

2.4

First, we prove that

$$\begin{aligned} \sum_{n=-\infty}^{\infty} x_e(n)x_o(n) &= 0 \\ \sum_{n=-\infty}^{\infty} x_e(n)x_o(n) &= \sum_{m=-\infty}^{\infty} x_e(-m)x_o(-m) \\ &= - \sum_{m=-\infty}^{\infty} x_e(m)x_o(m) \\ &= - \sum_{n=-\infty}^{\infty} x_e(n)x_o(n) \\ &= \sum_{n=-\infty}^{\infty} x_e(n)x_o(n) \\ &= 0 \end{aligned}$$

Then,

$$\begin{aligned} \sum_{n=-\infty}^{\infty} x^2(n) &= \sum_{n=-\infty}^{\infty} [x_e(n) + x_o(n)]^2 \\ &= \sum_{n=-\infty}^{\infty} x_e^2(n) + \sum_{n=-\infty}^{\infty} x_o^2(n) + \sum_{n=-\infty}^{\infty} 2x_e(n)x_o(n) \\ &= E_e + E_o \end{aligned}$$

2.5

- (a) Static, nonlinear, time invariant, causal, stable.
- (b) Dynamic, linear, time invariant, noncausal and unstable. The latter is easily proved. For the bounded input $x(k) = u(k)$, the output becomes

$$y(n) = \sum_{k=-\infty}^{n+1} u(k) = \begin{cases} 0, & n < -1 \\ n + 2, & n \geq -1 \end{cases}$$

since $y(n) \rightarrow \infty$ as $n \rightarrow \infty$, the system is unstable.

- (c) Static, linear, timevariant, causal, stable.
- (d) Dynamic, linear, time invariant, noncausal, stable.
- (e) Static, nonlinear, time invariant, causal, stable.
- (f) Static, nonlinear, time invariant, causal, stable.
- (g) Static, nonlinear, time invariant, causal, stable.
- (h) Static, linear, time invariant, causal, stable.
- (i) Dynamic, linear, time variant, noncausal, unstable. Note that the bounded input $x(n) = u(n)$ produces an unbounded output.
- (j) Dynamic, linear, time variant, noncausal, stable.
- (k) Static, nonlinear, time invariant, causal, stable.
- (l) Dynamic, linear, time invariant, noncausal, stable.
- (m) Static, nonlinear, time invariant, causal, stable.
- (n) Static, linear, time invariant, causal, stable.

2.6

(a) True. If

$$v_1(n) = \mathcal{T}_1[x_1(n)] \text{ and} \\ v_2(n) = \mathcal{T}_1[x_2(n)],$$

then

$$\alpha_1 x_1(n) + \alpha_2 x_2(n)$$

yields

$$\alpha_1 v_1(n) + \alpha_2 v_2(n)$$

by the linearity property of \mathcal{T}_1 . Similarly, if

$$y_1(n) = \mathcal{T}_2[v_1(n)] \text{ and} \\ y_2(n) = \mathcal{T}_2[v_2(n)],$$

then

$$\beta_1 v_1(n) + \beta_2 v_2(n) \rightarrow y(n) = \beta_1 y_1(n) + \beta_2 y_2(n)$$

by the linearity property of \mathcal{T}_2 . Since

$$v_1(n) = \mathcal{T}_1[x_1(n)] \text{ and}$$

$$v_2(n) = \mathcal{T}_1[x_2(n)],$$

it follows that

$$A_1 x_1(n) + A_2 x_2(n)$$

yields the output

$$A_1 \mathcal{T}[x_1(n)] + A_2 \mathcal{T}[x_2(n)],$$

where $\mathcal{T} = \mathcal{T}_1 \mathcal{T}_2$. Hence \mathcal{T} is linear.

(b) True. For \mathcal{T}_1 , if

$$x(n) \rightarrow v(n) \text{ and}$$

$$x(n-k) \rightarrow v(n-k),$$

For \mathcal{T}_2 , if

$$v(n) \rightarrow y(n)$$

$$\text{and } v(n-k) \rightarrow y(n-k).$$

Hence, For $\mathcal{T}_1 \mathcal{T}_2$, if

$$x(n) \rightarrow y(n) \text{ and}$$

$$x(n-k) \rightarrow y(n-k)$$

Therefore, $\mathcal{T} = \mathcal{T}_1\mathcal{T}_2$ is time invariant.

(c) True. \mathcal{T}_1 is causal $\Rightarrow v(n)$ depends only on $x(k)$ for $k \leq n$. \mathcal{T}_2 is causal $\Rightarrow y(n)$ depends only on $v(k)$ for $k \leq n$. Therefore, $y(n)$ depends only on $x(k)$ for $k \leq n$. Hence, \mathcal{T} is causal.

(d) True. Combine (a) and (b).

