

Problem 1:

```
load("problem1data2023.mat")

p = 3; % 3rd order
N=length(x);

x_v = x((p+1):N);
xFirstCol = x(p:(N-1));
xFirstRow=x(p:(-1):1);
X=toeplitz(xFirstCol,xFirstRow);
ahls=pinv(X)*x_v
A=[1
   -ahls];
```

```
ahls = 3x1
    0.6115 a1
    0.3513 a2
   -0.4226 a3
```

Figure 1. Code and coefficients a1, a2, a3 of AR signal model.

Problem 3:

```
load("problem3data2023.mat")
```

```
P=2;
Q=2;
L = max(P,Q);
N = length(x);
yvec = y((L+1):N);
yFirstCol = y(L:(N-1));
yFirstRow = y(L:(-1):(L-P+1));
xFirstCol = x((L+1):N);
xFirstRow = x((L+1):(-1):(L-Q+1));
X=toeplitz(xFirstCol,xFirstRow);
Y=toeplitz(yFirstCol,yFirstRow);
D=[Y X];
theta = pinv(D)*yvec
a=theta(1:P)
b=theta((P+1):(P+Q+1))
```

```
theta = 5x1
   -0.0000
    0.2500
    3.0000
   -2.0000
    1.0000

a = 2x1
   -0.0000 a1
    0.2500 a2

b = 3x1
    3.0000 b0
   -2.0000 b1
    1.0000 b2
```

Figure 2. Code and coefficients of a1, a2 of A(z), and b0, b1, b2 of B(z)

Problem 2:

Since we have 4 peaks thus 4 complex sinusoids, or 2 real sinusoids. By zooming-in to the first 2 peaks, we get the analog frequencies of our 2 real sinusoids.

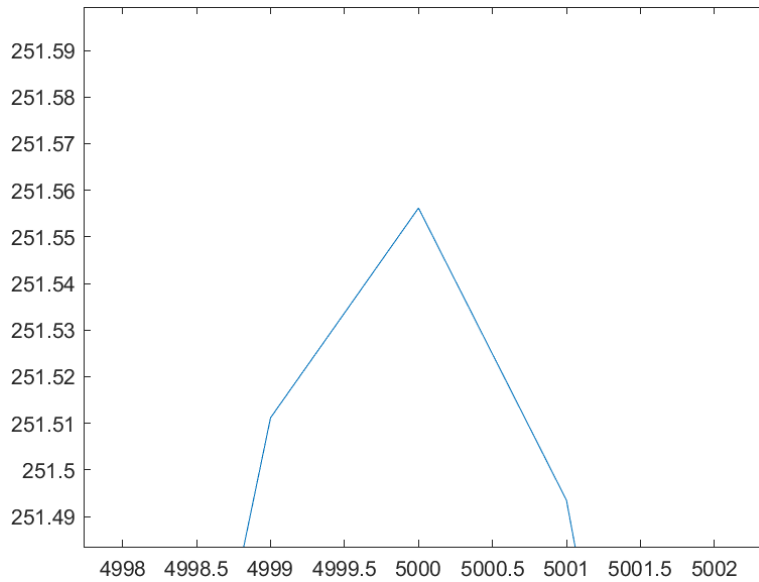


Figure 3. First peak (5000 Hz)

