

TTT4120 Digital Signal Processing

Problem Set 2

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Problem 1 (3 points)

Two signals $x[n]$ and $y[n]$ are given by

$$x[n] = \begin{cases} 2 & n = 0 \\ 1 & n = \pm 1 \\ 0 & \text{otherwise,} \end{cases} \quad y[n] = \begin{cases} 1 & -M \leq n \leq M \\ 0 & \text{otherwise} \end{cases}$$

(a) Show that the Fourier transform of $x[n]$ is given by... and sketch it for $\omega \in [-\pi, \pi]$.

$$X(\omega) = 2 + 2 \cos \omega$$

We have that

$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n}$$

In our case we can write

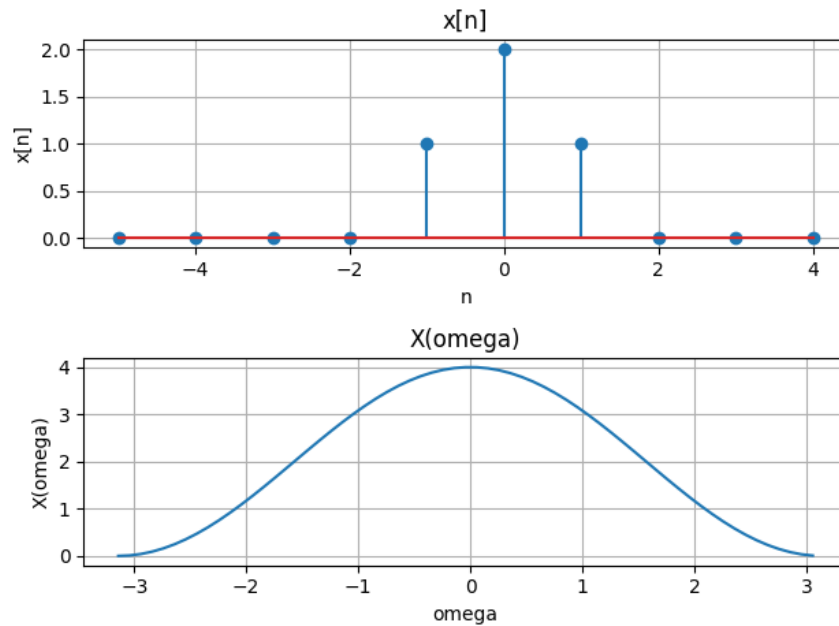
$$X(\omega) = \sum_{n=-1}^1 x[n] e^{-j\omega n} = -e^{j\omega} + 2 + e^{-j\omega}$$

From Euler's formula we get that

$$\cos x = \frac{e^{ix} + e^{-ix}}{2}$$

by combining these two we get:

$$X(\omega) = 2 + 2 \cos \omega$$



(b) Show that the Fourier transform of $y[n]$ is given by

$$Y(\omega) = \frac{\sin\left(\omega\left(M + \frac{1}{2}\right)\right)}{\sin\left(\frac{\omega}{2}\right)}$$

and sketch it for $M = 10$ and $\omega \in [-\pi, \pi]$

$$Y(\omega) = \sum_{n=-M}^M e^{-j\omega n}$$

This is a finite geometric series. By using the general formula for a geometric series

$$\sum_{k=m}^n ar^k = \begin{cases} a(n-m+1) & \text{if } r = 1 \\ \frac{a(r^m - r^{n+1})}{1-r} & \text{if } r \neq 1 \end{cases}$$

we get

$$Y(\omega) = \frac{e^{j\omega M} - e^{-j\omega(M+1)}}{1 - e^{-j\omega}}$$

by multiplying the numerator and the denominator by $e^{j\frac{\omega}{2}}$.

$$\begin{aligned}
 Y(\omega) &= \frac{e^{j\omega M} e^{j\omega/2} - e^{-j\omega(M+1)} e^{j\omega/2}}{(1 - e^{-j\omega}) e^{j\omega/2}} \\
 &= \frac{e^{j\omega(M+\frac{1}{2})} - e^{-j\omega(M+\frac{1}{2})}}{e^{j\omega/2} - e^{-j\omega/2}}
 \end{aligned}$$

Since we have expressions of the form $e^{j\Theta} - e^{-j\Theta}$, which can be simplified using Euler's formula

$$\begin{aligned}
 e^{j\theta} &= \cos(\theta) + j \sin(\theta) \\
 e^{-j\theta} &= \cos(-\theta) + j \sin(-\theta) = \cos(\theta) - j \sin(\theta)
 \end{aligned}$$

