

## ESE2014 Week4

1) provide three different functions that satisfy the integral property of the continuous-time delta-function.

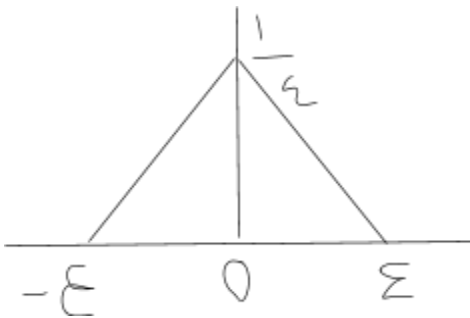
The integral property of the Dirac-delta function:

$$\int_{-\infty}^{\infty} \delta(t) dt = 1$$

We know that the (0 to infinity) line at  $t=0$  has an area of 1.

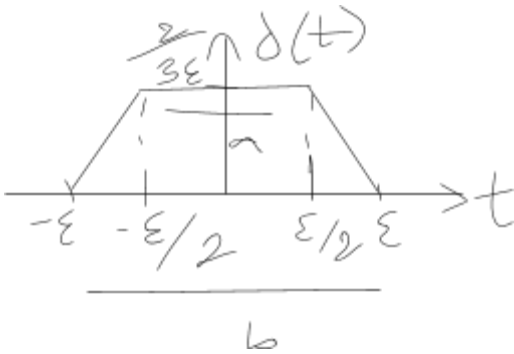
So, any other function which has an area of 1 satisfies the integral property of the continuous-time delta-function.

Function 1:



$$\begin{aligned} \text{Area} &= \frac{1}{2}(\text{length})(\text{height}) \\ &= \frac{1}{2}(2\epsilon)(1/\epsilon) \\ &= 1 \end{aligned}$$

Function 2:



$$\begin{aligned} \text{Area} &= (ab)/2 \times h \\ &= (\epsilon + 2\epsilon)/2 \times 2/3\epsilon \\ &= 3\epsilon/2 \times 2/3\epsilon \\ &= 1 \end{aligned}$$

Function 3:



$$\begin{aligned} \text{Area} &= \frac{1}{2}(\pi ab) \\ &= \pi/2(1/\pi\epsilon)(2\epsilon) \\ &= 1 \end{aligned}$$

2) show that the unit step sequence can be expressed using the unit sample sequence using the expression shown in the notes (as an infinite sum)

Unit sample sequence / Dirac-delta

$$\delta(n) = \begin{cases} 0 & ; n \neq 0 \\ 1 & ; n = 0 \end{cases}$$

Any sequence can be expressed using delta function as:-

$$x(n) = \sum_{t=-\infty}^{\infty} x(t) \delta(n-t)$$

Unit step sequence

$$u(n) = \begin{cases} 1 & ; n \geq 0 \\ 0 & ; n < 0 \end{cases}$$

So, unit step sequence is an impulse sequence from 0 to  $\infty$ .

