

**Signals and System**  
**Prof. K. S. Venkatesh**  
**Department of Electrical Engineering**  
**Indian Institute of Technology, Kanpur**

**Lecture - 35**  
**Frequency Response of Discrete LTI System**

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SIGNALS & SYSTEMS

**FREQUENCY RESPONSE OF DISCRETE LTI SYSTEM**

- The output of an LTI system with the impulse response  $h[n]$  due to input  $x[n]$  is given by the convolution.
 
$$y[n] = x[n] * h[n]$$

$$Y(\Omega) = X(\Omega) \cdot H(\Omega)$$

$$\text{Frequency Response } H(\Omega) = \frac{Y(\Omega)}{X(\Omega)}$$

**LTI System Characterized by Difference Equation:**

$$\sum_{k=0}^M a_k y[n-k] = \sum_{k=0}^N b_k x[n-k] \quad ; \quad M \leq N$$

- Taking Fourier transform on both the sides
 
$$\sum_{k=0}^M b_k e^{-j\Omega k} X(\Omega) = \sum_{k=0}^N a_k e^{-j\Omega k} Y(\Omega)$$

$$\frac{Y(\Omega)}{X(\Omega)} = \frac{\sum_{k=0}^N b_k e^{-j\Omega k}}{\sum_{k=0}^M a_k e^{-j\Omega k}} = H(\Omega)$$
- $H(\Omega)$  is in polynomial ratio form so it can be expanded to partial fraction.

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Now, move on to certain issues similar to what we discussed in the case of the continuous time period transform, namely the issue of finding alternate implementations to the systems described by in this case difference equations, there corresponding to differential equations. In short, we want to find constant, linear constant coefficient difference equations recall that the standard form of the linear constant coefficient  $n$  eth order linear constant coefficient difference equation was the following.  $k$  equals 0 to  $N$   $a_k y[n - k]$  given equal to be summation over  $k$  equal to 0 to  $M$   $d_k x[n - k]$ . By a series of arguments of the sort, we adopted in the case of the differential equations study for alternate implementations after this introduction of the continuous time period transform.

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7 Modulation Property  $x[n] \leftrightarrow X(\omega) = X(\omega - 2\pi)$   
 $y[n] \leftrightarrow Y(\omega) = Y(\omega - 2\pi)$

$$x[n] \cdot y[n] \xleftrightarrow{\text{DTFT}} \frac{1}{2\pi} X(\omega) \odot Y(\omega)$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} X(\omega') Y(\omega - \omega') d\omega'$$


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Alternate Implementations to Systems described by linear, constant coefficient difference equations.

$$\sum_{k=0}^N a_k y[n-k] = \sum_{k=0}^M b_k x[n-k]$$

With no loss of generality we can set  $M=N=\text{even}$   
 Thus, if  $M=7$ ,  $N=6$ , we set  $a_7 = a_8 = 0$ ,  $b_8 = 0$

Here to we will argue that with no loss of generality we can set M equals N equals even. Thus for example, if M equals 7 N equals 6 we set a 7 equals a 8 equal to 0, b 8 equal to 0 and we get what we want. We get 8 as the order of both sides of this difference equation. As with the study of difference differential equations in the context of the continuous time period transform, here to we begin by applying the d t f t to both sides of the difference equation.

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

$$\sum_{k=0}^N a_k e^{-jk\omega} Y(\omega) = \sum_{k=0}^M b_k e^{-jk\omega} X(\omega)$$

$$X(\omega) H(\omega) = Y(\omega)$$

$$H(\omega) = \frac{\sum_{k=0}^M b_k e^{-jk\omega}}{\sum_{k=0}^N a_k e^{-jk\omega}} = \frac{B(e^{j\omega})}{A(e^{j\omega})}$$

Note that for any practical system  
 $a_k, b_k$  ;  $k=0, \dots, N$  are all real  
 The  $N$  roots of  $A(e^{j\omega})$ ,  $p_1, \dots, p_N$ , and the  
 $M$  roots of  $B(e^{j\omega})$ ,  $z_1, \dots, z_M$  are all either  
 real or found in complex conjugate pairs.

