1

Digital Signal Processing

Mannem Charan AI21BTECH11019

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Abstract—This document provides the solution of Sound 1 Assignment.

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://github.com/Charanyash/EE3900— Digital_Signal_Processing/blob/master/ Sound%201/Codes/Sound%20With%20 ReducedNoise.way

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 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:

```
from scipy.fft import fftfreq
import soundfile as sf
from scipy import signal
#read .wav file
input signal,fs= sf.read("Assignment_1/
    Codes/filter codes Sound Noise.wav")
#sampling frequency of Input signal
sampl freq = fs
# order of the filter
order = 4
#cutoff frequency 4kHz
cutoff freq = 4000
#digital frequency
Wn = 2*cutoff freq/sampl freq
#b and a are numerator and denominator
    polynomials respectively.
b,a = signal.butter(order,Wn,'low')
#filter the input signal with butterworth filter.
output signal = signal.filtfilt(b,a,input signal
\#output \quad signal = signal.lfilter(b,a,
    input signal)
#write the output signal into .wav file.
sf.write('Assignment_1/Codes/Sound_With_
    ReducedNoise.wav',output signal, fs)
```

2.4 The output of the python script Problem 2.3 in is the audio file 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

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

Sketch x(n).

Solution: The plot of x(n) is given in 3.2

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. 3.2.

wget https://github.com/Charanyash/EE3900— Digital_Signal_Processing/blob/master/ Sound%201/Codes/xnyn.py

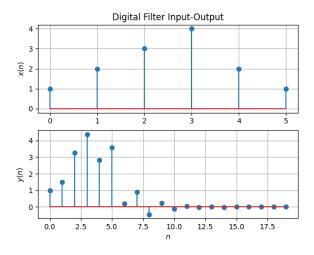


Fig. 3.2

3.3 Repeat the above exercise using a C code. **Solution:** Download the C code from the below link,

wget https://github.com/Charanyash/EE3900—Digital_Signal_Processing/blob/master/Sound%201/Codes/xnyn.c

Then run the follwing command in terminal

cc xnyn.c ./a.out

Then for the plot 3.3 download the python file from the below link,

wget https://github.com/Charanyash/EE3900— Digital_Signal_Processing/blob/master/ Sound%201/Codes/xnyn2.py

Then run the command

python3 xnyn2.py

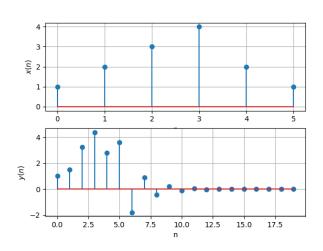


Fig. 3.3: Plot using C code

4 Z-TRANSFORM

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

$$X(z) = \mathcal{Z}\{x(n)\} = \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$
 (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: Given that,

$$X(z) = \mathcal{Z}\{x(n)\}\tag{4.4}$$

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

So,

$$Z\{x(n-1)\} = \sum_{n=-\infty}^{\infty} x(n-1)z^{-n}$$
 (4.6)

Take k = n - 1,

$$= \sum_{k=-\infty}^{\infty} x(k) z^{-(k+1)}$$
 (4.7)

$$= z^{-1} \sum_{k=-\infty}^{\infty} x(k) z^{-k}$$
 (4.8)

$$= z^{-1} \sum_{n=-\infty}^{\infty} x(n) z^{-n}$$
 (4.9)

$$= z^{-1}X(z) (4.10)$$

resulting in (4.2) and similarly following the above steps you will get,

$$Z\{x(n-k)\} = z^{-k}X(n)$$
 (4.11)

Hence proved.

4.2 Obtain X(z) for x(n) defined in problem 3.1. **Solution:** Now we will find Z transform of the signal x(n), from (3.1),

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

$$= 1z^{0} + 2z^{-1} + 3z^{-2} + 4z^{-3} + 2z^{-4} + 1z^{-5}$$

$$= 1 + 2z^{-1} + 3z^{-2} + 4z^{-3} + 2z^{-4} + z^{-5}$$

$$= (4.14)$$

4.3 Find

$$H(z) = \frac{Y(z)}{X(z)}$$
 (4.15)

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

Solution: Now we will rewrite (3.2),

$$y(n) + \frac{1}{2}y(n-1) = x(n) + x(n-2)$$
 (4.16)

Now since Z-transform is a linear operator we can write that,

$$Y(n) + \frac{1}{2}Y(n-1) = X(n) + X(n-2) \quad (4.17)$$

From (4.11),

$$Y(n) + \frac{z^{-1}}{2}Y(n) = X(n) + z^{-2}X(n)$$
 (4.18)

$$\implies \frac{Y(n)}{X(n)} = \frac{1 + z^{-2}}{1 + \frac{z^{-1}}{2}} \tag{4.19}$$

4.4 Find the Z transform of

$$\delta(n) = \begin{cases} 1 & n = 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.20)

and show that the Z-transform of

$$u(n) = \begin{cases} 1 & n \ge 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.21)

is

$$U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1 \tag{4.22}$$

Solution: The Z-transform of δn is,

$$\mathcal{Z}\{\delta n\} = \sum_{n=-\infty}^{\infty} \delta(n) z^{-n}$$
 (4.23)

$$=\delta(0)z^0+0$$
 (Using (4.20)) (4.24)

$$=1 \tag{4.25}$$

and the Z-transform of unit-step function u(n) is.

$$U(n) = \sum_{n = -\infty}^{\infty} u(n) z^{-n}$$
 (4.26)

$$=0+\sum_{n=0}^{\infty}1.z^{-n} \tag{4.27}$$

$$= 1 + z^{-1} + z^{-2} + \dots {(4.28)}$$

Above is a infinite geometric series with z^{-1} as common ratio, so we can write it as

$$U(n) = \frac{1}{1 - z^{-1}} : |z| > 1$$
 (4.29)

