# Digital Signal Processing

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Abstract—This manual provides a simple introduction to digital signal processing.

#### 1 Software Installation

Run the following commands

sudo apt-get update sudo apt-get install libffi-dev libsndfile1 python3 -scipy python3-numpy python3-matplotlib sudo pip install cffi pysoundfile

#### 2 DIGITAL FILTER

2.1 Download the sound file from

wget https://raw.githubusercontent.com/ gadepall/ EE1310/master/filter/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

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Problem 2.1 in the spectrogram and play. Observe the spectrogram. What do you find?

**Solution:** There are a lot of yellow lines between 440 Hz to 5.1 KHz. These represent the synthesizer key tones. Also, the key strokes are audible along with background noise.

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

#### **Solution:**

wget https://github.com/Bhanu-das/EE3900 -2022/blob/main/**filter**/codes/ Cancel noise.py

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

**Solution:** The key strokes as well as background noise is subdued in the audio. Also, the signal is blank for frequencies above 5.1 kHz.

### 3 Difference Equation

3.1 Let

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

Sketch x(n).

**Solution:** python code

weget https://github.com/Bhanu-das/EE3900/blob/main/Assign1/codes/Q3/X Y.py

sketch

weget https://github.com/Bhanu-das/EE3900/blob/main/Assign1/fig/Q3.png

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:** The following code yields Fig. fig:xnyn.

wget https://github.com/gadepall/EE1310/raw/master/filter/codes/xnyn.py

wget https://github.com/Bhanu-das/EE3900 -2022/blob/main/filter/figs/xnyn.pdf

3.3 Repeat the above exercise using a C code. **Solution:** c code

weget https://github.com/Bhanu-das/EE3900/blob/main/Assign1/codes/Q3/x y.c

### 4 Z-TRANSFORM

4.1 The Z-transform of x(n) is defined as

$$X(z) = \mathbb{Z}\{x(n)\} = \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$
 (4.1)

Show that

$$Z{x(n-1)} = z^{-1}X(z)$$
 (4.2)

and find

$$\mathcal{Z}\{x(n-k)\}\tag{4.3}$$

**Solution:** From (4.1),

$$\mathcal{Z}\{x(n-k)\} = \sum_{n=-\infty}^{\infty} x(n-1)z^{-n}$$

$$= \sum_{n=-\infty}^{\infty} x(n)z^{-n-1} = z^{-1} \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$
(4.4)
$$(4.5)$$

resulting in (4.2). Similarly, it can be shown that

$$\mathcal{Z}\{x(n-k)\} = z^{-k}X(z) \tag{4.6}$$

4.2 Obtain X(z) for x(n) defined in problem 3.1. **Solution:** 

$$X(z) = \sum_{n = -\infty}^{\infty} x(n)z^{-n}$$
 (4.7)

But

$$x(n) = \{1, 2, 3, 4, 2, 1\}$$
 (4.8)

so,

$$X(z) = 1 + 2z^{-1} + 3z^{-2} + 4z^{-3} + 2z^{-4} + z^{-5}$$
 (4.9)

4.3 Find

$$H(z) = \frac{Y(z)}{X(z)} \tag{4.10}$$

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

**Solution:** Applying (4.6) in (3.2),

$$Y(z) + \frac{1}{2}z^{-1}Y(z) = X(z) + z^{-2}X(z)$$
 (4.11)

$$\implies \frac{Y(z)}{X(z)} = \frac{1 + z^{-2}}{1 + \frac{1}{2}z^{-1}} \tag{4.12}$$

4.4 Find the Z transform of

$$\delta(n) = \begin{cases} 1 & n = 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.13)

and show that the Z-transform of

$$u(n) = \begin{cases} 1 & n \ge 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.14)

is

$$U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1$$
 (4.15)

**Solution:** It is easy to show that

$$\delta(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} 1 \tag{4.16}$$

and from (4.14),

$$U(z) = \sum_{n=0}^{\infty} z^{-n}$$
 (4.17)

$$=\frac{1}{1-z^{-1}}, \quad |z| > 1 \tag{4.18}$$

using the fomula for the sum of an infinite geometric progression.

