

2. CONVOLUTION

1

Convolution sum. Response of d.t. LTI systems at a certain input signal

Any signal multiplied by the unit impulse

= the unit impulse weighted by the value of the signal in 0:

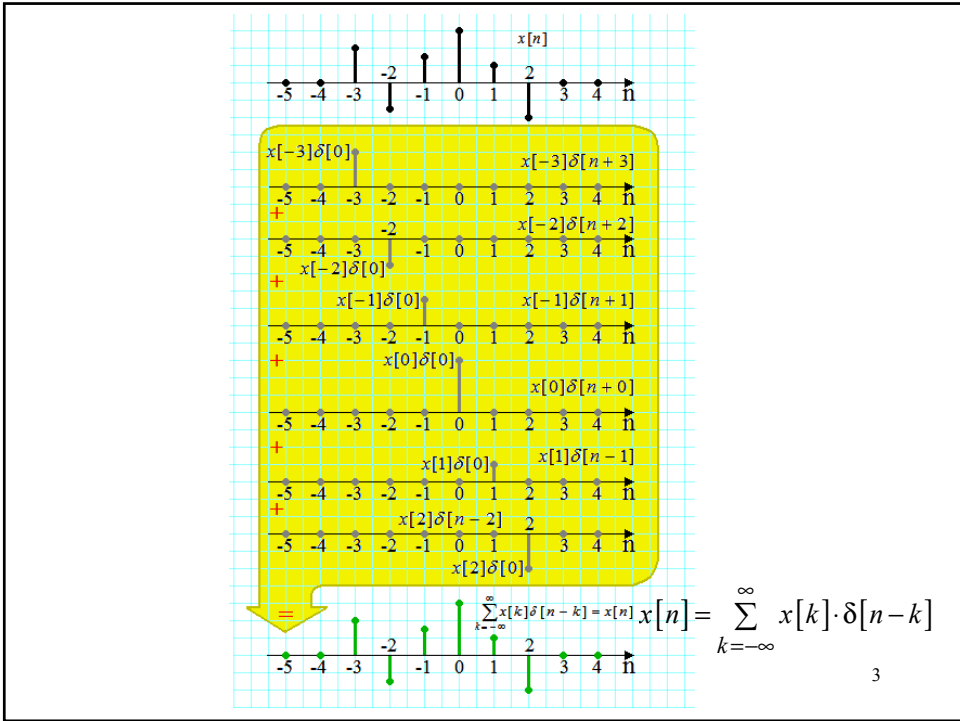
$$x[n] \cdot \delta[n] = x[0] \cdot \delta[n]$$

Delayed unit impulse: $x[n] \cdot \delta[n-k] = x[k] \cdot \delta[n-k]$

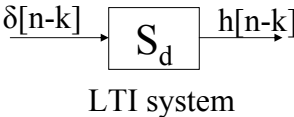
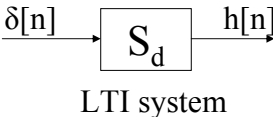
Any signal can be "broken" into a sum of shifted and weighted unit impulses

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

2



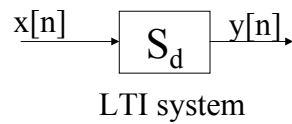
- The impulse response: response to $\delta[n]$