4.5 Show that

$$a^{n}u(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} \frac{1}{1 - az^{-1}} \quad |z| > |a|$$
 (4.30)

Solution: The *Z*- transform will be

$$Z\{a^{n}u(n)\} = \sum_{n=0}^{\infty} a^{n}z^{-n}$$
 (4.31)

$$= 1 + \frac{a}{z} + \left(\frac{a}{z}\right)^2 + \dots$$
 (4.32)

Above is a infinite geometric series with first

term 1 and common ratio as $\frac{a}{z}$ and it can be written as,

$$Z\{a^n u(n)\} = \frac{1}{1 - \frac{a}{z}} : |a| < |z|$$
 (4.33)

Therefore,

$$a^{n}u(n) \stackrel{Z}{\rightleftharpoons} \frac{1}{1 - az^{-1}} \quad |z| > |a|$$
 (4.34)

4.6 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}). \tag{4.35}$$

Plot $|H(e^{j\omega})|$. Comment. $H(e^{j\omega})$ is known as the *Discret Time Fourier Transform* (DTFT) of h(n).

Solution: Download the code for the plot 4.6 from the link below

wget https://github.com/Charanyash/EE3900— Digital_Signal_Processing/blob/master/ Sound%201/Codes/dtft.py

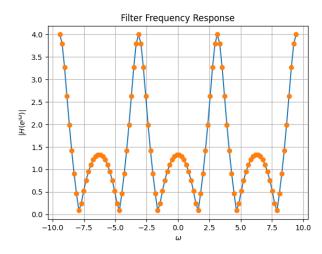


Fig. 4.6: $|H(e^{j\omega})|$

Now using (4.19), we will find $|H(e^{j\omega})|$,

$$H(e^{j\omega}) = \frac{1 + e^{-2j\omega}}{1 + \frac{e^{-j\omega}}{2}}$$
(4.36)

$$\Longrightarrow \left| H\left(e^{j\omega}\right) \right| = \frac{\left|1 + e^{-2j\omega}\right|}{\left|1 + \frac{e^{-j\omega}}{2}\right|} \tag{4.37}$$

$$= \frac{\left|1 + e^{2j\omega}\right|}{\left|e^{2j\omega} + \frac{e^{j\omega}}{2}\right|}$$

$$= \frac{\left|1 + \cos 2\omega + j\sin 2\omega\right|}{\left|e^{j\omega} + \frac{1}{2}\right|}$$
(4.38)

$$= \frac{\left| 4\cos^2(\omega) + 4j\sin(\omega)\cos(\omega) \right|}{|2e^{j\omega} + 1|}$$
(4.40)

$$= \frac{|4\cos(\omega)||\cos(\omega) + j\sin(\omega)|}{|2\cos(\omega) + 1 + 2j\sin(\omega)|}$$
(4.41)

$$\therefore \left| H\left(e^{j\omega}\right) \right| = \frac{|4\cos(\omega)|}{\sqrt{5 + 4\cos(\omega)}} \tag{4.42}$$

Since $|H(e^{j\omega})|$ is function of cosine we can say it is periodic. And from the plot 4.6 we can say that it is symmetric about $\omega = 0$ (even function) and it is periodic with period 2π . You can find the same from the theoritical expression $|H(e^{j\omega})|$,

$$H(e^{j\omega}) = H(e^{j(-\omega)})$$
 (cos is an even function) (4.43)

And to find period, the period of $|\cos(\omega)|$ is π and the period of $\sqrt{5 + 4\cos(\omega)}$ is 2π . So the period of division of both will be,

$$lcm(\pi, 2\pi) = 2\pi \tag{4.44}$$

This gives us the period of $|H(e^{j\omega})|$ as 2π

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

Solution: We know that

$$H(e^{j\omega}) = \sum_{k=-\infty}^{\infty} h(k)e^{-j\omega k}$$
 (4.45)

and

$$h(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \qquad (4.46)$$

Now,

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \qquad (4.47)$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} \sum_{k=-\infty}^{\infty} h(k) e^{-j\omega k} e^{j\omega n} d\omega \qquad (4.48)$$

$$= \frac{1}{2\pi} \sum_{k=-\infty}^{\infty} h(k) \int_{-\pi}^{\pi} e^{j\omega(n-k)} d\omega \qquad (4.49)$$

$$= \frac{1}{2\pi} \left\{ \sum_{k\neq n} h(k) \frac{e^{j\omega(n-k)}}{j(n-k)} \right\}_{-\pi}^{\pi} + h(n) \int_{-\pi}^{\pi} d\omega \right\}$$

$$= \frac{0 + 2\pi h(n)}{2\pi} \qquad (4.51)$$

5 IMPULSE RESPONSE

5.1 Using long division, find

= h(n)

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

(4.52)

for H(z) in (4.19).

