IMPERIAL COLLEGE LONDON

DEPARTMENT OF ELECTRICAL AND ELECTRONIC ENGINEERING **EXAMINATIONS 2014**

MSc and EEE/EIE PART IV: MEng and ACGI

Corrected Copy

DIGITAL SIGNAL PROCESSING AND DIGITAL FILTERS

Tuesday, 6 May 10:00 am

Time allowed: 3:00 hours

There are FOUR questions on this paper.

Answer Question 1 and any TWO other questions

Question 1 is worth 40% of the marks and other questions are worth 30%

Any special instructions for invigilators and information for candidates are on page 1.

Examiners responsible

First Marker(s):

D.M. Brookes

Second Marker(s): P.T. Stathaki

DIGITAL SIGNAL PROCESSING AND DIGITAL FILTERS

Information for Candidates:

Notation

- All signals and filter coefficients are real-valued unless explicitly noted otherwise.
- Unless otherwise specified, upper and lower case letters are used for sequences and their z-transforms respectively. The signal at a block diagram node V is v[n] and its z-transform is V(z).
- x[n] = [a, b, c, d, e, f] means that $x[0] = a, \dots x[5] = f$ and that x[n] = 0 outside this range.
- $\Re(z)$, $\Im(z)$, z^* , |z| and $\angle z$ denote respectively the real part, imaginary part, complex conjugate, magnitude and argument of a complex number z.

Abbreviations

BIBO	Bounded Input, Bounded Output	
CTFT	Continuous-Time Fourier Transform	
DCT	Discrete Cosine Transform	
DFT	Discrete Fourier Transform	
DTFT	Discrete-Time Fourier Transform	
LTI	Linear Time-Invariant	
MDCT	Modified Discrete Cosine Transform	
SNR	Signal-to-Noise Ratio	

Standard Sequences

- $\delta[n] = 1$ for n = 0 and 0 otherwise.
- $\delta_{\text{condition}}[n] = 1$ whenever "condition" is true and 0 otherwise.
- u[n] = 1 for $n \ge 0$ and 0 otherwise.

Geometric Progression

•
$$\sum_{n=0}^{r} \alpha^n z^{-n} = \frac{1-\alpha^{r+1}z^{-r-1}}{1-\alpha z^{-1}}$$
 or, more generally, $\sum_{n=q}^{r} \alpha^n z^{-n} = \frac{\alpha^q z^{-q} - \alpha^{r+1}z^{-r-1}}{1-\alpha z^{-1}}$

Forward and Inverse Transforms

z:
$$X(z) = \sum_{-\infty}^{\infty} x[n]z^{-n}$$
 $x[n] = \frac{1}{2\pi j} \oint X(z)z^{n-1} dz$ CTFT: $X(j\Omega) = \int_{-\infty}^{\infty} x(t)e^{-j\Omega t} dt$ $x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\Omega)e^{j\Omega t} d\Omega$ DTFT: $X(e^{j\omega}) = \sum_{-\infty}^{\infty} x[n]e^{-j\omega n}$ $x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega})e^{j\omega n} d\omega$ DFT: $X[k] = \sum_{0}^{N-1} x[n]e^{-j2\pi \frac{kn}{N}}$ $x[n] = \frac{1}{N} \sum_{0}^{N-1} X[k]e^{j2\pi \frac{kn}{N}}$ DCT: $X[k] = \sum_{n=0}^{N-1} x[n]\cos\frac{2\pi(2n+1)k}{4N}$ $x[n] = \frac{X[0]}{N} + \frac{2}{N} \sum_{n=1}^{N-1} X[k]\cos\frac{2\pi(2n+1)k}{4N}$ MDCT: $X[k] = \sum_{n=0}^{2N-1} x[n]\cos\frac{2\pi(2n+1+N)(2k+1)}{8N}$ $y[n] = \frac{1}{N} \sum_{0}^{N-1} X[k]\cos\frac{2\pi(2n+1+N)(2k+1)}{8N}$

