

Assignment 10: Linear and Circular Convolution

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1 Introduction

Convolution is ubiquitous in DSP. One of the main uses of the DFT is to implement Convolution. The equation for the convolution between two signals is described as follows.

$$y[n] = x[n] * h[n] \quad (1)$$

$$\Rightarrow \sum_{k=-\infty}^{k=\infty} x[n] \cdot h[n - k] \quad (2)$$

In the frequency domain, this operation becomes a multiplication as follows.

$$Y[m] = X[m] \cdot H[m] \quad (3)$$

Similarly, we can define a circular convolution by extending $x[n]$ into an infinite periodic sequence. In this assignment, we experiment with linear convolution and circular convolution on a few signals and also attempt to perform linear convolution using a modified circular convolution. Moreover, we look at the Zadoff Chu Sequence and study some of its special properties.

2 Coefficients of the FIR filter

Given below is the stem plot of the FIR filter in time domain.

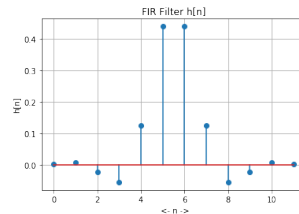


Figure 1: The FIR filter $h[n]$

From the plot, we see that the filter coefficients resemble a sinc function and thus we expect it's frequency magnitude response to be $\text{rect}(w)$. Shown below are the magnitude and the phase response of the filter.

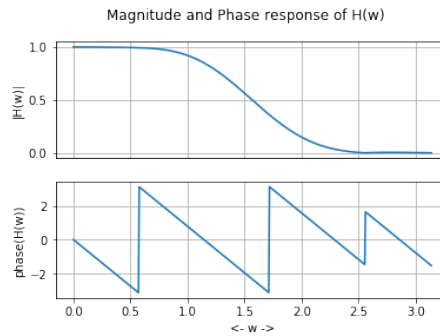


Figure 2: The magnitude and phase response of $H(w)$

Since, the FIR filter's response is real, the frequency response will be even, and thus, the response resembles that of a low pass filter. Additionally, we see that the response indeed resembles $\text{rect}(w)$ as we had earlier hypothesized.

2.1 Code

```

1  # importing the necessary libraries
2
3  import numpy as np
4  import matplotlib.pyplot as plt
5  import scipy.signal as sig
6
7  #Question 1
8
9  #reading the file h.csv and extracting the filter coefficients
10
11  h_n = np.genfromtxt('h.csv') #filter coefficients
12
13  #Question 2
14
15  plt.stem(h_n)
16  plt.title('FIR Filter h[n]')
```

```

17 plt.xlabel(' <- n ->')
18 plt.ylabel('h[n]')
19 plt.grid()
20 plt.show()
21
22 #magnitude and phase response
23 w,H_w = sig.freqz(h_n,1)
24
25 plt.subplot(2,1,1)
26 plt.plot(w,np.abs(H_w))
27 plt.grid()
28 plt.ylabel('|H(w)|')
29 plt.tick_params(axis='x',which='both',bottom=False,top=False,labelbottom=False)
30
31 plt.subplot(2,1,2)
32 plt.plot(w,np.angle(H_w))
33 plt.grid()
34 plt.ylabel('phase(H(w))')
35 plt.xlabel('<- w ->')
36 plt.suptitle('Magnitude and Phase response of H(w)')
37 plt.show()

```

3 Linear convolution with $x[n]$

We consider an input signal $x[n] = \cos(0.2\pi n) + \cos(0.85\pi n)$ shown below.

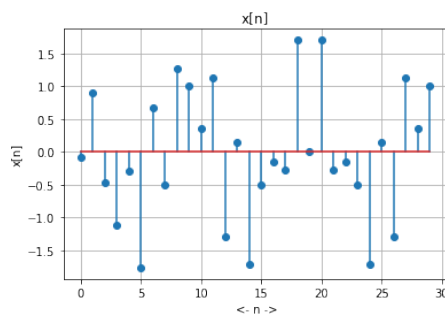


Figure 3: $x[n]$

We then, pass this signal through the FIR filter described in the previous section and the resulting output can be described as a linear convolution. The output of the filter is shown in the plot below. We'd expect the higher frequency component to be relatively absent as the frequency response of the filter looks like a lowpass one.

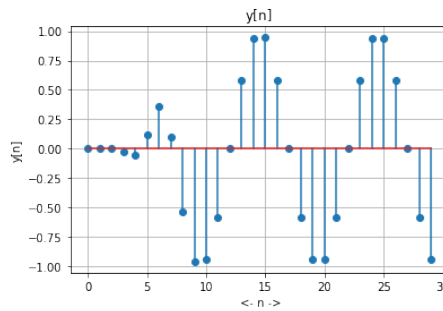


Figure 4: $y[n] = x[n] * h[n]$

The above plot confirms our hypothesis as we see a sinusoid which approximately has a frequency of 0.2π . The higher frequency cosine has been damped by the FIR filter as we had expected.