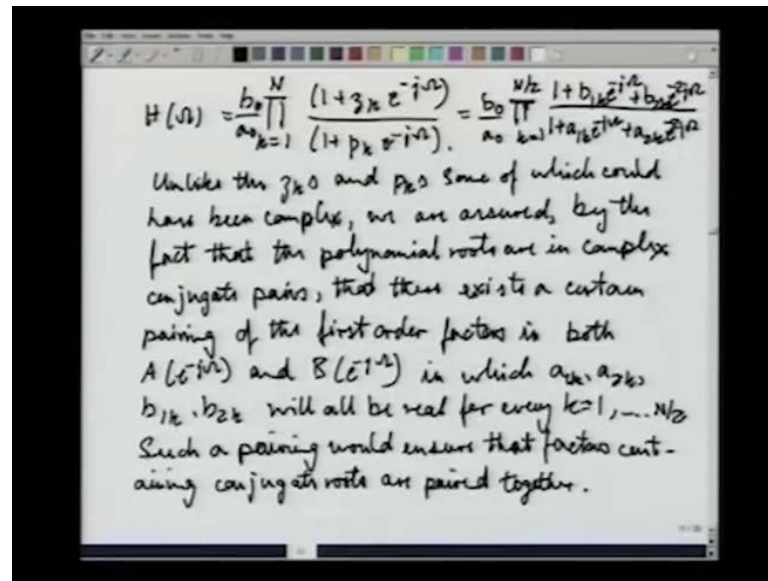
So, taking the DTFT of both sides and using the fact that  $x[n] - x[n-1]$  transforms to  $1 - e^{-j\omega}$  times  $X(\omega)$ . That is that is the Fourier transform of the first difference. We will say that for the entire difference equation, we get  $\sum_{k=0}^M a_k e^{-jk\omega} Y(\omega) = \sum_{k=0}^N b_k e^{-jk\omega} X(\omega)$ . Now, invoking the convolution property which says that  $X(\omega)$  convolved with  $h(\omega)$  equals  $Y(\omega)$ .

We can write  $h(\omega)$  equals, so we get it as a ratio of polynomials in  $e^{-j\omega}$  with coefficients  $a_k$  and  $b_k$ , which I will briefly write as capital  $B e^{-j\omega}$  divided by capital  $A e^{-j\omega}$ . This is what you need, this is what you get? Now, note that for any practical system  $a_k$  and  $b_k$  for  $k$  equals 0 to  $n$  are all real, we only have real coefficients. Now, when all the coefficients are real if you look at this two polynomials  $B e^{-j\omega}$  and  $A e^{-j\omega}$  and examine the roots the  $n$  roots of these two polynomials, what do we expect to find?

So, the  $n$  roots of  $A e^{-j\omega}$  and  $B e^{-j\omega}$  are both are all well. Let me give their names the  $n$  roots of  $A$  to the  $e^{-j\omega}$ , which we will call  $p_1$  onto  $p_N$  and the  $n$  roots of  $B$  of  $e^{-j\omega}$  namely  $z_1$  to  $z_N$  are all either real or found in complex conjugate pairs. We said this we said exactly the same thing when we were studying the differential equations under the CTFT and the reasons in both cases are also the same. It is simply that if the roots are not all real or found in complex conjugate pairs.

Then when you re expand the factorized form where the roots are evident to us. It will no longer be the case that the coefficients  $a_k$  and  $b_k$  will be purely real as they expect to be as they are expected to be. In short is  $a_k$  and  $b_k$  have to be all real there is no choice, but for these coefficients for these roots to be real are in complex conjugate pairs. So, writing it in factorized form we will write as follows.

