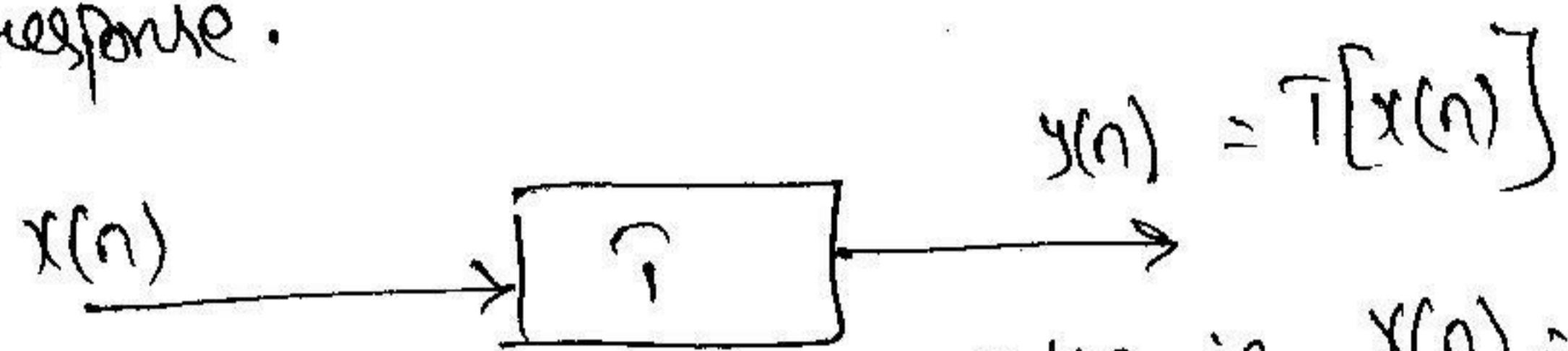
$$+ 3 \cdot s(n+3) + 2 \cdot s(n+2) - 1 \cdot s(n+1) + 1 \cdot s(n) + 3 \cdot s(n-1)$$

$$x(n) = + 3 \cdot s(n+3) + 2 \cdot s(n+2) - 1 \cdot s(n+1) + 1 \cdot s(n) + 3 \cdot s(n-1), \\ + 2 \cdot s(n-2) + 1 \cdot s(n-3) + 5 \cdot s(n-4),$$

*> Impulse response & Convolution sum:-

34

A discrete time system perform an operation on an op signal based on a predefined criteria to produce a modified op signal. The op signal $x(n)$ is system excitation and $y(n)$ is the system response.



If the op to the system is unit impulse ie $x(n) = \delta(n)$ then the op of system is known as impulse response denoted by $h(n)$

$$h(n) = T[\delta(n)]$$

W.R to any arbitrary sequence $x(n)$ can be represented as a weighted sum of discrete impulses

$$x(n) = \sum_{k=-\infty}^{\infty} x(k) \cdot \delta(n-k) \rightarrow ①$$

$$y(n) = T\{x(n)\} = T\left\{ \sum_{k=-\infty}^{\infty} x(k) \cdot \delta(n-k) \right\} \rightarrow ②$$

$$y(n) = \sum_{k=-\infty}^{\infty} x(k) \cdot T[\delta(n-k)] \rightarrow ③$$

The response to shifted impulse sequence can denoted by $h(n,k)$

$$h(n,k) = T[\delta(n-k)] \rightarrow ④$$

for a time invariant system

$$h(n,k) = h(n-k) \rightarrow ⑤$$

Sub ⑤ in Eq ④

$$T[\delta(n-k)] = h(n-k)$$

from Eq. 3 we have

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

∴ Above Eq. is known as Convolution Sum & given as

$$y(n) = x(n) * h(n) \quad [* \rightarrow \text{denotes Convolution}] .$$

Properties of Convolution :-

- (i) Commutative law :- $x(n) * h(n) = h(n) * x(n)$
- (ii) Associative law :- $[x(n) * h_1(n)] * h_2(n) = x(n) * [h_1(n) * h_2(n)]$
- (iii) Distributive law :- $x(n) * [h_1(n) + h_2(n)] = x(n) * h_1(n) + x(n) * h_2(n)$

