State University of New York

## EECE 301 <br> Signals \& Systems Prof. Mark Fowler

## Note Set \#9

- Computing D-T Convolution
- Reading Assignment: Section 2.2 of Kamen and Heck


## Course Flow Diagram

The arrows here show conceptual flow between ideas. Note the parallel structure between the pink blocks (C-T Freq. Analysis) and the blue blocks (D-T Freq. Analysis).


## 2.2 "Computing" D-T convolution

-We know about the impulse response $h[n]$
-We found out that $h[n]$ interacts with $x[n]$ through convolution to give the
zero-state response: $y[n]=\sum_{i=-\infty}^{\infty} x[i] h[n-i]$
How do we "work" this? $\longrightarrow$ This is needed for understanding how:
(1) To analyze systems
(2) To implement systems

Two cases, depending on form of $x[n]$ :

1. $x[n]$ is known analytically

Don't forget...The design process
includes analysis
2. $x[n]$ is known numerically or graphically

Analytical Convolution (used for "by-hand" analysis): Pretty straightforward conceptually:

- put functions into convolution summation
- exploit math properties to evaluate/simplify

Example: $\quad x[n]=a^{n} u[n]$ $h[n]=b^{n} u[n]$

Recall this form from $1^{\text {st }}$ - order difference equation example

$$
\xrightarrow{a^{n} u[n]} b^{n} u[n] \quad y[n]=?
$$

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

$$
=\sum_{i=-\infty}^{\infty} a^{i} u[i] b^{(n-i)} u[n-i]
$$

Now use: $u[i]=\left\{\begin{array}{l}1, i \geq 0 \\ 0, i<0\end{array}\right.$ able to go here directly

Now use: $u[n-i]=\left\{\begin{array}{l}1, i \leq n \\ 0, i>n\end{array}\right.$

$$
=\sum_{i=0}^{n} a^{i} b^{(n-i)}=b^{n} \sum_{i=0}^{n}\left(\frac{a}{b}\right)^{i}
$$

$$
y[n]=b^{n} \sum_{i=0}^{n}\left(\frac{a}{b}\right)^{i} \quad \begin{aligned}
& \text { So now we simplify this } \\
& \text { summation... }
\end{aligned}
$$

If $a=b$ you are adding $(n+1) 1$ 's and that gives $n+1$

If $a \neq b$, then a standard math relationship gives:
"Geometric Sum"
$\sum_{i=0}^{N-1} r^{i}=\frac{1-r^{N}}{1-r}, \quad r \neq 1$

$$
y[n]=\left\{\begin{array}{l}
n+1, \quad a=b \\
{\left[\frac{1-\left(\frac{a}{b}\right)^{n+1}}{1-\frac{a}{b}}\right], \quad a \neq b}
\end{array}\right.
$$

Know This!!!

## Aside: Commutativity Property of Convolution

A simple change of variables shows that

$$
y[n]=\underbrace{\sum_{i=-\infty}^{\infty} x[i] h[n-i]}_{x[n]^{*} h[n]}=\underbrace{\sum_{i=-\infty}^{\infty} h[i] x[n-i]}_{h[n]^{*} x[n]}
$$

So...we can use which ever of these is easier...

## Graphical Convolution Steps

Can do convolution this way when signals are know numerically or by equation

- Convolution involves the sum of a product of two signals: $x[i] h[n-i]$
- At each output index $n$, the product changes

Step 1: Write both as functions of $i: x[i] \& h[i]$
"Commutativity" says we can flip either $x[i]$ or $h[i]$ and get the same answer

Step 2: Flip $h[i]$ to get $h[-i]$ (The book calls this " fold")
Repeat (Step 3: For each output index $n$ value of interest, shift by $n$ to get $h[n-i]$
(Note: positive $n$ gives right shift!!!!)
Step 4: Form product $x[i] h[n-i]$ and sum its elements to get the number $y[n]$

## Example of Graphical Convolution



> | Find $y[n]=x[n] * h[n]$ |
| :---: |
| for all |
| integer values of $n$ |

## Solution

For this problem I choose to flip $x[n]$
My personal preference is to flip the shorter signal although I sometimes don't follow that "rule"... only through lots of practice can you learn how to best choose which one to flip.

