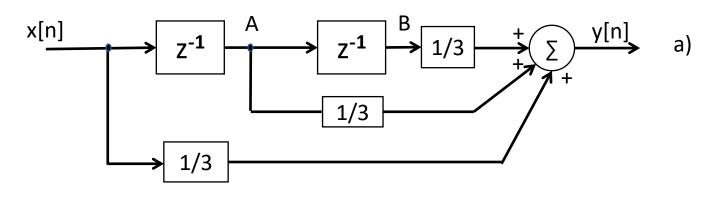


BLG354E / CRN: 21560 3rd Week Lecture

1

Block diagram of a 2nd order moving average FIR filter is given below.

- a) Find its step response
- b) Write the transfer function in terms of unit delays (z-1)
- c) Find the output if the input signal x[n] is discretized from $x(t)=10\sin(100\pi t)$ by samping at 200Hz



n	X	Α	В	Υ
0	1	0	0	0.3333
1	1	1	0	0.6667
2	1	1	1	1
3	1	1	1	1
4	1	1	1	1

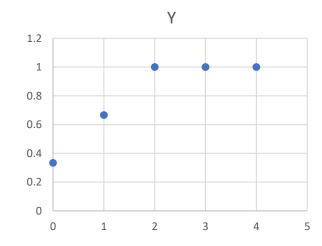
Y=B/3+A/	3+X/3
$z^{-1} \rightarrow B = A$	A=X

b)	y[n]=(x[n]+x[n-1]+x[n-2])/3
	$y[n]=(x[n]+z^{-1}x[n]+z^{-2}x[n])/3$

$$T(z) = \frac{Y(z)}{X(z)} = \frac{1 + z^{-1} + z^{-2}}{3}$$

$$T(z) = \frac{z^2 + z + 1}{3z^2}$$

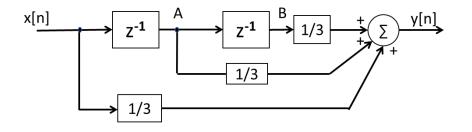
Why is that called FIR Filter ?

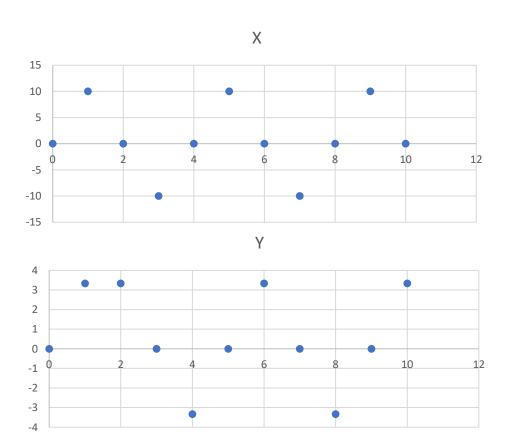


What should be the ideal coefficients for a desired frequency response?

c)
$$T_s=1/200$$
 $t=n T_s = n/200$, $n=0,1,2,...$

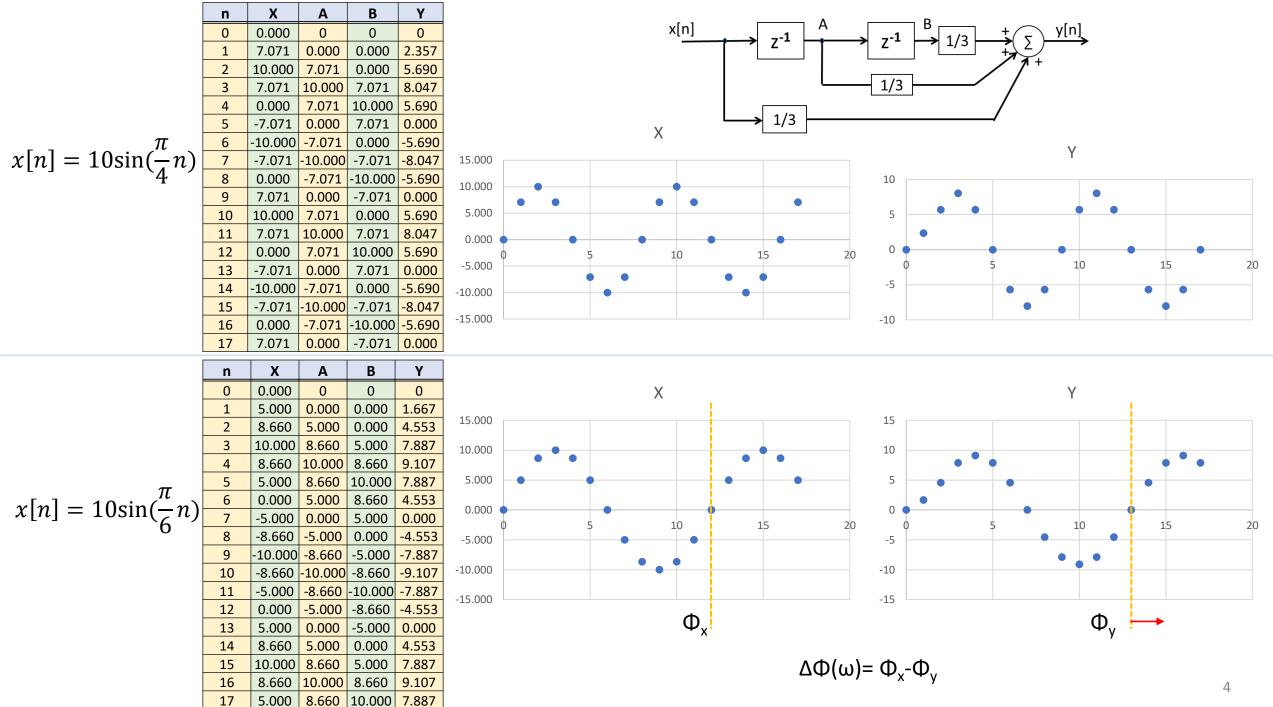
$$x[n] = 10 \sin\left(\frac{100\pi}{200}n\right) = 10 \sin\left(\frac{\pi}{2}n\right)$$



