

考試時間是一節課，容易寫不完，得寫快一點
公式有一部分考卷沒有附，作業有寫到的需要記一下

1. (25%) A causal linear time-invariant filter has an impulse response $h[n]$, whose z transform is given by

$$H(z) = \frac{1}{\left(1 + \frac{3}{4}z^{-1}\right)\left(1 + \frac{1}{3}z^{-1}\right)}$$

(a) Plot the region of convergence of $H(z)$ on the z -plane.

(b) Is the filter stable?

(c) Find $h[n]$

(d) Find the output when the input is

$$x[n] = \begin{cases} 1, & n \geq 0 \\ 0, & n < 0 \end{cases}$$

1(a)

The system is causal \Rightarrow Right-sided \Rightarrow ROC: $|z| > a$

$$H(z) = \frac{1}{\left(1 + \frac{3}{4}z^{-1}\right)\left(1 + \frac{1}{3}z^{-1}\right)} = \frac{z^2}{\left(z + \frac{3}{4}\right)\left(z + \frac{1}{3}\right)}$$

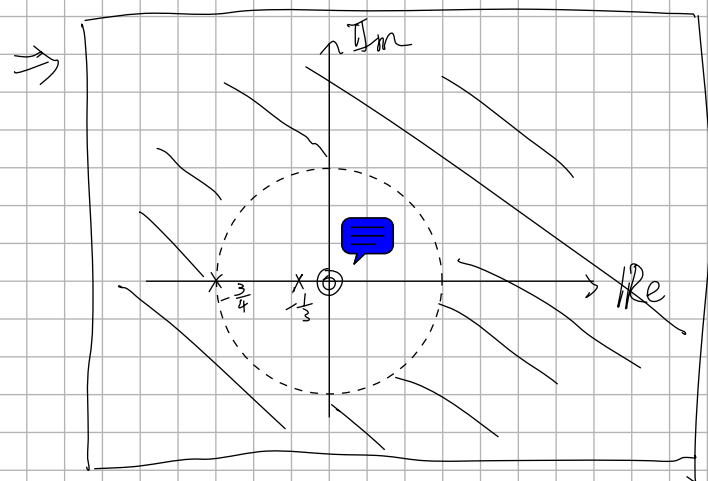
zeros poles

$$\left|-\frac{3}{4}z^{-1}\right| < 1 \quad \left|-\frac{1}{3}z^{-1}\right| < 1$$

$$\Rightarrow \frac{3}{4} < |z| \quad \Rightarrow \frac{1}{3} < |z|$$

\Rightarrow ROC is the overlapping of these two

$$\Rightarrow \text{ROC: } |z| > \frac{3}{4}$$



#1(a)

1(b) Because the ROC contains the unit circle \Rightarrow the filter is stable #1(b)

1(c)

$$H(z) = \frac{1}{\left(1 + \frac{3}{4}z^{-1}\right)\left(1 + \frac{1}{3}z^{-1}\right)} = \frac{A}{1 + \frac{3}{4}z^{-1}} + \frac{B}{1 + \frac{1}{3}z^{-1}}$$

To solve A, multiply the both sides by $\left(1 + \frac{3}{4}z^{-1}\right)$

$$\frac{1}{\left(1 + \frac{3}{4}z^{-1}\right)\left(1 + \frac{1}{3}z^{-1}\right)} = \frac{A}{1 + \frac{3}{4}z^{-1}} + \frac{B}{1 + \frac{1}{3}z^{-1}}$$

$\times \left(1 + \frac{3}{4}z^{-1}\right)$ $\times \left(1 + \frac{3}{4}z^{-1}\right)$

$$\Rightarrow \frac{1}{(1+\frac{1}{3}z^{-1})} = A + \frac{B}{1+\frac{1}{3}z^{-1}} \cdot (1+\frac{3}{4}z^{-1})$$

