

2.

```
fs = 44100; % Sampling frequency (Hz)
f = 440; % Frequency of sine wave (Hz)
T = 1/fs; % Sampling period
t = 0:T:0.01; % Time vector (10 ms duration)
n0 = 20; % Shift amount (change this to see phase shift)

% Generate the sine wave
x = sin(2 * pi * f * t);

% Create the shifted impulse  $\delta[n - n_0]$ 
delta = zeros(1, length(x));
delta(n0 + 1) = 1; % Since Octave indices start at 1

% Convolve the sine wave with the impulse
y = conv(x, delta, 'same'); % Keep the output size the same as input

% Plot the original and shifted sine waves
figure;
plot(t, x, 'b', 'LineWidth', 1.5); hold on;
plot(t, y, 'r', 'LineWidth', 1.5);
legend('Original Sine Wave', 'Phase-Shifted Sine Wave');
xlabel('Time (s)');
ylabel('Amplitude');
title(['Sine Wave Shifted by n_0 = ', num2str(n0)]);
grid on;
```

$$S(f) = \int_{-\infty}^{\infty} \frac{a}{2j} (g(t-t_0) - g(t-t_0)) e^{j2\pi f t} dt$$

$$S(f) = \frac{a}{2j} e^{j2\pi f t_0} - \frac{a}{2j} e^{-j2\pi f t_0}$$

$$e^{j\theta} - e^{-j\theta} = 2j \sin \theta$$

$$S(f) = a \sin(2\pi f t_0)$$

Homework 3, Unit 0: Foundations and Fundamentals

Prof. Jordan C. Hanson

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1 Memory Bank

- **Homogeneous system:** Let k be a constant, and let $s_{in}(t)$ and $s_{out}(t)$ be the input and output signals to a system S , respectively. S is *homogeneous* if:

$$s_{out}(t) = S[s_{in}(t)] \quad (1)$$

$$k s_{out}(t) = S[k s_{in}(t)] \quad (2)$$

- **Additive system:** Let $s_1(t)$ and $s_2(t)$ be two input signals to a system S , with outputs $s'_1(t)$ and $s'_2(t)$. S is *additive* if:

$$s'_1(t) = S[s_1(t)] \quad (3)$$

$$s'_2(t) = S[s_2(t)] \quad (4)$$

$$s'_1(t) + s'_2(t) = S[s_1(t) + s_2(t)] \quad (5)$$

- **Shift-invariant system:** Let $s_{in}(t)$ and $s_{out}(t)$ be input and output signals to a system S , and let t_0 be a constant. S is *shift invariant* if:

$$s_{out}(t) = S[s_{in}(t)] \quad (6)$$

$$s_{out}(t - t_0) = S[s_{in}(t - t_0)] \quad (7)$$

- $F(f) = \mathcal{F}\{f(t)\} = \int_{-\infty}^{\infty} f(t) e^{-2\pi j f t} dt$... The Fourier Transform.
- $\mathcal{F}^{-1}\{F(f)\} = \int_{-\infty}^{\infty} F(f) e^{2\pi j f t} df$... The Inverse Fourier Transform.
- The **Dirac δ -function** is a distribution defined by the following property:

$$f(t_0) = \int_{-\infty}^{\infty} f(t) \delta(t - t_0) dt \quad (8)$$

In words, the integral of a δ -function times a function f is the value of the function at t_0 .

- **Convolution:** this is an operation that characterizes the response $h[n]$ of a linear system.

$$y[i] = h[n] * x[n] = \sum_{j=0}^{M-1} h[j] x[i-j] \quad (9)$$

In words, the output at sample i is equal to the produce of the system response h and the input signal x , summed over the proceeding M samples (from $j = 0$ to $j = M - 1$).

$$\int_{-\infty}^{\infty} f(t) \delta(t - t_2) dt$$

$$f(t_2) = a_1 \cos(2\pi f_2 t_2) + a_2 \cos(2\pi f_2 t_2)$$

$$f(t_2) = a_1 \cos(2\pi f_2 (\frac{1}{2f_1})) + a_2 \cos(2\pi f_2 (\frac{1}{2f_1}))$$

$$f(t_2) = a_1 \cos(\pi) + a_2 \cos(2\pi)$$

$$f(t_2) = a_1(-1) + a_2(1)$$

$$f(t_2) = -a_1 + a_2$$

2 Linear Systems

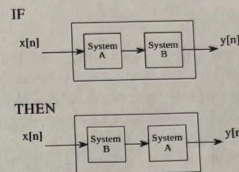


Figure 1: Linear systems **commute**.

