

CHAPTER 7

The Discrete Fourier Transform

Tutorial Problems

1. (a) Solution:

The CTFT of $x_c(t)$ is:

$$\begin{aligned} X_c(j2\pi F) &= \int_{-\infty}^{\infty} x_c(t) e^{-j\Omega t} dt = \int_0^{\infty} 5e^{-10t} \sin(20\pi t) e^{-j\Omega t} dt \\ &= \frac{100\pi}{(20\pi)^2 + (j\Omega + 10)^2} = \frac{100\pi}{(20\pi)^2 + (j20\pi F + 10)^2} \end{aligned}$$

- (b) See plot below.

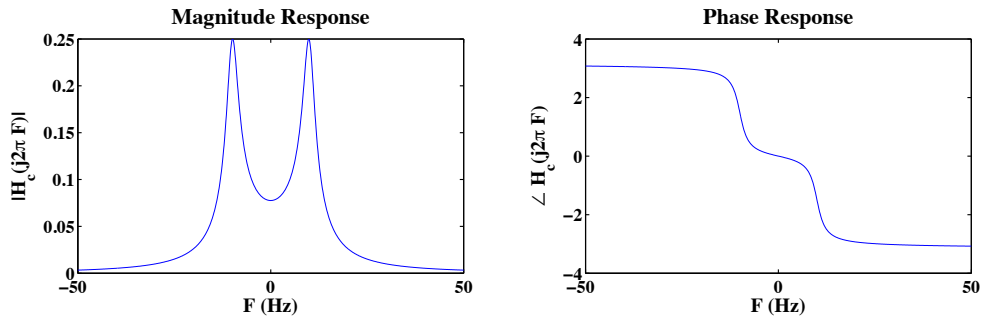


FIGURE 7.1: Magnitude and phase responses of $X_c(j2\pi F)$ over $-50 \leq F \leq 50$ Hz.

- (c) See plot below.

MATLAB script:

```
% P0701: Numerical DFT approximation of CTFT
```

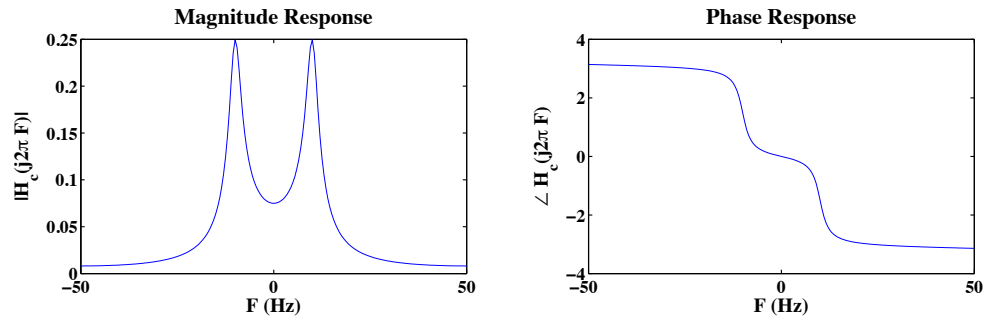


FIGURE 7.2: Approximated magnitude and phase responses of $X_c(j2\pi F)$ over $-50 \leq F \leq 50$ Hz using `fft` function.

```
close all; clc
%% Part (b):
t1 = 0; t2 = 2;
dF = 0.1;
F = -50:dF:50;
Xc = 100*pi./((20*pi).^2+(j*2*pi*F+10).^2);
%% Part (c):
Fs = 100;
T = Fs\1;
nT = t1:T:t2;
N = length(nT);
xn = 5*exp(-10*nT).*sin(20*pi*nT);
X = fftshift(fft(xn));
w = linspace(-pi,pi,N);
Xc_approx = T*X;
%% Plot:
hfa = figconfig('P0701a','long');
subplot(121)
plot(F,abs(Xc))
xlabel('F (Hz)','fontsize',LFS)
ylabel('|H_c(j2\pi F)|','fontsize',LFS)
title('Magnitude Response','fontsize',TFS)
subplot(122)
plot(F,angle(Xc))
xlabel('F (Hz)','fontsize',LFS)
ylabel('\angle H_c(j2\pi F)','fontsize',LFS)
```

```

title('Phase Response','fontsize',TFS)

hfb = figconfig('P0701b','long');
subplot(121)
plot(w/T/2/pi,abs(Xc_approx))
xlabel('F (Hz)','fontsize',LFS)
ylabel('|H_c(j2\pi F)|','fontsize',LFS)
title('Magnitude Response','fontsize',TFS)
subplot(122)
plot(w/T/2/pi,angle(Xc_approx))
xlabel('F (Hz)','fontsize',LFS)
ylabel('\angle H_c(j2\pi F)','fontsize',LFS)
title('Phase Response','fontsize',TFS)

```

2. (a) Solution:

$T_0 = 5$, the fundamental period $\Omega_0 = \frac{2\pi}{T_0} = \frac{2\pi}{5}$.

The CTFS of $\tilde{x}_c(t)$ is:

$$\begin{aligned}
 c_k &= \frac{1}{T_0} \int_0^{T_0} \tilde{x}_c(t) e^{-jk\Omega_0 t} dt = \frac{1}{5} \int_0^5 e^{-t} \cdot e^{-jk\Omega_0 t} dt \\
 &= \frac{1 - e^{-5}}{5 + j2\pi k}
 \end{aligned}$$

- (b) See plot below.

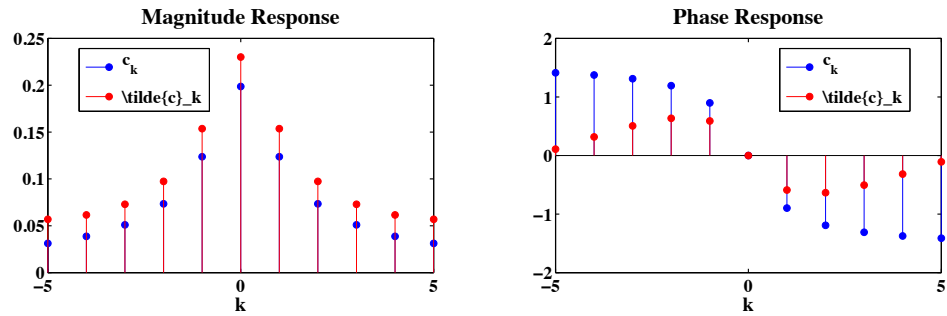


FIGURE 7.3: Magnitude and phase responses of c_k and \hat{c}_k when sampling interval $T = 0.5$ s.

- (c) See plot below.

- (d) See plot below.

MATLAB script:

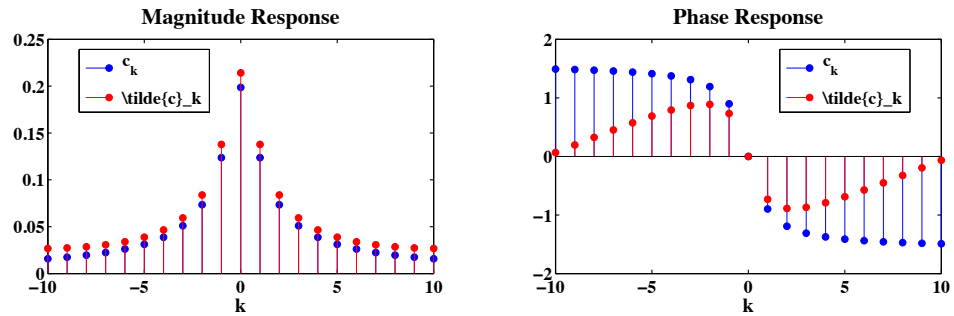


FIGURE 7.4: Magnitude and phase responses of c_k and \hat{c}_k when sampling interval $T = 0.25\text{s}$.