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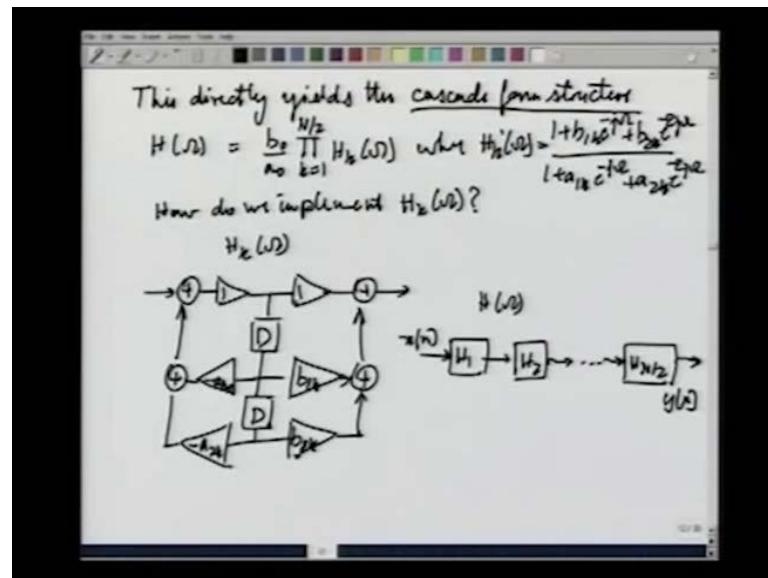
$H(\omega)$  equals product  $k$  equals 1 to  $N$  multiplied outside  $b_0$  by  $a_0$   $1 + z_k e^{-j\omega}$  to the minus  $j\omega$  divided by  $1 + p_k e^{-j\omega}$ . But having these factors in first order factors in the form of first order factors is not particularly convenient, because the sum of the  $z$  case and  $p$  case as we said might be complex. We do not know how to implement complex coefficients in the real world system. So, we resort to living with a second order a set of second order factors just like again what we practised in the context of the differential equations under the CTFT.

So, we will rewrite this as follows  $b_0$  by  $a_0$  product  $k$  equals 1 to  $N$  by 2, because now there are only  $N$  by 2 second order factors. We will write one  $1 + b_{1k} e^{-j\omega} + b_{2k} e^{-2j\omega}$  divided by  $1 + a_{1k} e^{-j\omega} + a_{2k} e^{-2j\omega}$ . This is what we get now unlike with the  $z$  case and the  $p$  case, which could have been complex or other some of which could have been complex.

We are assured by the fact that the polynomial roots are in complex conjugate pairs; that there exists a certain pairing of the first order factor of the first order factors in both  $A(e^{-j\omega})$  and  $B(e^{-j\omega})$  in which  $a_{1k}, a_{2k}, b_{1k}, b_{2k}$  will all be real for every  $k$   $k$  going from 0 to  $N$  by 2 sorry 1 to  $N$  by 2? Indeed in this that pairing would be characterized by the fact that conjugate roots factors containing conjugate roots would be paired together.

Such a pairing would ensure that factors containing conjugate roots are paired together. If you did that you would get this kind of decomposition into second order factors with real coefficients. So, with this formulation available, we have only a few steps to go to demonstrate, two new kinds of alternate implementations; the first is a cascade form structure.

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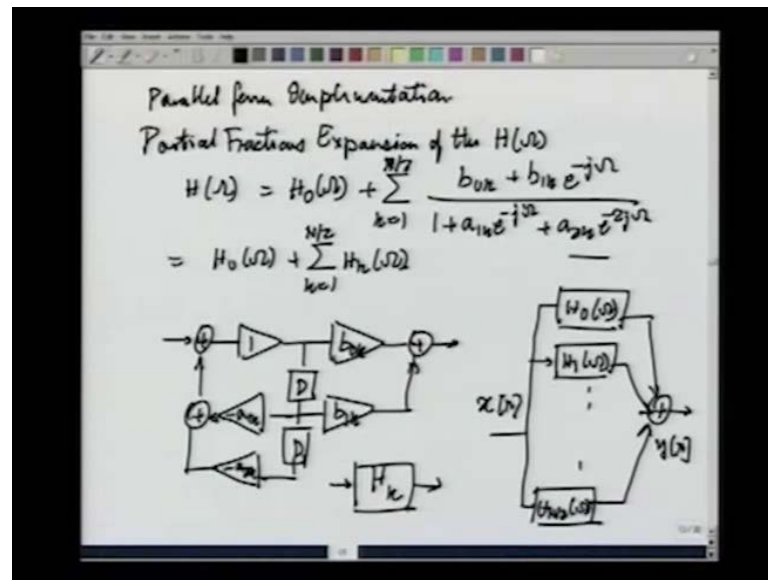


