Digital Signal Processing

Module 2: Discrete-time signals

Video Introduction

Module Overview:

- Module 2.1: discrete-time signals and operators
- Module 2.2: the discrete-time complex exponential
- Module 2.3: the Karplus-Strong algorithm

Digital Signal Processing

Module 2.1: Discrete-time signals

Overview:

- discrete-time signals
- signal classes
- elementary operators
- shifts
- energy and power

Discrete-time signals have a long tradition...

Meteorology (limnology): the floods of the Nile

Representations of flood data: circa 2500 BC

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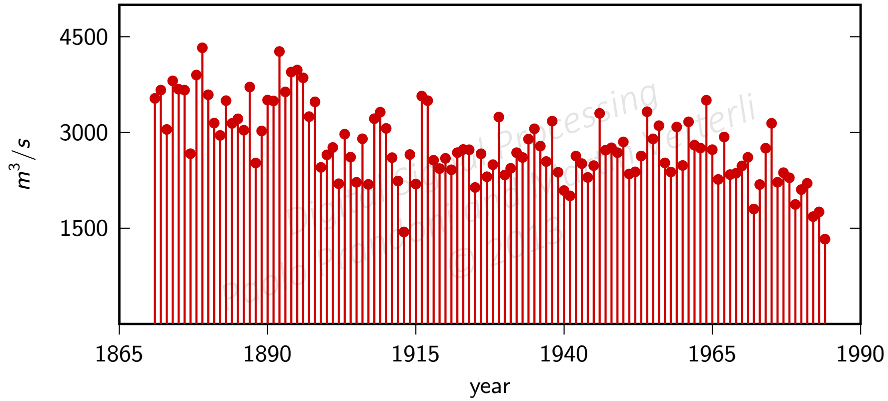
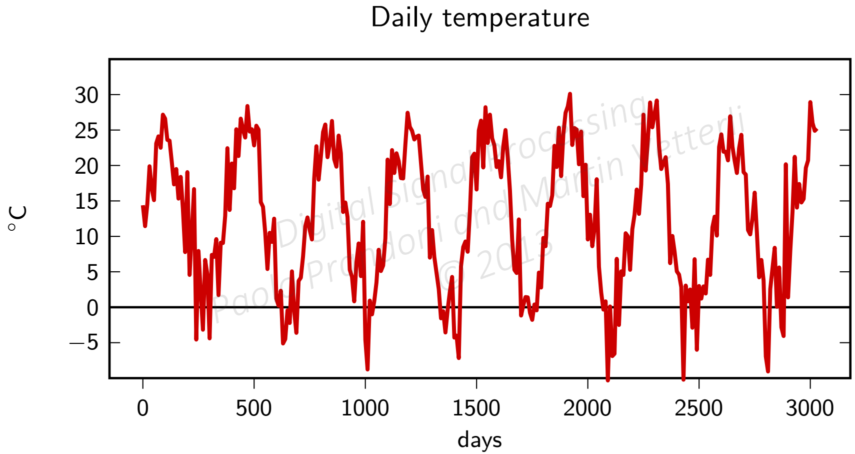


Representations of flood data: circa AD 2000

Probably your first scientific experiment...



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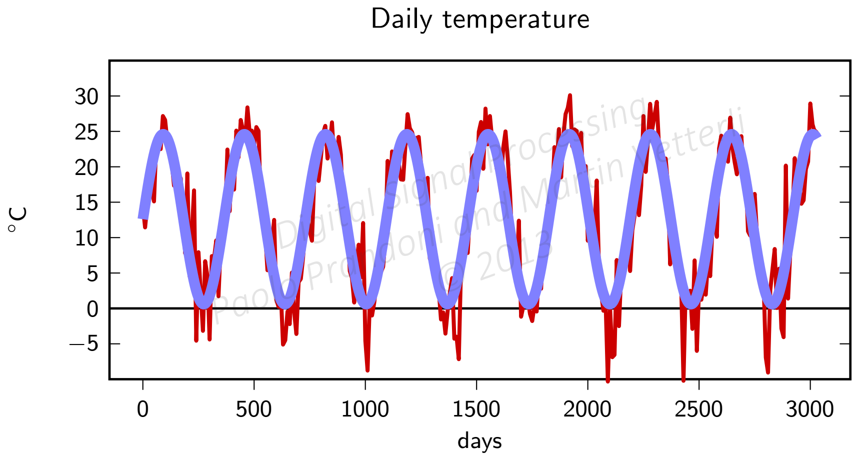
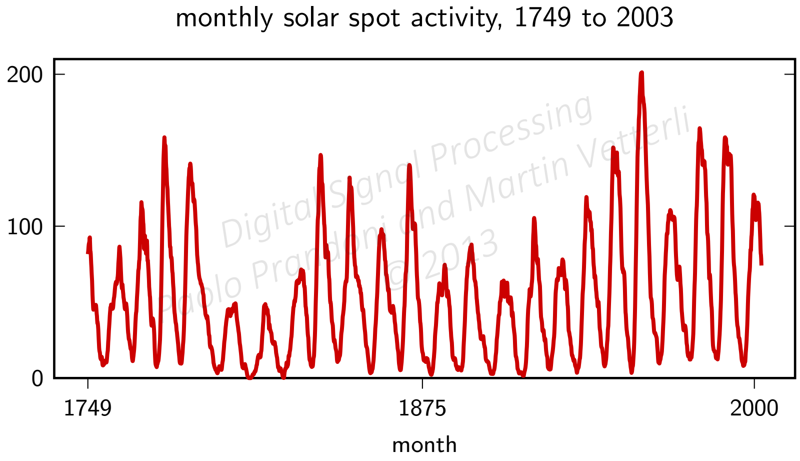
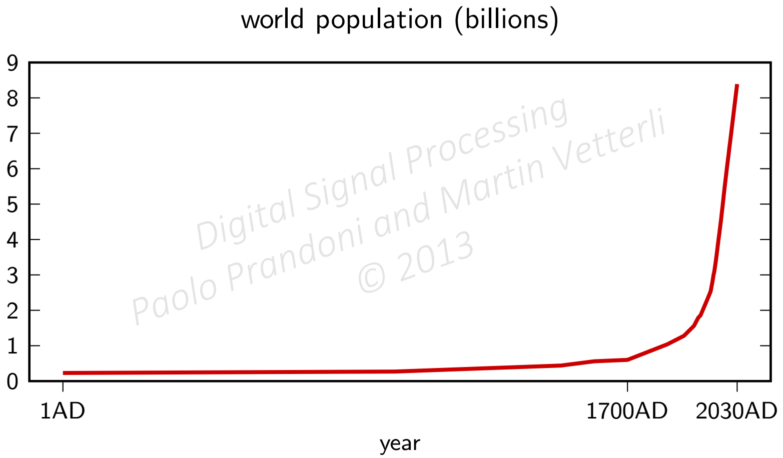


Astronomy



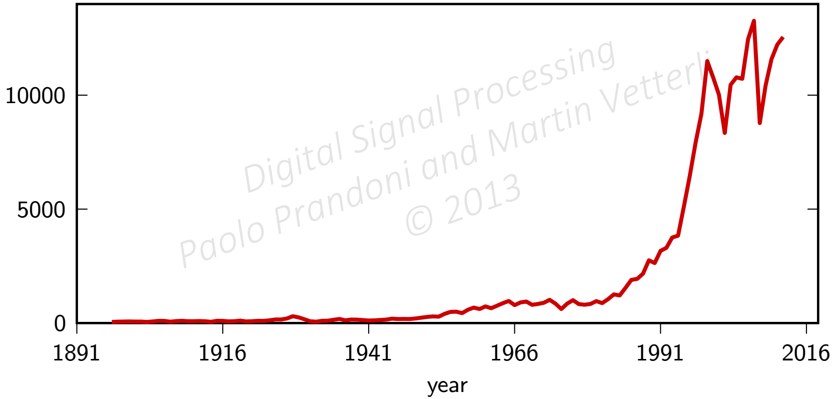
monthly solar spot activity, 1749 to 2003
200
100
0
1749
1875
2000
month

History and sociology



Economics

a purely man-made signal: the Dow Jones industrial average



More formally...

Discrete-time signal: a sequence of **complex** numbers

- one dimension (for now)
- notation: $x[n]$
- two-sided sequences: $x : \mathbb{Z} \to \mathbb{C}$
- n is dimension-less "time"
- analysis: periodic measurement
- synthesis: stream of generated samples

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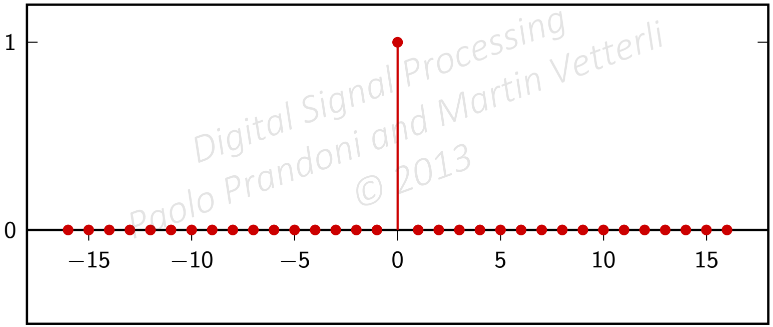
The delta signal

$$x[n] = \delta[n]$$



How do you synchronize audio and video...

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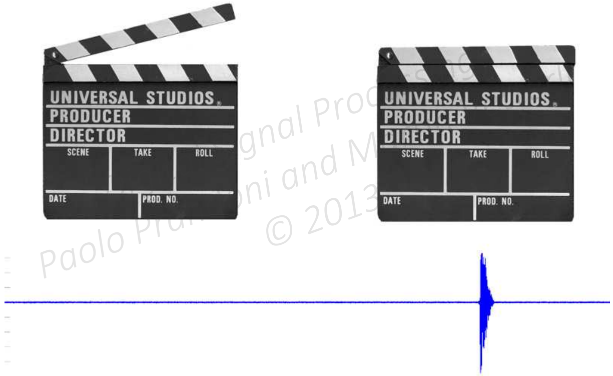
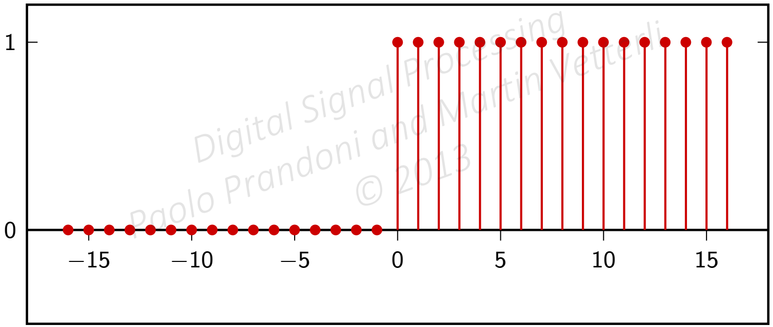


The unit step

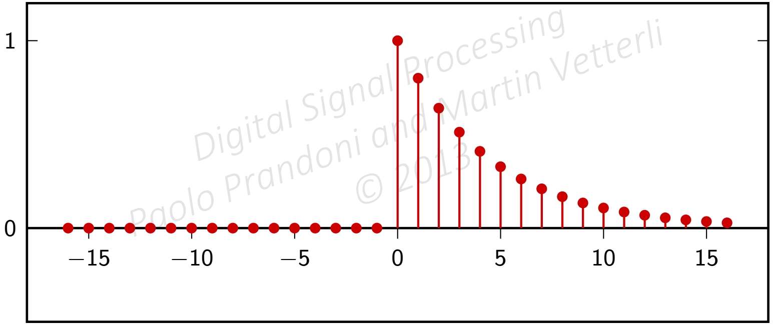
$$x[n] = u[n]$$



The Frankenstein switch...

The exponential decay

$$x[n] = |a|^n \, u[n], \quad |a| < 1$$



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Newton's law of cooling:

$$\frac{dT}{dt} = -c(T - T_{\mathrm{env}})$$

$$T(t) = T_{\mathrm{env}} + (T_0 - T_{\mathrm{env}})e^{-ct}$$

In practice:

- must have convection only
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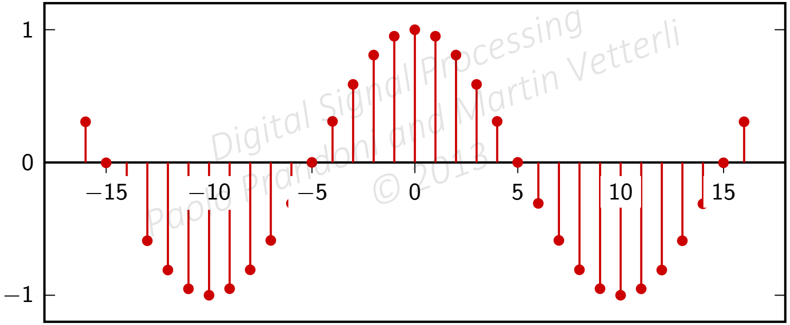
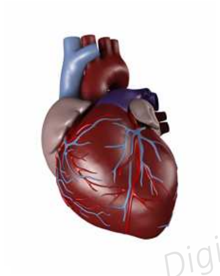
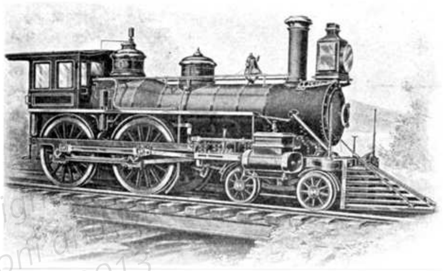
The sinusoid

$$x[n] = \sin(\omega_0 n + \theta)$$



Oscillations are everywhere!