(e) True. This follows from $h_1(n) * h_2(n) = h_2(n) * h_1(n)$

(f) False. For example, consider

$$\mathcal{T}_1 : y(n) = nx(n) \text{ and}$$

$$\mathcal{T}_2 : y(n) = nx(n+1).$$

Then,

$$\begin{aligned} \mathcal{T}_2[\mathcal{T}_1[\delta(n)]] &= \mathcal{T}_2(0) = 0. \\ \mathcal{T}_1[\mathcal{T}_2[\delta(n)]] &= \mathcal{T}_1[\delta(n+1)] \\ &= -\delta(n+1) \\ &\neq 0. \end{aligned}$$

(g) False. For example, consider

$$\mathcal{T}_1 : y(n) = x(n) + b \text{ and}$$

$$\mathcal{T}_2 : y(n) = x(n) - b, \text{ where } b \neq 0.$$

Then,

$$\mathcal{T}[x(n)] = \mathcal{T}_2[\mathcal{T}_1[x(n)]] = \mathcal{T}_2[x(n) + b] = x(n).$$

Hence \mathcal{T} is linear.

(h) True.

$$\mathcal{T}_1 \text{ is stable } \Rightarrow v(n) \text{ is bounded if } x(n) \text{ is bounded.}$$

$$\mathcal{T}_2 \text{ is stable } \Rightarrow y(n) \text{ is bounded if } v(n) \text{ is bounded.}$$

Hence, $y(n)$ is bounded if $x(n)$ is bounded $\Rightarrow \mathcal{T} = \mathcal{T}_1\mathcal{T}_2$ is stable.

(i) Inverse of (c). \mathcal{T}_1 and for \mathcal{T}_2 are noncausal $\Rightarrow \mathcal{T}$ is noncausal. Example:

$$\begin{aligned} \mathcal{T}_1 : y(n) &= x(n+1) \text{ and} \\ \mathcal{T}_2 : y(n) &= x(n-2) \\ \Rightarrow \mathcal{T} : y(n) &= x(n-1), \end{aligned}$$

which is causal. Hence, the inverse of (c) is false.

Inverse of (h): \mathcal{T}_1 and/or \mathcal{T}_2 is unstable, implies \mathcal{T} is unstable. Example:

$$\mathcal{T}_1 : y(n) = e^{x(n)}, \text{ stable and } \mathcal{T}_2 : y(n) = \ln[x(n)], \text{ which is unstable.}$$

But $\mathcal{T} : y(n) = x(n)$, which is stable. Hence, the inverse of (h) is false.

2.8

since

$$x_1(n) + x_2(n) = \delta(n)$$

and the system is linear, the impulse response of the system is

$$y_1(n) + y_2(n) = \left\{ \begin{array}{c} 0, 3, -1, 2, 1 \\ \uparrow \end{array} \right\}.$$

If the system were time invariant, the response to $x_3(n)$ would be

$$\left\{ \begin{array}{c} 3, 2, 1, 3, 1 \\ \uparrow \end{array} \right\}.$$

But this is not the case.

2.11

(a)

$$\begin{aligned}y(n) &= \sum_k h(k)x(n-k) \\ \sum_n y(n) &= \sum_n \sum_k h(k)x(n-k) = \sum_k h(k) \sum_{n=-\infty}^{\infty} x(n-k) \\ &= \left(\sum_k h(k) \right) \left(\sum_n x(n) \right)\end{aligned}$$

(b) (1)

$$y(n) = h(n) * x(n) = \{1, 3, 7, 7, 7, 6, 4\}$$
$$\sum_n y(n) = 35, \quad \sum_k h(k) = 5, \quad \sum_k x(k) = 7$$

(2)

$$y(n) = \{1, 4, 2, -4, 1\}$$
$$\sum_n y(n) = 4, \quad \sum_k h(k) = 2, \quad \sum_k x(k) = 2$$

(3)

$$y(n) = \left\{0, \frac{1}{2}, -\frac{1}{2}, \frac{3}{2}, -2, 0, -\frac{5}{2}, -2\right\}$$
$$\sum_n y(n) = -5, \quad \sum_n h(n) = 2.5, \quad \sum_n x(n) = -2$$

(4)

$$y(n) = \{1, 2, 3, 4, 5\}$$
$$\sum_n y(n) = 15, \quad \sum_n h(n) = 1, \quad \sum_n x(n) = 15$$

(5)

$$y(n) = \{0, 0, 1, -1, 2, 2, 1, 3\}$$
$$\sum_n y(n) = 8, \quad \sum_n h(n) = 4, \quad \sum_n x(n) = 2$$

(6)

$$y(n) = \{0, 0, 1, -1, 2, 2, 1, 3\}$$
$$\sum_n y(n) = 8, \quad \sum_n h(n) = 2, \quad \sum_n x(n) = 4$$

(7)

$$y(n) = \{0, 1, 4, -4, -5, -1, 3\}$$

$$\sum_n y(n) = -2, \quad \sum_n h(n) = -1, \quad \sum_n x(n) = 2$$

(8)

$$y(n) = u(n) - u(n-1) + 2u(n-2)$$

$$\sum_n y(n) = \infty, \quad \sum_n h(n) = \infty, \quad \sum_n x(n) = 4$$

(9)

$$y(n) = \{1, -1, -5, 2, 3, -5, 1, 4\}$$

$$\sum_n y(n) = 0, \quad \sum_n h(n) = 0, \quad \sum_n x(n) = 4$$

(10)

$$y(n) = \{1, 4, 4, 4, 10, 4, 4, 4, 1\}$$

$$\sum_n y(n) = 36, \quad \sum_n h(n) = 6, \quad \sum_n x(n) = 6$$

(11)

$$y(n) = [2(\frac{1}{2})^n - (\frac{1}{4})^n]u(n)$$

$$\sum_n y(n) = \frac{8}{3}, \quad \sum_n h(n) = \frac{4}{3}, \quad \sum_n x(n) = 2$$

