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Digital Signal Processing

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Abstract—This document provides the solution of Assignment 1.

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/main/ Assignment-1/Codes/ filter codes Sound Noise.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 \ 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 of output the python script Problem 2.3 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

$$x(n) = \left\{ \begin{array}{l} 1, 2, 3, 4, 2, 1 \\ \uparrow \end{array} \right\} \tag{3.1}$$

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/main/ Assignment-1/Codes/xnyn.py

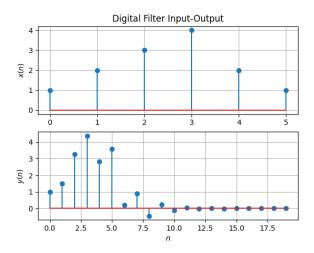


Fig. 3.2

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/ Assignment%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/ Assignment%201/Codes/xnyn2.py

Then run the command

python3 xnyn2.py

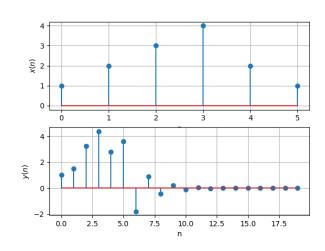


Fig. 3.3: Plot using C code

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

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

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

Solution: Applying (4.11) in (3.2),

$$Y(z) + \frac{1}{2}z^{-1}Y(z) = X(z) + z^{-2}X(z)$$
 (4.16)

$$\implies \frac{Y(z)}{X(z)} = \frac{1 + z^{-2}}{1 + \frac{1}{2}z^{-1}} \tag{4.17}$$

Solution: Now we will rewrite (3.2),

$$y(n) + \frac{1}{2}y(n-1) = x(n) + x(n-2)$$
 (4.18)

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

$$Y(n) + \frac{1}{2}Y(n-1) = X(n) + X(n-2) \quad (4.19)$$

From (4.11),

$$Y(n) + \frac{z^{-1}}{2}Y(n) = X(n) + z^{-2}X(n)$$
 (4.20)

$$\implies \frac{Y(n)}{X(n)} = \frac{1 + z^{-2}}{1 + \frac{z^{-1}}{2}} \tag{4.21}$$

4.4 Find the Z transform of

$$\delta(n) = \begin{cases} 1 & n = 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.22)

and show that the Z-transform of

$$u(n) = \begin{cases} 1 & n \ge 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.23)

is

$$U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1 \tag{4.24}$$

Solution: The Z-transform of δn is,

$$\mathcal{Z}\{\delta n\} = \sum_{n=-\infty}^{\infty} \delta(n) z^{-n}$$
 (4.25)

$$=\delta(0)z^0+0$$
 (Using (4.22)) (4.26)

$$= 1 \tag{4.27}$$

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

$$U(n) = \sum_{n = -\infty}^{\infty} u(n) z^{-n}$$
 (4.28)

$$=0+\sum_{n=0}^{\infty}1.z^{-n} \tag{4.29}$$

$$= 1 + z^{-1} + z^{-2} + \dots {(4.30)}$$

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

$$U(n) = \frac{1}{1 - z^{-1}} : |z| > 1$$
 (4.31)

4.5 Show that

$$a^{n}u(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} \frac{1}{1 - az^{-1}} \quad |z| > |a| \tag{4.32}$$

Solution: The *Z*- transform will be

$$Z\{a^{n}u(n)\} = \sum_{n=0}^{\infty} a^{n}z^{-n}$$
 (4.33)

$$= 1 + \frac{a}{z} + \left(\frac{a}{z}\right)^2 + \dots$$
 (4.34)

Above is a infinite geometric series with first

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

$$Z\{a^n u(n)\} = \frac{1}{1 - \frac{a}{z}} : |a| < |z|$$
 (4.35)

Therefore,

$$a^n u(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} \frac{1}{1 - az^{-1}} \quad |z| > |a| \tag{4.36}$$

4.6 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}). \tag{4.37}$$

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/main/ Assignment-1/Codes/dtft.py