Convolution

DTFT:
$$v[n] = x[n] * y[n] \triangleq \sum_{r = -\infty}^{\infty} x[r] y[n - r] \Leftrightarrow V\left(e^{j\omega}\right) = X\left(e^{j\omega}\right) Y\left(e^{j\omega}\right)$$

$$v[n] = x[n] y[n] \Leftrightarrow V\left(e^{j\omega}\right) = \frac{1}{2\pi} X\left(e^{j\omega}\right) \circledast Y\left(e^{j\omega}\right) = \frac{1}{2\pi} \int_{-\pi}^{\pi} X\left(e^{j\theta}\right) Y\left(e^{j(\omega - \theta)}\right) d\theta$$
DFT: $v[n] = x[n] \circledast_N y[n] \triangleq \sum_{r = 0}^{N-1} x[r] y[(n - r)_{\text{mod } N}] \Leftrightarrow V[k] = X[k] Y[k]$

$$v[n] = x[n] y[n] \Leftrightarrow V[k] = \frac{1}{N} X[k] \circledast_N Y[k] \triangleq \frac{1}{N} \sum_{r = 0}^{N-1} X[r] Y[(k - r)_{\text{mod } N}]$$

Group Delay

The group delay of a filter, H(z), is $\tau_H(e^{j\omega}) = -\frac{d\angle H(e^{j\omega})}{d\omega} = \Re\left(\frac{-z}{H(z)}\frac{dH(z)}{dz}\right)\Big|_{z=e^{j\omega}} = \Re\left(\frac{\mathscr{F}(nh[n])}{\mathscr{F}(h[n])}\right)$ where $\mathscr{F}(z)$ denotes the DTFT.

Order Estimation for FIR Filters

Three increasingly sophisticated formulae for estimating the minimum order of an FIR filter with unity gain passbands:

1.
$$M \approx \frac{a}{3.5\Delta\omega}$$

2.
$$M \approx \frac{a-8}{2.2\Delta\omega}$$

3.
$$M \approx \frac{a-1.2-20\log_{10}b}{4.64m}$$

where a =stop band attenuation in dB, b = peak-to-peak passband ripple in dB and $\Delta \omega$ = width of smallest transition band in normalized rad/s.

z-plane Transformations

A lowpass filter, H(z), with cutoff frequency ω_0 may be transformed into the filter $H(\hat{z})$ as follows:

Target $H(\hat{z})$	Substitute	Parameters
Lowpass $\hat{\omega} < \hat{\omega}_1$	$z^{-1} = \frac{z^{-1} - \lambda}{1 - \lambda z^{-1}}$	$\lambda = \frac{\sin\left(\frac{\omega_1 - \omega_1}{2}\right)}{\sin\left(\frac{\omega_1 + \omega_1}{2}\right)}$
Highpass $\hat{\omega} > \hat{\omega}_1$	$z^{+1} = -\frac{z^{-1} + \lambda}{1 + \lambda \bar{z}^{-1}}$	$\lambda = \frac{\cos\left(\frac{\omega_0 + \omega_1}{2}\right)}{\cos\left(\frac{\omega_0 - \omega_1}{2}\right)}$
Bandpass $\hat{\omega}_1 < \hat{\omega} < \hat{\omega}_2$	$z^{-1} = -\frac{(\rho-1)-2\lambda\rhoz^{-1}+(\rho+1)z^{-2}}{(\rho+1)-2\lambda\rhoz^{-1}+(\rho-1)z^{-2}}$	$\lambda = \frac{\cos\left(\frac{\hat{\omega}_2 + \hat{\omega}_1}{2}\right)}{\cos\left(\frac{\hat{\omega}_2 - \hat{\omega}_1}{2}\right)}, \rho = \cot\left(\frac{\hat{\omega}_2 - \hat{\omega}_1}{2}\right) \tan\left(\frac{\hat{\omega}_1}{2}\right)$
Bandstop $\hat{\omega}_1 \not< \hat{\omega} \not< \hat{\omega}_2$	$z^{-1} = \frac{(1-\rho) - 2\lambda z^{-1} + (\rho+1)z^{-2}}{(\rho+1) - 2\lambda z^{-1} + (1-\rho)z^{-2}}$	$\lambda = \frac{\cos\left(\frac{\omega_2 + \omega_1}{2}\right)}{\cos\left(\frac{\omega_2 - \omega_1}{2}\right)}, \rho = \tan\left(\frac{\omega_2 - \omega_1}{2}\right) \tan\left(\frac{\omega_1}{2}\right)$

- 1. a) i) Explain what is meant by saying that a linear time-invariant system is "BIBO stable". [1]
 - ii) The impulse response, h[n], of a linear time-invariant system satisfies $\sum_{n=-\infty}^{\infty} |h[n]| = S$ where $S < \infty$. Prove that the system is BIBO stable and also that H(z) converges for |z| = 1.
 - b) A filter is defined by the difference equation

$$y[n] = \alpha y[n-1] + (1-\alpha)x[n]$$

where $0 < \alpha < 1$ is a real constant.

