CHAPTER 5

Transform Analysis of LTI Systems

Tutorial Problems

1. (a) Solution:

$$y[n] = a \ y[n-1] + b \ x[n], \quad -1 < a < 1$$

$$H(e^{j\omega}) = \frac{b}{1 - ae^{-j\omega}}$$

$$x[n] = 3\cos(\pi n/2) = \frac{3}{2} \left(e^{j\frac{\pi}{2}n} + e^{-j\frac{\pi}{2}n} \right)$$

$$y[n] = \frac{3}{2} \left(e^{j\frac{\pi}{2}n} H(e^{j\frac{\pi}{2}}) + e^{-j\frac{\pi}{2}n} H(e^{j-\frac{\pi}{2}}) \right) = \frac{6}{5} \cos \frac{\pi}{2} n + \frac{3}{5} \sin \frac{\pi}{2} n$$

$$x[n] = 3\sin(\pi n/4) = \frac{3}{2j} \left(e^{j\frac{\pi}{4}n} - e^{-j\frac{\pi}{4}n} \right)$$

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

$$= \frac{3 \left[2\sin \frac{\pi}{4} n - \sin \frac{\pi}{4} (\sin \frac{\pi}{4} n + \cos \frac{\pi}{4} n) \right]}{1.25 - \cos \frac{\pi}{4}}$$

- (b) See plot below.
- (c) See plot below.

MATLAB script:

% P0501: Plot magnitude and phase response
close all;clc
%% Frequencey Domain:

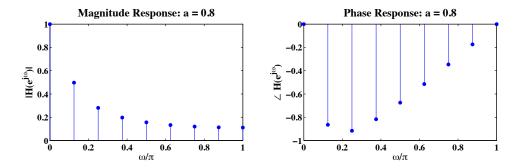


FIGURE 5.1: Magnitude and phase response of the system for $0 \le \omega \le \pi$ at increments of $\pi/8$.

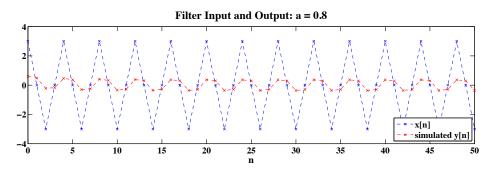


FIGURE 5.2: Input x[n] and the output y[n] where $x[n] = 3\cos(\pi n/2)$.

```
% X = [0 0 0 0 3/2 0 0 0 0]; % (i) x[n]
X = [0 0 3/2/j 0 0 0 0 0 0]; % (ii) x[n]
w = (0:1/8:1)*pi;
% a = 0.5; % part a
a = 0.8; % part b
% a = -0.8; % part c
b = 1-abs(a);
H = freqz(b,[1 -a],w);
H_mag = abs(H);
H_phase = angle(H);
Y = H.*X;
%% Time Domain:
n = 0:50;
xn = 3*cos(pi*n/2);
```

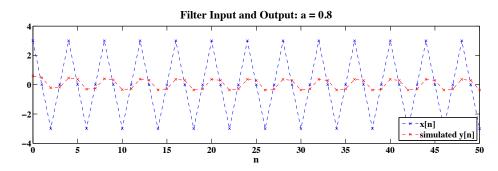


FIGURE 5.3: Input x[n] and the output y[n] where $x[n] = 3\sin(\pi n/4)$.

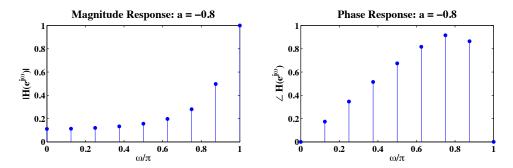


FIGURE 5.4: Magnitude and phase response of the system for $0 \le \omega \le \pi$ at increments of $\pi/8$.

```
yn = filter(b,[1 -a],xn);
yn_ref = 6/5*cos(pi*n/2)+3/5*sin(pi*n/2);
%% Plot:
hfa = figconfg('P0501a','long');
subplot(121)
stem(w/pi,H_mag,'filled')
xlabel('\omega/\pi','fontsize',LFS)
ylabel('|H(e^{j\omega})|','fontsize',LFS)
title(['Magnitude Response: a = ',num2str(a)],'fontsize',TFS)
subplot(122)
stem(w/pi,H_phase,'filled')
xlabel('\omega/\pi','fontsize',LFS)
ylabel('\angle H(e^{j\omega})','fontsize',LFS)
title(['Phase Response: a = ',num2str(a)],'fontsize',TFS)
```

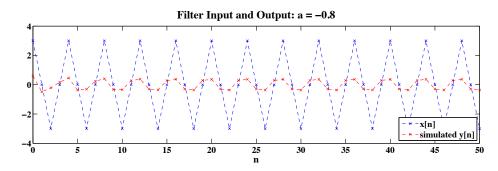


FIGURE 5.5: Input x[n] and the output y[n] where $x[n] = 3\cos(\pi n/2)$.

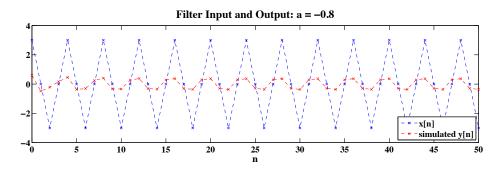


FIGURE 5.6: Input x[n] and the output y[n] where $x[n] = 3\sin(\pi n/4)$.

```
hfb = figconfg('P0501b','long');
plot(n,xn,'--xb',n,yn,'--xr')
legend('x[n]','simulated y[n]','theoretical y[n]'...
    ,'Location','Southeast')
xlabel('n','fontsize',LFS)
title(['Filter Input and Output: a = ',num2str(a)],'fontsize',TFS)
```

$$H(e^{j\omega}) = \frac{b}{1 + 0.81e^{-2j\omega}}$$

(b) Solution:

$$H(e^{j\omega}) = \frac{b}{1 + 0.81\cos 2\omega - j0.81\sin 2\omega}$$

$$|H(e^{j\omega})| = \frac{|b|}{\sqrt{(1+0.81\cos 2\omega)^2 + (0.81\sin 2\omega)^2}}$$
$$= \frac{|b|}{\sqrt{1+0.81^2 + 2*0.81\cos 2\omega}}$$

$$\max |H(e^{j\omega})| = \frac{|b|}{\sqrt{1 + 0.81^2 - 2 * 0.81}} = 1$$
$$|b| = 0.19$$

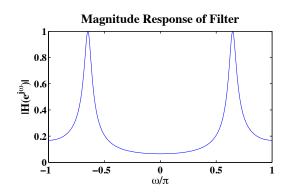


FIGURE 5.7: Magnitude response of the system.

- (c) See plot below.
- (d) Solution:

$$x[n] = 2\cos(0.5\pi n + 60^{\circ}) = e^{j\frac{\pi}{3}}e^{j\frac{\pi}{2}n} + e^{-j\frac{\pi}{3}}e^{-j\frac{\pi}{2}n}$$

$$y[n] = e^{j\frac{\pi}{3}} e^{j\frac{\pi}{2}n} H(e^{j\frac{\pi}{2}}) + e^{-j\frac{\pi}{3}} e^{-j\frac{\pi}{2}n} H(e^{j-\frac{\pi}{2}})$$
$$= 2\cos(\frac{\pi}{2}n + \frac{\pi}{3})$$

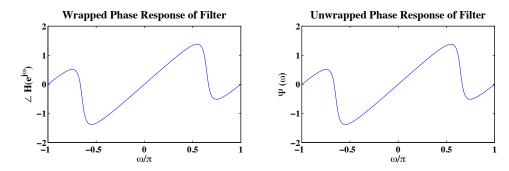


FIGURE 5.8: Wrapped and the unwrapped phase responses of the system.

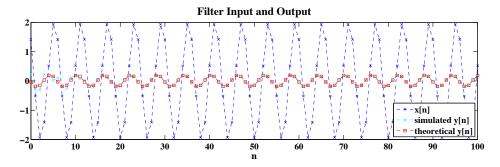


FIGURE 5.9: MATLAB verification of the steady-state response to x[n].

