Solutions EEE309 (2015-2016)

Q1 a.

i)

Causality

For a causal system, its output at time index n depends only on the values of the input at n and earlier time instants.

(1 mark)

Stability

For every bounded input sequence, the system produces a bounded output sequence.

A bounded input x[n]: $|x[n]| \le B_x < \infty$; a bounded output y[n]: $|y[n]| \le B_y < \infty$, where B_x and B_y are fixed with a finite positive value. (1 mark)

Linearity

It is defined by the principle of superposition which has two requirements for the system to meet. Suppose the sequence $y_1[n]$ is the response of the system to the input sequence $x_1[n]$, and $y_2[n]$ the response to $x_2[n]$, then we have additivity property:

$$T\{x_1[n] + x_2[n]\} = T\{x_1[n]\} + T\{x_2[n]\} = y_1[n] + y_2[n]$$
 scaling property:

$$T\{ax_1[n]\} = aT\{x_1[n]\} = ay_1[n]$$

(2 marks)

Time invariance

A time shift or delay of the input sequence causes a corresponding shift in the output sequence. Given the input and output sequence x[n] and y[n], for all n_0 , the input sequence with values $x_1[n]=x[n-n_0]$ produces the output sequence with values $y_1[n]=y[n-n_0]$.

(1 mark)

ii)

Non-causal, stable, linear time-invariant. (3 marks, one mark for each)

Q1 b.

i) The equivalent system impulse response h[n] can be obtained by $h[n]=(h_2[n]+h_3[n])*h_1[n]$ and the result is (3 marks)

h[0]=1; h[1]=h[2]=3; h[3]=1. It is zero for other values of n. (3 marks)

ii) For
$$\Omega = 0$$
 the gain is $h[0]+h[1]+h[2]+h[3]=8$;

For $\Omega=\pi$ the gain is h[0]-h[1]+h[2]-h[3]=0. (2 marks, one mark for each case)

Q1 c.

Nyquist Sampling Theorem:

Let $x_c(t)$ be a bandlimited signal with

$$X_c(j\omega) = 0$$
 for $|\omega| \ge \omega_N$

Then $x_c(t)$ is uniquely determined by its samples $x[n]=x_c(nT)$, where T is the sampling period, if

$$\omega_s = \frac{2\pi}{T} \ge 2\omega_N$$

The frequency ω_N is commonly referred to as the Nyquist frequency, and the frequency $2\omega_N$ that must be exceeded by the sampling frequency is called the Nyquist rate.

(3 marks)

The sampling frequency must be at least twice the highest frequency of interest, i.e. $2X100\pi/(2\pi)=100$ Hz.

(1 marks)

Q2a.

i)
The unit sample sequence is defined as

$$\delta[n] = \begin{cases} 0 & n \neq 0 \\ 1 & n = 0 \end{cases}$$

(1 mark)

The unit step sequence is given by

$$u[n] = \begin{cases} 1 & n \ge 0 \\ 0 & n < 0. \end{cases}$$

(1 mark)

ii)

Two expressions:

$$u[n] = \sum_{k=-\infty}^{n} \delta[k]$$

(1 mark)

$$u[n] = \delta[n] + \delta[n-1] + \delta[n-2] + \dots = \sum_{k=0}^{\infty} \delta[n-k]$$

(1 mark)

Q2b.

Suppose the input is given by x[n]. Then the LCCD equation describing the inputoutput relationship is given by

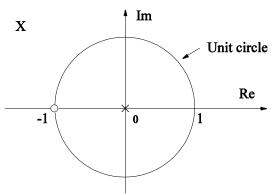
$$y[n] = \frac{1}{2}x[n] + \frac{1}{2}x[n-1]$$

(2 marks)

ii)

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

one zero at z=-1 one pole at z=0



(4 marks)

iii)

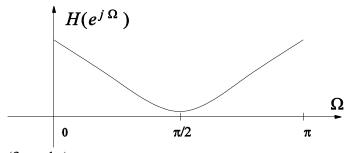
It is not a minimum-phase system. A minimum-phase system must have all its poles and zeros inside the unit circle. The above system has a zero on the unit circle. (3 marks)

Q2 c.

Its transfer function H(z) can be obtained by placing the zeros in the numerator and the poles in the denominator:

$$H(z) = C \frac{(z - 0.9j)(z + 0.9j)}{(z - 0.2)(z + 0.2)} = C \frac{z^2 + 0.81}{z^2 - 0.04} = C \frac{1 + 0.81z^{-2}}{1 - 0.04z^{-2}}$$

where C is an unknown constant and can not be determined by the pole-zero plot. (3 marks)



(3 marks)

It has a bandstop characteristic.

(1 mark)

Q3(a)

The z-transform of h[n] is given by $H(z)=1+3z^{-1}-z^{-2}$ The z-transform of x[n] is given by $X(z)=1+3z^{-1}-z^{-2}+3z^{-3}$ (2 marks)

The z-transform Y(z) of the output y[n] is therefore $Y(z)=X(z)H(z)=1+6z^{-1}+7z^{-2}-3z^{-3}+10z^{-4}-3z^{-5}$ (2 marks)

Then y[n] is given by $x[n]=\delta[n]+6([n-1]+7([n-2]-3([n-3]+10([n-4]-3([n-5]).$ (1 mark)

Q3 b.

