### The first half of Chapter 3

Time - Domain Analysis
Of
Discrete - Time Systems

### 3.1-0 Discrete signals and systems

### Discrete-Time Signal

- A Sequence of numbers
- > inherently Discrete-Time
- $\triangleright$  sampling Continuous-Time signals, ex) x[n], y[n]

### Discrete-Time System

- ➤Inputs and outputs are Discrete-Time signals.
- ➤ A Discrete-Time(DT) signal is a sequence of numbers
- ▶DT system processes a sequence of numbers x[n] to yield another sequence y[n].

### **Discrete-Time** Signal by sampling CT signal

$$x(t) = e^{-t}$$

$$x(nT) = e^{-nT} = e^{-0.1n} = x[n]$$

T = 0.1 : Sampling interval

: Discrete variable taking on integer values.

• C/D, D/C conversion to process CT signal by DT system.

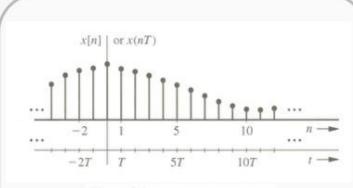
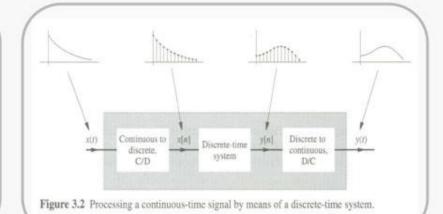


Figure 3.1 A discrete-time signal.



Signal and System II

### 3.1-1 Size of DT Signal

Energy Signal

$$E_x = \sum_{n=-\infty}^{\infty} \left| x[n] \right|^2 \tag{3.1}$$

Signal amp.  $\rightarrow$  0 as  $|n| \rightarrow \infty \Rightarrow E_x < \infty$ 

➤ Power Signal

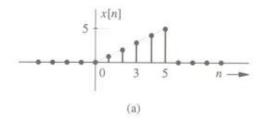
$$P_{x} = \lim_{N \to \infty} \frac{1}{2N+1} \sum_{n=1}^{N} |x[n]|^{2}$$
 (3.2)

for periodic signals, one period time averaging.

- A DT signal can either be an energy signal or power signal
- Some signals are neither energy nor power signal.

#### ➤ Example 3.1 (1)

Find the energy of the signal x[n] = n, shown in Fig. 3.3a and the power for the periodic signal y[n] in Fig. 3.3b.



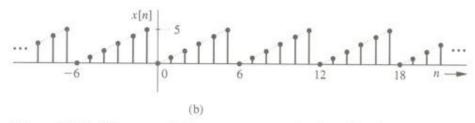


Figure 3.3 (a) Energy and (b) power computation for a signal.

By definition

$$E_x = \sum_{n=0}^{5} n^2 = 55$$

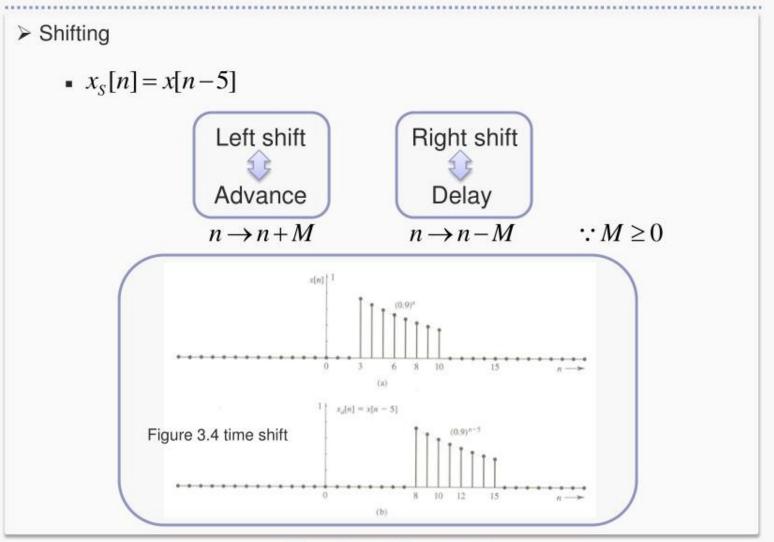
A periodic signal x[n] with period  $N_0$  is characterized by the fact that