- Consider Fig. 1, which depicts two linear systems A and B. Symbolically, systems A and B **commute** if $A\{B\{x[n]\}\} = B\{A\{x[n]\}\}$. (a) Let $A\{x[n]\} = 2x[n] - 1$, and $B\{x[n]\} = 0.5x[n]$. Which system, A or B, is a linear system? For the system that is not linear, which linear property does it break? (b) Modify the non-linear system to make it linear, and show that A and B commute.

- a) A: non-linear
 B: linear

b) $A\{x[n]\} = 2x[n]$
 $A\{B\{x[n]\}\} = B\{A\{x[n]\}\}$
 $A\{0.5x[n]\} = A\{0.5x[n]\}$
 $2(0.5x[n]) = x[n]$
 $B\{A\{x[n]\}\} = B\{2x[n]\}$
 $0.5(2x[n]) = x[n]$

- Consider Eq. 8 in the Memory Bank. Let $f(t) = a_1 \cos(2\pi f_1 t) + a_2 \cos(2\pi f_2 t)$, with $T_1 = 1/f_1$, $T_2 = 1/f_2$, and $f_2 = 2f_1$. Evaluate the following:

$$\int_{-\infty}^{\infty} f(t) \delta(t - T_1) dt$$

$$\int_{-\infty}^{\infty} f(t) \delta(t - T_2) dt$$

$$f(t) = a_1 \cos(2\pi f_1 t) + a_2 \cos(2\pi f_2 t)$$

$f_2 = 2f_1$
 $T_1 = \frac{1}{f_1}$ & $T_2 = \frac{1}{f_2} = \frac{1}{2f_1}$
 $f(T_1) = a_1 \cos(2\pi f_1 T_1) + a_2 \cos(2\pi f_2 T_1)$
 $f(T_1) = a_1 \cos(2\pi f_1 (\frac{1}{f_1})) + a_2 \cos(2\pi (2f_1) (\frac{1}{f_1}))$
 $= a_1 \cos(2\pi) + a_2 \cos(4\pi)$
 $f(T_1) = a_1(1) + a_2(1) = a_1 + a_2$
 $f(T_2) = a_1 + a_2$

3. Let $f(t) = a\delta(t - t_0)$. (a) Show that the magnitude of the Fourier transform of this impulse is a . (b) Show that the phase angle, ϕ , is $-2\pi ft_0$. (c) Show that the group delay, $\tau_g = -d\phi/d\omega$ is t_0 .

(a) $f(t) = a\delta(t - t_0)$
 $F(f) = \int_{-\infty}^{\infty} a\delta(t - t_0)e^{-j2\pi ft} dt$
 $F(f) = ae^{-j2\pi ft_0}$
 $|F(f)| = |a| = a$
 $\phi(f) = \arg(ae^{-j2\pi ft_0}) = -2\pi ft_0$
 $\tau_g = -\frac{d\phi}{d\omega} = -\frac{d(-2\pi ft_0)}{d(2\pi f)} = t_0$

2. For the output spectra of the previous exercise, low-pass and high-pass, calculate the group delays.²

Low-pass: $H(f) = \frac{1}{1 + j\omega\tau}$
 $\phi(f) = \arg\left(\frac{1}{1 + j\omega\tau}\right) = -\tan^{-1}(\omega\tau)$
 $\tau_g = -\frac{d\phi}{d\omega} = \tau$
 High-pass: $H(f) = \frac{j\omega\tau}{1 + j\omega\tau}$
 $\phi(f) = \arg\left(\frac{j\omega\tau}{1 + j\omega\tau}\right) = \frac{\pi}{2} - \tan^{-1}(\omega\tau)$
 $\tau_g = -\frac{d\phi}{d\omega} = \tau$