- i) Determine the system function of the filter, H(z), and the impulse response, h[n], for n = -1, 0, 1, 2. [2]
- ii) State the values of z at which H(z) has a pole or zero. [2]
- iii) Determine the frequency at which the filter has a gain of $-3 \, dB$.[3]
- iv) If the sample frequency is f_s , show that, for $n \ge 0$, the impulse response, h[n], is equal to a sampled version of $h(t) = Ae^{-\frac{t}{\tau}}$ and determine the values of the constants A and τ .
- Figure 1.1 shows the block diagram of a filter implementation comprising two delays, five multipliers with real-valued coefficients c_1, \dots, c_5 and four adder elements.
 - i) Show that transfer function $\frac{Y(z)}{X(z)} = \frac{c_3 + c_3 z^{-1} + c_5 z^{-2}}{1 c_1 z^{-1} c_2 z^{-2}}$. [3]
 - Suppose that each multiplier introduces independent additive white noise at its output with power spectral density $S(\omega) = S_0$ and that the noise signals are uncorrelated with x[n]. Show that the combined effect of the five noise sources is equivalent to two additive white noise signals at x[n] and y[n] respectively. Hence determine the overall power spectral density, $N(\omega)$, of the noise at y[n]. [3]

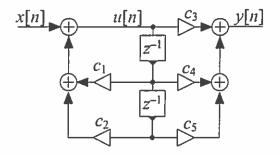


Figure 1.1

- The impulse response of an antisymmetric FIR filter, H(z), of order M satisfies the relation h[n] = -h[M-n].
 - Show that the magnitude response $|H(e^{j\omega})|$ can be expressed as the absolute value of the sum of N sine waves where $N = \frac{M}{2}$ if M is even and $N = \frac{M+1}{2}$ if M is odd. [3]
 - ii) Show that $H(e^{j\omega})$ is necessarily zero at $\omega = 0$ but may be non-zero at $\omega = \pi$ if M is odd. Give an example of a filter for which this is the case. [2]
 - Derive an expression for the phase response, $\angle H(e^{j\omega})$, and determine the group delay, $\tau_H(e^{j\omega}) = -\frac{d\angle H(e^{j\omega})}{d\omega}$. [2]
- Figure 1.2 shows the analysis and synthesis sections of a subband processing system. The input and output signals are x[n] and y[n] respectively and the intermediate signals are $v_m[n]$, $u_m[r]$ and $w_m[n]$ where m=0 or 1 according to the subband. The corresponding z-transforms are X(z), Y(z) etc.
 - Show that it is possible to express the overall transfer function in the form $Y(z) = \begin{bmatrix} T(z) & A(z) \end{bmatrix} \begin{bmatrix} X(z) \\ X(-z) \end{bmatrix}$ and determine expressions for T(z) and A(z).

You may assume without proof that for m = 0 or 1, [3]

$$U_m(z) = \frac{1}{2} \left\{ V_m \left(z^{\frac{1}{2}} \right) + V_m \left(-z^{\frac{1}{2}} \right) \right\}$$

$$W_m(z) = U_m \left(z^2 \right).$$

- ii) Explain why it is normally desirable to have $A(z) \equiv 0$. [2]
- Suppose that $H_0(z) = H_1(-z) = G_0(z) = -G_1(-z)$. Show that in this case A(z) = 0 and demonstrate how the frequency responses $H_1(e^{j\omega})$, $G_0(e^{j\omega})$ and $G_1(e^{j\omega})$ are related to $H_0(e^{j\omega})$ assuming that $H_0(z)$ is an FIR or IIR filter with real coefficients. [2]

