

Section 8.3

Properties of LTI Systems

- A LTI system with impulse response h is memoryless if and only if

$$h(n) = 0 \quad \text{for all } n \neq 0$$

- That is, a LTI system is memoryless if and only if its impulse response h is of the form

$$h(n) = K\delta(n)$$

where K is a complex constant.

- Consequently, every memoryless LTI system with input x and output y is characterized by an equation of the form

$$y = x * (K\delta) = Kx$$

)i.e., the system is an ideal amplifier.(

- For a LTI system, the memoryless constraint is extremely restrictive (as every memoryless LTI system is an ideal amplifier.(

- An LTI system with impulse response h is causal if and only if

$$h(n) = 0 \quad \text{for all } n < 0$$

)i.e., h is a causal sequence.

- It is due to the above relationship that we call a sequence x satisfying

$$x(n) = 0 \quad \text{for all } n < 0$$

a causal sequence.

- The inverse of a LTI system, if such a system exists, is a LTI system.
- Let h and h_{inv} denote the impulse responses of a LTI system and its (LTI) inverse, respectively. Then,

$$h * h_{inv} = \delta.$$

- Consequently, a LTI system with impulse response h is invertible if and only if there exists a sequence h_{inv} such that

$$h * h_{inv} = \delta.$$

- Except in simple cases, the above condition is often quite difficult to test.

- A LTI system with impulse response h is BIBO stable if and only if

$$\sum_{n=-\infty}^{\infty} |h(n)| < \infty$$

)i.e., h is *absolutely summable*.

- An input x to a system H is said to be an **eigensequence** of the system H with the **eigenvalue** λ if the corresponding output y is of the form

$$y = \lambda x,$$

where λ is a complex constant.

- In other words, the system H acts as an ideal amplifier for each of its eigensequences x , where the amplifier gain is given by the corresponding eigenvalue λ .
- Different systems have different eigensequences.
- Of particular interest are the eigensequences of (DT) LTI systems.

- As it turns out, every complex exponential is an eigensequence of all LTI systems.
- For a LTI system H with impulse response h ,

$$H\{z^n\} = H(z)z^n,$$

where z is a complex constant and

$$H(z) = \sum_{n=-\infty}^{\infty} h(n)z^{-n}.$$

- That is, z^n is an eigensequence of a LTI system and $H(z)$ is the corresponding eigenvalue.
- We refer to H as the **system function** (or **transfer function**) of the system H .
- From above, we can see that the response of a LTI system to a complex exponential is the same complex exponential multiplied by the complex factor $H(z)$.

- Consider a LTI system with input x , output y , and system function H .
- Suppose that the input x can be expressed as the linear combination of complex exponentials

$$x(n) = \sum_k a_k z_k^n$$

where the a_k and z_k are complex constants.

- Using the fact that complex exponentials are eigenfunctions of LTI systems, we can conclude

$$y(n) = \sum_k a_k H(z_k) z_k^n$$

- Thus, if an input to a LTI system can be expressed as a linear combination of complex exponentials, the output can also be expressed as linear combination of the *same* complex exponentials.
- The above formula can be used to determine the output of a LTI system from its input in a way that does not require convolution.

Part 9

Discrete-Time Fourier Series (DTFS)

- The Fourier series is a representation for *periodic* sequences.
- With a Fourier series, a sequence is represented as a *linear combination of complex sinusoids*
- The use of complex sinusoids is desirable due to their numerous attractive properties.
- Perhaps, most importantly, complex sinusoids are *eigensequences* of (DT) LTI systems.

Section 9.1

Fourier Series

- A set of periodic complex sinusoids is said to be **harmonically related** if there exists some constant $2\pi/N$ such that the fundamental frequency of each complex sinusoid is an integer multiple of $2\pi/N$.

- Consider the set of harmonically-related complex sinusoids given by

$$\varphi_k(n) = e^{j(2\pi/N)kn} \quad \text{for all integer } k.$$

- In the above set $\{\varphi_k\}$, only N elements are distinct, since

$$\varphi_k = \varphi_{k+N} \quad \text{for all integer } k.$$

- Since the fundamental frequency of each of the harmonically-related complex sinusoids is an integer multiple of $2\pi/N$, a linear combination of these complex sinusoids must be N -periodic.

- A periodic complex-valued sequence x with fundamental period N can be represented as a linear combination of harmonically-related complex sinusoids as

$$x(n) = \sum_{k \in \langle N \rangle} a_k e^{j(2\pi/N)kn}$$

- where $\sum_{k \in \langle N \rangle}$ denotes summation over any N consecutive integers (e.g., $0, 1, \dots, N-1$). (The summation can be taken over any N consecutive integers, due to the N -periodic nature of x and $e^{j(2\pi/N)kn}$.)
- The above representation of x is known as the (DT) **Fourier series** and the a_k are called **Fourier series coefficients**.
- The above formula for x is often called the **Fourier series synthesis equation**.
- The terms in the summation for $k = K$ and $k = -K$ are called the K th **harmonic components**, and have the fundamental frequency $K(2\pi/N)$. To denote that the sequence x has the Fourier series coefficient sequence a , we write

$$x(n) \xleftrightarrow{\text{DTFS}} a_k.$$

- A periodic sequence x with fundamental period N has the Fourier series coefficient sequence a given by

$$a_k = \frac{1}{N} \sum_{n=(N)} x(n) e^{-j(2\pi/N)kn}.$$

(The summation can be taken over any N consecutive integers due to the N -periodic nature of x and $e^{-j(2\pi/N)kn}$.)

- The above equation for a_k is often referred to as the **Fourier series analysis equation**.
- Due to the N -periodic nature of x and $e^{-j(2\pi/N)kn}$, the sequence a is also N -periodic.