

# Signal processing

## معالجة الاشارة

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## “Computing” CT Convolution

-For D-T systems, convolution is something we do for analysis and for implementation (either via H/W or S/W).

-For C-T systems, we do convolution for analysis...

nature does convolution for implementation.

If we are analyzing a given system (e.g., a circuit) we may need to compute a convolution to determine how it behaves in response to various different input signals

If we are designing a system (e.g., a circuit) we may need to be able to visualize how convolution works in order to choose the correct type of system impulse response to make the system work the way we want it to.

We'll learn how to perform “Graphical Convolution,” which is nothing more than steps that help you use graphical insight to evaluate the convolution integral.

## Steps for Graphical Convolution $x(t)*h(t)$

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

1. Re-Write the signals as functions of  $\tau$ :  $x(\tau)$  and  $h(\tau)$
2. Flip just one of the signals around  $t = 0$  to get either  $x(-\tau)$  or  $h(-\tau)$ 
  - a. It is usually best to flip the signal with shorter duration
  - b. For notational purposes here: we'll flip  $h(\tau)$  to get  $h(-\tau)$
3. Find Edges of the flipped signal
  - a. Find the left-hand-edge  $\tau$ -value of  $h(-\tau)$ : **call it  $\tau_{L,0}$**
  - b. Find the right-hand-edge  $\tau$ -value of  $h(-\tau)$ : **call it  $\tau_{R,0}$**
4. Shift  $h(-\tau)$  by an arbitrary value of  $t$  to get  $h(t - \tau)$  and get its edges
  - a. Find the left-hand-edge  $\tau$ -value of  $h(t - \tau)$  as a function of  $t$ : **call it  $\tau_{L,t}$** 
    - **Important**: It will always be...  **$\tau_{L,t} = t + \tau_{L,0}$**
  - b. Find the right-hand-edge  $\tau$ -value of  $h(t - \tau)$  as a function of  $t$ : **call it  $\tau_{R,t}$** 
    - **Important**: It will always be...  **$\tau_{R,t} = t + \tau_{R,0}$**

Note: I use  $\tau$  for what the book uses  $\lambda$ ... It is not a big deal as they are just dummy variables!!!

Note: If the signal you flipped is NOT finite duration,  
one or both of  $\tau_{L,t}$  and  $\tau_{R,t}$  will be infinite ( $\tau_{L,t} = -\infty$  and/or  $\tau_{R,t} = \infty$ )

## Steps Continued

### 5. Find Regions of $\tau$ -Overlap

- a. What you are trying to do here is find intervals of  $t$  over which the product  $x(\tau) h(t - \tau)$  has a single mathematical form in terms of  $\tau$
- b. In each region find: Interval of  $t$  that makes the identified overlap happen
- c. Working examples is the best way to learn how this is done

**Tips:** Regions should be contiguous with no gaps!!!  
Don't worry about  $<$  vs.  $\leq$  etc.

### 6. For Each Region: Form the Product $x(\tau) h(t - \tau)$ and Integrate

- a. Form product  $x(\tau) h(t - \tau)$
- b. Find the Limits of Integration by finding the interval of  $\tau$  over which the product is nonzero
  - i. Found by seeing where the edges of  $x(\tau)$  and  $h(t - \tau)$  lie
  - ii. Recall that the edges of  $h(t - \tau)$  are  $\tau_{L,t}$  and  $\tau_{R,t}$ , which often depend on the value of  $t$ 
    - So... the limits of integration may depend on  $t$
- c. Integrate the product  $x(\tau) h(t - \tau)$  over the limits found in 6b
  - i. The result is generally a function of  $t$ , but is only valid for the interval of  $t$  found for the current region
  - ii. Think of the result as a “time-section” of the output  $y(t)$

## Steps Continued

7. **“Assemble” the output** from the output time-sections for all the regions
  - a. Note: you do NOT add the sections together
  - b. You define the output “piecewise”
  - c. Finally, if possible, look for a way to write the output in a simpler form

