# Digital Signal Processing

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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.way

2.2 You will find a spectrogram at https: //academo.org/demos/spectrum-analyzer. Upload the sound file that you downloaded in

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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:**

```
#!/usr/bin/env python
# coding: utf-8
# In[1]:
import soundfile as sf
from scipy import signal
#read .wav file
input signal,fs = sf.read('
    filter codes Sound Noise.wav')
#sampling frequency of Input signal
sampl freq=fs
#order of the filter
order=4
#cutoff frquency 4kHz
cutoff freq=4000.0
#digital frequency
Wn=2*cutoff freq/sampl 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 \quad signal = signal.filtfilt(b, a,
    input signal)
```

output signal = signal.lfilter(b, a,

2.4 The output of the python script audio Problem 2.3 is the file in 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.

3 Difference Equation

3.1 Let

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

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

3.3 Repeat the above exercise using a C code. **Solution:** 

```
#include <stdio.h>
int main()
{

FILE *fptr = fopen("xn.txt", "w");

FILE *fptr_1 = fopen("yn.txt", "w");

float x[6] = {1, 2, 3, 4, 2, 1};

int k = 20;

float y[20];

y[0] = x[0];

// y[n] + y[n-1]*0.5 = x[n] + x[n-2]

y[1] = x[1] - (y[0]*0.5);

for(int i = 2; i < k; i++)

{
```

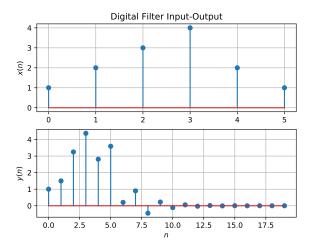


Fig. 3.2

```
if(i < 6)
         y[i] = x[i] + x[i-2] - (0.5*y[i]
              -1]);
    else if((i>=6)\&\&(i<8))
         y[i] = x[i-2] - (y[i-1]*0.5);
    else
         y[i] = -0.5*y[i-1];
for(int i = 0; i < 20; i++)
    printf("%f \setminus n", y[i]);
for (int j = 0; j < 6; j++)
    fprintf(fptr,"%f \ n", x[j]);
for(int k = 0; k < 20; k++)
    fprintf(fptr 1, "%f \setminus n", y[k]);
fclose(fptr);
fclose(fptr 1);
```

#### 4 Z-TRANSFORM

4.1 The Z-transform of x(n) is defined as

$$X(z) = \mathbb{Z}\{x(n)\} = \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$
 (4.1)

Show that

$$Z{x(n-1)} = z^{-1}X(z)$$
 (4.2)

and find

$$\mathcal{Z}\{x(n-k)\}\tag{4.3}$$

**Solution:** From (4.1),

$$Z\{x(n-k)\} = \sum_{n=-\infty}^{\infty} x(n-1)z^{-n}$$

$$= \sum_{n=-\infty}^{\infty} x(n)z^{-n-1} = z^{-1} \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$
(4.4)
$$(4.5)$$

resulting in (4.2). Similarly, it can be shown that

$$Z\{x(n-k)\} = z^{-k}X(z)$$
 (4.6)

4.2 Obtain X(z) for x(n) defined in problem 3.1. **Solution:** 

$$X(z) = \sum_{n = -\infty}^{\infty} x(n)z^{-n} = 1 + \frac{2}{z} + \frac{3}{z^2} + \frac{4}{z^3} + \frac{2}{z^4} + \frac{1}{z^5}$$
(4.7)

4.3 Find

$$H(z) = \frac{Y(z)}{X(z)} \tag{4.8}$$

from (3.2) assuming that the Z-transform is a linear operation.

**Solution:** Applying (4.6) in (3.2),

$$Y(z) + \frac{1}{2}z^{-1}Y(z) = X(z) + z^{-2}X(z)$$
 (4.9)

$$\implies \frac{Y(z)}{X(z)} = \frac{1 + z^{-2}}{1 + \frac{1}{2}z^{-1}} \tag{4.10}$$

4.4 Find the Z transform of

$$\delta(n) = \begin{cases} 1 & n = 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.11)

and show that the Z-transform of

$$u(n) = \begin{cases} 1 & n \ge 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.12)

is

$$U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1 \tag{4.13}$$

Solution: It is easy to show that

$$\delta(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} 1 \tag{4.14}$$

and from (4.12),

$$U(z) = \sum_{n=0}^{\infty} z^{-n}$$
 (4.15)

$$=\frac{1}{1-z^{-1}}, \quad |z| > 1 \tag{4.16}$$

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

4.5 Show that

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

Solution: On applying Z-transform:

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

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

$$=\frac{1}{1-\frac{a}{2}}\tag{4.20}$$

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

4.6 Let

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

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

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

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

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

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

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

Therefore, the period is  $2\pi$ 

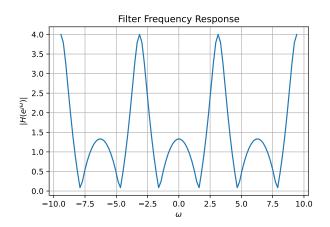


Fig. 4.6:  $|H(e^{j\omega})|$ 

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

We know that,

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

Now,

$$\int_{-\pi}^{\pi} H(z)e^{\mathrm{J}kz}\,dz\tag{4.29}$$

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

If n = k, the above integral evaluates to:

$$2\pi h(k) = 2\pi h(n) \tag{4.31}$$

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

$$\sum_{n=-\infty}^{\infty} \int_{-\pi}^{\pi} h(n) e^{\mathbf{j}z(k-n)} dz$$
(4.32)

$$= \sum_{n=-\infty}^{\infty} h(n) \int_{-\pi}^{\pi} e^{\mathbf{j}z(k-n)} dz$$
(4.33)

(4.26) 
$$= \sum_{n=-\infty}^{\infty} h(n) \int_{-\pi}^{\pi} \cos(z(k-n)) + j\sin(z(k-n)) dz$$
(4.27) (4.34)

Taking z(k-n) = t,

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

$$= 0 (4.36)$$

# 5 IMPULSE RESPONSE

#### 5.1 Using long division, find

$$h(n), \quad n < 5 \tag{5.1}$$

for H(z) in (4.10).

## **Solution:**

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

Let

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

Hence,

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

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

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

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

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

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

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

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

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

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

For  $\left| \frac{1}{2z} \right| < 1$  or  $|z| > \frac{1}{2}$ 

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

$$h(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} H(z)$$
 (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),

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

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

For  $\left|\frac{1}{2z}\right| < 1$  or  $|z| > \frac{1}{2}$  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

h(n) is bounded as it tends to 0 as n tends to 12

5.4 Convergent? Justify using the ratio test.

#### **Solution:**

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

As  $n \to \infty$ ,

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

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

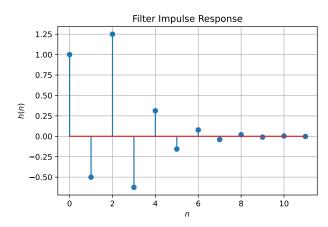


Fig. 5.3: h(n) as the inverse of H(z)

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

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

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

# **Solution:**

$$\sum_{n=0}^{n=11} h(n) = 1 - 0.5 + 1.25 - 0.625 + 0.3125 - 0.15625 + 0.07812$$
(5.10)

- 5.6 Verify the above result using a python code.
- 5.7 Compute and sketch h(n) using

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2), \quad (5.20)$$

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

# 5.8 Compute

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

Comment. The operation in (5.21) 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

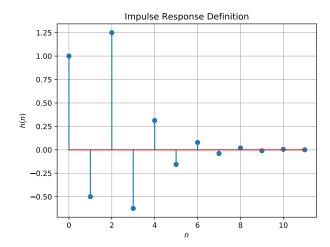


Fig. 5.7: h(n) from the definition

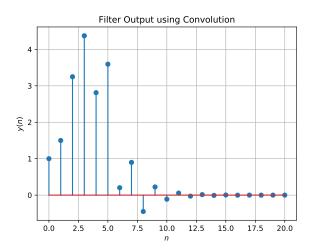


Fig. 5.8: y(n) from the definition of convolution

- 5.9 Express the above convolution using a Teoplitz matrix.
- 5.10 Show that

$$y(n) = \sum_{n=-\infty}^{\infty} x(n-k)h(k)$$
 (5.22)

**Solution:** We know that,

$$y(n) = \sum_{n = -\infty}^{\infty} x(k)h(n - k)$$
 (5.23)

Taking k = n-k

$$y(n) = \sum_{n=-\infty}^{\infty} x(n-k)h(k)$$
 (5.24)

5.11 Oppenheimer question 3.10(e):

$$x[n] = u[n+10] - u[n+5]$$
 (5.25)

$$= \begin{cases} 1 & -10 \le n < -6 \\ 0 & otherwise \end{cases}$$
 (5.26)

x[n] is finite length and has only positive powers of z, hence, its ROC is  $|z| < \infty$ 

#### 6 DFT

6.1 Compute

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

and H(k) using h(n).

6.2 Compute

$$Y(k) = X(k)H(k) \tag{6.2}$$

6.3 Compute

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

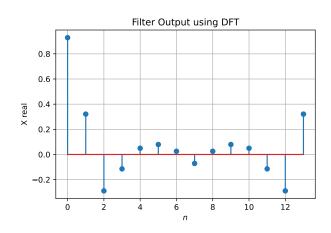


Fig. 6.3: y(n) from the DFT

(5.24) 6.4 Repeat the previous exercise by computing X(k), H(k) and y(n) through FFT and IFFT.

#### 7 FFT

1. The DFT of x(n) is given by

$$X(k) \triangleq \sum_{n=0}^{N-1} x(n)e^{-j2\pi kn/N}, \quad k = 0, 1, \dots, N-1$$
(7.1)

2. Let

$$W_N = e^{-j2\pi/N} \tag{7.2}$$

Then the N-point DFT matrix is defined as

$$\mathbf{F}_N = [W_N^{mn}], \quad 0 \le m, n \le N - 1$$
 (7.3)

where  $W_N^{mn}$  are the elements of  $\mathbf{F}_N$ .

3. Let

$$\mathbf{I}_4 = \begin{pmatrix} \mathbf{e}_4^1 & \mathbf{e}_4^2 & \mathbf{e}_4^3 & \mathbf{e}_4^4 \end{pmatrix} \tag{7.4}$$

be the  $4 \times 4$  identity matrix. Then the 4 point *DFT permutation matrix* is defined as

$$\mathbf{P}_4 = \begin{pmatrix} \mathbf{e}_4^1 & \mathbf{e}_4^3 & \mathbf{e}_4^2 & \mathbf{e}_4^4 \end{pmatrix} \tag{7.5}$$

4. The 4 point DFT diagonal matrix is defined as

$$\mathbf{D}_4 = diag \left( W_8^0 \quad W_8^1 \quad W_8^2 \quad W_8^3 \right) \tag{7.6}$$

5. Show that

$$W_N^2 = W_{N/2} (7.7)$$

**Solution:** 

$$W_N^2 = e^{-j*2*2\pi/N} (7.8)$$

$$= e^{-j2\pi/(N/2)} (7.9)$$

$$= W_{N/2} (7.10)$$

6. Show that

$$\mathbf{F}_4 = \begin{bmatrix} \mathbf{I}_2 & \mathbf{D}_2 \\ \mathbf{I}_2 & -\mathbf{D}_2 \end{bmatrix} \begin{bmatrix} \mathbf{F}_2 & 0 \\ 0 & \mathbf{F}_2 \end{bmatrix} \mathbf{P}_4 \tag{7.11}$$

**Solution:** 

$$\mathbf{F}_{4} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & \mathbf{W}_{N} & \mathbf{W}_{N}^{2} & \mathbf{W}_{N}^{3} \\ 1 & \mathbf{W}_{N}^{2} & \mathbf{W}_{N}^{4} & \mathbf{W}_{N}^{6} \\ 1 & \mathbf{W}_{N}^{3} & \mathbf{W}_{N}^{6} & \mathbf{W}_{N}^{9} \end{bmatrix}$$
(7.12)

On post multiplying  $F_4$  with  $P_4$  and using  $W_N^4 = 1$  we get,

$$\mathbf{F}_{4}\mathbf{P}_{4} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & \mathbf{W}_{N}^{2} & \mathbf{W}_{N} & \mathbf{W}_{N}^{3} \\ 1 & 1 & \mathbf{W}_{N}^{2} & \mathbf{W}_{N}^{6} \\ 1 & \mathbf{W}_{N}^{2} & \mathbf{W}_{N}^{3} & \mathbf{W}_{N}^{9} \end{bmatrix}$$
(7.13)

Using  $W_N^2 = W_{N/2}$ , upper left and lower left 2 \* 2 matrices become equal to  $F_2$ . The top right matrix =

$$\begin{bmatrix} 1 & 1 \\ \mathbf{W_N} & \mathbf{W_N^3} \end{bmatrix} \tag{7.14}$$

=

$$\begin{bmatrix} 1 & 0 \\ 0 & \mathbf{W_N} \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & \mathbf{W_N^2} \end{bmatrix} \tag{7.15}$$

 $= D_2 F_2$ 

Similarly, bottom right matrix = =  $-D_2F_2$ Hence,

$$F_4P_4 =$$

$$\begin{bmatrix} \mathbf{F_2} & \mathbf{D_2}\mathbf{F_2} \\ \mathbf{F_2} & -\mathbf{D_2}\mathbf{F_2} \end{bmatrix} \tag{7.16}$$

=

$$\begin{bmatrix} \mathbf{I}_2 & \mathbf{D}_2 \\ \mathbf{I}_2 & -\mathbf{D}_2 \end{bmatrix} \begin{bmatrix} \mathbf{F}_2 & 0 \\ 0 & \mathbf{F}_2 \end{bmatrix}$$
 (7.17)

7. Show that

$$\mathbf{F}_{N} = \begin{bmatrix} \mathbf{I}_{N/2} & \mathbf{D}_{N/2} \\ \mathbf{I}_{N/2} & -\mathbf{D}_{N/2} \end{bmatrix} \begin{bmatrix} \mathbf{F}_{N/2} & 0 \\ 0 & \mathbf{F}_{N/2} \end{bmatrix} \mathbf{P}_{N} \quad (7.18)$$

