UNIT-V LINEAR TIME INVARIANT DISCRETE TIME SYSTEMS

5.1 INTRODUCTION

A discrete-time system is anything that takes a discrete-time signal as input and generates a discrete-time signal as output.1 The concept of a system is very general. It may be used to model the response of an audio equalizer. In electrical engineering, continuous-time signals are usually processed by electrical circuits described by differential equations.

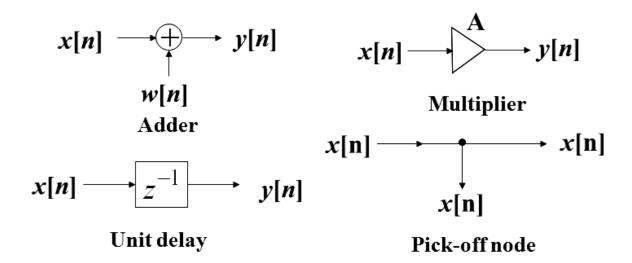
For example, any circuit of resistors, capacitors and inductors can be analyzed using mesh analysis to yield a system of differential equations. The voltages and currents in the circuit may then be computed by solving the equations. The processing of discrete-time signals is performed by discrete-time systems. Similar to the continuous-time case, we may represent a discrete-time system either by a set of difference equations or by a block diagram of its implementation.

For example, consider the following difference equation. y(n) = y(n-1)+x(n)+x(n-1)+x(n-2) This equation represents a discrete-time system. It operates on the input signal x(n) to produce the output signal y(n).

5.2 BLOCK DIAGRAM REPRESENTATION

A structural representation using interconnected basic building blocks is the first step in hardware or software implementation of an LTI system.

Basic Building Blocks:



There are four types of system realization in continuous time linear time invariant systems. They are

- Direct form I realization
- Direct form II realization
- Cascade form realization
- Parallel form realization

DIRECT FORM I REALIZATION

It is the direct implementation of differential equation or transfer function describing the system. It uses separate integrators for input and output variables. It provides direct relation between time domain and s-domain equations. In general, this form requires 2N delay elements (for both input and output signals) for a filter of order N. This form is practical for small filters.

Advantages:

- Simplicity
- Most straight forward realization

Disadvantages:

- More number of integrators are used
- Inefficient and impractical (numerically unstable) for complex design

The transfer function H(z) of the IIR system is divided into two parts connected in cascade, with the first part H1(z) containing only the zeroes, and the second part H2(z) containing only the poles.

$$H(z) = H_1(z)H_2(z)$$

Where

 $H_1(z) = \sum_{k=0}^{M-1} b_k z^{-k}$

And

$$H_2(z) = \frac{1}{1 + \sum_{k=1}^{N-1} a_k z^{-k}}$$

These equations can be rewritten as

$$H_1(z) = \frac{W(z)}{X(z)} = \sum_{k=0}^{M} b_k z^{-k}$$

or in time domain

$$w[n] = b_0 x[n] + b_1 x[n-1] + \dots + b_M x[n-M]$$

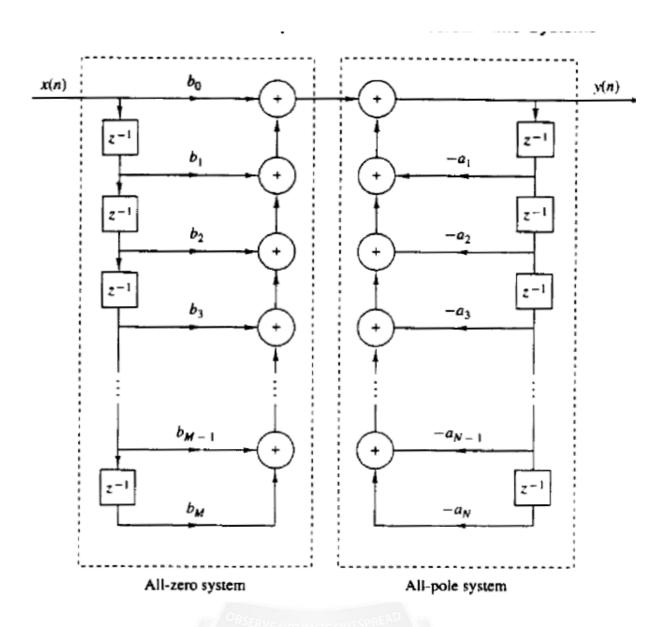
And

$$H_2(z) = \frac{Y(z)}{W(z)} = \frac{1}{1 + \sum_{k=1}^{N} a_k z^{-k}}$$

or in time domain

$$y[n] = w[n] - a_1y[n-1] - a_2y[n-2] - \cdots - a_Ny[n-N]$$

Realizing the above two equations for H1(z) and H2(z) using basic building blocks and connecting them in cascade, we obtain the **Direct Form** – **I structure** as follows



DIRECT FORM II REALIZATION

It is the direct implementation of transfer function describing the system. Instead of using separate unit delay elements for input and output variables separately, an intermediate variable is unit delay element. It provides direct relation between time domain and z-domain equations.

