Norwegian University of Science and Technology
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TTT4120 Digital Signal Processing

Solutions for Problem Set 3

Problem 1:

(a).

For the RC-filter we have

$$x(t) = Ri + y(t) \quad \text{and} \quad i = C\frac{dy(t)}{dt}$$

and after insertion

$$x(t) = RC\frac{dy(t)}{dt} + y(t).$$

Laplace transforming gives

$$X(s) = RCsY(s) + Y(s)$$

from which we get the transfer function

$$H(s) = \frac{Y(s)}{X(s)} = \frac{1}{RCs+1},$$

Now consider the RL-filter. We have $y(t) = L\frac{di}{dt}$ and $x(t) = Ri + y(t)$. Differentiating the latter equation and substituting in the former equation gives

$$\frac{dx(t)}{dt} = R\frac{di}{dt} + \frac{dy(t)}{dt} = \frac{R}{L}y(t) + \frac{dy(t)}{dt}.$$

Taking the Laplace transform of the above equation results in

$$sX(s) = \frac{R}{L}Y(s) + sY(s),$$

and the transfer function is

$$H(s) = \frac{Y(s)}{X(s)} = \frac{s}{s+\frac{R}{L}}.$$

(b).

The frequency response for the RC-filter is given by

$$H(\Omega) = H(s)|_{s=j\Omega} = \frac{1}{j\Omega RC + 1}.$$

The magnitude response is thus given by

$$|H(\Omega)| = \frac{1}{\sqrt{1+(\Omega RC)^2}}.$$

We see that $|H(0)| = 1 \quad \text{and} \quad |H(\infty)| = 0,$ and $|H(\Omega)|$ is monotonically decreasing function of Ω, which are the characteristics of a lowpass filter. The frequency response for the RL-filter is given by

$$H(\Omega) = H(s)|_{s=j\Omega} = \frac{j\Omega}{j\Omega + \frac{R}{L}}.$$

The magnitude response is thus given by

$$|H(\Omega)| = \frac{\Omega}{\sqrt{\frac{R^2}{L^2}+\Omega^2}} = \frac{1}{\sqrt{\frac{R^2}{(\Omega L)^2}+1}}.$$

We see that $|H(0)| = 0 \quad \text{and} \quad |H(\infty)| = 1,$ and $H(\Omega)$ is monotonically increasing function of Ω, which is the characteristics of a highpass filter.

(c).

The transfer function of the RC-filter can be written as

$$H(s) = \frac{1/RC}{s+1/RC}$$

The impulse response can be determined simply from the table of common Laplace-transform pairs

$$h(t) = \frac{1}{RC}\, e^{-\frac{t}{RC}} u(t)$$

To find the impulse response of the RL-filter, first note that the transfer function can be written

$$H(s) = 1 - \frac{R/L}{s+R/L}.$$

Then

$$h(t) = \delta(t) - \frac{R}{L}\, e^{-\frac{R}{L}t} u(t)$$

Alternatively, $h(t)$ can be found in the following way. We have

$$H(s) = s \cdot \frac{1}{s+\frac{R}{L}} = s \cdot G(s) = [s \cdot G(s) - g(0)] + g(0) \cdot 1$$

It follows from the derivation property of the Laplace transform that

$$h(t) = \mathscr{L}^{-1}\{H(s)\} = \frac{dg(t)}{dt} + g(0) \cdot \delta(t)$$

Furthermore,

$$g(t) = \mathscr{L}^{-1}\{G(s)\} = e^{-\frac{R}{L}t} u(t),$$

which gives

$$h(t) = -\frac{R}{L}\, e^{-\frac{R}{L}t} u(t) + \delta(t).$$

Problem 2:

(a).

$$H(z) = \frac{1}{1 - \frac{2}{3}z^{-1}}$$

Since the system is causal, the region of convergence (ROC) is defined as $|z| > |p_{\max}|$, where $p_{\max}$ denotes the pole in the system with the largest magnitude. The system has a pole at $z = 2/3$, so the ROC is $|z| > 2/3$.

The impulse response $h[n]$ can be found by taking the inverse z-transform of the transfer function $H(z)$. From Table 3.3 in the textbook we see that

$$\mathcal{Z}^{-1}\left(\frac{1}{1 - az^{-1}}\right) = a^n u[n] \quad \text{for } ROC : |z| > |a|,$$

For $z = 2/3$ this gives:

$$h[n] = \left(\frac{2}{3}\right)^n u[n]$$

(b).