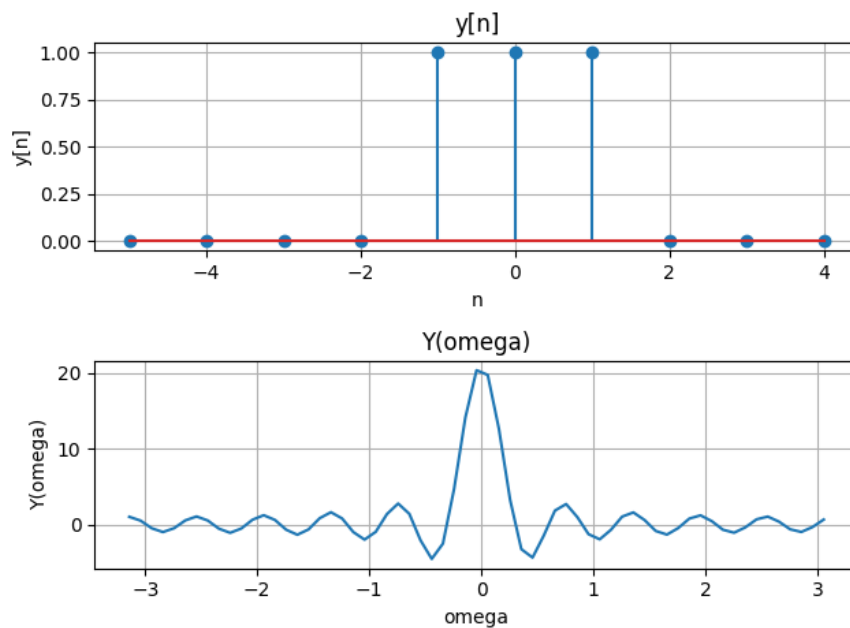
Therefore:

$$e^{j\Theta} - e^{-j\Theta} = 2j \sin \Theta$$

By substituting this back into the equation, we get

$$Y(\omega) = \frac{2j \sin\left(\omega\left(M + \frac{1}{2}\right)\right)}{2j \sin\left(\frac{\omega}{2}\right)}$$

$$Y(\omega) = \frac{\sin\left(\omega\left(M + \frac{1}{2}\right)\right)}{\sin\left(\frac{\omega}{2}\right)}$$



(c) Explain why the signals $x[n]$ and $y[n]$ have real valued spectra.

The signals have a real valued spectra because the sequences $x[n]$ and $y[n]$ are real and symmetric.

(d) Let the signal

$$z[n] = \sum_{l=-\infty}^{\infty} x[n - lN]$$

be the periodic extension of $x[n]$. Assume that N is greater than the length of the signal, i.e. $N > 3$.

Sketch the signal $z[n]$.

Find the Fourier series coefficients $\{c_k\}$ of $z[n]$.

Sketch $\{c_k\}$ as a function of $\omega = 2\pi \frac{k}{N} \in [-\pi, \pi]$ for $N = 10$.

For a discrete-time periodic signal, the Fourier Series coefficients $\{c_k\}$ can be defined as:

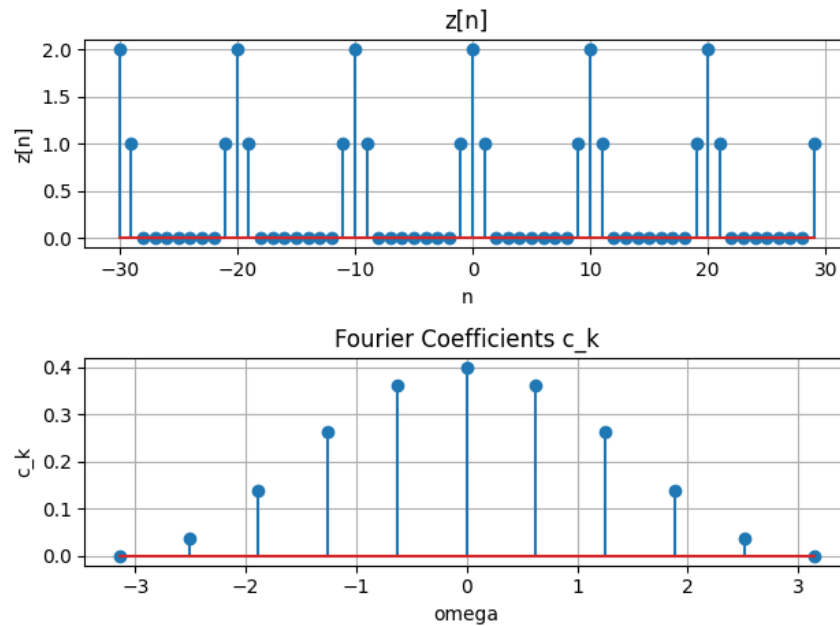
$$c_k = \frac{1}{N} \sum_{n=0}^{N-1} z[n] e^{-j(2\pi kn)/N}$$

