

CONVOLUTION

DISCRETE


&

RC CIRCUIT

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

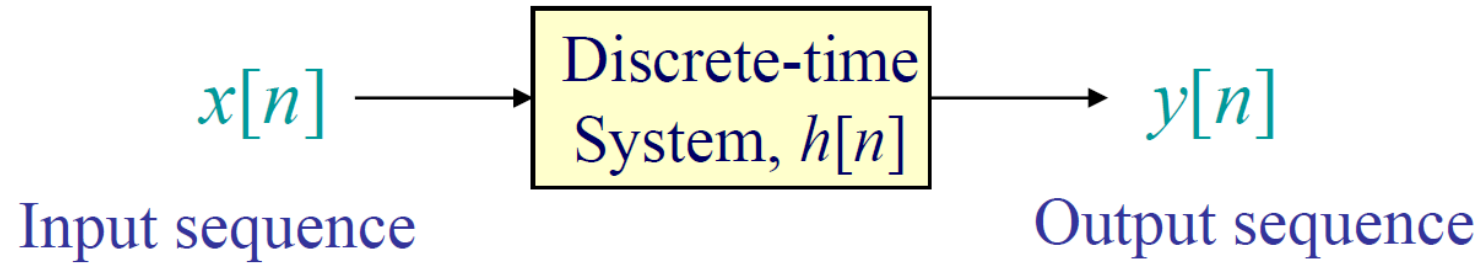
LTI: Convolution Sum

- Delay the signal $x[n]$ & then multiply by filter coefficients that come from $h[n]$


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

$$= h[0]x[n] + h[1]x[n - 1] + h[2]x[n - 2] + \dots$$

➡ At the heart of any DSP system:



$$\begin{aligned} y[n] &= x[n] * h[n] \\ &= \sum_{m=-\infty}^{\infty} x[m] \cdot h[n-m] \\ &= \sum_{m=-\infty}^{\infty} h[m] \cdot x[n-m] \end{aligned}$$

$h[n]$: Impulse response of the system

Assuming that $x(\tau) = 0$ for $\tau < 0$, adding the response to all the past inputs leads to the integral

$$y(t) = \int_0^t x(\tau)h(t - \tau) d\tau. \quad (1)$$

This integral is called the *convolution* or *superposition* integral and the operation is said to be the convolution of x , the input, and h , the impulse response of the system. The convolution is often written $x * h$.

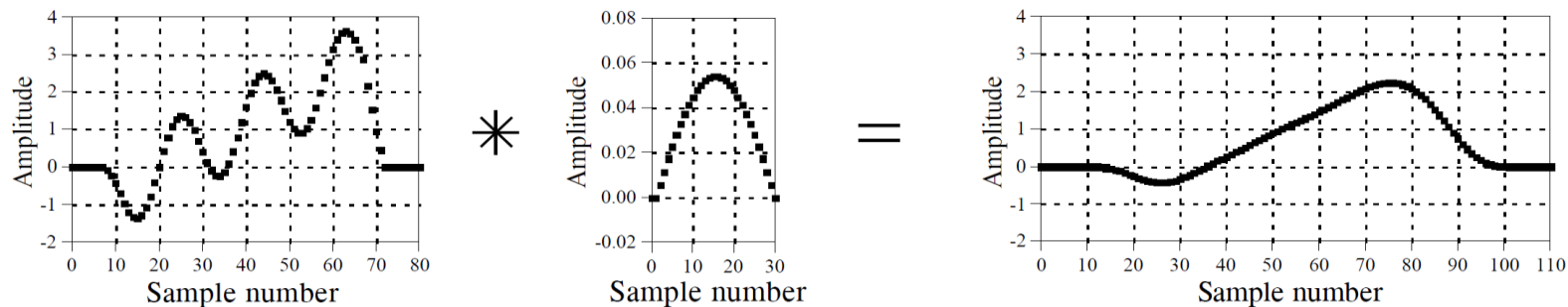
System Relationships Digital

<i>Input</i>	<i>System</i>	<i>Output</i>
$x[n]$	$h[n]$	$\sum_{i=0}^n h[i]x[n - i]$

CONTINUOUS AND DISCRETE CONVOLUTION - SAME PRINCIPLE!

