

University of California Santa Barbara

# Homework #4

Introduction to EE

ECE 3

*Instructor: Christos Thrampoulidis*

Worked Solutions

First & Last Name: \_\_\_\_\_

Perm Number: \_\_\_\_\_

For instructor use:

Question:	1	2	3	Total
Points:	15	14	6	35
Score:				

## Instructions:

- Write your name in the space provided above.
- Please consult the Syllabus for HW grading and late-submission policies.
- Please first solve the problem in draft paper and present your **complete** final answer in *clean* form on the space provided. **Answer all of the questions in the spaces provided. Answers are expected to be succinct but complete.** Please only use extra space (attach to the end of your submission) if absolutely necessary.
- The HW is **due Tuesday November 26 10:00am sharp**.
- The HW set includes **Programming Assignments** marked as **(P.A.)**. Create a new Jupyter notebook and write code for each one of them. Execute the code to obtain the desired results (e.g., plot of the signals). Upload the notebook **including the code and its output** on Gauchospace. **Attach a printed copy of your code.**
- **Return a paper copy of your HW to the homework box in HF.**
- **The returned copy should include a printout of your code for the Programming assignments. Also upload your P.A.s to Gauchospace.**

1. **Problem 1 [Shhhh]. (P.A.)** The goal of this exercise is to demonstrate the use of the running-average filter to **denoise** a signal. Specifically, consider the following *uncorrupted* finite-length discrete signal  $s[n]$ :

$$s[n] = \begin{cases} 2ne^{-0.1n} & , 0 \leq n \leq 40, \\ 0 & , \text{otherwise.} \end{cases}$$

The signal  $\{s[n]\}_n$  is corrupted by *additive random noise* resulting in a new *noisy* signal  $x[n]$  as follows. For every  $0 \leq n \leq 40$ ,  $x[n] = s[n] + z[n]$  where  $z[n]$  is a random number (formally: a random variable). In particular,  $z[n]$  can take the values  $+1/2$  or  $-1/2$  with equal probability. You can think of it this way. At each time index  $n$ , nature tosses a (fair) coin. If the outcome is head then  $x[n] = s[n] + \frac{1}{2}$ . Otherwise,  $x[n] = s[n] - \frac{1}{2}$ .

This could model the noise of a measurement system. Imagine a scenario where the original signal  $\{s[n]\}_n$  is unknown to us. Instead, we only have access to the noisy measurements  $\{x[n]\}_n$ .

We will use a running-average system to reconstruct the original signal.

Write Python code as requested in each one of the following parts. Return a notebook with your code. Your submission should include code that is bug-free and should show the desired outputs (such as requested plots). Use headlines to distinguish between different parts.

- (a) (2 points) Use Python to make a stem plot of the signal  $s[n]$ .
- (b) (2 points) Use the function “numpy.random.rand” to generate a random signal  $\{z[n]\}_{n=0}^{40}$  as shown below.<sup>1</sup>

Make a stem plot of the vector  $z$  (eqv. of the noise signal  $z[n]$ ) to make sure that it only takes values  $+1/2$  and  $-1/2$  as desired. The output of “numpy.random.rand” is a (pseudo)-random number. Thus, every time you run your code, you get a different vector  $z$  and a different stem plot.

```
import numpy as np

rand_uniform = np.random.rand(40,1)
z = 1*(rand_uniform>0.5) - 0.5
```

- (c) (2 points) Use Python to compute and plot of the signal  $x[n] = s[n] + z[n]$ ,  $n \in \mathbb{Z}$ .
- (d) (1 point) Make a second plot that shows both  $\{s[n]\}_n$  and  $\{x[n]\}_n$ .
- (e) (5 points) Let  $\{y[n]\}_n$  be the output of a 5-point causal running average filter with input  $\{x[n]\}_n$ . Plot the signals  $\{y[n]\}_n$  and  $\{x[n]\}_n$  together to test whether the output of the filter is reasonably close to the original uncorrupted signal.
- (f) (3 points) What is the effect of the 5-point running average filter on the noise signal  $\{z[n]\}$ ? Plot the output of the filter with  $\{z[n]\}$  as its input. Below, give a short explanation of what you observe and why this is the case.

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<sup>1</sup>See here for details: (<https://docs.scipy.org/doc/numpy-1.14.1/reference/generated/numpy.random.rand.html>). Do not worry about the details of this implementation for now. If you are curious come to my office hours and ask.

2. **Problem 2 [LTI]**. For each of the following systems determine whether or not the system is (1) linear, (2) time-invariant, and (3) causal. *Explain your answers!*

(a) (2 points)  $y[n] = x[n] - x[n-1]$

Linear: Let any  $x_1[n], x_2[n], \alpha, \beta \in \mathbb{R}$

$$\begin{aligned} \text{Then: } T\{\alpha x_1[n] + \beta x_2[n]\} &= \alpha x_1[n] + \beta x_2[n] + \alpha x_1[n-1] + \beta x_2[n-1] \quad | \quad T\{\alpha x_1 + \beta x_2\} = \\ \alpha T\{x_1[n]\} + \beta T\{x_2[n]\} &= \alpha x_1[n] + \alpha x_1[n-1] + \beta x_2[n] + \beta x_2[n-1] \quad \Rightarrow \quad \alpha T\{x_1\} + \beta T\{x_2\} \end{aligned}$$

TI: Let any  $x[n]$  and  $n_0 \in \mathbb{Z}$ . Call  $y[n] = T\{x[n]\} = x[n] - x[n-1]$

$$T\{x[n-n_0]\} = x[n-n_0] + x[n-n_0-1] \quad \Rightarrow \quad T\{x[n-n_0]\} = y[n-n_0]$$

$$y[n-n_0] = x[n-n_0] - x[n-n_0-1]$$

Causal: Since output  $y[n]$  at time  $n$  only depends on present & past inputs

