Digital Signal Processing Discrete-Time Signals and Systems (1)

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> > March, 2012

- A discrete-time signal $x(n) \ (\equiv x_a(nT))$ is a function of an independent variable that is an integer
 - We assume that x(n) is defined for every n for $-\infty < n < \infty$
 - x(n) is not defined for non-integer values of n

• Unit sample sequence or unit impulse

$$\delta(n) \equiv \begin{cases} 1, & \text{for } n = 0\\ 0, & \text{for } n \neq 0 \end{cases}$$



Figure 1: Graphical representation of the unit sample signal.

• Unit step signal

$$u(n) \equiv \left\{ egin{array}{cc} 1, & ext{for } n \geq 0 \ 0, & ext{for } n < 0 \end{array}
ight.$$



Figure 2: Graphical representation of the unit step signal.

• Unit ramp signal

$$u_r(n) \equiv \left\{ egin{array}{cc} n, & ext{for } n \geq 0 \ 0, & ext{for } n < 0 \end{array}
ight.$$



Figure 3: Graphical representation of the unit ramp signal.

• Exponential signal

$$x(n) = a^n$$
 for all n

• If a is real, x(n) is a real signal



Figure 4: Graphical representation of exponential signals.

Exponential signal

$$x(n) = a^n$$
 for all n

• If a is complex

$$a \equiv re^{j\theta}$$

x(n) = rⁿe^{jθn} = rⁿ(cos θn + j sin θn)

• x(n) can be represented by separately plotting real part and imaginary part as functions of n

$$\begin{array}{l} x_R(n) \equiv r^n \cos \theta n \\ x_l(n) \equiv r^n \sin \theta n \end{array}$$

• Alternatively, x(n) can be represented by separately plotting amplitude and phase functions

$$|x(n)| = A(n) \equiv r^n$$

 $\angle x(n) = \phi(n) \equiv \theta n$

By convention, $\phi(n)$ is plotted over $-\pi < \theta \le \pi$ or $0 \le \theta < 2\pi$



Figure 5: Graph of the real $(x_R(n) \equiv r^n \cos \theta n)$ and imaginary $(x_l(n) \equiv r^n \sin \theta n)$ components of a complex-valued exponential signal for r = 0.9 and $\theta = \pi/10$.



(b) Graph of $\phi(n) = \frac{\pi}{10}n$, modulo 2π plotted in the range $(-\pi, \pi)$

Figure 6: Graph of amplitude and phase function of a complex-valued exponential signal: (a) graph of $A(n) = r^n$, r = 0.9; (b) graph of $\phi(n) = (\pi/10)n$, modulo 2π plotted in the range $(-\pi, \pi]$.

• Energy signals and power signals

• Energy *E* of a signal *x*(*n*)

$$E \equiv \sum_{n=-\infty}^{\infty} |x(n)|^2$$

- If E is finite, x(n) is called an **energy signal**
- Many signals with infinite energy have a finite average power
- Average power of x(n)

$$P = \lim_{N \to \infty} \frac{1}{2N+1} \sum_{n=-N}^{N} |x(n)|^2$$

• If P is finite (and nonzero), x(n) is called a **power signal**

Example

• Power and energy of unit step sequence

$$P = \lim_{N \to \infty} \frac{1}{2N+1} \sum_{n=0}^{N} u^2(n) = \lim_{N \to \infty} \frac{N+1}{2N+1} = \lim_{N \to \infty} \frac{1+1/N}{2+1/N} = \frac{1}{2}$$

It is a power signal (its energy is infinite)

Example

• Power and energy of complex exponential sequence $x(n) = Ae^{j\omega_0 n}$

$$P = \lim_{N \to \infty} \frac{1}{2N+1} \sum_{n=-N}^{N} A^2 = \lim_{N \to \infty} \frac{(2N+1)A^2}{2N+1} = A^2$$

