ESE 531: Digital Signal Processing

Week 2:

Lecture 3: January 24, 2021

Discrete Time Signals and Systems, Pt 2

Lecture Outline

- Discrete Time Systems
- System Properties
- LTI Systems
- Difference Equations

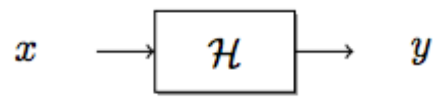
Discrete-Time Systems

Discrete Time Systems

DEFINITION

A discrete-time **system** $\mathcal{H}$ is a transformation (a rule or formula) that maps a discrete-time input signal x into a discrete-time output signal y

$$y = \mathcal{H}\{x\}$$



- Systems manipulate the information in signals
- Examples
  - Speech recognition system that converts acoustic waves into text
  - Radar system transforms radar pulse into position and velocity
  - fMRI system transform frequency into images of brain activity
  - Moving average system smooths out the day-to-day variability in a stock price

System Properties

- Causality
  - y[n] only depends on x[m] for m<=n
- Linearity
  - Scaled sum of arbitrary inputs results in output that is a scaled sum of corresponding outputs
    - $Ax_1[n]+Bx_2[n] \rightarrow Ay_1[n]+By_2[n]$
- Memoryless
  - y[n] depends only on x[n]
- Time Invariance
  - Shifted input results in shifted output
    - $x[n-q] \rightarrow y[n-q]$
- BIBO Stability
  - A bounded input results in a bounded output (ie. max signal value exists for output if max)

Examples

- Causal? Linear? Time-invariant? Memoryless? BIBO Stable?
- Time Shift:
  - $y[n] = x[n-m]$
- Accumulator:
  - $$y[n] = \sum_{k=-\infty}^{n} x[k]$$
- Compressor (M>1):