* FIR and IIR Systems:-

Linear time invariant systems can be classified according to the

type of impulse response

- 1. FIR Systems (FINITE impulse Response)
- 2. IIR Systems (INFINITE " ")

FIR System:-

If the impulse response of system is of finite duration, then the system is called a finite impulse Response (FIR system).

$$\text{Ex:- } h(n) = \begin{cases} 1 & \text{for } n = -1, 2 \\ 2 & \text{for } n = 1 \\ 3 & \text{for } n = 0, 3 \\ 0 & \text{Otherwise} \end{cases}$$

IIR System:-

An infinite impulse Response (IIR) System has an impulse response for infinite duration.

$$h(n) = a^n u(n) \quad ..$$

*> Stable and Unstable Systems:-

An LTI System is stable if it produces a bounded o/p sequence for every bounded o/p sequence.

If for some bounded o/p sequence $x(n)$, the o/p is unbounded (infinite), the system is classified as unstable.

Let $x(n)$ be bounded o/p sequence $h(n)$ be the impulse response of system and $y(n)$ be o/p sequence.

Taking magnitude of the o/p.

$$\text{we have } |y(n)| = \left| \sum_{k=-\infty}^{\infty} h(k) \cdot |x(n-k)| \right| \rightarrow$$

W.K.T the magnitude of the sum of terms is less than or equal to sum of magnitudes

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

Let the bounded value of o/p is equal to M

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

The above condition is satisfied when

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

\therefore necessary condition for stability is

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

$$\text{Ex:- } h(n) = \left(\frac{1}{2}\right)^n \cdot u(n)$$

Stability $\sum_{n=-\infty}^{\infty} |h(n)| < \infty$

$$\begin{aligned} \sum_{n=-\infty}^{\infty} |h(n)| &= \sum_{n=-\infty}^{\infty} \left(\frac{1}{2}\right)^n \cdot u(n) \\ &= \sum_{n=0}^{\infty} \left(\frac{1}{2}\right)^n && \because [1+a+a^2+\dots = \frac{1}{1-a}] \\ &= 1 + \frac{1}{2} + \left(\frac{1}{2}\right)^2 + \left(\frac{1}{2}\right)^3 + \dots \\ &= \frac{1}{1 - \frac{1}{2}} = \frac{1}{\frac{1}{2}} = 2 < \infty \end{aligned}$$

Hence System is Stable.

18>

* Linear Constant Coefficient difference Equations :-

(a)

Time Response Analysis of Discrete-time Systems :-

The general form of difference equation of an N^{th} order linear time invariant discrete time (LTI-DT) system is

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

where $\{a_k\}$ & $\{b_k\}$ are constants. The response of any discrete time system can be decomposed as

Total response = zero state response + zero IIP response

* The zero state response of system is response of system

* The zero state response of system is response of system due to IIP alone when the initial state of system is zero i.e. the system initially relaxed at time $n=0$. (ideal)

On other hand, the zero ^{o/p} response depends only on the initial state of the system. that is the ^{o/p} is zero. (when ^{o/p} is zero) (38)

e.g. let us consider a first order discrete time system with difference equation.

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

where $x(n)$ & $y(n)$ are ^{o/p} & ^{o/p}.

let $x(n)$ ^{o/p} sequence is zero for $n < 0$ and

let $x(n)$ ^{o/p} sequence is zero for $n < -1$ exists. i.e $y(-1) \neq 0$

initially $y(n)$ for $n = -1$

\therefore the successive value of $y(n)$ for $n \geq 0$ are as follows

for $n = 0$

$$y(0) = a y(-1) + x(0) \rightarrow (a)$$

$$y(1) = a \cdot y(0) + x(1) \rightarrow (b)$$

$$\text{or } y(1) = a [a y(-1) + x(0)] + x(1) \quad \begin{array}{l} \text{[substitute } y(0) \text{ fr } (a) \\ \text{in Eq (b).]}\end{array}$$

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

$$y(2) = a y(1) + x(2)$$

$$= a [a^2 y(-1) + a x(0) + x(1)] + x(2)$$

$$= a^3 y(-1) + a^2 x(0) + a x(1) + x(2)$$

for any n .