We can use dirac-delta to express this as:-

$$u(n) = \delta(n) + \delta(n-1) + \delta(n-2) + \dots \text{so on}$$

$$\Rightarrow u(n) = \sum_{t=0}^{\infty} \delta(n-t)$$

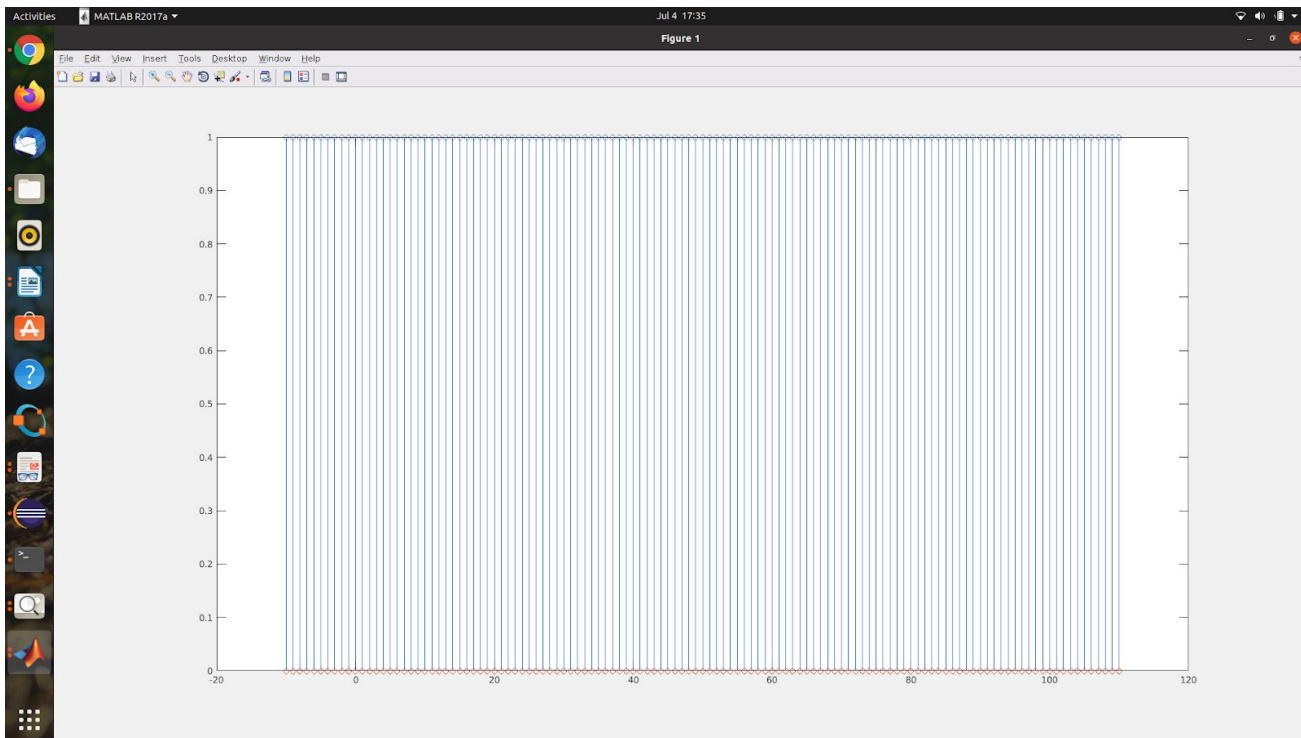
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We can also prove this in Matlab:

```
x = -10:110;
y = zeros(121);

for n = -10:110
    y(n+11) = dirac(0);
end
idx = y == Inf; % find Inf
y(idx) = 1;    % set Inf to finite value
stem(x,y);
```

Result: As we can see we can plot a finite unit step function using 120 Dirac-delta functions.



3) Do continuous-time signals possess the "periodic in frequency" property of discrete-time signals? Why or why not?

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A continuous signal  $x(t)$  is said to be periodic if  $x(t) = x(t \pm nT)$ ;  $n \in \mathbb{Z}$ ,  $T \rightarrow$

Consider a complex exponential function.

$$x(t) = A e^{j(\omega_0 + 2\pi\alpha)t} \quad \forall t \in \text{real no.}$$

$$\forall \alpha \in \mathbb{Z}$$

$$= A e^{j\omega_0 t} \cdot e^{j2\pi\alpha t}$$

$$x(t) = A e^{j\omega_0 t} \underbrace{[\cos(2\pi\alpha t) + j \sin(2\pi\alpha t)]}_{\neq 1}$$

$$\therefore A e^{j(\omega_0 + 2\pi\alpha)t} \neq A e^{j\omega_0 t}$$

Therefore, this function is not periodic in frequency.

4) P2.9 and P2.10 from the course textbook

P2.9) Using the conv\_m function, determine the autocorrelation sequence  $r_{xx}()$  and the cross-correlation sequence  $r_{xy}()$  for the following sequences:

$$x(n) = (0.9)^n \quad 0 \leq n \leq 20;$$

$$y(n) = (0.8)^{-n} \quad -20 \leq n \leq 0$$

Describe your observations of these results.

```
x0=0:20
```

```
for n1 = 0:20
```

```
  x(n1+1)= 0.9.^n1;
```

```
end;
```