$$y[n] = x[Mn]$$

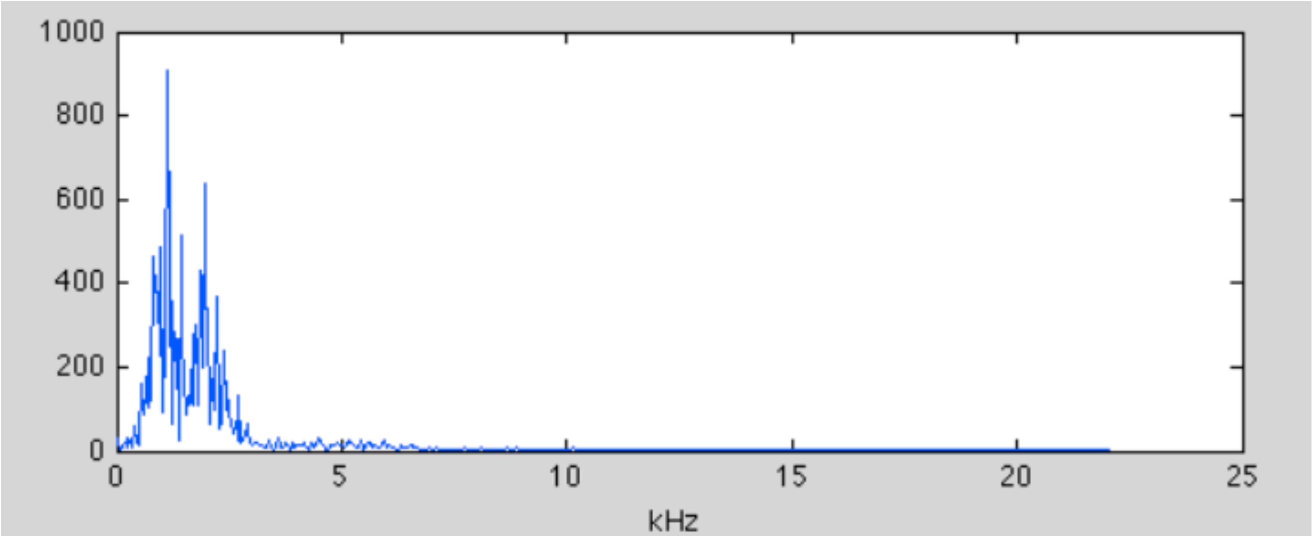
Non-Linear System Example

- Median Filter
  - $y[n]=MED\{x[n-k], \ldots x[n+k]\}$

  - Let $k=1$
  - $y[n]=MED\{x[n-1], x[n], x[n+1]\}$

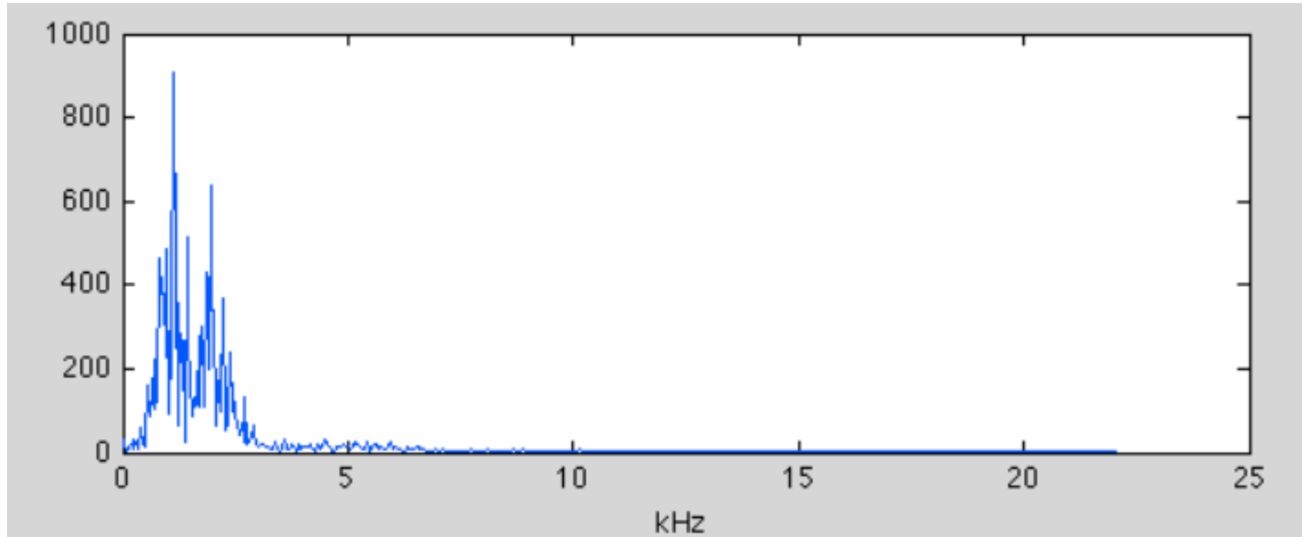
Spectrum of Speech

Speech

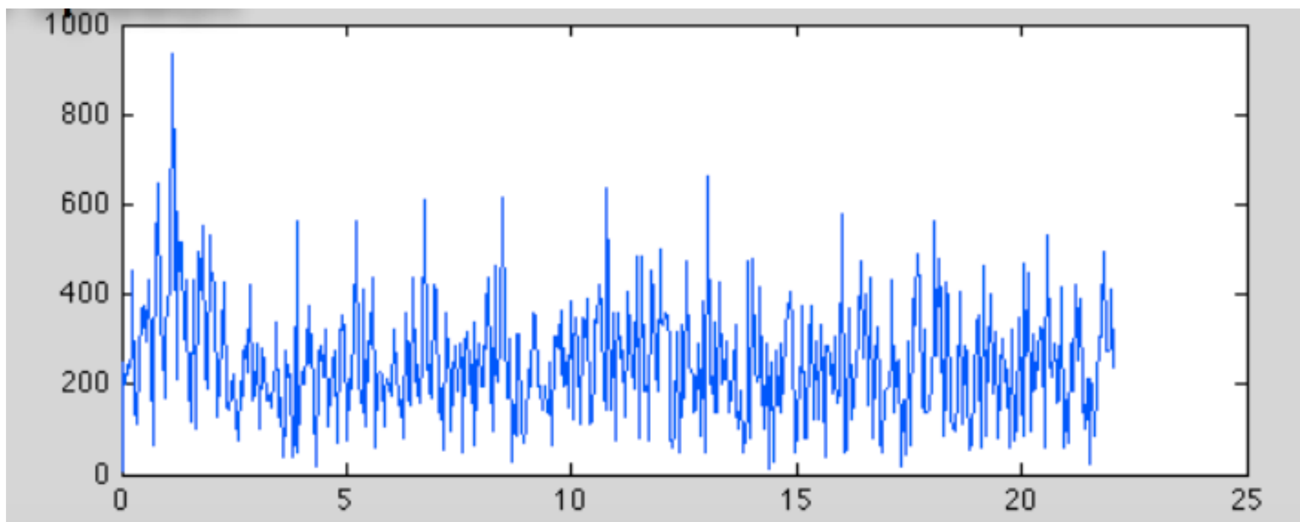


Spectrum of Speech

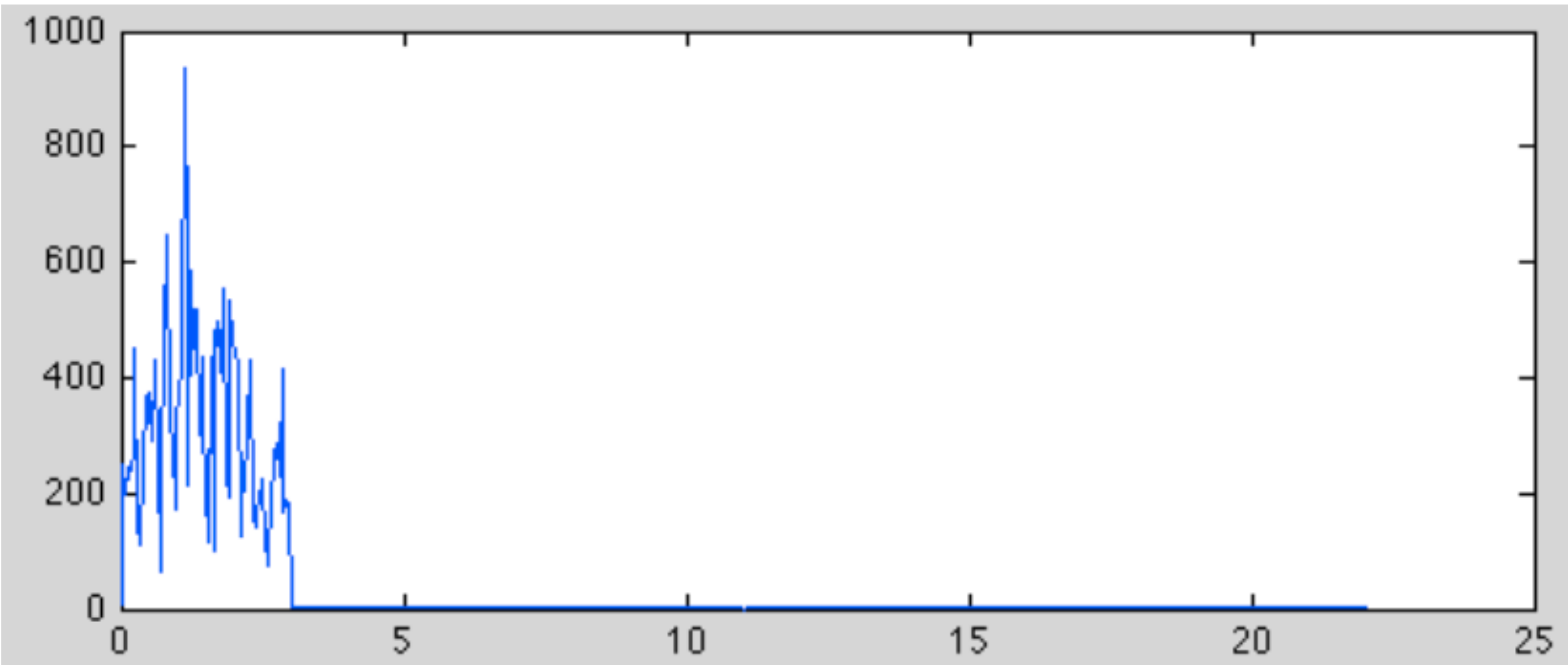
Speech



Corrupted Speech

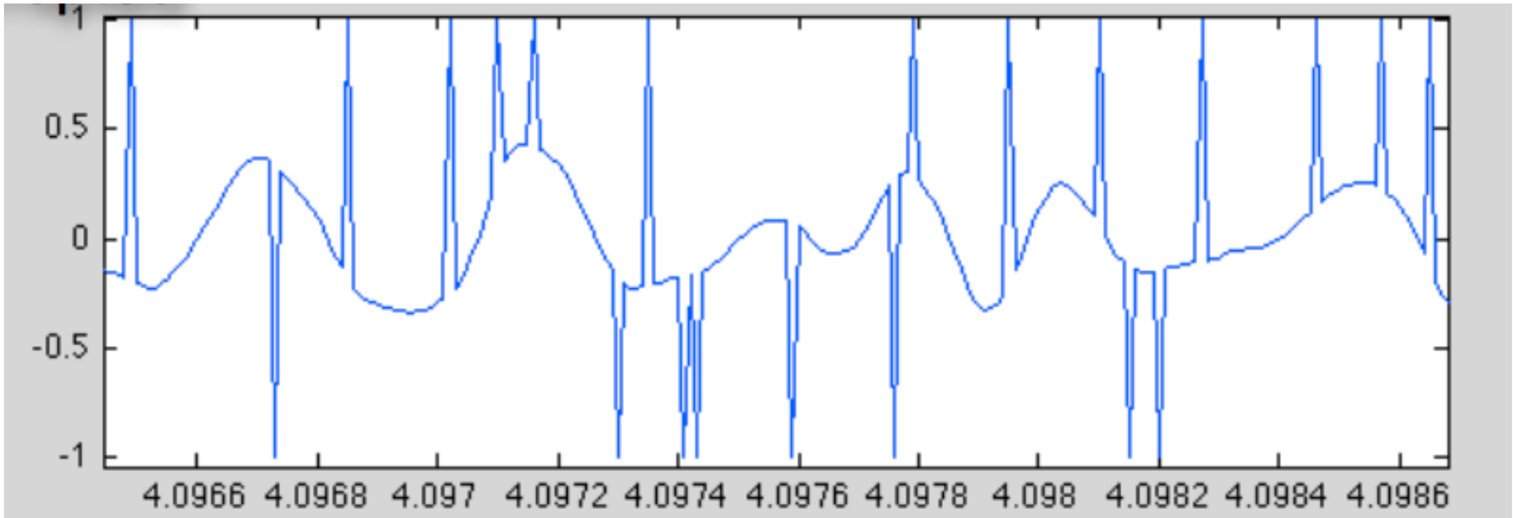


Low Pass Filtering



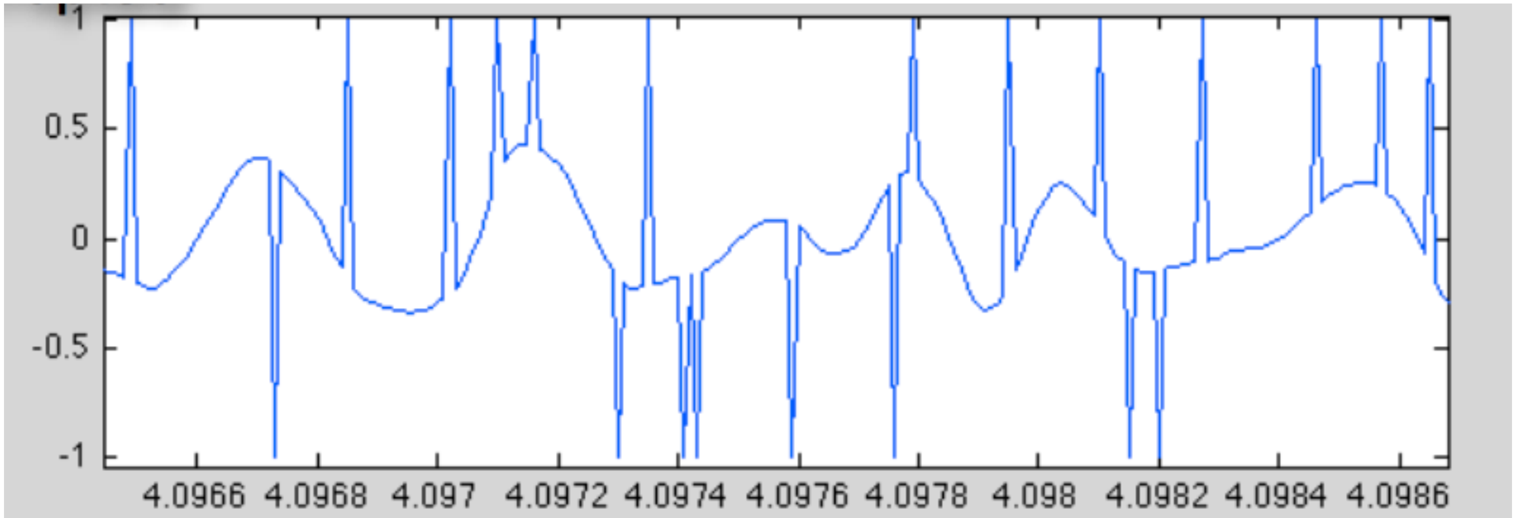
Speech in Time

Corrupted Speech

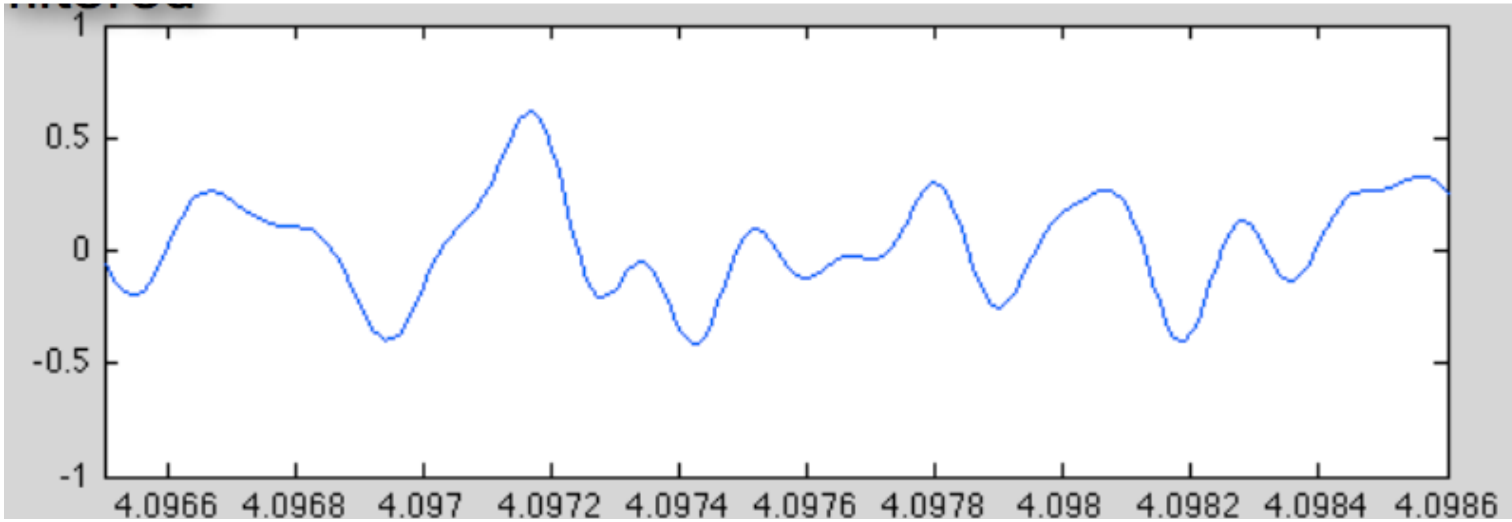


Low Pass Filtering

Corrupted Speech

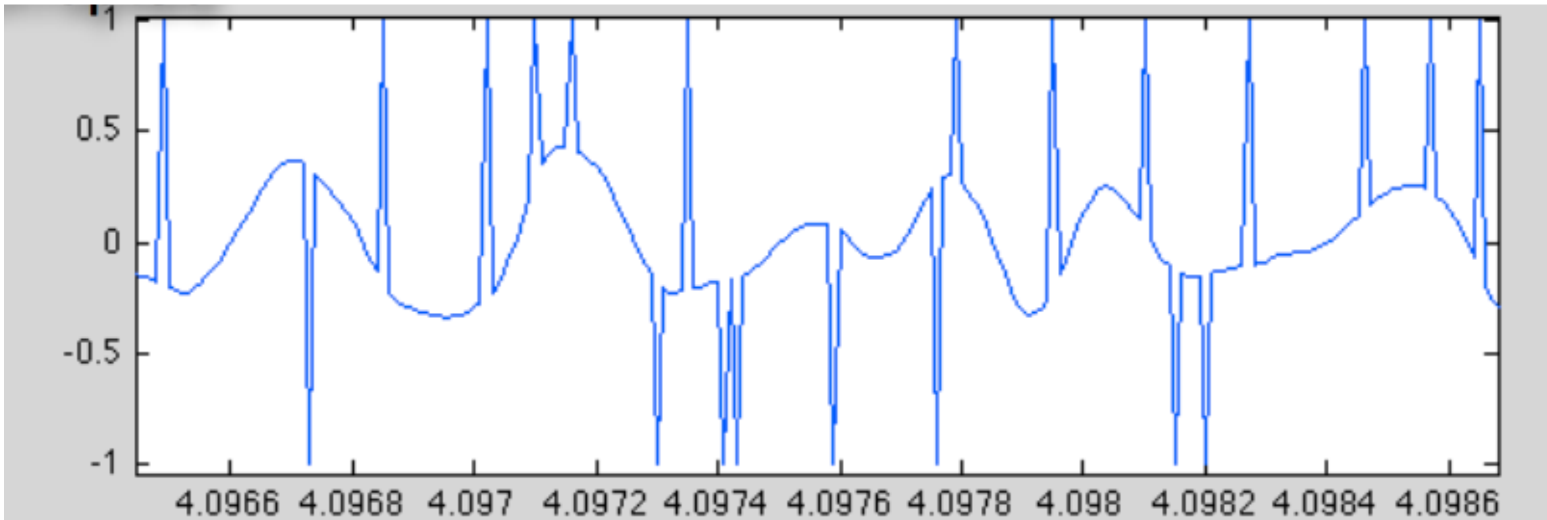


LP-Filtered Speech

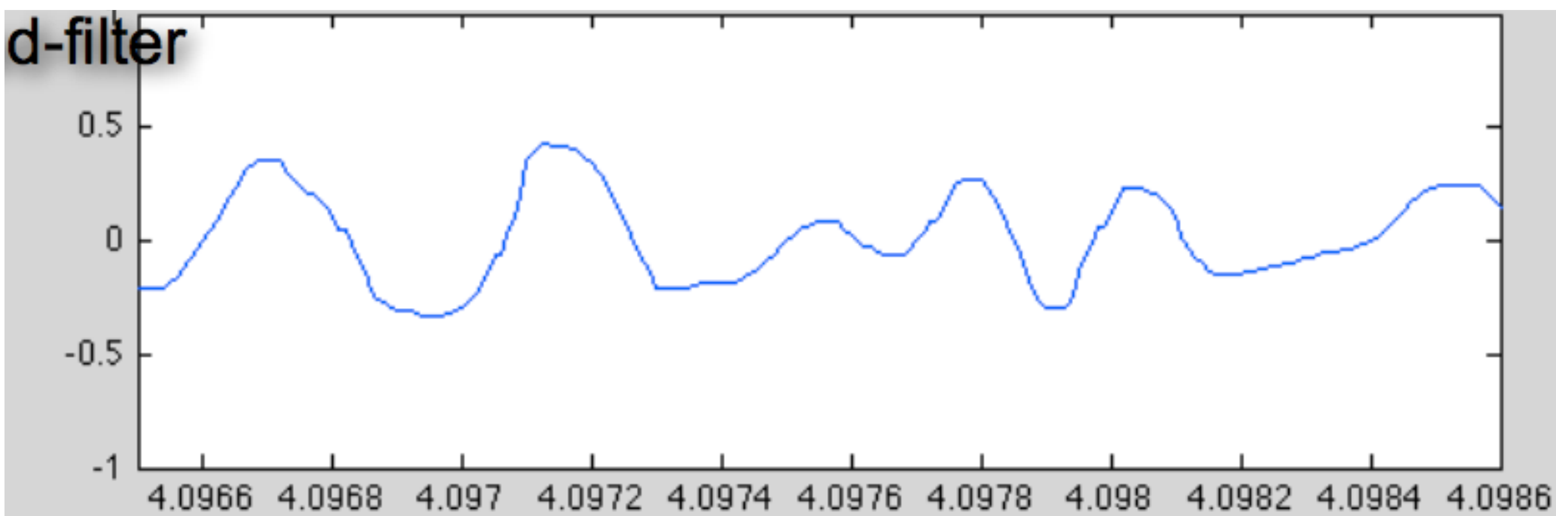


