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

Moslem Amiri, Václav Přenosil

Embedded Systems Laboratory
Faculty of Informatics, Masaryk University
Brno, Czech Republic
amiri@mail.muni.cz
prenosil@fi.muni.cz

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## Discrete-Time Signals

- A discrete-time signal $x(n)\left(\equiv x_{a}(n T)\right)$ 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 $n$


## Some Elementary Discrete-Time Signals

- 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.

## Some Elementary Discrete-Time Signals

- Unit step signal

$$
u(n) \equiv \begin{cases}1, & \text { for } n \geq 0 \\ 0, & \text { for } n<0\end{cases}
$$



Figure 2: Graphical representation of the unit step signal.

- Unit ramp signal

$$
u_{r}(n) \equiv \begin{cases}n, & \text { for } n \geq 0 \\ 0, & \text { for } n<0\end{cases}
$$



Figure 3: Graphical representation of the unit ramp signal.

## Some Elementary Discrete-Time Signals

- Exponential signal

$$
x(n)=a^{n} \text { for all } n
$$

- If $a$ is real, $x(n)$ is a real signal





Figure 4: Graphical representation of exponential signals.

- Exponential signal

$$
x(n)=a^{n} \quad \text { for all } n
$$

- If $a$ is complex

$$
\begin{gathered}
a \equiv r e^{j \theta} \\
x(n)=r^{n} e^{j \theta n}=r^{n}(\cos \theta n+j \sin \theta n)
\end{gathered}
$$

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

$$
\begin{aligned}
x_{R}(n) & \equiv r^{n} \cos \theta n \\
x_{l}(n) & \equiv r^{n} \sin \theta n
\end{aligned}
$$

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

$$
\begin{aligned}
&|x(n)|=A(n) \\
& \angle x(n)=\phi(n) \\
& \equiv \theta n
\end{aligned}
$$

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

## Some Elementary Discrete-Time Signals



Figure 5: Graph of the real $\left(x_{R}(n) \equiv r^{n} \cos \theta n\right)$ and imaginary $\left(x_{l}(n) \equiv r^{n} \sin \theta n\right)$ components of a complex-valued exponential signal for $r=0.9$ and $\theta=\pi / 10$.

(a) Graph of $A(n)=r^{n}, r=0.9$

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

## Classification of Discrete-Time Signals

- 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 $x(n)$

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

- If $P$ is finite (and nonzero), $x(n)$ is called a power signal


## Classification of Discrete-Time Signals

## Example

- Power and energy of unit step sequence

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

It is a power signal (its energy is infinite)

## Example

- Power and energy of complex exponential sequence $x(n)=A e^{j \omega_{0} n}$

$$
P=\lim _{N \rightarrow \infty} \frac{1}{2 N+1} \sum_{n=-N}^{N} A^{2}=\lim _{N \rightarrow \infty} \frac{(2 N+1) A^{2}}{2 N+1}=A^{2}
$$

It is a power signal

## Classification of Discrete-Time Signals

## - Periodic signals and aperiodic signals

- $x(n)$ is periodic with period $N(N>0)$ if and only if

$$
x(n+N)=x(n) \text { for all } n
$$

- 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 $-\infty \leq n \leq \infty$
- 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


## Classification of Discrete-Time 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

$$
\begin{aligned}
x_{e}(n) & =\frac{1}{2}[x(n)+x(-n)] \\
x_{o}(n) & =\frac{1}{2}[x(n)-x(-n)] \\
x(n) & =x_{e}(n)+x_{o}(n)
\end{aligned}
$$



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

$$
\begin{gathered}
T D_{k}[x(n)]=x(n-k), \quad k>0 \\
F D[x(n)]=x(-n) \\
T D_{k}\{F D[x(n)]\}=T D_{k}[x(-n)]=x(-n+k) \\
F D\left\{T D_{k}[x(n)]\right\}=F D[x(n-k)]=x(-n-k)
\end{gathered}
$$

- $x(n)$ is time scaled or down-sampled by replacing $n$ by $\mu n$ where $\mu$ is an integer
- If $y(n)=x(2 n)$

$$
\begin{aligned}
& \text { we know } x(n)=x_{a}(n T) \\
& y(n)=x(2 n)=x_{a}(2 T n)
\end{aligned}
$$

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

## Simple Manipulations of Discrete-Time Signals



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.