$$x[n] = x[n + N_0]$$

### ➤ Example 3.1 (2)

The smallest value of  $N_0$  for which the preceding equation holds is the *fundamental period*. Such a signal is called  $N_0$  periodic. Figure 3.3b shows an example of a periodic signal y[n] of period  $N_0 = 6$  because each period contains 6 samples. Note that if the first sample is taken at n = 0, the last sample is at  $n = N_0 - 1 = 5$ , not at  $n = N_0 = 6$ . Because the signal y[n] is periodic, its power  $P_y$  can be found by averaging its energy over one period. Averaging the energy over one period, we obtain

$$P_{y} = \frac{1}{6} \sum_{n=0}^{5} n^{2} = \frac{55}{6}$$



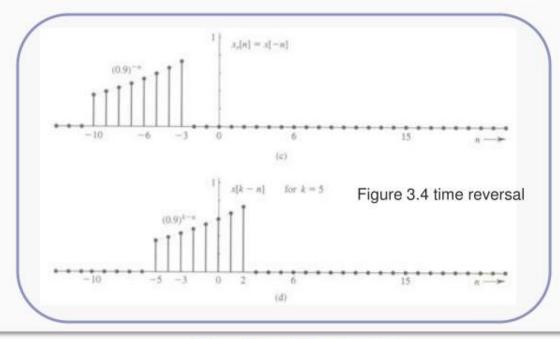
Signal and System II

#### ➤Time Reversal

• 
$$x_r[n] = x[-n]$$
 ,  $n \rightarrow -n$ 

• anchor point : n = 0

cf) 
$$-x[n]$$



#### ➤ Example 3.2

In the convolution operation, discussed later, we need to find the function x[k-n] from x[n].

This can be done in two steps: (i) time-reverse the signal x[n] to obtain x[-n]; (ii) now, right-shift x[-n] by k. Recall that right-shifting is accomplished by replacing n with n-k. Hence, right-shifting x[-n] by k units is x[-(n-k)] = x[k-n]. Figure 3.4d shows x[5-n], obtained this way. We first time-reverse x[n] to obtain x[-n] in Fig. 3.4c. Next, we shift x[-n] by k=5 to obtain x[k-n] = x[5-n], as shown in Fig. 3.4d.

In this particular example, the order of the two operations employed is interchangeable. We can first left-shift x[k] to obtain x[n+5]. Next, we time-reverse x[n+5] to obtain x[-n+5] = x[5-n]. The reader is encouraged to verify that this procedure yields the same result, as in Fig. 3.4d.

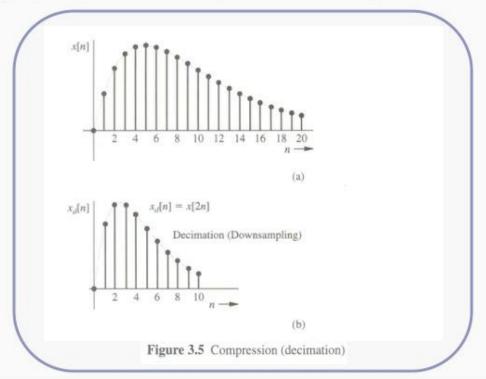
$$x[k-n] = x[-n+k] = x[-(n-k)]$$

1. 
$$x[n] \xrightarrow[n=n+k]{advance(k)} x[n+k] \xrightarrow[n=-n]{reverse} x[-n+k]$$

2. 
$$x[n] \xrightarrow[n=-n]{reverse} x[-n] \xrightarrow[n=-k]{delay(k)} x[-(n-k)]$$

- > Sampling Rate Alteration : Decimation and Interpolation
  - decimation (down sampling)

