

## Recitation # 2

6.003

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Office Hours: Tues ~~3-5~~, 3-5, 7-10 pm [32-044].~~Review~~Today: ~~Linear constant coefficient difference~~

Difference equations [Linear, constant coefficients].

~~Block diagrams.~~ - Delay operator.~~Step Sample by sample solutions~~ Stability, convergence.

- Even &amp; odd functions.

Difference equations:

$$y[n] = \underbrace{\sum_{i=0}^{\infty} \beta_i x[n-i]}_{\text{memory}} + \underbrace{\sum_{j=1}^{\infty} \alpha_j y[n-j]}_{\text{feedback}}$$

~~- Linear, constant co-eff.~~

$$y[n] = \beta_0 x[n] + \underbrace{\sum_{i=1}^{\infty} \beta_i x[n-i]}_{\text{memory}} + \underbrace{\sum_{j=1}^{\infty} \alpha_j y[n-j]}_{\text{feedback}}. \quad \text{- Linear, constant co-eff.}$$

Using delay operators

$$y[n] = \beta_0 x[n] + \sum_{i=1}^{\infty} \beta_i R^i X + \sum_{j=1}^{\infty} \alpha_j R^j Y.$$

$R$  will be used a lot later in the course to introduce "fancy" techniques for analyzing systems.

For now, let us play with difference equations in their original form ~~to gamma~~ ~~instant~~ which is useful when  $R$  gets you stuck.

Stability & Convergence:

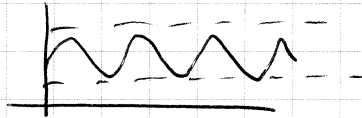
② Convergence: ~~if the response fluctuations in the response of a system~~  
~~Suppose a system is given a bounded input~~

Suppose a system at rest is given a bounded input,  
 If the fluctuations in the ~~response~~ systems response go to zero,  
 then the output is said to converge.

① Stability: Suppose a system at rest is given <sup>any</sup> a bounded input.  
 If the output of the system is bounded, then the system is  
 said to be stable.

Stable  $\overset{?}{\Rightarrow}$  Convergence

Convergence  $\overset{?}{\Rightarrow}$  Stable  $\checkmark$



Even & odd functions

A signal is ~~odd~~ <sup>even</sup> if  $\forall n \quad x[-n] = x[n]$ .

A signal is odd if  $\forall n \quad x[-n] = -x[n]$ .

Problems:

the size of the US ~~last~~ financial bailout

① Suppose ~~a system~~  $\hat{n}$  is governed by the following input-output relation:

$$y[n] = \beta x[n] + \alpha_1 y[n-1] + \alpha_2 y[n-2] + \dots$$

The unit impulse response of the system  $\hat{n}$  <sup>to 1 crisis</sup> is given by the following

(Days)	$n$	-1	0	1	2	...					
	$x[n]$	0	1	0	0	...					
(Billions \$)	$y[n]$	0	1	1	3	5	11	21	43	85	...

Find the constants  $\beta, \alpha_1, \alpha_2, \dots$

~~Script~~

Stable? ~~Maybe not~~ Probably not.

Converging? Nope.

How many terms?  $\infty$ ? No, but need feedback!

$$y[0] = \beta x[0] \Rightarrow \beta = 1.$$

$$y[1] = x[1] + \alpha_1 y[0]$$

$$1 = 0 + \alpha_1 \cdot 1 \Rightarrow \alpha_1 = 1.$$

$$y[2] = x[2] + y[1] + \alpha_2 y[0].$$

$$3 = 1 + \alpha_2 \cdot 1 \Rightarrow \alpha_2 = 2.$$

Are we done? Yup.

② Consider the system  $y[n] = \alpha x[n] + \beta x[n-1] - y[n-2].$

$$\text{Let } x[n] = u[n] = \begin{cases} 1 & n \geq 0 \\ 0 & \text{o/w} \end{cases}.$$

Find  $y[19].$

System stable?

Does it converge?

$$y[\infty] = \alpha + \beta - y[\infty].$$

$$y[\infty] = \frac{\alpha + \beta}{2}.$$

$$\frac{y[n+1]}{y[n]} \xrightarrow{n \rightarrow \infty} 1$$

$y[0]$	$\alpha$
$y[1]$	$\alpha + \beta$
$y[2]$	<del><math>\alpha + \beta</math></del> $\alpha$
$y[3]$	<del><math>\alpha + \beta</math></del> $0$
$y[4]$	<del><math>\alpha + \beta</math></del> <del><math>\alpha + \beta</math></del> $\alpha$
$y[5]$	$\alpha + \beta$

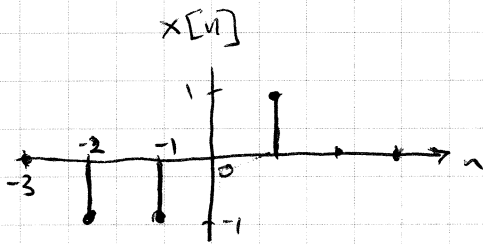


$$T_0 = 4$$

$$\left. \begin{aligned} y[4i] &= \alpha \\ y[4i+1] &= \alpha + \beta \\ y[4i+2] &= \alpha \\ y[4i+3] &= 0. \end{aligned} \right\}$$

$$y[119] = y[29 \times 4 + 3] = 0.$$

③



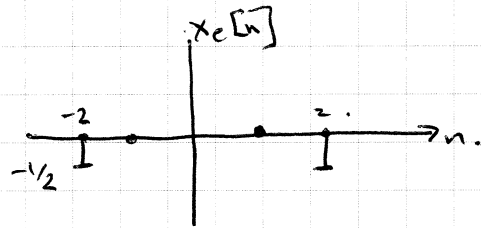
$x[n]$  can be written as the sum of an even & odd function.

$$x[n] = x_e[n] + x_o[n]. \quad \text{--- (1)}$$

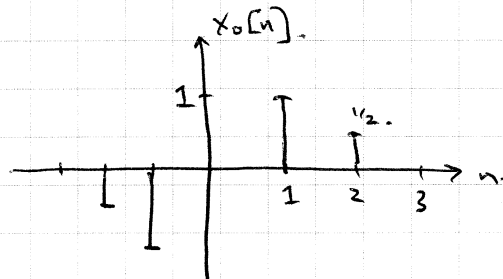
$$x[-n] = x_e[-n] + x_o[-n]$$

$$= x_e[n] - x_o[n]. \quad \text{--- (2)}$$

$$x_e[n] = \frac{x[n] + x[-n]}{2} \Rightarrow$$



$$x_o[n] = \frac{x[n] - x[-n]}{2} \Rightarrow$$



~~Prove  $x_0[n]$  is unique.~~

Amendment to (P1).

0  
1, 1, 3, 5, 11, 21, 43, 85, 171, 341, 683, 1365

The sequence grows approximately geometrically

$y[n] \approx ab^n$  for large  $n$ . Find  $a$  +  $b$ .

$$\frac{y[n]}{y[n-1]} \rightarrow b.$$

$$1/1 = 1$$

$$3/1 = 3$$

$$5/3$$

$$11/5 = 2.2$$

$$21/11 = 1.9$$

$$43/21 = 2.05$$

$$85/43 = 1.98$$

$$\vdots \downarrow 2.$$

$$\Rightarrow b = 2.$$

$$a 2^n \approx 1365.$$

$$a \approx \frac{1365}{2^{11}} = \frac{1365}{2048} = 0.667.$$

$$y[n] \approx \frac{2}{3} (2)^n.$$