(e) See plot below.

```
MATLAB script:
```

```
% P0502: Plot magnitude and phase response
close all;clc
b = sqrt(1+0.8^2+0.81^2-2*0.81-0.8^2*1.81^2/2/2/0.81);
a = [1 0.8 0.81];
w = linspace(-pi,pi,1000);
H = freqz(b,a,w);
H_mag = abs(H);
H_phase = angle(H);
H_phase_unwrap = unwrap(H_phase);
n = 0:100;
xn = 2*cos(pi*n/3+pi/4);
yn = filter(b,a,xn);
yn_ref = 2*0.0577*cos(pi*n/3+pi/4)-2*0.0809*sin(pi*n/3+pi/4);
```

```
%% Plot:
hfa = figconfg('P0502a','small');
plot(w/pi,H_mag)
xlabel('\omega/\pi','fontsize',LFS)
ylabel('|H(e^{j\omega})|','fontsize',LFS)
title('Magnitude Response of Filter', 'fontsize', TFS)
hfb = figconfg('P0502b','long');
subplot(121)
plot(w/pi,H_phase)
xlabel('\omega/\pi','fontsize',LFS)
ylabel('\angle H(e^{j\omega})','fontsize',LFS)
title('Wrapped Phase Response of Filter', 'fontsize', TFS)
subplot(122)
plot(w/pi,H_phase_unwrap)
xlabel('\omega/\pi', 'fontsize', LFS)
ylabel('\Psi (\omega)','fontsize',LFS)
title('Unwrapped Phase Response of Filter', 'fontsize', TFS)
hfc = figconfg('P0502c','long');
plot(n,xn,'--xb',n,yn,'--xc',n,yn_ref,'--sr')
legend('x[n]','simulated y[n]','theoretical y[n]','Location','Southeast')
xlabel('n','fontsize',LFS)
title('Filter Input and Output', 'fontsize', TFS)
```

$$|H(e^{j2\pi F})| = \frac{0.2}{\sqrt{(1 - 0.8\cos\omega)^2 + (0.8\sin\omega)^2}}$$
$$= \frac{0.2}{\sqrt{1.64 - 1.6\cos\omega}}, \quad \omega = 2\pi F/F_s$$

(c) See plot below.

MATLAB script:

```
% P0503: Linear FM signal
close all; clc
%% Specification:
B = 10;
Fs = 100;
tau = 10;
N = tau*Fs;
```

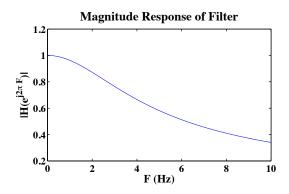


FIGURE 5.10: Plot of $|H(e^{j2\pi F})|$ over $0 \le F \le B$ Hz.

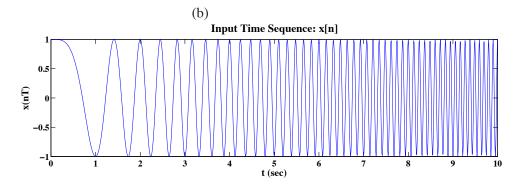


FIGURE 5.11: Plot of x[n] = x(nT) over $0 \le t \le \tau$ sec.

```
n = 0:N;
F = linspace(0,B,1001);
w = 2*pi*F/Fs;
%% Part a:
H = 0.2./(1-0.8*exp(-j*w));
% H_mag = abs(H);
H_mag = 0.2./sqrt(1.64-1.6*cos(w));
%% Part b:
xn = cos(pi*B/Fs/N*n.^2);
%% Part c:
yn = filter(0.2,[1 -0.8],xn);
%% Plot:
hfa = figconfg('P0503a','small');
plot(F,H_mag)
```

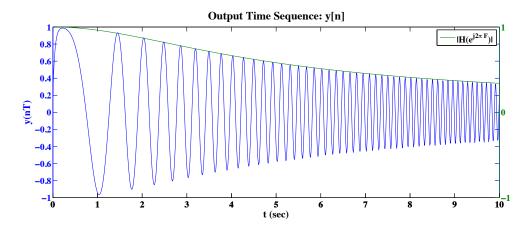


FIGURE 5.12: Plot of y[n] = y(nT) over $0 \le t \le \tau$ sec.

```
xlabel('F (Hz)','fontsize',LFS)
ylabel('|H(e^{{j2}pi F})|','fontsize',LFS)
title('Magnitude Response of Filter','fontsize',TFS)
hfb = figconfg('P0503b','long');
plot(n/Fs,xn)
xlabel('t (sec)','fontsize',LFS)
ylabel('x(nT)','fontsize',LFS)
title('Input Time Sequence: x[n]','fontsize',TFS)
hfc = figconfg('P0503c','long');
[AX H1 H2] = plotyy(n/Fs,yn,n/Fs,H_mag);
set(AX(2),'ylim',[-1 1],'YTick',-1:1)
xlabel('t (sec)','fontsize',LFS)
ylabel('y(nT)','fontsize',LFS)
title('Output Time Sequence: y[n]','fontsize',TFS)
legend('|H(e^{{j2}pi F})|')
```

$$X(z) = \frac{1}{1 - \frac{1}{2}z^{-1}}, \quad |z| > \frac{1}{2}$$

$$Y(z) = \frac{1}{1 - \frac{1}{3}z^{-1}}, \quad |z| > \frac{1}{3}$$

$$H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})} = \frac{1 - \frac{1}{2}e^{-j\omega}}{1 - \frac{1}{3}e^{-j\omega}}$$

which is unique.

(b) Solution:

$$H(e^{j\frac{\pi}{3}}) = 2$$

Hence, the frequency response function exists but not unique.

(c)
$$x[n] = \frac{\sin \pi n/4}{\pi n} \stackrel{\mathcal{H}}{\longmapsto} y[n] = \frac{\sin \pi n/2}{\pi n}$$
 Solution:

$$y[n] = 2x[2n]$$

which is time-varying.

(d) Solution:

$$y[n] = x[n] - x[n-1]$$

$$H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})} = 1 - e^{-j\omega}$$

which is unique.

5. (a) See plot below.

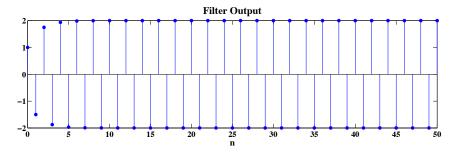


FIGURE 5.13: System response to the input $x[n] = (-1)^n u[n]$.

- (b) See plot below.
- (c) See plot below.

MATLAB script:

% P0505: Checking whether a system is LTI

% Compute impulse response and frequence response

close all; clc

%% Part a:

n = 0:50;

N = length(n);

 $xn1 = (-1).^n;$

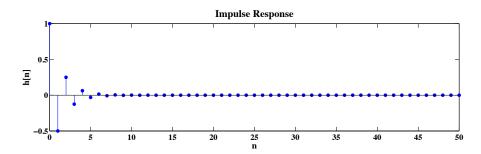


FIGURE 5.14: System frequency response.

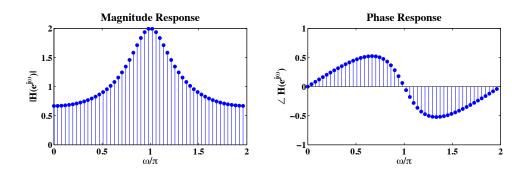


FIGURE 5.15: System frequency response.

```
yn1 = ltiwhich(xn1);
%% Part b:
delta = zeros(size(n));
delta(1) = 1;
hn = ltiwhich(delta);
H = fft(hn);
H_mag = abs(H);
H_phase = angle(H);
%% Part c:
w = (0:10)/10*pi;
H_ref_mag = zeros(size(w));
H_ref_phase = zeros(size(w));
for ii = 1:length(w)
    xn = cos(w(ii)*n);
    yn = ltiwhich(xn);
    [H_ref_mag(ii) ind] = max(yn(10:end));
```

