CPE 381: Fundamentals of Signals and Systems for Computer Engineers

09 Discrete Signals and Systems

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Outline

- 1. Discrete-time Signals
- 2. Operations on Discrete-time Signals
- 3. Basic Discrete-Time Signals
- 4. Discrete-time Systems and Their Properties
- 5. Linear And Non-Linear Filtering of Discrete Signals
- 6. Two-Dimensional Discrete-Time Signals
- 7. Two-Dimensional Discrete-Time Systems



Uscrete-time Signals





Discrete-time Signals

A discrete-time signal x[n] can be thought of as a real- or complex-valued function of the integer sample index n:

$$x[.]: \mathcal{I} \to \mathcal{R}(\mathcal{C})$$

 $n \quad x[n].$



Example

$$x(t) = 3\cos\left(2\pi t + \frac{\pi}{4}\right), \quad -\infty < t < \infty$$

$$T_s \le \frac{\pi}{\Omega_{\text{max}}} = \frac{\pi}{2\pi} = 0.5s/sample$$

Then its discrete version is

$$x[n] = 3\cos\left(2\pi t + \frac{\pi}{4}\right)|_{t=0.5n} = 3\cos\left(\pi n + \frac{\pi}{4}\right), \quad -\infty < t < \infty$$



Periodic Discrete-time Signal

$$x[n+kN] = x[n]$$

k: any integer

N: Fundamental period of x[n]

Aperiodic discrete-time signals don't satisfy the above property.



Sampling Analog Sinusoid

When sampling an analog sinusoid,

$$x(t) = A\cos(\Omega_0 t + \theta), \quad -\infty < t < \infty$$

of fundamental period $T_0 = 2\pi/\Omega_9$, $\Omega_0 > 0$, we obtain a **periodic discrete sinusoid**.

$$x[n] = A\cos(\Omega_0 T_s n + \theta) = A\cos\left(\frac{2\pi T_s}{T_0}n + \theta\right)$$

provided that

$$\frac{T_s}{T_0} = \frac{m}{N}$$

for the positive integers N and m which are not divisible by each other. To avoid frequency aliasing, the sampling period should also satisfy the Nyquist sampling condition,

$$T_s \le \frac{\pi}{\Omega_0} = \frac{T_0}{2}$$





Finite-energy, Finite-power Discrete-time Signal

- **f** Energy: $\varepsilon_x = \sum_{n=-\infty}^{\infty} = |x[n]|^2$
- **7 Power:** $P_x = \lim_{N \to \infty} \frac{1}{2N+1} \sum_{n=-N}^{N} |x[n]|^2$
- $\int x[n]$ is said to have **finite energy** or to be **square summable** if $\varepsilon_x < \infty$.
- $\int x[n]$ is called **absolutely summable** if

$$\sum_{n=-\infty}^{\infty} = |x[n]| < \infty$$

f(x) f(x) is said to have finite power if f(x) f(x)



Example

$$x(t) = \begin{cases} 2\cos(\Omega_0 t - \pi/4) & t \ge 0\\ 0, & \text{otherwise} \end{cases}$$

- Determine its discrete-time signal. Choose $T_s = 0.1$.
- The Determine if this discrete-time signal has finite energy, finite power and compare these characteristics with those of the continuous-time signal for $\Omega_0 = \pi$ and $\Omega_0 = 3.2$ rad/s.













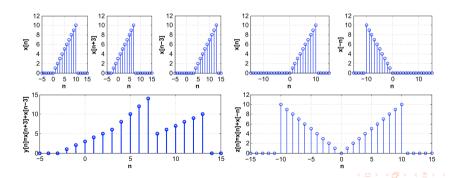
Operations on Discrete-time Signals



Discrete-time Signal Manipulation

A discrete-time signal x[n] is said to be

- f delayed by L (an integer) samples if x[n-L] is x[n] shifted to the right L samples,
- f advanced by M (an integer) samples if x[n+M] is x[n] shifted to the left M samples,
- f reflected if the variable n in x[n] is negated, i.e., x[-n].





Even and Odd Discrete-Time Signal

- f(x[n]) is an **even** signal if x[n] = x[-n].
- f(x[n]) is an **odd** signal if x[n] = -x[-n].