2.13

$$y(n) = \sum_{k=0}^4 h(k)x(n-k),$$

$$x(n) = \left\{ \alpha^{-3}, \alpha^{-2}, \alpha^{-1}, \underset{\uparrow}{1}, \alpha, \dots, \alpha^5 \right\}$$

$$h(n) = \left\{ \underset{\uparrow}{1}, 1, 1, 1, 1 \right\}$$

$$\begin{aligned}
y(n) &= \sum_{k=0}^4 x(n-k), -3 \leq n \leq 9 \\
&= 0, \text{ otherwise.}
\end{aligned}$$

Therefore,

$$\begin{aligned}
y(-3) &= \alpha^{-3}, \\
y(-2) &= x(-3) + x(-2) = \alpha^{-3} + \alpha^{-2}, \\
y(-1) &= \alpha^{-3} + \alpha^{-2} + \alpha^{-1}, \\
y(0) &= \alpha^{-3} + \alpha^{-2} + \alpha^{-1} + 1 \\
y(1) &= \alpha^{-3} + \alpha^{-2} + \alpha^{-1} + 1 + \alpha, \\
y(2) &= \alpha^{-3} + \alpha^{-2} + \alpha^{-1} + 1 + \alpha + \alpha^2 \\
y(3) &= \alpha^{-1} + 1 + \alpha + \alpha^2 + \alpha^3, \\
y(4) &= \alpha^4 + \alpha^3 + \alpha^2 + \alpha + 1 \\
y(5) &= \alpha + \alpha^2 + \alpha^3 + \alpha^4 + \alpha^5, \\
y(6) &= \alpha^2 + \alpha^3 + \alpha^4 + \alpha^5 \\
y(7) &= \alpha^3 + \alpha^4 + \alpha^5, \\
y(8) &= \alpha^4 + \alpha^5, \\
y(9) &= \alpha^5
\end{aligned}$$

2.17

(a)

$$\begin{aligned}
\delta(n) &= \gamma(n) - a\gamma(n-1) \text{ and,} \\
\delta(n-k) &= \gamma(n-k) - a\gamma(n-k-1). \text{ Then,} \\
x(n) &= \sum_{k=-\infty}^{\infty} x(k)\delta(n-k) \\
&= \sum_{k=-\infty}^{\infty} x(k)[\gamma(n-k) - a\gamma(n-k-1)]
\end{aligned}$$

$$x(n) = \sum_{k=-\infty}^{\infty} x(k)\gamma(n-k) - a \sum_{k=-\infty}^{\infty} x(k)\gamma(n-k-1)$$

$$x(n) = \sum_{k=-\infty}^{\infty} x(k)\gamma(n-k) - a \sum_{k=-\infty}^{\infty} x(k-1)\gamma(n-k)$$

$$= \sum_{k=-\infty}^{\infty} [x(k) - ax(k-1)]\gamma(n-k)$$

Thus, $c_k = x(k) - ax(k-1)$

(b)

$$\begin{aligned} y(n) &= \mathcal{T}[x(n)] \\ &= \mathcal{T}\left[\sum_{k=-\infty}^{\infty} c_k\gamma(n-k)\right] \\ &= \sum_{k=-\infty}^{\infty} c_k\mathcal{T}[\gamma(n-k)] \\ &= \sum_{k=-\infty}^{\infty} c_k g(n-k) \end{aligned}$$

(c)

$$\begin{aligned} h(n) &= \mathcal{T}[\delta(n)] \\ &= \mathcal{T}[\gamma(n) - a\gamma(n-1)] \\ &= g(n) - ag(n-1) \end{aligned}$$

2.20

$$\begin{aligned}h(n) &= h_1(n) * h_2(n) \\&= \sum_{k=-\infty}^{\infty} a^k [u(k) - u(k-N)][u(n-k) - u(n-k-M)] \\&= \sum_{k=-\infty}^{\infty} a^k u(k)u(n-k) - \sum_{k=-\infty}^{\infty} a^k u(k)u(n-k-M) \\&\quad - \sum_{k=-\infty}^{\infty} a^k u(k-N)u(n-k) + \sum_{k=-\infty}^{\infty} a^k u(k-N)u(n-k-M) \\&= \left(\sum_{k=0}^n a^k - \sum_{k=0}^{n-M} a^k \right) - \left(\sum_{k=N}^n a^k - \sum_{k=N}^{n-M} a^k \right) \\&= 0\end{aligned}$$

