Tune-Up Tuesday #4 Deconvolution for October 10, 2024

Before we talk about deconvolution, let's define convolution. Then, we'll derive a deconvolution algorithm and apply it to two examples. You could have worked either example for the Tune-Up.

Convolution. For a finite impulse response filter with $M + 1$ filter coefficients $b_0, b_1, \dots, b_M$, the output signal $y[n]$ for an input signal $x[n]$ is computed according to

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

If we input the discrete-time impulse signal $\delta[n]$, which has value of 1 at $n = 0$ and 0 otherwise, the output is called the *impulse response* (response is synonymous with output):

$$h[n] = b_0\, \delta[n] + b_1\, \delta[n-1] + \cdots + b_M\, \delta[n-M]$$

Hence,

$$h[k] = b_k \text{ for } k = 0, 1, \dots, M$$

Otherwise, $h[k] = 0$. Because $h[k] = b_k$ for $k = 0, 1, \dots, M$,

$$y[n] = h[0]x[n] + h[1]x[n-1] + \cdots + h[M+1]x[n-(M+1)] = \sum_{k=0}^{M} h[k]\, x[n-k]$$

This computation is known as convolution of $h[n]$ and $x[n]$:

$$y[n] = h[n] * x[n]$$

Given input signal $x[n]$ and impulse response $h[n]$, we can compute output signal $y[n]$. If $x[n]$ is also finite in length, then the length of $y[n]$ will be the length of $h[n]$ plus the length of $x[n]$ minus 1.

Deconvolution. Whereas convolution computes the output signal $y[n]$ from input signal $x[n]$ and an impulse response $h[n]$ of a FIR filter, deconvolution seeks to find impulse response $h[n]$ given input signal $x[n]$ and output signal $y[n]$. We can choose the input signal $x[n]$, also known as a test signal, and observe the output signal.

Practical scenario. We would start the test signal and the observation at a particular point in time, which we'll say is at $n = 0$ without loss of generality. Further, we will assume that $x[n] = 0$ for $n < 0$; i.e., $x[n]$ is a causal signal.

Deconvolution Algorithm. We'll work backwards in the time-domain to compute the FIR filter coefficients. We derive a time-domain deconvolution algorithm by first evaluating the output at $n = 0$:

$$y[0] = h[0]\, x[0] + h[1]\, x[-1] + h[2]\, x[-2] + \cdots + h[M]\, x[-M]$$

As mentioned above, we'll assume $x[n]$ is a causal signal; i.e., $x[n] = 0$ for $n < 0$. Since we know $x[n]$ and $y[n]$, we have one equation and one unknown at $n = 0$:

$$y[0] = h[0]\,x[0]$$

and we can compute

$$h[0] = \frac{y[0]}{x[0]}$$

For this calculation to be valid, the first value of the test signal, $x[0]$, cannot be zero.

Second output: $y[1] = h[0]\,x[1] + h[1]\,x[0]$, and therefore, $h[1] = \frac{y[1] - h[0]\,x[1]}{x[0]}$.

Third output: $y[2] = h[0]\,x[2] + h[1]\,x[1] + h[2]\,x[0]$ and $h[2] = \frac{y[2] - h[0]\,x[2] - h[1]\,x[1]}{x[0]}$

In general, for the *N*th output, $h[N] = \frac{y[N] - \sum_{i=0}^{N-1} h[i]\,x[N-i]}{x[0]}$.

The MATLAB script utdeconvolve.m implements this algorithm.

Example #1. *Problem 4.3(b).* In this problem, we're given

- causal input signal $x[n]$ with non-zero values [1 2 3 4 5]
- causal output signal $y[n]$ with non-zero values [1 1 1 1 1 -5]

We can compute the FIR filter coefficients using the above deconvolution algorithm:

$$h[0] = \frac{y[0]}{x[0]} = \frac{1}{1} = 1$$

$$h[1] = \frac{y[1] - h[0]\,x[1]}{x[0]} = \frac{1 - 1 \cdot 2}{1} = -1$$

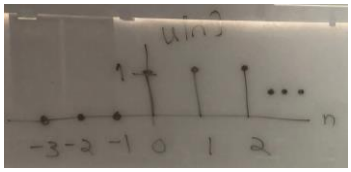
$$h[2] = \frac{y[2] - h[0]\,x[2] - h[1]\,x[1]}{x[0]} = \frac{1 - 1 \cdot 3 - (-1) \cdot 2}{1} = 0$$

The values of $h[n]$ for $n > 2$ are zero. The MATLAB script utdeconvolve.m will give the same answer for $h[n]$. We can validate the answer by convolving $h[n]$ and $x[n]$. We can use the Matlab command `conv` to do this:

```
y = conv( [1 -1], [ 1 2 3 4 5 ] )
y =
     1     1     1     1     1    -5
```

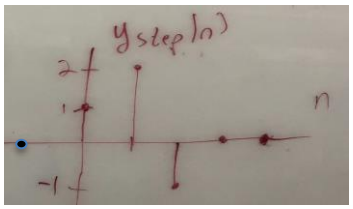
When convolving two finite-length signals $x[n]$ and $h[n]$, the result $y[n]$ has finite length. The length of $y[n]$ is the length of $x[n]$ plus the number of filter coefficients minus 1. Since the length of $y[n]$ is 6 and the length of $x[n]$ is 5, there are 2 filter coefficients.

Example #2. Step response. A step response is the response of a system to a step function. A step function $u[n]$ is a function that turns "on" at the origin and stays on, as plotted on the right. Mathematically,



$$u[n] = \begin{cases} 1 & n \geq 0 \\ 0 & n < 0 \end{cases}$$

When the input is $x_1[n] = u[n]$, the step response for an FIR filter gives the output plotted on the right:



$$y_1[n] = \delta[n] + 2\,\delta[n-1] - \delta[n-2]$$

We can compute the FIR filter coefficients using the above deconvolution algorithm:

$$h[0] = \frac{y[0]}{x[0]} = \frac{1}{1} = 1$$

$$h[1] = \frac{y[1] - h[0]\,x[1]}{x[0]} = \frac{2 - 1 \cdot 1}{1} = 1$$

$$h[2] = \frac{y[2] - h[0]\,x[2] - h[1]\,x[1]}{x[0]} = \frac{-1 - 1 \cdot 1 - 1 \cdot 1}{1} = -3$$

$$h[3] = \frac{y[3] - \sum_{i=0}^{2} h[i]\,x[3-i]}{x[0]} = \frac{0 - 1 \cdot 1 - 1 \cdot 1 - (-3) \cdot 1}{1} = 1$$

The values of $h[n]$ for $n > 3$ are zero. We can validate the answer by convolving $h[n]$ and $x[n]$. We can use the Matlab command `filter` to do this:

```
y = filter( [1 1 -3 1], 1, [ 1 1 1 1 1 1 1 1 ] )

y =

     1     2    -1     0     0     0     0     0
```

We want to use the `filter` function because the input signal is infinite in length and we'll have to truncate it to be of finite length in Matlab. Convolving two finite length signals, e.g. using the `conv` function, will have trailing effects that would not be present for when the input signal is infinite in length. The `filter` function also performs convolution but only computes as many output samples as there are input samples.

We can use utdeconvolve.m to compute the filter coefficients in vector b.

x	**y**	**b**
[1 1 1]	[1 2 -1]	[1 1 -3]
[1 1 1 1]	[1 2 -1 0]	[1 1 -3 1]
[1 1 1 1 1]	[1 2 -1 0 0]	[1 1 -3 1 0]
[1 1 1 1 1 1]	[1 2 -1 0 0 0]	[1 1 -3 1 0 0]