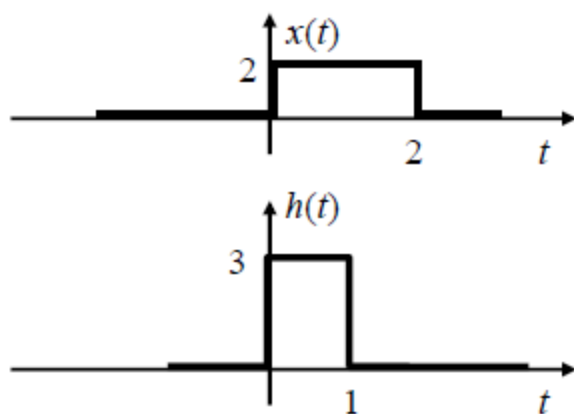
## Example: Graphically Convolve Two Signals

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

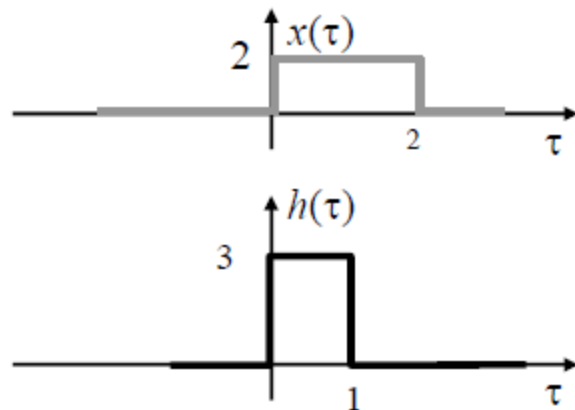
By “Properties of Convolution”...  
these two forms are  
Equal

This is why we can  
flip either signal

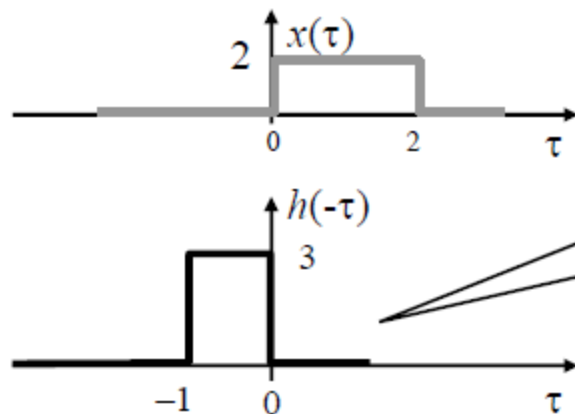
Convolve these two signals:



## Step #1: Write as Function of $\tau$

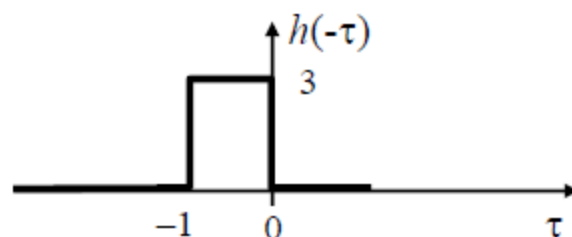
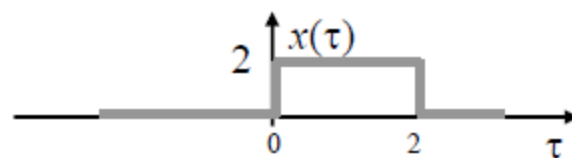