Four signal classes

- finite-length
- infinite-length
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Finite-length signals

- sequence notation: $x[n], \quad n = 0, 1, \ldots, N-1$
- vector notation: $\mathbf{x} = [x_0 \; x_1 \; \ldots \; x_{N-1}]^T$
- practical entities, good for numerical packages (Matlab and the like)

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Periodic signals

- N-periodic sequence: $\tilde{x}[n] = \tilde{x}[n + kN], \quad n, k, N \in \mathbb{Z}$
- same information as finite-length of length N
- "natural" bridge between finite and infinite lengths

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- Finite-support sequence:

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Elementary operators

- scaling:

$$y[n] = \alpha x[n]$$

- sum:

$$y[n] = x[n] + z[n]$$

- product:

$$y[n] = x[n] \cdot z[n]$$

- shift by k (delay):

$$y[n] = x[n-k]$$

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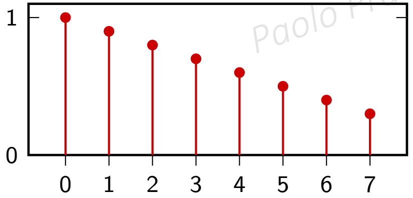
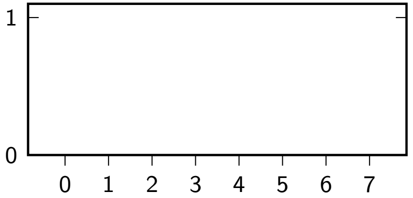
Shift of a finite-length: finite-support

$$[x_0 \quad x_1 \quad x_2 \quad x_3 \quad x_4 \quad x_5 \quad x_6 \quad x_7]$$

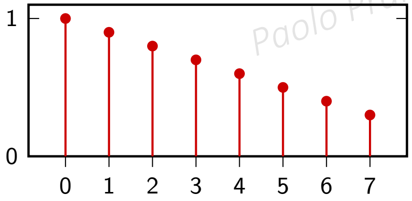


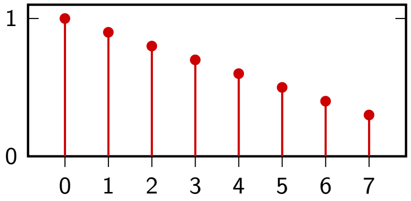


Shift of a finite-length: finite-support

$$x[n]$$

$$\ldots \boxed{x_0 \quad x_1 \quad x_2 \quad x_3 \quad x_4 \quad x_5 \quad x_6 \quad x_7} \ldots$$





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$$\bar{x}[n]$$

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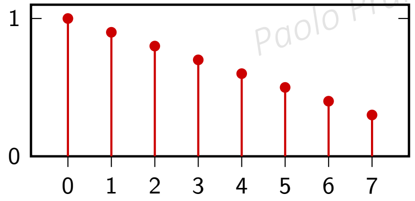
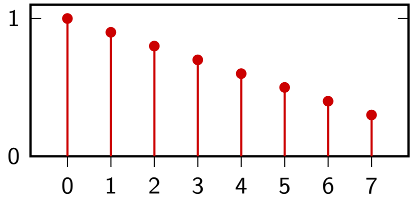
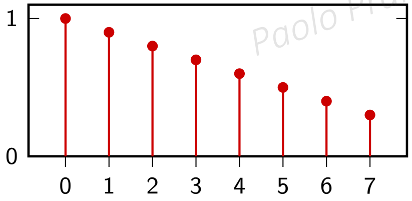


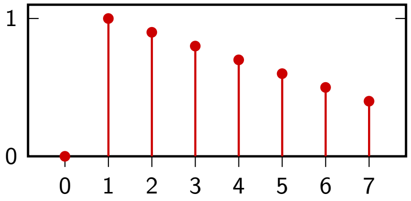


Shift of a finite-length: finite-support

$$\bar{x}[n-1]$$

$$\ldots \quad 0 \quad 0 \quad 0 \quad \boxed{0 \quad x_0 \quad x_1 \quad x_2 \quad x_3 \quad x_4 \quad x_5 \quad x_6} \quad x_7 \quad 0 \quad 0 \quad \ldots$$

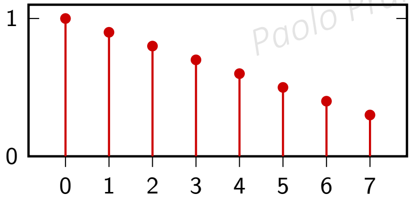


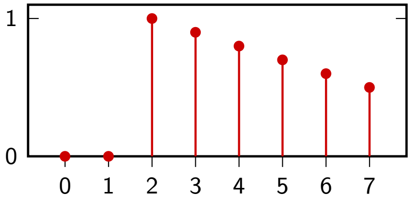


Shift of a finite-length: finite-support

$$\bar{x}[n-2]$$

$$\ldots \quad 0 \quad 0 \quad 0 \quad \boxed{0 \quad 0 \quad x_0 \quad x_1 \quad x_2 \quad x_3 \quad x_4 \quad x_5} \quad x_6 \quad x_7 \quad 0 \quad \ldots$$

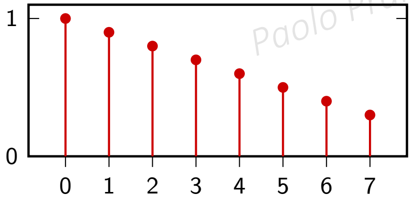


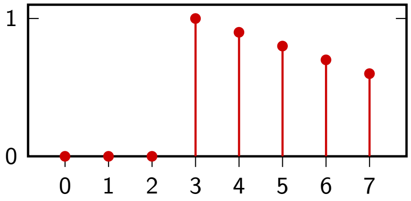


Shift of a finite-length: finite-support

$$\bar{x}[n-3]$$

$$\ldots \quad 0 \quad 0 \quad 0 \quad \boxed{0 \quad 0 \quad 0 \quad x_0 \quad x_1 \quad x_2 \quad x_3 \quad x_4} \quad x_5 \quad x_6 \quad x_7 \quad \ldots$$

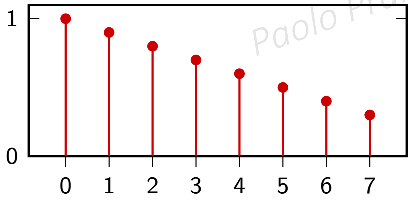


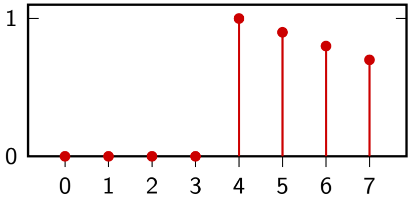


Shift of a finite-length: finite-support

$$\bar{x}[n-4]$$

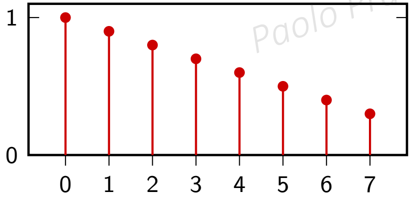
$$\ldots \quad 0 \quad 0 \quad 0 \quad \boxed{0 \quad 0 \quad 0 \quad 0 \quad x_0 \quad x_1 \quad x_2 \quad x_3} \quad x_4 \quad x_5 \quad x_6 \quad \ldots$$

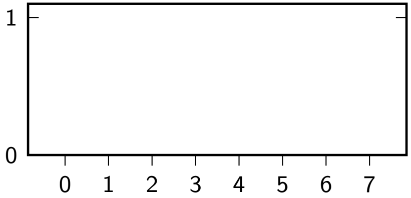




Shift of a finite-length: periodic extension

$$[x_0 \quad x_1 \quad x_2 \quad x_3 \quad x_4 \quad x_5 \quad x_6 \quad x_7]$$





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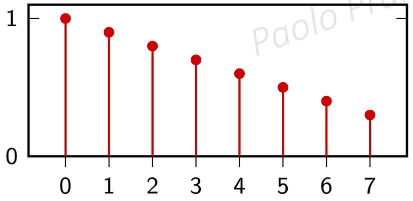
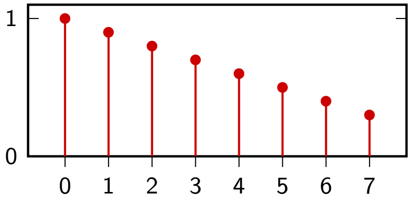
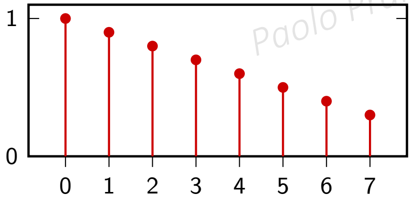


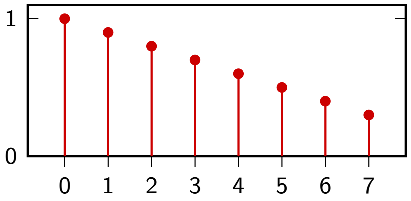


Shift of a finite-length: periodic extension

$$\tilde{x}[n]$$

$$\ldots \quad x_5 \quad x_6 \quad x_7 \quad \boxed{x_0 \quad x_1 \quad x_2 \quad x_3 \quad x_4 \quad x_5 \quad x_6 \quad x_7} \quad x_0 \quad x_1 \quad x_2 \quad \ldots$$

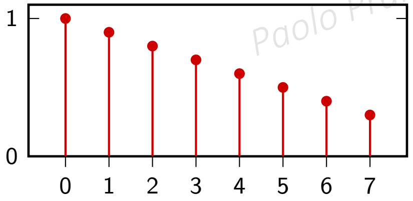


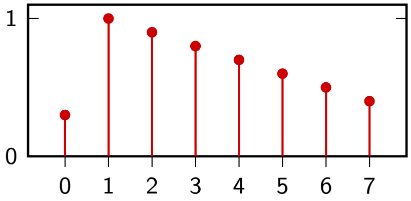


Shift of a finite-length: periodic extension

$$\tilde{x}[n-1]$$

$$\ldots \; x_4 \; x_5 \; x_6 \; \boxed{x_7 \; x_0 \; x_1 \; x_2 \; x_3 \; x_4 \; x_5 \; x_6} \; x_7 \; x_0 \; x_1 \; \ldots$$





Shift of a finite-length: periodic extension

$$\tilde{x}[n-2]$$

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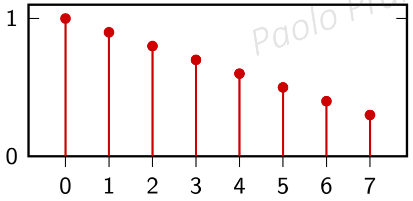

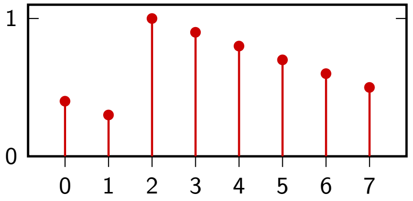

Shift of a finite-length: periodic extension

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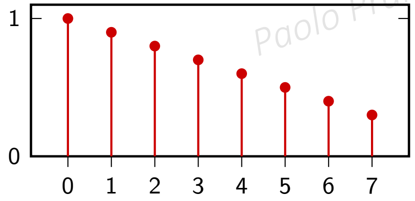

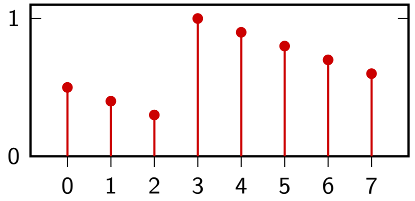

Shift of a finite-length: periodic extension

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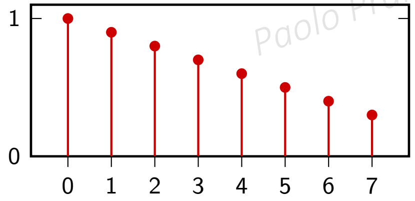

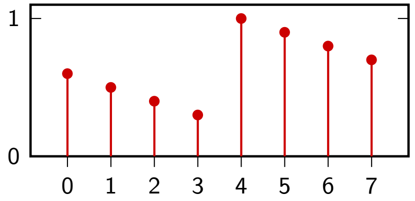

Energy and power

$$E_x = \sum_{n=-\infty}^{\infty} |x[n]|^2$$

$$P_x = \lim_{N\to\infty} \frac{1}{2N+1} \sum_{n=-N}^{N} |x[n]|^2$$

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Energy and power: periodic signals

$$E_{\tilde{x}} = \infty$$

$$P_{\tilde{x}} = \frac{1}{N} \sum_{n=0}^{N-1} |\tilde{x}[n]|^2$$

Energy and power: periodic signals

$$E_{\tilde{x}} = \infty$$

$$P_{\tilde{x}} \equiv \frac{1}{N}\sum_{n=0}^{N-1} |\tilde{x}[n]|^2$$

END OF MODULE 2.1

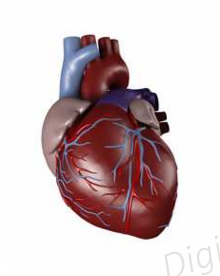
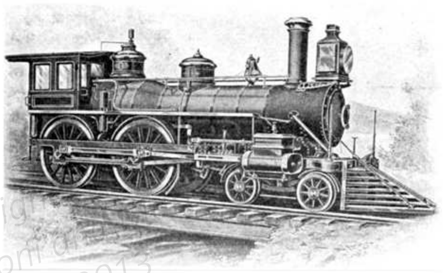
Digital Signal Processing

Module 2.2: the complex exponential

Overview:

- the complex exponential
- periodicity
- wagonwheel effect and maximum “speed”
- digital and real-world frequency

Oscillations are everywhere

The oscillatory heartbeat

Ingredients:

- a frequency ω (units: radians)
- an initial phase ϕ (units: radians)
- an amplitude A (units depending on underlying measurement)
- a trigonometric function

e.g. $x[n] = A\cos(\omega n + \phi)$

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The complex exponential

the trigonometric function of choice in DSP is the complex exponential:

$$
\begin{aligned}
x[n] &= Ae^{j(\omega n+\phi)} \\
&= A[\cos(\omega n + \phi) + j\sin(\omega n + \phi)]
\end{aligned}
$$

Why complex exponentials?

