In the previous lectures we have introduced a number of basic system properties. Two of these, <u>linearity and time-invariance (these two properties are sometimes called superposition</u> <u>property</u>), plays an important role in signals and systems analysis.

Any system possess these two properties is called *linear time- invariant (LTI)* system.

LTI have an important property that, if the input to a LTI system can be represented in terms of linear combination of a set of basic signals, by the same way the output of the system can be computed using the superposition property in terms of it's response to these basic signals.

The <u>unit impulse</u> is an important basic signal, because any general signal x[n] can be represented as a linear combination of delayed impulses.

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

The above two properties allow us to develop a complete characterization of LTI system in terms to it's impulse response using *convolution sum for discrete time system* and *convolution integral for continuous time system*.

Discrete Time LTI systems: the convolution sum

The convolution sum is the mathematical relationship that links the input and output signals in any linear time-invariant discrete-time system. Given an LTI system and an input signal x[n], the convolution sum will allow us to compute the corresponding output signal y[n] of the system.

Representation of Discrete-Time Signals in Terms of Impulses

A discrete-time signal x[n] can be viewed as a linear combination of time-shifted impulses:

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

Example 1:

The following signal can be written as:

 $x[n] = -2 \ \delta[n+1] + 2\delta[n] + \delta[n-1] + 2 \ \delta[n-2]$

The finite-support signal x[n] shown in Figure is the sum of four impulses.



Decomposition of a discrete-time signal as a sum of shifted impulses.

Response of LTI as a linear combination of impulse response

The Principle of Superposition applies to the class of linear discrete-time systems. By the Principle of Superposition, the response y[n] of a discrete-time linear system is the sum of the responses to the individual shifted impulses making up the input signal x[n].

Let $h_k[n]$ be the response of the LTI system to the shifted impulse $\delta[n-k]$.

Example 2: For k=-4, the response $h_{-4}[n]$ to $\delta[n + 4]$ might look like the one in the following figure.



Impulse response for an impulse occurring at time -4.

Example 3: For the input signal in Example 1

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

, the response of a linear system would be $y[n] = -2 h_{-1}[n] + 2h_0[n] + h_1[n] + 2 h_2[n]$

Thus, the response to the input x[n] can be written as an infinite sum of all the impulse responses:

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

If we knew the response of the system to each shifted impulse $\delta[n - 1]$, we would be able to calculate the response to any input signal x[n] using the above equation.

It gets better than this: for a linear time-invariant system (the time-invariance property is important here), the impulse responses $h_k[n]$ are just shifted versions of the same impulse response for k = 0.

$$\mathbf{h}_k[\mathbf{n}] = \mathbf{h}_0[\mathbf{n} - \mathbf{k}]$$

Therefore, the impulse response of an LTI system $h[n] = h_0[n]$ characterizes it completely. This is not the case for a linear time-varying system: one has to specify all the impulse responses $h_k[n]$ (an infinite number) to characterize the system.

The Convolution Sum

we obtain the *convolution sum* that gives the response of a discrete-time LTI system to an arbitrary input.

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

Remark: In general, for each time n, the summation for the single value y[n] runs over all values (an infinite number) of the input signal x[n] and of the impulse response h[n].

The Convolution Operation

More generally, the *convolution* of two discrete-time signals v[n] and w[n], denoted as v[n] * w[n] (or sometimes (v * w)[n]), is defined as follows:

$$v[n] * w[n] = \sum_{k=-\infty}^{\infty} v[k]w[n-k].$$

The convolution operation has the following properties. It is

Commutative:

$$v[n] * w[n] = \sum_{k=-\infty}^{\infty} v[k]w[n-k] = \sum_{m=-\infty}^{-\infty} v[n-m]w[m] = \sum_{m=-\infty}^{+\infty} w[m]v[n-m] = w[n] * v[n]$$

(after the change of variables m = n - k)

Associative:

$$v[n]*(w[n]*y[n]) = v[n]*(y[n]*w[n])$$

Distributive:

$$\begin{aligned} x[n] * (v[n] + w[n]) &= \sum_{k = -\infty}^{+\infty} x[k](v[n-k] + w[n-k]) \\ &= \sum_{k = -\infty}^{+\infty} x[k]v[n-k] + \sum_{k = -\infty}^{+\infty} x[k]w[n-k] = x[n] * v[n] + x[n] * w[n] \end{aligned}$$

Commutative with respect to multiplication by a scalar:

$$a(v[n] * w[n]) = (av[n]) * w[n] = v[n] * (aw[n])$$

Time-shifted when one of the two signals is time-shifted:

$$v[n] * w[n-N] = \sum_{k=-\infty}^{\infty} v[k]w[n-N-k] = (v * w)[n-N]$$

Finally, the convolution of a signal with a unit impulse leaves the signal unchanged (this is just Equation $x[n] = \sum_{k=-\infty}^{\infty\infty} x[k] \,\delta[n-k]$), and therefore the LTI system defined by the impulse response $h[n] = \delta[n]$ is the identity system.