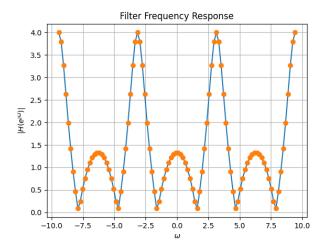


Fig. 4.6: $|H(e^{j\omega})|$

Now using (4.17), we will find $|H(e^{j\omega})|$,

$$H(e^{j\omega}) = \frac{1 + e^{-2j\omega}}{1 + \frac{e^{-j\omega}}{2}}$$
(4.38)

$$\implies \left| H\left(e^{j\omega}\right) \right| = \frac{\left| 1 + e^{-2j\omega} \right|}{\left| 1 + \frac{e^{-j\omega}}{2} \right|} \tag{4.39}$$

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

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

$$(4.41)$$

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

$$= \frac{|4\cos(\omega)||\cos(\omega) + j\sin(\omega)|}{|2\cos(\omega) + 1 + 2j\sin(\omega)|}$$
(4.43)

$$\therefore \left| H\left(e^{j\omega}\right) \right| = \frac{|4\cos(\omega)|}{\sqrt{5 + 4\cos(\omega)}} \tag{4.44}$$

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) (4.45)

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,

$$lcm(\pi, 2\pi) = 2\pi \tag{4.46}$$

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: h(n) will be the inverse-time fourier transform (ITFT),

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

5 IMPULSE RESPONSE

5.1 Using long division, find

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

for H(z) in (4.17).

Solution: From (4.17), we can write

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

So we can replace (4.17) 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,

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

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

$$=2z^{-1}-4+5+\frac{-5}{2}z^{-1}+\frac{5}{4}z^{-2}+\frac{-5}{8}z^{-3}+\frac{5}{16}z^{-4}$$
(5.5)

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

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

that

$$h(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} H(z)$$
 (5.13)

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,

$$H(z) = \frac{1}{1 + \frac{z^{-1}}{2}} + \frac{z^{-2}}{1 + \frac{z^{-1}}{2}}$$
 (5.14)

From (4.32) we can write it as,

$$h(n) = \left(\frac{-1}{2}\right)^n u(n) + \left(\frac{-1}{2}\right)^{n-2} u(n-2) \quad (5.15)$$

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/main/ Assignment-1/Codes/hn.py

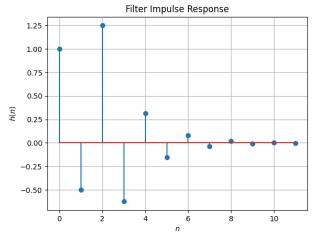


Fig. 5.3: h(n) as inverse of H(n)

From the plot it seems like h(n) is bounded and becomes smaller in magnitude as n increases. Using (5.15), we can get theoritical expression as,

$$h(n) = \begin{cases} 0, & n < 0 \\ \left(\frac{-1}{2}\right)^n, & 0 \le n < 2 \\ 5\left(\frac{-1}{2}\right)^n, & n \ge 2 \end{cases}$$
 (5.16)

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

such that,

$$|x_n| \le M, \forall n \in \mathcal{N} \tag{5.17}$$

So to say h(n) is bounded we should able to find the M which satisfies (5.17). For $n \neq 0$,

$$|h(n)| \le 0 \tag{5.18}$$

For $0 \le n < 2$,

$$|h(n)| = \left|\frac{-1}{2}\right|^n \tag{5.19}$$

$$= \left(\frac{1}{2}\right)^n \le 1\tag{5.20}$$

And for $n \geq 2$,

$$|h(n)| = \left|5\left(\frac{-1}{2}\right)\right|^n$$
 (5.21)

$$= \left(\frac{5}{2}\right)^n \le \frac{5}{4} \tag{5.22}$$

From above three cases, we can get M as,

$$M = \max\left\{0, 1, \frac{5}{4}\right\} \tag{5.23}$$

$$=\frac{5}{4}\tag{5.24}$$

Therefore, h(n) is bounded using (5.17) with $M = \frac{5}{4}$ i.e.,

$$|h(n)| \le \frac{5}{4} \forall nin \mathcal{N} \tag{5.25}$$

5.4 Convergent? Justify using the ratio test.

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

$$\lim_{n \to \infty} \left| \frac{x_{n+1}}{x_n} \right| < 1 \tag{5.26}$$

This is known as Ratio test.