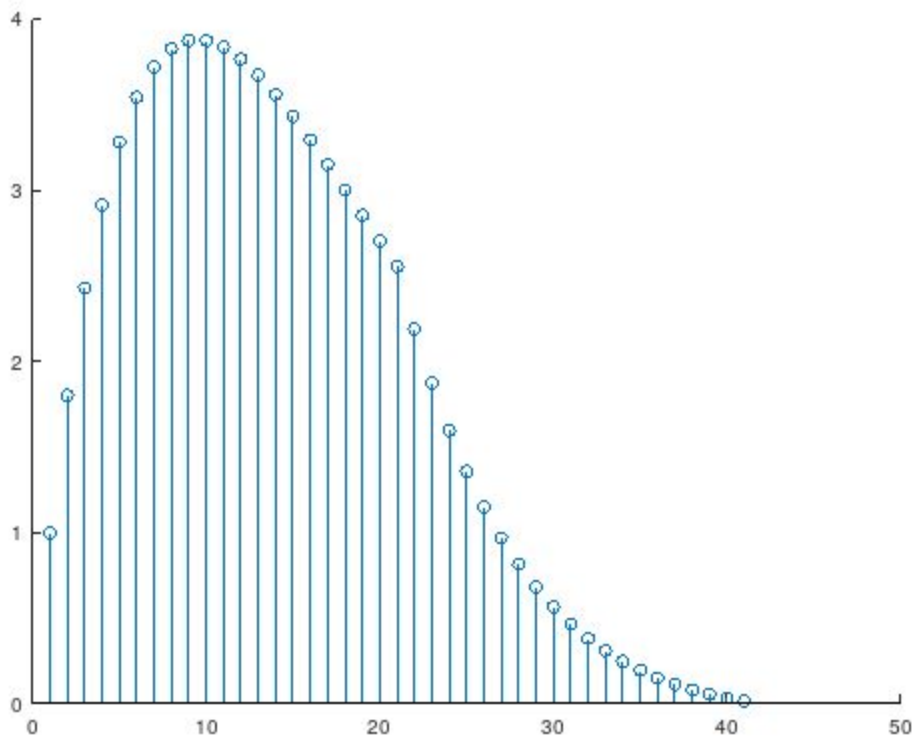
```
yt= -20:0
```

```
for n2 = 0:20
```

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```
y(n2+1)= 0.8^(-1*n2);  
end;  
  
%Since conv(f(t),g(t)) = cross correlation (f(t),g(-t))  
cross = conv(x,y)  
%stem(cross)  
  
autocorrX = conv(x,x)  
stem(autocorrX)
```

Result:



P2.10) In a certain concert hall, echoes of the original audio signal  $x(n)$  are generated due to the reflections at the walls and ceiling. The audio signal experienced by the listener  $y(n)$  is a combination of  $x(n)$  and its echoes. Let

$$y(n) = x(n) + \alpha x(n - k)$$

where  $k$  is the amount of delay in samples and  $\alpha$  is its relative strength. We want to estimate the delay using the correlation analysis.

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1. Determine analytically the cross-correlation  $r_{yx}()$  in terms of the autocorrelation  $r_{xx}()$ .

$$\begin{aligned}\gamma_{yx}(l) &= y(l) * x(-l) \\ &= [x(l) + \alpha x(l-k)] * x(-l) \\ &= x(l) * x(-l) + \alpha x(l-k) * x(-l) \\ \gamma_{yx}(l) &= \gamma_{xx}(l) + \alpha \gamma_{xx}(l-k)\end{aligned}$$

w.k.t

$$\begin{aligned}\gamma_{xx} &= \sum_{n=-\infty}^{\infty} x(n) x(n-l) \\ x(l-k) * x(-l) &= \sum_n x(n-k) x(n-l) \\ \text{let } m &= n-k \\ \Rightarrow n &= m+k \\ \therefore x(l-k) * x(-l) &= \sum_{m=-\infty}^{\infty} x(m) * x(m-(l+k)) \\ &= \gamma_{xx}(l-k)\end{aligned}$$

5) Build and execute the simple\_1.c program that uses the GSL. Explain the program and provide your output.

Source code:

```
/*
 * simplegsl.c
 *
 * Created on: Jul. 3, 2020
 * Author: Takis
 * Revised on: Jul. 16, 2020
 * Revised by: Shreya
 */
```

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```
/*
 * standard includes
 */
#include <stdio.h>
#include <stdlib.h>

/*
 * includes for GSL components
 * - use double precision
 */
#include <gsl/gsl_vector_double.h>
#include <gsl/gsl_matrix_double.h>
#include <gsl/gsl_rng.h>
#include <gsl/gsl_randist.h>

/*
 * FUNCTIONS
 */

/*
 * simple Fibonacci sequence generator function, using recursion
 * */
size_t fib(size_t k)
{
    if (k==0)
    {
        return 0;
    }
    else if (k==1)
    {
        return 1;
    }
    else /* k >= 2 */
    {
        return fib(k-1) + fib(k-2);
    }
}

gsl_matrix *embt_mm(const gsl_matrix *U, const gsl_matrix *V, size_t N)
{
    gsl_matrix *W = gsl_matrix_alloc(N,N);
    double dp;
```

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```
double uk,vk;

for (size_t i=0; i != N; ++i)
{
    for (size_t j=0; j != N; ++j)
    {
        /* compute element (i,j) of W */
        dp = 0;
        for (size_t k=0; k != N; ++k)
        {
            uk = gsl_matrix_get(U,i,k);
            vk = gsl_matrix_get(V,k,j);
            dp += uk*vk;
        }
        gsl_matrix_set(W,i,j,dp);
    }
}
return W;
}

void embt_print_vector(const gsl_vector *q)
{
    int N=5;
    for (size_t i=0; i!=N; ++i)
    {
        printf("q(i)=%f\t",gsl_vector_get(q, i));
    }
    printf("\n");
}

void embt_print_matrix(const gsl_matrix *q)
{
    int N=5;

    for (size_t i=0; i!=N; ++i)
    {
        for (size_t j=0; j!=N; ++j)
        {
            printf ("q(%zu,%zu) = %f\n", i, j, gsl_matrix_get (q,i,j));
        }
    }
    printf("\n");
}
```



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```
}

/*
 * Main Code
 */

int main()
{
    /*
     * INITIALIZE PARAMETERS
     */

    /* vectors parameters */
    size_t      N=5; /* index type, vector sizes */
    gsl_vector *a = gsl_vector_alloc(N); /* allocate vector from heap of size N */
    gsl_vector *b = gsl_vector_alloc(N); /* allocate vector from heap of size N */
    gsl_vector *c = gsl_vector_calloc(N); /* alloc vect of size N but initialize
entries to 0 */

    /* random number generator parameters */
    const gsl_rng_type *T;
    gsl_rng *r; /* handle for our random number generator */

    /* matrix parameters */
    gsl_matrix *A = gsl_matrix_alloc(N,N);
    gsl_matrix *B = gsl_matrix_alloc(N,N);
    gsl_matrix *C = gsl_matrix_calloc(N,N);

    /*
     * SET UP RANDOM NUMBER GENERATION
     */

    gsl_rng_env_setup();
    T = gsl_rng_default;
    r = gsl_rng_alloc(T);

    /*
     * VECTOR OPERATIONS
     */

    /* set the vector elements */
    for (size_t i = 0; i != N; ++i)
    {
        gsl_vector_set(a, i, fib(i)); /* set element i of vector a to Fibonacci number i
*/
    }
}
```

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```
    gsl_vector_set(b, i, gsl_ran_flat(r,-1.0,+1.0)); /*set element of vector b to
random no. */
}

/* c = a + b */
gsl_vector_add(c, a); /* c += a */
gsl_vector_add(c, b); /* c += b */

/* print results */
for (size_t i = 0; i < N; ++i)
{
    printf("i=%zu, a(i)=%f, b(i)=%f, c(i)=%f\n", i,
    gsl_vector_get(a, i),
    gsl_vector_get(b, i),
    gsl_vector_get(c, i));
}

/*
 *   MATRIX OPERATIONS - your homework!! :)
 */
/* fill A with first N*N Fibonacci numbers, starting with row 1 (cols 1-10), then row 2,
etc. */
for (size_t i = 0; i != N; ++i)
{
    for (size_t j = 0; j != N; ++j)
    {
        gsl_matrix_set(A, i, j, (double) fib(j+i*N));
    }
}

/* fill B with N*N random numbers, uniformly distributed over the interval (-100, 100)
*/
for (size_t i = 0; i != N; ++i)
{
    for (size_t j = 0; j != N; ++j)
    {
        gsl_matrix_set(B, i, j, gsl_ran_flat(r,-100.0,+100.0));
    }
}