2.22

(c)

$$\begin{aligned}x(n) &= \{1, 1, \underset{\uparrow}{1}, 1, 1, 1, 1\} \\h(n) &= \{2, \underset{\uparrow}{2}, 2, 2\} \\N_1 &= -2, \\N_2 &= 4, \\M_1 &= -1, \\M_2 &= 2,\end{aligned}$$

Partial overlap from left: $n = -3$ $n = -1$ $L_1 = -3$

Full overlap: $n = 0$ $n = 3$

Partial overlap from right: $n = 4$ $n = 6$ $L_2 = 6$

- (a) $L_1 = N_1 + M_1$ and $L_2 = N_2 + M_2$
 (b) Partial overlap from left:

$$\text{low } N_1 + M_1 \quad \text{high } N_1 + M_2 - 1$$

$$\text{Full overlap: low } N_1 - M_2 \quad \text{high } N_2 + M_1$$

Partial overlap from right:

$$\text{low } N_2 + M_1 + 1 \quad \text{high } N_2 + M_2$$

2.24

First, we determine

$$\begin{aligned} s(n) &= u(n) * h(n) \\ s(n) &= \sum_{k=0}^{\infty} u(k)h(n-k) \\ &= \sum_{k=0}^n h(n-k) \\ &= \sum_{k=0}^{\infty} a^{n-k} \\ &= \frac{a^{n+1} - 1}{a - 1}, n \geq 0 \end{aligned}$$

For $x(n) = u(n+5) - u(n-10)$, we have the response

$$s(n+5) - s(n-10) = \frac{a^{n+6} - 1}{a - 1}u(n+5) - \frac{a^{n-9} - 1}{a - 1}u(n-10)$$

From figure P2.33,

$$\begin{aligned} y(n) &= x(n) * h(n) - x(n) * h(n-2) \\ \text{Hence, } y(n) &= \frac{a^{n+6} - 1}{a - 1}u(n+5) - \frac{a^{n-9} - 1}{a - 1}u(n-10) \\ &\quad - \frac{a^{n+4} - 1}{a - 1}u(n+3) + \frac{a^{n-11} - 1}{a - 1}u(n-12) \end{aligned}$$

2.27

We may use the result in problem 2.36 with $a = \frac{1}{2}$. Thus,

$$y(n) = 2 \left[1 - \left(\frac{1}{2}\right)^{n+1} \right] u(n) - 2 \left[1 - \left(\frac{1}{2}\right)^{n-9} \right] u(n-10)$$

2.31

- (a) Refer to fig 2.46-1
- (b) Refer to fig 2.46-2

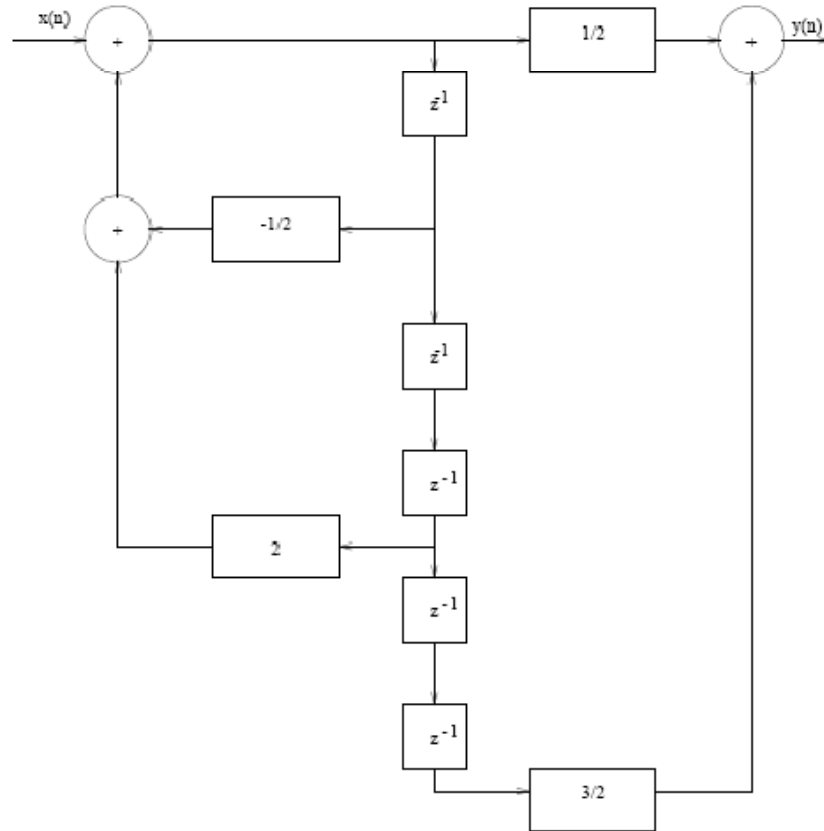


Figure 2.46-1:

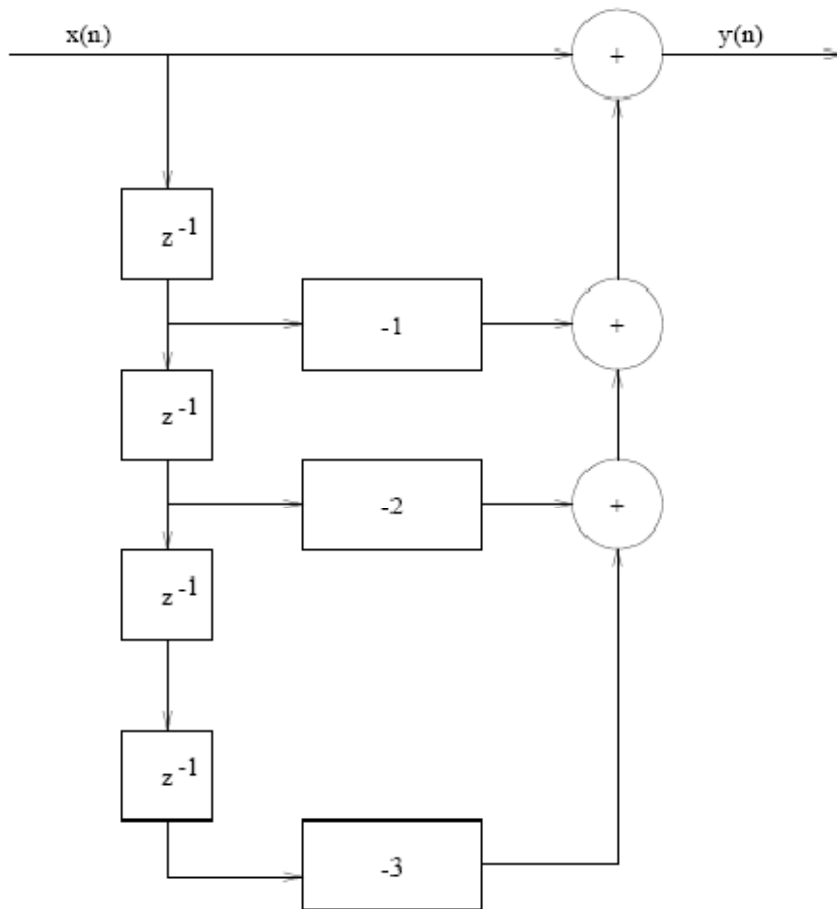


Figure 2.46-2:

2.34

$$y(n) = 0.9y(n-1) + x(n) + 2x(n-1) + 3x(n-2)$$

(a) For $x(n] = \delta(n]$, we have

$$\begin{aligned} y(0) &= 1, \\ y(1) &= 2.9, \\ y(2) &= 5.61, \\ y(3) &= 5.049, \\ y(4) &= 4.544, \\ y(5) &= 4.090, \dots \end{aligned}$$

(b)

$$\begin{aligned} s(0) &= y(0) = 1, \\ s(1) &= y(0) + y(1) = 3.91 \\ s(2) &= y(0) + y(1) + y(2) = 9.51 \\ s(3) &= y(0) + y(1) + y(2) + y(3) = 14.56 \\ s(4) &= \sum_0^4 y(n) = 19.10 \\ s(5) &= \sum_0^5 y(n) = 23.19 \end{aligned}$$

(c)

$$\begin{aligned} h(n) &= (0.9)^n u(n) + 2(0.9)^{n-1} u(n-1) + 3(0.9)^{n-2} u(n-2) \\ &= \delta(n) + 2.9\delta(n-1) + 5.61(0.9)^{n-2} u(n-2) \end{aligned}$$

2.36

(a)

$$y(n) = \frac{1}{2}y(n-1) + x(n) + x(n-1)$$

For $y(n) - \frac{1}{2}y(n-1) = \delta(n)$, the solution is

$$h(n) = \left(\frac{1}{2}\right)^n u(n) + \left(\frac{1}{2}\right)^{n-1} u(n-1)$$

(b) $h_1(n) * [\delta(n) + \delta(n-1)] = \left(\frac{1}{2}\right)^n u(n) + \left(\frac{1}{2}\right)^{n-1} u(n-1)$.

2.40

$$\begin{aligned} x(n) &= x(n) * \delta(n) \\ &= x(n) * [u(n) - u(n-1)] \\ &= [x(n) - x(n-1)] * u(n) \\ &= \sum_{k=-\infty}^{\infty} [x(k) - x(k-1)] u(n-k) \end{aligned}$$

2.43

(a)

$$\gamma_{xx}(l) = \sum_{n=-\infty}^{\infty} x(n)x(n-l)$$

$$\begin{aligned}
&= \sum_{n=-\infty}^{\infty} [s(n) + \gamma_1 s(n - k_1) + \gamma_2 s(n - k_2)] * \\
&\quad [s(n - l) + \gamma_1 s(n - l - k_1) + \gamma_2 s(n - l - k_2)] \\
&= (1 + \gamma_1^2 + \gamma_2^2) \gamma_{ss}(l) + \gamma_1 [\gamma_{ss}(l + k_1) + \gamma_{ss}(l - k_1)] \\
&\quad + \gamma_2 [\gamma_{ss}(l + k_2) + \gamma_{ss}(l - k_2)] \\
&\quad + \gamma_1 \gamma_2 [\gamma_{ss}(l + k_1 - k_2) + \gamma_{ss}(l + k_2 - k_1)]
\end{aligned}$$

(b) $\gamma_{xx}(l)$ has peaks at $l = 0, \pm k_1, \pm k_2$ and $\pm(k_1 + k_2)$. Suppose that $k_1 < k_2$. Then, we can determine γ_1 and k_1 . The problem is to determine γ_2 and k_2 from the other peaks.

