

FACULTY OF ENGINEERING, MATHEMATICS & SCIENCE SCHOOL OF ENGINEERING

Electronic and Electrical Engineering

Engineering
Senior Sophister
Annual Examinations

Hilary Term, 2018

Digital Signal Processing (4C5)

Date: 4th January 2018

Venue: Goldsmith Hall

Time: 09.30 - 11.30

Dr. W. Dowling

Instructions to Candidates:

Answer THREE questions. All questions carry equal marks.

Materials permitted for this examination:

Mathematical Tables are available from the invigilators, if required.

Non-programmable calculators are permitted for this examination.

Please indicate the make and model of your calculator on each answer book used.

Q.1 (a) A continuous-time signal, $x_a(t)$, has the Fourier transform, $X_a(j\omega)$, shown in Fig. Q1-1. The sequence x[n] was derived from $x_a(t)$ by periodic sampling:

$$x[n] = x_a(nT)$$

where the sampling period T = 1 millisecond.

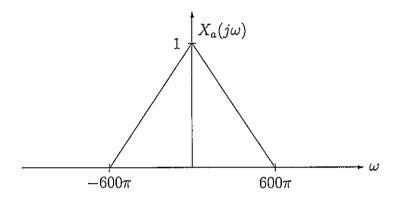


Fig. Q1-1

A system for sampling rate reduction by a factor of 1.5 is shown in Fig. Q1-2.

$$x[n] \longrightarrow \boxed{\uparrow 2} \longrightarrow r[n] \longrightarrow \boxed{h[n]} \longrightarrow w[n] \longrightarrow \boxed{\downarrow 3} \longrightarrow g$$

$$\textbf{Fig. Q1-2}$$

$$r[n] = \begin{cases} x[n/2], & n = 0, \pm 2, \pm 4, \dots \\ 0, & \text{otherwise} \end{cases}$$

$$w[n] = \sum_{k=-\infty}^{\infty} r[k]h[n-k]$$

$$y[n] = w[3n]$$

The ideal discrete-time low-pass filter has a unit sample response, h[n], and a frequency response, $H(e^{j\Omega})$, given by

$$H(e^{j\Omega}) = \begin{cases} 2, & |\Omega| < \frac{\pi}{3} \\ 0, & \frac{\pi}{3} < |\Omega| \le \pi \end{cases}$$

continued ...

[Q.1 continued]

Let $R(e^{j\Omega})$ and $Y(e^{j\theta})$ denote the discrete-time Fourier transforms of the sequences r[n] and y[n] respectively.

(i) Sketch
$$R(e^{j\Omega})$$
 for $-\pi \leq \Omega \leq \pi$.

[5 marks]

(ii) Sketch $Y(e^{j\theta})$ for $-\pi \le \theta \le \pi$.

[4 marks]

(b) Using a rectangular window sequence, design a causal, 17-point, discrete-time generalised linear phase filter with a magnitude response which approximates the ideal band-pass magnitude response, $|H_{id}(e^{j\Omega})|$, given by

$$\left|H_{id}\left(e^{j\Omega}\right)\right| = \begin{cases} 0, & |\Omega| < \frac{\pi}{4} \\ 1, & \frac{\pi}{4} < |\Omega| < \frac{3\pi}{4} \\ 0, & \frac{3\pi}{4} < |\Omega| \le \pi \end{cases}$$

[11 marks]

Q.2 (a) The sequence x[n] is zero for n < 0 and for n > N-1. Assume that $N = 2^M$, where M is a positive integer. Let g[n] = x[2n], and h[n] = x[2n+1]. Show that the N-point discrete Fourier transform (DFT) of the sequence x[n] can be obtained by appropriately combining the N/2-point DFTs of the sequences g[n] and h[n].