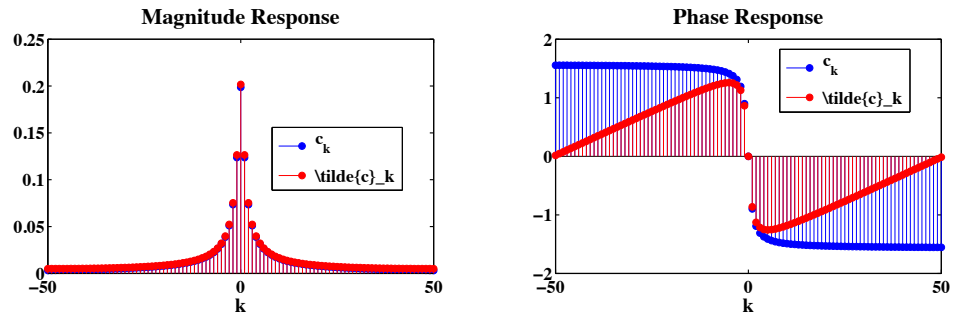


FIGURE 7.5: Magnitude and phase responses of c_k and \hat{c}_k when sampling interval $T = 0.05\text{s}$.

```
% P0702: Numerical DFT approximation of CTFS
close all; clc
t1 = 0; t2 = 5;
T = 0.5; % Part (b)
% T = 0.25; % Part (c)
% T = 0.05; % Part (d)
N = t2/T;
k = -N/2:N/2;
ck = (1-exp(-5))./(5+j*2*pi*k);
nT = t1:T:t2;
xn = exp(-nT);
ck_approx = length(xn)\fftshift(fft(xn));
%% Plot:
```

```

hfa = figconfig('P0702a','long');
subplot(121)
stem(k,abs(ck),'filled');hold on
stem(k,abs(ck_approx),'filled','color','red');
xlabel('k','fontsize',LFS)
title('Magnitude Response','fontsize',TFS)
legend('c_k','\tilde{c}_k','location','best')
subplot(122)
stem(k,angle(ck),'filled');hold on
stem(k,angle(ck_approx),'filled','color','red');
xlabel('k','fontsize',LFS)
title('Phase Response','fontsize',TFS)
legend('c_k','\tilde{c}_k','location','best')

```

3. (a) Solution:

The DTFT of $(0.9)^n u[n]$ is:

$$\frac{1}{1 - 0.9e^{-j\omega}}$$

The DTFT of $x[n]$ is:

$$\begin{aligned} \tilde{X}(e^{j\omega}) &= (-j) \frac{d}{d\omega} \left(\frac{1}{1 - 0.9e^{-j\omega}} \right) \\ &= \frac{0.9e^{-j\omega}}{(1 - 0.9e^{-j\omega})^2} \end{aligned}$$

(b) See plot below.

(c) See plot below.

(d) See plot below.

MATLAB script:

```

% P0703: Numerical DFT approximation of DTFT
close all; clc
w = linspace(0,2,1000)*pi;
X = 0.9*exp(-j*w)./(1-0.9*exp(-j*w)).^2;
N = 20; % Part (b)
% N = 50; % Part (c)
% N = 100; % Part (d)
n = 0:N-1;

```

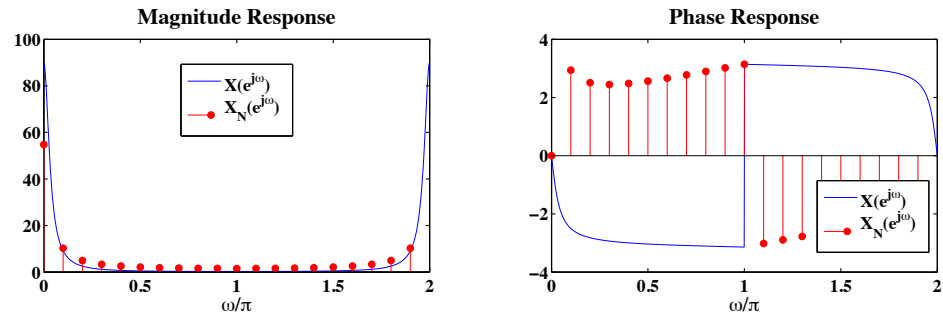


FIGURE 7.6: Magnitude and phase responses of $\tilde{X}(e^{j\omega})$ and $\tilde{X}_N(e^{j\omega})$ when $N = 20$.

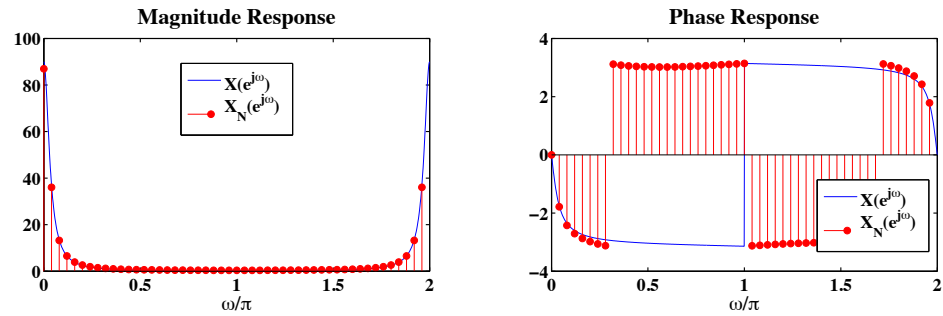


FIGURE 7.7: Magnitude and phase responses of $\tilde{X}(e^{j\omega})$ and $\tilde{X}_N(e^{j\omega})$ when $N = 50$.

```

xn = n.*0.9.^n;
XN = fft(xn);
wk = 2/N*(0:N-1);
%% Plot:
hfa = figconfig('P0703a','long');
subplot(121)
plot(w/pi,abs(X));hold on
stem(wk,abs(XN),'filled','color','red');
xlabel('\omega/\pi','fontsize',LFS)
title('Magnitude Response','fontsize',TFS)
legend('X(e^{j\omega})','X_N(e^{j\omega})','location','best')
subplot(122)
plot(w/pi,angle(X));hold on

```

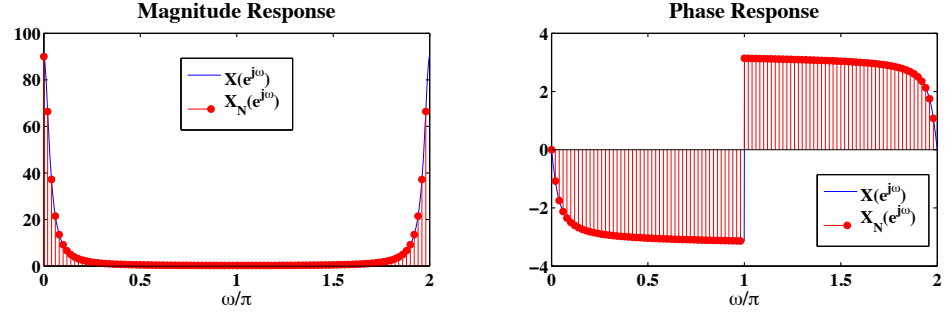


FIGURE 7.8: Magnitude and phase responses of $\tilde{X}(e^{j\omega})$ and $\tilde{X}_N(e^{j\omega})$ when $N = 100$.

```
stem(wk,angle(XN),'filled','color','red');
xlabel('\omega/\pi','fontsize',LFS)
title('Phase Response','fontsize',TFS)
legend('X(e^{j\omega})','X_N(e^{j\omega})','location','best')
```

4. (a) Solution:

The $N \times N$ DFT matrix is:

$$\mathbf{W}_N = \begin{bmatrix} 1 & 1 & \cdots & 1 \\ 1 & W_N & \cdots & W_N^{N-1} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & W_N^{N-1} & \cdots & W_N^{(N-1)(N-1)} \end{bmatrix}$$

The k th column of \mathbf{W}_N is $\mathbf{w}_k = [1 W_N^k \cdots W_N^{N-1} k]^T$.

