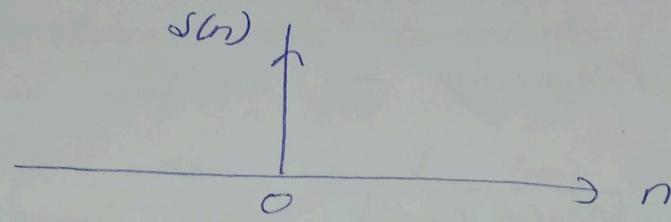


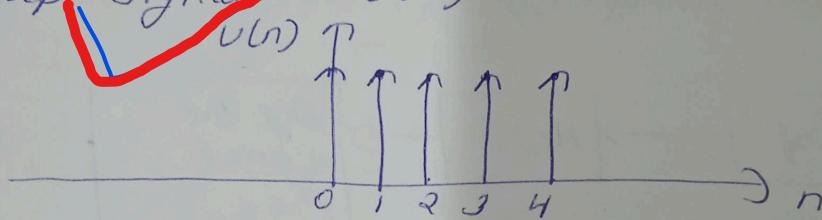
# Digital Signal Processing

Unit sample signal -  $s(t)$  or  $s(n)$



$$s(n) = \begin{cases} 1, & n=0 \\ 0, & n \neq 0 \end{cases}$$

Unit Step Signal -  $u(n)$



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

$$u(n) = \sum_{k=0}^{\infty} s(n-k)$$

and,  $\delta(n)=U(n)-U(n-1)$

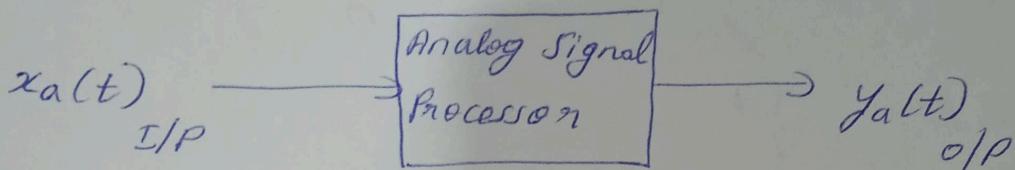
$$\sum_{k=0}^{\infty} s(n-k) = s(n) + s(n-1) + s(n-2) + \dots$$

Putting  $n=0$ ,  $u(0)=1$

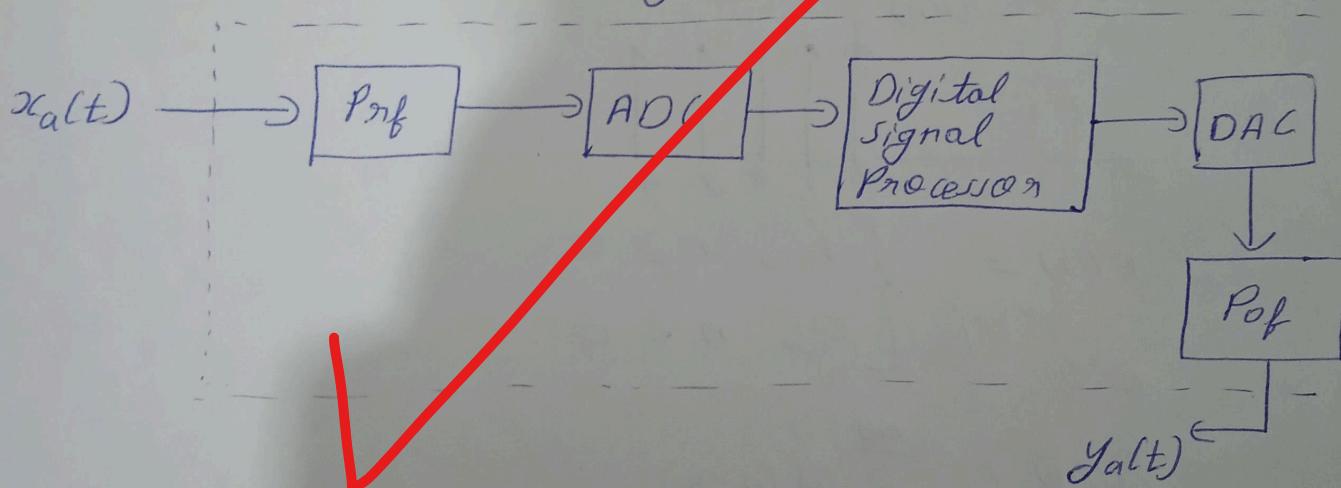
Putting  $n=1$ ,  $u(1)=1$

Extraction of and enhancing useful information from a mixture of conflicting information is known as signal processing.

Analog Signal Processing -



Digital Signal Processing -



P<sub>nf</sub> - Pre-Filter or Anti-aliasing filter - conditions the signal to prevent aliasing.

Output of DAC is staircase and it is the first stage toward analog.

P<sub>of</sub> - Post-Filter smoothes the signal to give analog signal.

## Advantages of DSP -

- 1) DSP is easy to develop, test and software is portable.
- 2) DSP operations are temperature independent, so it is useful for highly stable systems.
- 3) In analog, new circuit has to be designed for different applications while in DSP only re-loading of some program and by changing some resistor, we can use DSP.

For very high signal processing applications, we don't use DSP.

## Discrete time signals -

$$x(n) = \{x(n)\}, -\infty < n < \infty$$

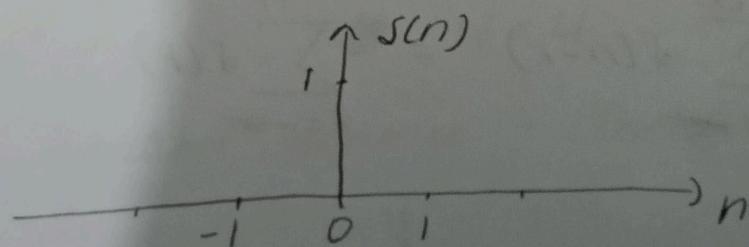
$$= \{ \dots, x(-2), x(-1), x(0), x(1), x(2), \dots \}$$



## Types of sequences -

### Unit sample sequence -

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

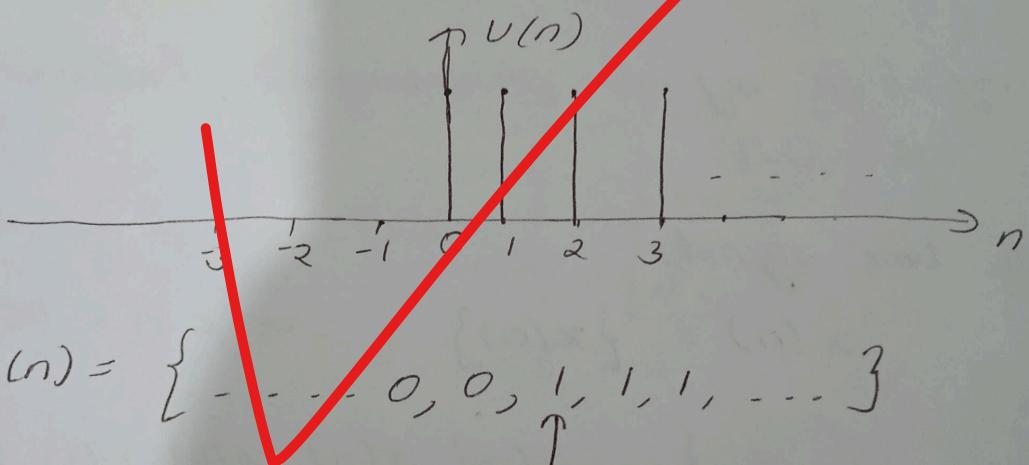


$$\delta(n) = \{ \dots, 0, 0, \underset{\uparrow}{1}, 0, 0, \dots \}$$

$$\delta(n-n_0) = \begin{cases} 1, & n=n_0 \\ 0, & n \neq n_0 \end{cases}$$

Unit Step Sequence -

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



$$u(n) = \{ \dots, 0, 0, \underset{\uparrow}{1}, 1, 1, \dots \}$$

$$u(n-n_0) = \begin{cases} 1, & n \geq n_0 \\ 0, & n < n_0 \end{cases}$$

By multiplying by  $u(n)$ , we can make a system causal.

$$s(n) = u(n) - u(n-1)$$

$$u(n) = \sum_{k=-\infty}^{\infty} s(n-k) = \sum_{k=-\infty}^n s(k)$$

Real exponential signals - sequence -

$$x(n) = Aa^n$$

where A and a are real

Complex exponential sequence -

$$x(n) = Aa^n$$

where A and a are complex.

Sinusoidal sequence -

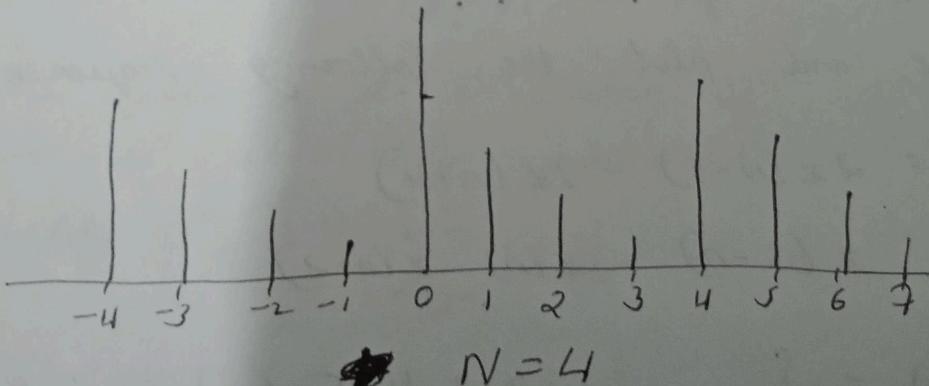
$$x(n) = A \cos(\alpha n + b)$$

Random sequence - cannot be represented by any mathematical expression.

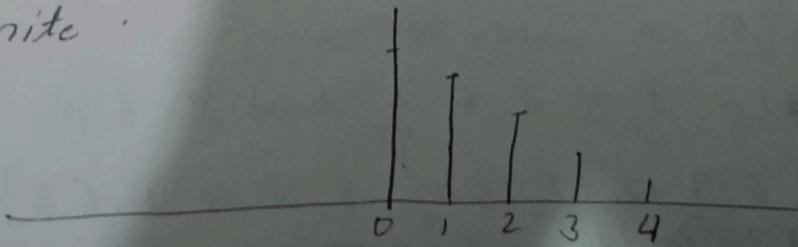
Periodic sequence - ~~Repeats after~~ A sequence is periodic if it satisfies -

$$x(n) = x(n+N) \quad \forall n$$

Smallest integer N which satisfies this expression is known as fundamental period.



Finite duration sequence - Duration of sequence is finite.



$N=5$   
5 point  
sequence

Operations on sequence -

1) Signal addition - Sample-by-sample addition takes place.

$$\{x_1(n)\} + \{x_2(n)\} = \{x_1(n) + x_2(n)\}$$

2) Signal multiplication -

$$\{x_1(n)\} \{x_2(n)\} = \{x_1(n)x_2(n)\}$$

3) Scaling -  $y(n) = \alpha x(n)$

$$\alpha \{x(n)\} = \{\alpha x(n)\}$$

Each sample is scaled by same amount.