Decomposing a signal into add and even signal:

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

where $x_e[n] = \frac{1}{2}(x[n] + x[-n])$ is the even signal component and $x_o[n] = \frac{1}{2}(x[n] - x[-n])$ is the odd signal component.

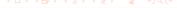






Basic Discrete-Time Signals





Discrete-Time Complex Exponential

Given a complex number $A=|A|e^{j\theta}$ and $\alpha=|\alpha|e^{j\omega_0}$, a discrete-time complex exponential is a signal

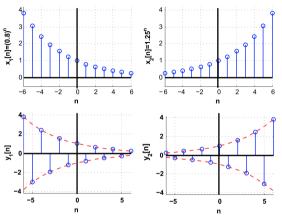
$$x[n] = A\alpha^n = |A||\alpha|^n e^{j(\omega_0 n + \theta)}$$
$$= |A||\alpha|^n [\cos(\omega_0 n + \theta) + j\sin(\omega_0 n + \theta)]$$

where ω_0 is a discrete frequency in radians.

Notice that ω will represent discrete frequencies in our discussion, while Ω is used for the continuous frequencies.







Real exponential $x_1[n]=0.8^n$, $x_2[n]=1.25^n$ (top) and

Modulated exponential $y_1[n] = x_1[n] \cos(\pi n)$ and $y_2[n] = x_2[n] \cos(\pi n)$ (bottom).





Discrete-time Sinusoids

A special case of discrete-complex exponential:

- $\gamma \alpha = e^{j\omega_0}$
- f The real part of x[n] is a cosine, while the imaginary part is a sine.
- f Discrete sinusoids of amplitude A and phase shift θ are periodic if

$$A\cos(\omega_0 n + \theta) = A\sin(\omega_0 n + \theta + \pi/2), \quad -\infty < n\infty$$

- ψ $\psi_0 = 2\pi m/N$ (rad) is the discrete frequency, for integers m and N>0 which are not divisible. Otherwise, discrete-time sinusoids are not periodic.
- $\psi \omega_0 + 2\pi k = \omega_0$, where k is an integer.

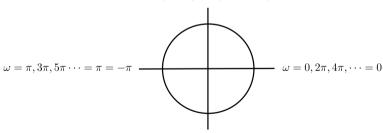


Limiting range for Discrete Frequencies

To avoid ambiguity in discrete-frequency values, we limit its range

$$-\pi < \omega < \pi$$

$$\omega = \pi/2, 5\pi/2, 9\pi/2 \dots = \pi/2$$





 $\omega = 3\pi/2, 7\pi/2, 11\pi/2, \dots = -\pi/2$

Discrete-Time Unit-Step and Unit-Sample Signals

The unit-step u[n] and the unit-sample $\delta[n]$ discrete-time signals are defined as

$$u[n] = \begin{cases} 1, & n \ge 0, \\ 0, & n < 0 \end{cases}$$
$$\delta[n] = \begin{cases} 1, & n = 0, \\ 0, & \text{otherwise} \end{cases}$$

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

Note: u[n] and $\delta[n]$ are NOT sampled versions of the continuous signals u(t) and $\delta(t)$. u[n] and $\delta[n]$ are entirely different signals.





Discrete-Ramp Functions

$$r[n] = nu[n]$$

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



Generic Representation of Discrete-Time Signals

$$x[n] = \sum_{k=-\infty}^{\infty} x[k]\delta[n-k]$$



Sifting property of the unit-sample signal

$$\delta[n - n_0] = \begin{cases} 1 & n = n_0 \\ 0 & \text{otherwise} \end{cases}$$

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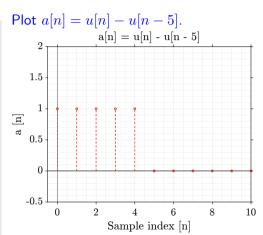
$$x[n] = \cdots + x[-1]\delta[n+1] + x[0]\delta[n] + x[1]\delta[n-1] + \cdots = \sum_{k=-\infty}^{\infty} x[k]\delta[n-k]$$