## Step #2: Flip $h(\tau)$ to get $h(-\tau)$



**Usually Easier  
to Flip the  
Shorter Signal**

### Step #3: Find Edges of Flipped Signal



$$\tau_{L,0} = -1$$

$$\tau_{R,0} = 0$$



## Motivating Step #4: Shift by $t$ to get $h(t-\tau)$ & Its Edges

Just looking at 2 “arbitrary”  $t$  values

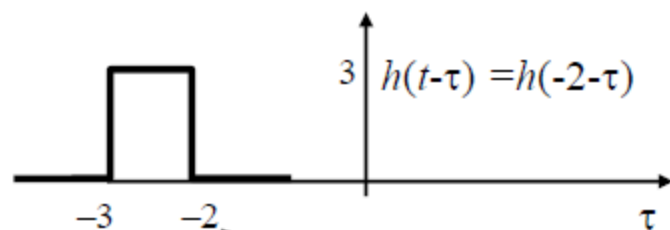
In Each Case We Get

$$\tau_{L,t} = t + \tau_{L,0}$$

$$\tau_{R,t} = t + \tau_{R,0}$$

For  $t = -2$

For  $t = 2$



$$\tau_{L,t} = t + \tau_{L,0}$$

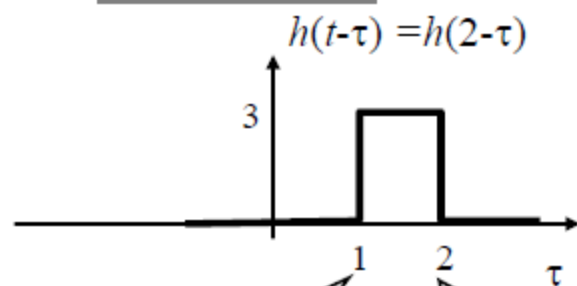
$$\tau_{L,t} = t - 1$$

$$\tau_{L,-2} = -2 - 1$$

$$\tau_{R,t} = t + \tau_{R,0}$$

$$\tau_{R,t} = t + 0$$

$$\tau_{R,-2} = -2 + 0$$



$$\tau_{L,t} = t + \tau_{L,0}$$

$$\tau_{L,t} = t - 1$$

$$\tau_{L,2} = 2 - 1$$

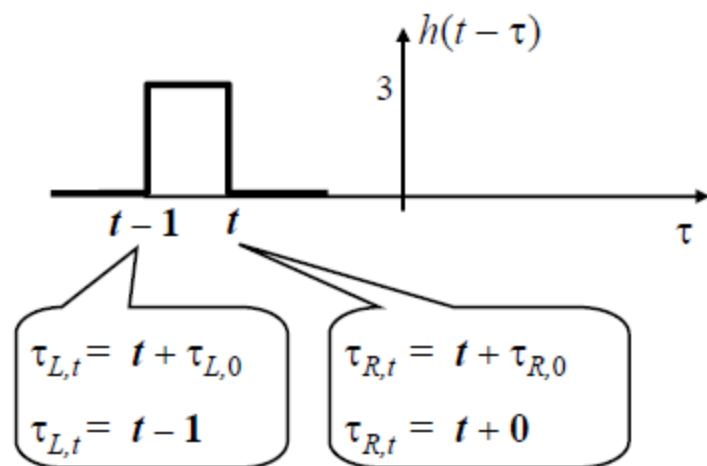
$$\tau_{R,t} = t + \tau_{R,0}$$

$$\tau_{R,t} = t + 0$$

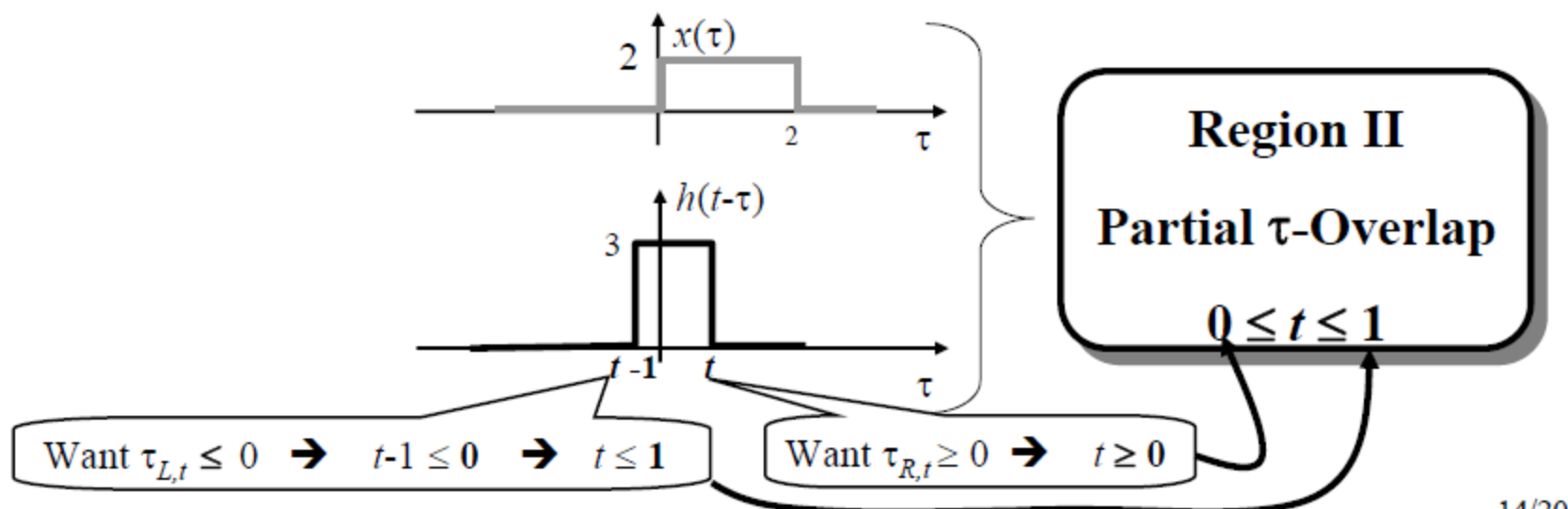
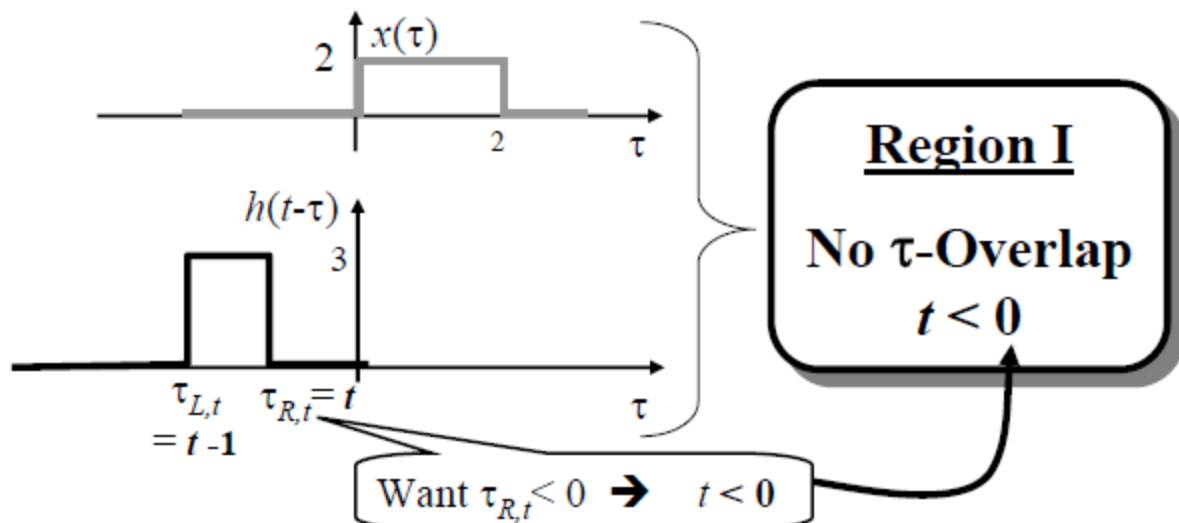
$$\tau_{R,2} = 2 + 0$$