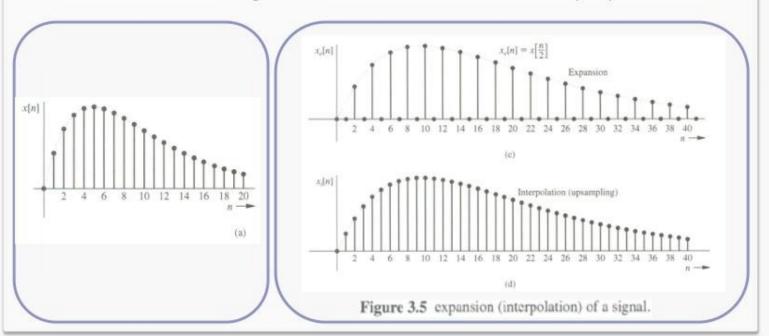
$$x_d[n] = x[Mn]$$
 , M must be integer values (3.3)



interpolation (expanding)

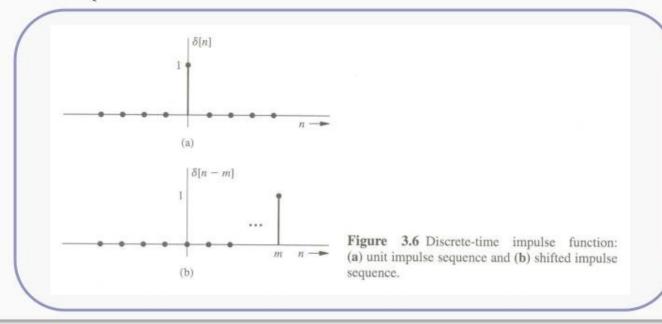
$$x_e[n] = \begin{cases} x[n/L] & n = 0, \pm L, \pm 2L, \dots, \\ 0 & otherwise \end{cases}$$

L must be integer value more than 2. (3.4)



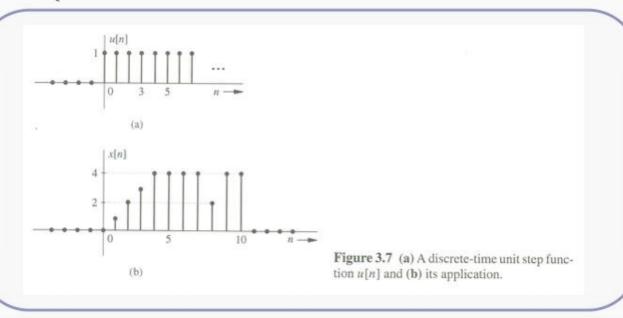
### 3.3-1 DT Impulse Function

$$\delta[n] = \begin{cases} 1 & n = 0 \\ 0 & n \neq 0 \end{cases}$$
 (3.5)



### 3.3-2 DT Unit Stop Function

$$u[n] = \begin{cases} 1 & n \ge 0 \\ 0 & n < 0 \end{cases}$$
 (3.6)



### ➤ Example 3.3 (1)

Describe the signal x[n] shown in Fig. 3.7b by a single expression valid for all n.

There are many different ways of viewing x[n]. Although each way of viewing yields a different expression, they are all equivalent. We shall consider here just one possible expression.

The signal x[n] can be broken into three components: (1) a ramp component  $x_1[n]$  from n = 0 to 4, (2) a step component  $x_2[n]$  from n = 5 to 10, and (3) an impulse component  $x_3[n]$  represented by the negative spike at n = 8. Let us consider each one separately.

We express  $x_1[n] = n(u[n] - u[n-5])$  to account for the signal from n = 0 to 4. Assuming that the spike at n = 8 does not exist, we can express  $x_2[n] = u[n-5] - u[n-11]$  to account for the signal from n = 5 to 10. Once these two components have been added, the only part that is unaccounted for is a spike of amplitude -2 at n = 8, which can be represented by  $x_3[n] = -2\delta[n-8]$ . Hence

$$x[n] = x_1[n] + x_2[n] + x_3[n]$$
  
=  $n(u[n] - u[n-5]) + 4(u[n-5] - u[n-11]) - 2\delta[n-8]$ 

for all n

### ➤ Example 3.3 (2)

We stress again that the expression is valid for all values of n. The reader can find several other equivalent expressions for x[n]. For example, one may consider the step function from n = 0 to 10, subtract a ramp over the range n = 0-3, and subtract the spike. You can also play with breaking n into different ranges for your expression.

