MATHEMATICAL QUESTIONS

Question 1

First-order hold (FOH) performs a linear interpolation to generate the sampled signal

$$y(t) = \sum_{k=-\infty}^{\infty} x(kT_s) \Lambda(\frac{t - kT_s}{T_s})$$

from the band-limited signal $\boldsymbol{x}(t)$ with bandwidth \boldsymbol{W} .

(a) Find the spectrum of the sampled signal Y(f).

We know that
$$\mathcal{F}[\Lambda(\frac{t}{T_s})] = T_s \mathrm{sinc}^2(T_s f)$$
. So,
$$y(t) = \sum_{k=-\infty}^{\infty} x(kT_s) \Lambda(\frac{t-kT_s}{T_s}) = \Lambda(\frac{t}{T_s}) * \sum_{k=-\infty}^{\infty} x(kT_s) \delta(t-kT_s) = \Lambda(\frac{t}{T_s}) * x_{\delta}(t)$$

$$\mathcal{F}[y(t)] = Y(f) = \mathcal{F}[\Lambda(\frac{t}{T_s})] \frac{1}{T_s} \sum_{k=-\infty}^{\infty} X(f-\frac{k}{T_s})$$

$$Y(f) = \mathrm{sinc}^2(T_s f) \sum_{k=-\infty}^{\infty} X(f-\frac{k}{T_s})$$

(b) Propose a condition on the sampling period T_s for the perfect reconstruction of the original signal x(t) from the sampled signal y(t).

To avoid aliasing, Nyquist condition should be held, i.e. $\frac{1}{T_s} > 2W$.

(c) Obtain an expression for the reconstruction filter H(f).

Clearly,

$$X(f) = X_p(f)H(f), \quad X_p(f) = P(f)X_{\delta}(f)$$
$$H(f) = \frac{1}{\mathcal{F}[\Lambda(\frac{t}{T_s})]} T_s \cap (\frac{f}{2W'})$$

, which yields

$$H(f) = \frac{\prod(\frac{f}{2W'})}{\operatorname{sinc}^2(T_s f)}$$

, where

$$W < W' < \frac{1}{T_s} - W$$

Question 2

The frequency-domain sampling theorem says that if x(t) is a time-limited signal such that x(t)=0 for $|t|\geq T$, then X(f) is completely determined by its sample values $X(nf_0)$ with $f_0\leq 1/2T$. Prove this theorem.

$$X_{\delta}(f) = \sum_{n=-\infty}^{\infty} X(nf_0)\delta(f - nf_0) = X(f)\sum_{n=-\infty}^{\infty} \delta(f - nf_0)$$

Taking the inverse Fourier transform,

$$x_{\delta}(t) = \mathcal{F}^{-1}\{X_{\delta}(f)\} = x(t) * \left[\frac{1}{f_0} \sum_{n=-\infty}^{\infty} \delta(t - \frac{n}{f_0})\right] = \frac{1}{f_0} \sum_{n=-\infty}^{\infty} x(t - \frac{n}{f_0})$$

Now, if $T \leq \frac{1}{f_0} - T \Rightarrow f_0 \leq \frac{1}{2T}$,

$$x(t) = x_{\delta}(t) f_0 \operatorname{rect}(\frac{t}{2T'}), \quad T \le T' \le \frac{1}{f_0} - T$$

Or equivalently,

$$X(f) = X_{\delta}(f) * [2T'f_0 \operatorname{sinc}(2T'f)]$$

Question 3

The analog signal x(t) which takes the values of $[-x_m, +x_m]$ uniformly passes a uniform midrise quantizer with $N=2^{\nu}$ levels. Find the SQNR of the quantizer.

