

Lab # 9

Convolution of signals.

Objective:

LTI systems:

- Systems that are both linear and time invariant are called LTI systems.
- The behavior of LTI systems is completely characterized by their impulse response.
- The input and output of an LTI system is related by convolution sum/integral.

Impulse Response:

- Impulse response ' $h[n]$ ', is the output of an LTI system, when the input is a unit impulse.
- Given the impulse response, we can find the output for any input using convolution.

Difference equation:

- A very common representation of LTI systems is in the form of difference equation.
- The general difference equation is $\sum a_k y[n-k] = \sum b_k x[n-k]$

Example:

for , $y[n] - 5/6y[n-1] + 1/6y[n-2] = 1/3x[n-1]$

$a_0=1, a_1=-5/6, a_2=1/6$

and

$b_0=0, b_1=1/3$

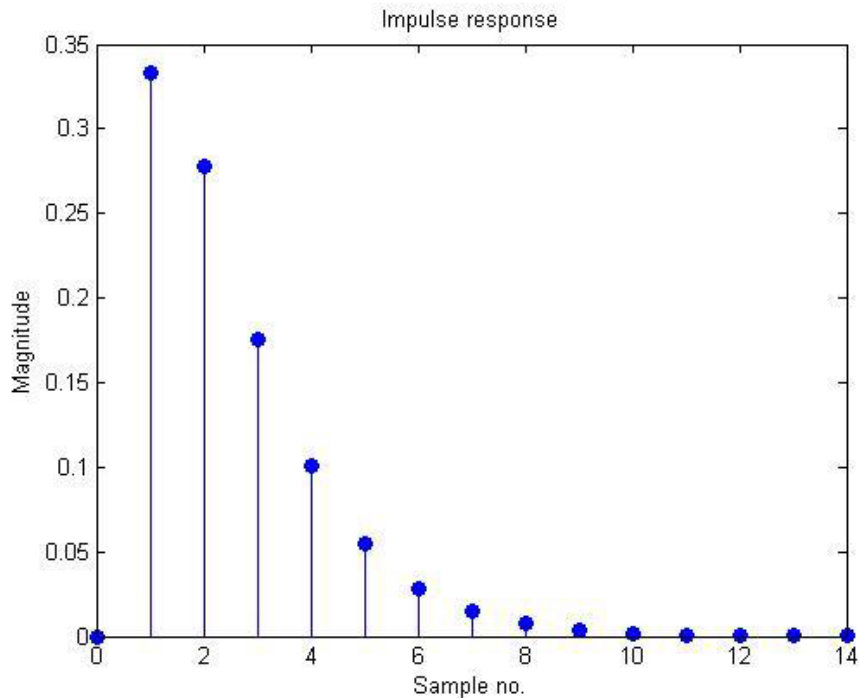
Plot the impulse response of the following difference equation

- $y[n] - 5/6y[n-1] + 1/6y[n-2] = 1/3x[n-1]$

```

1 - a=[1 -5/6 1/6];
2 - b=[0 1/3];
3 - [H,T]=impz(b,a);
4 - stem(T,H);

```



Convolution

- Consider a discrete time system with input $x[n]$ and output $t[n]$.
- When Impulse response is given we can find out the system output by following relation

$$y[n] = x[n] * h[n]$$

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

For continuous signal, output is computed through following relation.

$$y(t) = \int_{-\infty}^{\infty} x(T)h(t-T)dT$$

- Here $y[n]$ is the output signal, $x[n]$ is the input signal, and $h[n]$ is the impulse response of the LTI system.
- In MATLAB use the instruction ‘**y=conv(x,h)**’ to perform convolution.

- It assumes that the time increment is the same for both signals.