- makes sense: sines and cosines always go together
- simpler math: trigonometry becomes algebra
- we can use complex numbers in digital systems

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The advantages of complex exponentials

Example: change the phase of a pure cosine

$$\cos(\omega n + \phi) = a\cos(\omega n) + b\sin(\omega n), \qquad a = \cos\phi,\ \ b = \sin\phi$$

- each sinusoid is always a sum of sine and cosine
- we have to remember complex trigonometric formulas
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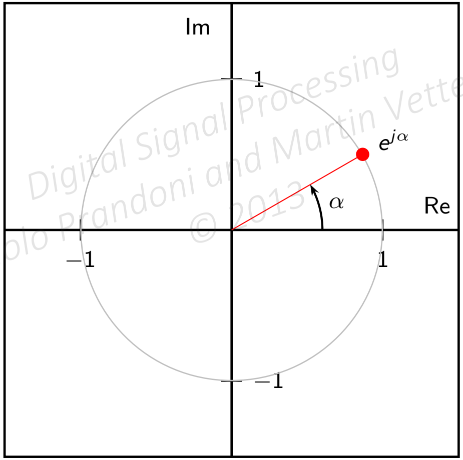
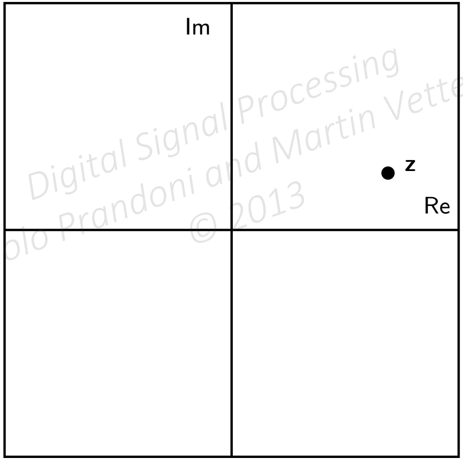
The complex exponential

$$e^{j\alpha} = \cos\alpha + j\sin\alpha$$



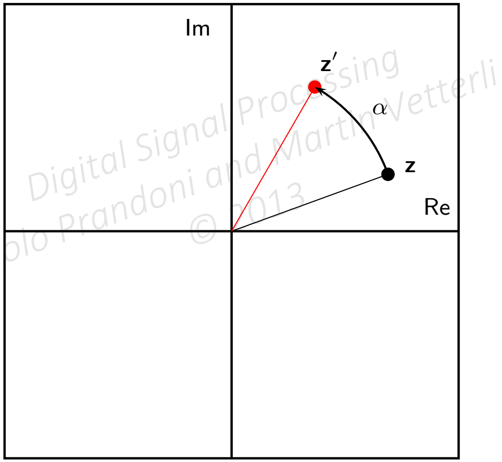
The complex exponential

z: point on the complex plane



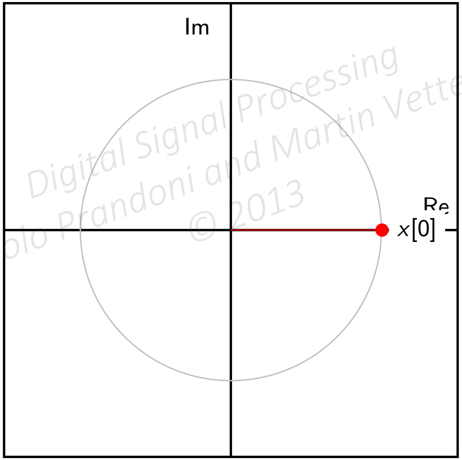
The complex exponential

rotation: $\mathbf{z}' = \mathbf{z}\, e^{j\alpha}$



The complex exponential generating machine

$$x[n] = e^{j\omega n}; \qquad x[n+1] = e^{j\omega} x[n]$$



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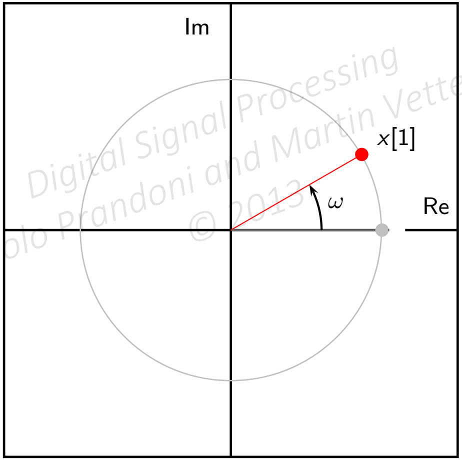

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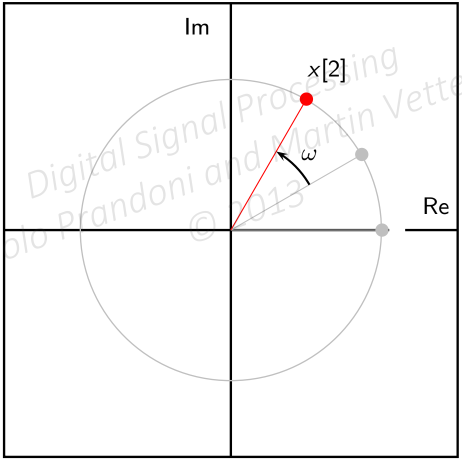

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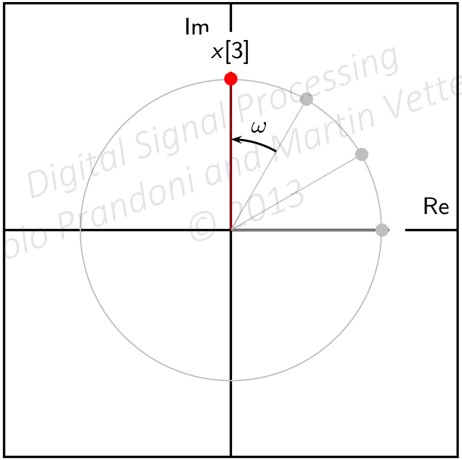

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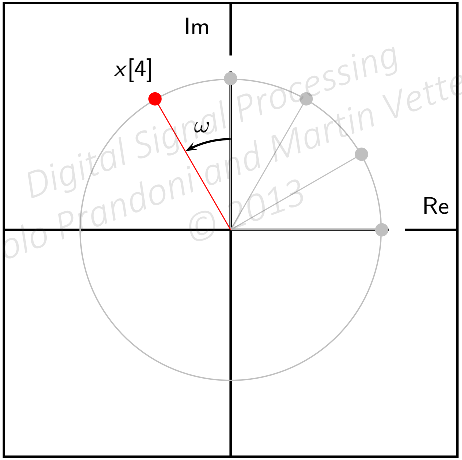

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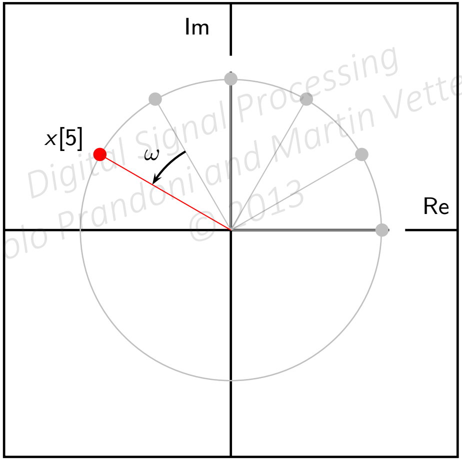

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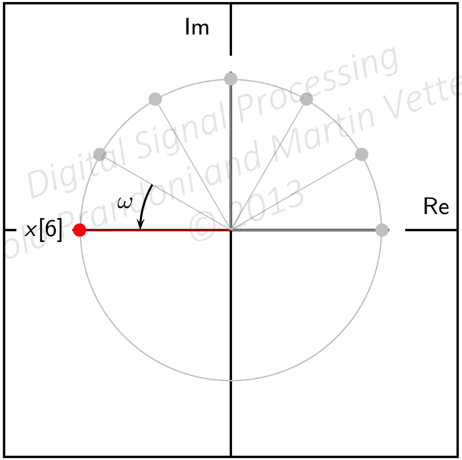

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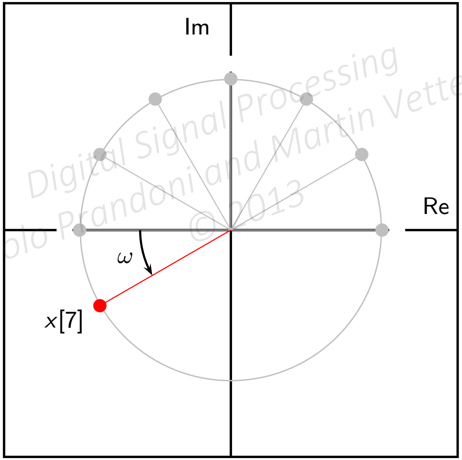

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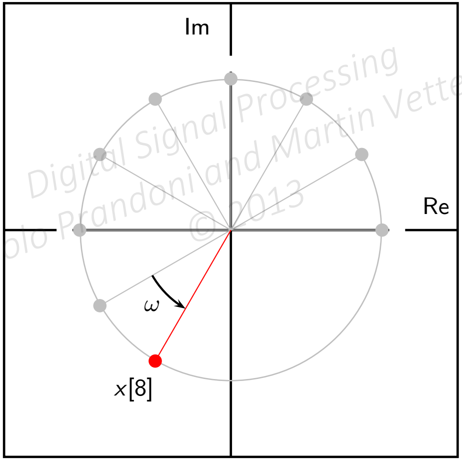

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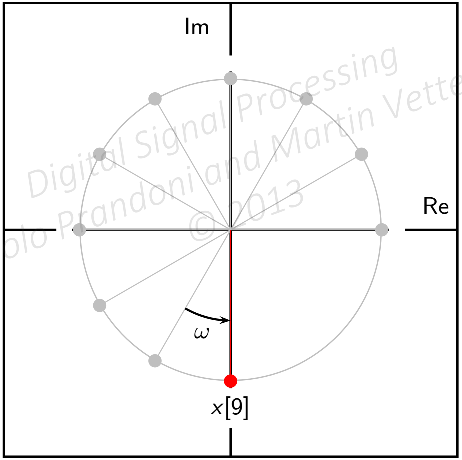

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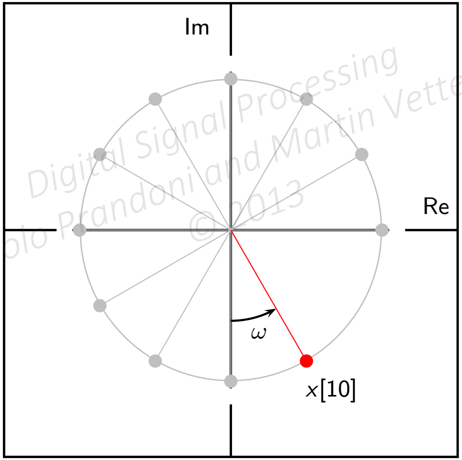

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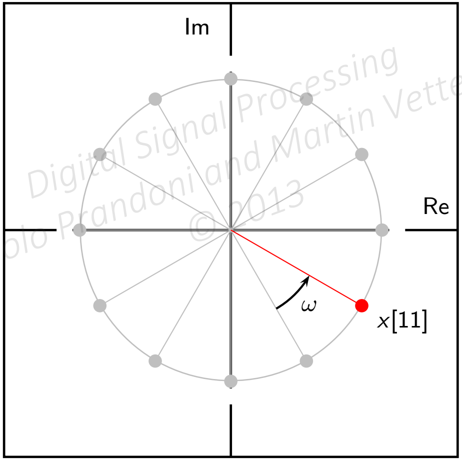

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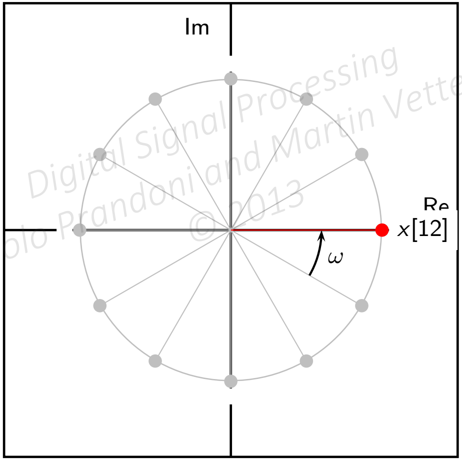

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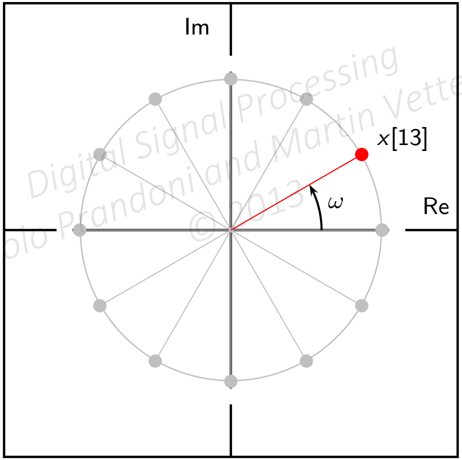

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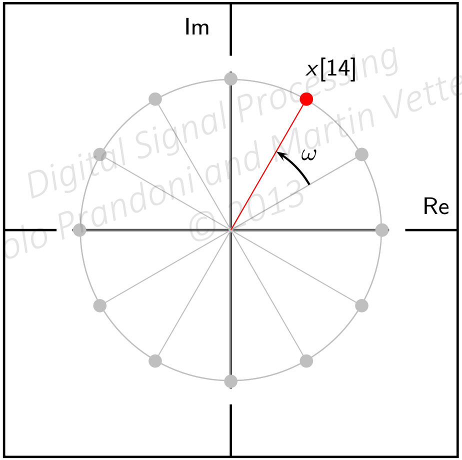

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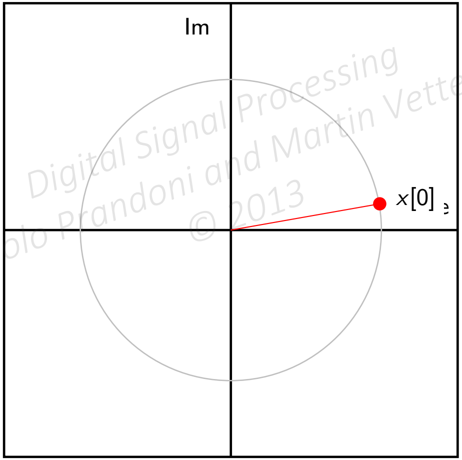

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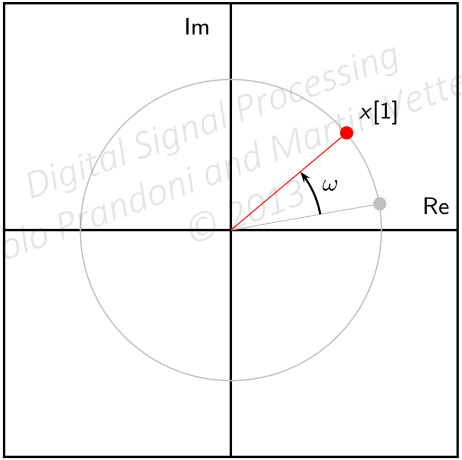

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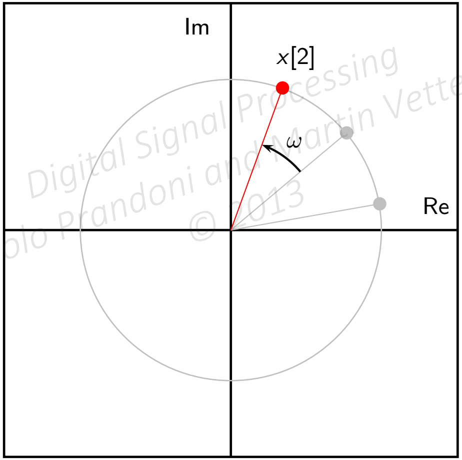