**Solution:** Similar to the above, we post multiply  $F_N$  with  $P_N$  so that the resultant matrix can be split into 4 parts: top-left, top-right, bottom-left and bottom-right: all being n/2\*n/2 square matrices

Top left matrix = Bottom left matrix =  $F_{N/2}$ Top right matrix =  $D_{N/2}F_{N/2}$ 

Bottom right matrix =  $-D_{N/2}F_{N/2}$  Hence,

$$F_N P_N =$$

$$\begin{bmatrix} \mathbf{F}_{N/2} & \mathbf{D}_{N/2} \mathbf{F}_{N/2} \\ \mathbf{F}_{N/2} & -\mathbf{D}_{N/2} \mathbf{F}_{N/2} \end{bmatrix}$$
(7.19)

8. Find

$$\mathbf{P}_4\mathbf{x} \tag{7.20}$$

**Solution:** 

$$\mathbf{x} =$$

$$\begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 2 \\ 1 \end{bmatrix}$$
 (7.21)

So, 
$$\mathbf{P_4x} = \begin{bmatrix} 1\\3\\2\\4\\0 \end{bmatrix}$$
 (7.22)

9. Show that

$$\mathbf{X} = \mathbf{F}_N \mathbf{x} \tag{7.23}$$

where  $\mathbf{x}, \mathbf{X}$  are the vector representations of x(n), X(k) respectively.

#### **Solution:**

 $\mathbf{x} =$ 

$$\begin{bmatrix} x[0] \\ x[1] \\ x[2] \\ . \\ . \\ x[n-1] \end{bmatrix}$$
 (7.24)

 $F_N =$ 

$$\begin{bmatrix} 1 & 1 & 1 & . & . & . & . \\ 1 & W_N & W_N^2 & . & . & . W_N^{N-1} \\ 1 & W_N^2 & W_N^4 & . & . & . W_N^{2N-2} \\ . & . & . & . & . & . & . W_N^{3N-3} \\ . & . & . & . & . & . & . & . & . \end{bmatrix}$$
(7.25)

X =

$$\begin{bmatrix} X[0] \\ X[1] \\ X[2] \\ . \\ . \\ . \\ X[n-1] \end{bmatrix}$$
 (7.26)

By definition,  $X[k] = \sum_{n=0}^{N-1} x(n)e^{-2*\pi*j*k*n}$ Hence, by the definition of matrix multiplication:

$$X = F_N x =$$

$$\begin{bmatrix} 1 & 1 & 1 & . & . & . & . \\ 1 & W_N & W_N^2 & . & . & . W_N^{N-1} \\ 1 & W_N^2 & W_N^4 & . & . & . W_N^{2N-2} \\ . & . & . & . & . & . W_N^{3N-3} \\ . & . & . & . & . & . & . W_N^{N(N-1)} \end{bmatrix} \begin{bmatrix} x[0] \\ x[1] \\ x[2] \\ . \\ . \\ . \\ x[N-1] \end{bmatrix}$$

10. Derive the following Step-by-step visualisation of 8-point FFTs into 4-point FFTs and so on

4-point FFTs into 2-point FFTs

$$\begin{bmatrix} X_1(0) \\ X_1(1) \end{bmatrix} = \begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} + \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix}$$
 (7.30)

$$\begin{bmatrix} X_1(2) \\ X_1(3) \end{bmatrix} = \begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} - \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix}$$
 (7.31)

$$\begin{bmatrix} X_2(0) \\ X_2(1) \end{bmatrix} = \begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} + \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix}$$
 (7.32)

$$\begin{bmatrix} X_2(2) \\ X_2(3) \end{bmatrix} = \begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} - \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix}$$
 (7.33)

$$P_{8} \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \\ x(4) \\ x(5) \\ x(6) \\ x(7) \end{bmatrix} = \begin{bmatrix} x(0) \\ x(2) \\ x(4) \\ x(6) \\ x(1) \\ x(3) \\ x(5) \\ x(7) \end{bmatrix}$$
 (7.34)

$$P_{4} \begin{bmatrix} x(0) \\ x(2) \\ x(4) \\ x(6) \end{bmatrix} = \begin{bmatrix} x(0) \\ x(4) \\ x(2) \\ x(6) \end{bmatrix}$$
 (7.35)

$$P_{4} \begin{bmatrix} x(1) \\ x(3) \\ x(5) \\ x(7) \end{bmatrix} = \begin{bmatrix} x(1) \\ x(5) \\ x(3) \\ x(7) \end{bmatrix}$$
 (7.36)

$$\begin{bmatrix} X_2(2) \\ X_2(3) \end{bmatrix} = \begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} - \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix}$$
 (7.48)