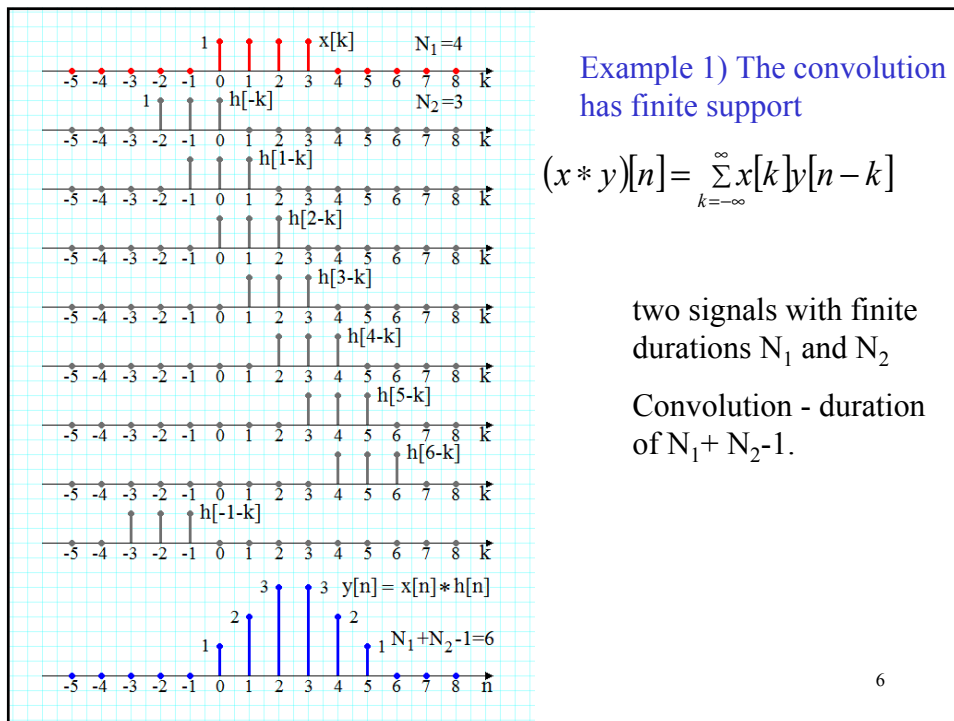
Convolution sum

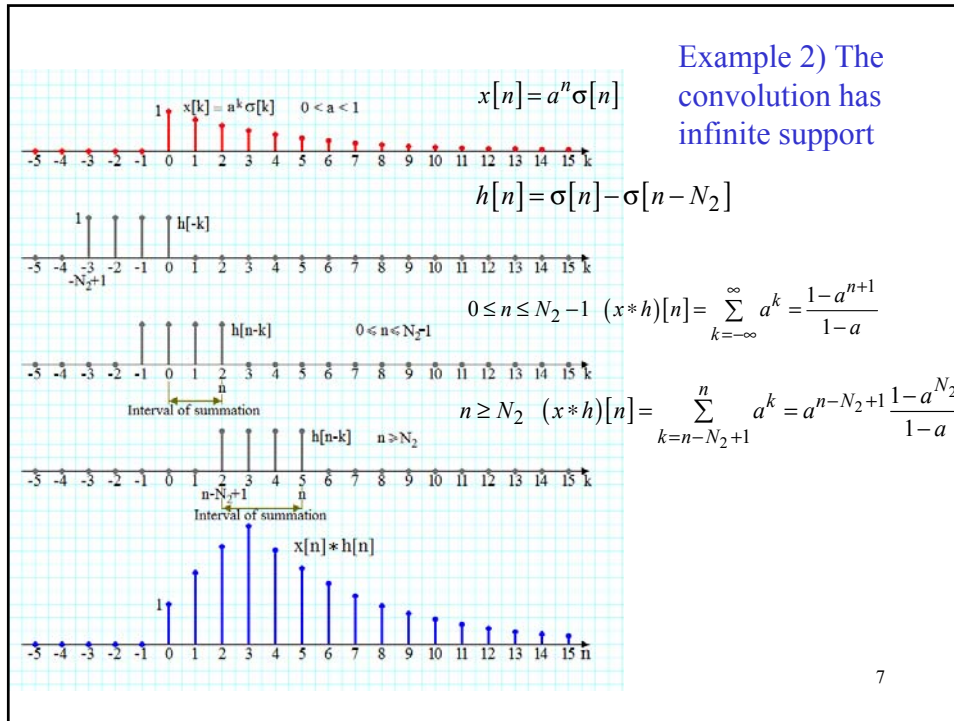
$$y[n] = \sum_{k=-\infty}^{\infty} x[k] \cdot h[n-k] =$$

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



5





Causal Discrete-Time Signals

If the input signal and the system are causal then the output signal is also causal.

$$x[n] \equiv 0 \text{ and } h[n] \equiv 0, n < 0 \Rightarrow y[n] = \sum_{k=0}^n x[k] h[n-k]$$

If the system causal:

$$h[n] \equiv 0, n < 0 \Leftrightarrow h[n] = h[n] \cdot \sigma[n], \forall n \in \mathbb{Z}$$

$$y[n] = \sum_{k=0}^{\infty} x[n-k] h[k] = \sum_{k=-\infty}^n x[k] h[n-k]$$

8

BIBO stability

- “bounded input bounded output” (BIBO) stable system
- **BIBO stability condition**

A discrete-time LTI system is stable if and only if its impulse response is absolutely summable

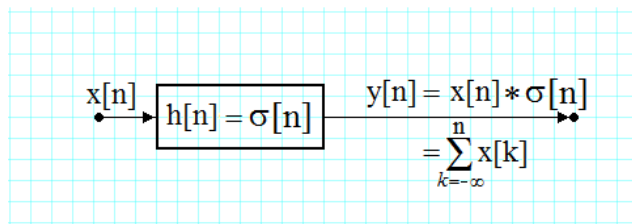
$$\sum_{k=-\infty}^{\infty} |h[k]| < \infty, h[n] \in l^1$$

9

The stability of the accumulator

- $h[n]$ - the unit step $\sigma[n]$, **bounded signal**
- finite difference eq. ($x[n]$ causal) :

$$y[n] = x[n] * \delta[n] \Rightarrow y[n] = \sum_{k=0}^n x[k]$$



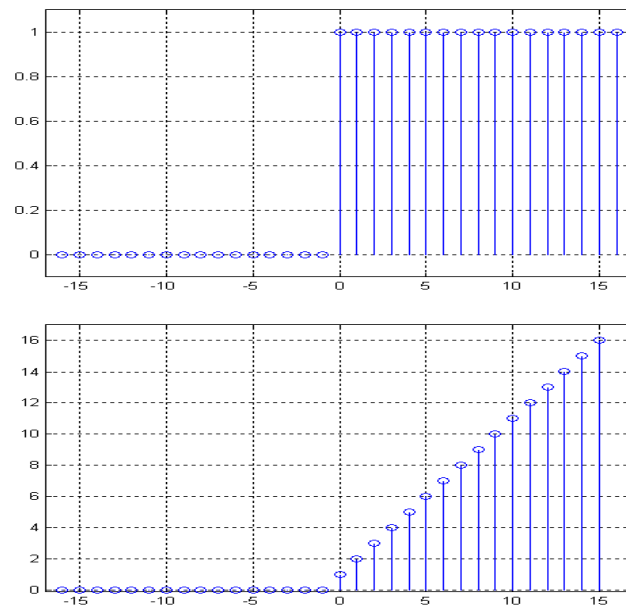
10

- The corresponding output signal :

$$y[n] = \sum_{k=0}^n 1 = 1 + 1 + \dots + 1 = n + 1$$

- The output signal is not bounded.
- The accumulator is **unstable**.
- Used in practice,
 - limited interval of summation n , or,
 - from time to time, the output set on zero.

11

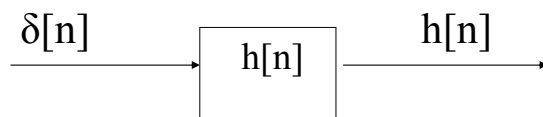


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Properties of convolution

Neutral element

- unit impulse $\delta[n]$ is **neutral element**.
 $x[n] * \delta[n] = x[n]$, for any signal $x[n]$

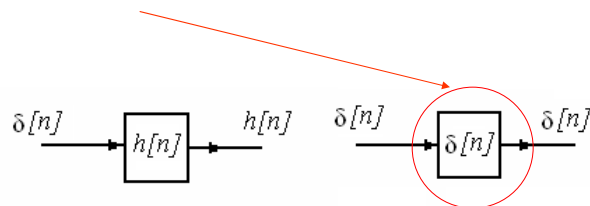


$h[n]$ - the system's impulse response.

13

Identity system

- impulse response $\delta[n]$
- input $\delta[n] \rightarrow$ output $\delta[n]$.



14

Delay system

Impulse response $h[n]=\delta[n-n_0]$.