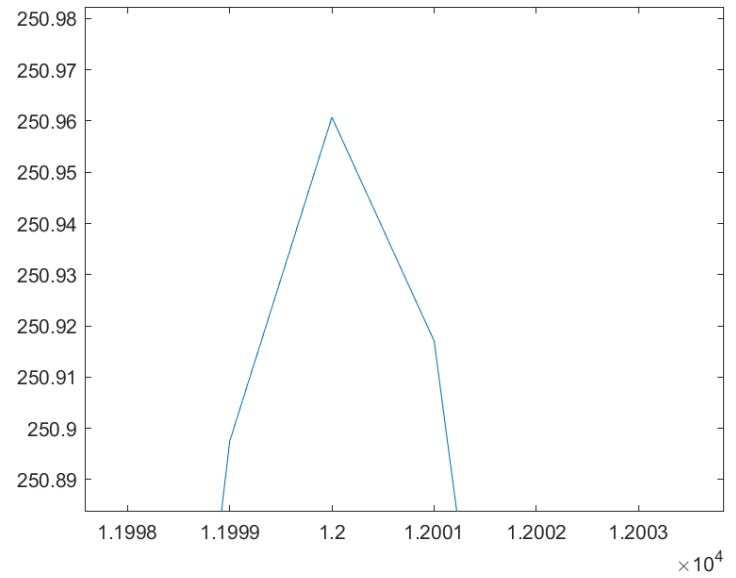


Figure 4. Second peak (12000 Hz)

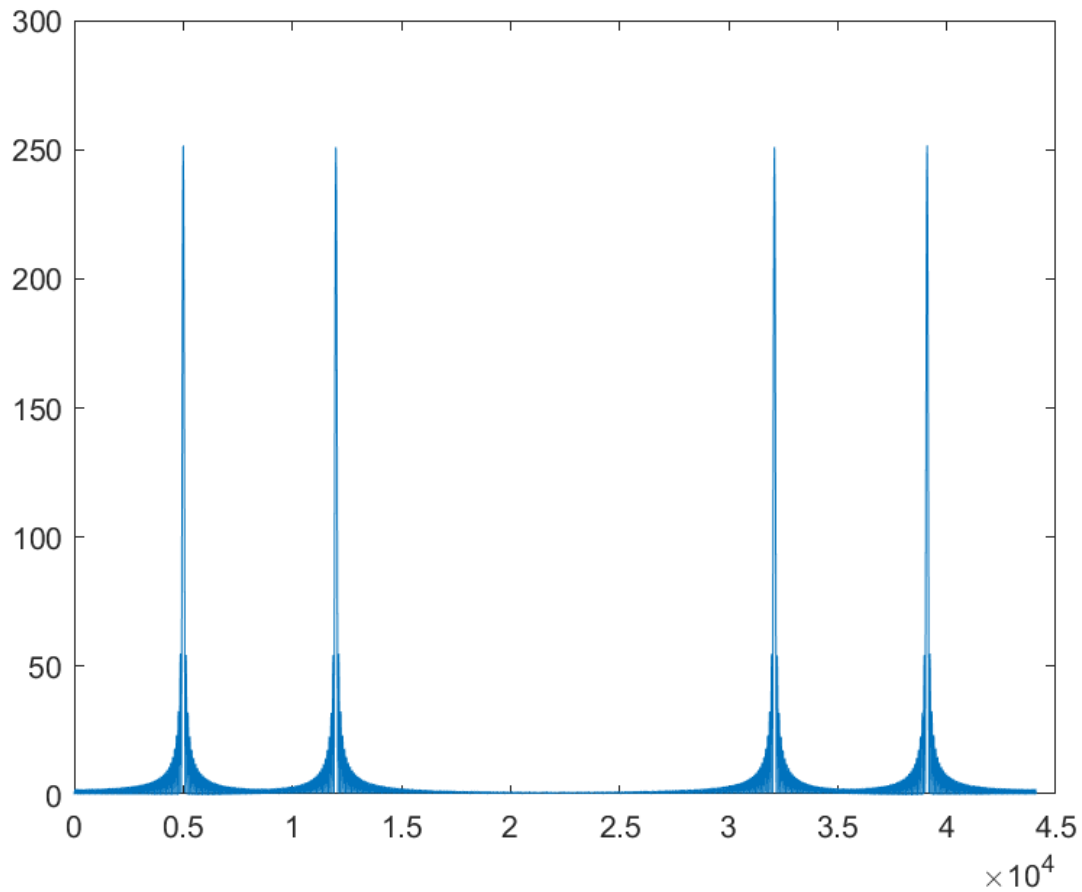


Figure 5. Magnitude of the FFT versus the analog frequency in Hz.

