

* Chapter 2:

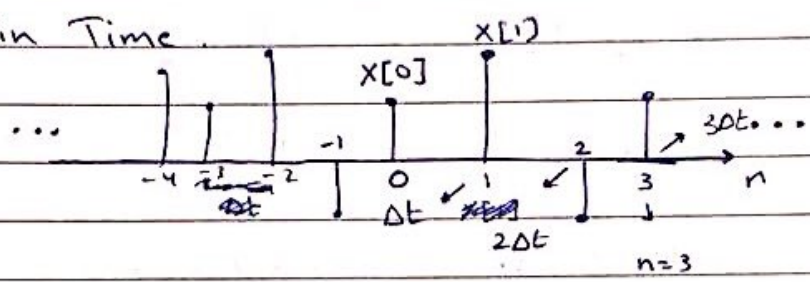
Discrete time Signals Systems 84

- Continuous in Amplitude (different level)

quantization level

- Discrete in Time

[] square = Discrete



* graphical Representation:

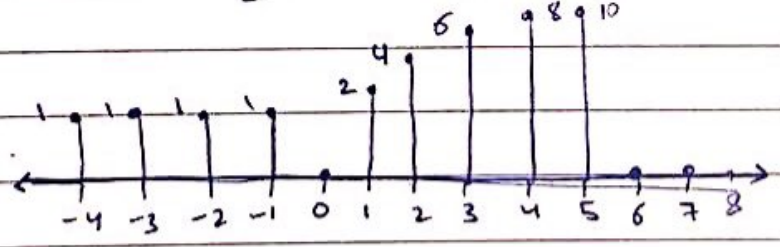
Δt fixed

$x[n]$: Discrete Time Signal [sequence]

$x[n] : 84$

1 functional Method 80

$$x[n] : \begin{cases} 1 & n < 0 \\ 2n & 0 < n < 5 \\ 0 & \text{else where.} \end{cases}$$



$x[n] = A \cos(\omega n + \phi)$ for all n . $\equiv x(t) = A \cos(\omega t + \phi) |_{t=nT}$

ω : Discrete time frequency (rad/sample), $\Omega = 2\pi f$ (rad/sec)

2 Sequential Method:

- Infinite length sequence (Two side sequence)

- Finite length sequence

$$x[n] = \{1, 2, 3, 4\} \text{ finite, } N_1 = -2, N_2 = 1$$

-2 -1 0 1 \rightarrow index. مؤشر الزمان

$$x[n] = \{1, 1, 2, 3, 5, 6, 7, 5, 9\} \quad N_1 = -2, N_2 = 3$$

$$\text{length} = 3 + 2 + 1 = 6$$

The length of sequence. $N_2 - N_1 + 1$

* Some sequences $x[n] = \{1, 2, 5, 6, \dots\}$ infinite. سلسلة غير منتهية
Right - sided sequence, causal.

$$x[n] = \{1, 2, 5, 6, \dots\} \text{ R.S.S. } \begin{matrix} \uparrow \\ -2 \quad -1 \quad 0 \quad 1 \quad 2 \quad \dots \end{matrix}$$

بتبدأ من 0 وبعده كل
المبين يساوي R.S.S

!?

$$x[n] = 0 \rightarrow n < N_1$$
$$n < -2$$

If $N_1 \geq 0$

$$x[n] = \{0, 0, 1, 2, 3, 4, \dots\}$$

\hookrightarrow Right - sided sequence, Causal sequence.

* Left Side sequence :

$$\{ \dots, 6, 5, 3, 1 \}$$

OR

$$\{ \dots, 7, 5, 1, 5, 6 \}$$

-1 0 1 2

Anti-causal.

Non Causal

$$\{x[n]\} = \{ \dots, 1, 1, 1, 0, 2, 4, 6, 8, 10, 0, 0, 0, \dots \}$$

ما يعرف ويند الختتمات ان الصفر على صفر عند قيمة $x[0]$

$$x[n] = \{1, 2, 3, 4\}$$

$$x[0] = 1, x[1] = 2, x[2] = 3, x[3] = 4$$

$$x[n] = \{1, 2, 3, 4\} \equiv \{0, \dots, 0, 0, 0, 1, 2, 3, 4, 0, 0, 0\} \text{ length} = 4$$

$$x[-2] = 1, x[-1] = 2, x[0] = 3, x[1] = 4$$

3 Matrix Method 80 في ال index دائما موجب

Real value value

$$x[n] = \begin{bmatrix} x[0] \\ x[1] \\ \vdots \\ x[N-1] \end{bmatrix}$$

N length

size application في ال index

في ال index في ال index

↳ Column matrix

$$x[n] = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} \text{ 4-length sequence.}$$

x, X bold face, Capital latter \rightarrow vector $= \underline{x}$

A, B, C, D \rightarrow matrix

$$\underline{x} = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} \text{ vector } x$$

The length of the sequence: $x[n]$

$$N_1 \leq n \leq N_2$$

where $N_1 > -\infty$ and $N_2 < \infty$ and $N_1 \leq N_2$

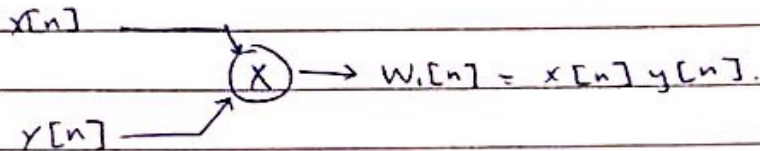
$N_1 = N_2 \rightarrow$ one element

[2]

* Elementary operations on sequence. 80

1] The product operation

$$w_1[n] = x[n] \cdot y[n]$$



$$x = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \quad y = \begin{bmatrix} 2 \\ 2 \\ 1 \end{bmatrix} \quad * \text{ multiplication element by element}$$

$$x[n] = \{ 1 \quad 2 \quad 3 \}$$

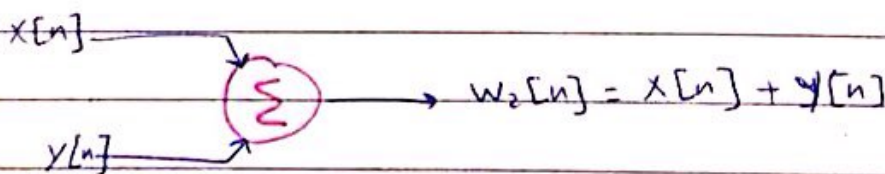
$$y[n] = \{ 2 \quad 2 \quad 1 \}$$

$$= \begin{array}{cccc} 1 & 2 & 3 & 0 \\ 0 & 2 & 2 & 1 \end{array}$$

$$w_1[n] = \{ 0 \quad 4 \quad 6 \quad 0 \}$$

2] The addition of sequence. 81

$$w_2[n] = x[n] + y[n]$$



$$x[n] = \{ 1 \quad 2 \quad 3 \}$$

$$y[n] = \{ 2 \quad 2 \quad 1 \}$$

$$\begin{array}{cccc}
 & 1 & 2 & 3 & 0 \\
 + & 0 & 2 & 2 & 1 \\
 \hline
 w_2[n] = [& 1 & 4 & 5 & 1]
 \end{array}$$

3] Multiplication by a Constant \otimes

$$w_3[n] = A x[n] \quad \begin{array}{l} A +ve \\ -ve \rightarrow \text{phase shift } 180^\circ \end{array}$$

$$x[n] \rightarrow \triangle A \rightarrow w_3[n] = A x[n]$$

$$A = 5 \quad x[n] = \{1 \ 2 \ 3\}$$

$$w_3[n] = \{5 \ 10 \ 15\}$$

4] Time-delay operation. (unit)

$$w_4[n] = x[n-1] \quad \text{you have shift by 1}$$

$$x[n] \rightarrow \boxed{z^{-1}} \rightarrow w_4[n] = x[n-1]$$

$$\text{Ex: } x[n] = \begin{array}{ccc} & -1 & 0 & 1 \\ & 1 & 2 & 3 \end{array}$$

$$w_4[n] = x[n-1]$$

$$w_4[-2] = x[-2-1] = x[-3] = 0$$

$$w_4[-1] = x[-1-1] = x[-2] = 0$$

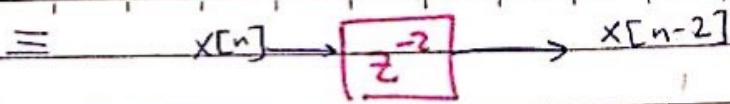
$$w_4[0] = x[0-1] = x[-1] = 1$$

$$w_4[1] = x[1-1] = x[0] = 2$$

$$w_4[2] = x[2-1] = x[1] = 3$$

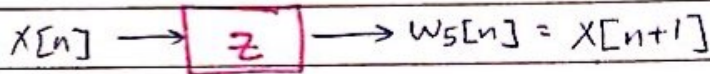
$$w_4[n] = \begin{array}{ccc} & 1 & 2 & 3 \\ & \uparrow & & \end{array}$$

$$x[n] \rightarrow \boxed{z^{-1}} \rightarrow \boxed{z^{-1}} \rightarrow x[n-2]$$



5 Unit-Advance operation $\delta \Delta$

$$w_5[n] = x[n+1]$$



$$x[n] = \{ \underset{\uparrow}{1} \quad 2 \quad 3 \}$$

$$w_5[-2] = x[-1] = 1$$

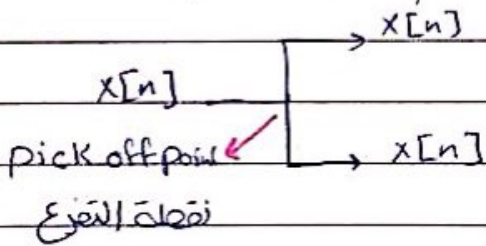
$$w_5[-1] = x[0] = 2$$

$$\rightarrow w_5[0] = x[1] = 3$$

$$w_5[1] = x[2] = 0$$

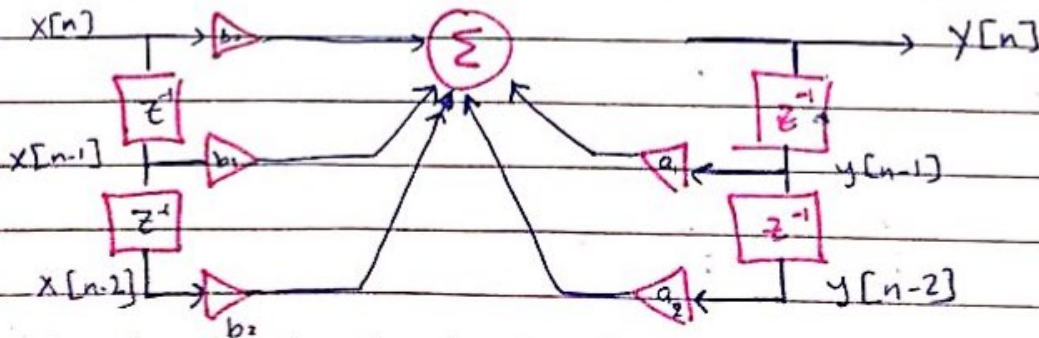
$$w_5[n] = \{ \quad 1 \quad 2 \quad \underset{\uparrow}{3} \}$$

6 The pick-off point



Combination of Elementary operations:

$$y[n] = b_0 x[n] + b_1 x[n-1] + b_2 x[n-2] + a_1 y[n-1] + a_2 y[n-2]$$



Classification of sequences 84

□ Base on Symmetry 84

a sequence $x[n]$ is called a conjugate-symmetric sequence if: $x[n] = X^*[-n]$

$$x[n] = \{ 1+j \quad 5-3j \quad 2 \quad 5+2j \} \Rightarrow \text{complex sequence}$$

↑

* \rightarrow Real same, imag convert the sign. [Conjugent]

if $x[n]$ is real then $x[n] = x[-n] \Rightarrow$ even symmetry
cos \rightarrow even.



A sequence $x[n]$ is called conjugate anti symmetric if
 $x[n] = -X^*[n]$

if $x[n]$ is real $x[n] = -x[-n] \Rightarrow$ odd symmetry.

Classification of sequence.

II] Based on symmetry:

Conjugate Symmetric sequence $X_{cs}[n]$

Conjugate Anti Symmetric sequence $X_{ca}[n]$

Any sequence $X[n] = X_{cs}[n] + X_{ca}[n]$

where

$$X_{cs}[n] = \frac{X[n] + X^*[-n]}{2}$$

and

$$X_{ca}[n] = \frac{X[n] - X^*[-n]}{2}$$

Ex: $X[n] = \{ 0 \quad 1+j4 \quad -2+j3 \quad 4-j2 \quad -5-j6 \quad -j2 \quad 3 \}$

sol:

$$X^*[n] = \{ 0 \quad 1-j4 \quad -2-j3 \quad 4+j2 \quad -5+j6 \quad +j2 \quad 3 \}$$

*

$$X^*[-n] = \{ 3 \quad j2 \quad -5+j6 \quad 4+j2 \quad -2-j3 \quad 1-j4 \quad 0 \}$$

$$X_{cs}[n] = \left[\frac{0+3}{2} \quad \frac{1+j4+j2}{2} \quad \dots \right]$$

$$X_{cs} = \{ 1.5 \quad 0.5+j3 \quad -3.5+j4.5 \quad 4 \quad -3.5-j4.5 \quad 0.5-j3 \quad \dots 1.5 \}$$

$$X_{ca}[n] = \left[\frac{0-3}{2} \quad \frac{1+j4-j2}{2} \quad \dots \right]$$

$$X_{ca} = \{ -1.5 \quad 0.5+j \quad 1.5-j1.5 \quad -j2 \quad -1.5+j1.5 \quad -0.5+j \quad 1.5 \}$$

$x_a[n] \cdot \tilde{x}_b[n]$ is also periodic

$$N = \frac{N_a N_b}{\text{GCD}(N_a, N_b)}$$

[3] Energy and Power Seq.

Total Energy in a sequence is given by

$$\sum_x = \sum_{n=-\infty}^{\infty} |x[n]|^2$$

Ex: $x[n] = x_{\text{real}} + j x_{\text{im}}[n]$.

$$\begin{aligned} |x[n]|^2 &= x[n] * x^*[n] \\ &= x_{\text{real}}^2[n] + x_{\text{im}}^2[n] \end{aligned}$$

$$x[n] = [1 \ 2 \ 3]$$

$$\sum_x = 1 + 4 + 9 = 14 \text{ J}$$

$$P_x = \lim_{K \rightarrow \infty} \frac{1}{2K+1} \sum_{n=-K}^K |x[n]|^2$$

* Finite Sequences are energy sequences.
[Finite \sum_x and Zero P_x]

Infinite Sequences:

[1] if E_x is finite \rightarrow Energy seq. [power = 0]

[2] if P_x is " \rightarrow Power seq. [Energy $\rightarrow \infty$]

If $x[n]$ is real

$$x[n] = x_{\text{even}}[n] + x_{\text{odd}}[n]$$

where $x_{\text{even}}[n] = \frac{x[n] + x[-n]}{2}$

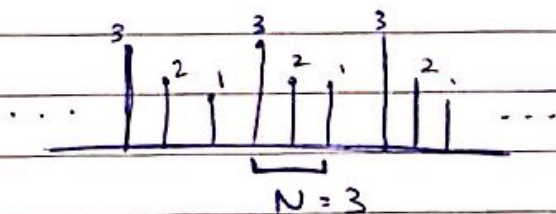
$$x_{\text{odd}}[n] = \frac{x[n] - x[-n]}{2}$$

[2] Based on Periodicity

a sequence is periodic if $\tilde{x}[n] = \tilde{x}[n + KN]$ for all n
 where K : is any integer.

N : is a positive integer (the period).

N_f : the fundamental period (The least positive integer.
 satisfies the above equation.



$$x[n] = A \cos(\omega_0 n + \phi) \quad \text{discrete}$$

$$x(t) = A \cos(\omega_0 t + \phi) \quad \text{continuous}$$

$\tilde{x}_a[n] + \tilde{x}_b[n]$ is also periodic with a period of

$$N = N_a N_b$$

القاسم المشترك $GCD(N_a, N_b)$

Ex: $N_a = 12 \quad 3 \times 4 = 3 \times 2 \times 2$
 $N_b = 16 \quad 4 \times 4 = 2 \times 2 \times 2 \times 2$

$$GCD(12, 16) = 4 \quad \rightarrow \quad N = \frac{16 \times 12}{4} = 48$$

$$\text{Ex: } x_1[n] = \begin{cases} \frac{1}{n} & n \geq 1 \\ 0 & n \leq 0 \end{cases} \quad x_2[n] = \begin{cases} \frac{1}{\sqrt{n}} & n \geq 1 \\ 0 & n \leq 0 \end{cases}$$

$$\text{Sol: } \sum x_1 = \sum_{n=1}^{\infty} \left(\frac{1}{n}\right)^2 = \frac{\pi^2}{6}$$

$$\sum x_2 = \sum_{n=1}^{\infty} \frac{1}{n} \Rightarrow \text{diverges } \infty$$

$$\text{Ex: } x[n] = \begin{cases} 3(-1)^n & n \geq 0 \\ 0 & n < 0 \end{cases}$$

$$\text{Sol: } P_x = \lim_{K \rightarrow \infty} \frac{1}{2K+1} \sum_{n=0}^K (3(-1)^n)^2$$

$$= \lim_{K \rightarrow \infty} \frac{1}{2K+1} \sum_{n=0}^K 9 \quad (-1)^{2n} = 1$$

$K+1 \leftarrow K+1$ no 9 الـ 9

$$= \lim_{K \rightarrow \infty} \frac{9(K+1)}{2K+1}$$

$$= 4.5 \text{ Watt}$$

\therefore Power sequence.

other types of classification:

* Bounded sequence:

$$|x[n]| \leq B_x < \infty$$

* absolutely summable sequence.

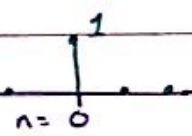
$$\sum_{n=-\infty}^{\infty} |x[n]| < \infty$$

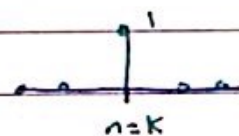
* Square Summable Sequence:

$$\sum_{n=-\infty}^{\infty} |x[n]|^2 < \infty$$

* Elementary Sequences and Sequence Representations

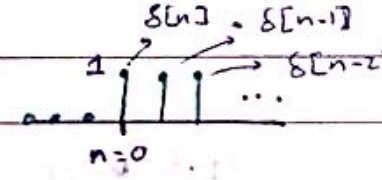
1] The unit sample sequence (Discrete-time-Impulse)
(unit impulse)

$$\delta[n] = \begin{cases} 1 & n=0 \\ 0 & n \neq 0 \end{cases}$$


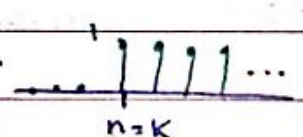
$$\delta[n-k] = \begin{cases} 1 & n=k \\ 0 & n \neq k \end{cases}$$


The

2] unit step sequence

$$u[n] = \begin{cases} 1 & n \geq 0 \\ 0 & n < 0 \end{cases}$$


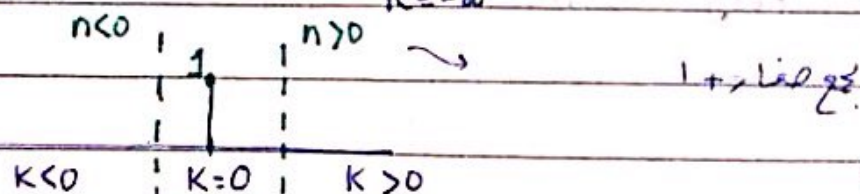
Right sided Sequence.
(Causal)

$$u[n-k] = \begin{cases} 1 & n \geq k \\ 0 & n < k \end{cases}$$


Causal not into k
non causal
سبب قیام k

$$\delta[n] = u[n] - u[n-1]$$

$$u[n] = \sum_{m=0}^{\infty} \delta[n-m] = \sum_{k=-\infty}^n \delta[k]$$



for $n < 0$

$$M[n] = 0$$

for $n \geq 0$

$$M[n] = 1$$

مع الأضداد مع الـ 1

في الـ 0، 1، 2، 3، 4، 5، 6، 7، 8، 9، 10، 11، 12، 13، 14، 15، 16، 17، 18، 19، 20، 21، 22، 23، 24، 25، 26، 27، 28، 29، 30، 31، 32، 33، 34، 35، 36، 37، 38، 39، 40، 41، 42، 43، 44، 45، 46، 47، 48، 49، 50، 51، 52، 53، 54، 55، 56، 57، 58، 59، 60، 61، 62، 63، 64، 65، 66، 67، 68، 69، 70، 71، 72، 73، 74، 75، 76، 77، 78، 79، 80، 81، 82، 83، 84، 85، 86، 87، 88، 89، 90، 91، 92، 93، 94، 95، 96، 97، 98، 99، 100

$$\text{Ex: } M[-10] = \sum_{k=-\infty}^{-10} \delta[k] = \delta[-\infty] + \dots + \delta[-11] + \delta[-10] = 0$$

القيمة 0 في الـ 1

$$\begin{aligned} M[5] &= \delta[-\infty] + \dots + \delta[0] + \delta[1] + \delta[2] + \dots + \delta[5] \\ &= 0 + \dots + 1 + 0 + 0 + \dots + 0 \\ &= 1 \end{aligned}$$

[3] Sinusoidal sequence is

$$x[n] = A \cos(\omega_0 n + \phi) \quad -\infty \leq n < \infty$$

! periodic or not

$$\tilde{x}[n] = \tilde{x}[n+N]$$

$$\begin{aligned} x[n+N] &= A \cos(\omega_0(n+N) + \phi) \\ &= A \cos(\omega_0 n + \phi + \omega_0 N) \\ &= A [\cos(\omega_0 n + \phi) \cos(\omega_0 N) - \sin(\omega_0 n + \phi) \sin(\omega_0 N)] \end{aligned}$$

$x[n] = A \cos(\omega_0 n + \phi)$?! will be true if $\omega_0 N = 2\pi r$

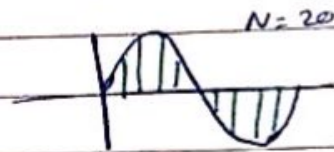
$$\cos(\omega_0 N) = 1 \quad \text{and} \quad \sin(\omega_0 N) = 0$$

$$\boxed{\frac{N}{r} = \frac{2\pi}{\omega_0}} \quad \text{rational number} \\ \text{(a ratio of 2 integer)}$$

EX: $\omega_0 = 0.1 \pi$ rad/sample.

$$\frac{2\pi}{0.1\pi} = \frac{2}{0.1} = \frac{20}{1}$$

one cycle with 20 sample



[2] $\omega_0 = 0.3\pi$ rad/sample.

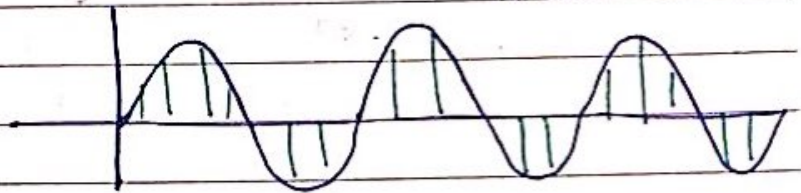
$$\frac{2\pi}{0.3\pi} = \frac{20}{3}$$

20 sample, 3 cycle.

N=20

N = fundamental period.

$$N_f = 20.$$



* ($\omega_0 = 2\pi f_0$, $f_0 = \text{freq Hz}$, $\omega_0 = \text{rad/s}$)

$$x(t) = |A \cos(\omega_0 t + \phi)$$

$$t = nT$$

$$= A \cos(\omega_0 nT + \phi)$$

$$\boxed{\omega_0 T = \omega_0}$$

sampling period.

$$\boxed{T = \frac{1}{f_T}}$$

[3] $\omega_0 = 0.1$ rad/sample.

$$\frac{2\pi}{0.1} = \frac{20\pi}{1} \text{ irrational. (not periodic)}$$

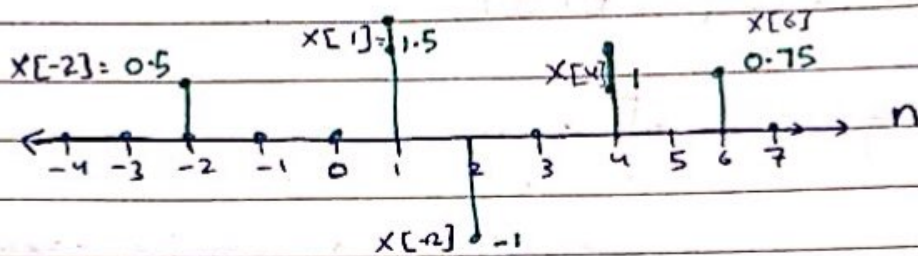
[4] $\omega_0 = 0.314$ rad/sample

$$\frac{2\pi}{0.314} = \frac{2000\pi}{314} \text{ irrational.}$$

[5] $\omega_0 = \sqrt{3}$ rad/sample

irrational.