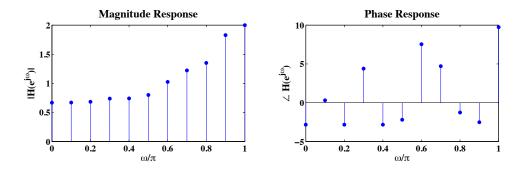


FIGURE 5.16: System frequency response for comparison.

```
H_ref_phase(ii) = (ind(1)+9-20)/20*2*pi;
%
      H_ref_phase(ii) = atan(tan(H_ref_phase(ii)));
end
%% Plot
hfa = figconfg('P0505a','long');
stem(n,yn1,'filled')
xlabel('n','fontsize',LFS)
title('Filter Output', 'fontsize', TFS)
hfb = figconfg('P0505b','long');
stem(n,hn,'filled')
xlabel('n','fontsize',LFS)
ylabel('h[n]','fontsize',LFS)
title('Impulse Response', 'fontsize', TFS)
hfc = figconfg('P0505c','long');
subplot(121)
stem(2*(0:N-1)/N,H_mag,'filled')
xlabel('\omega/\pi','fontsize',LFS)
ylabel('|H(e^{j\omega})|','fontsize',LFS)
title('Magnitude Response','fontsize',TFS)
subplot(122)
stem(2*(0:N-1)/N,H_phase,'filled')
xlabel('\omega/\pi','fontsize',LFS)
ylabel('\angle H(e^{j\omega})','fontsize',LFS)
title('Phase Response', 'fontsize', TFS)
hfd = figconfg('P0505d','long');
subplot(121)
stem((0:10)/10,H_ref_mag,'filled')
```

$$H(e^{j\omega}) = \frac{(1 + e^{-j\omega})^6}{2^6} = \frac{(1 + \cos\omega - j\sin\omega)^6}{2^6}$$
$$\angle H(e^{j\omega}) = 6\tan^{-1}\frac{-\sin\omega}{1 + \cos\omega} = 6\tan^{-1}\frac{-2\sin\frac{\omega}{2}\cos\frac{\omega}{2}}{2\cos^2\frac{\omega}{2}} = -3\omega$$

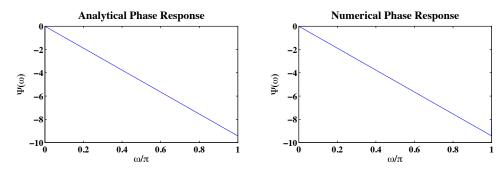


FIGURE 5.17: Phase response comparison between analytical and numerical results.

(b) MATLAB script:

```
% P0506: Compute and plot phase response
close all; clc
%% Part a: Analytic Solution
w = linspace(0,1,1000)*pi;
H_phase_ana = -3*w;
%% Part b: Numerical Solution
b = poly(-ones(1,6));
H_ref = freqz(b,1,w);
H_phase_ref = unwrap(angle(H_ref));
```

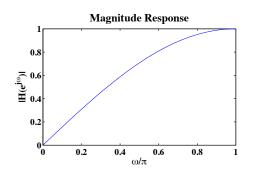
```
%% Plot
hfa = figconfg('P0506','long');
subplot(121)
plot(w/pi,H_phase_ana)
xlabel('\omega/\pi','fontsize',LFS)
ylabel('\Psi(\omega)','fontsize',LFS)
title('Analytical Phase Response','fontsize',TFS)
subplot(122)
plot(w/pi,H_phase_ref)
xlabel('\omega/\pi','fontsize',LFS)
ylabel('\Psi(\omega)','fontsize',LFS)
title('Numerical Phase Response','fontsize',TFS)
```

System function:
$$H(z) = \frac{Y(z)}{X(z)} = \frac{1}{2} - \frac{1}{2}z^{-1}$$

$$\text{Frequency response:} \quad H\!\!\left(\mathrm{e}^{\mathrm{j}\omega}\right) = \frac{1}{2} - \frac{1}{2}\mathrm{e}^{-\mathrm{j}\omega} = \frac{1}{2}(1 - \cos\omega + \mathrm{j}\sin\omega)$$

Magnitude response:
$$|H(e^{j\omega})| = \frac{\sqrt{(1-\cos\omega)^2 + \sin^2\omega}}{2} = |\sin\frac{\omega}{2}|$$

Phase response:
$$\angle H(e^{j\omega}) = \tan^{-1} \frac{\sin \omega}{1 - \cos \omega} = \frac{\pi}{2} - \frac{\omega}{2}$$



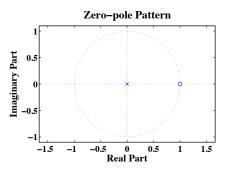


FIGURE 5.18: Magnitude response and pole-zero plot of $y[n] = \frac{1}{2}(x[n] - x[n-1])$.

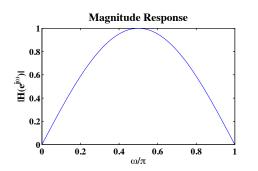
(b) Solution:

System function:
$$H(z) = \frac{Y(z)}{X(z)} = \frac{1}{2} - \frac{1}{2}z^{-2}$$

Frequency response:
$$H(e^{j\omega}) = \frac{1}{2} - \frac{1}{2}e^{-2j\omega} = \frac{1}{2}(1-\cos 2\omega + j\sin 2\omega)$$

Magnitude response:
$$|H(e^{j\omega})| = \frac{\sqrt{(1-\cos 2\omega)^2 + \sin^2 2\omega}}{2} = |\sin \omega|$$

Phase response:
$$\angle H(e^{j\omega}) = \tan^{-1} \frac{\sin 2\omega}{1 - \cos 2\omega} = \frac{\pi}{2} - \omega$$



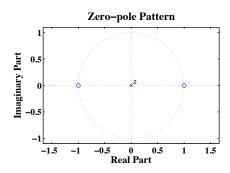


FIGURE 5.19: Magnitude response and pole-zero plot of $y[n] = \frac{1}{2}(x[n] - x[n-2])$.

(c) Solution:

System function:
$$H(z) = \frac{Y(z)}{X(z)} = \frac{1}{4}(1 + z^{-1} - z^{-2} - z^{-3})$$

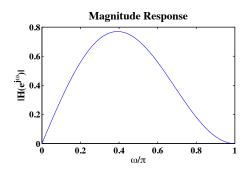
Frequency response:

$$H\!\!\left(\mathrm{e}^{\mathrm{j}\omega}\right) = \frac{1}{4}[(1 + \cos\omega - \cos2\omega - \cos3\omega) + \mathrm{j}(-\sin\omega + \sin2\omega + \sin3\omega)]$$

Magnitude response:

$$|H(e^{j\omega})| = \frac{1}{4}\sqrt{(1+\cos\omega-\cos2\omega-\cos3\omega)^2 + (-\sin\omega+\sin2\omega+\sin3\omega)^2}$$

Phase response:
$$\angle H(e^{j\omega}) = \frac{-\sin\omega + \sin 2\omega + \sin 3\omega}{1 + \cos\omega - \cos 2\omega - \cos 3\omega}$$



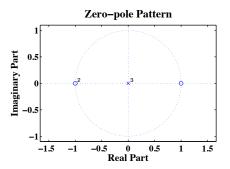


FIGURE 5.20: Magnitude response and pole-zero plot of $y[n]=\frac{1}{4}(x[n]+x[n-1])-\frac{1}{4}(x[n-2]+x[n-3]).$

(d) Solution:

System function:
$$H(z) = \frac{Y(z)}{X(z)} = \frac{1}{4}(1 + z^{-1} - z^{-3} - z^{-4})$$

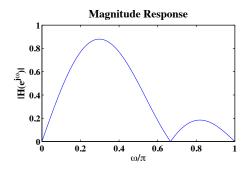
Frequency response:

$$H(e^{j\omega}) = \frac{1}{4}[(1+\cos\omega - \cos 3\omega - \cos 4\omega) + j(-\sin\omega + \sin 3\omega + \sin 4\omega)]$$

Magnitude response:

$$|H(e^{j\omega})| = \frac{1}{4}\sqrt{(1+\cos\omega-\cos3\omega-\cos4\omega)^2 + (-\sin\omega+\sin3\omega+\sin4\omega)^2}$$

Phase response:
$$\angle H(e^{j\omega}) = \frac{-\sin \omega + \sin 3\omega + \sin 4\omega}{1 + \cos \omega - \cos 3\omega - \cos 4\omega}$$



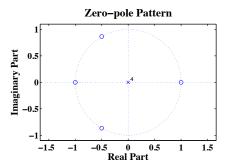


FIGURE 5.21: Magnitude response and pole-zero plot of $y[n] = \frac{1}{4}(x[n] + x[n-1]) - \frac{1}{4}(x[n-3] + x[n-4])$.

