Digital Signal Processing

Aditya Gangula EP20BTECH11001*

CONTENTS

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 ?? 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('
 filter_codes_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 in Problem ?? is the audio file Sound_With_ReducedNoise.wav. Play the file in the spectrogram in Problem ??. 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:

wget https://github.com/Galahad7377/ EE3900/blob/main/filter/codes/3.1.py

*

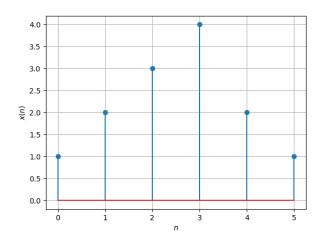


Fig. 3.1

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. ??.

wget https://github.com/Galahad7377/ EE3900/blob/main/filter/codes/3.1.py

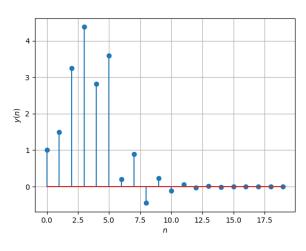


Fig. 3.2

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

wget https://github.com/Galahad7377/ EE3900/blob/main/filter/codes/3.3.c

wget https://github.com/Galahad7377/ EE3900/blob/main/filter/codes/3.3.py

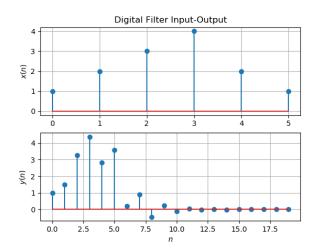


Fig. 3.3

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 (??),

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

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

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

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

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

$$x(n) = \{1, 2, 3, 4, 2, 1\} \tag{4.7}$$

$$X(z) = 1 + 2/z + 3/z^2 + 4/z^3 + 2/z^4 + 1/z^5$$
 (4.8)

4.3 Find

$$H(z) = \frac{Y(z)}{X(z)} \tag{4.9}$$

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

Solution: Applying (??) in (??),

$$Y(z) + \frac{1}{2}z^{-1}Y(z) = X(z) + z^{-2}X(z)$$
 (4.10)

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

4.4 Find the Z transform of

$$\delta(n) = \begin{cases} 1 & n = 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.12)

and show that the Z-transform of

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

is

$$U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1 \tag{4.14}$$

Solution: It is easy to show that

$$\delta(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} 1 \tag{4.15}$$

and from (??),

$$U(z) = \sum_{n=0}^{\infty} z^{-n}$$
 (4.16)

$$=\frac{1}{1-z^{-1}}, \quad |z| > 1 \tag{4.17}$$

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

4.5 Show that

$$a^{n}u(n) \stackrel{Z}{\rightleftharpoons} \frac{1}{1 - az^{-1}} \quad |z| > |a|$$
 (4.18)

Solution:

$$Z\{a^{n}u(n)\} = \sum_{n=-\infty}^{\infty} x(n-1)z^{-n}$$
 (4.19)

$$=\sum_{n=0}^{\infty}a^{n}z^{-n}=\sum_{n=0}^{\infty}(az^{-1})^{n} \qquad (4.20)$$

Since

$$|z| > |a| \tag{4.21}$$

using the formula for the sum of an infinite

geometric progression.

$$Z\{a^n u(n)\} = \frac{1}{1 - az^{-1}}$$
 (4.22)

4.6 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}).$$
 (4.23)

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 x(n).

Solution: The following code plots Fig. ??.

wget https://github.com/Galahad7377/ EE3900/blob/main/filter/codes/4.6.py

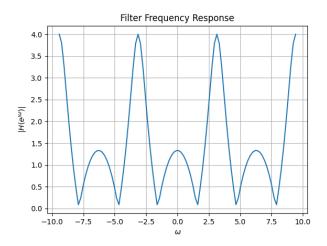


Fig. 4.6: $|H(e^{J\omega})|$

 $|H(e^{j\omega})|$ is periodic with a period of 2π .

