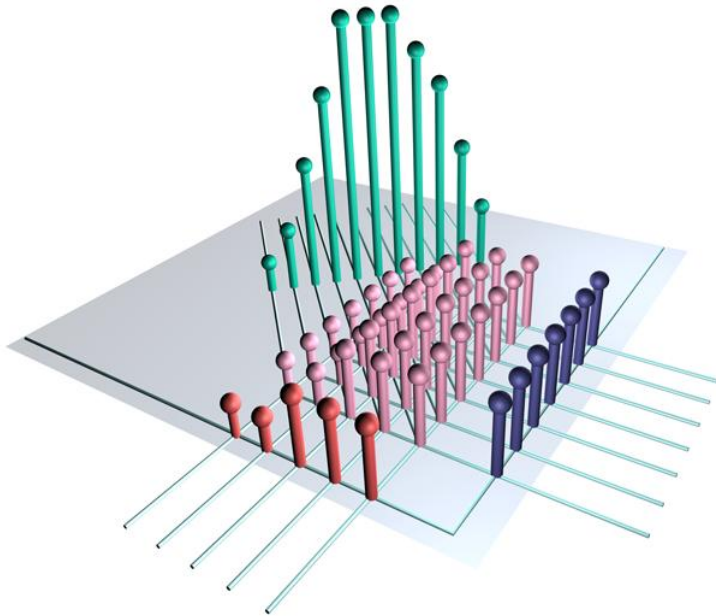




INTRODUCTION TO DIGITAL SIGNAL PROCESSING



Lecturer:

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Faculty of Technical Sciences
University of Novi Sad

DISCRETE-TIME SIGNALS AND SYSTEMS

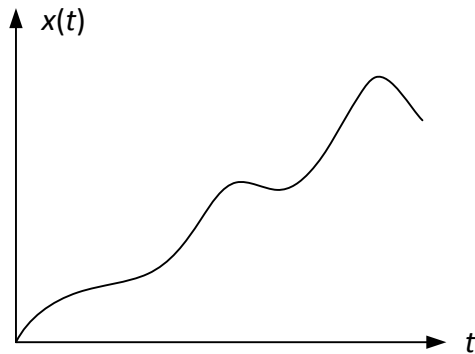
Signal

- A measurable physical quantity used to transmit *messages, i.e. information*
- From a mathematical standpoint, a signal is no different than a *function (a mapping)*

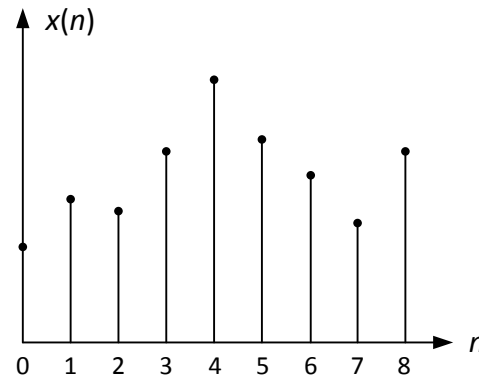
Signal

- Independent variable:
 - Time, space coordinate or something else
 - One or more independent variables
 - Continuous or discrete

$$x(t): \mathbf{R} \rightarrow \mathbf{R}$$



$$x(n): \mathbf{Z} \rightarrow \mathbf{R}$$



- Dependent variable:
 - Set of real or complex numbers
 - Continuous or discrete

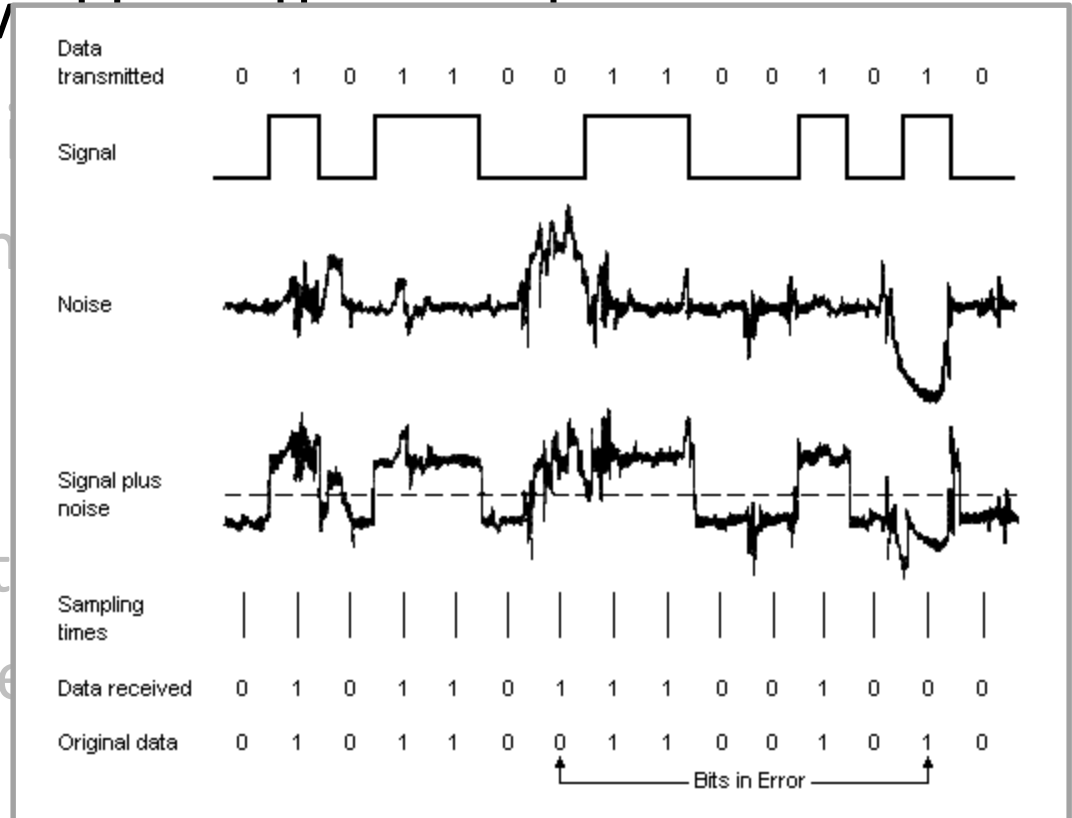
Why digital?

- Digital signals are not so easily damaged
 - any impairment that is small enough can be completely removed from the signal
- Digital data lends itself to new concepts:
 - error detection and correction
 - encryption
 - compression
 - time domain multiplex
 - digital signal processing

Why digital?

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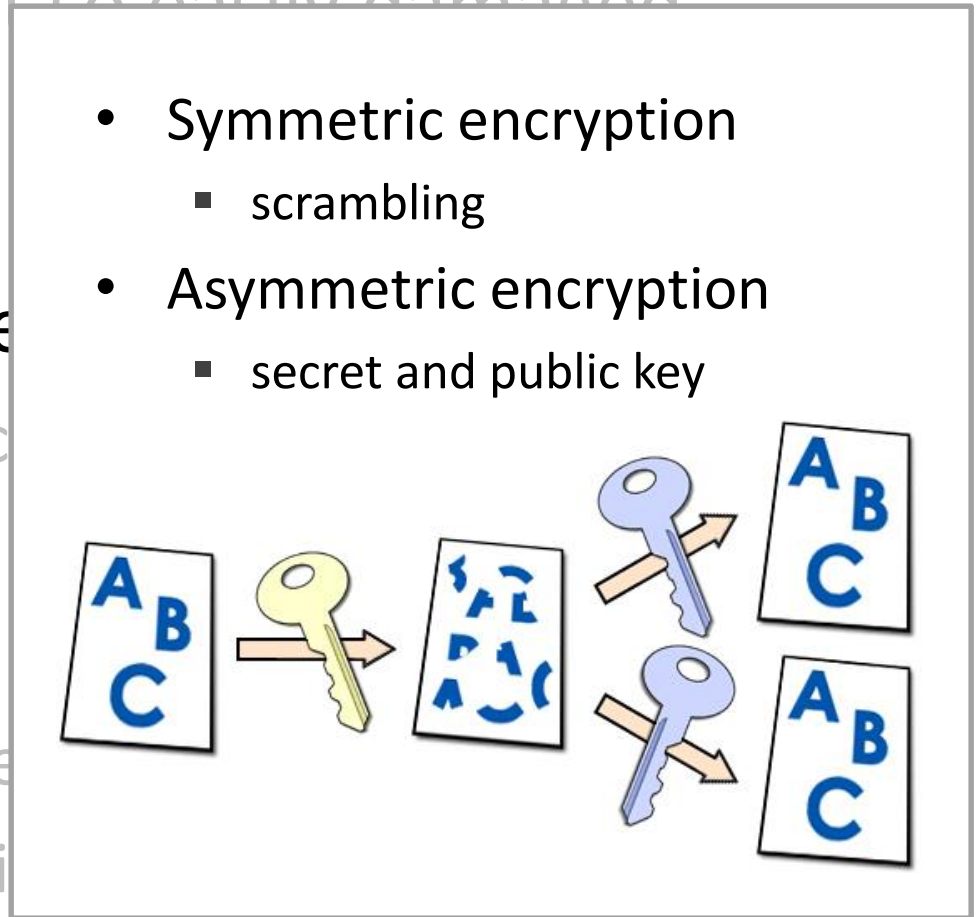
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 - compression
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- *Checksum*
- Cyclic redundancy check (CRC)
- Codes based on Hamming distance
- *Hash* functions
- Turbo codes
- ...

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Why digital?

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 - any impairment that is completely removed
 - Digital data lends itself to
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 - encryption
 - **compression**
 - time domain multiplexing
 - digital signal processing
- **Compression**
 - lossless (ZIP, RAR...)
 - lossy (JPG, MP3...)



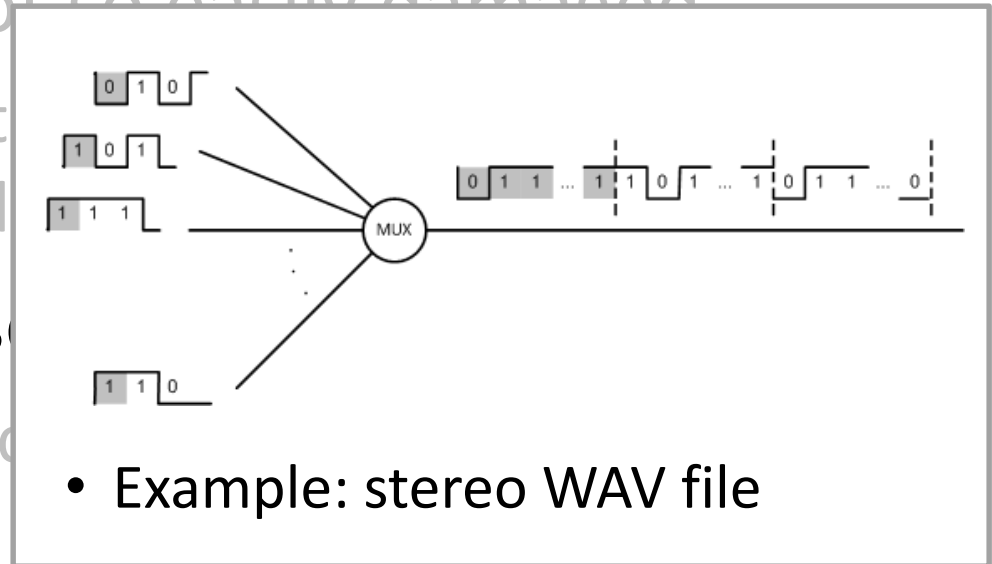
Why digital?

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- error detection and correction
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- digital signal processing



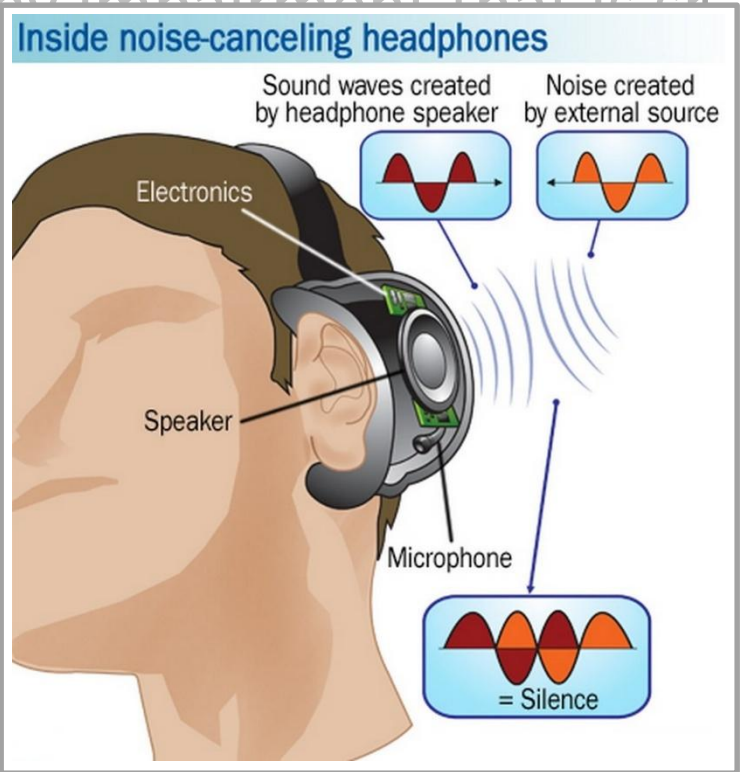
Why digital?

- Digital signals are not so easily damaged
 - any impairment that is small is completely removed from the signal
 - Digital data lends itself to
 - error detection and correction
 - encryption
 - compression
 - time domain multiplexing
 - digital signal processing
- Flexibility
 - Programmability
 - Accuracy
 - Stability
 - Repeatability
 - Small dimensions
 - Price

Why digital?

- Digital signals are not so easily damaged

- any impairment that is caused



- Digital

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- Flexibility
- Programmability
- Accuracy
- Stability
- Repeatability
- Small dimensions
- Price

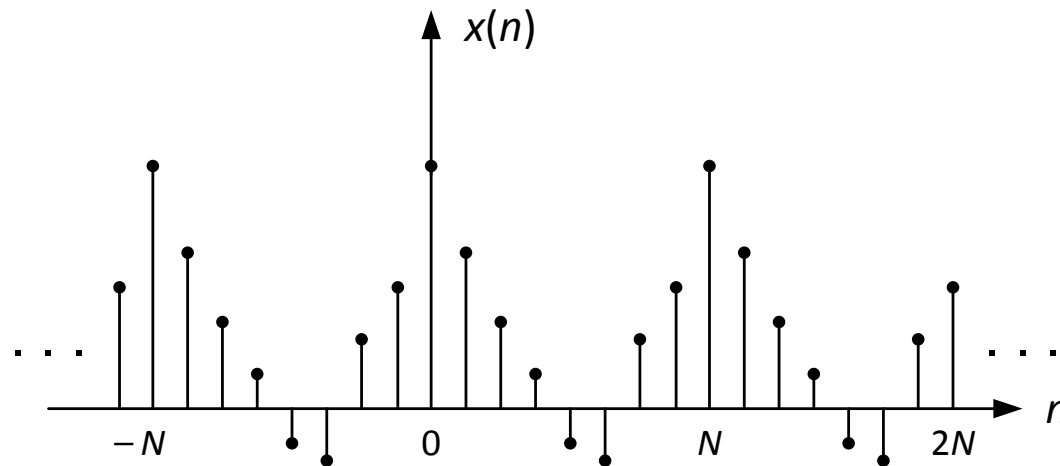
Some applications of digital signal processing

- Telephony and communication systems
 - Speech compression
 - Channel coding
 - Speech and data processing
 - Echo cancellation
 - Noise reduction
 - Encryption
 - Generation and detection of DTMF signals
 - Power consumption management
- Personal computers
 - Sound and image processing
 - Multimedia
 - Modem communications
 - Internet telephony and video
- Car industry
 - Engine control and monitoring
 - Parking assistance
 - Autonomous navigation
 - Active safety
- Security systems
 - User authentication
 - Video surveillance
- Speech technology
 - Text-to-speech synthesis
 - Automatic speech recognition
 - Automatic speaker recognition
 - Interactive human-machine dialogue
- Medical electronics
 - Intensive care monitoring
 - EKG and EEG analysis
 - Medical image processing
- Digital audio
 - CD and DVD
 - Sound compression
 - Sound reproduction standards
 - Digital audio-effects
 - Noise reduction in audio
 - Electronic music
- Digital television
 - Sound and image processing
 - Video on demand
 - TV signal encryption

Properties of discrete-time signals

Periodicity

$$\exists N \in \mathbf{N}, x(n) = x(n + N)$$



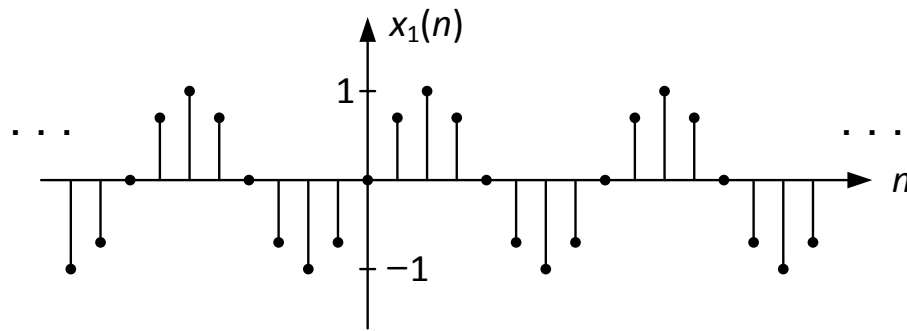
The smallest such N is the *fundamental period* of the signal.