Solution: From (4.19), we can write

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

$$\begin{array}{r}
1 + z^{-1}/2 | \begin{array}{rrr}
2z^{-1} & -4 \\
1 & +z^{-2} \\
2z^{-1} & +z^{-2} \\
\hline
1 & -2z^{-1} \\
-4 & -2z^{-1} \\
\hline
5
\end{array}$$

So we can replace (4.19) as,

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

Now we can expand the second term of above expression as an infinite geometric series,

$$\frac{5}{1+z^{-1}/2} = 5\left(1 + \left(\frac{-1}{2z}\right) + \left(\frac{-1}{2z}\right)^2 + \dots\right) (5.4)$$

where we assume $\left|\frac{1}{2z}\right|$ < 1. So (5.3) will become,

$$= 2z^{-1} - 4 + 5 + \frac{-5}{2}z^{-1} + \frac{5}{4}z^{-2} + \frac{-5}{8}z^{-3} + \frac{5}{16}z^{-4} + \dots$$

$$= 1z^{0} + \frac{-1}{2}z^{-1} + \frac{5}{4}z^{-2} + \frac{-5}{8}z^{-3} + \frac{5}{16}z^{-4} + \dots$$
(5.6)

Now to get h(n) for n < 5 we will compare (5.6) with the below equation,

$$H(z) = \sum_{n = -\infty}^{n = \infty} h(n) z^{-n}$$
 (5.7)

h(n) will be the coefficient of z^{-n} . Using this, from (5.6) we can write,

$$h(0) = 1 (5.8)$$

$$h(1) = \frac{-1}{2} \tag{5.9}$$

$$h(2) = \frac{5}{4} \tag{5.10}$$

$$h(3) = \frac{-5}{8} \tag{5.11}$$

$$h(4) = \frac{5}{16} \tag{5.12}$$

And for n < 0 h(n) = 0.

For n > 5, we can get h(n) from the geometric series,

$$h(n) = 5\left(\frac{-1}{2}\right)^n \tag{5.13}$$

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

$$h(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} H(z)$$
 (5.14)

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: The H(z) can be written as,

$$H(z) = \frac{1}{1 + \frac{z^{-1}}{2}} + \frac{z^{-2}}{1 + \frac{z^{-1}}{2}}$$
 (5.15)

From (4.30) we can write it as,

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

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

Solution: Download the code for the plot 5.3 from the below link,

wget https://github.com/Charanyash/EE3900-Digital Signal Processing/blob/master/ Sound%201/Codes/hn.py

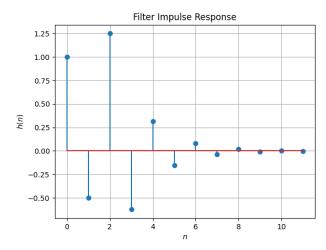


Fig. 5.3: h(n) as inverse of H(n)

From the plot it seems like h(n) is bounded and becomes smaller in magnitude as n increases. Using (5.16), we can get theoritical expression as,

$$h(n) = \begin{cases} 0, & n < 0 \\ \left(\frac{-1}{2}\right)^n, & 0 \le n < 2 \\ 5\left(\frac{-1}{2}\right)^n, & n \ge 2 \end{cases}$$
 (5.17)

A sequence $\{x_n\}$ is said to be bounded if and only if there exist a positive real number M such that,

$$|x_n| \le M, \forall n \in \mathcal{N} \tag{5.18}$$

So to say h(n) is bounded we should able to find the M which satisfies (5.18). For n < 0,

$$|h(n)| \le 0 \tag{5.19}$$

For $0 \le n < 2$,

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

$$= \left(\frac{1}{2}\right)^n \le 1$$

$$(5.20)$$

And for $n \geq 2$,

$$|h(n)| = \left|5\left(\frac{-1}{2}\right)\right|^n \tag{5.22}$$

$$= \left(\frac{5}{2}\right)^n \le \frac{5}{4} \tag{5.23}$$

From above three cases, we can get M as,

$$M = \max\left\{0, 1, \frac{5}{4}\right\} \tag{5.24}$$

$$=\frac{5}{4}$$
 (5.25)

Therefore, h(n) is bounded using (5.18) with $M = \frac{5}{4}$ i.e.,

$$|h(n)| \le \frac{5}{4} \forall n \in \mathcal{N} \tag{5.26}$$

5.4 Convergent? Justify using the ratio test.

Solution: We can say a given real sequence $\{x_n\}$ is convergent if

$$\lim_{n \to \infty} \left| \frac{x_{n+1}}{x_n} \right| < 1 \tag{5.27}$$

This is known as Ratio test. In this case the limit will become,

$$\lim_{n \to \infty} \left| \frac{h(n+1)}{h(n)} \right| = \lim_{n \to \infty} \left| \frac{5\left(\frac{-1}{2}\right)^{n+1}}{5\left(\frac{-1}{2}\right)^n} \right|$$
 (5.28)

$$= \lim_{n \to \infty} \left| \frac{-1}{2} \right|$$
 (5.29)
$$= \frac{1}{2}$$
 (5.30)

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

As $\frac{1}{2}$ < 1, from root test we can say that h(n)is convergent.

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

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

Is the system defined by (3.2) stable for the impulse response in (5.14)?

Solution: From (5.16),

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

$$=2\left(\frac{1}{1+\frac{1}{2}}\right) \tag{5.33}$$

$$=\frac{4}{3}$$
 (5.34)

: the system is stable.

5.6 Verify the above result using a python code.Solution: Download the python code from the below link

wget https://github.com/Charanyash/EE3900 -Digital_Signal_Processing/blob/ master/Sound%201/Codes/hnstable.py

Then run the following command,

5.7 Compute and sketch h(n) using

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2), \quad (5.35)$$

This is the definition of h(n).

Solution: Download the code for the plot 5.7 from the below link,

wget https://github.com/Charanyash/EE3900— Digital_Signal_Processing/blob/master/ Sound%201/Codes/hndef.py

Note that this is same as 5.3.