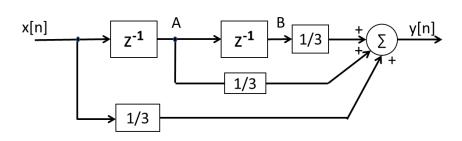


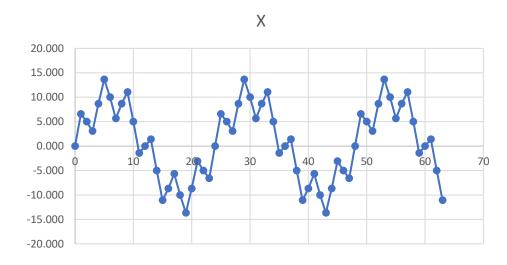
n	Х	Α	В	Υ
0	0.000	0	0	0
1	10.000	0.000	0.000	3.333
2	0.000	10.000	0.000	3.333
3	-10.000	0.000	10.000	0.000
4	0.000	-10.000	0.000	-3.333
5	10.000	0.000	-10.000	0.000
6	0.000	10.000	0.000	3.333
7	-10.000	0.000	10.000	0.000
8	0.000	10.000	0.000	-3.333
9	10.000	0.000	-10.000	0.000
10	0.000	10.000	0.000	3.333

Y=B/3+A/3+X/3 $z^{-1} \rightarrow B=A$, A=X



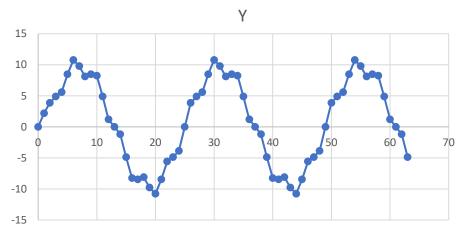
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Input signal x[n]

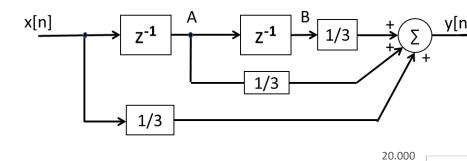
$$x[n] = 10\sin\left(\frac{\pi}{12}n\right) + 4\sin(\frac{\pi}{2}n)$$



Output signal y[n]

	n	Х	Α	В	Υ
Г	0	0.000	0	0	0
	1	6.588	0.000	0.000	2.196
H	2			0.000	
H		5.000	6.588		3.863
-	3	3.071	5.000	6.588	4.886
L	4	8.660	3.071	5.000	5.577
	5	13.659	8.660	3.071	8.464
	6	10.000	13.659	8.660	10.773
	7	5.659	10.000	13.659	9.773
h	8	8.660	5.659	10.000	8.107
H					
H	9	11.071	8.660	5.659	8.464
-	10	5.000	11.071	8.660	8.244
L	11	-1.412	5.000	11.071	4.886
	12	0.000	-1.412	5.000	1.196
	13	1.412	0.000	-1.412	0.000
	14	-5.000	1.412	0.000	-1.196
H	15	-11.071	-5.000	1.412	-4.886
H					
H	16	-8.660	-11.071	-5.000	-8.244
-	17	-5.659	-8.660	-11.071	-8.464
	18	-10.000	-5.659	-8.660	-8.106
	19	-13.659	-10.000	-5.659	-9.773
	20	-8.660	-13.659	-10.000	-10.773
ı	21	-3.071	-8.660	-13.659	-8.464
H	22				
H		-5.000	-3.071	-8.660	-5.577
H	23	-6.588	-5.000	-3.071	-4.886
L	24	0.000	-6.588	-5.000	-3.863
	25	6.588	0.000	-6.588	0.000
	26	5.000	6.588	0.000	3.863
	27	3.071	5.000	6.588	4.886
h	28	8.660	3.071	5.000	5.577
H					
H	29	13.659	8.660	3.071	8.463
-	30	10.000	13.659	8.660	10.773
L	31	5.659	10.000	13.659	9.773
	32	8.660	5.659	10.000	8.107
	33	11.071	8.660	5.659	8.464
	34	5.000	11.071	8.660	8.244
	35	-1.412	5.000	11.071	4.887
H					
H	36	0.000	-1.412	5.000	1.196
-	37	1.412	0.000	-1.412	0.000
L	38	-5.000	1.412	0.000	-1.196
	39	-11.071	-5.000	1.412	-4.886
	40	-8.660	-11.071	-5.000	-8.244
	41	-5.659	-8.660	-11.071	-8.464
t	42	-10.000	-5.659	-8.660	-8.106
H					
H	43	-13.659	-10.000	-5.659	-9.773
-	44	-8.661	-13.659	-10.000	-10.773
L	45	-3.071	-8.661	-13.659	-8.464
L	46	-5.000	-3.071	-8.661	-5.577
	47	-6.588	-5.000	-3.071	-4.886
	48	0.000	-6.588	-5.000	-3.863
	49	6.588	0.000	-6.588	0.000
t	50	5.000	6.588	0.000	3.863
-			5.000		
H	51	3.071		6.588	4.886
-	52	8.660	3.071	5.000	5.577
L	53	13.659	8.660	3.071	8.463
	54	10.000	13.659	8.660	10.773
	55	5.659	10.000	13.659	9.773
	56	8.660	5.659	10.000	8.107
t	57	11.071	8.660	5.659	8.463
H					
-	58	5.000	11.071	8.660	8.244
L	59	-1.412	5.000	11.071	4.887
L	60	0.000	-1.412	5.000	1.196
	61	1.412	0.000	-1.412	0.000
	62	-5.000	1.412	0.000	-1.196
r	63	-11.071	-5.000	1.412	-4.886
		,,,	3.300	/	500