If there is no such N , the signal is *aperiodic*.

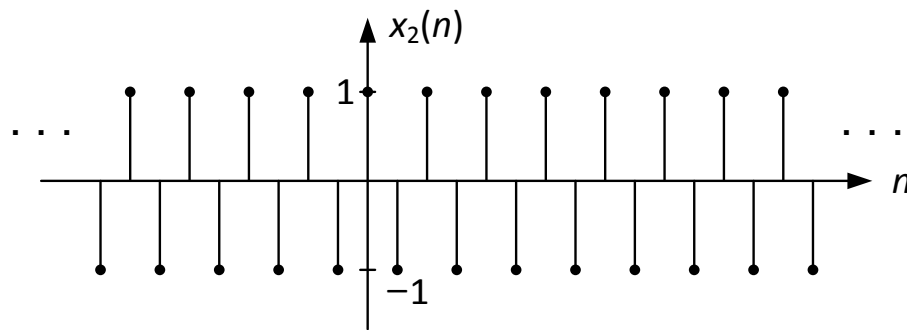
Properties of discrete-time signals

Sinusoid signal

$$\exists A, \omega, \varphi \in \mathbf{R}, x(n) = A \sin(\omega n + \varphi)$$



$$x_1(n) = \sin \frac{n\pi}{4}$$

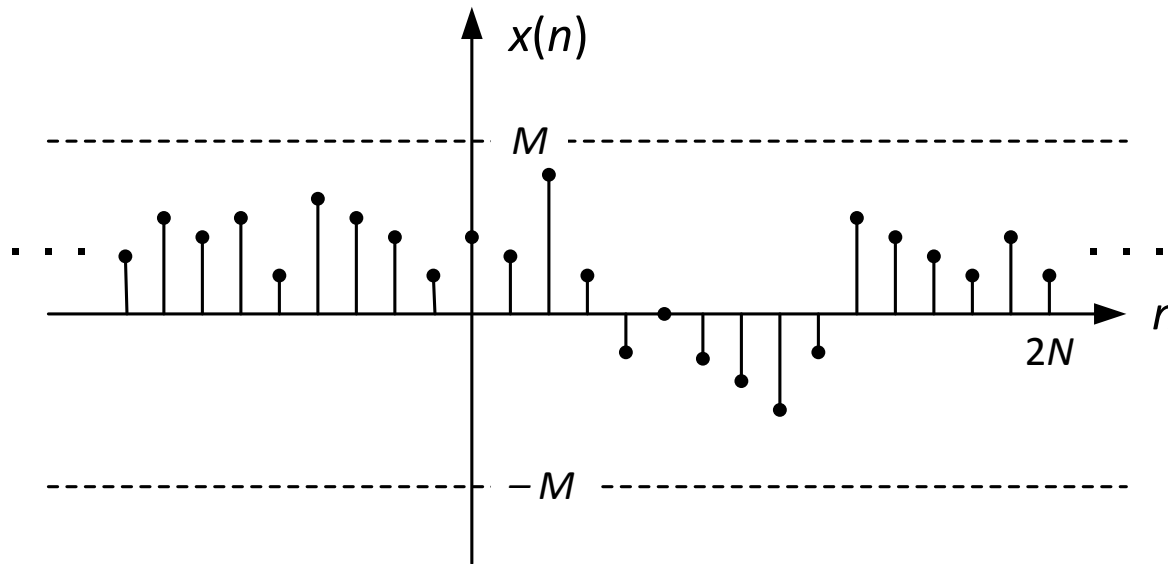


$$x_2(n) = \cos n\pi$$

Properties of discrete-time signals

Bounded signal

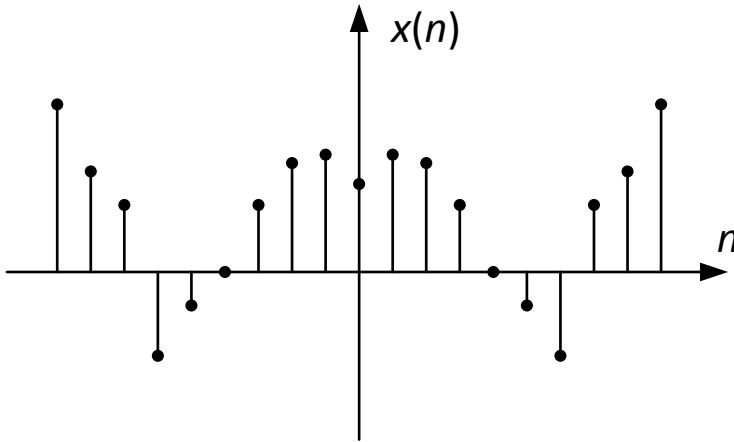
$$\exists M \in \mathbf{R}, |x(n)| < M$$



Properties of discrete-time signals

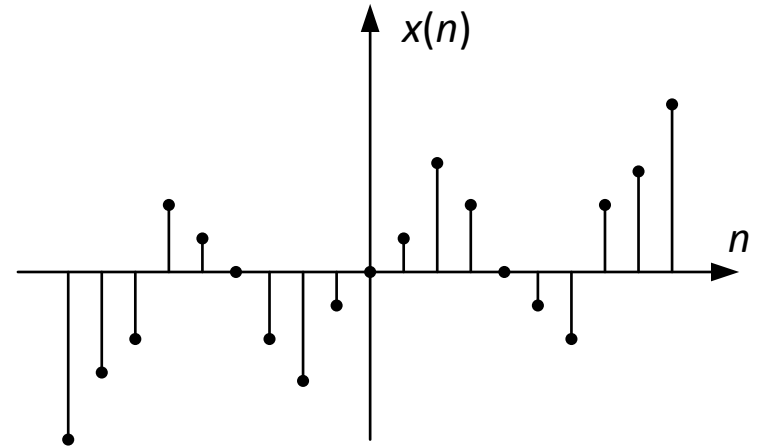
Even signal

$$\forall n, x(-n) = x(n)$$



Odd signal

$$\forall n, x(-n) = -x(n)$$

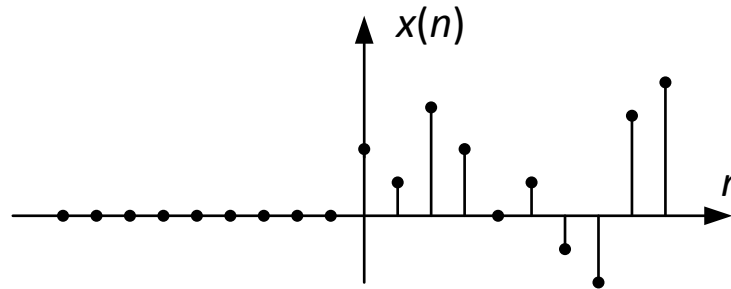


Each discrete-time signal $x(n)$ can be *uniquely represented* as a sum of one even and one odd signal

Properties of discrete-time signals

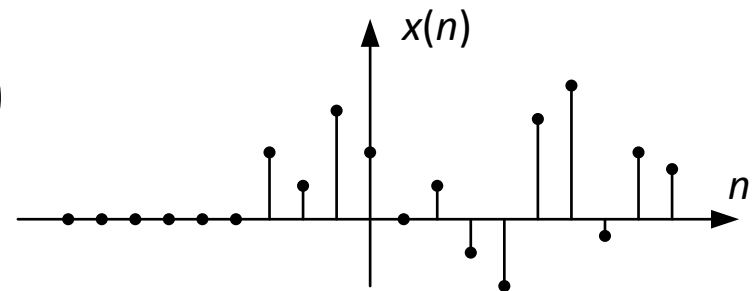
Causality

$$\forall n < 0, x(n) = 0$$



Wide-sense causality

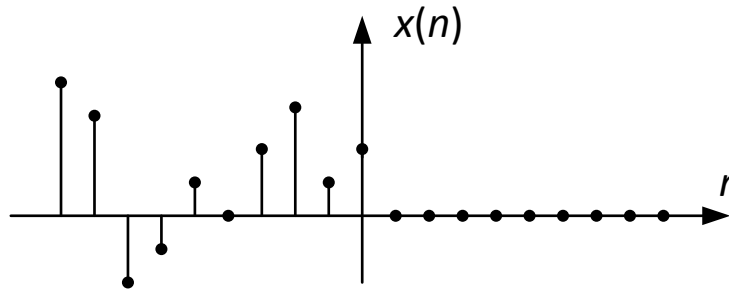
$$\exists N_1 \in \mathbf{Z}, \forall n < N_1, x(n) = 0$$



Properties of discrete-time signals

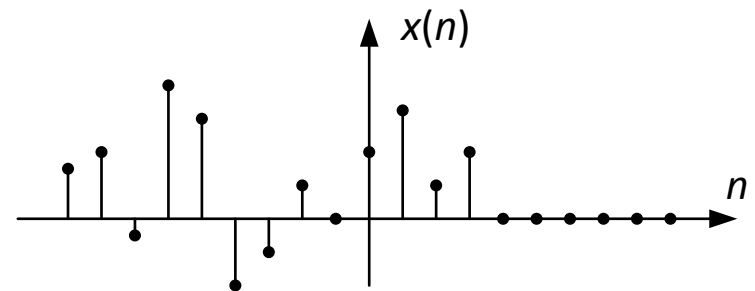
Anticausality

$$\forall n > 0, x(n) = 0$$



Wide-sense anticausality

$$\exists N_1 \in \mathbf{Z}, \forall n > N_1, x(n) = 0$$

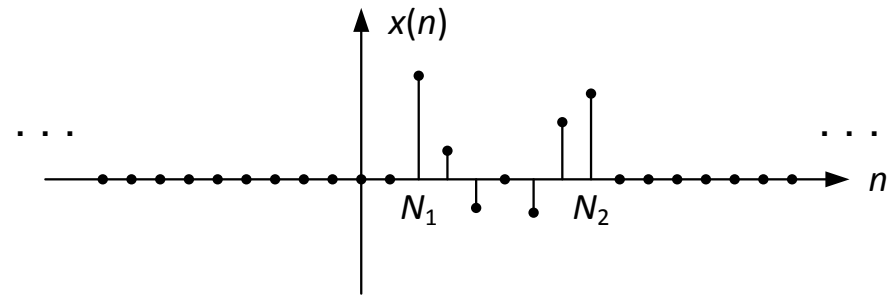


Duration of discrete-time signals

Finite

$$\exists N_1, N_2 \in \mathbf{Z}$$

$$n < N_1 \vee n > N_2, x(n) = 0$$

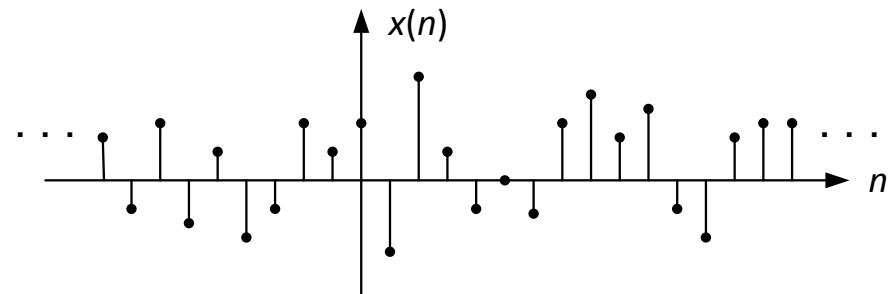


If $x(N_1) \neq 0$ i $x(N_2) \neq 0$, the duration of the signal is $N_2 - N_1 + 1$.

Infinite

$$\nexists N_1, N_2 \in \mathbf{Z}$$

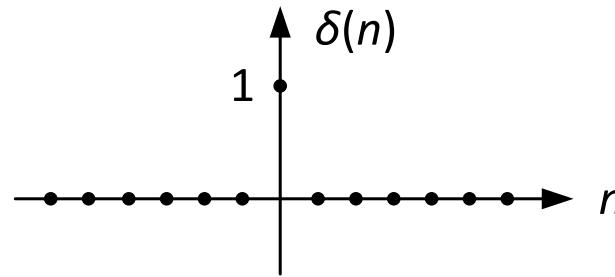
$$n < N_1 \vee n > N_2, x(n) = 0$$



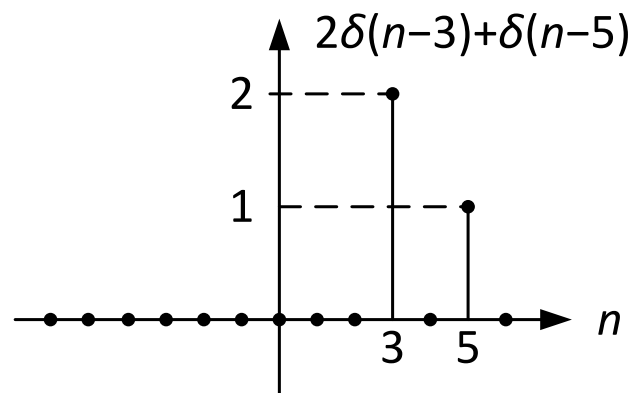
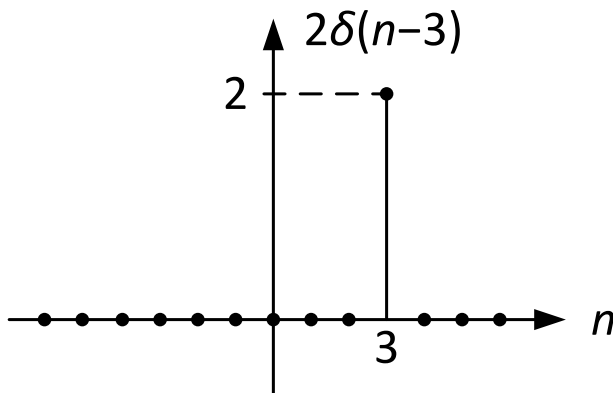
Representation of discrete-time signals

Discrete-time δ -impulse

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



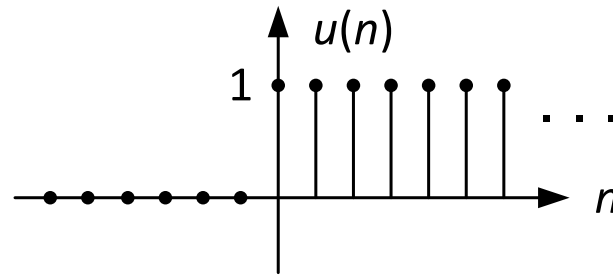
Each discrete-time signal can be written as a linear combination of δ -impulses shifted in time



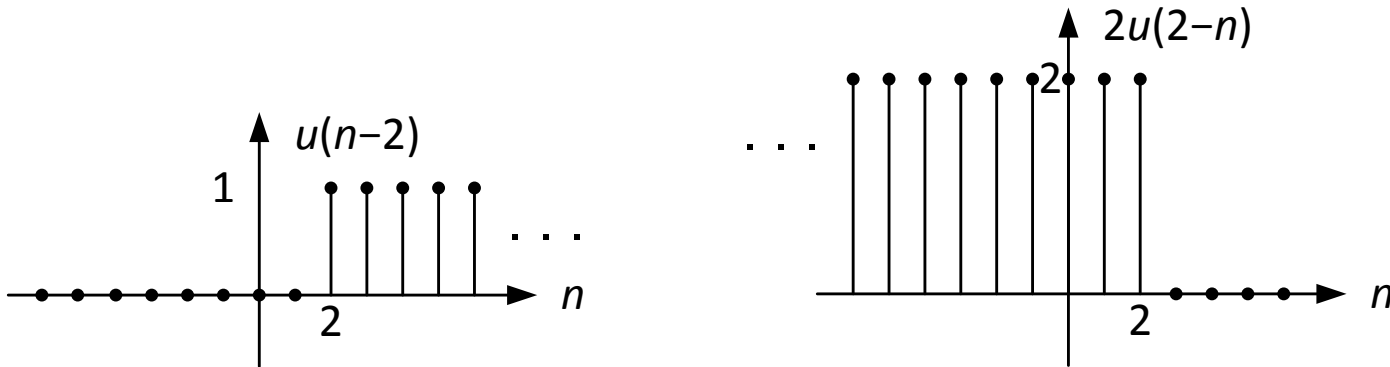
Representation of discrete-time signals

Heaviside's impulse train

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



Some signals can be efficiently represented in terms of Heaviside's impulse train:



Representation of discrete-time signals

Plot the following signals against time:

$$x_1(n) = u(n) - 2u(n - 3)$$

$$x_2(n) = (n + 3)u(n)$$

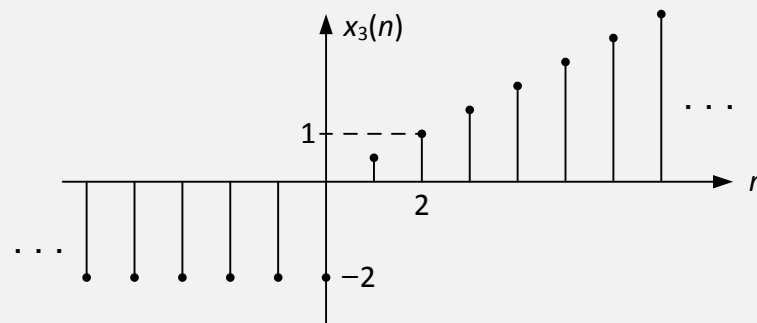
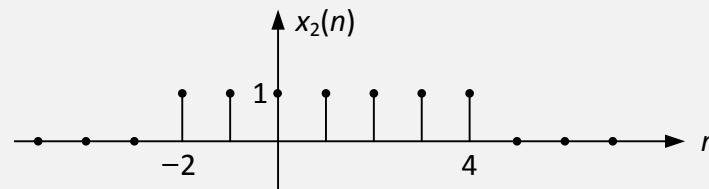
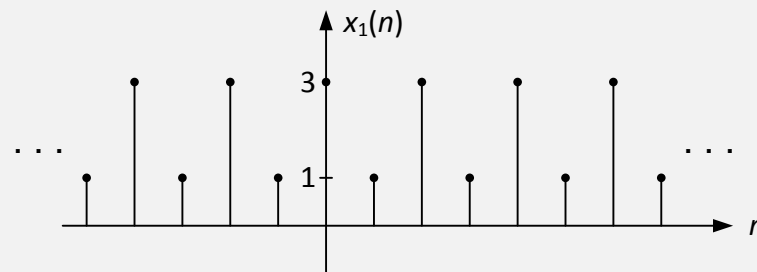
$$x_3(n) = \sin(n\pi / 2)u(-n)$$

$$x_4(n) = \sum_{k=0}^{\infty} \delta(n - 3k)$$

$$x_5(n) = 2^n u(3 - n)$$

Representation of discrete-time signals

Analytically describe the following signals:



Convolution

Linear convolution

$$l(n) = a(n) * b(n) = \sum_{k=-\infty}^{\infty} a(k)b(n-k)$$

- Does not always exist
- Sufficient condition for its existence is that either $a(n)$ or $b(n)$ should have finite duration
- If they are both of finite durations (N_1 and N_2 respectively), the duration of the signal $l(n)$ is N_1+N_2-1
- Commutative operation, the neutral element is $\delta(n)$

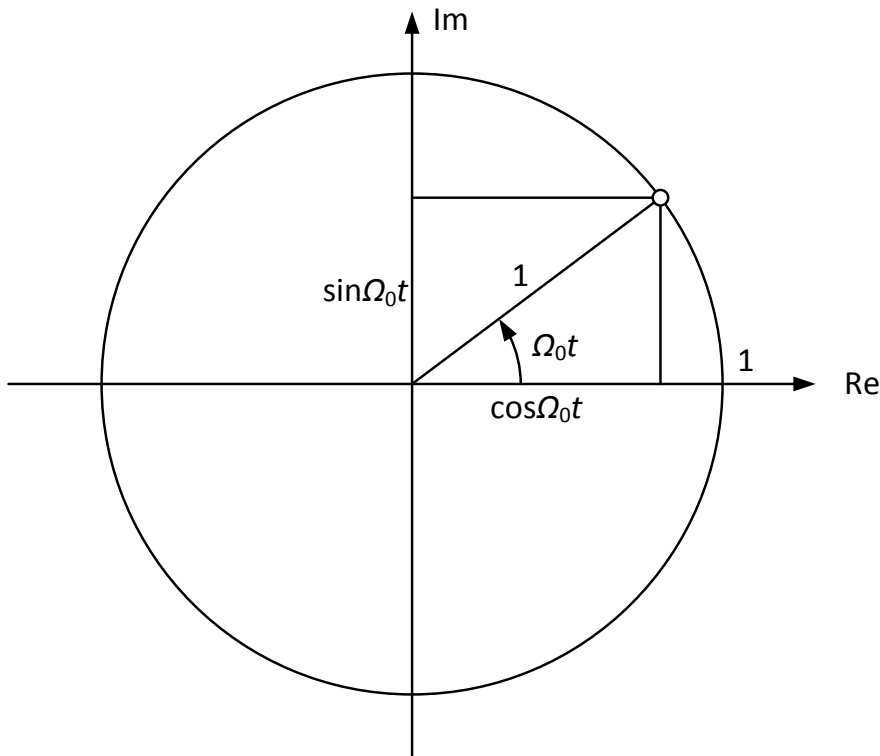
Circular (cyclic) convolution

$$c(n) = a(n) \circledast b(n) = \sum_{k=0}^{N-1} a(k)b(n-k)$$

- Defined for periodic signals of periods equal to N
- The result is also a periodic signal whose period is N

Properties of sinusoidal signals

- To begin with, let us analyze a *continuous-time* sinusoidal signal



$$s(t) = \cos \Omega_0 t + j \sin \Omega_0 t$$

$$s(t) = e^{j\Omega_0 t}$$

Fundamental frequency:

line: f_0 [Hz]

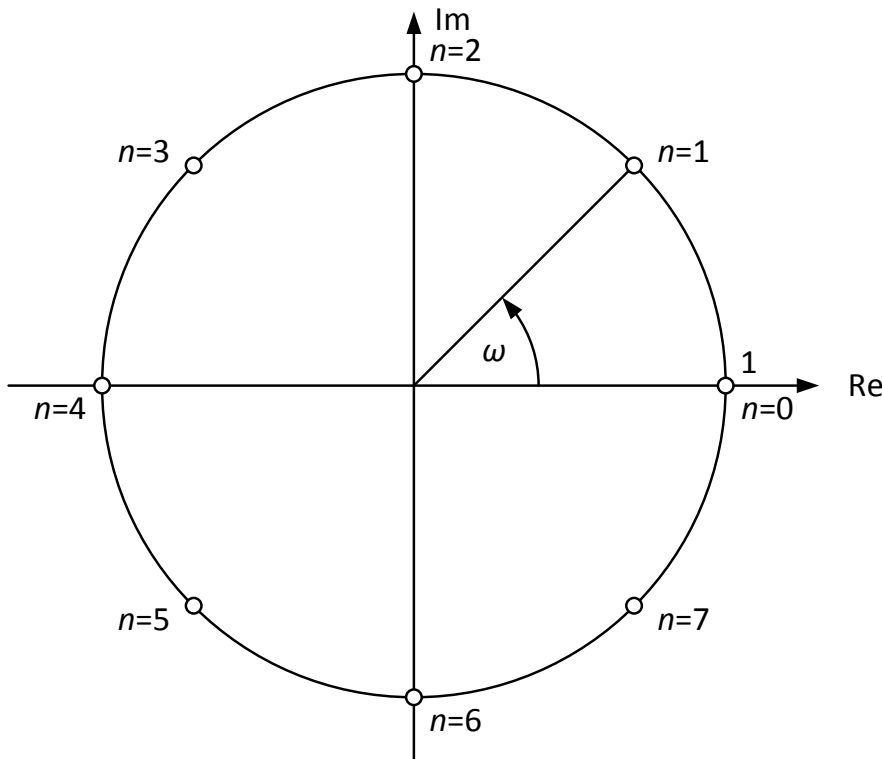
angular: Ω_0 [rad/s]

$$\left. \begin{array}{l} \text{line: } f_0 \text{ [Hz]} \\ \text{angular: } \Omega_0 \text{ [rad/s]} \end{array} \right\} \Omega_0 = 2\pi f_0$$

Where do we encounter the signal $s(t) = e^{j\Omega_0 t}$ in continuous-time signal processing?

Properties of sinusoidal signals

- Now let us analyze the same signal in *discrete time*



Cycles per second: $f_0 = 1$ Hz

Observations per second: $f_s = 8$ Hz

Time between observations: $T = 1/f_s$

$$s(nT) = e^{jn\Omega_0 T} = e^{j\omega_0 n} = s_d(n)$$

Number of cycles between two observations defines the *frequency of the discrete signal*

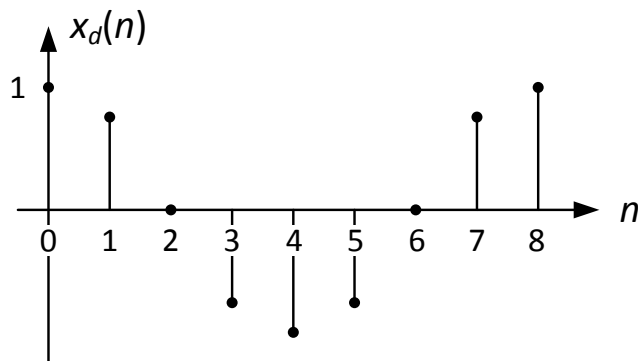
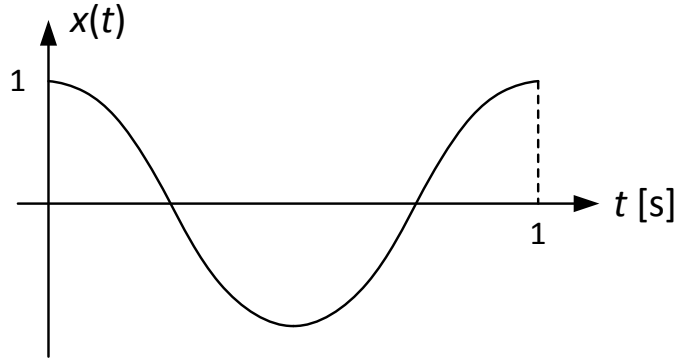
$$\xi = fT = f/f_s \text{ [cycles per observation]}$$

Phase angle between two observations defines the *angular frequency of the discrete signal*

$$\omega = \Omega T = \Omega/f_s \text{ [radians per observation]}$$

Properties of sinusoidal signals

- This is, in fact, the *sampling* of a sinusoidal signal



Cycles per second: $f_0 = 1$ Hz

Observations per second: $f_s = 8$ Hz

Time between observations: $T = 1/f_s$

$$x(t) = \cos \Omega_0 t$$

$$x_d(n) = x(nT) = \cos \Omega_0 nT = \cos \omega_0 n$$

$$\Omega_0 = 2\pi f_0 = 2\pi \text{ rad/s}$$

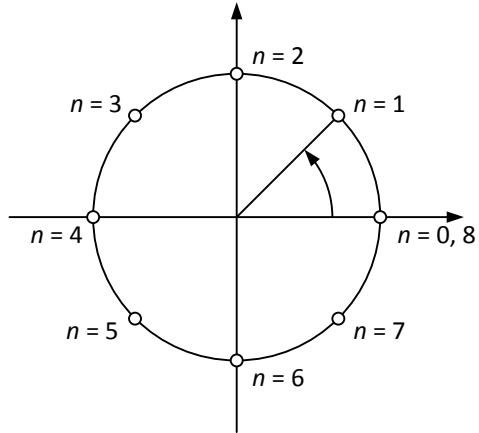
$$\omega_0 = \Omega_0 T = \frac{\Omega_0}{f_s} = \frac{\pi}{4} \quad \xi_0 = \frac{f_0}{f_s} = \frac{1}{8}$$

The notion of frequency

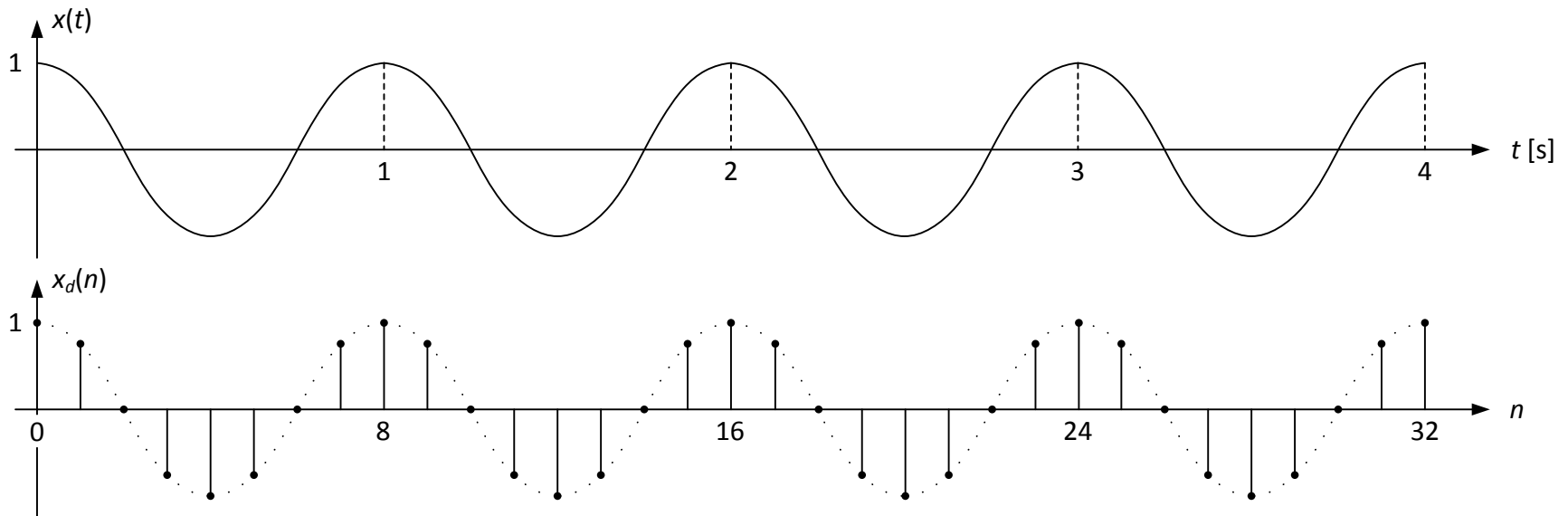
- The notion of frequency is different with continuous-time (analogue) signals and discrete-time signals

	FREQUENCY	
	LINE	ANGULAR
CONTINUOUS-TIME SIGNALS (period T)	$f = \frac{1}{T}$ [Hz]	$\Omega = \frac{2\pi}{T} = 2\pi f$ [rad/s]
DISCRETE-TIME SIGNALS (period N)	$\xi = fT_s = \frac{f}{f_s}$ []	$\omega = \Omega T_s = \frac{\Omega}{f_s} = 2\pi\xi$ [rad]

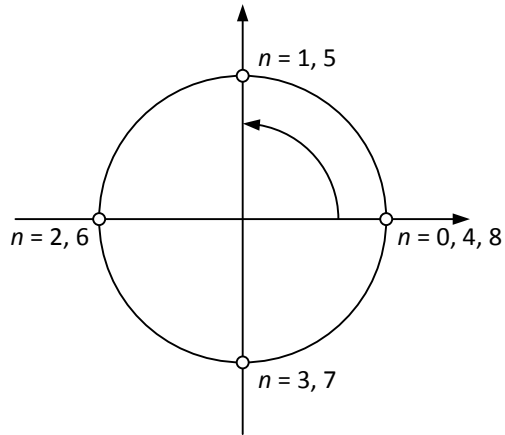
Examples of sampling



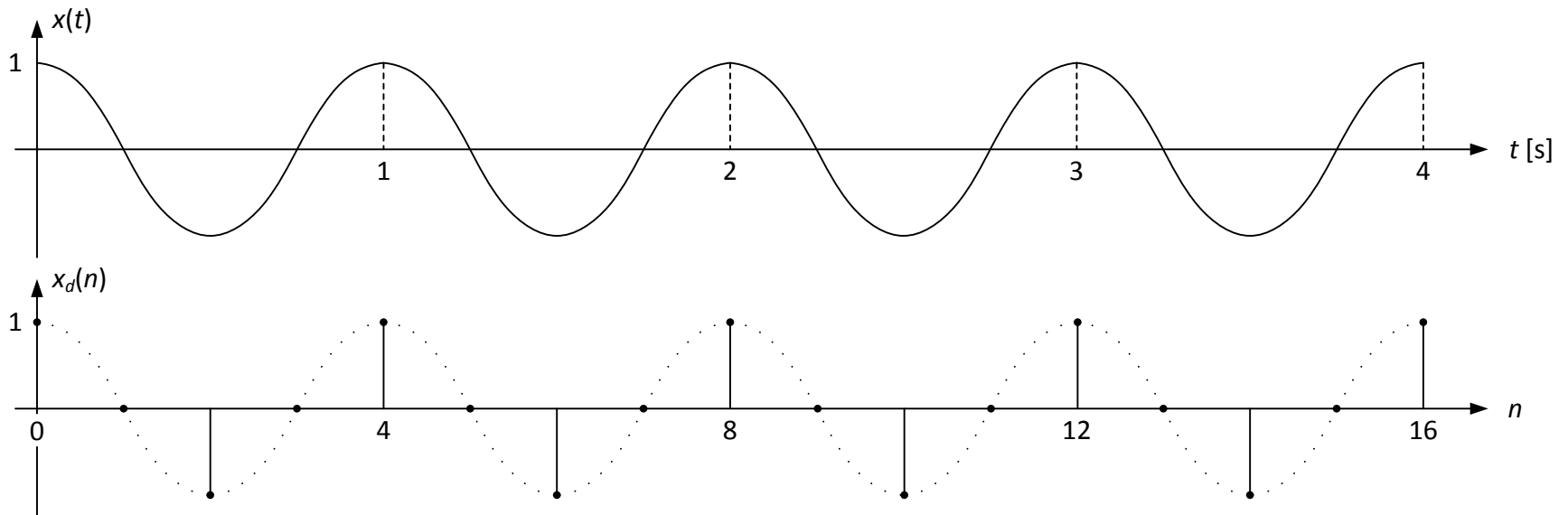
$$f_0 = 1 \text{ Hz} \quad \Omega_0 = 2\pi \text{ rad/s}$$
$$\xi_0 = \frac{1}{8} \quad \omega_0 = \frac{\pi}{4}$$