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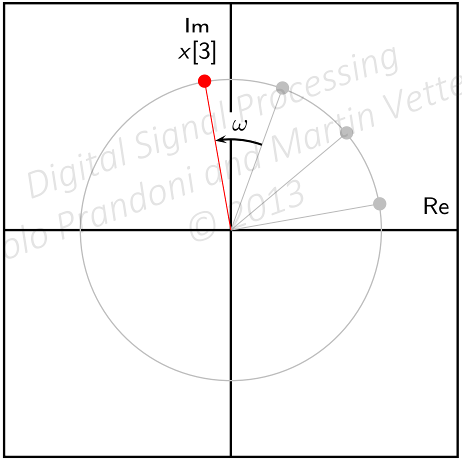

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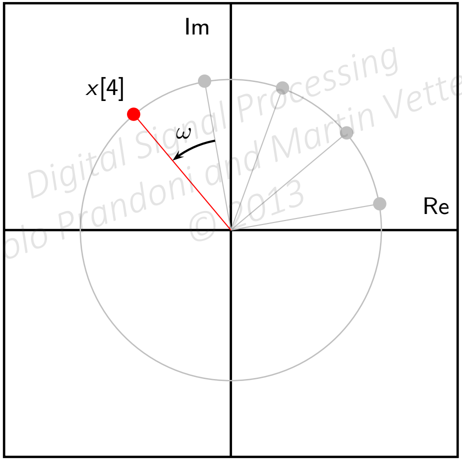

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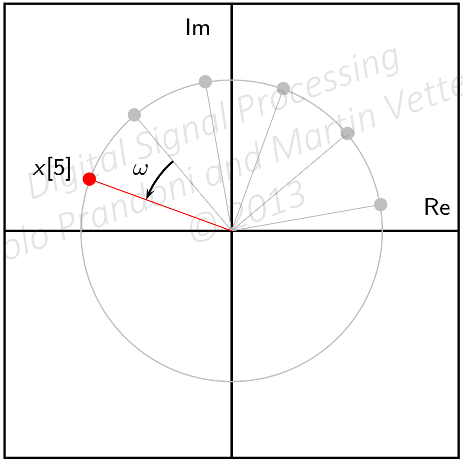

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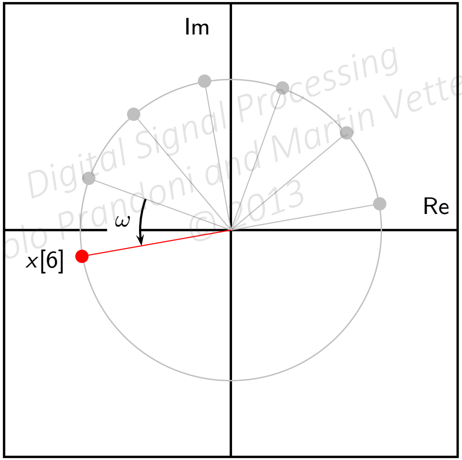

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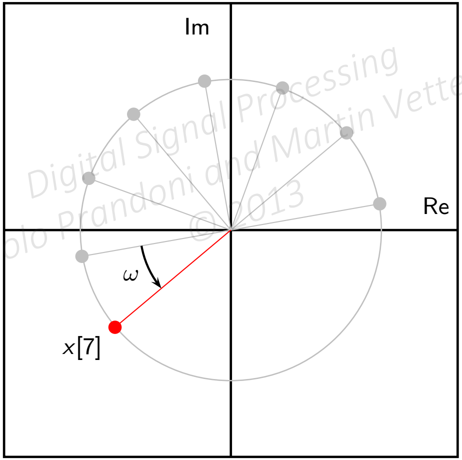

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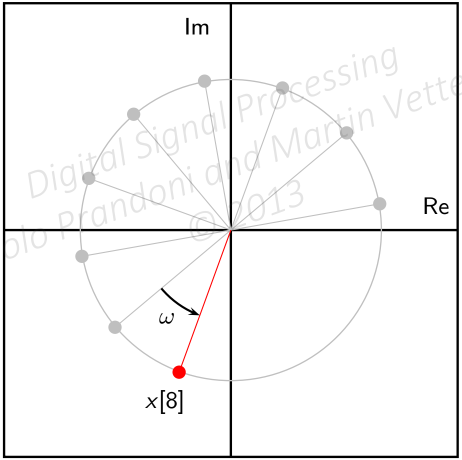

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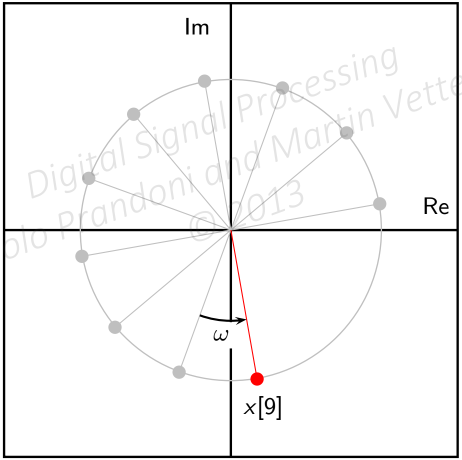

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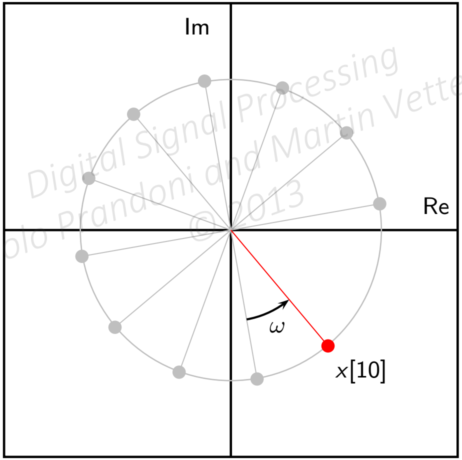

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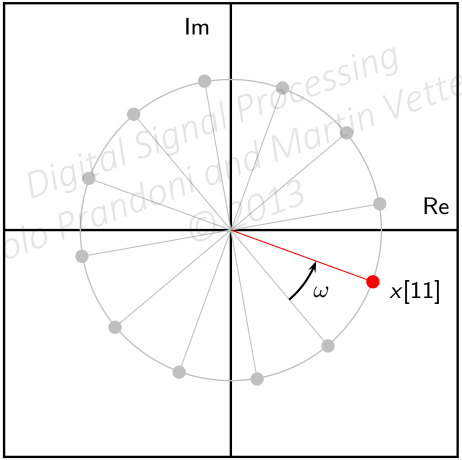

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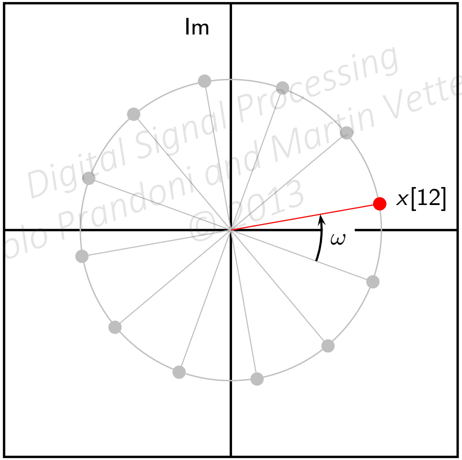

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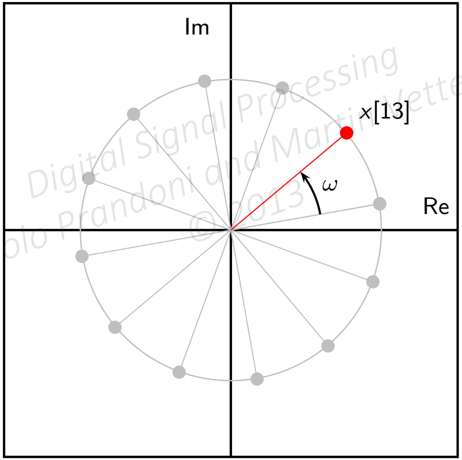

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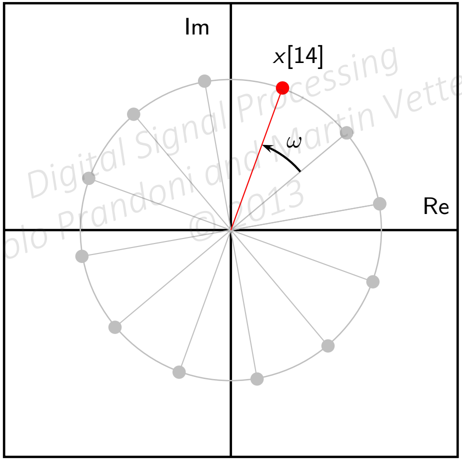

Careful: not every sinusoid is periodic in discrete time

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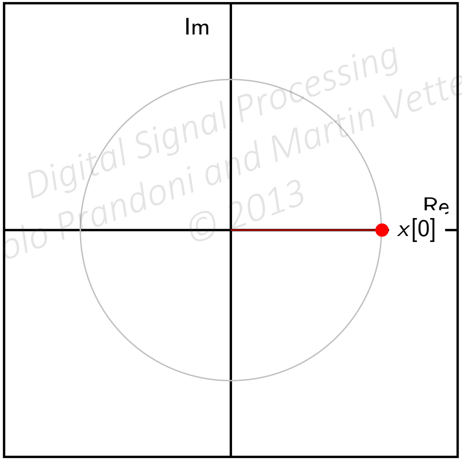

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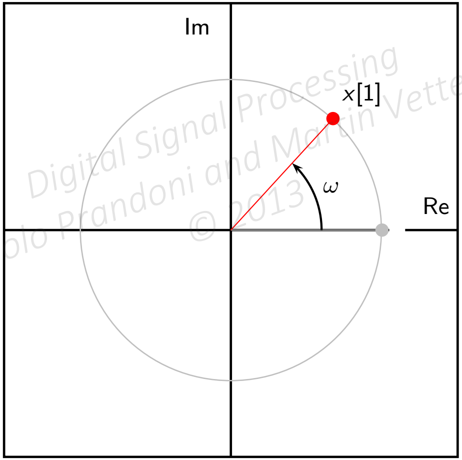

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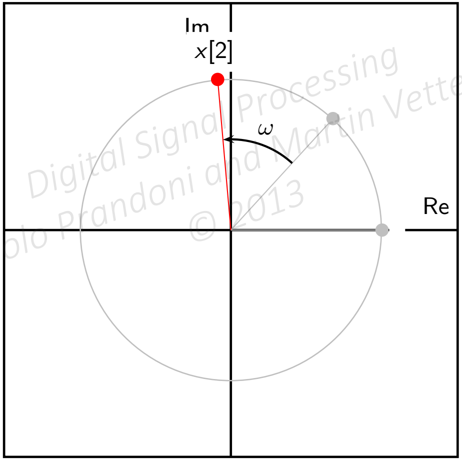

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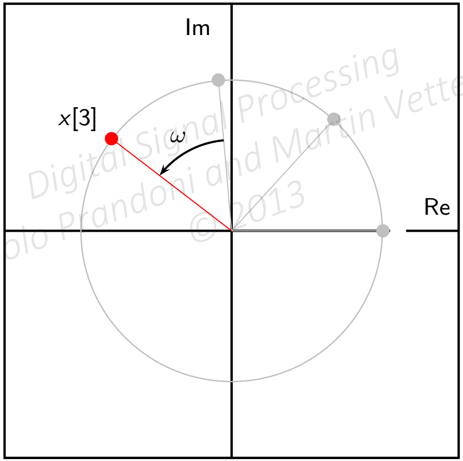

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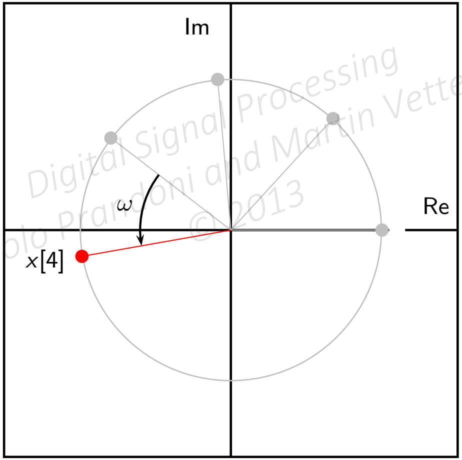

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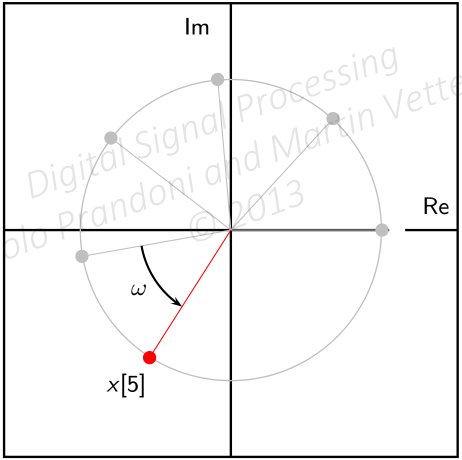

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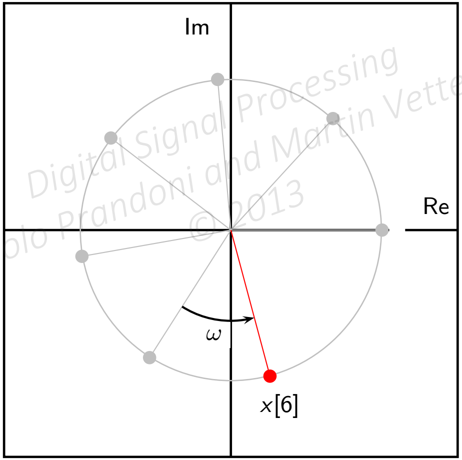

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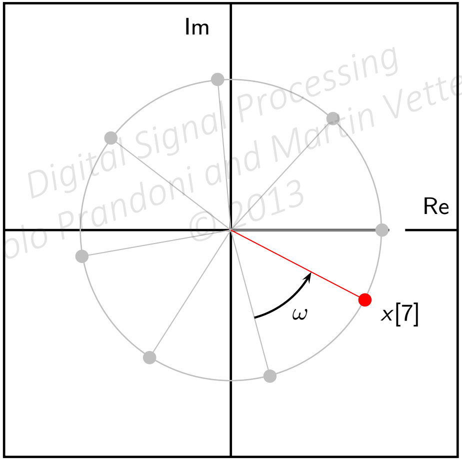