n	х	Α	В	Υ	С	D	Z
0	0.000	0	0	0	0	0	0
1	6.588	0.000	0.000	2.196	0.000	0.000	0.732
2	5.000	6.588	0.000	3.863	2.196	0.000	2.020
3	3.071	5.000	6.588	4.886	3.863	2.196	3.648
4	8.660	3.071	5.000	5.577	4.886	3.863	4.775
5	13.659	8.660	3.071	8.464	5.577	4.886	6.309
6	10.000	13.659	8.660	10.773	8.464	5.577	8.271
7	5.659	10.000	13.659	9.773	10.773	8.464	9.670
8	8.660	5.659	10.000	8.107	9.773	10.773	9.551
9	11.071	8.660	5.659	8.464	8.107	9.773	8.781
10	5.000	11.071	8.660	8.244	8.464	8.107	8.271
11	-1.412	5.000	11.071	4.886	8.244	8.464	7.198
12	0.000	-1.412	5.000	1.196	4.886	8.244	4.775
13	1.412	0.000	-1.412	0.000	1.196	4.886	2.028
14	-5.000	1.412	0.000	-1.196	0.000	1.196	0.000
15	-11.071	-5.000	1.412	-4.886	-1.196	0.000	-2.027
16	-8.660	-11.071	-5.000	-8.244	-4.886	-1.196	-4.775
17	-5.659	-8.660	-11.071	-8.464	-8.244	-4.886	-7.198
18	-10.000	-5.659	-8.660	-8.106	-8.464	-8.244	-8.271
19	-13.659	-10.000	-5.659	-9.773	-8.106	-8.464	-8.781
20	-8.660 -3.071	-13.659	-10.000 -13.659	-10.773 -8.464	-9.773 -10.773	-8.106 -9.773	-9.551 -9.670
22		-8.660					
23	-5.000 -6.588	-3.071 -5.000	-8.660 -3.071	-5.577 -4.886	-8.464 -5.577	-10.773 -8.464	-8.271
24	0.000		-5.000		-4.886	-5.577	-6.309
25	6.588	-6.588 0.000	-6.588	-3.863 0.000	-3.863	-4.886	-4.775 -2.916
26	5.000	6.588	0.000	3.863	0.000	-3.863	0.000
27	3.071	5.000	6.588	4.886	3.863	0.000	2.916
28	8.660	3.071	5.000	5.577	4.886	3.863	4.775
29	13.659	8.660	3.071	8.463	5.577	4.886	6.309
30	10.000	13.659	8.660	10.773	8.463	5.577	8.271
31	5.659	10.000	13.659	9.773	10.773	8.463	9.670
32	8.660	5.659	10.000	8.107	9.773	10.773	9.551
33	11.071	8.660	5.659	8.464	8.107	9.773	8.781
34	5.000	11.071	8.660	8.244	8.464	8.107	8.271
35	-1.412	5.000	11.071	4.887	8.244	8.464	7.198
36	0.000	-1.412	5.000	1.196	4.887	8.244	4.776
37	1.412	0.000	-1.412	0.000	1.196	4.887	2.028
38	-5.000	1.412	0.000	-1.196	0.000	1.196	0.000
39	-11.071	-5.000	1.412	-4.886	-1.196	0.000	-2.027
40	-8.660	-11.071	-5.000	-8.244	-4.886	-1.196	-4.775
41	-5.659	-8.660	-11.071	-8.464	-8.244	-4.886	-7.198
42	-10.000	-5.659	-8.660	-8.106	-8.464	-8.244	-8.271
43	-13.659	-10.000	-5.659	-9.773	-8.106	-8.464	-8.781
44	-8.661	-13.659	-10.000	-10.773	-9.773	-8.106	-9.551
45	-3.071	-8.661	-13.659	-8.464	-10.773	-9.773	-9.670
46	-5.000	-3.071	-8.661	-5.577	-8.464	-10.773	-8.271
47	-6.588	-5.000	-3.071	-4.886	-5.577	-8.464	-6.309
48	0.000	-6.588	-5.000	-3.863	-4.886	-5.577	-4.775
49	6.588	0.000	-6.588	0.000	-3.863	-4.886	-2.916
50	5.000	6.588	0.000	3.863	0.000	-3.863	0.000
51 52	3.071 8.660	5.000 3.071	6.588 5.000	4.886 5.577	3.863 4.886	0.000	2.916 4.775
					5.577	3.863	
53 54	13.659 10.000	8.660 13.659	3.071 8.660	8.463 10.773	8.463	4.886 5.577	6.309 8.271
55	5.659	10.000	13.659	9.773	10.773	8.463	9.670
56	8.660	5.659	10.000	8.107	9.773	10.773	9.551
57	11.071	8.660	5.659	8.463	8.107	9.773	8.781
58	5.000	11.071	8.660	8.244	8.463	8.107	8.271
59	-1.412	5.000	11.071	4.887	8.244	8.463	7.198
60	0.000	-1.412	5.000	1.196	4.887	8.244	4.776
61	1.412	0.000	-1.412	0.000	1.196	4.887	2.028
62	-5.000	1.412	0.000	-1.196	0.000	1.196	0.000
63	-11.071	-5.000	1.412	-4.886	-1.196	0.000	-2.027
			· · · · · ·				



Input signal:

15.000

10.000 5.000

0.000 -5.000 -10.000 -15.000

-10

$$x[n] = 10\sin\left(\frac{\pi}{12}n\right) + 4\sin(\frac{\pi}{2}n)$$

-20.000 Y

15

10

5

0

10

20

30

40

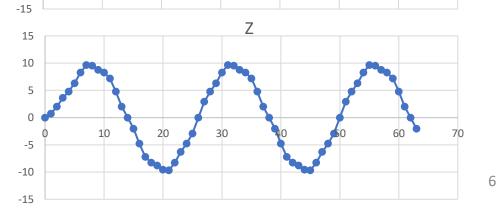
50

60

1/3

Output of the first stage MOV FIR:

Output of the second stage MOV FIR:



Questions:

How is the dependency between phase response of the system and the applied signal properties?