Then see $z^{-1} = -\frac{4}{3}$ to eliminate B:

$$\frac{1}{(1+\frac{1}{3}(-\frac{4}{3}))} = A + \frac{B}{1+\frac{1}{3}(-\frac{4}{3})} \cdot (1+\frac{3}{4}(-\frac{4}{3})) \rightarrow 0$$

$$\Rightarrow \frac{1}{1-\frac{4}{9}} = A + 0 \Rightarrow A = \frac{9}{5}$$

Use the same approach to solve for B:

$$\frac{1}{(1+\frac{3}{4}z^{-1})(1+\frac{1}{3}z^{-1})} = \frac{A \cdot (1+\frac{1}{3}z^{-1})}{1+\frac{3}{4}z^{-1}} + \frac{B \cdot (1+\frac{3}{4}z^{-1})}{1+\frac{1}{3}z^{-1}}$$

$$\Rightarrow \frac{1}{1+\frac{3}{4}z^{-1}} \Big|_{z^{-1}=-\frac{4}{3}} = \frac{A}{1+\frac{3}{4}(-\frac{4}{3})} + B \Big|_{z^{-1}=-\frac{4}{3}}$$

$$\Rightarrow \frac{1}{1-\frac{3}{4}} = B \Rightarrow B = -\frac{4}{5}$$

$$\Rightarrow H(z) = \frac{\frac{9}{5}}{1+\frac{3}{4}z^{-1}} + \frac{-\frac{4}{5}}{1+\frac{1}{3}z^{-1}}$$

5. $a^n u[n]$ $\frac{1}{1-az^{-1}}$ All z exc $|z| > |a|$

$$\Rightarrow h[n] = \frac{9}{5} \left(-\frac{3}{4}\right)^n u[n] - \frac{4}{5} \left(-\frac{1}{3}\right)^n u[n] \quad \#1(10)$$

1(a) $Y(z) = X(z)H(z)$

5. $a^n u[n]$ $\frac{1}{1-az^{-1}}$ All z exc $|z| > |a|$

$$= \left(\frac{1}{1-z^{-1}}\right) \left(\frac{1}{(1+\frac{3}{4}z^{-1})(1+\frac{1}{3}z^{-1})}\right)$$

$$u[n] \xleftrightarrow{z} \frac{1}{1-z^{-1}}$$

$$= \frac{A}{1-z^{-1}} + \frac{B}{1+\frac{3}{4}z^{-1}} + \frac{C}{1+\frac{1}{3}z^{-1}}$$

$$\frac{1}{(1-z^{-1})(1+\frac{3}{4}z^{-1})(1+\frac{1}{3}z^{-1})} = \frac{A}{1-z^{-1}} + \frac{B}{1+\frac{3}{4}z^{-1}} + \frac{C}{1+\frac{1}{3}z^{-1}}$$

$$\Rightarrow 1 = A(1+\frac{3}{4}z^{-1})(1+\frac{1}{3}z^{-1}) + B(1-z^{-1})(1+\frac{1}{3}z^{-1}) + C(1-z^{-1})(1+\frac{3}{4}z^{-1})$$

$$\text{Let } z^{-1} = -3:$$

$$1 = \underbrace{C(1-(-3))}_{=4} \underbrace{(1+\frac{3}{4}(-3))}_{=-\frac{5}{4}} \Rightarrow 1 = C(-\frac{5}{4}) \Rightarrow C = -\frac{4}{5}$$

$$\text{Let } z^{-1} = -\frac{4}{3}:$$

$$1 = \underbrace{B(1-(-\frac{4}{3}))}_{=\frac{7}{3}} \underbrace{(1+\frac{1}{3}(-\frac{4}{3}))}_{=1-\frac{4}{9}=\frac{5}{9}} \Rightarrow 1 = B(-\frac{35}{27}) \Rightarrow B = -\frac{27}{35}$$

$$\text{Let } z^{-1} = 1:$$

$$1 = \underbrace{A(1+\frac{3}{4})}_{=\frac{7}{4}} \underbrace{(1+\frac{1}{3})}_{=\frac{4}{3}} \Rightarrow A = \frac{3}{7}$$

$$= \frac{\frac{3}{7}}{1-z^{-1}} + \frac{-\frac{27}{35}}{1+\frac{3}{4}z^{-1}} + \frac{-\frac{4}{5}}{1+\frac{1}{3}z^{-1}}$$

$$\Rightarrow \boxed{y[n] = \frac{3}{7} u[n] + \frac{27}{35} \left(-\frac{3}{4}\right)^n u[n] - \frac{4}{5} \left(-\frac{1}{3}\right)^n u[n]} \quad \# 1(d)$$