The i, j th element of \mathbf{W}_N^2 is:

$$\begin{aligned} (\mathbf{W}_N^2)_{i,j} &= (\mathbf{W}_N^T \mathbf{W}_N)_{i,j} = \mathbf{w}_i^T \mathbf{w}_j \\ &= \begin{cases} 0, & i + j \neq N \\ N, & i + j = N \end{cases} \end{aligned}$$

Hence, we proved that

$$\mathbf{W}_N^2 = \begin{bmatrix} 0 & \cdots & 0 & N \\ \vdots & \ddots & N & 0 \\ 0 & \ddots & \ddots & \vdots \\ N & 0 & \cdots & 0 \end{bmatrix} = N \mathbf{J}_N$$

The effect of the flip matrix on $\mathbf{J}_N \mathbf{x}$ product is rearranging the elements in column vector \mathbf{x} in reverse order (that is flip \mathbf{x} upside down).

(b) Solution:

$$\mathbf{W}_N^4 = (N\mathbf{J}_N)(N\mathbf{J}_N) = N^2(\mathbf{J}_N \cdot \mathbf{J}_N) = N^2\mathbf{I}_N$$

(c) Solution:

The multiplicity depends on the value of N modulo 4 and can be summarized in the following table.

size N	$\lambda = 1$	$\lambda = -1$	$\lambda = -j$	$\lambda = j$
$4m$	$m + 1$	m	m	$m - 1$
$4m + 1$	$m + 1$	m	m	m
$4m + 2$	$m + 1$	$m + 1$	m	m
$4m + 3$	$m + 1$	$m + 1$	$m + 1$	m

TABLE 7.1: Multiplicity of the eigenvalues of the DFT matrix \mathbf{W}_N .

MATLAB script:

```
% P0704: Investigate the eigenvalues multiplicity
%          of the DFT matrix WN
close all; clc
N = 4:10;
for ii = 1:length(N)
    WN = dftmtx(N(ii))/sqrt(N(ii));
    eig(WN)
end
```

5. (a) Solution:

The DFT of $x[n]$ is:

$$\begin{aligned}
 X[k] &= \sum_{n=0}^{N-1} x[n] W_N^{kn} = \sum_{n=0}^7 (4-n) \cdot e^{-j\frac{2\pi}{8}kn} \\
 &= 4 + 3(e^{-j\frac{2\pi}{8}} - e^{j\frac{2\pi}{8}}) + 2(e^{-j\frac{2\pi}{8}2} - e^{j\frac{2\pi}{8}2}) + (e^{-j\frac{2\pi}{8}3} - e^{j\frac{2\pi}{8}3}) \\
 &= 4 - 6j \sin\left(\frac{k\pi}{4}\right) - 4j \sin\left(\frac{k\pi}{2}\right) - 2j \sin\left(\frac{3k\pi}{4}\right)
 \end{aligned}$$

(b) Solution:

The DFT of $x[n]$ is:

$$\begin{aligned} X[k] &= \sum_{n=0}^{N-1} x[n] W_N^{kn} = \sum_{n=0}^9 \frac{2}{j} \left(e^{j\frac{2\pi}{10}n} - e^{-j\frac{2\pi}{10}n} \right) e^{-j\frac{2\pi}{10}nk} \\ &= \frac{2}{j} \sum_{n=0}^9 e^{j\frac{2\pi}{10}n} \cdot e^{-j\frac{2\pi}{10}nk} - \frac{2}{j} \sum_{n=0}^9 e^{-j\frac{2\pi}{10}n} \cdot e^{-j\frac{2\pi}{10}nk} \\ &= -20j\delta[k-1] + 20j\delta[k-9] \end{aligned}$$

(c) Solution:

The DFT of $x[n]$ is:

$$\begin{aligned} X[k] &= \sum_{n=0}^{N-1} x[n] W_N^{kn} = \sum_{n=0}^9 \left(3 + \frac{3}{2} e^{j\frac{2\pi}{10}n2} - \frac{3}{2} e^{-j\frac{2\pi}{10}n2} \right) e^{-j\frac{2\pi}{10}nk} \\ &= 30\delta[k] + 15\delta[k-2] - 15\delta[k-8] \end{aligned}$$

(d) Solution:

The DFT of $x[n]$ is:

$$\begin{aligned} X[k] &= \sum_{n=0}^{N-1} x[n] W_N^{kn} = \sum_{n=0}^{15} 5(0.8)^n e^{-j\frac{2\pi}{16}nk} \\ &= 5 \sum_{n=0}^{15} \left(0.8 e^{-j\frac{2\pi}{16}k} \right)^n = 5 \cdot \frac{1 - 0.8^{16}}{1 - 0.8 e^{-j\frac{2\pi}{16}k}} \end{aligned}$$

(e) Solution:

The DFT of $x[n]$ is:

$$\begin{aligned} X[k] &= \sum_{n=0}^{N-1} x[n] W_N^{kn} = \sum_{n=0}^{19} x[n] e^{-j\frac{2\pi}{20}nk} \\ &= \sum_{m=0}^9 3e^{-j\frac{2\pi}{20}k \cdot 2m} + \sum_{m=0}^9 (-2)e^{-j\frac{2\pi}{20}k \cdot (2m+1)} \\ &= 3 \sum_{m=0}^9 \left(e^{-j\frac{\pi}{5}k} \right)^m - 2e^{-j\frac{\pi}{10}k} \sum_{m=0}^9 \left(e^{-j\frac{\pi}{5}k} \right)^m \\ &= 10\delta[k] + 50\delta[k-10] \end{aligned}$$

6. Proof:

$$X[k] = \sum_{n=0}^{N-1} x[n] W_N^{nk} = \begin{bmatrix} \mathbf{w}_1^T \\ \mathbf{w}_2^T \\ \vdots \\ \mathbf{w}_{N-1}^T \end{bmatrix} \mathbf{x} = \begin{bmatrix} \mathbf{w}_1^T \mathbf{x} \\ \mathbf{w}_2^T \mathbf{x} \\ \vdots \\ \mathbf{w}_{N-1}^T \mathbf{x} \end{bmatrix}$$

Hence, we proved that the DFT coefficients $X[k]$ are the projections of the signal $x[n]$ on the DFT (basis) vectors $\{\mathbf{w}_k\}$.