Median Filtering

Corrupted Speech



Med-Filter Speech

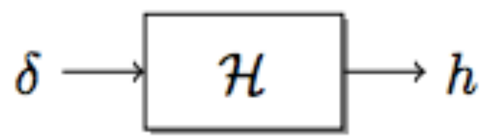


LTI Systems

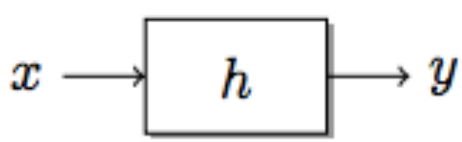
LTI Systems

> **DEFINITION**
> A system $\mathcal{H}$ is **linear time-invariant** (LTI) if it is both linear and time-invariant

- LTI system can be completely characterized by its impulse response



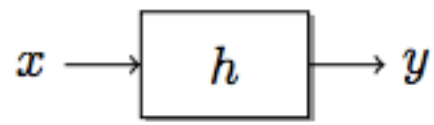
- Then the output for an arbitrary input is a sum of weighted, delay impulse responses



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

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

Convolution



- Convolution formula:

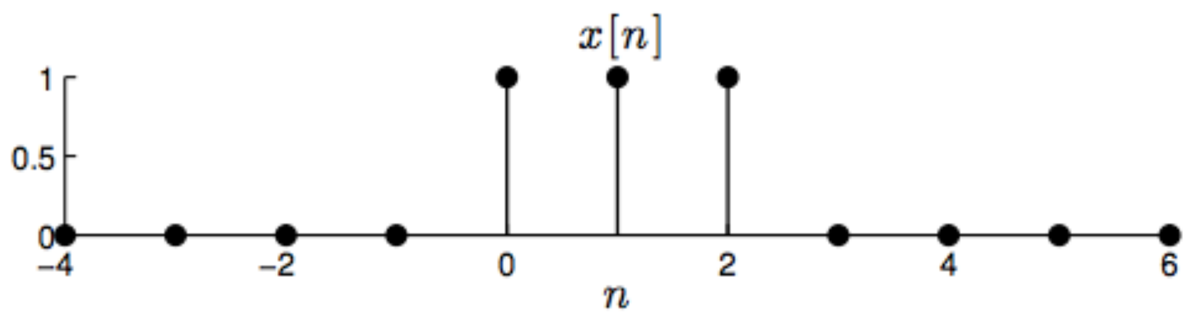
$$y[n] = x[n] * h[n] = \sum_{m=-\infty}^{\infty} h[n-m]\, x[m]$$