It is a power signal

• Periodic signals and aperiodic signals

• x(n) is **periodic** with period N (N > 0) if and only if

$$x(n+N) = x(n)$$
 for all n

- Smallest value of N is called fundamental period
- If there is no value of *N* that satisfies above equation, signal is called **aperiodic**
- Remember $x(n) = A \sin 2\pi f_0 n$ is periodic if $f_0 = \frac{k}{N}$ = rational number
- Energy of a periodic signal over a single period is finite if it takes on finite values

• It is infinite for $-\infty \le n \le \infty$

• Average power of a periodic signal is finite

• Equal to average power over a single period

• If x(n) is periodic with fundamental period N and takes on finite values

$$P = \frac{1}{N} \sum_{n=0}^{N-1} |x(n)|^2$$

Periodic signals are power signals

- Symmetric (even) and antisymmetric (odd) signals
 - Real-valued signal x(n) is symmetric (even) if

$$x(-n) = x(n)$$

• x(n) is antisymmetric (odd) if

$$x(-n) = -x(n)$$

• x(0) = 0

 Any arbitrary signal can be expressed as sum of one even and one odd signal components

$$x_e(n) = \frac{1}{2}[x(n) + x(-n)]$$
$$x_o(n) = \frac{1}{2}[x(n) - x(-n)]$$
$$x(n) = x_e(n) + x_o(n)$$



Figure 7: Example of even (a) and odd (b) signals.

- Transformation of independent variable (time)
 - x(n) is **shifted** in time by replacing *n* by n k
 - If $k > 0 \longrightarrow$ delay of signal by k units of time
 - If $k < 0 \longrightarrow$ advance of signal by |k| units in time
 - x(n) is **folded** or **reflected** about time origin n = 0 by replacing n by -n
 - Operations of folding (FD) and time delaying (TD) (or advancing) a signal are not commutative

$$TD_{k}[x(n)] = x(n-k), \quad k > 0$$

$$FD[x(n)] = x(-n)$$

$$TD_{k}\{FD[x(n)]\} = TD_{k}[x(-n)] = x(-n+k)$$

$$FD\{TD_{k}[x(n)]\} = FD[x(n-k)] = x(-n-k)$$

 x(n) is time scaled or down-sampled by replacing n by μn where μ is an integer

• If
$$y(n) = x(2n)$$

ŀ

we know
$$x(n) = x_a(nT)$$

 $y(n) = x(2n) = x_a(2Tn)$

Hence this time-scaling operation is equivalent to changing sampling rate from $1/\mathcal{T}$ to $1/2\mathcal{T}\longrightarrow$ a down-sampling operation



Figure 8: Graphical representation of a signal, and its delayed and advanced versions.



Figure 9: Graphical illustration of the folding and shifting operations.



Figure 10: Graphical illustration of down-sampling operation.

- Amplitude modifications
 - Amplitude scaling by a constant A

$$y(n) = Ax(n), \quad -\infty < n < \infty$$

• Sum of two signals

$$y(n) = x_1(n) + x_2(n), \quad -\infty < n < \infty$$

• Product of two signals

$$y(n) = x_1(n)x_2(n), \quad -\infty < n < \infty$$

- Discrete-time system
 - A device or algorithm that operates on a discrete-time signal called **input** or **excitation**, according to some well-defined rule, to produce another discrete-time signal called **output** or **response** of system
 - Input signal x(n) is **transformed** by system into output signal y(n)

$$y(n) \equiv \tau[x(n)]$$



Figure 11: Block diagram representation of a discrete-time system.