Graphical Computation of a Convolution

One way to visualize the convolution sum for simple examples is to draw the weighted and shifted impulse responses one above the other and to add them up.

Example : Let us compute $y[n] = \sum_{k=\infty}^{n} x[k]h[n-k] = \sum_{k=0}^{n} x[k]h[n-k]$ for the

impulse response and input signal shown in Figure



Graphical computation of a convolution.

Example: Let us compute y[0] and y[1] for the input signal and impulse response of an LTI system shown in the following Figure.



Convolution of an input signal with an impulse response.

Case n = 0: Step 1: Sketch x[k] and h[0-k] = h[-k] as in Figure



Impulse response flipped around the vertical axis.

Step 2: Multiply x[k] and h[-k] to get g[k] shown in Figure



Product of flipped impulse response with input signal for n = 0.

Step 3: Sum all values of g[k] from $k = -\infty$ to $+\infty$ to get y[0]:

y[0] = 3

Case n = 1:

Step 1: Sketch x[k] and h[1-k] = h[-(k-1)] (i.e., the signal h[-k] delayed by 1) as in Figure



Time-reversed and shifted impulse response for n = 1.



Product of flipped and shifted impulse response with input signal for n = 1. Step 3: Sum all values of g[k] from $k = -\infty$ to $+\infty$ to get y[1]:

y[1] = 2 + 3 = 5

Solved Problems

1. Let $x[n] = \delta[n] + 2 \delta[n-1] - \delta[n-3]$ and $h[n] = 2\delta[n+1] + 2\delta[n-1]$

Compute and plot each of the following convolutions:

a. y[n] = x[n] * h[n]

(a) We know that

$$y_1[n] = x[n] \cdot h[n] = \sum_{k=-\infty}^{\infty} h[k]x[n-k]$$
 (S2.1-1)

The signals x[n] and h[n] are as shown in Figure S2.1.



From this figure, we can easily see that the above convolution sum reduces to

$$y_1[n] = h[-1]x[n+1] + h[1]x[n-1] \\ = 2x[n+1] + 2x[n-1]$$

This gives

$$y_1[n] = 2\delta[n+1] + 4\delta[n] + 2\delta[n-1] + 2\delta[n-2] - 2\delta[n-4]$$

b. y[n] = x[n+2] * h[n]

(b) We know that

$$y_2[n] = x[n+2] * h[n] = \sum_{k=-\infty}^{\infty} h[k]x[n+2-k]$$

Comparing with eq. (S2.1-1), we see that

$$y_2[n] = y_1[n+2]$$

c.
$$y[n] = x[n] * h[n+2]$$

$$y_1[n] = x[n] * h[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k]$$

Similarly, we may write

$$y_3[n] = x[n] * h[n+2] = \sum_{k=-\infty}^{\infty} x[k]h[n+2-k]$$

Comparing this with eq. (S2.1), we see that

$$y_3[n] = y_1[n+2]$$

 ≤ 11 $1 \leq 18$

 $19 \le n \le 23$

2. Compute and plot y[n] = x[n] * h[n] where

$$x[n] = \begin{cases} 1 & 3 \le n \le 8\\ 0 & otherwise \end{cases}, \ h[n] = \begin{cases} 1 & 4 \le n \le 15\\ 0 & otherwise \end{cases}$$

We know that

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

The signals x[n] and y[n] are as shown in Figure From this figure, we see that the above summation reduces to

y[n] = x[3]h[n-3] + x[4]h[n-4] + x[5]h[n-5] + x[6]h[n-6] + x[7]h[n-7] + x[8]h[n-8]This gives

$$\mathbf{y}[n] = \begin{cases} n-6, \\ 6, \\ 24-n, \\ 0, \end{cases}$$



3. A linear system has the relationship

$$y[n] = \sum_{k=-\infty}^{\infty} x[k]g[n-2k]$$

Between its input x[n] and its output y[n] where g[n]=u[n]-u[n-4].

- a. Determine y[n] when $x[n] = \delta[n-1]$
- b. Determine y[n] when $x[n] = \delta[n-2]$
- c. Is the system is LTI?
- d. Determine y[n] when x[n] = u[n].