$$h_{bp}[n] = 2 \frac{\sin \omega_c(n - n_d)}{\pi(n - n_d)} \cos \omega_0 n$$
 (5.72)
 $h_{lp}[n] = \frac{\sin \omega_c(n - n_d)}{\pi(n - n_d)}$ (5.70)

Modulation Property:

$$\begin{split} x[n]\cos\omega_0 n &= \frac{1}{2} X\!\!\left(\mathrm{e}^{\mathrm{j}(\omega+\omega_0)}\right) + \frac{1}{2} X\!\!\left(\mathrm{e}^{\mathrm{j}(\omega-\omega_0)}\right) \\ H_{bp}\!\!\left(\mathrm{e}^{\mathrm{j}\omega}\right) &= \left\{ \begin{array}{cc} \mathrm{e}^{-\mathrm{j}\omega n_d}, & \omega_\ell \leq |\omega| \leq \omega_h \\ 0, & \text{otherwise} \end{array} \right. \\ H_{lp}\!\!\left(\mathrm{e}^{\mathrm{j}\omega}\right) &= \left\{ \begin{array}{cc} \mathrm{e}^{-\mathrm{j}\omega n_d}, & |\omega| \leq \omega_c \\ 0, & \omega_c < |\omega| \leq \pi \end{array} \right. \\ H_{bp}\!\!\left(\mathrm{e}^{\mathrm{j}\omega}\right) &= H_{lp}\!\!\left(\mathrm{e}^{\mathrm{j}(\omega-\omega_0)}\right) + H_{lp}\!\!\left(\mathrm{e}^{\mathrm{j}(\omega+\omega_0)}\right) \end{split}$$
 where $\omega_0 = \frac{\omega_\ell + \omega_h}{2}$ and $\omega_c = \frac{\omega_h - \omega_\ell}{2}$. Hence,

$$h_{bp}[n] = 2h_{lp}\cos\omega_0 n = 2\frac{\sin\omega_c(n - n_d)}{\pi(n - n_d)}\cos\omega_0 n$$

(b) Solution:

$$H_{bp}(e^{j\omega}) = H_{lp1}(e^{j\omega}) - H_{lp2}(e^{j\omega})$$

where

$$H_{lp1}(e^{j\omega}) = \begin{cases} e^{-j\omega n_d}, & |\omega| \le \omega_h \\ 0, & \omega_h < |\omega| \le \pi \end{cases}$$

$$H_{lp2}(e^{j\omega}) = \begin{cases} e^{-j\omega n_d}, & |\omega| \le \omega_\ell \\ 0, & \omega_\ell < |\omega| \le \pi \end{cases}$$

9. MATLAB function:

```
function [grp,omega] = mygrpdelay(b,a)
% Implement equation (5.89) to compute group delay
p = roots(a);
p = p(:);
N = size(p,1);
r = abs(p);
phi = angle(p);
z = roots(b);
z = z(:);
M = size(z,1);
q = abs(z);
theta = angle(z);
K = 1024;
omega = 2*pi*(0:K-1)/K;
r_{epd} = repmat(r, 1, K);
phi_epd = repmat(phi,1,K);
q_epd = repmat(q,1,K);
theta_epd = repmat(theta,1,K);
temp1 = cos(repmat(omega, N, 1)-phi_epd);
temp2 = cos(repmat(omega,M,1)-theta_epd);
grp = sum((r_epd.^2-r_epd.*temp1)./(1+r_epd.^2-2*r_epd.*temp1),1);
grp = -grp + sum((q_epd.^2-q_epd.*temp2)./(1+q_epd.^2-2*q_epd.*temp2),1);
```

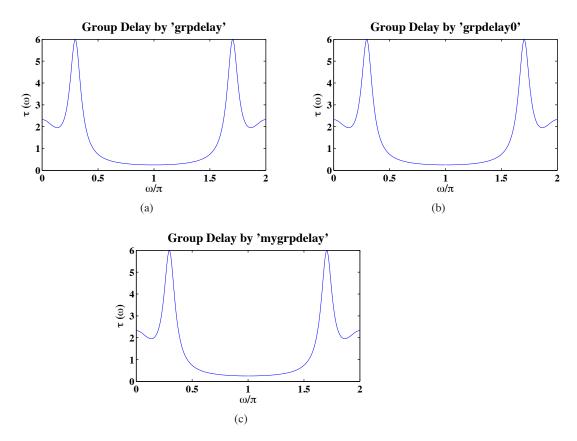


FIGURE 5.22: (a) Group delay computed by MATLAB function grpdelay. (b) Group delay computed by MATLAB function grpdelay0. (c) Group delay computed by MATLAB function mygrpdelay.

MATLAB script:

10. Proof:

$$\tau_{gd}(\omega) = -\frac{d\Psi(\omega)}{d\omega}$$

$$\Psi(\omega) = \tan^{-1}\frac{H_I(\omega)}{H_R(\omega)} + 2k\pi, \quad \Psi(\omega) \text{ is continuous}$$

$$-\frac{d\Psi(\omega)}{d\omega} = -\frac{d}{d\omega} \left(\tan^{-1} \frac{H_I(\omega)}{H_R(\omega)} + 2k\pi \right) = \frac{\left(\frac{dH_I(\omega)}{d\omega} \right) H_R(\omega) - \left(\frac{dH_R(\omega)}{d\omega} \right) H_I(\omega)}{H_R^2(\omega) + H_I^2(\omega)}$$

$$nh[n] \xrightarrow{\text{DTFT}} j \cdot \frac{d \left[H_R(\omega) + j H_I(\omega) \right]}{d\omega} = j \frac{d H_R(\omega)}{d\omega} - \frac{d H_I(\omega)}{d\omega}$$

Hence, we have

$$\frac{dH_R(\omega)}{d\omega} = G_I(\omega); \quad \frac{dH_I(\omega)}{d\omega} = -G_R(\omega)$$
$$H_R^2(\omega) + H_I^2(\omega) = |H(e^{j\omega})|^2$$

Thus, we proved that

$$\tau_{gd}(\omega) = -\frac{d\Psi(\omega)}{d\omega} = \frac{H_{R}(\omega)G_{R}(\omega) + H_{I}(\omega)G_{I}(\omega)}{|H(e^{j\omega})|^{2}}$$

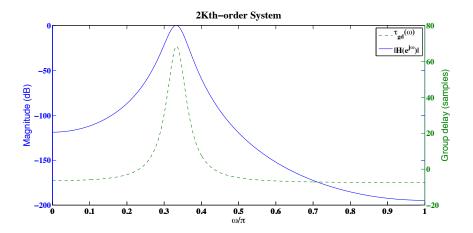


FIGURE 5.23: Frequency response of a single 2Kth-order system.

11. Solution:

MATLAB script:

```
\% P0511: Generate Figures 5.7 and 5.8 in Example5.6
close all; clc
%% Speicification:
r = 0.9;
w0 = pi/3;
K = 8;
b0 = 0.0271^4;
w = linspace(0,1,1000)*pi;
N = 100;
mu = 0;
sigma = 2;
n = linspace(-5,5,N);
sn = normpdf(n,mu,sigma);
n = 0:4*N-1;
w1 = 0.34*pi;
w2 = 0.6*pi;
xn = zeros(1,length(n));
xn(1:N) = sn.*cos(w1*(0:N-1));
xn(N+1:2*N) = sn.*cos(w2*(0:N-1));
```

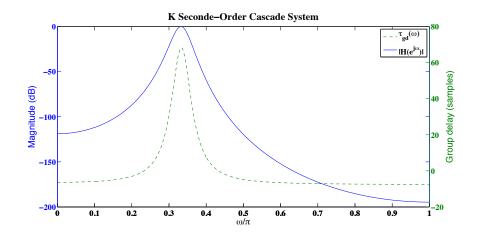


FIGURE 5.24: Frequency response of a cascade connection of K second-order systems.

```
X = dtft12(xn,0,w);

%% Part a:
bcas = b0^(1/K);
acas = [1 -2*r*cos(w0) r^2];

Hcas = freqz(bcas,acas,w);
H_mag_db_cas = 10*log10(abs(Hcas).^2)*K;
gd_cas = K*grpdelay(bcas,acas,w);
```

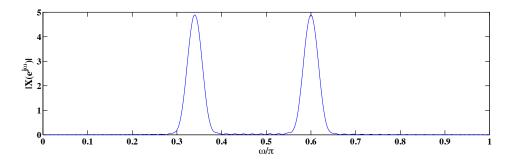


FIGURE 5.25: Frequency response input sequence x[n].

