

Digital Signal Processing

EE3900: Linear Systems and Signal Processing

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1. SOFTWARE INSTALLATION

Install the necessary packages by running the following commands

```
sudo dnf up
sudo dnf install libffi-devel libsndfile python3-
    scipy python3-numpy python3-matplotlib
python -m pip install cffi pysoundfile
```

2. DIGITAL FILTER

2.1 Download the sound file from

```
wget https://github.com/Ankit-Saha-2003/
    EE3900/raw/main/Assignment_1/codes/
    Sound_Noise.wav
```

2.2 You will find a spectrogram at <https://academo.org/demos/spectrum-analyzer>. Upload the sound file that you downloaded in Problem 2.1 in the spectrogram and play. Observe the spectrogram. What do you find?

Solution: There is a lot of background noise and the key strokes are audible. This noise is represented by the large blue and red regions spread from 440 Hz to beyond 18.9 kHz. The key tones are represented by the yellow lines that are present in the lower regions between 440 Hz and 5.1 kHz.

2.3 Write the python code for removal of out of band noise and execute the code.

Solution: Download the python code for the reduction of noise by executing the following command

```
wget https://github.com/Ankit-Saha-2003/
    EE3900/raw/main/Assignment_1/codes
    /2.3.py
```

Run the code by executing

```
python 2.3.py
```

Play the newly created audio file by executing

```
aplay Sound_With_Reduced_Noise.wav
```

2.4 The output of the python script in Problem 2.3 is the audio file Sound_With_Reduced_Noise.wav. Play the file in the spectrogram in Problem 2.2. What do you observe?

Solution: The noise has been reduced considerably and the key strokes are not audible anymore. The blue region is restricted between 440 Hz and 5.1 kHz and there are no signals beyond this range.

3. DIFFERENCE EQUATION

3.1 Let

$$x(n) = \left\{ \underset{\uparrow}{1}, 2, 3, 4, 2, 1 \right\} \quad (3.1)$$

Sketch $x(n)$

3.2 Let

$$y(n) + \frac{1}{2}y(n-1) = x(n) + x(n-2),$$

$$y(n) = 0, n < 0 \quad (3.2)$$

Sketch $y(n)$

Solution: Download the following Python code that plots Fig. 3.2.

```
wget https://github.com/Ankit-Saha-2003/
    EE3900/raw/main/Assignment_1/codes
    /3.2.py
```

Run the code by executing

Solution: For the $x(n)$ given in (3.1)

$$X(z) = \mathcal{Z}\{x(n)\} \quad (4.13)$$

$$= \sum_{n=0}^5 x(n)z^{-n} \quad (4.14)$$

$$= 1 + 2z^{-1} + 3z^{-2} + 4z^{-3} + 2z^{-4} + z^{-5} \quad (4.15)$$

Also

$$\mathcal{Z}\{x(n-k)\} = z^{-k}X(z) \quad (4.16)$$

$$\begin{aligned} \mathcal{Z}\{x(n-k)\} &= z^{-k} + 2z^{-(k+1)} + 3z^{-(k+2)} \\ &\quad + 4z^{-(k+3)} + 2z^{-(k+4)} + z^{-(k+5)} \end{aligned} \quad (4.17)$$

4.3 Find

$$H(z) = \frac{Y(z)}{X(z)} \quad (4.18)$$

from (3.2) assuming that the Z-transform is a linear operation.

Solution:

$$y(n) + \frac{1}{2}y(n-1) = x(n) + x(n-2) \quad (4.19)$$

On applying the Z-transform on both sides of the equation, we get

$$\mathcal{Z}\left\{y(n) + \frac{1}{2}y(n-1)\right\} = \mathcal{Z}\{x(n) + x(n-2)\} \quad (4.20)$$

Since we are assuming that the Z-transform is a linear operation,

$$\mathcal{Z}\{y(n)\} + \frac{1}{2}\mathcal{Z}\{y(n-1)\} = \mathcal{Z}\{x(n)\} + \mathcal{Z}\{x(n-2)\} \quad (4.21)$$

$$\Rightarrow Y(z) + \frac{1}{2}z^{-1}Y(z) = X(z) + z^{-2}X(z) \quad (4.22)$$

$$\Rightarrow Y(z)\left(1 + \frac{1}{2}z^{-1}\right) = X(z)(1 + z^{-2}) \quad (4.23)$$

$$\therefore H(z) = \frac{Y(z)}{X(z)} = \frac{1 + z^{-2}}{1 + \frac{1}{2}z^{-1}} \quad (4.24)$$