4.5 Show that

$$a^n u(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} \frac{1}{1 - az^{-1}} \quad |z| > |a|$$
 (4.19)

Solution: Solution: let

$$f(n) = a^n u(n) \tag{4.20}$$

$$f(n) = \left\{ \begin{array}{ll} a^n, & \text{if } n > 0 \\ 0, & \text{otherwise} \end{array} \right\}$$
 (4.21)

Now the Z- Transform of f(n) is

$$F(z) = \mathcal{Z}{f(n)} = \sum_{n=-\infty}^{\infty} f(n)z^{-n}$$
 (4.22)

$$F(z) = \sum_{n=0}^{\infty} a^n z^{-n}$$
 (4.23)

This forms a infinite Geometric Progression.

$$F(z) = \frac{1}{1 - az^{-1}} \text{ for } z < a.$$
 (4.24)

4.6 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}). \tag{4.25}$$

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

**Solution:** The following code plots

wget https://raw.githubusercontent.com/ gadepall/EE1310/master/filter/codes/dtft. py

wget https://github.com/Bhanu-das/EE3900 -2022/blob/main/filter/figs/dtft.pdf

4.7 Express h(n) in terms of  $H(e^{j\omega})$ . Solution: We have,

$$H(e^{j\omega}) = \sum_{k=-\infty}^{\infty} h(k)e^{-j\omega k}$$
 (4.26)

However,

$$\int_{-\pi}^{\pi} e^{j\omega(n-k)} d\omega = \begin{cases} 2\pi & n=k\\ 0 & \text{otherwise} \end{cases}$$
 (4.27)

and so,

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \tag{4.28}$$

$$=\frac{1}{2\pi}\sum_{k=-\infty}^{\infty}\int_{-\pi}^{\pi}h(k)e^{j\omega(n-k)}d\omega \qquad (4.29)$$

$$= \frac{1}{2\pi} 2\pi h(n) = h(n) \tag{4.30}$$

which is known as the Inverse Discrete Fourier Transform. Thus,

$$h(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \qquad (4.31)$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{1 + e^{-2j\omega}}{1 + \frac{1}{2}e^{-j\omega}} e^{j\omega n} d\omega \qquad (4.32)$$

5 IMPULSE RESPONSE

5.1 Using long division, find

$$h(n), \quad n < 5 \tag{5.1}$$

for H(z) in (4.12). **Solution:** from (4.12)

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

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

$$2z^{-1} + z^{-2}$$

$$1 + \frac{1}{2}z^{-1})1 - 2z^{-1}(-4)$$

$$-4 - 2z^{-1}$$

$$5 + 0z^{-1}$$

Hence by long division will be

$$H(z) = 2z^{-1} - 4 + \frac{5}{1 + \frac{1}{2}z^{-1}}$$
 (5.3)

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

$$h(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} H(z)$$
 (5.4)

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:** From (4.12),

$$H(z) = \frac{1}{1 + \frac{1}{2}z^{-1}} + \frac{z^{-2}}{1 + \frac{1}{2}z^{-1}}$$
 (5.5)

$$\implies h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2)$$
(5.6)

using (4.19) and (4.6).

5.3 Sketch h(n). Is it bounded? Justify theoreti-

**Solution:** The following code plots.

wget https://raw.githubusercontent.com/ gadepall/EE1310/master/filter/codes/hn.py

weget https://github.com/Bhanu-das/EE3900 -2022/blob/main/**filter**/figs/dtft.pdf

From the graph we can say that maximim value of h(n) is 1.25. The minimum value of graph is around -0.6.

$$-0.6 > h(n) \ge .25$$

The function is bounded between 1.25 and -

5.4 Convergent? Justify using the ratio test.

**Solution:** 

$$h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.7)$$

Ratio test

$$L = \lim_{n \to \infty} \left| \frac{h(n+1)}{h(n)} \right| \tag{5.8}$$

$$h(n+1) = \left(-\frac{1}{2}\right)^{n+1} u(n+1) + \left(-\frac{1}{2}\right)^{n-1} u(n-1)$$
(5.9)

$$h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.10)$$

as 
$$n \to \infty$$
  $u(n) = u(n-1) = u(n+1) = u(n-1)$  (5.11)

$$h(n+1) = \{-\frac{1}{2}\}h(n) \tag{5.12}$$

$$\left| \frac{h(n+1)}{h(n)} \right| = \left| -\frac{1}{2} \right| = \frac{1}{2}$$
 (5.13)

$$L = \lim_{n \to \infty} \left| \frac{h(n+1)}{h(n)} \right| = \frac{1}{2}$$
 (5.14)

