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EE 3900 - Assignment 1

VIBHAVASU

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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 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:

```
import soundfile as sf
from scipy import signal
#read .wav file
input signal,fs = sf.read('Sound Noise.wav'
#sampling frequency of Input signal
sampl freq=fs
#order of the filter
order=4
#cutoff frquency 4kHz
cutoff freq=4000.0
#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('Sound With ReducedNoise.wav',
    output signal, fs)
```

2.4 The output of 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

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

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: The following code yields Fig. 3.2.

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

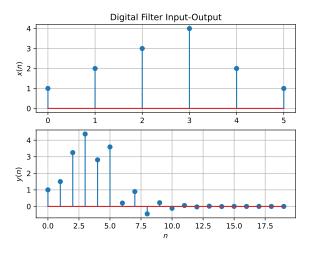


Fig. 3.2

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

wget https://github.com/DarkWake9/EE3900/blob/main/Assignment%201/e3-3.c

Solution: : Python Code

wget https://github.com/DarkWake9/EE3900/blob/main/Assignment%201/e3-3.py

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: From (4.1),

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

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

4.3 Find

$$H(z) = \frac{Y(z)}{X(z)} \tag{4.7}$$

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

Solution: Applying (4.6) in (3.2),

$$Y(z) + \frac{1}{2}z^{-1}Y(z) = X(z) + z^{-2}X(z)$$
 (4.8)

$$\implies H(z) = \frac{Y(z)}{X(z)} = \frac{1 + z^{-2}}{1 + \frac{1}{2}z^{-1}}$$
(4.9)

4.4 a) Find the Z transform of

$$\delta(n) = \begin{cases} 1 & n = 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.10)

b) and show that the Z-transform of

$$u(n) = \begin{cases} 1 & n \ge 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.11)

is $U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1$ (4.12)

Solution: It is easy to show that

$$\delta(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} 1 \tag{4.13}$$

and from (4.11),

$$U(z) = \sum_{n=0}^{\infty} z^{-n}$$
 (4.14)

$$=\frac{1}{1-z^{-1}}, \quad |z| > 1 \tag{4.15}$$

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

(i) Solution:

$$\Delta(z) = \mathcal{Z}\{\delta[n]\} = \sum_{n=-\infty}^{\infty} \delta(n)z^{-n} = 1 \quad (4.16)$$

(ii) Solution:

$$U(z) = \mathcal{Z}\{\delta(n)\} = \sum_{n=-\infty}^{\infty} u[n]z^{-n}$$
 (4.17)

$$= 1 + z^{-1} + z^{-2} + \dots = \frac{1}{1 - z^{-1}}$$
 (4.18)

4.5 Show that

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

Solution:

$$a^{n}u[n] = \begin{cases} a^{n} & n \ge 0\\ 0 & n < 0 \end{cases}$$
 (4.20)

$$U'(z) = \mathcal{Z}\{a^n u[n]\} = \sum_{n=-\infty}^{\infty} a^n u[n] z^{-n}$$
 (4.21)

$$= 1 + az^{-1} + a^2z^{-2} + \cdots$$
 (4.22)

Given: |z| > |a|

$$U'(z) = \frac{1}{1 - az^{-1}} \tag{4.23}$$

4.6 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}).$$
 (4.24)

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 Fig. 4.6

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

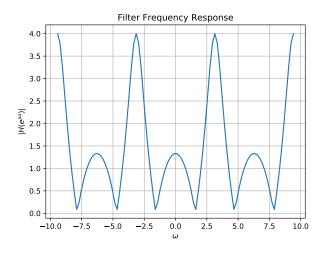


Fig. 4.6: $|H(e^{j\omega})|$

Solution: From (4.9) we get

$$H(e^{j\omega}) = \frac{1 + e^{-2j\omega}}{1 + \frac{1}{2}e^{-j\omega}}$$
(4.25)

$$= \frac{e^{J\omega} + e^{-J\omega}}{e^{J\omega} + \frac{1}{2}} = \frac{2\cos(\omega)}{e^{J\omega} + \frac{1}{2}}$$
(4.26)

$$\implies |H(e^{j\omega})| \qquad (4.27)$$

$$= \frac{2\cos\omega}{\sqrt{\left(\cos\omega + \frac{1}{2}\right)^2 + \sin^2\omega}}$$
 (4.28)

$$=\frac{2\cos\omega}{\sqrt{\cos^2\omega+\sin^2\omega+\cos\omega+\frac{1}{4}}}$$
 (4.29)

$$=\frac{2\cos\omega}{\sqrt{\frac{5}{4}+\cos\omega}}\tag{4.30}$$

For a periodic function of period T,

$$f(x) = f(x+T), T \neq 0$$
 (4.31)