4.7 Express h(n) in terms of $H(e^{J\omega})$. **Solution:**

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

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

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

$$= h(n)$$

5 IMPULSE RESPONSE

5.1 Using long division, find

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

for H(z) in (??).

Solution:

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

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

$$\frac{-X^{2} - 2X}{1 - 2X + 1}$$

$$\frac{-2X + 4}{1 - 2X + 4}$$

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

Using the inverse Z-transform

$$h(n) = 2\delta(n-1) - 4\delta(n) + 5\left(-\frac{1}{2}\right)^n u(n)$$

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

$$h(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} H(z) \tag{5.2}$$

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 $(\ref{eq:posterior})$.

Solution: From (??),

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

$$\implies h(n) = \left(-\frac{1}{2}\right)^{n} u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2)$$
(5.4)

using (??) and (??).

5.3 Sketch h(n). Is it bounded? Justify theoretically **Solution:** The following code plots Fig. ??.

wget https://github.com/Galahad7377/ EE3900/blob/main/**filter**/codes/5.3.py

From the figure it clear that h(n) is bounded, also

$$\left| \left(-\frac{1}{2} \right)^{n-2} u(n-2) \right| \le 1$$

$$h(n) \le 2$$

5.4 Convergent? Justify using the ratio test.

Solution:

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

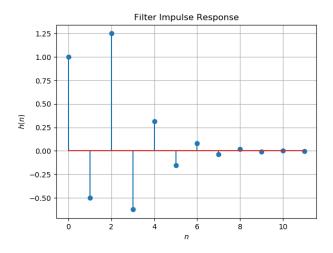


Fig. 5.3: h(n) as the inverse of H(z)

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

$$= \left| \frac{-\frac{1}{2} - 2}{1 + 4} \right|$$

$$= \frac{1}{2} < 1$$

h(n) is convergent.

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

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \tag{5.5}$$

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

Solution:

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

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

$$= \frac{1}{1 + \frac{1}{2}} + \frac{1}{1 + \frac{1}{2}}$$

$$= \frac{4}{2} < \infty$$

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

wget https://github.com/Galahad7377/ EE3900/blob/main/filter/codes/5.6.py

5.7 Compute and sketch h(n) using

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2),$$
 (5.6)

This is the definition of h(n).

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

wget https://github.com/Galahad7377/ EE3900/blob/main/**filter**/codes/5.7.py

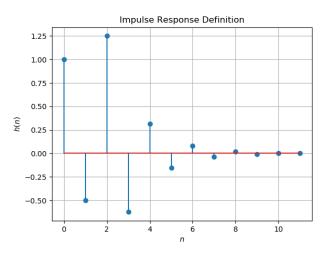


Fig. 5.7: h(n) from the definition

5.8 Compute

$$y(n) = x(n) * h(n) = \sum_{n=-\infty}^{\infty} x(k)h(n-k)$$
 (5.7)

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

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

wget https://github.com/Galahad7377/ EE3900/blob/main/filter/codes/5.8.py

5.9 Express the above convolution using a Teoplitz matrix.

Solution: Let x(n) and h(n) be represented by the following matrices. $x = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$ $h = \begin{bmatrix} 1 \\ -0.5 \\ 1.25 \\ -0.625 \\ 0.315 \end{bmatrix}$ $T = \begin{bmatrix} 1 \\ 0.5 \\ 0.315 \\ 0.15625 \end{bmatrix}$

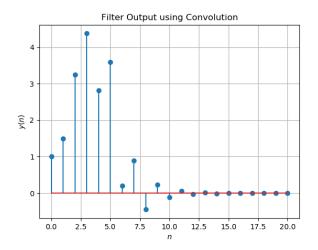


Fig. 5.8: y(n) from the definition of convolution

$$\begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ -0.5 & 1 & 0 & 0 & 0 \\ 1.25 & -0.5 & 1 & 0 & 0 \\ -0.625 & 1.25 & -0.5 & 1 & 0 \\ 0.315 & -0.625 & 1.25 & -0.5 & 1 \\ 0.156 & 0.315 & -0.625 & 1.25 & -0.5 \\ 0 & 0.156 & 0.315 & -0.625 & 1.25 \\ 0 & 0 & 0.156 & 0.315 & -0.625 \\ 0 & 0 & 0 & 0.156 & 0.315 \\ 0 & 0 & 0 & 0 & 0.156 \end{bmatrix}$$