(c) If $\gamma_2 = 0$, the peaks occur at $l = 0$ and $l = \pm k_1$. Then, it is easy to obtain γ_1 and k_1 .

2.44

(a) The shift at which the crosscorrelation is maximum is the amount of delay D.

(b) variance = 0.01. Refer to fig 2.65-1.

(b) Delay D = 20. Refer to fig 2.65-1.

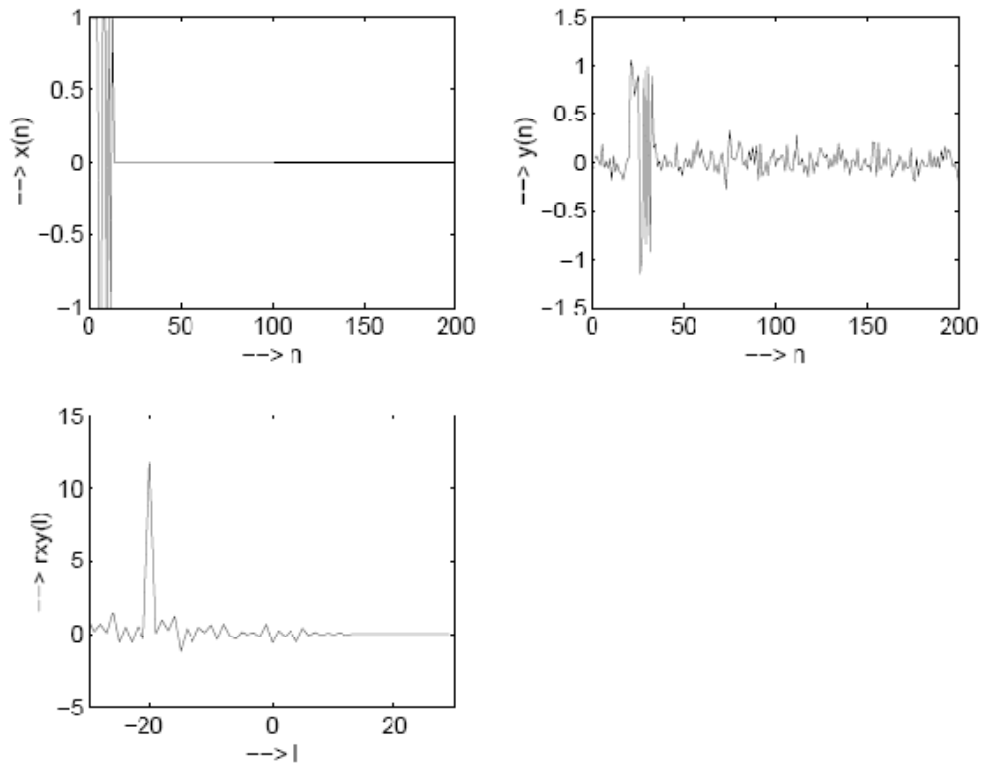


Figure 2.65-1: variance = 0.01

(c) variance = 0.1. Delay D = 20. Refer to fig 2.65-2.