Plotting Discrete Function

```
f = figure(1);
f.Position = [ 286 , 129, 1086 , 833];
n = -10:10:
% Define the unit-step function
u = Q(n) (n >= 0):
% Calculate the discrete function
a = u(n) - u(n - 5):
stem(n, a, 'Color', 'red', 'LineWidth', ...
    2. 'LineStyle'.'--'):
hold on:
Vr-anis
line([0 0], [-10, 10], 'Color', ...
    '#555555'. 'LineWidth'. 1):
%y-axis
line([-10, 10], [0 0], 'Color', ...
    '#555555', 'LineWidth', 1);
xlabel('Sample index [n]', 'Interpreter', 'latex');
ylabel('a [n]', 'Interpreter', 'latex');
title('a[n] = u[n] - u[n - 5]', 'Interpreter', 'latex'):
```



https://github.com/rahulbhadani/CPE381_FA24/blob/master/Code/Discrete_Function_Plot.m







Discrete-time Systems and Their Properties



Discrete-time Systems Representation

A discrete-time system is a transformation of a discrete-time input signal x[n] into a discrete-time output signal y[n]

$$y[n] = \mathcal{S}\{x[n]\}$$



Linearity

- **5** Scaling: $S\{ax[n]\} = aS\{x[n]\}$
- **Additivity:** $S\{x[n] + v[n]\} = S\{x[n]\} + S\{v[n]\}$
- F Equivalently, superposition applies:

$$\mathcal{S}\{ax[n] + bv[n]\} = a\mathcal{S}\{x[n]\} + b\mathcal{S}\{v[n]\}$$



Time-invariance

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- f If for an inputx[n] the corresponding output is $y[n] = \mathcal{S}\{x[n]\}$, the output corresponding to an advanced or a delayed version of x[n], $x[n \pm M]$, for an integer M, is $y[nM] = S\{x[n \pm M]\}$, or the same as before but shifted as the input.
- In other words, the system is not changing with time.



Recursive And Non-Recursive Discrete-Time Systems

- f Input: x[n]
- f Output: y[n]
- * Recursive System (infinite impulse response (IIR) system):

$$y[n] = -\sum_{k=1}^{N-1} a_k y[n-k] + \sum_{m=0}^{M-1} b_m x[n-m], \quad n \ge 0$$

Non-Recursive System (Finite impulse response (FIR) system):

$$y[n] = \sum_{m=0}^{M-1} b_m x[n-m]$$

These two equations shown above are called difference equations.





Autoregressive Discrete System

$$y[n] = ay[n-1] + bx[n, \quad n \ge 0$$

with initial condition of y[-1] given.



Example: Autoregressive Moving-Average System

Consider a system represented by the difference-equation:

$$y[n] = 0.5y[n-1] + x[n] + x[n-1]n \ge 0, y[-1]$$

Consider two cases:

- Let the initial condition be y[-1] = -2, and the input x[n] = u[n] first and then x[n] = 2u[n]. Find the corresponding outputs.
- Let the initial condition be y[-1] = 0, and the input x[n] = u[n] first and then x[n] = 2u[n]. Find the corresponding outputs.

Use the above results to determine in each case if the system is linear. Find the steady-state response, i.e., $\lim_{n\to\infty} y[n]$.

















Dynamic Discrete-Time Systems Represented By Difference Equations

A recursive discrete-time system is represented by a difference equation

$$y[n] = -\sum_{k=1}^{N-1} a_k y[n-k] + \sum_{m=0}^{M-1} b_m x[n-m], \quad n \ge 0$$

with the initial condition given as y[-k] for $k = 1, \dots, N-1$.

This difference equation could be the approximation of an ordinary differential equation representing a continuous-time system being processed discretely.





Zero-input and Zero-state Responses

Just as in the continuous-time case, the system being represented by the difference equation is not LTI unless the initial conditions are zero and the input is causal.

The complete response of a system represented by the difference equation can be shown to be composed of zero-input and zero-state responses,

$$y[n] = y_{zi}[n] + y_{zs}[n]$$

The component $y_{zi}[n]$ is the response when the input x[n] is set to zero, thus it is completely due to the initial conditions. The response $y_{zs}[n]$ is due to the input only, as we set the initial conditions to zero.