- Convolution method:
  - 1) Time reverse the impulse response and shift it *n* time steps to the right
  - 2) Compute the inner product between the shifted impulse response and the input vector
  - Repeat for evey *n*

Convolution Example

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

- Convolve a unit pulse with itself



Convolution is Commutative

- Convolution is commutative:

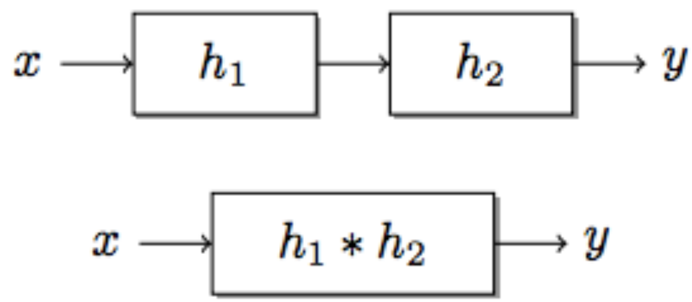
$$x * h \;=\; h * x$$

- These block diagrams are equivalent

- Implication: pick either *h* or *x* to flip and shift when convolving

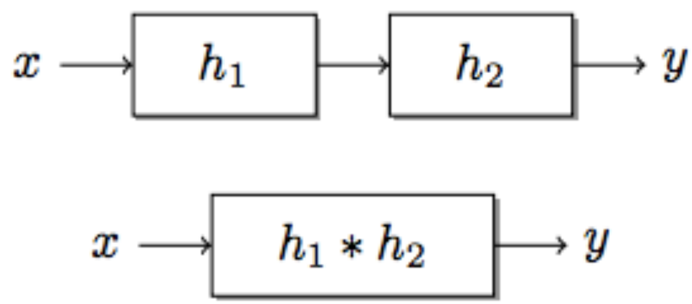
LTI Systems in Series

- Impulse response of the cascade of two LTI systems:

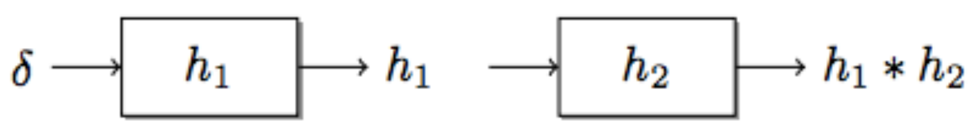


LTI Systems in Series

- Impulse response of the cascade of two LTI systems:

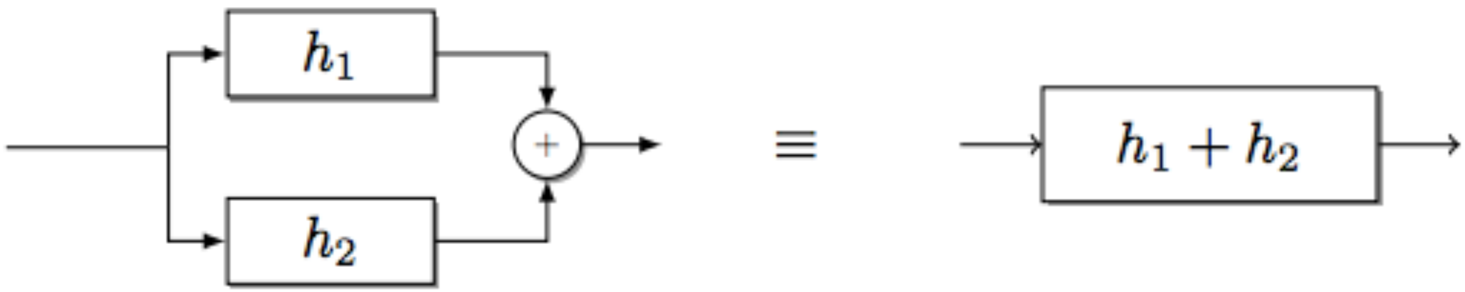


- Proof by picture



LTI Systems in Parallel

- Impulse response of the parallel connection of two LTI systems:



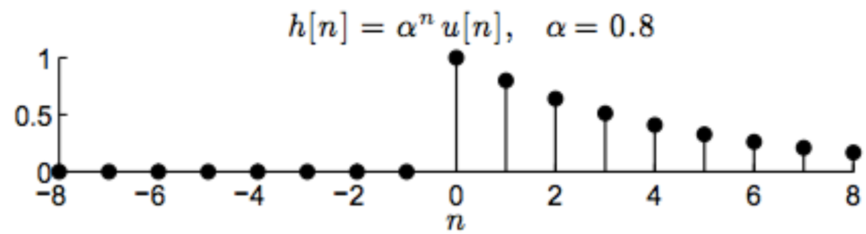
Causal System Revisited

DEFINITION

A system $\mathcal{H}$ is **causal** if the output $y[n]$ at time n depends only the input $x[m]$ for times $m \leq n$. In words, causal systems do not look into the future

- An LTI system is causal if its impulse response is causal:

$$h[n] = 0 \text{ for } n < 0$$



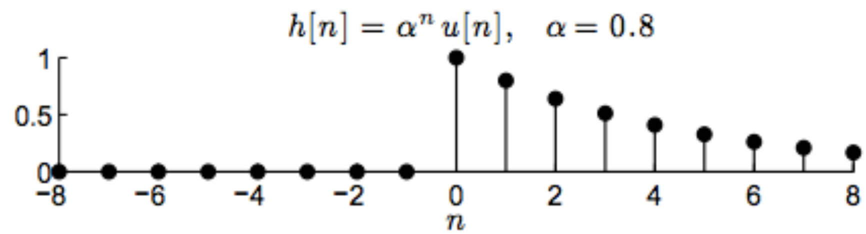
Causal System Revisited

DEFINITION

A system $\mathcal{H}$ is **causal** if the output $y[n]$ at time n depends only the input $x[m]$ for times $m \leq n$. In words, causal systems do not look into the future

- An LTI system is causal if its impulse response is causal:

$$h[n] = 0 \text{ for } n < 0$$



- To prove, note that the convolution does not look into the future if the impulse response is causal

$$y[n] = \sum_{m=-\infty}^{\infty} h[n-m]\, x[m] \qquad\qquad h[n-m] = 0 \text{ when } m > n;$$

Duration of Impulse

DEFINITION

An LTI system has a **finite impulse response** (FIR) if the duration of its impulse response h is finite

Duration of Impulse

DEFINITION	An LTI system has a **finite impulse response** (FIR) if the duration of its impulse response h is finite

- Example: Moving average

$$y[n] = \mathcal{H}\{x[n]\} = \frac{1}{2}\left(x[n] + x[n-1]\right)$$

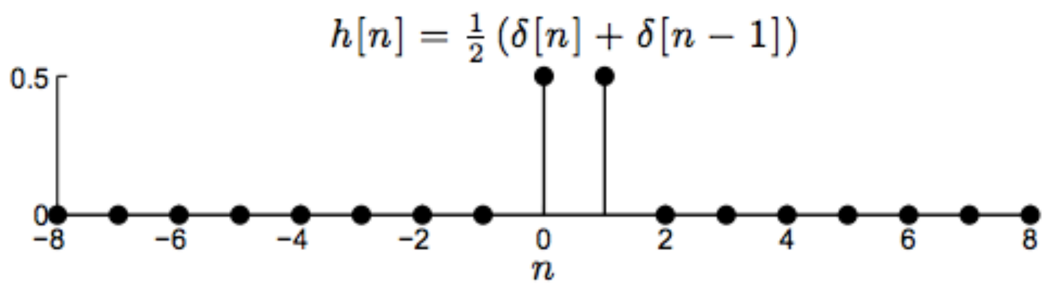
Duration of Impulse

DEFINITION

An LTI system has a **finite impulse response** (FIR) if the duration of its impulse response h is finite

- Example: Moving average

$$y[n] = \mathcal{H}\{x[n]\} = \frac{1}{2}\left(x[n] + x[n-1]\right)$$



Duration of Impulse

DEFINITION

An LTI system has an **infinite impulse response** (IIR) if the duration of its impulse response h is infinite

Duration of Impulse

DEFINITION

An LTI system has an **infinite impulse response** (IIR) if the duration of its impulse response h is infinite

- Example: Recursive average

$$y[n] \;=\; \mathcal{H}\{x[n]\} \;=\; x[n] + \alpha\, y[n-1]$$

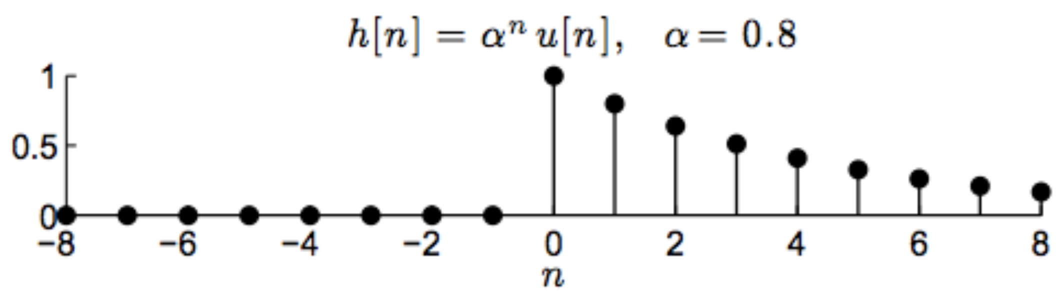
Duration of Impulse

DEFINITION

An LTI system has an **infinite impulse response** (IIR) if the duration of its impulse response h is infinite

