

No Collaboration for any part.

Exercise 1.

1.

Zeros are located at $z = q$ and $z = q^*$ while poles are located at $z = p$ and $z = p^*$. As $q = e^{-i2\pi f_0/f_s}$ the zeros lie on the unit circle. Meanwhile since $p = (1 + \epsilon)q$ and $0 < \epsilon \ll 1$, the poles lie slightly outside of the unit circle. Therefore, because the poles lie outside the unit circle, the system is stable. Finally, based on the definition of $W(z) = M \frac{z-q}{z-p} \frac{z-q^*}{z-p^*}$ we can determine that firstly $W(z) = W^*(z)$ and if $W(z) = \frac{X(z)}{Y(z)}$ then $W(-z) = \frac{X(z)+2z(q+q^*)}{Y(z)+2z(p+p^*)}$ so $W(z) \neq W^*(-z)$, so this filter is not real.

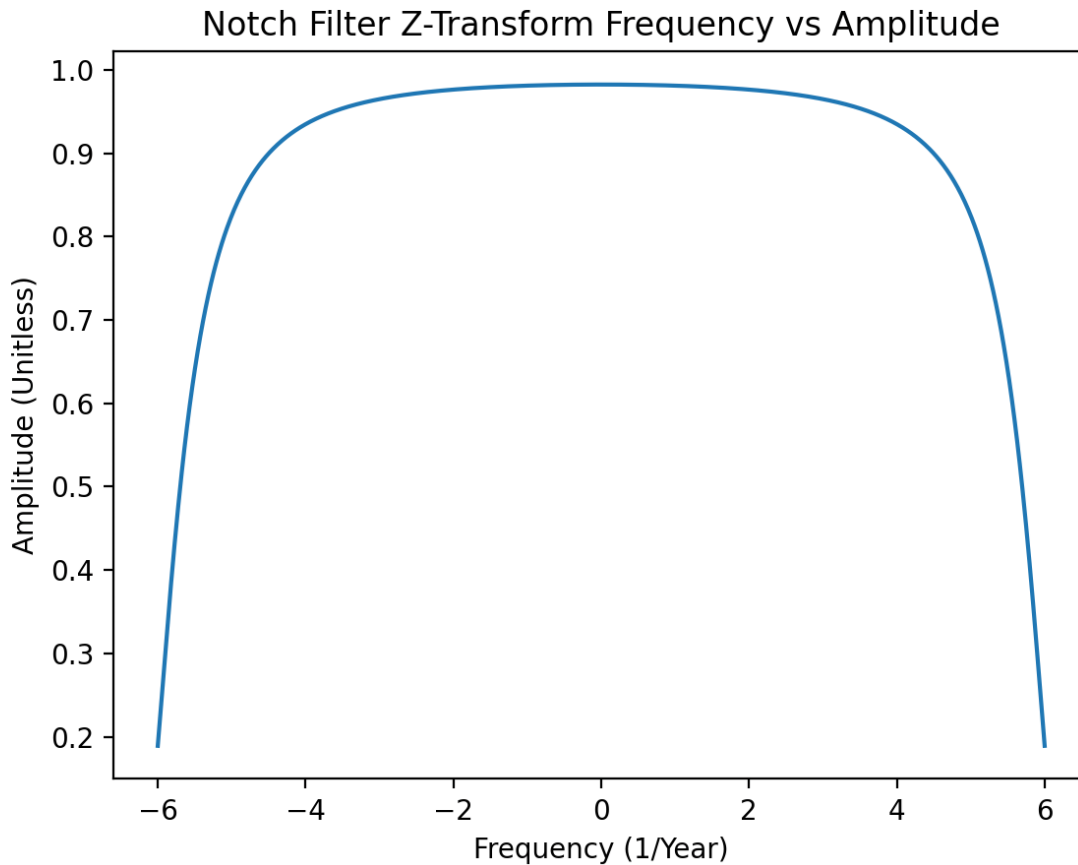
2.

```
def W(M,z,f0,fs,e):
    q1 = np.exp(-1j*2*np.pi*(f0)/(fs))
    q2 = np.exp(1j*2*np.pi*(f0)/(fs))
    p1 = (1+e)*q1
    p2 = (1+e)*q2
    return M*((z-q1)/(z-p1))*((z-q2)/(z-p2))

M = 1.05
f0 = 1
fs = 12
e = 0.05

w = np.linspace(-fs/2,fs/2,1000)
z = np.exp(-1j*w*(1/12))

plt.plot(w, np.abs(W(M,z,f0,fs,e)**2))
plt.xlabel("Frequency (1/Year)")
plt.ylabel("Amplitude (Unitless)")
plt.title("Notch Filter Z-Transform Frequency vs Amplitude")
plt.show()
```



3.

```
for i in range(len(np.abs(W(M,z,f0,fs,e)**2))):
    if np.abs(W(M,z,f0,fs,e)**2)[i] > 0.5*np.abs(W(M,z,f0,fs,e)**2)[499]:
        print(np.abs(2*w[i]))
        break
```

The FWHM is 11.4/year, to increase the sharpness, and thereby decrease the FWHM, the epsilon value should be increased.

Exercise 2.

1.