4) Folding - Each sample is flipped around  $n=0$ .

$$\text{Energy} = \sum x(n)x^*(n)$$

$$x(n) = \{1, 2, 3, 4, 5, 6, 7, 6, 5, 4, 3, 2, 1\}$$

Determine and plot the following sequence.

a)  $x_1(n) = 2x(n-5) - 3x(n+4)$

b)  $x_2(n) = x(3-n) + x(n) \cdot x(n-2)$

a)  $x(n-5) = \{- \quad 1 \ 2 \ 3 \ 4 \ 5 \ 6 \ 7 \ 6 \ 5 \ 4 \ 3 \ 2 \ 1\}$

$2x(n-5) = \{- \quad 2 \ 4 \ 6 \ 8 \ 10 \ 12 \ 14 \ 12 \ 10 \ 8 \ 6 \ 4 \ 2\}$

$x(n+4) = \{1 \ 2 \ 3 \ 4 \ 5 \ 6 \ 7 \ 6 \ 5 \ 4 \ 3 \ 2 \ 1\}$

$3x(n+4) = \{3 \ 6 \ 9 \ 12 \ 15 \ 18 \ 21 \ 18 \ 15 \ 12 \ 9 \ 6 \ 3\}$

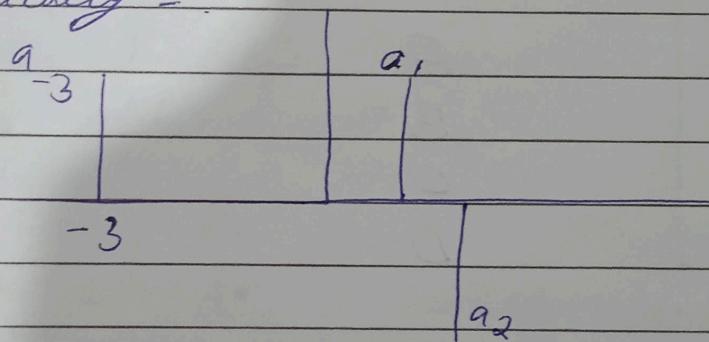
$x_1(n) = \{3 \ 6 \ 9 \ 12 \ 15 \ 18 \ 21 \ 18 \ 15 \ 23 \ 12 \ 3 \ 4 \ 2\}$

52) High Reliability - and ease of maintenance -  
It works without failure for 20-30 years,  
very less maintenance required.

9.) Low cost - Fibre optics are usually made  
of silicon and polymers whose cost  
is less and silica is readily available  
on Earth.

### DSP

How arbitrary sequence can be expressed  
mathematically - :



$$u(n) = a_{-3} s(n+3) + a_1 s(n-1) + a_2 s(n-2)$$

→ sum of scaled delayed unit samples.

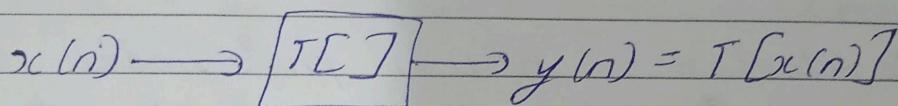
$$\therefore x(n) = \sum_{k=-\infty}^{\infty} x(k) \delta(n-k)$$

Linear Shift Invariant System -

Discrete System - Defined by unique operator  
 $T[\cdot]$  which will map input sequence  
 $x(n)$  into output sequence  $y(n)$ .

Write MATLAB program to plot  $x(n) = a^n$

- i)  $0 \leq a \leq 1$
- ii)  $-1 \leq a \leq 0$
- iii)  $a < -1$
- iv)  $a > 1$



$$\begin{aligned} \text{Linear System } \Rightarrow T[a x_1(n) + b x_2(n)] \\ = a T[x_1(n)] + b T[x_2(n)] \\ = a y_1(n) + b y_2(n) \end{aligned}$$

$$\begin{aligned} \text{Now, } y(n) &= T[x(n)] \\ &= T \left[ \sum_{k=-\infty}^{\infty} x(k) \delta(n-k) \right] \end{aligned}$$

$$= \sum_{k=-\infty}^{\infty} x(k) T[\delta(n-k)]$$

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

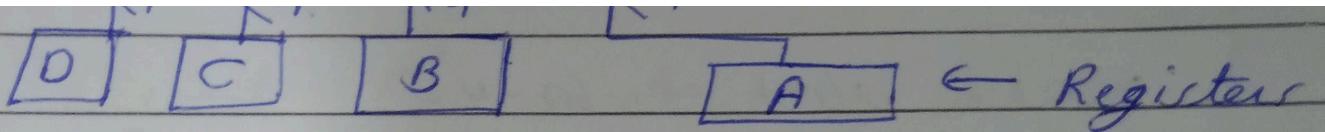
the shift in input would also be reflected in the output by the same margin

Shift invariant - If  $T[x(n)] = y(n)$   
 $\Rightarrow T[x(n-k)] = y(n-k)$

$$\therefore y(n) = \sum_{k=-\infty}^{\infty} x(k) h(n-k) \quad (\text{convolution sum})$$

$$y(n) = x(n) * h(n) \quad (\text{linear convolution})$$

go with diagonal sum method taught by rajiv sir  
and length of the sequence is  $N_1 + N_2 - 1$



## Arithmetic microoperations -

Add Microop. -  $R_3 \leftarrow R_1 + R_2$

Subtract Microop. -  $R_3 \leftarrow R_1 - R_2$

Increment Microop. -  $R_1 \leftarrow R_1 + 1$

Decrement Microop. -  $R_1 \leftarrow R_1 - 1$

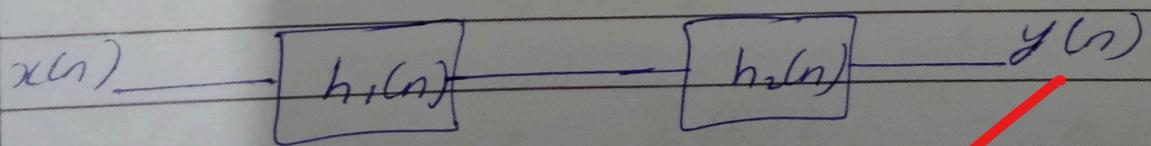
## Arithmetic unit -

$$A \rightarrow A_{n-1} \dots A, A_0$$

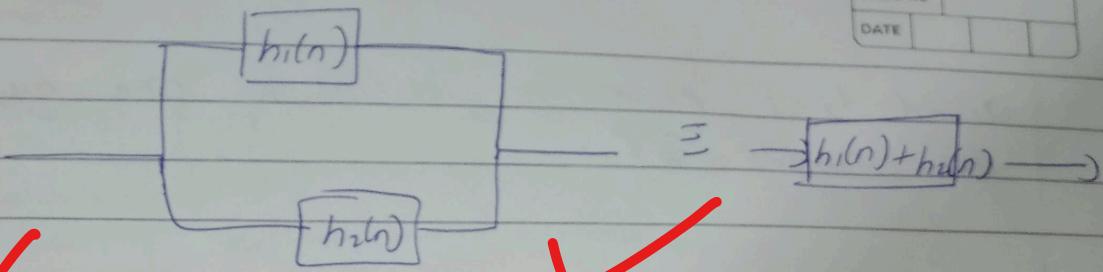
$$B \rightarrow B_{n-1} \dots B, B_0$$

DSP

$$\begin{aligned} x(n) &\xrightarrow{\quad h(n) \quad} y(n) = x(n) * h(n) \\ &= h(n) * x(n) \end{aligned}$$



$$\therefore x(n) \xrightarrow{\quad h_1(n) * h_2(n) \quad} y(n)$$



Q.  $h(n) = (0.5)^n u(n)$  : Input is  $x(n) = u(n) - u(n-4)$   
 Find response  $y(n)$ .

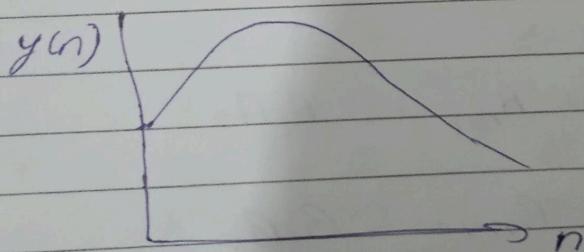
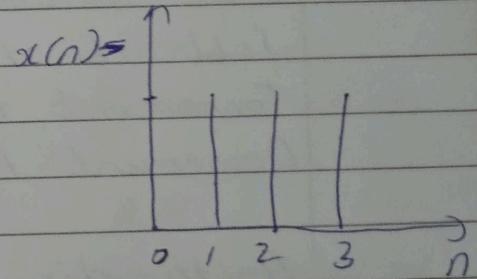
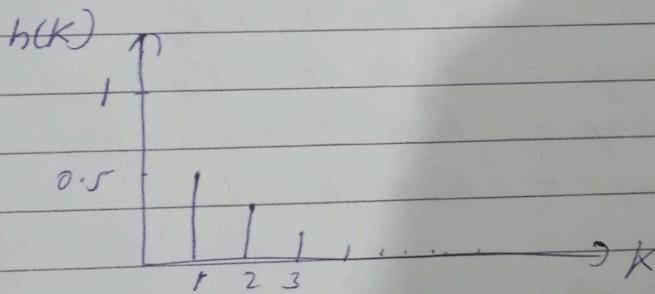
$x(n)=1$ , for  $n=0,1,2,3$   
 0, elsewhere

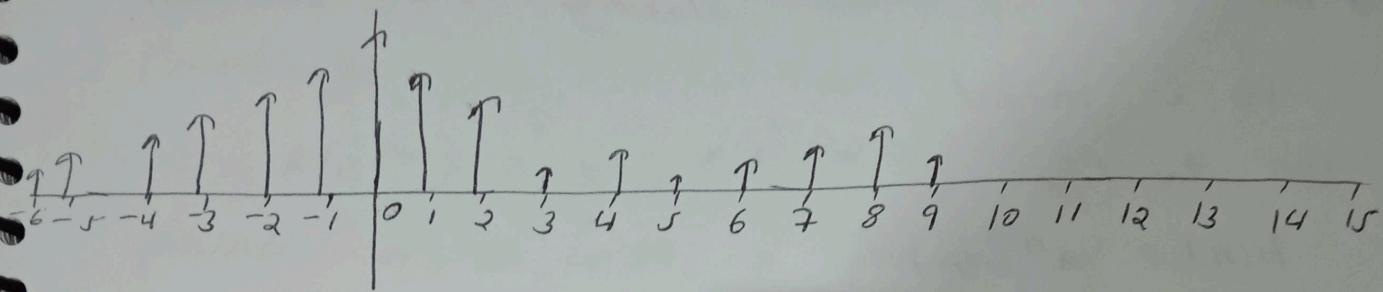
$$x(n) = u(n) - u(n-4)$$

its ans is  $y(n) = (1/2)^n * U(n) + (1/2)^{n-1} * U(n-1) + (1/2)^{n-2} * U(n-2) + (1/2)^{n-3} * U(n-3)$

$$\begin{aligned} y(n) &= x(n) * h(n) \\ &= \sum_{k=-\infty}^{\infty} h(k) x(n-k) \end{aligned}$$

$y(n)$  has to be in terms of  $n$  and hence got the name  $y(n)$





$$b) x_2(n) = x(3-n) + x(n) [x(n-2)]$$

$$x(3-n) = \{$$

In other copy -

### System Properties of LTI System -

1) ~~Stability~~ - BIBO Stability - A system is said to be BIBO stable, if for every bounded input, it produces a bounded output.

$$|x(n)| < \infty \Rightarrow |y(n)| < \infty$$

For LTI system, it is stable if its impulse response is absolutely summable.

$$\text{Stability} \Leftrightarrow \sum_{-\infty}^{\infty} |h(n)| < \infty$$

2) Causality - ~~if~~ Output does not depend upon future values. If output at any instance  $n=n_0$  depends on input at  $n \leq n_0$ .

For LTI system, impulse response  $h(n)=0$  for  $n < 0$ . impulse response is being used for LTI systems for classification purposes

~~Q~~  $h(n) = a^n v(n)$ . Check stability and causality

It is causal.

For stability

$$h(n) = a^n v(n)$$

$$S = \sum_{-\infty}^{\infty} h(n) = \sum_{0}^{\infty} |a^n| = \frac{1}{1-|a|}$$

converge for  $|a| < 1$  ✓

stable for  $|a| < 1$

it can be proved via

$h(-1), h(-2)$  is not equal to 0

OR

$h(n)$  depends on future values

For stability -  $h(n) = a^n v(n+2)$

$$S = \sum_{-\infty}^{\infty} a^n v(n+2)$$

$$a^{-2} + a^{-1} + \sum_{0}^{\infty} |a^n|$$

same condition as above

DTFT is equivalent to the normal fourier transform of any continuous signal.

