

Assignment 2

EE3900: Linear Systems and Signal Processing

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Discrete-time Signal Processing

Oppenheim and Schafer

Problem 2.16 (c): For the given difference equation

$$y[n] - \frac{y[n-1]}{4} - \frac{y[n-2]}{8} = 3x[n] \quad (1)$$

show that causal LTI system is stable and anticausal LTI system is unstable.

Solution: Let $y_h[n]$ be the homogenous solution that solves the difference equation.

It is in the form of $y_h[n] = \sum A(c)^n$, where c 's solve the quadratic equation

$$c^2 - \frac{c}{4} - \frac{1}{8} = 0 \quad (2)$$

So, for $c = \frac{1}{2}$ and $c = \frac{-1}{4}$, the general form of homogenous solution is

$$y_h[n] = A_1\left(\frac{1}{2}\right)^n + A_2\left(\frac{-1}{4}\right)^n \quad (3)$$

Taking inverse Z- transform on both sides we get,

$$H(z) = \frac{3}{1 - \frac{z^{-1}}{4} - \frac{z^{-2}}{8}} \quad (4)$$

$$= \frac{1}{1 + \frac{z^{-1}}{4}} + \frac{2}{1 - \frac{z^{-1}}{2}} \quad (5)$$

The causal impulse response corresponds to assuming that the region of convergence extends outside the outermost pole, making

$$h_c(n) = \left[\left(\frac{-1}{4}\right)^n + 2\left(\frac{1}{2}\right)^n\right]u[n] \quad (6)$$

The anticausal impulse response corresponds to assuming that the region of convergence is inside the innermost pole making

$$h_{ac}(n) = -\left[\left(\frac{-1}{4}\right)^n + 2\left(\frac{1}{2}\right)^n\right]u[-n-1] \quad (7)$$

From the above two equations it is very clear that $h_c[n]$ is absolutely summable while $h_{ac}[n]$ grows without bounds.

Thus causal LTI system is stable while anticausal LTI system is unstable.