Advantages:

It uses minimum number of unit delay element Straight forward realization
Since, in a cascade arrangement, the order of the systems is not important, the all
pole system H2(z) and the all - zero system H1(z) can be interchanged.i.e.,

$$H_1(z) = \frac{V(z)}{X(z)} = \frac{1}{1 + \sum_{k=1}^{N} a_k z^{-k}}$$

Or, in time domain,

$$v[n] = x[n] - a_1v[n-1] - a_2v[n-2] - \cdots - a_Nv[n-N]$$

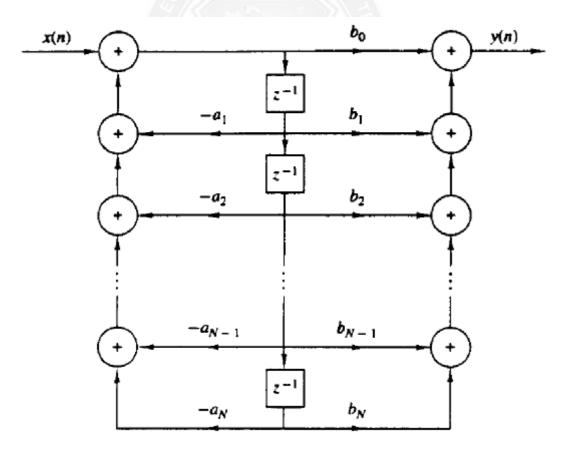
And

$$H_1(z) = \frac{Y(z)}{V(z)} = \sum_{k=0}^{M} b_k z^{-k}$$

Or, in time domain,

$$y[n] = b_0 v[n] + b_1 v[n-1] + \cdots + b_M v[n-M]$$

Both the time domain equations involve the delayed versions of v[n], and hence require a single set of delay elements. This results in the **Direct – Form II structure** as follows



CASCADE FORM (SERIES FORM)

In cascade form realization the given transfer function is expressed as a product of several transfer function and each of these transfer function is realized in direct form II and then all those realized structures are cascaded EC8352 SIGNALS AND SYSTEMS

i.e., connected in series.

Consider a system with the following system function

$$H(Z) = \frac{(b_{k0} + b_{k1}Z^{-1} + b_{k2}Z^{-2})(b_{m0} + b_{m1}Z^{-1} + b_{m2}Z^{-2})}{(1 + a_{k1}Z^{-1} + a_{k2}Z^{-2})(1 + a_{m1}Z^{-1} + a_{m2}Z^{-2})} = H_1(Z)H_2(Z)$$

Where,

$$H_1(Z) = \frac{(b_{k0} + b_{k1}Z^{-1} + b_{k2}Z^{-2})}{(1 + a_{k1}Z^{-1} + a_{k2}Z^{-2})}$$

$$H_2(Z) = \frac{(b_{m0} + b_{m1}Z^{-1} + b_{m2}Z^{-2})}{(1 + a_{m1}Z^{-1} + a_{m2}Z^{-2})}$$

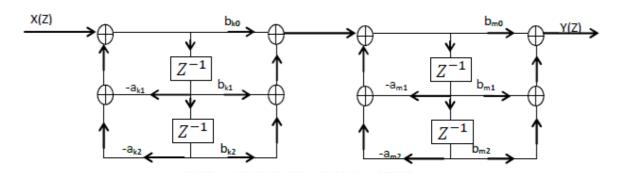


Fig Cascade form realization

PARALLEL FORM REALIZATION

The given transfer function is expressed into its partial fractions and each factor is realized in direct form II and all those realized structures are connected in parallel as shown in Fig

Consider a system with the following system function

$$H(Z) = C + \sum_{k=1}^{N} \frac{C_k}{1 - p_k Z^{-1}}$$

Where $\{P_k\}$ are poles of the system function

$$H(Z) = C + \frac{C_1}{1 - P_1 Z^{-1}} + \frac{C_2}{1 - P_2 Z^{-1}} + \dots + \frac{C_N}{1 - P_N Z^{-1}}$$

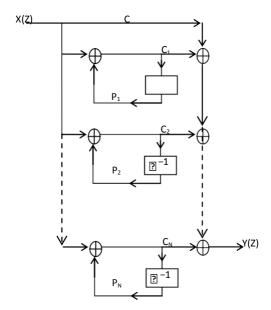


Fig: Parallel form realization