$$0 & 0 & 0 & 0.156 \\ 0 & 0 & 0 & 0.156 \end{bmatrix}$$
We have

y = x * h = Tx

$$y = \begin{bmatrix} 1\\ 1.5\\ 3.25\\ 4.38\\ 2.81\\ 3.59\\ 0.12\\ 0.78\\ -0.62\\ 0\\ -0.16 \end{bmatrix}$$

h(n) 5.10 Show that

$$y(n) = \sum_{n=-\infty}^{\infty} x(n-k)h(k)$$
 (5.8)

Solution: We know that,

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

replacing n-k with k

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

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

6 DFT

6.1 Compute

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

and H(k) using h(n).

Solution:

wget https://github.com/Galahad7377/ EE3900/blob/main/filter/codes/6.1.py

6.2 Compute

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

Solution:

wget https://github.com/Galahad7377/ EE3900/blob/main/filter/codes/6.2.py

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. ??.

wget https://github.com/Galahad7377/EE3900/blob/main/filter/codes/6.3.py

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

wget https://github.com/Galahad7377/EE3900/blob/main/filter/codes/6.4.py

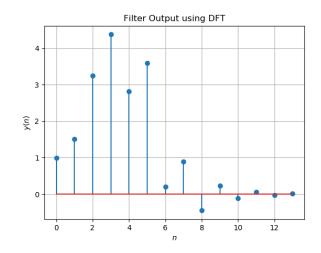
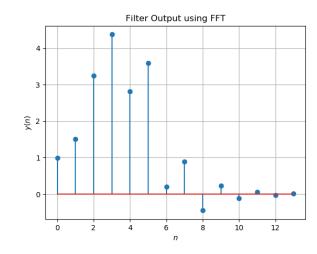


Fig. 6.3: y(n) from the DFT



7 FFT

7.1 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)

7.2 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 .

7.3 Let

$$\vec{I}_4 = \vec{e}_4^1 \vec{e}_4^2 \qquad \qquad \vec{e}_4^3 \vec{e}_4^4 \qquad (7.4)$$

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

$$\vec{P}_4 = \vec{e}_4^1 \vec{e}_4^3 \qquad \qquad \vec{e}_4^2 \vec{e}_4^4 \qquad (7.5)$$

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

$$\vec{D}_4 = diagW_4^0 W_N^1 \qquad W_N^2 W_N^3 \tag{7.6}$$

7.5 Show that

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

Solution:

$$W_N^2 = e^{-j4\pi/N} = e^{\frac{-j2\pi}{N/2}} = W_{N/2}$$

7.6 Show that

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

Solution:

$$\vec{F}_{2} = \begin{bmatrix} W_{2}^{0} & W_{1}^{0} \\ W_{2}^{0} & W_{2}^{1} \end{bmatrix} = \begin{bmatrix} W_{4}^{0} & W_{4}^{0} \\ W_{4}^{0} & W_{4}^{2} \end{bmatrix}$$

$$\vec{D}_{2}\vec{F}_{2} = \begin{bmatrix} W_{4}^{0} & 0 \\ 0 & W_{4}^{1} \end{bmatrix} \begin{bmatrix} W_{4}^{0} & W_{4}^{0} \\ W_{4}^{0} & W_{4}^{2} \end{bmatrix}$$

$$= \begin{bmatrix} W_{4}^{0} & W_{4}^{0} \\ W_{4}^{1} & W_{4}^{3} \end{bmatrix}$$

$$-\vec{D}_{2}\vec{F}_{2} = \begin{bmatrix} W_{4}^{2} & W_{4}^{6} \\ W_{4}^{3} & W_{4}^{9} \end{bmatrix}$$