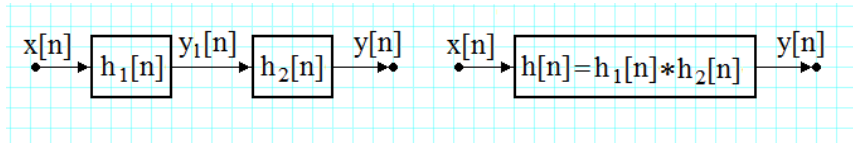
Response: a time shifted variant of the input signal

$$x[n]*\delta[n-n_0]=x[n-n_0]$$

15

Associativity. Series interconnection of 2 d.t. LTI systems

- two LTI systems $h_1[n]$, $h_2[n]$ connected in series



$$y_1[n]=x[n]*h_1[n]$$

$$y[n]=y_1[n]*h_2[n]=(x*h_1)[n]*h_2[n]$$

$$y[n]=x[n]*(h_1*h_2)[n]$$

16

Associativity

- The convolution is **associative**.

$$(x * h_1)[n] * h_2[n] = x[n] * (h_1[n] * h_2[n])$$

- The response of the equivalent system at the unit impulse signal

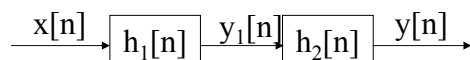
$$h[n] = h_1[n] * h_2[n]$$

17

Stability for series interconnection of two d.t. LTI systems

- By the cascade connection of **two stable systems** another **stable system** is obtained.

$$h_1[n] \in l^1, h_2[n] \in l^1 \Rightarrow (h_1 * h_2)[n] \in l^1$$



18

Commutativity

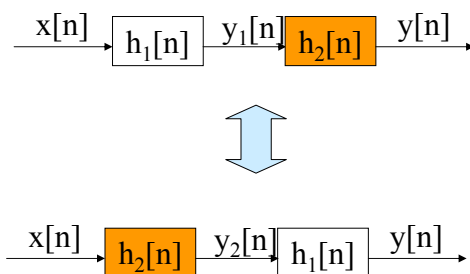
- The convolution sum is **commutative**.
- The equivalent system is

$$h[n] = h_1[n] * h_2[n] = h_2[n] * h_1[n]$$

- their order is **not important** in the cascade connection!!!

19

The order in series connection



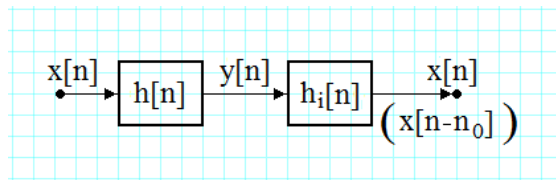
20

The Inverse System

Two systems connected in series

The output of the second system - the original input signal

$$h[n] * h_i[n] = \delta[n]$$



21

Inverse system - example

- delay system:

$$h[n] = \delta[n - n_0]$$

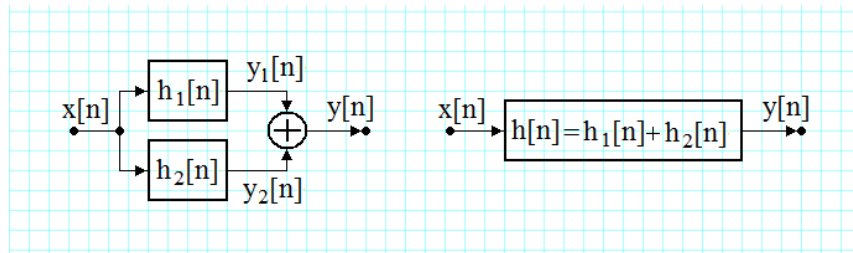
- **inverse system of a delay system**

$$h_1[n] = \delta[n + n_0]$$

- time shift in the **other sense** of the time axis.
- not a causal system

22

Distributivity. Parallel interconnection of dt LTI systems



- convolution is **distributive with respect to addition**

$$(x * h_1)[n] + (x * h_2)[n] = (x * (h_1 + h_2))[n]$$

23

Proof

$$\begin{aligned}
 y[n] &= y_1[n] + y_2[n] = (x * h_1)[n] + (x * h_2)[n] = \\
 &= \sum_{k=-\infty}^{\infty} x[k] \cdot h_1[n-k] + \sum_{k=-\infty}^{\infty} x[k] \cdot h_2[n-k] = \\
 &= \sum_{k=-\infty}^{\infty} x[k] \cdot (h_1[n-k] + h_2[n-k]) = \\
 &= (x * (h_1 + h_2))[n]
 \end{aligned}$$

24

Response of a d.t. LTI system at the unit step. The unit step response

- The **unit step response** $s[n]$.

$$x[n] = \sigma[n],$$

$$y[n] = s[n] = h[n] * \sigma[n] = \sum_{k=-\infty}^n h[k]$$

$$h[n] = s[n] - s[n-1]$$

25

- For causal systems:

$$h[n] \equiv 0, \text{ for } n < 0 \Rightarrow s[n] = \sum_{k=0}^n h[k]$$

- For an accumulator the unit step response a ramp signal (see previous slides).

$$x[n] = \sigma[n] \Rightarrow s[n] = n + 1$$

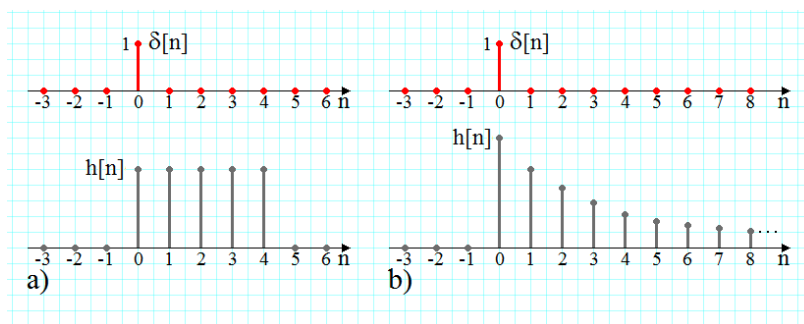
26

Finite Impulse (FIR) and Infinite Impulse (IIR) Response d.t. Systems

- There are two types of impulse responses
 - with **finite duration** (FIR) and
 - with **infinite duration** (IIR).

27

Finite Impulse (FIR) and Infinite Impulse (IIR) Response d.t. Systems



$$h[n] = \begin{cases} \frac{b_n}{a_0}, & 0 \leq n \leq M \\ 0, & \text{otherwise} \end{cases}$$

28

FIR

- The finite difference equation

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

- a FIR system has the property:

$$a_0 \neq 0 \text{ and } a_1 = a_2 = \dots = a_N = 0$$

29

FIR

- the output signal using the finite diff.eq.:

$$y[n] = \sum_{k=0}^M \frac{b_k}{a_0} x[n-k]$$

- the output signal using convolution:

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

30

FIR

- Identification :

$$h[k] = \begin{cases} b_k, & k = 0, 1, \dots, M \\ a_0 & \\ 0, & \text{in rest} \end{cases}$$

- The impulse response has **finite duration M+1** – hence the name “**finite impulse response system**”

31

IIR systems

- If the last proposition is not verified, for example if

$$a_1 \neq 0 \text{ and } a_0 \neq 0$$

- then we obtain a IIR system.