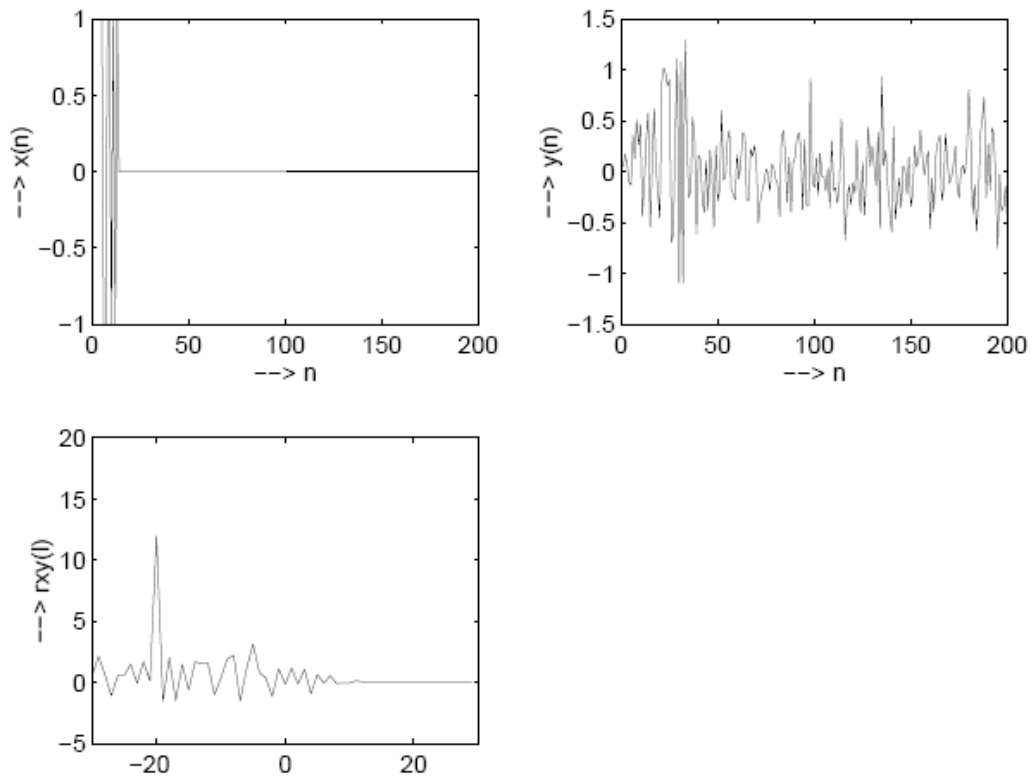


Figure 2.65-2: variance = 0.1

(d) Variance = 1. delay $D = 20$. Refer to fig 2.65-3.

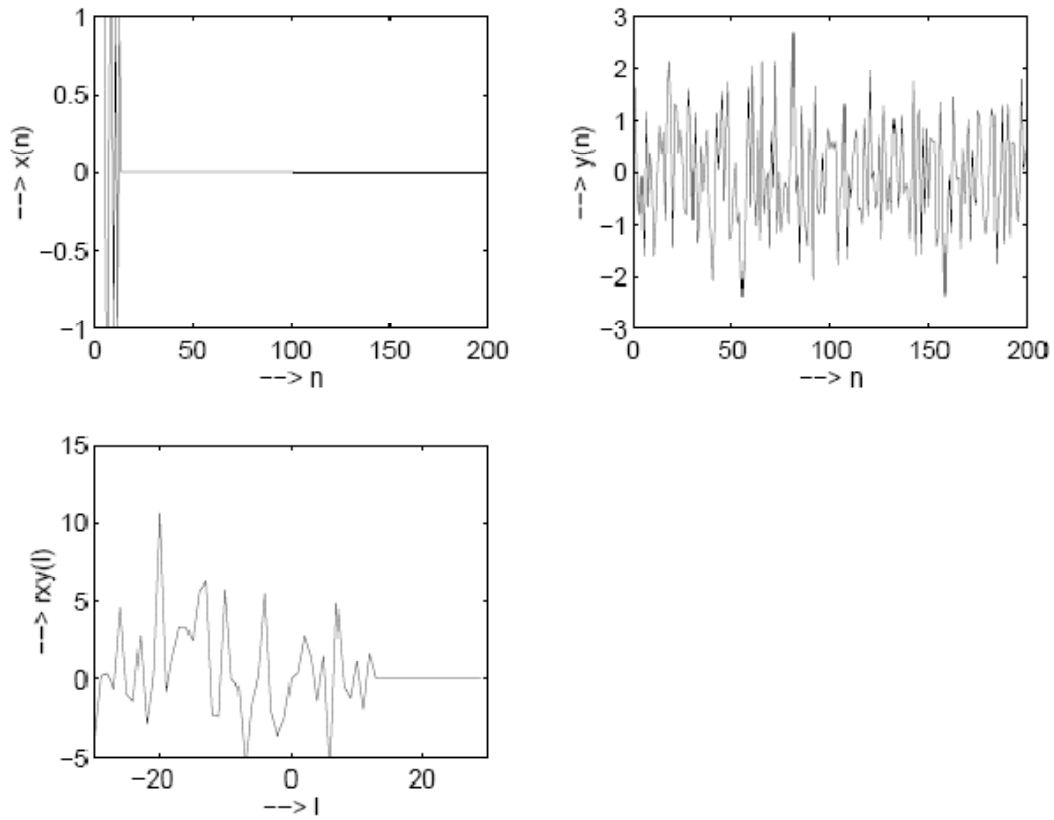
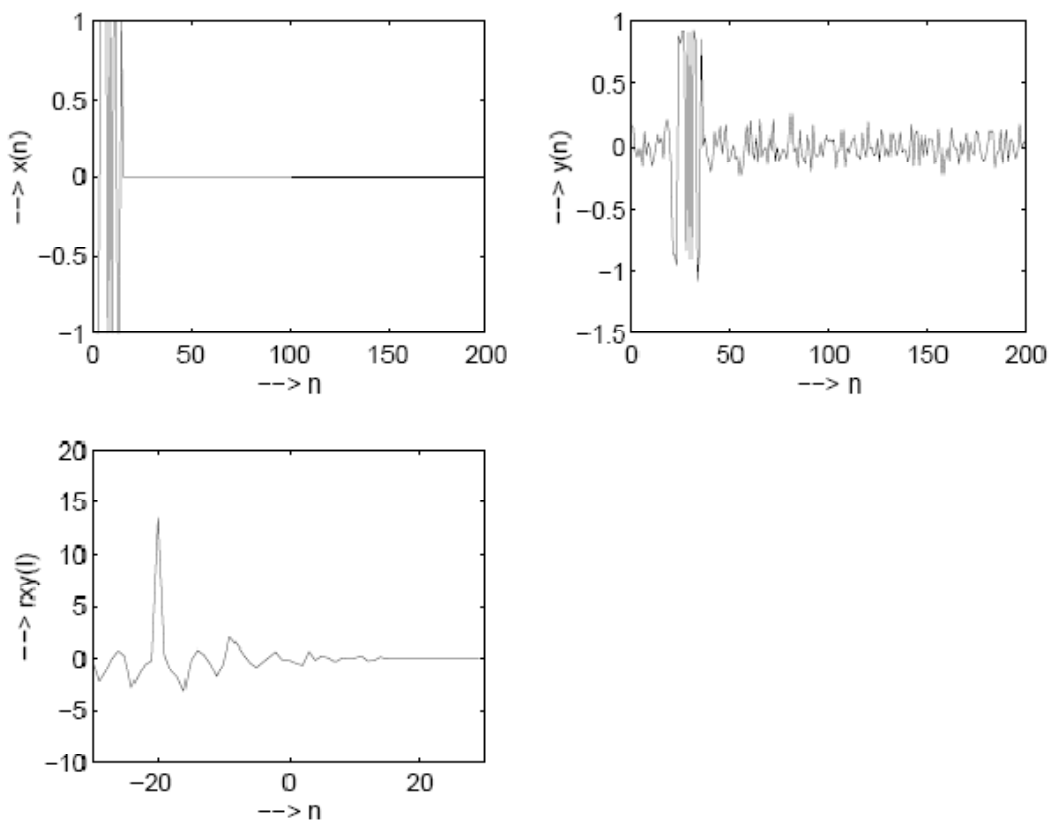