### 3.3-3 DT Exponential yn

 $\triangleright$  CT Exponential  $e^{\lambda t}$ 

$$e^{\lambda t} = \gamma^t$$
  $(r = e^{\lambda} \text{ or } \lambda = \ln(\gamma))$ 

ex) 
$$e^{-0.3t} = (0.7408)^t$$
  $4^t = e^{1.386t}$ 

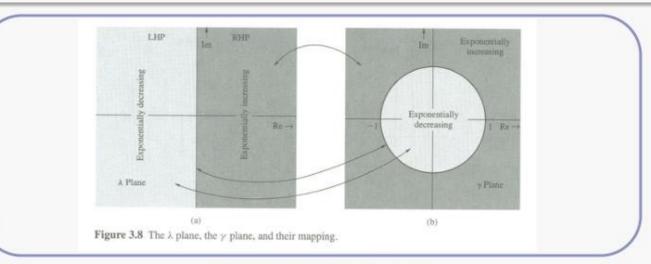
$$> e^{\lambda n} = \gamma^n$$
 (  $\gamma = e^{\lambda}$  or  $\lambda = \ln(\gamma)$ )

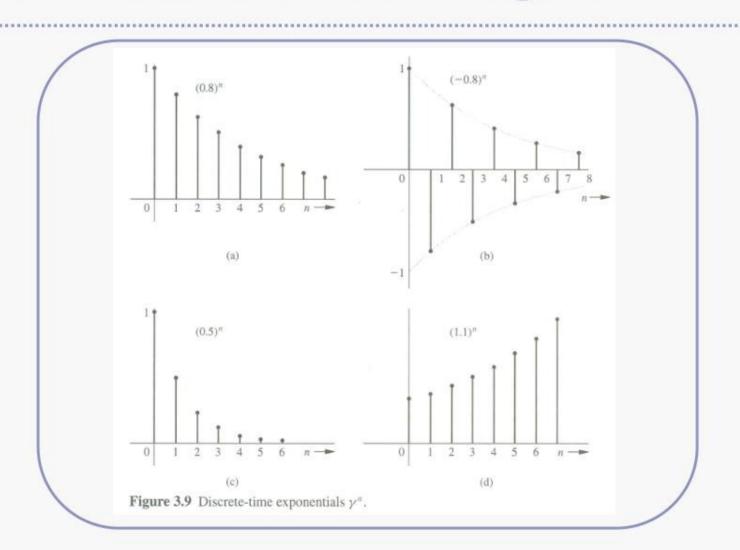
 $\triangleright$  Nature of  $\gamma^n$ 

$$e^{\lambda n} = e^{(a+jb)n} = (e^a e^{jb})^n = \gamma^n$$

$$|\gamma| = |e^a||e^{jb}| = e^a 1 = e^a$$

	λ plane	γ plane
a < 0 exp. dec.	LHP	Inside the unit circle
a > 0 exp. inc.	RHP	Outside the unit circle
a=0 osc.	Imaginary axis	Unit circle

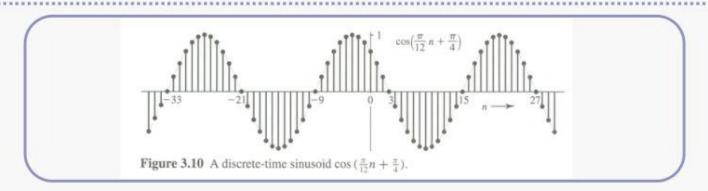




### 3.3-4 DT Sinusoid $cos(\Omega n+\Theta)$

- ightharpoonup DT Sinusoid:  $c\cos(\Omega n + \theta) = c\cos(2\pi F n + \theta)$ 
  - c : Amplitude
  - $\bullet$   $\theta$  : phase in radians
  - $\Omega_n$ : angle in radians
  - Ω : radians per sample
  - F: DT freq. (radians/2 $\pi$ ) per sample or cycles for sample

$$F = \frac{1}{N_0}$$
,  $N_0$ : period (samples/cycle)



About Figure 3.10

$$\cos(\frac{\pi}{12}n + \frac{\pi}{4}) \implies \Omega = \frac{\pi}{12} \implies F = \frac{\Omega}{2\pi} = \frac{1}{24}$$
 (cycles/sample)