$$\vec{W}_{4} = \begin{bmatrix} W_{4}^{0} & W_{4}^{0} & W_{4}^{0} & W_{4}^{0} \\ W_{4}^{0} & W_{4}^{0} & W_{4}^{1} & W_{4}^{3} \\ W_{4}^{0} & W_{4}^{0} & W_{4}^{0} & W_{4}^{0} \end{bmatrix}$$

$$\vec{W}_{4} = \begin{bmatrix} \vec{I}_{2}\vec{F}_{2} & \vec{D}_{2}\vec{F}_{2} \\ \vec{I}_{2}\vec{F}_{2} & -\vec{D}_{2}\vec{F}_{2} \end{bmatrix}$$

$$\vec{W}_{4} = \begin{bmatrix} \vec{I}_{2} & \vec{D}_{2} \\ \vec{I}_{2} & -\vec{D}_{2} \end{bmatrix} \begin{bmatrix} \vec{F}_{2} & 0 \\ 0 & \vec{F}_{2} \end{bmatrix}$$

Multiplying by \vec{P}_4 on both sides

$$\vec{W}_4 \vec{P}_4 = \begin{bmatrix} \vec{I}_2 & \vec{D}_2 \\ \vec{I}_2 & -\vec{D}_2 \end{bmatrix} \begin{bmatrix} \vec{F}_2 & 0 \\ 0 & \vec{F}_2 \end{bmatrix} \vec{P}_4$$

$$\implies \vec{F}_4 = \begin{bmatrix} \vec{I}_2 & \vec{D}_2 \\ \vec{I}_2 & -\vec{D}_2 \end{bmatrix} \begin{bmatrix} \vec{F}_2 & 0 \\ 0 & \vec{F}_2 \end{bmatrix} \vec{P}_4$$

7.7 Show that

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

Solution: Let $\vec{f_N}^i$ denote the i^{th} column of $\vec{F_N}$.

$$\begin{bmatrix} \vec{I}_{N/2} \vec{F}_{N/2} \\ \vec{I}_{N/2} \vec{F}_{N/2} \end{bmatrix} = \begin{bmatrix} \vec{f}_{N}^{1} & \vec{f}_{N}^{3} \dots \vec{f}_{N}^{N} \end{bmatrix}$$

$$\begin{bmatrix} \vec{D}_{N/2} \vec{F}_{N/2} \\ -\vec{D}_{N/2} \vec{F}_{N/2} \end{bmatrix} = \begin{bmatrix} \vec{f}_{N}^{2} & \vec{f}_{N}^{4} \dots \vec{f}_{N}^{N} \end{bmatrix}$$

$$\begin{bmatrix} \vec{I}_{N/2} & \vec{D}_{N/2} \\ \vec{I}_{N/2} & -\vec{D}_{N/2} \end{bmatrix} \begin{bmatrix} \vec{F}_{N/2} & 0 \\ 0 & \vec{F}_{N/2} \end{bmatrix} = \begin{bmatrix} \vec{I}_{N/2} \vec{F}_{N/2} & \vec{D}_{N/2} \vec{F}_{N/2} \\ \vec{I}_{N/2} \vec{F}_{N/2} & -\vec{D}_{N/2} \vec{F}_{N/2} \end{bmatrix}$$

$$= \begin{bmatrix} \vec{f}_{N}^{1} \dots \vec{f}_{N}^{N-1} & \vec{f}_{N}^{2} \dots \vec{f}_{N}^{N} \end{bmatrix}$$