3.1 Code

```

1  #Question 3
2  n = np.linspace(1, 2**10, 2**10)
3  x_n = np.cos(0.2*np.pi*n) + np.cos(0.85*np.pi*n)
4
5  plt.stem(x_n[:30])
6  plt.title('x[n]')
7  plt.xlabel(' <- n ->')
8  plt.ylabel('x[n]')
9  plt.grid()
10 plt.show()
11
12
13 #Question 4
14 y_n = np.convolve(x_n, h_n)
15 plt.stem(y_n[:30])
16 plt.title('y[n]')

```


As we can see, this plot is identical to what we had obtained earlier for the linear convolution.

4.1 Code

```
1  #Question 5
2  y_circ_n = np.fft.ifft(np.fft.fft(x_n)*np.fft.fft(np.concatenate((h_n, np.zeros(
3
4  plt.stem(y_circ_n[:30]))
5  plt.title('y[n] using circular convolution')
6  plt.xlabel(' <- n ->')
7  plt.ylabel('y[n]')
8  plt.grid()
9  plt.show()
10
11 #Question 6
12 x_pad_n = np.concatenate((x_n, np.zeros(len(h_n)-1)))
13 h_pad_n = np.concatenate((h_n, np.zeros(len(x_n)-1)))
14 y_lin_n = np.fft.ifft(np.fft.fft(x_pad_n)*np.fft.fft(h_pad_n))
15
16 plt.stem(y_lin_n[:30]))
17 plt.title('y[n] using DFT based linear convolution')
18 plt.xlabel(' <- n ->')
19 plt.ylabel('y[n]')
20 plt.grid()
21 plt.show()
```

5 Circular Correlation of the Zadoff Chu sequence

The Zadoff Chu Sequence is a special sequence satisfying the below properties.

- It is a complex sequence.
- It is a constant amplitude sequence.
- The auto correlation of a Zadoff-Chu sequence with a cyclically shifted version of itself is zero.

- Correlation of Zadoff-Chu sequence with a delayed version of itself will give a peak at that delay.

Shown below is a magnitude plot of the Zadoff-Chu sequence.

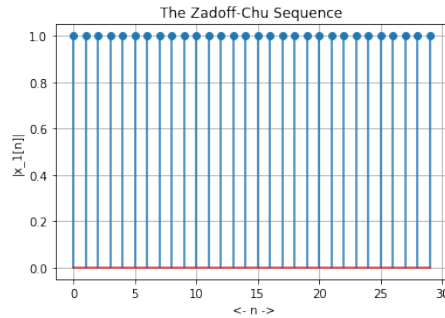


Figure 7: The magnitude plot of $x_1[n]$

We try verifying the last two properties of the Zadoff-Chu sequence by performing a correlation with a cyclically delayed version of itself which is delayed by 5 samples. The plot shown below verifies the properties.

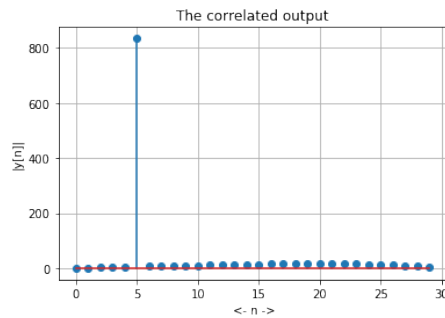


Figure 8: Output of the correlation

We see that the output is only non-zero at the place at the shift which results in a peak and it is zero everywhere else.

5.1 Code

```

1 #Question 7
2 with open("x1.csv",'r') as f: #open the csv file in read mode
3
4     lines = f.readlines()
5

```

```

6         f.close()
7
8     x_1_n = []
9     for i,line in enumerate(lines):
10         line = line[:-1]
11         if(i):
12             line = line[:-1]
13             line += 'j'
14
15         x_1_n.append(complex(line))
16
17
18     x_1_n = np.asarray(x_1_n,dtype = np.complex)
19     plt.stem(np.abs(x_1_n[:30]))
20     plt.title('The Zadoff-Chu Sequence')
21     plt.xlabel(' <- n ->')
22     plt.ylabel('|x_1[n]|')
23     plt.grid()
24     plt.show()
25
26     #correlation
27     y_corr = np.fft.ifftshift(np.correlate(np.roll(x_1_n,5), x_1_n, "full"))
28     plt.stem(np.abs(y_corr[:30]))
29     plt.title('The correlated output')
30     plt.xlabel(' <- n ->')
31     plt.ylabel('|y[n]|')
32     plt.grid()
33     plt.show()

```

6 Conclusion

Linear Convolution is not optimal if we implement it in a summation based fashion. We should use the advantage of the frequency domain and implement it using a DFT operation of the input signals. This is a much faster and more efficient way to implement convolution numerically.

Additionally, as we saw, circular convolution can be used for linear convolu-

tion at a much faster speed by zero padding the input signals appropriately. Lastly, we learnt the properties of the Zadoff-Chu sequence and also verified them explicitly.