

# Digital Signal Processing

G V V Sharma\*

## CONTENTS

1	Software Installation	1
2	Digital Filter	1
3	Difference Equation	1
4	Z-transform	2
5	Impulse Response	3
6	DFT and FFT	5
7	Exercises	5

**Abstract**—This manual provides a simple introduction to digital signal processing.

## 1 SOFTWARE INSTALLATION

Run the following commands

```
sudo apt-get update
sudo apt-get install libffi-dev libsndfile1 python3
  -scipy python3-numpy python3-matplotlib
sudo pip install cffi pysoundfile
```

## 2 DIGITAL FILTER

### 2.1 Download the sound file from

```
wget https://raw.githubusercontent.com/
gadepall/
EE1310/master/filter/codes/Sound_Noise.wav
```

2.2 You will find a spectrogram at <https://academo.org/demos/spectrum-analyzer>. Upload the sound file that you downloaded in Problem 2.1 in the spectrogram and play. Observe the spectrogram. What do you find?

**Solution:** There are a lot of yellow lines between 440 Hz to 5.1 KHz. These represent the synthesizer key tones. Also, the key strokes are audible along with background noise.

2.3 Write the python code for removal of out of band noise and execute the code.

**Solution:**

```
pip install soundfile
import soundfile as sf
from scipy import signal
#read .wav file
input_signal,fs = sf.read("Sound_Noise.wav")
#sampling frequency of Input signal
samp_freq=fs
#order of the filter
order=4
#cutoff frequency 4kHz
cutoff_freq=4000.0
#digital frequency
Wn=2*cutoff_freq/samp_freq
# b and a are numerator and denominator
  polynomials respectively
b, a = signal.butter(order,Wn, "low")
#filter the input signal with butterworth filter
output_signal = signal.filtfilt(b, a,
input_signal)
#output signal = signal.lfilter(b, a,
  input_signal)
#write the output signal into .wav file
sf.write("Sound_With_ReducedNoise.wav",
  output_signal, fs)
```

2.4 The output of the python script in Problem 2.3 is the audio file Sound\_With\_ReducedNoise.wav. Play the file in the spectrogram in Problem 2.2. What do you observe?

**Solution:** The key strokes as well as background noise is subdued in the audio. Also, the signal is blank for frequencies above 5.1 kHz.

\*The author is with the Department of Electrical Engineering, Indian Institute of Technology, Hyderabad 502285 India e-mail: gadepall@iith.ac.in. All content in the manuscript is released under GNU GPL. Free to use for anything.

### 3 DIFFERENCE EQUATION

3.1 Let

$$x(n) = \left\{ \underset{\uparrow}{1}, 2, 3, 4, 2, 1 \right\} \quad (3.1)$$

Sketch  $x(n)$ .

3.2 Let

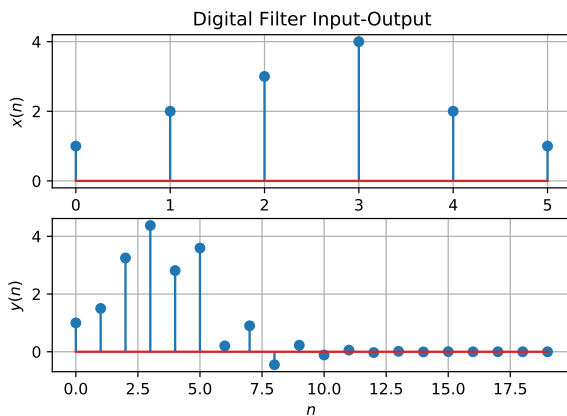
$$y(n) + \frac{1}{2}y(n-1) = x(n) + x(n-2),$$

$$y(n) = 0, n < 0 \quad (3.2)$$

Sketch  $y(n)$ .

**Solution:** The following code yields Fig. 3.2.

```
wget https://github.com/gadepall/EE1310/raw/master/filter/codes/xnyn.py
```



using the formula for the sum of an infinite geometric progression.

4.5 Show that

$$a^n u(n) \stackrel{Z}{\Leftrightarrow} \frac{1}{1 - az^{-1}} \quad |z| > |a| \quad (4.17)$$

**Solution:** On applying Z-transform:

$$A(z) = \sum_{n=-\infty}^{\infty} a^n u(n) z^{-n} \quad (4.18)$$

$$= \sum_{n=0}^{\infty} \frac{a^n}{z^n}, \quad |z| > |a| \quad (4.19)$$

$$= \frac{1}{1 - \frac{a}{z}} \quad (4.20)$$

Using the formula for infinite geometric progression with  $r = \frac{a}{z}$

4.6 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}). \quad (4.21)$$

Plot  $|H(e^{j\omega})|$ . Is it periodic? If so, find the period.  $H(e^{j\omega})$  is known as the *Discrete Time Fourier Transform (DTFT)* of  $h(n)$ .