For $z[n]$, you can see that most terms in this sum will be zero, except for the few terms that correspond to the non-zero values of $x[n]$. Thus:

$$c_k = \frac{1}{N} \left(2 + e^{-j(2\pi k)/N} + e^{j(2\pi k)/N} \right)$$

Simplifying this using Euler's formula $e^{j\theta} + e^{-j\theta} = 2 \cos(\theta)$, we get:

$$\begin{aligned} c_k &= \frac{1}{N} \left(2 + 2 \cos \left(\frac{2\pi k}{N} \right) \right) \\ c_k &= \frac{2}{N} \left(1 + \cos \left(\frac{2\pi k}{N} \right) \right) \end{aligned}$$



(e) Compare the spectra of $x[n]$ and $z(n)$, i.e. $X(\omega)$ and $\{c_k\}$. What is the relationship between the spectra?

$X(\omega)$ and $\{c_k\}$ are essentially two different ways of representing the frequency content of a signal. $X(\omega)$ is used for the original aperiodic $x[n]$, while $\{c_k\}$ is used for the periodic $z[n]$, which is formed by periodically repeating $x[n]$.

Problem 2 (1.5 points)

Let $x[n]$ be a signal with the Fourier transform $X(\omega)$. Find the fourier tranforms of the following signals: We have that

$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n}$$

(a) $x_1[n] = x[n + 3]$

The Fourier Transform of a time-shifted signal $x[n - m]$ is given by:

$$\begin{aligned} \mathcal{F}\{x[n - m]\} &= e^{-j\omega m} X(\omega) \\ \Rightarrow X_1(\omega) &= e^{-j\omega m} X(\omega) = e^{j3\omega} X(\omega) \end{aligned}$$

(b) $x_2[n] = x[-n]$

The Fourier Transform of a time-reversed signal $x[-n]$ is given by:

$$\mathcal{F}\{x[-n]\} = X(-\omega)$$

$$\Rightarrow X_2(\omega) = X(-\omega)$$

(c) $x_3[n] = x[3 - n]$

Here we have both time-shift and time-reversed

$$X_3(\omega) = e^{-j\omega m} X(\omega) = e^{j3\omega} X(-\omega)$$

(d) $x_4[n] = x[n] * x[n]$

Covolution in the time domain corresponds to multiplication in the frequency domain

$$X_4(\omega) = X(\omega) \cdot X(\omega) = X^2(\omega)$$

Problem 3 (3 points)

Two systems (from Problem Set 1) are given by the following difference equations

$$\begin{aligned}y[n] &= x[n] + 2x[n-1] + x[n-2] \\y[n] &= -0.9y[n-1] + x[n].\end{aligned}$$

(a) Find the frequency responses of these two systems.

To find the frequency response $H(\omega)$ of a system described by a difference equation, you can take the Fourier Transform of both sides of the equation and solve for $H(\omega)$, which is essentially $\frac{Y(\omega)}{X(\omega)}$.

For the first system:

The difference equation is:

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

Taking the Fourier Transform of both sides:

$$Y(\omega) = X(\omega) + 2e^{-j\omega}X(\omega) + e^{-2j\omega}X(\omega)$$

Simplifying:

$$Y(\omega) = X(\omega)(1 + 2e^{-j\omega} + e^{-2j\omega})$$

The frequency response $H_1(\omega)$ is:

$$H_1(\omega) = \frac{Y(\omega)}{X(\omega)} = 1 + 2e^{-j\omega} + e^{-2j\omega}$$

For the second system:

The difference equation is:

$$y[n] = -0.9y[n-1] + x[n]$$

Taking the Fourier Transform of both sides:

$$Y(\omega) = -0.9e^{-j\omega}Y(\omega) + X(\omega)$$

Solving for $Y(\omega)$:

$$Y(\omega) = \frac{X(\omega)}{1 + 0.9e^{-j\omega}}$$

The frequency response $H_2(\omega)$ is:

$$H_2(\omega) = \frac{Y(\omega)}{X(\omega)} = \frac{1}{1 + 0.9e^{-j\omega}}$$

Find the magnitude and phase responses of the two systems. Are they even or odd functions?