Checking if π is a period,

$$\frac{2\cos(\omega+\pi)}{\sqrt{\frac{5}{4}+\cos(\omega+\pi)}}$$
 (4.32)

$$=\frac{-2\cos\omega}{\sqrt{\frac{5}{4}-\cos\omega}} \quad (4.33)$$

$$\implies H\left(e^{J(\omega+\pi)}\right) \neq H\left(e^{J\omega}\right) \quad (4.34)$$

Checking if 2π is a period

$$\frac{2\cos(\omega + 2\pi)}{\sqrt{\frac{5}{4} + \cos(\omega + 2\pi)}} = \frac{2\cos\omega}{\sqrt{\frac{5}{4} + \cos\omega}}$$
 (4.35)

$$\implies H(e^{J(\omega+2\pi)}) = H(e^{J\omega}) \quad (4.36)$$

- \therefore Period of $H(e^{j\omega})$ is 2π
- 4.7 Express h(n) in terms of $H(e^{j\omega})$

Solution:

$$H(e^{j\omega}) = \sum_{n=-\infty}^{\infty} h(n')e^{-j\omega n'} \qquad (4.37)$$

$$\implies \int_{\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \qquad (4.38)$$

$$=\sum_{n'=-\infty}^{\infty}\int_{-\pi}^{\pi}h(n')e^{-j\omega n'}e^{j\omega n}d\omega \qquad (4.39)$$

$$= \sum_{n'=-\infty}^{\infty} h(n') 2\pi \delta(n'-n) = 2\pi h(n)$$
 (4.40)

$$\therefore h(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H\left(e^{j\omega}\right) e^{j\omega} d\omega \qquad (4.41)$$

5 Impulse Response

5.1 Using long division, find

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

for H(z) in (4.9).

Solution: from (4.9)

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

For ROC:
$$\left| \frac{1}{2} z^{-1} \right| < 1$$
 (5.3)

$$\implies$$
 $|z| > \frac{1}{2}$ is the ROC for this case (5.4)

$$\implies H(z) = \frac{1 + z^{-2}}{1 + \frac{1}{2}z^{-1}} = 1 - \frac{1}{2}z^{-1} + \sum_{n=2}^{\infty} \frac{5}{4}z^{-n}$$

(5.5)

We know that
$$H(z) = \sum_{n=-\infty}^{\infty} h(n)z^{-n}$$
 (5.6)

comparing coefficients: in the ROC $|z| > \frac{1}{2}$

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

$$(5.7)$$

$$h(0) = 1, \quad h(1) = -\frac{1}{2}, \quad h(2) = \frac{5}{4}$$

$$(5.8)$$

$$h(3) = -\frac{5}{8}, \quad h(4) = \frac{5}{16}$$

$$(5.9)$$

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

$$h(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} H(z)$$
 (5.10)

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 (4.9),

$$H(z) = \frac{1}{1 + \frac{1}{2}z^{-1}} + \frac{z^{-2}}{1 + \frac{1}{2}z^{-1}}$$
 (5.11)

$$\therefore h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2)$$
(5.12)

using (4.19) and (4.6).

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

Solution: The following code plots Fig. 5.3.

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

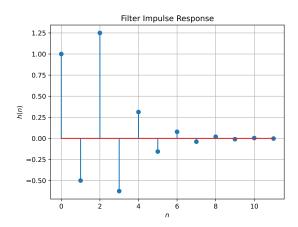


Fig. 5.3: h(n) as the inverse of H(z)

5.4 Convergent? Justify using the ratio test. **Solution:**

$$h(n) = \begin{cases} 0 & \text{if} & n < 0 \\ 1, & \text{if} & n = 0 \\ -\frac{1}{2}, & \text{if} & n = 1 \\ 5\left(-\frac{1}{2}\right)^{n}, & \text{if} & n \ge 2 \end{cases}$$
 (5.13)

Using ratio test:

$$\lim_{n \to \infty} \left| \frac{h(n+1)}{h(n)} \right| = \left| \frac{5\left(-\frac{1}{2}\right)^{n+1}}{5\left(-\frac{1}{2}\right)^n} \right| = \frac{1}{2} < \infty \quad (5.14)$$

 $\implies h(n)$ 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 (5.10)

Solution:

$$\sum_{n=-\infty}^{\infty} h(n) = 0 + 1 - \frac{1}{2} + 5 \sum_{n=2}^{\infty} \left(-\frac{1}{2} \right)^n$$
 (5.16)

$$= \frac{1}{2} + 5\left(1 - \frac{1}{2} - \left(\frac{1}{1 + \frac{1}{2}}\right)\right) \quad (5.17)$$

$$= \frac{1}{2} + \frac{5}{6} = \frac{8}{6} = 1.333 < \infty \quad (5.18)$$

 $\therefore h(n)$ is Stable

5.6 Verify the above result using a python code.

Solution: The Following code computes and proves the aboves result

wget https://github.com/DarkWake9/EE3900/blob/main/Assignment%201/e5-6.py

5.7 Compute and sketch h(n) using

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2), \quad (5.19)$$

This is the definition of h(n).