How is the dependency between frequency response of the system and the applied signal properties?

How can we determine the system transfer function which performs the desired frequency response?

How can we define the discrete time system that performs the equivalent transfer function designed for CT signals?

How can we implement software that performs the desired frequency response on an embedded digital device?

Answers: Chapter 7+

Linear Time-Invariant (LTI) Systems

Linearity and time-invariance are two most important properties in classification of the systems.

Input-output relationship of an LTI system can be described in terms of convolution operation.

Impulse Response:

Response of the continuous-time LTI system when the impulse $\delta(t)$ signal is applied to its input, called the impulse response and denoted by "h(t)":

$$h(t) = \mathbf{T}\{\delta(t)\}\$$

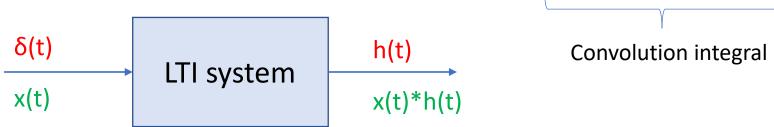
$$x(t) = \int_{-\infty}^{\infty} x(\tau) \, \delta(t - \tau) \, d\tau$$

$$y(t) = \mathbf{T}\{x(t)\} = \mathbf{T}\left\{\int_{-\infty}^{\infty} x(\tau) \, \delta(t-\tau) \, d\tau\right\} = \int_{-\infty}^{\infty} x(\tau) \mathbf{T}\{\delta(t-\tau)\} \, d\tau$$
The system is time invariant $\Rightarrow h(t-\tau) = \mathbf{T}\{\delta(t-\tau)\}$

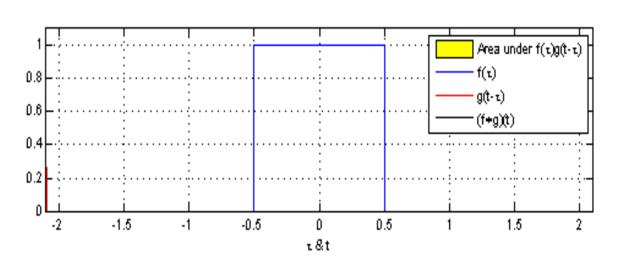
Continuous-time LTI systems can be characterized by their impulse response h(t)

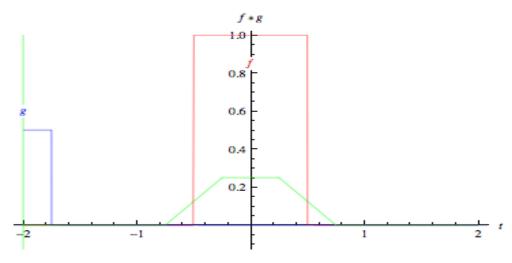
Convolution Integral:

Convolution of two continuous-time signals x(t) and h(t) is stated as $y(t) = x(t) * h(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau) d\tau$



If the impulse response of an LTI system is known then its output can be found for any other input signal through the convolution





Convolution Algorithm:

By applying the commutative property of convolution to $y(t) = x(t) * h(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau) d\tau$

we get
$$\Rightarrow y(t) = h(t) * x(t) = \int_{-\infty}^{\infty} h(\tau)x(t-\tau) d\tau$$

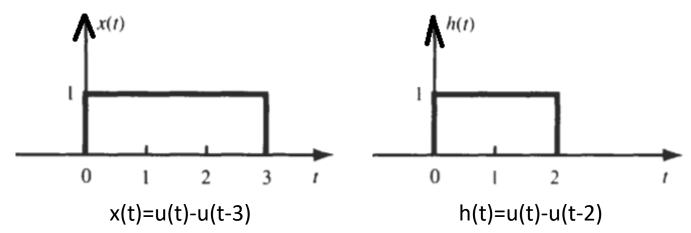
Step 1: Impulse response $h(\tau)$ is reflected about the origin (time-reversed) to obtain $h(-\tau)$ and then shifted by t to form $h(t-\tau) = h[-(\tau-t)]$ which is a function of T.

Step 2: $h(t-\tau)$ and the signal $x(\tau)$ and are multiplied together for all values of τ with fixed t.

Step 3: " $x(\tau)h(t-\tau)$ " is integrated over all T and that yields a single output value y(t)

Step 4: Steps 1 to 3 are repeated as t varies over $-\infty$ to $+\infty$ to calculate the total convolution as y(t).

Find y(t)=x(t)*h(t) for x(t) and h(t) shown below



$$y(t) = x(t) * h(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau) d\tau = \int_{-\infty}^{\infty} [u(\tau) - u(\tau-3)][u(t-\tau) - u(t-\tau-2)] d\tau$$

$$= \int_{-\infty}^{\infty} u(\tau)u(t-\tau) d\tau - \int_{-\infty}^{\infty} u(\tau)u(t-2-\tau) d\tau - \int_{-\infty}^{\infty} u(\tau-3)u(t-\tau) d\tau + \int_{-\infty}^{\infty} u(\tau-3)u(t-2-\tau) d\tau$$

$$u(\tau)u(t-\tau) = \begin{cases} 1 & 0 < \tau < t, t > 0 \\ 0 & \text{otherwise} \end{cases}$$