If the interval $[-x_m,+x_m]$ is covered by the even number of quantization levels $N=2^{\nu}$, the quantization width equals $\Delta=\frac{2x_m}{2^{\nu}}$. The quantization interval $[-x_m+k\Delta,-x_m+(k+1)\Delta]$ is mapped to the quantized value $-x_m+k\Delta+\Delta/2$. Hence,

$$\begin{split} E\{(X-Q(X))^2\} &= \int_{-x_m}^{x_m} (x-Q(x))^2 f_X(x) dx \\ &= \sum_{k=0}^{2^{\nu}-1} \int_{-x_m+k\Delta}^{-x_m+(k+1)\Delta} [x-(-x_m+k\Delta+\Delta/2)]^2 \frac{1}{2x_m} dx \\ &= \sum_{k=0}^{2^{\nu}-1} \int_{-x_m+k\Delta}^{-x_m+(k+1)\Delta} [x+x_m-k\Delta-\Delta/2]^2 \frac{1}{2x_m} dx \\ &= \frac{1}{2x_m} \sum_{k=0}^{2^{\nu}-1} \int_{-\Delta/2}^{\Delta/2} u^2 du = \frac{2^{\nu}}{2x_m} \int_{-\Delta/2}^{\Delta/2} u^2 du = \frac{1}{\Delta} \int_{-\Delta/2}^{\Delta/2} u^2 du = \frac{1}{\Delta} \frac{2\Delta^3}{24} = \frac{\Delta^2}{12} \\ E\{X^2\} &= \int_{-x_m}^{x_m} x^2 f_X(x) dx = \int_{-x_m}^{x_m} x^2 \frac{1}{2x_m} dx = \frac{1}{2x_m} 2\frac{1}{3} x_m^3 = \frac{x_m^2}{3} = \frac{\Delta^2}{12} 2^{2\nu} \\ \mathrm{SQNR} &= \frac{E\{X^2\}}{E\{(X-Q(X))^2\}} = \frac{\frac{\Delta^2}{12} 2^{2\nu}}{\frac{\Delta^2}{12}} = 2^{2\nu} \end{split}$$

Question 4

The lowpass signal $\boldsymbol{x}(t)$ with a bandwidth of W is sampled with a sampling interval of T_s and the signal

$$x_p(t) = \sum_{n=-\infty}^{\infty} x(nT_s)p(t - nT_s)$$

is reconstructed from the samples, where p(t) is an arbitrary-shaped pulse (not necessarily time limited to the interval $[0,T_s]$).

(a) Find the Fourier transform of $x_p(t)$.

We have

$$x_p(t) = \sum_{n = -\infty}^{\infty} x(nT_s)p(t - nT_s) = p(t) * \sum_{n = -\infty}^{\infty} x(nT_s)\delta(t - nT_s) = p(t) * x_{\delta}(t)$$

Applying the Fourier Transform to both sides and using the convolution property, we get

$$X_p(f) = P(f)X_{\delta}(f) = \frac{P(f)}{T_s} \sum_{n = -\infty}^{\infty} X(f - \frac{n}{T_s})$$

(b) Find the conditions for perfect reconstruction of x(t) from $x_p(t)$.

In order to avoid aliasing $\frac{1}{T_s}>2W$. Furthermore, the spectrum P(f) should be invertible for |f|< W.

(c) Determine the required reconstruction filter.

Considering that the conditions of perfect reconstruction are satisfied, we have

$$X(f) = X_p(f)H(f) = X_p(f)\left[\frac{T_s}{P(f)} \cap \left(\frac{f}{2W'}\right)\right]$$

, where $W \leq W' \leq \frac{1}{T_s} - W$.

Question 5

The lowpass signal x(t) with a bandwidth of W is sampled at the Nyquist rate and the signal

$$y(t) = \sum_{n=-\infty}^{\infty} (-1)^n x(nT_s)\delta(t - nT_s)$$

is generated.

(a) Find the Fourier transform of y(t).

$$y(t) = \sum_{n=-\infty}^{\infty} (-1)^n x(nT_s) \delta(t - nT_s) = x(t) \sum_{n=-\infty}^{\infty} (-1)^n \delta(t - nT_s)$$

$$= x(t) \left[\sum_{n=-\infty}^{\infty} \delta(t - 2nT_s) - \sum_{n=-\infty}^{\infty} \delta(t - T_s - 2nT_s) \right]$$

$$\Rightarrow Y(f) = \frac{1}{2T_s} X(f) * \left[\sum_{n=-\infty}^{\infty} \delta\left(f - \frac{n}{2T_s}\right) - \sum_{n=-\infty}^{\infty} \delta\left(f - \frac{n}{2T_s}\right) e^{-j2\pi fT_s} \right]$$

$$= \frac{1}{2T_s} \left[\sum_{n=-\infty}^{\infty} X\left(f - \frac{n}{2T_s}\right) - \sum_{n=-\infty}^{\infty} X\left(f - \frac{n}{2T_s}\right) (-1)^n \right]$$

$$= \frac{1}{T_s} \sum_{n=-\infty}^{\infty} X\left(f - \frac{2n+1}{2T_s}\right) = \frac{1}{T_s} \sum_{n=-\infty}^{\infty} X\left(f - \frac{n}{T_s} - \frac{1}{2T_s}\right)$$