- Input-output description of a system
 - Consists of a mathematical expression or a rule defining relation between input and output signals
 - The only way to interact with system is by using its input and output terminals
 - System is assumed to be a black box
 - Exact internal structure of system is either unknown or ignored

Example

• Response of following systems to the input signal

$$x(n) = \begin{cases} |n|, & -3 \le n \le 3\\ 0, & \text{otherwise} \end{cases}$$
$$x(n) = \{\dots, 0, 3, 2, 1, 0, 1, 2, 3, 0, \dots \}$$

1
$$y(n) = x(n)$$
 (identity system)
 $y(n) = x(n) = {..., 0, 3, 2, 1, 0, 1, 2, 3, 0, ...}$

② y(n) = x(n-1) (unit delay system) $y(n) = {..., 0, 3, 2, 1, 0, 1, 2, 3, 0, ...}$

3
$$y(n) = x(n+1)$$
 (unit advance system)
 $y(n) = \{\dots, 0, 3, 2, 1, 0, 1, 2, 3, 0, \dots\}$

Example (continued)

•
$$y(n) = \frac{1}{3}[x(n+1) + x(n) + x(n-1)]$$
 (moving average filter)
 $y(n) = \{\dots, 0, 1, \frac{5}{3}, 2, 1, \frac{2}{3}, 1, 2, \frac{5}{3}, 1, 0, \dots\}$
 \uparrow
E.g., $y(0) = \frac{1}{3}[x(-1) + x(0) + x(1)] = \frac{1}{3}[1 + 0 + 1] = \frac{2}{3}$
• $y(n) = \text{median}\{x(n+1), x(n), x(n-1)\}$ (median filter)
 $y(n) = \{\dots, 0, 2, 2, 1, \frac{1}{1}, 1, 2, 2, 0, \dots\}$
• $y(n) = \sum_{k=-\infty}^{n} x(k) = x(n) + x(n-1) + x(n-2) + \cdots$ (accumulator)
 $y(n) = \{\dots, 0, 3, 5, 6, 6, 7, 9, 12, \dots\}$

- For some systems, output at $n = n_0$ depends not only on input at $n = n_0$, but on input values before and after $n = n_0$
- E.g., for accumulator

$$y(n) = \sum_{k=-\infty}^{n} x(k) = \sum_{k=-\infty}^{n-1} x(k) + x(n) = y(n-1) + x(n)$$

• Given input signal x(n) for $n \ge n_0$, output y(n) for $n \ge n_0$

$$y(n_0) = y(n_0 - 1) + x(n_0)$$

y(n_0 + 1) = y(n_0) + x(n_0 + 1)

and so on

- The additional information required to determine y(n) for n ≥ n₀ is initial condition y(n₀ − 1)
- With no excitation prior to n₀, initial condition is y(n₀ 1) = 0
 System is initially relaxed
- Every system is relaxed at $n=-\infty$

Example

• Following accumulator is excited by sequence x(n) = nu(n)

$$y(n) = \sum_{k=-\infty}^{n} x(k)$$

• Output of system

$$y(n) = \sum_{k=-\infty}^{-1} x(k) + \sum_{k=0}^{n} x(k) = y(-1) + \sum_{k=0}^{n} x(k) = y(-1) + \frac{n(n+1)}{2}$$

• If system is initially relaxed $\longrightarrow y(-1) = 0$

$$y(n)=\frac{n(n+1)}{2}, \quad n\geq 0$$

• If initial condition is y(-1) = 1

$$y(n) = 1 + \frac{n(n+1)}{2} = \frac{n^2 + n + 2}{2}, \quad n \ge 0$$

Block Diagram Representation of Discrete-Time Systems

Symbols used to denote different basic building blocks
 An adder



- This operation is memoryless (not necessary to store sequences)
- A constant multiplier (memoryless operation)

x(n) a y(n) = ax(n)

• A signal multiplier (memoryless operation)



Block Diagram Representation of Discrete-Time Systems

• Symbols used to denote different basic building blocks





• A unit advance element (requires memory)

$$x(n) \qquad \qquad y(n) = x(n+1)$$

Example

• Using basic building blocks, sketch block diagram of

$$y(n) = \frac{1}{4}y(n-1) + \frac{1}{2}x(n) + \frac{1}{2}x(n-1)$$

- Shown in Fig. 12 (a)
- A simple rearrangement

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

• Shown in Fig. 12 (b)

Block Diagram Representation of Discrete-Time Systems

Example (continued)



Figure 12: Block diagram realizations of the system y(n) = 0.25y(n-1) + 0.5x(n) + 0.5x(n-1).