Problem 4:

Lowpass filter specification:

$F_{\text{pass}} = 8 \text{ kHz}$, $R_{\text{pass}} = 0.5\text{dB}$

$F_{\text{stop}} = 15 \text{ kHz}$, $R_{\text{stop}} = 50\text{dB}$

$F_s = 44100 \text{ Hz}$

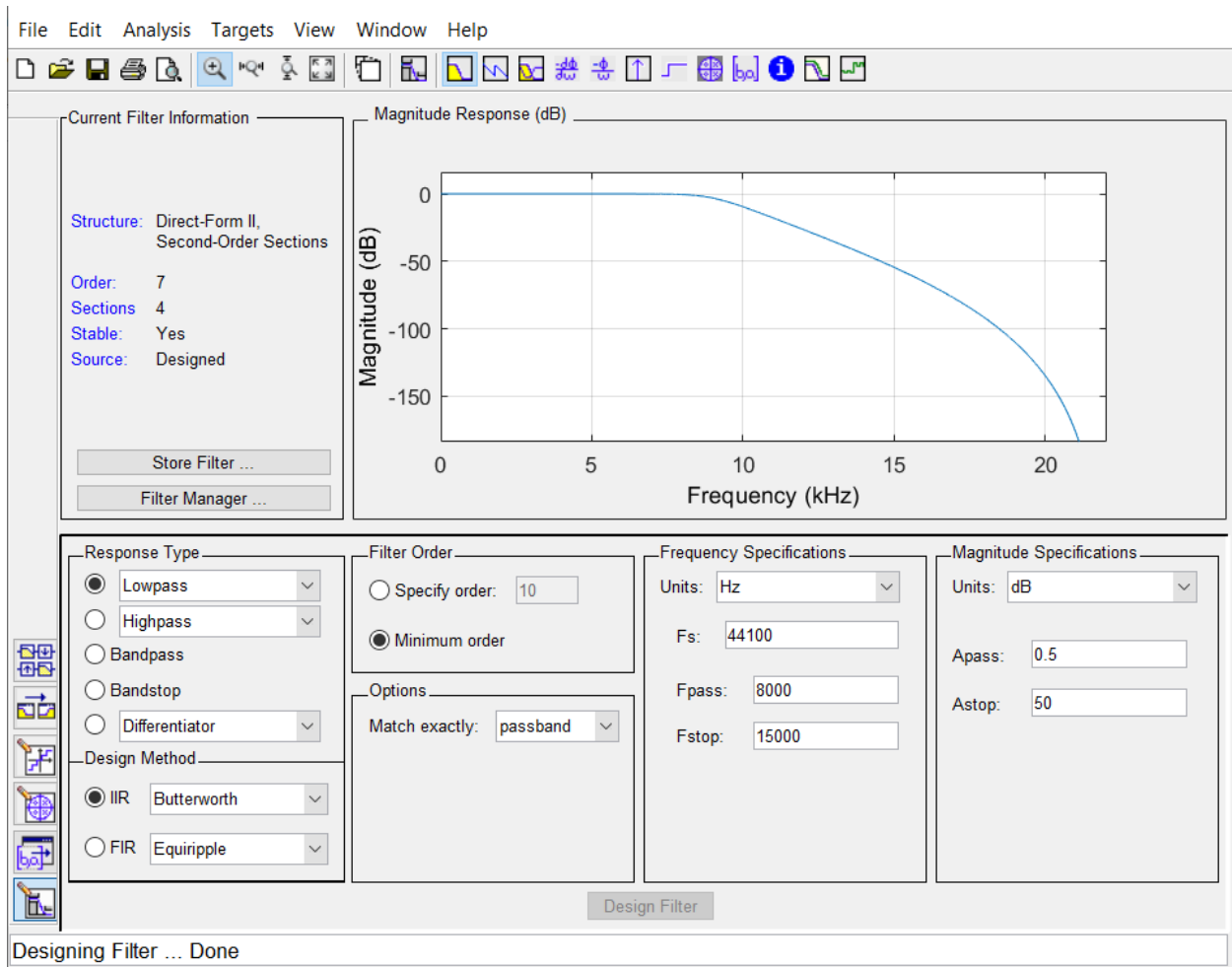


Figure 6. Butterworth filter. Order 7.