* Representation of a general sequence $\delta[n]$



$$x[n] = \underbrace{0.5}_{x[-2]} \delta[n+2] + \underbrace{1.5}_{x[1]} \delta[n-1] = \delta[n-2] + \delta[n-4] + 0.75 \delta[n-6]$$

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

* The Sampling Process

$$x_a(t) = A \cos(\omega_0 t + \phi)$$

$$\text{Sampling: } t_n = nT = \frac{n}{F_T} = \frac{2\pi n}{\omega_T}$$

sampling period \rightarrow sampling frequency

$$x[n] = x_a(t) \Big|_{t=t_n} = A \cos(\underbrace{\omega_0 T}_{\omega_0} n + \phi)$$

$$x[n] = A \cos(\omega_0 n + \phi)$$

where $\boxed{\omega_0 = \omega_0 T}$

Ex: $g_1(t) = \cos(6\pi t) : 3 \text{ Hz}$

$$\boxed{\omega_0 = 6\pi}$$

$g_2(t) = \cos(14\pi t) : 7 \text{ Hz}$

$g_3(t) = \cos(26\pi t) : 13 \text{ Hz}$

The Sampling Frequency $F_T = 10 \text{ Hz}$.

$$T = 0.1 \text{ sec}$$

$$t = [0:0.1:10]$$

$$\text{vector } t = [0, 0.1, 0.2, 0.3, \dots]$$

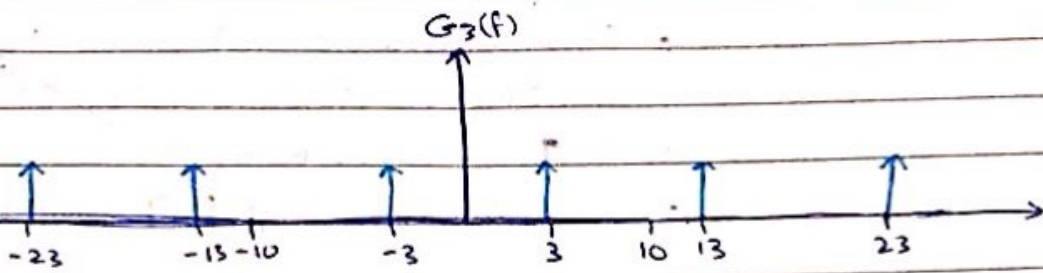
Sol:

$$g_1[n] = \cos(6\pi * 0.1 n) \\ = \cos(0.6\pi n)$$

$$g_2[n] = \cos(1.4\pi n)$$

$$g_3[n] = \cos(2.6\pi n)$$

13 Hz:



Discrete Time systems:-

$$x[n] \longrightarrow \boxed{T[\cdot]} \longrightarrow y[n] = T[x[n]]$$

$T[\cdot]$: is a Discrete-Time System,

$x[n]$: input of the system

$y[n]$: the output of the system.

$$1) y[n] = T[x[n]] = x[n] - x[n-1]$$

$$2) y[n] = T[x[n]] = x^2[n]$$

$$x[n] \xrightarrow{T} y[n]$$

* Classifications of Discrete-Time System

□ linear and nonlinear System:-

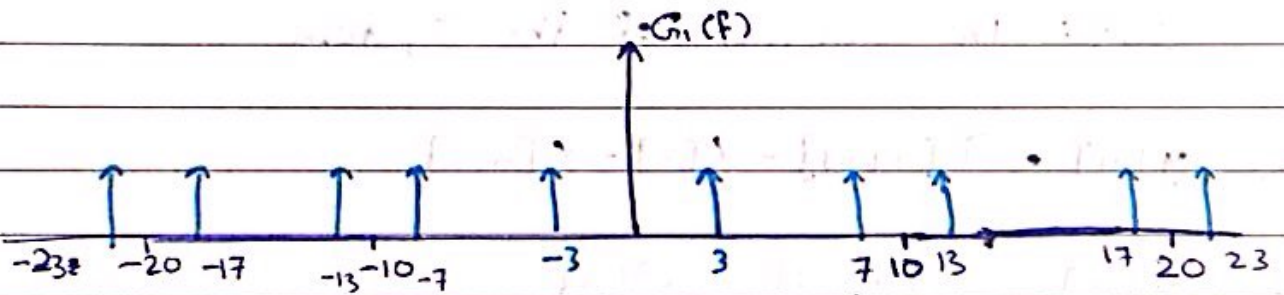
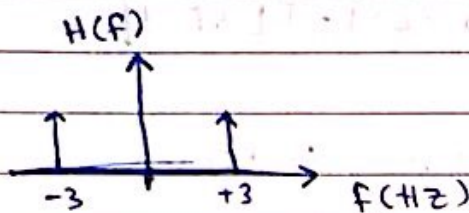
A system $T[\cdot]$ is linear if

$$\begin{aligned} T[a_1 x_1[n] + a_2 x_2[n]] &= a_1 T[x_1[n]] + a_2 T[x_2[n]] \\ &= a_1 y_1[n] + a_2 y_2[n] \end{aligned}$$

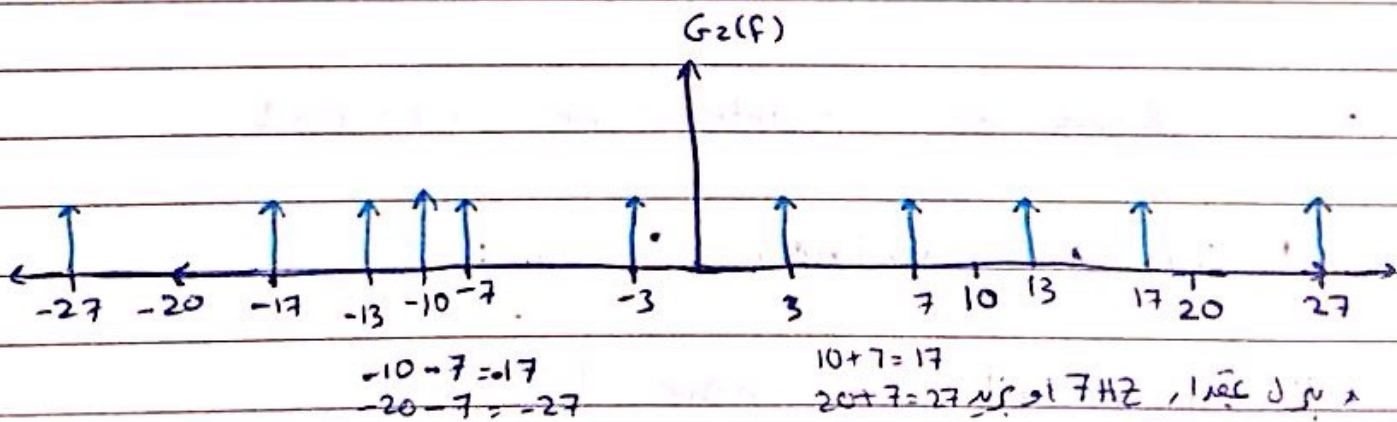
$$\begin{aligned}
 g_2[n] &= \cos(1.4\pi n) = \cos((2-0.6)\pi n) \\
 &= \cos(2\pi n - 0.6\pi n) \\
 &= \cos(2\pi n) \cos(0.6\pi n) + \sin(2\pi n) \sin(0.6\pi n) \\
 &= 1 \cdot \cos(0.6\pi n) \\
 &= \cos(0.6\pi n) = g_1[n]
 \end{aligned}$$

$$\begin{aligned}
 g_3[n] &= \cos((2+0.6)\pi n) = \cos(2\pi n + 0.6\pi n) \\
 &= \cos(2\pi n) \cos(0.6\pi n) - \sin(2\pi n) \sin(0.6\pi n) \\
 &= \cos(0.6\pi n) = g_1[n]
 \end{aligned}$$

3 Hz:



7 Hz:



where $y_1[n] = T[x_1[n]]$ and $y_2[n] = T[x_2[n]]$

Ex1: $y[n] = T[x[n]] = nx[n]$

sol: $y_1[n] = T[x_1[n]] = nx_1[n]$

$y_2[n] = T[x_2[n]] = nx_2[n]$

let $x[n] = a_1x_1[n] + a_2x_2[n]$

$$y[n] = T[x[n]] = T[a_1x_1[n] + a_2x_2[n]]$$

$$= n[a_1x_1[n] + a_2x_2[n]]$$

$$= \underline{na_1x_1[n]} + \underline{na_2x_2[n]}$$

$$= a_1 \underline{nx_1[n]} + a_2 \underline{nx_2[n]}$$

$$= a_1y_1[n] + a_2y_2[n]$$

The system is linear.

EX 2: $y[n] = T[x[n]] = x^2[n]$

sol: $y_1[n] = T[x_1[n]] = x_1^2[n]$

$y_2[n] = T[x_2[n]] = x_2^2[n]$

let $x[n] = a_1x_1[n] + a_2x_2[n]$

$$y[n] = T[x[n]] = T[a_1x_1[n] + a_2x_2[n]]$$

$$= (a_1x_1[n] + a_2x_2[n])^2$$

$$= a_1^2x_1^2[n] + 2a_1a_2x_1[n]x_2[n] + a_2^2x_2^2[n]$$

$$\neq a_1y_1[n] + a_2y_2[n]$$

$$a_1x_1^2[n] + a_2x_2^2[n]$$

The system is non linear.

EX 3: $y[n] = T[x[n]] = Ax[n] + B$ check linearity?!

↳ sol: non linear.

Invariant.

[2] shift - ~~Invariant~~ System

$$x[n] \xrightarrow{\mathcal{T}} y[n]$$

$$x[n-k] \xrightarrow{\mathcal{T}} y[n-k]$$

Shift invariant system.

[1] apply $x[n]$ to get $y[n]$ [2] apply $x_1[n] = x[n-k] \xrightarrow{\mathcal{T}} y_1[n]$ [3] shift $y[n]$ in step 1 by $k \rightarrow y[n-k]$ if $y[n-k] = y_1[n] \Rightarrow$ Shift Invariant System

$$\text{Ex 1} \quad y[n] = x[n] - x[n-1]$$

$$\text{sol: } 1) \quad y[n] = x[n] - x[n-1]$$

$$2) \quad x_1[n] = x[n-k]$$

$$y_1[n] = x_1[n] - x_1[n-1]$$

$$y_1[n] = x_1[n-k] - x_1[n-k-1]$$

$$3) \quad y[n-k] = x[n-k] - x[n-k-1]$$

$$x[n-k] = y_1[n] \rightarrow \text{Shift Invariant System.}$$

$$\text{Ex 2} \quad y[n] = n x[n]$$

$$1) \quad y[n] = n x[n]$$

$$2) \quad x_1[n] = x[n-k]$$

$$y_1[n] = n x_1[n]$$

$$y_1[n] = n x[n-k]$$

$$3) \quad y[n-k] = (n-k) x[n-k]$$

$$y[n-k] = nx[n-k] - kx[n-k]$$

$y[n-k] \neq y[n] \Rightarrow$ Shift variant system.

3 Causal system is

if the output of the system $y[n]$ depends on input $x[n], x[n-1], x[n-2], \dots \Rightarrow$ Causal system.

$$y[n] = F[x[n], x[n-1], x[n-2], \dots]$$

Ex: $y[n] = x[n] - x[n-1] \rightarrow$ Causal system.

Ex: $y[n] = x[-n] \rightarrow$ non causal system.

$$y[-1] = x[1]$$

\hookrightarrow future value.

4 Stable System:

The system is BIBO stable if:

$$|x[n]| < B_x \text{ for all value of } n.$$

then

$$|y[n]| < B_y$$

BIBO: Bounded input bounded output. stability

Ex: $y[n] = e^{x[n]}$

$$|y[n]| = |e^{x[n]}| \leq e^{|x[n]|} < e^{B_x}$$

$x[n] + v_c$

$$|y[n]| < \underbrace{e^{B_x}}_{B_y} \Rightarrow \text{BIBO stable.}$$

Ex: $y[n] = x[n] \cos(\omega_0 n)$

$$|y[n]| = |x[n] \cos(\omega_0 n)| = |x[n]| |\cos(\omega_0 n)|$$

$$|y[n]| \leq B_x \cdot (1)$$

upper bound
for $\cos = 1$

$$B_x = B_y \Rightarrow \text{BIBO.}$$

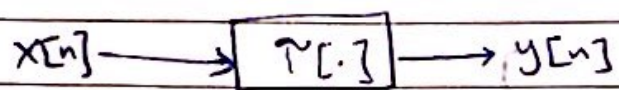
Ex: $y[n] = \sum_{k=-\infty}^n x[k]$

accumulator.

$$|y[n]| = \left| \sum_{k=-\infty}^n x[k] \right| \leq \sum_{k=-\infty}^n |x[k]| \leq \sum_{k=-\infty}^{\infty} B_x$$

"system un stable."

* Passive and lossless system 8A



$$\sum_{n=-\infty}^{\infty} |y[n]|^2 \leq \sum_{n=-\infty}^{\infty} |x[n]|^2 < \infty$$

\Rightarrow Passive system.

$$\sum |y[n]|^2 = \sum |x[n]|^2$$

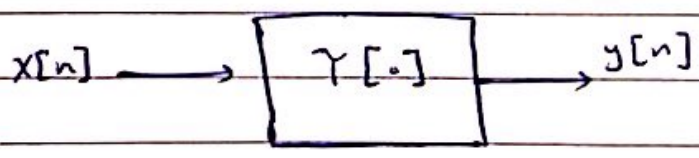
\Rightarrow The system is lossless.

* Static and Dynamic systems 8A
(Memory less).

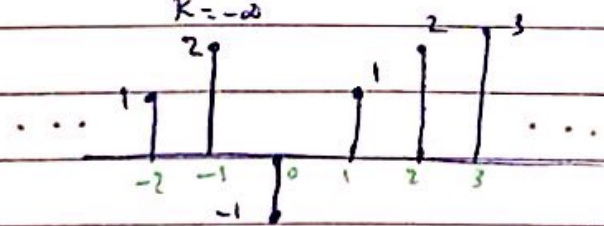
$y[n] = a x[n]$: static

$y[n] = n x[n] - b x^3[n]$: static

$y[n] = x[n] - 3x[n-1]$: Dynamic.



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



$$\delta[n+2] + 2\delta[n+1] - \delta[n] + \delta[n-1] + 2\delta[n-2] + 3\delta[n-3]$$

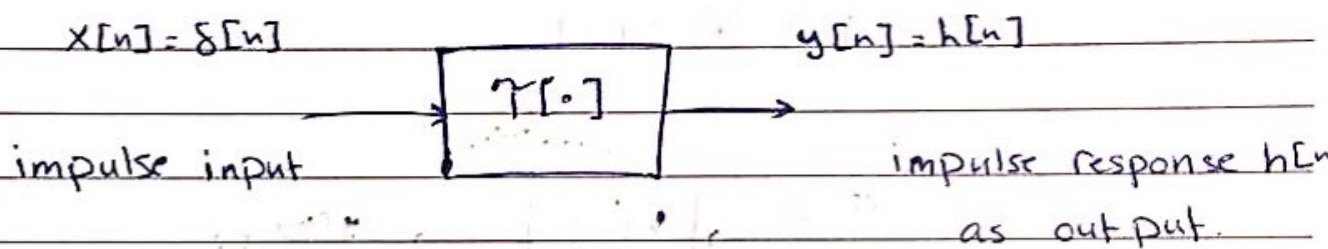
$$y[n] = \mathcal{T}[x[n]]$$

$$= \mathcal{T}\left[\sum_{k=-\infty}^{\infty} x[k] \delta[n-k]\right]$$

For a linear system:

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

↓
Constant



$$h[n] = \mathcal{T}[\delta[n]]$$

If $x[n] = u[n]$: unit step

$s[n] = \mathcal{T}[u[n]]$: The step response.

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

* The system is shift invariant:-

$$h[n] = \mathcal{T}[\delta[n]]$$

$$h[n-k] = \mathcal{T}[\delta[n-k]]$$

$$y[n] = \sum_{k=-\infty}^{\infty} x[k] h[n-k] : \text{LTI system.}$$

(linear time invariant)

* The Convolution Sum:

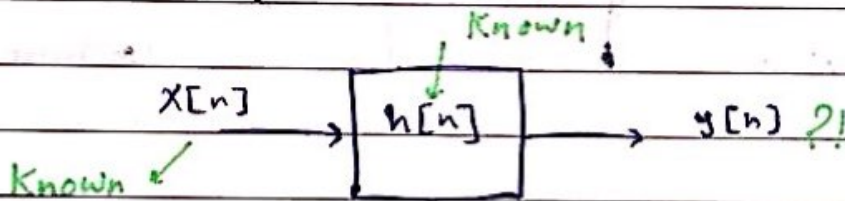
$$y[n] = x[n] \otimes h[n]$$

$$\text{let } n-k = m$$

$$k = n - m$$

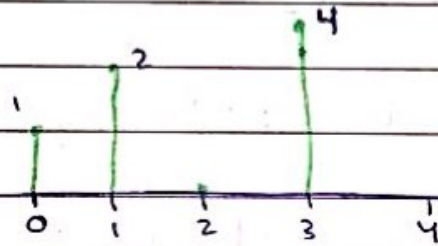
$$y[n] = \sum_{m=-\infty}^{\infty} h[m] x[n-m]$$

$$= h[n] \otimes x[n]$$

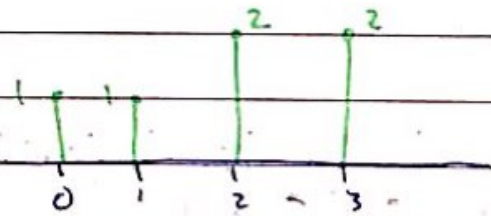


Ex:

$x[n]$

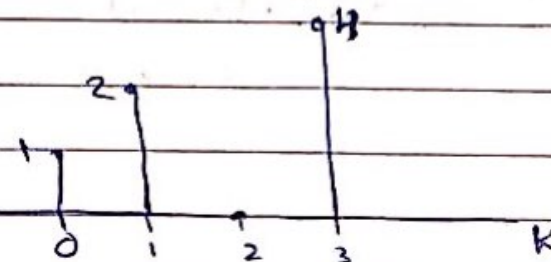


$h[n]$



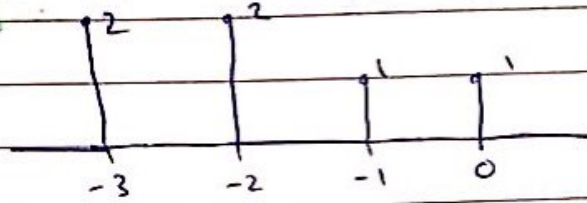
Sol:

□

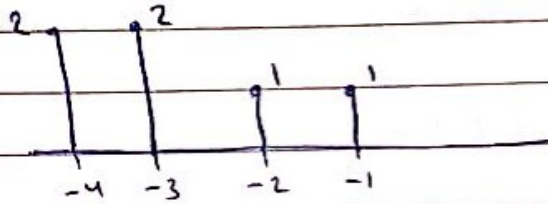


2

$h[-k]$



$h[-1-k]$

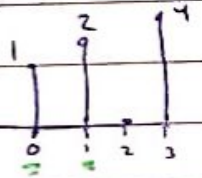


$$h[k] \rightarrow h[-1-k]$$

$$h[0] \rightarrow h[-1], h[1] \rightarrow h[-2]$$

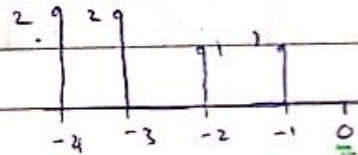
$$y[-1] = \sum_{k=-\infty}^{\infty} x[k] h[-1-k]$$

$x[k]$



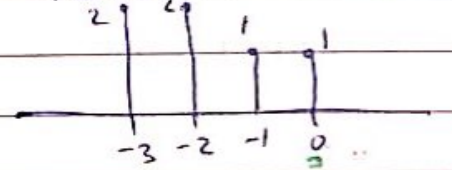
$$= 0$$

$h[k-1]$



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

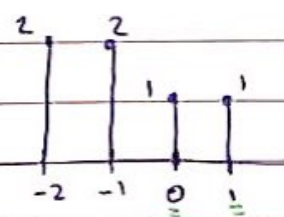
$h[-k]$



$$= 1 \cdot 1 = 1$$

$$y[1] = \sum_{k=-\infty}^{\infty} x[k] h[1-k]$$

$h[1-k]$



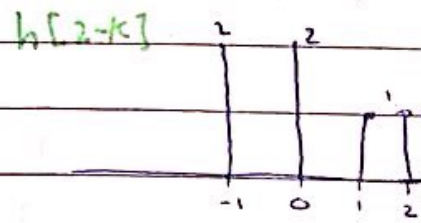
$$= 1 \cdot 1 + 2 \cdot 1$$

$$= 3$$

$$y[2] = \sum_{k=-\infty}^{\infty} x[k] h[2-k]$$

$$= 1 \cdot 2 + 2 \cdot 1 + 1 \cdot 0$$

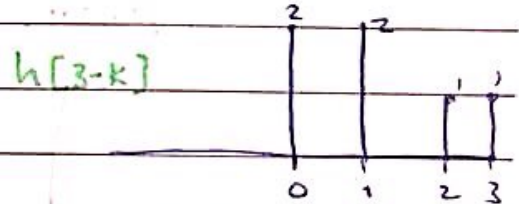
$$= 4$$



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

$$= 1 \cdot 4 + 1 \cdot 0 + 2 \cdot 2 + 2 \cdot 1$$

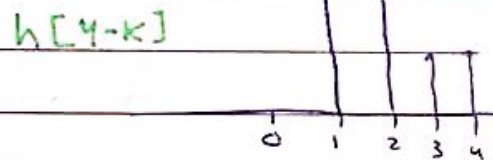
$$= 10$$



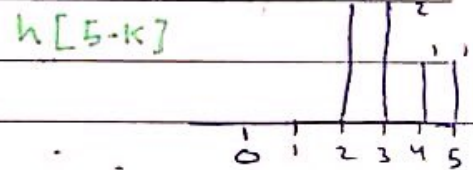
$$y[4] = \sum_{k=-\infty}^{\infty} x[k] h[4-k]$$

$$= (1 \cdot 4) + 2 \cdot 0 + 2 \cdot 2$$

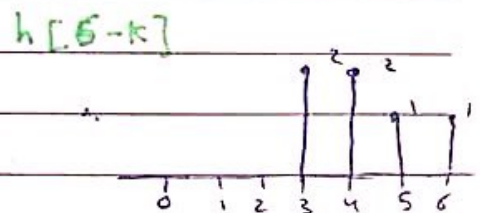
$$= 8$$



$$y[5] = 2 \cdot 4 = 8$$

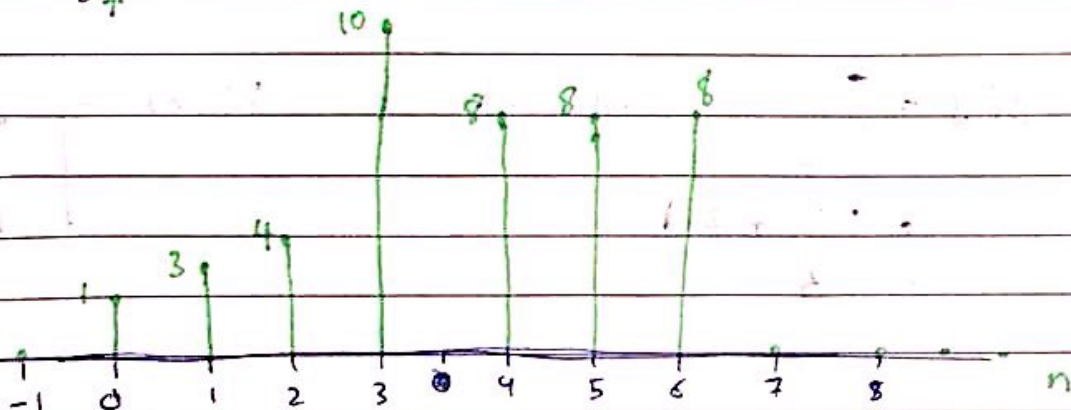


$$y[6] = 2 \cdot 4 = 8$$



$$y[7] = 0$$

$$y[n] = \{1, 3, 4, 10, 8, 8, 8\}$$



$$y[n] = \{ 1 \quad 3 \quad 4 \quad 10 \quad 8 \quad 8 \quad 8 \}$$

decimal point) we select 4 bits *

* Stability Condition in terms of Impulse Response $h[n]$

$$x[n] = \delta[n] \rightarrow \boxed{\text{TF}} \rightarrow y[n] = h[n] \quad \text{Impulse response}$$

$$x[n] = u[n] \rightarrow \boxed{\text{TF}} \rightarrow y[n] = S[n] \quad \text{step response.}$$

BIBO stability.

$$|y[n]| = \left| \sum_{k=-\infty}^{\infty} h[k] x[n-k] \right| < \sum_{k=-\infty}^{\infty} |h[k]| |x[n-k]| < \sum_{k=-\infty}^{\infty} |h[k]| B_x = B_x \sum_{k=-\infty}^{\infty} |h[k]| = B_y$$

the condition should be

$$\sum_{k=-\infty}^{\infty} |h[k]| < \infty \quad \text{absolutely summable.}$$

Ex: Consider a causal LTI system with $h[n] = \alpha^n u[n]$
 find the condition on α such the system is BIBO stable ?!!

$$\sum_{n=-\infty}^{\infty} |h[n]| < \infty \quad ?!!$$

Sol:

$$\sum_{n=0}^{\infty} \alpha^n M[n] = \sum_{n=0}^{\infty} |\alpha^n| = \sum_{n=0}^{\infty} |\alpha|^n = \frac{1}{1-|\alpha|} \quad |\alpha| < 1$$

$$\sum_{n=0}^{\infty} r^n = \frac{1}{1-r} \quad |r| < 1 \quad \text{geometric series}$$

for $|\alpha| \geq 1$ the series will diverge.

$$\sum_{n=0}^N r^n = \frac{1-r^{N+1}}{1-r} \quad \text{always true}$$

proof: if $|r| < 1$ and $N \rightarrow \infty \Rightarrow \sum_{n=0}^{\infty} r^n = \frac{1}{1-r}$

$$S_N = \sum_{n=0}^N r^n \quad \Rightarrow \quad S_{N-1} = \sum_{n=0}^{N-1} r^n$$

$$S_{N-1} = 1 + r + r^2 + r^3 + \dots + r^{N-1}$$

$$S_N = 1 + r + r^2 + \dots + r^{N-1} + r^N$$

$$S_N = S_{N-1} + r^N$$

$$S_N = 1 + r \left[\underbrace{1 + r + r^2 + \dots + r^{N-1}}_{S_{N-1}} \right]$$

$$S_N = 1 + r S_{N-1} = S_{N-1} + r^N$$

$$S_{N-1} [1-r] = 1 - r^N$$

$$S_{N-1} = \frac{1-r^N}{1-r} = \sum_{n=0}^{N-1} r^n$$

Causality Condition in terms of the impulse Response.