INTEGRATE SHIFTED FUNCTION OR MULTIPLY AND SHIFT

a. Low-pass Filter



b. High-pass Filter

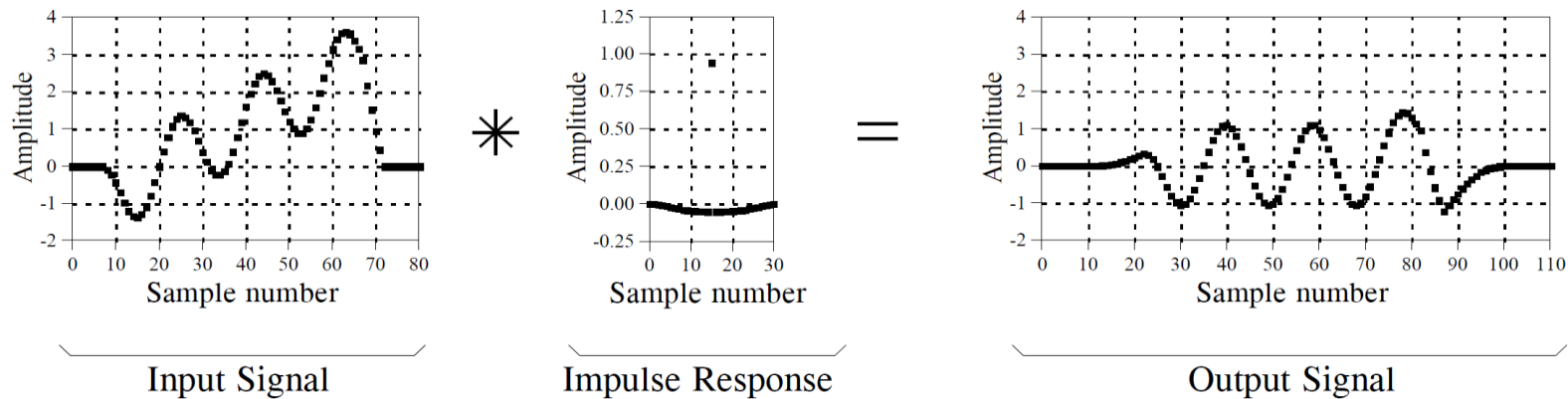


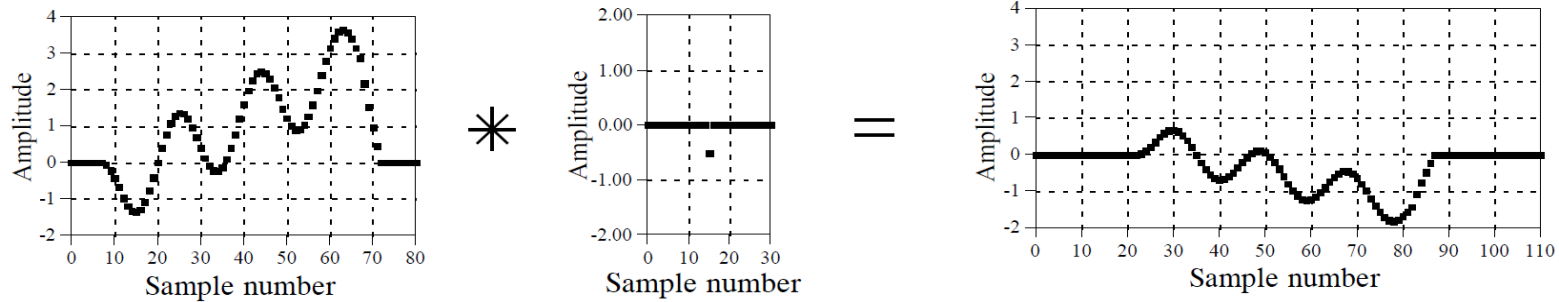
Fig 6.3

FIGURE 6-3

Examples of low-pass and high-pass filtering using convolution. In this example, the input signal is a few cycles of a sine wave plus a slowly rising ramp. These two components are separated by using properly selected impulse responses.