- $\cos(-\Omega n + \theta) = \cos(\Omega n \theta)$ , same freq.  $|\Omega|$
- Sampled CT Sinusoid Yields a DT Sinusoid
  - CT sinusoid

$$\cos wt = \underset{T}{\overset{sampling}{\longrightarrow}} x[n] = \cos wn T = \cos \Omega n, \qquad \Omega = wT$$

### 3.3-5 DT Complex Exponential $e^{j\Omega n}$

$$e^{j\Omega n}=\cos\Omega n+j\sin\Omega n$$
  $e^{-j\Omega n}=\cos\Omega n-j\sin\Omega n$  freq :  $\left|\Omega\right|$   $e^{j\Omega n}=re^{j\theta}$   $r=1,\ \ \theta=n\Omega$  a point on a unit circle at an angle of  $n\Omega$ 

### 3.4-0

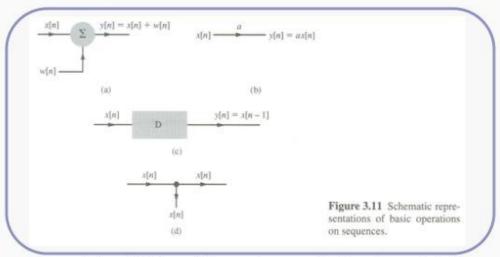
- Example 3.4 (Savings Account)
  - input x[n]: a deposit in a bank regularly at an interval T.
  - output y[n]: balance
  - interest r : per dollar per period T.

$$\therefore y[n] = y[n-1] + ry[n-1] + x[n] = (1+r)y[n-1] + x[n]$$
 or

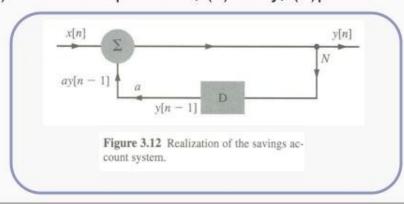
$$y[n]-ay[n-1] = x[n], \quad a = 1+r$$
 (3.9a) delay operator form (causal)

- withdrawal : negative deposit, -x[n]
- loan payment problem : y[0] = -M or -x[0] = -M
- $y[n+1]-ay[n] = x[n+1]: n \rightarrow n+1$  (3.9b) advance operator form (noncausal)

#### Block diagram



(a)addition, (b)scalar multiplication, (c)delay, (d)pickoff node



### Example 3.5 (Scalar Estimate)

n: n th semester

x[n]: students enrolled in a course requiring a certain textbook

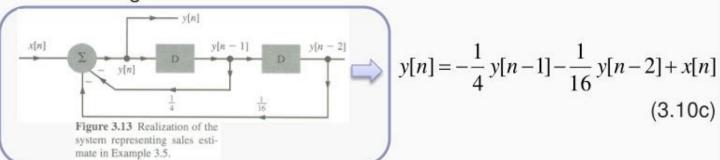
y[n]: new copies of the book sold in the n th semester.

- ¼ of students resell the text at the end of the semester.
- book life is three semesters.

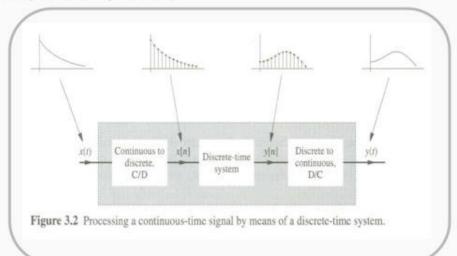
$$y[n] + \frac{1}{4}y[n-1] + \frac{1}{16}y[n-2] = x[n]$$
 (3.10a)  
 $y[n+2] + \frac{1}{4}y[n+1] + \frac{1}{16}y[n] = x[n+2]$  (3.10b)

$$y[n+2] + \frac{1}{4}y[n+1] + \frac{1}{16}y[n] = x[n+2]$$
 (3.10b)