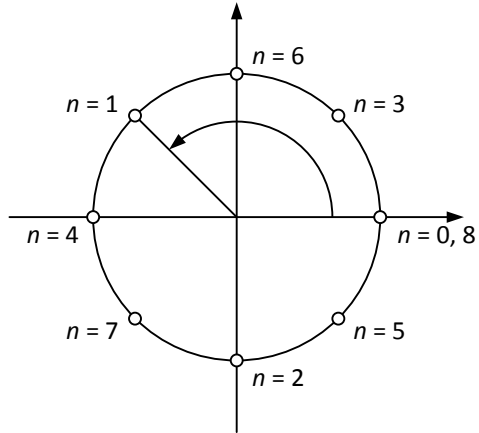
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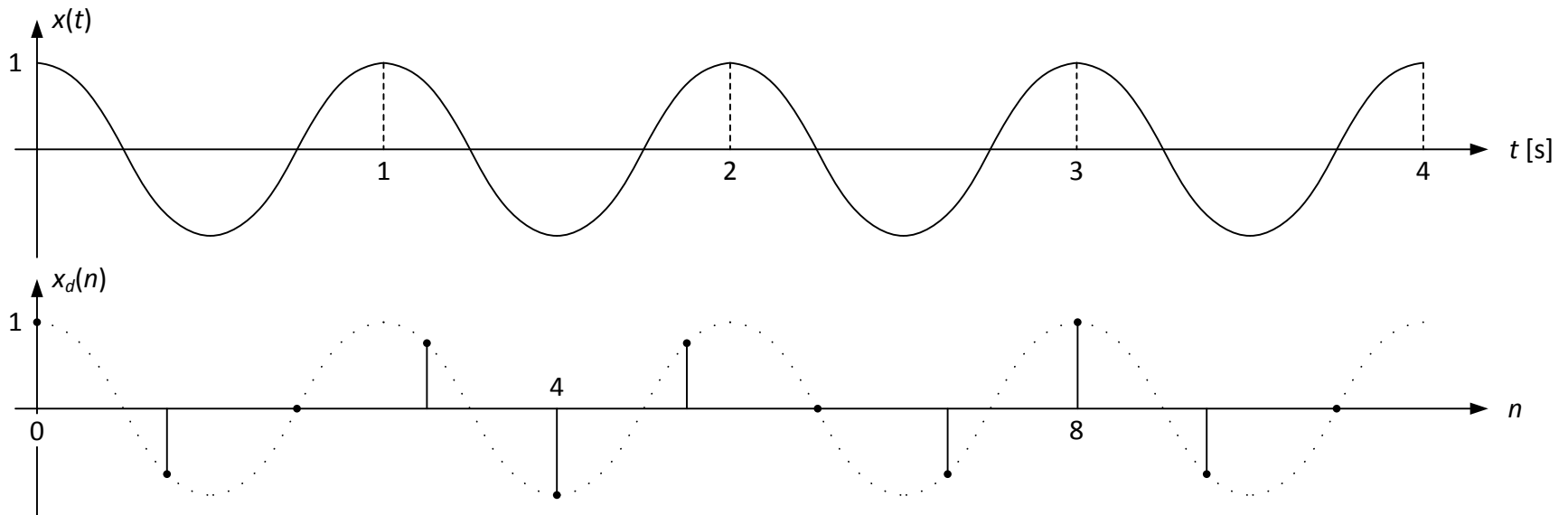
$$f_0 = 1 \text{ Hz} \quad \Omega_0 = 2\pi \text{ rad/s}$$
$$\xi_0 = \frac{1}{4} \quad \omega_0 = \frac{\pi}{2}$$



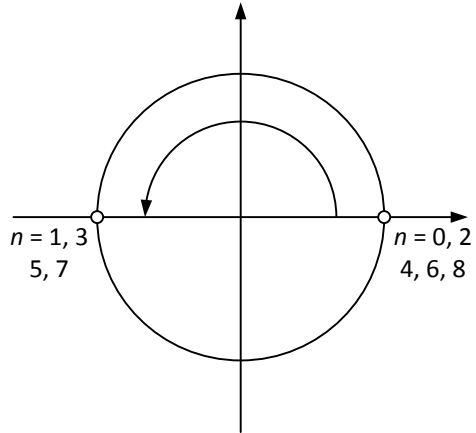
Examples of sampling



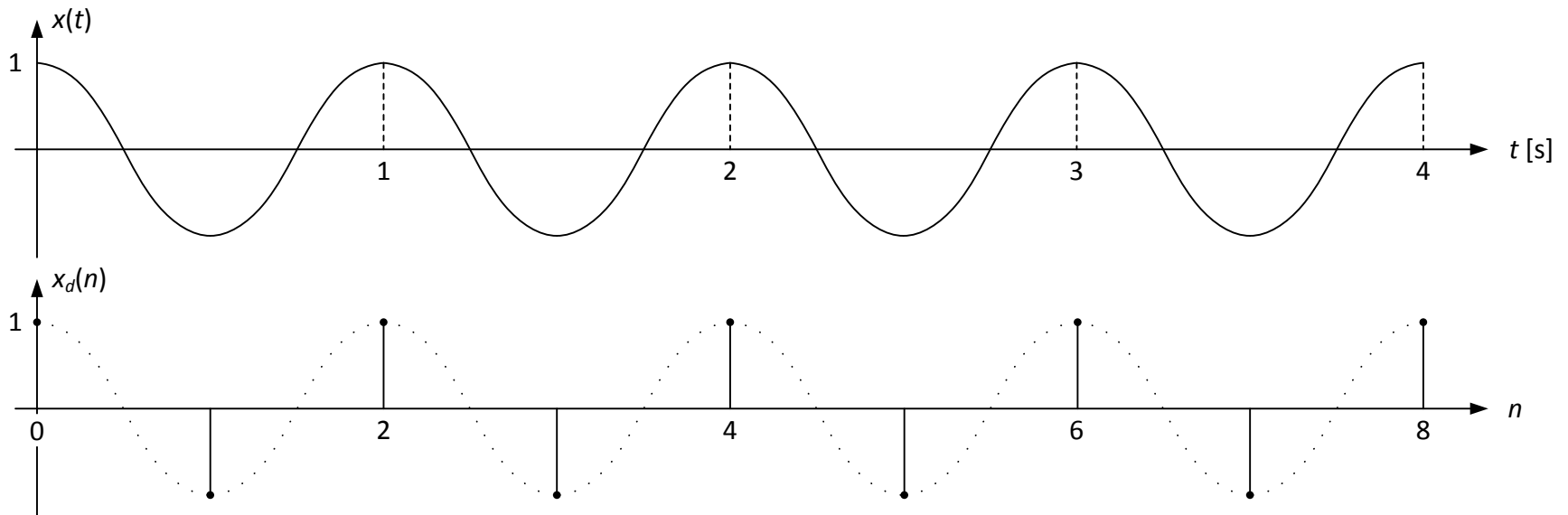
$$f_0 = 1 \text{ Hz} \quad \Omega_0 = 2\pi \text{ rad/s}$$
$$\xi_0 = \frac{3}{8} \quad \omega_0 = \frac{3\pi}{4}$$



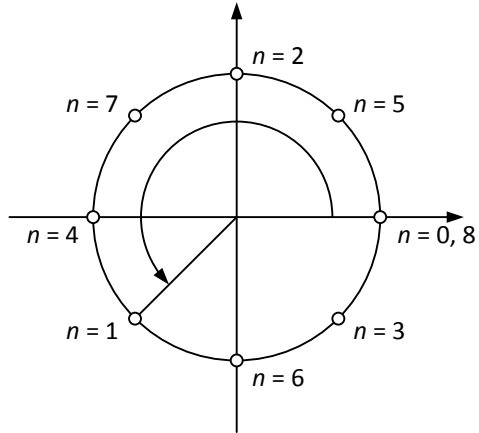
Examples of sampling



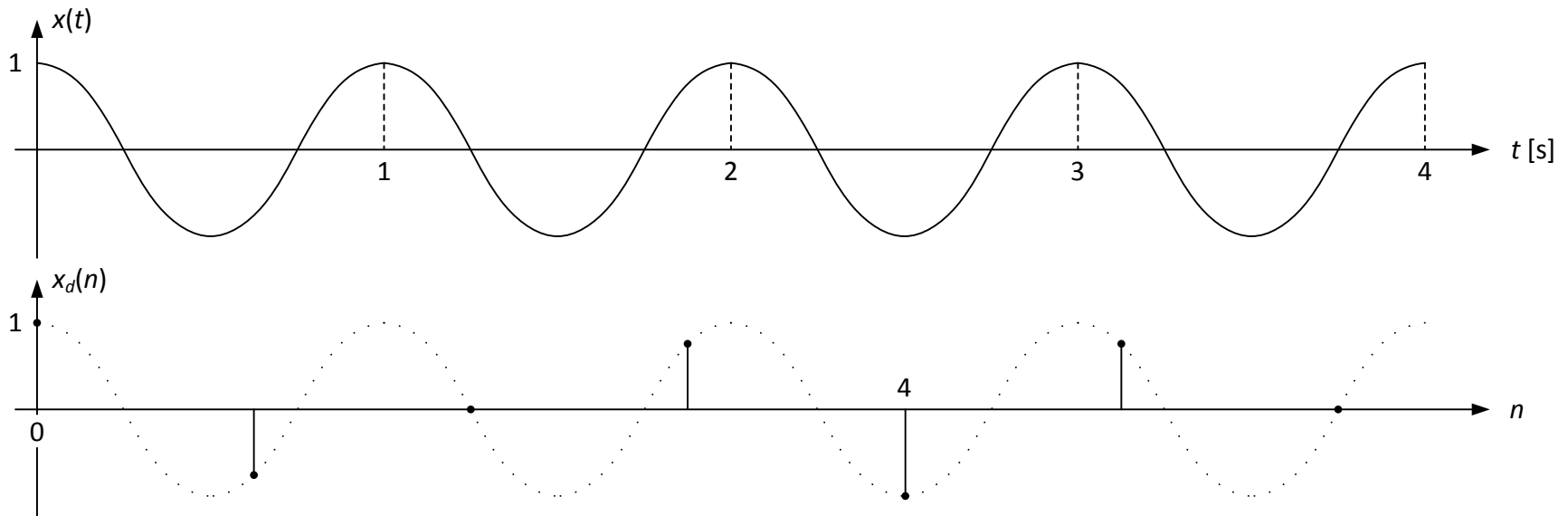
$$f_0 = 1 \text{ Hz} \quad \Omega_0 = 2\pi \text{ rad/s}$$
$$\xi_0 = \frac{1}{2} \quad \omega_0 = \pi$$



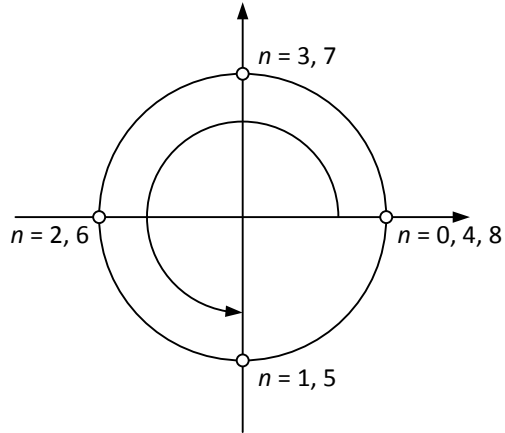
Examples of sampling



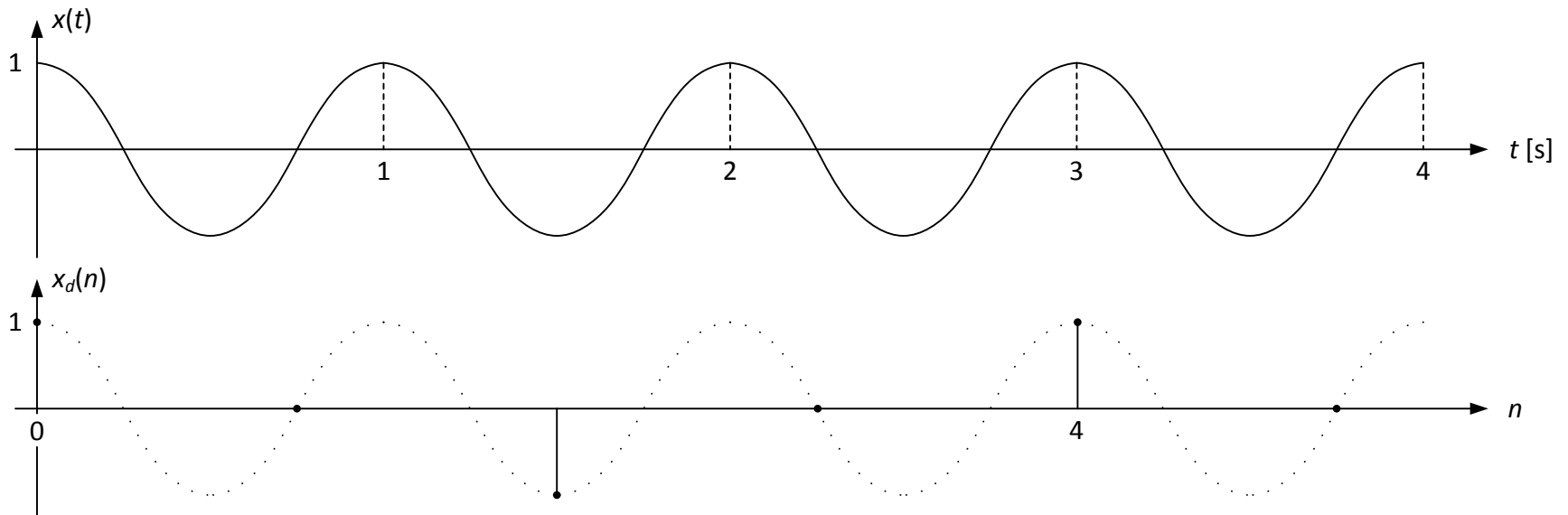
$$f_0 = 1 \text{ Hz} \quad \Omega_0 = 2\pi \text{ rad/s}$$
$$\xi_0 = \frac{5}{8} \quad \omega_0 = \frac{5\pi}{4}$$



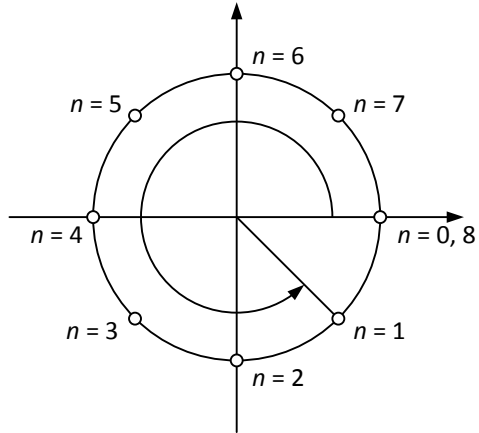
Examples of sampling



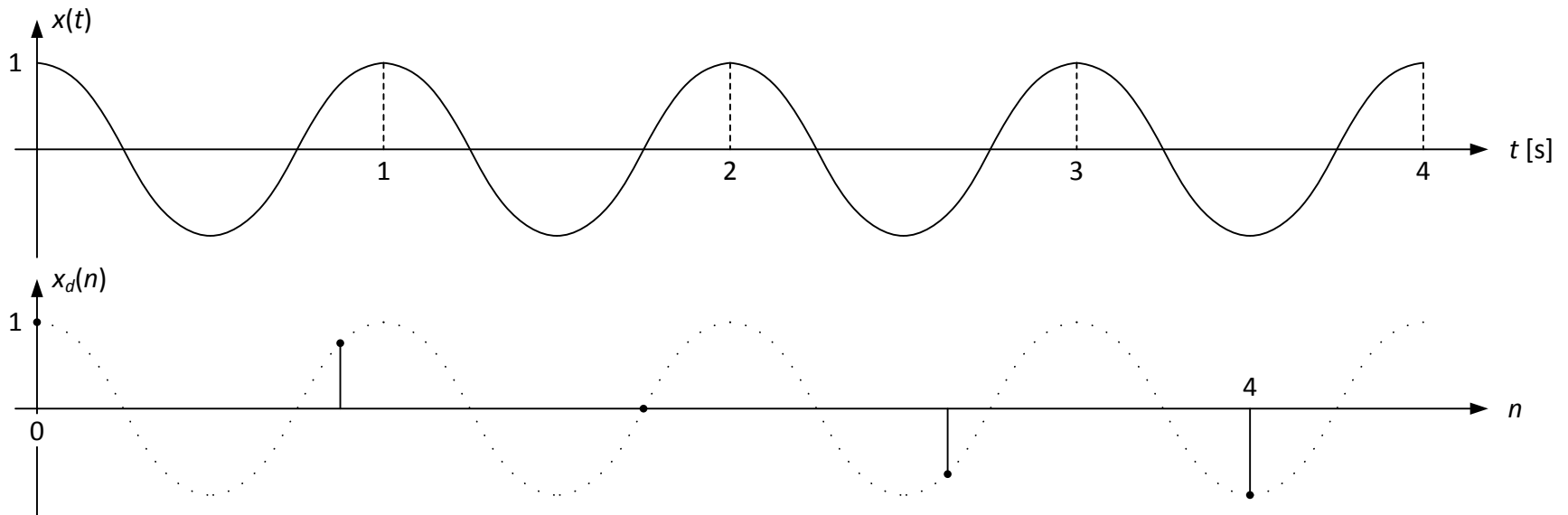
$$f_0 = 1 \text{ Hz} \quad \Omega_0 = 2\pi \text{ rad/s}$$
$$\xi_0 = \frac{3}{4} \quad \omega_0 = \frac{3\pi}{2}$$



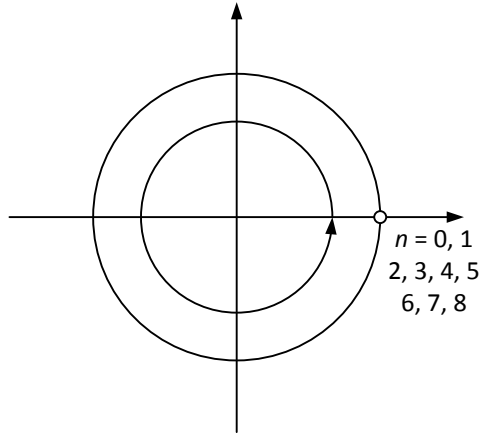
Examples of sampling



$$f_0 = 1 \text{ Hz} \quad \Omega_0 = 2\pi \text{ rad/s}$$
$$\xi_0 = \frac{7}{8} \quad \omega_0 = \frac{7\pi}{4}$$

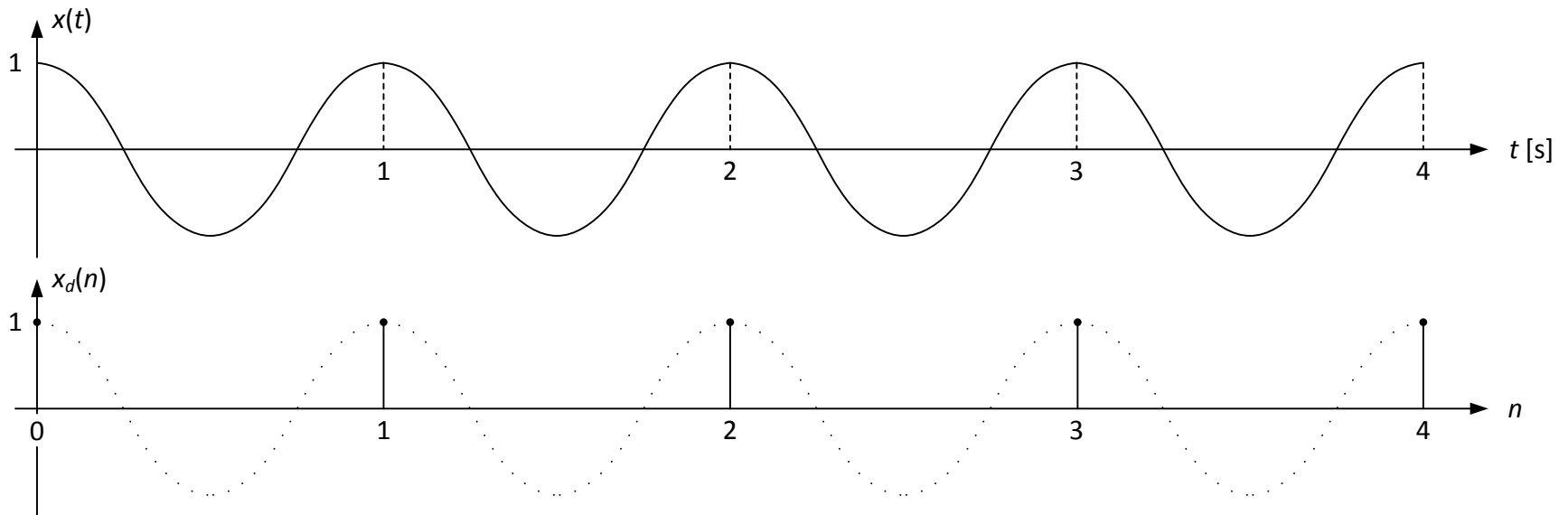


Examples of sampling

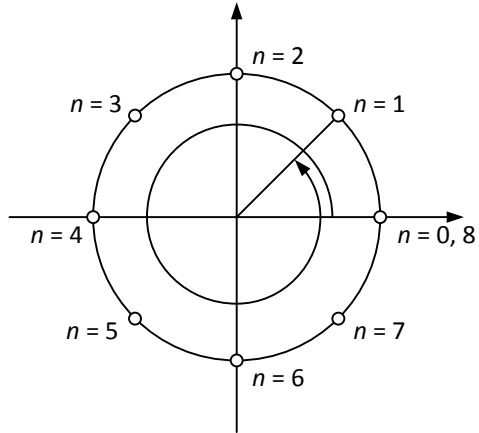


$$f_0 = 1 \text{ Hz} \quad \Omega_0 = 2\pi \text{ rad/s}$$

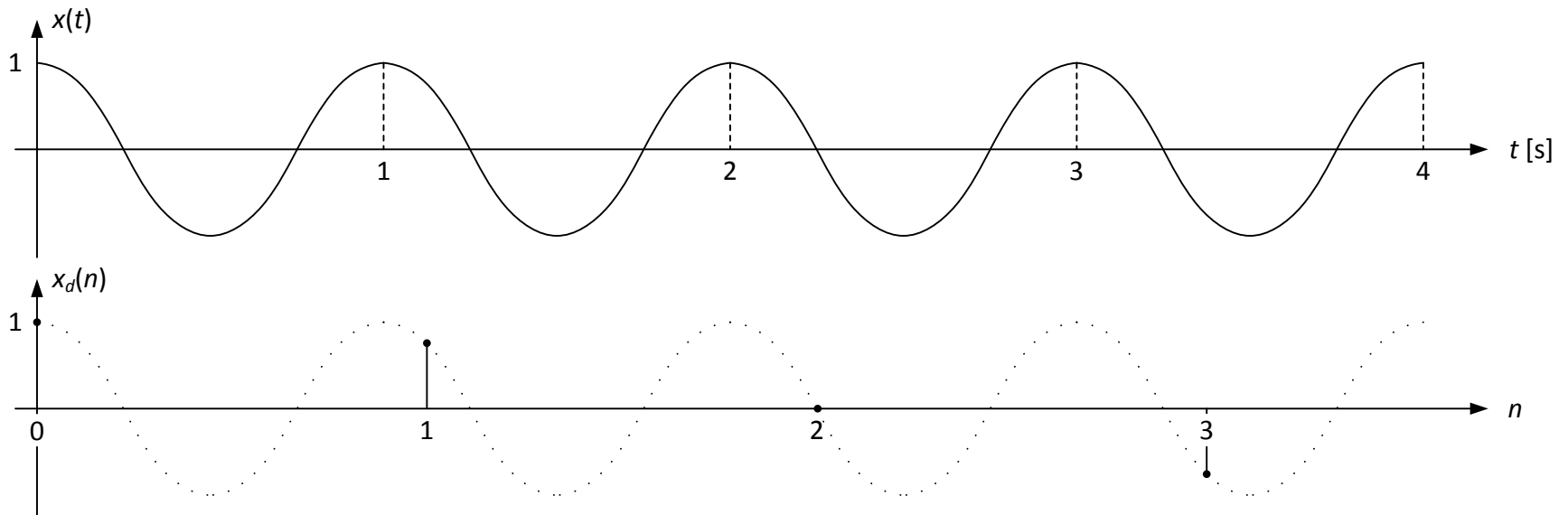
$$\xi_0 = 1 \quad \omega_0 = 2\pi$$



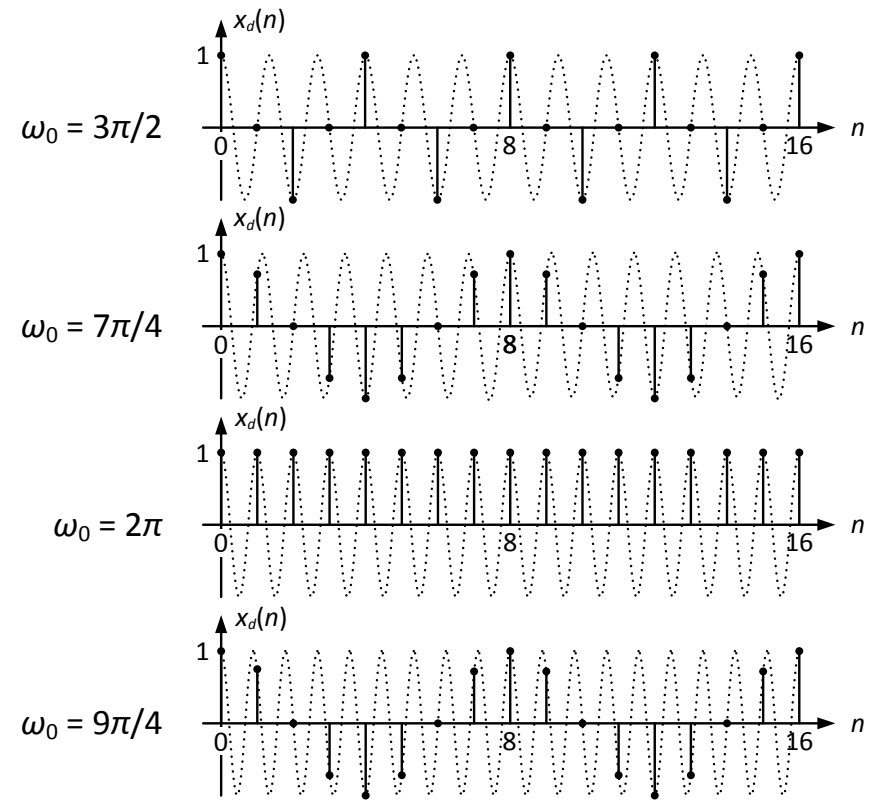
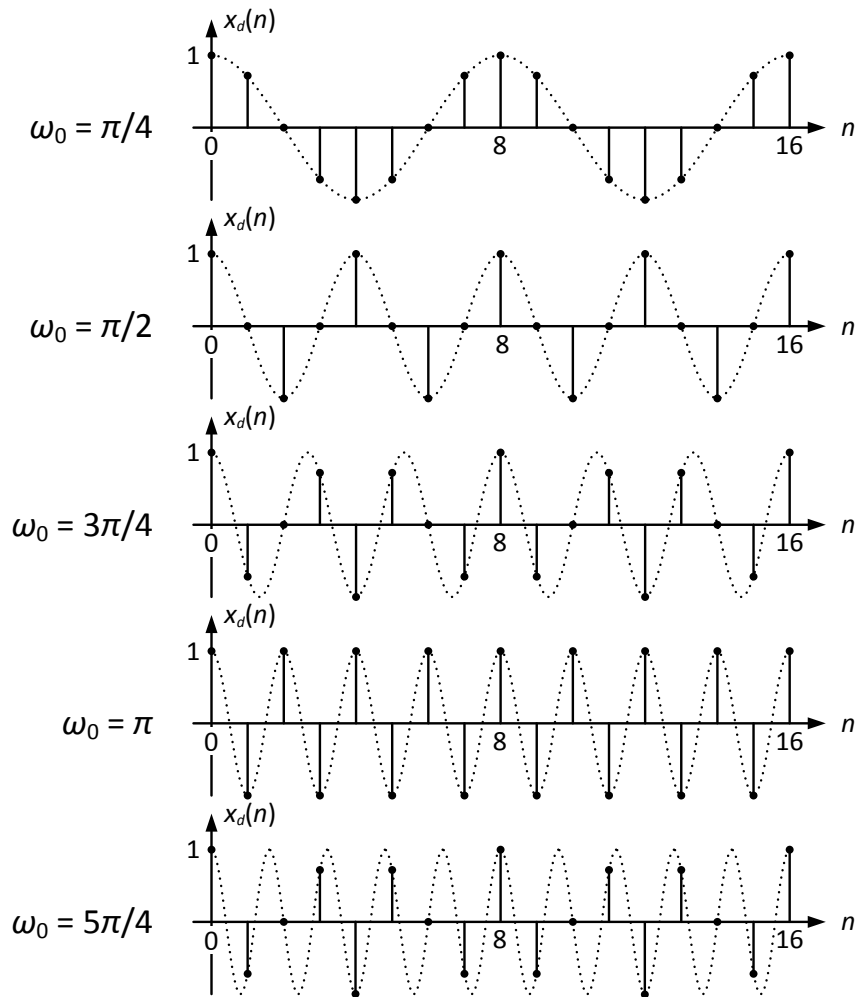
Examples of sampling



$$f_0 = 1 \text{ Hz} \quad \Omega_0 = 2\pi \text{ rad/s}$$
$$\xi_0 = \frac{9}{8} \quad \omega_0 = \frac{9\pi}{4}$$

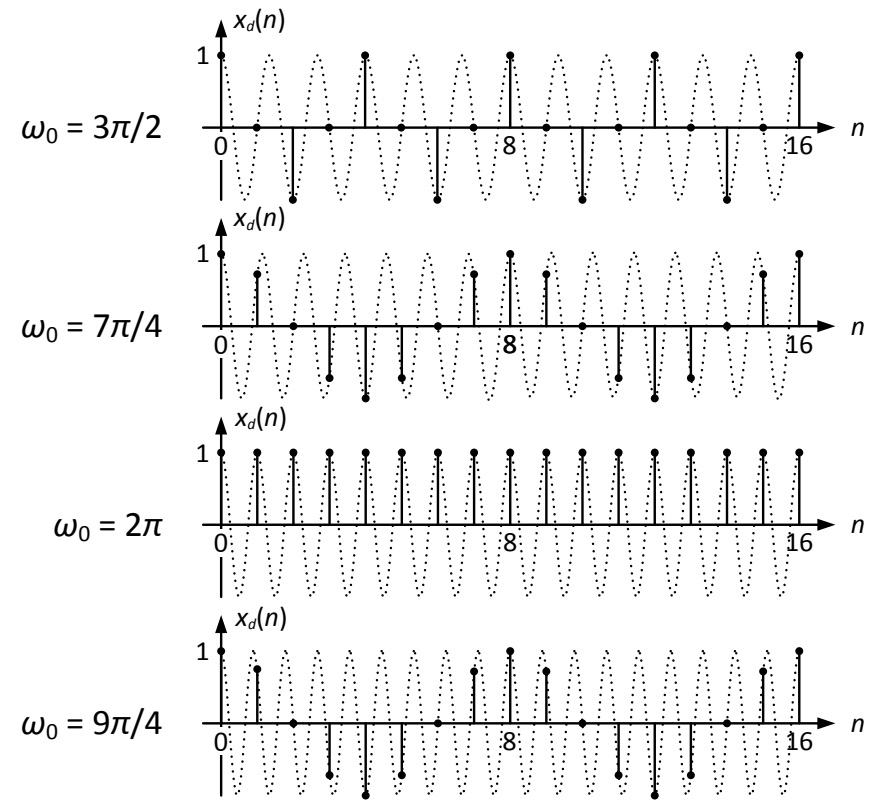
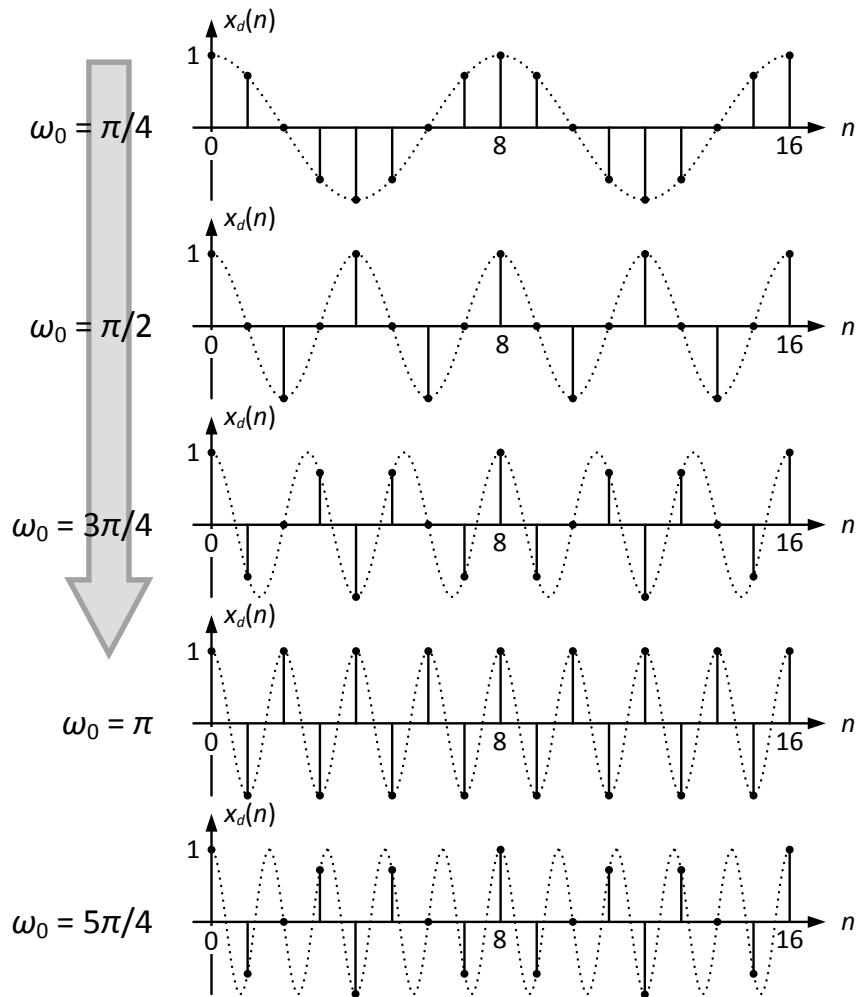


Frequency of discrete signals



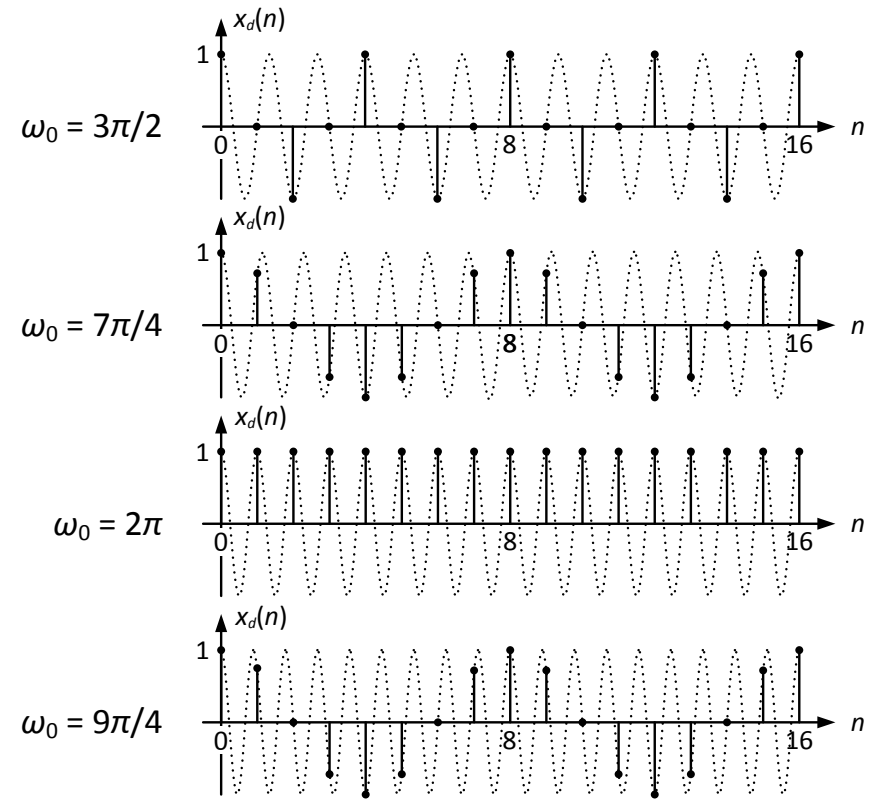
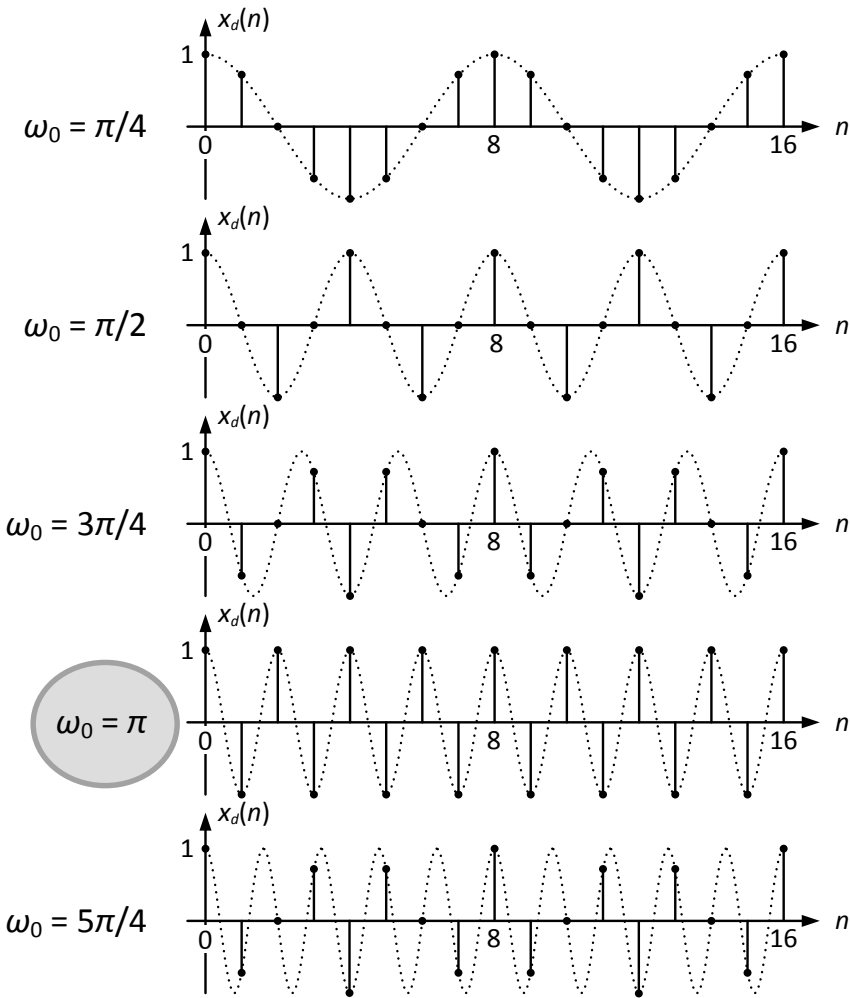
Greater values of ω_0 do not necessarily imply that the discrete-time signal will change more quickly!

Frequency of discrete signals



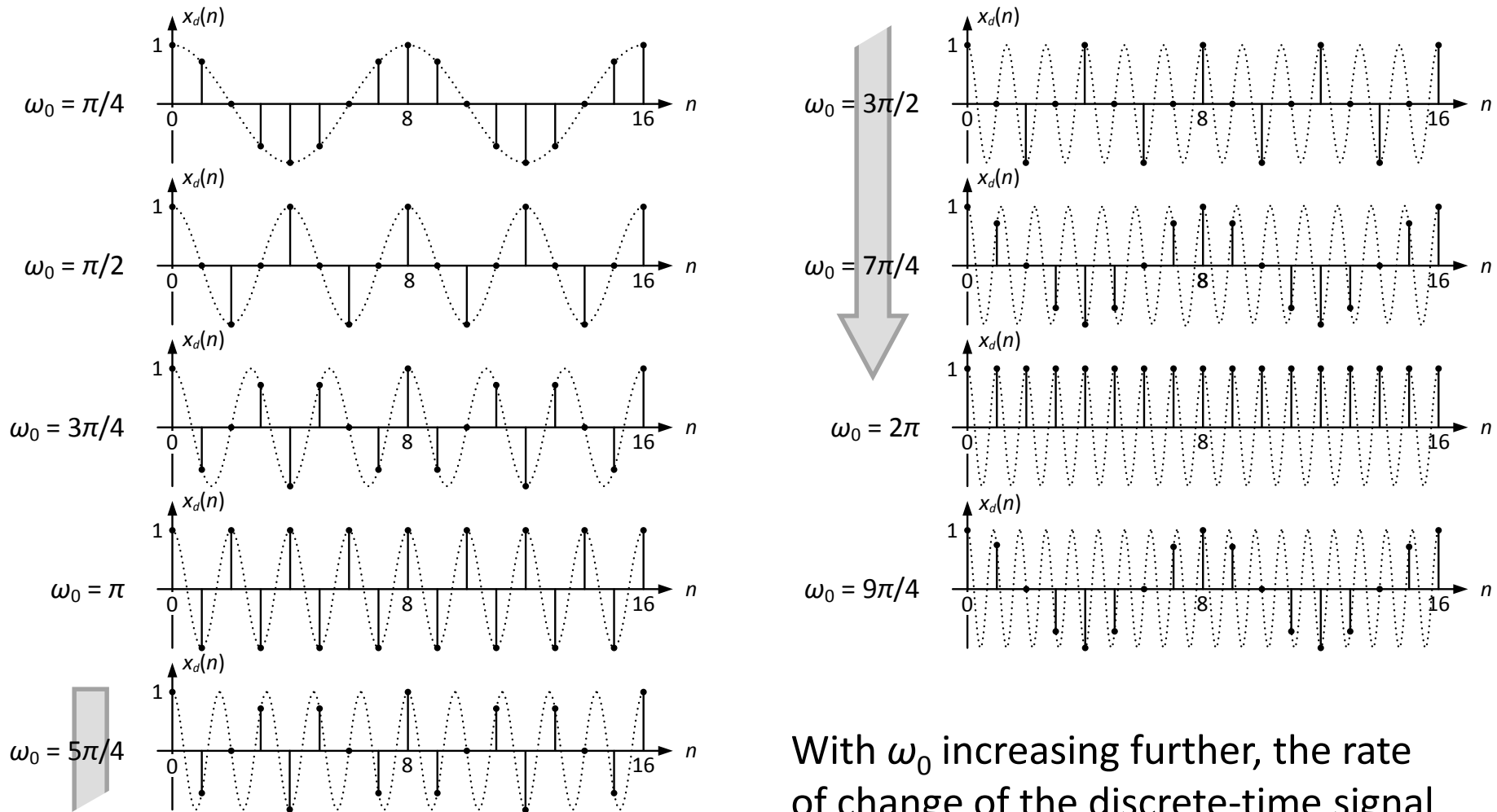
As ω_0 increases from 0 to π , so does the rate of change of the discrete-time signal

Frequency of discrete signals



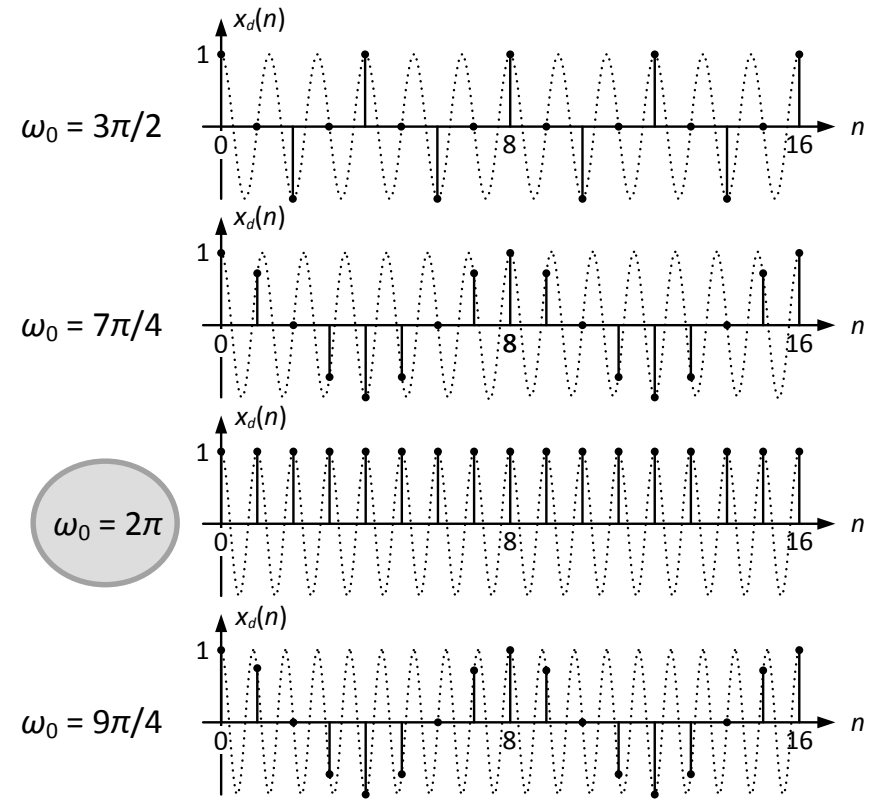
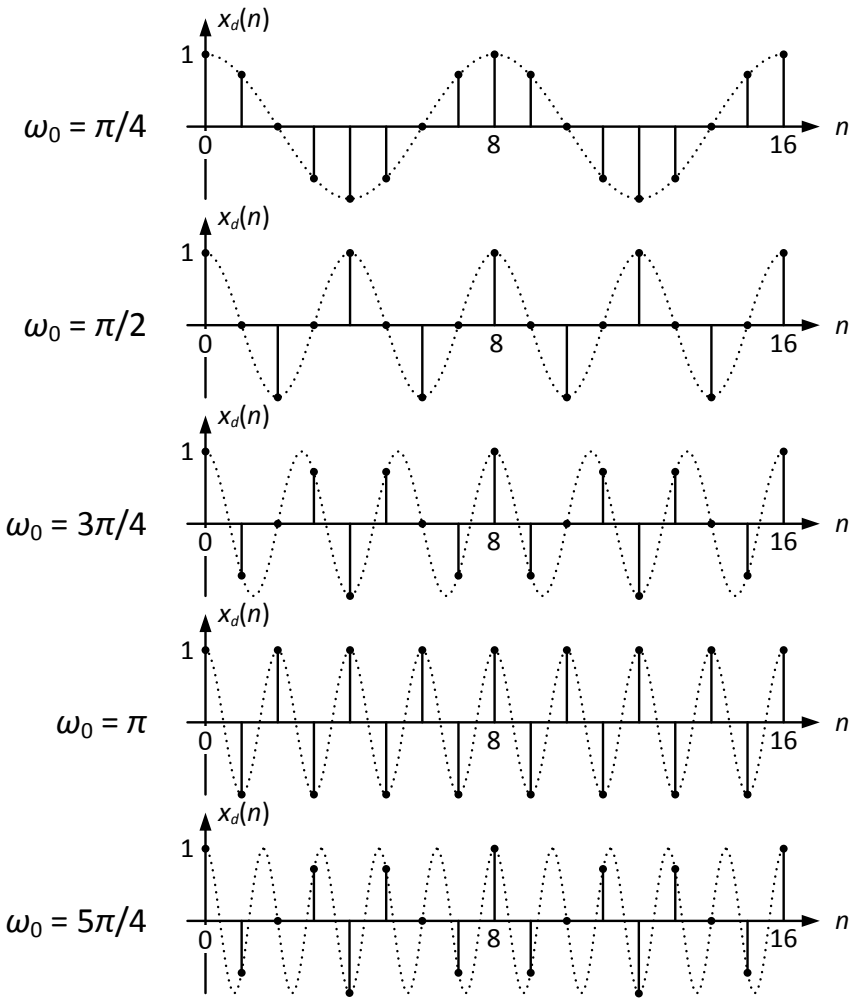
At the frequency equal to π the rate of change of the signal reaches its maximum

Frequency of discrete signals



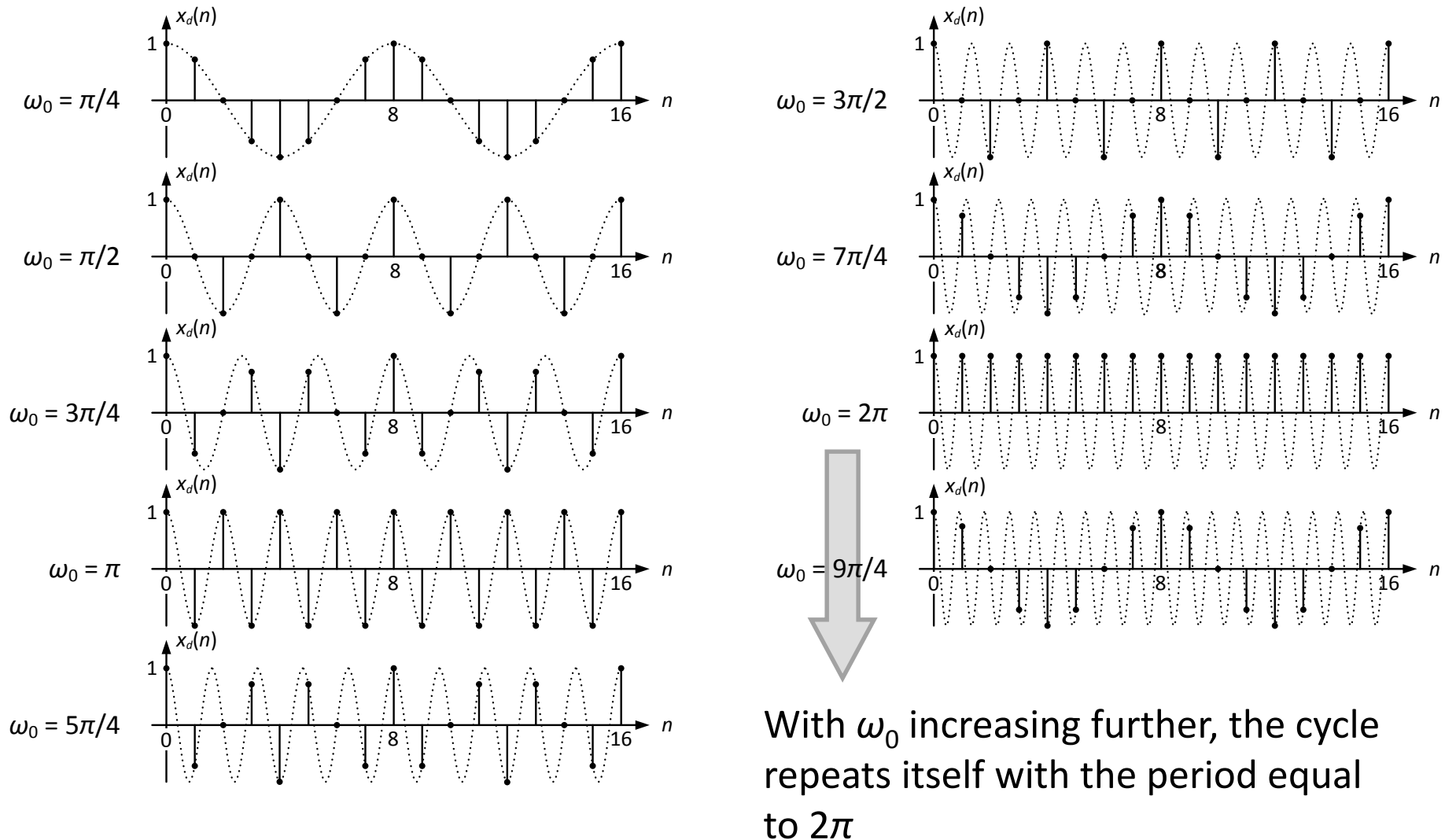
With ω_0 increasing further, the rate of change of the discrete-time signal *decreases*