To have the spectrum copies separated, we should we,

$$\frac{1}{2T_s} + W \le \frac{3}{2T_s} - W \Rightarrow 2W \le \frac{1}{T_s}$$

, where W is the bandwidth of the signal X(t).

(b) Can x(t) be reconstructed from y(t) by using a linear time-invariant system? Why?

The answer is NO. Here a copy of the spectrum of the original signal is not located at f=0. So, we cannot separate the spectrum of the original signal using an LTI system which can shift the spectrum of its input.

(c) Can x(t) be reconstructed from y(t) by using a linear time-varying system? How?

Yes. First we use a bandpass filter to isolate $X_1(f)=X(f-\frac{1}{2T_s})+X(f+\frac{1}{2T_s})$. Then, mix the filtered signal with $\cos(2\pi\frac{1}{2T_s}t)$ that gives

$$\frac{1}{2}[X_1(f+\frac{1}{2T_s})+X_1(f-\frac{1}{2T_s})]=\frac{1}{2}[X(f)+X(f+\frac{2}{2T_s})+X(f)+X(f-\frac{2}{2T_s})]$$

Applying a lowpass filter with bandwidth $W' \in [W, \frac{1}{T_s} - W]$, the original spectrum of X(f) appears.

Question 6

A stationary source is distributed according to the triangle probability density function $f_X(x)=0.5\Lambda(0.5x)$. This source is quantized using the four-level uniform quantizer

$$Q(x) = \begin{cases} 1.5, & 1 < x \le 2\\ 0.5, & 0 < x \le 1\\ -0.5, & -1 < x \le 0\\ -1.5, & -2 \le x \le -1 \end{cases}$$

Determine the probability density function of the random variable representing the quantizer error X-Q(X).

Clearly, for
$$|e|>0.5$$
, $f_E(e)=0$. For $|e|\leq 0.5$,
$$F_E(e)=P(E\leq e)=P(1< X<1.5+e)+P(0< X<0.5+e)\\+P(-1< X<-0.5+e)+P(-2< X<-1.5+e)\\=F_X(1.5+e)-F_X(1)+F_X(0.5+e)-F_X(0)\\+F_X(-0.5+e)-F_X(-1)+F_X(-1.5+e)-F_X(-2)$$

$$f_E(e)=\frac{dF_E(e)}{de}=f_X(1.5+e)+f_X(0.5+e)+f_X(-0.5+e)+f_X(-1.5+e)$$
 So,
$$f_E(e)=\frac{1}{2}[\Lambda(\frac{e+\frac{3}{2}}{2})+\Lambda(\frac{e+\frac{1}{2}}{2})+\Lambda(\frac{e-\frac{1}{2}}{2})+\Lambda(\frac{e-\frac{3}{2}}{2})]=1$$
 Finally,
$$f_E(e)=\begin{cases} 0, & |e|>0.5\\ 1, & |e|\leq 0.5 \end{cases}$$

SOFTWARE QUESTIONS

Question 7

A quantizer with 2^{ν} quantized levels working over the input range [-1,1] is fed with a zero-mean Gaussian random variable having the variance σ^2 . Develop a MATLAB/Python code to calculate the signal to quntization noise ratio when the quantization intervals are uniformly distributed and when the quantization intervals are nonuniformly distributed according to A-law companding method with the parameter A. Discuss the results for different values of ν , σ^2 , and A. Feel free to plot any suitable curve to better describe the observations.