**Solution:** The following code plots Fig. 4.6.

```
wget https://raw.githubusercontent.com/gadepall/EE1310/master/filter/codes/dtft.ipynb
```

$$H(z) = \frac{1 + z^2}{z^2 + \frac{z}{2}} \quad (4.22)$$

$$H(e^{j\omega}) = \frac{1 + e^{2j\omega}}{e^{2j\omega} + \frac{e^{j\omega}}{2}} \quad (4.23)$$

$$H(e^{j\omega}) = \frac{2e^{j\omega}(e^{j\omega} + e^{-j\omega})}{2e^{2j\omega} + e^{j\omega}} \quad (4.24)$$

$$H(e^{j\omega}) = \frac{4\cos(w)}{1 + 2e^{j\omega}} \quad (4.25)$$

$$H(e^{j\omega}) = \frac{\cos(w)}{1 + 2\cos(w) + 2j\sin(w)} \quad (4.26)$$

$$|H(e^{j\omega})| = \frac{|\cos(w)|}{\sqrt{5 + 4\cos(w)}} \quad (4.27)$$

Therefore, the period is  $2\pi$

4.7 Express  $h(n)$  in terms of  $H(e^{j\omega})$ .

We know that,

$$H(z) = \sum_{n=-\infty}^{\infty} h(n)e^{-jnz} \quad (4.28)$$

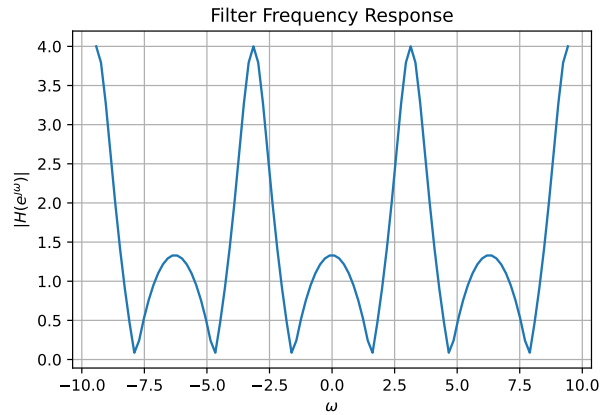


Fig. 4.6:  $|H(e^{j\omega})|$

Now,

$$\int_{-\pi}^{\pi} H(z)e^{jkz} dz \quad (4.29)$$

$$= \int_{-\pi}^{\pi} \sum_{n=-\infty}^{\infty} h(n)e^{-jnz} e^{jkz} dz \quad (4.30)$$

If  $n = k$ , the above integral evaluates to:

$$2\pi h(k) = 2\pi h(n) \quad (4.31)$$

If  $n \neq k$ , the above integral evaluates to:

$$\sum_{n=-\infty}^{\infty} \int_{-\pi}^{\pi} h(n)e^{jz(k-n)} dz \quad (4.32)$$

$$= \sum_{n=-\infty}^{\infty} h(n) \int_{-\pi}^{\pi} e^{jz(k-n)} dz \quad (4.33)$$

$$= \sum_{n=-\infty}^{\infty} h(n) \int_{-\pi}^{\pi} \cos(z(k-n)) + j\sin(z(k-n)) dz \quad (4.34)$$

Taking  $z(k-n) = t$ ,

$$\sum_{n=-\infty}^{\infty} h(n) \int_{-\pi(k-n)}^{\pi(k-n)} \cos(t) + j\sin(t) dt \quad (4.35)$$

$$= 0 \quad (4.36)$$

## 5 IMPULSE RESPONSE

5.1 Using long division, find

$$h(n), \quad n < 5 \quad (5.1)$$

for  $H(z)$  in (4.10).