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

$$= a^{n+1} y(-1) + \sum_{k=0}^n a^k \cdot x(n-k) \quad n \geq 0, 1$$

39

The response $y(n)$ includes two parts. The first part depends on initial condition of the system and second term on IIP.

When $y(-1) = 0$, the IIP $y(n)$ depends only on IIP applied.

Hence $y(n)$ is known as the zero state response (ZSR) forced response

$$y_f(n) = \sum_{k=0}^n a_k x(n-k) \quad n \geq 0.$$

If the system is initially non-relaxed that is $y(-1) \neq 0$ and if $x(n) = 0 \forall n$, the IIP of system $y(n)$ depends only on the initial state of system.

Then the response of system is called the zero IIP response (ZIR) natural response and is denoted as

$$y_n(n) = a^{n+1} y(-1) \quad n \geq 0$$

The zero IIP response (natural response) is obtained by letting the IIP signal to zero. It depends on the nature of the system and initial conditions. On the other hand the zero state response depends on the nature of IIP signal.

\therefore The difference eq of N^{th} order discrete time system of Eq ① is

also written as

$$\sum_{k=0}^N a_k y(n-k) = \sum_{k=0}^M b_k \cdot x(n-k) \rightarrow ②$$

where 'N' is called order of difference equation.

Where Coefficient a_0 is not equal to one we can divide Eq ② through out a_0 to normalize the equation.

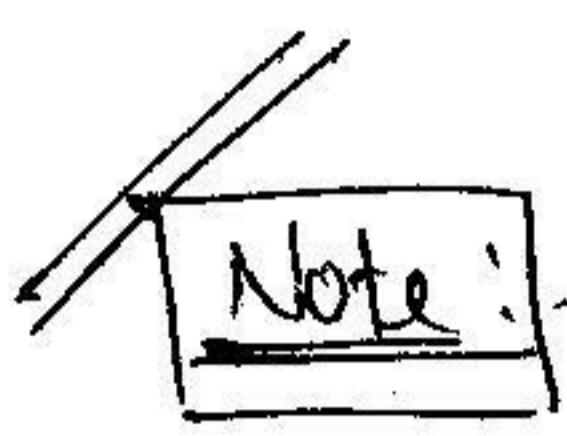
20

The solution of difference equation can be given as
sum of two parts

$$y(n) = y_h(n) + y_p(n)$$

$y_h(n)$ = homogeneous (or) Complementary solution

$y_p(n)$ = Particular solution //.

 Note: - for an LTI system the response $y(n)$ can be expressed as a weighted summation of dependent terms.

$$\text{so:- } y(n) = -a_1 y(n-1) - a_2 y(n-2) - a_3 y(n-3) - \dots \\ + b_0 x(n) + b_1 x(n-1) + b_2 x(n-2) + b_3 x(n-3) + \dots \quad \xrightarrow{\text{C}}$$

* -ve constants are inserted for op signals because op signals

* -ve constants are inserted for op to ip.

are feedback from op to ip signals because ip signals

* +ve constants are inserted for ip to op.
are feedforward from ip to op.

\therefore Practically the response $y(n)$ at any time instant 'n', may depend on 'N' nos. of past op's, present ip & 'M' nos. of past ips.

\therefore Eq C is written as

$$y(n) = -a_1 y(n-1) - a_2 y(n-2) - a_3 y(n-3) - \dots - a_N y(n-N) + \\ b_0 x(n) + b_1 x(n-1) + \dots + b_M x(n-M)$$

$$\therefore y(n) = -\sum_{m=1}^N a_m y(n-m) + \sum_{m=0}^M b_m x(n-m),$$

In above Eq value of "N" defines order of system

(41)

If $N=1$ the DT System is 1st order

$N=2$ " " " " 2nd "

$N=3$ " " " " 3rd "

~~Note~~

a) Natural Response (Zero IP Response)

