

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
-sciipy python3-numpy python3-matplotlib
sudo pip install cffi pysoundfile
```

2 DIGITAL FILTER

2.1 Download the sound file from

```
wget https://github.com/avraghav07/
SignalProcessing/blob/master/2/
Sound_Noise.wav
```

2.2 You will find a spectrogram at <https://academo.org/demos/spectrum-analyzer>.

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: Run the below python code

```
https://github.com/avraghav07/
SignalProcessing/blob/master/2/filter.py
```

Use the following command in the terminal to run the code

```
python3 Cancel_noise.py
```

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

3.4 Let

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

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: First run the following c code to generate data

```
wget https://github.com/avraghav07/
SignalProcessing/blob/master/3/xy.c
```

Use the following commands in terminal to compile and run code

```
gcc -o output xy.c
./output
```

Then run the below python code which yields Fig. 3.2.

```
wget https://github.com/avraghav07/
SignalProcessing/blob/master/3/xnyn.py
```

Use the following command in terminal to run code

python3 xnyn.py

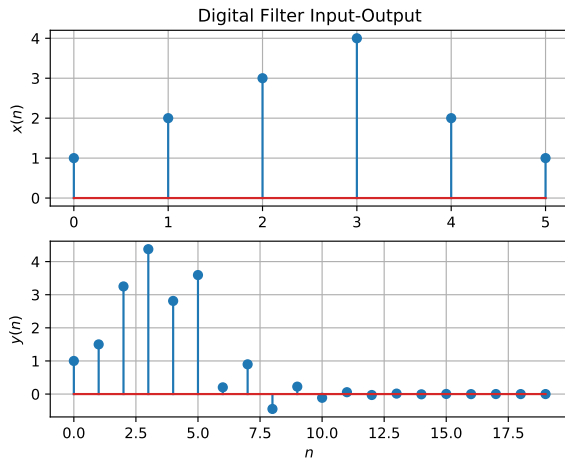


Fig. 3.2

4 Z-TRANSFORM

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

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

Show that

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

and find

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

Solution: From (4.1),

$$\begin{aligned} \mathcal{Z}\{x(n-k)\} &= \sum_{n=-\infty}^{\infty} x(n-k)z^{-n} \\ &= \sum_{n=-\infty}^{\infty} x(n)z^{-n-1} = z^{-1} \sum_{n=-\infty}^{\infty} x(n)z^{-n} \end{aligned} \quad (4.4)$$

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

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

4.2 Obtain $X(z)$ for $x(n]$ defined in problem

$$\mathcal{Z}\{x(n)\} = 1 + 2z^{-1} + 3z^{-2} + 4z^{-3} + 2z^{-4} + z^{-5}$$

4.3 Find

$$H(z) = \frac{Y(z)}{X(z)} \quad (4.7)$$

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

Solution: Applying (4.6) in (3.2),

$$Y(z) + \frac{1}{2}z^{-1}Y(z) = X(z) + z^{-2}X(z) \quad (4.8)$$

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

4.4 Find the Z transform of

$$\delta(n) = \begin{cases} 1 & n = 0 \\ 0 & \text{otherwise} \end{cases} \quad (4.10)$$

and show that the Z-transform of

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

is

$$U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1 \quad (4.12)$$

Solution: It is easy to show that

$$\delta(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} 1 \quad (4.13)$$

and from (4.11),

$$U(z) = \sum_{n=0}^{\infty} z^{-n} \quad (4.14)$$

$$= \frac{1}{1 - z^{-1}}, \quad |z| > 1 \quad (4.15)$$

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

4.5 Show that

$$a^n u(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} \frac{1}{1 - az^{-1}} \quad |z| > |a| \quad (4.16)$$

Solution:

$$a^n u(n) = \begin{cases} a^n & n \geq 0 \\ 0 & n < 0 \end{cases} \quad (4.17)$$

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

$$= \sum_{n=0}^{\infty} a^n z^{-n} \quad (4.19)$$

Using formula of sum of infinite geometric progression with common ratio < 1

$$= \frac{1}{1 - az^{-1}} \left(\because \left| \frac{a}{z} \right| < 1 \right) \quad (4.20)$$

4.6 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}). \quad (4.21)$$

Plot $|H(e^{j\omega})|$. Comment. $H(e^{j\omega})$ is known as the *Discrete Time Fourier Transform (DTFT)* of $x(n)$.

Solution:

$$H(e^{j\omega}) = \frac{1 + e^{-2j\omega}}{1 + \frac{1}{2}e^{-j\omega}} \quad (4.22)$$

$$\Rightarrow |H(e^{j\omega})| = \frac{|1 + \cos 2\omega - j \sin 2\omega|}{|1 + \frac{1}{2} \cos \omega - \frac{1}{2} j \sin \omega|} \quad (4.23)$$

$$= \sqrt{\frac{(1 + \cos 2\omega)^2 + (\sin 2\omega)^2}{(1 + \frac{1}{2} \cos \omega)^2 + (\frac{1}{2} \sin \omega)^2}} \quad (4.24)$$

$$= \sqrt{\frac{2 + 2 \cos 2\omega}{\frac{5}{4} + \cos \omega}} \quad (4.25)$$

$$= \sqrt{\frac{2(2 \cos^2 \omega)4}{5 + 4 \cos \omega}} \quad (4.26)$$

$$= \frac{4 |\cos \omega|}{\sqrt{5 + 4 \cos \omega}} \quad (4.27)$$

The period of numerator is π and period of denominator is 2π , \therefore the period of $|H(e^{j\omega})|$ is LCM($\pi, 2\pi$)= 2π . The following code plots Fig. 4.6.