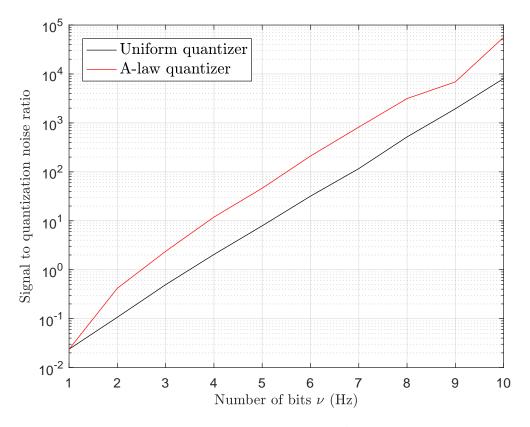


Figure 1: SQNR versus number of bits ν for $\sigma^2=0.01$ and A=9.

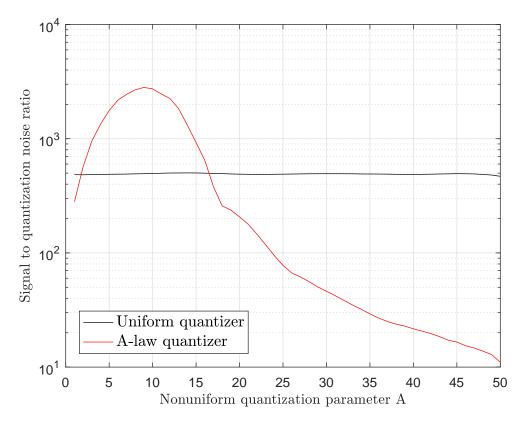


Figure 2: SQNR versus A-law parameter A for $\sigma^2 = 0.01$ and $\nu = 8$.

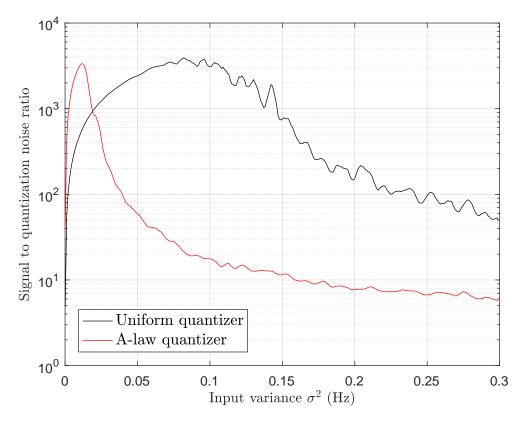


Figure 3: SQNR versus input variance σ^2 for A=9 and $\nu=8$.