## Simple Manipulations of Discrete-Time Signals

- Amplitude modifications
- Amplitude scaling by a constant $A$

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

- 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 Systems

- 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 Systems

- 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


## Input-Output Description of Systems

## Example

- Response of following systems to the input signal

$$
\begin{gathered}
x(n)= \begin{cases}|n|, & -3 \leq n \leq 3 \\
0, & \text { otherwise }\end{cases} \\
x(n)=\{\ldots, 0,3,2,1, \underset{\uparrow}{0}, 1,2,3,0, \ldots\}
\end{gathered}
$$

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

$$
y(n)=\left\{\ldots, 0,3,2, \frac{1}{\uparrow}, 0,1,2,3,0, \ldots\right\}
$$

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

## Input-Output Description of Systems

## Example (continued)

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

- 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 $n \geq n_{0}$, output $y(n)$ for $n \geq n_{0}$

$$
\begin{gathered}
y\left(n_{0}\right)=y\left(n_{0}-1\right)+x\left(n_{0}\right) \\
y\left(n_{0}+1\right)=y\left(n_{0}\right)+x\left(n_{0}+1\right)
\end{gathered}
$$

and so on

- The additional information required to determine $y(n)$ for $n \geq n_{0}$ is initial condition $y\left(n_{0}-1\right)$
- With no excitation prior to $n_{0}$, initial condition is $y\left(n_{0}-1\right)=0$
- System is initially relaxed
- Every system is relaxed at $n=-\infty$


## Input-Output Description of Systems

## Example

- Following accumulator is excited by sequence $x(n)=n u(n)$

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

- 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 $y(-1)=1$

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

## 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)
$\xrightarrow{x(n) \xrightarrow{a} \quad y(n)=a x(n)}$
- A signal multiplier (memoryless operation)



## Block Diagram Representation of Discrete-Time Systems

- Symbols used to denote different basic building blocks
- A unit delay element (requires memory)

- A unit advance element (requires memory)



## 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
$y(n)=0.25 y(n-1)+0.5 x(n)+0.5 x(n-1)$.

## Classification of Discrete-Time Systems: Static vs Dynamic

- 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 $n(N \geq 0)$, 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

$$
\begin{gathered}
y(n)=a x(n) \\
y(n)=n x(n)+b x^{3}(n)
\end{gathered}
$$

- Following systems are dynamic

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

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 $\tau$ is time invariant or shift invariant if and only if

$$
x(n) \xrightarrow{\tau} y(n)
$$

implies that

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

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

- To determine if any given system is time invariant
(1) Excite system with an arbitrary sequence $x(n)$, which produces $y(n)$
(2) 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

## Classification of D-T Systems:Time-Invariant,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

## Classification of D-T Systems:Time-Invariant, Time-Variant

## Example

- Is this system time invariant or time variant?

- Input-output equation of system

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

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

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

If we delay $y(n)$ by $k$ units

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

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

## Classification of D-T Systems:Time-Invariant, Time-Variant

## Example

- Is this system time invariant or time variant?

$$
\xrightarrow{x(n)}{ } \quad y(n)=x(-n)
$$

- 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

## Classification of D-T Systems:Time-Invariant, 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

$$
\tau\left[a_{1} x_{1}(n)+a_{2} x_{2}(n)\right]=a_{1} \tau\left[x_{1}(n)\right]+a_{2} \tau\left[x_{2}(n)\right]
$$

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. $\tau$ is linear if and only if $y(n)=y^{\prime}(n)$.

- Linearity condition (superposition principle)

$$
\tau\left[a_{1} x_{1}(n)+a_{2} x_{2}(n)\right]=a_{1} \tau\left[x_{1}(n)\right]+a_{2} \tau\left[x_{2}(n)\right]
$$

- Suppose $a_{2}=0$

$$
\tau\left[a_{1} x_{1}(n)\right]=a_{1} \tau\left[x_{1}(n)\right]=a_{1} y_{1}(n)
$$

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 $a_{1}=a_{2}=1$

$$
\tau\left[x_{1}(n)+x_{2}(n)\right]=\tau\left[x_{1}(n)\right]+\tau\left[x_{2}(n)\right]=y_{1}(n)+y_{2}(n)
$$

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 $y_{k}(n)=\tau\left[x_{k}(n)\right], \quad k=1,2, \ldots, M-1$

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


## Example

- Determine if $y(n)=n x(n)$ is linear or nonlinear
- For two inputs $x_{1}(n)$ and $x_{2}(n)$, outputs are

$$
\begin{aligned}
& y_{1}(n)=n x_{1}(n) \\
& y_{2}(n)=n x_{2}(n)
\end{aligned}
$$

A linear combination of two input sequences results in output

$$
\begin{gathered}
y_{3}(n)=\tau\left[a_{1} x_{1}(n)+a_{2} x_{2}(n)\right]=n\left[a_{1} x_{1}(n)+a_{2} x_{2}(n)\right]= \\
a_{1} n x_{1}(n)+a_{2} n x_{2}(n)
\end{gathered}
$$

A linear combination of two output sequences results in output

$$
a_{1} y_{1}(n)+a_{2} y_{2}(n)=a_{1} n x_{1}(n)+a_{2} n x_{2}(n)
$$

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

## Classification of D-Time Systems: Linear vs Nonlinear

## Example

- Determine if $y(n)=x\left(n^{2}\right)$ is linear or nonlinear
- Response of system to two separate inputs $x_{1}(n)$ and $x_{2}(n)$

$$
\begin{aligned}
& y_{1}(n)=x_{1}\left(n^{2}\right) \\
& y_{2}(n)=x_{2}\left(n^{2}\right)
\end{aligned}
$$