L is less than 1 h(n) is convergent

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

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \tag{5.15}$$

Is the system defined by (3.2) stable for the impulse response in (5.4)? **Solution:** from **??** 

$$h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.16)$$

then

$$\sum_{n=-\infty}^{\infty} h(n) = \sum_{n=0}^{\infty} \left(-\frac{1}{2}\right)^n + \sum_{n=2}^{\infty} \left(-\frac{1}{2}\right)^{n-2}$$
 (5.17)

$$\sum_{n=-\infty}^{\infty} h(n) = \frac{4}{3}$$
 (5.18)

since

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \tag{5.19}$$

h(n) is stable.

5.6 Verify the above result using a python code. **Solution:** the following code plotes

weget https://github.com/Bhanu-das/EE3900/blob/main/Assign1/codes/Q5/h nstable

weget https://github.com/Bhanu-das/EE3900/blob/main/Assign1/fig/output.png

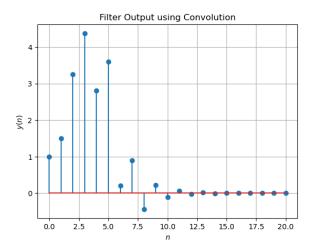


Fig. 5.6

5.7 Compute and sketch h(n) using

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2),$$
 (5.20)

This is the definition of h(n).

**Solution:** The following code plots .

wget https://raw.githubusercontent.com/ gadepall/EE1310/master/filter/codes/hndef .py

weget https://github.com/Bhanu-das/EE3900 -2022/blob/main/**filter**/figs/hndef.pdf

5.8 Compute

$$y(n) = x(n) * h(n) = \sum_{k=0}^{\infty} x(k)h(n-k)$$
 (5.21)

Comment. The operation in (5.21) is known as *convolution*.

**Solution:** The following code plots Note that this is the same as y(n) in Fig.

wget https://raw.githubusercontent.com/ gadepall/EE1310/master/**filter**/codes/ ynconv.py

5.9 Express the above convolution using a Teoplitz matrix.

Solution: The following code does convolution

weget https://github.com/Bhanu-das/EE3900/blob/main/Assign1/codes/Q5/teoplitz.py

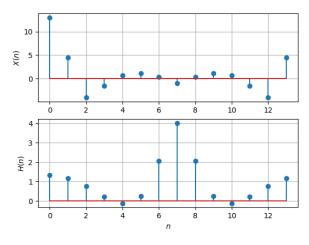


Fig. 5.8

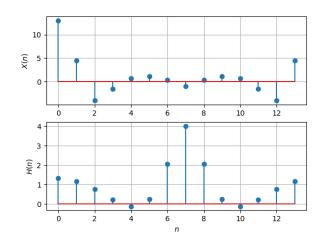


Fig. 6.1

# 5.10 Show that

$$y(n) = \sum_{n = -\infty}^{\infty} x(n - k)h(k)$$
 (5.22)

**Solution:** from 5.21 ww know that

$$y(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k)$$
 (5.23)

now consider

$$t = n - k \tag{5.24}$$

will transform into

$$y(n) = \sum_{n=t=-\infty}^{\infty} x(n-t)h(t)$$
 (5.25)

since n is finite and  $-\infty < \infty$ , 5.25 is equivalent to

$$y(n) = \sum_{t=-\infty}^{\infty} x(n-t)h(t)$$
 (5.26)

hence proved.

### 6 DFT AND FFT

# 6.1 Compute

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

and H(k) using h(n).

**Solution:** The following code plots

weget https://github.com/Bhanu-das/EE3900/blob/main/Assign1/codes/XkHk dft.py

## 6.2 Compute

$$Y(k) = X(k)H(k) \tag{6.2}$$

**Solution:** The following code plots

weget https://github.com/Bhanu-das/EE3900/blob/main/Assign1/codes/yk.py

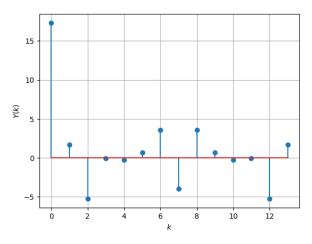


Fig. 6.2

# 6.3 Compute

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

**Solution:** The following code plot. Note that this is the same as y(n) in Fig.

(6.6)

wget https://raw.githubusercontent.com/ gadepall/EE1310/master/**filter**/codes/yndft. py

weget https://github.com/Bhanu-das/EE3900 -2022/blob/main/**filter**/figs/yndft.pdf