The natural response $y_n(n)$ is the solution of Eq (2)

below with $x(n) = 0$

$$\sum_{k=0}^N a_k y(n-k) = \sum_{k=0}^M b_k \cdot x(n-k)$$

for a discrete time system the natural response is
the solution of homogenous Eq.

$$\sum_{k=0}^N a_k \cdot y(n-k) = 0 \rightarrow (3)$$

It is in the form $y_h(n) = \lambda^n$

$$\sum_{k=0}^N a_k \cdot \lambda^{n-k} = 0 ; a_0 = 1$$

$$\lambda^n + a_1 \lambda^{n-1} + \dots + a_{N-1} \lambda^{n-N+1} + a_N \lambda^n = 0 \quad (\text{use } k=N-1)$$

$$\lambda^n [1 + a_1 \lambda^{-1} + \dots + a_{N-1} \lambda^{-(N-1)} + a_N] = 0$$

$$\lambda^n + a_1 \lambda^{n-1} + \dots + a_{N-1} \lambda + a_N = 0 \rightarrow (4)$$

Eq (4) is characteristic Eq of System.

~~Eq (4) can be expressed in factorized form as~~

$$(\lambda - \lambda_1) \cdot (\lambda - \lambda_2) \cdots (\lambda - \lambda_N) = 0$$

$\lambda_1, \lambda_2, \lambda_3, \dots, \lambda_N$ are roots of Eq (4). The roots of characteristic equation are called characteristics roots (or) eigen values of system.

The nature of natural response depends on type of roots.

Real roots \rightarrow real exponential

Imaginary roots \rightarrow sinusoidal

Complex roots \rightarrow Exponentially damped sinusoidal.

(i) Distinct roots :-

If the roots $\lambda_1, \lambda_2, \dots, \lambda_N$ of Eq (4) are distinct then it has N-solutions $c_1 \lambda_1^n, c_2 \lambda_2^n, \dots, c_N \lambda_N^n$

The general solution is of the form

$$y_n(n) = c_1 \lambda_1^n + c_2 \lambda_2^n + \dots + c_N \lambda_N^n$$

where c_1, c_2, \dots, c_N are arbitrary constants

$$\text{Ex:- If } \lambda_1 = 2, \lambda_2 = 3$$

$$y_n(n) = c_1 (2)^n + c_2 (3)^n$$

(ii) Repeated roots :-

If the root λ_i is repeated m times and the remaining $(N-m)$ roots are distinct then, the characteristic equation of system is,

$$(x - \lambda)^m (\lambda - \lambda_{m+1}) \cdot (\lambda - \lambda_{m+2}) \cdots (\lambda - \lambda_N) = 0$$

and general solution is

$$y_n(n) = (c_1 + c_2 \cdot n + c_3 \cdot n^2 + \dots + c_m \cdot n^{m-1}) \cdot (\lambda_1^n) \\ + c_{m+1} \cdot (\lambda_{m+1})^n + c_{m+2} \cdot (\lambda_{m+2})^n + \dots + c_N \cdot \lambda_N^n.$$

e.g:-

The roots of characteristic eq $\lambda_1 = 1$; $\lambda_2 = 1$ & $\lambda_3 = 2$

$$y_n(n) = [c_1 + c_2 n] \cdot (1)^n + c_3 (2)^n.$$

(iii) Complex roots:-

If roots are complex $\lambda_1 = \lambda = a + jb$
 $\lambda_2 = \lambda^* = a - jb$

$$y_n(n) = \gamma^n [A_1 \cos \theta n + A_2 \sin \theta n]$$

$$\gamma = \sqrt{a^2 + b^2}; \theta = \tan^{-1}(b/a)$$

A_1 & A_2 are constants.

b) Forced Response (zero state response) :-

The forced response is the solution of diff. eq (DE)

for the given o/p, when the initial conditions are zero.

It consists of two parts, homogeneous solution & Particular soln.

* The homogeneous solution can be obtained from the roots of characteristic equation.