Solution: The following code plots Fig. 5.7. Note that this is the same as Fig. 5.3.

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

5.8 Compute

$$y(n) = x(n) * h(n) = \sum_{n = -\infty}^{\infty} x(k)h(n - k)$$
 (5.20)

Comment. The operation in (5.20) is known as *convolution*.

Solution: The following code plots Fig. 5.8. Note that this is the same as y(n) in Fig. 3.2.

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

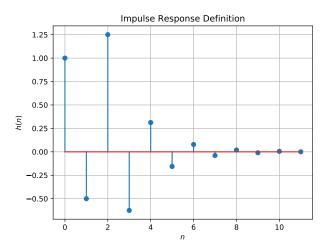


Fig. 5.7: h(n) from the definition

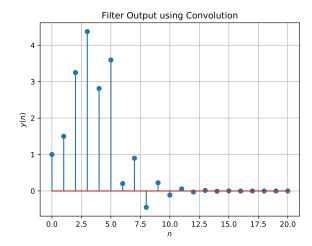


Fig. 5.8: y(n) from the definition of convolution

5.9 Express the above convolution using a Teoplitz matrix.

Solution: From (3.1) $x(n) = \{1, 2, 3, 4, 2, 1\}$ From (5.20) y(n) = x(n) * h(n)

5.10 Show that

$$y(n) = \sum_{n=-\infty}^{\infty} x(n-k)h(k)$$
 (5.24)

Solution:

$$X(z) = \mathcal{Z}\{x(n)\} = \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$
 (5.25)

$$H(z) = \mathbb{Z}\{h(m)\} = \sum_{m=-\infty}^{\infty} h(m)z^{-m}$$
 (5.26)

$$Y(z) = \mathcal{Z}\{h(m)\} = \sum_{k=-\infty}^{\infty} y(m)z^{-k}$$
 (5.27)

$$X(z)H(z) = \sum_{n=-\infty}^{\infty} x(n)z^{-n} \sum_{m=-\infty}^{\infty} h(m)z^{-m} \quad (5.28)$$

$$= \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} x[n]h[m]z^{-(n+m)}$$
 (5.29)

Let m = k - n

$$=\sum_{k=-\infty}^{\infty} \left(\sum_{n=-\infty}^{\infty} x[n]h[n-k]\right) z^{-k}$$
 (5.30)

$$= \sum_{k=-\infty}^{\infty} y[n] z^{-k} = Y(z)$$
 (5.31)

$$\implies Y(z) = X(z) \cdot H(z)$$
 (5.32)

now put n + m = k $n = -\infty$

$$\Rightarrow Y(z) = \sum_{k=-\infty}^{\infty} x(m-k) \sum_{m=-\infty}^{\infty} h(m)z^{-k} \quad (5.33)$$
$$= \sum_{k=-\infty}^{\infty} \left(\sum_{m=-k}^{\infty} x[m-k]h[k]\right) z^{-k} \quad (5.34)$$

but
$$Y(z) = \sum_{k=0}^{\infty} y(m)z^{-k}$$
 (5.35)

$$\Rightarrow y(m) = \sum_{m=-\infty}^{\infty} x[m-k]h(k) \quad (5.36)$$

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

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:

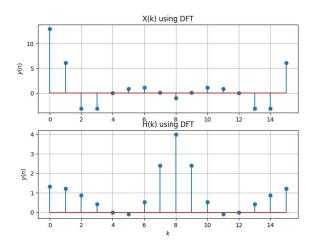


Fig. 6.1: X(k) and H(k) using DFT

6.2 Compute

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

Solution:

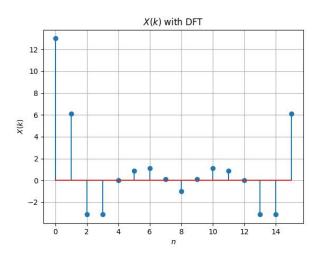


Fig. 6.2: Y(k) using DFT

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. 5.8. 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