Convolution using Matlab:

- To perform discrete time convolution, $x[n]*h[n]$, define the vectors x and h with elements in the sequences $x[n]$ and $h[n]$
- Then use the command $y = \text{conv}(x,h)$ This command assumes that the first element in x and the first element in h correspond to $n = 0$, so that the first element in the resulting output vector corresponds to $n = 0$.
- If this is not the case, then the output vector will be computed correctly, but the index will have to be adjusted.
- The command $\text{Conv}()$ can also be used to multiply polynomials.
- Suppose the coefficients of the polynomial a are given in vector A and that of b are given in B . then coefficients of the output polynomial can be found out as:

For **Example**

$$a(s)=S+1$$

$$b(s)=S+2$$

then
 $A=[1 \ 1]$;
 $B=[1 \ 2]$;
 $ab=\text{conv}(A,B)$

output comes out to be
 $ab=[1 \ 3 \ 2]$

Example:

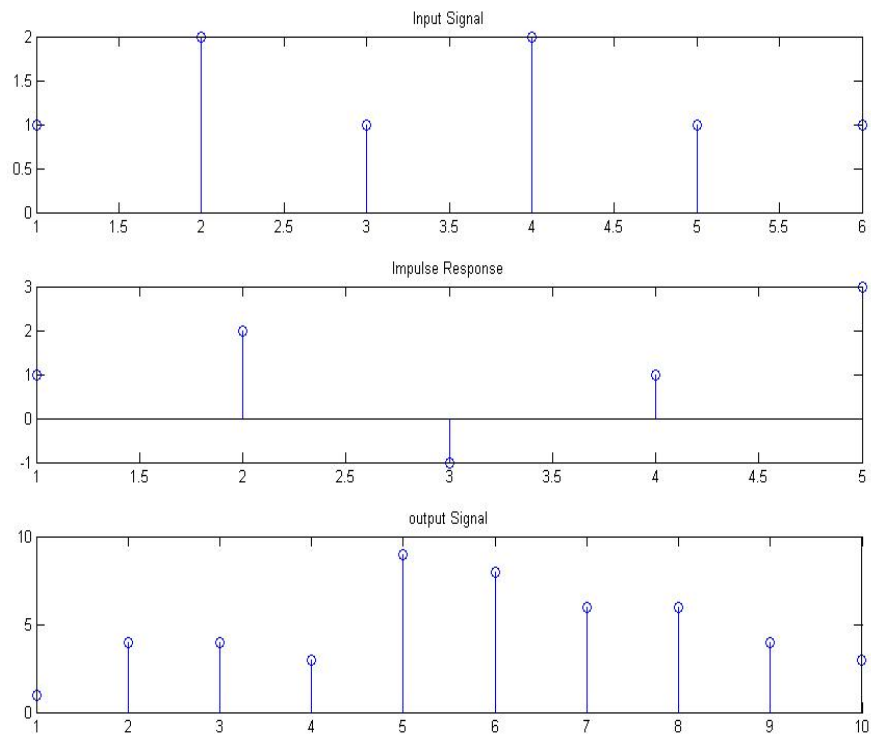
Given the following input signal for discrete LTI system and impulse response.

$$x[n] = [1, 2, 1, 2, 1, 1]$$

$$h[n] = [1, 2, -1, 1, 3]$$

Code to find the convolved signal is given below.