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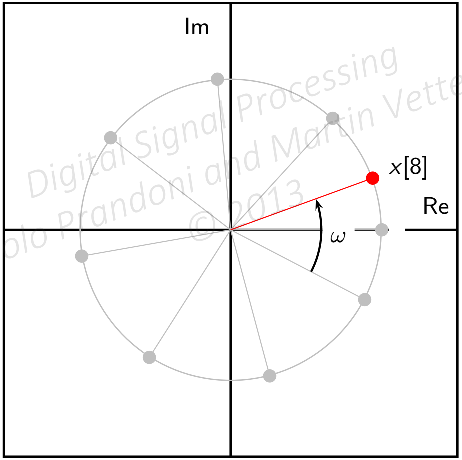

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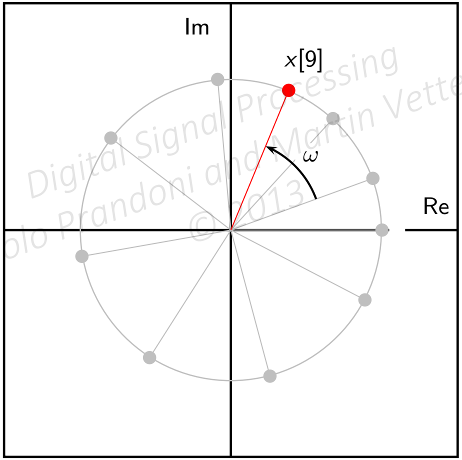

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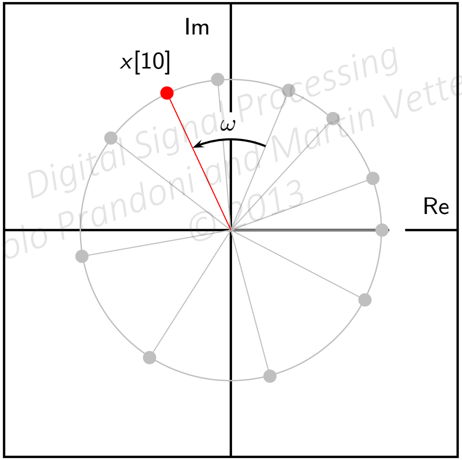

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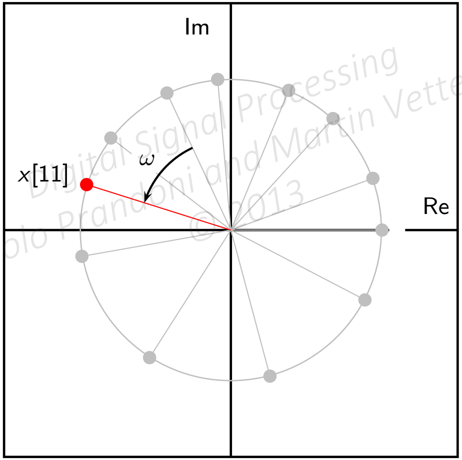

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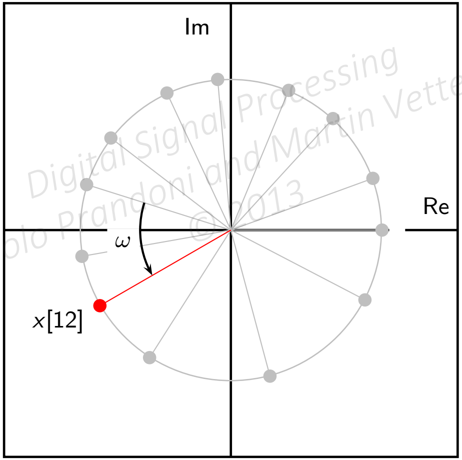

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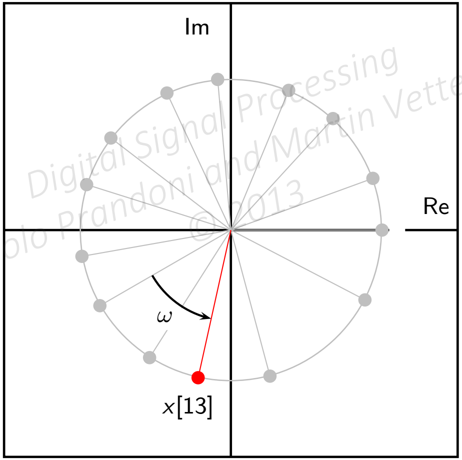

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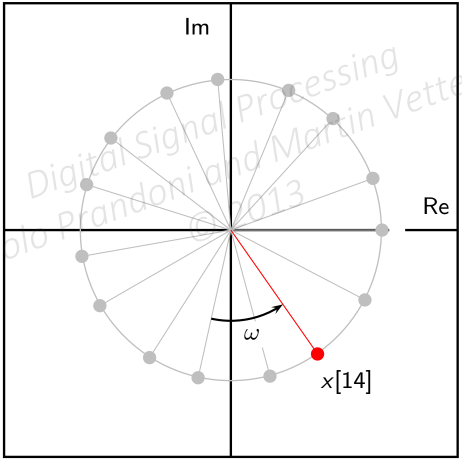

Periodicity

$$e^{j\omega n} \text{ periodic} \iff \omega = \frac{M}{N}2\pi,\ M, N \in \mathbb{N}$$

$$e^{j\omega} = e^{j(\omega + 2k\pi)} \quad \forall k \in \mathbb{N}$$

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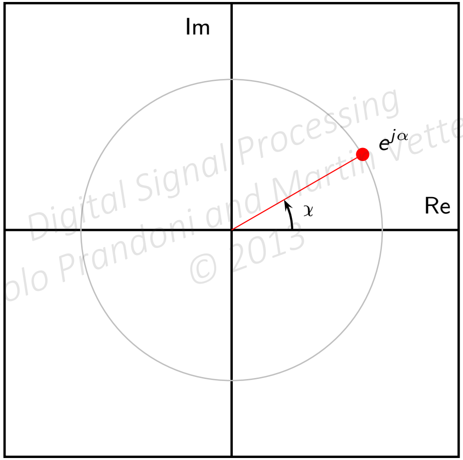
One point, many names



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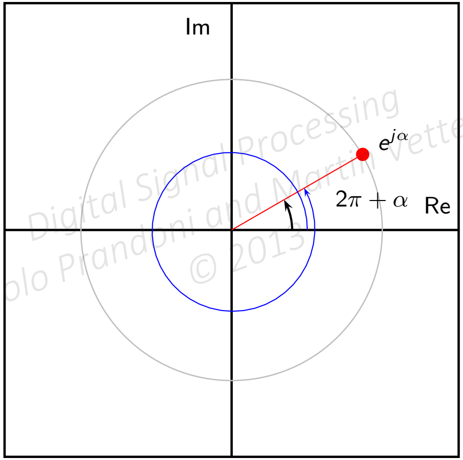

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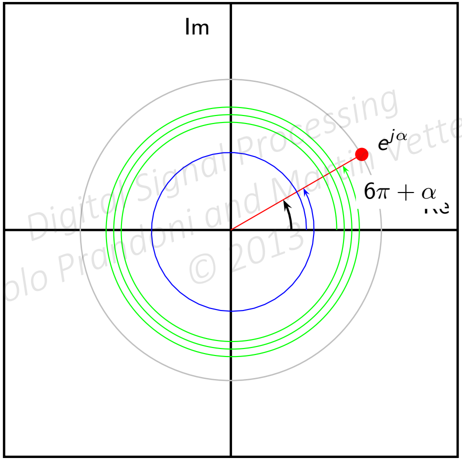

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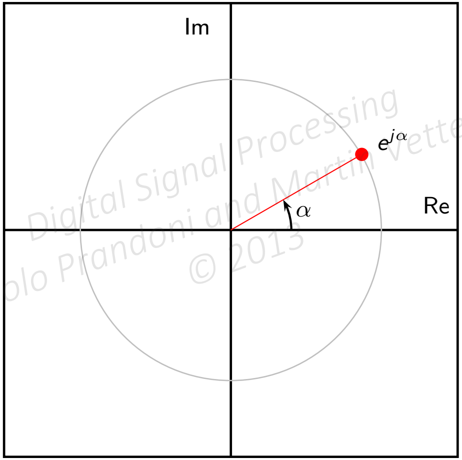

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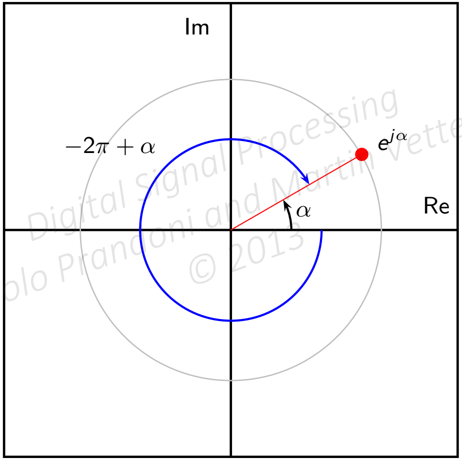
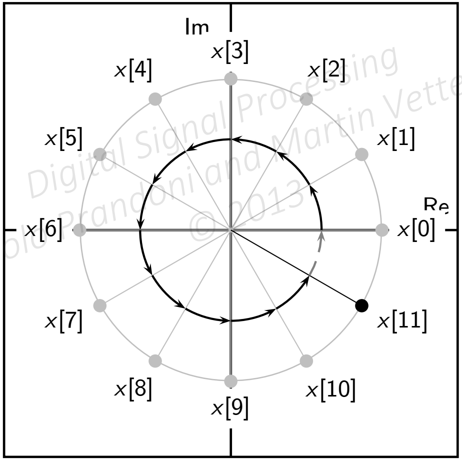


How “fast” can we go?

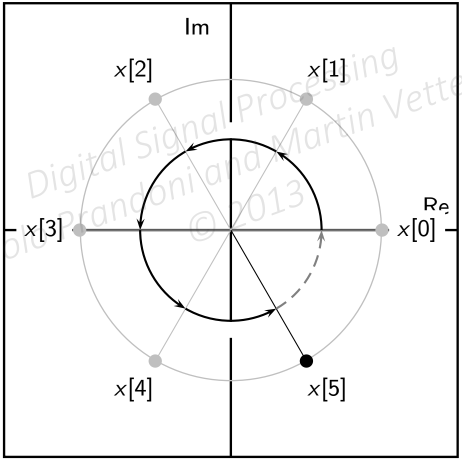
How “fast” can we go?

$$\omega = 2\pi/12$$



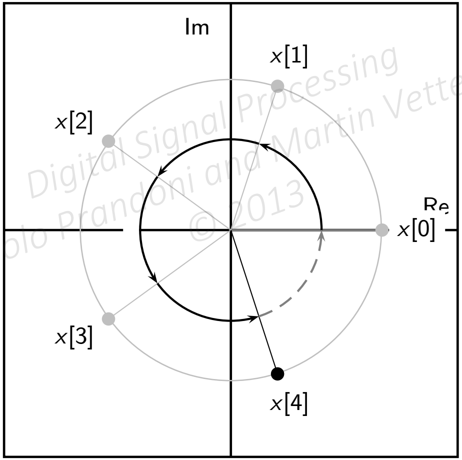
How "fast" can we go?

$$\omega = 2\pi/6$$



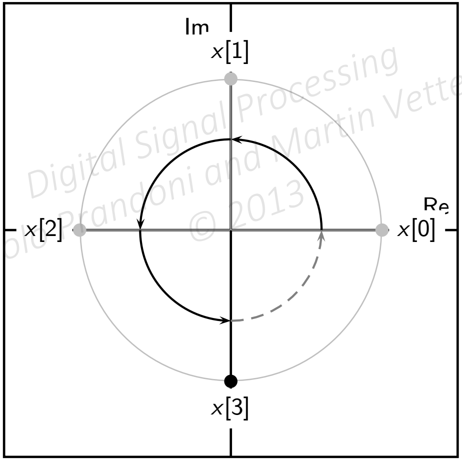
How “fast” can we go?

$$\omega = 2\pi/5$$



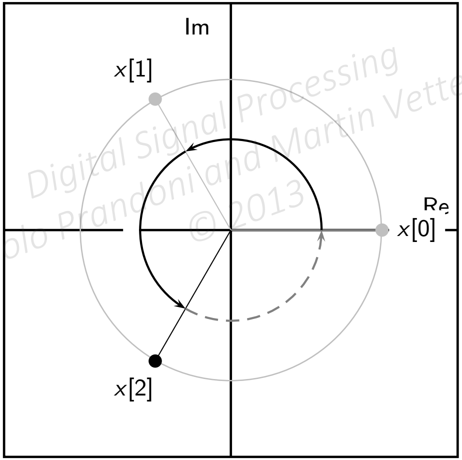
How "fast" can we go?

$$\omega = 2\pi/4$$



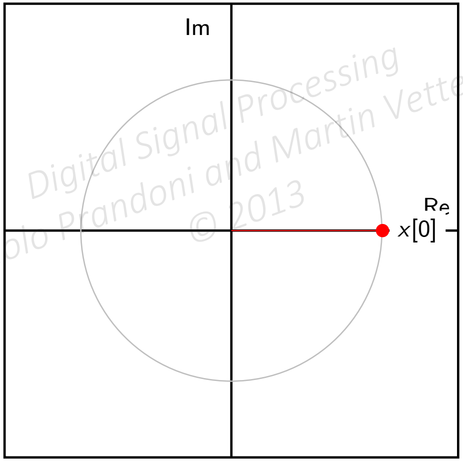
How "fast" can we go?

$$\omega = 2\pi/3$$



How “fast” can we go?

$$\omega = 2\pi/2 = \pi$$



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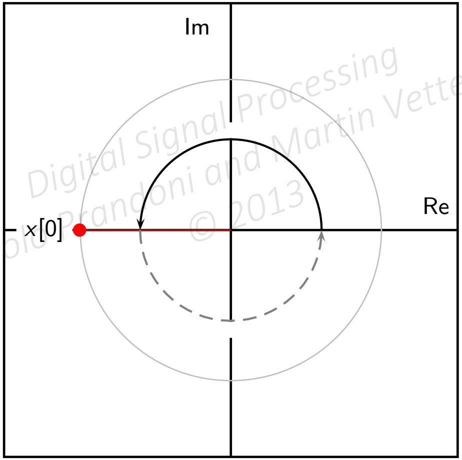
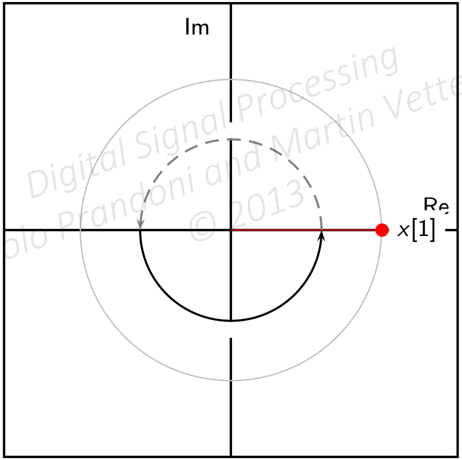