4.4 Find the Z transform of

$$\delta(n) = \begin{cases} 1 & n = 0 \\ 0 & \text{otherwise} \end{cases} \quad (4.25)$$

and show that the Z-transform of

$$u(n) = \begin{cases} 1 & n \geq 0 \\ 0 & \text{otherwise} \end{cases} \quad (4.26)$$

is

$$U(z) = \frac{1}{1 - z^{-1}} \quad |z| > 1 \quad (4.27)$$

Solution:

$$\mathcal{Z}\{\delta(n)\} = \sum_{n=-\infty}^{\infty} \delta(n)z^{-n} \quad (4.28)$$

$$= \delta(0)z^{-0} \quad (4.29)$$

$$= 1 \quad (4.30)$$

$$\mathcal{Z}\{u(n)\} = \sum_{n=-\infty}^{\infty} u(n)z^{-n} \quad (4.31)$$

$$= \sum_{n=0}^{\infty} (z^{-1})^n \quad (4.32)$$

This is the sum of an infinite geometric progression with first term 1 and common ratio z^{-1} . The sum converges when

$$|z^{-1}| < 1 \iff |z| > 1 \quad (4.33)$$

Therefore,

$$U(z) = \mathcal{Z}\{u(n)\} = \frac{1}{1 - z^{-1}} \quad |z| > 1 \quad (4.34)$$

4.5 Show that

$$a^n u(n) \stackrel{\mathcal{Z}}{\iff} \frac{1}{1 - az^{-1}} \quad |z| > |a| \quad (4.35)$$

Solution:

$$\mathcal{Z}\{a^n u(n)\} = \sum_{n=-\infty}^{\infty} a^n u(n)z^{-n} \quad (4.36)$$

$$= \sum_{n=0}^{\infty} (az^{-1})^n \quad (4.37)$$

This is the sum of an infinite geometric progression with first term 1 and common ratio az^{-1} . The sum converges when

$$|az^{-1}| < 1 \iff |z| > |a| \quad (4.38)$$

Therefore,

$$\mathcal{Z}\{a^n u(n)\} = \frac{1}{1 - az^{-1}} \quad |z| > |a| \quad (4.39)$$

4.6 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}). \quad (4.40)$$

Plot $|H(e^{j\omega})|$. Is it periodic? If so, find the period. $H(e^{j\omega})$ is known as the *Discrete-Time Fourier Transform* (DTFT) of $h(n)$

Solution:

$$H(e^{j\omega}) = \frac{1 + e^{-2j\omega}}{1 + \frac{1}{2}e^{-j\omega}} \quad (4.41)$$

$$\Rightarrow |H(e^{j\omega})| = \frac{|1 + \cos 2\omega - j \sin 2\omega|}{|1 + \frac{1}{2} \cos \omega - \frac{1}{2} j \sin \omega|} \quad (4.42)$$

$$= \sqrt{\frac{(1 + \cos 2\omega)^2 + (\sin 2\omega)^2}{(1 + \frac{1}{2} \cos \omega)^2 + (\frac{1}{2} \sin \omega)^2}} \quad (4.43)$$

$$= \sqrt{\frac{2 + 2 \cos 2\omega}{\frac{5}{4} + \cos \omega}} \quad (4.44)$$

$$= \sqrt{\frac{2(2 \cos^2 \omega)4}{5 + 4 \cos \omega}} \quad (4.45)$$

$$= \frac{4|\cos \omega|}{\sqrt{5 + 4 \cos \omega}} \quad (4.46)$$

Download the following Python code that plots Fig. 4.6.

```
wget https://github.com/Ankit-Saha-2003/EE3900/raw/main/Assignment_1/codes/4.5.py
```

Run the code by executing

```
python 4.5.py
```

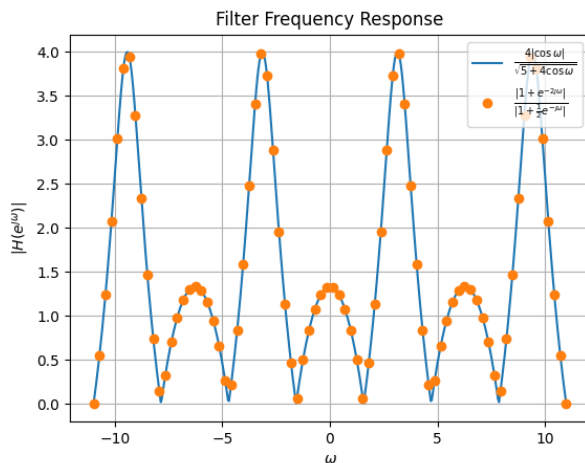


Fig. 4.6. The plot of the magnitude of the discrete-time Fourier transform of $x(n)$

From the plot, it is clear that the magnitude of the discrete-time Fourier transform of $x(n)$ is symmetric about $x = 0$ (even function) and is periodic with a period of 2π which is consistent with what we obtained theoretically.

$$e^{j(\omega+2\pi)} = e^{j\omega} \quad (4.47)$$

$$\Rightarrow H(e^{j(\omega+2\pi)}) = H(e^{j\omega}) \quad (4.48)$$

The period of $|\cos \omega|$ is π and that of $\sqrt{5 + 4 \cos \omega}$ is 2π . Therefore, the period of their quotient is given by

$$\text{lcm}(\pi, 2\pi) = 2\pi \quad (4.49)$$

Also, the function attains a maximum value of 4 at

$$x = (2n + 1)\pi, \quad n \in \mathbb{Z} \quad (4.50)$$

and a minimum of 0 at

$$x = (2m + 1)\frac{\pi}{2}, \quad m \in \mathbb{Z} \quad (4.51)$$

4.7 Express $h(n)$ in terms of $H(e^{j\omega})$

Solution:

$$\int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \quad (4.52)$$

$$= \int_{-\pi}^{\pi} \sum_{k=-\infty}^{\infty} h(k) e^{-j\omega k} e^{j\omega n} d\omega \quad (4.53)$$

$$= \sum_{k=-\infty}^{\infty} h(k) \int_{-\pi}^{\pi} e^{j\omega(n-k)} d\omega \quad (4.54)$$