2. (25%) Consider the following difference equation:

$$y[n] - \frac{1}{4}y[n-1] - \frac{1}{8}y[n-2] = 3x[n].$$

(a) Find $H(e^{j\omega})$

(b) Plot block diagram of system

$$\text{Z(s)} \quad Y(e^{j\omega}) - \frac{1}{4}e^{-j\omega}Y(e^{j\omega}) - \frac{1}{8}e^{-j2\omega}Y(e^{j\omega}) = 3X(e^{j\omega})$$

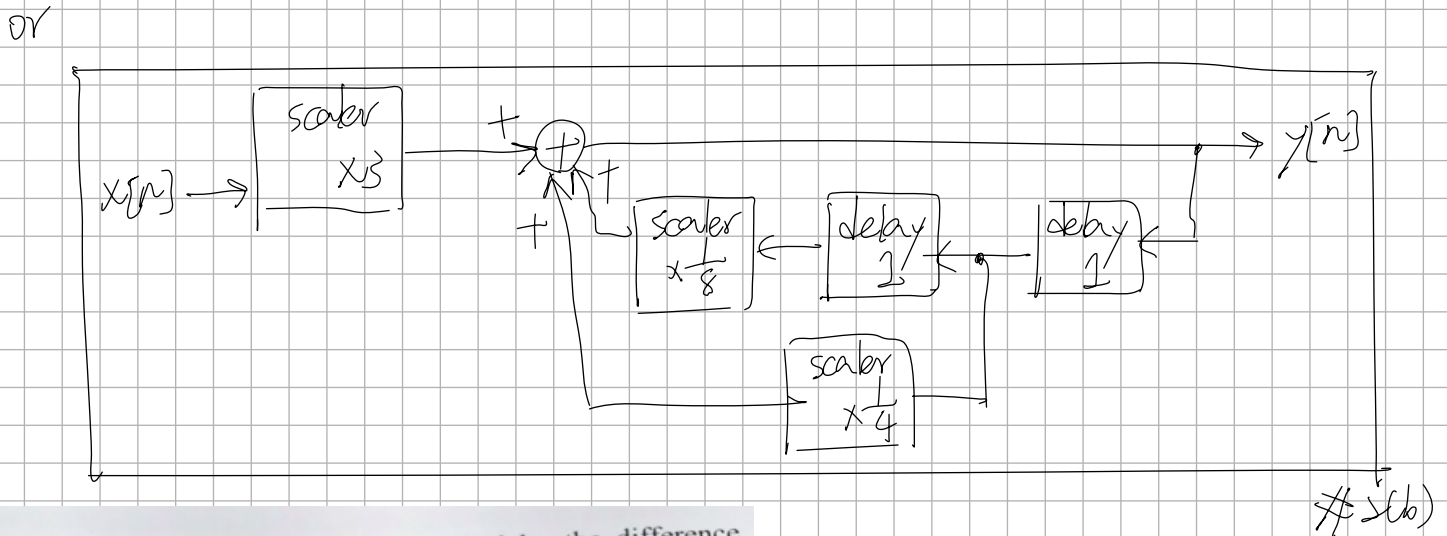
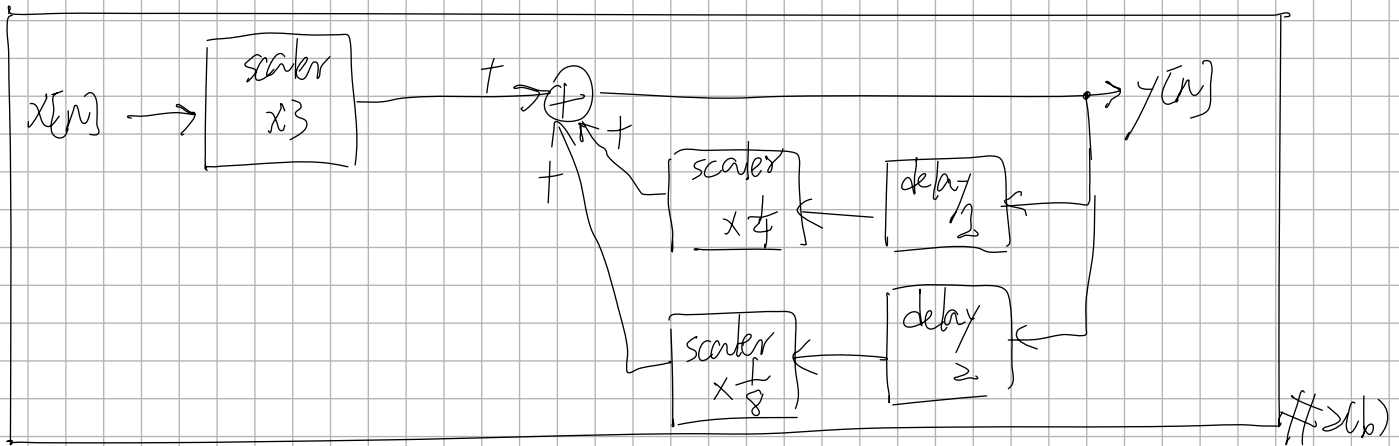
$$\text{Let } x[n] = \delta[n], \text{ so } X(e^{j\omega}) = 1 \text{ and } Y(e^{j\omega}) = H(e^{j\omega}) \quad \delta[n] \xrightarrow{F} 1$$