To find the magnitude and phase of a frequency response $H(\omega)$, we can express $H(\omega)$ in polar form: $H(\omega) = |H(\omega)|e^{j\angle H(\omega)}$ where $|H(\omega)|$ is the magnitude and $\angle H(\omega)$ is the phase.

System 1

The difference equation is $y[n] = x[n] + 2x[n-1] + x[n-2]$.

The Fourier Transform of the system, known as the frequency response $H_1(\omega)$, is given by:

$$H_1(\omega) = 1 + 2e^{-j\omega} + e^{-2j\omega}$$

To find the magnitude $|H_1(\omega)|$:

$$\begin{aligned} |H_1(\omega)| &= \sqrt{\text{Re}[H_1(\omega)]^2 + \text{Im}[H_1(\omega)]^2} \\ &= \sqrt{(1 + 2\cos(\omega) + \cos(2\omega))^2} \\ &= \sqrt{2 + 4\cos(\omega) + 4\cos^2(\omega) + 2\cos(2\omega)} \\ &= \sqrt{2(1 + 2\cos(\omega) + 2\cos^2(\omega) + \cos(2\omega))} \end{aligned}$$

To find the phase $\angle H_1(\omega)$:

$$\angle H_1(\omega) = 0$$

To determine whenever the function is even or odd

$$H_1(-\omega) = 1 + 2e^{j\omega} + e^{2j\omega}$$

$H_1(\omega)$ and $H_1(-\omega)$ are not equal, nor are $H_1(\omega)$ and $-H_1(-\omega)$. Thus, $H_1(\omega)$ is neither even nor odd.

System 2

The difference equation is $y[n] = -0.9y[n-1] + x[n]$.

The frequency response $H_2(\omega)$ is:

$$H_2(\omega) = \frac{1}{1 + 0.9e^{-j\omega}}$$

To find the magnitude $|H_2(\omega)|$:

$$\begin{aligned} |H_2(\omega)| &= \left| \frac{1}{1 + 0.9(\cos(-\omega) - j \sin(-\omega))} \right| \\ &= \frac{1}{\sqrt{(1 - 0.9 \cos(\omega))^2 + (0.9 \sin(\omega))^2}} \\ &= \frac{1}{\sqrt{1 - 1.8 \cos(\omega) + 0.81}} \end{aligned}$$

To find the phase $\angle H_2(\omega)$:

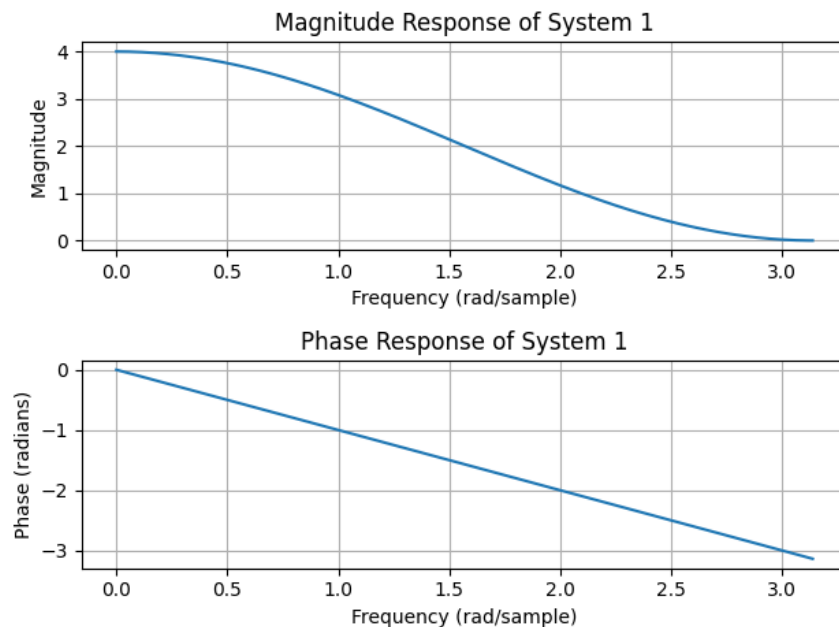
$$\angle H_2(\omega) = -\text{atan2}(0.9 \sin(\omega), 1 - 0.9 \cos(\omega))$$

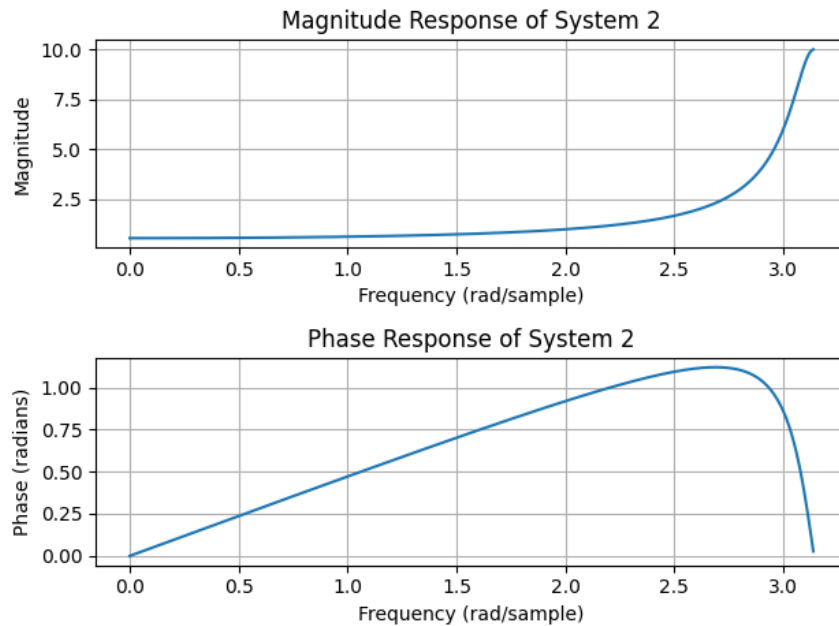
To determine whenever the function is even or odd

$$H_2(-\omega) = \frac{1}{1 + 0.9e^{j\omega}}$$

$H_2(\omega)$ and $H_2(-\omega)$ are not equal, nor are $H_2(\omega)$ and $-H_2(-\omega)$ - Thus, $H_2(\omega)$ is neither even nor odd.

(c) Use Python (the functions `scipy.signal.freqz`, `numpy.abs` and `numpy.angle`) to find and plot the magnitude and phase responses of the systems.





(d) Determine whether each system represents a lowpass, bandpass, bandstop or highpass filter. Justify your answers.

From the plots, we can see that system 1 is a lowpass filter, while system 2 is a highpass filter. This is because the amplitude is high at a low frequency at system 1 and opposite at system 2.

The signal $x[n] = \frac{1}{2} \cos\left(\frac{\pi}{2}n + \frac{\pi}{4}\right)$ is passed through the two systems. Find the frequency, amplitude and phase of the corresponding output signals.

The signal $x[n] = \frac{1}{2} \cos\left(\frac{\pi}{2}n + \frac{\pi}{4}\right)$ can be represented as

$$x[n] = \frac{1}{2} \left(e^{j(\frac{\pi}{4})} e^{j(\frac{\pi}{2}n)} + e^{-j(\frac{\pi}{4})} e^{-j(\frac{\pi}{2}n)} \right)$$

The Fourier Transform $X(\omega)$ of $x[n]$ is:

$$X(\omega) = \frac{1}{4} \left(e^{j(\frac{\pi}{4})} \delta\left(\omega - \frac{\pi}{2}\right) + e^{-j(\frac{\pi}{4})} \delta\left(\omega + \frac{\pi}{2}\right) \right)$$

For the first system $y_1[n] = x[n] + 2x[n-1] + x[n-2]$

The frequency response $H_1(\omega)$ is:

$$H_1(\omega) = 1 + 2e^{-j\omega} + e^{-j2\omega} = 1 + 2\cos(\omega) - j2\sin(\omega) + \cos(2\omega) - j\sin(2\omega)$$

Thus, the output $Y_1(\omega)$ will be:

$$Y_1(\omega) = X(\omega) \cdot H_1(\omega)$$

$$Y_1(\omega) = \frac{1}{4} \left(e^{j(\frac{\pi}{4})} H_1\left(\frac{\pi}{2}\right) \delta\left(\omega - \frac{\pi}{2}\right) + e^{-j(\frac{\pi}{4})} H_1\left(-\frac{\pi}{2}\right) \delta\left(\omega + \frac{\pi}{2}\right) \right)$$

For the second system $y_2[n] = -0.9y_2[n-1] + x[n]$

The frequency response $H_2(\omega)$ is:

$$H_2(\omega) = \frac{1}{1 + 0.9e^{-j\omega}} = \frac{1}{1 + 0.9\cos(\omega) - j0.9\sin(\omega)}$$

The output $Y_2(\omega)$ will then be:

$$Y_2(\omega) = X(\omega) \cdot H_2(\omega)$$

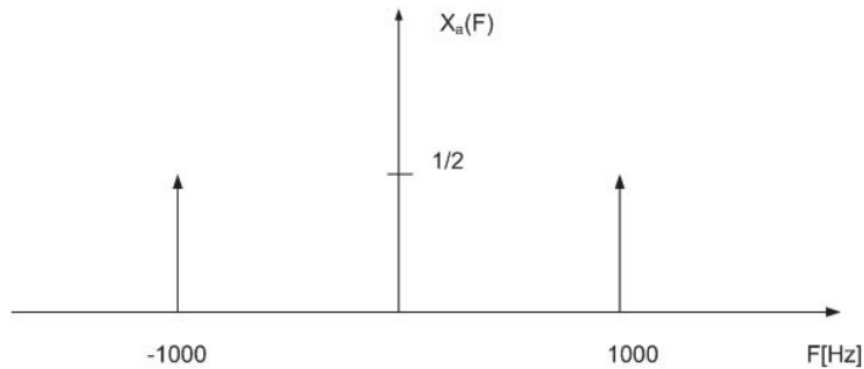
$$Y_2(\omega) = \frac{1}{4} \left(e^{j(\frac{\pi}{4})} H_2\left(\frac{\pi}{2}\right) \delta\left(\omega - \frac{\pi}{2}\right) + e^{-j(\frac{\pi}{4})} H_2\left(-\frac{\pi}{2}\right) \delta\left(\omega + \frac{\pi}{2}\right) \right)$$

Problem 4 (2 points)

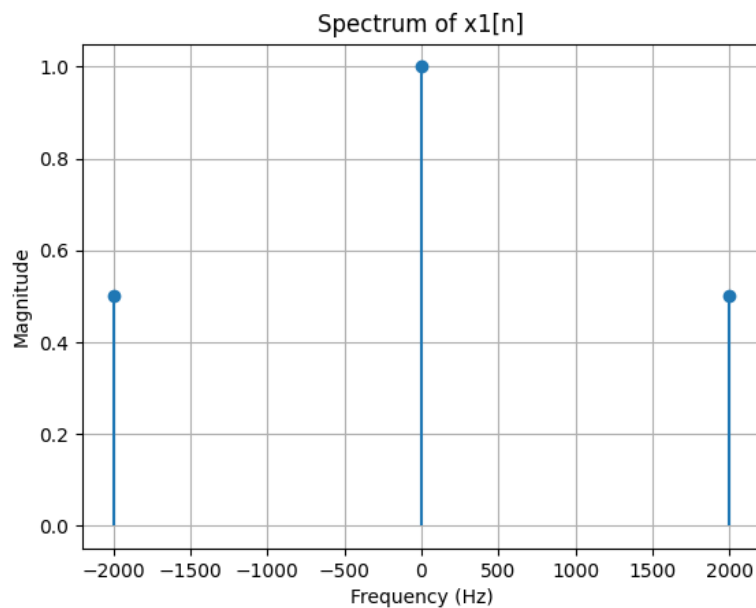
The analog signal $x_a(t)$ is given by

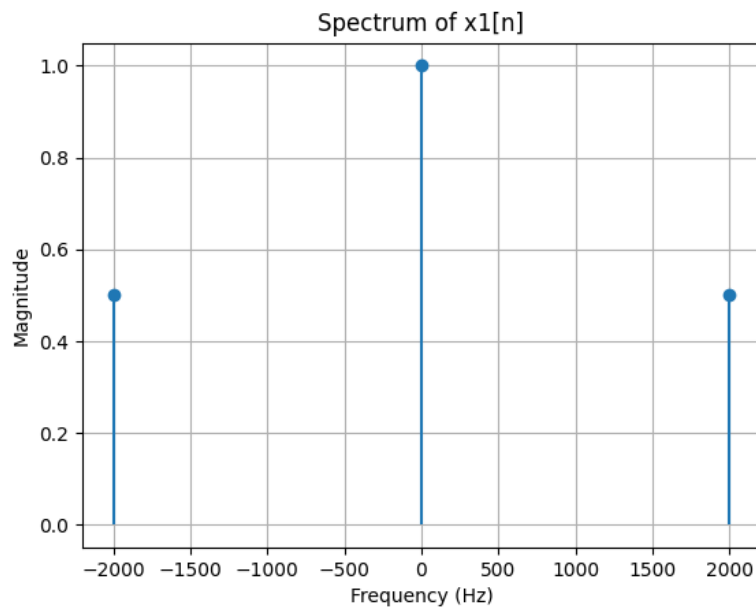
$$x_a(t) = \cos(2000\pi t).$$

The spectrum of $x_a(t)$ is shown in the figure below



(a) Two time-discrete signals, $x_1[n]$ and $x_2[n]$, are generated by sampling the signal $x_a[n]$ using the sampling frequencies $F_s = 4000$ Hz and $F_s = 1500$ Hz, respectively. Sketch the spectra of the two sampled signals, $X_1(f)$ and $X_2(f)$, for $f \in \left[-\frac{1}{2}, \frac{1}{2}\right]$.





(b) Use Matlab or Python to generate a segment of both time-discrete signals corresponding to the signal duration of 1 s. Play the two signal segments using Matlab function `sound` or the Python command `sounddevice.play` with the corresponding sampling frequencies. Why do they sound differently when they both represent the same analog signal?

No the first has a higher pitch than the second.

Appendix

Python Code for problem1

```
1 import matplotlib.pyplot as plt
2 import numpy as np
3
4 # Function definitions
5 def x_n(n):
6     if n == -1 or n == 1:
7         return 1
8     if n == 0:
9         return 2
10    else:
11        return 0
12
13 def y_n(n, M):
14     if -M <= n <= M:
15         return 1
16     else:
17         return 0
18
19 def X_omega(omega):
20     return 2 + 2 * np.cos(omega)
21
22 # Variables
23 omega = np.arange(-np.pi, np.pi, 0.1)
24 n_values = np.arange(-5, 5)
25 x_values = [x_n(n) for n in n_values]
26 y_values = [y_n(n, 1) for n in n_values]
27 X_values = [X_omega(om) for om in omega]
28
29 # Problem 1
30
31 # a)
32 def problem1a():
33     plt.figure()
34     plt.subplot(2, 1, 1)
35     plt.stem(n_values, x_values)
36     plt.xlabel('n')
```



```

37     plt.ylabel('x[n]')
38     plt.title('x[n]')
39     plt.grid(True)
40
41     plt.subplot(2, 1, 2)
42     plt.plot(omega, X_values)
43     plt.xlabel('omega')
44     plt.ylabel('X(omega)')
45     plt.title('X(omega)')
46     plt.grid(True)
47
48     plt.tight_layout()
49     plt.show()
50 # problem1a()
51 # b)
52
53 def Y_omega(omega, M):
54     return (np.sin(omega*(M+(1/2)))/np.sin(omega/2))
55 def problem1b():
56     plt.figure()
57     plt.subplot(2, 1, 1)
58     plt.stem(n_values, y_values)
59     plt.xlabel('n')
60     plt.ylabel('y[n]')
61     plt.title('y[n]')
62     plt.grid(True)
63     M=10
64     Y_values = [Y_omega(om, M) for om in omega]
65     plt.subplot(2, 1, 2)
66     plt.plot(omega, Y_values)
67     plt.xlabel('omega')
68     plt.ylabel('Y(omega)')
69     plt.title('Y(omega)')
70     plt.grid(True)
71
72     plt.tight_layout()
73     plt.show()
74 # problem1b()
75
76 def z_n(n, N):
77     n_mod = n % N

```

```

78     if n_mod == 0:
79         return 2
80     elif n_mod == 1 or n_mod == N-1:
81         return 1
82     else:
83         return 0
84
85 def c_k(k, N):
86     return 2/N * (1 + np.cos(2 * np.pi * k / N))
87
88 def problem1d():
89     N = 10
90     n_values = np.arange(-30, 30) # For example, from -30 to 30
91     z_values = [z_n(n, N) for n in n_values]
92
93     plt.figure()
94     plt.subplot(2, 1, 1)
95     plt.stem(n_values, z_values)
96     plt.xlabel('n')
97     plt.ylabel('z[n]')
98     plt.title('z[n]')
99     plt.grid(True)
100
101     k_values = np.arange(-5, 6) # From -N/2 to N/2
102     omega_values = 2 * np.pi * k_values / N # omega = 2*pi*k/N
103     ck_values = [c_k(k, N) for k in k_values]
104
105     plt.subplot(2, 1, 2)
106     plt.stem(omega_values, ck_values)
107     plt.xlabel('omega')
108     plt.ylabel('c_k')
109     plt.title('Fourier Coefficients c_k')
110     plt.grid(True)
111
112     plt.tight_layout()
113     plt.show()
114
115 problem1d()

```

Python Code for problem2

```
1 import numpy as np
2 import matplotlib.pyplot as plt
3 from scipy.signal import freqz
4
5 # Frequency response for the first system:  $y[n] = x[n] + 2x[n-1] + x[n-2]$ 
6 def system1():
7     b = np.array([1, 2, 1]) # Coefficients for  $x[n]$ 
8     a = np.array([1])       # Coefficients for  $y[n]$ 
9
10    w, h = freqz(b, a, worN=1024)
11
12    plt.figure()
13    plt.subplot(2, 1, 1)
14    plt.plot(w, np.abs(h))
15    plt.xlabel('Frequency (rad/sample)')
16    plt.ylabel('Magnitude')
17    plt.title('Magnitude Response of System 1')
18    plt.grid()
19
20    plt.subplot(2, 1, 2)
21    plt.plot(w, np.angle(h))
22    plt.xlabel('Frequency (rad/sample)')
23    plt.ylabel('Phase (radians)')
24    plt.title('Phase Response of System 1')
25    plt.grid()
26
27    plt.tight_layout()
28    plt.show()
29
30 # Frequency response for the second system:  $y[n] = -0.9y[n-1] + x[n]$ 
31 def system2():
32     b = np.array([1])       # Coefficients for  $x[n]$ 
33     a = np.array([1, 0.9])  # Coefficients for  $y[n]$ 
34
35    w, h = freqz(b, a, worN=1024)
36
37    plt.figure()
38    plt.subplot(2, 1, 1)
39    plt.plot(w, np.abs(h))
40    plt.xlabel('Frequency (rad/sample)')
41    plt.ylabel('Magnitude')
```

```

42     plt.title('Magnitude Response of System 2')
43     plt.grid()
44
45     plt.subplot(2, 1, 2)
46     plt.plot(w, np.angle(h))
47     plt.xlabel('Frequency (rad/sample)')
48     plt.ylabel('Phase (radians)')
49     plt.title('Phase Response of System 2')
50     plt.grid()
51
52     plt.tight_layout()
53     plt.show()
54
55 # Plot both systems
56 system1()
57 system2()

```

Python Code for problem5

```

1 import matplotlib.pyplot as plt
2 import numpy as np
3 import sounddevice as sd
4
5 def plot_spectrum(Fs, title):
6     plt.figure()
7     f_values = np.array([-Fs/2, 0, Fs/2])
8     X_values = np.array([0.5, 1, 0.5])
9
10    plt.stem(f_values, X_values, basefmt=" ", use_line_collection=True)
11    plt.xlabel('Frequency (Hz)')
12    plt.ylabel('Magnitude')
13    plt.title(title)
14    plt.grid(True)
15
16 # For x1[n] with Fs1 = 4000 Hz
17 plot_spectrum(4000, 'Spectrum of x1[n]')
18
19 # For x2[n] with Fs2 = 1500 Hz
20 plot_spectrum(1500, 'Spectrum of x2[n] (Aliased)')
21
22 plt.tight_layout()

```

```
23 plt.show()
24
25
26 # Time duration
27 T = 1.0 # seconds
28
29 # Sampling frequencies
30 Fs1 = 4000 # Hz for x1[n]
31 Fs2 = 1500 # Hz for x2[n]
32
33 # Generate time vectors
34 t1 = np.linspace(0, T, int(T * Fs1), endpoint=False)
35 t2 = np.linspace(0, T, int(T * Fs2), endpoint=False)
36
37 # Generate the signals
38 x1 = np.cos(2000 * np.pi * t1)
39 x2 = np.cos(2000 * np.pi * t2)
40
41 # Play the signals
42 print("Playing signal with Fs1 = 4000 Hz")
43 sd.play(x1, Fs1)
44 sd.wait()
45 print("Playing signal with Fs2 = 1500 Hz")
46 sd.play(x2, Fs2)
47 sd.wait()
```