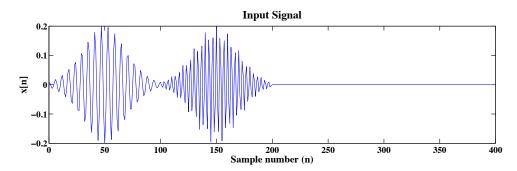


FIGURE 5.26: Input sequence x[n].

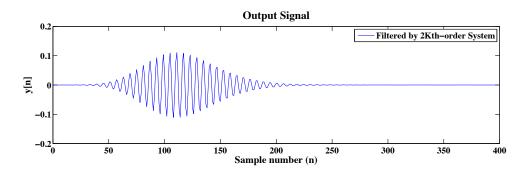


FIGURE 5.27: Output sequence y[n] of a single 2Kth-order system.

```
yn_cas = xn;
for ii=1:K
yn_cas = filter(bcas,acas,yn_cas);
end
%% Part b:
a = acas;
for ii = 1:K-1
a = conv(a,acas);
end
H = freqz(b0,a,w);
H_mag_db = 10*log10(abs(H).^2);
gd = grpdelay(b0,a,w);
yn = filter(b0,a,xn);
```

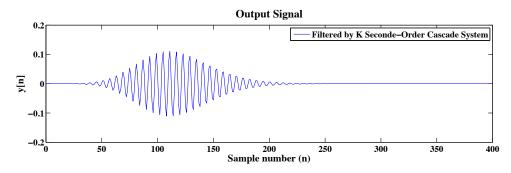


FIGURE 5.28: Output sequence y[n] of a cascade connection of K second-order systems.

```
%% Plot
hfa = figconfg('P0511a','long');
[AX H1 H2] = plotyy(w/pi,H_mag_db,w/pi,gd);
xlabel('\omega/\pi','fontsize',LFS)
set(get(AX(1), 'Ylabel'), 'String', 'Magnitude (dB)', 'fontsize', LFS)
set(get(AX(2), 'Ylabel'), 'String', 'Group delay (samples)', 'fontsize', LFS)
set(AX(1),'ylim',[-200 0])
set(H2,'LineStyle','--')
legend('\tau_{gd}(\omega)','|H(e^{j\omega})|','Location','Northeast')
title('2Kth-order System', 'fontsize', TFS)
hfb = figconfg('P0511b','long');
[AX H1 H2] = plotyy(w/pi,H_mag_db_cas,w/pi,gd_cas);
xlabel('\omega/\pi', 'fontsize', LFS)
set(get(AX(1), 'Ylabel'), 'String', 'Magnitude (dB)', 'fontsize', LFS)
set(get(AX(2), 'Ylabel'), 'String', 'Group delay (samples)', 'fontsize', LFS)
set(AX(1),'ylim',[-200 0])
set(H2,'LineStyle','--')
legend('\tau_{gd}(\omega)','|H(e^{j\omega})|','Location','Northeast')
title('K Seconde-Order Cascade System', 'fontsize', TFS)
hfc = figconfg('P0511c','long');
plot(w/pi,abs(X))
xlabel('\omega/\pi','fontsize',LFS)
ylabel('|X(e^{j\omega})|','fontsize',LFS)
```

12. Proof:

$$x[n] = s[n] \cos \omega_c n \quad (5.62)$$

$$\Psi(\omega) \approx \Psi(\omega_c) + \frac{\Phi(\omega)}{d\omega} \Big|_{\omega = \omega_c} (\omega - \omega_c) = -\tau_{pd}\omega_c - \tau_{gd}(\omega_c)(\omega - \omega_c) \quad (5.63)$$

$$y[n] \approx |H(e^{j\omega_c})| s[n - \tau_{gd}(\omega_c)] \cos{\{\omega_c[n - \tau_{pd}(\omega_c)]\}} \quad (5.64)$$

Suppose the system magnitude response is constant near ω_c ,

$$y[n] \approx |H(e^{j\omega_c})| \left(\frac{1}{2\pi} \int_{-\frac{\Delta}{2}}^{\frac{\Delta}{2}} s(e^{j\omega}) e^{jn\omega} d\omega\right) \cos \omega_c n e^{-j\tau_{pd}(\omega_c)\omega_c} e^{-j\tau_{gd}(\omega_c)(\omega-\omega_c)}$$

$$= |H(e^{j\omega_c})| \left(\frac{1}{2\pi} \int_{-\frac{\Delta}{2}}^{\frac{\Delta}{2}} s(e^{j\omega}) e^{jn\omega} e^{-j\tau_{gd}(\omega_c)\omega} d\omega\right) \cos \omega_c n e^{-j\tau_{pd}(\omega_c)\omega_c}$$

$$= |H(e^{j\omega_c})| \left(\frac{1}{2\pi} \int_{-\frac{\Delta}{2}}^{\frac{\Delta}{2}} s(e^{j\omega}) e^{j\omega(n-\tau_{gd}(\omega_c))} d\omega\right) \left(\cos \omega_c n e^{-j\tau_{pd}(\omega_c)\omega_c}\right)$$

$$= |H(e^{j\omega_c})| s[n-\tau_{gd}(\omega_c)] \cos \{\omega_c [n-\tau_{pd}(\omega_c)]\}$$

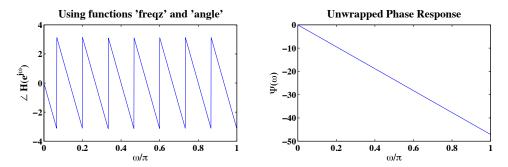


FIGURE 5.29: Phase response of pure delay y[n] = x[n-15] using the functions freqz, angle and unwrap.

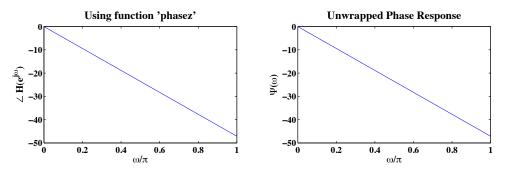


FIGURE 5.30: Phase response of pure delay y[n] = x[n-15] using the function phasez.

(b) Solution:

MATLAB script:

%% Part a:

```
% P0513: Plot phase response
close all; clc
%% Specification:
%% Part a:
% b = zeros(1,16);
% b(end) = 1;
% a = 1;
```

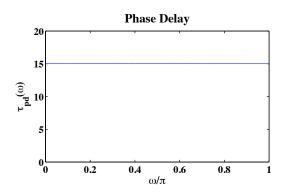


FIGURE 5.31: Phase delay of pure delay y[n] = x[n-15] using the function phasedelay.

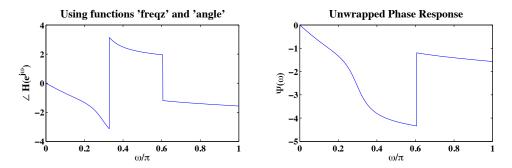


FIGURE 5.32: Phase response of the system defined by (5.99) using the functions freqz, angle and unwrap.

```
b = [1 1.655 1.655 1];
a = [1 -1.57 1.264 -0.4];

%% Computation:
w = linspace(0,1,1000)*pi;
H = freqz(b,a,w);
H_phase = angle(H);
H_phase2 = phasez(b,a,w);
Pd = phasedelay(b,a,w);
%% Plot:
hfa = figconfg('P0513a','long');
subplot(121)
```

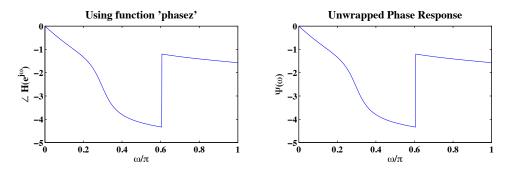


FIGURE 5.33: Phase response of the system defined by (5.99) using the function phasez.

