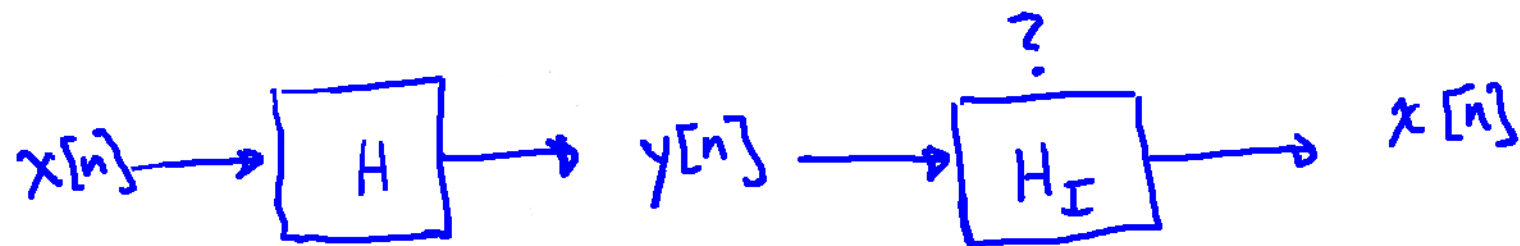


Inverse Systems for LTI Systems Described by Difference Equations

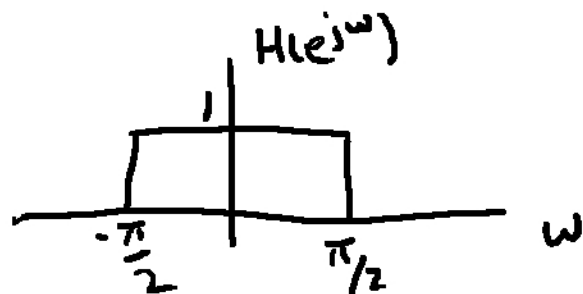


$$y[n] = h[n] * x[n], \quad x[n] = h_I[n] * y[n] \Rightarrow h_I[n] * h[n] = \delta[n]$$

$$H(z) H_I(z) = 1 \Rightarrow H_I(z) = \frac{1}{H(z)} \quad (\text{ROCs must intersect})$$

For stability, ROC for $H_I(z)$ must include $|z|=1$

$$\Rightarrow |H(z)| \Big|_{z=e^{j\omega}} > 0$$



\Rightarrow no inverse system

LTI systems described by difference equations ²

$$H(z) = \frac{\sum_{k=0}^M b_k z^{-k}}{\sum_{k=0}^N a_k z^{-k}} = \frac{b_0}{a_0} \frac{\prod_{k=1}^M (1 - c_k z^{-1})}{\prod_{k=1}^N (1 - d_k z^{-1})}$$

zeros: c_k
poles: d_k

Cannot have $|c_k|=1$ for stable $H_I(z)$

$$H_I(z) = \frac{a_0}{b_0} \frac{\prod_{k=1}^N (1 - d_k z^{-1})}{\prod_{k=1}^M (1 - c_k z^{-1})}$$

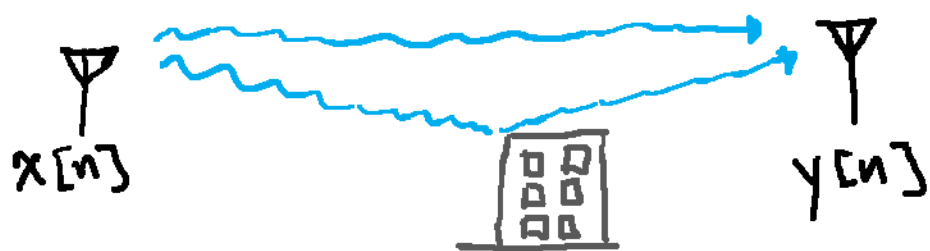
zeros: d_k
poles: c_k

ROC?

Stable/causal $H(z) \iff |d_k| < 1$

Stable/causal $H_I(z) \iff |c_k| < 1$

Example: Multipath Communication



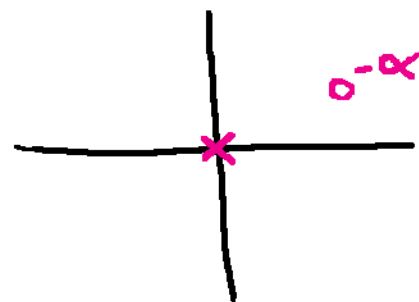
Diff. eqn model:

$$y[n] = x[n] + \alpha x[n-1]$$

Does a stable/causal inverse system exist?

$$H(z) = 1 + \alpha z^{-1}$$

pole: $z=0$, zero: $z=-\alpha$

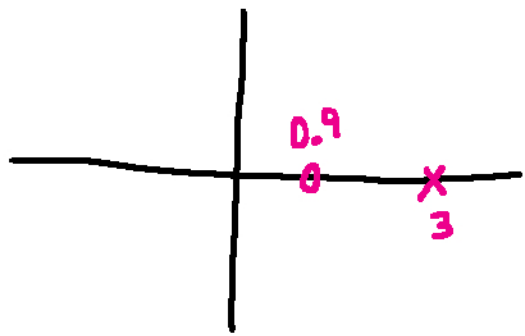


Require $|\alpha| < 1$!

$$H_I(z) = \frac{1}{1 + \alpha z^{-1}} \Rightarrow y[n] + \alpha y[n-1] = x[n]$$

Example: $H(z) = \frac{z^{-1} - 1/3}{1 - 0.9z^{-1}}$ (stable/causal) 4

$$H_I(z) = \frac{1 - 0.9z^{-1}}{z^{-1} - 1/3} = -3 \frac{1 - 0.9z^{-1}}{1 - 3z^{-1}} \quad \text{pole at } z = 3$$



ROC $|z| < 3$ stable, not causal
 $|z| > 3$ causal, not stable

A stable/causal inverse system does not exist!

If $H(z) = \frac{z^{-1} - 3}{1 - 0.9z^{-1}}$ $H_I(z) = -\frac{1}{3} \frac{1 - 0.9z^{-1}}{1 - 1/3z^{-1}}$ pole at $z = 1/3$

stable/causal inverse system exists!

Copyright 2012
Barry Van Veen