32

IIR systems - example

$$y[n] - 0.5y[n-1] = x[n] \quad \text{initial condition}$$

$$y[-1]=0$$

$$x[n] = \delta[n] \Rightarrow y[n] = h[n]$$

- $n=0 \Rightarrow h[0]=1$
- $n=1 \Rightarrow h[1]=0.5$
- $n=2 \Rightarrow h[2]=0.5^2$
- $n=3 \Rightarrow h[3]=0.5^3$, and so on

$$h[n] = 0.5^n \sigma[n] \quad \text{-infinite duration}$$

33

Implementation of
d.t. LTI systems
described by finite differences
equations with constant coefficients

34

Implementation

- D.t. LTI systems are mathematically described by finite difference equations with constant coefficients.
- Implemented using standard sub-systems:
 - delay systems,
 - multipliers with constant,
 - adders.

35

Implementation

- 1st order LTI system

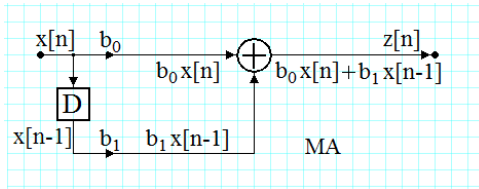
$$a_0 y[n] + a_1 y[n-1] = \underbrace{b_0 x[n] + b_1 x[n-1]}_{z[n]}$$

- a delay sub-system: input signal $x[n]$ into $x[n-1]$
- two multipliers with constants b_0 and b_1 : $b_0 x[n]$ and $b_1 x[n-1]$
- one adder

Implemented using the system a)

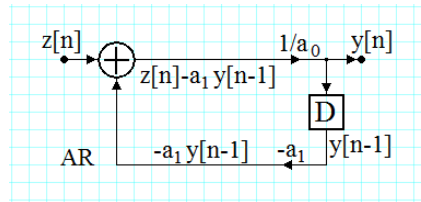
36

Direct form I



Moving average
part

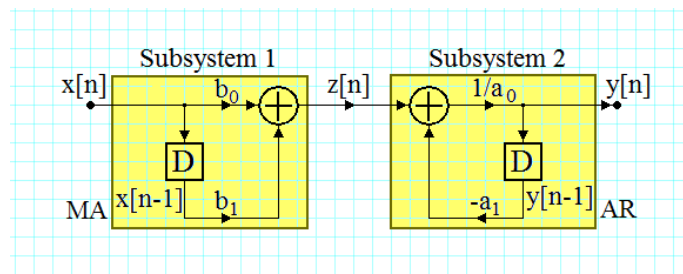
$$y[n] = \frac{1}{a_0} (z[n] - a_1 y[n-1])$$



Autoregressive
part

37

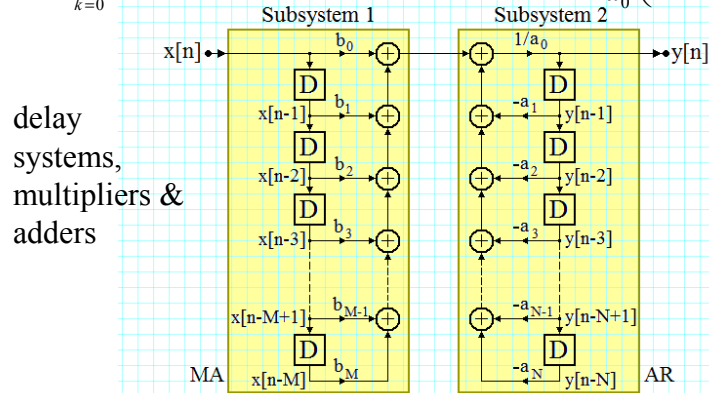
$$a_0 y[n] + a_1 y[n-1] = b_0 x[n] + b_1 x[n-1]$$



38

N^{th} order system $\sum_{k=0}^N a_k y[n-k] = \sum_{k=0}^M b_k x[n-k]$;

$z[n] = \sum_{k=0}^M b_k x[n-k]$ $y[n] = \frac{1}{a_0} \left(z[n] - \sum_{k=1}^N a_k y[n-k] \right)$



39

- For a FIR discrete-time system :

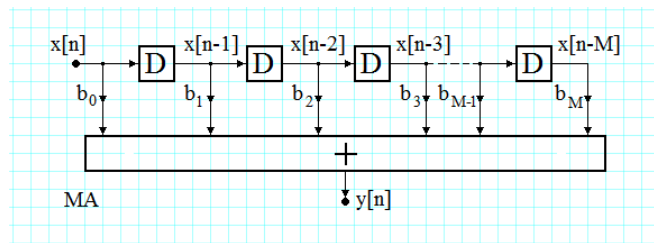
$$y[n] = \frac{1}{a_0} (z[n])$$

- sub-system 2 = multiplier with constant $1/a_0$

40

FIR system - transversal form

- substitute the M adders from subsystem 1 with a single adder with M inputs



- we have supposed that $a_0=1$.

41

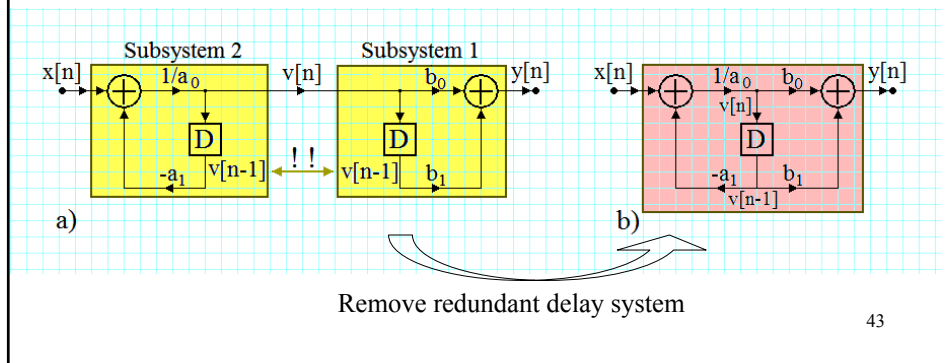
Direct form II

- For 1st order LTI system direct form I: series interconnection of two sub-systems, 1 and 2.
- in the series interconnection, the **systems' order is not important**
- Reverse order and have an equivalent form of the direct form I : series interconnection of the sub-system 2 with the sub-system 1.