7. (a) Solution:

The DFT of $\tilde{x}[n] = 2 \cos(\pi n/4)$ is:

$$\begin{aligned} X[k] &= \sum_{n=0}^7 \left(e^{j\frac{2\pi}{8}n^2} + e^{-j\frac{2\pi}{8}n^2} \right) e^{-j\frac{2\pi}{8}nk} \\ &= 8\delta[k-2] + 8\delta[k-6] \end{aligned}$$

The DFS of $\tilde{x}[n] = 2 \cos(\pi n/4)$ is:

$$\tilde{X}[k] = 8\delta[\langle k \rangle_8 - 2] + 8\delta[\langle k \rangle_8 - 6]$$

(b) Solution:

The DFT of $\tilde{x}[n] = 3 \sin(0.25\pi n) + 4 \cos(0.75\pi n)$ is:

$$\begin{aligned} X[k] &= \sum_{n=0}^7 \left[\frac{3}{2j} \left(e^{j\frac{2\pi}{8}n^2} - e^{-j\frac{2\pi}{8}n^2} \right) + 2 \left(e^{j\frac{2\pi}{8}n^3} + e^{-j\frac{2\pi}{8}n^3} \right) \right] e^{-j\frac{2\pi}{8}nk} \\ &= -12\delta[k-2] + 12\delta[k-6] + 16\delta[k-3] + 16\delta[k-5] \end{aligned}$$

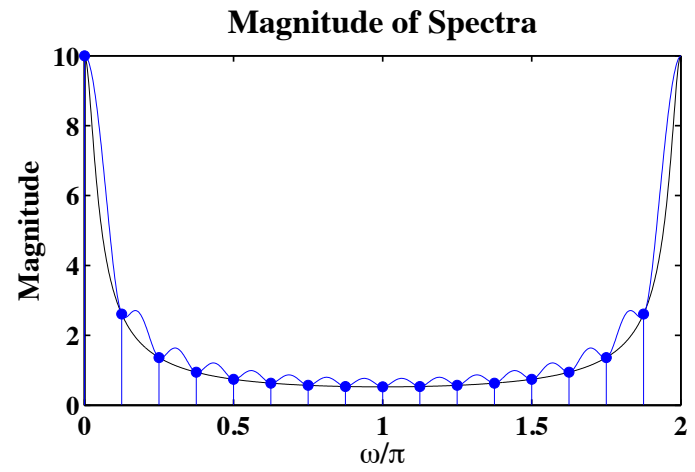
The DFS of $\tilde{x}[n] = 3 \sin(0.25\pi n) + 4 \cos(0.75\pi n)$ is:

$$\tilde{X}[k] = -12\delta[\langle k \rangle_8 - 2] + 12\delta[\langle k \rangle_8 - 6] + 16\delta[\langle k \rangle_8 - 3] + 16\delta[\langle k \rangle_8 - 5]$$

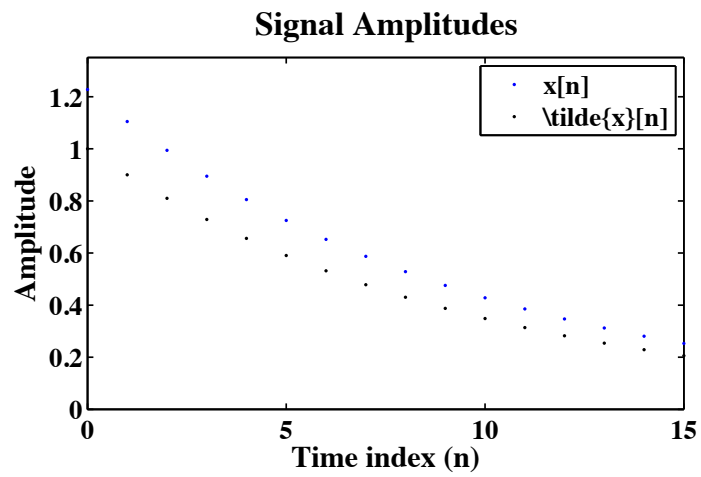
8. (a) See plot below.
 (b) See plot below.
 (c) See plot below.

MATLAB script:

```
% P0708: Regenerate Figure~7.5 and Example 7.3
close all; clc
N = 16; a = 0.9; % Part (a)
% N = 8; a = 0.8; % Part (b)
% N = 64; a = 0.8; % Part (c)
wk = 2*pi/N*(0:N-1);
Xk = 1./(1-a*exp(-j*wk));
xn = real(ifft(Xk));
w = linspace(0,2,1000)*pi;
X = fft(xn,length(w));
X_ref = 1./(1-a*exp(-j*w));
n = 0:N-1;
xn_ref = a.^n;
%% Plot:
hfa = figconfg('P0708a','small');
plot(w/pi,abs(X_ref),'color','black'); hold on
plot(w/pi,abs(X))
stem(wk/pi,abs(Xk),'filled');
ylim([0 max(abs(X))])
xlabel('\omega/\pi','fontsize',LFS)
ylabel('Magnitude','fontsize',LFS)
title('Magnitude of Spectra','fontsize',TFS)
hfb = figconfg('P0708b','small');
plot(n,xn,'. '); hold on
plot(n,xn_ref,'.','color','black')
ylim([0 1.1*max(xn)])
xlim([0 N-1])
xlabel('Time index (n)','fontsize',LFS)
ylabel('Amplitude','fontsize',LFS)
title('Signal Amplitudes','fontsize',TFS)
legend('x[n]','\tilde{x}[n]','location','northeast')
```



(a)



(b)

FIGURE 7.9: (a) Magnitude response of the DTFT signal. (b) Time sequence and reconstructed time sequence.

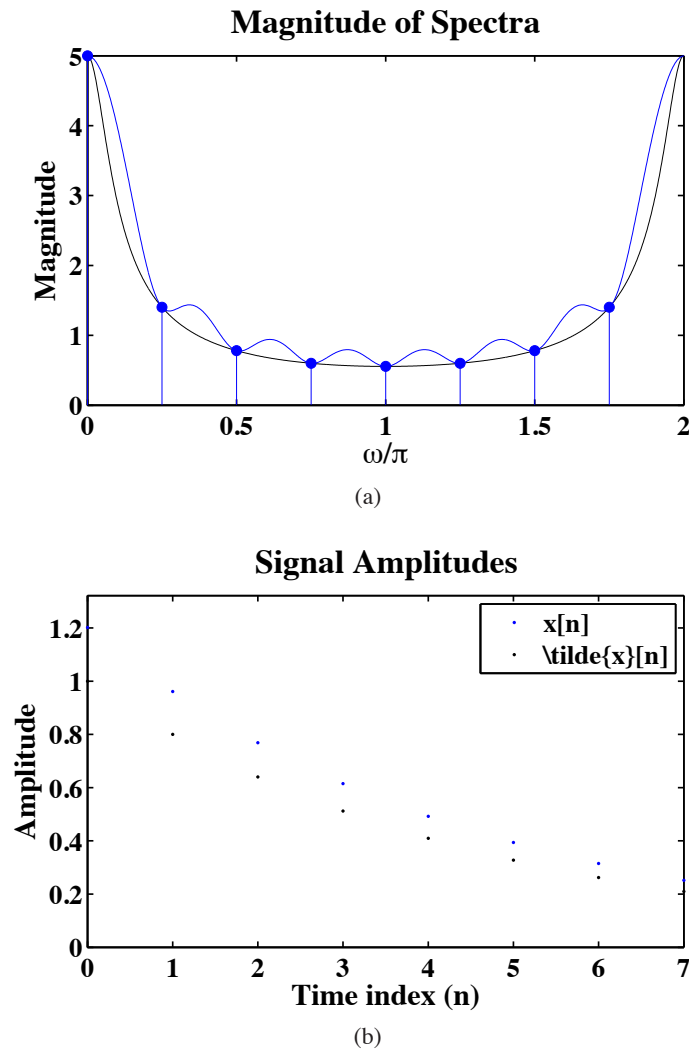


FIGURE 7.10: (a) Magnitude response of the DTFT signal and (b) time sequence and reconstructed time sequence for $a = 0.8$ and $N = 8$.