Output of system to a linear combination of $x_{1}(n)$ and $x_{2}(n)$

$$
y_{3}(n)=\tau\left[a_{1} x_{1}(n)+a_{2} x_{2}(n)\right]=a_{1} x_{1}\left(n^{2}\right)+a_{2} x_{2}\left(n^{2}\right)
$$

A linear combination of two output sequences

$$
a_{1} y_{1}(n)+a_{2} y_{2}(n)=a_{1} x_{1}\left(n^{2}\right)+a_{2} x_{2}\left(n^{2}\right)
$$

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

## Classification of D-Time Systems: Linear vs Nonlinear

## Example

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

$$
\begin{aligned}
& y_{1}(n)=x_{1}^{2}(n) \\
& y_{2}(n)=x_{2}^{2}(n)
\end{aligned}
$$

Response of system to a linear combination of these two inputs

$$
\begin{aligned}
y_{3}(n)= & \tau\left[a_{1} x_{1}(n)+a_{2} x_{2}(n)\right]=\left[a_{1} x_{1}(n)+a_{2} x_{2}(n)\right]^{2}= \\
& a_{1}^{2} x_{1}^{2}(n)+2 a_{1} a_{2} x_{1}(n) x_{2}(n)+a_{2}^{2} x_{2}^{2}(n)
\end{aligned}
$$

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

$$
a_{1} y_{1}(n)+a_{2} y_{2}(n)=a_{1} x_{1}^{2}(n)+a_{2} x_{2}^{2}(n)
$$

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

## Classification of D-Time Systems: Linear vs Nonlinear

## Example

- Determine if $y(n)=A x(n)+B$ is linear or nonlinear
- For two inputs $x_{1}(n)$ and $x_{2}(n)$, outputs are

$$
\begin{aligned}
& y_{1}(n)=A x_{1}(n)+B \\
& y_{2}(n)=A x_{2}(n)+B
\end{aligned}
$$

A linear combination of $x_{1}(n)$ and $x_{2}(n)$ results in output

$$
\begin{gathered}
y_{3}(n)=\tau\left[a_{1} x_{1}(n)+a_{2} x_{2}(n)\right]=A\left[a_{1} x_{1}(n)+a_{2} x_{2}(n)\right]+B= \\
a_{1} A x_{1}(n)+a_{2} A x_{2}(n)+B
\end{gathered}
$$

If system were linear, its output would be

$$
a_{1} y_{1}(n)+a_{2} y_{2}(n)=a_{1} A x_{1}(n)+a_{1} B+a_{2} A x_{2}(n)+a_{2} B
$$

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.

## Classification of D-Time Systems: Linear vs Nonlinear

## 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

$$
\begin{gathered}
y(n)=x(n)-x(n-1) \\
y(n)=\sum_{k=-\infty}^{n} x(k) \\
y(n)=a x(n)
\end{gathered}
$$

- These systems are noncausal

$$
\begin{gathered}
y(n)=x(n)+3 x(n+4) \\
y(n)=x\left(n^{2}\right) \\
y(n)=x(2 n) \\
y(n)=x(-n) \xrightarrow{\text { e.g., } n=-1} y(-1)=x(1)
\end{gathered}
$$

## 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

$$
y(0)=C, \quad y(1)=C^{2}, \quad y(2)=C^{4}, \quad \ldots, \quad y(n)=C^{2^{n}}
$$

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.

- In cascade interconnection
- Output of first system is

$$
y_{1}(n)=\tau_{1}[x(n)]
$$

Output of second system

$$
y(n)=\tau_{2}\left[y_{1}(n)\right]=\tau_{2}\left[\tau_{1}[x(n)]\right]
$$

Combining systems $\tau_{1}$ and $\tau_{2}$ into a single system $\tau_{c}$

$$
\tau_{c} \equiv \tau_{2} \tau_{1} \longrightarrow y(n)=\tau_{c}[x(n)]
$$

- For arbitrary systems $\tau_{1}$ and $\tau_{2}$

$$
\tau_{2} \tau_{1} \neq \tau_{1} \tau_{2}
$$

- If systems $\tau_{1}$ and $\tau_{2}$ are linear and time invariant, then
(1) $\tau_{c}$ 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
$y_{3}(n)=y_{1}(n)+y_{2}(n)=\tau_{1}[x(n)]+\tau_{2}[x(n)]=\left(\tau_{1}+\tau_{2}\right)[x(n)]=\tau_{p}[x(n)]$ 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

John G. Proakis, Dimitris G. Manolakis, Digital Signal Processing: Principles, Algorithms, and Applications, Prentice Hall, 2006.