Figure 2.65-3: variance = 1

(e) $x(n) = \{-1, -1, -1, +1, +1, +1, +1, -1, +1, -1, +1, +1, -1, -1, +1\}$. Refer to fig 2.65-4.



(f) Refer to fig 2.65-5.

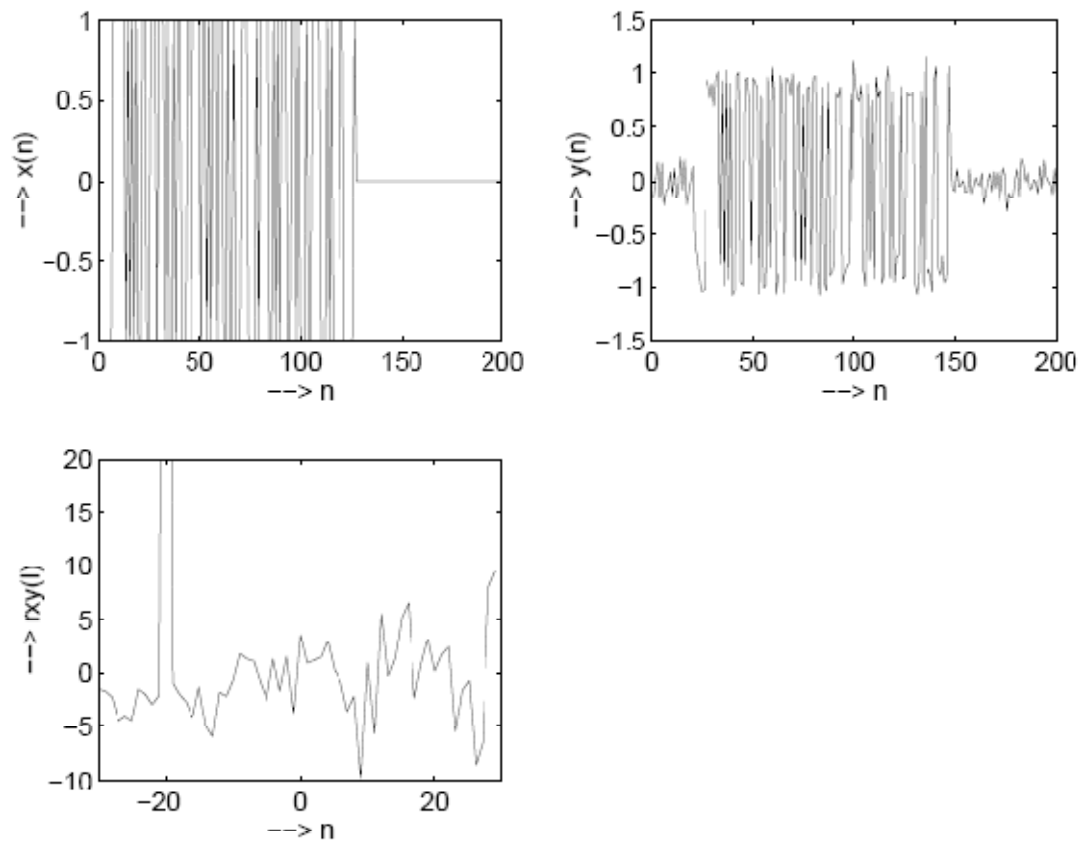


Figure 2.65-5: