

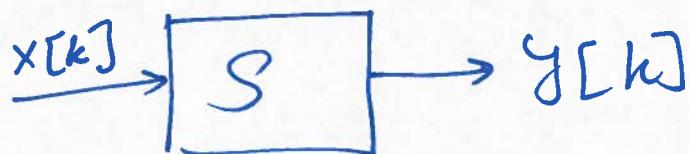
Lecture 2

Now that we are familiar with the basic concepts of Signals and Systems and

classification of each, let's start talking about the examples of Systems.

Instead of talking about ^{the} general case of an LTI discrete-time system and giving a generic difference equation formula, we will start with simple examples and move to some more elaborate one. This way the general formulation will make more sense.

A system S is defined as,

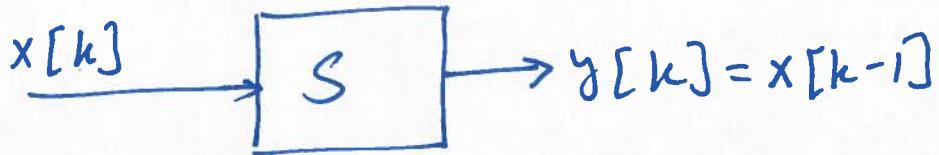


where $y[k]$ is the output resulting from applying the input $x[k]$.

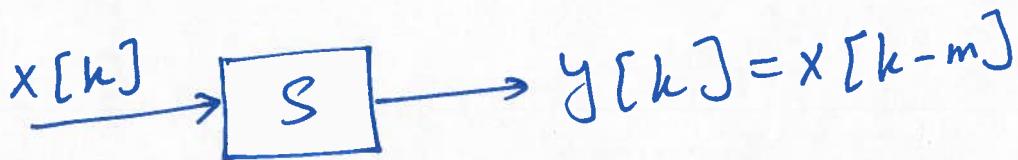
The simplest (and somehow trivial) system is



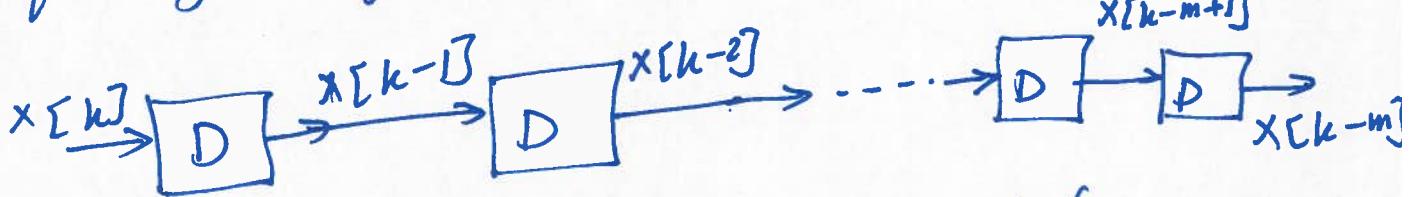
This is an identity operator. Physically, it represents a wire or a buffer.



This is simply a one-unit delay where the output is the input in the previous sampling time. Physically, it is a shift register, i.e., a set of flip-flops like what you have seen in COE 212.



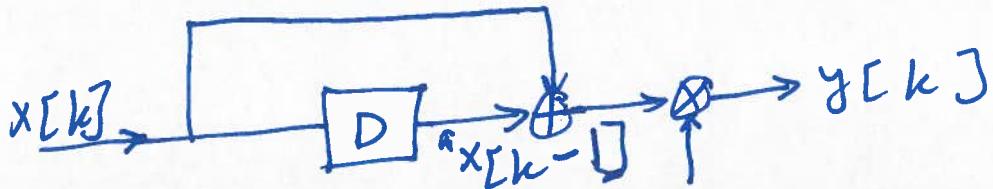
This is multi stage delay where the input is delayed by m time units. It can be implemented by cascading m stages of shift registers:



where $\rightarrow D \leftarrow$ is a unit delay.

$$x[k] \rightarrow S \rightarrow y[k] = \frac{1}{2}(x[k] + x[k-1])$$

This system averages the input over two consecutive times. It can be implemented using a shift register and an adder and

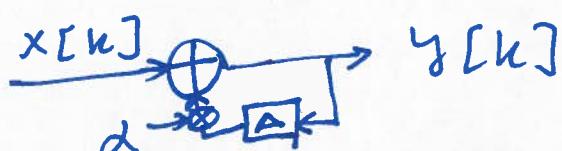


a multiplier. The multiplier is just a right-shift of the output of the adder (refresh your COEN 212 materials).

A system with feedback

$$x[k] \rightarrow S \rightarrow y[k] = \alpha y[k-1] + x[k]$$

The implementation is



In general, the output can depend on the input (at the current time) as well as ~~M~~ past inputs and ~~M~~ past outputs.

For the above generic LTI System can be represented as

$$y[k] = x[k] + \sum_{m=1}^M \alpha_m x[k-m] + \sum_{n=1}^N \beta_n y[k-n]$$

or

$$y[k] = \sum_{m=0}^M \alpha_m x[k-m] + \sum_{n=1}^N \beta_n y[k-n]$$

where $\alpha_0 = 1$.

Example 10.1

The DT sequence $x[k] = 2ku[k]$ is applied at the input of a DT system described by the following difference equation:

$$y[k+1] - 0.4y[k] = x[k].$$

By iterating the difference equation from the ancillary condition $y[-1] = 4$, compute the output response $y[k]$ of the DT system for $0 \leq k \leq 5$.