Step 1: Write both as functions of $i: x[i] \& h[i]$


Step 2: Flip $x[i]$ to get $x[-i]$


"Commutativity" says we can flip either $x[i]$ or $h[i]$ and get the same answer... Here I flipped $x[i]$

We want a solution for $n=\ldots-2,-1,0,1,2, \ldots$ so must do Steps $3 \& 4$ for all $n$. But... let's first do: Steps $3 \& 4$ for $\boldsymbol{n}=\mathbf{0}$ and then proceed from there.

Step 3: For $\underline{n=0}$, shift by $n$ to get $x[n-i]$


Step 4: For $\underline{n=0}$, Form the product $x[i] h[\mathrm{n}-i]$ and sum its elements to give $y[n]$

$y[0]=6$

## Steps 3\&4 for all $n<0$

Step 3: For $\underline{n<0}$, shift by $n$ to get $x[n-i]$


Step 4: For $\underline{\boldsymbol{n}<\mathbf{0}}$, Form the product $x[i] h[\mathrm{n}-i]$ and sum its elements to give $y[n]$


So... what we know so far is that:

$$
y[n]= \begin{cases}0, & \forall n<0 \\ 6, & n=0\end{cases}
$$



So now we have to do Steps $3 \& 4$ for $n>0 \ldots$

## Steps $3 \& 4$ for $n=1$

Step 3: For $\underline{n=1}$, shift by $n$ to get $x[n-i]$

shifted to the right by one

Step 4: For $\underline{n=1}$, Form the product $x[i] h[n-i]$ and sum its elements to give $y[n]$


## Steps 3\&4 for $n=2$

Step 3: For $\underline{n=2}$, shift by $n$ to get $x[n-i]$


Step 4: For $\underline{n=2}$, Form the product $x[i] h[n-i]$ and sum its elements to give $y[n]$


## Steps 3\&4 for $n=3$

Step 3: For $\underline{n=3}$, shift by $n$ to get $x[n-i]$


Step 4: For $\underline{n=3}$, Form the product $x[i] h[n-i]$ and sum its elements to give $y[n]$


## Steps 3\&4 for $n=4$

Step 3: For $\underline{n=4}$, shift by $n$ to get $x[n-i]$

shifted to the
tight by four

Step 4: For $\underline{n=4}$, Form the product $x[i] h[n-i]$ and sum its elements to give $y[n]$


## Steps 3\&4 for $\boldsymbol{n}=5$

Step 3: For $\underline{n=5}$, shift by $n$ to get $x[n-i]$


Step 4: For $\underline{n=5}$, Form the product $x[i] h[n-i]$ and sum its elements to give $y[n]$


## Steps $3 \& 4$ for $\boldsymbol{n}=\mathbf{6}$

Step 3: For $\underline{n=6}$, shift by $n$ to get $x[n-i]$


## shifted to the right by six

Step 4: For $\underline{\boldsymbol{n}=6}$, Form the product $x[i] h[n-i]$ and sum its elements to give $y[n]$


## Steps $3 \& 4$ for all $n>6$

Step 3: For $\underline{n>6}$, shift by $n$ to get $x[n-i]$



$$
\begin{aligned}
& \text { shifted to the } \\
& \text { right by seven }
\end{aligned}
$$

Step 4: For $\underline{\boldsymbol{n}>6}$, Form the product $x[i] h[n-i]$ and sum its elements to give $y[n]$


So... now we know the values of $y[n]$ for all values of $n$
We just need to put it all together as a function...
Here it is easiest to just plot it... you could also list it as a table.


Note that convolving these kinds of signals gives a "ramp-up" at the beginning and a "ramp-down" at the end.

Various kinds of "transients" at the beginning and end of a convolution are common.