Therefore,

$$\begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} = F_2 \begin{bmatrix} x(0) \\ x(4) \end{bmatrix}$$
 (7.37)

$$\begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix} = F_2 \begin{bmatrix} x(2) \\ x(6) \end{bmatrix}$$
 (7.38)

$$\begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} = F_2 \begin{bmatrix} x(1) \\ x(5) \end{bmatrix}$$
 (7.39)

$$\begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix} = F_2 \begin{bmatrix} x(3) \\ x(7) \end{bmatrix}$$
 (7.40)

### **Solution:**

For every k, X[k] =

$$\sum_{0}^{7} x(n)e^{-2jkn\pi/8} = \sum_{0}^{3} x(2n)e^{-2jk(2n)\pi/8} + \sum_{0}^{3} x(2n+1)e^{-2j\overline{k}(2n+1)\pi/8}$$
(7.41)

$$= \sum_{0}^{3} x(2n)e^{-2jk(n)\pi/4} + e^{-2kj\pi/8} \left(\sum_{0}^{3} x(2n+1)e^{-2jk(n)\pi/4}\right)$$
(7.42)

=  $X_1[k] + e^{-2kj\pi/8}X_2[k]$ , where  $X_1[k]$  is FFT of even terms and  $X_2[k]$  is FFT of odd terms. Also, if  $k \ge 4$ ,

$$e^{-2jk\pi/8} = -e^{-2j(k-4)\pi/8}$$

Hence,

$$\begin{bmatrix} X(0) \\ X(1) \\ X(2) \\ X(3) \end{bmatrix} = \begin{bmatrix} X_1(0) \\ X_1(1) \\ X_1(2) \\ X_1(3) \end{bmatrix} + \begin{bmatrix} W_8^0 & 0 & 0 & 0 \\ 0 & W_8^1 & 0 & 0 \\ 0 & 0 & W_8^2 & 0 \\ 0 & 0 & 0 & W_8^3 \end{bmatrix} \begin{bmatrix} X_2(0) \\ X_2(1) \\ X_2(2) \\ X_2(3) \end{bmatrix}$$
(7.43)

$$\begin{bmatrix} X(4) \\ X(5) \\ X(6) \\ X(7) \end{bmatrix} = \begin{bmatrix} X_1(0) \\ X_1(1) \\ X_1(2) \\ X_1(3) \end{bmatrix} - \begin{bmatrix} W_8^0 & 0 & 0 & 0 \\ 0 & W_8^1 & 0 & 0 \\ 0 & 0 & W_8^2 & 0 \\ 0 & 0 & 0 & W_8^3 \end{bmatrix} \begin{bmatrix} X_2(0) \\ X_2(1) \\ X_2(2) \\ X_2(3) \end{bmatrix}$$
(7.44)

Decomposing into 2 point dft matrices:

$$\begin{bmatrix} X_1(0) \\ X_1(1) \end{bmatrix} = \begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} + \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix}$$
 (7.45)

$$\begin{bmatrix} X_1(2) \\ X_1(3) \end{bmatrix} = \begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} - \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix}$$
 (7.46)

11. For

$$\mathbf{x} = \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 2 \\ 1 \end{pmatrix} \tag{7.49}$$

compte the DFT using (7.23)

### **Solution:**

$$\mathbf{F_6} = \begin{bmatrix} W_6^{MN} \end{bmatrix}$$

Where M is the index of row of matrix and N the index of column of matrix

$$\begin{bmatrix} 13 \\ -4 - \sqrt{3}j \\ 1 \\ -1 \\ 1 \\ -4 + \sqrt{3}j \end{bmatrix}$$
 (7.50)

12. Repeat the above exercise using the FFT after zero padding x.

#### **Solution:**

 $\mathbf{x} =$ 

$$\begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 2 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$
 (7.51)

Using,

$$\mathbf{F}_8 = \begin{bmatrix} \mathbf{I}_4 & \mathbf{D}_4 \\ \mathbf{I}_4 & -\mathbf{D}_4 \end{bmatrix} \begin{bmatrix} \mathbf{F}_4 & 0 \\ 0 & \mathbf{F}_4 \end{bmatrix} \mathbf{P}_8 \tag{7.52}$$

$$\mathbf{F}_4 = \begin{bmatrix} \mathbf{I}_2 & \mathbf{D}_2 \\ \mathbf{I}_2 & -\mathbf{D}_2 \end{bmatrix} \begin{bmatrix} \mathbf{F}_2 & 0 \\ 0 & \mathbf{F}_2 \end{bmatrix} \mathbf{P}_4 \tag{7.53}$$

$$\mathbf{F}_2 = \begin{bmatrix} \mathbf{I}_1 & \mathbf{D}_1 \\ \mathbf{I}_1 & -\mathbf{D}_1 \end{bmatrix} \begin{bmatrix} \mathbf{F}_1 & 0 \\ 0 & \mathbf{F}_1 \end{bmatrix} \mathbf{P}_2 \tag{7.54}$$

$$\mathbf{F_1} = [1]$$
 (7.55)