How "fast" can we go?

$$\omega = 2\pi/2 = \pi$$



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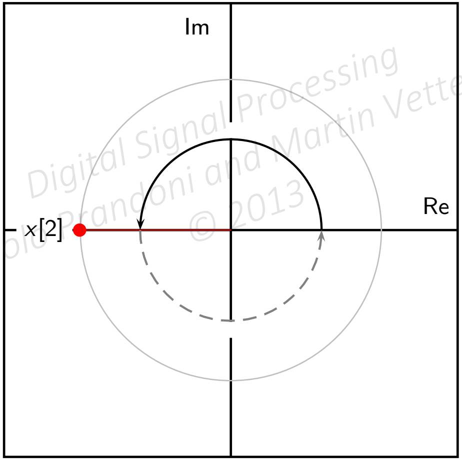

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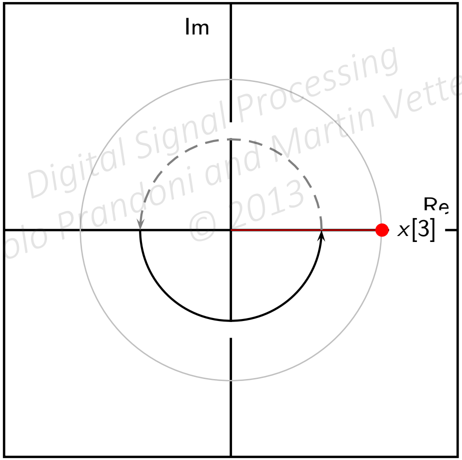

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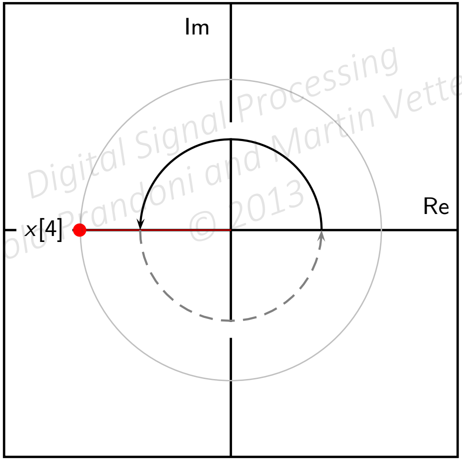

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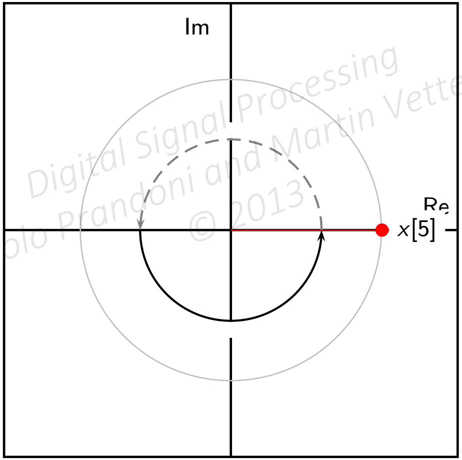
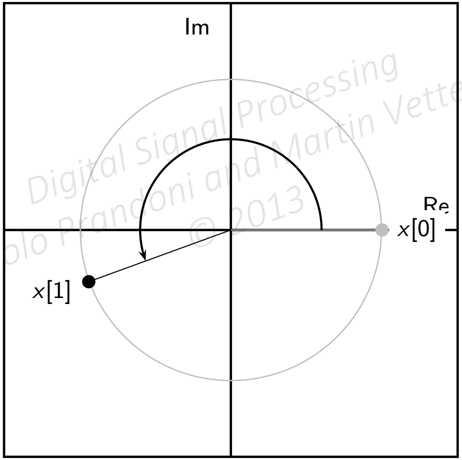


What if we go “faster”?

$$\pi < \omega < 2\pi$$



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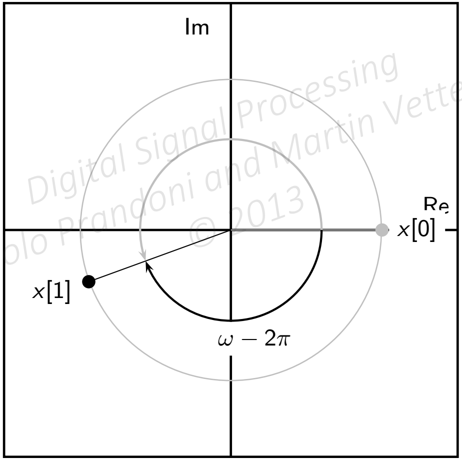
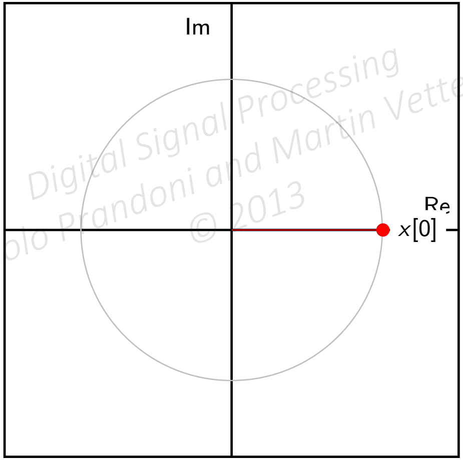


Let’s go really too fast

$$\omega = 2\pi - \alpha, \quad \alpha \text{ small}$$



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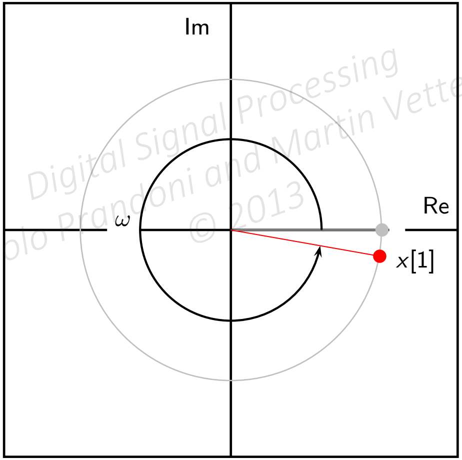

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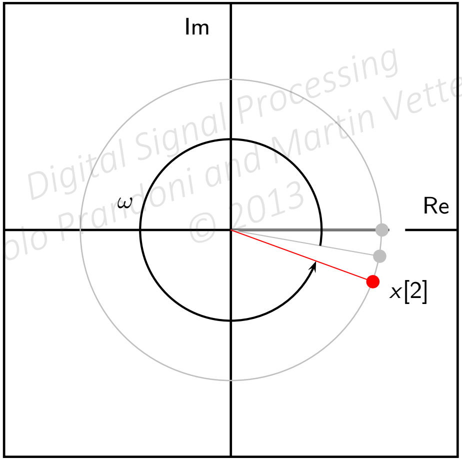

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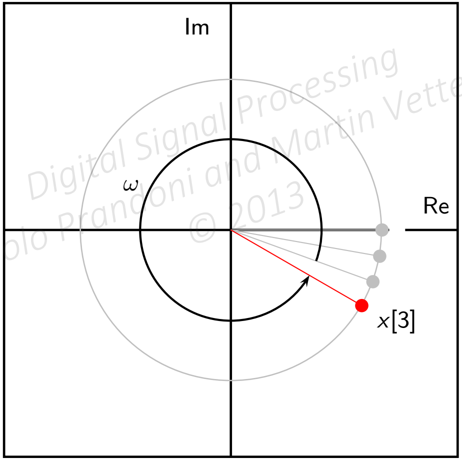

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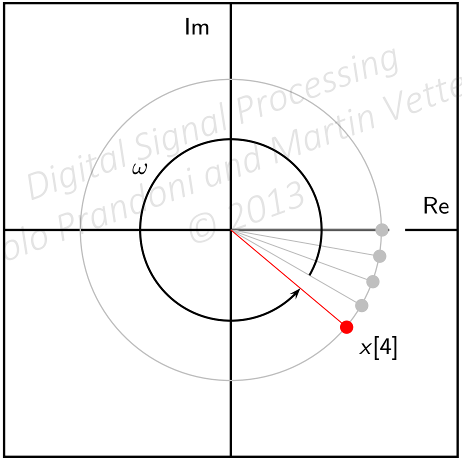

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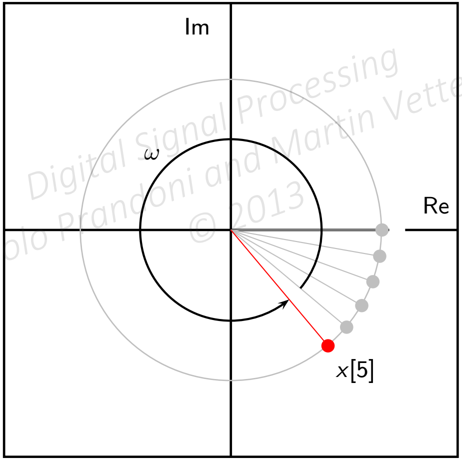

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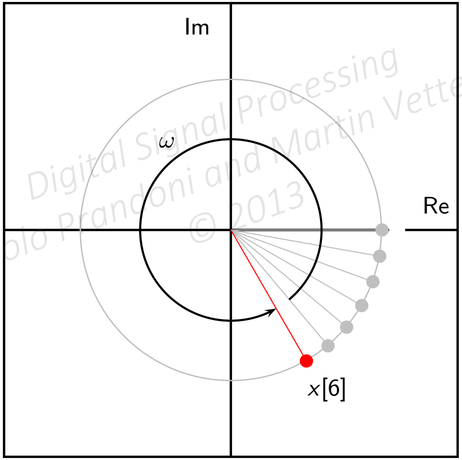

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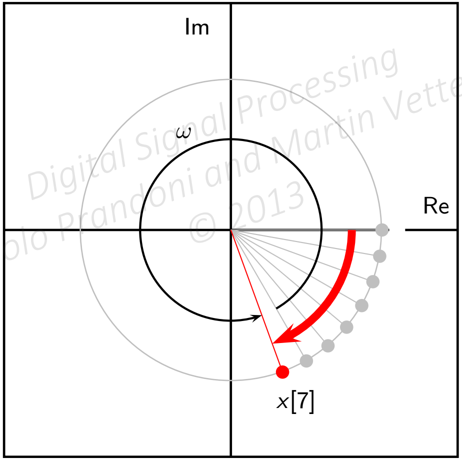

The wagonwheel effect

Digital vs physical frequency

- Discrete time:
  - n: no physical dimension (just a counter)
  - periodicity: how many samples before pattern repeats
- "Real world":
  - periodicity: how many *seconds* before pattern repeats
  - frequency measured in Hz (s^{-1})

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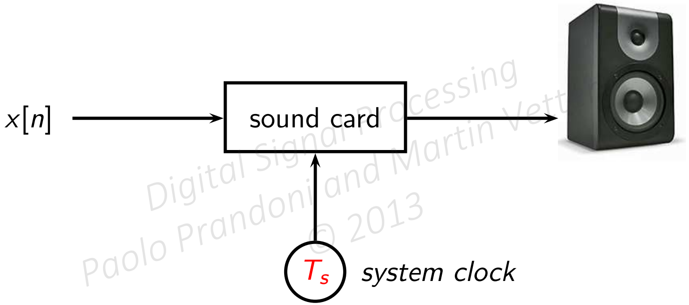
How your PC plays sounds

$$\begin{tikzcd} x[n] \arrow[r] & \boxed{\text{sound card}} \arrow[r] & {} \end{tikzcd}$$

How your PC plays sounds



Digital vs physical frequency

- set T_s, time in seconds between samples
- periodicity of M samples $\longrightarrow$ periodicity of MT_s seconds
- real world frequency:

$$f = \frac{1}{MT_s}$$

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END OF MODULE 2.2

Digital Signal Processing

Module 2.3: the Karplus-Strong algorithm

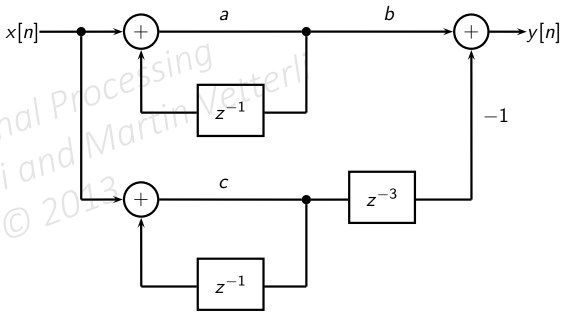
Overview:

- DSP building blocks
- moving averages and simple feedback loops
- a sound synthesizer

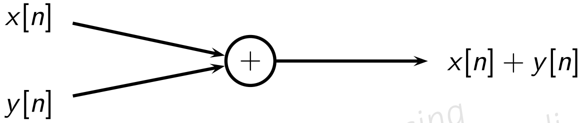
Overview:

- DSP as Lego: The fundamental building blocks
- Averages and moving averages
- Recursion: Revisiting your bank account
- Building a simple recursive synthesizer
- Examples of sounds

DSP as Lego



Building Blocks: Adder



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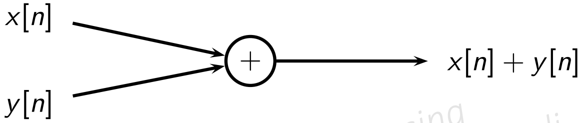

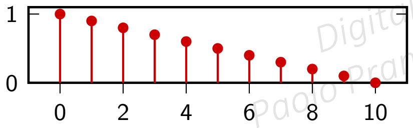

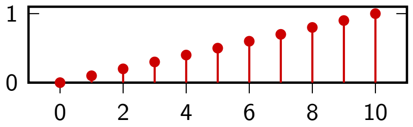

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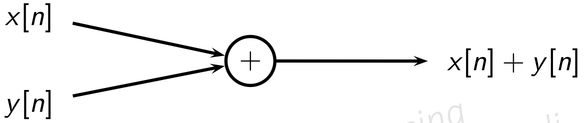
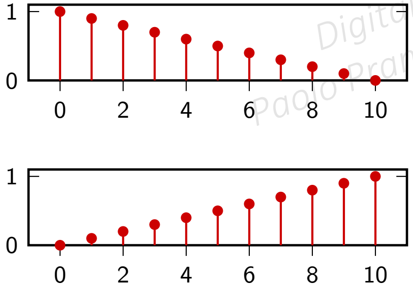
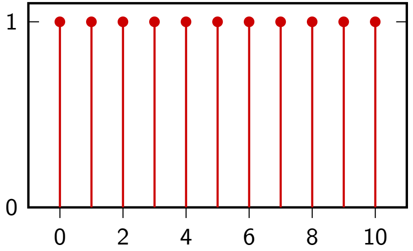