• Static or memoryless system

• Output at any instant *n* depends at most on input sample at same time, but not on past or future samples of input

• Dynamic

- A system which is not static
 - Has memory
- If output at time n is completely determined by input samples from n N to n ($N \ge 0$), system is said to have memory of duration N
- $N = 0 \longrightarrow$ system is static
- $0 < N < \infty$ \longrightarrow system has finite memory
- $N = \infty \longrightarrow$ system has infinite memory

Classification of Discrete-Time Systems: Static vs Dynamic

Example

• Following systems are static

$$y(n) = ax(n)$$

$$y(n) = nx(n) + bx^{3}(n)$$

• Following systems are dynamic

$$y(n) = x(n) + 3x(n-1)$$

This system has finite memory

$$y(n) = \sum_{k=0}^{n} x(n-k)$$

This system has finite memory

$$y(n) = \sum_{k=0}^{\infty} x(n-k)$$

This system has infinite memory

• A relaxed system τ is **time invariant** or **shift invariant** if and only if $x(n) \xrightarrow{\tau} y(n)$

implies that

$$x(n-k) \stackrel{\tau}{\rightarrow} y(n-k)$$

for every input signal x(n) and every time shift k

- To determine if any given system is time invariant
 - **(**) Excite system with an arbitrary sequence x(n), which produces y(n)
 - Delay input sequence by some amount k and recompute output

$$y(n,k) = \tau[x(n-k)]$$

3 If y(n, k) = y(n - k), for all possible k, system is time invariant. If not, even for one k, system is time variant

Example

• Is this system time invariant or time variant?

Input-output equation of system

$$y(n) = \tau[x(n)] = x(n) - x(n-1)$$

Delaying input by k units, it is clear from block diagram that

$$y(n,k) = x(n-k) - x(n-k-1)$$

On the other hand, delaying y(n) by k units

$$y(n-k) = x(n-k) - x(n-k-1)$$

Since y(n, k) = y(n - k), system is time invariant

Example

• Is this system time invariant or time variant?

$$\xrightarrow{x(n)} \underbrace{y(n) = nx(n)}_{n}$$

• Input-output equation of system

$$y(n) = \tau[x(n)] = nx(n)$$

Response of this system to x(n-k) is

$$y(n,k) = nx(n-k)$$

If we delay y(n) by k units

$$y(n-k) = (n-k)x(n-k) = nx(n-k) - kx(n-k)$$

Since $y(n,k) \neq y(n-k)$, system is time variant

Example

• Is this system time invariant or time variant?

• Input-output equation of system

$$y(n) = \tau[x(n)] = x(-n)$$

Response of this system to x(n-k) is

$$y(n,k) = \tau[x(n-k)] = x(-n-k)$$

If we delay y(n) by k units

$$y(n-k)=x(-n+k)$$

Since $y(n,k) \neq y(n-k)$, system is time variant

Example

• Is this system time invariant or time variant?

Input-output equation of system

$$y(n) = x(n) \cos \omega_0 n$$

Response of this system to x(n-k) is

$$y(n,k) = x(n-k)\cos\omega_0 n$$

If we delay y(n) by k units

$$y(n-k) = x(n-k)\cos\omega_0(n-k)$$

Since $y(n,k) \neq y(n-k)$, system is time variant

• A system is linear if and only if

 $\tau[a_1x_1(n) + a_2x_2(n)] = a_1\tau[x_1(n)] + a_2\tau[x_2(n)]$

for any arbitrary input sequences $x_1(n)$ and $x_2(n)$, and any arbitrary constants a_1 and a_2

- A linear system satisfies superposition principle
 - This principle requires that response of system to a weighted sum of signals be equal to the corresponding weighted sum of responses of system to each of individual input signals



Figure 13: Graphical representation of the superposition principle. τ is linear if and only if y(n) = y'(n).

