



The
University
Of
Sheffield.

DEPARTMENT OF ELECTRONIC AND ELECTRICAL ENGINEERING

Autumn Semester 2013-14 (2.0 hours)

EEE6440 Advanced Signal Processing 6

Answer **FOUR** questions (**TWO** questions from **Part A** and **TWO** questions from **Part B**). **No marks will be awarded for solutions to a third question attempted from any of the two sections.** Solutions will be considered in the order that they are presented in the answer book. Trial answers will be ignored if they are clearly crossed out. **The numbers given after each section of a question indicate the relative weighting of that section.**

PART A - Answer only TWO questions from questions 1, 2 and 3.

1. Consider the filter $h(n)$ with values $\{ \frac{1}{4}, \frac{1}{2}, \frac{1}{4} \}$ for $n = -1, 0, 1$, respectively.
 - a. Compute and draw the step response of the filter $h(n)$. (2)
 - b. Compute and draw the magnitude of the frequency response of the filter $h(n)$. (3)
 - c. Determine and draw the impulse response of the resulting filter kernel, $p(n)$, if two $h(n)$ filters are cascaded in a system. (2)
 - d. Sketch time-domain and frequency-domain performances of $p(n)$ and compare them with those of $h(n)$. (3)
 - e. A signal $x(n)$ is filtered with $h(n)$ to get the new signal $s(n)$. Then the final output signal $y(n)$ is computed by subtracting the signal $s(n)$ from the original signal $x(n)$. Draw a system block diagram to show this operation and derive the impulse response of the resulting filter $r(n)$. (2)
 - f. Sketch time-domain and frequency-domain performances of $r(n)$ (2)
 - g. What type of a filter is $r(n)$? (1)

2. An input signal $X=(x_0, x_1, x_2, x_3)$ is transformed into $Y=(y_0, y_1, y_2, y_3)$ as follows:

$$Y = HX,$$

$$\text{where } H = \frac{1}{128} \begin{bmatrix} 64 & 64 & 64 & 64 \\ 84 & 35 & -35 & -84 \\ 64 & -64 & -64 & 64 \\ 35 & -84 & 84 & -35 \end{bmatrix}.$$

- a. Write down the basis functions corresponding to the above transform matrix. (2)
 - b. Derive the inverse transform matrix showing all steps. (4)
 - c. How do you compute the mean of signal x using the transform domain coefficients y ? (2)
 - d. How do you use this transform to remove noise from a measured signal? (5)
 - e. How do you use this transforms to decorrelate 2-dimensional data? (2)
3. a. Using frequency response diagrams, explain how using low pass filters in the sampling rate decimators avoids aliasing. (4)
- b. A signal, sampled at 1.024 kHz, is to be decimated using a 2-stage decimator, with decimation rates $M_1=M_2=4$, respectively. The signal band of interest extends from 0 to 30 Hz. The overall anti-aliasing digital filtering should satisfy 0.01 dB passband deviation (δ_p) and 80 dB stopband attenuation (δ_s). Estimate the lengths of the low pass filters h_1 and h_2 used for the two decimations, respectively. Note that the filter length N for a low pass filter is approximated as
- $$N \approx \frac{-10 \log(\delta_p \delta_s) - 13}{14.6(\Delta f)} + 1, \text{ where } \Delta f \text{ is the normalised width of transition band.}$$
- (7)
- c. Estimate the computational complexity of this 2-stage decimator in terms of multiplications per second.
- Explain why multistage decimation is more efficient in terms of the computational complexity, compared to a single stage decimation system. (4)

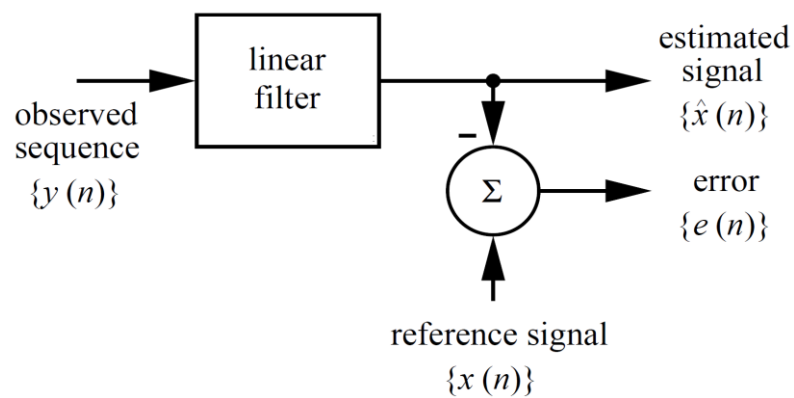
PART B - Answer only TWO questions from questions 4, 5 and 6.

4. a. i) Estimate the mean, mean-square and variance of the following stationary sequence: {1.3, 1.6, 1.8, 2.7, 0.6}. (3 marks)
- ii) Derive the relationship of the three averages and verify it using the above estimated results. (3 marks) (6)
- b. For a 12-bit A/D converter, what is the dynamic range for a cosine wave input signal? (3)
- c. Explain briefly the three modes of operation of an adaptive filter with the aid of a diagram for each mode. (6)
5. a. Suppose the z-transform of the cross-correlation function between the input $x(n)$ and the output $y(n)$ of a filter $h[n]$ is given by $S_{xy}(z)$ and the z-transform of the autocorrelation of the input $x(n)$ is given by $S_{xx}(z)$. Derive the relationship between these two z-transforms and show all working. (5)
- b. Zero-mean white Gaussian noise with variance 2 is applied to a filter with a transfer function $H_1(z)=2-3z^{-1}$. Calculate the autocorrelation sequence of its output. (2)
- c. i) Suppose the length of an FIR (finite impulse response) adaptive filter is N . Its input is denoted by $y(n)$ and the training signal is denoted by $x(n)$. Derive the LMS (least mean square) adaptive algorithm for updating the coefficients of the adaptive filter. (4 marks)
- ii) The table below shows the input and training signal to a two-tap adaptive filter at sample numbers 10 and 11, where $\mathbf{h}(n)$ is the vector holding the two taps of the adaptive filter :

Iteration n	$y(n)$	$\mathbf{h}(n)$	$x(n)$
10	0.25	[1 6]	1.2
11	0.3		-0.2

Using the derived LMS algorithm, evaluate $\mathbf{h}(11)$. The stepsize is fixed at 0.2. (4 marks) (8)

6. a. Given the correlation sequence $\phi_{xx}(m)$ of a zero-mean random sequence $x(n)$, give the expression of its power spectral density function. Explain why this expression is given the name of “power spectral density”. (4)
- b. Give the cost function of the RLS algorithm with a forgetting factor, and explain why we introduce such a forgetting factor into the cost function. (2)
- c. A linear estimator is shown below, where the impulse response of the linear filter is given by $h_j, j=0, 1, \dots, N-1$. Derive the Wiener solution for h_j . Show all working.



(9)

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