For n < 0, h(n) = 0 and,

$$h(0) = \delta(0) \tag{5.36}$$

$$= 1$$
 (5.37)

For n = 1,

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

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

$$= -\frac{1}{2} \tag{5.40}$$

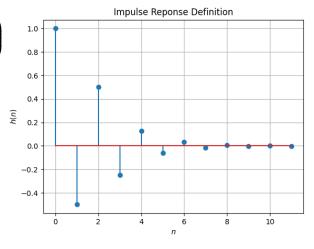


Fig. 5.7: From the definition of h(n)

n = 2,

$$h(2) + \frac{1}{2}h(1) = 0 + \delta(0)$$
 (5.41)

$$h(2) = 1 + \frac{1}{4} \tag{5.42}$$

$$=\frac{5}{4}\tag{5.43}$$

And for n > 2 RHS will be 0 so,

$$h(n) = -\frac{1}{2}h(n-1)$$
 (5.44)

Overall

$$h(n) = \begin{cases} 0 & , n < 0 \\ 1 & , n = 0 \\ -\frac{1}{2} & , n = 1 \\ \frac{5}{4} & , n = 2 \\ -\frac{1}{2}h(n-1) & , n > 2 \end{cases}$$
 (5.45)

5.8 Compute

$$y(n) = x(n) * h(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k)$$
 (5.46)

Comment. The operation in (5.46) is known as *convolution*.

Solution: Download the code for plot 5.8 from the below link

wget https://github.com/Charanyash/EE3900— Digital_Signal_Processing/blob/master/ Sound%201/Codes/ynconv.py

Note that the plot is same that as in 3.2.

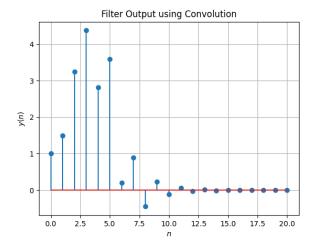


Fig. 5.8: y(n) using the convolution definition

5.9 Express the above convolution using a Toeplitz matrix.

Solution: Download the python code from the below link for the plot 5.9,

wget https://github.com/Charanyash/EE3900— Digital_Signal_Processing/blob/master/ Sound%201/Codes/ynconv_toeplitz.py

Then run the following command,

python3 ynconv toeplitz.py

From (5.46), we express y(n) as

$$y(n) = \sum_{k=-\infty}^{\infty} x(k) h(n-k)$$
 (5.47)

To understand how we can use a Toeplitz matrix, we will see what we are doing in (5.46)

$$y(0) = x(0)h(0) (5.48)$$

$$y(1) = x(0)h(1) + x(1)h(0)$$
 (5.49)

$$y(2) = x(0)h(2) + x(1)h(1) + x(2)h(0)$$
(5.50)

.

The same thing can be written as,

$$y(0) = (h(0) \quad 0 \quad 0 \quad . \quad . \quad .0) \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ . \\ . \\ x(5) \end{pmatrix}$$
 (5.51)

$$y(1) = \begin{pmatrix} h(1) & h(0) & 0 & 0 & . & . & .0 \end{pmatrix} \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ . \\ . \\ x(5) \end{pmatrix}$$
(5.52)

$$y(2) = \begin{pmatrix} h(2) & h(1) & h(0) & 0 & . & .0 \end{pmatrix} \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ . \\ x(5) \end{pmatrix}$$
(5.53)

.

Using Toeplitz matrix of h(n) we can simplify it as,

$$y(n) = \begin{pmatrix} h(0) & 0 & 0 & \dots & 0 \\ h(1) & h(0) & 0 & \dots & 0 \\ h(2) & h(1) & h(0) & \dots & 0 \\ & & & & & \\ 0 & 0 & 0 & \dots & h(m-1) \end{pmatrix} \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ \vdots \\ x(5) \end{pmatrix}$$
(5.54)

Now from (3.1) we will take n

$$x(n) = \begin{pmatrix} 1\\2\\3\\4\\2\\1 \end{pmatrix}$$
 (5.55)

And from (5.17)

$$h(n) = \begin{pmatrix} 1\\ -0.5\\ 1.25\\ .\\ . \end{pmatrix}$$
 (5.56)

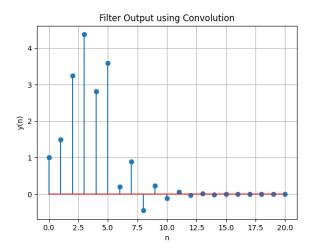


Fig. 5.9: Convolution of x(n) and h(n) using toeplitz matrix

Now using (5.54),

$$y(n) = x(n) * h(n)$$

$$= \begin{pmatrix} 1 & 0 & 0 & \dots & 0 \\ -0.5 & 1 & 0 & \dots & 0 \\ 1.25 & -0.5 & 1 & \dots & 0 \\ & & & & & \\ 0 & 0 & 0 & \dots & & \\ \end{pmatrix} \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ \vdots \\ x(5) \end{pmatrix}$$

$$(5.58)$$

$$= \begin{pmatrix} 1\\1.5\\3.25\\ \cdot\\ \cdot\\ \cdot\\ \cdot \end{pmatrix}$$
 (5.59)

5.10 Show that

$$y(n) = \sum_{k=-\infty}^{\infty} x(n-k)h(k)$$
 (5.60)

Solution: Substitute k := n - k in (5.46), we will get

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

$$=\sum_{n=k=-\infty}^{\infty}x(n-k)h(k)$$
 (5.62)

$$=\sum_{k=-\infty}^{\infty}x(n-k)h(k)$$
 (5.63)

6 DFT

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: Download the below python code for the plot 6.1,

wget https://github.com/Charanyash/EE3900— Digital_Signal_Processing/blob/master/ Sound%201/Codes/dft.py

And run the following command in the terminal.