Convolution Sum

- **?** Remember the generic representation of the signal: $x[n] = \sum_{k=-\infty}^{\infty} x[k]\delta[n-k]$
- † The Convolution Sum gives the output of the LTI system:

$$y[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k] = \sum_{m=-\infty}^{\infty} x[n-m]h[m]$$



Example

Consider an autoregressive system represented by a first-order difference equation $y[n] = 0.5y[n-1] + x[n], \quad n \ge 0.$ Find the impulse response h[n] of the system and then compute the response of the system to x[n] = u[n] - u[n-3] using the convolution sum.











Linear And Non-Linear Filtering of Discrete Signals



Linear Filtering

In general, the filters under consideration are linear and shift-invariant. Thus, the output such as signals or images are characterized by the convolution sum between the input signal and the filter impulse response.

Example: Averaging Filter

Let
$$y[n] = x[n] + \eta[n]$$

f(x) f(x) The averaging filter.

f(n): Gaussian noise.

Averaging filter of M-th order:

$$z[n] = \frac{1}{M} \sum_{k=0}^{M-1} y[n-k]$$

Note that higher-order filters will have a larger delay.





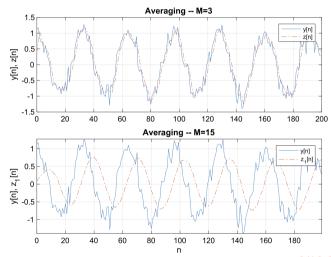
Averaging Filter in MATLAB

```
N=200;n=0:N-1;
x=cos(pi*n/16); % input signal
noise=0.2*randn(1,N); % noise
y=x+noise; % noisy signal
% averaging linear filter with M=3
z=averager(3,y);
% averaging linear filter with M=15
z1=averager(15,y);
```

```
function y=averager(M,x)
% Moving average of signal x
% M: order of averager
% x: input signal
%
b=(1/M)*ones(1,M);
y=filter(b,1,x);
```



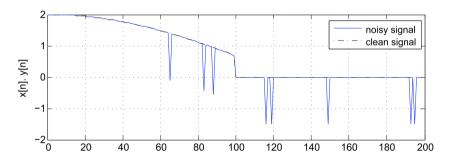
Averaging Filter in MATLAB





Nonlinear Filtering

Not all linear filters are capable of removing noise, such as impulsive noise. In such a case, we can use non-linear filtering methods, such as median filters.





Median Filtering

A median filter considers a certain number of samples (the example shows a 5th-order median filter), orders them according to their values, and chooses the one in the middle (i.e., the median) as the filter's output. Such a filter is non-linear as it does not satisfy superposition.



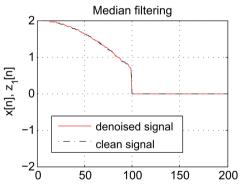
Median Filter in MATLAB

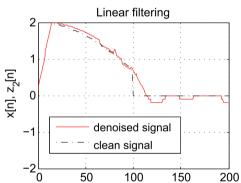
```
clear all; clf
N=200; n=0: N-1;
% impulsive noise
for m=1:N.
    d=rand(1,1);
    if d \ge 0.95,
        noise(m)=-1.5:
    else
        noise(m)=0:
    end
end
```

```
x=[2*cos(pi*n(1:100)/256) zeros(1,100)];
y1=x+noise;
% linear filtering
z2=averager(15,y1);
% non-linear filtering -- median filtering
z1(1)=median([0 0 y1(1) y1(2) y1(3)]);
z1(2)=median([0 y1(1) y1(2) y1(3)]);
z1(N-1)=median([y1(N-3) y1(N-1) y1(N-1) y1(N) 0]);
z1(N)=median([y1(N-2) y1(N-1) y1(N) 0 0]);
for k=3:N-2,
    z1(k)=median([y1(k-2) y1(k-1) y1(k) y1(k+1) y1(k+2)]);
end
```



Median Filter vs Averaging Filter







Causality of a Discrete-Time LTI System

A discrete-time system S is causal if:

- f whenever the input x[n] = 0, and there are no initial conditions, the output is y[n] = 0,
- f the present output y[n] does not depend on future inputs.

An LTI system can be noncausal, such is the case of the following LTI system that computes the moving average of the input:

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





Causality of a Discrete-Time LTI System

- An LTI discrete-time system is causal if the impulse response of the system is such that h[n] = 0 for n < 0.
- f A signal x[n] is said to be causal if x[n] = 0 for n < 0.
- \red{f} For a causal LTI discrete-time system with a causal input x[n] its output y[n] is given by

$$y[n] = \sum_{k=0}^{n} x[k]h[n-k], \quad n \ge 0$$

where the lower limit of the sum depends on the input causality, x[k] = 0 for k < 0, and the upper limit on the causality of the system, h[n-k] = 0 for n-k < 0 or k > n.





Bounded Input-Bounded Output (BIBO) Stability

- Stability characterizes useful systems.
- A stable system provides well-behaved outputs for well-behaved inputs.
- 9 Bounded input—bounded output (BIBO) stability establishes that for a bounded (which is what is meant by 'well-behaved') input x[n] the output of a BIBO stable system y[n] is also bounded.
- \P Hence, if there is a finite bound $M<\infty$ such that |x[n]|< M for all n (you can think of it as an envelope [-M,M] inside which the input x[n] is) the output is also bounded, i.e., |y[n]|< L for $L<\infty$ and all n.





Bounded Input-Bounded Output (BIBO) Stability

f An LTI discrete-time system is said to be BIBO stable if its impulse response h[n] is absolutely summable

$$\sum_{k} |h[k]| < \infty$$

Or,

$$|y[n]| \le \left| \sum_{k=-\infty}^{\infty} x[n-k]h[k] \right| \le |x[n-k]||h[k]| \le M \sum_{k=-\infty}^{\infty} |h[k]| \le MN < \infty$$

provided that $\sum_{k=-\infty}^{\infty} |h[k]| < N < \infty$, or that the impulse response be absolutely summable.

Consider L = MN.





Example

Consider an autoregressive system y[n] = 0.5y[n-1] + x[n].

Determine if the system is BIBO stable

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Two-Dimensional Discrete-Time Signals



Two-dimensional discrete signals

A discrete two-dimensional signal x[m, n] is a mapping of integers [m, n] into real values that is not defined for non-integer values.



Two-dimensional Impulse Signal

$$\delta[m, n] = \begin{cases} 1, & [m, n] = [0, 0] \\ 0, & [m, n] \neq [0, 0] \end{cases}$$

A signal x[m,n] defined in a support $[M_1,N_1] \times [M_2,N_2]$, $M_1 < M_2$, $N_1 < N_2$ can be written as

$$x[m,n] = \sum_{k=M_1}^{M_2} \sum_{\ell=N_1}^{N_2} x[k,\ell] \delta[m-k,n-\ell]$$



Two-dimensional Unit-step Signal

Two-dimensional unit-step signal $u_1[m,n]$, with support in the first quadrant

$$u_1[m,n] = \begin{cases} 1, & m \ge 0, n \ge 0, \\ 0, & \text{otherwise} \end{cases} = \sum_{k=0}^{\infty} \sum_{\ell=0}^{\infty} \delta[m-k, n-\ell]$$



Two-dimensional Unit-ramp Signal

A two-dimensional unit-ramp signal $r_1[m, n]$, with support in the first quadrant

$$r_1[m,n] = \begin{cases} mn, & m \ge 0, n \ge 0, \\ 0, & \text{otherwise} \end{cases} = \sum_{k=0}^{\infty} \sum_{\ell=0}^{\infty} k\ell \delta[m-k, n-\ell]$$



Separable Signals

A class of two-dimensional signals of interest are separable signals y[m, n] that are the product of two one-dimensional signals, one being a function of m and the other of n

$$y[m,n] = y_1[m]y_2[n]$$

$$\delta[m,n] = \delta[m]\delta[n]$$
 is separable.





Two-Dimensional Discrete-Time Systems



Two-dimensional System

A two-dimensional system is an operator S that maps an input x[m,n] into a unique output y[m,n] = S(x[m,n]).

We only consider the LTI 2-D system:

- ho Linearity: $\mathcal{S}\bigg(\sum_{i=1}^I a_i x_i[m,n]\bigg) = \sum_{i=1}^I a_i \mathcal{S}(x_i[m,n]) = \sum_{i=1}^I a_i y_i[m,n]$
- f Shift-Invariance: $S(x_i[m-M,n-N]) = y_i[m-M,n-N]$ A system satisfying these two conditions is called **linear shift-invariant** or **LSI**.