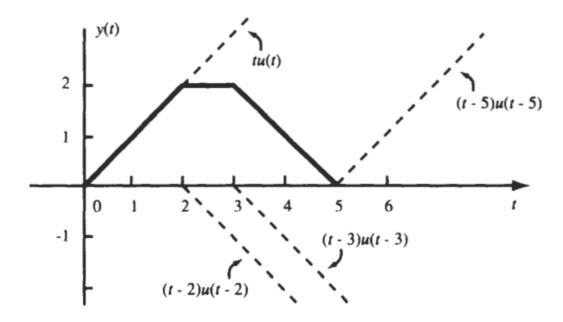
$$u(\tau-3)u(t-\tau) = \begin{cases} 1 & 3 < \tau < t, t > 3 \\ 0 & \text{otherwise} \end{cases}$$

$$u(\tau)u(t-2-\tau) = \begin{cases} 1 & 0 < \tau < t - 2, t > 2 \\ 0 & \text{otherwise} \end{cases}$$

$$u(\tau-3)u(t-2-\tau) = \begin{cases} 1 & 3 < \tau < t - 2, t > 5 \\ 0 & \text{otherwise} \end{cases}$$

$$y(t) = \left(\int_0^t d\tau\right) u(t) - \left(\int_0^{t-2} d\tau\right) u(t-2) - \left(\int_3^t d\tau\right) u(t-3) + \left(\int_3^{t-2} d\tau\right) u(t-5)$$

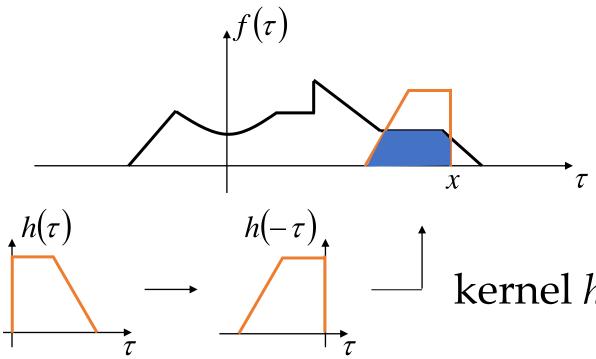
$$= tu(t) - (t-2)u(t-2) - (t-3)u(t-3) + (t-5)u(t-5)$$



Kernel in convolution

Convolution is linear and shift invariant

$$g(x) = \int_{-\infty}^{\infty} f(\tau)h(x-\tau)d\tau \qquad g = f * h$$



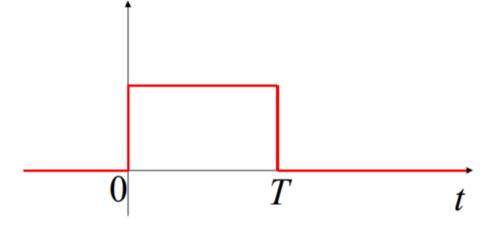
Output has a duration longer than the input indicates that convolution often acts like a low pass filter and smooths the signal.

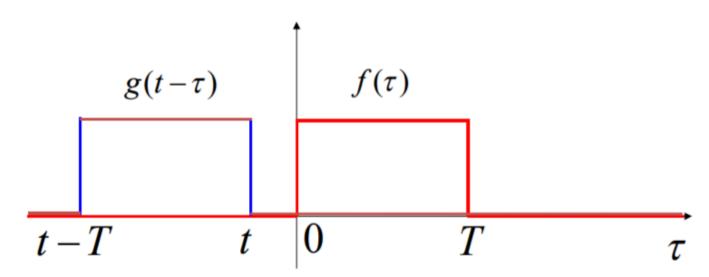
Graphical Convolution:

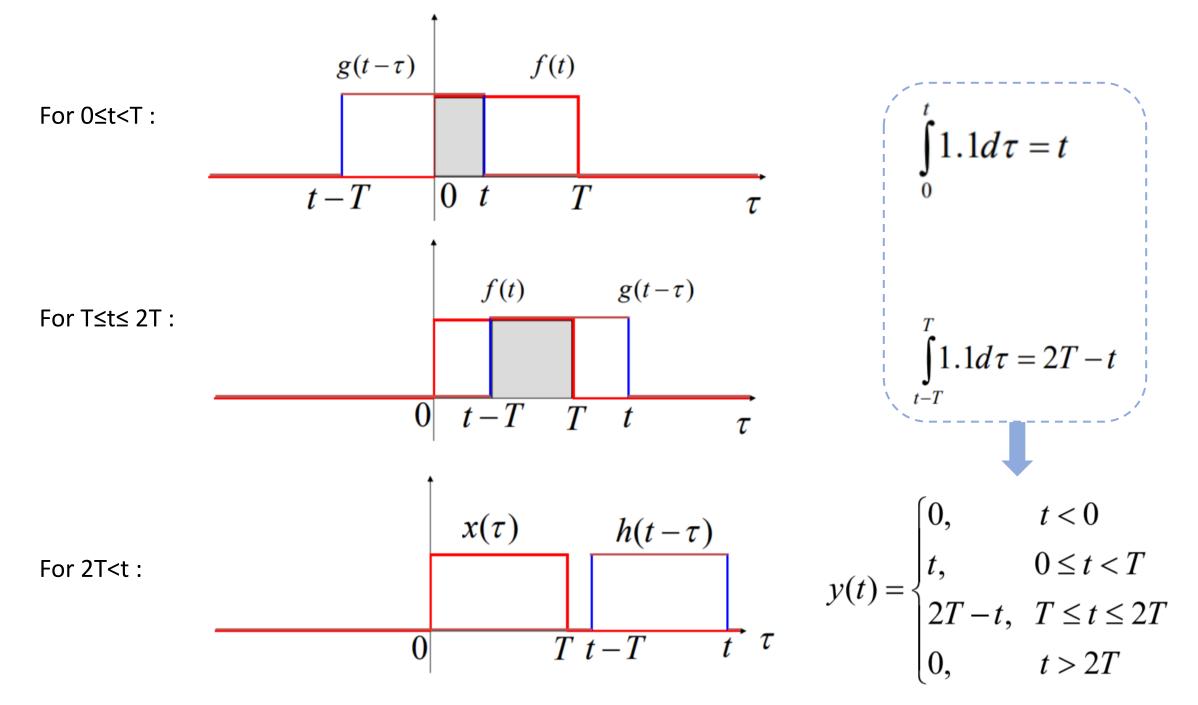
Suppose that f(t) = g(t) where f(t) is the rectangular pulse depicted in figure, of height 1.