~~DIF~~T - Discrete Time Fourier Transform

DTFT of any absolutely summable  $x(n)$  is given by

it can be calculated for any absolutely summable signal

$$X(e^{j\omega}) = F[x(n)] = \sum_{n=-\infty}^{\infty} x(n) e^{-j\omega n}$$

DFS=summation(0,N-1)x(n)\*e(-j\*2\*pi\*k\*n/N)

DFT=same as DFS

But the difference is DFT is for a finite length sequence while DFS is for any periodic sequence,

DTFS and DFS are similar other than the fact that the coefficients in DTFS are being multiplied with N

Properties -

bz cosine and sine are periodic with  $2\pi$

1) Periodicity -

$$x(e^{j\omega}) = x(e^{j(\omega+2\pi)})$$

periodic in  $\omega$  with a period of  $2\pi$ .

2) Symmetry - For real valued  $x(n)$ ,  $x(e^{j\omega})$  is conjugate symmetric so that  $x^*(n)=x(n)$

$$x(e^{-j\omega}) = x^*(e^{j\omega})$$

$$\operatorname{Re}[x(e^{-j\omega})] = \operatorname{Re}[x(e^{j\omega})] \quad (\text{even symmetric})$$

$$\operatorname{Im}[x(e^{-j\omega})] = -\operatorname{Im}[x(e^{j\omega})] \quad (\text{odd symmetric})$$

$$|x(e^{-j\omega})| = |x(e^{j\omega})| \quad (\text{even symmetric})$$

$$\angle x(e^{-j\omega}) = -\angle x(e^{j\omega}) \quad (\text{odd symmetric})$$

$$\Rightarrow \omega \in [0, \pi]$$

3) Linearity -  $F[\alpha x_1(n) + \beta x_2(n)] =$

$$\alpha F[x_1(n)] + \beta F[x_2(n)]$$

$$= \alpha x_1(e^{j\omega}) + \beta x_2(e^{j\omega})$$

$\forall \alpha, \beta, x_1(n)$  and  $x_2(n)$

it is same as that of z-transform ,i.e. parameter is being raised to the shifted power,i.e.  $e^{j\omega}$  is being raised to  $-k$  similarly  $z$  is being raised to  $-n$  in case of z transform.

$$F[x(n-k)] = x(e^{j\omega}) e^{-jk\omega}$$

4) Frequency Shifting -

$$F[x(n)e^{j\omega_0 n}] = x(e^{j(\omega-\omega_0)})$$

6)  Folding -  $F[x(-n)] = X(e^{-j\omega})$  same as z-transform

7)  Conjugation -

$$F[x^*(n)] = X^*(e^{-j\omega})$$



Folding and conjugation

8)  Convolution -

$$\begin{aligned} F[x_1(n) * x_2(n)] &= F[x_1(n)] F[x_2(n)] \\ &= X_1(e^{j\omega}) X_2(e^{j\omega}) \end{aligned}$$

9)  Multiplication - Dual of convolution

$$\begin{aligned} F[x_1(n) x_2(n)] &= F[x_1(n)] \overline{\otimes} F[x_2(n)] \xrightarrow{\text{Periodic convolution}} \\ &= \frac{1}{2\pi} \int X_1(e^{j\omega}) X_2(e^{j(\omega-z)}) dz \end{aligned}$$

10)  Energy - Energy of sequence  $x(n)$  is

$$E_x = \sum_{-\infty}^{\infty} |x(n)|^2 = \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(e^{j\omega})|^2 d\omega$$

Parseval's Theorem -  $= \int_0^{\pi} \frac{|X(e^{j\omega})|^2}{\pi} d\omega$

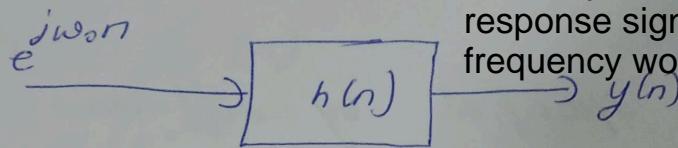
For proof of this use,

$$1. |x(n)|^2 = x(n) * x^*(n)$$

$$2. x^*(n) = \frac{1}{2\pi i} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{jn\omega} d\omega$$

Frequency domain representation of LTI system -

✓ Response to a complex exponential  $e^{j\omega_0 n}$



The output is simple multiplication of DTFT of impulse response signal(also known as frequency response)at frequency  $\omega_0$  with  $e^{j\omega_0 n}$ .

$$\text{Output } \Rightarrow e^{j\omega_0 n} * h(n) = y(n)$$

$$y(n) = \sum_{-\infty}^{\infty} h(k) e^{j\omega_0 (n-k)}$$

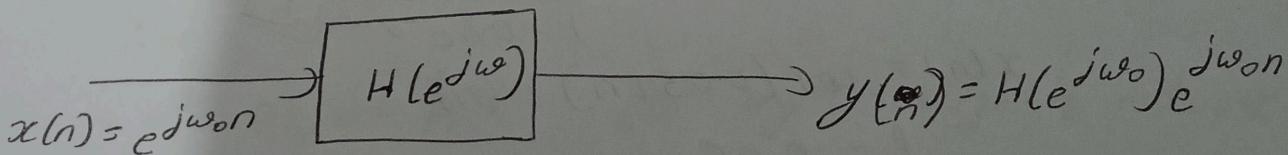
$$= \left[ \sum_{-\infty}^{\infty} h(k) e^{-j\omega_0 k} \right] e^{j\omega_0 n}$$

$$= F[h(n)]_{\omega=\omega_0} e^{j\omega_0 n} = H(e^{j\omega_0}) e^{j\omega_0 n}$$

#

✓ Frequency Response - DTFT of impulse response  
is frequency response.

$$H(e^{j\omega}) = \sum_{-\infty}^{\infty} h(n) e^{-j\omega n} = H(j\omega)$$



✓ Response to sinusoidal input -

$$x(n) = A \cos(\omega_0 n + \theta_0) \rightarrow h(n) \rightarrow y(n) = A / |H(e^{j\omega_0})| \cos(\omega_0 n + \theta_0 + \angle H(e^{j\omega_0}))$$

$$y(n) = A / |H(e^{j\omega_0})| \cos(\omega_0 n + \theta_0 + \angle H(e^{j\omega_0}))$$
$$= y_{ss}(n) \quad [\text{Steady State Response}]$$

$$x(e^{j\omega}) \xrightarrow{H(e^{j\omega})} y(e^{j\omega}) = x(e^{j\omega}) H(e^{j\omega})$$

Follow the method of z-transform given in proakis page no. 208

Q An LTI system is specified by difference equation

$$y(n) = 0.8y(n-1) + x(n)$$

i.e. the response corresponding to sinusoidal input

calculate steady state response  $y_{ss}(n)$  to  
input  $x(n) = \cos(0.05\pi n) v(n)$

$$y(n) = 0.8y(n-1) + x(n)$$

$$x(n) = \cos(0.05\pi n) v(n)$$

$$\cancel{h(n) = 0.8y(n-1) + x(n)}$$

$$y(n) = 0.8[y(n) - s(n)] + x(n)$$

$$0.2y(n) = -0.8s(n) + x(n)$$

$$\frac{y(n)}{x(n)} = -4s(n) + 5$$

$$h(n) = 5 - 4s(n) \quad ??$$

$$H(e^{j\omega}) = \frac{1}{1 - 0.8e^{-j\omega}} \quad \checkmark$$

$$x(n) = \cos(0.05\pi n) v(n)$$

$$f = \frac{0.05}{2} = 0.025 \quad \theta = 0$$

$$\omega_0 = 0.05\pi \quad \theta_0 = 0$$

$$H(e^{j\omega_0}) = \frac{1}{1 - 0.8e^{-j0.05\pi}}$$

$$= 4.09 e^{-j0.05377}$$

$$= 4.09 \angle 0^\circ (0.05\pi - 0.5377)$$

$$= 4.09 (\cos(0.05n - 0.5377))$$

HW

Q.  $h(n) = (0.9)^n u(n)$

$$x(n) = 0.1 u(n)$$

Find  $y_{ss}(n)$

$$y_{ss}(n) = 1$$

$$\text{and } y_{ss}(z) = 1/1 - z^{-1}$$

??

$$= 10$$

PW(physics wallah)

Paley Wiener's Criterion - It gives the frequency domain equivalence of causality condition in time domain. According to Paley Wiener, the necessary and sufficient condition for an amplitude response to be realizable is that :-

$$\int_{-\infty}^{\infty} \frac{|\ln|H(j\omega)||}{1 + \omega^2} d\omega < \infty$$

① Requirements on amplitude response to be realizable:

For a range of  $H(j\omega) \neq 0$ , for any realizable network frequency.

② The amplitude response should not fall to zero faster than the exponential order.

Q. Using Paley Wiener, show that " $|H(j\omega)| = e^{-\omega^2}$ " is not a suitable amplitude response for a causal LTI system.

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

$$\Rightarrow \int_{-\infty}^{\infty} \frac{\omega^2}{1 + \omega^2} d\omega = \int_{-\infty}^{\infty} \left(1 - \frac{1}{1 + \omega^2}\right) d\omega$$

$$= \left[ \omega - \tan^{-1} \omega \right]_{-\infty}^{\infty}$$

$$= \infty \text{ (not suitable)}$$

Q  $|H(j\omega)| = \frac{1}{\sqrt{1+\omega^2}}$  given in S. Sallivaham

$$\int_{-\infty}^{\infty} \left| \frac{\ln \frac{1}{\sqrt{1+\omega^2}}}{1+\omega^2} \right| d\omega$$

$$= \frac{1}{2} \int_{-\infty}^{\infty} \frac{\ln(1+\omega^2)}{(1+\omega^2)} d\omega \quad \text{now put } w=\tan x$$

and then use integral(0,pi/2)log(cosx)=-1\*pi/2\*log2

ans=0.945

and hence realisable

2 - Transform - As it exists for absolutely summable signals only

Shortcoming of DTFT -

- 1) For  $v(n)$  and  ~~$n v(n)$~~ , does not exist
- 2) For changing and transient input, does not exist.

The 2-transform of any sequence  $x(n)$  is given

by 
$$X(z) = Z[x(n)] = \sum_{n=-\infty}^{\infty} x(n) z^{-n}$$

The set of value of  $z$  for which  $X(z)$  exists  
is known as region of convergence (ROC)

$$R_{x_-} < |z| < R_{x_+}$$

where  $R_{x_-}$  and  $R_{x_+}$  are some positive numbers.

Comments :-

1)  $z = |z| e^{j\omega}$

2)  $\because$  ROC is defined for magnitude condition,

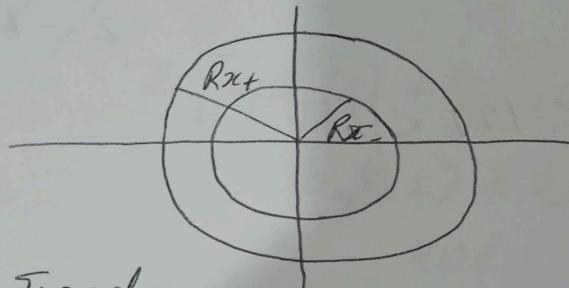
$\therefore$  ROC is always

$$R_{x_-} \text{ min} = 0 \quad R_{x_+} \text{ max} = \infty$$

#3) If  $R_{x_+} < R_{x_-}$ , ROC will not exist.