- Example: Recursive average

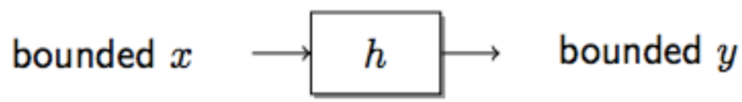
$$y[n] = \mathcal{H}\{x[n]\} = x[n] + \alpha\, y[n-1]$$



BIBO Stability Revisited

DEFINITION

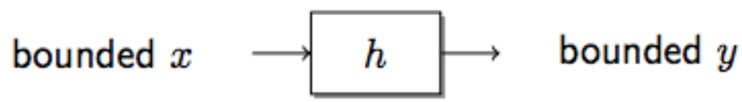
An LTI system is **bounded-input bounded-output (BIBO) stable** if a bounded input x always produces a bounded output y



BIBO Stability Revisited

DEFINITION

An LTI system is **bounded-input bounded-output (BIBO) stable** if a bounded input x always produces a bounded output y

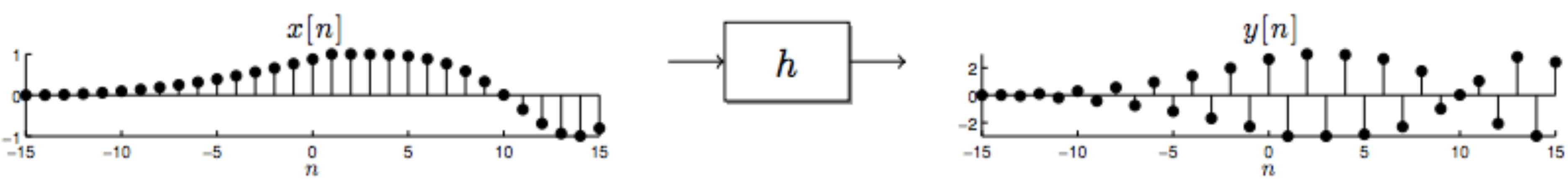


- Bounded input and output:

$$\|x\|_\infty < \infty \quad \text{and} \quad \|y\|_\infty < \infty$$

- Where

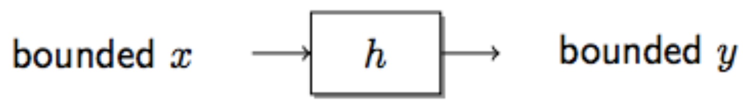
$$\|x\|_\infty = \max |x[n]|$$



BIBO Stability Revisited

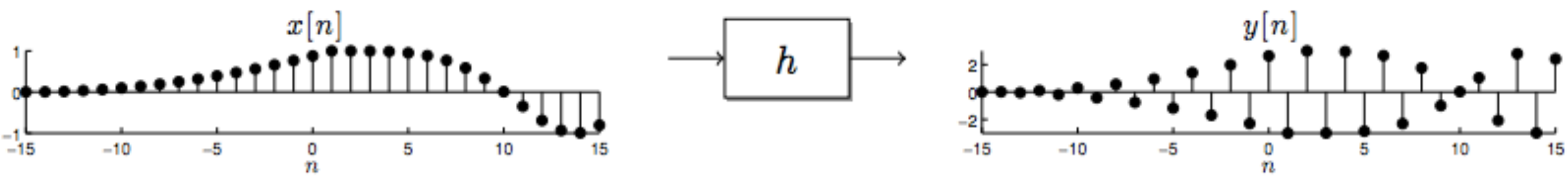
DEFINITION

An LTI system is **bounded-input bounded-output (BIBO) stable** if a bounded input x always produces a bounded output y



- Bounded input and output:

$$\|x\|_\infty < \infty \quad \text{and} \quad \|y\|_\infty < \infty$$



- An LTI system is BIBO stable if and only if

$$\|h\|_1 = \sum_{n=-\infty}^{\infty} |h[n]| < \infty$$

BIBO Stability – Sufficient Condition

- Prove that if $\|h\|_1 < \infty$ then the system is BIBO stable, then for any input $\|x\|_\infty < \infty$ the output $\|y\|_\infty < \infty$
- Recall that $\|x\|_\infty < \infty$ means there exist a constant A such that $|x[n]| < A < \infty$ for all n

BIBO Stability – Sufficient Condition

- Prove that if $\|h\|_1 < \infty$ then the system is BIBO stable, then for any input $\|x\|_\infty < \infty$ the output $\|y\|_\infty < \infty$
- Recall that $\|x\|_\infty < \infty$ means there exist a constant A such that $|x[n]| < A < \infty$ for all n

- Let $\|h\|_1 = \sum_{n=-\infty}^{\infty} |h[n]| = B < \infty$
- Compute a bound on $|y[n]|$ using the convolution of x and h and the bounds A and B

$$\begin{aligned} |y[n]| &= \left| \sum_{m=-\infty}^{\infty} h[n-m]\, x[m] \right| \le \sum_{m=-\infty}^{\infty} |h[n-m]|\, |x[m]| \\ &< \sum_{m=-\infty}^{\infty} |h[n-m]|\, A = A \sum_{k=-\infty}^{\infty} |h[k]| = AB = C < \infty \end{aligned}$$

- Since $|y[n]| < C < \infty$ for all n, $\|y\|_\infty < \infty$ ✓

BIBO Stability – Necessary Condition

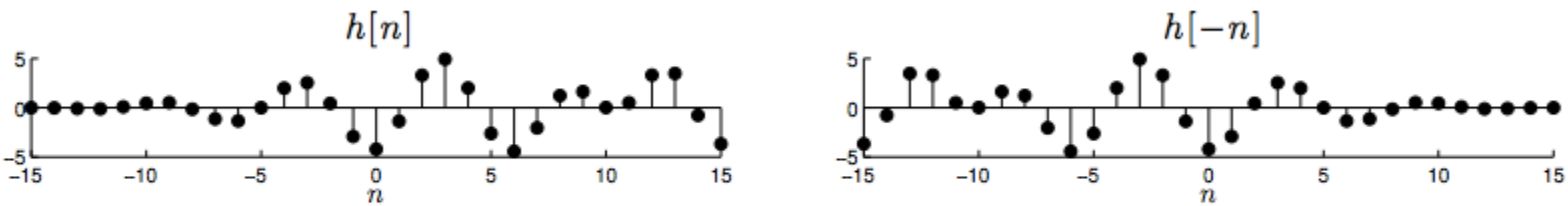
- Prove that if $\|h\|_1 = \infty$ the system is not BIBO stable – there exists an input $\|x\|_\infty < \infty$ such that the output $\|y\|_\infty = \infty$
  - Assume that *x* and *h* are real-value; the proof for complex-valued signals is nearly identical