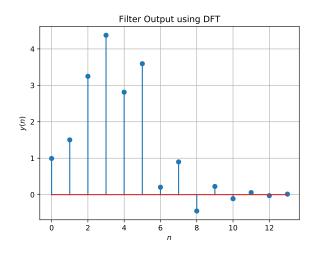


Fig. 6.3: y(n) from the DFT

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

wget https://github.com/DarkWake9/EE3900/blob/main/Assignment%201/e6.4.py

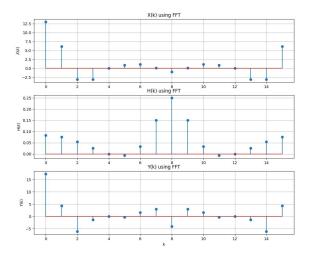


Fig. 6.4: X(k), Y(k) and H(k) using FFT

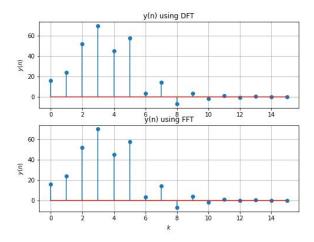


Fig. 6.4: Comparision of y(n) obtained from DFT (above) and IFFT (below)

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

$$\mathbf{D}_4 = diag \left(W_4^0 \quad W_4^1 \quad W_4^2 \quad W_4^3 \right) \tag{7.6}$$

5. Show that

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

Solution:

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

$$\implies W_{N/2} = e^{-j2\pi/(N/2)}$$
 (7.9)

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

6. Show that

$$\mathbf{F}_4 = \begin{bmatrix} \mathbf{I}_2 & \mathbf{D}_2 \\ \mathbf{I}_2 & -\mathbf{D}_2 \end{bmatrix} \begin{bmatrix} \mathbf{F}_2 & 0 \\ 0 & \mathbf{F}_2 \end{bmatrix} \mathbf{P}_4 \tag{7.11}$$

Solution:

$$\mathbf{F}_2 = \begin{bmatrix} W_2^0 & W_2^0 \\ W_2^0 & W_2^1 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$$
 (7.12)

$$\mathbf{D}_{4/2} = \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & -i \end{bmatrix}$$
 (7.13)

R.H.S =
$$\begin{bmatrix} \mathbf{F}_2 & \mathbf{D}_{4/2} \mathbf{F}_2 \\ \mathbf{F}_2 & -\mathbf{D}_{4/2} \mathbf{F}_2 \end{bmatrix} \mathbf{P}_4$$
 (7.14)

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & -i & i \\ 1 & 1 & -1 & -1 \\ 1 & -1 & i & -i \end{bmatrix} \mathbf{P}_{4}$$
 (7.15)

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -i & -1 & i \\ 1 & -1 & 1 & -1 \\ 1 & i & -1 & -i \end{bmatrix}$$
 (7.16)

$$= \begin{bmatrix} W_4^0 & W_4^0 & W_4^0 & W_4^0 \\ W_4^0 & W_4^1 & W_4^2 & W_4^3 \\ W_4^0 & W_4^2 & W_4^4 & W_4^6 \\ W_4^0 & W_4^3 & W_4^6 & W_4^9 \end{bmatrix} = \mathbf{F}_4$$
 (7.17)

7. Show that

$$\mathbf{F}_{N} = \begin{bmatrix} \mathbf{I}_{N/2} & \mathbf{D}_{N/2} \\ \mathbf{I}_{N/2} & -\mathbf{D}_{N/2} \end{bmatrix} \begin{bmatrix} \mathbf{F}_{N/2} & 0 \\ 0 & \mathbf{F}_{N/2} \end{bmatrix} \mathbf{P}_{N} \quad (7.18)$$

Solution:

$$\mathbf{F}_{N} = \begin{bmatrix} W_{N}^{00} & \cdots & W_{N}^{0(N-1)} \\ \vdots & & \vdots \\ W_{N}^{(N-1)0} & \cdots & W_{N}^{(N-1)(N-1)} \end{bmatrix}$$
(7.19)

Take Even - Odd permutation. i.e, multiply with \mathbf{P}_N

$$\mathbf{F}_{N}\mathbf{P}_{N} = \begin{bmatrix} w_{N}^{00} & w_{N}^{02} & \cdots & \cdots & w_{N}^{01} & w_{N}^{03} & \cdots \\ \vdots & & & \vdots & & \vdots \\ w_{N}^{(N-1)0} & w_{N}^{(N-1)2} & \cdots & \cdots & w_{N}^{(N-1)1} & w_{N}^{(N-1)3} & \cdots \end{bmatrix}$$
(7.20)

$$= \begin{bmatrix} (W_{N}^{0})^{0} & (W_{N}^{0})^{2} & \cdots & W_{N}^{1}(W_{N}^{0})^{0} & W_{N}^{1}(W_{N}^{0})^{2} & \cdots \\ \vdots & & \vdots & & \vdots \\ (W_{N}^{N-1})^{0} & (W_{N}^{N-1})^{2} & \cdots & W_{N}^{N-1}(W_{N}^{N-1})^{0} & W_{N/2}^{N-1}(W_{N}^{N-1})^{2} & \cdots \end{bmatrix}$$