Calculating F<sub>2</sub>,

$$\mathbf{F_2} = \begin{bmatrix} \mathbf{F_1} & \mathbf{D_1}\mathbf{F_1} \\ \mathbf{F_1} & -\mathbf{D_1}\mathbf{F_1} \end{bmatrix} \mathbf{P_2}$$
 (7.56)  
= 
$$\begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$$
 (7.57)

Calculating F<sub>4</sub>,

$$\mathbf{D}_2 = diag(1, W_4) = \begin{bmatrix} 1 & 0 \\ 0 & -j \end{bmatrix} \quad (7.58)$$

$$\mathbf{D_2F_2} = \begin{bmatrix} 1 & 0 \\ 0 & -j \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \quad (7.59)$$

$$= \begin{bmatrix} 1 & 1 \\ -j & j \end{bmatrix} \quad (7.60)$$

$$\mathbf{F_4} = \begin{bmatrix} \mathbf{F_2} & \mathbf{D_2} \mathbf{F_2} \\ \mathbf{F_2} & -\mathbf{D_2} \mathbf{F_2} \end{bmatrix} \mathbf{P_4} \quad (7.61)$$

$$\mathbf{F_4} = \begin{bmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & -j & j \\ 1 & 0 & -1 & -1 \\ 0 & 1 & j & -j \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$
 (7.62)

$$= \begin{bmatrix} 1 & 1 & 0 & 1 \\ 0 & -j & 1 & j \\ 1 & -1 & 0 & j \\ 0 & j & 1 & -j \end{bmatrix}$$
 (7.63)

Calculating  $F_8$ ,

$$\mathbf{D_4} = diag(1, W_8, W_8^2, W_8^3)$$

$$= \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & \frac{1-j}{\sqrt{2}} & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & \frac{-1-j}{\sqrt{2}} \end{bmatrix}$$

$$(7.64)$$

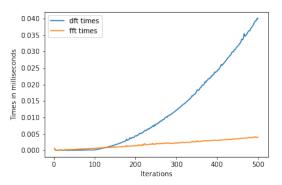
$$\mathbf{D_4F_4} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & \frac{1-j}{\sqrt{2}} & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & \frac{-1-j}{\sqrt{2}} \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 & 1 \\ 0 & -j & 1 & j \\ 1 & -1 & 0 & j \\ 0 & j & 1 & -j \end{bmatrix}$$

$$(7.66)$$

$$= \begin{bmatrix} 1 & 1 & 0 & 1 \\ 0 & \frac{-1-j}{\sqrt{2}} & \frac{1-j}{\sqrt{2}} & \frac{1+j}{\sqrt{2}} \\ -1 & 1 & 0 & -j \\ 0 & \frac{1-j}{\sqrt{2}} & \frac{-1-j}{\sqrt{2}} & \frac{-1+j}{\sqrt{2}} \end{bmatrix}$$

Therefore, from  $F_8$ ,

$$\mathbf{X} = \begin{bmatrix} 13 \\ -3.12 - 6.53j \\ j \\ 1.12 - 0.53j \\ -1 \\ 1.12 + 0.53j \\ -j \\ -3.12 + 6.5355 \end{bmatrix}$$
(7.68)



# 13. Write a C program to compute the 8-point FFT. **Solution:**

```
#include <stdio.h>
#include <stdbool.h>
#include <math.h>
#include <stdlib.h>
#include <complex.h>
#include <time.h>
#define EPS 1e-6
complex *myfft(int n, complex *a)
        if (n == 1) return a;
        complex *g = (complex *)malloc(n
            /2*sizeof(complex));
        complex *h = (complex *)malloc(n
            /2*sizeof(complex));
        for (int i = 0; i < n; i++)
                 if (i\%2) h[i/2] = a[i];
                 else g[i/2] = a[i];
        g = myfft(n/2, g);
        h = myfft(n/2, h);
        for (int i = 0; i < n; i++) a[i] = g[i]
            %(n/2)] + cexp(-I*2*M PI*i/n)
            *h[i\%(n/2)];
        free(g);
```

```
free(h);
         return a;
int main()
        int n = 8:
        complex *a;
         a = (complex *)malloc(sizeof(
             complex)*n);
         *a = 1.0, *(a+1) = 2.0, *(a+2) =
             3.0, *(a+3) = 4.0, *(a+4) = 2.0,
             *(a+5) = 1.0, *(a+6) = 0.0, *(a
             +7) = 0.0;
         complex* b;
        b = myfft(n, a);
        for (int i = 0; i < n; i++) printf("X
             (\%d) = -\%lf + -\%lfj n, i, creal
             (*(b+i)), cimag(*(b+i));
        free(b);
        return 0;
```

#### 8 Exercises

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

## 8.18.1 The command

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

in Problem 2.3 is executed through the following difference equation

$$\sum_{m=0}^{M} a(m) y(n-m) = \sum_{k=0}^{N} b(k) x(n-k)$$
(8.1)

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.