By expanding out the equation, it can be determined that:

$$a = \frac{Mqq^*}{pp^*}, b = \frac{-M(q+q^*)}{pp^*}, c = \frac{M}{pp^*}, B = \frac{-(p+p^*)}{pp^*}, C = \frac{1}{pp^*}.$$

Calculating the exact values, we get:

$$a = \frac{1}{1.05}, b = \frac{-1}{1.05} \left(e^{-i\frac{\pi}{2}} + e^{-i\frac{\pi}{6}} \right), c = \frac{1}{1.05} e^{-\frac{\pi}{3}}, B = \frac{-1}{1.05} \left(e^{-i\frac{\pi}{2}} + e^{-i\frac{\pi}{6}} \right), C = \frac{1}{1.05^2} e^{-\frac{\pi}{3}},$$

2.

```

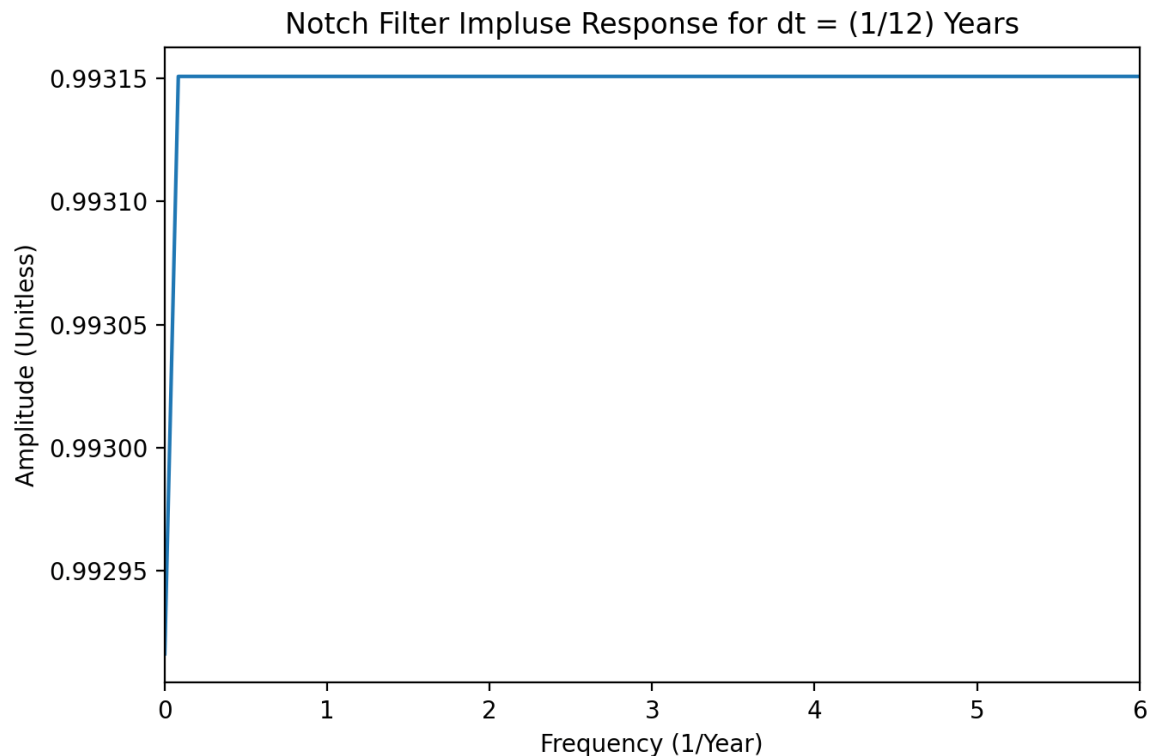
def ratFilter(N,D,x):
    Nx = N[0]+N[1]*x+N[2]*(x**2)
    Dx = D[0]+D[1]*x+D[2]*(x**2)
    return Nx/Dx

x = np.linspace(0,100,1200)
z = np.zeros(1200)
z[0] = (1/12)
z = np.exp(-1j*z*(1/12))
e = 0.05
N = [1/(1+e), (-1/(1+e))*(np.exp(-1j*np.pi/2)+np.exp(-1j*np.pi/6)), (1/(1+e))*np.exp(-np.pi/3)]
D = [1, (-1/(1+e))*(np.exp(-1j*np.pi/2)+np.exp(-1j*np.pi/6)), (1/(1+e)**2)*np.exp(-np.pi/3)]

plt.plot(x, ratFilter(N,D,z))
plt.xlabel("Frequency (1/Year)")
plt.ylabel("Amplitude (Unitless)")
plt.title("Notch Filter Impluse Response for dt = (1/12) Years")
plt.xlim(0,6)
plt.show()

```

3.