$$H(e^{j\omega}) \left(1 - \frac{1}{4}e^{-j\omega} - \frac{1}{8}e^{-j2\omega} \right) = 3$$

$$\Rightarrow \boxed{H(e^{j\omega}) = \frac{3}{1 - \frac{1}{4}e^{-j\omega} - \frac{1}{8}e^{-j2\omega}}} \quad \# 2(a)$$

$$x[n-n_0] \xrightarrow{F} e^{-j\omega n_0} X(e^{j\omega})$$

sub) $y[n] - \frac{1}{4}y[n-1] - \frac{1}{8}y[n-2] = 3x[n] \Rightarrow y[n] = 3x[n] + \frac{1}{4}y[n-1] + \frac{1}{8}y[n-2]$



3. (25%) A causal LTI system is described by the difference equation:

$$y[n] - 5y[n-1] + 6y[n-2] = 2x[n-1]$$

(a) Determine the homogeneous response of the system, i.e., the possible outputs if $x[n] = 0$ for all n .

(b) Determine the impulse response of the system.

(c) Determine the step response of the system.

3(a)

$$y_h[n] - 5y_h[n-1] + 6y_h[n-2] = 0$$

$$y_h[n] = A_1 z_1^n + A_2 z_2^n$$

Solve for z_1, z_2 :

$$1 - 5z + 6z^2 = 0$$

$$\Rightarrow z^2 - 5z + 6 = 0$$

$$\Rightarrow z_1 = 2, z_2 = 3$$



38

Chapter 2 Discrete-Time Signals and Systems

Just as in the case of linear constant-coefficient differential equations for continuous-time systems, without additional constraints or other information, a linear constant-coefficient difference equation for discrete-time systems does not provide a unique specification of the output for a given input. Specifically, suppose that, for a given input $x_p[n]$, we have determined by some means one output sequence $y_p[n]$, so that an equation of the form of Eq. (2.84) is satisfied. Then, the same equation with the same input is satisfied by any output of the form

$$y[n] = y_p[n] + y_h[n], \quad (2.95)$$

where $y_h[n]$ is any solution to Eq. (2.84) with $x[n] = 0$, i.e., a solution to the equation

$$\sum_{k=0}^N a_k y_h[n-k] = 0. \quad (2.96)$$

Equation (2.96) is called the *homogeneous difference equation* and $y_h[n]$ the homogeneous solution. The sequence $y_h[n]$ is in fact a member of a family of solutions of the form

$$y_h[n] = \sum_{m=1}^N A_m z_m^n, \quad (2.97)$$

where the coefficients A_m can be chosen to satisfy a set of auxiliary conditions on $y[n]$. Substituting Eq. (2.97) into Eq. (2.96) shows that the complex numbers z_m must be roots of the polynomial

$$A(z) = \sum_{k=0}^N a_k z^k. \quad (2.98)$$

i.e., $A(z_m) = 0$ for $m = 1, 2, \dots, N$. Equation (2.97) assumes that all N roots of the polynomial in Eq. (2.98) are distinct. The form of terms associated with multiple roots is slightly different, but there are always N undetermined coefficients. An example of the homogeneous solution with multiple roots is considered in Problem 2.50.

Since $y_h[n]$ has N undetermined coefficients, a set of N auxiliary conditions is required for the unique specification of $y[n]$ for a given $x[n]$. These auxiliary conditions might consist of specifying fixed values of $y[n]$ at specific values of n , such as $y[-1], y[-2], \dots, y[-N]$, and then solving a set of N linear equations for the N undetermined coefficients.