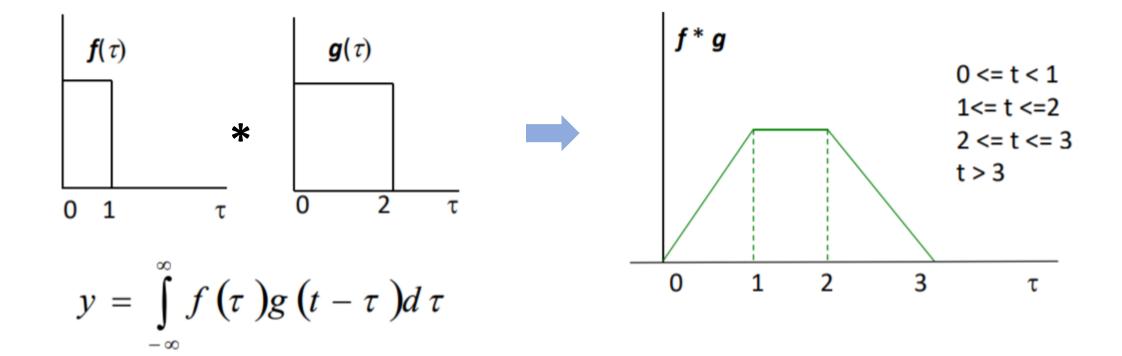
$$f(t) = g(t) = \begin{cases} 1, & 0 \le t \le T \\ 0, & \text{otherwise} \end{cases}$$

For t<0:

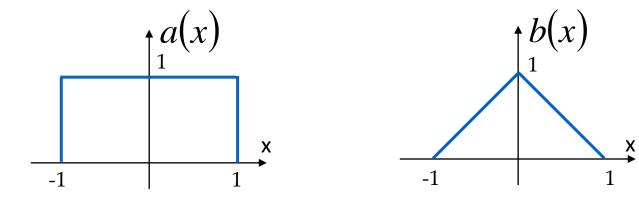




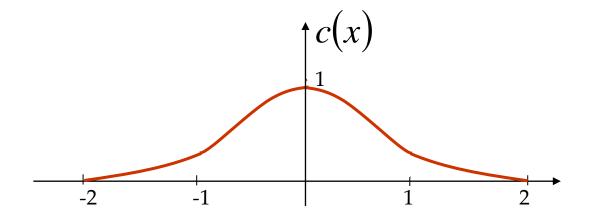




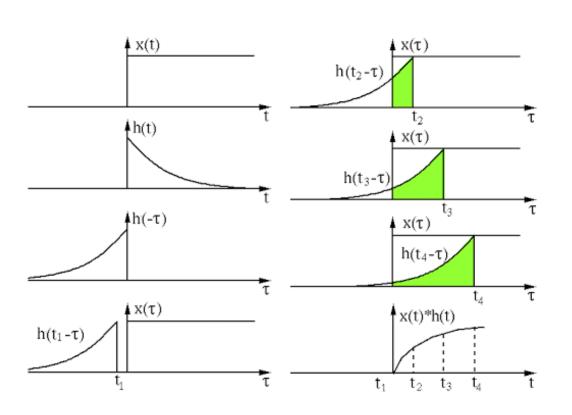
Example: Find the convolution between a(x) and b(x)



$$c = a * b$$



Impulse response h(t) of a continuous time LTI system is given by $h(t) = e^{-\alpha t}u(t)$ $\alpha > 0$ Find output of the system y(t) for x(t)=u(t)



$$y(t) = x(t) * h(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau) d\tau$$

$$y(t) = \int_0^t e^{-\alpha \tau} d\tau = \frac{1}{\alpha} (1 - e^{-\alpha t})$$

$$y(t) = \frac{1}{\alpha} (1 - e^{-\alpha t}) u(t)$$

Ref: http://fourier.eng.hmc.edu/e161/lectures/convolution/index.html

Convolution properties:

Commutativity:
$$x[n] * h[n] = h[n] * x[n]$$

Associativity:
$$\{x[n] * h_1[n]\} * h_2[n] = x[n] * \{h_1[n] * h_2[n]\}$$

Distributivity:
$$x[n] * \{h_1[n]\} + h_2[n]\} = x[n] * h_1[n] + x[n] * h_2[n]$$

Time-Frequency Domain Transformation:
$$x_1(t)*x_2(t) \leftrightarrow X_1(\omega) \cdot X_2(\omega)$$
 This will be proven after introduction of the Fourier Transform

Proof: Prove the commutativity property of convolution for DT signals

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

Variable change: n - k = m

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

Implications of the Convolution Properties

• Commutative:

$$x[n] * h[n] = h[n] * x[n]$$

• Distributive:

$$x[n]*(h_1[n] + h_2[n]) =$$

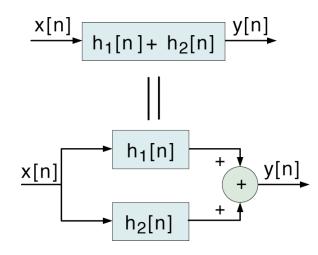
 $(x[n]*h_1[n]) + (x[n]*h_2[n])$

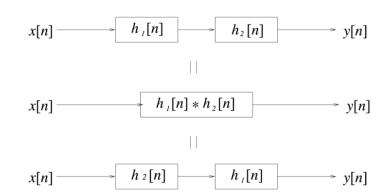
• Associative:

$$x[n] * h_1[n] * h_2[n] =$$
 $(x[n] * h_1[n]) * h_2[n] =$
 $(x[n] * h_2[n]) * h_1[n]$