6.4 Repeat the previous exercise by computing X(k), H(k) and y(n) through FFT and IFFT. **Solution:** The following code plots X(n), H(n) and y(n) by fft.

weget https://github.com/Bhanu-das/EE3900/blob/main/Assign1/codes/fft.py

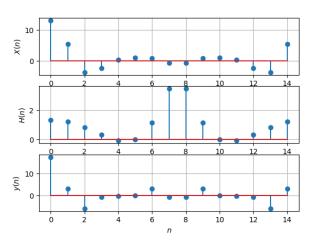


Fig. 6.4

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

### **Solution:**

$$x = \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 2 \\ 1 \\ 0 \\ \cdot \\ \cdot \\ 0 \end{pmatrix}$$

$$J = \begin{pmatrix} 0 \\ e^{\frac{-2\pi j(1)k}{N}} \\ e^{\frac{-2\pi j(2)k}{N}} \\ \vdots \\ \vdots \\ e^{\frac{-2\pi j(N-1)k}{N}} \end{pmatrix}$$

$$X(k) = x^{T}J \qquad (6.4)$$

$$h = \begin{pmatrix} h[0] \\ h[1] \\ \vdots \\ h[N-1] \end{pmatrix}$$

$$H(k) = h^{T}J \qquad (6.5)$$

$$y = \begin{pmatrix} h[0]x[0] \\ h[1]x[1] \\ \vdots \\ \vdots \\ h[N-1]x[N-1] \end{pmatrix}$$

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

 $Y(k) = y^T J$ 

#### 7 FFT

1. The DFT of x(n) is given by

$$X(k) \triangleq \sum_{n=0}^{N-1} x(n)e^{-j2\pi kn/N}, \quad k = 0, 1, \dots, N-1$$
(7.1)

2. Let

$$W_N = e^{-j2\pi/N} \tag{7.2}$$

Then the N-point DFT matrix is defined as

$$\vec{F}_N = [W_N^{mn}], \quad 0 \le m, n \le N - 1$$
 (7.3)

where  $W_N^{mn}$  are the elements of  $\vec{F}_N$ .

3. Let

$$\vec{I}_4 = \vec{e}_4^1 \vec{e}_4^2$$
  $\vec{e}_4^3 \vec{e}_4^4$  (7.45)

be the  $4 \times 4$  identity matrix. Then the 4 point *DFT permutation matrix* is defined as

$$\vec{P}_4 = \vec{e}_4^1 \vec{e}_4^3 \qquad \qquad \vec{e}_4^2 \vec{e}_4^4 \qquad \qquad (7.6)$$

4. The 4 point DFT diagonal matrix is defined as

$$\vec{D}_4 = diagW_8^0 W_8^1 \qquad W_8^2 W_8^3 \qquad ref(7.6)$$

5. Show that

$$W_N^2 = W_{N/2} (7.7)$$

6. Show that

$$\vec{F}_4 = \begin{bmatrix} \vec{I}_2 & \vec{D}_2 \\ \vec{I}_2 & -\vec{D}_2 \end{bmatrix} \begin{bmatrix} \vec{F}_2 & 0 \\ 0 & \vec{F}_2 \end{bmatrix} \vec{P}_4 \qquad (7.8)$$

7. Show that

$$\vec{F}_{N} = \begin{bmatrix} \vec{I}_{N/2} & \vec{D}_{N/2} \\ \vec{I}_{N/2} & -\vec{D}_{N/2} \end{bmatrix} \begin{bmatrix} \vec{F}_{N/2} & 0 \\ 0 & \vec{F}_{N/2} \end{bmatrix} \vec{P}_{N} \quad (7.9)$$

8. Find

$$\vec{P}_4 \vec{x} \tag{7.10}$$

9. Show that

$$\vec{X} = \vec{F}_N \vec{x} \tag{7.11}$$

where  $\vec{x}, \vec{X}$  are the vector representations of x(n), X(k) respectively.