Alternatively, if the auxiliary conditions are a set of auxiliary values of $y[n]$, the other values of $y[n]$ can be generated by rewriting Eq. (2.84) as a recurrence formula, i.e., in the form

$$y[n] = -\sum_{k=1}^N \frac{a_k}{a_0} y[n-k] + \sum_{k=0}^M \frac{b_k}{a_0} x[n-k]. \quad (2.99)$$

If the input $x[n]$ for all n , together with a set of auxiliary values, say, $x[-1], x[-2], \dots, x[-N]$, is specified, then $y[0]$ can be determined from Eq. (2.99). With $y[0], y[-1], \dots, y[-N+1]$ now available, $y[1]$ can then be calculated, and so on. When this procedure is used, $y[n]$ is said to be computed *recursively*; i.e., the output computation involves not only the input sequence, but also previous values of the output sequence.

$$\Rightarrow Y[n] = A_1 2^n + A_2 3^n \quad \#3(a)$$

3(b)

By the Fourier Transform:

Let $x[n] = \delta[n]$ to obtain the impulse response;

$$h[n] - 5h[n-1] + 6h[n-2] = 2\delta[n-1]$$

$$\Rightarrow H(e^{j\omega}) - 5e^{j\omega} H(e^{j\omega}) + 6e^{j2\omega} H(e^{j\omega}) = 2e^{j\omega}$$

$$\Rightarrow H(e^{j\omega}) = \frac{2e^{j\omega}}{1 - 5e^{j\omega} + 6e^{j2\omega}}$$

$$= \frac{A}{1 - ae^{j\omega}} + \frac{B}{1 - be^{j\omega}}$$

solve for a, b :

$$1 - 5e^{j\omega} + 6e^{j2\omega} = (1 - ae^{j\omega})(1 - be^{j\omega}) = 0$$

$$\Rightarrow e^{j2\omega} - 5e^{j\omega} + 6 = 0$$

$$\Rightarrow e^{j\omega} = 2 \text{ or } 3$$

$$\Rightarrow (e^{j\omega} - 2)(e^{j\omega} - 3) = 0$$

$$\Rightarrow (1 - 2e^{j\omega})(1 - 3e^{j\omega}) = 0$$

$$= \frac{A}{1 - 2e^{j\omega}} + \frac{B}{1 - 3e^{j\omega}}$$

solve for A, B :

$$H(e^{j\omega}) = \frac{A(1 - 3e^{j\omega}) + B(1 - 2e^{j\omega})}{(1 - 2e^{j\omega})(1 - 3e^{j\omega})} = \frac{2e^{j\omega}}{(1 - 2e^{j\omega})(1 - 3e^{j\omega})}$$

$$\Rightarrow A(1 - 3e^{j\omega}) + B(1 - 2e^{j\omega}) = 2e^{j\omega}$$

$$\text{let } e^{j\omega} = \frac{1}{3}:$$

$$A(1 - 3 \cdot \frac{1}{3}) + B(1 - 2 \cdot \frac{1}{3}) = \frac{2}{3} \Rightarrow B = 2$$

$$\text{let } e^{j\omega} = \frac{1}{2}$$

$$A(1 - \frac{3}{2}) = 1 \Rightarrow A = -2$$

$$= \frac{-2}{1 - 2e^{-j\omega}} + \frac{2}{1 - 3e^{-j\omega}}$$

> 1 > 1

4. $a^n u[n]$ ($|a| < 1$)

$k = -\infty$

$$\frac{1}{1 - ae^{-j\omega}}$$

→ cannot use the Fourier Transform to obtain $h[n]$ when $|a| > 1$

→ try to use the z-Transform:

$$Y(z) - 5z^{-1}Y(z) + 6z^{-2}Y(z) = 2z^{-1}X(z)$$

$$\Rightarrow Y(z) = \frac{2z^{-1}}{6z^{-2} - 5z^{-1} + 1} X(z) = H(z) \cdot X(z)$$

$$\Rightarrow H(z) = \left(\frac{A}{(1 - az^{-1})} + \frac{B}{(1 - bz^{-1})} \right)$$

solve for a, b :