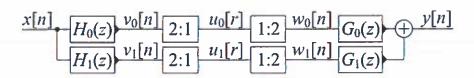


Figure 1.2

f) Figure 1.3 shows an upsampler with real-valued input x[n] and output

$$y[r] = \begin{cases} x\left[\frac{r}{K}\right] & \text{if } K \mid r \\ 0 & \text{otherwise} \end{cases}$$

where $K \mid r$ means K is a factor of r.

i) Show that
$$Y(z) = X(z^K)$$
. [1]

ii) The energy and average power of x[n] are defined respectively as

$$E_{x} = \sum_{n=-\infty}^{\infty} |x[n]|^{2}$$

$$P_{x} = \lim_{N \to \infty} \frac{1}{2N+1} \sum_{n=-N}^{N} |x[n]|^{2}.$$

Give expressions for the energy and average power of y[r] in terms of E_x and P_x .

- iii) Figure 1.4 shows the power spectral density of x[n] which comprises white noise of unit magnitude together with a bandpass signal component occupying the range $0.5 < \omega < 1$. Sketch the power spectral density of y[r] when K = 3 and give the magnitudes of its white noise component and the magnitude and frequency range of all bandpass components.
- iv) The diagram of Fig. 1.3 is followed by a lowpass filter to remove spectral images. If K = 3 and x[n] is as specified in part iii) above, determine the transition bandwidth and transition band centre frequency of a suitable lowpass filter and explain the reasons for your choices.

[2]

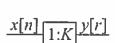


Figure 1.3

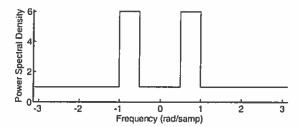


Figure 1.4

- 2. a) Suppose that $G_1(z) = 1 pz^{-1}$ and $G_2(z) = 1 qz^{-1}$ where the constants p and q may be complex. If $q = \frac{1}{p^*}$ show that $|G_1(e^{j\omega})| = \alpha |G_2(e^{j\omega})|$ for all ω and determine an expression for the constant α . [4]
 - Suppose that $H_1(z) = 4 + 14z^{-1} 8z^{-2}$. Determine the coefficients of $H_2(z)$ such that $|H_1(e^{j\omega})| = |H_2(e^{j\omega})|$ for all ω and that all the zeros of $H_2(z)$ lie inside the unit circle.
 - When designing an IIR filter $H(e^{j\omega}) = \frac{B(e^{j\omega})}{A(e^{j\omega})}$ to approximate a complex target response $D(\omega)$ two error measures that may be used are the weighted solution error, $E_S(\omega)$, and the weighted equation error, $E_E(\omega)$, defined respectively by

$$E_{S}(\omega) = W_{S}(\omega) \left(\frac{B(e^{j\omega})}{A(e^{j\omega})} - D(\omega) \right)$$

$$E_{E}(\omega) = W_{E}(\omega) \left(B(e^{j\omega}) - D(\omega) A(e^{j\omega}) \right).$$

Explain the relative advantages of the two error measures and explain the purpose of the real-valued non-negative weighting functions $W_S(\omega)$ and $W_E(\omega)$.

- d) Suppose that $0 \le \omega_1 < \omega_2 < \ldots < \omega_K \le \pi$ is a set of K frequencies and that $A(z) = 1 + [z^{-1} z^{-2} \cdots z^{-N}] \mathbf{a}$ and $B(z) = [1 z^{-1} z^{-2} \cdots z^{-M}] \mathbf{b}$ where \mathbf{a} and \mathbf{b} are real-valued coefficient column vectors.
 - i) Show that it is possible to express the equations $E_E(\omega_k) = 0$ for $1 \le k \le K$ as a set of K simultaneous linear equations in the form $(PQ) \begin{pmatrix} a \\ b \end{pmatrix} = d$.

