

Solution of Difference Equation

- Just as differential equations for continuous-time systems, a linear constant-coefficient difference equation for discrete-time systems does not provide a unique solution if no additional constraints are provided.

- Solution: $y[n] = y_p[n] + y_h[n]$

- $y_h[n]$: *homogeneous solution* obtained by setting all the inputs as zeros.

$$\sum_{k=1}^N a_k y[n-k] = 0$$

- $y_p[n]$: a *particular solution* satisfying the difference equation.

Difference Equations

Ying Liu



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