$h[n]$ to exist must be LTI

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

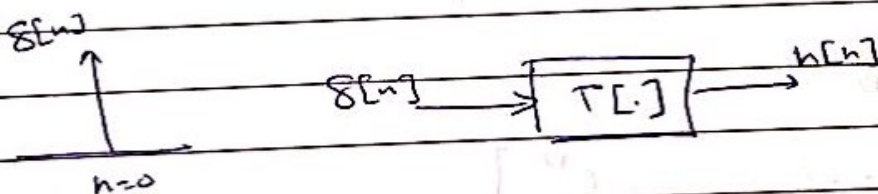
$$y[n_0] = T[x[n_0], x[n_0-1], \dots]$$

$$y[n_0] = \sum_{k=0}^{\infty} h[k] x[n_0-k] + \sum_{k=-\infty}^{-1} h[k] x[n_0-k]$$

$$y[n_0] = [h[0]x[n_0] + h[1]x[n_0-1] + h[2]x[n_0-2] + \dots] \\ + [h[-1]x[n_0+1] + h[-2]x[n_0+2] + \dots]$$

$$h[n] = 0 \quad n < 0$$

Causality of an LTI system.



* The Discrete Time Fourier Transform (DTFT)

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} \underbrace{x[n]}_{c_n} e^{-j\omega n}$$

① $X(e^{j\omega})$ is a continuous function in ω

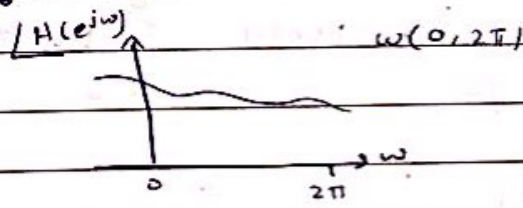
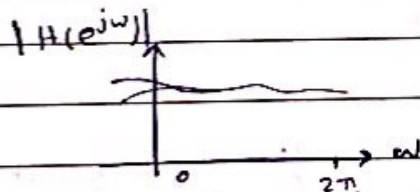
Ex: $X[n] = \{ \dots, -2, -1, \underset{\substack{\uparrow \\ n=0}}{5}, 1, 2, \dots \}$

$$X(e^{j\omega}) = 1 \cdot e^{j2\omega} + 2 \cdot e^{j\omega} + 5 \cdot e^{j0} + 3e^{-j\omega} + 1.2e^{-j2\omega}$$

$$X(e^{j\omega}) = e^{j2\omega} + 2e^{j\omega} + 5 + 3e^{-j\omega} + 1.2e^{-j2\omega}$$

Complex function in ω

$$\cos 2\omega + j \sin 2\omega$$



② $X(e^{j\omega})$ is periodic with a period of 2π .

$$X(e^{j\omega}) = X(e^{j(\omega+2\pi k)})$$

$$= \sum_{n=-\infty}^{\infty} x[n] e^{-j(\omega+2\pi k)n}$$

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n} \cdot \underbrace{e^{-j2\pi kn}}_{=1} \rightarrow \cos(2\pi kn) - j \sin(2\pi kn)$$

$$= \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n}$$

$$X[n] \xleftarrow{\text{DTFT}} X(e^{j\omega}) \Rightarrow \text{Fourier transform pair}$$

↳ function in frequency domain

* The Inverse Discrete-Time Fourier transform: IDTFT

* Fourier Series Expansion

a_n, b_n (sines and cosines)

C_n (complex exponential)

$$C_n = X[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega n} d\omega$$

$x(t)$ periodic with a period T :

~~$$X(\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$~~

$$x(t) = \sum_{n=-\infty}^{\infty} a_n \cos n\omega t + \sum_{n=-\infty}^{\infty} b_n \sin n\omega t$$

$$x(t) = \sum_{n=-\infty}^{\infty} C_n e^{-jn\omega t} \quad , \quad C_n = \frac{1}{T} \int_{-T/2}^{T/2} x(t) \cdot e^{jn\omega t} d\omega$$

$$X[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) \cdot e^{j\omega n} d\omega$$

$$F[X[n]] = X(e^{j\omega})$$

$$F^{-1}[X(e^{j\omega})] = X[n]$$

Ex: $x[n] = \delta[n]$

$$\Delta(e^{j\omega}) = \sum_{n=-\infty}^{\infty} \delta[n] \cdot e^{-j\omega n} = e^{-j\omega \cdot 0} = 1 \text{ for all } \omega.$$

(delta)



continuous
periodic

Ex: $x[n] = \alpha^n u[n]$ $|\alpha| < 1$

$$X(e^{j\omega}) = \sum_{n=0}^{\infty} \alpha^n e^{-j\omega n} = \sum_{n=0}^{\infty} (\alpha e^{-j\omega})^n$$

$$= \frac{1}{1 - \alpha e^{-j\omega}}$$

$$\underbrace{|\alpha|}_{< 1} \underbrace{|e^{-j\omega}|}_{= 1}$$

$$X(e^{-j(\omega+2\pi)}) = \frac{1}{1 - \alpha e^{-j(\omega+2\pi)}} = \frac{1}{1 - \alpha e^{-j\omega}}$$

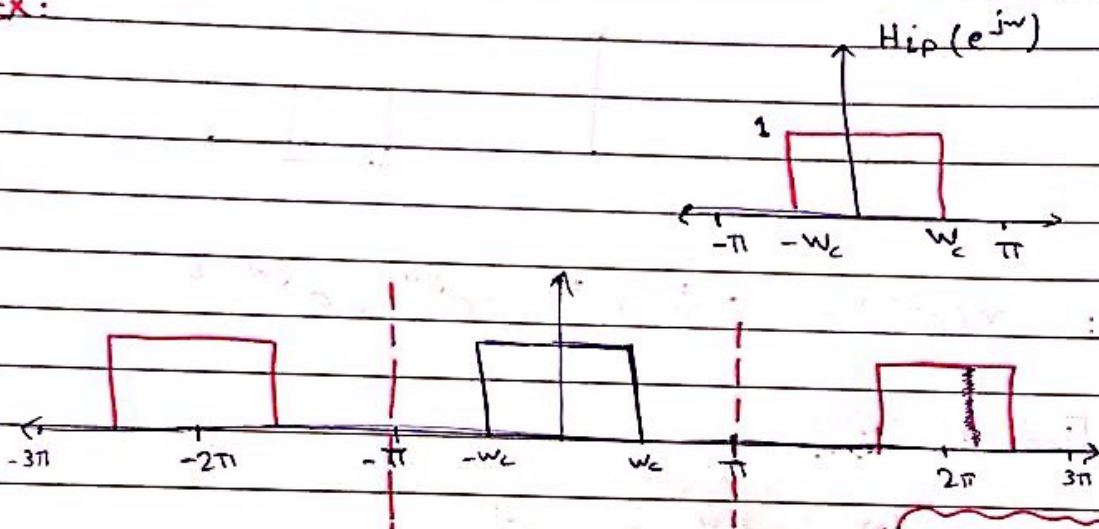
* Discrete-Time Fourier Transform (DTFT)

$$X[n] \xleftrightarrow{\text{DTFT}} X(e^{j\omega})$$

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n}$$

$$X[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) \cdot e^{j\omega n} d\omega$$

Ex:



$$H_{LP}(e^{j\omega}) = \begin{cases} 1 & 0 \leq |\omega| \leq \omega_c \\ 0 & \omega_c < |\omega| \leq \pi \end{cases}$$

maximum frequency
 π

repeats every 2π

Ideal low pass filter

$\Rightarrow h_{LP}[n] ?!$

Sol:
$$h_{LP}[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} H_{LP}(e^{j\omega}) \cdot e^{j\omega n} d\omega$$

$$h_{LP}[n] = \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} 1 \cdot e^{j\omega n} d\omega = \frac{1}{2\pi} \left. \frac{e^{j\omega n}}{jn} \right|_{-\omega_c}^{\omega_c} = \frac{e^{j\omega_c n} - e^{-j\omega_c n}}{2\pi jn}$$

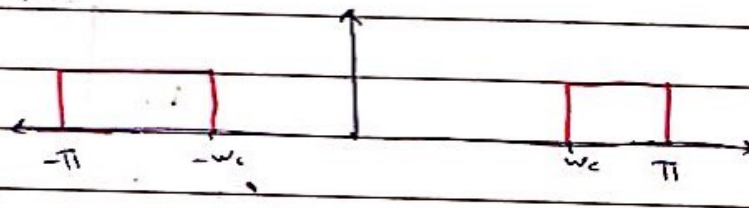
$$= \frac{\sin \omega_c n}{\pi n} \quad -\infty < n < \infty, n \neq 0$$

$$h_{lp}[0] = \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} 1 \cdot 1 \, d\omega = \frac{\omega_c}{\pi} \quad \boxed{n=0}$$

$$h_{lp}[n] = \begin{cases} \frac{\omega_c}{\pi} & , n=0 \\ \frac{\sin \omega_c n}{\pi n} & , n \neq 0 \end{cases}$$

$$h_{lp}[n] = \frac{\sin \omega_c n}{\pi n}$$

HPE:



Ex: $X(e^{j\omega}) = (\cos^2(\omega))^{e^{-n}} = \frac{(e^{j\omega} + e^{-j\omega})^2}{2}$

find $x[n]$?!!

$$X(e^{j\omega}) = \frac{e^{2j\omega} + 2 + e^{-2j\omega}}{4}$$

$$= \frac{1}{4} e^{j2\omega} + \frac{1}{2} + \frac{1}{4} e^{-j2\omega}$$

$$X[n] = \left\{ \frac{1}{4}, 0, \frac{1}{2}, 0, \frac{1}{4} \right\}$$

$$X(e^{j\omega}) = \sum x[n] e^{-jn\omega}$$

$$\frac{1}{2\pi} = \dots + x[-2] e^{j2\omega} + x[-1] e^{j\omega} + x[0] + x[1] e^{-j\omega} + x[2] e^{-j2\omega}$$

* DTFT Theorem 5.84

$$g[n] \xleftrightarrow{\text{DTFT}} G(e^{j\omega})$$

$$h[n] \xleftrightarrow{\text{DTFT}} H(e^{j\omega})$$

[1] Linearity theorem 84

$$a_1 g[n] + a_2 h[n] \xleftrightarrow{\text{DTFT}} a_1 G(e^{j\omega}) + a_2 H(e^{j\omega})$$

[2] Time-Reversal Theorem 84

$$g[-n] \xleftrightarrow{\text{DTFT}} G(e^{-j\omega})$$

$$F[g[-n]] = \sum_{n=-\infty}^{\infty} g[-n] e^{-j\omega n} \quad \text{let } \boxed{m = -n}$$

$$= \sum_{m=-\infty}^{\infty} g[m] e^{j\omega m} = X(e^{-j\omega})$$

$$g[n] = [1 \quad 2 \quad 3]$$

$$G(e^{j\omega}) = [e^{j\omega} + 2 + 3e^{-j\omega}] \Rightarrow G(e^{-j\omega}) = e^{-j\omega} + 2 + 3e^{j\omega}$$

$$g[-n] = [3 \quad 2 \quad 1]$$

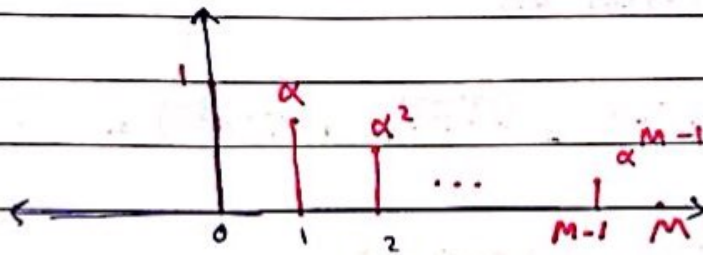
$$G(e^{-j\omega}) = 3e^{j\omega} + 2 + e^{-j\omega}$$

[3] Time-Shifting Theorem 81

$$g[n - n_0] \xleftrightarrow{\text{DTFT}} e^{-j\omega n_0} G(e^{j\omega})$$

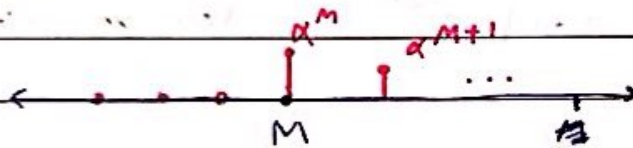
$$\text{Ex: } y[n] = \begin{cases} \alpha^n & 0 \leq n \leq M-1 \\ 0 & \text{otherwise} \end{cases} \quad |\alpha| < 1$$

Sol:

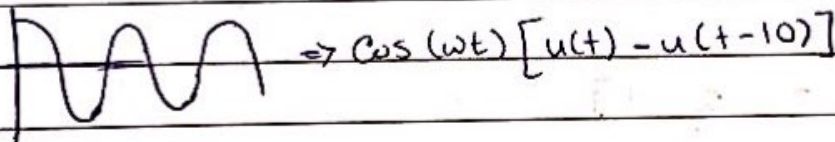
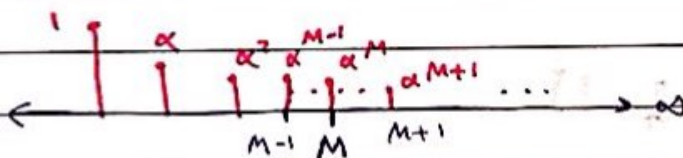


$$y[n] = \alpha^n M[n] - \alpha^{n-M} M[n-M]$$

$$\alpha^n M[n-m]$$



$$\alpha^M M[n]$$



$$y[n] = \alpha^n M[n] - \alpha^M \cdot \alpha^{-M} \alpha^n M[n-M]$$

$$= \alpha^n M[n] - \alpha^M \alpha^{n-M} M[n-M]$$

$$Y(e^{j\omega}) = \frac{1}{1 - \alpha e^{-j\omega}} - \alpha^M \frac{e^{-j\omega M}}{1 - \alpha e^{j\omega}}$$

$$1 = \frac{1 - (\alpha e^{-j\omega})^M}{1 - \alpha e^{j\omega}}$$

OR $\sum_{n=0}^{M-1} r^n = \frac{1-r^M}{1-r} \rightarrow Y(e^{j\omega}) = \sum_{n=0}^{M-1} \alpha^n e^{-j\omega n} = \frac{1 - (\alpha e^{-j\omega})^M}{1 - \alpha e^{-j\omega}}$

[4] Frequency - Shifting Theorem 81

$$e^{j\omega_0 n} g[n] \xleftrightarrow{\text{DTFT}} G(e^{j(\omega-\omega_0)})$$

Ex: $y[n] = (-1)^n \alpha^n M[n]$ where $|\alpha| < 1$

Find $Y(e^{j\omega})$?

Sol: $y[n] = e^{j\pi n} \alpha^n M[n]$ or $(-\alpha)^n M[n]$.

$$e^{j\pi n} = (-1)^n$$

$$g[n] = \alpha^n M[n]$$

$$G(e^{j\omega}) = \frac{1}{1 - \alpha e^{-j\omega}}$$

$$Y(e^{j\omega}) = G(e^{j(\omega-\pi)})$$

$$Y(e^{j\omega}) = \frac{1}{1 - \alpha e^{-j(\omega-\pi)}} = \frac{1}{1 - \alpha e^{j\pi} e^{-j\omega}}$$

$$e^{j\pi} = -1$$

$$= \frac{1}{1 + \alpha e^{-j\omega}}$$

[5] Differentiation in Frequency Theorem :-

$$n g[n] \xleftrightarrow{\text{DTFT}} j \frac{dG(e^{j\omega})}{d\omega}$$

$$\frac{d}{d\omega} \left[G(e^{j\omega}) = \sum_{n=-\infty}^{\infty} g[n] e^{-j\omega n} \right]$$

$$j \frac{dG(e^{j\omega})}{d\omega} = j \sum_{n=-\infty}^{\infty} g[n] (-jn) e^{-j\omega n}$$

$$-j \cdot j = 1$$

$$j \frac{dG(e^{j\omega})}{d\omega} = \sum_{n=-\infty}^{\infty} n g[n] e^{-j\omega n}$$

Ex: $y[n] = (n+1) \alpha^n M[n]$ $|\alpha| < 1$

~~Let~~ let $x[n] = \alpha^n M[n]$ $|\alpha| < 1$

$$X(e^{j\omega}) = \frac{1}{1 - \alpha e^{-j\omega}}$$

$$y[n] = n x[n] + x[n]$$

$$j \frac{d}{d\omega} X(e^{j\omega}) = \frac{j \alpha e^{-j\omega}}{(1 - \alpha e^{-j\omega})^2}$$

$$= \frac{\alpha e^{-j\omega}}{(1 - \alpha e^{-j\omega})^2}$$

$$Y(e^{j\omega}) = \frac{\alpha e^{-j\omega}}{(1 - \alpha e^{-j\omega})^2} + \frac{1}{1 - \alpha e^{-j\omega}}$$

$$Y(e^{j\omega}) = \frac{\alpha e^{-j\omega} + 1 - \alpha e^{-j\omega}}{(1 - \alpha e^{-j\omega})^2} = \frac{1}{(1 - \alpha e^{-j\omega})^2}$$

[6] The Convolution Theorem 84

$$g[n] \otimes h[n] \xleftrightarrow{\text{DTFT}} G(e^{j\omega}) H(e^{j\omega})$$

Ex: $g[n] = \{1 \ 2 \ 0 \ 4\}$
 $h[n] = \{1 \ 1 \ 2 \ 2\}$

Sol: $G(e^{j\omega}) = 1 + 2e^{-j\omega} + 0 + 4e^{-j3\omega}$
 $H(e^{j\omega}) = 1 + e^{-j\omega} + 2e^{-j2\omega} + 2e^{-j3\omega}$

$$G(e^{j\omega}) \cdot H(e^{j\omega}) = (1 + 2e^{-j\omega} + 4e^{-j3\omega}) (1 + e^{-j\omega} + 2e^{-j2\omega} + 2e^{-j3\omega})$$

$$= 1 + 2e^{-j\omega} + 0 + 4e^{-j3\omega} + 1 \cdot e^{-j\omega} + 2e^{-j2\omega} + 0 + 4e^{-j4\omega} + 2e^{-j2\omega} + 4e^{-j3\omega} + 0 + 8e^{-j5\omega} + 2e^{-j3\omega} + 4e^{-j4\omega} + 0 + 8e^{-j6\omega}$$

(+)

$$= 1 + 3e^{-j\omega} + 4e^{-j2\omega} + 10e^{-j3\omega} + 8e^{-j4\omega} + 8e^{-j5\omega} + 8e^{-j6\omega}$$

$$y[n] = \{1 \ 3 \ 4 \ 10 \ 8 \ 8 \ 8\}$$

[7] Modulation Theorem as

$$g[n] h[n] \xleftrightarrow{\text{DTFT}} \frac{1}{2\pi} \int_{-\pi}^{\pi} G(e^{j\theta}) H(e^{j(\omega-\theta)}) d\theta$$

⇒ Gibbs phenomenon

[8] Parseval's Relation :-

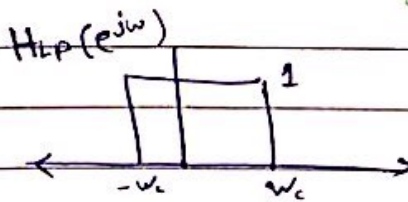
$$\sum_{n=-\infty}^{\infty} g[n] h^*[n] \stackrel{\text{equal}}{=} \frac{1}{2\pi} \int_{-\pi}^{\pi} G(e^{j\omega}) H^*(e^{j\omega}) d\omega$$

if $g[n] = h[n]$

$$\sum_{n=-\infty}^{\infty} |g[n]|^2 = \frac{1}{2\pi} \int_{-\pi}^{\pi} |G(e^{j\omega})|^2 d\omega$$

$$S_{gg}(e^{j\omega}) = |G(e^{j\omega})|^2 \quad \text{energy density spectrum}$$

Ex:



$$h_{HP}[n] = \begin{cases} \frac{\omega_c}{\pi} & n=0 \\ \frac{\sin \omega_c n}{\pi n} & n \neq 0 \end{cases}$$

11.11

$$\sum |h_p[n]|^2 = \frac{1}{2\pi} \int_{-\pi}^{\pi} |H_p(e^{j\omega})|^2 d\omega$$

$$= \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} 1^2 d\omega = \frac{\omega_c}{\pi} < \infty$$

Finite-length Discrete Transforms:-

N -length sequence.

$$X[n] = [x[0] \quad x[1] \quad \dots \quad x[N-1]]$$

* Orthogonal Transforms 84

if we let $x[n]$ denote a length N -sequence.

$$X[k] = \sum_{n=0}^{N-1} x[n] \psi^*[k, n] \quad 0 \leq k \leq N-1$$

$$x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] \psi[k, n] \quad 0 \leq n \leq N-1$$

"Analysis equation"

"Synthesis equation"

orthogonal transformation.

$\psi[k, n]$ called the basis sequences.