(a) Given that

 $x[n] = \delta[n-1],$

we see that

$$u[n] = \sum_{k=-\infty}^{\infty} x[k]g[n-2k] = g[n-2] = u[n-2] - u[n-6]$$

(b) Given that
$$x[n] = \delta[n-2],$$

$$y[n] = \sum_{k=-\infty}^{\infty} x[k]g[n-2k] = g[n-4] = u[n-4] - u[n-8]$$

- (c) The input to the system in part (b) is the same as the input in part (a) shifted by 1 to the right. If S is time invariant then the system output obtained in part (b) has to the be the same as the system output obtained in part (a) shifted by 1 to the right. Clealry, this is not the case. Therefore, the system is not LTI.
 - (d) If x[n] = u[n], then

$$y[n] = \sum_{k=-\infty}^{\infty} x[k]g[n-2k] = \sum_{k=0}^{\infty} g[n-2k]$$

The signal g[n-2k] is plotted for k = 0, 1, 2 in Figure . From this figure it is clear that

$$y[n] = \begin{cases} 1, & n = 0, 1\\ 2, & n > 1\\ 0, & \text{otherwise} \end{cases} = 2u[n] - \delta[n] - \delta[n-1]$$



4. Find the impulse response for each of the following discrete-time systems:

a. y[n] + 0.2 y[n - 1] = x[n] - x[n - 1]. y[n] + 0.2 y[n - 1] = x[n] - x[n - 1]. let y[n] = h[n] then $x[n] = \delta[n]$ $h[n] + 0.2 h[n - 1] = \delta[n] - \delta[n - 1]$ $h[n] = -0.2 h[n - 1] + \delta[n] - \delta[n - 1]$ at $n = 0 \Rightarrow h[0] = -0.2 h[0 - 1] + \delta[0] - \delta[0 - 1]$ $= -0.2 h[-1] + \delta[0] - \delta[-1] = -0.2 * 0 + 1 - 0 = 1 \Rightarrow (1)$ at $n = 1 \Rightarrow h[1] = -0.2 h[1 - 1] + \delta[1] - \delta[1 - 1]$

$$= -0.2 h[0] + \delta[1] - \delta[0] = -0.2 * 1 + 0 - 1 = -1.2 \Rightarrow (2)$$

at $n = 2 \Rightarrow h[2] = -0.2 h[1] + \delta[2] - \delta[1] = -0.2 * -1.2 + 0 - 0 = 0.24 \Rightarrow (3)$
at $n = 3 \Rightarrow h[3] = -0.2 h[2] + \delta[3] - \delta[2] = -0.2 * 0.24 + 0 - 0 = -0.48 \Rightarrow (4)$
From (1), (2), (3), (4) $h[n] = (-0.2)^{n+1}(-1.2)$ for $n \ge 1$
b. $y[n] + 1.2 y[n - 1] = 2 x[n - 1]$.
 $y[n] = -1.2 y[n - 1] + 2 x[n - 1]$. Put $y[n] = h[n]$ and $x[n] = \delta[n]$
 $h[n] = -1.2 h[n - 1] + 2 \delta[n - 1]$
 $h[0] = -1.2 h[n - 1] + 2 \delta[n - 1]$
 $h[0] = -1.2 h[0] + 2 \delta[0] = -1.2 * 0 + 2 * 0 = 0 \Rightarrow$ Put $n=0$
 $h[1] = -1.2 h[0] + 2 \delta[0] = -1.2 * 0 + 2 * 1 = 2 \Rightarrow$ put $n=1$
 $h[2] = -1.2 h[1] + 2 \delta[1] = -1.2 * 2 + 2 * 0 = -1.2 * (2) \Rightarrow$ put $n=2$
 $h[3] = -1.2 h[2] + 2 \delta[2] = -1.2 * -1.2 * (2) + 2 * 0 = (-1.2)^2 * (2) \Rightarrow$ put $n=3$
from the above equations
 $h[n] = (-1.2)^{n-1} * 2$ and $n \ge 0$
c. $y[n] = 0.24 \{ x[n] + x[n - 1] + x[n - 2] + x[n - 3] \}$.
Let $x[n] = \delta[n]$ then $y[n]$ will be $h[n]$
 $h[n] = 0.24 \{ \delta[n] + \delta[n - 1] + \delta[n - 2] + \delta[n - 3] \}$.
 $h[n] = f(x) = \begin{cases} 0.24, & 0 \le n \le 3 \\ 0, & Otherwise \end{cases}$

d. y[n] = x[n] + 0.5x[n-1] + x[n-2]Let $x[n] = \delta[n]$ then y[n] will be h[n] $h[n] = \delta[n] + 0.5\delta[n-1] + \delta[n-2]$ $h[n]=[1 \quad 0.5 \quad 1], h[n]=0$ for all other n.