Now,

$$\int_{-\pi}^{\pi} e^{j\omega(n-k)} d\omega = \begin{cases} \int_{-\pi}^{\pi} d\omega & n - k = 0 \\ \left[\frac{\exp(j\omega(n-k))}{j(n-k)} \right]_{-\pi}^{\pi} & n - k \neq 0 \end{cases} \quad (4.55)$$

$$= \begin{cases} 2\pi & n - k = 0 \\ 0 & n - k \neq 0 \end{cases} \quad (4.56)$$

$$= 2\pi \delta(n - k) \quad (4.57)$$

Thus,

$$\int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega = 2\pi \sum_{k=-\infty}^{\infty} h(k) \delta(n - k) \quad (4.58)$$

$$= 2\pi h(n) * \delta(n) \quad (4.59)$$

$$= 2\pi h(n) \quad (4.60)$$

Therefore, $h(n)$ is given by the inverse DTFT (IDTFT) of $H(e^{j\omega})$

$$h(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \quad (4.61)$$

5. IMPULSE RESPONSE

5.1 Using long division, find

$$h(n), \quad n < 5 \quad (5.1)$$

for $H(z)$ in (4.24)

Solution:

$$H(z) = \frac{1 + z^{-2}}{1 + \frac{1}{2}z^{-1}} \quad (5.2)$$

Substitute $z^{-1} = x$

$$\begin{array}{r} 2x - 4 \\ \frac{1}{2}x + 1 \overline{) x^2 + 1} \\ \underline{-x^2 - 2x} \\ -2x + 1 \\ \underline{2x + 4} \\ 5 \end{array}$$

$$\Rightarrow 1 + z^{-2} = \left(1 + \frac{1}{2}z^{-1}\right)(-4 + 2z^{-1}) + 5 \quad (5.3)$$

$$\Rightarrow H(z) = -4 + 2z^{-1} + \frac{5}{1 + \frac{1}{2}z^{-1}} \quad (5.4)$$

$$\frac{5}{1 + \frac{1}{2}z^{-1}} = 5 \left(1 + \frac{1}{2}z^{-1}\right)^{-1} \quad (5.5)$$

$$= 5 \sum_{n=0}^{\infty} \left(-\frac{z^{-1}}{2}\right)^n \quad (5.6)$$

$$\begin{aligned} H(z) = & -4 + 2z^{-1} + 5 - \frac{5}{2}z^{-1} + \frac{5}{4}z^{-2} \\ & - \frac{5}{8}z^{-3} + \frac{5}{16}z^{-4} - \frac{5}{32}z^{-5} + \dots \end{aligned} \quad (5.7)$$

Therefore, by comparing coefficients

$$h(n) = \begin{cases} 1 & n = 0 \\ -\frac{1}{2} & n = 1 \\ \frac{5}{4} & n = 2 \\ -\frac{5}{8} & n = 3 \\ \frac{5}{16} & n = 4 \end{cases} \quad (5.8)$$

Alternatively, on applying the inverse Z-transform on both sides of the equation

$$H(z) \stackrel{Z}{\rightleftharpoons} h(n) \quad (5.9)$$

$$-4 \stackrel{Z}{\rightleftharpoons} -4\delta(n) \quad (5.10)$$

$$2z^{-1} \stackrel{Z}{\rightleftharpoons} 2\delta(n-1) \quad (5.11)$$

$$\frac{5}{1 + \frac{1}{2}z^{-1}} \stackrel{Z}{\rightleftharpoons} 5 \left(-\frac{1}{2}\right)^n u(n) \quad (5.12)$$

$$(5.13)$$

Therefore,

$$h(n) = -4\delta(n) + 2\delta(n-1) + 5 \left(-\frac{1}{2}\right)^n u(n) \quad (5.14)$$

Download the following Python code that plots Fig. 5.1.

```
wget https://github.com/Ankit-Saha-2003/
EE3900/raw/main/Assignment_1/codes
/5.1.py
```

Run the code by executing

```
python 5.1.py
```

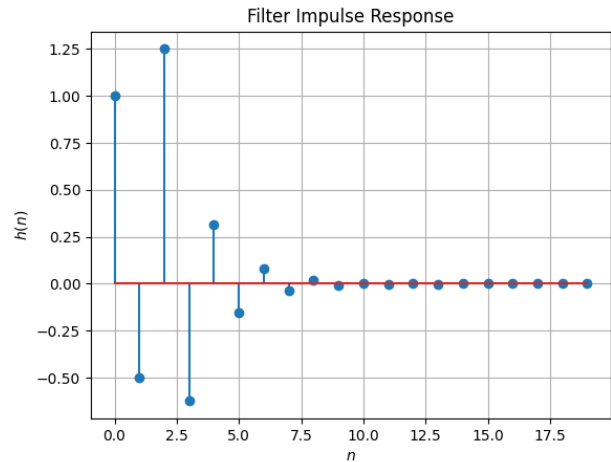


Fig. 5.1. Plot of $h(n)$

5.2 Find an expression for $h(n)$ using $H(z)$, given that

$$h(n) \stackrel{Z}{\rightleftharpoons} H(z) \quad (5.15)$$

and there is a one to one relationship between $h(n)$ and $H(z)$. $h(n)$ is known as the *impulse response* of the system defined by (3.2)