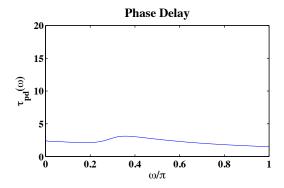


FIGURE 5.34: Phase delay of the system defined by (5.99) using the function phasedelay.

```
plot(w/pi,H_phase)
xlabel('\omega/\pi','fontsize',LFS)
ylabel('\angle H(e^{j\omega})','fontsize',LFS)
title('Using functions ''freqz'' and ''angle''','fontsize',TFS)
subplot(122)
plot(w/pi,unwrap(H_phase))
xlabel('\omega/\pi','fontsize',LFS)
ylabel('\Psi(\omega)','fontsize',LFS)
title('Unwrapped Phase Response','fontsize',TFS)

hfb = figconfg('P0513b','long');
subplot(121)
```

```
plot(w/pi,H_phase2)
xlabel('\omega/\pi','fontsize',LFS)
ylabel('\angle H(e^{{j\omega}})','fontsize',LFS)
title('Using function ''phasez''','fontsize',TFS)
subplot(122)
plot(w/pi,unwrap(H_phase2))
xlabel('\omega/\pi','fontsize',LFS)
ylabel('\Psi(\omega)','fontsize',LFS)
title('Unwrapped Phase Response','fontsize',TFS)

hfc = figconfg('P0513c','small');
plot(w/pi,Pd)
xlabel('\omega/\pi','fontsize',LFS)
ylabel('\tau_{pd}(\omega)','fontsize',LFS)
ylabel('\tau_{pd}(\omega)','fontsize',LFS)
ylim([0 20])
title('Phase Delay','fontsize',TFS)
```

$$H(e^{j\omega}) = b_0 \frac{1 - e^{-2j\omega}}{1 - (2r\cos(\phi)e^{-j\omega}) + r^2e^{-2j\omega}}$$

Solve for $|H(e^{j\phi})| = 1$, we have

$$b_0 = 0.095$$

(b) Solution:

$$h[n] = b_0 r^n \frac{\sin[(n+1)\phi]}{\sin \phi} u[n] - b_0 r^{n-2} \frac{\sin[(n-1)\phi]}{\sin \phi} u[n-2]$$

(c) Solution:

The approximate 3-dB bandwidth of the resonator is 0.2086.

(d) Solution:

The exact 3-dB bandwidth is 0.2094.

(e) tba

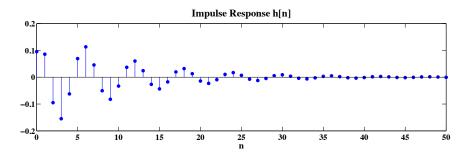


FIGURE 5.35: Impulse response h[n] of the above resonator.

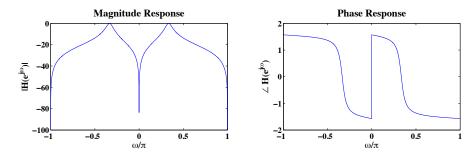


FIGURE 5.36: Magnitude response and phase response of the above resonator.

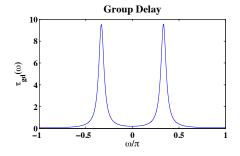


FIGURE 5.37: Group-delay of the above resonator.

- 15. (a) tba
 - (b) See plot below.

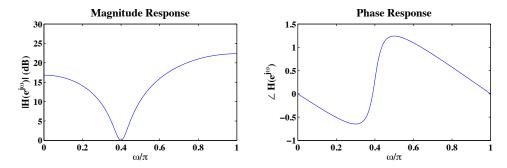


FIGURE 5.38: Magnitude response and phase response of the above resonator.

- (c) Solution: The analytic 3-dB bandwidth is 0.2118 while the approximate bandwidth is 0.2107.
- 16. (a) Solution:

$$H_{lp}(e^{j\omega}) = \frac{\sum_{k=0}^{M} b_k e^{-jk\omega}}{1 + \sum_{k=0}^{N} a_k e^{-jk\omega}}$$
$$H_{hp}(e^{j\omega}) = H_{lp}(e^{j(\omega - \pi)}) = \frac{\sum_{k=0}^{M} b_k e^{-jk(\omega - \pi)}}{1 + \sum_{k=0}^{N} a_k e^{-jk(\omega - \pi)}}$$

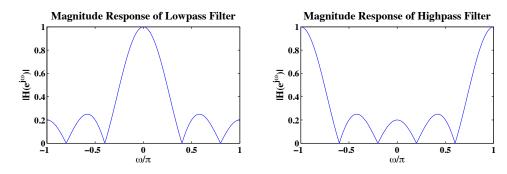
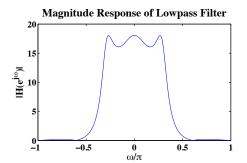


FIGURE 5.39: Magnitude response of lowpass and highpass filter.

(b) Solution:

$$H_{lp}(e^{j\omega}) = \frac{1 + 1.655e^{-j\omega} + 1.655e^{-2j\omega} + e^{-3j\omega}}{1 - 1.57e^{-j\omega} + 1.264e^{-2j\omega} - 0.4e^{-3j\omega}}$$

$$H_{hp}(e^{j\omega}) = \frac{1 - 1.655e^{-j\omega} + 1.655e^{-2j\omega} - e^{-3j\omega}}{1 + 1.57e^{-j\omega} + 1.264e^{-2j\omega} + 0.4e^{-3j\omega}}$$



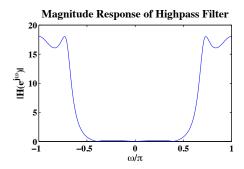


FIGURE 5.40: Magnitude response of lowpass and highpass filter.

17. Proof:

$$H_k(z) = z^{-1} \frac{1 - p_k^* z}{1 - p_k z^{-1}} = \frac{z^{-1} - p_k^*}{1 - p_k z^{-1}} \quad (5.157)$$

$$|H_k(e^{j\omega})| = 1, \quad (5.160)$$

$$\angle H_k(e^{j\omega}) = -\omega - 2 \tan^{-1} \frac{r_k \sin(\omega - \phi_k)}{1 - r_k \cos(\omega - \phi_k)} \quad (5.161)$$

$$\tau_k(\omega) = \frac{1 - r_k^2}{1 + r_k^2 - 2r_k \cos(\omega - \phi_k)} \quad (5.162)$$

The frequency response is

$$H_k(e^{j\omega}) = e^{-j\omega} \frac{1 - p_k^* e^{j\omega}}{1 - p_k e^{-j\omega}} = \frac{e^{-j\omega} - p_k^*}{1 - p_k e^{-j\omega}}$$

also we have

$$p_k = r_k e^{j\phi_k}$$

First, we prove (5.160)

$$|H_k(e^{j\omega})| = |e^{-j\omega}| \frac{|1 - p_k^* e^{j\omega}|}{|1 - p_k e^{-j\omega}|} = 1$$

Then, we prove (5.161)

$$\angle H_k(e^{j\omega}) = \angle e^{-j\omega} + \angle (1 - p_k^* e^{j\omega}) - \angle (1 - p_k e^{-j\omega})$$

$$= -\omega + \angle (1 - r_k e^{-j\phi_k} e^{j\omega}) - \angle (1 - r_k e^{j\phi_k} e^{-j\omega})$$

$$= -\omega + \angle (1 - r_k \cos(\omega - \phi_k) - jr_k \sin(\omega - \phi_k))$$

$$- \angle (1 - r_k \cos(\omega - \phi_k) + jr_k \sin(\omega - \phi_k))$$

$$= -\omega - 2 \tan^{-1} \frac{r_k \sin(\omega - \phi_k)}{1 - r_k \cos(\omega - \phi_k)}$$

Finally, we prove (5.162)

$$\tau_{gd}(\omega) = -\frac{d\angle H(e^{j\omega})}{d\omega} = 1 + 2 \times \frac{1}{1 + \left[\frac{r_k \sin(\omega - \phi_k)}{1 - r_k \cos(\omega - \phi_k)}\right]^2} \times \frac{r_k \cos(\omega - \phi_k)[1 - r_k \cos(\omega - \phi_k)] - r_k \sin(\omega - \phi_k)r_k \sin(\omega - \phi_k)}{[1 - r_k \cos(\omega - \phi_k)]^2} = 1 + 2 \times \frac{r_k \cos(\omega - \phi_k) - r_k^2 \cos^2(\omega - \phi_k) - r_k^2 \sin^2(\omega - \phi_k)}{[1 - r_k \cos(\omega - \phi_k)]^2 + [r_k \sin(\omega - \phi_k)]^2} = \frac{1 - r_k^2}{1 + r_k^2 - 2r_k \cos(\omega - \phi_k)}$$