* The Particular solution $y_p(n)$ is to satisfy the d.e. for specific o/p signal $x(n) \quad n \geq 0$

$$1 + \sum_{k=1}^{\infty} a_k y_p(n-k) = \sum_{k=0}^M b_k x(n-k) ..$$

The general form of the Particular solution for several of
are given in table. From table we can find $y(n) = A \sin \omega n$
then $y_p(n) = C_1 \cos \omega n + C_2 \sin \omega n$.

where C_1 & C_2 are obtained by substituting $y_p(n)$ and
 $x(n)$ in d.e.

| $x(n)$ o/p Signal | $y_p(n)$ Particular Solution |
|-------------------------|---|
| A (Step input) | K |
| $A n^M$ | $K \cdot M^n$ |
| $A n^M$ | $K_0 n^M + K_1 n^{M-1} + \dots + K_M$ |
| $A \cdot n^M$ | $A^n [K_0 n^M + K_1 n^{M-1} + \dots + K_M]$ |
| $A \cos \omega n$ {} | $C_1 \cos \omega n + C_2 \sin \omega n$. |
| $A \sin \omega n$ | |

If the o/p applied to the system and one of the components
of homogeneous solution are same ; then multiply the particular
solution by the lower power of 'n' that will give a response
component not included in homogeneous solution.

④ Total response :- It is obtained by adding natural + forced responses

$$y(n) = y_h(n) + y_p(n)$$

⑤ Impulse response :-

The general form of d.e. of N^{th} order system is given

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

for the o/p $x(n) = s(n)$ obtained as

\downarrow
o/p of unit step impulse

$$1 + \sum_{k=1}^N a_k y(n-k) = \sum_{k=0}^M b_k \cdot s(n-k)$$

for $N > M$

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

$$\sum_{k=0}^N a_k \cdot y(n-k) = 0$$

if $N=M$ we have to
add an impulse functi
to homogenous solution.

19). frequency Response analysis of Discrete time System:-

The o/p of any linear time invariant system to an o/p signal $x(n)$ can be obtained using convolution sum

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

$h(n)$ is impulse response of the system.

$h(n)$ is impulse response of the system.

Let us consider a complex exponential signal $x(n) = e^{j\omega(n-k)}$

$$y(n) = \sum_{k=-\infty}^{\infty} h(k) e^{j\omega(n-k)} \\ = e^{j\omega n} \left[\sum_{k=-\infty}^{\infty} h(k) e^{-j\omega k} \right]$$

$$e^{j\omega n} \left[H \cdot (e^{j\omega}) \right] \rightarrow ①$$

\downarrow
o/p freq response.

where $\left[H \cdot (e^{j\omega}) \right] = \sum_{k=-\infty}^{\infty} h(k) \cdot e^{-j\omega k} \rightarrow ②$

46

The function $H(e^{j\omega})$ is zero if the impulse response is absolutely summable.

- * From eq ① we say that for op $x(n) = e^{jn\omega}$ the op of an LTI system is also exponential signal of the same frequency multiplied by factor $H(e^{j\omega})$.
- (+) These type of signal that produce a response which differ from the op signal by a complex constant are known as eigen functions.

From eq ② we can find frequency response $H(e^{j\omega})$ of system if discrete time Fourier transform of impulse response $h(n)$ of system.

\therefore The frequency response $H(e^{j\omega})$ is a complex valued function it can be expressed in polar form as

$$H.(e^{j\omega}) = |H(e^{j\omega})| \cdot e^{j\theta(\omega)}$$

$$|H.(e^{j\omega})| \rightarrow \text{magnitude} ; \theta(\omega) = \angle H(e^{j\omega}).$$

and Phase response is an odd function of ω

$$\text{i.e } \theta(\omega) = -\theta(-\omega).$$

$$\therefore e^{j(\omega + 2k\pi)} = e^{j\omega} \cdot e^{j2k\pi} = e^{j\omega}$$

for an integer k the frequency response $H(e^{j\omega})$ is periodic with period 2π .