**Doing Step #4: Shift by  $t$  to get  $h(t-\tau)$  & Its Edges**

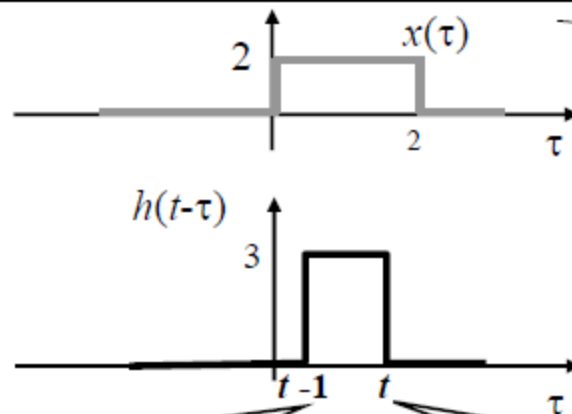
For Arbitrary Shift by  $t$



## Step #5: Find Regions of $\tau$ -Overlap



## Step #5 (Continued): Find Regions of $\tau$ -Overlap



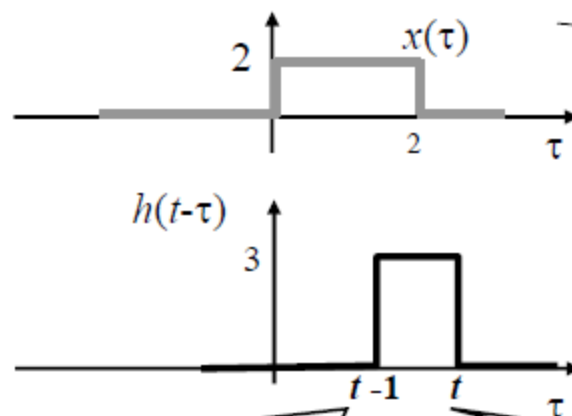
### Region III

Total  $\tau$ -Overlap

$$1 < t \leq 2$$

Want  $\tau_{L,t} > 0 \rightarrow t-1 > 0 \rightarrow t > 1$

Want  $\tau_{R,t} \leq 2 \rightarrow t \leq 2$



### Region IV

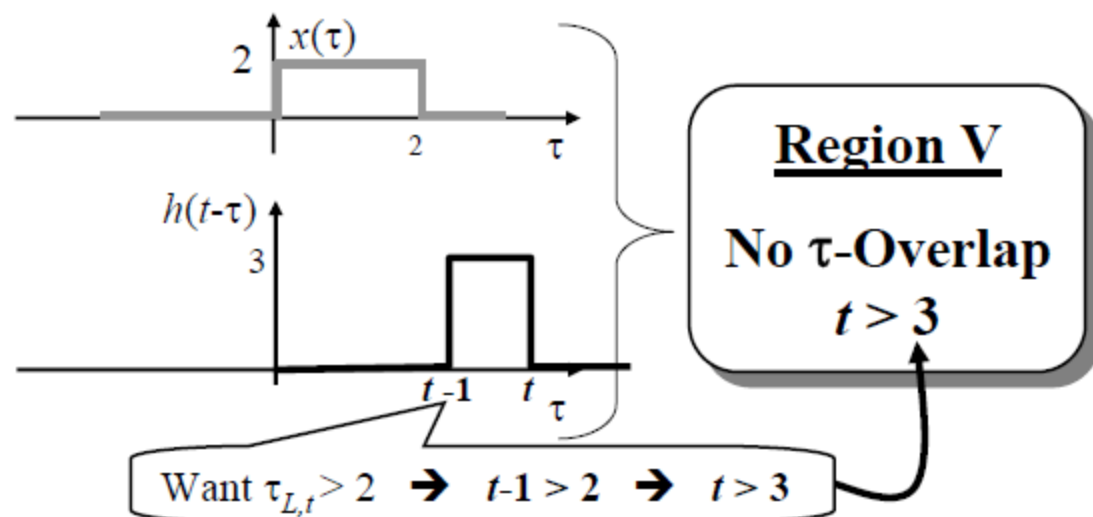
Partial  $\tau$ -Overlap

$$2 < t \leq 3$$

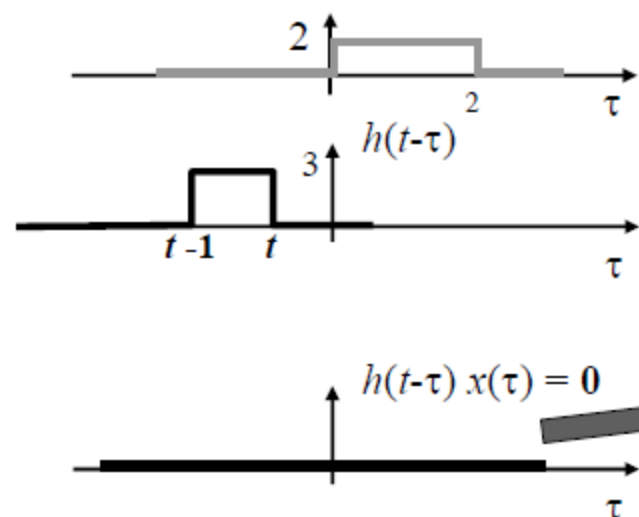