Block diagram



Example 3.6 (1) (Digital Differentiator) Design a DT system to differentiate CT signals. Signal bandwidth is below 20kHz ( audio system )



$$x[n] = x(nT), \quad y[n] = y(nT)$$

$$y(t) = \frac{dx}{dt}, \quad t = nT$$

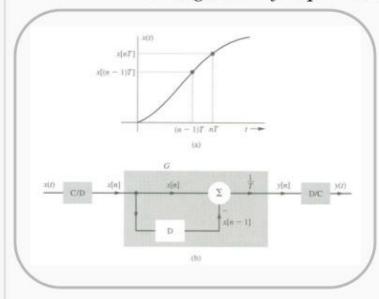
$$y(nT) = \frac{dx}{dt}\Big|_{t=nT} = \lim_{T \to 0} \frac{1}{T} \Big[ x(nT) - x((n-1)T) \Big] \quad \text{: backward difference}$$

> Example 3.6 (2)

$$\therefore y[n] = \lim_{T \to 0} \frac{1}{T} \{x[n] - x[n-1]\} \cong \frac{1}{T} \{x[n] - x[n-1]\}$$

T: Sufficiently small

$$T \le \frac{1}{2 \times highest \quad freq.} = \frac{1}{40,000} = 25 \mu s$$



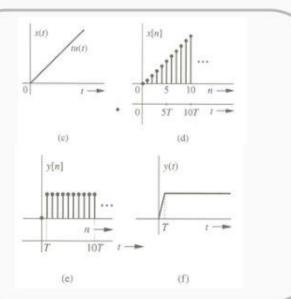


Figure 3.14 Digital differentiator and its realization.

> Example 3.6 (3)

< in case of 
$$x(t)=t$$
 > 
$$x[n]=x(t)\big|_{t=nT}=t\big|_{t=nT}=nT \quad t\geq 0$$
 
$$y[n]=\frac{1}{T}\big\{nT-(n-1)T\big\}=1 \quad n\geq 1$$

Forward difference

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

Example 3.7 ( Digital Integrator ) Design a digital integrator as in example 3.6

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

$$y(nT) = \lim_{T \to 0} \sum_{k=-\infty}^{\infty} x(kT)T$$

$$x[n] \qquad y[n]$$

$$ay[n-1] \qquad a$$

$$y[n-1] \qquad D$$

Figure 3.12 Realization of the savings account system.

$$y[n] = \lim_{T \to 0} T \sum_{k=-\infty}^{\infty} x[k], \quad T \to 0$$

$$\cong T \sum_{k=-\infty}^{n} x[k]$$
 : accumulator

$$\therefore y[n] - y[n-1] = Tx[n]$$

block diagram: similar to that of Figure 3.12 (a = 1)

➤ Recursive & Non-recursive Forms of Difference Equation

$$y[n] = T \sum_{k=-\infty}^{\infty} x[k]$$
 (3.14a),  $y[n] - y[n-1] = Tx[n]$  (3.14b)

- Kinship of Difference Equations to Differential Equations
  - Differential eq. can be approximated by a difference eq. of the same order.
  - The approximation can be made as close to the exact answer as possible by choosing sufficiently small value for T.
- Order of a Difference Equation
  - The highest order difference of the output or input signal, whichever is higher.
- > Analog, Digital, CT & DT Systems
  - □ DT, CT → the nature of horizontal axis
    - Analog, Digital  $\rightarrow$  the nature of vertical axis.
  - -DT System : Digital Filter
  - -CT System : Analog Filter
  - -C/D, D/C : A/D, D/A

### ➤ Advantage of DSP

- 1. Less sensitive to change in the component parameter values.
- Do not require any factory adjustment, easily duplicated in volume, single chip (VLSI)
- 3. Flexible by changing the program
- 4. A greater variety of filters
- 5. Easy and inexperience storage without deterioration
- 6. Extremely low error rates, high fidelity and privacy in coding
- Serve a number of inputs simultaneously by time-sharing, easier and efficient to multiplex several D. signals on the same channel
- Reproduction with extreme reliability

### Disadvantage of DSP

- Increased system complexity (A/D, D/A interface)
- 2. Limited range of freq. available in practice (about tens of MHz)
- 3. Power consumption

### 3.4-1 Classification of DT Systems

- ➤ Linearity & Time Invariance
  - $k_1 x_1 + k_2 x_2 \rightarrow k_1 y_1 + k_2 y_2$
  - Systems whose parameters do not change with time (n)
  - •If the input is delayed by K samples, the output is the same as before but delayed by K samples.

