

Convolution continued from last day.
Method 3 (mathematical)

$$y[n] = \sum_{k=-\infty}^{\infty} x[k] h[n-k]$$
$$= \sum_{k=-6}^3 x[k] h[n-k]$$

$$= x[-6] h[n+6] \\ + x[-4] h[n+4] \\ + x[-2] h[n+2] \\ + x[0] h[n] \\ + x[3] h[n-3]$$

$$= -h[n+6] \\ + h[n+4] \\ + h[n+2] \\ + 2h[n] \\ - h[n-3]$$

Note: if $n \leq -7$, $y[n] = 0$
 $n \geq 6$, $y[n] = 0$

$$\therefore y[-6] = -h[0] + h[-2] + \dots$$

Method 4 (use z transform) easiest

Method 5 (use MatLab)

1.4 Properties of LTI system

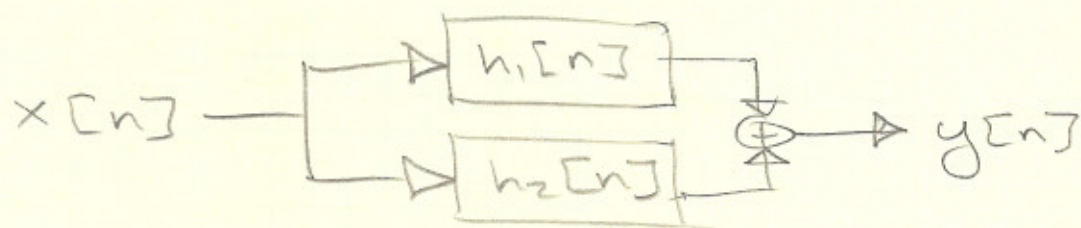
A) Commutative property

$$\begin{aligned} y[n] &= x[n] * h[n] \\ &= h[n] * x[n] \end{aligned}$$

B) Distributive property.

$$\begin{aligned} x[n] * (h_1[n] + h_2[n]) \\ = x[n] * h_1[n] + x[n] * h_2[n] \end{aligned}$$

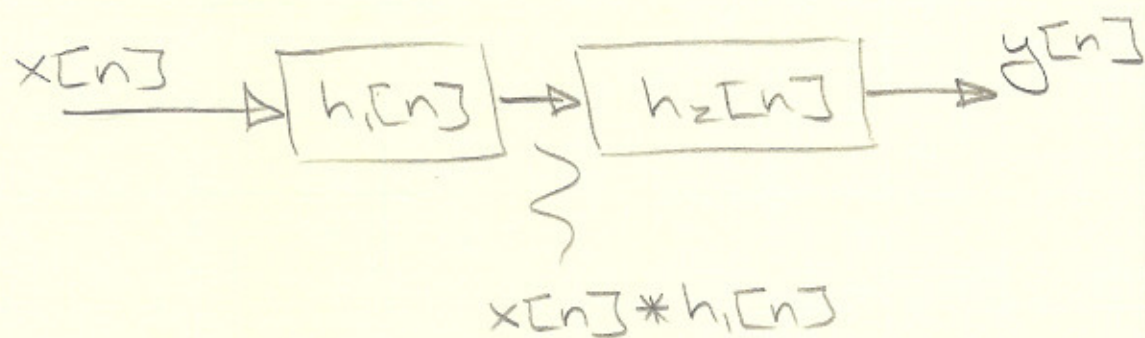
C) Parallel LTI



$$\begin{aligned} y[n] &= x[n] * h_1[n] \\ &\quad + x[n] * h_2[n] \\ &= x[n] * (h_1[n] + h_2[n]) \end{aligned}$$

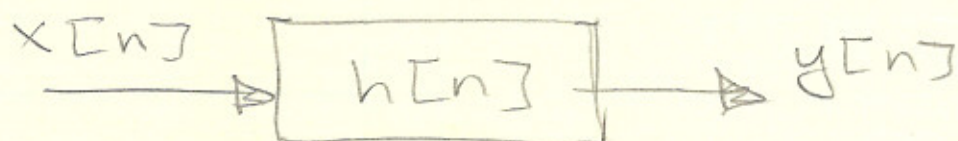
$$\therefore h[n] = h_1[n] + h_2[n]$$

D) Cascade LTI



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

Hence it is the same as



Where:

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

Ex: Consider a system w impulse response

$$h[n] = U[n] - U[n-N]$$

Find the response of the i/p

$$x[n] = a^n U[n]$$

SOL:

$$x[n] = a^n U[n]$$

$$= \sum_{n=0}^{\infty} a^n, \quad n \geq 0$$

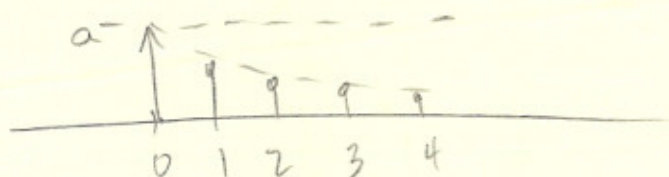
$$|a| < 1$$

$$h[n] = \begin{cases} 1, & 0 \leq n \leq N-1 \\ 0, & \text{elsewhere} \end{cases}$$

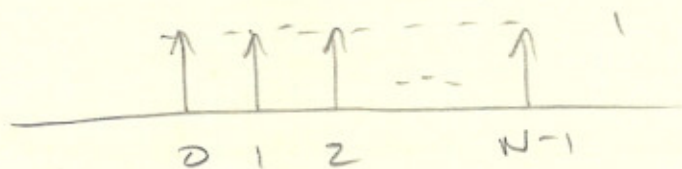
$$y[n] = \sum_{k=-\infty}^{\infty} x[k] h[n-k]$$

Note We try to avoid shifting the exponential sequence.

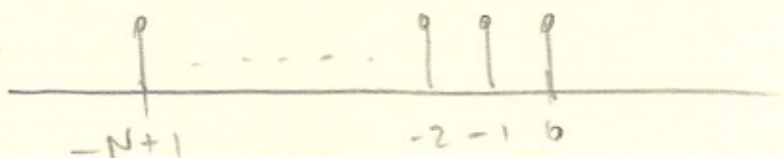
$$x[k]$$



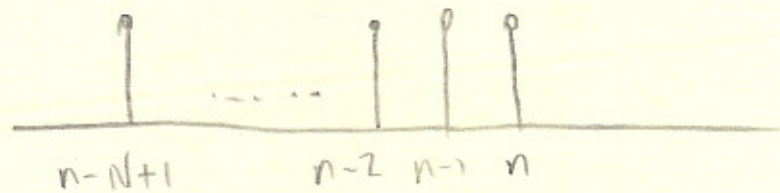
$$h[n]$$



$$h[-k]$$



$$h[n-k]$$



$$\therefore \text{if } n < 0, y[n] = 0$$

$$\left\{ \begin{array}{l} \text{if } n \geq 0 \text{ and } n-N+1 \leq 0 \\ \text{or } 0 \leq n \leq N-1 \end{array} \right.$$

$$\text{if } n \geq N-1$$

$$y[n] = \sum_{k=0}^n a^k$$

$$y[n] = \sum_{k=n-N+1}^n a^k$$

Note:

$$\sum_{k=N_1}^{N_2} a^k = \frac{a^{N_1} - a^{N_2+1}}{1-a}$$

1.5 correlation of degree

[Pg 118]

The correlation is a measure of the degree to which two sequences are similar. The correlation of seq. $x[n]$

Let $y[n]$ is a seq $r_{xy}[l]$ defined as.

$$r_{xy}[l] = \sum_{n=-\infty}^{\infty} x[n] y[n-l]$$

$$l \in (-\infty, \infty)$$

$$= \sum_{n=-\infty}^{\infty} x[n] y[-(l-n)]$$

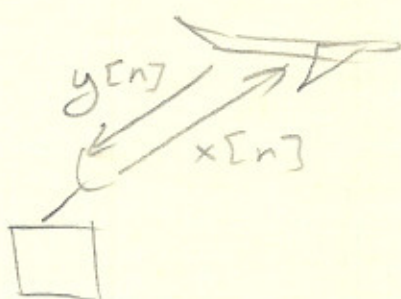
$$= x[l] * y[-l]$$

Hence, correlation can be determined by convolution. If $x[n] = y[n]$ then it is called autocorrelation.

$$r_{xx}[l] = \sum_{n=-\infty}^{\infty} x[n] x[n-l]$$

Application: The correlation can be used to identify and localise the target in radar signal processing.

ie - the depth of the ocean floor can be measured by sending a signal from a transmitter and then by correlating this signal with the received signal.



$$y[n] = x[n-k] + w[n]$$

attenuation factor

round trip delay.

noise

If no target is detected the received signal is all noise.

Thus by correlation, distance of the target can be measured by measuring the time delay K . Auto correlation seq. attains its max value at zero shift which indicates that the signal matches perfectly at zero lag.