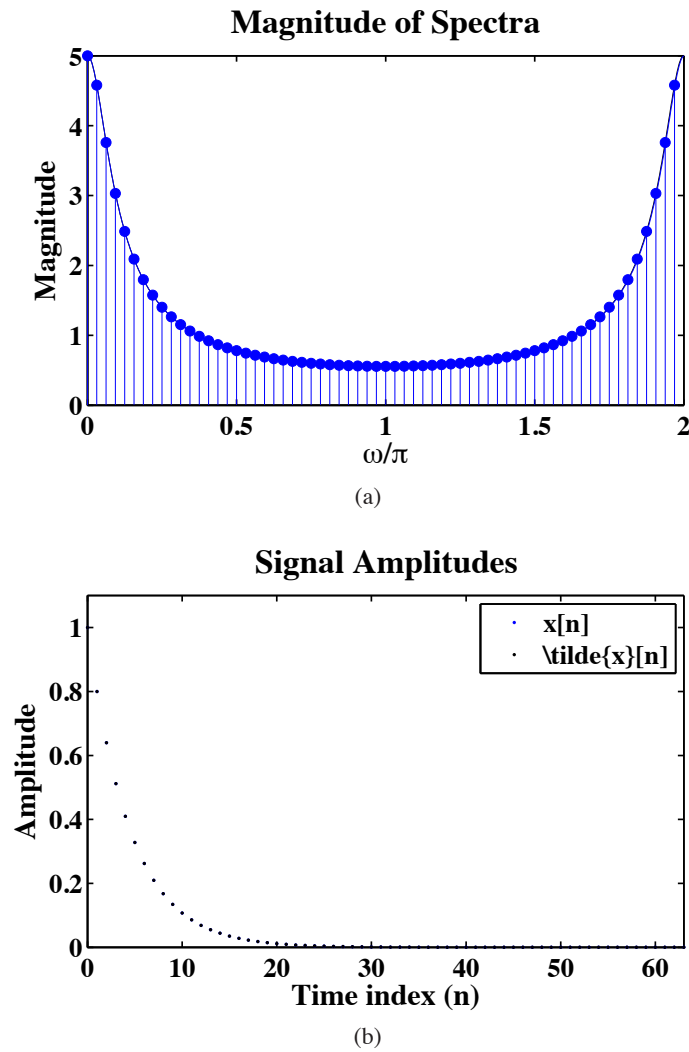


FIGURE 7.11: (a) Magnitude response of the DTFT signal and (b) time sequence and reconstructed time sequence for $a = 0.8$ and $N = 64$.

9. Proof:

$$\begin{aligned}\tilde{x}[n] &= \sum_{\ell=-\infty}^{\infty} x[n - \ell N] = \sum_{\ell=-\infty}^{\infty} a^{n-\ell N} u[n - \ell N] \\ &= \sum_{\ell=-\infty}^0 a^{n-\ell N} = a^n \sum_{\ell=0}^{\infty} (a^N)^{\ell} = \frac{x[n]}{1 - a^N}\end{aligned}$$

Hence, as $a \rightarrow 0$ or $N \rightarrow \infty$, we have $1 - a^N \rightarrow 1$, that is $\tilde{x}[n]$ tends to $x[n]$.

10. Proof:

$$X(z) = \frac{1 - z^{-N}}{N} \sum_{k=0}^{N-1} \frac{\tilde{X}\left(e^{j\frac{2\pi}{N}k}\right)}{1 - e^{j\frac{2\pi}{N}k} z^{-1}} \quad (7.72)$$

$$\tilde{X}(e^{j\omega}) = \frac{1}{N} \sum_{k=0}^{N-1} \tilde{X}\left(e^{j\frac{2\pi}{N}k}\right) \tilde{P}_N\left[e^{j(\omega - \frac{2\pi}{N}k)}\right] \quad (7.62)$$

$$\tilde{P}_N(e^{j\omega}) = \frac{\sin(\omega N/2)}{N \sin(\omega/2)} e^{-j\omega(N-1)/2} \quad (7.63)$$

Substitute $z = e^{j\omega}$ into (7.72), we have

$$\begin{aligned}X(z)|_{z=e^{j\omega}} &= \frac{1 - e^{-j\omega N}}{N} \sum_{k=0}^{N-1} \frac{\tilde{X}\left(e^{j\frac{2\pi}{N}k}\right)}{1 - e^{j\frac{2\pi}{N}k} e^{-j\omega}} \\ &= \frac{1}{N} \sum_{k=0}^{N-1} \frac{\tilde{X}\left(e^{j\frac{2\pi}{N}k}\right) (1 - e^{-j\omega N} \cdot e^{j\frac{2\pi}{N}Nk})}{e^{j(\frac{2\pi}{N}k - \omega)\frac{1}{2}} \left[e^{j(\omega - \frac{2\pi}{N}k)\frac{1}{2}} - e^{-j(\omega - \frac{2\pi}{N}k)\frac{1}{2}} \right]} \\ &= \frac{1}{N} \sum_{k=0}^{N-1} \frac{\tilde{X}\left(e^{j\frac{2\pi}{N}k}\right) e^{-j(\omega - \frac{2\pi}{N}k)N/2} (e^{j(\omega - \frac{2\pi}{N}k)N/2} - e^{-j(\omega - \frac{2\pi}{N}k)N/2})}{e^{j(\frac{2\pi}{N}k - \omega)\frac{1}{2}} \left[e^{j(\omega - \frac{2\pi}{N}k)\frac{1}{2}} - e^{-j(\omega - \frac{2\pi}{N}k)\frac{1}{2}} \right]} \\ &= \frac{1}{N} \sum_{k=0}^{N-1} \frac{\tilde{X}\left(e^{j\frac{2\pi}{N}k}\right) \sin[(\omega - \frac{2\pi}{N}k)\frac{N}{2}]}{\sin[(\omega - \frac{2\pi}{N}k)\frac{1}{2}]} e^{-j(\omega - \frac{2\pi}{N}k)\frac{N-1}{2}} \\ &= \frac{1}{N} \sum_{k=0}^{N-1} \tilde{X}\left(e^{j\frac{2\pi}{N}k}\right) \tilde{P}_N\left[e^{j(\omega - \frac{2\pi}{N}k)}\right]\end{aligned}$$

11. Proof:

$$\begin{aligned}
 \sum_{n=0}^{N-1} x[\langle -n \rangle_N] e^{-j\frac{2\pi}{N}nk} &= x[0] + \sum_{n=1}^{N-1} x[N-n] e^{-j\frac{2\pi}{N}nk} \\
 &= x[0] + \sum_{n=1}^{N-1} x[n] e^{-j\frac{2\pi}{N}(N-n)k} = x[0] + \sum_{n=1}^{N-1} x[n] e^{j\frac{2\pi}{N}nk} \\
 &= \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}n(-k)} = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}n\langle -k \rangle_N} \\
 &= X[\langle -k \rangle_N]
 \end{aligned}$$

12. (a) Proof:

$$\begin{aligned}
 x[n] &\xleftrightarrow{\text{DFT}} X_1[k] + jX_2[k] \\
 x^*[\langle -n \rangle_N] &\xleftrightarrow{\text{DFT}} X_1[k] - jX_2[k] \\
 x^{\text{cce}}[n] &= \frac{1}{2}x[n] + \frac{1}{2}x^*[\langle -n \rangle_N] \\
 X^{\text{cce}}[k] &= \frac{1}{2}(X_1[k] + jX_2[k]) + \frac{1}{2}(X_1[k] - jX_2[k]) \\
 &= X_1[k] \\
 x^{\text{cco}}[n] &= \frac{1}{2}x[n] - \frac{1}{2}x^*[\langle -n \rangle_N] \\
 X^{\text{cco}}[k] &= \frac{1}{2}(X_1[k] + jX_2[k]) - \frac{1}{2}(X_1[k] - jX_2[k]) \\
 &= jX_2[k]
 \end{aligned}$$

(b) MATLAB script:

```

function [X1 X2] = tworealDFTs(x1,x2)
% Compute the DFTs of two real sequences using one DFT
xc = x1 + j*x2;
X = fft(xc);
XX = conj([X(1) fliplr(X(2:end))]);
X1 = (X+XX)/2;
X2 = (X-XX)/(2*j);