python3 dft.py

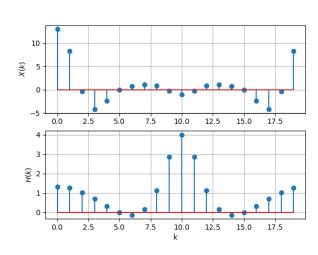


Fig. 6.1: Plot of real part of Discrete Fourier Transforms of x(n) and h(n)

6.2 Compute

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

Solution: Download the below python code for the plot 6.2,

wget https://github.com/Charanyash/EE3900—Digital_Signal_Processing/blob/master/Sound%201/Codes/Y K.py

Then run the following command in the terminal,

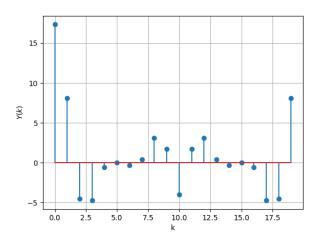


Fig. 6.2: Y(k) as the product of X(k) and H(k)

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: Download the below python code for the plot 6.3,

wget https://github.com/Charanyash/EE3900— Digital_Signal_Processing/blob/master/ Sound%201/Codes/yndft_dif.py

Then run the following command,

python3 yndft dif.py

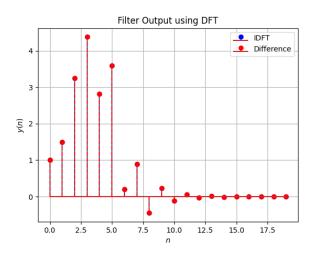


Fig. 6.3: y(n) using IDFT and difference equation

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

Solution: Download the below python code for the plot 6.4,

wget https://github.com/Charanyash/EE3900— Digital_Signal_Processing/blob/master/ Sound%201/Codes/yn_ifft.py

Then run the following command,

python3 yn_ifft.py

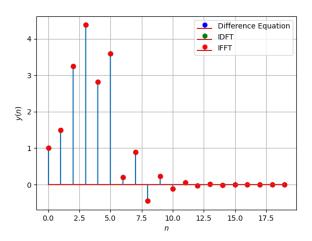


Fig. 6.4: The plot of y(n) using IFFT

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

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

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

3. Let

$$\mathbf{I}_4 = \begin{pmatrix} \mathbf{e}_4^1 & \mathbf{e}_4^2 & \mathbf{e}_4^3 & \mathbf{e}_4^4 \end{pmatrix} \tag{7.4}$$

be the 4×4 identity matrix. Then the 4 point *DFT permutation matrix* is defined as

$$\mathbf{P}_4 = \begin{pmatrix} \mathbf{e}_4^1 & \mathbf{e}_4^3 & \mathbf{e}_4^2 & \mathbf{e}_4^4 \end{pmatrix} \tag{7.5}$$

4. The 4 point *DFT diagonal matrix* is defined as

$$\mathbf{D}_4 = diag \begin{pmatrix} W_8^0 & W_8^1 & W_8^2 & W_8^3 \end{pmatrix} \tag{7.6}$$

5. Show that

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

Solution: From (7.2),

$$W_N = e^{-j2\pi/N} \tag{7.8}$$

Consider,

$$W_N^2 = \left(e^{-j2\pi/N}\right)^2 \tag{7.9}$$

$$=e^{-j2\pi/(N/2)} (7.10)$$

$$=W_{N/2}$$
 (7.11)

Hence proved.

6. Show that

$$\mathbf{F}_4 = \begin{bmatrix} \mathbf{I}_2 & \mathbf{D}_2 \\ \mathbf{I}_2 & -\mathbf{D}_2 \end{bmatrix} \begin{bmatrix} \mathbf{F}_2 & 0 \\ 0 & \mathbf{F}_2 \end{bmatrix} \mathbf{P}_4 \tag{7.12}$$

Solution: From the eq (7.5),

$$\mathbf{P}_4 = \begin{pmatrix} \mathbf{e}_4^1 & \mathbf{e}_4^3 & \mathbf{e}_4^2 & \mathbf{e}_4^4 \end{pmatrix} \tag{7.13}$$

Clearly P_4 is an elementary matrix of I_4 , so on multiplication with a matrix it will interchange the rows/columns of matrix depending on positions of unit vectors.

From that it follows,

$$\mathbf{P}_4^2 = \mathbf{I}_4 \tag{7.14}$$

So it is similar to prove that,

$$\mathbf{F}_4 \mathbf{P}_4 = \begin{bmatrix} \mathbf{I}_2 & \mathbf{D}_2 \\ \mathbf{I}_2 & -\mathbf{D}_2 \end{bmatrix} \begin{bmatrix} \mathbf{F}_2 & 0 \\ 0 & \mathbf{F}_2 \end{bmatrix}$$
 (7.15)

Now from (7.3),

$$\mathbf{F}_2 = \begin{bmatrix} W_2^{0.0} & W_2^{0.1} \\ W_2^{1.0} & W_2^{1.1} \end{bmatrix} \tag{7.16}$$

$$= \begin{bmatrix} W_2^0 & W_2^0 \\ W_2^0 & W_2^1 \end{bmatrix} \tag{7.17}$$

Using the result (7.11), we can write

$$\mathbf{F}_2 = \begin{bmatrix} W_4^0 & W_4^0 \\ W_4^0 & W_4^2 \end{bmatrix} \tag{7.18}$$