Solution:

$$H(z) = \frac{1 + z^{-2}}{1 + \frac{1}{2}z^{-1}} \quad (5.16)$$

$$= \frac{1}{1 + \frac{1}{2}z^{-1}} + \frac{z^{-2}}{1 + \frac{1}{2}z^{-1}} \quad (5.17)$$

From (4.35),

$$\frac{1}{1 - az^{-1}} \stackrel{Z}{\Leftrightarrow} a^n u(n) \quad |z| > |a| \quad (5.18)$$

$$\Rightarrow \frac{1}{1 + \frac{1}{2}z^{-1}} \stackrel{Z}{\Leftrightarrow} \left(-\frac{1}{2}\right)^n u(n) \quad |z| > \frac{1}{2} \quad (5.19)$$

$$\Rightarrow \frac{z^{-2}}{1 + \frac{1}{2}z^{-1}} \stackrel{Z}{\Leftrightarrow} \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad |z| > \frac{1}{2} \quad (5.20)$$

Since the Z-transform is a linear operator, for $|z| > \frac{1}{2}$

$$H(z) \stackrel{Z}{\Leftrightarrow} \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.21)$$

Therefore,

$$h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.22)$$

5.3 Sketch $h(n)$. Is it bounded? Justify theoretically.

Solution: Download the following Python code that plots Fig. 5.3.

```
wget https://github.com/Ankit-Saha-2003/EE3900/raw/main/Assignment_1/codes/5.2.py
```

Run the code by executing

```
python 5.2.py
```

From the plot, it is clear that $h(n)$ is bounded. Theoretically,

$$|u(n)| \leq 1 \quad (5.23)$$

$$\left| \left(-\frac{1}{2}\right)^n \right| \leq 1 \quad (5.24)$$

$$\Rightarrow \left| \left(-\frac{1}{2}\right)^n u(n) \right| \leq 1 \quad (5.25)$$

Similarly,

$$\left| \left(-\frac{1}{2}\right)^{n-2} u(n-2) \right| \leq 1 \quad (5.26)$$

$$\Rightarrow h(n) \leq 2 \quad (5.27)$$

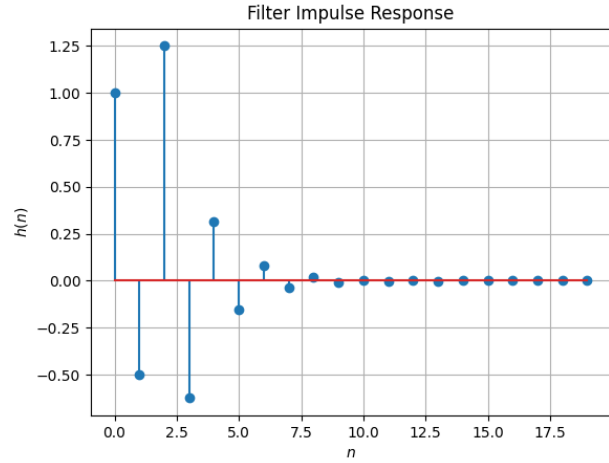


Fig. 5.3. Plot of $h(n)$

Therefore $h(n)$ is bounded.

5.4 Is it convergent? Justify using the ratio test.

Solution: Using the ratio test for convergence

$$\lim_{n \rightarrow \infty} \left| \frac{h(n+1)}{h(n)} \right| = \lim_{n \rightarrow \infty} \left| \frac{\left(-\frac{1}{2}\right)^{n+1} \left(\frac{1}{4} + 1\right)}{\left(-\frac{1}{2}\right)^n \left(\frac{1}{4} + 1\right)} \right| \quad (5.28)$$

$$= \lim_{n \rightarrow \infty} \left| -\frac{1}{2} \right| \quad (5.29)$$

$$= \frac{1}{2} < 1 \quad (5.30)$$

Therefore, $h(n)$ is convergent.

5.5 The system with $h(n)$ is defined to be stable if

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \quad (5.31)$$

Is the system defined by (3.2) stable for the impulse response in (5.15)?