4.) If  $|z| = 1 \Rightarrow z = e^{j\omega}$

$\therefore$  Z-transform will become DTFT  
(when ROC contains the unit circle)



Finding Z-transform -

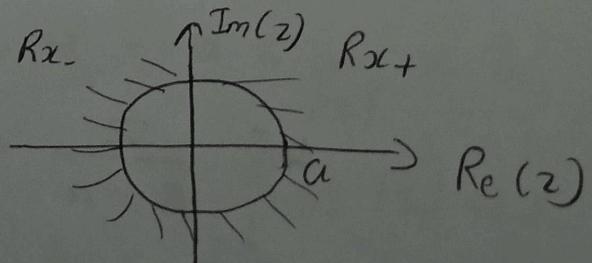
1)  $x_1(n) = a^n u(n) \quad 0 < |a| < \infty$

This is positive sequence -

$$\begin{aligned} X_1(z) &= \sum_{n=0}^{\infty} a^n z^{-n} = \sum_{n=0}^{\infty} \left(\frac{a}{z}\right)^n \\ &= \frac{1}{1 - az^{-1}}, \text{ if } \left|\frac{a}{z}\right| < 1 \end{aligned}$$

$$= \frac{z}{z - a}, \quad |z| > |a|$$

ROC :  $|a| < |z| < \infty$



2)  $x_2(n) = -b^n u[-n-1], \quad 0 < |b| < \infty$

$$x_2(z) = \sum_{n=-1}^{-\infty} -b^n z^{-n}$$

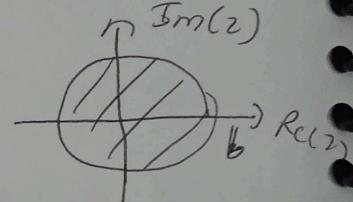
(negative sequence)

$$= \sum_{n=-1}^{-\infty} \left(\frac{b}{z}\right)^n = \frac{1}{1 - bz^{-1}}$$

$$= \frac{z}{z - b}$$

$ROC_2 : 0 \leq |z| < |b|$

$R_{x_-} \quad R_{x_+}$



If  $a = b$ , then  $x_1(z) = x_2(z)$

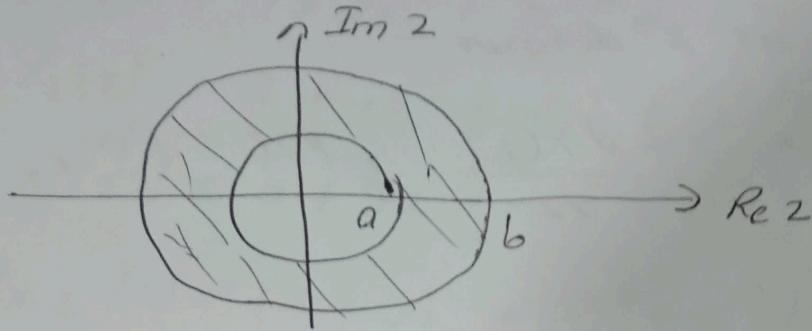
but  $ROC_1 \neq ROC_2$

ROC is the only distinguishing feature for 2-transform.

3) ~~\*~~   $x_3(n) = x_1(n) + x_2(n) = a^n u(n) - b^n u(-n-1)$   
 $(b > a)$

$$x_3(z) = \left\{ \frac{z}{z-a}, \quad ROC_1 : |z| > |a| \right\} + \left\{ \frac{z}{z-b}, \quad ROC_2 : |z| < |b| \right\}$$

$$= \frac{z}{z-a} + \frac{z}{z-b}, \quad ROC_3 : ROC_1 \cap ROC_2$$



If  $b < a$ , ROC is null space and  $z$ -transform will not exist.

Properties :-

1) **Linearity** - holds for DTFT too

$$Z[a_1 x_1(n) + a_2 x_2(n)] = a_1 X_1(z) + a_2 X_2(z),$$

ROC :  $ROC_{x_1} \cap ROC_{x_2}$   
it is similar to DTFT, there  $e^{jw}$  was being raised to shifted power.

2) **Time Shifting** -  $Z[x(n-n_0)] = z^{-n_0} X(z)$ , ROC :  $ROC_x$

3) **Multiplication by exponential sequence** -

$$Z[a^n x(n)] = X\left(\frac{z}{a}\right) \text{ - ROC : } ROC_x \text{ scaled by } |a|$$

4) **Folding (Time reversal)** - again it is similar to DTFT

$$Z[x(-n)] = X\left(\frac{1}{z}\right) \text{ ROC : Inverted } ROC_x$$

let  $ROC_x : a < |z| < b$

ROC of inverted (reflected) signal :  $a < \frac{1}{|z|} < b$

$$\frac{1}{b} < |z| < \frac{1}{a}$$

~~5.)~~ Differentiation in z-domain -

$$Z[nx(n)] = -2 \frac{dX(z)}{dz}, \text{ ROC: } ROC_x$$

~~6.)~~ Convolution -

$$Z[x_1(n) * x_2(n)] = X_1(z) \cdot X_2(z)$$
$$\text{ROC: } ROC_{x_1} \cap ROC_{x_2}$$

~~7.)~~ Cross correlation -

$$x_1(n) \rightarrow X_1(z)$$

$$x_2(n) \rightarrow X_2(z)$$

$$r_{x_1 x_2}(l) = \sum_{n=-\infty}^{\infty} x_1(n) x_2(n-l)$$

$$r_{x_1 x_2}(l) \leftrightarrow R_{x_1 x_2}(z) = X_1(z) X_2(z^{-1})$$

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~~Q~~ Obtain cross correlation  $r_{x_1 x_2}(l)$  of the following sequence -:

$$x_1(n) = \left\{ \begin{matrix} 1, 2, 3, 4 \\ T \end{matrix} \right.$$

$$x_2(n) = \left\{ \begin{matrix} 4, 3, 2, 1 \\ T \end{matrix} \right.$$

$$\begin{aligned} r_{x_1 x_2}(l) &= \sum_{n=-\infty}^{\infty} x_1(n) x_2(n-l) \\ &= \sum_{n=0}^{3} x_1(n) x_2(n-l) \\ &= x_1(0)x_2(-l) + x_1(1)x_2(1-l) \end{aligned}$$

$$X_1(z) = 1 + 2z^{-1} + 3z^{-2} + 4z^{-3}$$

$$X_2(z) = 4 + 3z^{-1} + 2z^{-2} + z^{-3}$$

$$X_2(z^{-1}) = 4 + 3z + 2z^2 + z^3$$

$$R_{X_1 X_2}(z) = (4 + 3z^{-1} + 2z^{-2} + z^{-3})(4 + 3z + 2z^2 + z^3)$$

$$= \cancel{z^3} + 4z^2 + 10z + 20 + 25z^{-1} + 24z^{-2} + 16z^{-3}$$

$$r_{X_1 X_2}(k) = z^{-1} [R_{X_1 X_2}(z)]$$

$$= [1, 4, 10, 20, 25, 24, 16]$$

Some important results :-

just remember z-transform of  
 $U(n) == 1 * U(-(n-1))$

Sequence

Transform

ROC

$$\delta(n)$$

$$1$$

$$\forall z$$

$$v(n)$$

$$\frac{1}{1-z^{-1}} = \frac{z}{z-1}$$

$$|z| > 1$$

right sided sequence

$$-v(-n-1)$$

$$\frac{1}{1-z^{-1}} = \frac{z}{z-1}$$

$$|z| < 1$$

left sided sequence

$$a^n v(n)$$

$$\frac{1}{1-az^{-1}}$$

$$|z| > |a|$$

$$-b^n v(-n-1)$$

$$\frac{1}{1-bz^{-1}}$$

$$|z| < b$$

$$[a^n \sin \omega_0 n] v(n)$$

$$\frac{(a \sin \omega_0) z^{-1}}{1 - (2a \omega_0 \sin \omega_0) z^{-1} + a^2 z^{-2}}$$

$$|z| > |a|$$

$$[a^n \cos(\omega_0 n)] v(n) \quad \frac{1 - (a \cos \omega_0) z^{-1}}{1 - (2a \cos \omega_0) z^{-1} - a^2 z^{-2}} \quad |z| > |a|$$

$$na^n v(n) \quad \frac{az^{-1}}{(1 - az^{-1})^2} \quad |z| > |a|$$

$$-nb^n v(-n-1) \quad \frac{bz^{-1}}{(1 - bz^{-1})^2} \quad |z| < |b|$$

Q1 Determine  $x(n) = (n-2)(0.5)^{n-2} \cos\left[\frac{\pi}{3}(n-2)\right] v(n-2)$

Q2  $x(n) = \left[n\left(-\frac{1}{2}\right)^n v(n)\right] * \left(\frac{1}{4}\right)^{-n} v(-n)$

first calculate  $X(z)$  & then find its inverse z-transform

2)  $x(n) = \left[n\left(-\frac{1}{2}\right)^n v(n)\right] * \left(\frac{1}{4}\right)^{-n} v(-n) \quad x(z) = w(z)$

$$\left(-\frac{1}{2}\right)^n v(n) \xrightarrow{Z} \frac{2}{z + \frac{1}{2}} \quad \text{ROC: } |z| > \frac{1}{2}$$

Using differentiation property

$$w(n) = n\left(-\frac{1}{2}\right)^n v(n) = -2 \frac{d}{dz} \left(\frac{2}{z + \frac{1}{2}}\right)$$

$$= \frac{-2 \times \frac{1}{2}}{\left(2 + \frac{1}{2}\right)^2} \quad \text{ROC: } |z| > \frac{1}{2}$$

$$\text{ROC: } |z| > \frac{1}{2}$$

$$y(n) = \left(\frac{1}{4}\right)^n v(-n)$$

$$\left(\frac{1}{4}\right)^n v(n) = \frac{2}{2 - \frac{1}{4}} \quad ROC: |z| > \frac{1}{4}$$

$$\left(\frac{1}{4}\right)^{-n} v(-n) = \frac{\frac{1}{2}}{\frac{1}{2} - \frac{1}{4}} \quad ROC: \left|\frac{1}{2}\right| > \frac{1}{4}$$

$$Y(z) = \frac{-4}{z-4} \quad ROC: |z| < 4$$

$$\therefore X(z) = w(z) Y(z)$$

$$= \frac{-2 \times \frac{1}{2}}{\left(2 + \frac{1}{2}\right)^2} \times \frac{-4}{z-4} \quad ROC: \frac{1}{2} < |z| < 4$$

$$= \frac{2z}{(2-4)\left(2 + \frac{1}{2}\right)^2} \quad ROC: \frac{1}{2} < |z| < 4$$

✓

$$x(n) = (n-2)(0.5)^{n-2} \cos\left[\frac{\pi}{3}(n-2)\right] v(n-2)$$

$$= (n-2) \left[ \frac{1 - 0.5 \times \frac{\sqrt{3}}{2} z^{-1}}{1 - \frac{\sqrt{3}}{2} z^{-1} - 0.25 z^{-2}} \right]$$

$$= (n-2) \left[ \frac{\left(z - \frac{\sqrt{3}}{4}\right)/z}{\left(z^2 - \frac{\sqrt{3}z}{2} - \frac{1}{4}\right)/z^2} \right]$$

$$= (n-2) \left[ \frac{z^2 - \frac{\sqrt{3}z}{4}}{z^2 - \frac{\sqrt{3}z}{2} - \frac{1}{4}} \right]$$

$$\begin{aligned}
 &= -2 \frac{d}{dz} \left[ \frac{z^2 - \frac{\sqrt{3}z}{4}}{z^2 - \frac{\sqrt{3}z}{2} - \frac{1}{4}} \right] \\
 &= -2 \left[ \frac{\left(z^2 - \frac{\sqrt{3}z}{4}\right)\left(z^2 - \frac{\sqrt{3}z}{2} - \frac{1}{4}\right) - \left(z^2 - \frac{\sqrt{3}z}{2}\right)\left(z^2 - \frac{\sqrt{3}z}{4}\right)}{\left(z^2 - \frac{\sqrt{3}z}{2} - \frac{1}{4}\right)^2} \right] \\
 &= -2 \left[ \frac{z^4 - \sqrt{3}z^3 - \frac{z^2}{2} - \frac{\sqrt{3}z^2}{4} + \cancel{\frac{3z}{8}} + \frac{\sqrt{3}}{16} - \cancel{2z^3} + \cancel{2\sqrt{3}z^2} + \frac{\sqrt{3}z^2}{2} - \cancel{\frac{3z}{8}}}{\left(z^2 - \frac{\sqrt{3}z}{2} - \frac{1}{4}\right)^2} \right] \\
 &= -2 \left[ \frac{-\frac{\sqrt{3}z^2}{4} - \frac{z}{2} + \frac{\sqrt{3}}{16}}{\left(z^2 - \frac{\sqrt{3}z}{2} - \frac{1}{4}\right)^2} \right] = \frac{\frac{\sqrt{3}z^3}{4} + \frac{z^2}{2} + \frac{\sqrt{3}z}{16}}{\left(z^2 - \frac{\sqrt{3}z}{2} - \frac{1}{4}\right)^2}
 \end{aligned}$$

[In the end multiply with  $z^{-2}$  to deal with n-2(i.e. time-domain shift)]

## Inverse Z - Transform

While taking inverse z-transform ,the outcome would vary as per the constraint on ROC ,i.e. whether we are allowed to choose Right sided sequence or left sided sequence.