This directly yields the cascade form structure  $H(\omega) = \frac{b_0}{a_0} \prod_{k=1}^{N/2} H_k(\omega)$ , where  $H_k(\omega) = \frac{1 + b_{1k}e^{-j\omega} + b_{2k}e^{-j2\omega}}{1 + a_{1k}e^{-j\omega} + a_{2k}e^{-j2\omega}}$ . Now, how do we implement? Just this much? How do we implement  $H_k(\omega)$ ? Remember that these are discrete systems and there is no problem employing delay blocks the counter part of delay blocks in the continuous time system case was the differentiator.

We did not want to have a differentiator because of several practical reasons like its tendency to amplify noise, but here. Therefore, there we had to use integrators here there is not an issue, so we can easily implement  $H_k(\omega)$  as follows you getting the input here we will write  $b_{2k}$  here we write  $b_{1k}$ . So, we had all this on this side on this side we have minus  $a_{1k}$  and here we have minus  $a_{2k}$  this gives you  $H_k$  and  $H(\omega)$  will then be implemented as  $x(n)$  going into  $H_1$  followed by  $H_2$  of  $\omega$ .

Finally, followed by  $H_N$  by 2 to get  $y_N$ , this is the complete description of the cascade form implementation where the complete details. Now, as with the case continuous time period transform alternatives implementations, we here also have the parallel form implementation.

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The parallel form implementation results from carrying out a partial fraction expansion of the polynomial rational form  $H(\omega)$ . This is how we get the formulation required for the parallel form implementation. It comes out as follows  $H(\omega) = H_0(\omega) + \sum_{k=1}^{N/2} \frac{b_{0k} + b_{1k} e^{-j\omega}}{1 + a_{1k} e^{-j\omega} + a_{2k} e^{-2j\omega}}$ , which is the quotient term plus summation  $k$  equals 1 to  $N$  by 2 of  $b_{0k} + b_{1k} e^{-j\omega}$  over the same second order factor containing real coefficients found in the denominator of the cascade form namely  $1 + a_{1k} e^{-j\omega} + a_{2k} e^{-2j\omega}$ .

So, in order to carry out this kind of an implementation in parallel form, we construct each of these partial components found in the summation. There are totally  $n$  by two of them and finally, add it to  $x_0(\omega)$  and the whole thing will give you the complete system  $H(\omega)$ . So, in order to implement just this one particular  $H_k(\omega)$ , I will rewrite this as summation  $H_k(\omega) = H_{0k}(\omega) + \sum_{k=1}^{N/2} H_{k1}(\omega)$ .

So, what does  $h_k(\omega)$  take very similar to the previous case, we can use delays instead of summers. And so you get  $b_{0k}$  delay and another delay  $b_{1k}$

minus  $a_1 k$ , and here you have minus  $a_2 k$ ; this is  $h_k$ , the overall system would be implemented by taking  $x[n]$ , sorry  $x[N]$ , and passing it to several parallel blocks starting with  $H_0(\omega)$   $H_1(\omega)$ . So on until you have here  $H_{N/2}(\omega)$  and then adding all these up to get  $y[N]$ , this is the parallel form implementation again.

It is worth pointing out that the parallel form implementation and the cascade form implementation differ considerably from the direct form one and direct form two implementations. They would not have been possible to conceive of unless, we had a mechanism to factorize the  $n$ th order differential equation into smaller second order forms and that became possible only by the invention.

In this case of DTFT as earlier, we had said that the similar alternate implementations of the differential equations became possible only with the invention of the period transform, the continuous time period transform. So, in both cases this new transforms have paved the way for these new kinds of implementations. That last discussion, that last remark completes our discussion of the discrete time period transform.