```

(c) MATLAB script:


```
% P0712: Matlab Verification of function 'tworealDFTs'
close all; clc
n = 0:49;
N = length(n);
x1 = 0.9.^n;
x2 = 1 - 0.8.^n;
[X1 X2] = tworealDFTs(x1,x2);
% Verification:
X1_ref = fft(x1);
X2_ref = fft(x2);
```

13. (a) Proof:

If k is even and N is even, the correspondent DFT is:

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

(b) Proof:

If $N = 4m, k = 4\ell$, the correspondent DFT is:

$$\begin{aligned}
 X[4\ell] &= \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}n(4\ell)} = \sum_{n=0}^{\frac{N}{4}-1} x[n] e^{-j\frac{2\pi}{N}n(4\ell)} \\
 &\quad + \sum_{n=\frac{N}{4}}^{\frac{2N}{4}-1} x[n] e^{-j\frac{2\pi}{N}n(4\ell)} + \sum_{n=\frac{3N}{4}}^{\frac{4N}{4}-1} x[n] e^{-j\frac{2\pi}{N}n(4\ell)} + \sum_{n=\frac{5N}{4}}^{\frac{6N}{4}-1} x[n] e^{-j\frac{2\pi}{N}n(4\ell)} \\
 &= \left(\sum_{n=0}^{\frac{N}{4}-1} x[n] e^{-j\frac{2\pi}{N}n(4\ell)} + \sum_{n=0}^{\frac{N}{4}-1} x\left[n + \frac{N}{4}\right] e^{-j\frac{2\pi}{N}(n+\frac{N}{4})(4\ell)} \right) \\
 &\quad + \left(\sum_{n=\frac{3N}{4}}^{\frac{4N}{4}-1} x[n] e^{-j\frac{2\pi}{N}n(4\ell)} + \sum_{n=\frac{2N}{4}}^{\frac{3N}{4}-1} x\left[n + \frac{N}{4}\right] e^{-j\frac{2\pi}{N}(n+\frac{N}{4})(4\ell)} \right) \\
 &= \sum_{n=0}^{\frac{N}{4}-1} \left(x[n] + x\left[n + \frac{N}{4}\right] \right) e^{-j\frac{2\pi}{N}n(4\ell)} + \sum_{n=\frac{2N}{4}}^{\frac{3N}{4}-1} \left(x[n] + x\left[n + \frac{N}{4}\right] \right) e^{-j\frac{2\pi}{N}n(4\ell)} \\
 &= 0
 \end{aligned}$$

14. (a) Solution:

Solving the circular convolution using hand calculation:

$$\begin{bmatrix} 2 & 0 & -1 & 1 & -1 \\ -1 & 2 & 0 & -1 & 1 \\ 1 & -1 & 2 & 0 & -1 \\ -1 & 1 & -1 & 2 & 0 \\ 0 & -1 & 1 & -1 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \end{bmatrix} = \begin{bmatrix} -2 \\ 4 \\ 0 \\ 6 \\ 7 \end{bmatrix}$$

(b) See script below.

(c) See script below.

MATLAB script:

```
% P0714: Circular convolution
close all; clc
xn1 = 1:5;
xn2 = [2 -1 1 -1];
%% Part (b):
xn = circonv(xn1', [xn2 0]');
%% Part (c):
N = max(length(xn1), length(xn2));
Xk1 = fft(xn1, N);
Xk2 = fft(xn2, N);
Xk = Xk1.*Xk2;
xn_dft = ifft(Xk);
```

15. (a) Proof:

$X_4[K]$ can be obtained by frequency sampling of $X_3[k]$, hence in the time domain, according the aliasing equation, we have

$$x_4[n] = \sum_{\ell=-\infty}^{\infty} x_3[n + \ell N]$$

(b) Proof:

When $N \geq L$, there is no time aliasing, we conclude

$$x_4[n] = x_3[n], \quad \text{for } 0 \leq n \leq L$$

When $\max(N_1, N_2) \leq N < L$, since $L = N_1 + N_2 - 1 \leq 2N - 1$, we conclude that

$$x_4[n] = x_3[n] + x_3[n + N], \quad \text{for } 0 \leq n \leq N - 1$$

Hence, we proved the equation (??).

(c) MATLAB script:

```
% P0715: Verify formula in Problem 0715
close all; clc
xn1 = 1:4;
xn2 = 4:-1:1;
```

```

% N = 5;
N = 8;
n = 0:N-1;
xn3 = conv(xn1,xn2);
xn4 = circonv([xn1 zeros(1,N-4)]', [xn2 zeros(1,N-4)]')';
if N<7
xn3_N = xn3(N+1:end);
xn3_N = [xn3_N zeros(1,N)];
else
    xn3_N = zeros(1,N);
end
Nind = min(N,7);
xn4_ref = xn3(1:Nind) + xn3_N(1:Nind);

```

16. Proof:

The DFT of circular correlation $r_{xy}[\ell]$ is defined as

$$\begin{aligned}
 R_{xy}[k] &= \sum_{\ell=0}^{N-1} r_{xy}[\ell] e^{-j\frac{2\pi}{N}k\ell} = \sum_{\ell=0}^{N-1} \left(\sum_{n=0}^{N-1} x[n] y[\langle n - \ell \rangle_N] \right) e^{-j\frac{2\pi}{N}k\ell} \\
 &= \sum_{n=0}^{N-1} x[n] \left(\sum_{\ell=0}^{N-1} y[\langle n - \ell \rangle_N] e^{-j\frac{2\pi}{N}k\ell} \right) \\
 &= \sum_{n=0}^{N-1} x[n] \left(\sum_{\ell=0}^{N-1} y[\langle n - \ell \rangle_N] e^{-j\frac{2\pi}{N}k(n-\ell)} \right)^* e^{-j\frac{2\pi}{N}kn} \\
 &= \left(\sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}kn} \right) \left(\sum_{m=0}^{N-1} y[m] e^{-j\frac{2\pi}{N}km} \right)^* \\
 &= X[k] Y^*[k]
 \end{aligned}$$

If $y[n]$ is real sequency.

17. Proof:

$$x^{(L)}[n] = \begin{cases} x[n/L], & n = 0, L, \dots, (N-1)L \\ 0, & \text{otherwise} \end{cases}$$

$$x^{(L)}[n] \xrightarrow{\text{DFT}} \tilde{X}[k] = X[\langle k \rangle_N] \quad (7.140)$$

$$\frac{1}{L} x[\langle n \rangle_N] = \frac{1}{L} \tilde{x}[n] \xrightarrow{\text{DFT}} X^{(L)}[k] \quad (7.141)$$

$$\begin{aligned}
X^{(L)}[k] &= \sum_{n=0}^{NL-1} x^{(L)}[n] e^{-j\frac{2\pi}{NL}nk} = \sum_{m=0}^{N-1} x^{(L)}[mL] e^{-j\frac{2\pi}{NL}mLk} \\
&= \sum_{m=0}^{N-1} x[m] e^{-j\frac{2\pi}{N}mk} = \sum_{m=0}^{N-1} x[m] e^{-j\frac{2\pi}{N}m\langle k \rangle_N} \\
&= X[\langle k \rangle_N]
\end{aligned}$$

$$\begin{aligned}
x[n] &= \frac{1}{NL} \sum_{k=0}^{NL-1} X^{(L)}[k] e^{j\frac{2\pi}{NL}nk} = \frac{1}{NL} \sum_{m=0}^{N-1} X^{(L)}[mL] e^{j\frac{2\pi}{NL}nmL} \\
&= \frac{1}{NL} \sum_{m=0}^{N-1} X[m] e^{j\frac{2\pi}{N}mn} = \frac{1}{L} \left(\frac{1}{N} \sum_{m=0}^{N-1} X[m] e^{j\frac{2\pi}{N}mn} \right) \\
&= \frac{1}{L} \left(\frac{1}{N} \sum_{m=0}^{N-1} X[m] e^{j\frac{2\pi}{N}m\langle n \rangle_N} \right) = \frac{1}{L} x[\langle n \rangle_N]
\end{aligned}$$