**Solution:**

$$H(z) = \frac{1 + z^{-2}}{1 + \frac{z^{-1}}{2}} \quad (5.2)$$

Let

$$z^{-1} = t \quad (5.3)$$

Hence,

$$1 + t^2 = (2t - 4)(1 + \frac{t}{2}) + 5 \quad (5.4)$$

$$H(z) = (2z^{-1} - 4) + \frac{5}{1 + \frac{1}{2z}} \quad (5.5)$$

$$= \frac{2}{z} - 4 + 5 - \frac{5}{2z} + \frac{5}{4z^2} + \dots \quad (5.6)$$

$$= 1 - \frac{1}{2z} + \frac{5}{4z^2} - \frac{5}{8z^3} + \frac{5}{16z^4} \quad (5.7)$$

Hence, by comparing with the coefficients with the definition of z-transform

$$h(0) = 1 \quad (5.8)$$

$$h(1) = -\frac{1}{2} \quad (5.9)$$

$$h(2) = \frac{5}{4} \quad (5.10)$$

$$h(3) = -\frac{5}{8} \quad (5.11)$$

$$h(4) = \frac{5}{16} \quad (5.12)$$

5.2 Find an expression for  $h(n)$  using  $H(z)$ , given that

$$h(n) \stackrel{Z}{\Leftrightarrow} H(z) \quad (5.13)$$

and there is a one to one relationship between  $h(n)$  and  $H(z)$ .  $h(n)$  is known as the *impulse response* of the system defined by (3.2).

**Solution:** From (4.10),

$$H(z) = \frac{1}{1 + \frac{1}{2}z^{-1}} + \frac{z^{-2}}{1 + \frac{1}{2}z^{-1}} \quad (5.14)$$

$$\Rightarrow h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.15)$$

using (4.17) and (4.6).

5.3 Sketch  $h(n)$ . Is it bounded? Justify theoretically.

**Solution:** The following code plots Fig. 5.3.

wget <https://raw.githubusercontent.com/gadepall/EE1310/master/filter/codes/hn.py>

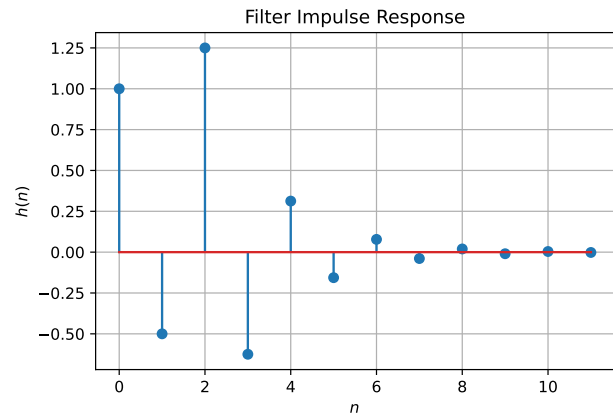


Fig. 5.3:  $h(n)$  as the inverse of  $H(z)$

$h(n)$  is bounded as it converges to 0

5.4 Convergent? Justify using the ratio test.

**Solution:**

$$h(n) = \left(\frac{-1}{2}\right)^n u(n) + \left(\frac{-1}{2}\right)^{n-2} u(n-2) \quad (5.16)$$

As  $n \rightarrow \infty$ ,

$$h(n)/h(n-1) = \frac{\left(\frac{-1}{2}\right)^n + \left(\frac{-1}{2}\right)^{n-2}}{\left(\frac{-1}{2}\right)^{n-1} + \left(\frac{-1}{2}\right)^{n-3}} = -\frac{1}{2} \quad (5.17)$$

As  $\left|\frac{h(n)}{h(n-1)}\right| < 1$ , the series is convergent due to which it is bounded.

5.5 The system with  $h(n)$  is defined to be stable if

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \quad (5.18)$$

Is the system defined by (3.2) stable for the impulse response in (5.13)?

5.6 Verify the above result using a python code.

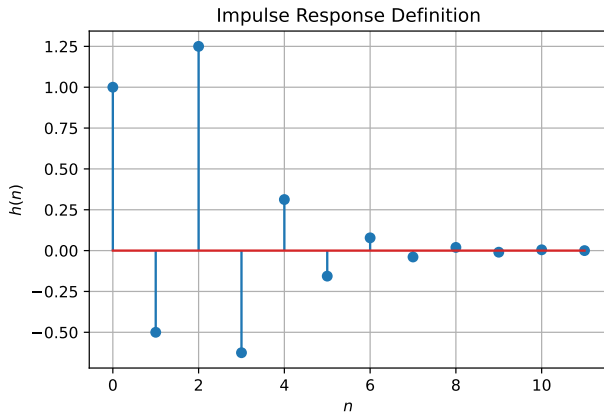
5.7 Compute and sketch  $h(n)$  using

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2), \quad (5.19)$$

This is the definition of  $h(n)$ .