#### **Solution:**

```
#!/usr/bin/env python
# coding: utf-8
# In[]:
```

```
import soundfile as sf
from scipy import signal, fft
import numpy as np
from numpy.polynomial import
    Polynomial as P
from matplotlib import pyplot as plt
def myfiltfilt(b, a, input signal):
    X = fft.fft(input signal)
    w = np.linspace(0, 1, len(X) + 1)
    W = np.exp(2j*np.pi*w[:-1])
    B = (np.absolute(np.polyval(b,W)))**2
    A = (np.absolute(np.polyval(a, W)))**2
    Y = B*(1/A)*X
    return fft.ifft(Y).real
#read .wav file
input signal,fs = sf.read('Sound Noise.
    wav')
#sampling frequency of Input signal
sampl freq=fs
#order of the filter
order=4
#cutoff frquency 4kHz
cutoff freq=4000.0
#digital frequency
Wn=2*cutoff freq/sampl 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 \ signal1 = signal.lfilter(b, a,
    input signal)
os1 = myfiltfilt(b, a, input signal)
x 	 plt = np.arange(len(input signal))
#Verify outputs by plotting
plt.plot(x plt[:100], output signal[:100], '
plt.plot(x plt[:100], os1[:100], 'r.')
```

plt.grid()
plt.show()

8.2 Repeat all the exercises in the previous sections for the above *a* and *b*.

**Solution:** For the given values, the difference equation is

$$y(n) - (4.44) y(n-1) + (8.78) y(n-2)$$

$$- (9.93) y(n-3) + (6.90) y(n-4)$$

$$- (2.93) y(n-5) + (0.70) y(n-6)$$

$$- (0.07) y(n-7) = \left(5.02 \times 10^{-5}\right) x(n)$$

$$+ \left(3.52 \times 10^{-4}\right) x(n-1) + \left(1.05 \times 10^{-3}\right) x(n-2)$$

$$+ \left(1.76 \times 10^{-3}\right) x(n-3) + \left(1.76 \times 10^{-3}\right) x(n-4)$$

$$+ \left(1.05 \times 10^{-3}\right) x(n-5) + \left(3.52 \times 10^{-4}\right) x(n-6)$$

$$+ \left(5.02 \times 10^{-5}\right) x(n-7)$$
(8.2)

From (8.1), we see that the transfer function can be written as follows

$$H(z) = \frac{\sum_{k=0}^{N} b(k)z^{-k}}{\sum_{k=0}^{M} a(k)z^{-k}}$$

$$= \sum_{i} \frac{r(i)}{1 - p(i)z^{-1}} + \sum_{i} k(j)z^{-j} \quad (8.4)$$

where r(i), p(i), are called residues and poles respectively of the partial fraction expansion of H(z). k(i) are the coefficients of the direct polynomial terms that might be left over. We can now take the inverse z-transform of (8.4) and get using (4.17),

$$h(n) = \sum_{i} r(i)[p(i)]^{n} u(n) + \sum_{j} k(j)\delta(n-j)$$
(8.5)

Substituting the values,

$$h(n) = [(2.76) (0.55)^{n} + (-1.05 - 1.84J) (0.57 + 0.16J)^{n} + (-1.05 + 1.84J) (0.57 - 0.16J)^{n} + (-0.53 + 0.08J) (0.63 + 0.32J)^{n} + (-0.53 - 0.08J) (0.63 - 0.32J)^{n} + (0.20 + 0.004J) (0.75 + 0.47J)^{n} + (0.20 - 0.004J) (0.75 - 0.47J)^{n}]u(n) + (-6.81 × 10^{-4}) \delta(n)$$
(8.6)