Figure 6-3 shows convolution being used for low-pass and high-pass filtering. The example input signal is the sum of two components: three cycles of a sine wave (representing a high frequency), plus a slowly rising ramp (composed of low frequencies). In (a), the impulse response for the low-pass filter is a smooth arch, resulting in only the slowly changing ramp waveform being passed to the output. Similarly, the high-pass filter, (b), allows only the more rapidly changing sinusoid to pass.

a. Inverting Attenuator



b. Discrete Derivative

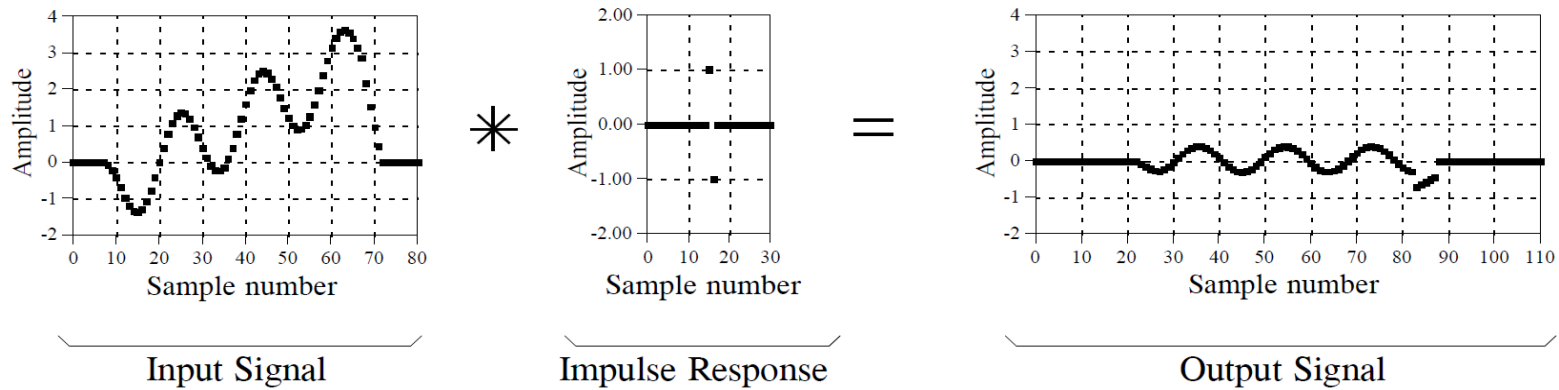
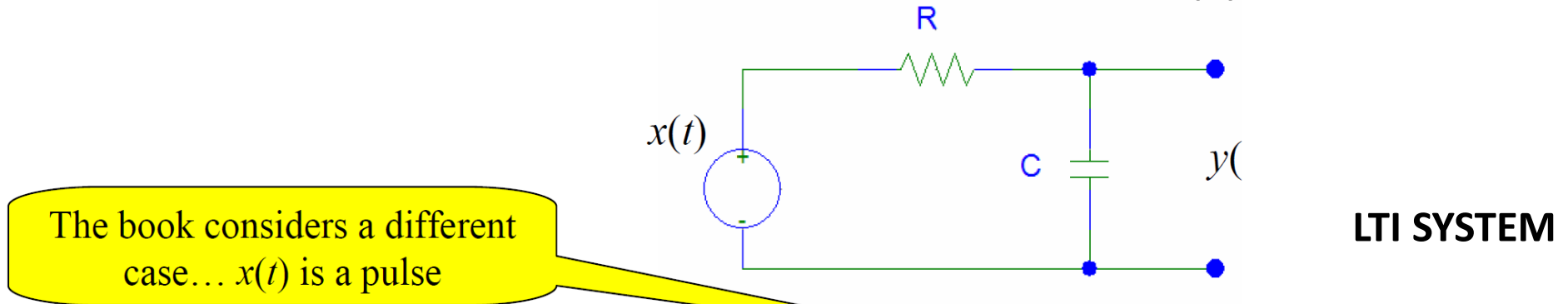


FIGURE 6-4

Examples of signals being processed using convolution. Many signal processing tasks use very simple impulse responses. As shown in these examples, dramatic changes can be achieved with only a few nonzero points.