In this case the limit will become,

$$\lim_{n \to \infty} \left| \frac{h(n+1)}{h(n)} \right| = \lim_{n \to \infty} \left| \frac{5\left(\frac{-1}{2}\right)^{n+1}}{5\left(\frac{-1}{2}\right)^n} \right|$$
 (5.27)

$$=\lim_{n\to\infty}\left|\frac{-1}{2}\right|\tag{5.28}$$

$$=\frac{1}{2}$$
 (5.29)

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

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \tag{5.30}$$

Is the system defined by (3.2) stable for the impulse response in (5.13)?

Solution: From (5.15),

$$\sum_{n=-\infty}^{\infty} h(n) = \sum_{n=-\infty}^{\infty} \left(\left(\frac{-1}{2} \right)^n u(n) + \left(\frac{-1}{2} \right)^{n-2} u(n-2) \right)$$
(5.31)

$$=2\left(\frac{1}{1+\frac{1}{2}}\right) \tag{5.32}$$

$$=\frac{4}{3}$$
 (5.33)

: the system is stable.

5.6 Compute and sketch h(n) using

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2), \quad (5.34)$$

This is the definition of h(n).

Solution: Download the code for the plot 5.6 from the below link,

wget https://github.com/Charanyash/EE3900— Digital_Signal_Processing/blob/main/ Assignment-1/Codes/hndef.py

Note that this is same as 5.3.

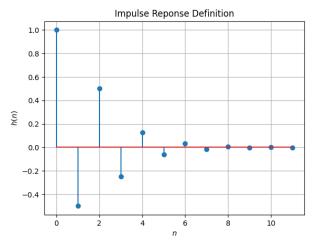


Fig. 5.6: From the definition of h(n)

5.7 Compute

$$y(n) = x(n) * h(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k)$$
 (5.35)

Comment. The operation in (5.35) is known as *convolution*.

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

wget https://github.com/Charanyash/EE3900— Digital_Signal_Processing/blob/main/ Assignment-1/Codes/ynconv.py

Note that the plot is same that as in 3.2.

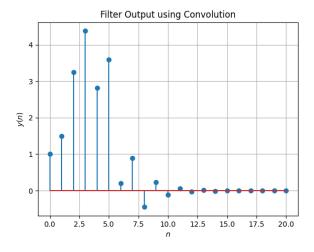


Fig. 5.7: y(n) using the convolution definition

- 5.8 Express the above convolution using a Toeplitz matrix. **Solution:**
- 5.9 Show that

$$y(n) = \sum_{k=-\infty}^{\infty} x(n-k)h(k)$$
 (5.36)

Solution: Substitute k := n - k in (5.35), we will get

$$y(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k)$$
 (5.37)

$$=\sum_{n-k=-\infty}^{\infty}x(n-k)h(k)$$
 (5.38)

$$=\sum_{k=-\infty}^{\infty}x(n-k)h(k)$$
 (5.39)

6 DFT AND FFT

6.1 Compute

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

and H(k) using h(n).

6.2 Compute

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

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 plots Fig. ??. Note that this is the same as y(n) in Fig. 3.2.

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

- 6.4 Repeat the previous exercise by computing X(k), H(k) and y(n) through FFT and IFFT.
- 6.5 Wherever possible, express all the above equations as matrix equations.

7 Exercises

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

7.1 The command

in Problem 2.3 is executed through the following difference equation

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

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.

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

Solution: Sampling frequency(fs)=44.1kHZ.

7.4 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.

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