State the dimensions of the matrices **P** and **Q** and of the vector **d** and derive expressions for the elements of **P**, **Q** and **d**. [4]

- ii) Explain how, by separating the real and imaginary parts of P, Q and d, it is possible to obtain a set of simultaneous linear equations for $\begin{pmatrix} a \\ b \end{pmatrix}$ in which all coefficients are real-valued. Explain the circumstances under which some of the resultant equations will necessarily have all-zero coefficients.
- iii) Explain why it may be desirable to apply the transformation of part b) after obtaining the solution to the equations of part d)ii). [2]
- iv) Assuming that $\omega_1 = 0$ and $\omega_K = \pi$, determine the minimum value of K to ensure that the equations of part d)ii) are not underdetermined. [4]
- e) Suppose now that $H(z) = \frac{b}{1+az^{-1}}$, that K = 3, that $\omega_k = 0.5 (k-1) \pi$, that

$$D(\omega) = \begin{cases} 2 & \text{for } \omega \le 0.25\pi \\ 1 & \text{for } \omega > 0.25\pi \end{cases}.$$

$$W_E(\omega) \equiv 1$$

Determine the numerical values of the elements of **P**, **Q** and **d** and hence determine the numerical values of *a* and *b* that minimize $\sum_{k} |E_{E}(\omega_{k})|^{2}$. [6]

You may assume without proof that the least squares solution to an overdetermined set of real-valued linear equations, $\mathbf{R}\mathbf{x} = \mathbf{q}$, is given by $\mathbf{x} = (\mathbf{R}^T\mathbf{R})^{-1}\mathbf{R}^T\mathbf{q}$ assuming that \mathbf{R} has full column rank.

- 3. a) Figure 3.1 shows the block diagram of a system that multiplies the input sample rate by $\frac{P}{O}$ where P and Q are coprime with P < Q.
 - i) Explain why the cutoff frequency of the lowpass filter H(z) should be placed at the Nyquist rate of the output signal, y[m] and give the normalized cutoff frequency, ω_0 , in rad/sample in terms of P and/or Q.

Using the approximation formula $M \approx \frac{a}{3.5\Delta\omega}$, determine the required filter order M in terms of P and/or Q if the stopband attenuation in dB is a = 60 and the normalized transition bandwidth is $\Delta \omega = 0$. I ω_0 .

[4]

ii) Using the value of M from part a)i), estimate the average number of multiplications per input sample, x[n], needed to implement the system.

[2]

- iii) The filter H(z) has a symmetrical impulse response h[r] = g[r]w[r] for $0 \le r \le M$ where g[r] is the impulse response of an ideal lowpass filter with cutoff frequency ω_0 and w[r] is a symmetrical window function.
 - Derive an expression for the ideal response, g[r], in terms of ω_0 , M and r.
- b) The filter H(z) is now implemented as a polyphase filter as shown in Fig. 3.2. The filter implementation uses a single set of delays and multipliers with commutated coefficients.
 - i) State the length of the filter impulse response $h_0[n]$ in terms of M, P and/or Q and give an expression for the coefficients $h_0[n]$ in terms of h[r].
 - ii) If x[n] = 0 for n < 0, give expressions for v[0], v[1], v[2P+1] in terms of the input x[n] and the coefficients $h_p[n]$. [2]
 - iii) Explain how it is possible to eliminate the output decimator by changing both the order and rate at which the coefficient sets, $h_p[n]$ are accessed.

Determine the new coefficient set order for the case P = 5 and Q = 7.

- iv) Determine the number of multiplications per input sample for the system of part b)iii) and the number of distinct coefficients that must be stored. You may assume that M + 1 is a multiple of P. [2]
- Suppose now that the sample rate of the input, x[n], is 18kHz and that the system is implemented as in part b)iii) with the values of a and $\Delta \omega$ as given in part a)i).

Determine the values of P, Q and M when the sample rate of the output, y[m], is (i) $10 \, \text{kHz}$ and (ii) $10.1 \, \text{kHz}$ [note that 101 is a prime number].

For each of these cases estimate the number of multiplications per input sample and the number of distinct coefficients that must be stored.

- d) In a Farrow filter, the coefficients, $h_p[n]$, are approximated by a low-order polynomial $f_n(t)$ where $t = \frac{p}{P}$ for $0 \le p \le P 1$.
 - i) Assuming that a rectangular window, $w[r] \equiv 1$, is used in the design of H(z) and that $\omega_0 = \frac{\pi}{P}$, give an expression for the target value of $f_0(t)$ in terms of t, M and P.
 - ii) If the polynomials, $f_n(v)$, are of order K = 5, determine the number of coefficients that must be stored for each of the cases defined in part c).