* The Discrete Fourier Transform (DFT):-

$$\psi[k, n] = e^{j \frac{2\pi kn}{N}}$$

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{j \frac{2\pi kn}{N}} \quad 0 \leq k \leq N-1$$

$$x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] e^{j \frac{2\pi kn}{N}} \quad 0 \leq n \leq N-1$$

$$\text{let } W_N = e^{-j \frac{2\pi}{N}} = \cos\left(\frac{2\pi}{N}\right) - j \sin\left(\frac{2\pi}{N}\right)$$

$$X[k] = \sum_{n=0}^{N-1} x[n] W_N^{kn} \quad 0 \leq k \leq N-1$$

$$x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] W_N^{-kn} \quad 0 \leq n \leq N-1$$

$$x[n] = \{ x[0], x[1], \dots, x[N-1] \}$$

$$X[0] = \sum_{n=0}^{N-1} x[n] W_N^0 = \sum_{n=0}^{N-1} x[n] = x[0] + x[1] + \dots + x[N-1]$$

$$X[1] = \sum_{n=0}^{N-1} x[n] W_N^{1n} = x[0] \cdot 1 + x[1] W_N^1 + x[2] W_N^2 + \dots + x[N-1] W_N^{N-1}$$

$$X[2] = \sum_{n=0}^{N-1} x[n] W_N^{2n} = x[0] \cdot 1 + x[1] W_N^2 + x[2] W_N^4 + \dots + x[N-1] W_N^{2(N-1)}$$

⋮

$$X[N-1] = \sum_{n=0}^{N-1} x[n] W_N^{(N-1)n} = x[0] \cdot 1 + x[1] W_N^{(N-1)} + \dots + x[N-1] W_N^{(N-1)(N-1)}$$

$x[0]$	1	1	1	...	1	$x[0]$	
$x[1]$	1	W_N^1	W_N^2	...	W_N^{N-1}	$x[1]$	
$x[2]$	1	W_N^2	W_N^4	W_N^6	...	$W_N^{2(N-1)}$	$x[2]$
⋮	1	W_N^3	W_N^6	W_N^9	W_N^{12}	$W_N^{3(N-1)}$	⋮
⋮	⋮	⋮	⋮	⋮	⋮	⋮	⋮
$x[N-1]$	1	$W_N^{(N-1)}$	$W_N^{2(N-1)}$...	$W_N^{(N-1)(N-1)}$	$x[N-1]$	

D_N

$$\underline{X} = D_N \underline{x}$$

$$X[k] = \{ X[0] \quad X[1] \quad \dots \quad X[N-1] \}$$

$$X[0] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] W_N^0 = \frac{1}{N} \left[\sum_{k=0}^{N-1} X[k] \right]$$

$$= \frac{1}{N} [X[0] + X[1] + \dots + X[N-1]]$$

$$X[1] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] W_N^{-1k} = \frac{1}{N} [X[0] + X[1] W_N^{-1} + X[2] W_N^{-2} + \dots + X[N-1] W_N^{-(N-1)}]$$

$$X[2] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] W_N^{-2k} = \frac{1}{N} [X[0] + X[1] W_N^{-2} + X[2] W_N^{-4} + \dots + X[N-1] W_N^{-2(N-1)}]$$

$$\vdots$$

$$X[N-1] = \frac{1}{N} [X[0] \cdot 1 + X[1] W_N^{-(N-1)} + X[2] W_N^{-2(N-1)} + \dots + X[N-1] W_N^{-(N-1)(N-1)}]$$

$$\begin{bmatrix} X[0] \\ X[1] \\ X[2] \\ \vdots \\ X[N-1] \end{bmatrix} = \frac{1}{N} \begin{bmatrix} 1 & 1 & 1 & \dots & 1 \\ 1 & W_N^{-1} & W_N^{-2} & \dots & W_N^{-(N-1)} \\ 1 & W_N^{-2} & W_N^{-4} & \dots & W_N^{-2(N-1)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & W_N^{-(N-1)} & W_N^{-2(N-1)} & \dots & W_N^{-(N-1)(N-1)} \end{bmatrix} \begin{bmatrix} X[0] \\ X[1] \\ X[2] \\ \vdots \\ X[N-1] \end{bmatrix}$$

$$\underline{X} = \frac{1}{N} D_N^* \underline{x}$$

$$\underline{x} = D_N^{-1} \underline{X}$$

$$D_N^{-1} = \frac{1}{N} D_N^*$$

D_N : DFT Matrix ($\text{dftmtx}(N)$)

$$y[n] = \begin{bmatrix} 1 \\ 2 \\ 0 \\ 4 \end{bmatrix}$$

$$h[n] = \begin{bmatrix} 1 \\ 1 \\ 2 \\ 2 \end{bmatrix}$$

$$D_4 = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & W_4^1 & W_4^2 & W_4^3 \\ 1 & W_4^2 & W_4^4 & W_4^6 \\ 1 & W_4^3 & W_4^6 & W_4^9 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix}$$

$e^{-j2\pi(3)/4}$
wipser

$$D_2 = \begin{bmatrix} 1 & 1 \\ 1 & W_2^1 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$$

$$W_2^1 = e^{-j2\pi(1)/2} = e^{-j\pi} = -1$$

$$G[K] = \begin{bmatrix} G[0] \\ G[1] \\ G[2] \\ G[3] \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 0 \\ 4 \end{bmatrix} = \begin{bmatrix} 7 \\ 1+2j \\ -5 \\ 1-2j \end{bmatrix}$$

$$H[K] = D_4 \cdot h[n] = \begin{bmatrix} 6 \\ -1+j \\ 0 \\ -1-j \end{bmatrix}$$

$\omega=0$
 $\omega=\pi/2$
 $\omega=\pi$
 $\omega=3\pi/2$

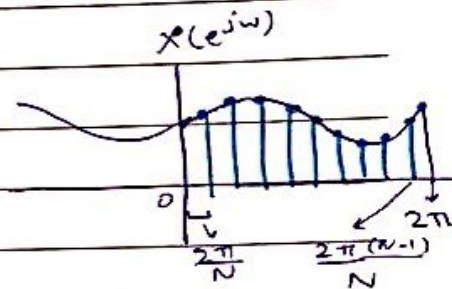
$$X(e^{j\omega}) = 1 + 2e^{j\omega} + 0 \cdot e^{j2\omega} + 4e^{j3\omega}$$

"Continuous function in ω "

* The Relationship between the Fourier Transform and the DFT

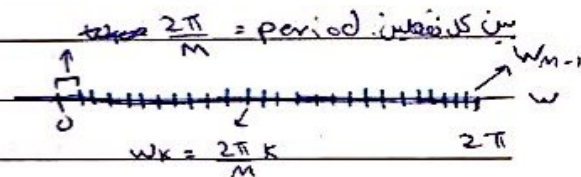
$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n}$$

$$= \sum_{n=0}^{N-1} x[n] e^{-j\omega n}$$



$$X(e^{j\omega}) \Big|_{\omega = \frac{2\pi k}{N}} = \sum_{n=0}^{N-1} x[n] e^{-j \frac{2\pi k}{N} \cdot n} \quad 0 \leq k \leq N-1$$

$$X(e^{j\omega}) = \sum_{n=0}^{N-1} x[n] e^{-j\omega n}$$



$$X(e^{j\omega}) \Big|_{\omega_k = \frac{2\pi k}{M}} = \sum_{n=0}^{N-1} x[n] e^{-j\omega_k n}$$

- $\frac{2\pi}{M}$ = period

$[M \gg N]$

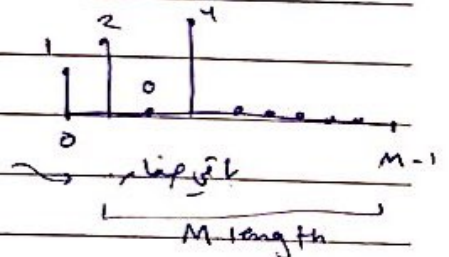
$X(e^{j\omega})$ is sampled at $\omega_k = \frac{2\pi k}{M}$

$$\omega_{M-1} = \frac{2\pi(M-1)}{M}$$

$$= \sum_{n=0}^{N-1} x[n] e^{-j \frac{2\pi k n}{M}}$$

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j \frac{2\pi k n}{M}}$$

$$X_e[n] = \begin{cases} x[n] & 0 \leq n \leq N-1 \\ 0 & N \leq n \leq M-1 \end{cases}$$



$$X_e[k] = \sum_{n=0}^{M-1} X_e[n] e^{-j \frac{2\pi k n}{M}}$$

$$0 \leq k \leq M-1$$

$$X_e[k] = \sum_{n=0}^{N-1} x[n] e^{-j2\pi n k / M} \quad 0 \leq k \leq M-1$$

$$= X(e^{j\omega}) \Big|_{\omega_k = \frac{2\pi k}{M}}$$

Zero padding

In matlab `fft(x)`
 `fft(x, M)`
 `fft(x, 256) 2^m`

M // (padding) (resampling) ...

`Dg = dffft(x(8));`

$$d_g \times \begin{bmatrix} 1 \\ 0.5 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} = ?!$$

$g[n] \rightarrow h[n]$

[1] $G(e^{j\omega})$, $H(e^{j\omega})$

$$\underbrace{g[n] \otimes h[n]}_{2N-1 \text{ point}} \xleftrightarrow{\text{DFT}} G(e^{j\omega}) H(e^{j\omega})$$

[2] $G[k]$, $H[k]$

N -length N -length.

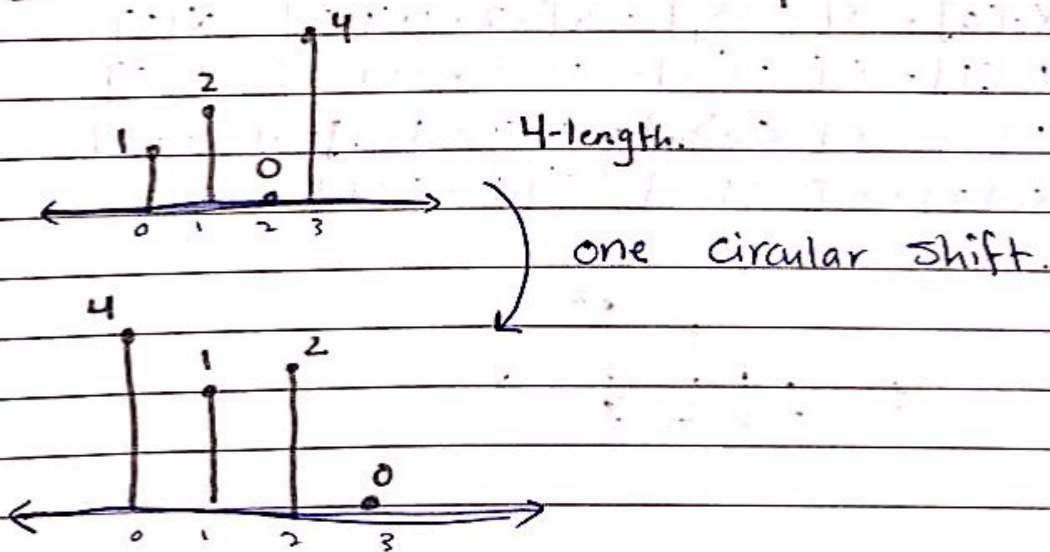
$$\underbrace{G[k] \cdot H[k]}_{N\text{-length}} \xleftrightarrow{\text{DFT}} g[n] \otimes h[n]$$

what is the operation?!

N -length.

$$\underbrace{Y[k]}_{N\text{-length}} \xleftrightarrow{\text{DFT}} \underbrace{y[n]}_{N\text{-length}}$$

Circular shift of a sequence :-



$$r = \langle m \rangle_N \quad \text{equal } m \text{ modulo } N$$

$$r = m + lN$$

where L is an integer chosen to make

$r = m + Ln$ a number between 0 and $N-1$.

$$\text{Ex: 1) } \langle 25 \rangle_7 = 4$$

$$25 = 3 \times 7 = 4$$

$$L = -3$$

$$2) \langle -16 \rangle_7 = -16 + 3 \times 7 = 5 \quad \left[-3 + \frac{5}{7} = -\frac{16}{7} \right]$$

$$3) \langle 56 \rangle_7 = +56 - 7 \times 8 = 0.$$

~~$X_c[n]$~~

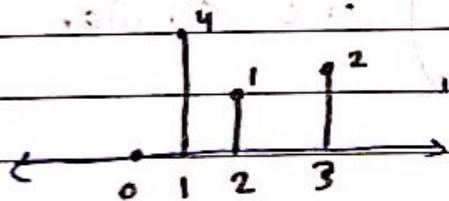
$X_c[n] = X[\langle n - n_0 \rangle_N]$ ← Circular shift of a seq.

$$X_c[0] = X[\langle -2 \rangle_4] = X[-2 + 1 \times 4 = 2] = X[2]$$

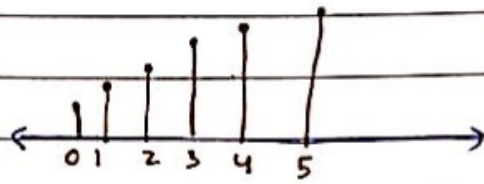
$$X_c[1] = X[\langle -1 \rangle_4] = X[-1 + 1 \times 4 = 3] = X[3]$$

$$X_c[2] = X[\langle 0 \rangle_4] = X[0 + 0 \times 4 = 0] = X[0]$$

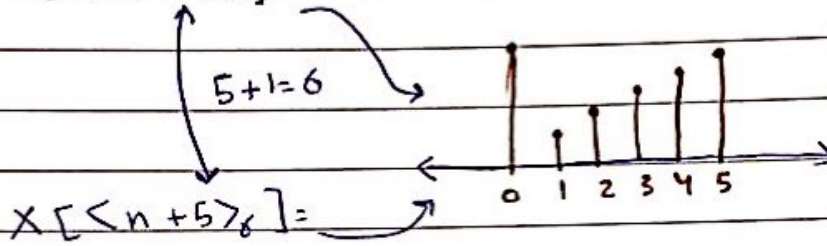
$$X_c[3] = X[\langle 1 \rangle_4] = X[1 - 0 \times 4] = X[1]$$



Ex:



$$X[\langle n-1 \rangle_6] =$$



$$X[\langle n+5 \rangle_6] =$$

Circular Convolution

$$y[n] = \sum_{m=-\infty}^{\infty} x[m] \otimes h[n] \quad 0 \leq n \leq 2N-2$$

$$y_l[n] = \sum_{m=-\infty}^{\infty} x[m] h[n-m] \quad \text{linear convolution}$$

$$y_c[n] = \sum_{m=0}^{N-1} x[m] h[\langle n-m \rangle_N]$$

$$y_c[n] = X[n] \textcircled{M} H[n]$$

$y_c[n] \equiv$ Circular Convolution.

Circular Convolution:

$$Y_c[n] = \sum_{m=0}^{N-1} g[m] h[n-m] \quad 0 \leq n \leq 2N-2.$$

$$Y_c[n] = \sum_{m=0}^{N-1} g[m] h[\langle n-m \rangle_N] \quad 0 \leq n \leq N-1$$

$$\begin{array}{ccc} \text{N-length} & & \text{N-length} \\ g[n] & \xrightarrow{\text{DFT}} & G[k] \end{array}$$

$$\begin{array}{ccc} & \xrightarrow{\text{DFT}} & \\ h[n] & & H[k] \\ \text{N-length} & & \text{N-length} \end{array}$$

$$\begin{array}{ccc} X[n] & \xrightarrow{\text{h[n]}} & Y[n] = X[n] \otimes h[n]. \\ \text{N-length} & \text{N-length} & \text{2N-1 length} \end{array}$$

$$* h[-2] = h[N-2]$$

$$\begin{bmatrix} Y_c[0] \\ Y_c[1] \\ \vdots \\ Y_c[N-1] \end{bmatrix} = \begin{bmatrix} h[0] & h[N-1] & h[N-2] & \dots & h[1] \\ h[1] & h[0] & h[N-1] & & h[2] \\ h[2] & h[1] & h[0] & & \vdots \\ \vdots & \vdots & h[2] & & \vdots \\ h[N-1] & h[N-2] & h[N-3] & & h[0] \end{bmatrix} \begin{bmatrix} g[0] \\ g[1] \\ \vdots \\ g[N-1] \end{bmatrix}$$

Circulant Matrix.

Tabular Method:

$$\text{EX: } \begin{array}{l} g[n] = \{ 1 \ 2 \ 0 \ 4 \} \\ h[n] = \{ 1 \ 1 \ 2 \ 2 \} \end{array}$$

n	0	1	2	3	$\langle 4 \rangle_4$	$\langle 5 \rangle_4$	$\langle 6 \rangle_4$...
$g[n]$	1	2	0	4			
$h[n]$	1	1	2	2			
	1	2	0	4			
	<u>4</u>	<u>8</u>	2	0	4	8	
	<u>4</u>	<u>0</u>	<u>8</u>	2	4	8	8
$Y_c[n]$	9	11	12	10			

$\dots \langle 4 \rangle_4 = 0$

$$\begin{bmatrix} 1 & 2 & 2 & 1 \\ 1 & 1 & 2 & 2 \\ 2 & 1 & 1 & 2 \\ 2 & 2 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 0 \\ 4 \end{bmatrix} = \begin{bmatrix} 9 \\ 11 \\ 12 \\ 10 \end{bmatrix}$$

$G[k] = D_4 g[n]$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 0 \\ 4 \end{bmatrix} = \begin{bmatrix} 7 \\ 1+2j \\ -5 \\ 1-2j \end{bmatrix}$$

$$H[K] = D_4 \cdot h[n]$$

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & +1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 2 \\ 2 \end{bmatrix} = \begin{bmatrix} 6 \\ -1+j \\ 0 \\ -1-j \end{bmatrix}$$

$$Y_c[K] = G[K] \cdot H[K]$$

$$\begin{bmatrix} 7 \\ 1+2j \\ -5 \\ 1-2j \end{bmatrix} \cdot \begin{bmatrix} 6 \\ -1+j \\ 0 \\ -1-j \end{bmatrix} = \begin{bmatrix} 42 \\ -3-j \\ 0 \\ -3+j \end{bmatrix}$$

$$y_c[n] = \frac{1}{4} D_4^* \cdot Y_c[K]$$

$$-\frac{1}{4} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & +j & -1 & -j \\ 1 & -1 & +1 & -1 \\ 1 & -j & -1 & +j \end{bmatrix} \begin{bmatrix} 42 \\ -3-j \\ 0 \\ -3+j \end{bmatrix} = \begin{bmatrix} 42 - 3j - 3j \\ 42 - 3j + 1 + 3j + 1 \\ 42 + 3 + j + 3 - j \\ 42 + j^3 - 1 - 3j - 1 \end{bmatrix}$$

$$\begin{bmatrix} 9 \\ 11 \\ 12 \\ 10 \end{bmatrix}$$

*

n 0 1 2 3 ~~4~~ 5 6 <7> <8>

$g_p[n]$: 1 2 0 4 0 0 0 .

$h_p[n]$: 1 1 2 2 0 0 0

	1	2	0	4					
	-	1	2	0	4				
	-	-	2	4	0	8			
	-	-	-	2	4	0	8		
	-	-	-	-	0	0	0	0	
	-	-	-	-	-	0	0	0	0
	-	-	-	-	-	-	0	0	0
	1	3	4	10	8	8	8		

* Discrete - Fourier Transform Theorems

$$\begin{aligned} g[n] &\xleftrightarrow{\text{DFT}} G[K] \\ h[n] &\xleftrightarrow{\text{DFT}} H[K] \end{aligned}$$

① linearity :-

$$\alpha g[n] + \beta h[n] \xleftrightarrow{\text{DFT}} \alpha G[K] + \beta H[K]$$

② circular Time - shifting Theorem :-

$$g[\langle n - n_0 \rangle_N] \xleftrightarrow{\text{DFT}} W_N^{kn_0} G[K]$$

$$W_N = e^{-j \frac{2\pi}{N}}$$

③ Circular Frequency Shifting theorem :-

$$W_N^{-k_0 n} g[n] \xleftrightarrow{\text{DFT}} G[\langle K - k_0 \rangle_N]$$

④ Duality theorem :-

$$G[n] \longleftrightarrow N g[\langle K - K_0 \rangle_N]$$

⑤ Circular Convolution :-

$$g[n] \circledast h[n] \xleftrightarrow{\text{DFT}} G[K] H[K]$$

* Using matlab: $\Rightarrow g = \begin{bmatrix} 1 \\ 2 \\ 0 \\ 4 \end{bmatrix}; h = \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix}$

$$\Rightarrow y_1 = \text{conv}(g, h)$$

$$\Rightarrow g_e = \begin{bmatrix} 1 \\ 2 \\ 0 \\ 4 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$h_e = \begin{bmatrix} 1 \\ 1 \\ 2 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow G_e = \text{fft}(g_e)$$

$$\Rightarrow H_e = \text{fft}(h_e)$$

$$\Rightarrow Y_2 = G_e * H_e$$

⑥ Modulation Theorem :-

↳ Multiplication in time domain.

$$g[n] h[n] \xleftrightarrow{\text{DFT}} \frac{1}{N} \sum_{L=0}^{N-1} G[L] H[(K-L)]$$

⑦ Parseval's Relation :-

$$\sum_{n=0}^{N-1} |g[n]|^2 = \frac{1}{N} \sum_{K=0}^{N-1} |G[K]|^2$$

$$\sum_{n=0}^{N-1} g[n] h^*[n] = \frac{1}{N} \sum_{K=0}^{N-1} G[K] H^*[K]$$

[Ex.] $X[n] = \{ -3 \quad 5 \quad 45 \quad -15 \quad -9 \quad -9 \quad -8 \quad 21 \quad -10 \quad 23 \}$
10-point sequence $X[K]$.

- [a] $X[0]$ [b] $X[5]$ [c] $\sum_{K=0}^9 X[K]$ [d] $\sum_{K=0}^9 |X[K]|^2$

Do not evaluate $X[K]$.

Sol:

$$X[K] = \sum_{n=0}^9 X[n] W_{10}^{nk}, \quad W_{10} = e^{-\frac{j2\pi}{10}}$$

$$[a] X[0] = \sum_{n=0}^9 X[n] W_{10}^0 = \sum_{n=0}^9 X[n] = -3 + 5 + 45 + \dots + 23$$

$$[b] X[5] = \sum_{n=0}^9 X[n] e^{-\frac{j\pi(5)n}{10}} = \sum_{n=0}^9 X[n] (-1)^n$$

$$= -3 - 5 + 45 + 15 + \dots$$

(odd (-1))

$$\boxed{c} \quad X[n] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] W_N^{-nk}$$

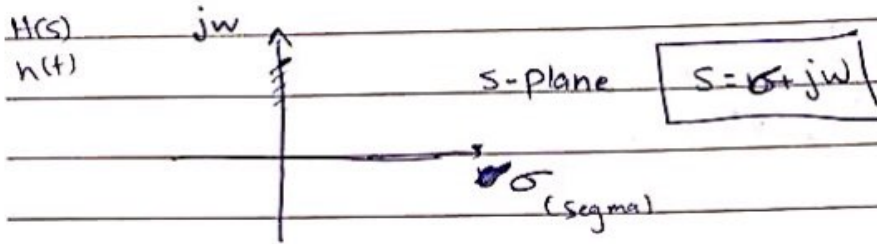
$$N \cdot X[0] = \sum_{k=0}^9 X[k]$$

$$\sum_{k=0}^9 X[k] = N \cdot X[0] = 10 \cdot -3 = -30$$

$$\boxed{d} \quad N \cdot \sum_{n=0}^{N-1} |g[n]|^2 = \frac{1}{N} \sum_{k=0}^{N-1} |G[k]|^2$$

* complex. $(2+j)(2-j) = 4+1 = 5$.

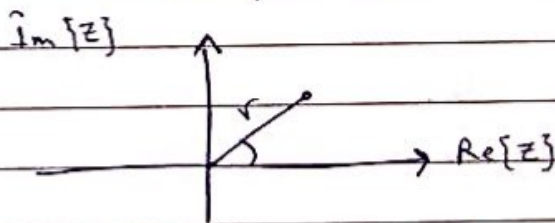
The Z-transform:-



Definition of

$$* X(z) = \sum_{n=-\infty}^{\infty} x[n] z^{-n}$$

z is a complex variable.



\leftarrow is the value of z
 Re \leftarrow Im

* The region of convergence (ROC)

$$X(z) = Z \{ x[n] \}$$

$$x[n] \xleftrightarrow{Z} X(z)$$

$$x[n] = Z^{-1} \{ X(z) \}$$

Ex:

$$x_1[n] = [1 \ 2 \ 5 \ 7 \ 0]$$

↑

$$x_2[n] = [1 \ 2 \ 5 \ 7 \ 0]$$

↑

$$x_3[n] = [0 \ 0 \ 1 \ 2 \ 5 \ 7 \ 0]$$

$$x_4[n] = \delta[n]$$

$$x_5[n] = \delta[n-k] \quad , \quad k > 0$$

$$x_6[n] = \delta[n+k] \quad , \quad k > 0$$

Find the Z transform for the above sequence

Sol:

1) $X_1(z) = 1 + 2z^{-1} + 5z^{-2} + 7z^{-3} + z^{-5}$

ROC: entire z plane except z=0.

2) $X_2(z) = 1z^{+2} + 2z^1 + 5 + 7z^{-1} + 0 + z^{-3}$

ROC: entire z plane except z=0 and z=∞
 ((left)) negative | | positive | |

3) $X_3(z) = z^{-2} + 2z^{-3} + 5z^{-4} + 7z^{-5} + z^{-7}$

ROC: entire z plane except z=0.

4) $X_4(z) = 1 \quad \delta[n] \xleftrightarrow{z} 1$

5) $X_5(z) = z^{-k}, k > 0$

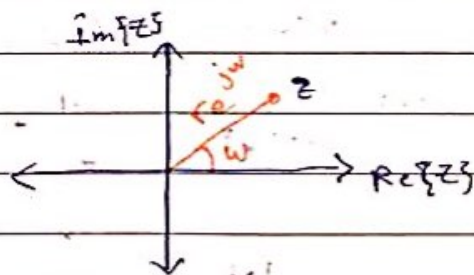
ROC: the entire z plane except z=0.

6) $X_6(z) = z^k, k > 0$

ROC: the entire z plane except z=∞.

$$X(z) = \sum_{n=-\infty}^{\infty} X[n] z^{-n}$$

$$X(z) = \sum_{n=-\infty}^{\infty} X[n] (re^{j\omega})^{-n}$$



if r=1

$$X(z) \Big|_{r=1} = \sum_{n=-\infty}^{\infty} X[n] (e^{-j\omega n}) = X(e^{j\omega})$$

[Ex]: Right sided sequence

$$X[n] = a^n M[n].$$

Sol:- $X(z) = \sum_{n=0}^{\infty} X[n] z^{-n}$

$$= \sum_{n=0}^{\infty} a^n z^{-n}$$

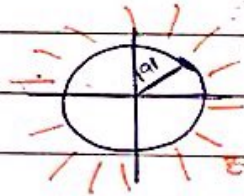
$$= \sum_{n=0}^{\infty} (az^{-1})^n$$

$$X(z) = \frac{1}{1 - az^{-1}} \quad |az^{-1}| < 1$$

Roc: $|a| < |z|$

(Diverge) not exist $\leftarrow X(z)$. \rightarrow diverge $\leftarrow |a| > |z|$ exist

z transform $X(z)$ $(a=2)$ $(a=0.5)$



[Ex] left sided sequence :-

$$X[n] = -a^n M[-n-1]$$

Sol:-

$$X(z) = \sum_{n=-\infty}^{-1} a^n z^{-n}$$

let $m = -n$

$$X(z) = - \sum_{m=1}^{\infty} a^{-m} z^m$$

0 \rightarrow $m=0$ \rightarrow $-1 = z^0 a^0$

$$X(z) = 1 - \sum_{m=0}^{\infty} (a^{-1}z)^m$$

* Properties of the Z-transform 81

□ linearity 8-

$$X_1[n] \xleftrightarrow{Z} X_1(z)$$

$$X_2[n] \xleftrightarrow{Z} X_2(z)$$

then

$$X[n] = a_1 X_1[n] + a_2 X_2[n] \xleftrightarrow{Z} X(z) = a_1 X_1(z) + a_2 X_2(z)$$

ROC: $R_1 \cap R_2$:

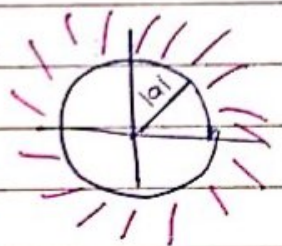
Ex: $X[n] = a^n M[n] + b^n M[n-1]$

Find $X(z)$ and the ROC.

$$X_1[n] = a^n M[n]$$

$$X_1(z) = \frac{1}{1 - az^{-1}}$$

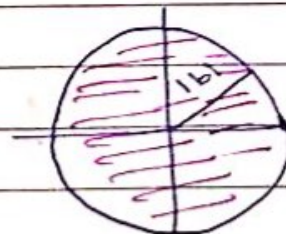
ROC: $|z| > |a|$



$$X_2[n] = -b M[n-1]$$

$$X_2(z) = \frac{1}{1 - bz^{-1}}$$

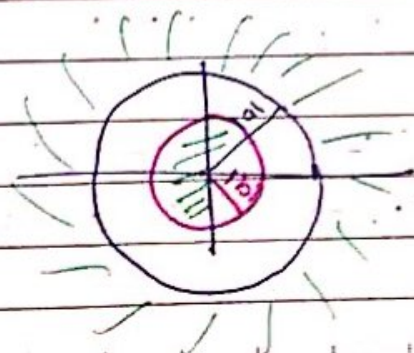
ROC: $|z| < |b|$



$$X(z) =$$

Case ① $|b| < |a|$

$X(z)$ does not exist.



$$X(z) = \frac{1}{1 - a^{-1}z}$$

$$|a^{-1}z| < 1$$

$$|z| < |a|$$

$$X(z) = \frac{1 - a^{-1}z^{-1}}{1 - a^{-1}z}$$

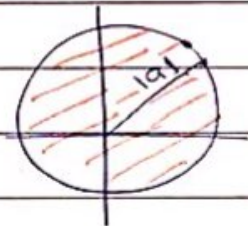
$$X(z) = \frac{-a^{-1}z / (-a^{-1}z)}{1 - a^{-1}z / (-a^{-1}z)}$$

$$X(z) = \frac{1}{1 - a^{-1}z}$$

$$\text{ROC: } |a| > |z|$$

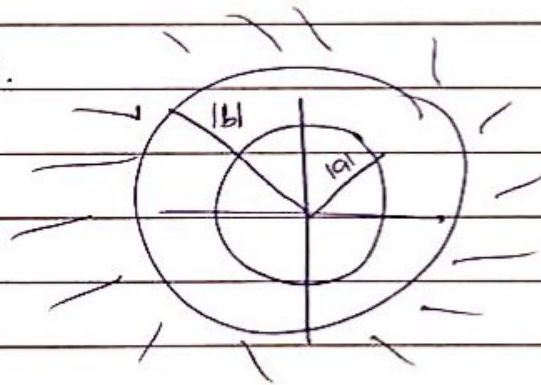
Right Half Region

LSS → Region goes down.
RSS → " " up.



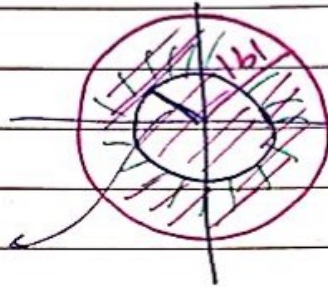
$$x[n] = a^n M[n] + b^n M[n]$$

b) Inner Region



Case 2: $|b| > |a|$

$$X(z) = \frac{1}{1-az^{-1}} - \frac{1}{1-bz^{-1}} \quad \text{ROC: } |a| < |z| < |b|$$



EX 2:11 Determine the Z transform of the signals $x[n]$

a) $x[n] = \cos(\omega_0 n) M[n]$

b) $x[n] = \sin(\omega_0 n) M[n]$

sol: a) $x[n] = \cos(\omega_0 n) M[n]$

$$= \left[\frac{1}{2} e^{j\omega_0 n} + \frac{1}{2} e^{-j\omega_0 n} \right] M[n]$$

$$= \frac{1}{2} (e^{j\omega_0})^n M[n] + \frac{1}{2} (e^{-j\omega_0})^n M[n]$$

$$|e^{\pm j\omega_0}| = 1$$

$$= \frac{1/2}{1 - e^{j\omega_0} z^{-1}} + \frac{1/2}{1 - e^{-j\omega_0} z^{-1}}$$

$$\text{ROC: } |z| > 1$$

$$= \frac{1/2 (1 - e^{-j\omega_0} z^{-1}) + 1/2 (1 - e^{j\omega_0} z^{-1})}{(1 - e^{j\omega_0} z^{-1})(1 - e^{-j\omega_0} z^{-1})}$$

$$= \frac{1}{2} [2 - \overbrace{(e^{j\omega_0} + e^{-j\omega_0})/2}^{\cos(\omega_0)} \cdot 2z^{-1}]$$

$$= \frac{1 - 2z^{-1} \underbrace{(e^{j\omega_0} + e^{-j\omega_0})/2}_{\cos(\omega_0)}}{1 - 2z^{-1} \cos(\omega_0) + z^{-2}}$$

$$= \frac{1 - \cos(\omega_0) z^{-1}}{1 - 2 \cos(\omega_0) z^{-1} + z^{-2}} \quad \text{ROC: } |z| > 1$$

$$\cos(\omega_0 n) M[n] \xleftrightarrow{z} \frac{1 - \cos(\omega_0) z^{-1}}{1 - 2 \cos(\omega_0) z^{-1} + z^{-2}} \quad \text{ROC: } |z| > 1$$

$$X(z) = \frac{N(z)}{D(z)}$$

$x(n)$ Sinusoidal \leftarrow Complex plane في اثنان \star
 (e) exponential \leftarrow Complex \star

sol:

$$b) X[n] = \sin \omega_0 n M[n]$$

$$X(z) = \frac{z^{-1} \sin(\omega_0)}{1 - 2z^{-1} \cos(\omega_0) + z^{-2}} \quad \text{ROC: } |z| > 1$$

$$\sin(\omega_0 n) M[n] \xleftrightarrow{z} \frac{z^{-1} \sin(\omega_0)}{1 - 2 \cos(\omega_0) z^{-1} + z^{-2}}$$

[2] time shifting :-

$$x[n] \xleftrightarrow{z} X(z)$$

then

$$x[n-k] \xleftrightarrow{z} z^{-k} X(z)$$

ROC is the same as ROC of $X(z)$ except for $z=0$ if $k > 0$ and $z=\infty$ if $k < 0$.

$$\text{Ex: } x[n] = \{ \underset{\uparrow}{1} \ 2 \ 5 \ 7 \ 0 \ 1 \}$$

Sol: $X(z) = 1 + 2z^{-1} + 5z^{-2} + 7z^{-3} + z^{-5}$

$X_1[n] = X[n-2] = \{ \underset{\uparrow}{0} \ 0 \ 1 \ 2 \ 5 \ 7 \ 0 \ 1 \}$

$X_1(z) = z^{-2} + 2z^{-3} + 5z^{-4} + 7z^{-5} + 1z^{-6}$

or $z^{-2} [1 + 2z^{-1} + 5z^{-2} + 7z^{-3} + z^{-5}]$

3] Scaling in the z-domain: \mathcal{Z}

$$x[n] \xrightarrow{z} X(z) \quad \text{ROC: } r_1 < |z| < r_2$$

then:

$$a^n x[n] \xrightarrow{z} X(a^{-1}z) \quad \text{ROC: } |a|r_1 < |z| < |a|r_2$$

$$x\left(\frac{z}{a}\right)$$

where a any constant, real or complex.

Ex: 1) $x[n] = a^n \cos(\omega_0 n) M[n]$ $|z| > |a|$

2) $x[n] = a^n \sin(\omega_0 n) M[n]$ $|z| > |a|$

Sol: $x[n] = \cos \omega_0 n M[n]$

$$X(z) = \frac{1 - \cos \omega_0 z^{-1}}{1 - 2 \cos(\omega_0) z^{-1} + z^{-2}}$$

For $x[n] = a^n \cos(\omega_0 n) M[n]$

$$X(z) = \frac{1 - \cos \omega_0 \left(\frac{z}{a}\right)^{-1}}{1 - 2 \cos(\omega_0) \left(\frac{z}{a}\right)^{-1} + \left(\frac{z}{a}\right)^{-2}}$$

$$= \frac{1 - a \cos \omega_0 (z^{-1})}{1 - 2a \cos(\omega_0) z^{-1} + a^2 z^{-2}} \quad |z| > |a|$$

OR

$$x[n] = a^n \left[\frac{e^{j\omega_0 n} + e^{-j\omega_0 n}}{2} \right] M[n]$$

$$= \left[\frac{1}{2} (ae^{j\omega_0})^n + \frac{1}{2} (ae^{-j\omega_0})^n \right] M[n]$$

special case: if $a=1$

$$n M[n] \xleftrightarrow{z} \frac{z^{-1}}{(1-z^{-1})^2} \quad |z| > 1$$

Z-transform of the unit ramp signal.

[6] Convolution of two sequences

$$X_1[n] \xleftrightarrow{z} X_1(z) \quad \text{ROC 1}$$

$$X_2[n] \xleftrightarrow{z} X_2(z) \quad \text{ROC 2}$$

$$X[n] = X_1[n] \otimes X_2[n] \xleftrightarrow{z} X(z) = X_1(z) X_2(z)$$

ROC: $\text{ROC 1} \cap \text{ROC 2}$

Ex: $X_1[n] = \{1 \ 2 \ 0 \ 4\}$

$X_2[n] = \{1 \ 1 \ 2 \ 2\}$

Sol: $X_1(z) = 1 + 2z^{-1} + 4z^{-3}$

$X_2(z) = 1 + z^{-1} + 2z^{-2} + 2z^{-3}$

$$X(z) = X_1(z) X_2(z) = 1 + 2z^{-1} + 0z^{-2} + 4z^{-3} + 1z^{-1} + 2z^{-2} + 0z^{-3} + 4z^{-4} + 2z^{-2} + 4z^{-3} + 0 + 8z^{-5} + 2z^{-3} + 4z^{-4} + 0 + 8z^{-6}$$

$$X(z) = 1 + 3z^{-1} + 4z^{-2} + 10z^{-3} + 8z^{-4} + 8z^{-5} + 8z^{-6}$$

$X[n] = \{1 \ 3 \ 4 \ 10 \ 8 \ 8\}$

4) Time Reversal: Δ

$$X[n] \xleftrightarrow{z} X(z) \quad \text{ROC: } r_1 < |z| < r_2.$$

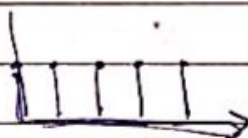
then.

$$X[-n] \xleftrightarrow{z} X(z^{-1}) \quad \text{ROC: } \frac{1}{r_2} < |z| < \frac{1}{r_1}$$

Ex: $M[n] \xleftrightarrow{z} \frac{1}{1-z^{-1}} \quad \text{ROC: } |z| > 1$

$$X(z) = \sum_{n=-\infty}^{\infty} X[n] z^{-n}$$

$$X(z) = \sum_{n=0}^{\infty} (z^{-1})^n = \frac{1}{1-z^{-1}} \quad \begin{matrix} |z^{-1}| < 1 \\ |z| > 1 \end{matrix}$$

* $X(e^{j\omega})$ for $M[n] \neq \frac{1}{1-e^{-j\omega}}$ 

5) Differentiation in the z domain. 88

$$\begin{matrix} X[n] \xleftrightarrow{z} X(z) & \text{ROC} \\ n X[n] \xleftrightarrow{z} -z \frac{dX(z)}{dz} & \text{the same ROC} \end{matrix}$$

Ex: $X[n] = n a^n M[n]$

$$a^n M[n] \xleftrightarrow{z} \frac{1}{1-az^{-1}} \quad \text{ROC: } |z| > a \quad \text{RSS}$$

$$-z \frac{dX(z)}{dz} = \frac{-(-a)(-1)z^{-2} \cdot (-z)}{(1-az^{-1})^2} = \frac{az^{-1}}{(1-az^{-1})^2} \quad |z| > a$$

$$x[n] \rightarrow h[n] \rightarrow y[n] \quad x[n] * h[n] = y[n]$$

$$X(z) \rightarrow H(z) \rightarrow Y(z) \quad X(z)H(z) = Y(z)$$

$$H(z) = \frac{Y(z)}{X(z)} \Rightarrow \text{the transfer function.}$$

⑦ The Initial Value Theorem Δ

If $x[n]$ is causal [i.e. $x[n] = 0$ for $n < 0$]

$$\text{then } x[0] = \lim_{z \rightarrow \infty} X(z)$$

$$\lim_{z \rightarrow \infty} X(z) = x[0] + x[1]z^{-1} + x[2]z^{-2} + \dots$$

$\frac{1}{\infty} = 0$

$$\lim_{z \rightarrow \infty} X(z) = x[0]$$

* Final value theorem

(!!) $\bar{y} = \bar{y}$

$$\lim_{z \rightarrow 1} (1 - z^{-1}) X(z) = x[\infty]$$

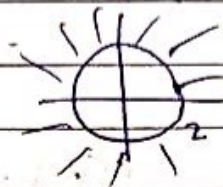
The inverse Z-transform:-

Inspection ~~Method~~ Method 3 (the table)

$$X(z) = \frac{1}{1-2z^{-1}}$$

ROC: $|z| > 2$

left side sequence.



$$x[n] = -(2)^n M[n]$$

$$X(z) = \frac{A_1}{1-2z^{-1}}$$

ROC: $|z| < 2$

$$x[n] = A_1 (2)^n M[-n-1] \text{ left sided sequence.}$$

* Partial function Expansion

$$Y(z) = \frac{N(z)}{D(z)} = \frac{b_0 + b_1 z^{-1} + b_2 z^{-2} + \dots + b_m z^{-m}}{a_0 + a_1 z^{-1} + a_2 z^{-2} + \dots + a_N z^{-N}} \text{ ROC!}$$

~~ROC~~

* case 1 ~~is~~ $N > M$ (proper function).

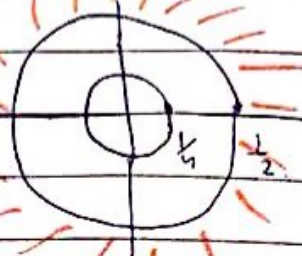
$$X(z) = \frac{A_1}{1-d_1 z^{-1}} + \frac{A_2}{1-d_2 z^{-2}} + \dots + \frac{A_N}{1-d_N z^{-N}} \quad A_k = \frac{N(z)(1-d_k z^{-1})}{D(z)} \Big|_{z=d_k}$$

$$A_k = X(z)(1-d_k z^{-1}) \Big|_{z=d_k}$$

Ex: $X(z) = \frac{1}{(1-\frac{1}{4}z^{-1})(1-\frac{1}{2}z^{-1})}$ ROC: $|z| > \frac{1}{2}$

OR $|z| < \frac{1}{4}$
OR $\frac{1}{4} < |z| < \frac{1}{2}$

$$X(z) = \frac{A_1}{(1-\frac{1}{4}z^{-1})} + \frac{A_2}{(1-\frac{1}{2}z^{-1})}$$



$$A_1 = \frac{1}{1 - \frac{1}{2}z^{-1}} = -1$$

$$A_2 = \frac{1}{1 - \frac{1}{4}z^{-1}} = 2$$

$$X(z) = \frac{-1}{1 - \frac{1}{2}z^{-1}} + \frac{2}{1 - \frac{1}{4}z^{-1}}$$

if ROC $|z| > \frac{1}{2}$ both RSS

$$X[n] = -\left(\frac{1}{2}\right)^n M[n] + 2 \left(\frac{1}{4}\right)^n M[n]$$

if ROC $|z| < \frac{1}{4}$ both LSS

$$X[n] = -2 \left(\frac{1}{2}\right)^n M[-1-n] + \left(\frac{1}{4}\right)^n M[-n-1]$$

if ROC $\frac{1}{4} < |z| < \frac{1}{2}$

$$X[n] = -\left(\frac{1}{4}\right)^n M[n] - 2 \left(\frac{1}{2}\right)^n M[-1-n]$$

* Case 2.8 $N \leq M$ (improper function)

$$X(z) = \sum_{r=0}^{M-N} B_r z^{-r} + \sum_{k=1}^N \frac{A_k}{1 - d_k z^{-1}}$$

Ex 8 $X(z) = \frac{1 + 2z^{-1} + z^{-2}}{1 - \frac{3}{2}z^{-1} + \frac{1}{2}z^{-2}}$

(Constant) \leq order of denominator $>$ order of numerator

$$\frac{1}{2}z^{-2} + \frac{3}{2}z^{-1} + 1 \quad \begin{array}{l} \text{2} \\ \hline z^{-2} + 2z^{-1} + 1 \\ \ominus z^{-2} - 3z^{-1} + 2 \\ \hline 5z^{-1} - 1 \end{array}$$

$$X(z) = 2 + \frac{5z^{-1} - 1}{1 - \frac{3}{2}z^{-1} + \frac{1}{2}z^{-2}}$$

$$= 2 + \frac{5z^{-1} - 1}{(1 - \frac{1}{2}z^{-1})(1 - z^{-1})}$$

$$= 2 + \frac{A_1}{1 - \frac{1}{2}z^{-1}} + \frac{A_2}{1 - z^{-1}}$$

$$A_1 = \frac{5 \times 2 - 1}{1 - 2} = -9$$

$$A_2 = \frac{5 \times 1 - 1}{1 - 2} = 8$$

$$X(z) = 2 - \frac{9}{1 - \frac{1}{2}z^{-1}} + \frac{8}{1 - z^{-1}}$$

$$x[n] = 2\delta[n] - 9\left(\frac{1}{2}\right)^n M[n] + 8M[n]$$

EX 1 a linear Time-Invariant System is characterized by

$$H(z) = \frac{3 - 4z^{-1}}{1 - 3.5z^{-1} + 1.5z^{-2}}$$

specify the ROC of $H(z)$ and determine $h[n]$ for the following conditions:-

1) the system is stable.

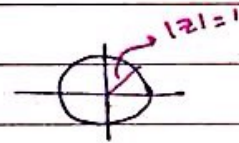
2) the system is causal.

~~BIPO~~ \rightarrow BIBO stability : $\sum_{n=-\infty}^{\infty} |h[n]| < \infty$

$$|H(z)| = \left| \sum_{n=-\infty}^{\infty} h[n] z^{-n} \right| \leq \sum_{n=-\infty}^{\infty} |h[n]| |z^{-n}|$$

if $|z|=1$

$$|H(z)| \leq \sum_{n=-\infty}^{\infty} |h[n]|$$



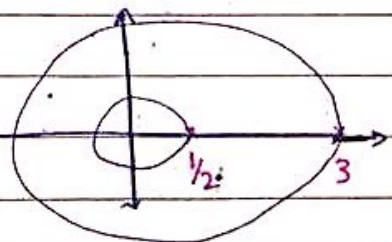
the system is stable if ROC includes the unit circle.

the system is ~~is~~ causal : $h[n] = 0 \quad n < 0$
Right sided sequence.

Sol: $H(z) = \frac{3 - 4z^{-1}}{(1 - \frac{1}{2}z^{-1})(1 - 3z^{-1})} \rightarrow$ Poles of system.

properties of ROC:

- 1) No poles \Rightarrow ROC \perp poles
- 2) Rings or disk
- 3) is always connected.



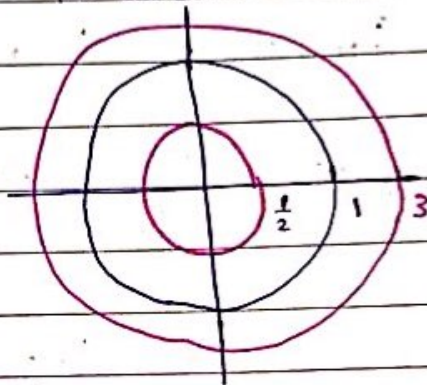
$\infty = H(z)$ \perp no poles, Laplace transform region \times
 $3, \leftarrow 0$ pole, $\frac{1}{2} \leftarrow 0$ no ROC \perp Disk \perp no ROC, \perp

① z^{-1} و z^2 stable \Rightarrow ROC لا يتركه $z=1$ بين $\frac{1}{2}$ و 3 ويتضمن دائرة الوحدة

① stable: ROC:

$1 < |z| < 3$ contain the unit circle.
 \forall ROC. $\frac{1}{2}$ $\frac{1}{3}$ * to ensure stability.

- ① دائرة $\frac{1}{2}$
- ② خارج $\frac{1}{3}$
- ③ اوبين $\frac{1}{2}$ و 3



②. $H(z)$ \Rightarrow 2 poles (ع $z=1$ و $z=3$)

Poles means $H(z) = \infty$.

System unstable \leftarrow poles = 1 \Rightarrow $z=1$ \Rightarrow $z^{-1} = 1$

$$H(z) = \frac{A_1}{1 + \frac{1}{2}z^{-1}} + \frac{A_2}{1 - 3z^{-1}}$$

$$A_1 = \frac{3 - 4(2)}{\cancel{(1 - 3(2))}}$$

$$\frac{1}{2} = z \Rightarrow z^{-1} = \frac{1}{2}$$

$$A_1 = \frac{-5}{-5} = 1$$

$$A_2 = \frac{3 - 4(\frac{1}{3})}{(1 - \frac{1}{2}(\frac{1}{3}))}$$

$$= \frac{5/3}{5/6} = 2$$

$$\frac{1}{3} = z \Rightarrow z^{-1} = 3$$

$$H(z) = \frac{1}{1 - \frac{1}{2}z^{-1}} + \frac{2}{1 - 3z^{-1}}$$

① ROC: $\frac{1}{2} < |z| < 3$

$$h[n] = \left(\frac{1}{2}\right)^n M[n] - 2(3)^n M[-n-1] \Rightarrow \text{stable system}$$

[b] Causal if ROC $|z| > 3$.

$$h[n] = \left(\frac{1}{2}\right)^n M[n] + 2(3^n) M[n] \Rightarrow \text{unstable.}$$

Ex2:

$$X(z) = \frac{1+z^{-1}}{1-z^{-1}+0.5z^{-2}}$$

Determine the causal signal $X[n]$ for which the z-transform is given above.

⇒ roots: complex.

$$z^2 - z + 0.5 = 0$$
$$(1 - z^{-1} + 0.5z^{-2}) * z^2$$

$$\text{poles, roots} = \frac{1 \pm \sqrt{1 - 4(0.5)}}{2} = \frac{1}{2} \pm j\frac{1}{2}$$

$$a^2 \cos(\omega_0 n) M[n] \leftarrow z \rightarrow \frac{1 - a z^{-1} \cos \omega_0}{1 - 2a z^{-1} \cos \omega_0 + a^2 z^{-2}}$$

$$\cos(\omega_0 n) M[n] \leftarrow z \rightarrow \frac{1 + z^{-1} \cos \omega_0}{1 - 2z^{-1} \cos \omega_0 + z^{-2}}$$

$$a^2 \sin(\omega_0 n) M[n] \leftarrow z \rightarrow \frac{a z^{-1} \sin \omega_0}{1 - 2a z^{-1} \cos \omega_0 + a^2 z^{-2}}$$

$$a^2 = 0.5$$

$$a = \frac{1}{\sqrt{2}}$$

رابطه بین ا و ω_0

$$+1 = 2 \frac{1}{\sqrt{2}} \cos \omega_0 \Rightarrow \cos \omega_0 = \frac{1}{\sqrt{2}}, \quad \omega_0 = \frac{\pi}{4}$$

$$\sin \omega_0 = \frac{1}{\sqrt{2}} \rightarrow \boxed{\omega_0 = \frac{\pi}{4}}$$

$$X(z) = \frac{1 - \left(\frac{1}{2}\right) z^{-1}}{1 - z^{-1} + 0.5 z^{-1}} + \frac{3 \left(\frac{1}{2}\right) z^{-1}}{1 - z^{-1} + 0.5 z^{-1}}$$

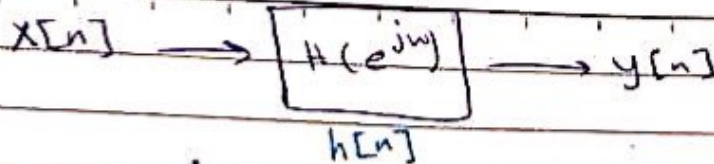
$\underbrace{\hspace{10em}}_{\text{cos}}$
 $\underbrace{\hspace{10em}}_{\text{sin}}$

$$a \cdot \cos \omega_0 = \frac{1}{\sqrt{2}} \cdot \frac{1}{\sqrt{2}} = \frac{1}{2}$$

$$1 + z^{-1} = \left(1 - \frac{1}{2} z^{-1}\right) + \left(3 \left(\frac{1}{2} z^{-1}\right)\right) \quad \text{since } \cos \omega_0 = \frac{1}{2}$$

$$X(z) = \left(\frac{1}{\sqrt{2}}\right)^n \cos\left(\frac{\pi}{4} n\right) M[n] + 3 \left(\frac{1}{\sqrt{2}}\right)^n \sin\left(\frac{\pi}{4} n\right) M[n]$$

$$= \sqrt{10} \left(\frac{1}{\sqrt{2}}\right)^n \cos\left(\frac{\pi}{4} n - 71.565^\circ\right) M[n]$$



$$x[n] = \sum_{i=1}^L \frac{A_i \cos(\omega n + \theta_i)}{\sum A_i / B_i} \quad -\infty < n < \infty$$

$$y[n] = \sum_{i=1}^L A_i |H(e^{j\omega_i})| \cos(\omega n + \theta_i + \varphi(e^{j\omega_i}))$$

Ex: a system with $h[n] = (\frac{1}{2})^n u[n]$.
impulse response.

① Find $H(e^{j\omega})$

② Find the output of the system if

$$x[n] = 10 - 5 \sin \frac{\pi n}{2} + 20 \cos \pi n \quad -\infty < n < \infty$$

Sol: ① $H(e^{j\omega}) = \frac{1}{1 - \frac{1}{2} e^{-j\omega}}$

a) $\omega = 0$

$$H(e^{j0}) = \frac{1}{1 - \frac{1}{2} e^{-j0}} = 2 \angle 0^\circ$$

b) $\omega = \pi/2$

$$H(e^{j\frac{\pi}{2}}) = \frac{1}{1 - \frac{1}{2} e^{-j\frac{\pi}{2}}} = \frac{1}{1 - \frac{1}{2} (\cos \frac{\pi}{2} - j \sin \frac{\pi}{2})}$$

$$= \frac{2}{\sqrt{5}} \angle -26.6^\circ$$

$$c) \omega = \pi$$

$$H(e^{j\pi}) = \frac{1}{1 - \frac{1}{2}e^{-j\pi}} = \frac{1}{1 - \frac{1}{2}[\cos \pi - j \sin \pi]}$$

$$= \frac{1}{1 + \frac{1}{2}} = \frac{2}{3} \angle 0^\circ$$

$$\Rightarrow y[n] = 20 - \frac{5 \times 2}{\sqrt{5}} \sin\left(\frac{\pi}{2}n - 26.6^\circ\right) + 20\left(\frac{2}{3}\right) \cos \pi n$$

$$= 20 - \frac{10}{\sqrt{5}} \sin\left(\frac{\pi}{2}n - 26.6^\circ\right) + \frac{40}{3} \cos \pi n$$

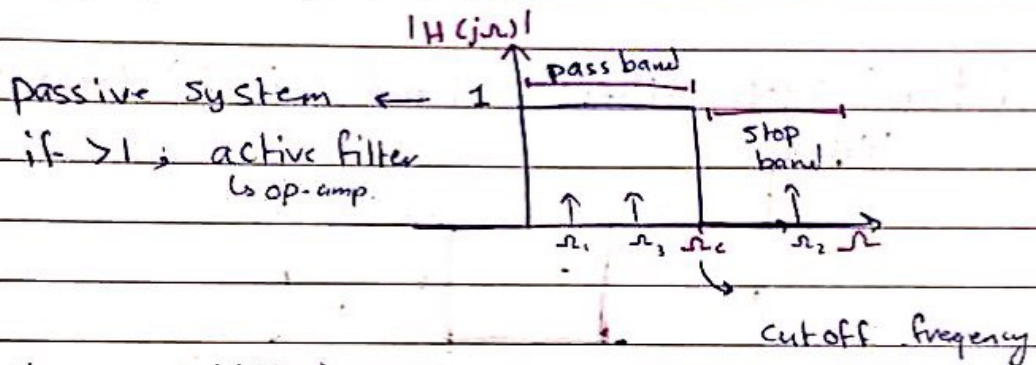
$$-\infty < n < \infty$$

* Types of filters

I Classification based on Spectrum (frequency)

- Ideal filters:-

A LPF, low pass filter.



$$H(j\omega) = \frac{Y(j\omega)}{X(j\omega)}$$

$$X(t) = A_1 \cos(\omega_1 t) + A_2 \cos(\omega_2 t) + A_3 \cos(\omega_3 t)$$

I check each ω_i

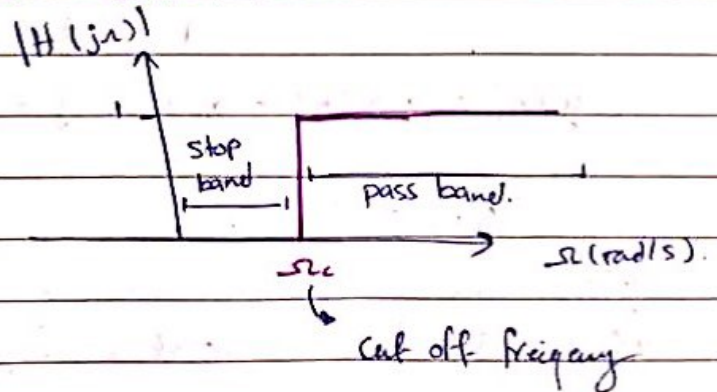
$$\text{if } \omega_i < \omega_c \rightarrow y(t) = x(t)$$

$$\text{if } \omega_i > \omega_c \rightarrow y(t) = 0$$

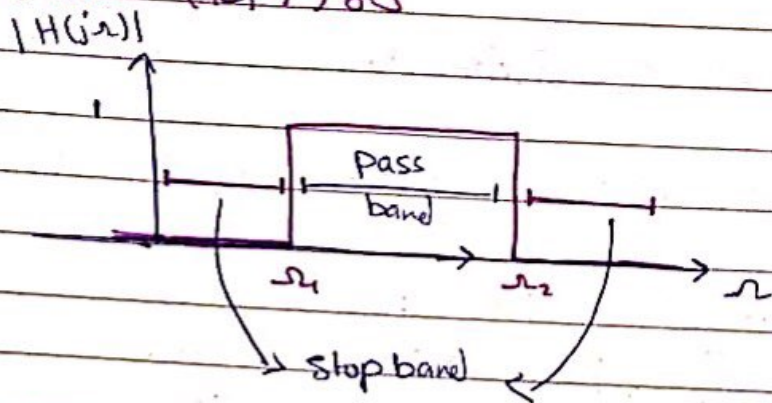
if $\omega_1, \omega_2, \omega_3$ as shown above \Rightarrow

$$y(t) = A_1 \cos(\omega_1 t) + A_3 \cos(\omega_3 t)$$

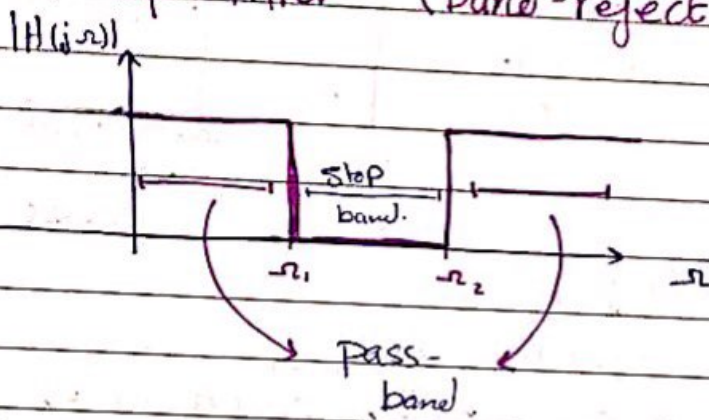
B HPF, High pass filter:-



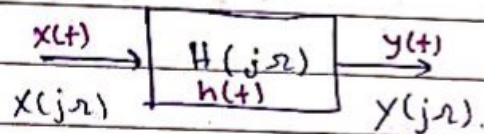
[C] Band-pass filter (BPF) 80



[D] Band-stop filter (band-reject) (notch) 81



[2] Classification based on Impulse Response 82



[a] Finite impulse response filter (FIR).

$$H(j\omega) = N(j\omega)$$

$1 \rightarrow$ demomator = 1

$$y[n] = a_0 x[n] + a_1 x[n-1] + \dots + a_M x[n-M]$$

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

$y[0] = a_0$ when I put an impulse.

$y[1] = a_1$ input, I got a finite.

\vdots

$$y[M] = a_M$$

$$y[M+1] = 0$$

$$Y(z) = a_0 X(z) + a_1 z^{-1} X(z) + \dots + a_M z^{-M} X(z)$$

$$H(z) = \frac{Y(z)}{X(z)} = \frac{a_0 + a_1 z^{-1} + \dots + a_M z^{-M}}{1}$$

$$H(z) = \frac{N(z)}{D(z)}$$

[b] infinite impulse response filter (IIR):-

$$y[n] = b_1 y[n-1] + b_2 y[n-2] + \dots + b_N y[n-N] + a_0 x[n] + a_1 x[n-1] + \dots + a_M x[n-M]$$

function of previous output and current and previous input. [ARMA auto regressive. MA]

Auto Regressive System: previous outputs + current input

$$H(z) = \frac{a_0 + a_1 z^{-1} + \dots + a_M z^{-M}}{b_0 + b_1 z^{-1} + \dots + b_N z^{-N}} = \frac{N(z)}{D(z)}$$

here $b_0 = 1$

$$b_i' = -b_i$$

if $X[n] = \delta[n]$

$$X(z) = 1$$

$$y[n] = h[n] = z^{-1} [H(z) \cdot 1]$$

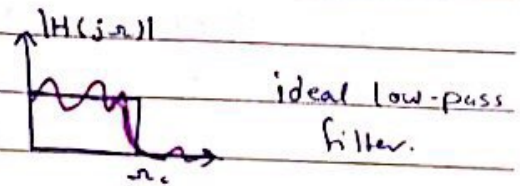
$$X[n] = \delta[n]$$

* MA: moving average.

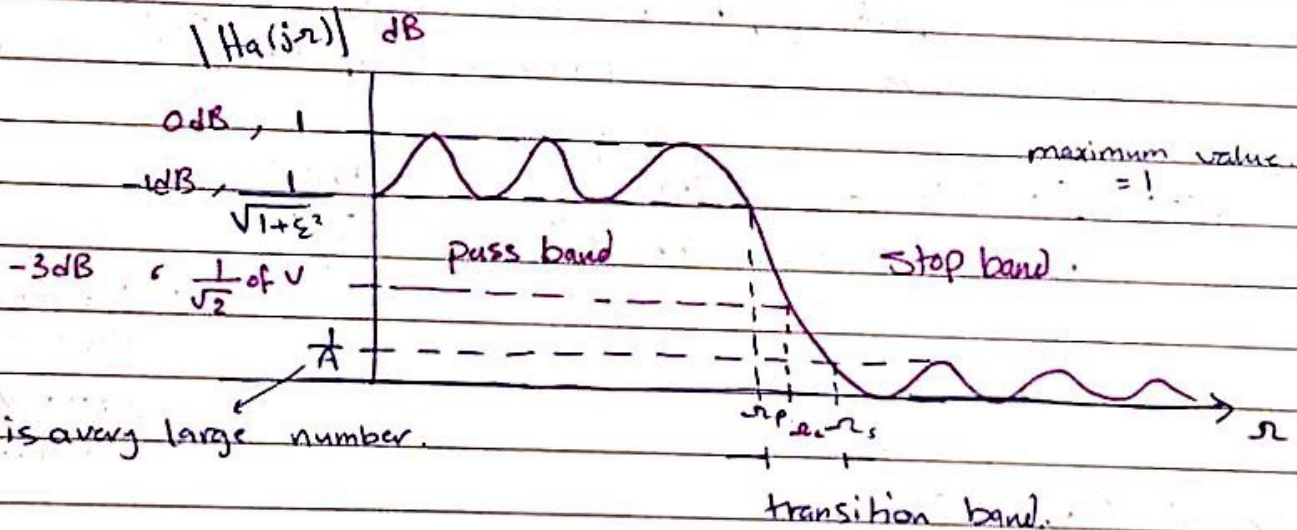
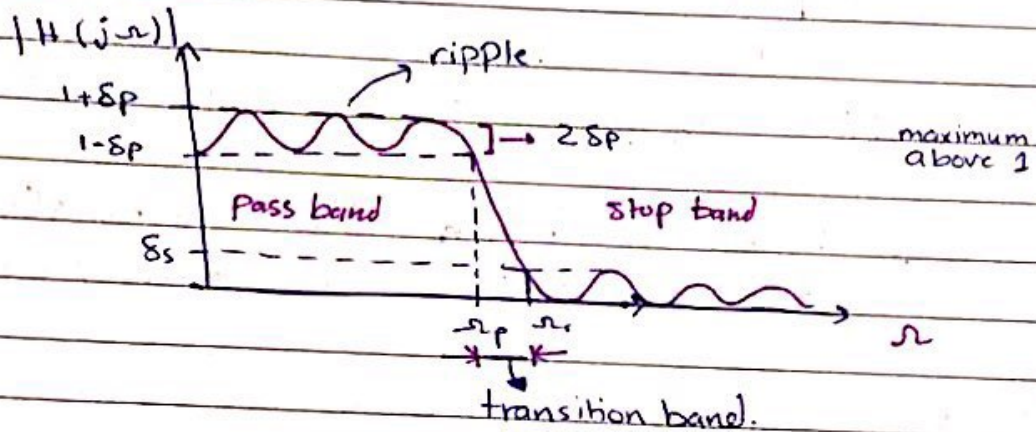
$$\frac{a_0 + \dots + a_M}{M+1}$$

* IIR Analog filter design :-

Analog lowpass filter Design :-



Specification :-



A: is a very large number.

* transition ratio (selectivity parameter) :-

$$K = \frac{\omega_p}{\omega_s}$$

* Discrimination ~~Parameter~~ Parameter :-

$$K_1 = \frac{\epsilon}{\sqrt{A^2 - 1}} \approx \frac{\epsilon}{A} \quad K_1 \ll 1$$

□ Butterworth approximation :-

The magnitude squared response of an analog low-pass Butterworth filter of N^{th} order is given by :-

$$|H_a(j\omega)|^2 = \frac{1}{1 + \left(\frac{\omega}{\omega_c}\right)^{2N}}$$

N : order of the filter.

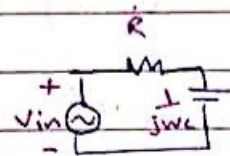
↪ 3dB frequency.

* 1st order Butterworth analog low pass filter :-

$$H(s) = \frac{1}{s+1}$$

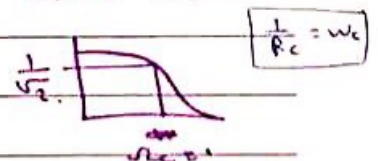
$$H(j\omega) = \frac{1}{j\omega + 1}$$

$$H(j1) = \frac{1}{1+j} \Rightarrow \frac{1}{\sqrt{2}} = |H(j1)|$$



$$= \frac{1}{j\omega c + R}$$

$$\frac{(1/Rc)/1}{(1/Rc) + Rj\omega c} = \frac{1/Rc}{1/Rc + j\omega}$$



$$\omega = \frac{\omega}{\omega_c}$$

$$H(j\omega) = \frac{1}{j\left(\frac{\omega}{\omega_c}\right) + 1} = \frac{\omega_c}{\omega_c + j\omega}$$

$$|H(j\Omega)|^2 = H(j\Omega) \cdot H^*(j\Omega)$$

$$= \frac{\Omega_c}{\Omega_c + j\Omega} \cdot \frac{\Omega_c}{\Omega_c - j\Omega}$$

$$= \frac{\Omega_c^2}{\Omega_c^2 + \Omega^2} = \frac{1}{1 + \left(\frac{\Omega}{\Omega_c}\right)^2}$$

* 2nd order butterworth analog low pass filter:-

$$H_a(s) = \frac{1}{s^2 + \sqrt{2}s + 1}$$

$$H_a(j\Omega) = \frac{1}{(j\Omega)^2 + \sqrt{2}(j\Omega) + 1}$$

$$H_a(j\Omega) = \frac{1}{\left(j\frac{\Omega}{\Omega_c}\right)^2 + \sqrt{2}j\left(\frac{\Omega}{\Omega_c}\right) + 1}$$

$$= \frac{\Omega_c^2}{-\Omega^2 + j\sqrt{2}\Omega\Omega_c + \Omega_c^2}$$

$$= \frac{\Omega_c^2}{(\Omega_c^2 - \Omega^2) + j\sqrt{2}\Omega\Omega_c}$$

$$|H_a(j\Omega)|^2 = \frac{\Omega_c^4}{(\Omega_c^2 - \Omega^2)^2 + 2\Omega_c^2\Omega^2}$$

$$= \frac{\Omega_c^4}{\Omega_c^4 + \Omega^4} = \frac{1}{1 + \left(\frac{\Omega}{\Omega_c}\right)^4}$$

□ Butterworth approximation:-

$$|H_a(j\Omega)|^2 = \frac{1}{1 + \left(\frac{\Omega}{\Omega_c}\right)^{2N}}$$

Analog low pass filter design

$\Omega_p \rightarrow R_p$: ripple, attenuation in the ~~pass~~ pass-band

$\Omega_s \rightarrow R_s$: Minimum attenuation in the Stop band

* First order:-

$$H_a(s) = \frac{1}{s+1}$$

$$\text{num} = [\Omega_c]$$

$$\text{den} = [1 \quad \Omega_c]$$

$$H_a(s) = \frac{\Omega_c}{s + \Omega_c}$$

* Second order:-

$$H_a(s) = \frac{\Omega_c^2}{s^2 + \sqrt{2} \Omega_c s + \Omega_c^2}$$

$$\text{num} = [\Omega_c^2]$$

$$\text{den} = [1 \quad \sqrt{2} \Omega_c \quad \Omega_c^2]$$

$$|H_a(j\Omega)|^2 = \frac{1}{1 + \left(\frac{\Omega}{\Omega_c}\right)^{2N}}$$

$$R_p = \frac{1}{\sqrt{1+\epsilon^2}}$$

not log scale.

$$|H_a(j\Omega_p)|^2 = \frac{1}{1 + \left(\frac{\Omega_p}{\Omega_c}\right)^{2N}} = \frac{1}{1 + \epsilon^2} \dots \textcircled{1}$$

$$R_s = \frac{1}{A}$$

$$|H_a(j\Omega_s)|^2 = \frac{1}{1 + \left(\frac{\Omega_s}{\Omega_c}\right)^{2N}} = \frac{1}{A^2} \dots \textcircled{2}$$

$$\left(\frac{\Omega_p}{\Omega_c}\right)^{2N} = \epsilon^2$$

$$\left(\frac{\Omega_s}{\Omega_c}\right)^{2N} = A^2 - 1$$

$$\log_{10} \left[\left(\frac{\Omega_s}{\Omega_p}\right)^N = \sqrt{\frac{A^2 - 1}{\epsilon^2}} \right]$$

$$N \cdot \log \left(\frac{\Omega_s}{\Omega_p}\right) = \log_{10} \left(\frac{\sqrt{A^2 - 1}}{\epsilon}\right)$$

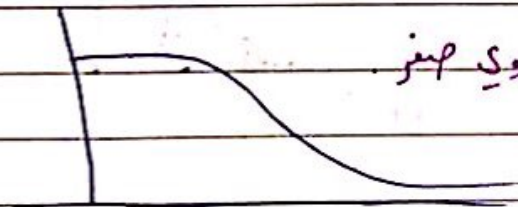
$$N = \frac{\log(1/K_1)}{\log(1/K)}$$

$$K_1 = \frac{\epsilon}{\sqrt{A^2 - 1}}$$

$$K = \frac{\Omega_p}{\Omega_s}$$

* Maximally flat filter:-

\rightarrow $2N-1$ derivatives of $|H_a(j\omega)|^2 = 0$ at $\omega = 0$



جس کا سب سے زیادہ پلٹ

Ex:

Find the order of a maximally flat filter with the following specification:

1 dB att at $f_p = 1 \text{ KHz}$.

40 dB att at $f_s = 5 \text{ KHz}$.

Sol: - $\overset{\text{dB stop}}{\underbrace{\hspace{2cm}}}$

$$\boxed{\Omega = 2\pi f}$$

$$10 \log_{10} \left(\frac{1}{1+\epsilon^2} \right) = -1 \text{ dB}$$

$$\boxed{\epsilon^2 = 0.25895}$$

$$10 \log_{10} \left(\frac{1}{A^2} \right) = -40.$$

$$\boxed{A^2 = 10,000}$$

$$K_1 = \frac{1}{196.5} \Rightarrow \frac{1}{K_1} = 196.5$$

$$\frac{1}{K} = 5$$

$$N = \frac{\log(196.5)}{\log(5)} = 3.28 \rightarrow \boxed{N=4}$$

فأقل

[2] Chebyshev approximation

$$|H_a(j\Omega)|^2 = \frac{1}{1+\epsilon^2 T_N^2\left(\frac{\Omega}{\Omega_p}\right)}$$

$\Rightarrow T_N(\Omega)$ is the Chebyshev polynomial of order N .

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$$T_N(\omega) = \begin{cases} \cos(N \cos^{-1}(\omega)) & |\omega| \leq 1 \\ \cosh(N \cosh^{-1}(\omega)) & |\omega| > 1 \end{cases}$$

نقمة ال
formula
نقمة
السر

* Recurrence relation :-

$$T_n(\omega) = 2\omega T_{n-1}(\omega) - T_{n-2}(\omega)$$

$$T_0(\omega) = 1$$

$$T_1(\omega) = \omega$$

* Type I Chebyshev Approximation Δ

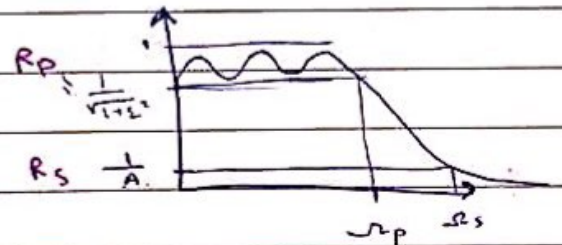
$$|H_a(j\omega)|^2 = \frac{1}{1 + \epsilon^2 T_N^2\left(\frac{\omega}{\omega_p}\right)}$$

$$T_N(\omega) = \begin{cases} \cos(N \cos^{-1}(\omega)) & |\omega| < 1 \\ \cosh(N \cosh^{-1}(\omega)) & |\omega| > 1 \end{cases}$$

* Recursive formula :-

$$T_r(\omega) = 2\omega T_{r-1}(\omega) - T_{r-2}(\omega) \quad r \geq 2$$

$$T_0(\omega) = 1, \quad T_1(\omega) = \omega$$



$$|H_a(j\omega_p)|^2 = \frac{1}{1 + \epsilon^2} = \frac{1}{1 + \epsilon^2 T_N^2\left(\frac{\omega_p}{\omega_p}\right)} \quad \text{* No information is given}$$

$$|H_a(j\omega_s)|^2 = \frac{1}{A^2} = \frac{1}{1 + \epsilon^2 T_N^2\left(\frac{\omega_s}{\omega_p}\right)} \quad \omega_s > \omega_p$$

$|\omega| > 1$

$$\frac{1}{A^2} = \frac{1}{1 + \epsilon^2 \left[\cosh(N \cosh^{-1}\left(\frac{\omega_s}{\omega_p}\right)) \right]^2}$$

$$\frac{\sqrt{A^2 - 1}}{\epsilon} = \cosh\left(N \cosh^{-1}\left(\frac{\omega_s}{\omega_p}\right)\right)$$

$$N \cosh^{-1} \left(\frac{\Omega_s}{\Omega_p} \right) = \cosh^{-1} \left(\frac{\sqrt{A^2 - 1}}{\epsilon} \right)$$

$$N = \frac{\cosh^{-1} \left(\frac{\sqrt{A^2 - 1}}{\epsilon} \right)}{\cosh^{-1} \left(\frac{\Omega_s}{\Omega_p} \right)}$$

$$N = \frac{\cosh^{-1} \left(\frac{1}{K_1} \right)}{\cosh^{-1} \left(\frac{1}{K} \right)}$$

calculator.
 $\cos^{-1} \Rightarrow \text{hyp} \rightarrow 5$

Ex: $\frac{1}{K_1} = 196.5 \rightarrow \frac{1}{K} = 5$

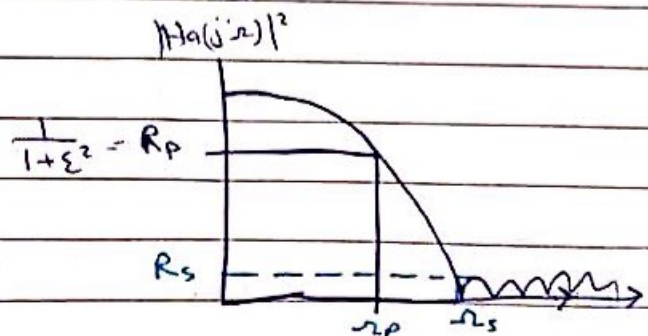
$$N = \frac{\cosh^{-1} (196.5)}{\cosh^{-1} (5)} = 2.6$$

$$N = 3$$

* order $\downarrow \rightarrow$ less complexity

* Type 2: Chebyshev Approximation

$$|H_a(j\omega)|^2 = \frac{1}{1 + \epsilon^2 \left[\frac{\text{TN} \left(\frac{\omega_s}{\omega_p} \right)}{\text{TN} \left(\frac{\omega}{\omega_p} \right)} \right]^2}$$

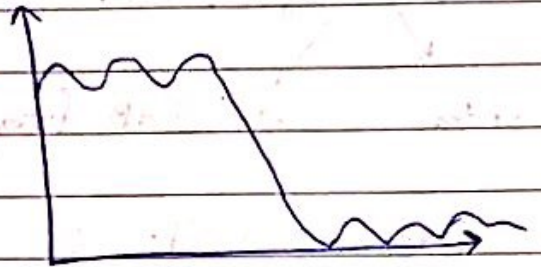


$$|H_n(j\omega_s)|^2 = \frac{1}{1 + \epsilon^2 \left[\frac{T_n(\frac{\omega_s}{\omega_p})}{T_n(1)} \right]^2}$$

$$T_n(1) = 1$$

$$N = \frac{\cosh^{-1}(\frac{1}{k_i})}{\cosh^{-1}(\frac{1}{k})}$$

[3] Elliptic Approximations (Cauer Filter)



$$H_n(j\omega) = \frac{1}{1 + \epsilon^2 R_n^2(\frac{\omega}{\omega_p})}$$

$R_n(\omega)$ is a rational polynomial of order N that satisfies $R_n(\frac{1}{\omega}) = \frac{1}{R_n(\omega)}$.

$$N \approx \frac{2 \log_{10}(\frac{4}{k_i})}{\log_{10}(1/p)}$$

$$k' = \sqrt{1 - k^2}$$

$$p_0 = \frac{1 - \sqrt{k^2}}{2(1 + \sqrt{k^2})}$$

$$p = p_0 + 2(p_0)^5 + 15(p_0)^9 + 150(p_0)^{13} \quad \text{((مستطاب))}$$

"الدكتور، بيوتكنا اياها"

* Analog Filter Design Using Matlab 8Δ.

[1] Butterworth :-

$$[N, W_n] = \text{buttord} (W_p, W_s, R_p, R_s, 'S');$$

$$f_p = 1 \text{ KHz}, f_s = 5 \text{ KHz}, R_p = 1 \text{ dB}, R_s = 40 \text{ dB}$$

↑
rad/sec

↓
+ve dB

analog region.

$$[N, W_n] = \text{buttord} (2\pi \times 1000, 2\pi \times 5000, 1, 40, 'S')$$

order W_c (3dB frequency).

$$[num, den] = \text{butter} (N, W_n, 'S');$$

$$* H_a(s), \text{ num} = C, \text{ den} = [1 \ a_1 \ a_2 \ a_3]$$

$$H_a(s) = \frac{C \text{ (num)}}{s^3 + a_1 s^2 + a_2 s + a_3 \text{ (den)}}$$

[2] Type 1 Chebyshev :-

$$[N, W_n] = \text{cheb1ord} (W_p, W_s, R_p, R_s, 'S');$$

$$W_n = W_p$$

$$[num, den] = \text{cheby1} (N, R_p, W_n, 'S');$$

[3] Type 2 Chebyshev :-

$$[N, W_n] = \text{cheb2ord} (W_p, W_s, R_p, R_s, 'S');$$

$$W_n = W_s$$

$$[num, den] = \text{cheby2} (N, R_s, W_n, 'S');$$

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[4] Elliptic Filter :-

$[N, W_n] = \text{ellipord}(W_p, W_s, R_p, R_s, 'S')$;

$W_n = [W_p, W_s]$

$[\text{num}, \text{den}] = \text{ellip}(N, R_p, R_s, W_n, 'S')$

* Design of Analog Highpass, Bandpass and Band stop Filters

$$S = F(\hat{S})$$

low pass filter desired filter.

$$H_D(\hat{S}) = H_{LP}(s) \Big|_{s=F(\hat{S})}$$

$$H_{LP}(s) = H_D(\hat{S}) \Big|_{\hat{S}=F^{-1}(s)}$$

* Analog High pass Filter Design

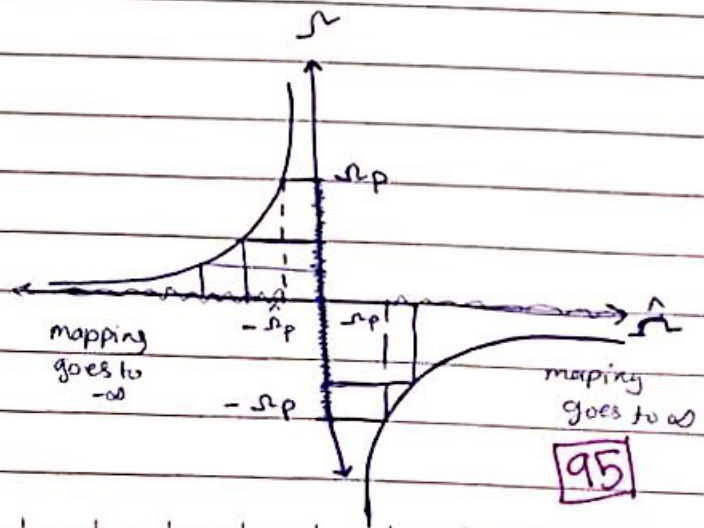
$$S = \frac{\omega_p \hat{S}_p}{\hat{S}}$$

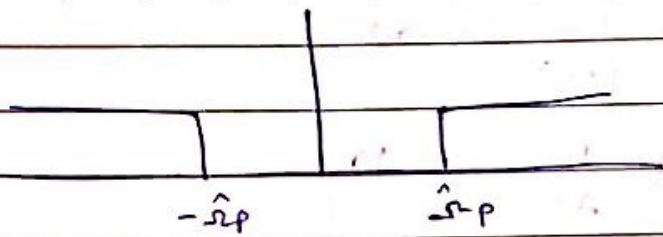
On the imaginary axis:-

$$j\omega = \frac{\omega_p \hat{S}_p}{j\hat{\omega}}$$

$$\omega = -\frac{\omega_p \hat{S}_p}{\hat{\omega}}$$

$$\omega = \frac{\omega_p \hat{S}_p}{\hat{\omega}}$$

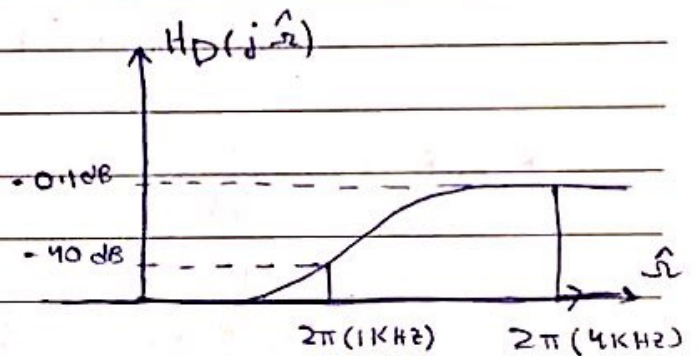




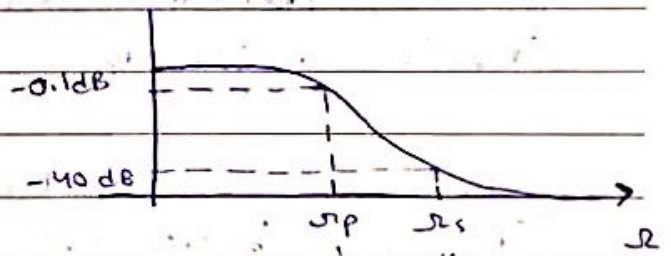
Ex Design of an Analog Butterworth High pass filter :-

$$\hat{\omega}_p = 4 \text{ KHz}, \quad \hat{\omega}_s = 1 \text{ KHz}$$

$$R_p = 0.1 \text{ dB}, \quad R_s = 40 \text{ dB}$$



$H_{LP}(j\omega)$



Let $\omega_p = 1 \text{ rad/sec}$

$$\omega_s = \frac{\omega_p \hat{\omega}_p}{\hat{\omega}_s} = \frac{1 * (2\pi)(4K)}{(1K)(2\pi)} = 4 \text{ rad/sec}$$

* The prototype low pass filter specification :-

$$\omega_p = 1 \text{ with } R_p = 0.1 \text{ dB}$$

$$\omega_s = 4 \text{ with } R_s = 40 \text{ dB}$$

$$N = \frac{\log\left(\frac{1}{K_s}\right)}{\log\left(\frac{1}{K_p}\right)}, \quad K_s = \frac{\epsilon}{\sqrt{A^2 - 1}}, \quad K_p = \frac{\omega_p}{\omega_s}$$

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$$R_p \Rightarrow 10 \log \frac{1}{1+\epsilon^2} = -0.1$$

$$R_s \Rightarrow 10 \log \frac{1}{A^2} = -40$$

$$H_{LP}(s) = \frac{\text{Num}}{\text{Den}}$$

$$H_D(\hat{s}) = H_{LP}(s) \Big|_{s=F(\hat{s}) \rightarrow s = \frac{\omega_p \hat{s}}{\hat{s}}}$$

$$* \text{LPF} \Rightarrow \frac{1}{s+1}$$

$$\frac{1}{\frac{\omega_p \hat{s}}{\hat{s}} + 1} = \frac{\hat{s}}{\hat{s} + \omega_p \hat{s}}$$

~~$[N, W_n] = \text{buttord}(2 * \pi * 1000, 2 * \pi * 4000, 0.1, 40, 's')$~~
 ~~$[B, A] = \text{butter}(N, W_n)$~~

$[N, W_n] = \text{buttord}(1, 4, 0.1, 40, 's');$

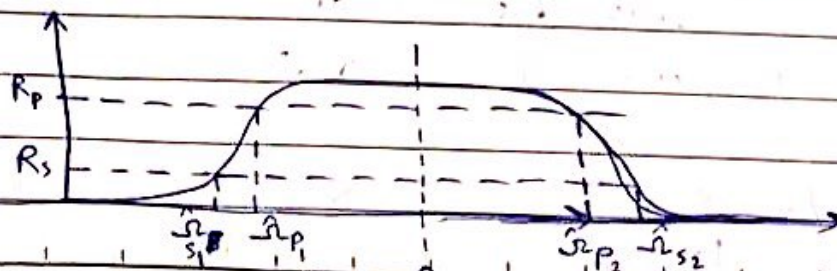
$[B, A] = \text{butter}(N, W_n, 's');$

$[\text{num}, \text{den}] = \text{lp2hp}(B, A, \frac{2 * \pi * 4000}{\omega_p});$

* Analog Bandpass Filter design 84

$$S = \frac{-\omega_p \hat{s}^2 + \hat{\omega}_0^2}{\hat{s}(\hat{\omega}_{p2} - \hat{\omega}_{p1})}$$

without hat (') \rightarrow LPF
 with (') \rightarrow bandpass.



$\hat{\omega}_0 \rightarrow$ the center frequency.

$$BW = \hat{\omega}_{p_2} - \hat{\omega}_{p_1}$$

$$\hat{\omega}_{p_1} \hat{\omega}_{p_2} = \hat{\omega}_{s_1} \hat{\omega}_{s_2} = \hat{\omega}_0^2$$

$$\omega_0 = \frac{1}{\sqrt{LC}}$$

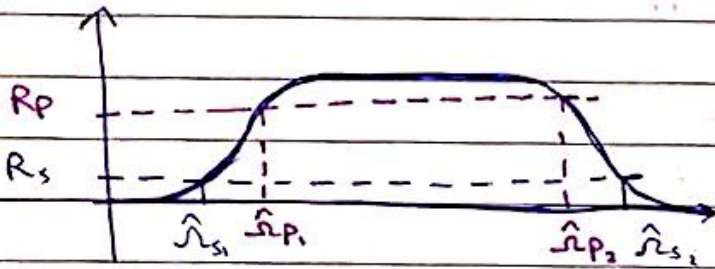
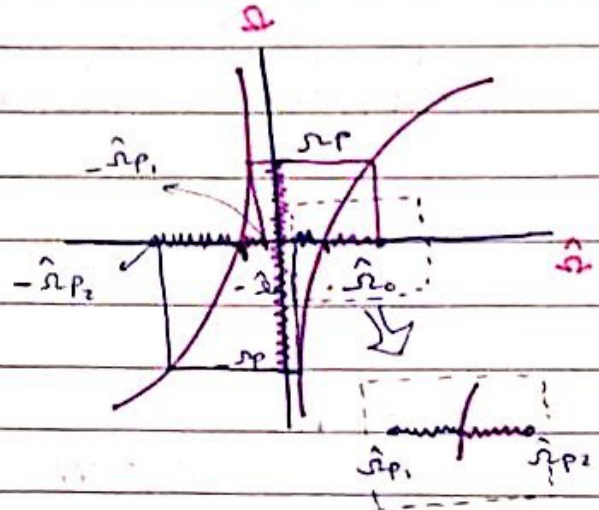
$$\omega = -\omega_p \frac{\hat{\omega}_0^2 - \hat{\omega}^2}{\hat{\omega} BW}$$

$$\omega = \omega_p \frac{\hat{\omega}_0^2 - \hat{\omega}^2}{\hat{\omega} BW}$$

Analog Bandpass Filter Design

$$\Omega = \Omega_p \frac{\hat{\Omega}_c^2 - \hat{\Omega}^2}{\hat{\Omega} BW}$$

$$\hat{\Omega}_{p1}, \hat{\Omega}_{p2} = \hat{\Omega}_{s1}, \hat{\Omega}_{s2} = \hat{\Omega}_c^2 \dots (1)$$



$$BW = \hat{\Omega}_{p2} - \hat{\Omega}_{p1} \text{ Fixed.}$$

* لازم يتحقق الشرط (1) اذا كانت Ω_s أكبر من Ω_p كما ان Ω_s يجب ان يكون أكبر من Ω_p لكي يكون BW حقيقياً

$$* \hat{\Omega}_{s1}, \hat{\Omega}_{s2} > \hat{\Omega}_{p1}, \hat{\Omega}_{p2}$$

* لازم اقل قيم Ω_s من اقل Ω_p !

(1) اذا اخذت Ω_{s1} مع توريد قيم transition band.

(2) اذا اخذت Ω_{s2} مع توريد قيم transition band. لان Ω_{s1} ليس حاداً Sharp

$$\hat{\Omega}_{s2} = \frac{\hat{\Omega}_{p1} \cdot \hat{\Omega}_{p2}}{\hat{\Omega}_{s1}}$$

$$* \text{if } \hat{\Omega}_{s1}, \hat{\Omega}_{s2} < \hat{\Omega}_{p1}, \hat{\Omega}_{p2}$$

* بي لازم قيم Ω_s ← Ω_{s1} ← transition band ← اقل الاضيق
 ← Ω_{s2} ← transition band ← اقل الاضيق

$$\hat{\Omega}_{S1} = \frac{\hat{\Omega}_{P1} \hat{\Omega}_{P2}}{\hat{\Omega}_{S2}}$$

$$\hat{\Omega}_S = \frac{\hat{\Omega}_P \hat{\Omega}_0^2 - \hat{\Omega}_{S1}^2}{\hat{\Omega}_{S1} BW} \rightarrow \text{نوع الـ } \hat{\Omega}_S \text{ من الـ } \hat{\Omega}_P$$

Ex | Design an Analog Elliptic Band pass Filter

With the following specification:-

$$\hat{\Omega}_{S1} = 3 \text{ KHz} \quad R_S = 22 \text{ dB}$$

$$\hat{\Omega}_{S2} = 8 \text{ KHz}$$

$$\hat{\Omega}_{P1} = 4 \text{ KHz} \quad R_P = 1 \text{ dB}$$

$$\hat{\Omega}_{P2} = 7 \text{ KHz}$$

Sol: $BW = \hat{\Omega}_{P2} - \hat{\Omega}_{P1}$
 $= 7 \text{ KHz} - 4 \text{ KHz}$

$$BW = 3 \text{ KHz}$$

$$\hat{\Omega}_{P1} \hat{\Omega}_{P2} = \cancel{28 \times 10^6} = 7.4 = 28 \times 10^6 = \hat{\Omega}_0^2$$

$$\hat{\Omega}_0 = \sqrt{28} = 5.2915 \text{ KHz}$$

$$\hat{\Omega}_{S1} \hat{\Omega}_{S2} = 3 \times 8 = 24 \times 10^6 \neq 28 \times 10^6$$

$$\hat{\Omega}_{S2} \hat{\Omega}_{S1} < \hat{\Omega}_{P1} \hat{\Omega}_{P2}$$

$$\hat{\Omega}_{S1} = \frac{\hat{\Omega}_{P1} \hat{\Omega}_{P2}}{\hat{\Omega}_{S2}}$$

$$\hat{\Omega}_{S1} = \frac{28 \times 10^6}{8 \times 10^3} = 3.5 \times 10^3 \text{ Hz}$$

The prototype LPF:-

let $\hat{\Omega}_P = 1 \text{ rad/s}$

$$\hat{\Omega}_S = (1) \cdot \frac{28 - (3.5)^2}{(3.5)(3)} = 1.5 \text{ rad/s}$$

Specification:-

$$\Omega_p = 1 \quad R_p = 1 \text{ dB}$$

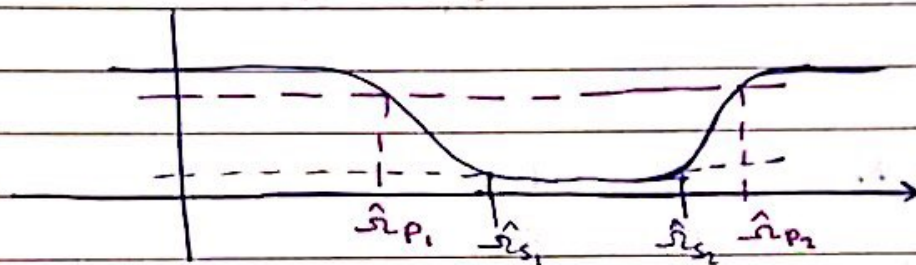
$$\Omega_s = 1.5 \quad R_s = 22 \text{ dB}$$

$$[N, \omega_n] = \text{ellipord}(1, 1.5, 1, 22, 's');$$

$$[B, A] = \text{ellip}(N, 1, 22, \omega_n, 's');$$

$$[\text{num}, \text{den}] = \text{lp2bp}(B, A, \underbrace{2 \times \pi \times 5.2915 \times 1000}_{\hat{\Omega}_0}, \underbrace{2 \times \pi \times 3000}_{\text{BW}});$$

* Analog band stop filter Design



Fixed $\text{BW} = \hat{\Omega}_{s2} - \hat{\Omega}_{s1}$

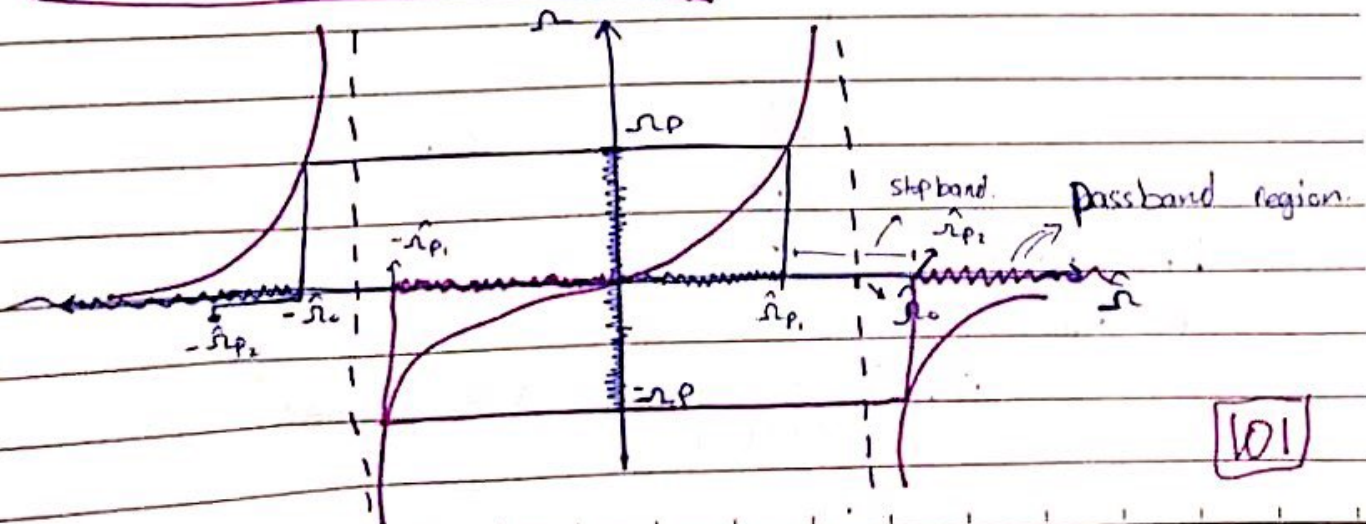
$$\hat{\Omega}_{p1} \hat{\Omega}_{p2} = \hat{\Omega}_{s1} \hat{\Omega}_{s2} = \hat{\Omega}_0^2$$

Fixed

$$s = F(\hat{s})$$

$$s = \Omega_s \frac{\hat{s}(\hat{\Omega}_{s2} - \hat{\Omega}_{s1})}{\hat{s}^2 + \hat{\Omega}_0^2}$$

$$\Omega = \Omega_s \frac{\hat{\Omega}(\hat{\Omega}_{s2} - \hat{\Omega}_{s1})}{\hat{\Omega}^2 + \hat{\Omega}_0^2}$$



if $\hat{r}_{p_1} \hat{r}_{p_2} > \hat{r}_{s_1} \hat{r}_{s_2}$

$$\hat{r}_{p_2} = \frac{\hat{r}_{s_1} \hat{r}_{s_2}}{\hat{r}_{p_1}}$$

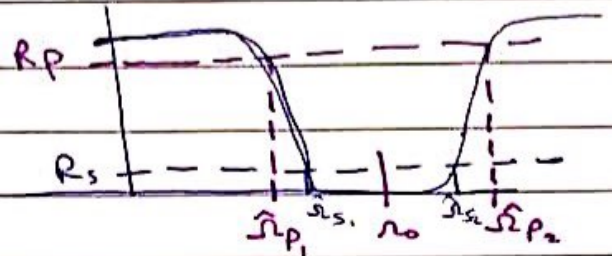
else if $\hat{r}_{p_1} \hat{r}_{p_2} < \hat{r}_{s_1} \hat{r}_{s_2}$

$$\hat{r}_{p_1} = \frac{\hat{r}_{s_1} \hat{r}_{s_2}}{\hat{r}_{p_2}}$$

* Analog Bandstop Filter Design :-

$$s = \Omega_s \frac{\hat{S}(\hat{\Omega}_{s2} - \hat{\Omega}_{s1})}{\hat{S}^2 + \hat{\Omega}_0^2}$$

$$\Omega = \Omega_s \frac{\hat{\Omega} BW}{\Omega_0^2 - \hat{\Omega}^2}$$



$$BW = \hat{\Omega}_{s2} - \hat{\Omega}_{s1}$$

$$\hat{\Omega}_{p1} \hat{\Omega}_{p2} = \hat{\Omega}_{s1} \hat{\Omega}_{s2} = \hat{\Omega}_0^2$$

fixed

if $\hat{\Omega}_{p1} \hat{\Omega}_{p2} < \hat{\Omega}_{s1} \hat{\Omega}_{s2}$

$$\hat{\Omega}_{p1} = \frac{\hat{\Omega}_{s1} \hat{\Omega}_{s2}}{\hat{\Omega}_{p2}}$$

else if $\hat{\Omega}_{p1} \hat{\Omega}_{p2} > \hat{\Omega}_{s1} \hat{\Omega}_{s2}$

$$\hat{\Omega}_{p2} = \frac{\hat{\Omega}_{s1} \hat{\Omega}_{s2}}{\hat{\Omega}_{p1}}$$

$$\Omega_p = \Omega_s \frac{\hat{\Omega}_{p1} BW}{\Omega_0^2 - \hat{\Omega}_{p1}^2}$$

~ إذا كان $\hat{\Omega}_{p1} \hat{\Omega}_{p2} < \hat{\Omega}_{s1} \hat{\Omega}_{s2}$
 نطلع $\hat{\Omega}_{p1}$ من $\hat{\Omega}_{s1} \hat{\Omega}_{s2} = \hat{\Omega}_{p1} \hat{\Omega}_{p2}$

let $\Omega_s = 1$

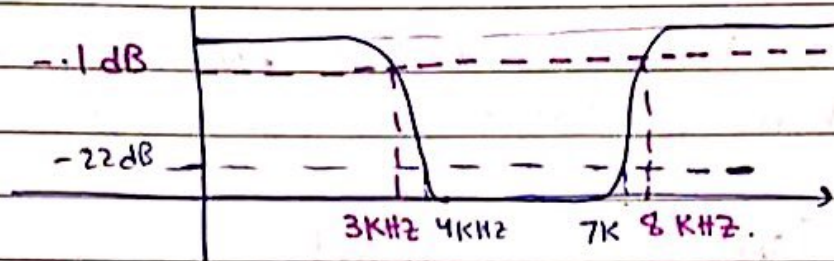
$$\Omega_p = \Omega_s \frac{\hat{\Omega}_{p1} BW}{\Omega_0^2 - \hat{\Omega}_{p1}^2}$$

Prototype low pass:

Ω_p with R_p

Ω_s with R_s

Ex: 1



Elliptic filter :-

$$BW = \hat{\Omega}_{s2} - \hat{\Omega}_{s1} = 7 - 4 = 3 \text{ KHz}$$

$$\hat{\Omega}_0^2 = \frac{\hat{\Omega}_{s1} + \hat{\Omega}_{s2}}{2} = \frac{7 + 7}{2} = 7 \Rightarrow 28 \times 10^6$$

$$\hat{\Omega}_0 = \sqrt{28 \times 10^6} = 5.2915 \text{ KHz}$$

$$\hat{\Omega}_{p1}, \hat{\Omega}_{p2} = 8.3 = 24 \times 10^6$$

$$\hat{\Omega}_{p1} = \frac{28 \times 10^6}{8 \times 10^3} = 3.5 \text{ KHz}$$

$$\left. \begin{array}{l} \hat{\Omega}_{p1} = 3.5 \text{ KHz} \\ \hat{\Omega}_{p2} = 8 \text{ KHz} \end{array} \right\} R_p = -0.1 \text{ dB}$$

$$\left. \begin{array}{l} \hat{\Omega}_{s1} = 4 \text{ KHz} \\ \hat{\Omega}_{s2} = 7 \text{ KHz} \end{array} \right\} R_s = -22 \text{ dB}$$

Low pass prototype Specification:-

let $\Omega_s = 1$

$$\Omega_p = (1) \frac{(3.5)(3)}{28 - (3.5)^2} = \frac{2}{3} = 0.67 \quad \checkmark \text{ OK}$$

OR $\Omega_p = 1$

$$1 = \Omega_s \frac{(3.5)(3)}{28 - (3.5)^2}$$

$$\Omega_s = \frac{28 - (3.5)^2}{(3.5)(3)} = \frac{3}{2} = 1.5 \quad \checkmark \text{ OK}$$

تجربہ کریں *

order $[N, W_n] = \text{ellipord}(1, 1.5, 0.1, 22, 's');$

$H_{LP}(s) [B, A] = \text{ellip}(N, 0.1, 22, W_n, 's');$

$H_D(\hat{s}) [\text{num}, \text{den}] = \text{lp2bs}(B, A, 2 * \pi * 5291.5, 2 * \pi * 3000);$

* order of low pass $N=3$, $N = \log_{10}(4/r_p)$

* order of bs, bp = $2N=6$ $\log_{10}(1/r_p)$

den $\Rightarrow [a_N \ a_{N-1} \ \dots \ a_1 \ a_0]$

$\hookrightarrow a_N s^N + a_{N-1} s^{N-1} + \dots + a_1 s + a_0$

$$\frac{\text{num}}{\text{den}} = \frac{b_M s^M + b_{M-1} s^{M-1} + \dots + b_1 s + b_0}{a_N s^N + a_{N-1} s^{N-1} + \dots + a_1 s + a_0}$$

$N > M$

* check LP2LP ?!

* $S = F(\hat{s})$

$H_D(\hat{s}) = H_{LP}(s) \Big|_{s=F(\hat{s})}$

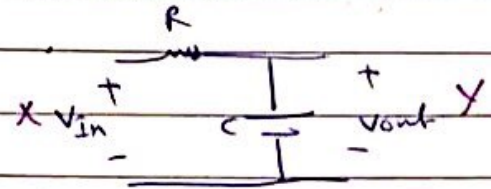
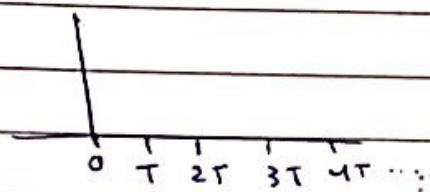
$H_{LP}(\hat{s}) = H_D(\hat{z}) \Big|_{\hat{z}=F^{-1}(\hat{s})}$

$H_D(\hat{s}) \xrightarrow{! ?} H_D(z)$

$H_D(z) [\text{numT}, \text{denT}] = \text{bilinear}(\)$

* Discretizing of a Continuous Time Filter:-

$$\frac{Y(s)}{X(s)} = H(s) = \frac{a}{s+a} \quad (\text{simple lowpass Filter in Continuous-time})$$



- 1) Backward Difference Method
- 2) Forward Difference Method
- 3) Bilinear Transformation

$$\frac{dy}{dt} = -ay + ax$$

$$\int_0^t \frac{dy(t)}{dt} dt = -a \int_0^t y(t) dt + a \int_0^t x(t) dt$$

Substitute $t = KT$

$$\int_0^{KT} \frac{dy(t)}{dt} dt = -a \int_0^{KT} y(t) dt + a \int_0^{KT} x(t) dt \quad \dots \textcircled{A}$$

$$y(KT) - y(0) = -a \int_0^{KT} y(t) dt + a \int_0^{KT} x(t) dt \quad \dots \textcircled{B}$$

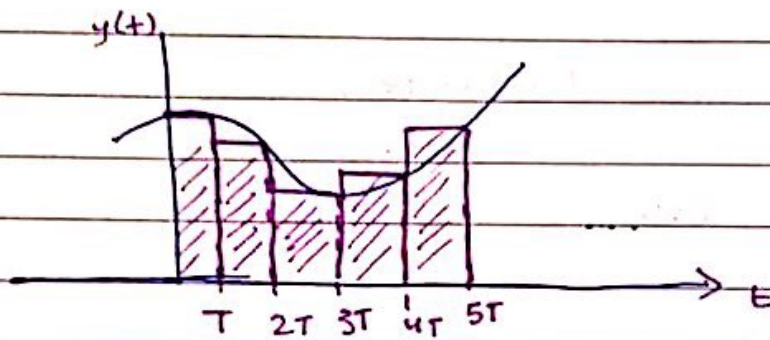
Substitute $t = (K-1)T$ in \textcircled{A}

$$\int_0^{(K-1)T} \frac{dy(t)}{dt} dt = -a \int_0^{(K-1)T} y(t) dt + a \int_0^{(K-1)T} x(t) dt$$

$$y((K-1)T) - y(0) = -a \int_0^{(K-1)T} y(t) dt + a \int_0^{(K-1)T} x(t) dt \dots \textcircled{C}$$

$$y(KT) - y((K-1)T) = -a \int_{(K-1)T}^{KT} y(t) dt + a \int_{(K-1)T}^{KT} x(t) dt \dots \textcircled{D}$$

Method 1: Backward difference :-



$$\int_{(K-1)T}^{KT} y(t) dt = T \cdot y(KT)$$

$$\int_{(K-1)T}^{KT} x(t) dt = T \cdot x(KT)$$

$$y(KT) - y((K-1)T) = -aT \cdot y(KT) + aT \cdot x(KT)$$

$$y(K) - y(K-1) = -aT y(K) + aT x(K)$$

$$Y(z) - z^{-1} Y(z) = -aT Y(z) + aT X(z)$$

$$Y(z) [1 - z^{-1} + aT] = aT X(z)$$

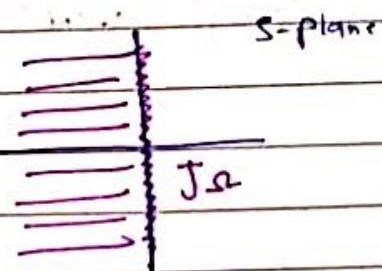
$$H(z) = \frac{Y(z)}{X(z)} = \frac{(aT)/T}{(1 - z^{-1} + aT)/T}$$

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$$H(z) = \frac{a}{\frac{1-z^{-1}}{T} + a}$$

$$H(s) = \frac{a}{s+a}$$

$$s = \frac{1-z^{-1}}{T} \quad \text{Re}\{s\} < 0$$



$$* \text{Re} \left\{ \frac{1-z^{-1}}{T} \right\} < 0$$

$$\left(\text{Re} \left\{ \frac{z-1}{Tz} \right\} < 0 \right) T$$

let $z = \sigma + j\omega$
 T is constant > 0 .

let $z = \sigma + j\omega$.

$$\text{Re} \left\{ \frac{\sigma + j\omega - 1}{\sigma + j\omega} \right\} < 0$$

$$\text{Re} \left\{ \frac{(\sigma-1) + j\omega}{\sigma + j\omega} \times \frac{\sigma - j\omega}{\sigma - j\omega} \right\} < 0$$

$$\text{Re} \left\{ \frac{(\sigma-1)\sigma + j\omega\sigma - j\omega(\sigma-1) + \omega^2}{\sigma^2 + \omega^2} \right\} < 0$$

$$\text{Re} \left\{ \frac{\sigma^2 - \sigma + j\omega\sigma - j\omega\sigma + j\omega + \omega^2}{\sigma^2 + \omega^2} \right\}$$

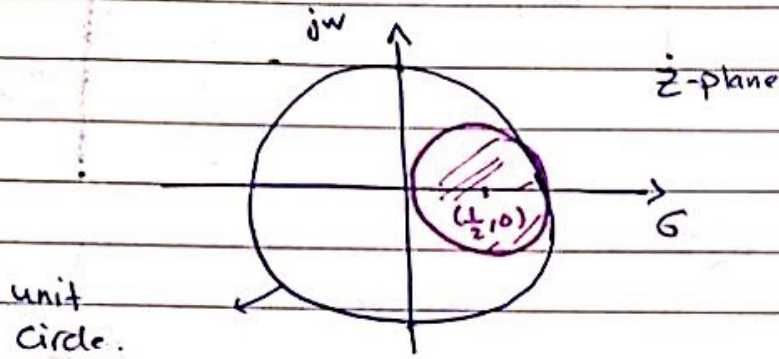
$$\text{Re} \left\{ \frac{\sigma^2 - \sigma + \omega^2 + j\omega}{\sigma^2 + \omega^2} \right\} < 0$$

$$\sigma^2 - \sigma + \omega^2 < 0$$

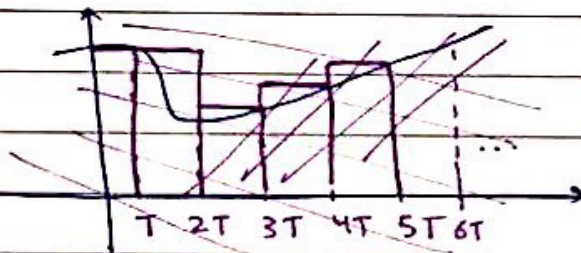
المجال الذي يكون فيه $\text{Re}\{s\} < -a$

$$\sigma^2 - \sigma + \left(\frac{1}{2}\right)^2 + \omega^2 < \left(\frac{1}{2}\right)^2 \quad \left(\frac{1}{2}\right)^2 \text{ liip}$$

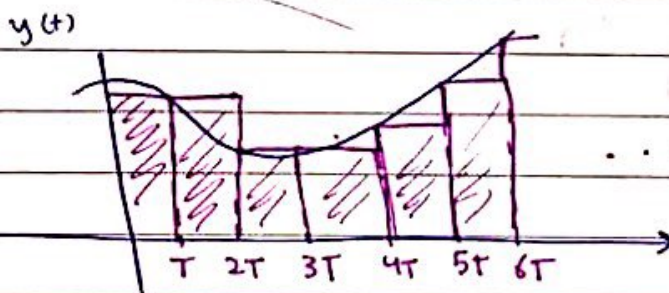
$$\left(\sigma - \frac{1}{2}\right)^2 + \omega^2 < \left(\frac{1}{2}\right)^2 \Rightarrow \text{öyls als to}$$



* Method 2: Forward Difference Method :-



take the first one and go forward.



KT

$$\int_{(K-1)T}^{KT} y(t) dt = T \cdot y((K-1)T)$$

$(K-1)T$

$$\int_{(K-1)T}^{KT} x(t) dt = T \cdot x((K-1)T)$$

$(K-1)T$

$$y(KT) - y((K-1)T) = -aT y((K-1)T) + aT x((K-1)T)$$

$$y(k) - y(k-1) = -aT y(k-1) + aT x(k-1)$$

$$y(z) - z^{-1} y(z) = -aT z^{-1} y(z) + aT z^{-1} x(z)$$

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$$Y(z) * [1 - z^{-1} + a z^{-1} T] = a T z^{-1} X(z)$$

$$H(z) = \frac{Y(z)}{X(z)} = \frac{a T z^{-1}}{1 - z^{-1} + a T z^{-1}} = \frac{a}{\frac{1 - z^{-1}}{T z^{-1}} + a}$$

$$S = \frac{1 - z^{-1}}{T z^{-1}}$$

$$\operatorname{Re} \left\{ \frac{1 - z^{-1}}{T z^{-1}} \right\} < 0$$

$$\left(\operatorname{Re} \left\{ \frac{z - 1}{T} \right\} < 0 \right) T$$

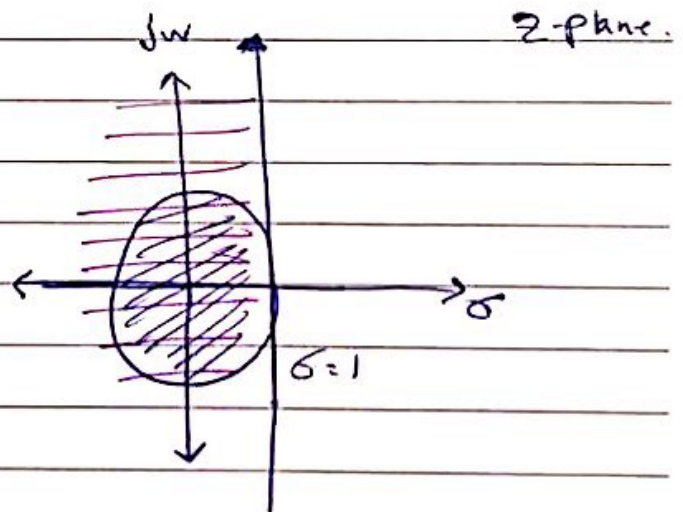
$$\operatorname{Re} \{ z - 1 \} < 0$$

$$z = \sigma + j\omega$$

$$\operatorname{Re} \{ \sigma + j\omega - 1 \} < 0$$

$$\sigma - 1 < 0$$

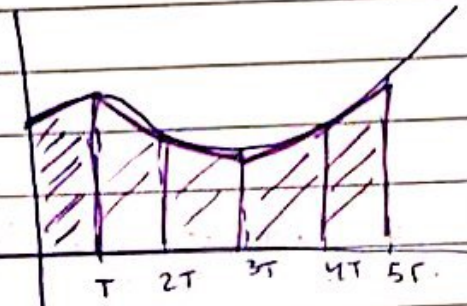
$$\sigma < 1$$



* Bilinear Transformation Method:

$$y(kT) - y((k-1)T) = -a \int_{(k-1)T}^{kT} y(t) dt + a \int_{(k-1)T}^{kT} x(t) dt.$$

$$\int_{(k-1)T}^{kT} y(t) \cdot dt \approx \frac{1}{2} [y(kT) + y((k-1)T)] T$$



$$\int_{(k-1)T}^{kT} x(t) \cdot dt \approx \frac{1}{2} [x(kT) + x((k-1)T)] T$$

$$y(kT) - y((k-1)T) = -a \frac{1}{2} T [y(kT) + y((k-1)T)] + a \frac{1}{2} [x(kT) + x((k-1)T)] T$$

$$\frac{y(z)}{x(z)} = H(z) = \frac{a}{\frac{2}{T} \left(\frac{1-z^{-1}}{1+z^{-1}} \right) + a}$$

$$s = \frac{2}{T} \left(\frac{1-z^{-1}}{1+z^{-1}} \right) \quad \text{Bilinear Transformation.}$$

$$\operatorname{Re} \left\{ \frac{2}{T} \left(\frac{1-z^{-1}}{1+z^{-1}} \right) \right\} < 0 \Rightarrow \operatorname{Re} \left\{ \left(\frac{z-1}{z+1} \right) \right\} < 0$$



$$z = \sigma + j\omega$$

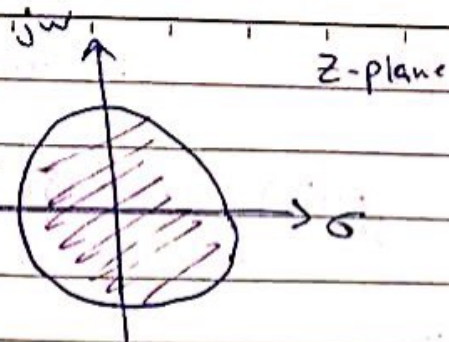
$$\operatorname{Re} \left\{ \frac{\sigma + j\omega - 1}{\sigma + j\omega + 1} \right\} < 0 \Rightarrow \operatorname{Re} \left\{ \frac{(\sigma - 1) + j\omega}{(\sigma + 1) + j\omega} \right\} < 0$$

$$\frac{(\sigma - 1) + j\omega}{(\sigma + 1) + j\omega} \times \frac{(\sigma + 1) - j\omega}{(\sigma + 1) - j\omega} \Rightarrow \operatorname{Re} \left\{ \frac{\sigma^2 - 1 + \omega^2 + j2\omega}{(\sigma + 1)^2 + \omega^2} \right\} < 0$$



~~$$\sigma^2 - 1 + \omega^2 < 0$$

$$\sigma^2 + \omega^2 < 1$$~~



$$\sigma^2 - 1 + \omega^2 < 0$$

$$\sigma^2 + \omega^2 < 1$$

* Frequency PreWarping :-

$$j\Omega = \frac{2}{T} \left(\frac{1 - e^{-j\omega}}{1 + e^{-j\omega}} \right)$$

$S = j\Omega$ (imaginary axis)

$Z = e^{j\omega}$ (unit circle)

take $T=2$

$$j\Omega = \frac{1 - e^{-j\omega}}{1 + e^{-j\omega}}$$

$$= \frac{-j e^{-j\frac{\omega}{2}} \left[\frac{e^{j\frac{\omega}{2}} - e^{-j\frac{\omega}{2}} \right] / 2j}{e^{j\frac{\omega}{2}} \left[\frac{e^{j\frac{\omega}{2}} - e^{-j\frac{\omega}{2}} \right] / 2}$$

$$\Omega = \tan\left(\frac{\omega}{2}\right)$$

tan (in radians not in degrees)

Ex: Design of a Band pass IIR Filter.

$\omega_{p1} = 0.45\pi$ } $R_p = 1dB$
 $\omega_{p2} = 0.65\pi$ }

$\omega_{s1} = 0.3\pi$ } $R_s = 40dB$
 $\omega_{s2} = 0.75\pi$ }

* $\omega = \Omega T_s$ T_s : sampling period.

Sol: $\hat{\Omega}_{p1} = \tan\left(\frac{0.45\pi}{2}\right) = 0.854$

$\hat{\Omega}_{p2} = \tan\left(\frac{0.65\pi}{2}\right) = 1.632$

} R_p

$\pi = 180$

$\hat{\Omega}_{s1} = \tan\left(\frac{0.3\pi}{2}\right) = 0.51$

$\hat{\Omega}_{s2} = \tan\left(\frac{0.75\pi}{2}\right) = 2.4142$

} R_s

$BW = \hat{\Omega}_{p2} - \hat{\Omega}_{p1}$

$\hat{\Omega}_{p1} * \hat{\Omega}_{p2} = \hat{\Omega}_0^2$

∴

تعمل الكلي

$H_{lp}(s) \rightarrow H_D(\hat{s}) \rightarrow H_D(z)$

⇒ matlab

$[BT, AT] = \text{bilinear}(\text{num}, \text{den}, 0.5)$

↓ $\frac{1}{2}$

$[N, wn] = (\dots)$

$H_{lp}(s) [B, A] = (\dots)$

$H_{lp}(s) [\text{num}, \text{den}] = (\dots)$

$H_D(\hat{s}) \leftarrow [BT, AT] = \text{bilinear}(\text{num}, \text{den}, 0.5)$

$\frac{2}{T} \left(\frac{1 - e^{-j\omega}}{1 + e^{-j\omega}} \right)$ *بلا في*

* Freq z: *مقدار بين 0 و π و π و 2π و 3π و 4π و 5π و 6π و 7π و 8π و 9π و 10π و 11π و 12π و 13π و 14π و 15π و 16π و 17π و 18π و 19π و 20π و 21π و 22π و 23π و 24π و 25π و 26π و 27π و 28π و 29π و 30π و 31π و 32π و 33π و 34π و 35π و 36π و 37π و 38π و 39π و 40π و 41π و 42π و 43π و 44π و 45π و 46π و 47π و 48π و 49π و 50π و 51π و 52π و 53π و 54π و 55π و 56π و 57π و 58π و 59π و 60π و 61π و 62π و 63π و 64π و 65π و 66π و 67π و 68π و 69π و 70π و 71π و 72π و 73π و 74π و 75π و 76π و 77π و 78π و 79π و 80π و 81π و 82π و 83π و 84π و 85π و 86π و 87π و 88π و 89π و 90π و 91π و 92π و 93π و 94π و 95π و 96π و 97π و 98π و 99π و 100π*

* \log_{10} في مالا ب \rightarrow \log في مالا ب

$\log \Rightarrow \ln$ في مالا ب