$$= \begin{bmatrix} (W_{N/2}^{0})^{0} & (W_{N/2}^{0})^{1} & \cdots & W_{N}^{1}(W_{N/2}^{0})^{0} & W_{N/2+1}^{1}(W_{N/2}^{0})^{1} & \cdots \\ \vdots & & & \vdots \\ (W_{N}^{N-1})^{0} & (W_{N}^{N-1})^{2} & \cdots & W_{N}^{N-1}(W_{N/2}^{N-1})^{0} & W_{N}^{N-1}(W_{N/2}^{N-1})^{1} & \cdots \end{bmatrix}$$

$$(7.22)$$

$$\begin{bmatrix} (W_{N/2}^{0})^{0} & (W_{N/2}^{0})^{1} & \cdots & W_{N/2}^{0} (W_{N/2}^{0})^{0} & W_{N/2}^{0} (W_{N/2}^{0})^{1} & \cdots \\ \vdots & & \vdots & & & \\ (W_{N/2}^{N/2-1})^{0} & (W_{N/2}^{N/2-1})^{1} & \cdots & W_{N}^{N/2-1} (W_{N/2}^{N/2+1})^{0} & W_{N}^{N/2-1} (W_{N/2}^{N/2-1})^{1} & \cdots \\ (W_{N/2}^{N/2+0})^{0} & (W_{N/2}^{N/2+0})^{1} & \cdots & W_{N}^{N/2+0} (W_{N/2}^{N/2+0})^{0} & W_{N}^{N/2} (W_{N/2}^{N/2+0})^{1} & \cdots \\ \vdots & & & \vdots & & \\ (W_{N}^{N-1})^{0} & (W_{N}^{N-1})^{2} & \cdots & W_{N}^{N/2+(N/2-1)} (W_{N/2}^{N-1})^{0} & W_{N}^{N/2+(N/2-1)} (W_{N/2}^{N-1})^{1} & \cdots \end{bmatrix}$$
Solution (7.23)

$$W_N^{N/2+k} = -W_N^k (7.24)$$

$$W_N^{N/2+k} = -W_N^k$$
 (7.24)
 $W_{N/2}^{N/2+k} = W_{N/2}^k$ (7.25)

$$\begin{bmatrix} \left(W_{N/2}^{0}\right)^{0} & \left(W_{N/2}^{0}\right)^{1} & \cdots & W_{N/2}^{0}\left(W_{N/2}^{0}\right)^{0} & W_{N/2}^{0}\left(W_{N/2}^{0}\right)^{1} & \cdots \\ \vdots & & \vdots & & \vdots \\ \left(W_{N/2}^{N/2-1}\right)^{0} & \left(W_{N/2}^{N/2-1}\right)^{1} & \cdots & W_{N}^{N/2-1}\left(W_{N/2}^{N/2+1}\right)^{0} & W_{N}^{N/2-1}\left(W_{N/2}^{N/2-1}\right)^{1} & \cdots \\ \left(W_{N/2}^{0}\right)^{0} & \left(W_{N/2}^{0}\right)^{1} & \cdots & -W_{N}^{0}\left(W_{N/2}^{0}\right)^{0} & -W_{N}^{0}\left(W_{N/2}^{0}\right)^{1} & \cdots \\ \vdots & & & \vdots \\ \left(W_{N}^{N-1}\right)^{0} & \left(W_{N}^{N-1}\right)^{2} & \cdots & -W_{N}^{N/2-1}\left(W_{N/2}^{N/2-1}\right)^{0} -W_{(N/2-1)}^{N-1}\left(W_{N/2}^{N/2-1}\right)^{1} & \cdots \end{bmatrix}$$