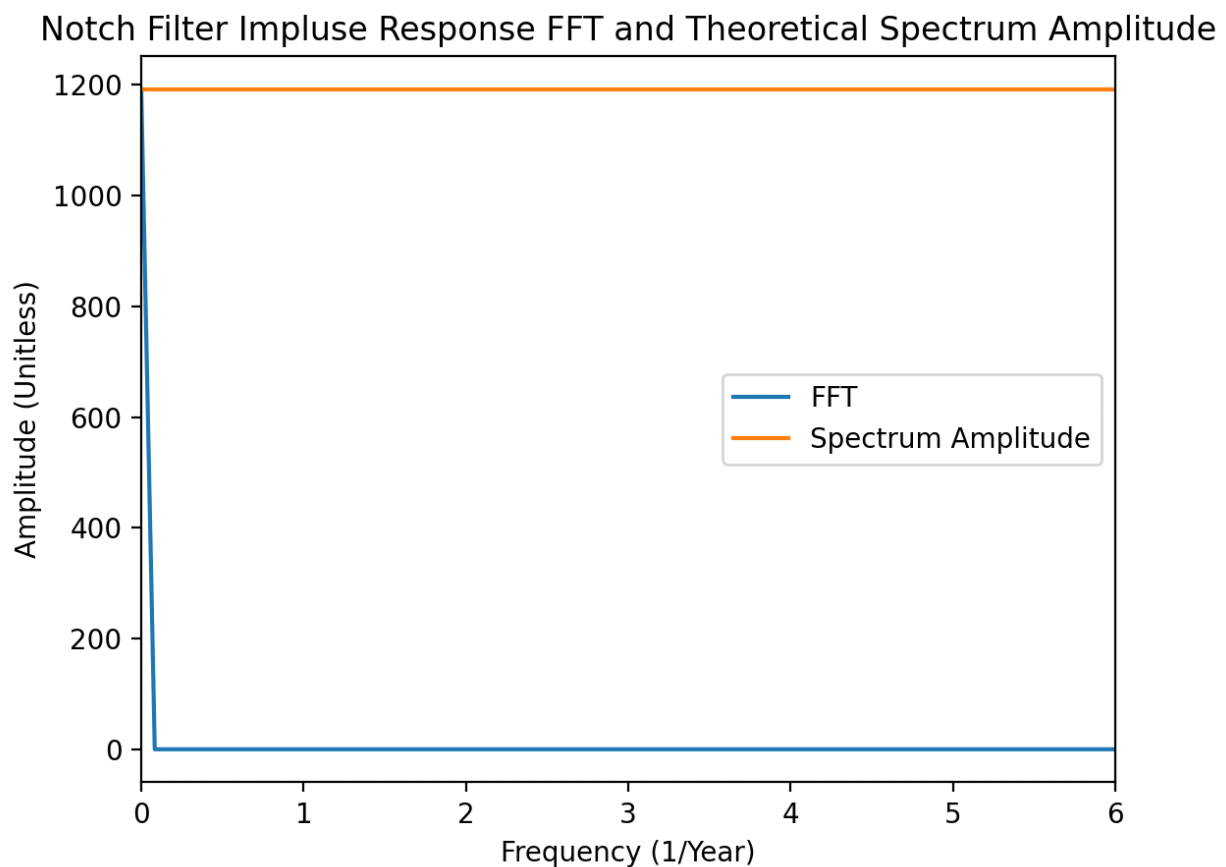


Reducing the FWHM value is done by increasing the epsilon value. Doing so would result in the impulse response shifting upwards as the terms would all increase in value when $x = 0$.

4.

```
F = np.zeros(1200)
for i in range(len(x)):
    F[i] = np.abs(np.sum(ratFilter(N,D,z)*np.exp(-1j*x[i]*i*(1/12))))

plt.plot(x,np.fft.fft(ratFilter(N,D,z)), label = "FFT")
plt.plot(x,F, label = "Spectrum Amplitude")
plt.xlabel("Frequency (1/Year)")
plt.ylabel("Amplitude (Unitless)")
plt.title("Notch Filter Impluse Response FFT and Theoretical Spectrum Amplitude")
plt.legend()
plt.xlim(0,6)
plt.show()
```



Exercise 3.