• Implications:

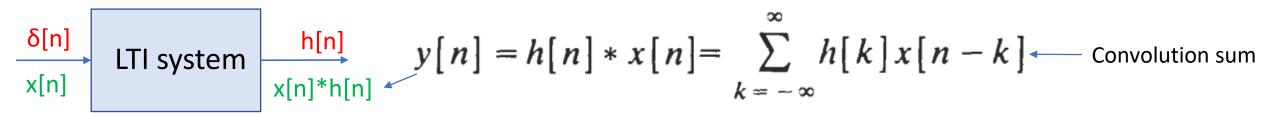
$$x[n] \qquad h[n] \qquad = \qquad h[n] \qquad x[n] \qquad x[n]$$





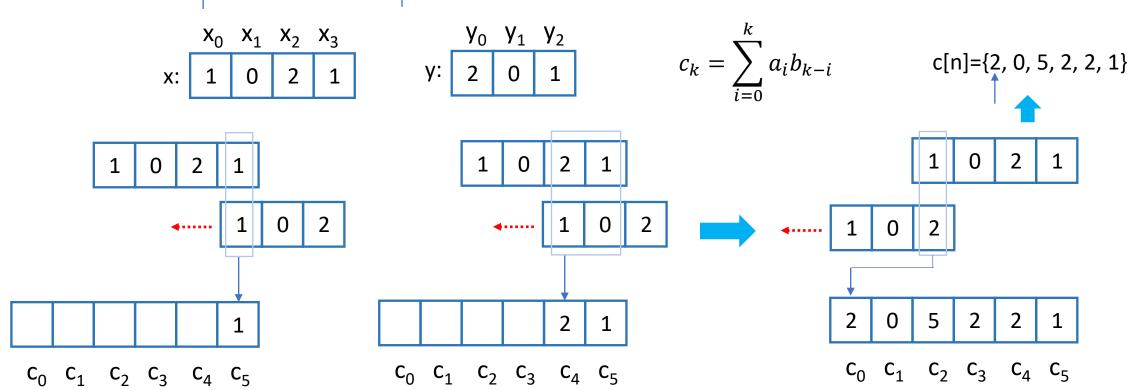
Convolution of discrete time signals:

Output of any discrete-time LTI system is the convolution of the input x[n] with the impulse response h[n] of the system



Example:

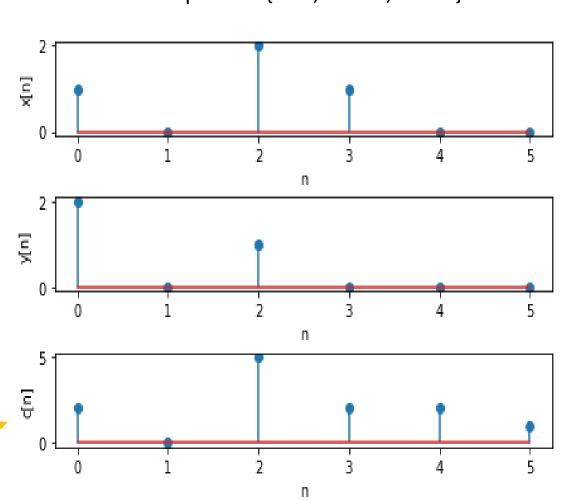
 $x[n]=\{1, 0, 2, 1\}$ and $y[n]=\{2, 0, 1\}$ are two DT signals. Find their convolution c[n]=x[n]*y[n]



Convolution in Python:

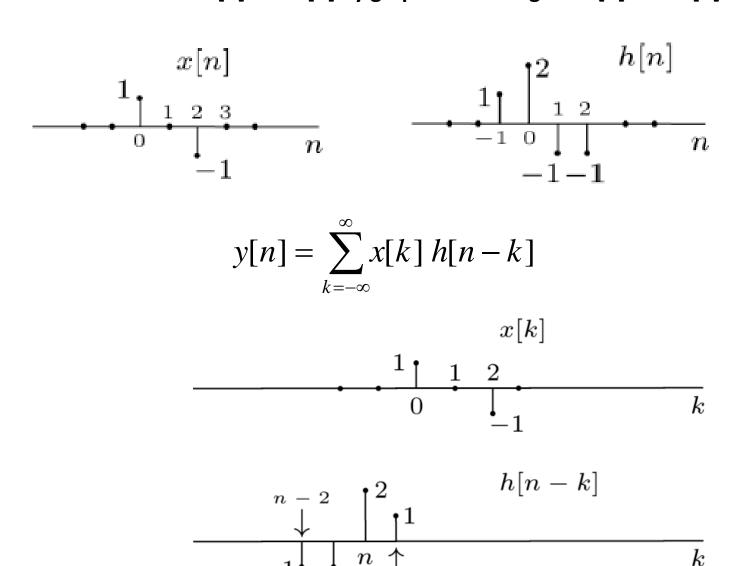
```
import numpy as np
import matplotlib.pyplot as plt
x,y=[1,0, 2, 1], [2,0, 1]
c=np.convolve(x, y)
n=np.arange(0,(len(c)))
print("convolution: x[n]*y[n]=",c)
plt.subplot(3,1,1);
plt.xlabel('n');
plt.ylabel('x[n]');
# zero padding for plot of x[n]
xp=np.pad(x, (0,(len(c)-len(x))), 'constant')
plt.stem(n, xp); •
plt.subplot(3,1,2);
plt.xlabel('n');
plt.ylabel('y[n]');
# zero padding for the plot of y[n]
yp=np.pad(y, (0,(len(c)-len(y))), 'constant')
plt.stem(n, yp);
plt.subplot(3,1,3);
plt.xlabel('n');
plt.ylabel('c[n]');
plt.stem(n, c);
plt.tight layout(pad=0.5)
plt.show()
```