$$(7.26)$$

$$\begin{bmatrix} \left(w_{N/2}^{0} \right)^{0} & \left(w_{N/2}^{0} \right)^{1} & \cdots \\ \vdots & \vdots & \vdots \\ \left(w_{N/2}^{N/2-1} \right)^{0} & \left(w_{N/2}^{N/2-1} \right)^{1} & \cdots \end{bmatrix} \begin{bmatrix} w_{N/2}^{0} \left(w_{N/2}^{0} \right)^{0} & w_{N/2}^{0} \left(w_{N/2}^{0} \right)^{1} & \cdots \\ \vdots & \vdots & \vdots \\ w_{N/2-1}^{N/2-1} \left(w_{N/2}^{N/2-1} \right)^{0} & w_{N/2-1}^{N/2-1} \left(w_{N/2-1}^{N/2-1} \right)^{1} & \cdots \end{bmatrix} \\ \begin{bmatrix} \left(w_{N/2}^{0} \right)^{0} & \left(w_{N/2}^{0} \right)^{1} & \cdots \\ \vdots & \vdots & \vdots \\ \left(w_{N/2}^{N/2-1} \right)^{0} & \left(w_{N/2}^{N/2-1} \right)^{1} & \cdots \end{bmatrix} \\ \vdots & \vdots & \vdots \\ \left(w_{N/2}^{N/2-1} \right)^{0} & \left(w_{N/2}^{N/2-1} \right)^{1} & \cdots \end{bmatrix} \end{bmatrix} \\ \begin{bmatrix} \left(w_{N/2}^{0} \right)^{0} & \left(w_{N/2}^{0} \right)^{0} & w_{N/2}^{0} \left(w_{N/2}^{0} \right)^{1} & \cdots \\ \vdots & \vdots & \vdots & \vdots \\ \left(w_{N/2}^{N/2-1} \right)^{0} & \left(w_{N/2}^{N/2-1} \right)^{0} & w_{N/2}^{N/2-1} \left(w_{N/2}^{N/2-1} \right)^{1} & \cdots \end{bmatrix} \end{bmatrix}$$

$$= \begin{bmatrix} \mathbf{F}_{N/2} & \mathbf{D}_{N/2} \mathbf{F}_{N/2} \\ \mathbf{F}_{N/2} & -\mathbf{D}_{N/2} \mathbf{F}_{N/2} \end{bmatrix} (7.28)$$

Where

$$\mathbf{D}_{N/2} = diag(W_N^0 \cdots W_N^{N/2-1})$$
 (7.29)

$$\mathbf{F}_{N/2} = \begin{bmatrix} (w_{N/2}^0)^0 & (w_{N/2}^0)^1 & \dots \\ \vdots & \vdots & \vdots \\ (w_{N/2}^{N/2-1})^0 & (w_{N/2}^{N/2-1})^1 & \dots \end{bmatrix}$$
(7.30)

$$\begin{bmatrix} \mathbf{I}_{N/2} & \mathbf{D}_{N/2} \\ \mathbf{I}_{N/2} & -\mathbf{D}_{N/2} \end{bmatrix} \begin{bmatrix} \mathbf{F}_{N/2} & 0 \\ 0 & \mathbf{F}_{N/2} \end{bmatrix}$$
(7.32)

Multiply on both sides by \mathbf{P}_N $(\mathbf{P}_N)^2 = \mathbf{I}$

$$\therefore \mathbf{F}_{N} = \begin{bmatrix} \mathbf{I}_{N/2} & \mathbf{D}_{N/2} \\ \mathbf{I}_{N/2} & -\mathbf{D}_{N/2} \end{bmatrix} \begin{bmatrix} \mathbf{F}_{N/2} & 0 \\ 0 & \mathbf{F}_{N/2} \end{bmatrix} \mathbf{P}_{N} \quad (7.33)$$

$$\mathbf{P}_4\mathbf{x} \tag{7.34}$$

Solution:

$$\mathbf{P}_4 = \begin{pmatrix} \mathbf{e}_4^1 & \mathbf{e}_4^3 & \mathbf{e}_4^2 & \mathbf{e}_4^4 \end{pmatrix} \tag{7.35}$$

$$\mathbf{x}_4 = \begin{pmatrix} 1 & 2 & 3 & 4 \end{pmatrix} \tag{7.36}$$

$$\mathbf{P}_4 \mathbf{x} = \begin{pmatrix} 1 & 3 & 2 & 4 \end{pmatrix} \tag{7.37}$$

9. Show that

$$\mathbf{X} = \mathbf{F}_N \mathbf{x} \tag{7.38}$$

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

Solution:

$$(\mathbf{F}_N \mathbf{x})_k = \sum_{m=0}^{N-1} W_N^{mk} x(m)$$
 (7.39)

$$= \sum_{m=0}^{N-1} x(m)e^{-j2\pi km/N} = X(k) = \mathbf{X}_k$$
 (7.40)