```
wget https://github.com/avraghav07/
SignalProcessing/blob/master/4/dtft.py
```

Use the following command in the terminal to run the code

```
python3 dtft.py
```

4.7 Express $h(n)$ in terms of $H(e^{j\omega})$.
 $x(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(\omega) e^{j\omega n} d\omega$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{1 + e^{-2j\omega}}{1 + \frac{1}{2}e^{-j\omega}} e^{j\omega n} d\omega \quad (4.28)$$

$$(4.29)$$

5 IMPULSE RESPONSE

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

$$h(n) \stackrel{Z}{\rightleftharpoons} H(z) \quad (5.1)$$

and there is a one to one relationship between $h(n)$ and $H(z)$. $h(n)$ is known as the *impulse*

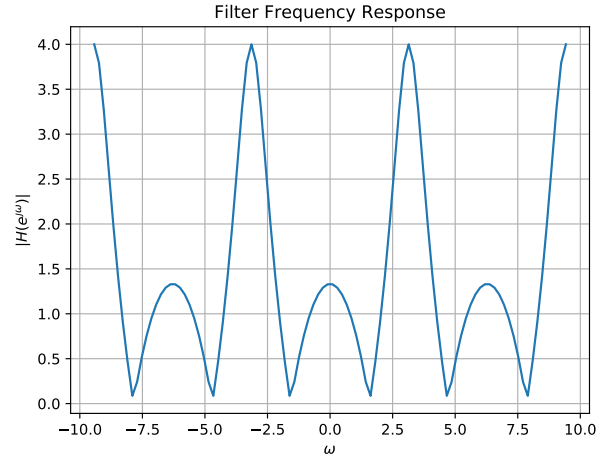


Fig. 4.6: $|H(e^{j\omega})|$

response of the system defined by (3.2).

Solution: From (4.9),

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

$$\Rightarrow h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.3)$$

using (4.16) and (4.6).

5.2 Sketch $h(n)$. Is it bounded? Convergent?

Solution: The following code plots Fig. ??.

```
wget https://github.com/avraghav07/
SignalProcessing/blob/master/5/hn.py
```

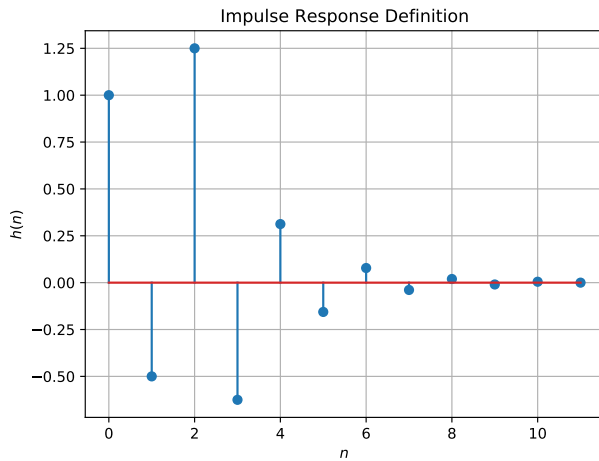
Use the following command in the terminal to run the code