Solution:

$$\begin{aligned} \sum_{n=-\infty}^{\infty} h(n) &= \sum_{n=-\infty}^{\infty} \left(-\frac{1}{2}\right)^n u(n) \\ &\quad + \sum_{n=-\infty}^{\infty} \left(-\frac{1}{2}\right)^{n-2} u(n-2) \end{aligned} \quad (5.32)$$

$$\sum_{n=-\infty}^{\infty} h(n) = \sum_{n=0}^{\infty} \left(-\frac{1}{2}\right)^n + \sum_{n=2}^{\infty} \left(-\frac{1}{2}\right)^{n-2} \quad (5.33)$$

These are both sums of infinite geometric progressions with first terms 1 and common ratios $-\frac{1}{2}$

$$\sum_{n=-\infty}^{\infty} h(n) = \frac{1}{1 - (-\frac{1}{2})} + \frac{1}{1 - (-\frac{1}{2})} \quad (5.34)$$

$$= \frac{4}{3} < \infty \quad (5.35)$$

Therefore, the system is stable.

5.6 Verify the above result using a Python code.

Solution: The stability has been verified in the following code

```
wget https://github.com/Ankit-Saha-2003/
EE3900/raw/main/Assignment_1/codes
/5.3.py
```

Run the code by executing

```
python 5.3.py
```

5.7 Compute and sketch $h(n)$ using

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2) \quad (5.36)$$

This is the definition of $h(n)$

Solution:

$$h(0) = 1 \quad (5.37)$$

Now, for $n = 1$,

$$h(1) + \frac{1}{2}h(0) = \delta(1) + \delta(-1) = 0 \quad (5.38)$$

$$\Rightarrow h(1) = -\frac{1}{2}h(0) = -\frac{1}{2} \quad (5.39)$$

For $n = 2$,

$$h(2) + \frac{1}{2}h(1) = \delta(2) + \delta(0) = 1 \quad (5.40)$$

$$\Rightarrow h(2) = 1 - \frac{1}{2}h(1) = \frac{5}{4} \quad (5.41)$$

For $n > 2$, the right hand side of the equation is always zero. Thus,

$$h(n) = -\frac{1}{2}h(n-1) \quad n > 2 \quad (5.42)$$

$$h(3) = \frac{5}{4} \left(-\frac{1}{2}\right) \quad (5.43)$$

$$h(4) = \frac{5}{4} \left(-\frac{1}{2}\right)^2 \quad (5.44)$$

$$\vdots \quad (5.45)$$

$$h(n) = \frac{5}{4} \left(-\frac{1}{2}\right)^{n-2} \quad (5.46)$$

Therefore,

$$h(n) = \begin{cases} 1 & n = 0 \\ -\frac{1}{2} & n = 1 \\ \frac{5}{4} \left(-\frac{1}{2}\right)^{n-2} & n \geq 2 \end{cases} \quad (5.47)$$

Thus, it is bounded and convergent to 0

$$\lim_{n \rightarrow \infty} h(n) = 0 \quad (5.48)$$

Download the following Python code that plots Fig. 5.7.

```
wget https://github.com/Ankit-Saha-2003/
EE3900/raw/main/Assignment_1/codes
/5.4.py
```

Run the code by executing

```
python 5.4.py
```

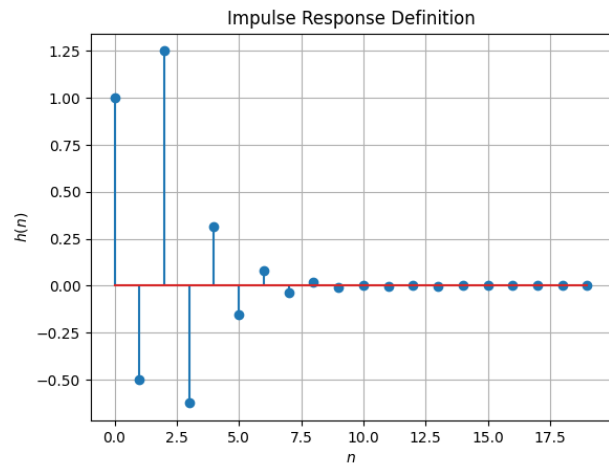


Fig. 5.7. The plot of $h(n)$ from its definition

5.8 Compute

$$y(n) = x(n) * h(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k) \quad (5.49)$$

Comment. The operation in (5.49) is known as *convolution*

Solution:

$$x(n) * h(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k) \quad (5.50)$$

$$= \sum_{k=0}^5 x(k)h(n-k) \quad (5.51)$$

since $x(k) = 0$ for $k < 0$ and $k > 5$
Download the following Python code that plots
Fig. 5.8.

```
wget https://github.com/Ankit-Saha-2003/
EE3900/raw/main/Assignment_1/codes
/5.5.py
```