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

Since the system is causal, the region of convergence (ROC) is defined as $|z| > |p_{\max}|$, where $p_{\max}$ denotes the pole in the system with the largest magnitude. The system has poles at $z = -1/2$ and $z = 1$, so the ROC is $z > 1$. We can decompose $H(z)$ as

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

where

$$A = H(z)(1 + \frac{1}{2}z^{-1})|_{z=-\frac{1}{2}} = \frac{1}{1 - z^{-1}}|_{z=-\frac{1}{2}} = \frac{1}{1 + 2} = \frac{1}{3}$$

and

$$B = H(z)(1 - z^{-1})|_{z=1} = \frac{1}{1 + \frac{1}{2}z^{-1}}|_{z=1} = \frac{1}{1 + \frac{1}{2}} = \frac{2}{3}$$

Then

$$H(z) = \frac{1}{3} \cdot \frac{1}{1 + \frac{1}{2}z^{-1}} + \frac{2}{3} \cdot \frac{1}{1 - z^{-1}}$$

and

$$h[n] = \mathcal{Z}^{-1}\{H(z)\} = \frac{1}{3}\mathcal{Z}^{-1}\{\frac{1}{1 + \frac{1}{2}z^{-1}}\} + \frac{2}{3}\mathcal{Z}^{-1}\{\frac{1}{1 - z^{-1}}\} = \frac{1}{3}\left(-\frac{1}{2}\right)^n u[n] + \frac{2}{3}u[n],$$

where we have used the fact that ROC is $z > 1$.

(c).

$$H(z) = \frac{z^{-1}}{(1 + \frac{3}{2}z^{-1})(1 - 3z^{-1})}$$

Since the system is anti-causal, the region of convergence (ROC) is defined as $|z| < |p_{\min}|$, where $p_{\min}$ denotes the pole in the system with the smallest magnitude. The system has a pole at $z = -\frac{3}{2}$ and $z = 3$, so the ROC is $|z| < \frac{3}{2}$. We can decompose $H(z)$ as

$$H(z) = \frac{A}{1 + \frac{3}{2}z^{-1}} + \frac{B}{1 - 3z^{-1}},$$

where

$$A = H(z)(1 + \frac{3}{2}z^{-1})|_{z=-\frac{3}{2}} = \frac{z^{-1}}{1 - 3z^{-1}}|_{z=-\frac{3}{2}} = -\frac{2}{9}$$

and

$$B = H(z)(1 - 3z^{-1})|_{z=3} = \frac{z^{-1}}{1 + \frac{3}{2}z^{-1}}|_{z=3} = \frac{2}{9}.$$

Then

$$H(z) = \frac{-\frac{2}{9}}{1 + \frac{3}{2}z^{-1}} + \frac{\frac{2}{9}}{1 - 3z^{-1}}$$

and

$$h[n] = \frac{2}{9} \cdot (\frac{-3}{2})^n u[-n-1] - \frac{2}{9} \cdot 3^n u[-n-1],$$

where we have used the fact that ROC is $|z| < \frac{3}{2}$.

(d).

A filter is stable if its ROC contains the unit circle ($|z| = 1$). We see that this is satisfied for the filters in a) and c), but not for the filter in b).

Problem 3:

(a).

The z-transform of $h[n]$ is

$$H(z) = \sum_{n=-\infty}^{\infty} h[n]z^{-n} = \sum_{n=0}^{\infty} \frac{1}{2^n} z^{-n} = \sum_{n=0}^{\infty} (\frac{1}{2}z^{-1})^n = \frac{1}{1 - \frac{1}{2}z^{-1}}, \quad \text{for } |z| > \frac{1}{2}$$

and the z-transform of $x[n]$ is

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n} = \sum_{n=2}^{\infty} z^{-n} = \frac{z^{-2}}{1 - z^{-1}}, \quad \text{for } |z| > 1.$$

(b).

Start by noting that we can write $h[n] = \frac{1}{2^n}u[n]$ and $x[n] = u[n-2]$. Then

$$y[n] = h[n] * x[n] = \sum_{k=-\infty}^{\infty} h[k]x[n-k] = \sum_{k=-\infty}^{\infty} \frac{1}{2^k}u[k]u[n-2-k] = \sum_{k=0}^{\infty} \frac{1}{2^k}u[n-2-k]$$

Note that $u[n-2-k] = 0$ for $n-2-k < 0$, i.e. $k > n-2$. Therefore we have

$$y[n] = \begin{cases} \sum_{k=0}^{n-2} \left(\frac{1}{2}\right)^k & n-2 \geq 0 \\ 0 & n-2 < 0, \end{cases}$$

this gives

$$y[n] = \begin{cases} \dfrac{1-\left(\frac{1}{2}\right)^{n-1}}{1-\frac{1}{2}} = 2 - \left(\frac{1}{2}\right)^{n-2} & n-2 \geq 0 \\ 0 & n-2 < 0, \end{cases}$$

This can be written as

$$y[n] = 2u[n-2] - \left(\frac{1}{2}\right)^{n-2} u[n-2],$$

(c).

