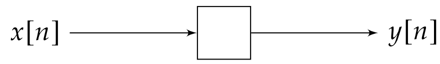
1 Discrete Time Systems

Consider a discrete-time system with $x[n]$ as input and $y[n]$ as output.

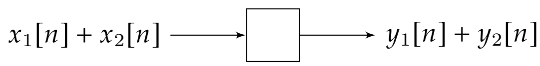


The following are some of the possible properties that a system can have:

Linearity

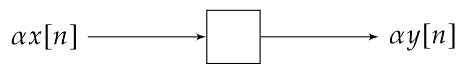
A **linear system** has the properties below:

1. **additivity**



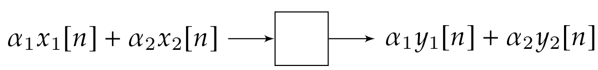
(1)

2. **scaling** (or **homogeneity**)



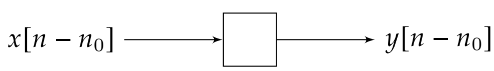
(2)

Here, α is some constant.
Together, these two properties are known as **superposition**:



Time Invariance

A system is **time-invariant** if its behavior is fixed over time:



(3)

Causality

A **causal** system has the property that $y[n_0]$ only depends on $x[n]$ for $n \in (-\infty, n_0]$. An intuitive way of interpreting this condition is that the system does not "look ahead."

Bounded-Input, Bounded-Output (BIBO) Stability

In a BIBO stable system, if $x[n]$ is bounded, then $y[n]$ is also bounded. A signal $x[n]$ is bounded if there exists an M such that $|x[n]| \leq M < \infty \; \forall n$.

2 Linear Time-Invariant (LTI) Systems

A system is LTI if it is both linear and time-invariant. We define the **impulse response** of an LTI system as the output $h[n]$ when the input $x[n] = \delta[n]$ where $\delta[n] = \begin{cases} 1, & n = 0 \\ 0, & n \neq 0 \end{cases}$.

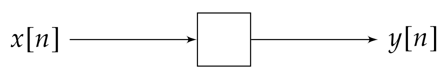
An LTI system can be uniquely characterized by its impulse response $h[n]$. In addition, the following properties hold:

- An LTI system is causal iff $h[n] = 0 \ \forall n < 0$.
- An LTI system is BIBO stable iff its impulse reponse is absolutely summable:

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

Convolution Sum

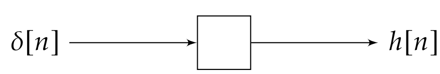
Consider the following LTI system with impulse reponse $h[n]$:



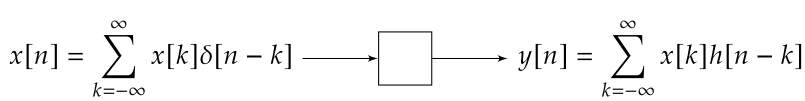
Notice that we can write $x[n]$ as a sum of impulses:

$$x[n] = \ldots + x[-1]\delta[n+1] + x[0]\delta[n] + x[1]\delta[n-1] + \ldots = \sum_{k=-\infty}^{\infty} x[k]\delta[n-k]$$

In addition, we know that:



By applying the LTI property of our system, we get that



The expression $\sum_{k=-\infty}^{\infty} x[k]h[n-k]$ is referred to as the **convolution sum** and can be written as $x[n] * h[n]$ or $(x * h)[n]$.

3

Determine if the following systems are linear, time-invariant, and/or causal.

a) $y[n] = 2x[-2+3n] + 2x[2+3n]$

b) $y[n] = 4^{x[n]}$

Additional practice:

c) $y[n] - y[n-1] = x[n] - x[n-1] - x[n-2]$

d) $y[n] = x[n] + nx[n-1]$

e) $y[n] = 2^n \cos\big(x[n]\big)$

4 Convoluted Convolution

a) Show that convolution is commutative. That is, show that $(x * h)[n] = (h * x)[n]$.

b) Show that $\delta[n]$ is a convolution identity. That is, show that $(x * \delta)[n] = x[n]$.

Additional Practice:

c) Show that convolution by $\delta[n - n_0]$ shifts $x[n]$ by n_0 steps to the right.

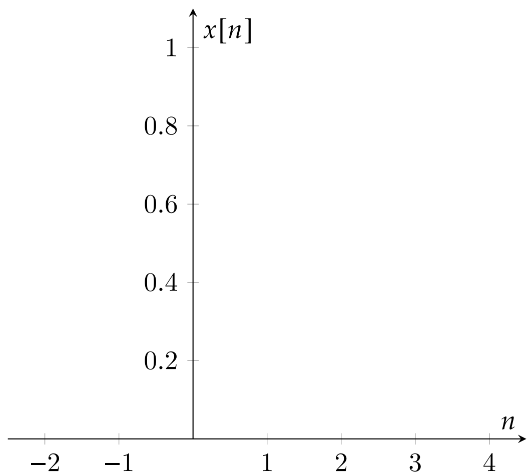
d) Show that convolution is distributive. In other words, show that $(x * (h_1 + h_2))[n] = (x * h_1)[n] + (x * h_2)[n]$.

5 Mystery System

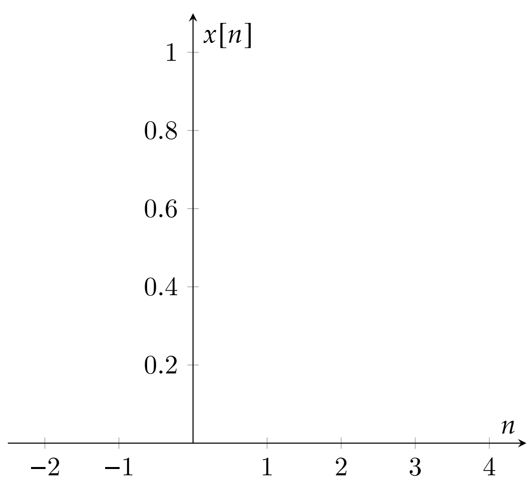
Consider an LTI system with the following impulse response:

$$h[n] = \frac{1}{2}(\delta[n] + \delta[n-1])$$

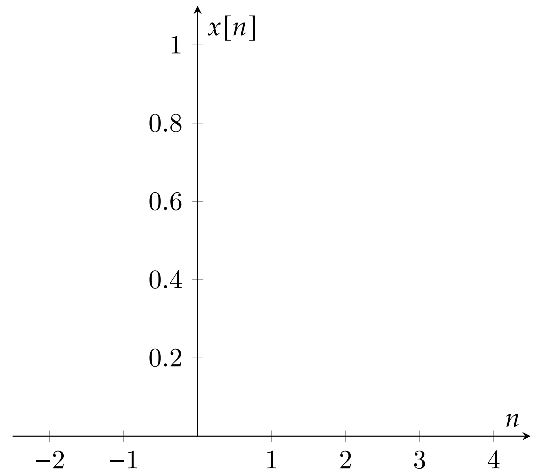
a) Create a sketch of this impulse reponse.



b) What is the output of our system if the input is the unit step $u[n]$?



c) What is the output of our system if our input is $x[n] = (-1)^n u[n]$?



d) This system is called the two-point simple moving average (SMA) filter. Based on the previous parts, why do you think it bears this name?