```
python3 hn.py
```

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

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \quad (5.4)$$

Is the system defined by (3.2) stable for the impulse response in (5.1)?

Fig. 5.2: $h(n)$ as the inverse of $H(z)$ **Solution:**

$$u(n) = \begin{cases} 1 & n \geq 0 \\ 0 & n < 0 \end{cases} \quad (5.5)$$

$$u(n-2) = \begin{cases} 1 & n \geq 2 \\ 0 & n < 2 \end{cases} \quad (5.6)$$

$$\therefore h(n) = \begin{cases} 0 & n < 0 \\ \left(\frac{-1}{2}\right)^n & 0 \leq n < 2 \\ \left(\frac{-1}{2}\right)^n + \left(\frac{-1}{2}\right)^{(n-2)} & n \geq 2 \end{cases} \quad (5.7)$$

$$\therefore \sum_{n=-\infty}^{\infty} h(n) = 0 + 1 + \frac{-1}{2} + \sum_{n=2}^{\infty} \left[\left(\frac{-1}{2}\right)^n + \left(\frac{-1}{2}\right)^{(n-2)} \right] \quad (5.8)$$

$$= \frac{1}{2} + \frac{5}{4} \left(\frac{2}{3}\right) = \frac{4}{3} < \infty \quad (5.9)$$

$$(5.10)$$

 \therefore system defined is stable5.4 Compute and sketch $h(n)$ using

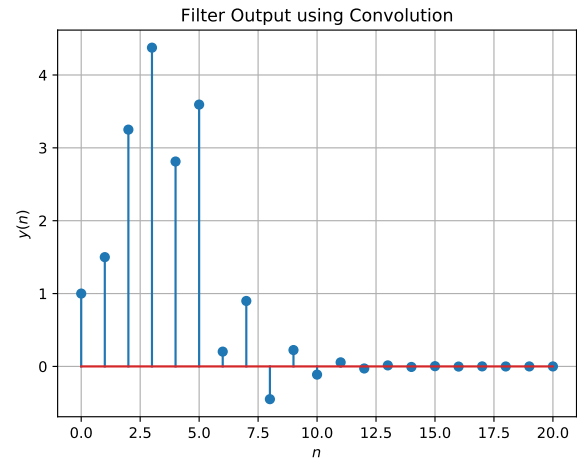
$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2), \quad (5.11)$$

This is the definition of $h(n)$.**Solution:** The following code plots Fig. 5.4. Note that this is the same as Fig. ??.

```
wget https://github.com/avraghav07/
SignalProcessing/blob/master/5/hndef.py
```

Use the following command in the terminal to run the code

```
python3 hndef.py
```

Fig. 5.4: $h(n)$ from the definition

5.5 Compute

$$y(n) = x(n) * h(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k) \quad (5.12)$$

Comment. The operation in (5.12) is known as *convolution*.

$$\text{Solution: } X = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 2 \\ 1 \end{bmatrix}$$

for some N ,

$$H = \begin{bmatrix} h(0) & h(1) & h(2) & \cdots & h(N-1) \end{bmatrix}_{(1 \times N)}$$

Toeplitz matrix for

$$X = \begin{bmatrix} 1 & 2 & 3 & 4 & 2 & 1 & \cdots & 0 & 0 & 0 \\ 0 & 1 & 2 & 3 & 4 & 2 & 1 & \cdots & 0 & 0 \\ 0 & 0 & 1 & 2 & 3 & 4 & 2 & 1 & \cdots & 0 \\ \vdots & \ddots & \ddots & \ddots & \ddots & \ddots & \ddots & \ddots & \ddots & 0 \\ 0 & 0 & 0 & \cdots & 1 & 2 & 3 & 4 & 2 & 1 \end{bmatrix}$$

$$\therefore Y^T = X * H$$

The following code plots Fig. 5.5. Note that this is the same as $y(n)$ in Fig. 3.2.

```
wget https://github.com/avraghav07/
SignalProcessing/blob/master/5/ynconv.py
```

Use the following command in the terminal to run the code

```
python3 ynconv.py
```

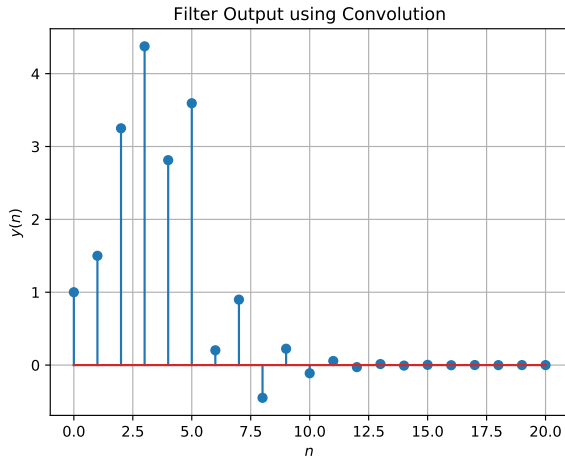


Fig. 5.5: $y(n)$ from the definition of convolution

5.6 Show that

$$y(n) = \sum_{k=-\infty}^{\infty} x(n-k)h(k) \quad (5.13)$$

Solution: wkt

$$y(n) = x(n) * h(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k) \quad (5.14)$$

Replacing k with $n-k$

$$= \sum_{n-k=-\infty}^{\infty} x(n-k)h(k) \therefore y(n) = \sum_{k=-\infty}^{\infty} x(n-k)h(k) \quad (5.15)$$

6 DFT AND FFT

6.1 Compute

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

and $H(k)$ using $h(n)$.

Solution: Run the following code to compute $X(k), H(k)$.