Ex) 
$$y[n] = e^{-n}x[n]$$
 for  $x_1[n]$  and  $x_2[n] = x_1[n-N_0]$ 

- ➤ Causal & Noncausal Systems
  - output at any instant n = k depends only on the value of the input x[n] for  $n \le k$
- Invertible & Noninvertible Systems
  - S is invertible if an inverse system S<sub>i</sub> exists s.t. the cascade of S and S<sub>i</sub> results in an identity system
    - Ex) unit delay ← unit advance ( noncausal )
    - Cf)  $y[n] = x[Mn], y[n] = \cos x[n], y[n] = [x[n]]$

- > Stable & Unstable Systems (1)
  - The condition of BIBO (Boundary Input Boundary Output ) and external stability

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

$$|y[n]| = \left| \sum_{m=-\infty}^{\infty} h[m]x[n-m] \right| \le \sum_{m=-\infty}^{\infty} |h[m]| |x[n-m]|$$

If x[n] is bounded, then  $\left|x[n-m] < K_1 < \infty\right|$ , and

$$|y[n]| \le K_1 \sum_{m=-\infty}^{\infty} |h[m]|$$

Clearly the output is bounded if the summation on the right-hand side is bounded; that is

$$\sum_{n=-\infty}^{\infty} |h[n]| < K_2 < \infty$$

- > Stable & Unstable Systems (2)
  - Internal (Asymptotic) Stability

For LTID systems,

$$\gamma = |\gamma| e^{j\beta}$$
 and  $\gamma^n = |\gamma|^n e^{j\beta n}$ 

Since the magnitude of  $e^{j\beta n}$  is 1, it is not necessary to be considered. Therefore in case of  $|\gamma|^n$ 

if 
$$|\gamma| < 1$$
,  $\gamma^n \to 0$  as  $n \to \infty$  (stable)

if 
$$|\gamma| > 1$$
,  $\gamma^n \to \infty$  as  $n \to \infty$  (unstable)

if 
$$|\gamma| = 1$$
,  $|\gamma|^n = 1$  for all  $n$  (unstable)

- ➤ Memoryless Systems & Systems with Memory
  - lacktriangle Memoryless : the response at any instant n depends at most on the input at the same instant n .

Ex) 
$$y[n] = \sin x[n]$$

With memory : depends on the past, present and future values of the input.

$$= x[n] - y[n-1] = x[n]$$

Difference Equations

$$y[n+N] + a_1 y[n+N-1] + \dots + a_{N-1} y[n+1] + a_N y[n] = b_{N-M} x[n+M] + b_{N-M+1} x[n+M-1] + \dots + b_{N-1} x[n+1] + b_N x[n]$$
 (3.16) order:  $\max(N, M)$ 

- Causality Condition
  - causality :  $M \le N$ if not, y[n+N] would depend on x[n+M]
  - if M = N,  $y[n+N] + a_1 y[n+N-1] + \dots + a_{N-1} y[n+1] + a_N y[n] = b_0 x[n+N] + b_1 x[n+N-1] + \dots + b_{N-1} x[n+1] + b_N x[n]$  (3.17a)
  - delay operator form

$$y[n] + a_1 y[n-1] + \dots + a_{N-1} y[n-N+1] + a_N y[n-N] = b_0 x[n] + b_1 x[n-1] + \dots + b_{N-1} x[n-N+1] + b_N x[n-N]$$
 (3.17b)

# 3.5-1 Recursive (Iterative) Solution of Difference Equations

$$y[n] = -a_1 y[n-1] - a_2 y[n-2] - \dots - a_N y[n-N] + b_0 x[n] + b_1 x[n-1] + \dots + b_{N-1} x[n-N+1] + b_N x[n-N]$$
(3.17c)

y[0]: • N initial conditions

- input *x*[0]
- x[-n] = 0 for causality
- Example 3.8 (1)

Solve iteratively

$$y[n] - 0.5y[n-1] = x[n]$$
(3.18a)

with initial condition y[-1] = 16 and causal input  $x[n] = n^2$  (starting at n = 0). This equation can be expressed as

$$y[n] = 0.5y[n-1] + x[n]$$
(3.18b)