(a) Frequency response of first order system :-

The d.e. for 1st order system is given by

$$y(n) - a \cdot y(n-1) = x(n).$$

$$x(n) \text{ is } \text{op} \quad ; \quad y(n) = \text{op}$$

Taking Fourier transform on b.s

$$Y(e^{j\omega}) - a \cdot e^{-j\omega} \cdot Y(e^{j\omega}) = X(e^{j\omega})$$

$$Y(e^{j\omega}) \left[1 - a \cdot e^{-j\omega} \right] = X(e^{j\omega}).$$

The freq. response.

$$H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})} = \frac{1}{1 - a \cdot e^{-j\omega}}$$

The impulse response

$$\begin{aligned} h(n) &= F^{-1}(H \cdot (e^{j\omega})) \\ &= F^{-1} \left[\frac{1}{1 - a \cdot e^{-j\omega}} \right] \end{aligned}$$

$$h(n) = a^n \cdot u(n) \quad H(e^{j\omega}) = \frac{1}{1 - a \cdot e^{-j\omega}}$$

Now: H.(e^{jω}) is called frequency response of the LTI system whose impulse response is h(n)

$$\therefore H \cdot (e^{j\omega}) = \frac{1}{1 - a[\cos\omega - j\sin\omega]}$$

(48)

$$= \frac{1}{1 - \alpha \cos \omega + \alpha^2 \sin^2 \omega}$$

$$|H \cdot (e^{j\omega})| = \frac{1}{\sqrt{(1 - \alpha \cos \omega)^2 + \alpha^2 \sin^2 \omega}}$$

$$= \frac{1}{\sqrt{1 + \alpha^2 \cos^2 \omega - 2 \alpha \cos \omega + \alpha^2 \sin^2 \omega}}$$

$$= \frac{1}{\sqrt{1 + \alpha^2 - 2 \alpha \cos \omega}} = \frac{1}{\sqrt{1 + \alpha^2 - 2 \alpha \cos \omega}}$$

$$\angle H \cdot e^{j\omega} = \tan^{-1} \left(\frac{\alpha \sin \omega}{1 - \alpha \cos \omega} \right) \text{.//.}$$

If λ_1 and λ_2 are complex.

If $y(n) = \lambda^n$ from d.e we find from eq ①

$$\lambda^2 - a_1\lambda - a_2 = 0$$

If roots are complex:-

$$\lambda_1 = \frac{a_1}{2} + j\sqrt{-\frac{a_1^2}{4} - a_2} = \alpha + j\beta = \gamma e^{j\theta} = \gamma \cos\theta + j\gamma \sin\theta$$

$$\lambda_2 = \frac{a_1}{2} - j\sqrt{-\frac{a_1^2}{4} - a_2} = \alpha - j\beta = \gamma e^{-j\theta} = \gamma \cos\theta - j\gamma \sin\theta.$$

$$\text{where } \alpha = \frac{a_1}{2}, \gamma = \sqrt{-\frac{a_1^2}{4} - a_2} ; \beta = \frac{\gamma}{2} = \gamma \sin\theta$$

$$\therefore \alpha^2 + \beta^2 = \gamma^2 \cos^2\theta + \gamma^2 \sin^2\theta \\ \therefore \gamma^2 = \frac{a_1^2}{4} + \left(-\frac{a_1^2}{4} - a_2\right) = -a_2 \\ \Rightarrow \gamma = \sqrt{-a_2}.$$

If the initial condition are zero.

$$y(-1) = h(-1) = 0$$

$$\text{from eq ③ } h(-1) = A \cdot \gamma^n \sin(\theta + \phi) = 0$$

$$\therefore \text{given } \theta = \phi$$

$$\therefore y(n) = h(n) = A \cdot \gamma^n \sin(n\theta + \theta) \rightarrow ④$$

$$\text{from eq ① } y(0) = a_1 y_1(-1) + a_2 y_2(-2) + x(0) = 1 \rightarrow ⑤$$

$$h(0) = y(0) = A \sin\theta = 1$$

$$\therefore A = \frac{1}{\sin\theta} = \frac{1}{\gamma \sin\theta} (\because \theta = \phi) \rightarrow ⑥$$