1.

```

file = open("methane_global.csv",'r')
CH4 = file.read()
CH4 = CH4.split(',')

date = CH4[8:len(CH4):6]
date = [float(i) for i in date]

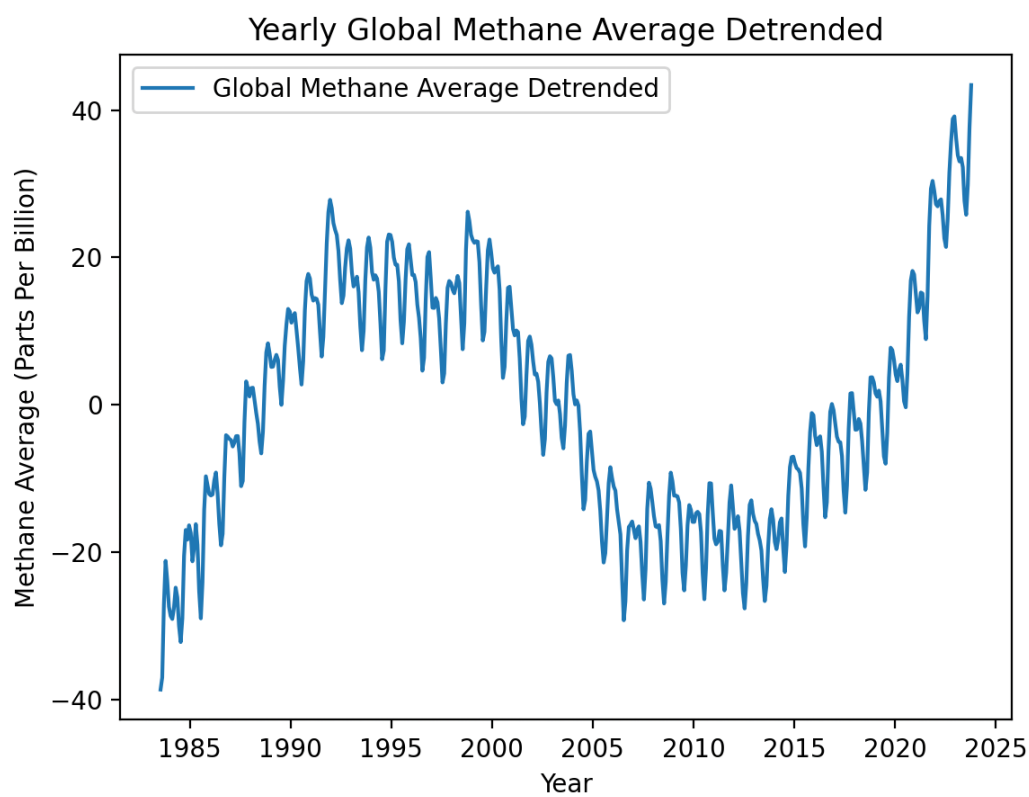
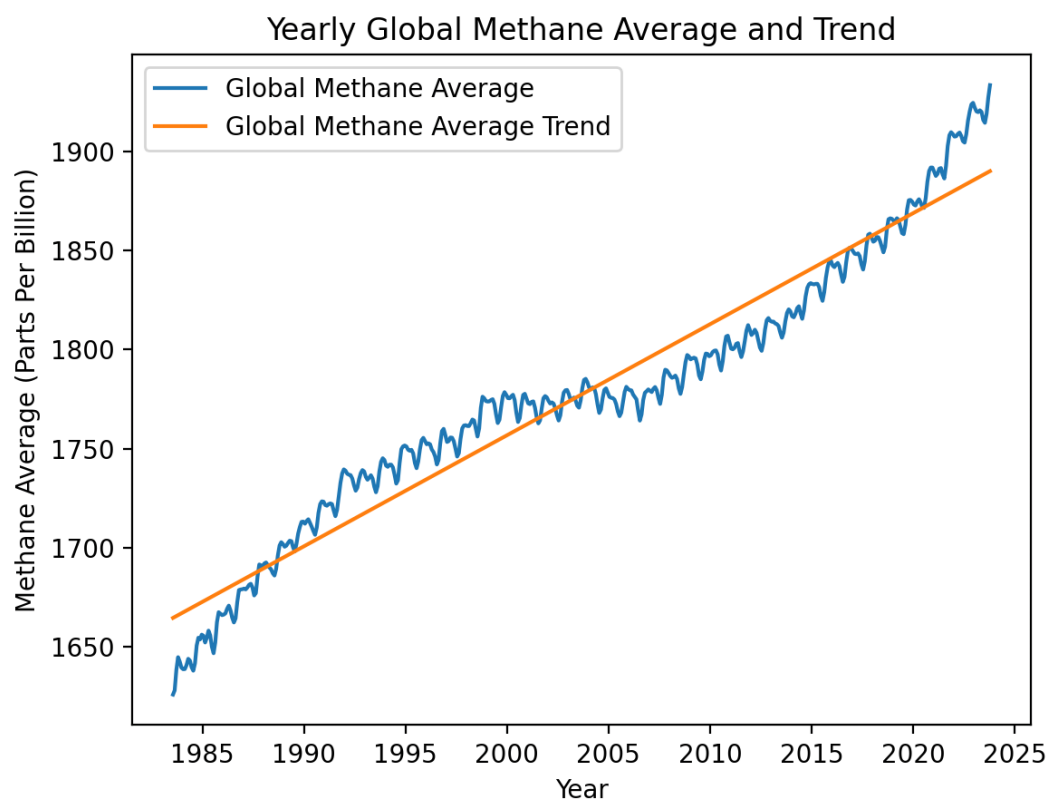
average = CH4[9:len(CH4):6]
average = [float(i) for i in average]

trendfit = np.polyfit(date,average,1)
trend = []
for i in range(len(date)):
    trend.append(date[i]*trendfit[0]+trendfit[1])

newaverage = []
for i in range(len(average)):
    newaverage.append(average[i]-trend[i])
plt.plot(date,average, label = "Global Methane Average")
plt.plot(date,trend, label = "Global Methane Average Trend")
plt.xlabel("Year")
plt.ylabel("Methane Average (Parts Per Billion)")
plt.title("Yearly Global Methane Average and Trend")
plt.legend()
plt.show()

plt.plot(date,newaverage, label = "Global Methane Average Detrended")
plt.xlabel("Year")
plt.ylabel("Methane Average (Parts Per Billion)")
plt.title("Yearly Global Methane Average Detrended")
plt.legend()
plt.show()