Example 2.14 Output of RC Circuit with Unit Step Input $u(t)$



Problem: Find the zero-state response of this circuit to a unit step input... i.e., let $x(t) = u(t)$ and find $y(t)$ for the case of the ICs set to zero (for this case that means $y(0^-) = 0$).

Zero State –
No Initial Conditions

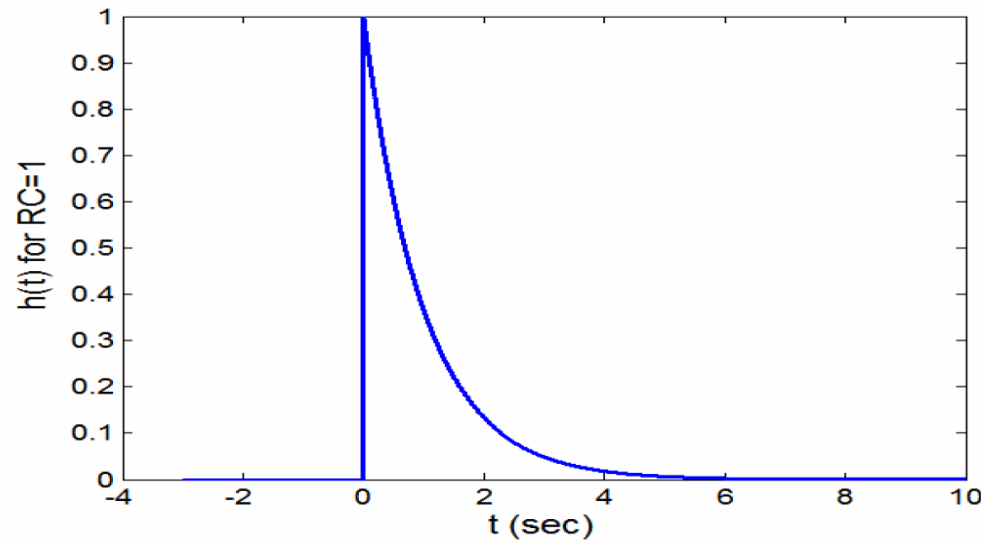
We have seen that this circuit is modeled by the following Differential Equation:

$$\frac{dy(t)}{dt} + \frac{1}{RC} y(t) = \frac{1}{RC} x(t)$$

But... to do that we need to know the impulse response $h(t)$ for this system (i.e., for this differential equation)!!!