42

Direct form II

- Systems' order is not important (series interconnection)
- Reverse order - series connection of subsystem 2 with subsystem 1
- Equivalent form of the direct form I : direct form II

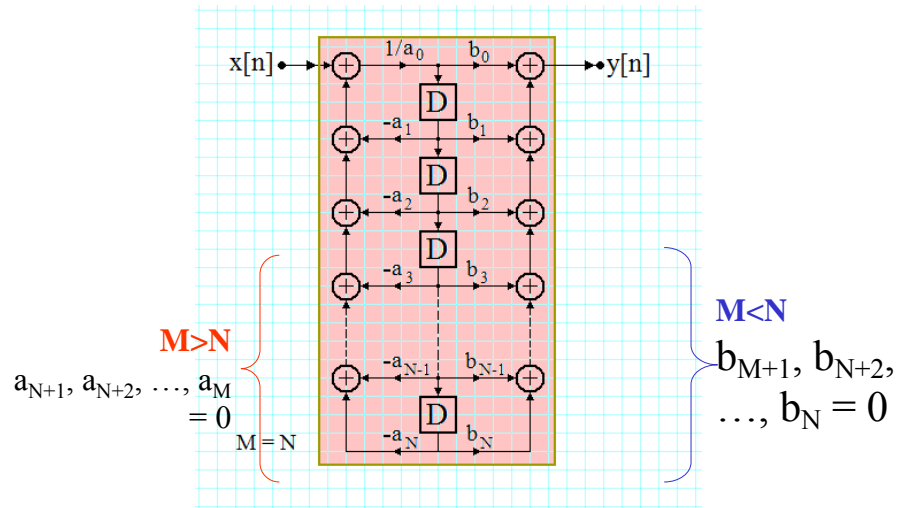


43

- two times the same signal $v[n-1]$ -system a).
- So, a **delay subsystem is redundant**.
- Remove the delay subsystem \Rightarrow implementation b).
- **direct form II** of a 1st order LTI d.t. system.
- **minimum number of subsystems** (delay systems, multipliers and adders).

44

Direct form II for N^{th} order system



45

- We have supposed that $M=N$
- **If $M > N$** then we can suppose that

$$a_{N+1}, a_{N+2}, \dots, a_M = 0$$
- and we can use the same implementation.
- **If $M < N$** then we can suppose that

$$b_{M+1}, b_{N+2}, \dots, b_N = 0$$
- and we can use the same implementation.

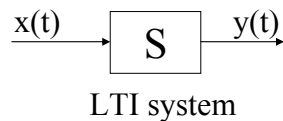
46

The convolution product.
The response of c.t. LTI systems at a
specified input signal

47

Convolution product. C.t. signals

- C.t. LTI system, mathematically described by the operator S .
- find the output signal $y(t)$ when the input signal $x(t)$ is known.



48

Convolution product. C.t. signals

- **Reminder (intro):** Filtering property of the Dirac unit impulse, $\delta(t)$

$$\int_{-\infty}^{\infty} \varphi(\tau) \delta(\tau) d\tau = \varphi(0)$$

- Function test $x(\tau)$, and as impulse the shifted version with t (time is τ)

$$\int_{-\infty}^{\infty} x(\tau) \delta(t-\tau) d\tau = x(t)$$

49

$$x(t) = \int_{-\infty}^{\infty} x(\tau) \delta(t-\tau) d\tau \quad \longrightarrow \quad \boxed{\text{S}} \quad \longrightarrow \quad y(t)$$

LTI system

- the output signal

$$\begin{aligned} y(t) &= S\{x(t)\} \\ &= S\left\{ \int_{-\infty}^{\infty} \underset{\text{const.}}{x(\underline{\tau})} \delta(\underset{\text{const.}}{t-\underline{\tau}}) d\tau \right\} \\ &= \int_{-\infty}^{\infty} x(\tau) S\{\delta(t-\tau)\} d\tau \end{aligned}$$

50

Convolution product. Definition

$$y(t) = x(t) * h(t) = \int_{-\infty}^{\infty} x(\tau) h(t - \tau) d\tau$$

- **convolution product of continuous-time signals** x and h .
- compute the response of a given system, with known impulse response (h) to a known input signal (x)

51

Neutral element

- **Neutral element for convolution:** Dirac distribution, $\delta(t)$.

$$x(t) * \delta(t) = x(t), \text{ for any signal } x(t)$$

52

Commutativity

- With the notation: $t - u = \tau$, we have:

$$(f * g)(t) = \int_{-\infty}^{\infty} g(u) f(t-u) du = (g * f)(t)$$

- So, the convolution product is **commutative** almost everywhere.

53

Some remarks

- If the input signal $x(t) \in L^1$ and $h(t) \in L^1$ (the system is stable)
- Then the convolution exists and the output signal

$$y(t) = x(t) * h(t) \in L^1$$

54

Some remarks

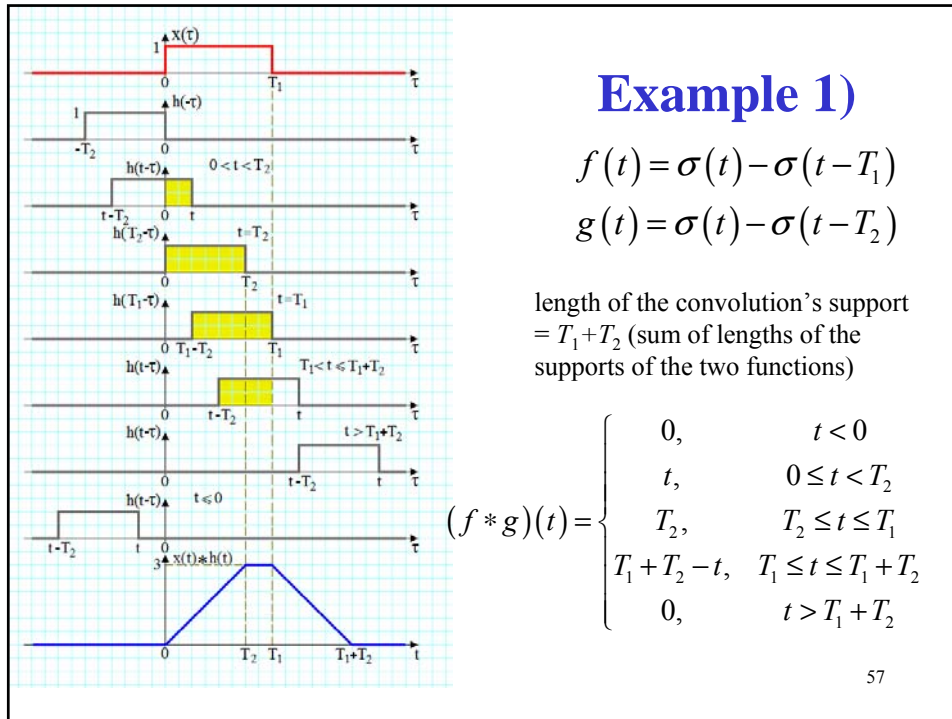
- If the input signal $x(t) \in L^2$ and the impulse response system $h(t) \in L^2$
- then the convolution product $x(t)*h(t)$ *exists, is bounded and continuous*

55

Some remarks

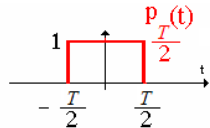
- If the input signal $x(t) \in L^2$ and the system is stable $h(t) \in L^1$
- Then the output signal has a **finite energy**
 $y(t)=x(t)*h(t) \in L^2$

56

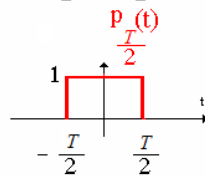


- Denote $g(-\tau) = z(\tau)$
 - Time-shifting of $z(\tau)$ with t to the right
 - $t < 0$, $f(\tau)g(t - \tau) = 0$;
 - $0 < t \leq T_2$, $(f * g)(t) = \int_0^t d\tau = t$;
 - $T_2 \leq t \leq T_1$, $(f * g)(t) = \int_{t-T_2}^t d\tau = T_2$;
 - $T_1 \leq t \leq T_1 + T_2$, $(f * g)(t) = \int_{t-T_1}^{T_2} d\tau = T_1 + T_2 - t$;
 - $t > T_1 + T_2$, $f(\tau)g(t - \tau) = 0$, $(f * g)(t) = 0$.
- 58

Example 2)

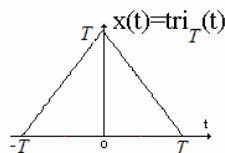


$$f(t) = \sigma\left(t + \frac{T}{2}\right) - \sigma\left(t - \frac{T}{2}\right);$$



$$g(t) = f(t);$$

$$(f * g)(t) = T \left(1 - \frac{|t|}{T}\right) (\sigma(t+T) - \sigma(t-T));$$



59

Example 3)

$$f(t) = \frac{1}{\sqrt{|t|}} \cdot \frac{1}{|t|+1}, \quad f(t) * f(t) = ?$$

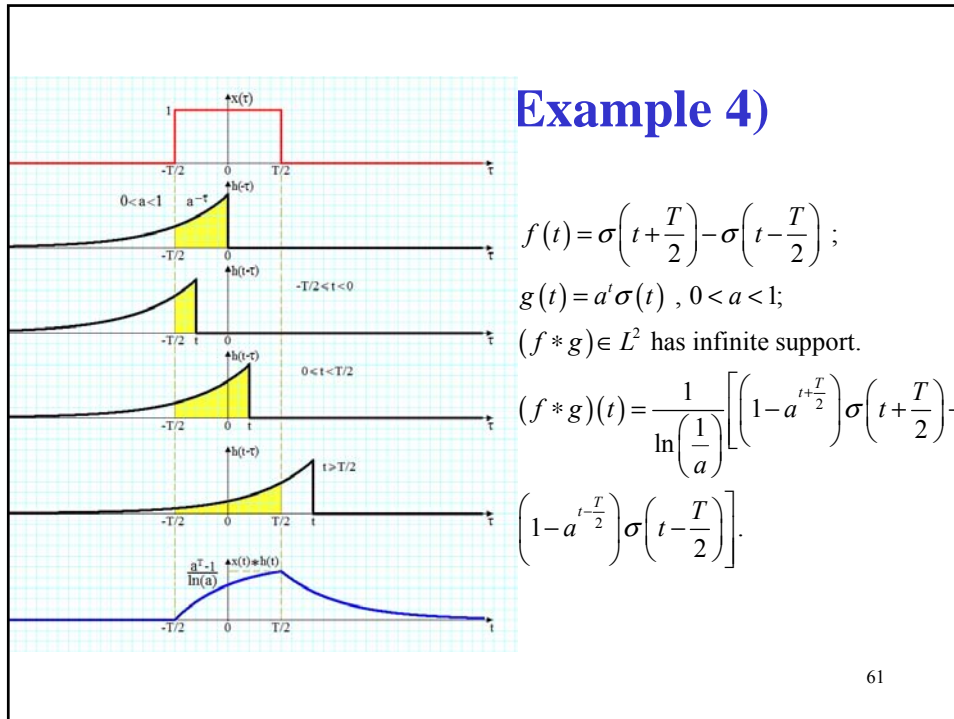
- $f(0) \rightarrow \infty$; $f(t)$ and $|f(t)|$ are even.
- function f belongs to L^1

$$\int_{-\infty}^{\infty} |f(t)| dt = 2 \int_0^{\infty} \frac{du}{u^2 + 1} = 2 \operatorname{arctg} u \Big|_0^{\infty} = 2 \cdot \frac{\pi}{2} = \pi < \infty$$

- $f * f$ is convergent a.e.; but not for $t=0$

$$(f * f)(0) = \int_{-\infty}^{\infty} f(\tau) \cdot f(-\tau) d\tau = \int_{-\infty}^{\infty} \frac{1}{\tau} \cdot \frac{1}{(|\tau|+1)^2} d\tau$$

60

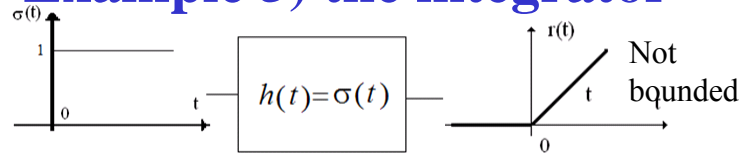


- $t < -T/2$, $f * g(t) = 0$.
 - $t > -T/2$ partial superposition - for $-T/2 < t < T/2$:

$$(f * g)(t) = \int_{\frac{T}{2}}^t a^{t-\tau} d\tau = \frac{1}{\ln \frac{1}{a}} \left(-a^{t + \frac{T}{2}} + 1 \right)$$
 - $t > T/2$ complete superposition - for $t \geq T/2$:

$$(f * g)(t) = \int_{-\frac{T}{2}}^{\frac{T}{2}} a^{t-\tau} d\tau = \frac{1}{\ln \frac{1}{a}} \left(a^{t - \frac{T}{2}} - a^{t + \frac{T}{2}} \right).$$
- 62

Example 5) the integrator



- impulse response = $\sigma(t)$.

$$x(t) = \delta(t) \Rightarrow y(t) = h(t) = \int_{-\infty}^t \delta(\tau) d\tau = \sigma(t)$$

- step response = ramp signal:

$$(\sigma * \sigma)(t) = \int_{-\infty}^{\infty} \sigma(\tau) \sigma(t - \tau) d\tau = \begin{cases} t, & t \geq 0 \\ 0, & t < 0 \end{cases} = t \cdot \sigma(t).$$

63

- The result is not bounded, so the integrator is not stable.
- Despite this fact, the integrators can be used in practice, but only for finite duration input signals (case in which the output is bounded).