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The uniform quantizer can be implemented as.
1 function [value, level, bit] = uniform_quantizer(x, nu)
2 % quantization intervals
3 = linspace(-1,1,2^nu+1);
4 a(1) = -Inf;
5 a(end) = [];
6 % quantization level
7 level=sum(x>=a) -1;
8 % quantization value
9 a(1) = -1;
10 value = a(level+1);
11 % quantization bit
12 bit=de2bi(bin2gray(level, 'pam', 2^nu), nu, 'left-msb');
  A possible implementation of the A-law quantizer is
1 function [value, level, bit] = alaw_quantizer(x, nu, A)
2 % quantization intervals
3 = linspace(-1,1,2^nu+1);
4 a(1) = -Inf;
5 a(end) = [];
6 b=zeros(size(a));
7 for m=1:1:(2 nu)
      if(abs(a(m)) < 1/abs(1+log(a(m))))
          b(m) = (abs(a(m))*(1+log(A))) / A.*sign(a(m));
9
10
11
          b(m) = \exp(-1+(abs(a(m))*(1+log(A)))) / A.*sign(a(m));
      end
12
13 end
14 % quantization level
15 |evel = sum(x > = b) - 1;
16 % quantization value
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```
17 b(1) = -1;
18 value = b(level+1);
19 % quantization bit
20 bit=de2bi(bin2gray(level, 'pam', 2^nu), nu, 'left-msb');
  The following mfile calls the quantizers and computes their signal to quantization noise
  ratio.
1 %%
2 clear
3 clc
4 close all
5 % settings
6 \text{ sigma} = \text{sqrt}(0.01);
7 A = 9;
8 \text{ nu} = 8;
9 N = 100;
11 % average noise calculation
12 uniform_err = 0;
13 Alaw_err = 0;
14 for n = 1:N
      x = sigma*randn;
16
      uniform_err = ((n-1)*uniform_err + (x-uniform_quantizer(x,nu))^2)/n;
      Alaw_err = ((n-1)*Alaw_err + (x-alaw_quantizer(x,nu,A))^2)/n;
17
18 end
19
20 % snr calculation
21 uniform_snr = sigma^2/uniform_err;
22 Alaw_snr = sigma^2/Alaw_err;
24 % snr gain
25 Alaw_snr/uniform_snr
```

As you can see in Fig. 1, increasing the number of bits ν improves SQNR. The SQNR of the A-law quantizer can be 7 times the SQNR of the uniform quantizer. According to Fig. 2, the SQNR of the A-law quantizer is maximized for a suitable value of A. Finally, if the input variance is high, meaning that the input of the quantizer is not concentrated around zero, the A-law quantizer may work worse than the uniform quantizer, as can be seen in Fig. 3.

BONUS QUESTIONS

Question 8

The DCT of an $N \times N$ picture with luminance function $x(m,n), 0 \leq m, n \leq N-1$ can be obtained as

$$X(0,0) = \frac{1}{N} \sum_{k=0}^{N-1} \sum_{l=0}^{N-1} x(k,l)$$

$$X(u,v) = \frac{2}{N} \sum_{k=0}^{N-1} \sum_{l=0}^{N-1} x(k,l) \cos\left[\frac{(2k+1)u\pi}{2N}\right] \cos\left[\frac{(2l+1)v\pi}{2N}\right], \quad u,v \neq 0$$

The X(0,0) coefficient is usually called the DC component, and the other coefficients are called the AC components. Find the DCT of a constant picture having $x(m,n)=C, 0\leq m,n\leq N-1$.

For the DC component,

$$X(0,0) = \frac{1}{N} \sum_{k=0}^{N-1} \sum_{l=0}^{N-1} C = NC$$

And for the AC component,

$$X(u,v) = \frac{2}{N} \sum_{k=0}^{N-1} \sum_{l=0}^{N-1} x(k,l) \cos\left[\frac{(2k+1)u\pi}{2N}\right] \cos\left[\frac{(2l+1)v\pi}{2N}\right], \quad u,v \neq 0$$
$$= \frac{2C}{N} \sum_{l=0}^{N-1} \cos\left[\frac{(2k+1)u\pi}{2N}\right] \sum_{l=0}^{N-1} \cos\left[\frac{(2l+1)v\pi}{2N}\right]$$

But $\sum_{l=0}^{N-1}\cos\left[\frac{(2l+1)v\pi}{2N}\right]=0$ since for integer v

$$\sum_{l=0}^{N-1} \cos \left[\frac{(2l+1)v\pi}{2N} \right] = \sum_{l=0}^{N-1} \Re\{e^{j\frac{(2l+1)v\pi}{2N}}\}$$

$$=\Re\{e^{j\frac{v\pi}{2N}}\sum_{l=0}^{N-1}e^{j\frac{lv\pi}{N}}\}=\Re\{e^{j\frac{v\pi}{2N}}\frac{1-(e^{j\frac{v\pi}{N}})^N}{1-e^{j\frac{v\pi}{N}}}\}=\Re\{e^{j\frac{v\pi}{2N}}\frac{1-e^{jv\pi}}{1-e^{j\frac{v\pi}{N}}}\}$$

$$= \Re\{e^{j\frac{v\pi}{2N}} \frac{e^{\frac{jv\pi}{2}}}{e^{\frac{jv\pi}{2N}}} \frac{e^{-\frac{jv\pi}{2}} - e^{\frac{jv\pi}{2}}}{e^{-\frac{jv\pi}{2N}} - e^{\frac{jv\pi}{2N}}}\} = \Re\{e^{\frac{jv\pi}{2}} \frac{\sin(\frac{v\pi}{2})}{\sin(\frac{v\pi}{2N})}\} = \cos(\frac{v\pi}{2}) \frac{\sin(\frac{v\pi}{2})}{\sin(\frac{v\pi}{2N})} = \frac{\sin(2v\pi)}{2\sin(\frac{v\pi}{2N})} = 0$$

So, the AC component is zero.

Question 9

Return your answers by filling the LaTeXtemplate of the assignment.