The values r(i), p(i), k(i) and thus the im-

pulse response function are computed and plotted at

```
#!/usr/bin/env python
# coding: utf-8
# In[1]:
import soundfile as sf
import matplotlib.pyplot as plt
from scipy import signal
from scipy import vectorize as vec
import numpy as np
#read .wav file
input signal,fs = sf.read('
    filter codes Sound Noise.wav')
#sampling frequency of Input signal
sampl freq=fs
#order of the filter
order=7
#cutoff frquency 4kHz
cutoff freq=4000.0
#digital frequency
Wn=2*cutoff freq/sampl freq
# b and a are numerator and denominator
    polynomials respectively
b, a = signal.butter(order, Wn, 'low')
# get partial fraction expansion
r, p, k = signal.residuez(b, a)
#number of terms of the impulse response
sz = 50
sz lin = np.arange(sz)
def rp(x):
    return r@(p**x).T
rp vec = vec(rp, otypes=['double'])
h1 = rp \ vec(sz \ lin)
k \text{ add} = np.pad(k, (0, sz - len(k)), '
    constant', constant values=(0,0))
```

```
h = h1 + k_add
plt.stem(sz_lin, h)
plt.xlabel('n')
plt.ylabel('h(n)')
plt.grid()
plt.plot()
plt.show()
# In[] ]:
```

The filter frequency response is plotted at

```
import numpy as np
import matplotlib.pyplot as plt
from scipy import signal
import soundfile as sf
input signal,fs = sf.read('
    filter codes Sound Noise.wav')
sampl freq=fs
order=4
cutoff freq=4000.0
Wn=2*cutoff freq/sampl freq
b, a = signal.butter(order, Wn, 'low')
def H(z):
        num = np.polyval(b,z**(-1))
        den = np.polyval(a,z**(-1))
        H = num/den
        return H
omega = np.linspace(0,np.pi,100)
plt.plot(omega, abs(H(np.exp(1j*omega))))
plt.xlabel('$\omega$')
plt.ylabel('$|H(e^{\omega})|_$')
plt.grid()
plt.show()
```

Observe that for a series  $t_n = r^n$ ,  $\frac{t_{n+1}}{t_n} = r$ . By the ratio test,  $t_n$  converges if |r| < 1. We note that observe that |p(i)| < 1 and so, as h(n)

is the sum of convergent series, we see that h(n) converges. From Fig. (8.1), it is clear that h(n) is bounded. From (4.1),

$$\sum_{n=0}^{\infty} h(n) = H(1) = 1 < \infty$$
 (8.7)

Therefore, the system is stable. From h(n) is negligible after  $n \ge 64$ , and we can apply a 64-bit FFT to get y(n). The following code uses the DFT matrix to generate y(n).

```
import soundfile as sf
import matplotlib.pyplot as plt
from scipy import signal
from scipy import vectorize as vec
import numpy as np
input signal,fs = sf.read('
    filter codes Sound Noise.wav')
sampl freq=fs
order=7
cutoff freq=4000.0
Wn=2*cutoff freq/sampl freq
# b and a are numerator and denominator
    polynomials respectively
b, a = signal.butter(order, Wn, 'low')
output signal = signal.filtfilt(b, a,
    input signal)
# get partial fraction expansion
r, p, k = signal.residuez(b, a)
#number of terms of the impulse response
sz = 64
sz lin = np.arange(sz)
dftmtx = np.fft.fft(np.eye(sz))
invmtx = np.linalg.inv(dftmtx)
def rp(x):
    return r@(p**x).T
rp vec = vec(rp, otypes=['double'])
h1 = rp \ vec(sz \ lin)
```

k add = np.pad(k, (0, sz - len(k)), '

```
constant', constant_values=(0,0))
h = h1 + k_add
H = h@dftmtx
X = input_signal[:sz]@dftmtx
Y = H*X
y = (Y@invmtx).real
plt.stem(np.arange(sz), y[:sz])
plt.xlabel('n')
plt.ylabel('y(n)')
plt.grid()
plt.plot()
plt.show()
```

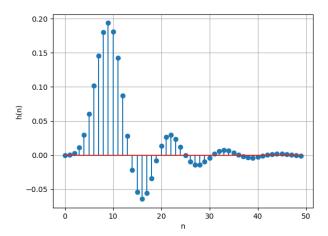


Fig. 8.1: Plot of h(n)

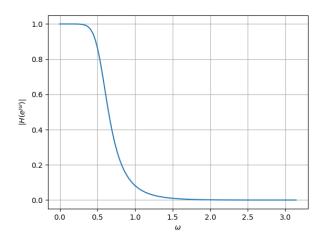


Fig. 8.1: Filter frequency response

8.3 What is the sampling frequency of the input signal?

# **Solution:**

Sampling frequency(fs)=44.1kHZ.

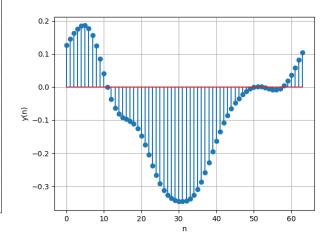


Fig. 8.1: Plot of y(n)

8.4 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.

8.5 Modifying the code with different input parameters and to get the best possible output. **Solution:** 

A better filtering was found on setting the order of the filter to be 7.