Run the code by executing

```
python 5.5.py
```

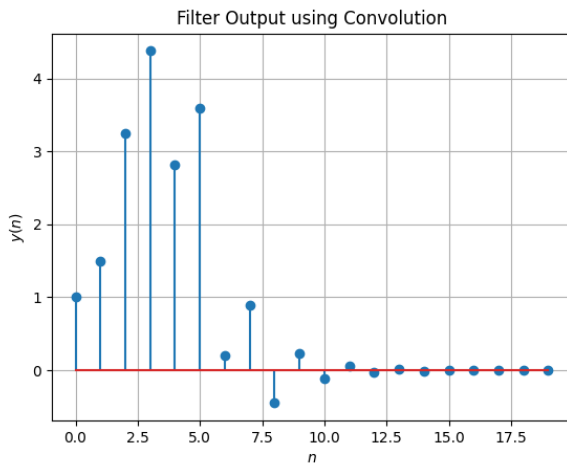


Fig. 5.8. Plot of the convolution of $x(n)$ and $h(n)$

The plot is exactly the same as that obtained
in Fig. 3.2. Therefore, we can conclude that

$$y(n) = x(n) * h(n) \quad (5.52)$$

5.9 Express the above convolution using a Toeplitz
matrix.

Solution: Let

$$\mathbf{x} = \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 2 \\ 1 \end{pmatrix} \quad \mathbf{h} = \begin{pmatrix} 1 \\ -0.5 \\ 1.25 \\ -0.62 \\ 0.31 \\ -0.16 \end{pmatrix} \quad (5.53)$$

Their convolution is given by the product of

the following Toeplitz matrix \mathbf{T}

$$\mathbf{T} = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ -0.5 & 1 & 0 & 0 & 0 & 0 \\ 1.25 & -0.5 & 1 & 0 & 0 & 0 \\ -0.62 & 1.25 & -0.5 & 1 & 0 & 0 \\ 0.31 & -0.62 & 1.25 & -0.5 & 1 & 0 \\ -0.16 & 0.31 & -0.62 & 1.25 & -0.5 & 1 \\ 0 & -0.16 & 0.31 & -0.62 & 1.25 & -0.5 \\ 0 & 0 & -0.16 & 0.31 & -0.62 & 1.25 \\ 0 & 0 & 0 & -0.16 & 0.31 & -0.62 \\ 0 & 0 & 0 & 0 & -0.16 & 0.31 \\ 0 & 0 & 0 & 0 & 0 & -0.16 \end{pmatrix} \quad (5.54)$$

and \mathbf{x}

$$\mathbf{y} = \mathbf{x} \otimes \mathbf{h} = \mathbf{T}\mathbf{x} = \begin{pmatrix} 1 \\ 1.5 \\ 3.25 \\ 4.38 \\ 2.81 \\ 3.59 \\ 0.12 \\ 0.78 \\ -0.62 \\ 0 \\ -0.16 \end{pmatrix} \quad (5.55)$$

Download the following Python code for com-
puting the convolution by using a Toeplitz
matrix and plotting Fig. 5.9

```
wget https://github.com/Ankit-Saha-2003/
EE3900/raw/main/Assignment_1/codes
/5.9.py
```

Run the Python code by executing

```
python 5.9.py
```

5.10 Show that

$$y(n) = \sum_{k=-\infty}^{\infty} x(n-k)h(k) \quad (5.56)$$

Solution: We know that

$$y(n) = x(n) * h(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k) \quad (5.57)$$

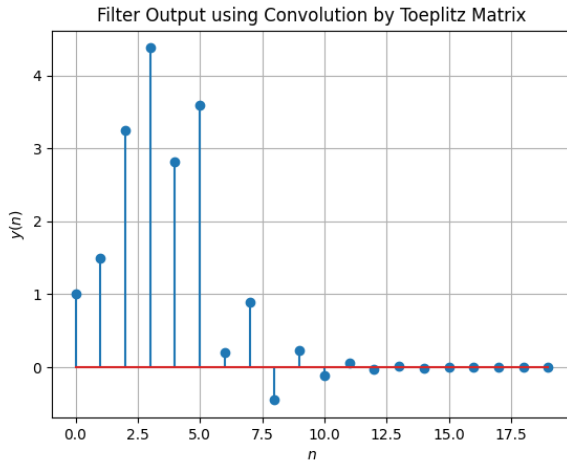


Fig. 5.9. Plot of the convolution of $x(n)$ and $h(n)$

Substitute $k = n - i$

$$\sum_{k=-\infty}^{\infty} x(k)h(n-k) = \sum_{n-i=-\infty}^{\infty} x(n-i)h(n-(n-i)) \quad (5.58)$$

$$= \sum_{i=-\infty}^{\infty} x(n-i)h(i) \quad (5.59)$$

$$= \sum_{i=-\infty}^{\infty} x(n-i)h(i) \quad (5.60)$$

since the order of limits does not matter for a summation. Thus,

$$\sum_{k=-\infty}^{\infty} x(k)h(n-k) = \sum_{k=-\infty}^{\infty} x(n-k)h(k) \quad (5.61)$$

$$\Rightarrow x(n) * h(n) = h(n) * x(n) \quad (5.62)$$

Therefore, convolution is commutative.