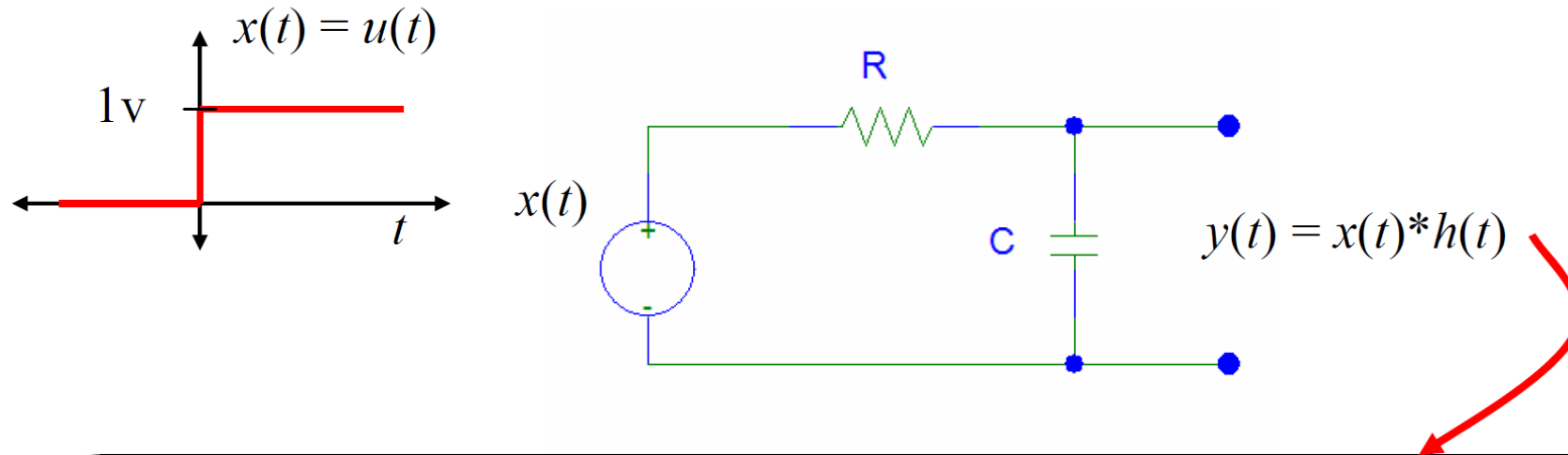
In Chapter 6 we will learn how to find the impulse response by applying the Laplace Transform to the differential equation. The result is:

$$h(t) = \begin{cases} \frac{1}{RC} e^{-(1/RC)t}, & t \geq 0 \\ 0, & t < 0 \end{cases} \quad \text{or} \quad h(t) = \frac{1}{RC} e^{-(1/RC)t} u(t)$$

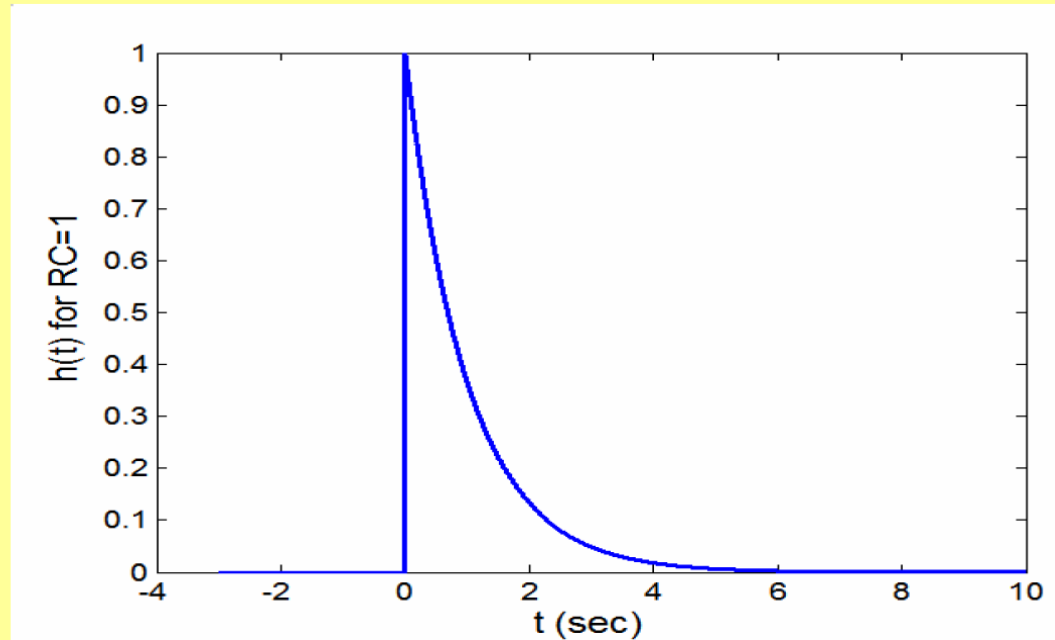
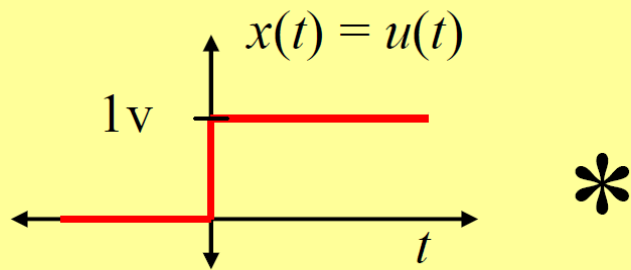