Impulse Response in LSI Two-dimensional System

Suppose then the input x[m,n] of an LTI system and that the response of the system to $\delta[m,n]$ is h[m,n] or the impulse response of the system. Then,

$$y[m, n] = \sum_{k} \sum_{\ell} x[k, \ell] \mathcal{S}(\delta[m - k, n - \ell])$$
$$= \sum_{k} \sum_{\ell} x[k, \ell] h[m - k, n - \ell] = (x * h)[m, n]$$

This is also called a 2-d Convolution Sum.



Separable LSI Systems

An LSI system is **separable** if its impulse response h[m, n] is a separable sequence, i.e., $h[m, n] = h_1[m]h_2[n]$. Then we can write the convolution sum as

$$y[m,n] = \sum_{k=-\infty}^{\infty} \sum_{\ell=-\infty}^{\infty} x[k,\ell]h_1[m-k]h_2[n-\ell]$$
$$= \sum_{k=-\infty}^{\infty} h_1[m-k] \left[\sum_{\ell=-\infty}^{\infty} x[k,\ell]h_2[n-\ell] \right]$$

Notice that the term in the bracket is the convolution of the sum of $h_2[n]$ and the input for fixed values of k.



Separable LSI Systems

Let

$$y_1[k,n] = \sum_{\ell=-\infty}^{\infty} x[k,\ell]h_2[n-\ell] = \sum_{\ell=0}^{\infty} x[k,\ell]h_2[n-\ell]$$

then,

$$y[m,n] = \sum_{k=-\infty}^{\infty} y_1[k,n]h_1[m-k] = \sum_{k=0}^{\infty} y_1[k,n]h_1[m-k]$$

which is one-d convolution sum of $h_1[m]$ and $y_1[k,n]$ for fixed values of n.

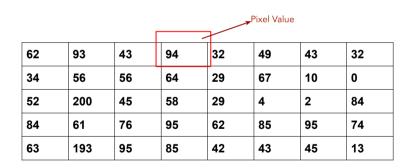
The final forms above are obtained using that both input and impulse response are supported in the first quadrant.





Images as 2-dimensional Discrete Signals

Represented as a matrix of integer values





Filtering on Images

Form a new image whose pixels are modified version of original pixel values.

Goals of filtering:

- Extract useful information from the images
 - Features (edges, corners, blobs...)
- Modify or enhance image properties
 - super-resolution; in-painting; de-noising



2D discrete-space systems (filters)

$$f[n,m] \rightarrow \boxed{System \quad \mathcal{S}} \rightarrow g[n,m]$$

 $g = \mathcal{S}[f], \quad g[n,m] = \mathcal{S}\{f[n,m]\}$
 $f[n,m] \xrightarrow{\mathcal{S}} g[n,m]$

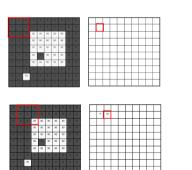


2D Filter Example

2D discrete-space moving average over a 3×3 window of a neighborhood

$$g[n,m] = \frac{1}{9} \sum_{k=n-1}^{n+1} \sum_{\ell=m-1}^{m+1} f[k,\ell] = \frac{1}{9} \sum_{k=-1}^{1} \sum_{\ell=-1}^{1} f[n-k,m-\ell]$$

Or,
$$(f*h)[m,n] = \frac{1}{9} \sum_{k,\ell} f[k,\ell] h[m-k,n-\ell]$$



Example

Consider a separable impulse response

$$h[m, n] = \begin{cases} 1, & 0 \le m \le 1, 0 \le n \le 1 \\ 0, & \text{, otherwise} \end{cases}$$
$$= (u[m] - u[m-2])(u[n] - u[n-2]) = h_1[m]h_2[n]$$

For an input

$$x[m,n] = \begin{cases} 1, & 0 \le m \le 1, 0 \le n \le 1 \\ 0, & \text{, otherwise} \end{cases}$$

find the output of the system y[m, n].





Blank space for calculation





Blank space for calculation



Blank space for calculation