## 12 Partial Fraction Method

so first evaluate normal answer and then put  $U(n)$  or  $-1^*U(-n-1)$  as per the demand.

$$X(z) = \frac{2}{3z^2 - 4z + 1} = \frac{2}{(3z-1)(z+1)}$$

$$\frac{X(z)}{z} = \frac{1}{(3z-1)(z+1)} = \frac{A}{(3z-1)} + \frac{B}{(z+1)}$$

$$\begin{aligned} A &= -2 \\ B &= 2 \end{aligned} = \frac{1}{3(z-1)(z-\frac{1}{3})}$$

$$= \frac{A_1}{(z-1)} + \frac{A_2}{(z-\frac{1}{3})}$$

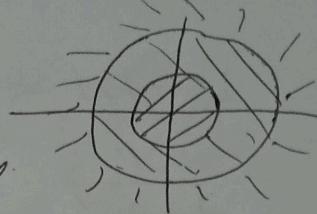
$$A_1 = f(z)(z-1) \Big|_{z=\frac{1}{3}} = \frac{1}{2}$$

$$A_2 = -\frac{1}{2}$$

$$\frac{x(z)}{z} = \frac{1/z}{(z-1)} + \frac{(-1/z)}{(z-1/3)}$$

$$\therefore x(z) = \frac{2/z}{(z-1)} + \frac{-2/z}{(z-1/3)}$$

There will be three ROCs



ROC<sub>1</sub>  $\because |z| > 1$ ,  $x(n)$  is causal

$$x(n) = \frac{1}{2} v(n) - \frac{1}{2} \left(\frac{1}{3}\right)^n v(n)$$

ROC<sub>2</sub>  $\Rightarrow |z| < \frac{1}{3}$ ,  $x(n)$  is anti-causal

$$x(n) = -\frac{1}{2} v(-n-1) + \frac{1}{2} \left(\frac{1}{3}\right)^n v(-n-1)$$

ROC<sub>3</sub>  $\Rightarrow \frac{1}{3} < |z| < 1$

$$|z| > \frac{1}{3} \rightarrow \text{causal}$$

$$|z| < 1 \rightarrow \text{anti-causal}$$

$$x(n) = -\frac{1}{2} v(-n-1) - \frac{1}{2} \left(\frac{1}{3}\right)^n v(n)$$

Q.  $x(z) = \frac{z+2}{z^2 - 7z + 3}$

$$(z_1=6)(z_2=1)$$

2) Long Division Method (Power Series) -

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

it is applicable for single-sided sequence only

Q.  $x(z) = \frac{1}{1-az^{-1}}$ ,  $|z| > |a|$  [find power of  $z^{-1}$  right sided, causal]

$$\begin{array}{r} 1 \\[-1ex] 1-az^{-1} \end{array} \overbrace{\begin{array}{r} 1 \\[-1ex] -1+az^{-1} \\[-1ex] \hline az^{-1} \\[-1ex] -az^{-1}+a^2z^{-2} \\[-1ex] \hline a^2z^{-2} \end{array}}^{(1+a z^{-1} + a^2 z^{-2} \dots)}$$

$$\Rightarrow \frac{1}{1-a z^{-1}} = 1 + a z^{-1} + a^2 z^{-2} + \dots$$

$$x(n) = a^n v(n)$$

Now if  $|z| < |a|$  (find powers of  $z$ )

$$\therefore \frac{1}{1-a z^{-1}} = \frac{z}{z-a} \quad (\text{left-sided anti-causal})$$

$$\begin{array}{r} -a+z \\ \hline -2+a'z^2 \\ a'z^2 \\ \hline a'z^2 - a^2 z^3 \end{array}$$

$$\therefore \frac{1}{1-a z^{-1}} = -a^{-1} z - a^{-2} z^2 + \dots$$

$$\therefore x(n) = -a^n v(-n-1)$$

$$\text{Q. } x(z) = \frac{1 - \frac{1}{2} z^{-1}}{1 + \frac{3}{4} z^{-2} + \frac{1}{8} z^{-1}}$$

$$\text{i.) } |z| > \frac{1}{2}$$

$$\text{ii.) } |z| < \frac{1}{4}$$

$$\text{iii.) } \frac{1}{4} < |z| < \frac{1}{2}$$

### System Properties -

- 1) Causality - At ~~speed~~ time discrete time LTI system  $\rightarrow$  is causal if and only if  $-z$
- 2) ROC is exterior of circle outside of outermost pole.

3)  $x(z) = \frac{A(z)}{B(z)}$ , order of  $A(z)$  can't be greater than order of  $B(z)$

2) Stability - LTI system is stable if and only if ROC of system function  $H(z)$  includes the unit circle  $|z|=1$  i.e. the outermost pole should lie inside the unit circle (this property is being used to prove the stability of filter)

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

i)  $|z| > 2$ ,  $H(z)$  causal, not stable

ii)  $|z| < \frac{1}{2}$ ,  $H(z)$  neither causal, not stable

iii)  $\frac{1}{2} < |z| < 2$ ,  $H(z)$  not causal, stable

$\checkmark$  Solve  $y(n) = \frac{3}{2}y(n-1) + \frac{1}{2}y(n-2) = x(n)$   $n \geq 0$   
and  $x(n) = \left(\frac{1}{4}\right)^n v(n)$

subject to  $y(-1) = 4$  and  $y(2) = 10$

\* one-sided z-transform -

$$Z^+ [x(n)] = Z[x(n)v(n)]$$

$$\begin{aligned} Z^+ [x(n-k)] &= Z[x(n-k)v(n)] \\ &= \sum_{n=-\infty}^{\infty} x(n-k)z^{-n} \end{aligned}$$

$$\text{let } n-k = m \therefore n = m+k$$

$$\begin{aligned} &\therefore \sum_{m=-\infty}^{\infty} x(m)z^{-(m+k)} \\ &= \sum_{m=-\infty}^{-1} x(m)z^{-(m+k)} + \left[ \sum_{m=0}^{\infty} x(m)z^{-m} \right] z^{-k} \end{aligned}$$

$$\therefore Z^+ [x(n-k)] = x(-1)z^{1-k} + x(-2)z^{2-k} - \dots$$

$$x(-n)z^{n-k} + z^{-k}x(2)$$

$$\text{Now } Y^+(z) = \frac{\frac{3}{4}z^{-1} + \frac{1}{2}z^{-2}}{(1-\frac{1}{2}z^{-1})(1-z^{-1})(1-\frac{1}{4}z^{-1})}$$

$$\therefore Y^+(z) = \frac{1}{1-\frac{1}{2}z^{-1}} + \frac{2/3}{1-z^{-1}} + \frac{1/3}{1-\frac{1}{4}z^{-1}}$$

$$y^{(n)} = \left[ \left(\frac{1}{2}\right)^n + \frac{2}{3} + \frac{1}{3} \left(\frac{1}{4}\right)^n \right] v(n)$$

Form of solution  $\Rightarrow$

Homogenous and Particular part

↓  
System poles

$$\left[ \left(\frac{1}{2}\right)^n + \frac{2}{3} \right] v(n)$$

↓  
Input poles

$$\frac{1}{3} \left(\frac{1}{4}\right)^n v(n)$$

this property is being used to solve the steady state response Q. given above.

\* Transient and

↓  
poles which  
are inside  
the unit circle

$$\left[ \left(\frac{1}{2}\right)^n + \frac{1}{3} \left(\frac{1}{4}\right)^n \right] v(n)$$

steady state response  
↓  
poles onto  
the unit circle

$$\frac{2}{3} v(n)$$

If poles  
are outside  
unit circle,

response is unbounded

In other copy  $\rightarrow$

$$\text{T.P. } \tilde{x}(n) \tilde{y}(n) \xleftrightarrow{\text{DFS}} \frac{1}{N} \sum_{l=0}^{N-1} \tilde{x}(l) \tilde{y}(k-l)$$

$$\text{RHS} \rightarrow \text{IDFS} \left[ \frac{1}{N} \sum_{l=0}^{N-1} \tilde{x}(l) \tilde{y}(k-l) \right]$$

DSP - It means that DTFT was in terms of  $e^{(j\omega)}$  while Z-transform was in terms of  $z$  so exact value was not there

DFT -  $\underline{\text{DFT}}$  and  $z$  are not numerically computable transform because they don't give exact values.

DFT - numerically computable  
Fast DFT  $\rightarrow$  FFT (Fast FT)

$\checkmark$  Fast DFT  $\Leftrightarrow$  FFT

DFS - Discrete Fourier Series - Consider a periodic sequence,  $\tilde{x}(n)$  with fundamental period  $N$ .  $\Rightarrow \tilde{x}(n) = \tilde{x}(n + kN)$ , for any integer value of  $k$ .

it exists for a periodic signal only.

$$\tilde{x}(n) = \frac{1}{N} \sum_{k=0}^{N-1} \tilde{X}(k) e^{-j \frac{2\pi}{N} kn}, n = 0, \pm 1, \pm 2, \dots$$

while  $N = 2\pi$  for DTFT and integral range was  $-\infty$  to  $+\infty$ .

where  $\{\tilde{X}(k), k = 0, \pm 1, \pm 2\}$  are called the

discrete fourier series coefficient given by

$$\tilde{X}(k) = \sum_{n=0}^{N-1} \tilde{x}(n) e^{-j \frac{2\pi}{N} kn}, n = 0, \pm 1, \pm 2, \dots$$

complex valued

and its corresponding sequence is also periodic

Also  $\tilde{X}(k+n) = \tilde{X}(k)$

$$W_N = e^{-j \frac{2\pi}{N}}$$

take care of negative sign

$$\tilde{X}(k) = \sum_{n=0}^{N-1} \tilde{x}(n) W_N^{nk}, k = 0, \pm 1, \pm 2, \dots$$

$$\tilde{x}(n) = \frac{1}{N} \sum_{k=0}^{N-1} \tilde{X}(k) W_N^{-nk}, n = 0, \pm 1, \pm 2, \dots$$

while it was  $1/2\pi$  for DTFT

it is similar to z-transform or DTFT, here that function parameter is  $e^{j\omega k/N}$  so it would be raised to the shifted power; while they were  $z$  and  $e^{j\omega}$  in the former cases.

Properties :-

$$\begin{aligned} \tilde{x}_1(n) &\xrightarrow[N]{\text{DFT coeff}} \tilde{X}_1(k) \\ N \tilde{x}_2(n) &\xrightarrow[\text{coeff}]{\text{DFT}} \tilde{X}_2(k) \quad N \end{aligned}$$

1) Linearity - If two sequences  $\tilde{x}_1(n)$  and  $\tilde{x}_2(n)$  with  $FP = N$

$$\therefore \tilde{x}_3(n) = a\tilde{x}_1(n) + b\tilde{x}_2(n)$$

$$\therefore \tilde{X}_3(k) = a\tilde{X}_1(k) + b\tilde{X}_2(k)$$

Shift of sequence - If  $\tilde{x}(n) \xrightarrow[\text{coefficient}]{\text{DFT}} \tilde{X}(k)$

it implies change in  $x(n)$

to  $x(n+m)$  while

the power of

exponential term

would be left

untouched.