## BIG PICTURE: So... what we have just done is found the zero-state

 output of a system having an impulse response given by this $h[n]$ when the input is given by this $x[n]$ :

## Link: Web Demos of Graphical D-T Convolution

This is a good site that provides insight into how to visualize D-T convolution...

However, be sure you can do graphical convolution by hand without the aid of this site!!

## Implementation Issues

Consider a D-T system with impulse response $h[n]$ that has finite duration...
Could Build a digital hardware system or a software program for D-T convolution like this:


## Convolution Properties

These are things you can exploit to make it easier to solve problems

1. Commutativity $\quad x[n] * h[n]=h[n] * x[n]$
$\Rightarrow$ You can choose which signal to "flip"
2. Associativity

$$
x[n] *(v[n] * w[n])=(x[n] * v[n]) * w[n]
$$

$\Rightarrow$ Can change order $\rightarrow$ sometimes one order is easier than another
3. Distributivity

$$
x[n] *\left(h_{1}[n]+h_{2}[n]\right)=x[n] * h_{1}[n]+x[n] * h_{2}[n]
$$

$\Rightarrow$ may be easier to split complicated system $h[n]$ into sum of simple ones
OR.. $\Rightarrow$ we can split complicated input into sum of simple ones (nothing more than "linearity")
4. Convolution with impulses $\quad x[n] * \delta[n-q]=x[n-q]$

## This one is VERY easy to see using the graphical convolution steps. TRY IT!!

## You Say You Want a Convolution

Convolution reverb offers us the closest thing we can get to a real acoustic space inside the confines of our computers - after all, convolution uses a mathematical snapshot (called an Impulse Response) of a real space to add ambience to your tracks. But there's a trade-off: The amount of math it takes to do a really convincing reverb-under-glass is quite daunting, even for a powerful computer! of course, that's not really an issue with today's lightning-fast processors, abundant RAM, and the new RAM-friendly features found in many convolution reverb plug-ins.

## Brando Snifter

Lets talk about what's really cool about convolution reverb plug-ins. To state the obvious, it's having realistic-sounding spaces to use on your tracks or the sound of a $\$ 15 \mathrm{k}$ hardware reverb unit for a fraction of the cost. Beyond that, it's the fact that you can take any impulse response (IR) you desire (even create your own), and process sound through it. For example, in the movie Superman Returns, sound designers used a crystal glassware IR convolved with Marlon Brando's voice to make it sound as though it were coming through the crystalline walls of the Fortress of Solitude. With convolution you could literally play a frog through a peach (provided you can get a really good frog sample and a decent peach impulse response). So if you're looking for the ultimate secret sauce for your mix, you'll find a lot of great options on the sonic menu.

## Space, The Final Frontier

The first to make the long and convoluted journey to TDM, Trillium Lane Labs TL Space offers extensive automation features and can harness up to eight Pro


Audio Ease Altiverb TDM

Tools|HD DSP engines to deliver smooth reverb and maximum sonic fidelity. HD|Accel system's zero latency processing allow it to be used live.

## McReverb

McDSP's Revolver provides Mac-based Pro Tools users (TDM and LE) all-encompassing impulse response control, dedicated and routable EQ, two sync-able delay lines, a reverb decay crossover network, and specialized stereo imaging. Revolver's efficiencyoptimized engine also provides tail-cut controls to save CPU resources.

Winner of Best Signal Processing Software in Electronic Musician magazine's Editors Choice Award 2006, Audio Ease Altiverb 5 gives the kind of control you expect from high-end dedicated hardware reverbs. Plus, Altiverb 5 offers up to an $80 \%$ reduction of CPU load. Altiverb supports Mac RTAS, MAS, VST, Audio Units, and AudioSuite, as well as VST and RTAS on Windows XP.

## Acting On Impulse

Waves IR-1 will add a little gravy to meat and potatoes processing. By employing classic controls, you can edit all the traditional reverb parameters you've grown accustomed to. The IR-1 features a special "Low CPU" mode that requires less CPU