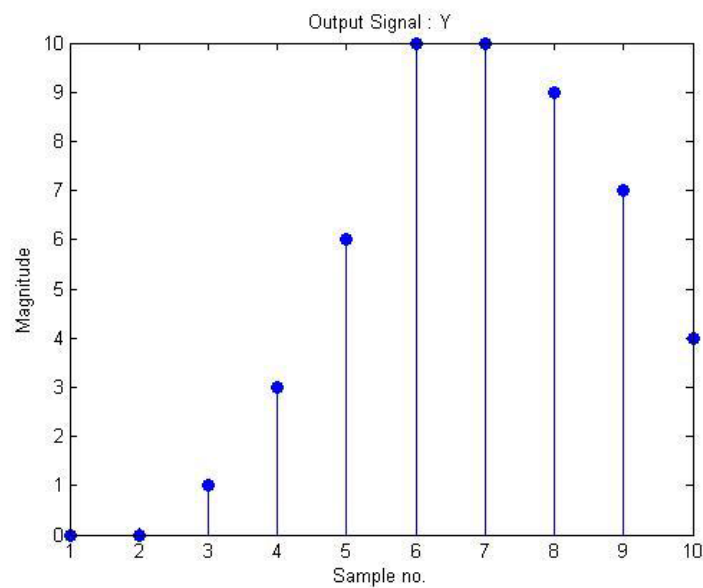
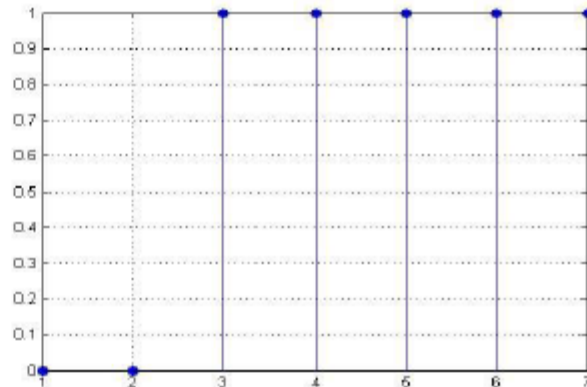
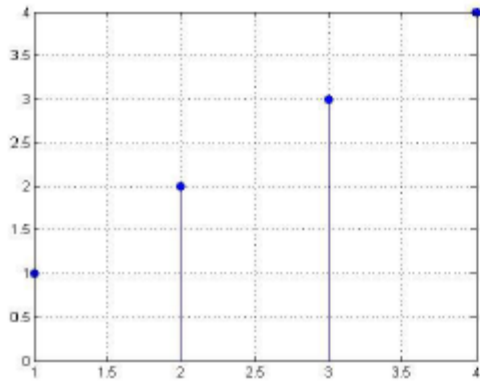
```
x=[1,2,1,2,1,1];
h=[1,2,-1,1,3];
y=conv(x,h);
subplot(311);stem(x);title('Input Signal');
subplot(312);stem(h);title('Impulse Response');
subplot(313);stem(y);title('output Signal');
```



If $x[n]$ and $h[n]$ are of different lengths or different starting points then the output will be computed correctly but the indices would have to be adjusted. For example: if $x[n]$ starts from $n=-1$ and $h[n]$ starts from $n=-3$ then the output signal will start from $n=-4$.

Convolve the following two sequences in MATLAB.

1. $h=[1\ 2\ 3\ 4];$
2. `subplot(3,1,1)`
3. `stem(h)`
4. $x=[0\ 0\ 1\ 1\ 1\ 1\ 1];$
5. `subplot(3,1,2)`
6. `stem(x)`
7. $y=\text{conv}(x,h);$
8. `subplot(3,1,3)`
9. `stem (y)`



NOTE

- MATLAB assumes that both the convolving signals are starting from zero index, hence the time/sample no. of the output signal is not correct always
- The input signals are finite-length, so the result of the convolution should have a length equal to the sum of the lengths of the inputs– which turns out to be:

Length of y = length of (x) + length of (h) - 1 and the starting index for y will be the sum of starting indices of x and h

Post Lab Questions

a) What is an LTI System?

b) Define Convolution.

c) Show the following with the help of a block diagram:

i. $y(t)=x(t)*h(t)$

ii. $y_n=x(n)*h(n)$

Lab Tasks

Task 1

- a) Find the output of the LTI system when $x(n) = \{0, 1, 2, 3, 4\}$ and $h(n) = \{0, 1, 2, 3\}$
- b) Convolution is associative. Given the three signals $x_1[n]$, $x_2[n]$, and $x_3[n]$ as:
 $x_1 = [3, 1, 1]$
 $x_2 = [4, 2, 1]$
 $x_3 = [3, 2, 1, 2, 3]$
Show that $(x_1 * x_2) * x_3 = x_1 * (x_2 * x_3)$
- c) Convolution is commutative. Given x and h as:
 $x = [1, 3, 2, 1]$
 $h = [1, 1, 2]$
Show that $x * h = h * x$

Task 2

- a) Find the output signal $y[n]$ for any range of 'n' using convolution, for the following case: (assume $-10 \leq n \leq 10$)
- i. $h[n] = 5(-1/2)^n u[n]$, $x[n] = (1/3)^n u[n]$