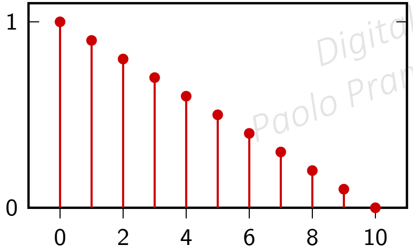


Building Blocks: Multiplier

$$\begin{tikzcd} x[n] \arrow[r, "\alpha"] & \alpha x[n] \end{tikzcd}$$

Building Blocks: Multiplier

$$x[n] \xrightarrow{\alpha} \alpha x[n]$$



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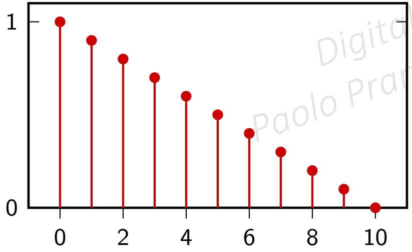
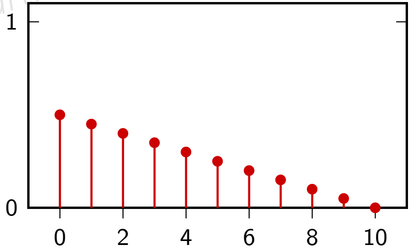




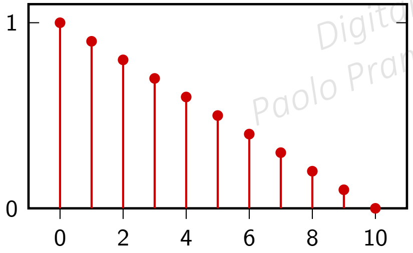
$\alpha = 0.5$

Building Blocks: Unit Delay

$$\begin{tikzcd} x[n] \arrow[r] & \boxed{z^{-1}} \arrow[r] & x[n-1] \end{tikzcd}$$

Building Blocks: Unit Delay

$$x[n] \xrightarrow{\quad} \boxed{z^{-1}} \xrightarrow{\quad} x[n-1]$$



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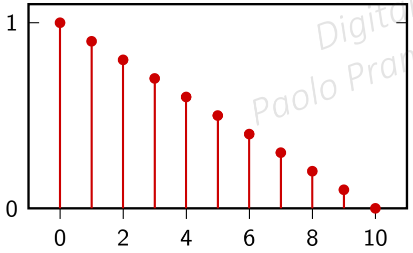

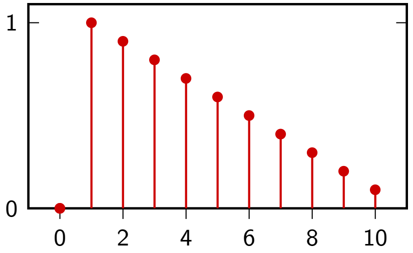

Building Blocks: Arbitrary Delay

$$\begin{tikzcd} x[n] \arrow[r] & \boxed{z^{-N}} \arrow[r] & x[n-N] \end{tikzcd}$$

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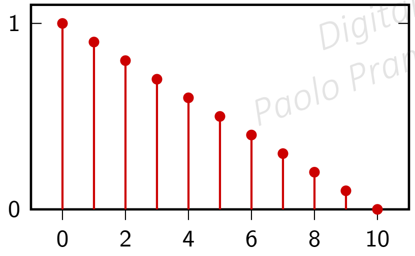
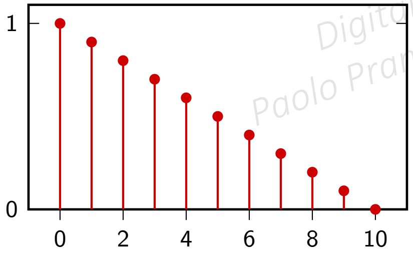
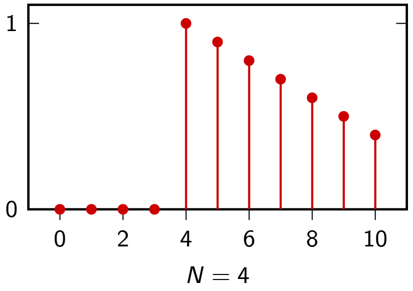


Building Blocks: Arbitrary Delay

$$x[n] \longrightarrow \boxed{z^{-N}} \longrightarrow x[n-N]$$





The 2-point Moving Average

- simple average:

$$m = \frac{a+b}{2}$$

- moving average: take a “local” average

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

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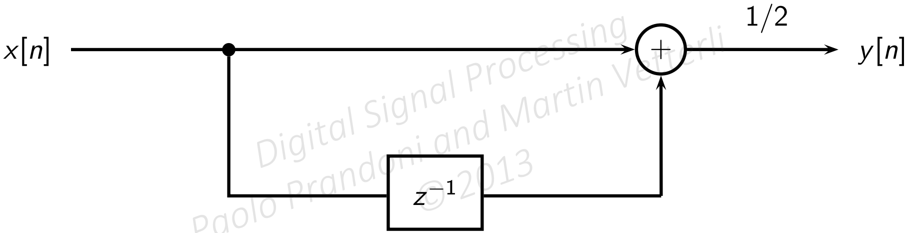
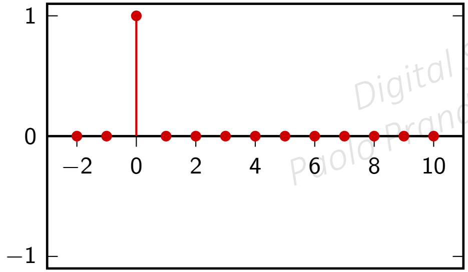
The 2-point Moving Average Using Lego



Let's average...

$x[n] = \delta[n]$



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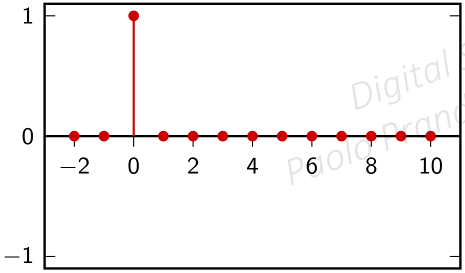
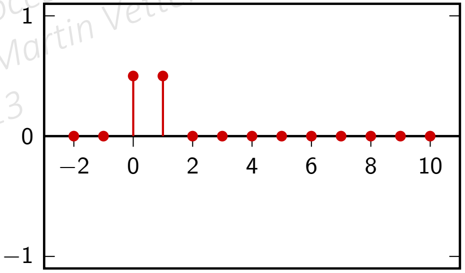
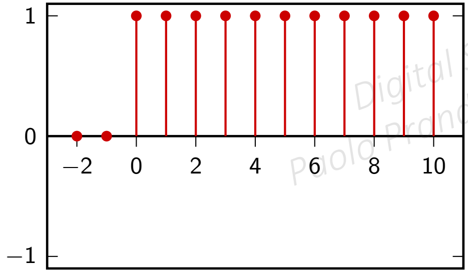




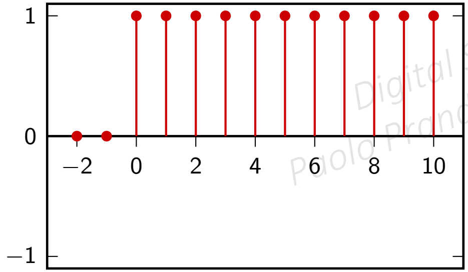
Let's average...

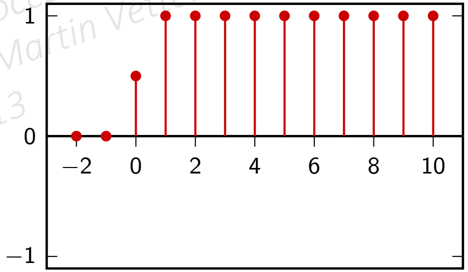
$x[n] = u[n]$



Let's average...

$x[n] = u[n]$





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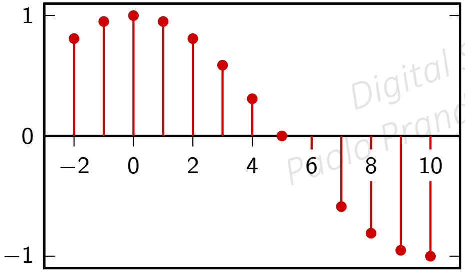
$$x[n] = \cos(\omega n), \quad \omega = \pi/10$$



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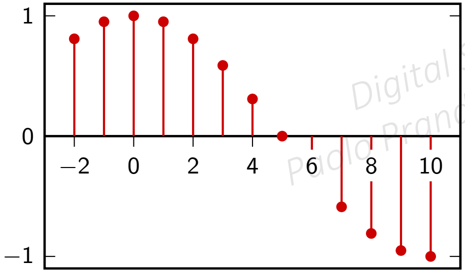

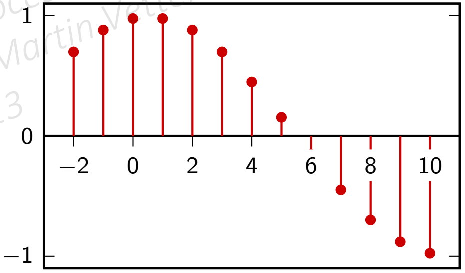

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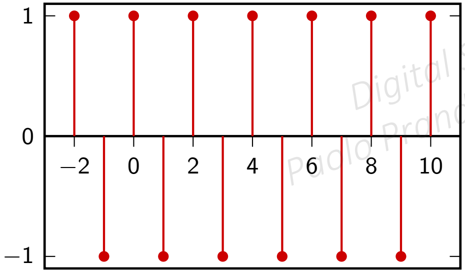

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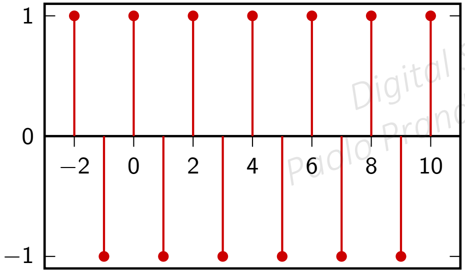
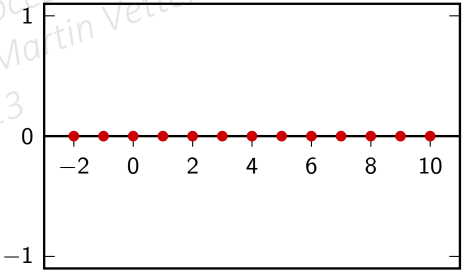
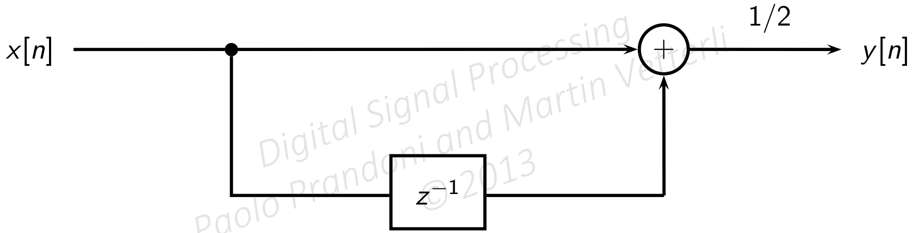




What if we reverse the loop?



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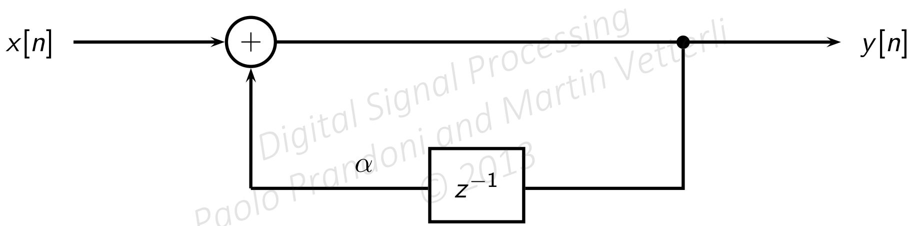

A simple model for banking

A simple equation to describe compound interest:

- constant interest/borrowing rate of 5% per year
- interest accrues on Dec 31
- deposits/withdrawals during year n: $x[n]$
- balance at year n:

$$y[n] = 1.05\, y[n-1] + x[n]$$

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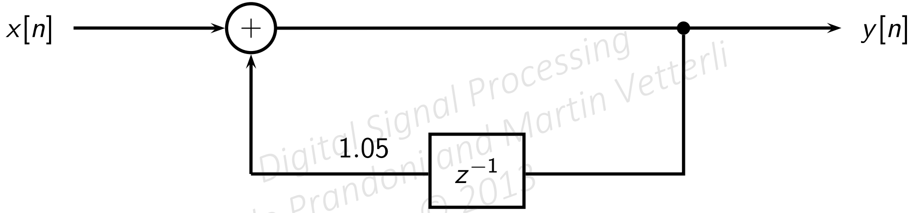
First-order recursion



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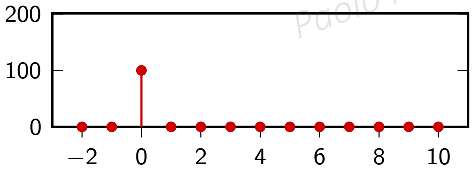
Example: the one-time investment

$x[n] = 100\,\delta[n]$

- $y[0] = 100$
- $y[1] = 105$
- $y[2] = 110.25$, $y[3] = 115.7625$ etc.
- In general: $y[n] = (1.05)^n 100\, u[n]$



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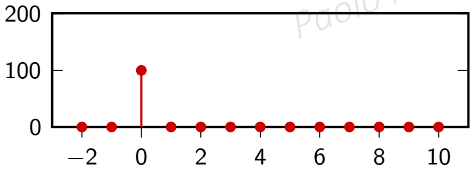

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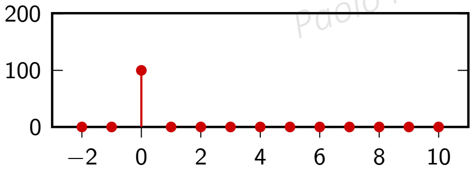

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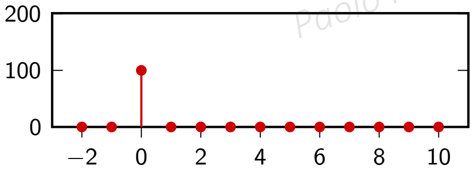