10. Derive the following Step-by-step visualisation of 8-point FFTs into 4-point FFTs and so on

$$\begin{bmatrix} X(0) \\ X(1) \\ X(2) \\ X(3) \end{bmatrix} = \begin{bmatrix} X_1(0) \\ X_1(1) \\ X_1(2) \\ X_1(3) \end{bmatrix} + \begin{bmatrix} W_8^0 & 0 & 0 & 0 \\ 0 & W_8^1 & 0 & 0 \\ 0 & 0 & W_8^2 & 0 \\ 0 & 0 & 0 & W_8^3 \end{bmatrix} \begin{bmatrix} X_2(0) \\ X_2(1) \\ X_2(2) \\ X_2(3) \end{bmatrix}$$

$$\begin{bmatrix} X(4) \\ X(5) \\ X(6) \\ X(7) \end{bmatrix} = \begin{bmatrix} X_1(0) \\ X_1(1) \\ X_1(2) \\ X_1(3) \end{bmatrix} - \begin{bmatrix} W_8^0 & 0 & 0 & 0 \\ 0 & W_8^1 & 0 & 0 \\ 0 & 0 & W_8^2 & 0 \\ 0 & 0 & 0 & W_8^3 \end{bmatrix} \begin{bmatrix} X_2(0) \\ X_2(1) \\ X_2(2) \\ X_2(3) \end{bmatrix}$$
(7.13)

4-point FFTs into 2-point FFTs

$$\begin{bmatrix} X_1(2) \\ X_1(3) \end{bmatrix} = \begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} - \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix}$$
 (7.15)

$$\begin{bmatrix} X_2(0) \\ X_2(1) \end{bmatrix} = \begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} + \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix}$$
(7.16)

$$\begin{bmatrix} X_2(2) \\ X_2(3) \end{bmatrix} = \begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} - \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix}$$
(7.17)

$$P_{8} \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \\ x(4) \\ x(5) \\ x(6) \\ x(7) \end{bmatrix} = \begin{bmatrix} x(0) \\ x(2) \\ x(4) \\ x(6) \\ x(1) \\ x(3) \\ x(5) \\ x(7) \end{bmatrix}$$
 (7.18)

$$P_{4} \begin{bmatrix} x(0) \\ x(2) \\ x(4) \\ x(6) \end{bmatrix} = \begin{bmatrix} x(0) \\ x(4) \\ x(2) \\ x(6) \end{bmatrix}$$
 (7.19)

$$P_{4} \begin{bmatrix} x(1) \\ x(3) \\ x(5) \\ x(7) \end{bmatrix} = \begin{bmatrix} x(1) \\ x(5) \\ x(3) \\ x(7) \end{bmatrix}$$
 (7.20)

Therefore,

$$\begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} = F_2 \begin{bmatrix} x(0) \\ x(4) \end{bmatrix}$$
 (7.21)

$$\begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix} = F_2 \begin{bmatrix} x(2) \\ x(6) \end{bmatrix}$$
 (7.22)

$$\begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} = F_2 \begin{bmatrix} x(1) \\ x(5) \end{bmatrix}$$
 (7.23)

$$\begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix} = F_2 \begin{bmatrix} x(3) \\ x(7) \end{bmatrix}$$
 (7.24)

11. For

$$\vec{x} = 1$$
 (7.25)  
2 (7.26)  
3 (7.27)  
4 (7.28)  
2 (7.29)  
1 (7.360)

compte the DFT using (7.11)

- 12. Repeat the above exercise using the FFT after zero padding  $\vec{x}$ .
- 13. Write a C program to compute the 8-point FFT.

#### 8 Exercises

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

8.1 The command

in Problem 2.3 is executed through the following difference equation

$$\sum_{m=0}^{M} a(m) y(n-m) = \sum_{k=0}^{N} b(k) x(n-k) \quad (8.1)$$

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:** 

- 8.2 Repeat all the exercises in the previous sections for the above *a* and *b*.
- 8.3 What is the sampling frequency of the input signal?

**Solution:** Sampling frequency(fs)=44.1kHZ.

8.4 What is type, order and cutoff-frequency of the above butterworth filter

**Solution:** The given butterworth filter is low pass with order=2 and cutoff-frequency=4kHz.

8.5 Modifying the code with different input parameters and to get the best possible output.

**Solution:** a better filtering was found on changing the order of filter to 7.