Want  $\tau_{L,t} \leq 2 \rightarrow t-1 \leq 2 \rightarrow t \leq 3$

Want  $\tau_{R,t} > 2 \rightarrow t > 2$

## Step #5 (Continued): Find Regions of $\tau$ -Overlap



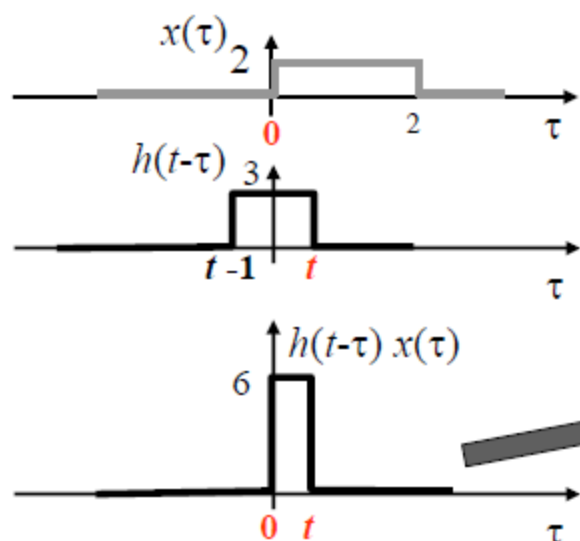
## Step #6: Form Product & Integrate For Each Region



**Region I:  $t < 0$**

$$\begin{aligned}y(t) &= \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau \\ &= \int_{-\infty}^{\infty} 0d\tau = 0 \\ y(t) &= 0 \quad \text{for all } t < 0\end{aligned}$$

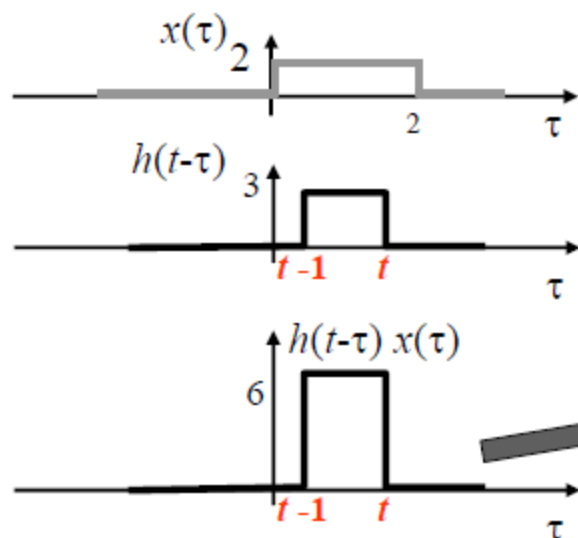
With 0 integrand  
the limits don't  
matter!!!