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

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

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

4-point FFTs into 2-point FFTs

$$\begin{bmatrix} X_1(0) \\ X_1(1) \end{bmatrix} = \begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} + \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix}$$
 (7.43)

$$\begin{bmatrix} X_1(2) \\ X_1(3) \end{bmatrix} = \begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} - \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix}$$
(7.44)

$$\begin{bmatrix} X_2(0) \\ X_2(1) \end{bmatrix} = \begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} + \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix}$$
 (7.45)

$$\begin{bmatrix} X_2(2) \\ X_2(3) \end{bmatrix} = \begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} - \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix}$$
 (7.46)

$$P_{8} \begin{vmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \\ x(4) \\ x(5) \\ x(6) \\ x(7) \end{vmatrix} = \begin{vmatrix} x(0) \\ x(2) \\ x(4) \\ x(6) \\ x(1) \\ x(3) \\ x(5) \\ x(7) \end{vmatrix}$$
 (7.47)

$$P_{4} \begin{bmatrix} x(0) \\ x(2) \\ x(4) \\ x(6) \end{bmatrix} = \begin{bmatrix} x(0) \\ x(4) \\ x(2) \\ x(6) \end{bmatrix}$$
 (7.48)

$$P_{4} \begin{vmatrix} x(1) \\ x(3) \\ x(5) \\ x(7) \end{vmatrix} = \begin{vmatrix} x(1) \\ x(5) \\ x(3) \\ x(7) \end{vmatrix}$$
 (7.49)

Therefore,

$$\begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} = F_2 \begin{bmatrix} x(0) \\ x(4) \end{bmatrix}$$
 (7.50)

$$\begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} = F_2 \begin{bmatrix} x(1) \\ x(5) \end{bmatrix}$$
 (7.52)

$$\begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix} = F_2 \begin{bmatrix} x(3) \\ x(7) \end{bmatrix}$$
 (7.53)

11. For

$$\mathbf{x} = \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 2 \\ 1 \end{pmatrix} \tag{7.54}$$

compte the DFT using (7.38)

Solution:

$$\mathbf{X} = \mathbf{F}_6 \mathbf{x} \tag{7.55}$$

$$\begin{bmatrix} X_{1}(2) \\ X_{1}(3) \end{bmatrix} = \begin{bmatrix} X_{3}(0) \\ X_{3}(1) \end{bmatrix} - \begin{bmatrix} W_{4}^{4} & W_{4}^{1} \end{bmatrix} \begin{bmatrix} X_{4}(0) \\ X_{4}(1) \end{bmatrix}$$
(7.44)
$$\begin{bmatrix} X_{2}(0) \\ X_{2}(1) \end{bmatrix} = \begin{bmatrix} X_{5}(0) \\ X_{5}(1) \end{bmatrix} + \begin{bmatrix} W_{4}^{0} & 0 \\ 0 & W_{4}^{1} \end{bmatrix} \begin{bmatrix} X_{6}(0) \\ X_{6}(1) \end{bmatrix}$$
(7.45)
$$\begin{bmatrix} X_{2}(2) \\ X_{2}(3) \end{bmatrix} = \begin{bmatrix} X_{5}(0) \\ X_{5}(1) \end{bmatrix} - \begin{bmatrix} W_{4}^{0} & 0 \\ 0 & W_{4}^{1} \end{bmatrix} \begin{bmatrix} X_{6}(0) \\ X_{6}(1) \end{bmatrix}$$
(7.46)
$$\begin{bmatrix} X_{0}(0) \\ X_{1}(1) \\ X_{2}(2) \end{bmatrix} = \begin{bmatrix} X_{1}(0) \\ X_{2}(2) \\ X_{3}(2) \end{bmatrix} = \begin{bmatrix} X_{1}(0) \\ X_{1}(1) \\ X_{2}(2) \end{bmatrix} \begin{bmatrix} X_{1}(0) \\ X_{2}(2) \\ X_{3}(2) \end{bmatrix}$$
(7.56)

$$= \begin{pmatrix} 13\\ -4 - \sqrt{3}j\\ 1\\ -1\\ 1\\ -4 + \sqrt{3}j \end{pmatrix}$$
 (7.57)

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

Solution:

wget https://github.com/DarkWake9/EE3900/ blob/main/Assignment%201/e7.12.py

From the above code we get this output:

$$\begin{bmatrix} 13 \\ -3.1213 - 6.5355j \\ j \\ 1.1213 - 0.5355j \\ -1 \\ 1.1213 + 0.5355j \\ -j \\ -3.1213 + 6.5355j \end{bmatrix}$$

13. Write a C program to compute the 8-point FFT.

Solution:

wget https://github.com/DarkWake9/EE3900/blob/main/Assignment%201/e7.13.c

From the above code we get this output:

$$\begin{bmatrix}
13 \\
-3.1327 - j6.5545 \\
j \\
1.1327 - j0.5545 \\
-1 \\
1.1327 + j0.5545 \\
-j \\
-3.1327 + j6.5545
\end{bmatrix}$$

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:** Download the source code by typing the next command