```



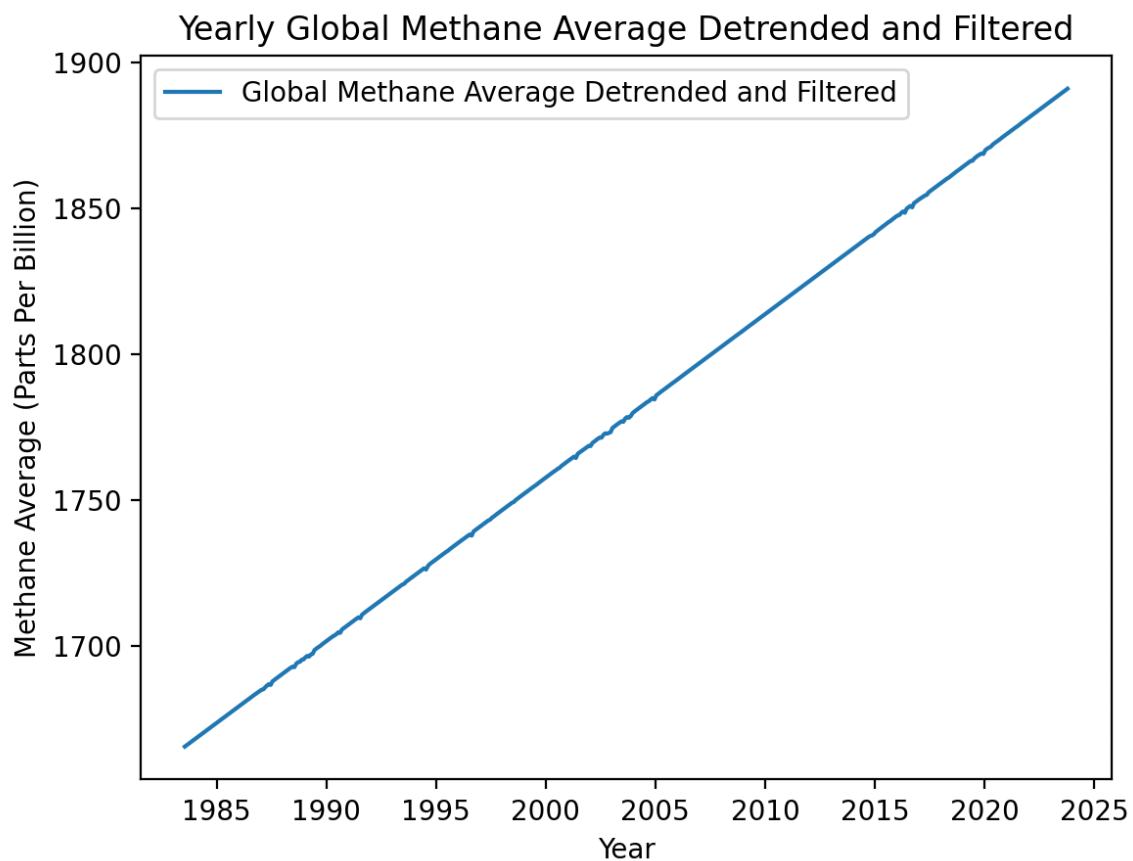
2.

```
newaverage = np.array(newaverage)
z = np.exp(-1j*newaverage*(1/12))

def W(M,z,f0,fs,e):
    q1 = np.exp(-1j*2*np.pi*(f0)/(fs))
    q2 = np.exp(1j*2*np.pi*(f0)/(fs))
    p1 = (1+e)*q1
    p2 = (1+e)*q2
    return M*((z-q1)/(z-p1))*((z-q2)/(z-p2))

M = 1.05
f0 = 1
fs = 12
e = 0.05

# plt.plot(date, ratFilter(N,D,newaverage), label = "Global Methane Average Detrended")
plt.plot(date, W(M,z,f0,fs,e)+trend, label = "Global Methane Average Detrended and Filtered")
plt.xlabel("Year")
plt.ylabel("Methane Average (Parts Per Billion)")
plt.title("Yearly Global Methane Average Detrended and Filtered")
plt.legend()
plt.show()
```