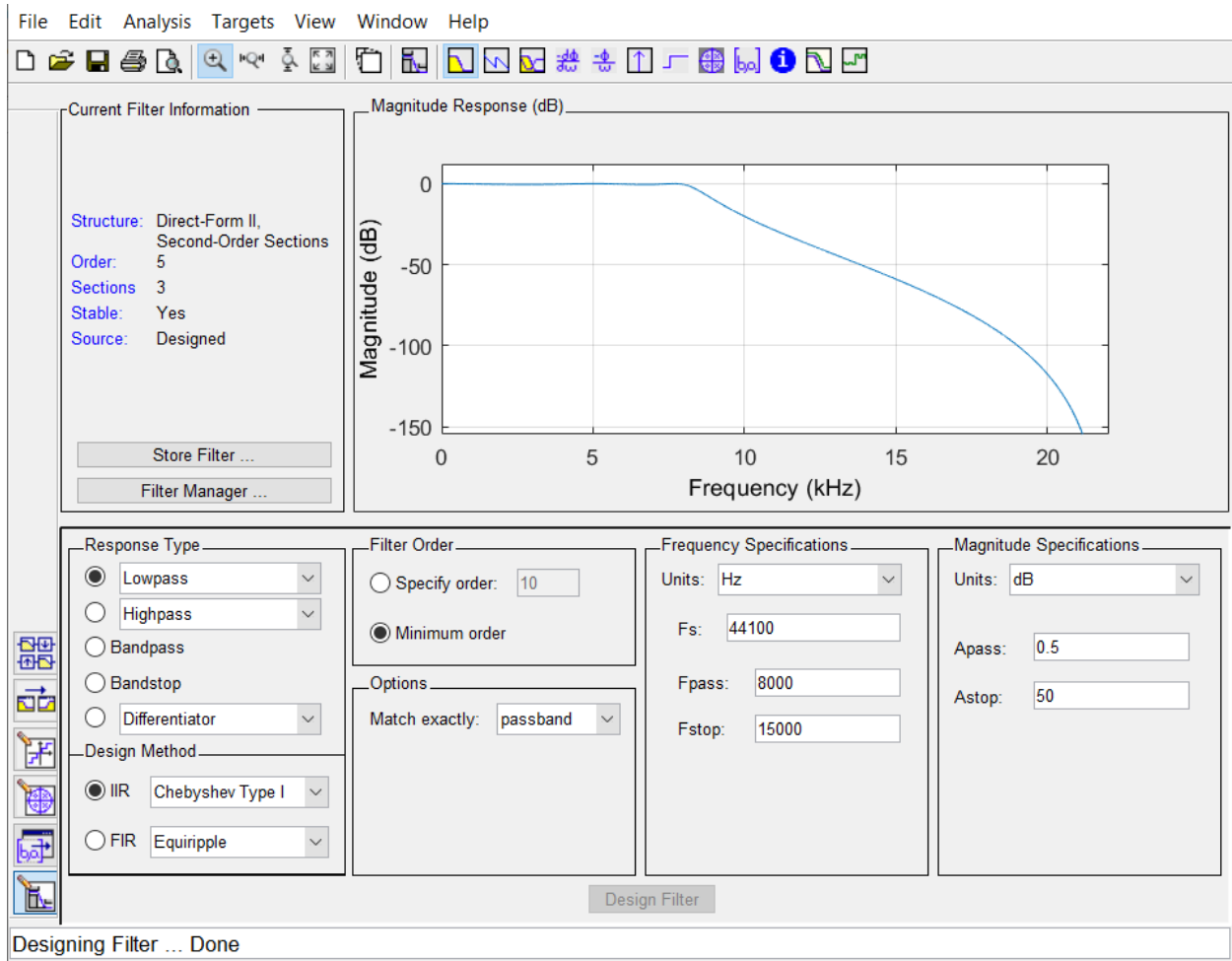


Figure 7. Chebyshev Type I filter. Order 5.