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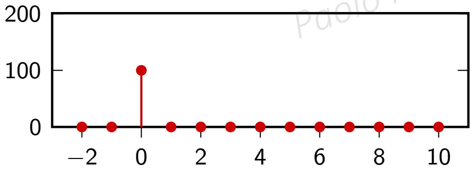
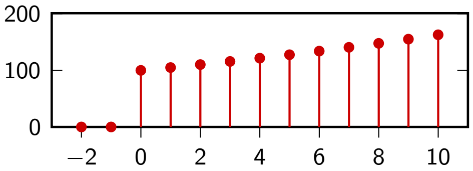
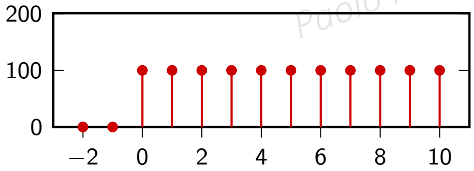




Example: the saver

$x[n] = 100\, u[n]$

- $y[0] = 100$
- $y[1] = 205$
- $y[2] = 315.25, \; y[3] = 431.0125$ etc.
- In general: $y[n] = 2000\,((1.05)^{n+1} - 1)\, u[n]$



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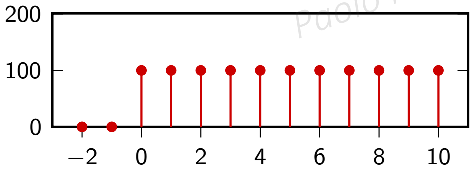

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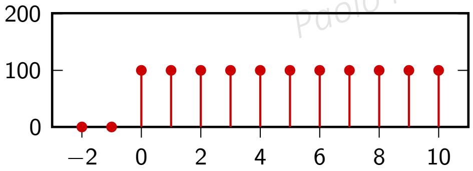

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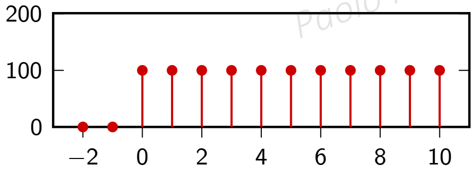

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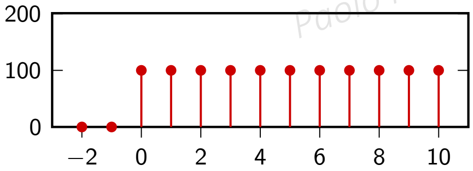

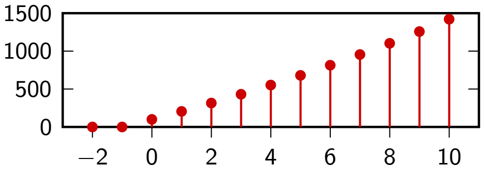

Example: The independently wealthy

$x[n] = 100\,\delta[n] - 5\,u[n-1]$

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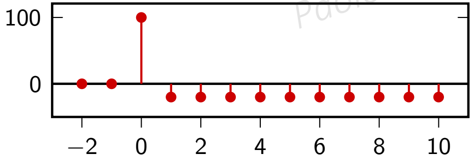

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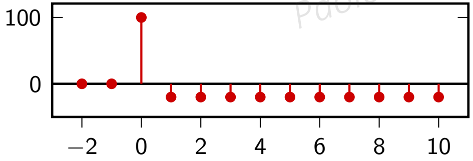

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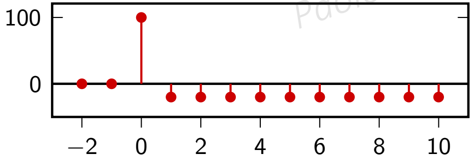

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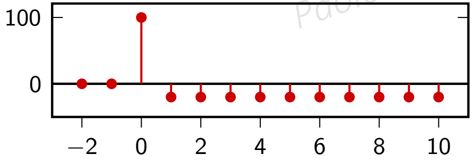

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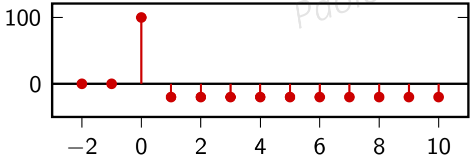
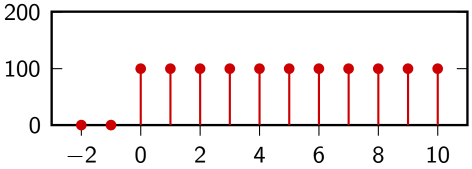
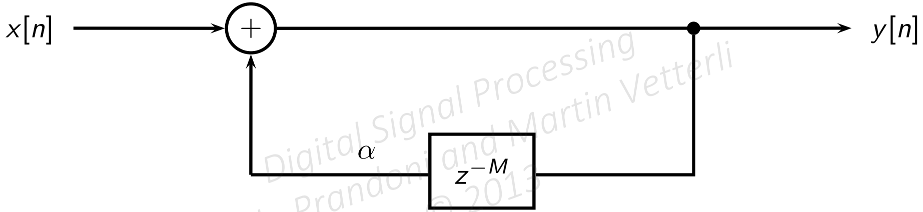




A simple generalization



$$y[n] = \alpha\, y[n-M] + x[n]$$

Example

$M = 3,\ \alpha = 0.7,\ x[n] = \delta[n]$

- $y[0] = 1,\ y[1] = 0,\ y[2] = 0$
- $y[3] = 0.7,\ y[4] = 0,\ y[5] = 0$
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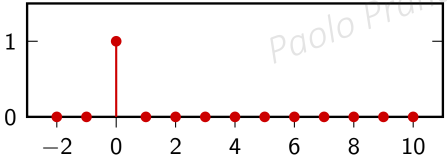

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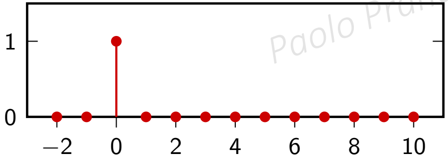

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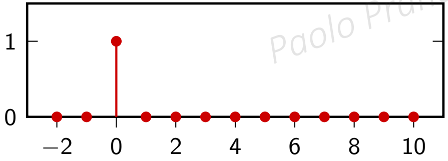

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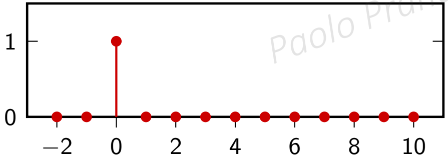

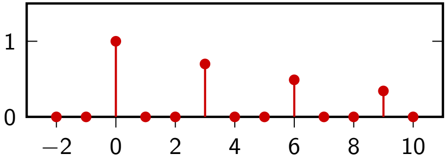

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$M = 3,\ \alpha = 1,\ x[n] = \delta[n] + 2\,\delta[n-1] + 3\,\delta[n-2]$

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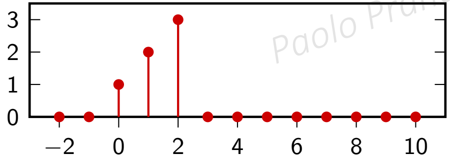

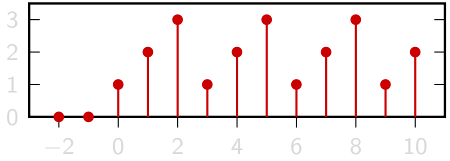

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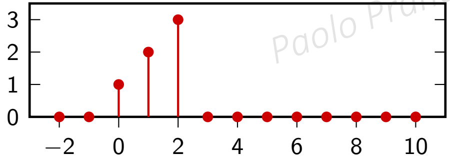

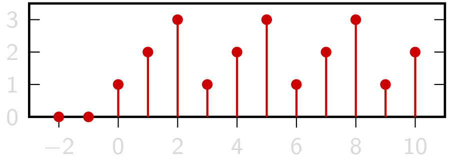

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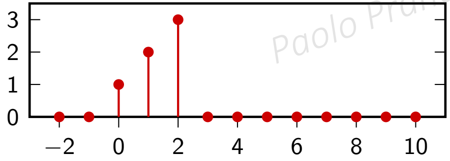

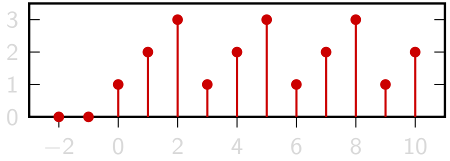

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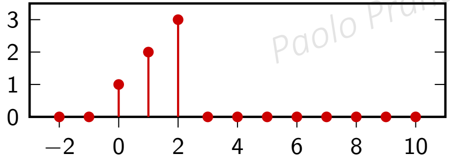

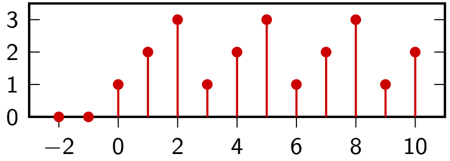

We can make music with that!

- build a recursion loop with a delay of M
- choose a signal $\bar{x}[n]$ that is nonzero only for $0 \leq n < M$
- choose a decay factor
- input $\bar{x}[n]$ to the system
- play the output

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- M-tap delay $\longrightarrow$ M-sample "periodicity"
- associate time T to sample interval
- periodic signal of frequency

$$f = \frac{1}{MT}\text{Hz}$$

- example: $T = 22.7\mu s$, $M = 100$

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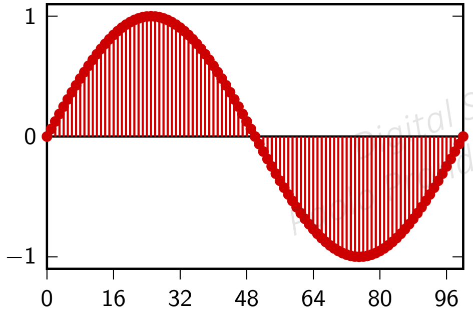
Playing a sine wave

$M = 100$, $\alpha = 1$, $\bar{x}[n] = \sin(2\pi\, n/100)$ for $0 \leq n < 100$ and zero elsewhere



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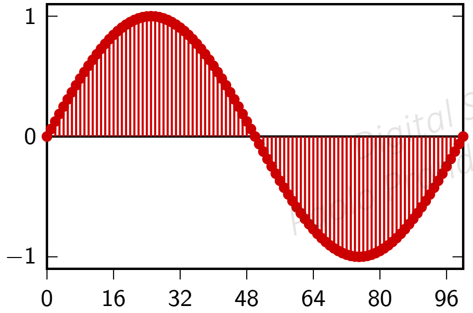

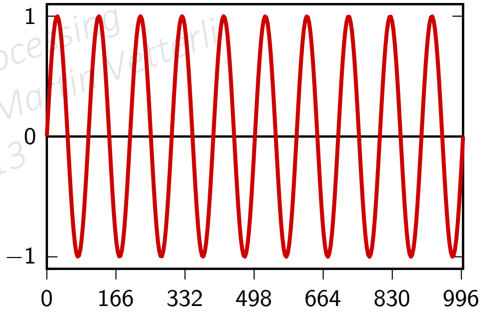

Introducing some realism

- M controls frequency (pitch)
- α controls envelope (decay)
- $\bar{x}[n]$ controls color (timbre)

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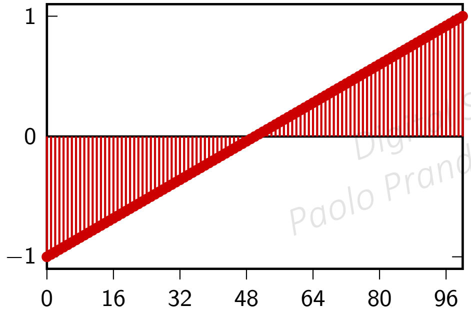
A proto-violin

$M = 100$, $\alpha = 0.95$, $\bar{x}[n]$: zero-mean sawtooth wave between 0 and 99, zero elsewhere



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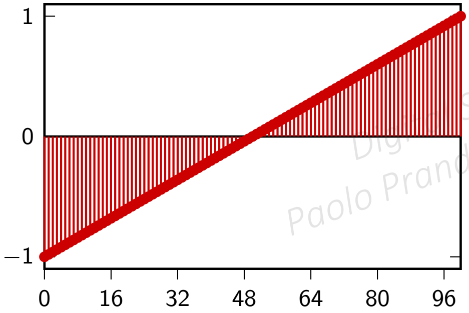
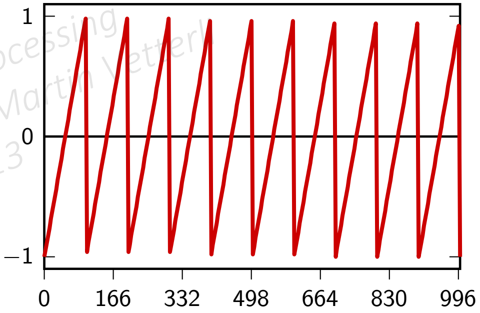
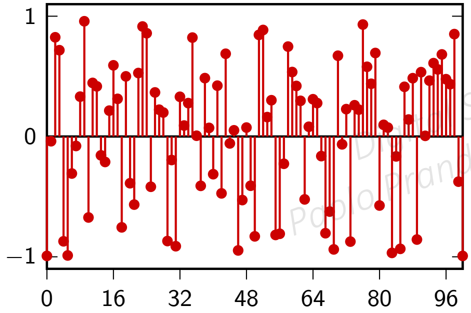




The Karplus-Strong Algorithm

$M = 100$, $\alpha = 0.9$, $\bar{x}[n]$: 100 random values between 0 and 99, zero elsewhere



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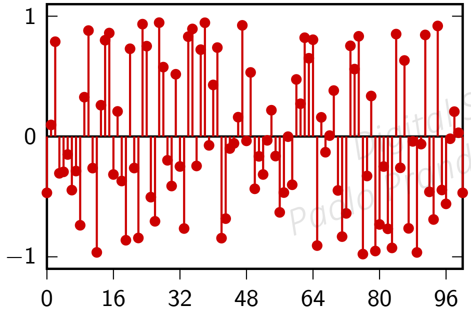

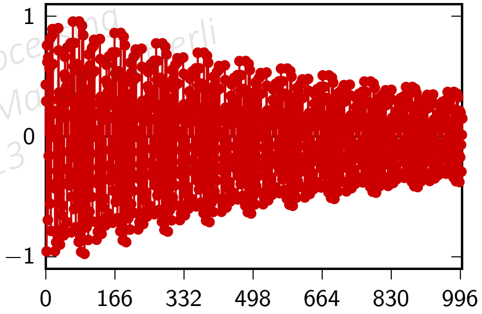

Recap

- We have seen basic elements:
  - adders
  - multipliers
  - delays
- We have seen two systems
  - moving averages
  - recursive systems
- We were able to build simple systems with interesting properties
- to understand all of this in more details we need a mathematical framework!

END OF MODULE 2.3

w

END OF MODULE 2