And \mathbf{D}_2 is a diagonal matrix,

$$\mathbf{D}_2 = diag\left(W_4^0, W_4^1\right) \tag{7.19}$$

$$= diag(1, W_4) (7.20)$$

Then,

$$\mathbf{D}_{2}\mathbf{F}_{2} = \begin{bmatrix} 1 & 0 \\ 0 & W_{4}^{1} \end{bmatrix} \begin{bmatrix} W_{4}^{0} & W_{4}^{0} \\ W_{4}^{0} & W_{4}^{2} \end{bmatrix}$$
 (7.21)

$$= \begin{bmatrix} W_4^0 & W_4^0 \\ W_4^1 & W_4^3 \end{bmatrix} \tag{7.22}$$

And for $k \in \mathcal{N}$ and N be a even integer we know that,

$$W_N^{Nk} = 1 (7.23)$$

$$W_N^{Nk} = 1$$
 (7.23)
 $W_N^{Nk+N/2} = -1$ (7.24)

Using that we can write,

$$-\mathbf{D}_{2}\mathbf{F}_{2} = \begin{bmatrix} W_{4}^{2} & W_{4}^{6} \\ W_{4}^{3} & W_{4}^{6} \end{bmatrix}$$
 (7.25)

And from (7.3),

$$\mathbf{F}_{4} = \begin{bmatrix} W_{4}^{0} & W_{4}^{0} & W_{4}^{0} & W_{4}^{0} \\ W_{4}^{0} & W_{4}^{1} & W_{4}^{2} & W_{4}^{3} \\ W_{4}^{0} & W_{4}^{2} & W_{4}^{4} & W_{4}^{6} \\ W_{4}^{0} & W_{4}^{3} & W_{4}^{6} & W_{4}^{9} \end{bmatrix}$$
(7.26)

And

$$\mathbf{F}_{4}\mathbf{P}_{4} = \begin{bmatrix} W_{4}^{0} & W_{4}^{0} & W_{4}^{0} & W_{4}^{0} \\ W_{4}^{0} & W_{4}^{2} & W_{4}^{1} & W_{4}^{3} \\ W_{4}^{0} & W_{4}^{4} & W_{4}^{2} & W_{4}^{6} \\ W_{4}^{0} & W_{4}^{6} & W_{4}^{3} & W_{4}^{9} \end{bmatrix}$$
(7.27)

This is same as,

$$\begin{bmatrix} \mathbf{F}_2 & \mathbf{D}_2 \mathbf{F}_2 \\ \mathbf{F}_2 & -\mathbf{D}_2 \mathbf{F}_2 \end{bmatrix} \tag{7.28}$$

$$\Longrightarrow \begin{bmatrix} \mathbf{I}_2 & \mathbf{D}_2 \\ \mathbf{I}_2 & -\mathbf{D}_2 \end{bmatrix} \begin{bmatrix} \mathbf{F}_2 & 0 \\ 0 & \mathbf{F}_2 \end{bmatrix}$$
 (7.29)

Hence proved.

7. Show that

$$\mathbf{F}_{N} = \begin{bmatrix} \mathbf{I}_{N/2} & \mathbf{D}_{N/2} \\ \mathbf{I}_{N/2} & -\mathbf{D}_{N/2} \end{bmatrix} \begin{bmatrix} \mathbf{F}_{N/2} & 0 \\ 0 & \mathbf{F}_{N/2} \end{bmatrix} \mathbf{P}_{N} \quad (7.30)$$

Solution: As we saw earlier, it is similar to prove that

$$\mathbf{F}_{N}\mathbf{P}_{N} = \begin{bmatrix} \mathbf{I}_{N/2} & \mathbf{D}_{N/2} \\ \mathbf{I}_{N/2} & -\mathbf{D}_{N/2} \end{bmatrix} \begin{bmatrix} \mathbf{F}_{N/2} & 0 \\ 0 & \mathbf{F}_{N/2} \end{bmatrix}$$
 (7.31)

Assuming that N is even, consider LHS

$$\mathbf{F}_{N}\mathbf{P}_{N} = \begin{bmatrix} W_{N}^{0\times0} & W_{N}^{0\times2} & \dots & W_{N}^{0\times1} & W_{N}^{0\times3} \dots \\ W_{N}^{1\times0} & W_{N}^{1\times2} & \dots & W_{N}^{1\times1} & W_{N}^{1\times3} \dots \\ & \dots & & & & & \\ W_{N}^{N/2\times0} & W_{N}^{N/2\times2} & \dots & W_{N}^{N/2\times1} & W_{N}^{N/2\times3} \dots \\ & \dots & & & & & \\ W_{N}^{N-1\times0} & W_{N}^{N-1\times2} & \dots & W_{N}^{N-1\times1} & W_{N}^{N-1\times3} \dots \\ & & & & & & & \\ W_{N}^{N-1\times0} & W_{N}^{N-1\times2} & \dots & W_{N}^{N-1\times1} & W_{N}^{N-1\times3} \dots \\ & & & & & & & \\ (7.32) & & & & & & \\ \mathbf{P}_{4}\mathbf{x} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix}$$

On multiplying with P_N (permutation matrix), the odd-numbered columns of \mathbf{F}_N shifted towards left.