/* make C the product of A and B */
C = embt_mm(A,B,N);
```

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```
/* print the results */
printf("\nembt_print_vector(a)\n");
embt_print_vector(a);
printf("embt_print_vector(b)\n");
embt_print_vector(b);
printf("embt_print_vector(c)\n");
embt_print_vector(c);
printf("\nembt_print_matrix(A)\n");
embt_print_matrix(A);
printf("embt_print_matrix(B)\n");
embt_print_matrix(B);
printf("embt_print_matrix(C)\n");
embt_print_matrix(C);
```

```
/* de-allocate memory */
```

```
gsl_vector_free(a);
gsl_vector_free(b);
gsl_vector_free(c);
gsl_matrix_free(A);
gsl_matrix_free(B);
gsl_matrix_free(C);
return EXIT_SUCCESS;
```

```
}
```

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Result:

```
shreya@ShreyasPC: ~/eclipse-workspace/SimpleGSL
embt_print_vector(a)
q(i)=0.000000 q(i)=1.000000 q(i)=1.000000 q(i)=2.000000 q(i)=3.000000
embt_print_vector(b)
q(i)=0.999483 q(i)=-0.674180 q(i)=-0.434764 q(i)=0.894402 q(i)=-0.536687
embt_print_vector(c)
q(i)=0.999483 q(i)=0.325820 q(i)=0.565236 q(i)=2.894402 q(i)=2.463313
embt_print_matrix(A)
```

```
embt_print_matrix(A)
q(0,0) = 0.000000
q(0,1) = 1.000000
q(0,2) = 1.000000
q(0,3) = 2.000000
q(0,4) = 3.000000
q(1,0) = 5.000000
q(1,1) = 8.000000
q(1,2) = 13.000000
q(1,3) = 21.000000
q(1,4) = 34.000000
q(2,0) = 55.000000
q(2,1) = 89.000000
q(2,2) = 144.000000
q(2,3) = 233.000000
q(2,4) = 377.000000
q(3,0) = 610.000000
q(3,1) = 987.000000
q(3,2) = 1597.000000
q(3,3) = 2584.000000
q(3,4) = 4181.000000
q(4,0) = 6765.000000
q(4,1) = 10946.000000
q(4,2) = 17711.000000
q(4,3) = 28657.000000
q(4,4) = 46368.000000
```

```
embt_print_matrix(B)
q(0,0) = -3.005277
q(0,1) = 91.495391
q(0,2) = 48.861069
q(0,3) = 8.008732
q(0,4) = 47.990596
q(1,0) = 51.988760
q(1,1) = 31.727323
q(1,2) = -36.872476
q(1,3) = 60.880603
q(1,4) = 3.934423
q(2,0) = -66.285516
q(2,1) = -4.894054
q(2,2) = -21.537201
q(2,3) = -55.666463
q(2,4) = -57.361908
q(3,0) = -93.932959
q(3,1) = -33.292150
q(3,2) = -61.170230
q(3,3) = 88.743356
q(3,4) = 15.986335
q(4,0) = 79.660972
q(4,1) = 33.112786
q(4,2) = -0.277938
q(4,3) = 12.125651
q(4,4) = -63.543071
```

```
embt_print_matrix(C)
q(0,0) = 36.820240
q(0,1) = 59.587328
q(0,2) = -181.583951
q(0,3) = 219.077807
q(0,4) = -212.084028
q(1,0) = 275.052879
q(1,1) = 1074.372422
q(1,2) = -1624.682799
q(1,3) = 2079.307097
q(1,4) = -2299.027817
q(2,0) = 3062.401908
q(2,1) = 11877.683967
q(2,2) = -18053.094737
q(2,3) = 23091.455872
q(2,4) = -25501.390012
q(3,0) = 33961.473871
q(3,1) = 131728.896055
q(3,2) = -200208.724906
q(3,3) = 256085.321690
q(3,4) = -282814.317946
q(4,0) = 376638.614493
q(4,1) = 1460895.540571
q(4,2) = -2220349.068700
q(4,3) = 2840029.994459
q(4,4) = -3136458.887423
```

```
shreya@ShreyasPC:~/eclipse-workspace
```