MATLAB scripts:

```
% P0517: Illustrate a first order allpass filter
close all; clc
%% Specification:
p = 0.8*exp(j*pi/4);
b = [-p',1];
a = [1 -p];
w = linspace(-1,1,1000)*pi;
H = freqz(b,a,w);
H_mag = abs(H);
H_mag_db = 10*log10(H_mag.^2);
H_phase = angle(H);
H_phase_unwrap = unwrap(H_phase);
gd = grpdelay(b,a,w);

%% Plot:
hfa = figconfg('P0517a','long');
```

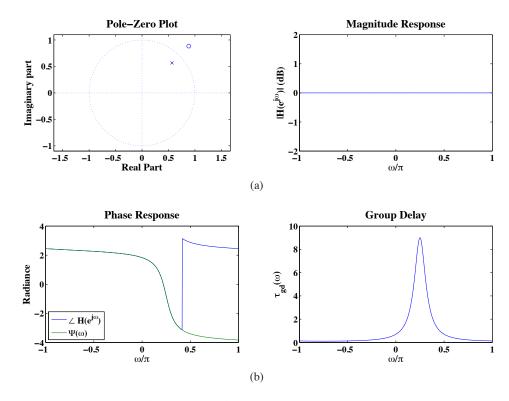


FIGURE 5.41: Figure 5.29 regeneration.

```
subplot(121)
zplane(b,a)
xlabel('Real Part','fontsize',LFS)
ylabel('Imaginary part','fontsize',LFS)
title('Pole-Zero Plot','fontsize',TFS)
subplot(122)
plot(w/pi,H_mag_db)
ylim([-2 2])
xlabel('\omega/\pi','fontsize',LFS)
ylabel('|H(e^{j\omega})| (dB)','fontsize',LFS)
title('Magnitude Response','fontsize',TFS)

hfb = figconfg('P0517b','long');
subplot(121)
plot(w/pi,H_phase,w/pi,H_phase_unwrap)
xlabel('\omega/\pi','fontsize',LFS)
```

The frequency response is:

$$H(e^{j\omega}) = \frac{2 + 3.125e^{-2j\omega}}{1 - 0.9e^{-j\omega} + 0.81e^{-2j\omega}}$$
$$= \frac{2 + 3.125\cos 2\omega - 3.125j\sin 2\omega}{(1 - 0.9\cos \omega + 0.81\cos 2\omega) + j(0.9\sin \omega - 0.81\sin 2\omega)}$$

The magnitude response is:

$$|H(e^{j\omega})| = \frac{\sqrt{(2+3.125\cos 2\omega)^2 + 3.125^2\sin^2 2\omega}}{\sqrt{(1-0.9\cos \omega + 0.81\cos 2\omega)^2 + (0.9\sin \omega - 0.81\sin 2\omega)^2}}$$
$$= \frac{\sqrt{4+3.125^2 + 12.5\cos 2\omega}}{\sqrt{1+0.9^2 + 0.81^2 - 2 \times 0.9 \times 1.81\cos \omega + 2 \times 0.81\cos 2\omega}}$$

The phase response is:

$$\angle H(e^{j\omega}) = -\tan^{-1} \frac{3.125\sin 2\omega}{2 + 3.125\cos 2\omega} - \tan^{-1} \frac{0.9\sin \omega - 0.81\sin 2\omega}{1 - 0.9\cos \omega + 0.81\cos 2\omega}$$

(b) Solution:

$$H(z) = \frac{2(1 + \frac{25}{16}z^{-2})}{1 - 0.9z^{-1} + 0.81z^{-2}} = \frac{2(1 + \frac{5}{4}jz^{-1})(1 - \frac{5}{4}jz^{-1})}{1 - 0.9z^{-1} + 0.81z^{-2}}$$

$$H_{\min}(z) = \frac{2 \times \frac{25}{8}(1 - \frac{4}{5}jz^{-1})(1 + \frac{4}{5}jz^{-1})}{1 - 0.9z^{-1} + 0.81z^{-2}}$$

$$= \frac{3.125 + 2z^{-2}}{1 - 0.9z^{-1} + 0.81z^{-2}}$$

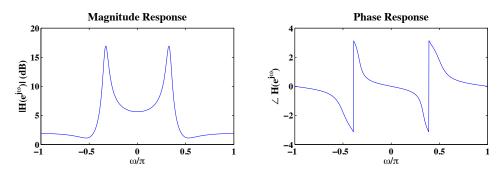


FIGURE 5.42: Magnitude response and phase responses of the system H(z).

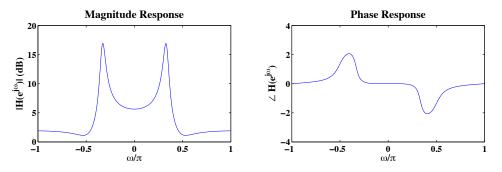


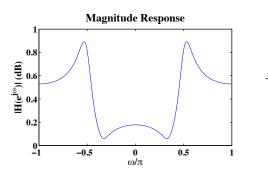
FIGURE 5.43: Magnitude response and phase responses of the minimum-phase system $H_{\min}(z)$.

(c) Solution:

$$H_{\rm eq}(z) = \frac{Gz^{-n_d}}{H_{\rm min}(z)}$$

Choose G=1 and $n_d=0$, we have the equalizer system:

$$H_{\rm eq}(z) = \frac{1}{H_{\rm min}(z)} = \frac{1 - 0.9z^{-1} + 0.81z^{-2}}{3.125 + 2z^{-2}}$$



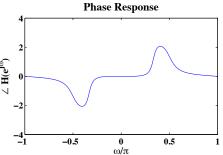


FIGURE 5.44: Magnitude response and phase responses of the equalizer system $H_{\rm eq}(z)$.

19. (a) Proof:

Substitute $z = re^{j\theta}$ into H(z), we have

$$H(z) = \frac{r^{-1}e^{-j\theta} - a}{1 - ar^{-1}e^{-j\theta}} = \frac{(-a + r^{-1}\cos\theta) - jr^{-1}\sin\theta}{(1 - ar^{-1}\cos\theta) + jar^{-1}\sin\theta}$$

$$|H(z)| = \sqrt{\frac{(-a+r^{-1}\cos\theta)^2 + r^{-2}\sin^2\theta}{(1-ar^{-1}\cos\theta)^2 + a^2r^{-2}\sin^2\theta}} = \sqrt{\frac{a^2r^2 + 1 - 2ar\cos\theta}{r^2 + a^2 - 2ar\cos\theta}}$$

where $a^2r^2 + 1 - 2ar\cos\theta > 0$ and $r^2 + a^2 - 2ar\cos\theta > 0$.

$$a^2r^2 + 1 - (r^2 + a^2) = (1 - r^2)(1 - a^2)$$

where $1 - a^2 > 0$. Hence, we proved that

$$|H(z)| \begin{cases} < 1 & \text{for } r > 1, \\ = 1 & \text{for } r = 1, \\ > 1 & \text{for } r < 1. \end{cases}$$

(b) Proof:

The frequency response of the system is

$$H(e^{j\omega}) = \frac{e^{-j\omega} - a}{1 - ae - j\omega} = \frac{(\cos \omega - a) - j\sin \omega}{(1 - a\cos \omega) + ja\sin \omega}$$

The group-delay $\tau(\omega)$ is

$$\tau(\omega) = \frac{1 - a^2}{1 + a^2 - 2a\cos\omega}$$

Substitute $\tau(\omega)$ into the integral, we have

$$\int_0^{\pi} \tau(\omega) d\omega = \left(\omega + 2 \tan^{-1} \frac{a \sin \omega}{1 - a \cos \omega}\right) \Big|_0^{\pi} = \pi$$

20. (a) Solution:

Using time-expansion property,

$$x_{(k)}[n] = \begin{cases} x[r], & n = rk, \\ 0, & n \neq rk. \end{cases} \xrightarrow{z} X(z^k)$$

The time sequence corresponding to z-transform

$$A(z) = \frac{z^{-1}}{1 - az^{-1}}$$

is

$$x[n] = a^{n-1}u[n-1]$$

Hence, the impulse response h[n] can be defined as

$$h[n] = \begin{cases} x[r], & n = r \cdot D \\ 0, & n \neq r \cdot D \end{cases}$$

(b) Solution:

The frequency response can be written as

$$H(e^{j\omega}) = \frac{e^{-jD\omega}}{1 - ae^{-jD\omega}} = \frac{e^{-jD\omega}}{1 - a\cos D\omega + ja\sin D\omega}$$

The magnitude response is

$$|H(e^{j\omega})| = \frac{1}{\sqrt{(1 - a\cos D\omega)^2 + a^2\sin^2 D\omega}} = \frac{1}{\sqrt{1 + a^2 - 2a\cos D\omega}}$$

which exhibits D peaks and D dips over $0 \le \omega \le 2\pi$.

