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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 Problem 2.1 in the spectrogram and play. Observe the spectrogram. What do you find?

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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:

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   "import_soundfile_as_sf\n",
   "from_scipy_import_signal\n",
   "\n".
   "#read_.wav_file_\n",
   "input signal,fs_=_sf.read('
       filter codes Sound Noise.wav')_\n
   "\n".
   "#sampling_frequency_of_Input_signal\n"
   "sampl freq=fs\n",
   "\n",
   "#order_of_the_filter\n",
   "order=4uu\n",
   "\n",
   "#cutoff_frquency_4kHz\n",
   "cutoff freq=4000.0_\\n",
   "\n",
   "#digital_frequency\n",
   "Wn=2*cutoff freq/sampl frequu\n",
   "\n",
   "#_b_and_a_are_numerator_and_
       denominator_polynomials_
       respectively\n",
   "b,_a_=_signal.butter(order,Wn,_'low')_\n
```

```
"#filter_the_input_signal_with_butterworth"
       _filter\n",
   "output signal_=_signal.filtfilt(b,_a,_
       input signal)\n",
   "#output signal_=_signal.lfilter(b,_a,_
       input signal)\n",
   "#write_the_output_signal_into_.wav_file\
       n",
   "sf.write('Sound With ReducedNoise.
       wav',_output signal,_fs)_"
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2.4 The python output of the script Problem 2.3 is audio file in the 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

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

Sketch x(n).

3.2 Let

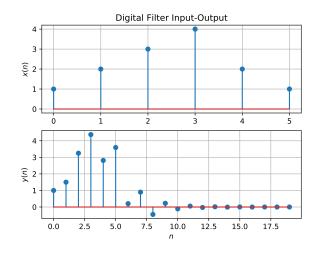
$$y(n) + \frac{1}{2}y(n-1) = x(n) + x(n-2),$$

$$y(n) = 0, n < 0 \quad (3.2)$$

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.

4 Z-TRANSFORM

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

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

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

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

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

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

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

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

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 $r = \frac{a}{r}$

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)

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

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

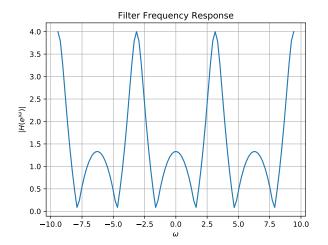


Fig. 4.6: $|H(e^{j\omega})|$

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,

$$\int_{-\pi}^{\pi} H(z)e^{jkz} dz \qquad (4.29)$$

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

If n = k, the above integral evaluates to:

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

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)

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

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

$$(4.34)$$

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

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

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

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

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

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

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

$$h(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} H(z) \tag{5.13}$$

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)

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

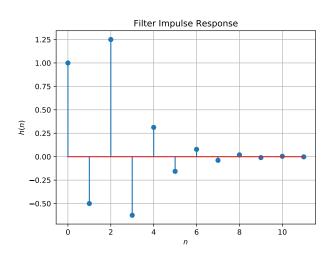


Fig. 5.3: h(n) as the inverse of H(z)

h(n) is bounded as it converges to 0

5.4 Convergent? Justify using the ratio test.

Solution:

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

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.

5.5 The system with h(n) is defined to be stable if 5.10 Show that

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

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

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

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2),$$
 (5.19)

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

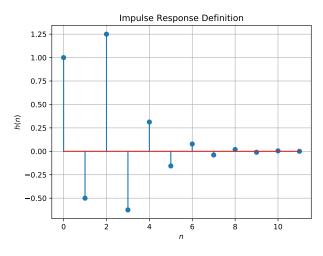


Fig. 5.7: h(n) from the definition

5.8 Compute

$$y(n) = x(n) * h(n) = \sum_{n = -\infty}^{\infty} x(k)h(n - k)$$
 (5.20)

Comment. The operation in (5.20) 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

- 5.9 Express the above convolution using a Teoplitz matrix.

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

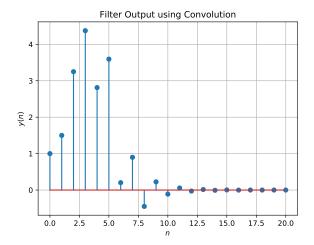


Fig. 5.8: y(n) from the definition of convolution

6 DFT AND FFT

6.1 Compute

$$X(k) \stackrel{\triangle}{=} \sum_{n=0}^{N-1} x(n)e^{-j2\pi kn/N}, \quad k = 0, 1, \dots, N-1$$
(6.1)

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. ipynb

- 6.4 Repeat the previous exercise by computing X(k), H(k) and y(n) through FFT and IFFT.
- 6.5 Wherever possible, express all the above equations as matrix equations.
- 6.6 Verify the above equations by generating the DFT matrix in python.

7 Exercises

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

7.1 The command

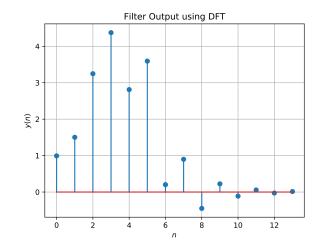


Fig. 6.3: y(n) from the DFT

in Problem 2.3 is executed through the following difference equation

$$\sum_{m=0}^{M} a(m) y(n-m) = \sum_{k=0}^{N} b(k) x(n-k) \quad (7.1)$$

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.

- 7.2 Repeat all the exercises in the previous sections for the above a and b.
- 7.3 What is the sampling frequency of the input signal?

Solution: Sampling frequency(fs)=44.1kHZ.

7.4 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.

7.5 Modifying the code with different input parameters and to get the best possible output.