18. Proof:

$$x_{(M)}[n] = x[nM], \quad 0 \leq n \leq \frac{N}{M} - 1$$

$$x_{(M)}[n] \xleftrightarrow{\text{DFT}} \frac{1}{M} \sum_{m=0}^{M-1} X[k + m\frac{N}{M}] \quad (7.143)$$

$$\frac{1}{M} \sum_{m=0}^{M-1} x[n + m\frac{N}{M}] \xleftrightarrow{\text{DFT}} X_{(M)}[k] \quad (7.144)$$

We first prove equation (7.143):

$$\begin{aligned}
\frac{1}{M} \sum_{m=0}^{M-1} X[k + m\frac{N}{M}] &= \frac{1}{M} \sum_{m=0}^{M-1} \left(\sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}n(k+m\frac{N}{M})} \right) \\
&= \frac{1}{M} \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}nk} \left(\sum_{m=0}^{M-1} e^{-j\frac{2\pi}{M}mn} \right) \\
&= \frac{1}{M} \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}nk} \cdot M\delta[\langle n \rangle_N] \\
&= \sum_{m=0}^{N/M-1} x[mM] e^{-j\frac{2\pi}{N/M}mk} = \text{DFT}(x_{(M)}[n])
\end{aligned}$$

We then prove equation (7.144):

$$\begin{aligned}
 \frac{1}{M} \sum_{m=0}^{M-1} x[n + m \frac{N}{M}] &= \frac{1}{M} \sum_{m=0}^{M-1} \left(\frac{1}{N} \sum_{k=0}^{N-1} X[k] e^{j \frac{2\pi}{N} k(n + m \frac{N}{M})} \right) \\
 &= \frac{1}{MN} \sum_{k=0}^{N-1} X[k] e^{j \frac{2\pi}{N} kn} \left(\sum_{m=0}^{M-1} e^{j \frac{2\pi}{M} km} \right) \\
 &= \frac{1}{MN} \sum_{k=0}^{N-1} X[k] e^{j \frac{2\pi}{N} kn} \cdot M \delta[\langle k \rangle_N] \\
 &= \frac{1}{N} \sum_{m=0}^{N/M-1} X[mM] e^{j \frac{2\pi}{N/M} mn} \\
 &= \frac{1}{M} \text{IDFT}(X_{(M)}[k])
 \end{aligned}$$

19. (a) Proof:

$$w[n]x[n] \xleftrightarrow{\text{DFT}} \frac{1}{N} W[k] \bigcircled{N} X[k] \quad (7.148)$$

$$\begin{aligned} \sum_{n=0}^{N-1} w[n]x[n]e^{-j\frac{2\pi}{N}nk} &= \sum_{n=0}^{N-1} w[n]e^{-j\frac{2\pi}{N}nk} \left(\frac{1}{N} \sum_{m=0}^{N-1} X[m]e^{j\frac{2\pi}{N}mn} \right) \\ &= \frac{1}{N} \sum_{m=0}^{N-1} X[m] \left(\sum_{n=0}^{N-1} w[n]e^{-j\frac{2\pi}{N}n(k-m)} \right) \\ &= \frac{1}{N} \sum_{m=0}^{N-1} X[m]W[k-m] \\ &= \frac{1}{N} \sum_{m=0}^{N-1} X[m]W[\langle k-m \rangle_N] \\ &= \frac{1}{N} W[k] \bigcircled{N} X[k] \end{aligned}$$

(b) Proof:

$$\begin{aligned} \frac{1}{N} W[k] \bigcircled{N} X[k] &= \frac{1}{N} \sum_{m=0}^{N-1} X[m]W[\langle k-m \rangle_N] \\ &= \frac{1}{N} \sum_{m=0}^{N-1} \left(\sum_{n=0}^{N-1} x[n]e^{-j\frac{2\pi}{N}nm} \right) W[\langle k-m \rangle_N] \\ &= \sum_{n=0}^{N-1} x[n] \left(\frac{1}{N} \sum_{m=0}^{N-1} W[\langle k-m \rangle_N]e^{-j\frac{2\pi}{N}nm} \right) \\ &= \sum_{n=0}^{N-1} x[n]e^{-j\frac{2\pi}{N}nk} \left(\frac{1}{N} \sum_{m=0}^{N-1} W[\langle k-m \rangle_N]e^{j\frac{2\pi}{N}n(k-m)} \right) \\ &= \sum_{n=0}^{N-1} x[n]e^{-j\frac{2\pi}{N}nk} \left(\frac{1}{N} \sum_{m=0}^{N-1} W[\langle k-m \rangle_N]e^{j\frac{2\pi}{N}n\langle k-m \rangle_N} \right) \\ &= \sum_{n=0}^{N-1} (x[n]w[n])e^{-j\frac{2\pi}{N}nk} = \text{DFT}(x[n]w[n]) \end{aligned}$$

20. (a) Proof:

$$\tilde{x}_c(t) = w_c(t)x_c(t) \quad (7.161)$$

Linearity.

$$\begin{aligned} w_c(t) \cdot (a_1 x_{c1}(t) + a_2 x_{c2}(t)) &= a_1 w_c(t) x_{c1}(t) + a_2 w_c(t) x_{c2}(t) \\ &= a_1 \tilde{x}_{c1}(t) + a_2 \tilde{x}_{c2}(t) \end{aligned}$$

Time-varying.

$$\text{In general, } w_c(t - \tau) x_c(t - \tau) \neq w_c(t) x_c(t)$$

Hence, $\tilde{x}_c(t - \tau) \neq \tilde{x}_c(t)$.

(b) Proof:

$$\tilde{x}[n] = w[n]x[n] \quad (7.160)$$

If $0 \leq t \leq T_0$, and $0 \leq n \leq L$, we have

$$\begin{aligned} \tilde{x}_c(nT) &= w_c(nT) x_c(nT) = x_c(nT) = x[n] \\ \tilde{x}[n] &= w[n]x[n] = x[n] \end{aligned}$$

If $t > T_0$, and $N > L$, we have

$$\tilde{x}_c(nT) = \tilde{x}[n] = 0$$

21. Proof:

$$\hat{X}_c(j\Omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X_c(j\theta) W_c(j(\Omega - \theta)) d\theta \quad (7.170)$$

The CTFT of $\hat{x}_c(t)$ is:

$$\begin{aligned} \hat{X}_c(j\Omega) &= \int_{-\infty}^{\infty} \hat{x}_c(t) e^{-j\Omega t} dt = \int_{-\infty}^{\infty} w_c(t) x_c(t) e^{-j\Omega t} dt \\ &= \int_{-\infty}^{\infty} w_c(t) e^{-j\Omega t} \left(\frac{1}{2\pi} \int_{-\infty}^{\infty} X_c(j\theta) e^{j\theta t} d\theta \right) dt \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} X_c(j\theta) \left(\int_{-\infty}^{\infty} w_c(t) e^{-j(\Omega - \theta)t} dt \right) d\theta \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} X_c(j\theta) W_c(j(\Omega - \theta)) d\theta \end{aligned}$$

22. Proof:

$$\text{Scaling Property: } x_c(at) \xleftrightarrow{\text{CTFT}} \frac{1}{|a|} X_c\left(\frac{j\Omega}{a}\right) \quad (7.172)$$

The CTFT of $x_c(at)$ is:

$$\int_{-\infty}^{\infty} x_c(at) e^{-j\Omega t} dt = \frac{1}{a} \int_{-\infty}^{\infty} x_c(at) e^{-j\frac{\Omega}{a} at} da$$

If $a > 0$, we have

$$\frac{1}{a} \int_{-\infty}^{\infty} x_c(at) e^{-j\frac{\Omega}{a}at} da = \frac{1}{a} \int_{-\infty}^{\infty} x_c(t) e^{-j\frac{\Omega}{a}t} dt = \frac{1}{a} X_c\left(\frac{j\Omega}{a}\right)$$

If $a < 0$, we have

$$\frac{1}{a} \int_{\infty}^{-\infty} x_c(at) e^{-j\frac{\Omega}{a}at} da = \frac{1}{a} \int_{\infty}^{-\infty} x_c(t) e^{-j\frac{\Omega}{a}t} dt = -\frac{1}{a} X_c\left(\frac{j\Omega}{a}\right)$$

Hence, we proved the scaling property.