(b) (2 points)  $y[n] = |x[n]|$

Not linear: Let  $x_1[n] = \delta[n], x_2[n] = 0, \alpha = -1, \beta = 4$

$$\begin{aligned} \text{Then, } T\{\alpha x_1[n] + \beta x_2[n]\} &= T\{-\delta[n]\} = |-\delta[n]| = \delta[n] \quad \Rightarrow \quad \neq \\ \alpha T\{x_1[n]\} + \beta T\{x_2[n]\} &= (-1)T\{\delta[n]\} + 4T\{0\} = -\delta[n] \quad \Rightarrow \quad \neq \end{aligned}$$

TI: Let any  $x[n]$  and  $n_0 \in \mathbb{Z}$ . Call  $y[n] = T\{x[n]\} = |x[n]|$

$$T\{x[n-n_0]\} = |x[n-n_0]| = y[n-n_0]$$

Causal: Clear, same reason as (a).

(c) (2 points)  $y[n] = x[n] \cos(0.2\pi n)$

Linear:  $T\{\alpha x_1[n] + \beta x_2[n]\} = (\alpha x_1[n] + \beta x_2[n]) \cos(0.2\pi n) \Rightarrow =$

$$\alpha T\{x_1[n]\} + \beta T\{x_2[n]\} = \alpha x_1[n] \cos(0.2\pi n) + \beta x_2[n] \cos(0.2\pi n)$$

Not TI: Let  $x[n] = \delta[n]$  and  $y[n] = \delta[n] \cdot \cos(0.2\pi n)$

$$\text{Then } T\{x[n-1]\} = T\{\delta[n-1]\} = \delta[n-1] \cdot \cos(0.2\pi n) \xrightarrow{n=1} T\{x[n-1]\} \Big|_{n=1} = \cos(0.2\pi)$$

$$y[n-1] = \delta[n-1] \cdot \cos(0.2\pi n - 0.2\pi) \xrightarrow{n=1} y[n-1] \Big|_{n=1} = \cos(0) = 1$$

$$\Rightarrow T\{x[n-1]\} \neq y[n-1]$$

Causal: Yes. Same as (a) & (b)

(d) (2 points)  $y[n] = Ax[n] + B$ , where  $A$  and  $B$  are nonzero constants.

Not linear:  $x_1[n] = 0, x_2[n] = 0, \alpha = \beta = 2$

$$T\{\alpha x_1[n] + \beta x_2[n]\} = T\{0\} = B$$

$$\alpha T\{x_1[n]\} + \beta T\{x_2[n]\} = 2B + 2B = 4B \quad \Rightarrow \quad \neq$$

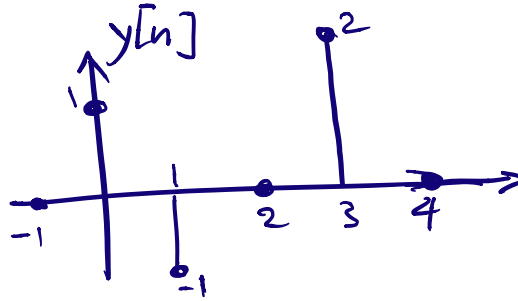
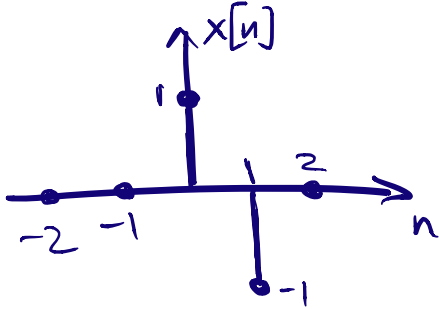
TI:  $T\{x[n-n_0]\} = Ax[n-n_0] + B \Rightarrow =$

$$y[n-n_0] = Ax[n-n_0] + B$$

Causal: Yes; output depends only on present values.

For the next two parts, suppose that  $\mathcal{T}$  is a linear and time-invariant system whose exact input-output relation is *unknown*. However, the system is tested by running some inputs into the system and then observing the output signals. Specifically, when  $x[n] = \delta[n] - \delta[n-1]$  is applied as the input, then the observed output is  $y[n] = \delta[n] - \delta[n-1] + 2\delta[n-3]$ . Here,  $\{\delta[n]\}_n$  denotes the unit impulse sequence.

- (e) (2 points) Make plots (on paper) of the input and output signals  $x[n]$  and  $y[n]$  defined above.



- (f) (4 points) Use linearity and time-invariance to compute and plot the output of the system when the input is

$$\tilde{x}[n] = 7\delta[n] - 7\delta[n-2].$$

Note that

$$\begin{aligned}\tilde{x}[n] &= 7(\delta[n] - \delta[n-1]) + 7(\delta[n-1] - \delta[n-2]) \\ &= 7x[n] + 7x[n-1]\end{aligned}$$

By Linearity:

$$\begin{aligned}\mathcal{T}\{\tilde{x}[n]\} &= 7\mathcal{T}\{x[n]\} + 7\mathcal{T}\{x[n-1]\} \\ &= 7y[n] + 7\mathcal{T}\{x[n-1]\}\end{aligned}$$

By Time Invariance:

$$\mathcal{T}\{x[n-1]\} = y[n-1]$$

Combined,

$$\begin{aligned}\mathcal{T}\{\tilde{x}[n]\} &= 7y[n] + 7y[n-1] = \\ &= 7\delta[n] + 14\delta[n-3] - 7\delta[n-2] + 14\delta[n-4].\end{aligned}$$

———— *End of HW #1* ————