• Linearity condition (superposition principle)

$$\tau[a_1x_1(n) + a_2x_2(n)] = a_1\tau[x_1(n)] + a_2\tau[x_2(n)]$$

• Suppose $a_2 = 0$

$$\tau[a_1x_1(n)] = a_1\tau[x_1(n)] = a_1y_1(n)$$

This is multiplicative or scaling property of a linear system

• If $a_1 = 0$, then $y(n) = 0 \longrightarrow$ a relaxed, linear system with zero input produces a zero output

• Suppose
$$a_1 = a_2 = 1$$

 $\tau[x_1(n) + x_2(n)] = \tau[x_1(n)] + \tau[x_2(n)] = y_1(n) + y_2(n)$
This is **additivity property** of a linear system

Extension of linearity condition

$$x(n) = \sum_{k=1}^{M-1} a_k x_k(n) \xrightarrow{\tau} y(n) = \sum_{k=1}^{M-1} a_k y_k(n)$$

where $y_k(n) = \tau[x_k(n)], \quad k = 1, 2, ..., M - 1$

• If a relaxed system does not satisfy superposition principle, it is **nonlinear**

Example

- Determine if y(n) = nx(n) is linear or nonlinear
- For two inputs $x_1(n)$ and $x_2(n)$, outputs are

$$y_1(n) = nx_1(n)$$

 $y_2(n) = nx_2(n)$

A linear combination of two input sequences results in output

$$y_3(n) = \tau[a_1x_1(n) + a_2x_2(n)] = n[a_1x_1(n) + a_2x_2(n)] = a_1nx_1(n) + a_2nx_2(n)$$

A linear combination of two output sequences results in output

$$a_1y_1(n) + a_2y_2(n) = a_1nx_1(n) + a_2nx_2(n)$$

Since right-hand sides of two above equations are identical, system is linear

Example

- Determine if $y(n) = x(n^2)$ is linear or nonlinear
- Response of system to two separate inputs $x_1(n)$ and $x_2(n)$

$$y_1(n) = x_1(n^2)$$

 $y_2(n) = x_2(n^2)$

Output of system to a linear combination of $x_1(n)$ and $x_2(n)$

$$y_3(n) = \tau[a_1x_1(n) + a_2x_2(n)] = a_1x_1(n^2) + a_2x_2(n^2)$$

A linear combination of two output sequences

$$a_1y_1(n) + a_2y_2(n) = a_1x_1(n^2) + a_2x_2(n^2)$$

Since right-hand sides of two above equations are identical, system is linear

Example

- Determine if $y(n) = x^2(n)$ is linear or nonlinear
- Response of system to two separate inputs

$$y_1(n) = x_1^2(n)$$

 $y_2(n) = x_2^2(n)$

Response of system to a linear combination of these two inputs

$$y_3(n) = \tau[a_1x_1(n) + a_2x_2(n)] = [a_1x_1(n) + a_2x_2(n)]^2 = a_1^2x_1^2(n) + 2a_1a_2x_1(n)x_2(n) + a_2^2x_2^2(n)$$

If system is linear, it will produce a linear combination of two outputs

$$a_1y_1(n) + a_2y_2(n) = a_1x_1^2(n) + a_2x_2^2(n)$$

Since right-hand sides of two above equations are not identical, system is nonlinear

Example

- Determine if y(n) = Ax(n) + B is linear or nonlinear
- For two inputs $x_1(n)$ and $x_2(n)$, outputs are

$$y_1(n) = Ax_1(n) + B$$

$$y_2(n) = Ax_2(n) + B$$

A linear combination of $x_1(n)$ and $x_2(n)$ results in output

$$y_3(n) = \tau[a_1x_1(n) + a_2x_2(n)] = A[a_1x_1(n) + a_2x_2(n)] + B = a_1Ax_1(n) + a_2Ax_2(n) + B$$

If system were linear, its output would be

$$a_1y_1(n) + a_2y_2(n) = a_1Ax_1(n) + a_1B + a_2Ax_2(n) + a_2B$$

The two results are different and system fails to satisfy linearity test. Reason is not that system is nonlinear but with $B \neq 0$ system is not relaxed.