Frequency of discrete signals



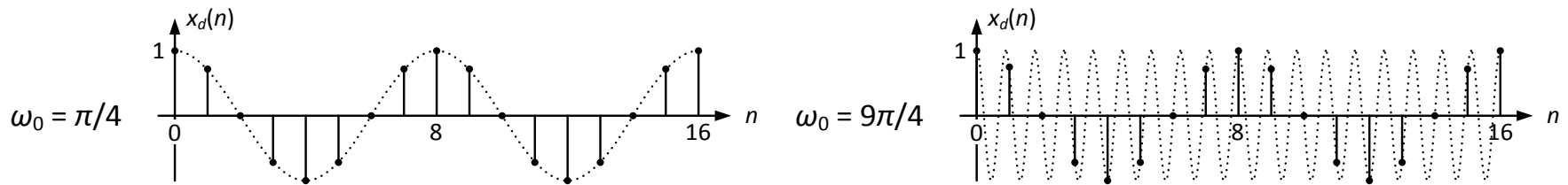
At the frequency 2π the discrete-time signal is constant, just as it is constant at the frequency 0

Frequency of discrete signals



Frequency of discrete signals

- Signals $\cos(n\pi/4)$ and $\cos(9n\pi/4)$ are identical:



- The same goes for any two sinusoidal discrete-time signals whose frequencies differ by an integer multiple of 2π

$$e^{j(\omega_0 + 2k\pi)n} = e^{j\omega_0 n} e^{j2k\pi n} = e^{j\omega_0 n}, k \in \mathbf{Z}$$

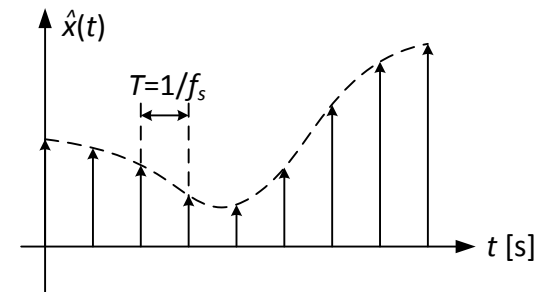
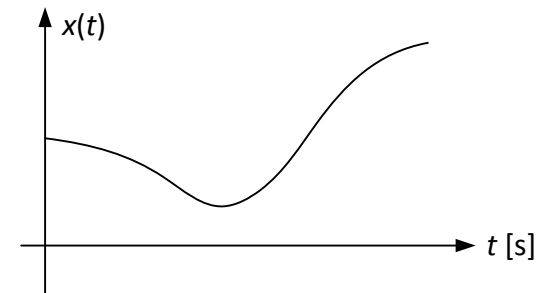
- In the continuous-time case, two complex sinusoids of different frequencies are always different themselves
 - This is because in the continuous-time case the fundamental period could be just any non-zero *real* number

Sampling

- Process of conversion of a continuous-time signal into a discrete-time signal
- Full digitalization of a signal also requires *quantization*, whereby the *values* of samples also become discrete

$$x(t) \longrightarrow \left(\sum_{n=-\infty}^{\infty} \delta(t - nT) \right) \otimes \longrightarrow \hat{x}(t) = x(t) \sum_{n=-\infty}^{\infty} \delta(t - nT)$$

$$\delta(t) = \begin{cases} \infty, & t = 0 \\ 0, & t \neq 0 \end{cases}$$



Sampling

- Sampling theorem

$$f_s > 2f_{\max} \Leftrightarrow T_s < \frac{T_{\min}}{2}$$

- Hardware limitation

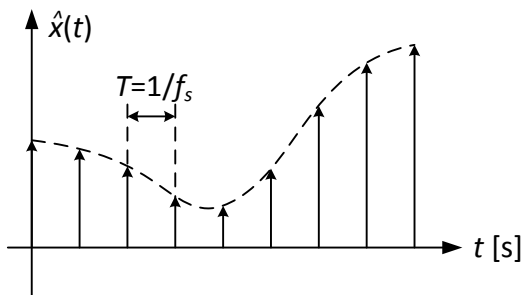
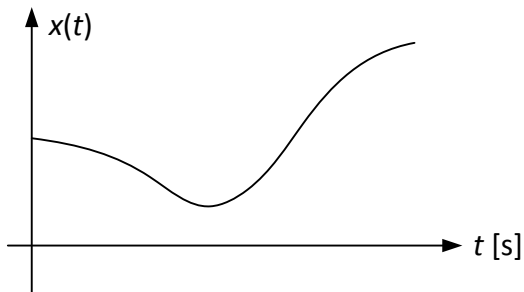
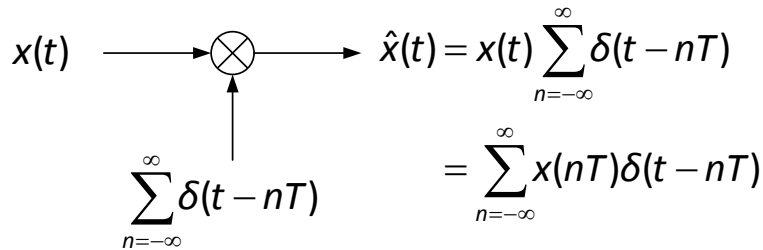
$$f_s \leq f_{proc} \Leftrightarrow T_s \geq T_{proc}$$

APPLICATION	f_{\max}	f_s
geophysics	500 Hz	1 kHz
biomedicine	1 kHz	2 kHz
mechanics	2 kHz	4 kHz
speech (telephony)	4 kHz	8 kHz
audio	20 kHz	40 kHz
video	4 MHz	8 MHz

- In order for digital signal processing with ideal reconstruction of the original continuous-time signal to be possible, the following must hold:

$$2f_{\max} < f_{proc} \Leftrightarrow \frac{T_{\min}}{2} > T_{proc}$$

Spectrum of a sampled signal



$$\hat{X}(f) = F\{\hat{x}(t)\} = \int_{-\infty}^{\infty} \hat{x}(t) e^{-j2\pi ft} dt$$

$$\hat{X}(f) = \int_{-\infty}^{\infty} \sum_{n=-\infty}^{\infty} x(nT) \delta(t - nT) e^{-j2\pi ft} dt$$

$$\hat{X}(f) = \sum_{n=-\infty}^{\infty} x(nT) \int_{-\infty}^{\infty} \delta(t - nT) e^{-j2\pi ft} dt$$

$$\hat{X}(f) = \sum_{n=-\infty}^{\infty} x(nT) e^{-j2\pi fnT} \int_{-\infty}^{\infty} \delta(t - nT) dt$$

$$\hat{X}(f) = \sum_{n=-\infty}^{\infty} x(nT) e^{-j2\pi fnT}$$

FOURIER TRANSFORM OF THE
DISCRETE-TIME SIGNAL $x_d(n) = x(nT)$

Spectrum of a sampled signal

- The condition for existence is $|\hat{X}(f)| < \infty$ for each f

Since the following holds:

$$|\hat{X}(f)| = \left| \sum_{n=-\infty}^{\infty} x(nT) e^{-j2\pi f n T} \right| \leq \sum_{n=-\infty}^{\infty} |x(nT)| \underbrace{|e^{-j2\pi f n T}|}_{1} = \sum_{n=-\infty}^{\infty} |x(nT)|,$$

a sufficient condition for convergence is

$$\sum_{n=-\infty}^{\infty} |x(nT)| < \infty$$

- Spectrum of a sampled signal is *periodic*, with period f_s

$$\begin{aligned} \hat{X}(f + kf_s) &= \sum_{n=-\infty}^{\infty} x(nT) e^{-j2\pi(f + kf_s)Tn} \\ &= \sum_{n=-\infty}^{\infty} x(nT) e^{-j2\pi f T n} \underbrace{e^{-j2\pi k f_s T n}}_{1} = \hat{X}(f) \end{aligned}$$

Spectrum of a sampled signal

- Spectrum of the sampled signal is related to the spectrum of the original continuous-time signal $X(f)$

$x(t)$ \rightarrow \otimes \rightarrow $\hat{x}(t) = x(t) \sum_{n=-\infty}^{\infty} \delta(t - nT)$

$$\sum_{n=-\infty}^{\infty} \delta(t - nT) = \frac{1}{T} \sum_{m=-\infty}^{\infty} e^{j2\pi m f_s t}$$

$$\hat{X}(f) = \int_{-\infty}^{\infty} \hat{x}(t) e^{-j2\pi f t} dt$$

$$\hat{X}(f) = \int_{-\infty}^{\infty} x(t) \sum_{n=-\infty}^{\infty} \delta(t - nT) e^{-j2\pi f t} dt$$

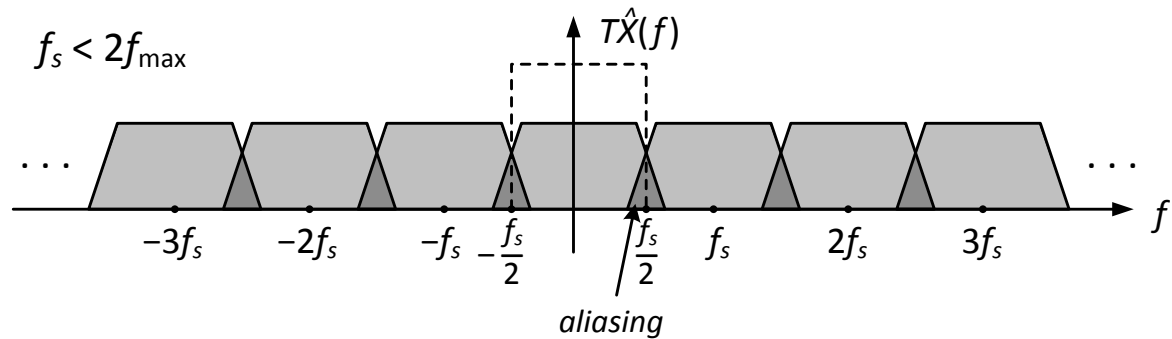
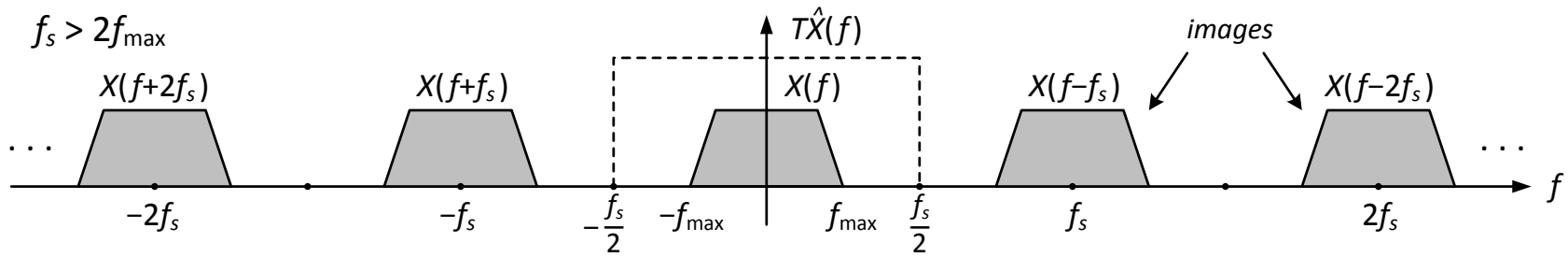
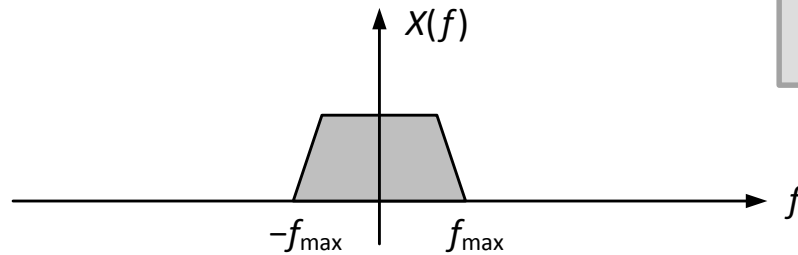
$$\hat{X}(f) = \frac{1}{T} \sum_{m=-\infty}^{\infty} \int_{-\infty}^{\infty} x(t) e^{j2\pi m f_s t} e^{-j2\pi f t} dt$$

$$\hat{X}(f) = \frac{1}{T} \sum_{m=-\infty}^{\infty} \int_{-\infty}^{\infty} x(t) e^{-j2\pi(f - m f_s) t} dt$$

$$\hat{X}(f) = \frac{1}{T} \sum_{m=-\infty}^{\infty} X(f - m f_s)$$

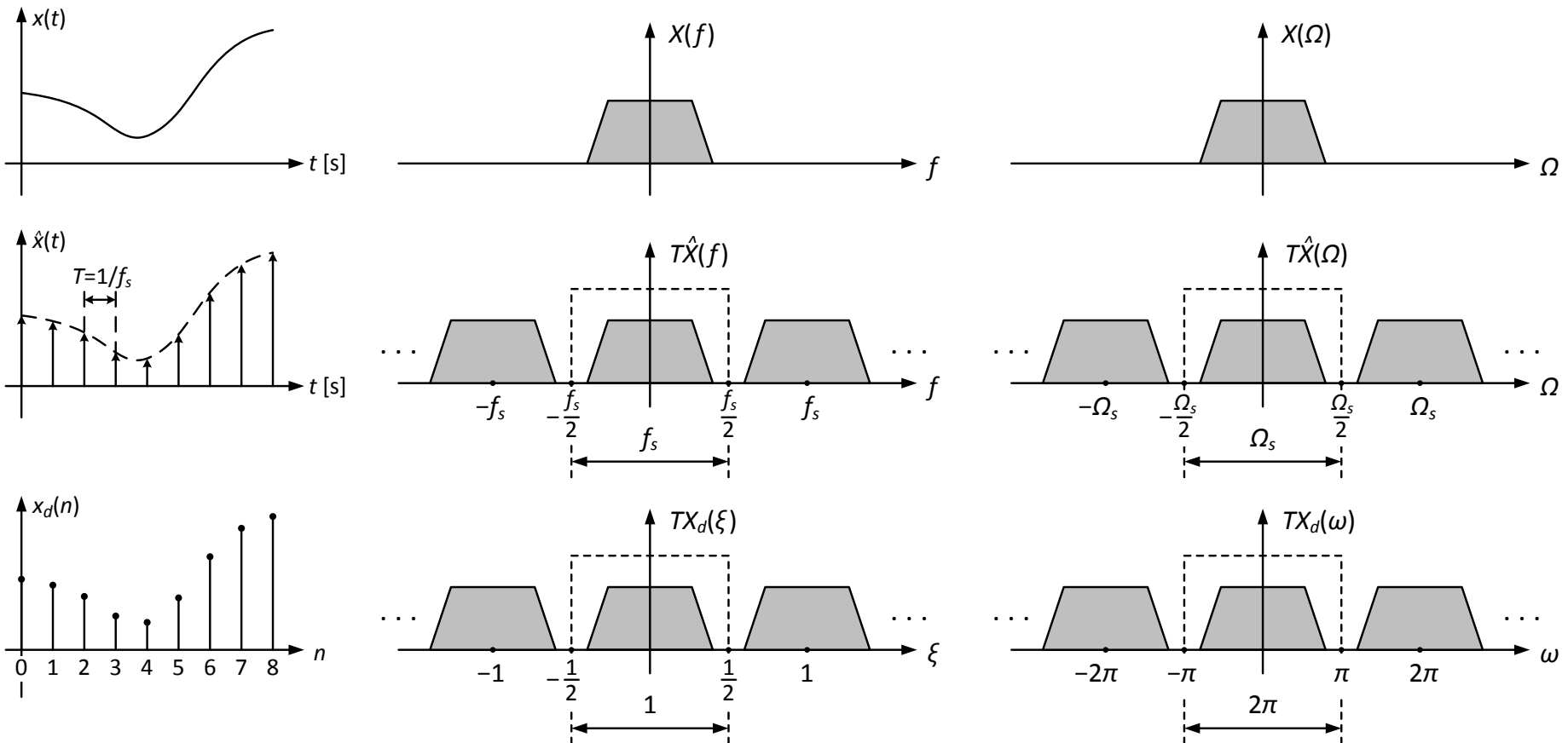
Spectrum of a sampled signal

$$\hat{X}(f) = \frac{1}{T} \sum_{m=-\infty}^{\infty} X(f - mf_s)$$



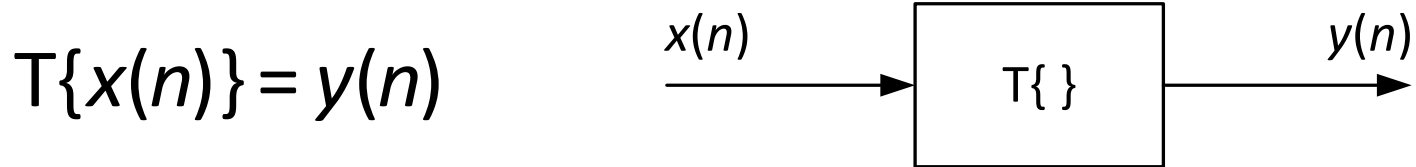
Nyquist interval

- The fundamental period of the spectrum of a discrete-time signal is called the *Nyquist interval*