When a > 0,

$$\begin{cases} \text{Dip locations:} & \omega = \frac{(2k+1)\pi}{D}, 0 \leq k \leq D-1 \\ \text{Peak locations:} & \omega = \frac{2k\pi}{D}, 0 \leq k \leq D-1 \end{cases}$$

When a < 0,

$$\begin{cases} \text{Peak locations:} & \omega = \frac{(2k+1)\pi}{D}, 0 \leq k \leq D-1 \\ \text{Dip locations:} & \omega = \frac{2k\pi}{D}, 0 \leq k \leq D-1 \end{cases}$$

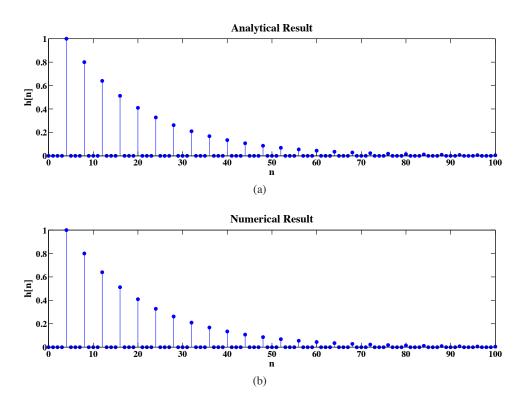


FIGURE 5.45: MATLAB verification of analytical expression of the impulse response h[n] for D=4 and a=0.8.

(c) MATLAB script:

```
% P0520: Illustrate Comb filter
close all; clc
%% Specification:
% D = 4;
% a = 0.8;
% D = 5;
% a = 0.9;
D = 8;
a = -0.8;
bh = zeros(1,D+1);
bh(end) = 1;
ah = zeros(1,D+1);
ah(1) = 1; ah(end) = -a;
```

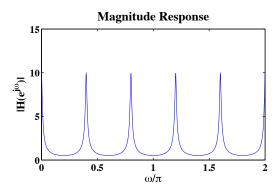


FIGURE 5.46: Magnitude response for D = 4 and a = 0.8.

```
n = 0:100;
xn = a.^(n-1);
hn_ana = zeros(size(n));
ind = (mod(n,D) == 0);
hn_ana(ind) = xn(1:sum(ind));
hn_ana(1) = 0;
[hn nn] = impz(bh,ah,n(end)+1);
w = linspace(0,2,1000)*pi;
H = freqz(bh,ah,w);
H_mag = abs(H);
%% Plot:
hfa = figconfg('P0520a','long');
stem(n,hn_ana,'filled')
xlabel('n','fontsize',LFS)
ylabel('h[n]','fontsize',LFS)
title('Analytical Result','fontsize',TFS)
hfb = figconfg('P0520b','long');
stem(n,hn,'filled')
xlabel('n','fontsize',LFS)
ylabel('h[n]','fontsize',LFS)
title('Numerical Result','fontsize',TFS)
hfc = figconfg('P0520c','small');
```

21. (a) Proof:

$$H(s) = \frac{(s-3)(s-2-j)(s-2+j)(s+1)}{(s+5)(s+3-3j)(s+3+3j)(s+2-2j)(s+2+2j)}$$

Hence, there are three zero on the right-hand plane which proved that the system H(s) is NOT minimum phase system.

(b) Solution:

$$H(s) = H_{\min}(s) \cdot H_{\mathrm{ap}}(s)$$

$$H_{\min}(s) = \frac{(s+3)(s+2-\mathrm{j})(s+2+\mathrm{j})(s+1)}{(s+5)(s+3-3\mathrm{j})(s+3+3\mathrm{j})(s+2-2\mathrm{j})(s+2+2\mathrm{j})}$$

$$H_{\mathrm{ap}}(s) = \frac{(s-3)(s-2-\mathrm{j})(s-2+\mathrm{j})}{(s+3)(s+2-\mathrm{j})(s+2+\mathrm{j})}$$

- (c) See plot below.
- (d) See plot below.

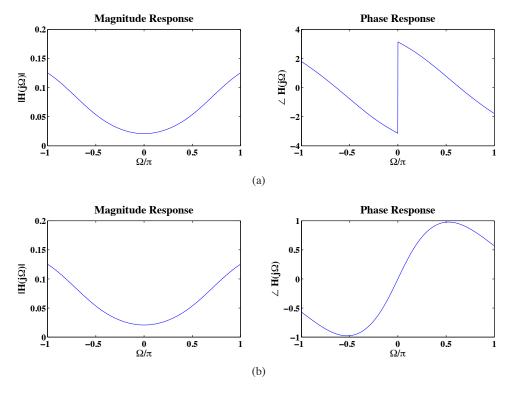


FIGURE 5.47: Magnitude and phase responses of (a) H(s) and (b) $H_{\min}(s)$.

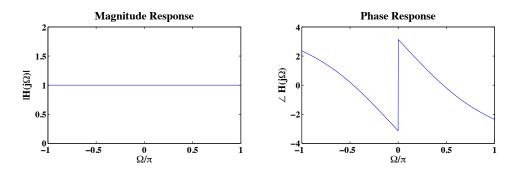


FIGURE 5.48: Magnitude and phase responses of $H_{\rm ap}(s)$.

22. (a) See plot below.

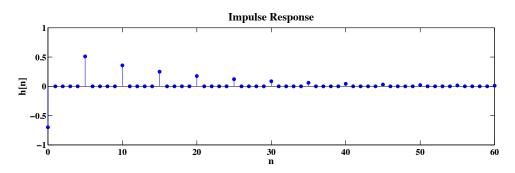


FIGURE 5.49: Impulse response h[n].

- (b) See plot below.
- (c) See plot below.
- (d) tba.

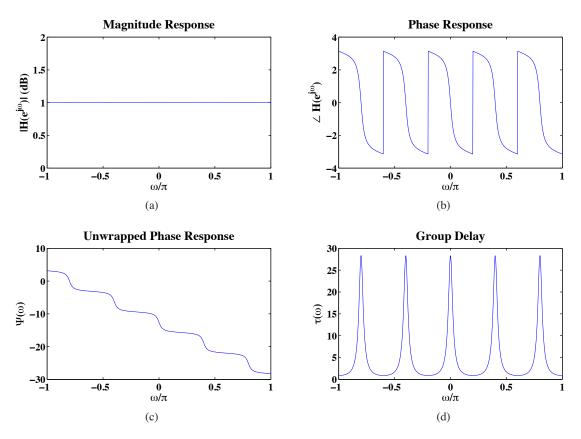


FIGURE 5.50: Magnitude, wrapped-phase, unwrapped-phase, and group-delay responses for D=5 and a=0.7.

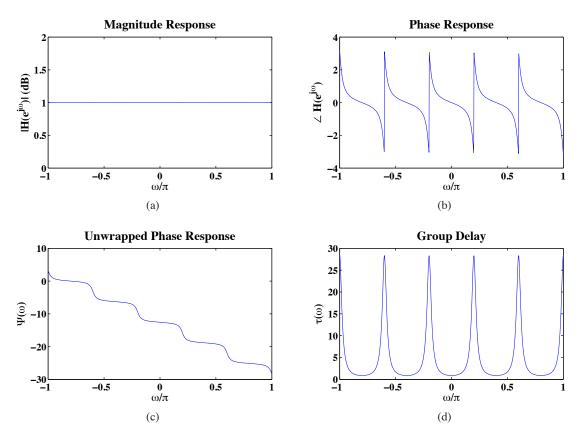


FIGURE 5.51: Magnitude, wrapped-phase, unwrapped-phase, and group-delay responses for D=5 and a=-0.7.