23. Proof:

$$\left| \int_{-\infty}^{\infty} x_{c1}(t)x_{c2}(t)dt \right|^2 \leq \int_{-\infty}^{\infty} |x_{c1}(t)|^2 dt \int_{-\infty}^{\infty} |x_{c2}(t)|^2 dt \quad (7.179)$$

Suppose a is a real number, define function $p(a)$ as

$$p(a) = \int_{-\infty}^{\infty} (a \cdot x_{c1}(t) + x_{c2}(t))^2 dt = Aa^2 + 2Ba + C \geq 0$$

where

$$A = \int_{-\infty}^{\infty} x_{c1}^2(t) dt, \quad B = \int_{-\infty}^{\infty} x_{c1}(t)x_{c2}(t) dt, \quad C = \int_{-\infty}^{\infty} x_{c2}^2(t) dt.$$

Since we have $4B^2 - 4AC \leq 0$, that is $B^2 \leq AC$,

$$\left(\int_{-\infty}^{\infty} x_{c1}(t)x_{c2}(t) dt \right)^2 \leq \int_{-\infty}^{\infty} x_{c1}^2(t) dt \int_{-\infty}^{\infty} x_{c2}^2(t) dt$$

24. Proof:

The CTFT of generic window is:

$$W(j\Omega) = aW_R(j\Omega) + bW_R(j(\Omega - 2\pi)/T_0) + bW_R(j(\Omega + 2\pi)/T_0) \quad (7.189)$$

The ICTFT is:

$$\begin{aligned} & \frac{1}{2\pi} \int_{-\infty}^{\infty} [aW_R(j\Omega) + bW_R(j(\Omega - 2\pi)/T_0) + bW_R(j(\Omega + 2\pi)/T_0)] e^{j\Omega t} d\Omega \\ &= aw_R(t) + be^{j\frac{2\pi}{T_0}t} w_R(t) + be^{-j\frac{2\pi}{T_0}t} w_R(t) \\ &= \left[a + 2b \cos\left(\frac{2\pi}{T_0}t\right) \right] w_R(t) \end{aligned}$$

If $a = b = 0.5$, we can prove:

$$w_{\text{Han}}(t) = \left[0.5 + \cos\left(\frac{2\pi}{T_0}t\right) \right] w_R(t) \quad (7.190)$$

If $a = 0.54$ and $b = 0.23$, we can prove:

$$w_{\text{Ham}}(t) = \left[0.5 + 0.46 \cos\left(\frac{2\pi}{T_0}t\right) \right] w_R(t) \quad (7.191)$$

25. tba

26. (a) Proof:

$$X[k, \ell] = \sum_{m=0}^{M-1} \sum_{n=0}^{N-1} x[m, n] W_M^{mk} W_N^{n\ell} = \sum_{m=0}^{M-1} \left(\sum_{n=0}^{N-1} x[m, n] W_N^{n\ell} \right) W_M^{mk}$$

(b) See figure below.

(c) Proof:

$$\begin{aligned} X[k, \ell] &= \sum_{m=0}^{M-1} \sum_{n=0}^{N-1} x_1[m] x_2[n] W_M^{mk} W_N^{n\ell} \\ &= \left(\sum_{m=0}^{M-1} x_1[m] W_M^{mk} \right) \left(\sum_{n=0}^{N-1} x_2[n] W_N^{n\ell} \right) \end{aligned}$$

(d) See figure below.

MATLAB script:

```
% P0726: 2D FFT and 1D FFT
close all; clc
M = 100; N = 100;
m = 0:M-1; n = 0:N-1;
% Part (b):
[NN MM] = meshgrid(n,m);
xmn = 0.9.^(MM+NN);
X = fftshift(fft2(xmn));
X_mag = abs(X);
% Part (d)
Xm = abs(fft(0.9.^m));
Xn = abs(fft(0.9.^n));
```

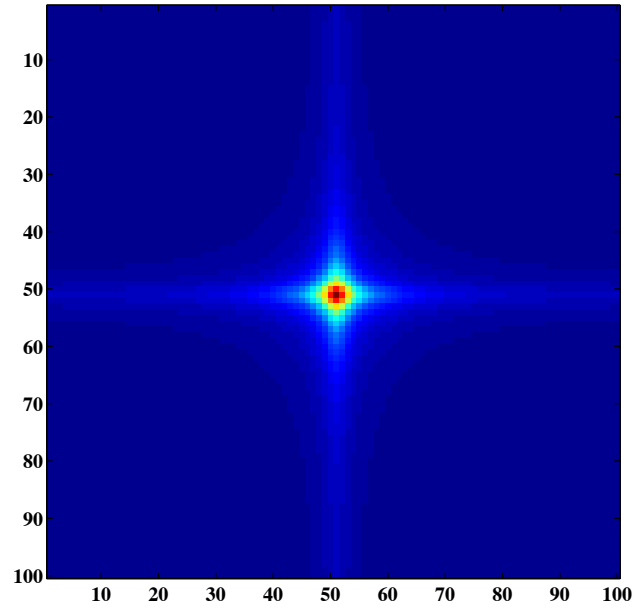


FIGURE 7.12: Magnitude response of the image using `fft2` function to compute 2D-DFT.

```
X_mag2 = fftshift(Xm(:)*Xn);  
% Plot:  
hfa = figure;  
imagesc(X_mag); axis square  
hfb = figure;  
imagesc(X_mag2); axis square
```

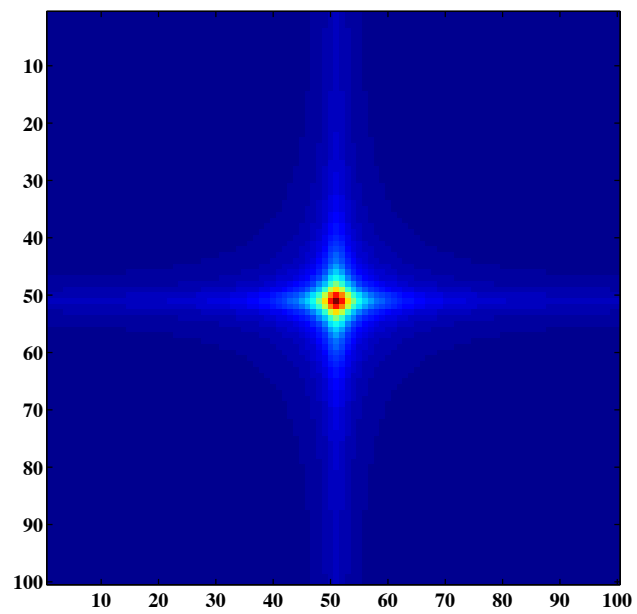


FIGURE 7.13: Magnitude response of the image using `fft2` function to compute 2D-DFT.