The DFT of a sequence x[n] with length N is defined as

$$X[k] = \sum_{n=0}^{N-1} x[n]e^{-j(2\pi/N)kn}$$

(2 marks)

The IDFT is given by

$$x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] e^{j(2\pi/N)kn}$$

(2 marks)

For $x[n]=\{.5, 1, 1, .5\}$, N=4, then

$$X[k] = \sum_{n=0}^{3} x[n]e^{-jkn\frac{\pi}{2}} = 0.5 + e^{-jk\frac{\pi}{2}} + e^{-jk\pi} + 0.5e^{-jk\frac{3\pi}{2}}$$
(1 mark)

Q3 c.

Using linear convolution, the third sequence $x_3[n]$ is given by

$$x_3[n] = \sum_{m=-\infty}^{\infty} x_1[m]x_2[n-m]$$

The product $x_1[m]x_2[n-m]$ is zero for all m whenever n<0 and n>L+P-2. Therefore, (L+P-1) is the maximum length of the sequence $x_3[n]$. (1 mark)

To calculate $x_3[n]$ using DFT, we first form the N-point sequence $\hat{x}_1[n]$ by adding N-L zeros to the L-points sequence $x_1[n]$ and the N-point sequence $\hat{x}_2[n]$ by adding N-P zeros to the P-points sequence $x_2[n]$ (N=L+P-1). (1 mark)

Then we calculate the DFT $X_1[k]$ and $X_2[k]$ of $\hat{x}_1[n]$ and $\hat{x}_2[n]$ for k=0, 1, ..., N-1. The product of the two DFTs is given by $X_3[k] = X_1[k]X_2[k]$ with a length of N. Applying the inverse DFT to $X_3[k]$, we then obtain the desired sequence $x_3[n]$. (3 marks)

Q3 d.

Impulse invariance method:

Inverse Laplace transform

$$h_a(t) = 5e^{-5t}$$

At sampling instants nT (T=1/8 sec), we have

$$h_a(nT) = 5e^{-\frac{5}{8}n} = 5 \times 0.535^n$$

(2 marks)

From z-transform table, we have

$$H_d(z) = \frac{5z}{z - 0.535}$$

(2 marks)

Q4 a.

Suppose the impulse response of the system is h[n]. Then given the input $x[n]=\alpha^n$, its output y[n] is given by

$$y[n] = \sum_{k=-\infty}^{+\infty} h[k]x[n-k] = \sum_{k=-\infty}^{+\infty} h[k]\alpha^{(n-k)}$$
$$= \alpha^n \sum_{k=-\infty}^{+\infty} h[k]\alpha^{-k} = \beta x[n]$$

where
$$\beta = \sum_{k=-\infty}^{+\infty} h[k]4^{-k}$$
 is a scalar.

(3 marks)

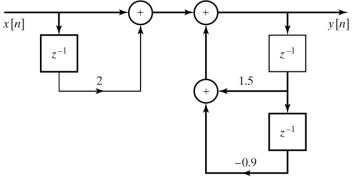
So α^n is the eigenfunction of the system. (1 mark)

Q4 b.

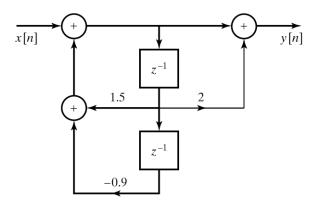
For the system function

$$H(z) = \frac{1 + 2z^{-1}}{1 - 1.5z^{-1} + 0.9z^{-2}}$$

Its direct form I implementation is



(2 marks) Its direct form II implementation is

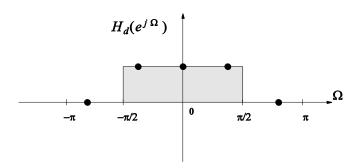


(2 marks)

Q4c.

The passband range between 0.5kHz and 1kHz corresponds to the normalised frequency Ω_l =0.5*2 π /2= π /2 to Ω_h =1*2 π /2= π

As the spectrum is symmetric with respect to the origin, we can then design a lowpass filter between $-\pi/2$ to $\pi/2$ first. The ideal frequency response of the corresponding lowpass filter is given by



We approximate the ideal one by 5 equally spaced samples, each $2\pi/5=1.26$ rad apart.

(2 mark)

Using the provided equation, we have

h[0]=0.6, h[1]=0.3236, h[2]=-0.1236, h[3]=-0.1236, h[4]=0.3236.

(2 marks)

Note that the relationship between the impulse response $h_{hp}[n]$ of the highpass filter and the impulse response $h_{lp}[n]$ of the lowpass filter is given by $h_{hp}[n]=(-1)^n h_{lp}[n]$, then we have the final design result for the desired highpass filter:

(2 marks)

Q4 d.

To derive this property, we consider the new sequence

$$y[n] = \sum_{k=-\infty}^{\infty} x_1[k]x_2[n-k]$$

(2 marks)

Its z-transform is given by

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

$$= \sum_{n=-\infty}^{\infty} \left\{ \sum_{k=-\infty}^{\infty} x_1[k]x_2[n-k] \right\} z^{-n}$$
(2 marks)

Interchange the order of summation, we have

$$Y(z) = \sum_{k=-\infty}^{\infty} x_1[k] \sum_{n=-\infty}^{\infty} x_2[n-k] z^{-n}$$

Changing the index of summation in the second sum from n to m=n-k, we have

$$Y(z) = \sum_{k=-\infty}^{\infty} x_1[k] \left\{ \sum_{m=-\infty}^{\infty} x_2[m] z^{-m} \right\} z^{-k}$$

Then for values of z inside the ROCs of both $X_1(z)$ and $X_2(z)$, we have

$$Y(z) = X_1(z)X_2(z)$$

(2 marks)