Proof

$$\text{Then, } \tilde{x}(n+m) \xrightarrow[\text{coeff}]{\text{DFT}} e^{j\frac{2\pi}{N} Km} \tilde{X}(k)$$

$$\therefore \tilde{x}(n+m) = \sum_{k=0}^{N-1} \tilde{X}(k) e^{j\frac{2\pi}{N} Kn}$$

$$\text{let } n+m = p$$

$$= \sum_{p=m}^{N-1} \sum_{k=0}^{N-1} \tilde{X}(k) e^{-j\frac{2\pi}{N} K(p-m)}$$

$$= \sum_{p=0}^{N-1} \tilde{X}(p) e^{-j\frac{2\pi}{N} Kp} \times e^{j\frac{2\pi}{N} Km}$$

it means change in power of exponential term by replacing  $z$  with the supplied parameter while  $x(n)$  would be left untouched.

$$= \tilde{x}(n) e^{j\frac{2\pi}{N} Km} \tilde{X}(k) e^{j\frac{2\pi}{N} Km} \quad (\text{proved})$$

If  $\tilde{x}(n) \rightarrow \tilde{X}(k)$

$$\text{Then, } e^{-j\frac{2\pi}{N} ln} \tilde{x}(n) = \tilde{X}(k+l)$$

similar to DTFT.

2) Periodic convolution -  $\tilde{x}_1(n), \tilde{x}_2(n)$   $FP = N$

with DFTs  $\tilde{X}_1(k), \tilde{X}_2(k)$  then we find  $\tilde{x}_3(n)$

where DFT is  $\tilde{X}_1(k) \cdot \tilde{X}_2(k)$  then

$\tilde{x}_3(n)$  is periodic convolution.

Done in my notebook

summation range is NOT from -inf to +inf

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Periodic convolution  $\tilde{x}_3(n)$  is given by :-

$$\tilde{x}_3(n) = \sum_{m=0}^{N-1} \tilde{x}_1(m) \tilde{x}_2(n-m), \quad n=0, 1, 2, \dots, N-1$$

$$= \sum_{m=0}^{N-1} \tilde{x}_2(m) \tilde{x}_1(n-m)$$

T.D DFT

$$\Rightarrow \sum$$

$$LHS \Rightarrow \sum_{n=0}^{N-1} \left[ \sum_{m=0}^{N-1} \tilde{x}_1(m) \tilde{x}_2(n-m) \right] e^{-j \frac{2\pi}{N} kn}$$

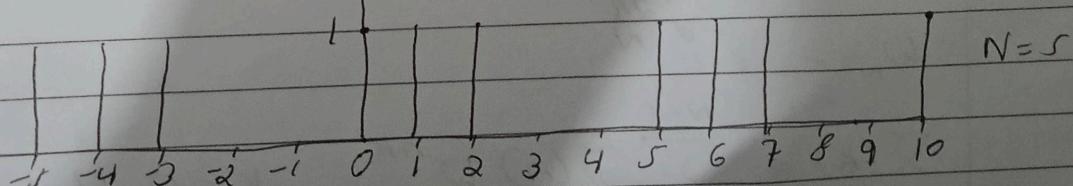
$$= \sum_{m=0}^{N-1} \tilde{x}_1(m) \left[ \sum_{n=0}^{N-1} \tilde{x}_2(n-m) e^{-j \frac{2\pi}{N} kn} \right]$$

$$= \sum_{m=0}^{N-1} \tilde{x}_1(m) e^{-j \frac{2\pi}{N} km} \tilde{x}_2(k) = \tilde{x}_1(k) \tilde{x}_2(k)$$

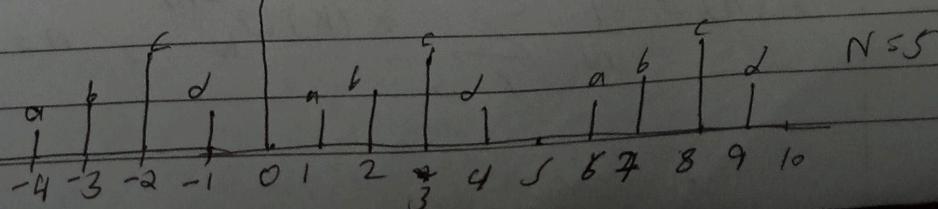
$\therefore RHS$

$\tilde{x}_1(n)$

Q.



$\tilde{x}_2(n)$



it implies  $x(n)*y(n) = (1/N)*[\text{convolution of } X(l) \text{ and } Y(l)]$  while periodic convolution implies that convolution of  $x(n)$  and  $y(n)$   $= X(l)*Y(l)$

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Determine and plot the ~~one~~ periodic convolution of these sequences

5.)  $\tilde{x}(n) \tilde{y}(n) \xrightarrow{\text{OPS}} \frac{1}{N} \sum_{l=0}^{N-1} \tilde{x}(l) \tilde{Y}(k-l)$

Prove HW

Done

steps

1. first write  $Y(k-l)$  in its expanded form
2. equate  $y$  term with  $y(n)$  and include  $1/N$  in that.
3. the  $l$ -power term would cancel out the  $l$ -power term in expansion of  $X(l)$

are inside  
the unit circle

$$\frac{2}{3}(\omega)$$

$$\left[ \left( \frac{1}{2} \right)^n + \frac{1}{2} \left( \frac{1}{4} \right)^n \right] \omega^n$$

are on  
unit circle  
response is  
unbound

In other copy  $\Rightarrow$

$$T.P. \quad \tilde{x}(n) \tilde{y}(n) \xleftarrow{\text{or}} \frac{1}{N} \sum_{l=0}^{N-1} \tilde{x}(l) \tilde{y}(k-l)$$

$$RHS \rightarrow TDS \left[ \frac{1}{N} \sum_{l=0}^{N-1} \tilde{x}(l) \tilde{y}(k-l) \right]$$

$$\begin{aligned}
 &= \frac{1}{N} \sum_{K=0}^{N-1} \left\{ \frac{1}{N} \sum_{l=0}^{N-1} \tilde{x}(l) \tilde{y}(K-l) \right\} e^{j \frac{2\pi}{N} K n} \\
 &= \frac{1}{N} \sum_{l=0}^{N-1} \tilde{x}(l) \left[ \frac{1}{N} \sum_{K=0}^{N-1} \tilde{y}(K-l) e^{j \frac{2\pi}{N} K n} \right] \\
 &= \frac{1}{N} \sum_{l=0}^{N-1} \tilde{x}(l) e^{j \frac{2\pi}{N} K n} \cdot \tilde{y}(n) \\
 &= \tilde{x}(n) \tilde{y}(n)
 \end{aligned}$$

$\tilde{x}^*(n) \xrightarrow{\text{DFS}} \tilde{X}^*(-k)$

complex conjugate  
of  $\tilde{x}(n)$

$$\begin{aligned}
 \text{DFS} [\tilde{x}^*(n)] &= \sum_{n=0}^{N-1} \tilde{x}^*(n) e^{-j \frac{2\pi}{N} K n} \\
 &= \sum_{n=0}^{N-1} \tilde{x}^*(n) \left[ e^{-j \frac{2\pi}{N} (-K)n} \right]^* \\
 &= \tilde{X}^*(-k)
 \end{aligned}$$

$\tilde{x}^*(-n) \xrightarrow{\text{DFS}} \tilde{X}^*(k)$  time reversal property

$$\begin{aligned}
 \text{DFS} [\tilde{x}^*(-n)] &= \sum_{n=0}^{N-1} \tilde{x}^*(-n) \left[ e^{-j \frac{2\pi}{N} k(-n)} \right]^* \\
 &= \tilde{X}^*(k)
 \end{aligned}$$

A function  $f(a)$  is conjugate symmetric if  $f(-a) = f^*(a)$  while a function  $f(a)$  is conjugate antisymmetric if  $f(-a) = -f^*(a)$ .

\*  $\text{Re} [\tilde{x}(n)] \xrightarrow{\text{DFS}} \tilde{X}_c(k) = \boxed{(X(k)+X^*(-k))/2};$   
conjugate symmetric part of  $\tilde{x}(k)$

\*  $\text{Im} [\tilde{x}(n)] \xrightarrow{\text{DFS}} \tilde{X}_d(k) = \underline{(X(k)-X^*(-k))/2};$   
conjugate anti-symmetric part  
of  $\tilde{x}(k)$

Def

~~periodic~~ Ref

Any sequence can be expressed as sum of conjugate symmetric and conjugate anti-symmetric

$$\tilde{x}(n) = \tilde{x}_e(n) + \tilde{x}_o(n)$$

where,  $\tilde{x}_e(n) = \frac{1}{2} [\tilde{x}(n) + \tilde{x}^*(-n)]$

$$\tilde{x}_o(n) = \frac{1}{2} [\tilde{x}(n) - \tilde{x}^*(-n)]$$

Any sequence can also be expressed as

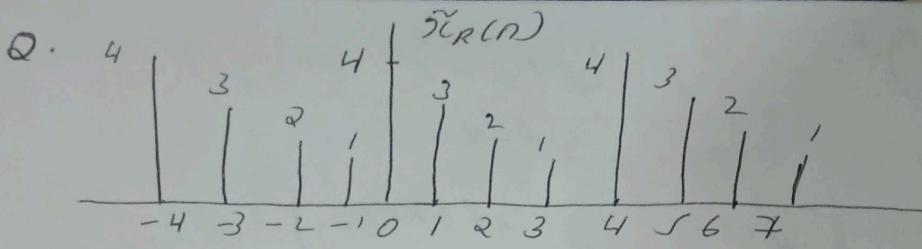
$$\tilde{x}(n) = \underbrace{\tilde{x}_R(n)}_{\text{Real}} + j \underbrace{\tilde{x}_I(n)}_{\text{Imaginary}}$$

$$\therefore \tilde{x}^*(n) = \tilde{x}_R(n) - j \tilde{x}_I(n)$$

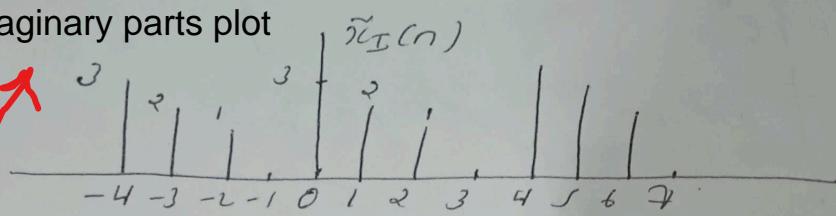
$$\therefore \tilde{x}_R(n) = \frac{1}{2} [\tilde{x}(n) + \tilde{x}^*(n)]$$

$$\begin{aligned}
 \text{DFS} [\tilde{x}_R(n)] &= \text{DFS} \left[ \frac{\tilde{x}(n) + \tilde{x}^*(n)}{2} \right] \\
 &= \cancel{\text{DFS}} \left[ \frac{\tilde{x}(K) + \tilde{x}^*(-K)}{2} \right] \quad \checkmark \\
 &= \tilde{x}_e(K)
 \end{aligned}$$

$$\begin{aligned}
 \text{DFS} [\tilde{x}_I(n)] &= \text{DFS} \left[ \frac{\tilde{x}(n) - \tilde{x}^*(n)}{2j} \right] \\
 &= \frac{\tilde{x}(K) - \tilde{x}^*(-K)}{2j} = \tilde{x}_o(K) \quad ? \quad \checkmark
 \end{aligned}$$

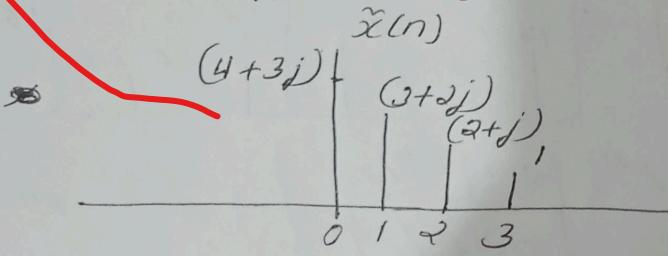


real and imaginary parts plot



? Determine and plot conjugate symmetric and anti-symmetric part.