Now:-

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

$$= \sum_{n=0}^{\infty} A \cdot \gamma^n \sin(n\theta + \theta) \cdot e^{-jn\omega}$$

$$= A \cdot \sum_{n=0}^{\infty} \gamma^n \left(\frac{e^{j(n+1)\theta} - e^{-j(n+1)\theta}}{2j} \right) \cdot e^{-jn\omega}$$

$$= \frac{A}{2j} \left\{ \sum_{n=0}^{\infty} \gamma^n e^{j\theta} \cdot e^{jn\theta} \cdot e^{-jn\omega} - \sum_{n=0}^{\infty} \gamma^n e^{-j\theta} \cdot e^{-jn\theta} \cdot e^{-jn\omega} \right\}$$

$$= \frac{A}{2j} \left\{ \frac{e^{j\theta}}{1 - \gamma \cdot e^{-j(\omega-\theta)}} - \frac{e^{-j\theta}}{1 - \gamma \cdot e^{-j(\omega+\theta)}} \right\}$$

$$= \frac{A}{2j} \left[\frac{e^{j\theta} - \gamma \cdot e^{-j\omega} - j\theta - \gamma \cdot e^{-j\theta} - e^{-j\theta} + \gamma \cdot e^{-j\omega} \cdot e^{j\theta} \cdot e^{-j\theta}}{1 - \gamma \cdot e^{-j\omega} (e^{j\theta} + e^{-j\theta}) + \gamma^2 \cdot e^{-2j\omega}} \right]$$

$$= \frac{A}{2j} \left[\frac{e^{j\theta} - e^{-j\theta}}{1 - 2 \cdot \gamma \cdot e^{-j\omega} \cos \theta + \gamma^2 \cdot e^{-2j\omega}} \right] \rightarrow \textcircled{6}$$

$$= \frac{A}{2j} \left[\frac{\sin \theta}{1 - 2 \cdot \gamma \cdot e^{-j\omega} \cos \theta + \gamma^2 \cdot e^{-2j\omega}} \right] \rightarrow \textcircled{7}$$

Substitute Eq ⑥ in Eq ⑦

$$= \frac{A}{2j} \left[\frac{\frac{1}{A}}{1 - 2 \cdot \gamma \cdot e^{-j\omega} \cos \theta + \gamma^2 \cdot e^{-2j\omega}} \right]$$

$$\Rightarrow H(e^{j\omega}) = \frac{1}{1 - 2x e^{-j\omega} + x^2 e^{-2j\omega}}$$

* Transfer function :-

If $H(e^{j\omega})$ is Fourier Transform of impulse response $h(n)$ on $x(e^{j\omega})$ is F.T. of I.P sequence $x(n)$, we can derive the relationship b/w $y(e^{j\omega})$.

The Fourier transform of I.P in terms $x(e^{j\omega})$. & $H(e^{j\omega})$

An arbitrary sequence can be represented in the form

$$\text{I.P } x(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} x(e^{j\omega}) \cdot e^{j\omega n} \cdot d\omega \rightarrow ①$$

$$\text{where } x(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x(n) \cdot e^{j\omega n}$$

$$y(n) = e^{j\omega n} \cdot H(e^{j\omega}) ; x(n) = e^{j\omega n}$$

$$\text{I.P } y(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} x(e^{j\omega}) \cdot e^{j\omega n} \cdot H(e^{j\omega}) \cdot d\omega \rightarrow ②$$

$$\text{W.R.T } y(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} y(e^{j\omega}) \cdot e^{j\omega n} \cdot d\omega \rightarrow ③$$

Now eq ② = ③ ($\because y(n)$ is common)

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} y(e^{j\omega}) \cdot e^{j\omega n} = \frac{1}{2\pi} \int_{-\pi}^{\pi} x(e^{j\omega}) \cdot e^{j\omega n} \cdot H(e^{j\omega})$$

$$y(e^{j\omega}) = x(e^{j\omega}) \cdot H(e^{j\omega})$$

$$\Rightarrow H(e^{j\omega}) = \frac{y(e^{j\omega})}{x(e^{j\omega})} \text{ // Transfer function.}$$