4. Let $\delta[n]$ represent a digital impulse: $[1000\ 0000]^T$. (a) If $y[n] = S[x[n]] = 0.5x[n - 2]$, what is $S[\delta[n]]$? (b) $y[n]$ is the impulse response of S . What is the step response, if the step input is $s[n] = [0111111]^T$?

(a) $S[\delta[n]] = \sum_{k=-\infty}^{\infty} \delta[k] \cdot 0.5\delta[n - k - 2] = 0.5\delta[n - 2]$
 (b) $y[n] = 0.5\delta[n - 2]$
 Step response: $s[n] = [0111111]^T$
 $y[n] = \sum_{k=-\infty}^{\infty} s[k] \cdot 0.5\delta[n - k - 2]$
 $y[n] = 0.5s[n - 2]$
 $y[n] = [0\ 0.5\ 0.5\ 0.5\ 0.5\ 0.5\ 0.5]^T$

3 Fourier Transforms and Basic Filters

1. Suppose we pass a signal $s(t)$ into a low-pass filter. The signal as a function of frequency is $S(f)$, the Fourier transform of $s(t)$. The output of the low-pass filter will be $S(f)$ times $1/(1 + j\omega\tau)$, where $\omega = 2\pi f$, and $\tau = RC$. That is, the output will be $S(f)/(1 + j\omega\tau)$. (a) Calculate the Fourier transform $S(f)$, if $s(t) = a\delta(t - t_0)$ (as we did in class). (b) Suppose we pass our impulse $s(t)$ into a low-pass filter. What is the magnitude of the output, as a function of frequency? (c) Repeat this exercise, but with a high-pass filter response: $j\omega\tau/(1 + j\omega\tau)$.

(a) $S(f) = \int_{-\infty}^{\infty} a\delta(t - t_0)e^{-j2\pi ft} dt = ae^{-j2\pi ft_0}$
 (b) $H(f) = \frac{1}{1 + j\omega\tau}$
 $Y(f) = S(f)H(f) = \frac{ae^{-j2\pi ft_0}}{1 + j\omega\tau}$
 $|Y(f)| = \frac{|a|}{\sqrt{1 + (2\pi f\tau)^2}}$
 (c) $H(f) = \frac{j\omega\tau}{1 + j\omega\tau}$
 $Y(f) = S(f)H(f) = \frac{aj\omega\tau e^{-j2\pi ft_0}}{1 + j\omega\tau}$
 $|Y(f)| = \frac{|a|\omega\tau}{\sqrt{1 + (2\pi f\tau)^2}}$

¹Let the index for data in this list of numbers start with $n = 0$.

4 Convolution and Octave Code

1. For the following exercises, use Eq. 9. Let the digital impulse be $\delta[n]$ which is 1 for $n = 0$, and 0 if $n \neq 0$. For example, $\delta[n - 5]$ is 1 when $n = 5$. (a) Show that if $x[n] = \delta[n]$, $y[n] = h[n] * x[n] = h[n]$. That is, if the input data is an impulse, the output is the system response. (b) Show that if the input impulse is shifted ($x[n] = \delta[n - n_0]$), the output is $h[n]$, shifted by the same amount.

(a) $y[n] = \sum_{k=-\infty}^{\infty} \delta[k] h[n - k] = h[n]$
 (b) $y[n] = \sum_{k=-\infty}^{\infty} \delta[k - n_0] h[n - k] = h[n - n_0]$

2. In octave, use the conv function to convolve a 440 Hz sine wave with a $\delta[n - n_0]$ impulse. Shift the phase of the sine output by varying n_0 .

²Hint: multiply the numerator and denominator of ratios by the complex conjugate of the denominator, to aid in splitting the complex expression into real and imaginary parts.