```
wget https://github.com/avraghav07/
SignalProcessing/blob/master/6/6.1.py
```

Use the following command in the terminal to run the code

```
python3 6.1.py
```

6.2 Compute

$$Y(k) = X(k)H(k) \quad (6.2)$$

Solution: Run the following code to compute $Y(k)$.

```
wget https://github.com/avraghav07/
SignalProcessing/blob/master/6/6.2.py
```

Use the following command in the terminal to run the code

```
python3 6.2.py
```

6.3 Compute

$$y(n) = \frac{1}{N} \sum_{k=0}^{N-1} Y(k) \cdot e^{j2\pi kn/N}, \quad n = 0, 1, \dots, N-1 \quad (6.3)$$

Solution: The following code plots Fig. 5.5. Note that this is the same as $y(n)$ in Fig. 3.2.

```
wget https://github.com/avraghav07/
SignalProcessing/blob/master/6/yndft.py
```

Use the following command in the terminal to run the code

```
python3 yndft.py
```

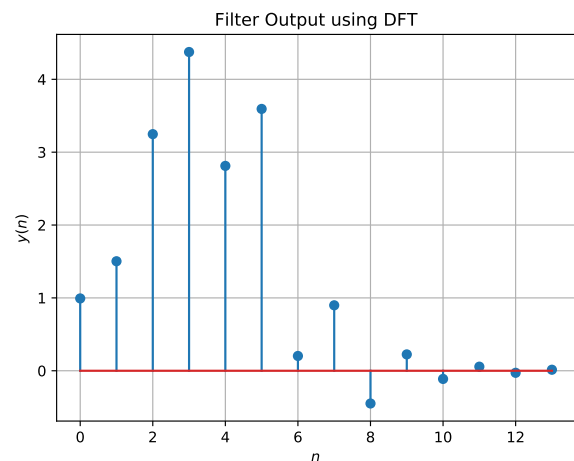


Fig. 6.3: $y(n)$ from the DFT

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

Solution: Run the following code to generate the plot below

```
wget https://github.com/avraghav07/
SignalProcessing/blob/master/6/6.4.py
```

Use the following command in the terminal to run the code

```
python3 xk.py
```

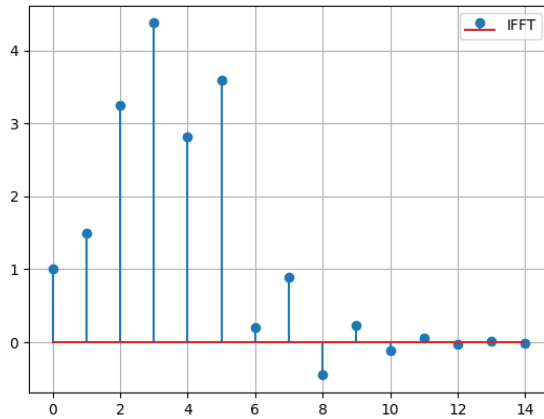


Fig. 6.4: IFFT

6.5 Wherever possible, express all the above equations as matrix equations.

Solution: Let $X = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 2 \\ 1 \\ \vdots \\ 0 \end{bmatrix}_{(N-1 \times 1)}$ and

$$J = \begin{bmatrix} 0 \\ e^{-2\pi j(1)k/N} \\ e^{-2\pi j(2)k/N} \\ e^{-2\pi j(3)k/N} \\ \vdots \\ e^{-2\pi j(N-1)k/N} \end{bmatrix}_{(N-1 \times 1)}$$

$$\therefore X(k) = X^T J$$

$$\text{From (5.7) } H = \begin{bmatrix} h(0) \\ h(1) \\ h(2) \\ \vdots \\ h(N-1) \end{bmatrix}_{(N-1 \times 1)}$$

$$\therefore H(k) = H^T J$$

$$Y = \begin{bmatrix} H(0)X(0) \\ H(1)X(1) \\ \vdots \\ H(N-1)X(N-1) \end{bmatrix}_{(N-1 \times 1)}$$

$$\therefore y(n) = Y^T J$$

7 EXERCISES

7.1 The command

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

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

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.

Solution: Run the following code

```
wget https://github.com/avraghav07/
SignalProcessing/blob/master/7/7.1.py
```

Use the following command in the terminal to run the code

```
python3 7.1.py
```

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=4 and cutoff-frequency=4kHz.

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