[8 marks]

(b) Draw the complete signal flow graph for an 8-point decimation-in-time fast Fourier transform (FFT) algorithm. [12 marks]

Q.3 (a) Let $H_c(s)$ denote the transfer function of a continuous-time filter. The transfer function of a discrete-time filter, H(z), is obtained by applying the bilinear transformation to $H_c(s)$:

$$H(z) = H_c(s) \Big|_{s = (1 - z^{-1})/(1 + z^{-1})}$$

Show that the frequency responses of the discrete-time and continuous-time filters are related by

$$H(e^{j\Omega}) = H_c(j\omega) \bigg|_{\omega = \tan(\Omega/2)}$$

[8 marks]

(b) A discrete-time high-pass filter with frequency response, $H\left(e^{j\Omega}\right)$, is to be designed to meet the following specifications:

$$0.89 \le \left| H\left(e^{j\Omega}\right) \right| \le 1, \qquad 0.6\pi \le \left| \Omega \right| \le \pi$$

$$\left| H\left(e^{j\Omega}\right) \right| \le 0.18, \qquad \left| \Omega \right| \le 0.2\pi$$

The filter is to be designed by applying the bilinear transformation to the transfer function of an appropriate Butterworth continuous-time filter.

Verify that a second order filter is sufficient to meet the specifications.

Determine the transfer function, H(z), of the discrete-time filter.

Note that the transfer function of a second order Butterworth low-pass prototype filter is

$$H(s) = \frac{1}{s^2 + \sqrt{2}s + 1}$$

[12 marks]

Q.4 (a) Consider a stable, linear, shift-invariant filter with unit-sample response h[n]. The input to the filter, x[n], is a real-valued sample sequence of a wide-sense stationary discrete-time random process. Let y[n] denote the output sequence. Show that the input and output autocorrelation sequences, $\phi_{XX}[m]$ and $\phi_{YY}[m]$ respectively, are related by

$$\phi_{YY}[m] = \sum_{l=-\infty}^{\infty} v[l]\phi_{XX}[m-l],$$

where

$$v[l] = \sum_{k=-\infty}^{\infty} h[k]h[k-l].$$

[8 marks]

(b) Let x[n] be a real white-noise sequence with zero mean and autocorrelation sequence $\phi_{XX}[m] = \sigma_X^2 \, \delta[m]$, where $\delta[m]$ is the unit-sample sequence. The sequence x[n] is the input to a causal and stable linear shift-invariant filter. The output of the filter, y[n], satisfies the following difference equation:

$$y[n] = ay[n-1] + bx[n]$$

where a and b are real constants, and a > 0.

Let $\Phi_{YY}(z)$ denote the z-transform of the output autocorrelation sequence, $\phi_{YY}[m]$.

(i) Show that

$$\Phi_{YY}(z) = \frac{\sigma_X^2 b^2}{(1 - a z^{-1})(1 - a z)}, \quad a < |z| < \frac{1}{a}$$

[4 marks]

(ii) Obtain an expression for the output autocorrelation sequence, $\phi_{YY}[m]$. Note that the z-transform of the sequence $a^{|m|}$ is

$$\frac{1-a^2}{(1-a\,z^{-1})(1-a\,z)}, \quad a<|z|<\frac{1}{a}$$

[2 marks]

(iii) Express the power spectral density, $S_{YY}(\Omega)$, of the output process in terms of the magnitude of the frequency response of the system. [6 marks]

Q.5 (a) Let x[n] denote an infinite-duration sequence with discrete-time Fourier transform $X(e^{j\Omega})$, and $x_1[n]$ a finite-duration sequence of length N whose N-point DFT is denoted by $X_1[k]$. Determine the relation between $x_1[n]$ and x[n] if $X_1[k]$ and $X(e^{j\Omega})$ are related by

$$X_1[k] = X(e^{j\Omega}) |_{\Omega = (2\pi/N)k}, \quad k = 0, 1, 2, \dots, N-1.$$

[12 marks]

(b) Consider a finite-duration sequence x[n] of length M such that x[n] = 0 for n < 0 and $n \ge M$. We want to compute samples of the discrete-time Fourier transform of x[n] at the N equally spaced frequencies

$$\Omega_k = \frac{2\pi k}{N}, \quad k = 0, 1, \dots, N - 1.$$

Determine and justify procedures for computing the N samples of the discrete-time Fourier transform using only one N-point DFT for the following cases:

(i)
$$N > M$$
; and (ii) $N < M$.

[8 marks]