If we set n = 0 in this equation, we obtain

$$y[0] = 0.5y[-1] + x[0]$$
$$= 0.5(16) + 0 = 8$$

#### Example 3.8 (2)

Now, setting n = 1 in Eq. (3.18b) and using the value y[0] = 8 (computed in the first step) and  $x[1] = (1)^2 = 1$ , we obtain

$$y[1] = 0.5(8) + (1)^2 = 5$$

Next, setting n = 2 in Eq. (3.18b) and using the value y[1] = 5 (computed in the previous step) and  $x[2] = (2)^2$ , we obtain

$$y[2] = 0.5(5) + (2)^2 = 6.5$$

Continuing in this way iteratively, we obtain

$$y[3] = 0.5(6.5) + (3)^2 = 12.25$$

$$y[4] = 0.5(12.25) + (4)^2 = 22.125$$

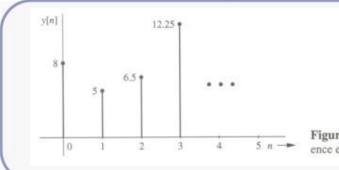


Figure 3.15 Iterative solution of a difference equation.

#### Example 3.9

Solve iteratively

$$y[n+2] - y[n+1] + 0.24y[n] = x[n+2] - 2x[n+1]$$
(3.19)

with initial conditions y[-1] = 2, y[-2] = 1 and a causal input x[n] = n (starting at n = 0). The system equation can be expressed as

$$y[n+2] = y[n+1] - 0.24y[n] + x[n+2] - 2x[n+1]$$
(3.20)

Setting n = -2 and then substituting y[-1] = 2, y[-2] = 1, x[0] = x[-1] = 0 (recall that x[n] = n starting at n = 0), we obtain

$$y[0] = 2 - 0.24(1) + 0 - 0 = 1.76$$

Setting n = -1 in Eq. (3.20) and then substituting y[0] = 1.76, y[-1] = 2, x[1] = 1, x[0] = 0, we obtain

$$y[1] = 1.76 - 0.24(2) + 1 - 0 = 2.28$$

Setting n = 0 in Eq. (3.20) and then substituting y[0] = 1.76, y[1] = 2.28, x[2] = 2 and x[1] = 1 yields

$$v[2] = 2.28 - 0.24(1.76) + 2 - 2(1) = 1.8576$$

#### Closed – form solution

- Operation Notation
  - Differential eq. ----- Operator D for differentiation

$$\bullet Ex[n] \equiv x[n+1], \quad E^2x[n] \equiv x[n+2]$$

$$y[n+1] - ay[n] = x[n+1] \rightarrow Ey[n] - ay[n] = Ex[n]$$

$$(E-a)y[n] = Ex[n]$$

$$y[n+2] + \frac{1}{4}y[n+1] + \frac{1}{16}y[n] = x[n+2] \rightarrow (E^2 + \frac{1}{4}E + \frac{1}{16})y[n] = E^2x[n]$$

$$(E^{N} + a_{1}E^{N-1} + \dots + a_{N-1}E + a_{N})y[n] = (b_{0}E^{N} + b_{1}E^{N-1} + \dots + b_{N-1}E + b_{N})x[n]$$
(3.24a)

$$Q[E]y[n] = P[E]x[n]$$
 (3.24b)

$$Q[E] = E^{N} + a_{1}E^{N-1} + \dots + a_{N-1}E + a_{N}$$
 (3.24c)

$$P[E] = b_0 E^N + b_1 E^{N-1} + \dots + b_{N-1} E + b_N$$
 (3.24d)

Response of Linear DT Systems

$$(E^{N} + a_{1}E^{N-1} + \dots + a_{N-1}E + a_{N})y[n]$$

$$= (b_{0}E^{N} + b_{1}E^{N-1} + \dots + b_{N-1}E + b_{N})x[n]$$

$$Q[E]y[n] = P[E]x[n]$$
(3.24a)

- LTID system
- General solution = ZIR (zero input response)
   + ZSR (zero state response)

# **END**