$$\tilde{x}(n) = \tilde{x}_R(n) + j \tilde{x}_I(n)$$

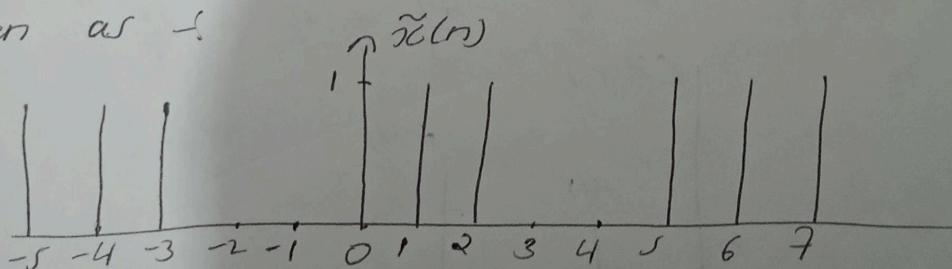


$$\tilde{x}_e(n) = \{ 4, (2+j), 2, (2-j) \}$$

$$\tilde{x}_o(n) = \{ 3j, (1+j), j, (-1+j) \} \text{ for different values of } k$$

$\tilde{x}(k)$

Q Determine fourier series coefficients of  $\tilde{x}(n)$  given as :-

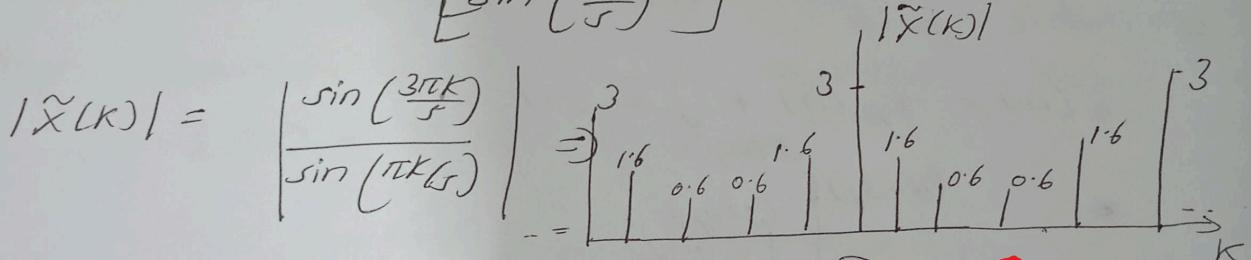


$$\tilde{x}(k) \tilde{x}(n) = \{ 1, 1, 1, 0, 0 \}$$

$$\begin{aligned} \tilde{x}(k) &= \sum_{n=0}^4 \tilde{x}(n) e^{-jn\frac{2\pi}{N}kn} \\ &= 1 + e^{-j\frac{2\pi}{5}K} + e^{-j\frac{2\pi}{5}K \cdot 2} \end{aligned}$$

$$\begin{aligned}
 &= \frac{1 - \left(e^{-j\frac{2\pi K}{5}}\right)^3}{1 - e^{-j\frac{2\pi K}{5}}} = \frac{1 - e^{-j\frac{6\pi K}{5}}}{1 - e^{-j\frac{2\pi K}{5}}} \\
 &= e^{-j\frac{6K\pi}{10}} \left[ e^{j\frac{6K\pi}{10}} - e^{-j\frac{6K\pi}{10}} \right] \\
 &\therefore \tilde{x}(k) = e^{-j\frac{2\pi k}{5}} \left[ \frac{\sin\left(\frac{3\pi k}{5}\right)}{\sin\left(\frac{\pi k}{5}\right)} \right]
 \end{aligned}$$

Being modulus it is being kept above x-axis and negative sign is being considered in shifting by pi units.

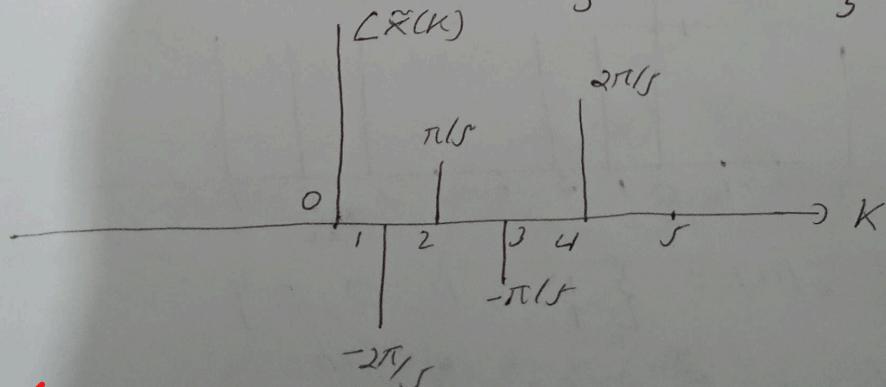


At  $k=1$ ,  $\tilde{x}(1) = e^{-j\frac{2\pi}{5}} \left[ \frac{\sin\left(\frac{3\pi}{5}\right)}{\sin\left(\frac{\pi}{5}\right)} \right]$   $\rightarrow$  if + phase =  $\frac{-2\pi}{5}$   
 if -, shift it by  $\frac{\pi}{5}$

$$\therefore \text{phase} = -\frac{2\pi}{5}$$

$$\text{At } k=2, \tilde{x}(2) = e^{-j\frac{4\pi}{5}} \left[ \frac{\sin\left(\frac{6\pi}{5}\right)}{\sin\left(\frac{2\pi}{5}\right)} \right]$$

$$\text{phase} \Leftrightarrow -\frac{4\pi}{5} + \pi = \frac{\pi}{5}$$



HW Determine and plot DFS of

$$\begin{aligned}
 \tilde{x}(n) &= 1, 0 \leq n \leq 4 \\
 &= 0, 5 \leq n \leq 9
 \end{aligned}$$

$$\begin{aligned}
 \tilde{x}(k) &= \sum_{n=0}^9 \tilde{x}(n) e^{-j \frac{2\pi}{N} kn} \\
 &= 1 + e^{-j \frac{2\pi k}{9}} + e^{-j \frac{4\pi k}{9}} + e^{-j \frac{6\pi k}{9}} + e^{-j \frac{8\pi k}{9}} \\
 &= \frac{1 - (e^{-j \frac{2\pi k}{9}})^5}{1 - e^{-j \frac{2\pi k}{9}}} \\
 &= \frac{1 - e^{-j \frac{16\pi k}{10}}}{1 - e^{-j \frac{2\pi k}{9}}} = \frac{e^{-j \frac{16\pi k}{10}} \left[ e^{j \frac{16\pi k}{10}} - e^{-j \frac{16\pi k}{10}} \right]}{e^{-j \frac{2\pi k}{10}} \left[ e^{j \frac{2\pi k}{10}} - e^{-j \frac{2\pi k}{10}} \right]} \\
 &= e^{-j \frac{7\pi k}{5}} \frac{\sin\left(\frac{8\pi k}{5}\right)}{\sin\left(\frac{\pi k}{5}\right)}
 \end{aligned}$$

$$|\tilde{x}(k)| = \left| \frac{\sin\left(\frac{8\pi k}{5}\right)}{\sin\left(\frac{\pi k}{5}\right)} \right|$$


---

DFT - Consider a finite duration sequence  $x(n)$  of length  $n \Rightarrow x(n)$  has  $N$  samples over  $0 \leq n \leq N-1$ . The corresponding periodic sequence of period  $N$  for which  $x(n)$  is one period is given by

$$\tilde{x}(n) = \sum_{n=-\infty}^{\infty} x(n+nN)$$

$$\begin{aligned}
 \tilde{x}(n) &= x(n \text{ modulo } N) \\
 &= x((n))_N \quad (\text{notation})
 \end{aligned}$$

The finite duration sequence  $x(n)$  is obtained from  $\tilde{x}(n)$  by extracting one period

$$\text{i.e. } x(n) = \begin{cases} \tilde{x}(n), & 0 \leq n \leq N-1 \\ 0, & \text{otherwise} \end{cases}$$

If we define rectangular sequence  $R_N(n)$

$$R_N(n) = \begin{cases} 1, & 0 \leq n \leq N-1 \\ 0, & \text{otherwise} \end{cases}$$

$$\therefore \boxed{x(n) = \tilde{x}(n) R_N(n)}$$

$$\tilde{x}(n) \longrightarrow \tilde{X}(k)$$

$$x(n) \longrightarrow X(k)$$

$X(k)$  and  $\tilde{X}(k)$  are related as

$$\tilde{X}(k) = X((k))_N [X(k \text{ modulo } N)]$$

$$\therefore \boxed{X(k) = \tilde{X}(k) R_N(k)}$$

We prove  $\tilde{X}(k)$  and  ~~$\tilde{x}(n)$~~  are related as

$$\tilde{X}(k) = \sum_{n=0}^{N-1} \tilde{x}(n) w_N^{kn}, \quad , \boxed{K=0, \pm 1, \pm 2} \quad \} \quad \textcircled{2a}$$

$$\tilde{x}(n) = \frac{1}{N} \sum_{k=0}^{N-1} \tilde{X}(k) w_N^{-nk}, \quad n=0, \pm 1, \pm 2 \quad \} \quad \textcircled{2b}$$

$$X(k) = \begin{cases} \sum_{n=0}^{N-1} x(n) w_N^{kn}, & , \boxed{0 \leq k \leq N-1} \\ 0, & \text{otherwise} \end{cases} \quad - \quad \textcircled{3a}$$

$$x(n) = \begin{cases} \frac{1}{N} \sum_{k=0}^{N-1} X(k) w_N^{-nk}, & , 0 \leq n \leq N-1 \\ 0, & \text{otherwise} \end{cases} \quad - \quad \textcircled{3b}$$

The difference between the 2 is in fact that DFS is defined for periodic sequence only while DFT is for finite length sequence

## ~~Properties of DFT -~~

1) Linearity - Two finite duration sequences  $x_1(n)$  and  $x_2(n)$  of length  $N$  duration

$$x_3(n) = a x_1(n) + b x_2(n)$$

$$X_3(k) = a X_1(k) + b X_2(k)$$

If duration is different then  $x_3$  duration is maximum of both all.

To avoid data loss, linear shift is being avoided and periodic shift is being used.