Impulse Applied,
Cap charges,
Circuit closes,
R bleeds off charge

For our step input:



This is the convolution we need to do...



$$y(t) = x(t) * h(t) = \int_{-\infty}^{\infty} h(\lambda)x(t - \lambda)d\lambda$$

This is the general form for convolution

$$= \int_{-\infty}^{\infty} \left[\frac{1}{RC} e^{-(1/RC)\lambda} u(\lambda) \right] u(t - \lambda) d\lambda$$

Plug in given forms for $h(t)$ and $x(t)$

This makes the integrand = 0 whenever $\lambda < 0$.
And... it is 1 otherwise.

This makes the integrand = 0 whenever $t - \lambda < 0$ or in other words whenever $\lambda > t$.
And... it is 1 otherwise.

(Note that if $t < 0$ then the integrand is 0 for all λ)

So exploiting these facts we see that the only thing the unit steps do here is to limit the range of integration...

$$y(t) = \begin{cases} \frac{1}{RC} \int_0^t e^{-(1/RC)\lambda} d\lambda, & t > 0 \\ 0, & t \leq 0 \end{cases}$$

So... to find the output for this problem all we have to do is evaluate this integral to get a function of t

This integral is the easiest one you learned in Calc I!!!

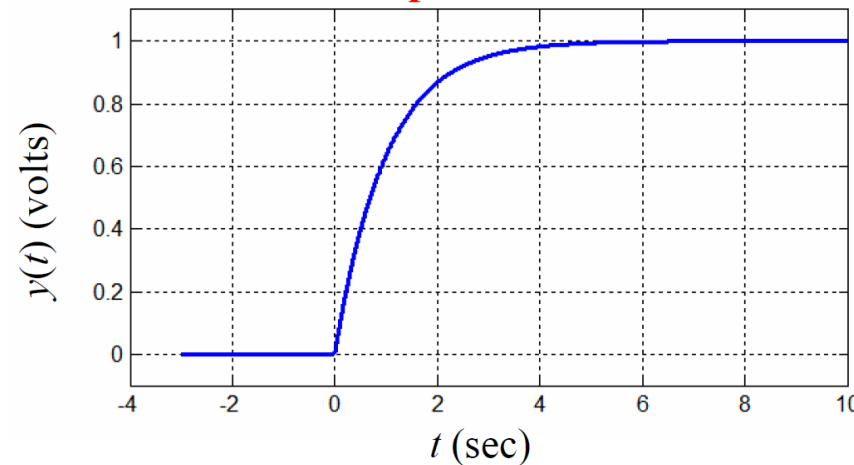
$$\frac{1}{RC} \int_0^t e^{-(1/RC)\lambda} d\lambda = \frac{1}{RC} \left[-RCe^{-(1/RC)\lambda} \right]_0^t = \left[-e^{-(1/RC)\lambda} \right]_0^t = \left[-e^{-(1/RC)t} \right] - \left[-e^0 \right]$$

$$= 1 - e^{-(1/RC)t}$$

$$y(t) = \begin{cases} 1 - e^{-(1/RC)t}, & t > 0 \\ 0, & t \leq 0 \end{cases}$$

Once we can compute this kind of integral in general we can find out what the output looks like for any given input!

Output for $RC = 1$



Recall Time-Constant Rules:

- ▶ 63% after 1 TC
- ▶ ≈100% after 5 TCs

10/1

NOTE: STEP RESPONSE $Y_s(t)$ IS INTEGRAL OF IMPULSE RESPONSE