Now we can divide the above matrix (7.32), into four sub-matrices as,

$$= \begin{bmatrix} \begin{bmatrix} W_N^{n \times 2m} \end{bmatrix} & \begin{bmatrix} W_N^{n \times (2m+1)} \end{bmatrix} \\ \begin{bmatrix} W_N^{(n+\frac{N}{2}) \times (2m)} \end{bmatrix} & \begin{bmatrix} W_N^{(n+\frac{N}{2}) \times (2m+1)} \end{bmatrix} \end{bmatrix}$$
where, $0 \le n, m \le \frac{N}{2} - 1$ (7.33)

$$= \begin{bmatrix} \left[\left(W_N^{n \times m} \right)^2 \right] & \left[W_N^n \left(W_N^{n \times m} \right)^2 \right] \\ \left[W_N^{Nm} \left(W_N^{n \times m} \right)^2 \right] & \left[W_N^{Nm+N/2} W_N^n \left(W_N^{n \times m} \right)^2 \right] \end{bmatrix}$$

$$(7.34)$$

Using (7.23), (7.24) and (7.11)

$$= \begin{bmatrix} \begin{bmatrix} W_{\frac{N}{2}}^{n \times m} \end{bmatrix} & \begin{bmatrix} W_{N}^{n} W_{\frac{N}{2}}^{n \times m} \end{bmatrix} \\ \begin{bmatrix} W_{\frac{N}{2}}^{n \times m} \end{bmatrix} & \begin{bmatrix} -W_{N}^{n} W_{\frac{N}{2}}^{n \times m} \end{bmatrix} \end{bmatrix}$$
(7.35)

Now from def (7.3) and (7.6), we can write,

$$= \begin{bmatrix} \mathbf{F}_{\frac{N}{2}} & \mathbf{D}_{\frac{N}{2}} \mathbf{F}_{\frac{N}{2}} \\ \mathbf{F}_{\frac{N}{2}} & -\mathbf{D}_{\frac{N}{2}} \mathbf{F}_{\frac{N}{2}} \end{bmatrix}$$
(7.36)

$$\implies \mathbf{F}_{N} \mathbf{P}_{N} = \begin{bmatrix} \mathbf{I}_{N/2} & \mathbf{D}_{N/2} \\ \mathbf{I}_{N/2} & -\mathbf{D}_{N/2} \end{bmatrix} \begin{bmatrix} \mathbf{F}_{N/2} & 0 \\ 0 & \mathbf{F}_{N/2} \end{bmatrix}$$
(7.37)

Hence proved.

Note: If we want to do the above matrix decomposition recursively the value of N should in the form of 2^k .

8. Find

$$\mathbf{P}_4\mathbf{x} \tag{7.38}$$

Solution: Let x,

$$\mathbf{x} = \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix} \tag{7.39}$$

$$\mathbf{P}_{4}\mathbf{x} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix}$$
(7.40)

$$= \begin{bmatrix} x(0) \\ x(2) \\ x(1) \\ x(3) \end{bmatrix}$$
 (7.41)

9. Show that

$$\mathbf{X} = \mathbf{F}_N \mathbf{x} \tag{7.42}$$

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

Solution: From (7.1),

$$X(k) = \sum_{n=0}^{N-1} x(n)W^{kn}$$
 (7.43)

Now we will try to convert the above expression into matrix equations,

$$X(0) = \sum_{n=0}^{N-1} x(n)W^{0.n}$$
 (7.44)

$$= \begin{pmatrix} W^{0.0} \\ W^{0.1} \\ W^{0.2} \\ W^{0.(N-1)} \end{pmatrix}^{T} \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ \vdots \\ x(N-1) \end{pmatrix}$$
(7.45)

$$X(1) = \begin{pmatrix} W^{1.0} \\ W^{1.1} \\ W^{1.2} \\ W^{1.(N-1)} \end{pmatrix}^{T} \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ \vdots \\ x(N-1) \end{pmatrix}$$
(7.46)

$$X(N-1) = \begin{pmatrix} W^{(N-1)\times 0} \\ W^{(N-1)\times 1} \\ W^{(N-1)\times 2} \\ W^{(N-1)\times (N-1)} \end{pmatrix}^{T} \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ \vdots \\ x(N-1) \end{pmatrix}$$
(7.47)

 $\mathbf{X} =$

$$\begin{bmatrix} W_{N}^{0\times0} & W_{N}^{0\times1} & \dots & W_{N}^{0\times N-1} \\ \dots & \dots & \dots & \dots \\ W_{N}^{N-1\times0} & W_{N}^{N-1\times1} & \dots & W_{N}^{N-1\times N-1} \end{bmatrix} \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ \vdots \\ x(N-1) \end{pmatrix}$$
(7.48)

From def (7.3),

$$\mathbf{X} = \mathbf{F}_N \mathbf{x} \tag{7.49}$$

Hence proved.

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

4-point FFTs into 2-point FFTs

$$\begin{bmatrix} X_1(0) \\ X_1(1) \end{bmatrix} = \begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} + \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix}$$
 (7.52)

$$\begin{bmatrix} X_1(2) \\ X_1(3) \end{bmatrix} = \begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} - \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix}$$
 (7.53)

$$\begin{bmatrix} X_2(2) \\ X_2(3) \end{bmatrix} = \begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} - \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix}$$
 (7.55)

$$P_{8} \begin{vmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \\ x(4) \\ x(5) \\ x(6) \\ x(7) \end{vmatrix} = \begin{vmatrix} x(0) \\ x(2) \\ x(4) \\ x(6) \\ x(1) \\ x(3) \\ x(5) \\ x(7) \end{vmatrix}$$
 (7.56)

$$P_{4} \begin{bmatrix} x(0) \\ x(2) \\ x(4) \\ x(6) \end{bmatrix} = \begin{bmatrix} x(0) \\ x(4) \\ x(2) \\ x(6) \end{bmatrix}$$
 (7.57)

$$P_{4} \begin{bmatrix} x(1) \\ x(3) \\ x(5) \\ x(7) \end{bmatrix} = \begin{bmatrix} x(1) \\ x(5) \\ x(3) \\ x(7) \end{bmatrix}$$
 (7.58)