**Region II:  $0 \leq t \leq 1$**

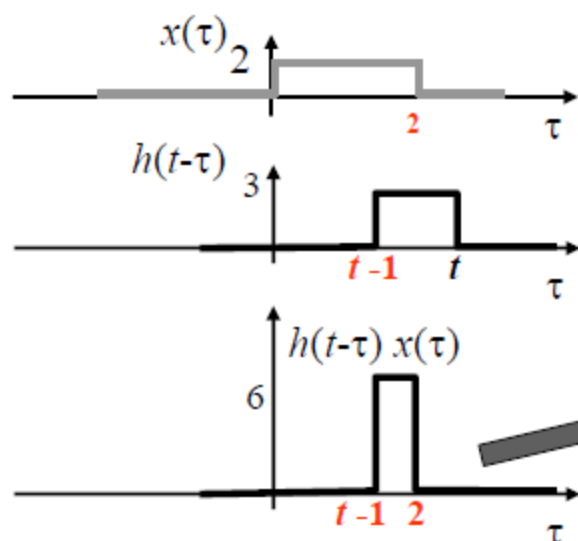
$$\begin{aligned}y(t) &= \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau \\ &= \int_0^t 6d\tau = [6\tau]_0^t = 6t - 6 \times 0 = 6t \\ y(t) &= 6t \quad \text{for } 0 \leq t \leq 1\end{aligned}$$

## Step #6 (Continued): Form Product & Integrate For Each Region



**Region III:  $1 < t \leq 2$**

$$\begin{aligned}y(t) &= \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau \\ &= \int_{t-1}^t 6d\tau = [6\tau]_{t-1}^t = 6t - 6(t-1) = 6 \\ y(t) &= 6 \quad \text{for all } t \text{ such that: } 1 < t \leq 2\end{aligned}$$

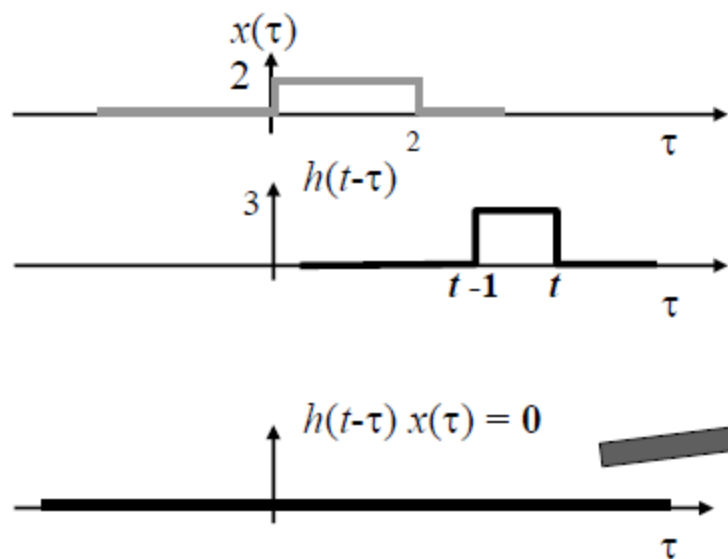


**Region IV:  $2 < t \leq 3$**

$$\begin{aligned}y(t) &= \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau \\ &= \int_{t-1}^2 6d\tau = [6\tau]_{t-1}^2 = 6 \times 2 - 6(t-1) = -6t + 18 \\ y(t) &= -6t + 18 \quad \text{for } 2 < t \leq 3\end{aligned}$$

## Step #6 (Continued): Form Product & Integrate For Each Region

**Region V:  $t > 3$**



$$\begin{aligned}y(t) &= \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau \\ &= \int_{-\infty}^{\infty} 0d\tau = 0 \\ y(t) &= 0 \quad \text{for all } t > 3\end{aligned}$$



## Step #7: "Assemble" Output Signal