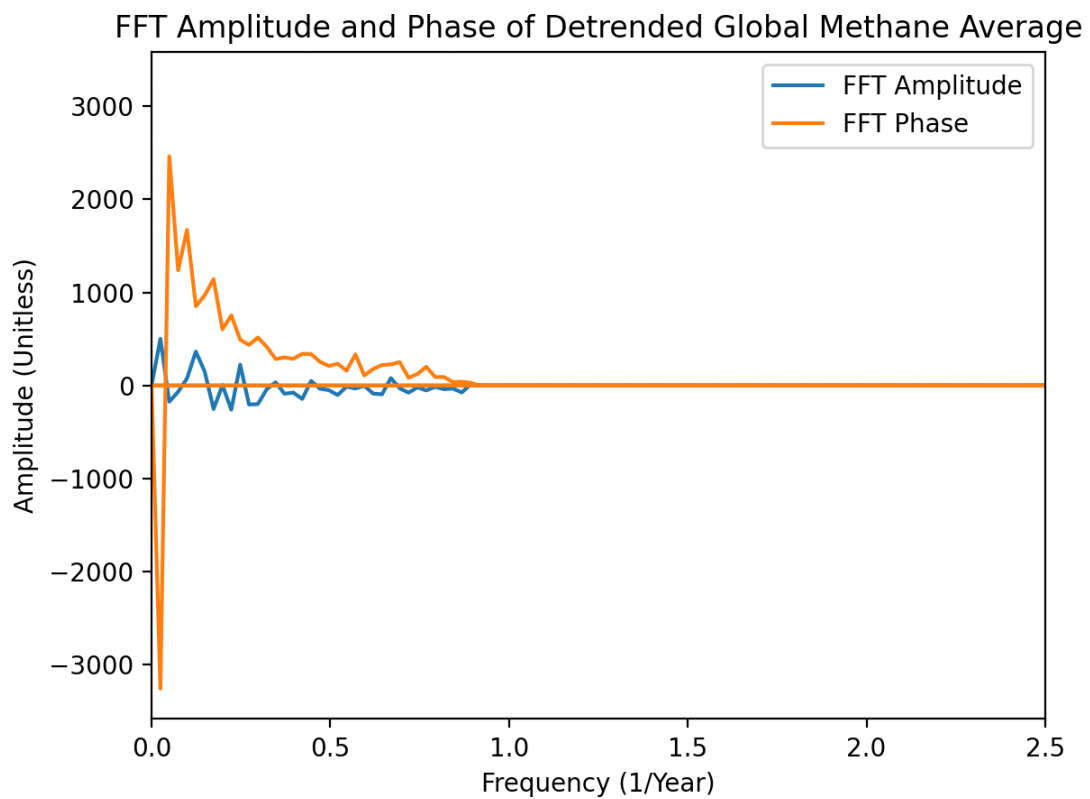
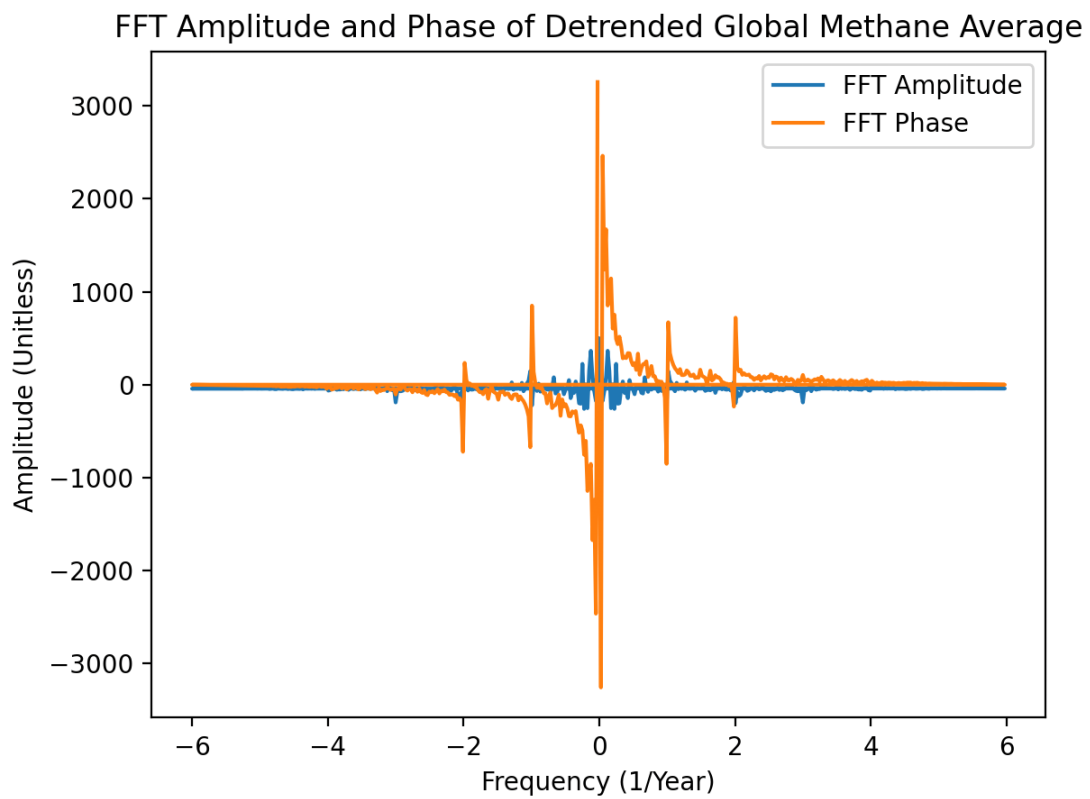


3.

```
fftnewaverage = np.fft.fft(newaverage)
length = len(date)
freq = np.fft.fftfreq(length, d=(1/12))
plt.plot(freq,np.real(fftnewaverage), label = "FFT Amplitude")
plt.plot(freq,np.imag(fftnewaverage), label = "FFT Phase")
plt.xlabel("Frequency (1/Year)")
plt.ylabel("Amplitude (Unitless)")
plt.title("FFT Amplitude and Phase of Detrended Global Methane Average")
plt.legend()
plt.show()

for i in range(len(freq)):
    if freq[i] < -0.9:
        fftnewaverage[i] = 0
    if freq[i] > 0.9:
        fftnewaverage[i] = 0

plt.plot(freq,np.real(fftnewaverage), label = "FFT Amplitude")
plt.plot(freq,np.imag(fftnewaverage), label = "FFT Phase")
plt.xlabel("Frequency (1/Year)")
plt.ylabel("Amplitude (Unitless)")
plt.title("FFT Amplitude and Phase of Detrended Global Methane Average")
plt.legend()
plt.xlim(0,2.5)
plt.show()
```