BIBO Stability – Necessary Condition

- Prove that if $\|h\|_1 = \infty$ the system is not BIBO stable – there exists an input $\|x\|_\infty < \infty$ such that the output $\|y\|_\infty = \infty$
  - Assume that *x* and *h* are real-value; the proof for complex-valued signals is nearly identical
- Given an impulse response *h* with $\|h\|_1 = \infty$, form the tricky special signal

$$x[n] = \mathrm{sgn}(h[-n])$$

  - x[n] is the sign of the time-reversed impulse response h[-n]

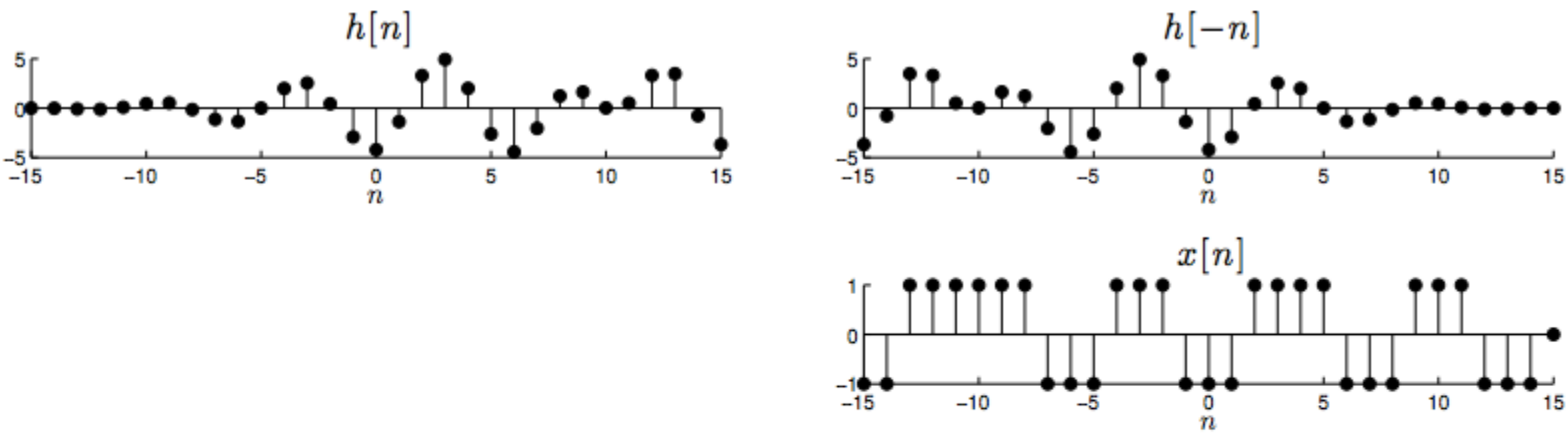


BIBO Stability – Necessary Condition

- Prove that if $\|h\|_1 = \infty$ the system is not BIBO stable – there exists an input $\|x\|_\infty < \infty$ such that the output $\|y\|_\infty = \infty$
  - Assume that x and h are real-value; the proof for complex-valued signals is nearly identical
- Given an impulse response h with $\|h\|_1 = \infty$, form the tricky special signal

$$x[n] = \mathrm{sgn}(h[-n])$$

  - x[n] is the sign of the time-reversed impulse response h[-n]
  - Note that x is bounded $|x[n]| \leq 1$ for all n



BIBO Stability – Necessary Condition

- We are proving that if $\|h\|_1 = \infty$ then the system is not BIBO stable – there exists an input $\|x\|_\infty < \infty$ such that the output $\|y\|_\infty = \infty$

- Armed with the tricky signal *x*, compute the output y[n] at n=0

BIBO Stability – Necessary Condition

- We are proving that if $\|h\|_1 = \infty$ then the system is not BIBO stable – there exists an input $\|x\|_\infty < \infty$ such that the output $\|y\|_\infty = \infty$

- Armed with the tricky signal *x*, compute the output y[n] at n=0

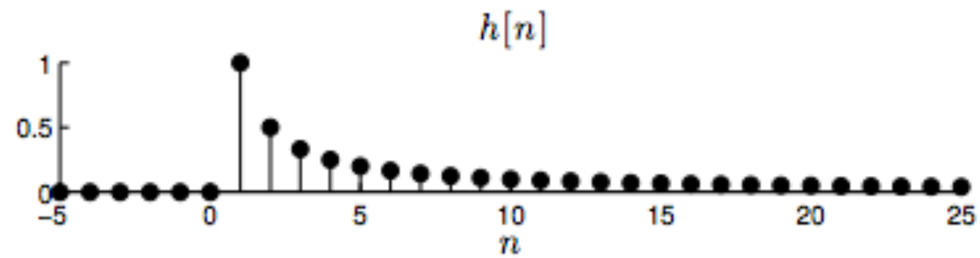
$$\begin{aligned} y[0] &= \sum_{m=-\infty}^{\infty} h[0-m]\, x[m] = \sum_{m=-\infty}^{\infty} h[-m]\, \mathrm{sgn}(h[-m]) \\ &= \sum_{m=-\infty}^{\infty} |h[-m]| = \sum_{k=-\infty}^{\infty} |h[k]| = \infty \end{aligned}$$

- Thus y is not bounded while x is bounded, so the system is not BIBO stable

Examples

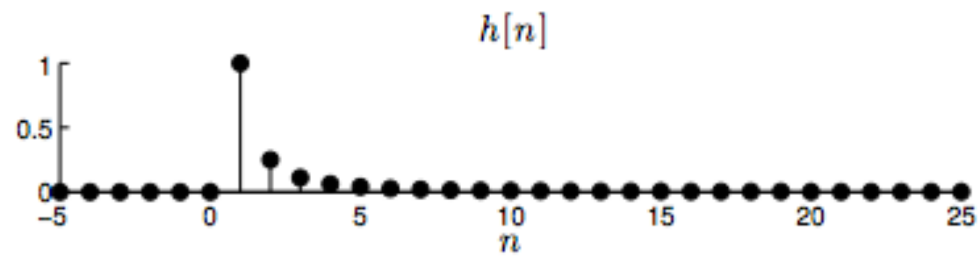
Example: $h[n] = \begin{cases} \frac{1}{n} & n \geq 1 \\ 0 & \text{otherwise} \end{cases}$

$\|h\|_1 = \sum_{n=1}^{\infty} \left| \frac{1}{n} \right| = \infty \;\Rightarrow$ not BIBO



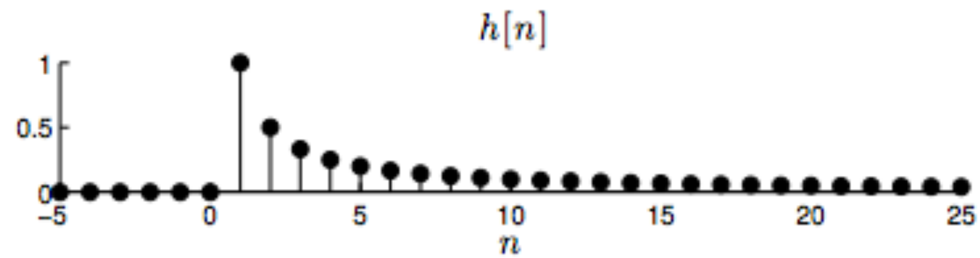
Example: $h[n] = \begin{cases} \frac{1}{n^2} & n \geq 1 \\ 0 & \text{otherwise} \end{cases}$

$\|h\|_1 = \sum_{n=1}^{\infty} \left| \frac{1}{n^2} \right| = \frac{\pi^2}{6} \;\Rightarrow$ BIBO



