$$
a * b_{0}=\sum_{u=-\infty}^{\infty} a_{u} b_{-u}
$$



$$
a * b_{2}=\sum_{u=-\infty}^{\infty} a_{u} b_{2-u}
$$

Figure 24. Graphical illustration of convolution of the infinite sequences $\left\{a_{t}\right\}$ and $\left\{b_{t}\right\}$. The left-hand plot shows two lines. The upper line is labeled at equal intervals with elements of the infinite sequence $\left\{a_{t}\right\}$. The lower line is likewise labeled, but now with the reverse of $\left\{b_{t}\right\}$, i.e., $\left\{b_{-t}\right\}$ The zeroth element $a * b_{0}$ of the convolution of $\left\{a_{t}\right\}$ and $\left\{b_{t}\right\}$ is obtained by multiplying the $a_{t}$ 's and $b_{t}$ 's facing each other and then summing. In general, the $t$ th element $a * b_{t}$ is obtained in a similar fashion after the lower line has been shifted to the right by $t$ divisions - for example, the right-hand plot shows the alignment of the lines that yields the second element $a * b_{2}$ of the convolution.


Figure 26. Example of filtering using a low-pass filter.


Figure 27. Example of filtering using a high-pass filter.


Figure 31a. Graphical illustration of circular convolution of the finite sequences $\left\{a_{t}\right\}$ and $\left\{b_{t}\right\}$. The left-hand plot shows two concentric circles. The outer circle is divided into $N$ equal arcs, and the boundaries between the arcs are labeled clockwise from the top with $a_{0}, a_{1}, \ldots, a_{N-1}$. The inner circle is likewise divided, but now the boundaries are labeled counter-clockwise with $b_{0}, b_{1}, \ldots, b_{N-1}$. The zeroth element $a * b_{0}$ of the convolution of $\left\{a_{t}\right\}$ and $\left\{b_{t}\right\}$ is obtained by multiplying the $a_{t}$ 's and $b_{t}$ 's facing each other and then summing. In general, the $t$ th element $a * b_{t}$ is obtained in a similar fashion after the inner circle has been rotated clockwise by $t$ divisions - for example, the right-hand plot shows the alignment of the concentric circles that yields the second element $a * b_{2}$ of the convolution.


$$
a^{*} \star b_{0}=\sum_{u=0}^{N-1} a_{u}^{*} b_{u}
$$

$$
a^{*} \star b_{2}=\sum_{u=0}^{N-1} a_{u}^{*} b_{u+2 \bmod N}
$$

Figure 31b. Graphical illustration of circular complex cross-correlation of $\left\{a_{t}\right\}$ and $\left\{b_{t}\right\}$. The layout is similar to Figure 31a.