5. Perform the following convolutions, x[n]*v[n]
a. x[n] = u[n] - u[n - 4], v[n] = 0.5ⁿu[n]

XG	n] + √	[n] =	Ž K=-0	X[K]	v ín-	-K]				
		= 2 *=-	<u>}</u> ∞	J - UCI	к-ч])	0.57	- ^k uC	n-K]		
it o	≤'n ≤	4								
	÷	n ∑ (k=0), 5 ^{n-k}	= (>.5°	1-3	n+, 	- (0,	5°-2)
र्स 4 <	- n = 1	≉ ∑ 0. <=0	5 ^{n-k}	= D,	51	- 2 1-2		0.51	'+ 0,5'	n-5
b. <i>x</i> [n] = [14]	482]; v	[n] = [0]	1234]	(the se	quence	s starts	at n =	0).	
x[n]	1	4	8	2	0	0	0	0	0	
h[n]	0	1	2	3	4	0	0	0	0	
	0	1	2	3	4	0	0	0	0	
		0	4	8	12	16	0	0	0	
			0	8	16	24	32	0	0	
				0	2	4	6	8	0	
h[n]	0	1	6	19	34	44	38	8	0	
<i>c. x</i> [n] = u[n]	ı] v[n]] = 2 * (0.8) ⁿ u[r	1] ~n~K		7			

$$\begin{aligned} \chi [n] * v[n] &= \sum u[k] a \cdot 8^{n-k} u[n-k] \\ &= \sum a \cdot (.8)^{n-k} \\ &= a \cdot (.8)^n \sum .8^{-k} = a \cdot (.8)^n \frac{1 - 1.25^{n+1}}{1 - 1.25} \\ &= -8 \cdot (0.8^n - 1.25), \quad n \ge 0 \\ &= -8 \cdot (.8)^n + 10, \quad n \ge 0 \end{aligned}$$



6. Determine the discrete-time convolution of x[n] and h[n] for the following two cases.



The required convolutions are most easily done graphically by reflecting x[n] about the origin and shifting the reflected signal.

(a) By reflecting x[n] about the origin, shifting, multiplying, and adding, we see that $y[n] = x[n] \cdot h[n]$ is as shown in Figure



(b) By reflecting x[n] about the origin, shifting, multiplying, and adding, we see that y[n] = x[n] * h[n] is as shown in Figure

y[n]



Notice that y[n] is a shifted and scaled version of h[n].

Application: The distributive property sometimes facilitates the evaluation of a convolution integral.

Example : Suppose we want to calculate the output of an LTI system with impulse response $h[n] = \left(\frac{1}{4}\right)^n u[n] + 4^n u[-n]$ to the input signal x[n] = u[n]; it is easier to break down h[n] as a sum of its two components, $h_1[n] = \left(\frac{1}{4}\right)^n u[n]$ and $h_2[n] = 4^n u[-n]$, then calculate the two convolutions $y_1[n] = x[n] * h_1[n]$, $y_2[n] = x[n] * h_2[n]$ and sum them to obtain y[n].

Lecture: 4

Exercise 1

Compute the convolutions y[n] = x[n] * h[n]:

(a) $x[n] = \alpha^n u[n], h[n] = \beta^n u[n], \alpha \neq \beta$. Sketch the output signal y[n] for the case $\alpha = 0.8$, $\beta = 0.9$.

Answer:
$$y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k] = \sum_{k=-\infty}^{+\infty} \alpha^k u[k]\beta^{n-k}u[n-k] = \beta^n \sum_{k=0}^n \left(\frac{\alpha}{\beta}\right)^k, \quad n \ge 0$$

$$=\beta^{n}\left(\frac{1-\left(\frac{\alpha}{\beta}\right)^{n+1}}{1-\left(\frac{\alpha}{\beta}\right)}\right)u[n] = \left(\frac{\beta^{n+1}-\alpha^{n+1}}{\beta-\alpha}\right)u[n], \quad \alpha\neq\beta$$

For $\alpha = 0.8$, $\beta = 0.9$, we obtain

$$y[n] = \left(\frac{(0.9)^{n+1} - (0.8)^{n+1}}{0.1}\right) u[n] = \left[9(0.9)^n - 8(0.8)^n\right] u[n]$$



which is plotted in Figure

(b)
$$x[n] = \delta[n] - \delta[n-2], \ h[n] = u[n]$$

Answer: $y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k] = \sum_{k=-\infty}^{+\infty} (\delta[k] - \delta[k-2])u[n-k] = u[n] - u[n-2].$

(c) The input signal and impulse response depicted in Figure Sketch the output signal y[n].