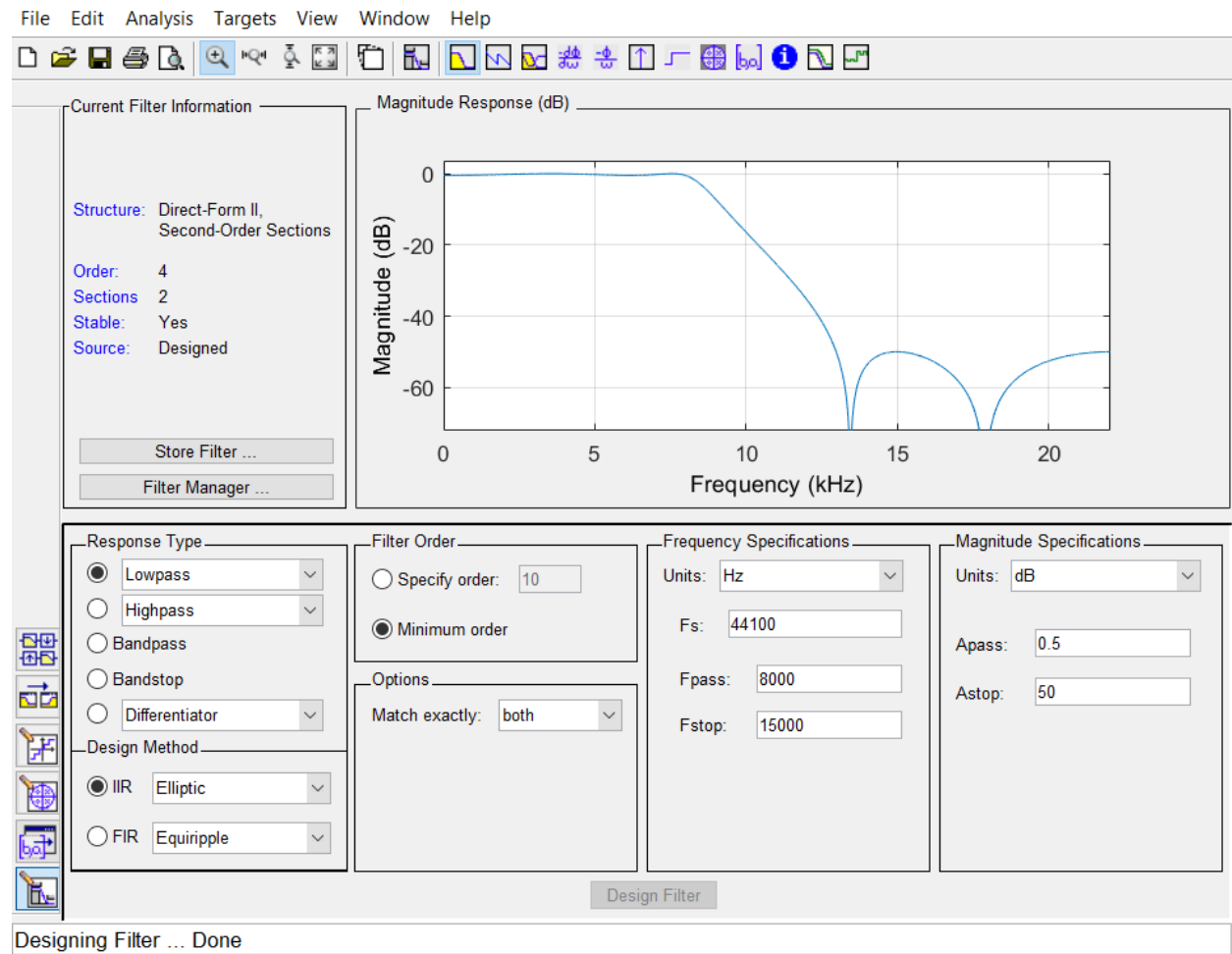


Figure 8. Elliptic filter. Order 4.