# **DSP Practice Test #1.D**

Name: \_\_\_\_\_ Start Time: \_\_\_\_\_

#### **Problem 1:**

For the system with the input-output relation:

$$y[n] = T\{x[n]\} = \sum_{k=-\infty}^{\infty} \left(x[k]e^{-2(n-k)}u[n-k]\right)$$
 determine the properties of the system

A) The system is Linear/Nonlinear/Not Enough Info

B) The system is Causal / Noncausal / Not Enough Info

C) The system is Time-variant / Time-Invariant / Not Enough Info

D) The system is Stable / Unstable / Not Enough Info

# **Problem 2:**

An LTI system has an impulse response defined by:

$$h[n] = -\delta[n+8] + \delta[n-1] + e^{-n}u[n].$$

Determine and sketch the output y[n] when the input is x[n] = u[n]

### **Problem 3:**

Consider an LTI system defined by the difference equation

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

- A) Determine the z-transform of this system H(z)
- B) Determine the frequency transform of this system  $H\left(e^{j\omega}\right)$
- C) Suppose that the input to the system is  $x[n] = -3 + e^{j0.2\pi n} + \cos(.3\pi n) + (-1)^n, \ n \in \mathbb{Z}$
- D) Determine the impulse response of this system, h[n]

## **Problem 4:**

Consider a random signal x[n] = s[n] + e[n], where s[n] and e[n] are stationary random signals

- with non-zero means,  $\mu_s$  and  $\mu_e$  respectively
- Are non-independent with covariances  $K = \begin{bmatrix} \sigma_s^2 & \rho \sigma_s \sigma_e \\ \rho \sigma_s \sigma_e & \sigma_e^2 \end{bmatrix}$
- with autocorrelation functions  $\phi_{ss}[m]$  and  $\phi_{ee}[m]$ ,
- and crosscorrelation function  $\phi_{se}[m] = \phi_{es}[m]$ .
- A) Determine the mean of x[n],  $\mu_x$

B) Determine the standard deviation of of x[n],  $\sigma_x$ 

C) Determine the autocorrelation function  $\phi_{xx}[m]$ , in terms of  $\phi_{ss}[m]$ ,  $\phi_{ee}[m]$ , and  $\phi_{se}[m]$ . Simplify your expression as much as possible.