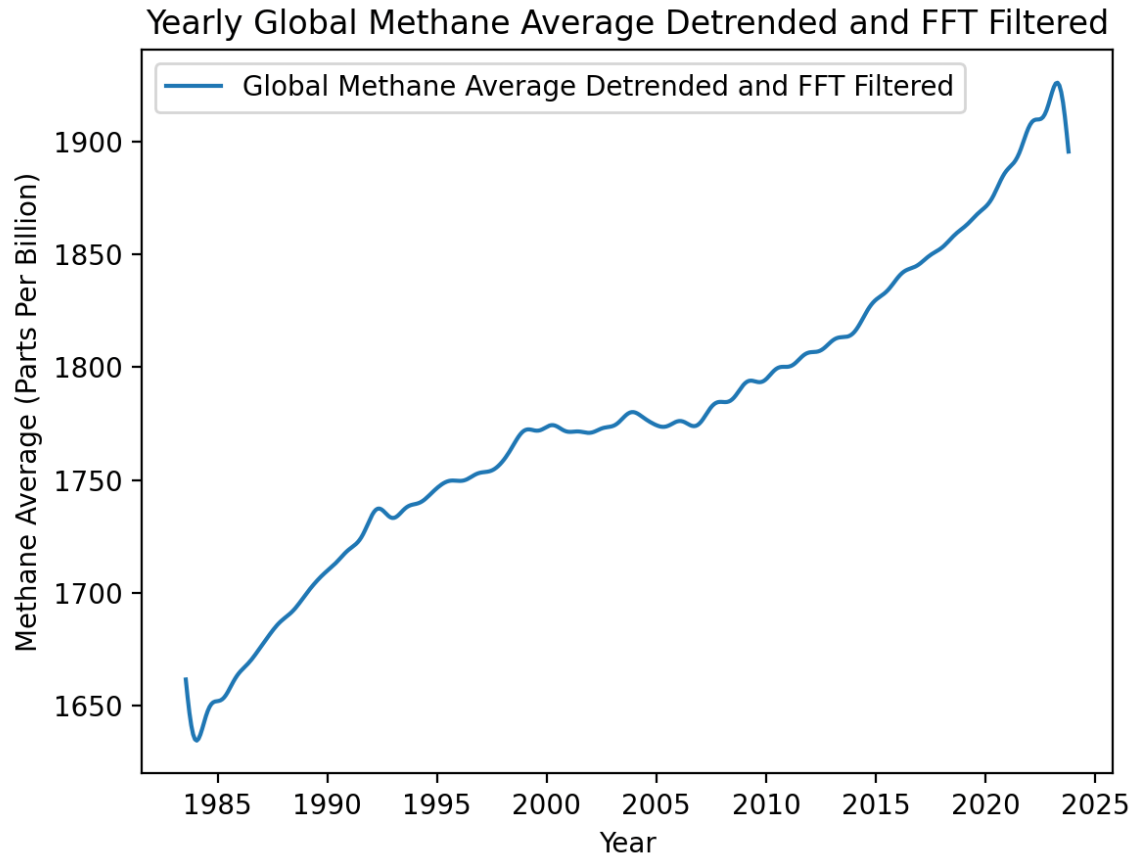



```

ifftnewaverage = np.fft.ifft(fftnewaverage)

plt.plot(date,ifftnewaverage+trend, label = "Global Methane Average Detrended and FFT Filtered")
plt.xlabel("Year")
plt.ylabel("Methane Average (Parts Per Billion)")
plt.title("Yearly Global Methane Average Detrended and FFT Filtered")
plt.legend()
plt.show()