Multiplying both sides by \vec{P}_N

$$\begin{split} \begin{bmatrix} \vec{I}_{N/2} & \vec{D}_{N/2} \\ \vec{I}_{N/2} & -\vec{D}_{N/2} \end{bmatrix} & \begin{bmatrix} \vec{F}_{N/2} & 0 \\ 0 & \vec{F}_{N/2} \end{bmatrix} \vec{P}_{N} \\ &= \begin{bmatrix} \vec{f}_{N}^{1} \dots \vec{f}_{N}^{N-1} & \vec{f}_{N}^{2} \dots \vec{f}_{N}^{N} \end{bmatrix} \vec{P}_{N} \\ &= \begin{bmatrix} \vec{f}_{N}^{1} \dots \vec{f}_{N}^{N} \end{bmatrix} \\ \Longrightarrow & \begin{bmatrix} \vec{I}_{N/2} & \vec{D}_{N/2} \\ \vec{I}_{N/2} & -\vec{D}_{N/2} \end{bmatrix} & \begin{bmatrix} \vec{F}_{N/2} & 0 \\ 0 & \vec{F}_{N/2} \end{bmatrix} \vec{P}_{N} = \vec{F}_{N} \end{split}$$

7.8 Find

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

Solution:

$$\vec{P}_4 \vec{x} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_0 \\ x_1 \\ x_2 \\ x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} x_0 \\ x_2 \\ x_1 \\ x_2 \end{bmatrix}$$

7.9 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.

Solution:

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

So,
$$\begin{bmatrix} X(0) \\ X(1) \\ \vdots \end{bmatrix} = \vec{F} \begin{bmatrix} x(0) \\ x(1) \\ \vdots \end{bmatrix}$$

where

$$F_{mn} = e^{-j2mn\pi/N}$$

$$\implies \vec{X} = \vec{F}_N \vec{x}$$

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

$$\begin{bmatrix} X(0) \\ X(1) \\ X(2) \\ X(3) \end{bmatrix} = \begin{bmatrix} X_1(0) \\ X_1(1) \\ X_1(2) \\ X_1(3) \end{bmatrix} + \begin{bmatrix} W_8^0 & 0 & 0 & 0 \\ 0 & W_8^1 & 0 & 0 \\ 0 & 0 & W_8^2 & 0 \\ 0 & 0 & 0 & W_8^3 \end{bmatrix} \begin{bmatrix} X_2(0) \\ X_2(1) \\ X_2(2) \\ X_2(3) \end{bmatrix}$$
 (7.12)

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

4-point FFTs into 2-point FFTs

$$\begin{bmatrix} X_1(0) \\ X_1(1) \end{bmatrix} = \begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} + \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix}$$
 (7.14)

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

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

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

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

Solution: For an 8 point FFT

$$X(k) = \sum_{n=0}^{7} x(n)e^{-j2kn\pi/8}$$

$$= \sum_{n=0}^{3} \left(x(2n)e^{-jkn\pi/4} + x(2n+1)e^{-jk\pi/4}e^{-jkn\pi/2} \right)$$
$$= X_1(k) + X_2(k)e^{-jk\pi/4}$$

 X_1 and X_2 are the 4 point FFTs of the even and odd terms of X(k) respectively. Splitting X_1 in a similar manner,

$$X_1(k) = \sum_{n=0}^{3} x(n)e^{-J2kn\pi/4}$$

$$= \sum_{n=0}^{1} \left(x_1(2n)e^{-jkn\pi/2} + x_2(2n+1)e^{-jk\pi/2}e^{-jkn\pi} \right)$$

$$= X_3(k) + X_4(k)e^{-jk\pi/2}$$

 $x_1(n) = x(2n)$ and $x_2(n) = x(2n + 1)$ We can write

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

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

proceeding in a similar fashion for X_2 we come to

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

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

where $x_3(k) = x(4k)$, $x_4(k) = x(4k+2)$, $x_4(k) = x(4k+1)$, $x_6(k) = x(4k+3)$

7.11 For

$$\vec{x} = 1$$
 (7.25)
2 (7.26)
3 (7.27)
4 (7.28)
2 (7.29)
1 (7.30)

compute the DFT using (??)

Solution:

wget https://github.com/Galahad7377/ EE3900/blob/main/**filter**/codes/7.11. py

7.12 Repeat the above exercise using the FFT after zero padding \vec{x} .

Solution: Check 7.13

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

Solution:

wget https://github.com/Galahad7377/ EE3900/blob/main/**filter**/codes/7.13. py

8 Exercises

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

8.1 The command

in Problem ?? 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.