Therefore,

$$\begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} = F_2 \begin{bmatrix} x(0) \\ x(4) \end{bmatrix}$$
 (7.59)

$$\begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix} = F_2 \begin{bmatrix} x(2) \\ x(6) \end{bmatrix}$$
 (7.60)

$$\begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} = F_2 \begin{bmatrix} x(1) \\ x(5) \end{bmatrix}$$
 (7.61)

$$\begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix} = F_2 \begin{bmatrix} x(3) \\ x(7) \end{bmatrix}$$
 (7.62)

Solution: The 8-point FFT can be expressed as.

$$X(k) = \sum_{0}^{7} x(n)e^{\frac{-2\pi kn}{8}}$$
 (7.63)

$$= \sum_{0}^{3} x(2n)e^{\frac{-2\pi kn}{4}} + \sum_{1}^{3} e^{\frac{-2\pi k(2n+1)}{8}}$$
 (7.64)

$$= \sum_{0}^{3} x(2n)e^{\frac{-2\pi kn}{4}} + e^{\frac{-2\pi k}{8}} \sum_{1}^{3} x(2n)e^{\frac{-2\pi kn}{4}}$$
(7.65)

Call these 4 - point FFTs as X_1 and X_2 ,

$$X(k) = X_1(k) + W_8^k X_2(k) (7.66)$$

Now consider,

$$X(k+4) = X_1(k+4) + W_8^{k+4} X_2(k+4)$$
 (7.67)
= $X_1(k) - W_8^k X_2(k)$ (7.68)

Since the twiddle factors along with X_1 and X_2 are of 4-point $X_1(k+4) = X_1(k)$ and $X_2(k+4) = X_2(k)$.

With that (7.68) we can see how (7.50) and (7.51) are derived.

Now consider these 4-point FFTs,

$$X_1(k) = \sum_{0}^{1} x(4n)e^{\frac{-j2\pi nk}{2}} + e^{\frac{-j2\pi k}{4}} \sum_{0}^{1} x(4n+2)e^{\frac{-j2\pi nk}{2}}$$
(7.69)

$$= X_3(k) + W_4^k X_4(k) \tag{7.70}$$

where, $X_3(k)$ and $X_4(k)$ are 2-point FFTs of $x_1(n) = x_1(4n)$ and $x_2(n) = x(4n + 2)$. And you can see that,

$$X_1(k+2) = X_3(k) - W_4^k X_4(k)$$
 (7.71)

With that we can see how we got (7.10) and (7.53).

And similarly we can write the 2-point FFTs from $X_2(k)$ as $X_5(k)$ and $X_6(k)$ of subsequences x(4n + 1) and x(4n + 3).

With that we can get (7.54) and (7.55).

Mathematically we can write these 2-point FFTs as,

$$\begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} = F_2 \begin{bmatrix} x(0) \\ x(4) \end{bmatrix}$$
 (7.72)

$$\begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix} = F_2 \begin{bmatrix} x(2) \\ x(6) \end{bmatrix}$$
 (7.73)

$$\begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} = F_2 \begin{bmatrix} x(1) \\ x(5) \end{bmatrix}$$
 (7.74)

$$\begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix} = F_2 \begin{bmatrix} x(3) \\ x(7) \end{bmatrix}$$
 (7.75)

where, the subsequences required for each 2-point FFT can be obtained from (7.56), (7.57) and (7.58).

11. For

$$\mathbf{x} = \begin{pmatrix} 1\\2\\3\\4\\2\\1 \end{pmatrix} \tag{7.76}$$

compute the DFT using (7.42)

Solution: Download the below python code,

wget https://github.com/Charanyash/EE3900

-Digital_Signal_Processing/blob/master/Sound%201/Codes/X_k_dft.py

Then run the following command on terminal,

The plot of DFT can be seen in Fig 7.11

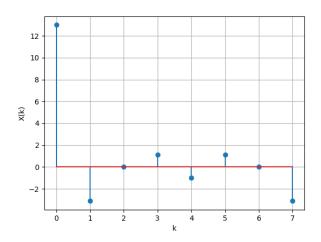


Fig. 7.11: DFT using DFT matrix

12. Repeat the above exercise using the FFT after zero padding **x**.

Solution: Download the below python code,

wget https://github.com/Charanyash/EE3900— Digital_Signal_Processing/blob/master/ Sound%201/Codes/X_k_fft.py

Then run the following command on terminal,

The plot of DFT can be seen in Fig 7.13

13. Write a C program to compute the 8-point FFT. **Solution:** Download the C code from the following link

wget https://github.com/Charanyash/EE3900—Digital_Signal_Processing/blob/master/Sound%201/Codes/X_k_fft.c

Then run the following command,

Download the below python code which uses fft.dat file from the C code.

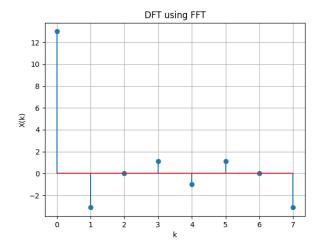


Fig. 7.12: FFT using Matrix decompostion

wget https://github.com/Charanyash/EE3900— Digital_Signal_Processing/blob/master/ Sound%201/Codes/X_k_8point.py

Then run the following command for the plot, python3 X_k_8point.py

You will get output of DFT of x(n).

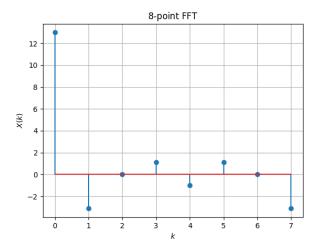


Fig. 7.13: FFT using C code

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.

- 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.