Input signal and impulse response in Problem 2 (c).

Answer: Let us compute this one by time-reversing and shifting x[k] (note that time-reversing and shifting h[k] would lead to the same answer)



Time-reversing and shifting the input signal to compute the convolution in Exercise 2. (c).

Intervals:

$$n < 2 \qquad h[k]x[k-n] = 0, \forall k \qquad y[n] = 0$$

$$2 \le n \le 4: \qquad h[k]x[k-n] = 1, 2 \le k \le n \qquad y[n] = \sum_{k=2}^{n} 1 = n - (2) + 1 = n - 1$$

$$5 \le n \le 7: \qquad h[k]x[k-n] = 1, n-2 \le k \le n \qquad y[n] = \sum_{k=n-2}^{n} 1 = 3$$

$$8 \le n \le 9: \qquad h[k]x[k-n] = 1, n-2 \le k \le 7 \qquad y[n] = \sum_{k=n-2}^{7} 1 = 7 - (n-2) + 1 = 10 - n$$

$$n \ge 10 \qquad h[k]x[k-n] = 0, \forall k \qquad y[n] = 0$$

the Figure shows a plot of the output signal:



Output of discrete-time LTI system obtained by convolution in Exercise 2. (c).

(d)
$$x[n] = u[n], h[n] = u[n]$$

Answer: $y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k] = \sum_{k=-\infty}^{+\infty} u[k]u[n-k]$
 $= \sum_{k=-\infty}^{+\infty} u[k]u[-(k-n)] = \begin{cases} \sum_{k=0}^{n} 1 = n+1, & n \ge 0\\ 0, & n < 0 \end{cases}$
 $= (n+1)u[n]$

Evaluate y[n] = x[n] * h[n], where x[n] and h[n] are shown in Fig. 2-23, (a) by an analytical technique, and (b) by a graphical method.



(a) Note that x[n] and h[n] can be expressed as

$$x[n] = \delta[n] + \delta[n-1] + \delta[n-2] + \delta[n-3]$$
$$h[n] = \delta[n] + \delta[n-1] + \delta[n-2]$$

Now, using Eqs. (2.38), (2.130), and (2.131), we have

$$x[n] * h[n] = x[n] * \{\delta[n] + \delta[n-1] + \delta[n-2]\}$$

$$= x[n] * \delta[n] + x[n] * \delta[n-1] + x[n] * \delta[n-2]\}$$

$$= x[n] + x[n-1] + x[n-2]$$

Thus,

$$y[n] = \delta[n] + \delta[n-1] + \delta[n-2] + \delta[n-3]$$

$$+ \delta[n-1] + \delta[n-2] + \delta[n-3] + \delta[n-4]$$

$$+ \delta[n-2] + \delta[n-3] + \delta[n-4] + \delta[n-5]$$

or

$$y[n] = \delta[n] + 2\delta[n-1] + 3\delta[n-2] + 3\delta[n-3] + 2\delta[n-4] + \delta[n-5]$$

or

$$y[n] = \{1, 2, 3, 3, 2, 1\}$$

(b) Sequences h[k], x[k] and h[n-k], x[k]h[n-k] for different values of n are sketched in Fig. 2-24. From Fig. 2-24 we see that x[k] and h[n-k] do not overlap for n < 0 and n > 5, and hence y[n] = 0 for n < 0 and n > 5. For $0 \le n \le 5$, x[k] and h[n - k] overlap. Thus, summing x[k]h[n-k] for $0 \le n \le 5$, we obtain

$$y[0] = 1$$
 $y[1] = 2$ $y[2] = 3$ $y[3] = 3$ $y[4] = 2$ $y[5] = 1$
or

$$y[n] = \{1, 2, 3, 3, 2, 1\}$$





2.34. The impulse response h[n] of a discrete-time LTI system is shown in Fig. 2-26(*a*). Determine and sketch the output y[n] of this system to the input x[n] shown in Fig. 2-26(*b*) without using the convolution technique.

From Fig. 2-26(b) we can express x[n] as



Since the system is linear and time-invariant and by the definition of the impulse response, we see that the output y[n] is given by

$$y[n] = h[n-2] - h[n-4]$$