```

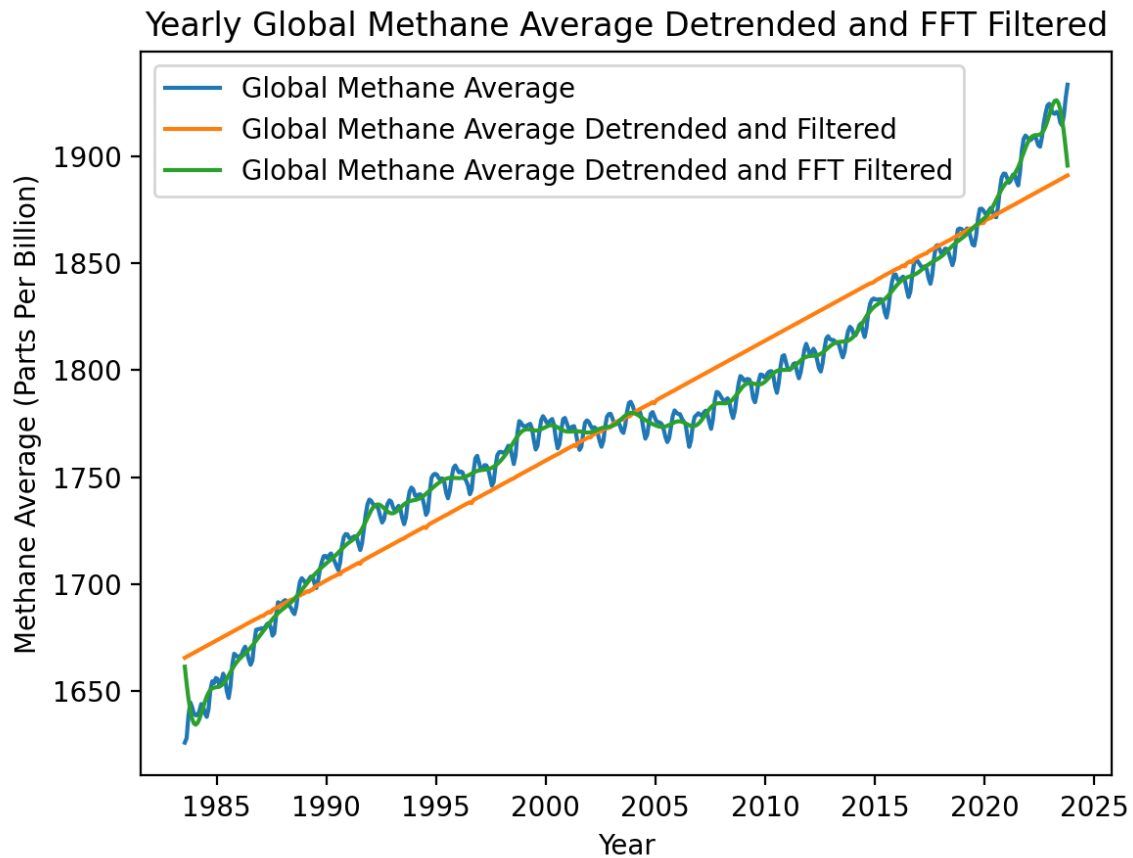


4.

```

plt.plot(date,average, label = "Global Methane Average")
plt.plot(date,W(M,z,f0,fs,e)+trend, label = "Global Methane Average Detrended and Filtered")
plt.plot(date,ifftnewaverage+trend, label = "Global Methane Average Detrended and FFT Filtered")
plt.xlabel("Year")
plt.ylabel("Methane Average (Parts Per Billion)")
plt.title("Yearly Global Methane Average Detrended and FFT Filtered")
plt.legend()
plt.show()

```



The FFT filtering method seems to be the best balance of retaining data and filtering out the annual effects. The notch filter seems to be a very strong filter that almost matches the trend exactly, which may be useful in some cases but could lose some information.

5.

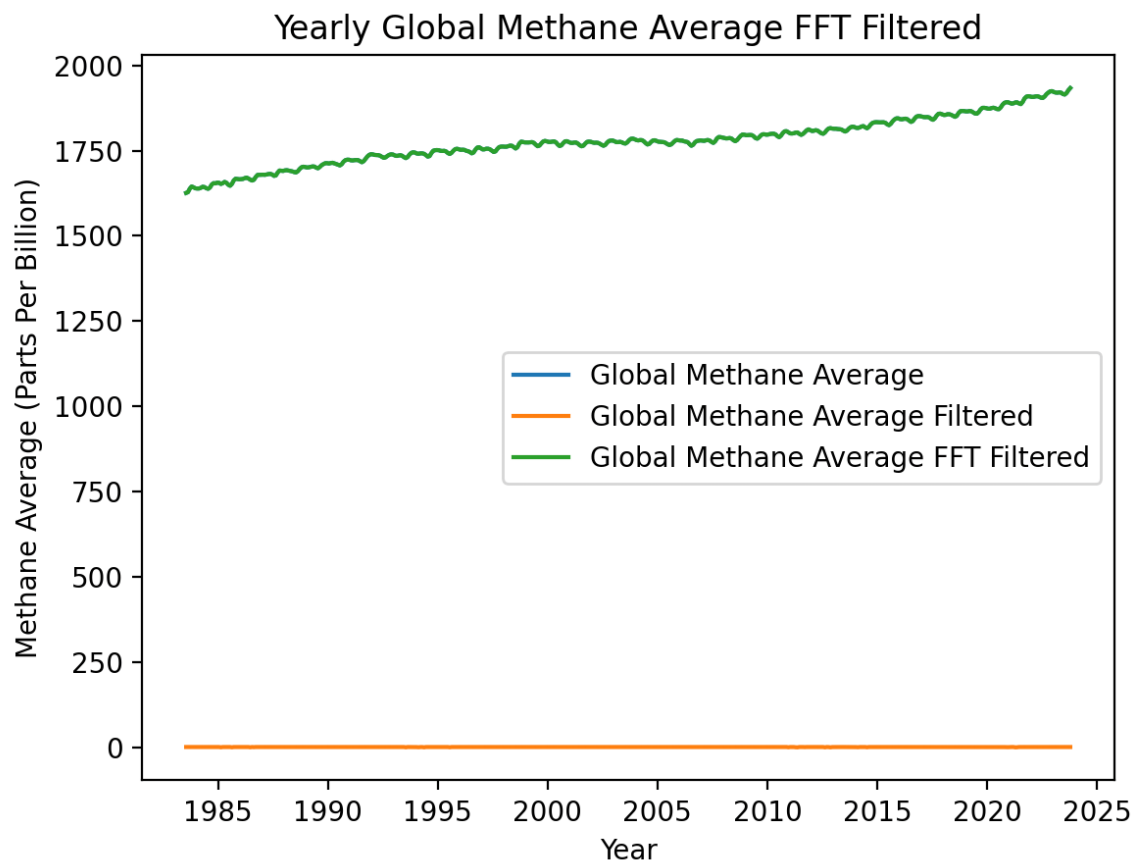
```
average = np.array(average)
z = np.exp(-1j*average*(1/12))

fftaverage = np.fft.fft(average)
length = len(date)
freq = np.fft.fftfreq(length, d=(1/12))

for i in range(len(freq)):
    if freq[i] < -0.9:
        fftnewaverage[i] = 0
    if freq[i] > 0.9:
        fftnewaverage[i] = 0

ifftaverage = np.fft.ifft(fftaverage)

plt.plot(date,average, label = "Global Methane Average")
plt.plot(date,W(M,z,f0,fs,e), label = "Global Methane Average Filtered")
plt.plot(date,ifftaverage, label = "Global Methane Average FFT Filtered")
plt.xlabel("Year")
plt.ylabel("Methane Average (Parts Per Billion)")
plt.title("Yearly Global Methane Average FFT Filtered")
plt.legend()
plt.show()
```



It appears that the trend seems to dominate the data and prevent the filtering or FFT process from meaningfully impacting the difference.