64

Associativity

- The convolution is associative
$$(f(t) * g(t)) * h(t) = f(t) * (g(t) * h(t))$$
- If
 1. $f, g, h \in L^1$;
 2. $f, g, h \in L^1_{loc}$ and two of them have compact support;
 3. $f, g, h \in L^1_{loc}$ and all three have like support a closed set included in $[0, \infty)$.

65

Unit step response of an LTI system

- response to the unit step signal.

$$s(t) = h(t) * \sigma(t) = \int_{-\infty}^t h(\tau) d\tau$$

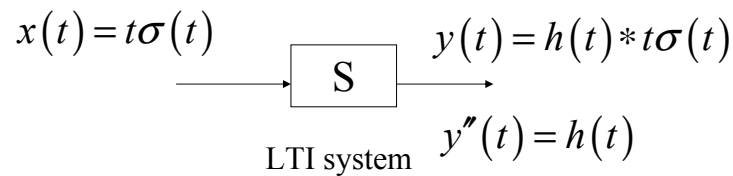
- Its derivative is the impulse response.

$$s'(t) = h(t)$$

66

- response of the system h to the ramp signal
 $x(t) = t\sigma(t) \Rightarrow y(t) = S\{t\sigma(t)\} = h*(t\sigma(t));$
- The 2nd derivative of $y(t)$ is $h(t)$.

$$y''(t) = h*(t\sigma(t))'' = h*\delta = h.$$



67

- find the impulse response $h(t)$ of a system
 - the derivation of its step response or
 - the double derivation of its response to a ramp signal.

68

The unit step response of a causal LTI system

- for a causal system, impulse response = zero for $t < 0$ or $h(t) = h(t) \cdot \sigma(t)$

$$s(t) = h(t) * \sigma(t) = \int_0^t h(\tau) d\tau$$

- Causal input signal and system \Rightarrow causal output

$$y(t) = \int_0^t x(t - \tau) h(\tau) d\tau$$

69

BIBO stability for continuous-time LTI systems

- “bounded input bounded output” (BIBO) stable system
- **BIBO stability condition**

A continuous-time LTI system is stable if and only if its impulse response is absolutely integrable

$$\int_{-\infty}^{\infty} |h(\tau)| d\tau < \infty, h(t) \in L^1$$

70

An example – the integrator

$$h(t) = \sigma(t) \notin L^1; \quad y(t) = \int_{-\infty}^t x(\tau) d\tau$$

$$y(t) = \int_0^t x(\tau) d\tau \quad (\text{input signal is causal})$$

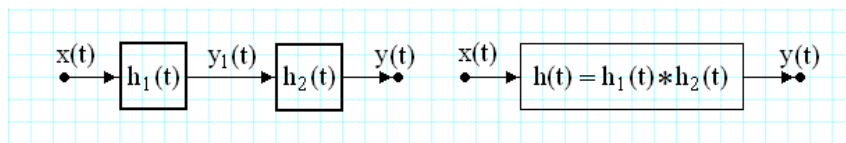
Bounded input $x(t) = \sigma(t) \Rightarrow$ unbounded output $y(t) = \int_0^t 1 \cdot d\tau = t$.

If $x(t)$ has finite duration then $y(t)$ is bounded.

- the integrator is not stable.
- It can be used in practice because all the practical signals have finite duration.

71

Practical significance of the convolution product's properties

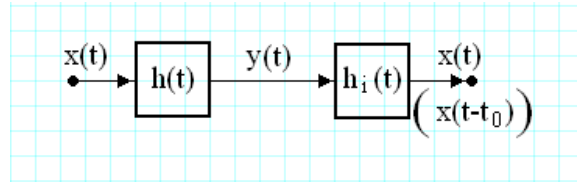


- Equivalent system for series interconnection of 2 systems has impulse response

$$h(t) = h_2(t) * h_1(t) = h_1(t) * h_2(t)$$

72

Inverse system. Identity system



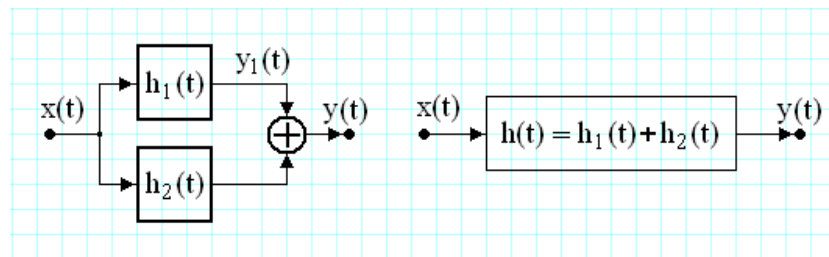
- Two systems connected in series
- Output – original input signal

$$h(t) * h_i(t) = \delta(t)$$
- The system connected in series with $h(t)$ and $h_i(t)$ is an identity system

$$y(t) = x(t)$$

73

Parallel interconnection of LTI systems



- Equivalent system for parallel interconnection of 2 systems has impulse response

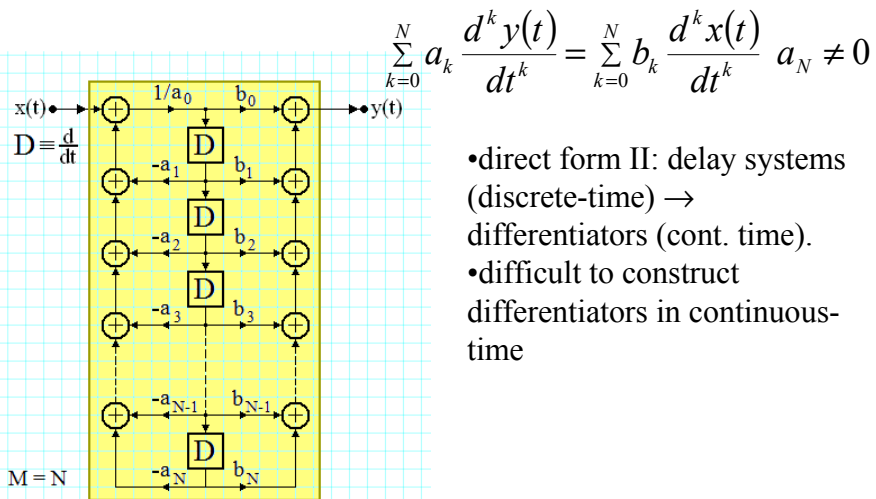
$$h(t) = h_1(t) + h_2(t)$$

74

Implementation of c.t. LTI systems with linear differential equations & constant coefficients

75

Direct form II with differentiators.



- direct form II: delay systems (discrete-time) → differentiators (cont. time).
- difficult to construct differentiators in continuous-time

76

Direct form II with integrators.

- it is preferable to use integrators.
- Integrate N times a differential equation \Rightarrow an integral equation. With the notations

$$y(0), y(1), \dots, y(N), x(0), x(1), \dots, x(N)$$
- we obtain the integral equation :

$$\sum_{k=0}^N a_k y_{(N-k)}(t) = \sum_{k=0}^N b_k x_{(N-k)}(t).$$

77

$$\sum_{k=0}^N a_k \frac{d^k y(t)}{dt^k} = \sum_{k=0}^N b_k \frac{d^k x(t)}{dt^k} \quad a_N \neq 0$$

$$y_{(0)}(t) = y(t),$$

$$y_{(1)}(t) = y(t) * \sigma(t) = \int_{-\infty}^t y(\tau_1) d\tau_1$$

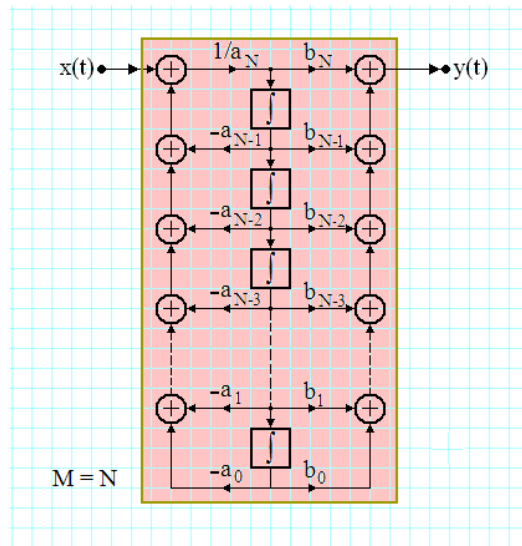
$$y_{(2)}(t) = y(t) * \sigma(t) * \sigma(t) = \int_{-\infty}^t \int_{-\infty}^{\tau_2} y(\tau_1) d\tau_1 d\tau_2$$

....

$$y_{(k)}(t) = y_{(k-1)}(t) * \sigma(t) = \int_{-\infty}^t \int_{-\infty}^{\tau_k} \int_{-\infty}^{\tau_{k-1}} \dots \int_{-\infty}^{\tau_2} y(\tau_1) d\tau_1 d\tau_2 \dots d\tau_{k-1} d\tau_k$$

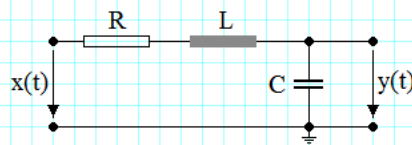
$$x_{(0)}(t) = x(t) ; x_{(1)}(t) = x(t) * \sigma(t), \dots$$

78



79

Example for 2nd order c.t. system

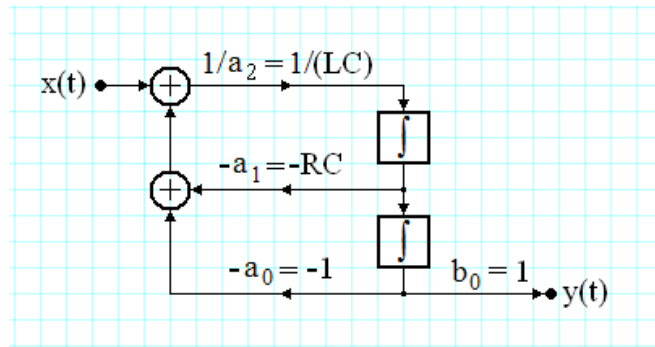


$$LC \frac{d^2 y(t)}{dt^2} + RC \frac{dy(t)}{dt} + y(t) = x(t)$$

$$\sum_{k=0}^N a_k y_{(n-k)}(t) = \sum_{k=0}^N b_k x_{(n-k)}(t),$$

$$LCy_{(0)}(t) + RCy_{(1)}(t) + y_{(2)}(t) = x_{(2)}(t)$$

80



- identification :

$$a_0 = 1 ; a_1 = RC ; a_2 = LC \quad b_0 = 1$$

81

- Using these coefficients we can write the corresponding integral equation
- we obtain direct form II with integrators.

82

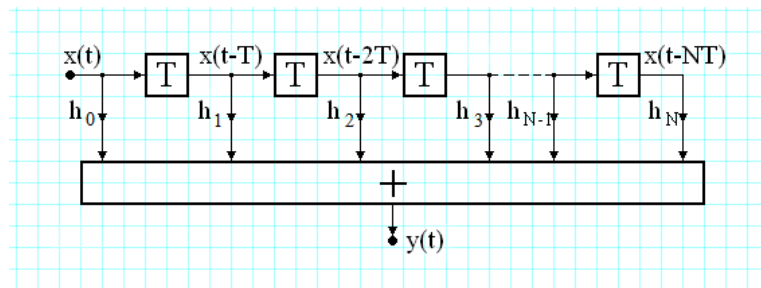
Transversal structure for FIR systems

- continuous-time FIR systems have the impulse response :

$$h(t) = \sum_{k=0}^N h_k \delta(t - kT).$$

- implemented using the transversal structure

83



$$y(t) = x(t)h_0 + x(t - T)h_1 + \dots + x(t - NT)h_N,$$

$$y(t) = x(t) * \sum_{k=0}^N h_k \delta(t - kT) = x(t) * h(t),$$

$$h(t) = \sum_{k=0}^N h_k \delta(t - kT).$$

84