Solution

Express $y[k+1] - 0.4y[k] = x[k]$ as follows:

$$\begin{aligned} y[k] &= 0.4y[k-1] + x[k-1] \\ &= 0.4y[k-1] + 2(k-1)u(k-1) \quad (\because x[k] = 2ku[k]), \end{aligned}$$

which can alternatively be expressed as

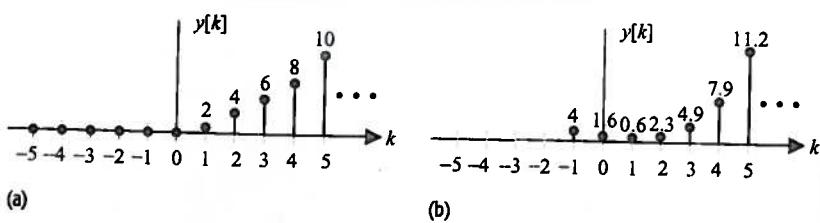
$$y[k] = \begin{cases} 0.4y[k-1] & k = 0 \\ 0.4y[k-1] + 2(k-1) & k \geq 1. \end{cases}$$

By iterating from $k = 0$, the output response is computed as follows:

$$\begin{aligned} y[0] &= 0.4y[-1] = 1.6, \\ y[1] &= 0.4y[0] + 2 \times 0 = 0.64, \\ y[2] &= 0.4y[1] + 2 \times 1 = 2.256, \\ y[3] &= 0.4y[2] + 2 \times 2 = 4.902, \\ y[4] &= 0.4y[3] + 2 \times 3 = 7.961, \\ y[5] &= 0.4y[4] + 2 \times 4 = 11.184. \end{aligned}$$

Additional values of the output sequence for $k > 5$ can be similarly evaluated from further iterations with respect to k . The input and output sequences are plotted in Fig. 10.1 for $0 \leq k \leq 5$.

Fig. 10.1. Input and output sequences for Example 10.1.
 (a) Input sequence $x[k]$;
 (b) output sequence $y[k]$.



zero-state and zero-input response.

The response of a DT System can be divided into two parts:

- zero-input response : $y_{zi}[k]$.

This output is due to the initial conditions of the system. It is also called natural response.

- zero-state response: $y_{zs}[k]$

also called forced response is the result of applying the given input.

$$y[k] = y_{zi}[k] + y_{zs}[k]$$

To be completely accurate, we can say that the system is LTI if the initial condition of the system is zero. Otherwise, it is incrementally linear.

Example: Repeat example 10.1 above to calculate i) the zero-input response $y_{zi}[k]$, ii) the zero-state response $y_{zs}[k]$ and: iii) the overall response $y[k]$ for $0 \leq k \leq 5$.

Solution

(i) The zero-input response of the system is obtained by solving the following difference equation:

$$y[k+1] - 0.4y[k] = x[k],$$

with input $x[k] = 0$ and ancillary condition $y[-1] = 4$. The difference equation reduces to

$$y_{zi}[k] = 0.4y_{zi}[k-1],$$

with ancillary condition $y_{zi}[-1] = 4$. Iterating for $k = 0, 1, 2, 3, 4$, and 5 yields

$$\begin{aligned} y_{zi}[0] &= 0.4y_{zi}[-1] = 1.6, \\ y_{zi}[1] &= 0.4y_{zi}[0] = 0.64, \\ y_{zi}[2] &= 0.4y_{zi}[1] = 0.256, \\ y_{zi}[3] &= 0.4y_{zi}[2] = 0.1024, \\ y_{zi}[4] &= 0.4y_{zi}[3] = 0.0410, \\ y_{zi}[5] &= 0.4y_{zi}[4] = 0.0164. \end{aligned}$$

(ii) The zero-state response of the system is calculated by solving the following difference equation:

$$y_{zs}[k] = 0.4y_{zs}[k-1] + 2(k-1)u[k-1],$$

with ancillary condition $y_{zs}[-1] = 0$. Iterating the difference equation for $k = 0, 1, 2, 3, 4$, and 5 yields

$$\begin{aligned} y_{zs}[0] &= 0.4y_{zs}[-1] + 2 \times (-1) \times 0 = 0, \\ y_{zs}[1] &= 0.4y_{zs}[0] + 2 \times 0 \times 1 = 0, \\ y_{zs}[2] &= 0.4y_{zs}[1] + 2 \times 1 \times 1 = 2, \\ y_{zs}[3] &= 0.4y_{zs}[2] + 2 \times 2 \times 1 = 4.8, \\ y_{zs}[4] &= 0.4y_{zs}[3] + 2 \times 3 \times 1 = 7.92, \\ y_{zs}[5] &= 0.4y_{zs}[4] + 2 \times 4 \times 1 = 11.168. \end{aligned}$$

(iii) Adding the zero-input and zero-state components obtained in parts (i) and (ii), yields

$$\begin{aligned} y[0] &= y_{zi}[0] + y_{zs}[0] = 1.6, \\ y[1] &= y_{zi}[1] + y_{zs}[1] = 0.64, \\ y[2] &= y_{zi}[2] + y_{zs}[2] = 2.256, \\ y[3] &= y_{zi}[3] + y_{zs}[3] = 4.902, \\ y[4] &= y_{zi}[4] + y_{zs}[4] = 7.961, \\ y[5] &= y_{zi}[5] + y_{zs}[5] = 11.184. \end{aligned}$$

Note that the overall output response $y[k]$ is identical to the output response obtained in Example 10.1. By iterating with respect to k , additional values for the output response $y[k]$ for $k > 5$ can be computed.