[3]

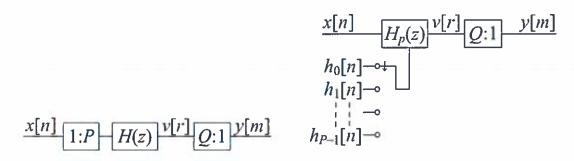


Figure 3.1

Figure 3.2

- 4. A complex-valued frequency-modulated signal, $x(t) = a(t)e^{j\phi(t)}$, has a $0\,Hz$ carrier frequency and a peak frequency deviation of $d=75\,\mathrm{kHz}$. The amplitude, a(t), is approximately constant with $a(t)\approx 1$ and the phase is $\phi(t)=k\int_0^t m(\tau)d\tau$ where k is a constant and m(t) is a baseband audio signal with bandwidth $b=15\,\mathrm{kHz}$. The signal x(t) is sampled at $400\,\mathrm{kHz}$ to obtain the discrete-time signal x[n].
 - a) Carson's rule for the bandwidth of a double-sideband FM signal is B = 2(d+b). Use this to determine the single-sided bandwidth, ω_0 , of x[n] in radians/sample.
 - b) Show that $m(t) = k^{-1}a^{-2}(t)\Im\left(x^*(t)\frac{dx(t)}{dt}\right)$ where $\Im()$ denotes the imaginary part. [4]
 - c) Figure 4.1 shows a block diagram that implements the equation of part b) in discrete time. Complex-valued signals are shown as bold lines and are represented using their real and imaginary parts. The block labelled "Conj" takes the complex conjugate of its input. The differentiation block, D(z), is designed as an FIR filter using the window method with a target response

$$\overline{D}(e^{j\omega}) = \begin{cases} jc\omega & \text{for } |\omega| \le \omega_1 \\ 0 & \text{otherwise} \end{cases}$$

where c is a scaling constant.

- i) Determine the impulse response $\bar{d}[n]$ of $\bar{D}(z)$ in simplified form.[4]
- ii) Assuming that $\omega_1 = \frac{\omega_0 + \pi}{2}$, draw dimensioned sketches showing the magnitude and phase responses of $\overline{D}(e^{j\omega})$ over the range $-\pi \le \omega \le \pi$.

[3]

- iii) Assume that the DTFT of the window function used when designing D(z) has a main lobe width of $\omega = \pm \frac{18}{M+1}$ for a window of length M+1. If ω_1 is chosen as $\omega_1 = \frac{\omega_0 + \pi}{2}$, determine the smallest value of M that will ensure that the transition in the response of $D(e^{j\omega})$ near $\omega = \omega_1$ lies completely within the range (ω_0, π) . [3]
- iv) Stating any assumptions, determine the maximum value of c that will ensure $|s[n]| \le 1$ where s[n] is the output of the differentiation block, D(z), as shown in Figure 4.1. [4]
- d) An alternative choice for the target response is

$$\widetilde{D}(e^{j\omega}) = \begin{cases} \frac{-jc\omega_{l}(\pi+\omega)}{\pi-\omega_{l}} & \text{for } -\pi < \omega \leq -\omega_{l} \\ jc\omega & \text{for } |\omega| \leq \omega_{l} \\ \frac{jc\omega_{l}(\pi-\omega)}{\pi-\omega_{l}} & \text{for } \omega_{l} < \omega \leq \pi \end{cases}$$

i) Assuming that $\omega_1 = \frac{\omega_0 + \pi}{2}$, draw dimensioned sketches showing the magnitude and phase responses of $\widetilde{D}(e^{j\omega})$ over the range $-\pi \le \omega \le \pi$.

[4]

Outline the relative advantages and disadvantages of using $\widetilde{D}(e^{j\omega})$ rather than $\overline{D}(e^{j\omega})$ as the target response when designing $D(e^{j\omega})$.

[2]

e) An alternative structure that avoids any divisions is shown in Fig. 4.2 where the polynomial f(v) is the truncated Taylor series for v^{-1} expanded around v = 1. Determine f(v) for the cases when it is (i) a linear expression and (ii) a quadratic expression. In each case determine the gain error (expressed in dB) resulting from the approximation when a(t) = 1.1. [4]

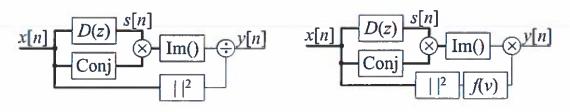


Figure 4.1

Figure 4.2