**Solution:** The following code plots Fig. 5.7. Note that this is the same as Fig. 5.3.

wget <https://raw.githubusercontent.com/gadepall/EE1310/master/filter/codes/hndef.ipynb>

Fig. 5.7:  $h(n)$  from the definition

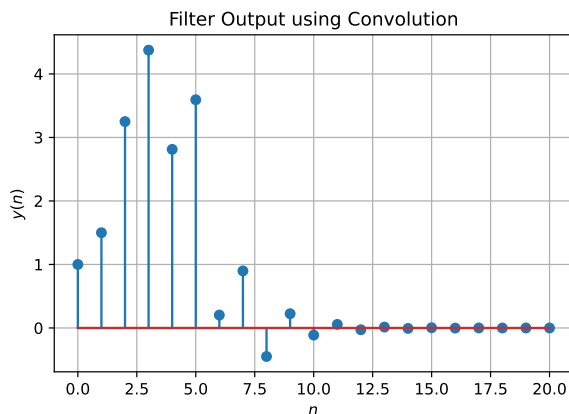
5.8 Compute

$$y(n) = x(n) * h(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k) \quad (5.20)$$

Comment. The operation in (5.20) is known as *convolution*.

**Solution:** The following code plots Fig. 5.8. Note that this is the same as  $y(n)$  in Fig. 3.2.

```
wget https://raw.githubusercontent.com/
gadepall/EE1310/master/filter/codes/
ynconv.ipynb
```

Fig. 5.8:  $y(n)$  from the definition of convolution

5.9 Express the above convolution using a Teoplitz matrix.

5.10 Show that

$$y(n) = \sum_{k=-\infty}^{\infty} x(n-k)h(k) \quad (5.21)$$

## 6 DFT AND FFT

6.1 Compute

$$X(k) \triangleq \sum_{n=0}^{N-1} x(n)e^{-j2\pi kn/N}, \quad k = 0, 1, \dots, N-1 \quad (6.1)$$

and  $H(k)$  using  $h(n)$ .

6.2 Compute

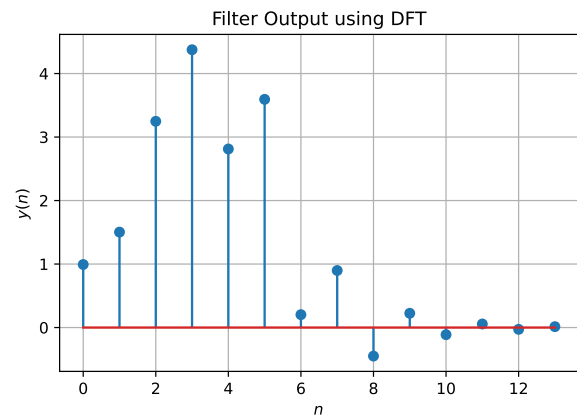
$$Y(k) = X(k)H(k) \quad (6.2)$$

6.3 Compute

$$y(n) = \frac{1}{N} \sum_{k=0}^{N-1} Y(k) \cdot e^{j2\pi kn/N}, \quad n = 0, 1, \dots, N-1 \quad (6.3)$$

**Solution:** The following code plots Fig. 5.8. Note that this is the same as  $y(n)$  in Fig. 3.2.

```
wget https://raw.githubusercontent.com/
gadepall/EE1310/master/filter/codes/ynfft.
ipynb
```

Fig. 6.3:  $y(n)$  from the DFT

6.4 Repeat the previous exercise by computing  $X(k)$ ,  $H(k)$  and  $y(n)$  through FFT and IFFT.

6.5 Wherever possible, express all the above equations as matrix equations.

6.6 Verify the above equations by generating the DFT matrix in python.

## 7 EXERCISES

Answer the following questions by looking at the python code in Problem 2.3.

7.1 The command

```
output_signal = signal.lfilter(b, a,
                               input_signal)
```

in Problem 2.3 is executed through the following difference equation

$$\sum_{m=0}^M a(m) y(n-m) = \sum_{k=0}^N b(k) x(n-k) \quad (7.1)$$

where the input signal is  $x(n)$  and the output signal is  $y(n)$  with initial values all 0. Replace **signal.filtfilt** with your own routine and verify.

7.2 Repeat all the exercises in the previous sections for the above  $a$  and  $b$ .

7.3 What is the sampling frequency of the input signal?

**Solution:** Sampling frequency(fs)=44.1kHz.

7.4 What is type, order and cutoff-frequency of the above butterworth filter

**Solution:** The given butterworth filter is low pass with order=2 and cutoff-frequency=4kHz.

7.5 Modifying the code with different input parameters and to get the best possible output.