c=np.convolve (x, y, mode)
mode is optional: {'full', 'same', 'valid'}

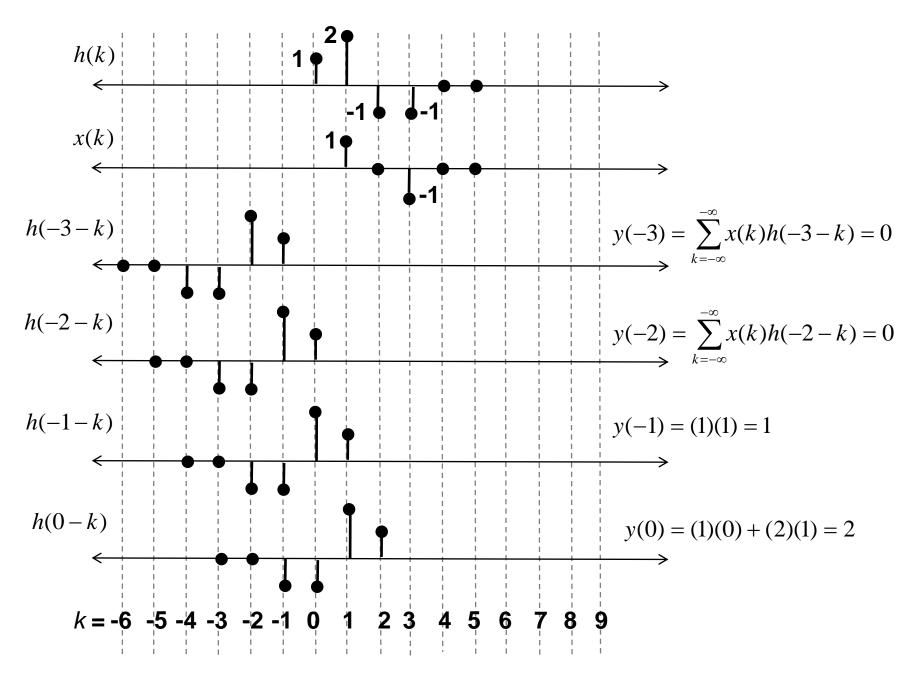


Size of c: len(c)=(len(x)+len(y)-1)

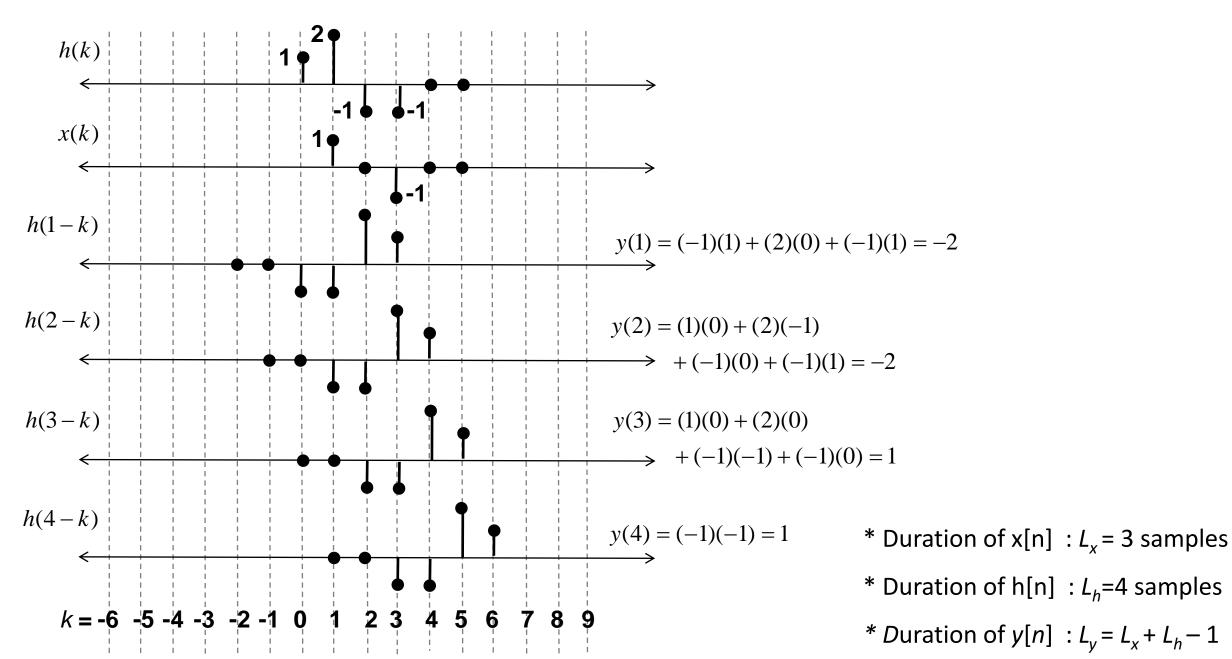
Find convolution of x[n] and h[n] by graphical shifting the h[n] over x[n]



Graphical Convolution Example (1/2)



Graphical Convolution Example (2/2)



Examples of Discrete Time Convolution

• Example: unit step

$$h[n] = u[n]$$

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

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

• Example: unit-pulse

$$h[n] = \delta[n]$$

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

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

• Example: delayed unit-pulse

$$h[n] = \delta[n - n_0]$$

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

$$= \sum_{k = -\infty}^{\infty} x[k] \delta[n - n_0 - k] = x[n - n_0]$$

• Example: integration

$$x[n] = u[n]$$

$$h[n] = a^{n}u[n] \quad |a| < 1$$

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

$$= \sum_{k=-\infty}^{\infty} u[n]a^{n}u[n]$$

$$= (1)\delta[n] + (1+a)\delta[n-1] + \dots$$

$$= \begin{cases} 1 & n=0\\ \frac{1-a^{n+1}}{1-a} & n > 0 \end{cases}$$