6. DFT AND FFT

6.1 Compute

$$X(k) \triangleq \sum_{n=0}^{N-1} x(n)e^{-j2\pi kn/N} \quad k = 0, 1, \dots, N-1 \quad (6.1)$$

and $H(k)$ using $h(n)$

Solution: Download the following Python code that plots Fig. 6.1.

```
wget https://github.com/Ankit-Saha-2003/EE3900/raw/main/Assignment_1/codes/6.1.py
```

Run the code by executing

```
python 6.1.py
```

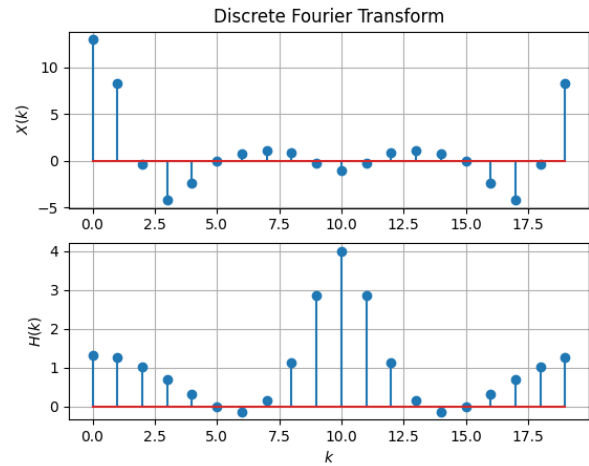


Fig. 6.1. Plots of the real parts of the discrete Fourier transforms of $x(n)$ and $h(n)$

6.2 Compute

$$Y(k) = X(k)H(k) \quad (6.2)$$

Solution: Download the following Python code that plots Fig. 6.2.

```
wget https://github.com/Ankit-Saha-2003/EE3900/raw/main/Assignment_1/codes/6.2.py
```

Run the code by executing

```
python 6.2.py
```

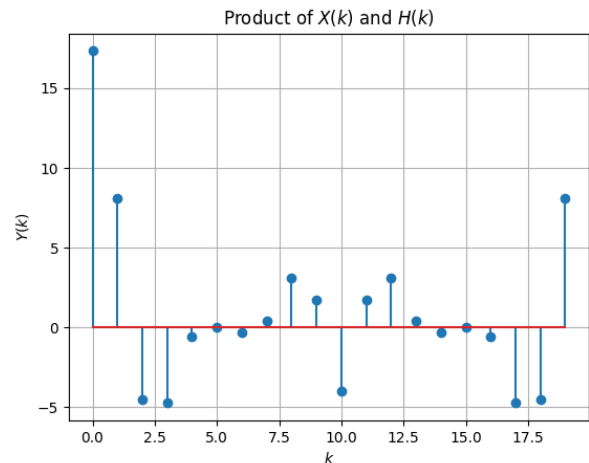


Fig. 6.2. Plot of $Y(k)$

6.3 Compute

$$y(n) = \frac{1}{N} \sum_{k=0}^{N-1} Y(k) e^{j2\pi kn/N} \quad n = 0, 1, \dots, N-1 \quad (6.3)$$

Solution: Download the following Python code that plots Fig. 6.3.

```
wget https://github.com/Ankit-Saha-2003/EE3900/raw/main/Assignment_1/codes/6.3.py
```

Run the code by executing

```
python 6.3.py
```

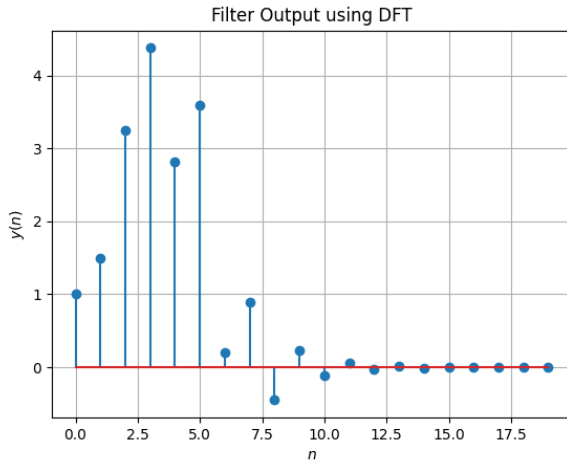


Fig. 6.3. Plot of the inverse discrete Fourier transform of $Y(k)$

The plot is exactly the same as that obtained in Fig. 3.2. Therefore, we conclude that

$$y(n) = x(n) * h(n) \quad (6.4)$$

$$\iff Y(k) = X(k)H(k) \quad (6.5)$$

6.4 Repeat the previous exercise by computing $X(k)$, $H(k)$ and $y(n)$ through FFT and IFFT.

Solution: Download the following Python code that plots Fig. 6.4.

```
wget https://github.com/Ankit-Saha-2003/EE3900/raw/main/Assignment_1/codes/6.4.py
```

Run the code by executing

```
python 6.4.py
```

The plot is exactly the same as that obtained in Fig. 3.2

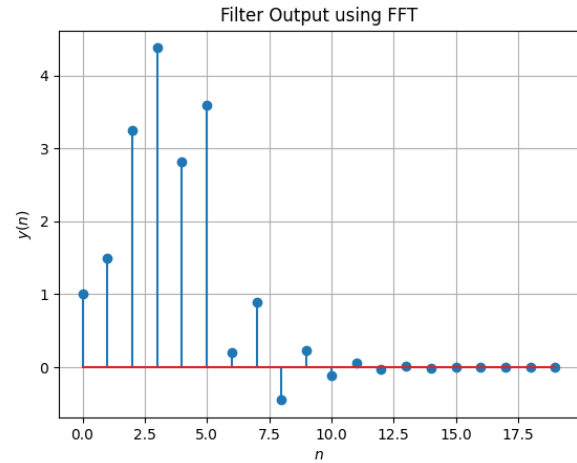


Fig. 6.4. Plot of $y(n)$ by fast Fourier transform

6.5 Wherever possible, express all the above equations as matrix equations.

Solution:

$$\mathbf{x} = (x_0 \ x_1 \ \dots \ x_{N-1})^T \quad (6.6)$$

$$\mathbf{h} = (h_0 \ h_1 \ \dots \ h_{N-1})^T \quad (6.7)$$

$$\mathbf{y} = \mathbf{x} \otimes \mathbf{h} \quad (6.8)$$

$$\begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_{2N-1} \end{pmatrix} = \begin{pmatrix} h_0 & 0 & 0 & \dots & 0 \\ h_1 & h_0 & 0 & \dots & 0 \\ h_2 & h_1 & h_0 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ h_{N-1} & h_{N-2} & h_{N-3} & \dots & h_0 \\ 0 & h_{N-1} & h_{N-2} & \dots & h_1 \\ 0 & 0 & h_{N-1} & \dots & h_2 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & h_{N-1} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_N \end{pmatrix} \quad (6.9)$$

The convolution can be written using a Toeplitz matrix.

Consider the DFT matrix

$$\mathbf{W} = \begin{pmatrix} 1 & 1 & 1 & 1 & \dots & 1 \\ 1 & \omega & \omega^2 & \omega^3 & \dots & \omega^{N-1} \\ 1 & \omega^2 & \omega^4 & \omega^6 & \dots & \omega^{2(N-1)} \\ 1 & \omega^3 & \omega^6 & \omega^9 & \dots & \omega^{3(N-1)} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & \omega^{N-1} & \omega^{2(N-1)} & \omega^{3(N-1)} & \dots & \omega^{(N-1)(N-1)} \end{pmatrix} \quad (6.10)$$

where $\omega = e^{-j2\pi/N}$ is the N^{th} root of unity

Then the discrete Fourier transforms of \mathbf{x} and \mathbf{h} are given by

$$\mathbf{X} = \mathbf{W}\mathbf{x} \quad (6.11)$$

$$\mathbf{H} = \mathbf{W}\mathbf{h} \quad (6.12)$$

\mathbf{Y} is then given by

$$\mathbf{Y} = \mathbf{X} \circ \mathbf{H} \quad (6.13)$$

where \circ denotes the Hadamard product (element-wise multiplication)

But \mathbf{Y} is the discrete Fourier transform of the filter output \mathbf{y}

$$\mathbf{Y} = \mathbf{W}\mathbf{y} \quad (6.14)$$

Thus,

$$\mathbf{W}\mathbf{y} = \mathbf{X} \circ \mathbf{H} \quad (6.15)$$

$$\Rightarrow \mathbf{y} = \mathbf{W}^{-1}(\mathbf{X} \circ \mathbf{H}) \quad (6.16)$$

$$= \mathbf{W}^{-1}(\mathbf{W}\mathbf{x} \circ \mathbf{W}\mathbf{h}) \quad (6.17)$$

This is the inverse discrete Fourier transform of \mathbf{Y}

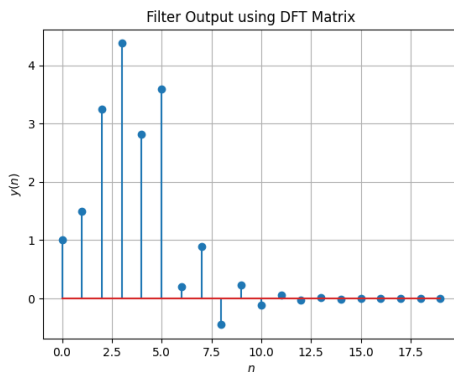
6.6 Verify the above equations by generating the DFT matrix in Python.

Solution: Download the following Python code that plots Fig. 6.6

```
wget https://github.com/Ankit-Saha-2003/EE3900/raw/main/Assignment_1/codes/6.5.py
```

Run the code by executing

```
python 6.5.py
```



The plot is exactly the same as that obtained in Fig. 3.2

7. EXERCISES

Answer the following questions by looking at the python code in Problem 2.3

7.1 The command

```
output_signal = signal.lfilter(b, a,
                               input_signal)
```

in Problem 2.3 is executed through the following difference equation

$$\sum_{m=0}^M a(m) y(n-m) = \sum_{k=0}^N b(k) x(n-k) \quad (7.1)$$

where the input signal is $x(n)$ and the output signal is $y(n)$ with initial values all 0. Replace **signal.filtfilt** with your own routine and verify.

Solution: On taking the Z-transform on both sides of the difference equation

$$\sum_{m=0}^M a(m) z^{-m} Y(z) = \sum_{k=0}^N b(k) z^{-k} X(z) \quad (7.2)$$

$$\Rightarrow H(z) = \frac{Y(z)}{X(z)} = \frac{\sum_{k=0}^N b(k) z^{-k}}{\sum_{m=0}^M a(m) z^{-m}} \quad (7.3)$$