Discrete-time system

- Transform $T\{\}$ which maps the input signal $x(n)$ (*excitation*) into an output signal $y(n)$ (*response*):



- From a mathematical standpoint, a discrete-time system is a mapping from the set of discrete-time signals D_R into itself, defined by the operator $T\{\}$
 - The general relationship between $x(n)$ and $y(n)$ is called the *input-output relationship*

Properties of discrete-time systems

Additivity

$$\forall x_1(n), x_2(n) \in D_R$$

$$T\{x_1(n) + x_2(n)\} = T\{x_1(n)\} + T\{x_2(n)\}$$

Homogeneity

$$\forall x_1(n) \in D_R, \forall a \in \mathbf{R},$$

$$T\{ax_1(n)\} = aT\{x_1(n)\}$$

Properties of discrete-time systems

Linearity

$$\forall x_1(n), x_2(n) \in D_{\mathbf{R}}, \forall a, b \in \mathbf{R},$$

$$T\{ax_1(n) + bx_2(n)\} = aT\{x_1(n)\} + bT\{x_2(n)\}$$

- A system is linear if and only if it is both additive and homogeneous

Time invariance

$$\forall x(n) \in D_{\mathbf{R}}, \forall k \in \mathbf{Z},$$

$$T\{x(n)\} = y(n) \Rightarrow T\{x(n-k)\} = y(n-k)$$

Properties of discrete-time systems

Causality

$$\forall x_1(n), x_2(n) \in D_R, \forall n_0 \in \mathbf{Z},$$

$$x_1(n) = x_2(n), n \leq n_0 \Rightarrow y_1(n) = y_2(n), n \leq n_0$$

- The system is causal if its response at no time instant n depends on the values of excitation in any future time instant ($n+1, n+2, \dots$)
- All discrete-time systems which perform real-time signal processing have to fulfil this condition

Linear time-invariant systems

- LTI systems have particularly interesting properties



$$y(n) = T\{x(n)\}$$

$$\begin{aligned} &= T\left\{\sum_{k=-\infty}^{\infty} x(k)\delta(n-k)\right\} && \text{ADDITIVITY} \\ &= \sum_{k=-\infty}^{\infty} T\{x(k)\delta(n-k)\} && \text{HOMOGENEITY} \\ &= \sum_{k=-\infty}^{\infty} x(k)T\{\delta(n-k)\} && \text{TIME INVARIANCE} \\ &= \sum_{k=-\infty}^{\infty} x(k)h(n-k) \end{aligned}$$

$$y(n) = x(n) * h(n)$$

Impulse response

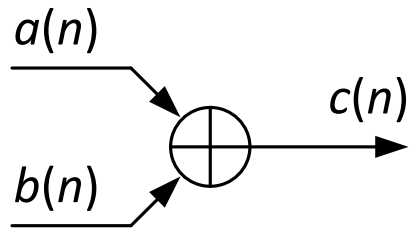
- The response to the δ -impulse, which also uniquely identifies an LTI system
- Properties of the impulse response are related to system properties
 - The impulse response is causal if and only if the system is causal
- LTI systems whose input-output relationship is a linear difference equation with constant coefficients are of particular interest in practice:

$$\sum_{i=0}^N a_i y(n-i) = \sum_{i=0}^M b_i x(n-i) \quad a_N \neq 0, a_0 = 1$$

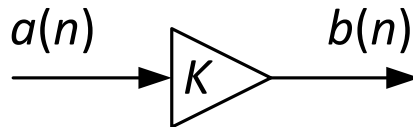
- Input-output relationship in this form also allows us to represent an LTI system graphically

Graphical representation of LTI systems

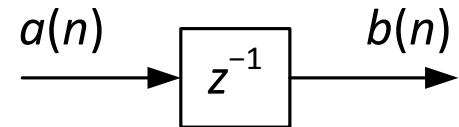
- An LTI system whose IOR is a linear difference equation with constant coefficients can be graphically represented using *adders*, *multipliers* and *time delay units*



$$c(n) = a(n) + b(n)$$



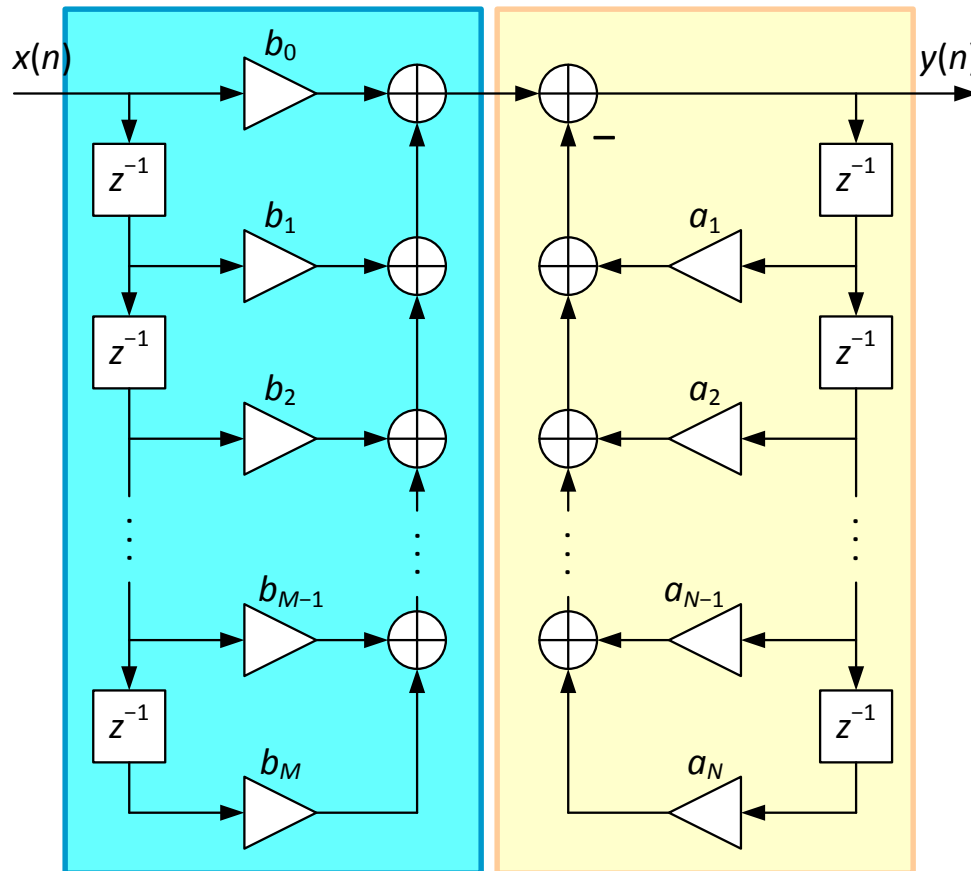
$$b(n) = Ka(n)$$



$$b(n) = a(n-1)$$

Structures for realization of LTI systems

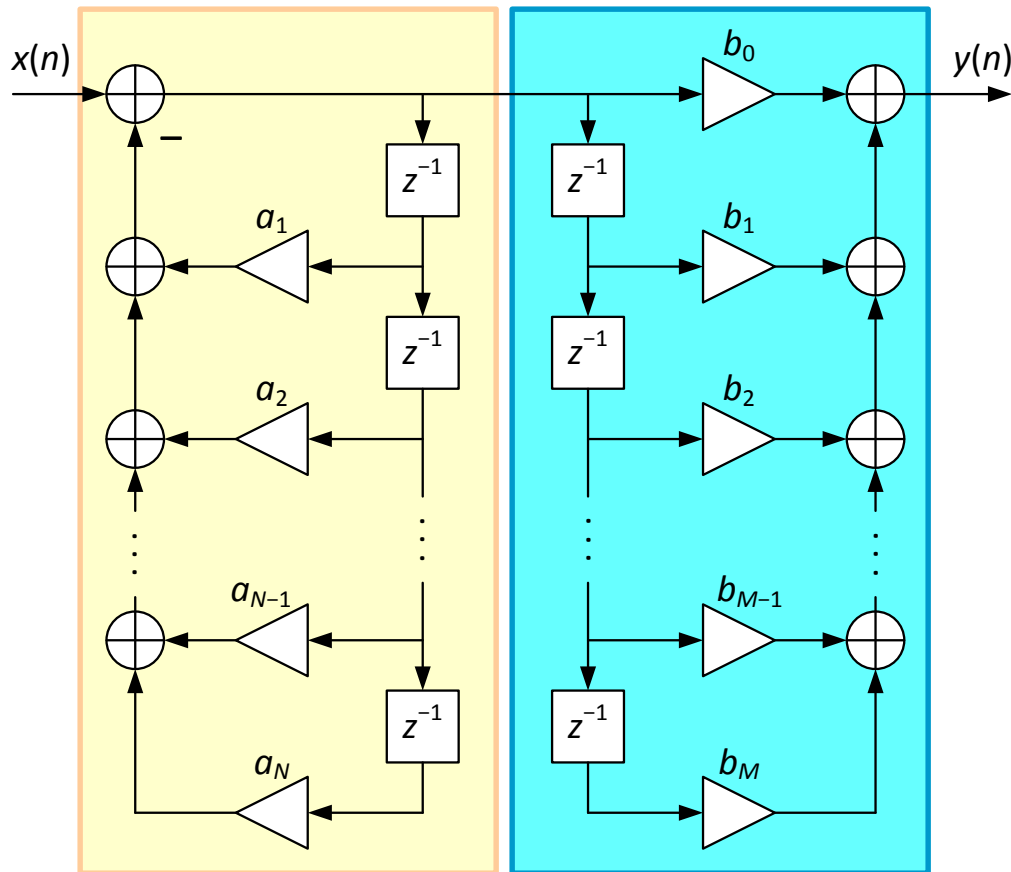
$$y(n] = -\sum_{i=1}^N a_i y(n-i) + \sum_{i=0}^M b_i x(n-i)$$



DIRECT FORM
STRUCTURE OF
AN LTI SYSTEM
(DIRECT FORM I)

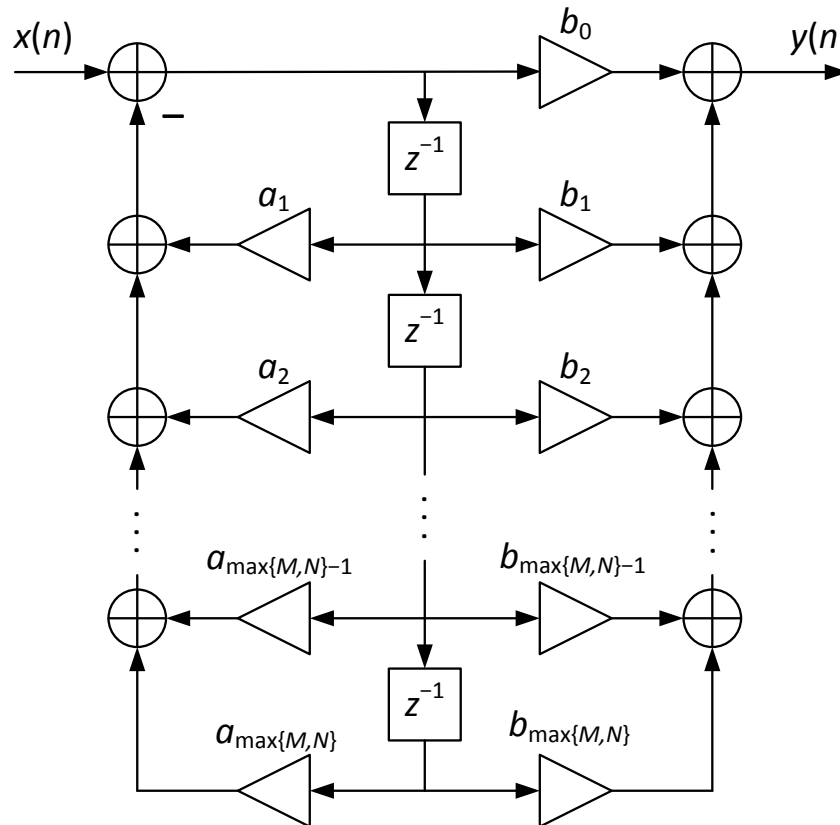
Structures for realization of LTI systems

$$y(n] = -\sum_{i=1}^N a_i y(n-i) + \sum_{i=0}^M b_i x(n-i)$$



Structures for realization of LTI systems

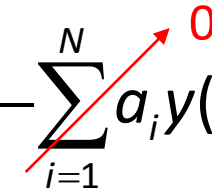
$$y(n] = -\sum_{i=1}^N a_i y(n-i) + \sum_{i=0}^M b_i x(n-i)$$



DIRECT FORM
STRUCTURE OF
AN LTI SYSTEM
(DIRECT FORM II,
CANONICAL)

FIR systems (Finite Impulse Response)

- IOR has all coefficients a_i equal to 0 (except $a_0 = 1$)

$$y(n) = -\sum_{i=1}^N a_i y(n-i) + \sum_{i=0}^M b_i x(n-i)$$


$$y(n) = \sum_{i=0}^M b_i x(n-i) \Rightarrow h(n) = \sum_{i=0}^M b_i \delta(n-i)$$

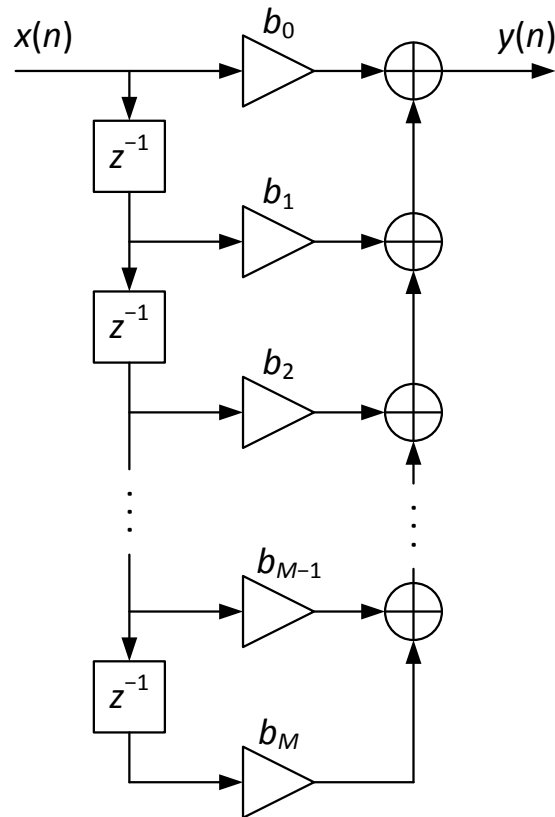
- Coefficients b_i are identical to the values of the samples of the FIR system's impulse response:

$$y(n) = h(0)x(n) + h(1)x(n-1) + \dots + h(M)x(n-M)$$

- Generally, FIR systems are all LTI systems with impulse response of finite duration, it does not have to start exactly at $n=0$

Direct form structure of a FIR system

$$y(n] = \sum_{i=0}^M b_i x(n-i]$$



FIR systems (Finite Impulse Response)

Find the IOR of the system with the impulse response:

$$h(n) = 2\delta(n) + 3\delta(n-1) + 3\delta(n-2) + 2\delta(n-3)$$

Find the impulse responses of the systems with the following IORs:

$$y(n) = x(n) + 2x(n-1) + 3x(n-2)$$

$$y(n) = x(n) - x(n-4)$$

IIR systems (Infinite Impulse Response)

- IOR has at least one non-zero coefficient a_i (except a_0)

$$y(n) = -\sum_{i=1}^N a_i y(n-i) + \sum_{i=0}^M b_i x(n-i)$$

$$h(n) = -\sum_{i=1}^N a_i h(n-i) + \sum_{i=0}^M b_i \delta(n-i)$$

- Impulse response cannot be directly obtained from IOR coefficients

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

$h(n) = h(n-1) + \delta(n)$

$(h(n) = u(n))$

2) $y(n) = \alpha y(n-1) + x(n)$

$h(n) = \alpha h(n-1) + \delta(n)$

$(h(n) = \alpha^n u(n))$

- Generally, IIR systems are all LTI systems with impulse response of infinite duration, it does not have to start exactly at $n=0$

Examples of discrete systems

Examine the following systems with respect to their linearity, time invariance and causality:

1) $y(n) = 4x(n)$

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

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

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

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

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

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

8) $y(n) = |x(n)|$

9) $y(n) = x(n)u(n)$

10) $y(n) = \max\{x(n+1), x(n), x(n-1)\}$

11) $y(n) = nx(n)$