\$ wget https://raw. githubusercontent.com/ goats-9/ee3900-

and run it using

8.2. Repeat all the exercises in the previous sections for the above *a* and *b*. **Solution:** For the given values, the difference equation is

$$y(n) - (2.52) y(n-1) + (2.56) y(n-2)$$

$$- (1.21) y(n-3) + (0.22) y(n-4)$$

$$= (3.45 \times 10^{-3}) x(n) + (1.38 \times 10^{-2}) x(n-1)$$

$$+ (2.07 \times 10^{-2}) x(n-2) + (1.38 \times 10^{-2}) x(n-3)$$

$$+ (3.45 \times 10^{-3}) x(n-4)$$
(8.2)

From (8.1), we see that the transfer function can be written as follows

$$H(z) = \frac{\sum_{k=0}^{N} b(k)z^{-k}}{\sum_{k=0}^{M} a(k)z^{-k}}$$

$$= \sum_{i} \frac{r(i)}{1 - p(i)z^{-1}} + \sum_{i} k(j)z^{-j}$$
 (8.4)

where r(i), p(i), are called residues and poles respectively of the partial fraction expansion of H(z). k(i) are the coefficients of the direct polynomial terms that might be left over. We can now take the inverse z-transform of (8.4) and get using (4.19),

$$h(n) = \sum_{i} r(i)[p(i)]^{n} u(n) + \sum_{j} k(j)\delta(n-j)$$
(8.5)

Substituting the values,

$$h(n) = [(-0.24 - 0.71_{J}) (0.56 + 0.14_{J})^{n} + (-0.24 + 0.71_{J}) (0.56 - 0.14_{J})^{n} + (-0.25 + 0.12_{J}) (0.70 + 0.41_{J})^{n} + (-0.25 - 0.12_{J}) (0.70 - 0.41_{J})^{n}]u(n) + (1.6 \times 10^{-2}) \delta(n) \qquad (8.6) \Rightarrow h(n) = (1.5) (0.58)^{n} \cos (n\alpha_{1} + \beta_{1}) + (0.55) (0.81)^{n} \cos (n\alpha_{2} + \beta_{2}) + (1.6 \times 10^{-2}) \delta(n) \qquad (8.7)$$

where

$$\tan \alpha_1 = 0.25 \tag{8.8}$$

$$\tan \beta_1 = 2.96 \tag{8.9}$$

$$\tan \alpha_2 = 0.59$$
 (8.10)

$$\tan \beta_2 = -0.48 \tag{8.11}$$

The values r(i), p(i), k(i) and thus the impulse response function are computed and plotted at

The filter frequency response is plotted at

Observe that for a series $t_n = r^n$, $\frac{t_{n+1}}{t_n} = r$. By the ratio test, t_n converges if |r| < 1. We observe that for all i, |p(i)| < 1 and so, as h(n) is the sum of many convergent series, we see that h(n) converges and is bounded. From (4.1),

$$\sum_{n=0}^{\infty} h(n) = H(1) = \frac{\sum_{k=0}^{N} b(k)}{\sum_{k=0}^{M} a(k)} = 1 < \infty \quad (8.12)$$

Therefore, the system is stable. From Fig. (8.2), h(n) is negligible after $n \ge 64$, and we can apply a 64-bit FFT to get y(n). The following code uses the DFT matrix to generate y(n) in Fig. (8.2).

The codes can be run all at once by typing a small shell script

8.3. What is the sampling frequency of the input signal? **Solution:** Sampling frequency $f_s = 44.1 \text{ kHZ}$.

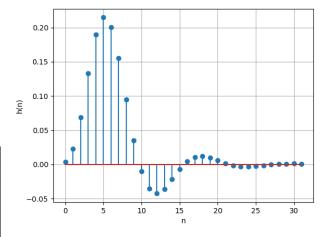


Fig. 8.2: Plot of h(n)

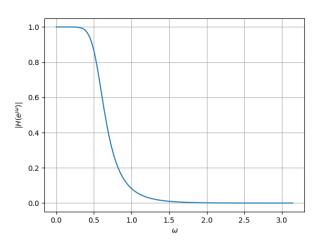


Fig. 8.2: Filter frequency response

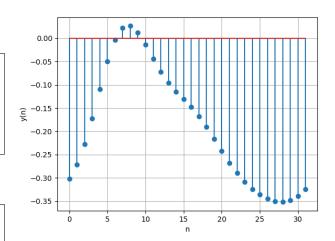


Fig. 8.2: Plot of y(n)

- 8.4. What is type, order and cutoff frequency of the above Butterworth filter? **Solution:** The given Butterworth filter is low pass with order 4 and cutoff frequency 4 kHz.
- 8.5. Modify the code with different input parameters and get the best possible output. **Solution:** A better filtering was found on setting the order of the filter to be 7.