$X(z)$ and $H(z)$ were computed in 4a. Then

$$Y(z) = H(z)X(z) = \frac{z^{-2}}{(1-\frac{1}{2}z^{-1})(1-z^{-1})} = z^{-2}Y_1(z), \quad \text{for } |z| > 1.$$

where

$$Y_1(z) = \frac{1}{(1-\frac{1}{2}z^{-1})(1-z^{-1})}, \quad |z| > 1.$$

$y_1[n]$ follows from the result in 2b:

$$y_1[n] = -\left(\frac{1}{2}\right)^n u[n] + 2u[n].$$

Therefore we have

$$y[n] = Z^{-1}\left\{z^{-2}Y_1(z)\right\} = y_1[n-2] = -\left(\frac{1}{2}\right)^{n-2} u[n-2] + 2u[n-2]$$

which is the the same as we got in (a).

Problem 4:

(a).

We can find the transfer function $H(z)$ by taking the z-transform on both sides of the difference equation:

$$Y(z) = X(z) - X(z)z^{-2} - \frac{1}{4}Y(z)z^{-2}$$

$$Y(z)(1+\frac{1}{4}z^{-2}) = X(z)(1-z^{-2})$$

$$H(z) = \frac{Y(z)}{X(z)} = \frac{1-z^{-2}}{1+\frac{1}{4}z^{-2}}$$

(b).

The poles can be found as follows:

$$\left(1+\frac{1}{4}z^{-2}\right) = 0 \ \Rightarrow p_1 = \frac{1}{2}j, p_2 = -\frac{1}{2}j \ \Rightarrow |p_1| = |p_2| = \frac{1}{2}$$

The zeros can be found as follows:

$$(1-z^{-2}) = 0 \ \Rightarrow z_1 = 1, z_2 = -1$$

The pole-zero plot in the z-plane is shown in the following figure(use following command

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zplane([1 0 -1],[1 0 1/4])
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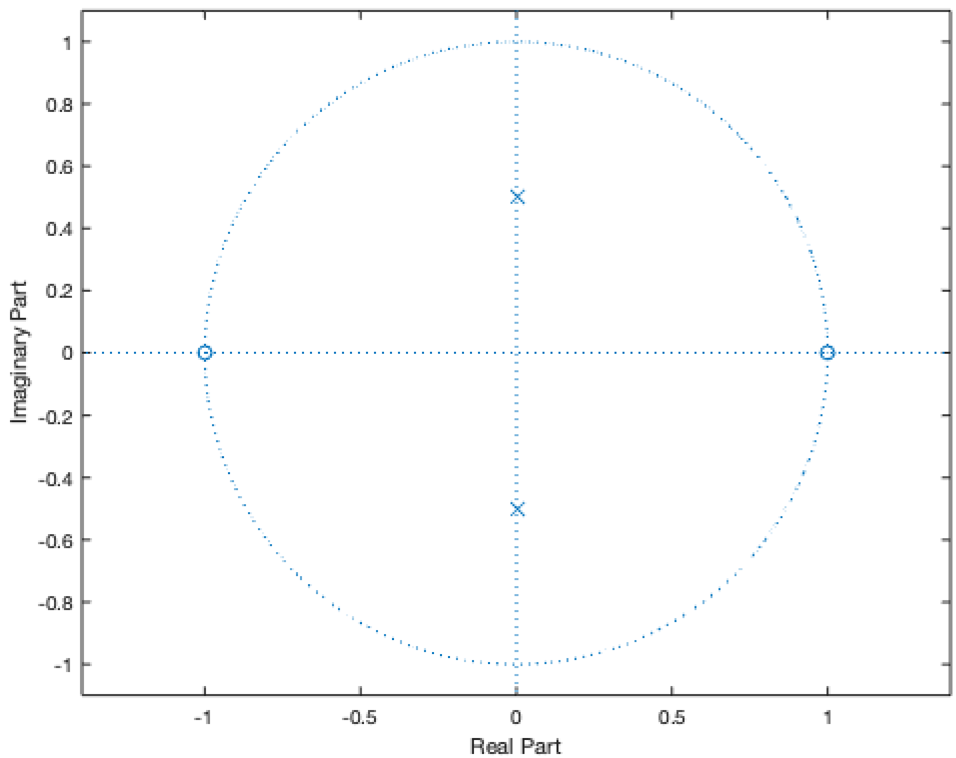

(c).

Since the filter is causal with poles on the circle with radius $1/2$, its ROC is outside of the circle. Since the ROC includes the unit circle, the filter is stable.

(d).

For $\omega = 0$ we have the zero on the unit circle, so the amplitude response will be zero. Increasing the ω from 0 to $\frac{\pi}{2}$, the distance from the zero increases, while the distance to the pole p_1 decreases. The amplitude response will thus increase and reach its maximum at $\omega = \frac{\pi}{2}$. As ω increases further from $\frac{\pi}{2}$

to π, the amplitude response decreases and reaches zero again at $\omega = \pi$. We conclude that this is a bandpass filter with the passband centred around $\omega = \frac{\pi}{2}$.