Example

- Determine if $y(n) = e^{x(n)}$ is linear or nonlinear
- This system is relaxed If $x(n) = 0 \longrightarrow y(n) = 1$ Hence system is nonlinear

Classification of D-Time Systems: Causal vs Noncausal

• A system is **causal** if its output at any time depends only on present and past inputs but not on future inputs

$$y(n) = F[x(n), x(n-1), x(n-2), \ldots]$$

• If a system does not satisfy this definition, it is noncausal

Example

• These systems are causal

$$y(n) = x(n) - x(n-1)$$

$$y(n) = \sum_{k=-\infty}^{n} x(k)$$

$$y(n) = ax(n)$$

• These systems are noncausal

$$y(n) = x(n) + 3x(n+4)$$

$$y(n) = x(n^{2})$$

$$y(n) = x(2n)$$

$$y(n) = x(-n) \xrightarrow{e.g., n=-1} y(-1) = x(1)$$

Classification of D-Time Systems: Stable vs Unstable

- A relaxed system is bounded input-bounded output (BIBO) **stable** if and only if every bounded input produces a bounded output
 - x(n) and y(n) are bounded if there exist some finite numbers, M_x and M_y , such that for all n

$$|x(n)| \leq M_x < \infty, \quad |y(n)| \leq M_y < \infty$$

• If for bounded x(n), output is unbounded (infinite), system is **unstable**

Example

Consider nonlinear system

$$y(n) = y^2(n-1) + x(n)$$

We select bounded input

$$x(n)=C\delta(n)$$

where C is a constant. Assume y(-1) = 0. Output sequence is

$$y(0) = C$$
, $y(1) = C^2$, $y(2) = C^4$, ..., $y(n) = C^{2^4}$

Output is unbounded when $1 < |C| < \infty$ System is BIBO unstable

Interconnection of Discrete-Time Systems

- Systems can be interconnected in two ways to form larger systems
 - Cascade (series)
 - Parallel



Figure 14: Cascade and parallel interconnections of systems.

Interconnection of Discrete-Time Systems

- In cascade interconnection
 - Output of first system is

$$y_1(n) = \tau_1[x(n)]$$

Output of second system

$$y(n) = \tau_2[y_1(n)] = \tau_2[\tau_1[x(n)]]$$

Combining systems τ_1 and τ_2 into a single system τ_c

$$\tau_c \equiv \tau_2 \tau_1 \longrightarrow y(n) = \tau_c[x(n)]$$

• For arbitrary systems au_1 and au_2

$$\tau_2\tau_1\neq\tau_1\tau_2$$

• If systems τ_1 and τ_2 are linear and time invariant, then 1 τ_c is time invariant

$$x(n-k) \xrightarrow{\tau_1} y_1(n-k)$$

and

$$y_1(n-k) \xrightarrow{\tau_2} y(n-k)$$

thus

$$x(n-k) \xrightarrow{\tau_c=\tau_2\tau_1} y(n-k)$$

(2) $\tau_2 \tau_1 = \tau_1 \tau_2$

Interconnection of Discrete-Time Systems

• Output of parallel interconnection is

 $y_3(n) = y_1(n) + y_2(n) = \tau_1[x(n)] + \tau_2[x(n)] = (\tau_1 + \tau_2)[x(n)] = \tau_p[x(n)]$ where $\tau_p = \tau_1 + \tau_2$

- Parallel and cascade interconnections can be used to construct larger, more complex systems
 - Conversely, a larger system can be broken down into smaller subsystems for purposes of analysis and implementation

References

JOHN G. PROAKIS, DIMITRIS G. MANOLAKIS, Digital Signal Processing: Principles, Algorithms, and Applications, PRENTICE HALL, 2006.