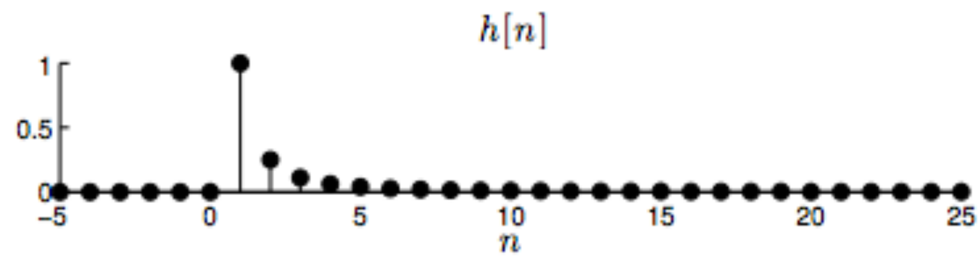
Examples

Example: $h[n] = \begin{cases} \frac{1}{n} & n \geq 1 \\ 0 & \text{otherwise} \end{cases}$

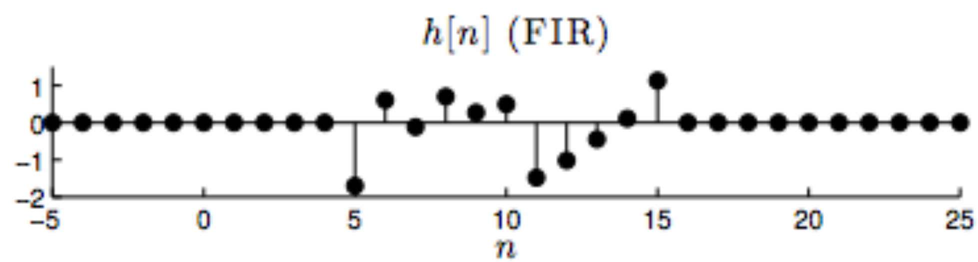


$\|h\|_1 = \sum_{n=1}^{\infty} \left| \frac{1}{n} \right| = \infty \;\Rightarrow\;$ not BIBO

Example: $h[n] = \begin{cases} \frac{1}{n^2} & n \geq 1 \\ 0 & \text{otherwise} \end{cases}$



$\|h\|_1 = \sum_{n=1}^{\infty} \left| \frac{1}{n^2} \right| = \frac{\pi^2}{6} \;\Rightarrow\;$ BIBO



Example: h FIR $\;\Rightarrow\;$ BIBO

Example

- Example: Recall the recursive average system $y[n] = \mathcal{H}\{x[n]\} = x[n] + \alpha\, y[n-1]$

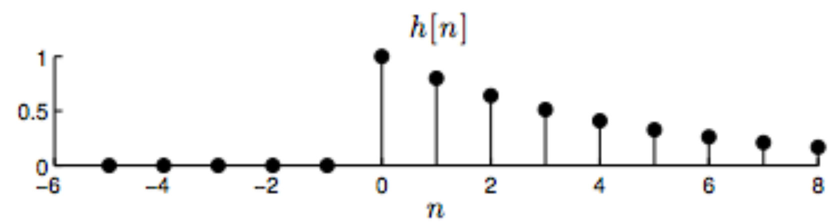
- Impulse response: $h[n] = \alpha^n\, u[n]$

Example

- Example: Recall the recursive average system $y[n] = \mathcal{H}\{x[n]\} = x[n] + \alpha\, y[n-1]$
- Impulse response: $h[n] = \alpha^n u[n]$

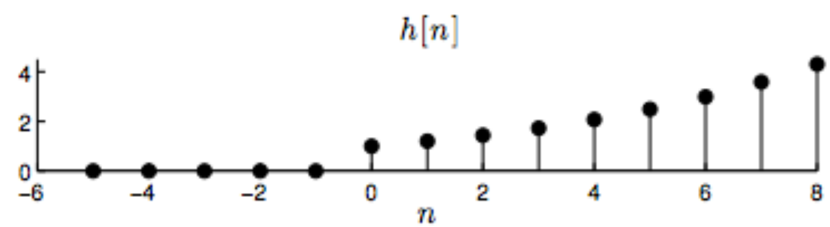
For $|\alpha| < 1$

$\|h\|_1 = \sum_{n=0}^{\infty} |\alpha|^n = \frac{1}{1-|\alpha|} < \infty \;\Rightarrow\;$ BIBO



For $|\alpha| > 1$

$\|h\|_1 = \sum_{n=0}^{\infty} |\alpha|^n = \infty \;\Rightarrow\;$ not BIBO



Difference Equations

- Accumulator example

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

$$y[n]=x[n]+\sum_{k=-\infty}^{n-1} x[k]$$

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

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

Difference Equations

- Accumulator example

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

$$y[n] = x[n] + \sum_{k=-\infty}^{n-1} x[k]$$

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

$$\boxed{y[n] - y[n-1] = x[n]}$$

$$\boxed{\sum_{k=0}^{N} a_k y[n-k] = \sum_{m=0}^{M} b_m x[n-m]}$$

Difference Equations

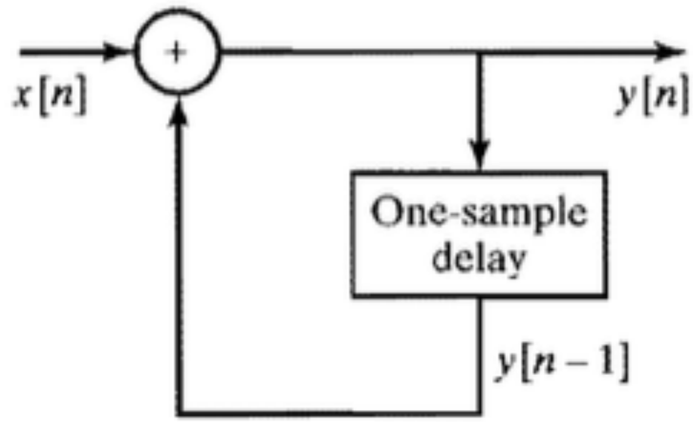
- Accumulator example

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

$$y[n] = x[n] + \sum_{k=-\infty}^{n-1} x[k]$$

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

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



$$\sum_{k=0}^{N} a_k y[n-k] = \sum_{m=0}^{M} b_m x[n-m]$$

Example: Difference Equation

- Moving Average System

$$y[n] = \frac{1}{M_1 + M_2 + 1} \sum_{k=-M_1}^{M_2} x[n-k]$$

- Causal?

Example: Difference Equation

- Moving Average System

$$y[n] = \frac{1}{M_1 + M_2 + 1} \sum_{k=-M_1}^{M_2} x[n-k]$$

- Let M_1=0 (i.e. system is causal)

$$y[n] = \frac{1}{M_2 + 1} \sum_{k=0}^{M_2} x[n-k]$$

Big Ideas

- LTI Systems are a special class of systems with significant signal processing applications
  - Can be characterized by the impulse response
- LTI System Properties
  - Causality and stability can be determined from impulse response
- Difference equations suggest implementation of systems
  - Give insight into complexity of system

Admin

- Regular office hours and recitation start this week
- New TA
  - Enri Kina – Office hours TBD
- Enroll in Piazza site:
  - piazza.com/upenn/spring2021/ese531
- Complete Diagnostic Quiz by Sunday 1/31
  - Solutions posted after due date
- HW 0: Brush up on background and Matlab tutorial