$$6z^{-2} - 5z^{-1} + 1 = 0 \Rightarrow z^2 - 5z + 6 = 0$$

$$|X| \rightarrow 3$$

$$\Rightarrow z^2 - 5z + 6 = (z - 2)(z - 3) = 0$$

$$\Rightarrow (1 - 2z^{-1})(1 - 3z^{-1}) = 0 \Rightarrow a = 2, b = 3$$

$$= \frac{A}{1 - 2z^{-1}} + \frac{B}{1 - 3z^{-1}}$$

$$A(1 - 3z^{-1}) + B(1 - 2z^{-1}) = 2z^{-1}$$

$$z^{-1} = \frac{1}{3}:$$

$$B \left(1 - \frac{2}{3} \right) = \frac{2}{3} \Rightarrow B = 2$$

$$z^{-1} = \frac{1}{2}:$$

$$A \left(1 - \frac{3}{2} \right) = 1 \Rightarrow A = -2$$

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

$$\Rightarrow \boxed{h[n] = -2 \cdot 2^n \cdot u[n] + 3 \cdot 3^n \cdot u[n]} \quad \#3(b)$$

3(c)

Use the fact that

$$Y(z) = \frac{2z^{-1}}{6z^2 - 5z + 1} X(z)$$

$\rightarrow a = 1$ case

$$5. \sum_{n=0}^{\infty} a^n u[n] = \frac{1}{1 - az^{-1}} \quad \text{All } z \text{ exc } |z| > |a|$$

and let $X(z) = \{u[n]\} = \frac{1}{1 - z^{-1}}$

$$Y(z) = \frac{2z^{-1}}{6z^2 - 5z + 1} \cdot \frac{1}{1 - z^{-1}}$$

by the partial fraction result on the last page

$$= \frac{A}{1 - 2z^{-1}} + \frac{B}{1 - 3z^{-1}} + \frac{C}{1 - z^{-1}}$$

$$\therefore \frac{2z^{-1}}{(6z^2 - 5z + 1)(1 - z^{-1})} = \frac{A(1 - 3z^{-1})(1 - z^{-1}) + B(1 - 2z^{-1})(1 - z^{-1}) + C(1 - 2z^{-1})(1 - 3z^{-1})}{(6z^2 - 5z + 1)(1 - z^{-1})}$$

$$\therefore 2z^{-1} = A(1 - 3z^{-1})(1 - z^{-1}) + B(1 - 2z^{-1})(1 - z^{-1}) + C(1 - 2z^{-1})(1 - 3z^{-1})$$

$$z^{-1} = \frac{1}{3}$$

$$\frac{2}{3} = B(1 - \frac{2}{3})(1 - \frac{1}{3}) \Rightarrow \frac{2}{3} = B(\frac{1}{3})(\frac{2}{3}) \Rightarrow B = \frac{2}{3} \cdot \frac{3}{2} = 3$$

$$z^{-1} = 1$$

$$2 = \underbrace{C(1 - 2)(1 - 3)}_{= (-1)(-2)} \Rightarrow C = 1$$

$$z^{-1} = \frac{1}{2}$$

$$1 = A(1 - \frac{3}{2})(1 - \frac{1}{2}) \Rightarrow 1 = A(-\frac{1}{2})(\frac{1}{2}) \Rightarrow A = -4$$

$$= \frac{-4}{1 - 2z^{-1}} + \frac{3}{1 - 3z^{-1}} + \frac{1}{1 - z^{-1}}$$

$$\Rightarrow \boxed{y[n] = -4 \cdot 2^n \cdot u[n] + 3 \cdot 3^n \cdot u[n] + u[n]} \quad \#3(c)$$

4. (25%) Let $x[n]$ be the sequence with the pole-zero plot shown in Figure P38. Sketch the pole-zero plot for:

(a) $y[n] = \left(\frac{1}{2}\right)^n x[n]$

(b) $w[n] = \cos\left(\frac{\pi n}{2}\right) x[n]$

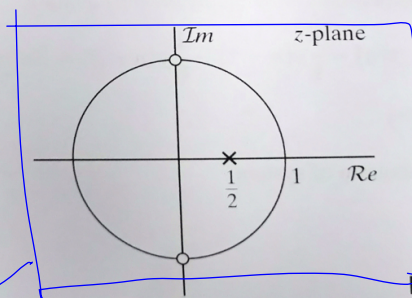


Figure P38

$$X(z) = \frac{(z+j)(z-j)}{(z-\frac{1}{2})}$$

4(a) $y[n] = \left(\frac{1}{2}\right)^n x[n]$

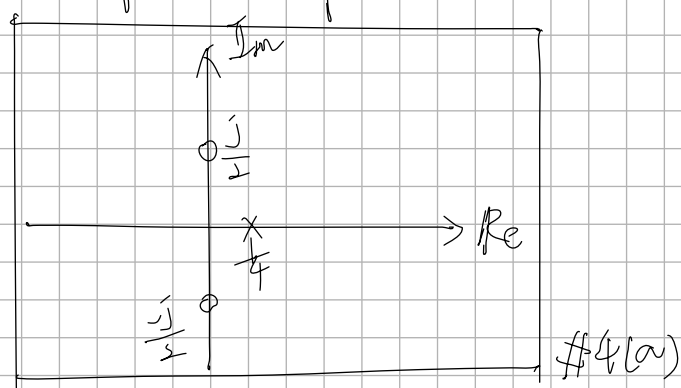
$$z^n x[n] \xleftrightarrow{z} X\left(\frac{z}{z_0}\right)$$

$$\Rightarrow Y(z) = X\left(\frac{z}{\frac{1}{2}}\right) = X(2z)$$

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

$$= \frac{(z+\frac{j}{2})(z-\frac{j}{2})}{z-\frac{1}{4}}$$

\Rightarrow The pole-zero plot is:



4(b)

$$w[n] = \cos\left(\frac{\pi n}{2}\right) x[n]$$

$$= \frac{e^{j\frac{\pi n}{2}} + e^{-j\frac{\pi n}{2}}}{2} \cdot x[n]$$

$$= \frac{1}{2} (e^{j\frac{\pi n}{2}} \cdot x[n] + e^{-j\frac{\pi n}{2}} \cdot x[n])$$

$$e^{jx} = \cos(x) + j\sin(x) \quad (1)$$

$$e^{-jx} = \cos(x) - j\sin(x) \quad (2)$$

$$\frac{(1)+(2)}{2} \Rightarrow \cos(x) = \frac{e^{jx} + e^{-jx}}{2}$$

$$= \frac{1}{2} \left((e^{j\frac{\pi}{2}})^N x(n) + (e^{-j\frac{\pi}{2}})^N x(n) \right) \quad z \times (n) \xrightarrow{z} x\left(\frac{z}{z_0}\right)$$

$$\Rightarrow W(z) = \frac{1}{2} \left(\frac{\left(\frac{z}{e^{j\frac{\pi}{2}}} + j\right) \left(\frac{z}{e^{j\frac{\pi}{2}}} - j\right)}{\left(\frac{z}{e^{j\frac{\pi}{2}}} - \frac{1}{2}\right)} + \frac{\left(\frac{z}{e^{j\frac{\pi}{2}}} + j\right) \left(\frac{z}{e^{j\frac{\pi}{2}}} - j\right)}{\left(\frac{z}{e^{j\frac{\pi}{2}}} - \frac{1}{2}\right)} \right)$$

$$e^{j\frac{\pi}{2}} = \cos\left(\frac{\pi}{2}\right) + j\sin\left(\frac{\pi}{2}\right) = j$$

$$e^{-j\frac{\pi}{2}} = -j$$

$$\frac{1}{2} \left(\frac{\left(\frac{z}{j} + j\right) \left(\frac{z}{j} - j\right)}{\frac{z}{j} - \frac{1}{2}} + \frac{\left(\frac{z}{-j} + j\right) \left(\frac{z}{-j} - j\right)}{\frac{z}{-j} - \frac{1}{2}} \right)$$

$$= \frac{1}{2} \left(\frac{(z-1)(z+1)}{(z-j\frac{1}{2})j} + \frac{(z+1)(z-1)}{(z+j\frac{1}{2})(-j)} \right)$$

$$= \frac{1}{2} \left(\frac{(z-1)(z+1) \overbrace{(z+j\frac{1}{2})(-j)}^{-jz+\frac{1}{2}} + (z-1)(z+1) \overbrace{(z-j\frac{1}{2})j}^{jz+\frac{1}{2}}}{(z-j\frac{1}{2})(z+j\frac{1}{2}) \underbrace{(j)(-j)}_{=1}} \right)$$

$$= \frac{1}{2} \cdot \frac{(z-1)(z+1) \overbrace{(-jz+\frac{1}{2}+jz+\frac{1}{2})}^1}{(z-j\frac{1}{2})(z+j\frac{1}{2})}$$

\Rightarrow The pole-zero plot is:

