TTT4120 Digital Signal Processing Suggested Solutions for Problem Set 1

Problem 1

(a) The signals x(n) and y(n) are shown in Figure 1.

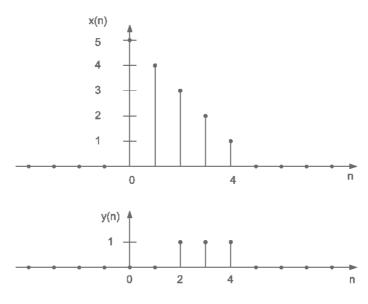


Figure 1: The signals x(n) and y(n).

- (b) When k is positive, the signal will be shifted to the right, and for negative k, the signal will be shifted left. Thus, we get the sketches shown in Figure 2.
- (c) The signal x(-n) will be x(n) flipped about n = 0. The resulting sketch is shown in Figure 3.
- (d) The signal x(5-n) will be a flipped version of x(n) shifted to the right. The sketch is shown in Figure 4.
- (e) The signal y(n) is a window signal. When multiplying x(n) by y(n), the two first samples of x(n) will be removed. Thus, we get

$$z(n) = \begin{cases} 5 - n & 2 \le n \le 4\\ 0 & \text{otherwise.} \end{cases}$$

The sketch of the resulting signal z(n) is shown in Figure 5.

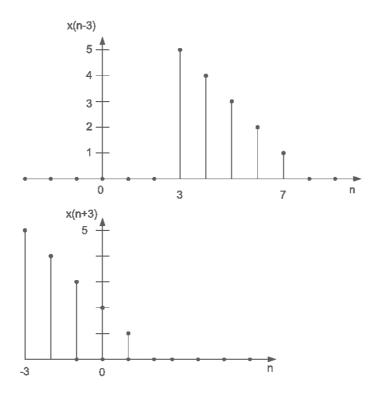


Figure 2: Shifted signals, x(n-3) and x(n+3).

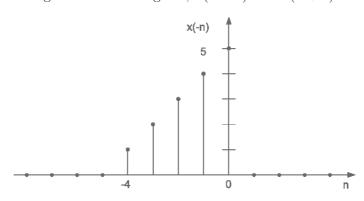


Figure 3: Flipped signal, x(-n).

(f) The signal x(n) can be expressed as follows.

$$x(n) = 5\delta(n) + 4\delta(n-1) + 3\delta(n-2) + 2\delta(n-3) + \delta(n-4)$$

(g) y(n) can be expressed as the difference between two unit step signals as shown in Figure 6. Thus, we get

$$y(n) = u(n-2) - u(n-5).$$

(h) The energy of x(n) can be found as:

$$E = \sum_{n = -\infty}^{\infty} |x(n)|^2 = 25 + 16 + 9 + 4 + 1 = 55.$$

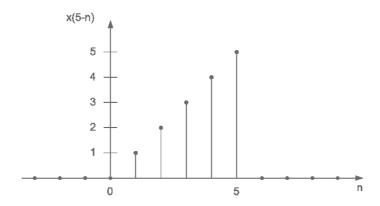


Figure 4: Flipped and shifted signal, x(5-n).

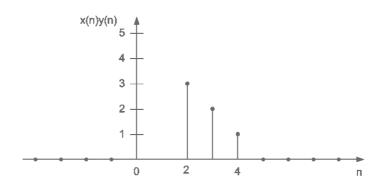


Figure 5: Signal x(n)y(n).

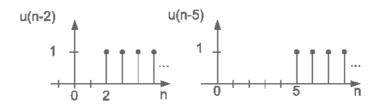


Figure 6: Signals, u(n-2) and u(n-5).

Problem 2

- (a) The normalized frequency is used to represent discrete time signals in the frequency domain. Discrete time signals have a periodic structure in the frequency domain. The period is [-.5, 0.5) (or [0, 1)). Using the first alternative we must have that $f_1 \in [-0.5, 0.5)$ which corresponds to $F_1 = F_s * f_1 \in [-3000, 3000)$ Hz for $F_s = 6000$ Hz.
- (b) A sampled cosine signal of duration N=4 seconds with normalized frequency $f_1=0.1$ can be generated in Matlab as:

$$F_s = 6000;$$

 $N = 4;$

```
n = 0 : (F_s*N - 1);
f_1 = 0.4;
signal = cos(2*pi*f_1*n);
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The resulting signal can be played with Matlab as:

soundsc(signal,Fs)

- (c) For $F_s = 1000/3000/12000$ Hz the normalized frequency $f_1 = 0.3$ corresponds to $F_1 = f_1 * F_s = 300/900/3600$ Hz. Thus we will hear a higher tone when we increase the sampling rate. Thus a constant normalized frequency can correspond to any physical frequency depending on the chosen sampling rate. Especially for filter design we will see that this is an advantage.
- (d) Now we use the formula $f_1 = F_1/F_s$. Thus for a sampling rate of $F_2 = 8000$ Hz the physical frequencies $F_1 = 1000/3000/6000$ Hz correspond to $f_1 = F_1/F_s = 0.125/0.375/0.75$. Logically one should expect a higher tone as the physical frequency F_1 increases. However, for $F_1 > F_2/2 = 4000$ Hz we violate the Nyquist sampling theorem. This applies for $F_1 = 6000$ Hz, i.e. $f_1 = 0.75 > 0.5$. Due to the periodicity of one this frequency will be converted to $1 f_1 = 0.25$ which corresponds to that we hear the physical frequency $F_1 = 0.25 * 8000 = 2000$ Hz.

Problem 3

(a) Since this system involves the quadratic term $x^2(n-1)$, it is not linear. However, since the difference equation has constant coefficients (independent of n), the system is time-invariant. It is also causal, since y(n) only depends on present and past samples of x(n).

To show the time-invariance property from the definition, we excite the system with a delayed signal $x_1(n) = x(n-k)$, and find the output signal $y_1(n)$. If $y_1(n) = y(n-k)$, the system is time-invariant.

$$y_1(n) = x_1(n-k) - x_1^2(n-k-1)$$

= $y(n-k)$

Thus, we have shown that the system is time-invariant.

Now, to show that it is not linear from the definition, we excite the system with two different signals $x_1(n)$ and $x_2(n)$. We call the output signals $y_1(n)$ and $y_2(n)$ respectively.

$$y_1(n) = x_1(n) - x_1(n-1)^2$$

 $y_2(n) = x_2(n) - x_2(n-1)^2$

Then, we excite the system with another signal, $x_3(n) = a_1x_1(n) + a_2x_2(n)$. If the system is linear then the corresponding output signal should be

$$y_3(n) = a_1 y_1(n) + a_2 y_2(n).$$

$$y_3(n) = x_3(n) - x_3^2(n-1)$$

$$= a_1 x_1(n) + a_2 x_2(n) - (a_1 x_1(n-1) + a_2 x_2(n-1))^2$$

$$= a_1 x_1(n) + a_2 x_2(n)$$

$$- ((a_1 x_1(n-1))^2 + 2a_1 a_2 x_1(n-1) x_2(n-1) + (a_2 x_2(n-1))^2)$$

$$= a_1 y_1(n) + a_2 y_2(n) - 2a_1 a_2 x_1(n) x_2(n-1)$$

$$\neq a_1 y_1(n) + a_2 y_2(n)$$

Thus, we have shown that the system is not linear.

(b) Since y(n) is now a linear combination of samples from x(n), this system is linear. However, since one of the coefficients is dependent on n, the system is not time-invariant. Finally, since y(n) only depends on present and past samples of x(n), the system is causal.

We now check time-invariance and linearity by the definitions. First time-invariance. Let $x_1(n) = x(n-k)$. Then

$$y_1(n) = nx_1(n) + 2x_1(n-2)$$

$$= nx(n-k) + 2x(n-k-2)$$

$$\neq y(n-k)$$

$$= (n-k)x(n-k) + 2x(n-k-2)$$

Now, we check linearity. Let $x_3(n) = a_1x_1(n) + a_2x_2(n)$

$$y_1(n) = nx_1(n) + 2x_1(n-2)$$

$$y_2(n) = nx_2(n) + 2x_2(n-2)$$

$$y_3(n) = nx_3(n) + 2x_3(n-2)$$

$$y_3(n) = a_1(nx_1(n) + 2x_1(n-2)) + a_2(nx_2(n) + x_2(n-2))$$

$$= a_1y_1(n) + a_2y_2(n)$$

Thus, the system is linear.

(c) In this system y(n) is a simple linear combination of present and past samples of x(n) with constant coefficients. Thus, this system is time-invariant, linear, and causal. Again, we can check this by the definitions.

$$y_1(n) = x_1(n) - x_1(n-1)$$

= $x(n-k) - x(n-k-1)$
= $y(n-k)$

Thus, we have shown time-invariance. Then we show that the system is linear.

$$y_1(n) = x_1(n) - x_1(n-1)$$

$$y_2(n) = x_2(n) - x_2(n-1)$$

$$y_3(n) = x_3(n) - x_3(n-1)$$

$$= a_1x_1(n) + a_2x_2(n) - a_1x_1(n-1) - a_2x_2(n-1)$$

$$= a_1y_1(n) + a_2y_2(n)$$

(d) This system is both linear and time-invariant for the same reasons as the system in (c). However, in this system y(n) depends on a future sample of x(n). Thus, the system is not causal.

Problem 4

(a) The unit sample response is obtained at the output of the system when the system is excited by a unit sample $\delta(n)$. Thus, if we replace the signal x(n) in the difference equation by the δ signal, we can replace the output signal y(n) by the unit sample response h(n). For the first system, we get

$$h(n) = \delta(n) + 2\delta(n-1) + \delta(n-2)$$

$$= \begin{cases} 1 & n = 0 \\ 2 & n = 1 \\ 1 & n = 2 \\ 0 & \text{otherwise.} \end{cases}$$

For the second system we have

$$h(n) = -0.9h(n-1) + \delta(n)$$

In this case we have a recursive equation. An iterative method can be used to find the unit sample response. Note that h(n) = 0 for n < 0 since the system is causal. So we only have to find h(n) for $n \ge 0$. We start by determining h(0).

$$h(0) = 0.9h(-1) + 1 = -0.9 \cdot 0 + 1 = 1$$

Now, for $n \neq 0$, we have

$$h(n) = -0.9h(n-1).$$

Now, we do some iterations.

$$h(1) = -0.9h(0) = -0.9$$

$$h(2) = -0.9h(1) = (-0.9)^{2}$$

$$h(3) = -0.9h(2) = (-0.9)^{3}$$

$$\vdots$$

$$h(n) = (-0.9)^{n} \text{ for } n \ge 0$$

$$= (-0.9)^{n}u(n)$$

- (b) As we saw in (a), the first system has a finite length unit sample response, while the unit sample response of the other system was of infinite length. Thus, the two systems are FIR and IIR, respectively.
- (c) To check whether the systems are stable, we need to check whether

$$\sum_{n=-\infty}^{\infty} |h(n)| < \infty.$$

For the first system, we get

$$\sum_{n=-\infty}^{\infty} |h(n)| = 1 + 2 + 1 = 4$$

so this system is stable. Note that all FIR systems are stable. For the second system we get

$$\sum_{n=-\infty}^{\infty} |h(n)| = \sum_{n=0}^{\infty} |(-0.9)^n|$$

$$= \sum_{n=0}^{\infty} 0.9^n$$

$$= \frac{1}{1 - 0.9}$$

$$= 10$$

so this system is also stable.

(d) The filters are represented in Figure 7 and Figure 8.

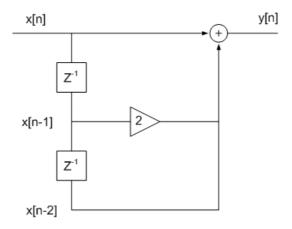


Figure 7: Filter structure of the first system

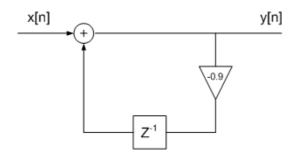


Figure 8: Filter structure of the second system

Problem 5

(a) The signal $y_1(n)$ can be computed as follows

$$y_1(n) = x(n) * h(n) = x(n) * [\delta(n) + \delta(n-1) + \delta(n-2)]$$

= $x(n) * \delta(n) + x(n) * \delta(n-1) + x(n) * \delta(n-2)]$
= $x(n) + x(n-1) + x(n-2)$

To get the final result we can use a graphical computation method, which is displayed in Figure 9.

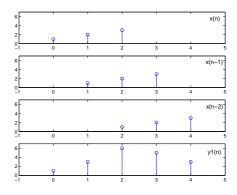


Figure 9: Computation of $y_1(n)$

(b) The second ouput is shown in Figure 10 and it can be computed with Matlab as follows:

```
y_2 = conv(h_2, y_1);
n = 0:length(y_2)-1;
stem(n, y_2);
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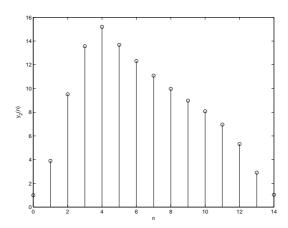


Figure 10: Output signal after filtering by both $h_1(n)$ and $h_2(n)$

- (c) The length of an output signal y(n) is $L_x + L_h 1$, where L_x and L_h are the length of the input signal and the unit sample response of the filter. In our problem, $y_1(n)$ has length 3 + 3 1 = 5 and $y_2(n)$ has length 5 + 11 1 = 15.
- (d) Since the convolution operation is commutative, it does not matter which filter comes first. Thus, the plot of the output signal after the second filter, $h_1(n)$ in this case, is exactly equal to the one in Figure 10. However, the output of the first filter, $h_2(n)$ in this case, is different than before and it is shown in Figure 11.

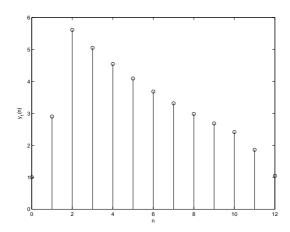


Figure 11: Output signal after filtering by $h_2(n)$