2) Circular Shift - If a finite duration sequence is shifted in either direction, the result will no longer be in  $0, N-1$  so we make it periodic and shift it by  $N$ . This is periodic shift and if we truncate it in its duration, it is called circular shift.

$$x(n) \rightarrow \text{finite duration}, 0 \leq n \leq N-1$$

↓  
 $\tilde{x}(n)$

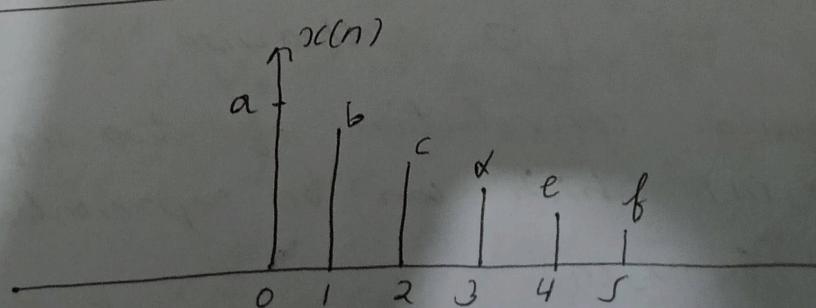
$$\tilde{x}(n+m) = x((n+m))_N$$

↳ converted to  $N$  periodic sequence

$$\tilde{x}(n+m) R_N(n) = x((n+m))_N R_N(n) \rightarrow \text{circular shift}$$

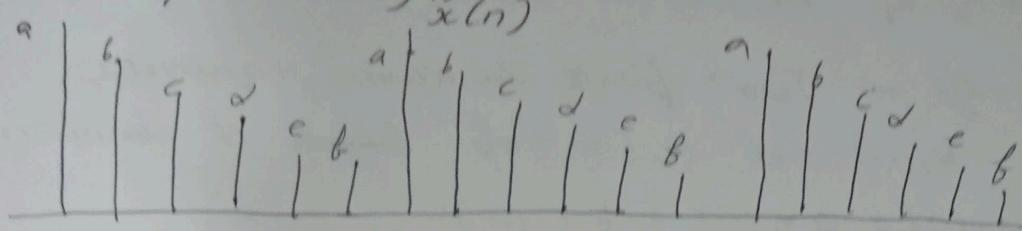
(truncating it in its duration) proof in my notebook

$$\boxed{\text{DFT} [x((n+m))_N R_N(n)] = W_N^{-kN} X(k)} \quad \underline{\text{Prove}}$$

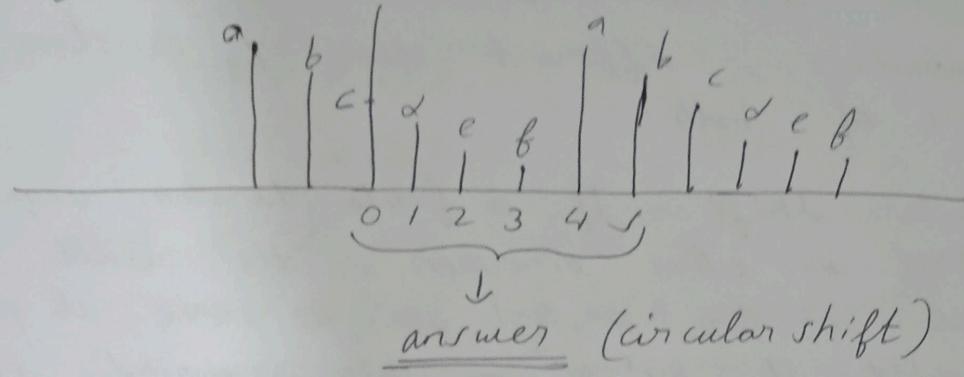


$$\text{Find } x((n+2))_N R_N(n)$$

Make it periodic  $\Rightarrow \tilde{x}(n)$



Shift by 2



3) Circular convolution - Two finite duration sequences

$x_1(n)$  and  $x_2(n)$  ( $N$  duration) with DFT

$\tilde{x}_1(k)$  and  $\tilde{x}_2(k)$ . We need to determine

$x_3(n)$  such that its DFT  $X_3(k)$  is  $\tilde{x}_1(k) \cdot \tilde{x}_2(k)$ .

then  $x_3(n)$  is circular convolution.

$$x_3(n) = \left[ \sum_{m=0}^{N-1} \tilde{x}_1(n) \tilde{x}_2(n-m) \right] R_N(n)$$

$$= \left[ \sum_{m=0}^{N-1} x_1((n))_N \tilde{x}_2((n-m))_N \right] R_N(n)$$

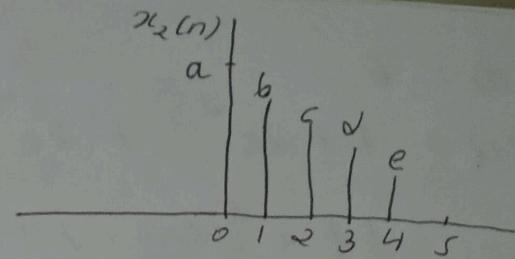
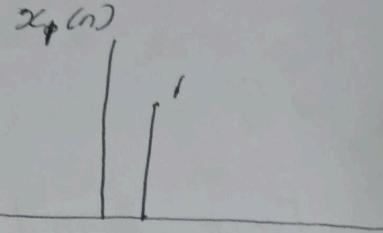
where  $R_N(n) = \begin{cases} 1, & n = 0, 1, 2, \dots, (N-1) \\ 0, & \text{otherwise} \end{cases}$

$N$  point circular convolution of two sequences  $x_1(n)$  and  $x_2(n)$  which can be represented by

$$x_1(n) \circledast x_2(n)$$

DFT  $\Rightarrow$

$$\text{DFT} [x_1(n) \circledast x_2(n)] = X_1(k) \cdot X_2(k)$$



Determine and plot circular convolution of following sequence

Stockham's Method / DFT-IDFT method - Find  $x_1(k)$   
 (Frequency domain approach) and  $x_2(k)$ .  
 (IDFT approach) Multiply and find IDFT.

Compute the circular convolution of two sequences given by first evaluate  $X_1(k)$  and  $X_2(k)$  and then multiply term-by-term and then finally take its IDFT and donot forget  $1/N$  while taking inverse

$$x_1(k) = \sum_{n=0}^3 x_1(n) e^{-j\frac{2\pi}{N}kn} \quad N = 4$$

$$x_2(k) = \sum_{n=0}^3 x_2(n) e^{-j \frac{2\pi}{N} kn}$$

$$x_1(k) x_2(k) = 2 + e^{-j\frac{4\pi k}{3}} + e^{-j\frac{6\pi k}{3}} + 2e^{-j\frac{8\pi k}{3}} + 2e^{-j\frac{10\pi k}{3}} + 4e^{-j\frac{12\pi k}{3}} + 4e^{-j\frac{14\pi k}{3}} + 2e^{-j\frac{16\pi k}{3}} + 2e^{-j\frac{18\pi k}{3}} + 4e^{-j\frac{20\pi k}{3}}$$

$$x_1(k) = 1 + 2e^{-j\frac{\pi}{2}k} + 2e^{-j\pi k} + e^{-j\frac{3\pi}{2}k}$$

$$x_2(k) = 2 + e^{-j\frac{\pi}{2}k} + e^{-j\pi k} + 2e^{-j\frac{3\pi}{2}k}$$

$$x_1(0) = 6$$

$$\begin{aligned} x_1(1) &= 1 + 2e^{-j\frac{\pi}{2}} + 2e^{-j\pi} + e^{-j\frac{3\pi}{2}} \\ &= 1 + 2 \left[ \cos \frac{\pi}{2} - j \sin \frac{\pi}{2} \right] + 2 \left[ \cos \pi - j \sin \pi \right] + \\ &\quad \left[ \cos \frac{3\pi}{2} - j \sin \frac{3\pi}{2} \right] \\ &= 1 + 2(-j) + 2(-1) + j \\ &= -1 - j \end{aligned}$$

$$\begin{aligned} x_1(2) &= 1 + -2 + 2(1) + (-1) \\ &= 0 \end{aligned}$$

$$x_1(3) = -1 + j$$

$$\therefore x_1(K) = \{6, -1-j, 0, -1+j\}$$

$$x_2(0) = 6$$

$$\begin{aligned} x_2(1) &= 2 + e^{-j\frac{\pi}{2}} + e^{-j\pi} + 2e^{-j\frac{3\pi}{2}} \\ &= 2 - j - 1 + 2j \\ &= 1 + j \end{aligned}$$

$$x_2(2) = 2 - 1 + 1 - 2 = 0$$

$$x_2(3) = 1 - j$$

$$x_2(K) = \{6, 1+j, 0, 1-j\}$$

$1 + -1 + 2j$

$$x_3(0) = \{36, -2j, 0, 2j\}$$

$$x_3(n) = \boxed{\frac{1}{N}} \sum_{K=0}^3 x_3(K) e^{j \frac{2\pi}{N} kn}$$

$$= \frac{1}{4} \sum_{K=0}^3 x_3(K) e^{j \frac{2\pi n k}{4}}$$

$$= \frac{1}{4} \left[ 36 + (-2j) e^{j \frac{\pi n}{2}} + 2j e^{j \frac{3\pi n}{2}} \right]$$

$$4x_3(n) = 36 - 2je^{+j\pi n/2} + 2je^{j3\pi n/2}$$

$$x_3(0) = 9 \quad x_3(2) = 9$$

$$\checkmark x_3(1) = 10 \quad x_3(3) = 8$$

Q. First length should be made same to evaluate circular convolution.

Determine the circular convolution of

$$x_1(n) = \underbrace{\{1, 2, 3\}}_{T} \quad x_2(n) = \underbrace{\{1, 2, 2, 1\}}_{T}$$

To make duration same we add 0 to  $x_1(n)$   
Known as zero-padding  $\therefore x_1(n) = \{1, 2, 3, 0\}$

Q.  $x_1(n) = s\{n-1\}$  too good  $\rightarrow \underbrace{\{0, 1, 0, 0, 0\}}_{T}$

$$x_2(n) = \underbrace{\{5, 4, 3, 2, 1\}}_{T}$$

Q. Compute the DFT of each of following finite length sequences of length  $N$ .

a.)  $x(n) = s(n)$

b.)  $x(n) = s(n-n_0)$ ,  $0 < n_0 < N$

c.)  $x(n) = a^n$ ,  $0 \leq n \leq N-1$

a.)  $s(n) \Rightarrow 1$

b.)  $s(n-n_0) \Rightarrow \sum_{n=0}^{N-1} s(n-n_0) e^{-j \frac{2\pi}{N} kn}$

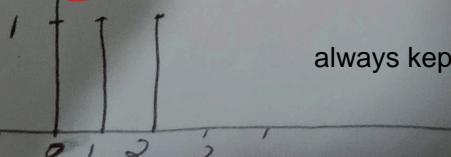
$$= e^{-j \frac{2\pi k n_0}{N}}$$

Take,  $n_0=2$ ,  $N=3$

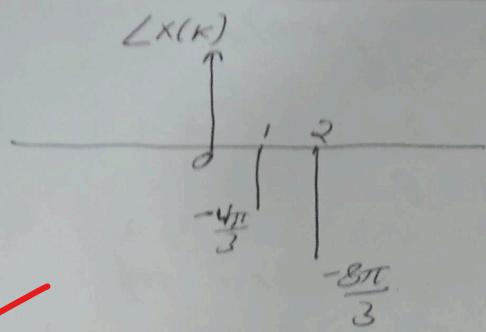
$$\therefore x(k) = e^{-j \frac{2\pi k \times 2}{3}} = e^{-j \frac{4\pi k}{3}}$$

$$x(0) = 1 \quad x(1) = e^{-j \frac{4\pi}{3}} \quad x(2) = e^{-j \frac{8\pi}{3}}$$

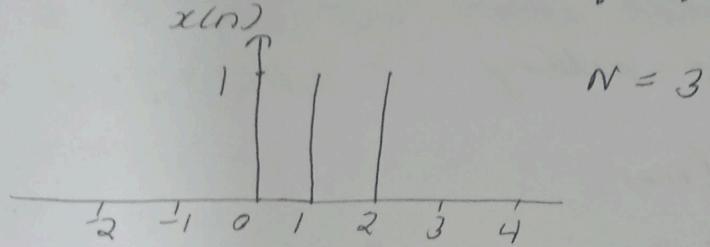
~~$|x(k)|$~~



always kept above x-axis



Determine and plot DFT of following sequence -



$$X(k) = \sum_{n=0}^{N-1} x(n) e^{-j \frac{2\pi}{N} kn}$$

$$= 1 + e^{-j \frac{2\pi}{3} k} + e^{-j \frac{4\pi}{3} k}$$

$$X(0) = 1$$

$$X(1) = 1 + e^{-j \frac{2\pi}{3}} + e^{-j \frac{4\pi}{3}}$$

$$X(2) = 1 + e^{-j \frac{4\pi}{3}} + e^{-j \frac{8\pi}{3}}$$

$$X(1) = 1 + \left[ \cos \frac{2\pi}{3} - j \sin \frac{2\pi}{3} \right] + \left[ \cos \frac{4\pi}{3} - j \sin \frac{4\pi}{3} \right]$$

$$= 1 + \left[ \frac{-1}{2} + j \frac{\sqrt{3}}{2} \right] + \left[ \right.$$