CHAPTER 4

Fourier Representation of Signals

Tutorial Problems

1. Solution:

If there exists a fundamental period T, we have

$$x(t+T) = x_1(t+T) + x_2(t+T) = x_1(t+mT_1) + x_2(t+nT_2)$$

= $x_1(t) + x_2(t) = x(t)$, $m, n = 1, 2, 3, ...$

The condition is a finite T exists that

$$T = mT_1 = nT_2, \quad m, n = 1, 2, 3, \dots$$

- 2. (a) Solution:
 - $x_1(t)$ is periodic and its fundamental period is T=24.
 - (b) Solution:
 - $x_2(t)$ is aperiodic.
 - (c) Solution:
 - $x_3[n]$ is aperiodic.
 - (d) Solution:
 - $x_4[n]$ is periodic and its fundamental period is N=24.
 - (e) Solution:
 - $x_5(t)$ is periodic and its fundamental period is T=6.
- 3. (a) $x_1(t) = 2\cos(10\pi t) \times 3\cos(20\pi t), -0.2 \le t \le 0.2.$
 - (b) $x_2(t) = 3\sin(0.2\pi t) \times 5\cos(2\pi t), 0 \le t \le 20.$
 - (c) $x_3(t) = 5\cos(5\pi t) \times 4\sin(10\pi t), 0 \le t \le 2$.
 - (d) $x_4(t) = 4\sin(100\pi t) \times 2\cos(400\pi t), 0 \le t \le 0.01.$

MATLAB script:

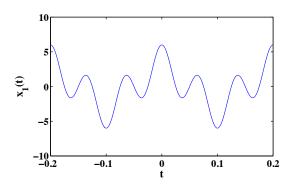


FIGURE 4.1: $x_1(t) = 2\cos(10\pi t) \times 3\cos(20\pi t), -0.2 \le t \le 0.2.$

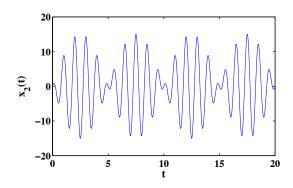


FIGURE 4.2: $x_2(t) = 3\sin(0.2\pi t) \times 5\cos(2\pi t), 0 \le t \le 20.$

```
% P0403: Verify the area under the function is zero
close all; clc
N = 100000;
%% Part (a):
% t = linspace(-0.2,0.2,N);
% x1 = 2*cos(10*pi*t).*3.*cos(20*pi*t);
% hf = figconfg('P0403','small');
% % hf = figconfg('P0403');
% plot(t,x1)
% xlabel('t','fontsize',LFS)
% ylabel('x_1(t)','fontsize',LFS)
% sum(x1.*0.4/N)
```

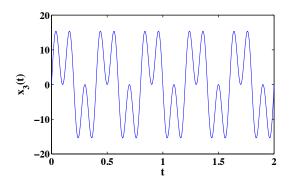


FIGURE 4.3: $x_3(t) = 5\cos(5\pi t) \times 4\sin(10\pi t), 0 \le t \le 2$.

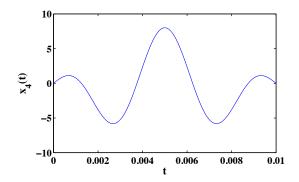


FIGURE 4.4: $x_4(t) = 4\sin(100\pi t) \times 2\cos(400\pi t), 0 \le t \le 0.01$.

```
%% Part (b):
% t = linspace(0,20,N);
% x2 = 3*sin(0.2*pi*t).*5.*cos(2*pi*t);
% hf = figconfg('P0403','small');
% plot(t,x2)
% xlabel('t','fontsize',LFS)
% ylabel('x_2(t)','fontsize',LFS)
% sum(x2.*20/N)

%% Part (c):
% t = linspace(0,2,N);
% x3 = 5*cos(5*pi*t).*4.*sin(10*pi*t);
% hf = figconfg('P0403','small');
```

The fundamental period of x(t) is T=2.

$$\int_0^2 \sin(3\pi t)dt = \int_0^2 \cos(8\pi t + \pi/3)dt = \int_0^2 \sin(3\pi t)\cos(8\pi t + \pi/3)dt = 0$$

$$P_{\text{av}} = \frac{1}{T} \int_0^2 |x(t)|^2 dt$$

$$= \frac{1}{2} \int_0^2 4dt + \frac{1}{2} \int_0^2 16\cos^2(3\pi t - \pi/2)dt + \frac{1}{2} \int_0^2 36\cos^2(8\pi t + \pi/3)dt$$

$$= 4 + 8 \int_0^2 \frac{1 - \cos(6\pi t - \pi)}{2} dt + 18 \int_0^2 \frac{1 - \cos(16\pi t + 2\pi/3)}{2} dt$$

$$= 30$$

(b) Solution:

$$\Omega_0 = 2\pi \cdot \frac{1}{T} = \pi$$

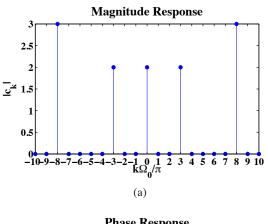
(c) Solution:

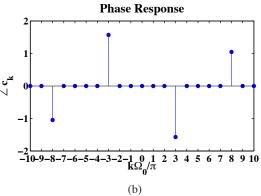
$$x(t) = 2e^{j0\pi t} + 2e^{-j\frac{\pi}{2}}e^{j3\pi t} + 2e^{j\frac{\pi}{2}}e^{-j3\pi t} + 3e^{j\frac{\pi}{3}}e^{j8\pi t} + 3e^{-j\frac{\pi}{3}}e^{-j8\pi t}$$
$$c_0 = 2, c_3 = 2e^{-j\frac{\pi}{2}}, c_{-3} = 2e^{j\frac{\pi}{2}}, c_8 = 3e^{j\frac{\pi}{3}}, c_{-8} = 3e^{-j\frac{\pi}{3}}.$$

(d) Solution:

$$P_{\rm av} = \sum_{k=-\infty}^{\infty} |c_k|^2 = 30$$

which verifies our computation in part (a).





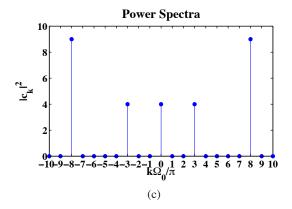


FIGURE 4.5: (a) Magnitude response of x(t). (b) Phase response of x(t). (c) Power spectra of x(t).

5. Solution:

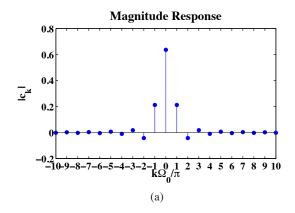
$$T = \frac{2\pi}{10\pi} \cdot \frac{1}{2} = \frac{1}{10}, \quad \Omega_0 = 20\pi.$$

$$c_k = \frac{1}{T} \int_T \cos(10\pi t) e^{jk\Omega_0 t} dt = 5 \int_{-\frac{1}{20}}^{\frac{1}{20}} \left(e^{j10\pi t} + e^{-j10\pi t} \right) e^{jk \cdot 2\pi t} dt$$

$$= 5 \int_{-\frac{1}{20}}^{\frac{1}{20}} \left(e^{j(2k+1)10\pi t} + e^{-j(2k-1)10\pi t} \right) dt$$

$$= \frac{5}{j(2k+1)10\pi} \cdot e^{j(2k+1)10\pi t} \Big|_{-\frac{1}{20}}^{\frac{1}{20}} + \frac{5}{j(2k-1)10\pi} \cdot e^{j(2k-1)10\pi t} \Big|_{-\frac{1}{20}}^{\frac{1}{20}}$$

$$= \frac{\sin\left[\frac{(2k+1)\pi}{2}\right]}{(2k+1)\pi} + \frac{\sin\left[\frac{(2k-1)\pi}{2}\right]}{(2k-1)\pi}$$



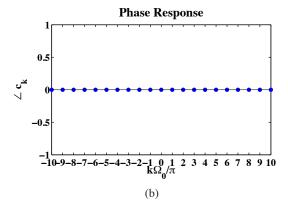


FIGURE 4.6: (a) Magnitude response of x(t). (b) Phase response of x(t).

6. Proof:

$$P_{\text{av}} = \frac{1}{T_0} \int_{T_0} x(t) x^*(t) dt = \frac{1}{T_0} \int_{T_0} \left(\sum_k c_k e^{jk\Omega_0 t} \right) \left(\sum_m c_m e^{jm\Omega_0 t} \right)^* dt$$

$$= \frac{1}{T_0} \sum_k \sum_m c_k c_m^* \int_{T_0} e^{jk\Omega_0 t} e^{-jm\Omega_0 t}$$

$$\int_{T_0} e^{jk\Omega_0 t} e^{-jm\Omega_0 t} = \begin{cases} 0, & k \neq m \\ T_0, & k = m \end{cases}$$

$$P_{\text{av}} = \frac{1}{T_0} \sum_k T_0 \cdot c_k \cdot c_k^* = \sum_{k=-\infty}^{\infty} |c_k|^2$$

7. Solution:

$$c_k = \frac{1}{T_0} \int_{T_0} y(t) e^{-jk\Omega_0 t} dt = \frac{1}{T_0} \int_{T_0} h(t) x(t) e^{-jk\Omega_0 t} dt$$

$$= \frac{1}{T_0} \int_{T_0} \left(\sum_m a_m e^{jm\Omega_0 t} \right) \left(\sum_n b_n e^{jn\Omega_0 t} \right) e^{-jk\Omega_0 t} dt$$

$$= \sum_m \sum_n a_m b_n \cdot \frac{1}{T_0} \int_{T_0} e^{j(m+n)\Omega_0 t} \cdot e^{-jk\Omega_0 t} dt$$

$$= \sum_{m+n=k} a_m b_n = \sum_{\ell=-\infty}^{\infty} a_{\ell} b_{k-\ell}$$

8. (a) Solution:

$$X(j2\pi F) = \int_{-\infty}^{\infty} x(t) e^{-j2\pi Ft} dt = \int_{-1}^{1} e^{-t} \cdot e^{-j2\pi Ft} dt$$

$$= -\frac{e^{-(j2\pi F+1)t}}{j2\pi F+1} \Big|_{-1}^{1} = \frac{e^{j2\pi F+1} - e^{-j2\pi F-1}}{j2\pi F+1}$$

$$T = 2, \quad F_0 = \frac{1}{T} = \frac{1}{2}, \quad \Omega_0 = 2\pi F_0 = \pi$$

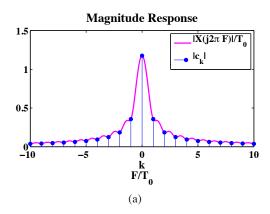
$$c_k = \frac{1}{T} \int_{T} \tilde{x}(t) e^{-j2\pi k F_0 t} dt = \frac{1}{2} \int_{-1}^{1} e^{-t} \cdot e^{-j\pi k t} dt$$

$$= \frac{1}{2} \cdot \frac{e^{-(jk\pi + 1)t}}{-(jk\pi + 1)} \Big|_{-1}^{1} = \frac{e^{jk\pi + 1} - e^{-jk\pi - 1}}{2(jk\pi + 1)}$$

(b) Solution:

$$X(j2\pi k/T_0)/T_0 = \frac{e^{j2\pi \frac{k}{2}+1} - e^{-j2\pi \frac{k}{2}-1}}{j2\pi \frac{k}{2}+1} \cdot \frac{1}{2}$$
$$= \frac{e^{jk\pi+1} - e^{-jk\pi-1}}{2(jk\pi+1)} = c_k$$

(c)



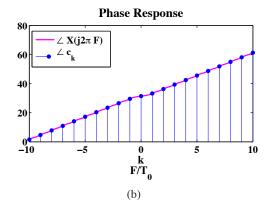


FIGURE 4.7: (a) $|X(j2\pi F)|$ and $|c_k|$. (b) $\angle X(j2\pi F)$ and $\angle c_k$.

$$X(j2\pi F) = \int_{-\infty}^{\infty} x(t) e^{-j2\pi Ft} dt = \int_{-\infty}^{\infty} \frac{2\sin 2\pi t}{2\pi t} e^{-j2\pi Ft} dt$$
$$= \begin{cases} 1, & -1 < F < 1 \\ 0, & \text{otherwise} \end{cases}$$

(b) Solution:

$$c_k = 4 \int_{-\frac{1}{80}}^{\frac{1}{80}} 1 \cdot e^{-j2\pi k F_0 t} dt = 4 \cdot \frac{e^{-j2\pi k F_0 t}}{-j2\pi k F_0} \bigg|_{-\frac{1}{80}}^{\frac{1}{80}} = \frac{\sin \frac{\pi}{10} k}{\pi k}$$

(c) Solution:

$$X_s(j2\pi F) = \sum_{k=-\infty}^{\infty} \frac{\sin\frac{\pi}{10}k}{\pi k} \cdot X[j2\pi(F-4k)]$$

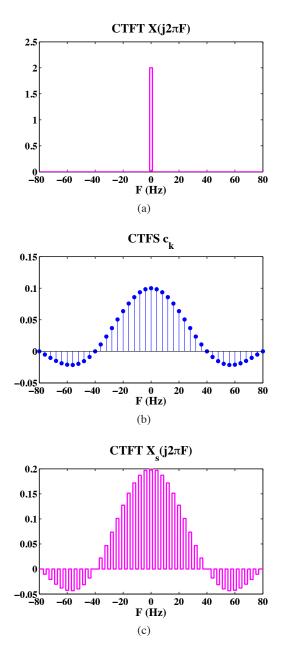
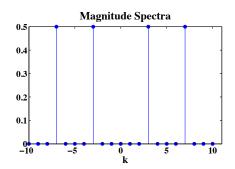


FIGURE 4.8: (a) Plot of CTFT $X(j2\pi F)$. (b) Plot of CTFS coefficients c_k . (c) Plot of CTFT $X_s(j2\pi F)$.

```
10. (a) function c = dtfs0(x)
       % P0410(a): Write a function c=dtfs0(x) which compute
       % the DTFS coefficients (4.67) of a periodic signal
       N = length(x);
       x = x(:);
       k = 0:N-1;
       n = 0:N-1;
       nk = n'*k;
       matexp = exp(-j*2*pi/N*nk);
       c = x*matexp/N;
    (b) function x = idtfs0(c)
       % PO410(b): Write a function x=idtfs0(c) which compute
       % the inverse DTFS (4.63)
       N = length(c);
       c = c(:);
       k = 0:N-1;
       n = 0:N-1;
       kn = k'*n;
       matexp = exp(j*2*pi/N*kn);
       x = c*matexp;
    (c) % P0410c: Verify functions c=dtfs0(x) and x=idtfs0(c)
                 using specification in Example4.9
       clc; close all;
       x = [1 \ 1 \ 1 \ 0 \ 0 \ 0 \ 0 \ 1 \ 1]; N = length(x);
       c1 = fft(x)/N;
       c2 = real(dtfs0(x));
       x1 = ifft(c1)*N;
       x2 = real(idtfs0(c2));
```

$$x_1[n] = \sin[2\pi(3/10)n] = \frac{1}{2j} \left[e^{j\frac{2\pi}{10}3\pi} - e^{-j\frac{2\pi}{10}3\pi} \right] = \frac{1}{2j} \left[e^{j\frac{2\pi}{10}3\pi} - e^{j\frac{2\pi}{10}7\pi} \right]$$
$$c_3 = \frac{1}{2} e^{-j\frac{\pi}{2}}, \quad c_7 = \frac{1}{2} e^{j\frac{\pi}{2}}$$



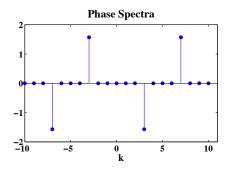


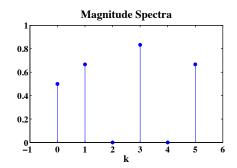
FIGURE 4.9: Magnitude and phase spectra of periodic sequence $x_1[n] = \sin[2\pi(3/10)n]$.

(b) Solution:

$$c_k = \frac{1}{6} \sum_{n=0}^{5} x_2[n] e^{-j\frac{2\pi}{6}kn}$$

$$= \frac{1}{6} \cdot \left[e^{-j\frac{2\pi}{6}k0} + 2e^{-j\frac{2\pi}{6}k1} - e^{-j\frac{2\pi}{6}k2} + 0 - e^{-j\frac{2\pi}{6}k4} + 2e^{-j\frac{2\pi}{6}k5} \right]$$

$$= \frac{1}{6} \left[1 + 4\cos\left(\frac{2\pi}{6}k\right) - 2\cos\left(\frac{4\pi}{6}k\right) \right]$$



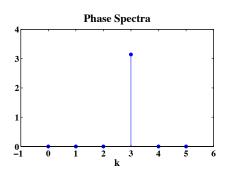


FIGURE 4.10: Magnitude and phase spectra of periodic sequence $x_2[n]=\{1,2,-1,0,-1,2\}, 0\leq n\leq 5$ (one period).

(c) Solution:

$$\begin{split} c_k &= \frac{1}{4} \sum_{n=0}^3 \left[1 - \sin\left(\frac{\pi n}{4}\right) \right] \mathrm{e}^{-\mathrm{j}\frac{2\pi}{4}kn} \\ &= \frac{1}{4} \left[1 + \left(1 - \sin\left(\frac{\pi}{4}\right) \mathrm{e}^{-\mathrm{j}\frac{2\pi}{4}k}\right) + 0 + \left(1 - \sin\left(\frac{\pi}{4}\right) \mathrm{e}^{-\mathrm{j}\frac{2\pi}{4}k3}\right) \right] \\ &= \frac{1}{4} \left[1 + \left(1 - \sin\left(\frac{\pi}{4}\right) \mathrm{e}^{-\mathrm{j}\frac{2\pi}{4}k}\right) + 0 + \left(1 - \sin\left(\frac{\pi}{4}\right) \mathrm{e}^{\mathrm{j}\frac{2\pi}{4}k}\right) \right] \\ &\frac{1}{4} \left[1 + 2\left(1 - \sin\left(\frac{\pi}{4}\right)\right) \cos\left(\frac{k\pi}{2}\right) \right] \end{split}$$

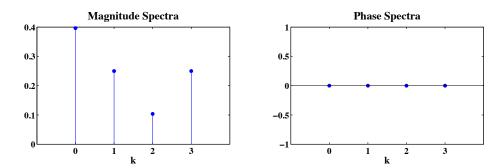
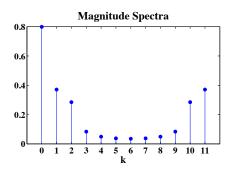


FIGURE 4.11: Magnitude and phase spectra of periodic sequence $x_3[n] = 1 - \sin(\pi n/4), 0 \le n \le 3$ (one period).

(d) Solution:

$$c_k = \frac{1}{12} \sum_{n=0}^{11} \left[1 - \sin\left(\frac{\pi n}{12}\right) \right] e^{-j\frac{2\pi}{4}kn}$$

$$= \frac{1}{12} \left[1 + (1 - \sin(\frac{\pi}{4}))2\cos(\frac{k\pi}{6}) + (1 - \sin(\frac{3\pi}{4}))2\cos(\frac{k\pi}{2}) + (1 - \sin(\frac{5\pi}{4}))2\cos(\frac{5k\pi}{6}) + 2\cos(k\pi) \right]$$



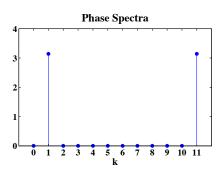


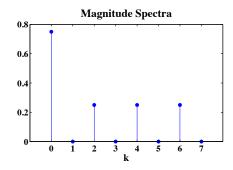
FIGURE 4.12: Magnitude and phase spectra of periodic sequence $x_4[n] = 1 - \sin(\pi n/4), 0 \le n \le 11$ (one period).

(e) Solution:

$$c_k = \frac{1}{8} \sum_{n=0}^{7} x_5[n] e^{-j\frac{2\pi}{8}kn}$$

$$= \frac{1}{8} \left[1 + e^{-j\frac{2\pi}{8}k} + e^{-j\frac{2\pi}{8}k3} + e^{-j\frac{2\pi}{8}k4} + e^{-j\frac{2\pi}{8}k5} + e^{-j\frac{2\pi}{8}k7} \right]$$

$$= \frac{1}{8} \left[1 + 2\cos(\frac{k\pi}{4}) + 2\cos(\frac{3k\pi}{4}) + \cos(k\pi) \right]$$



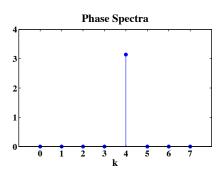


FIGURE 4.13: Magnitude and phase spectra of periodic sequence $x_5[n]=\{1,1,0,1,1,1,0,1\}, 0\leq n\leq 7$ (one period).

(f) Solution:

$$c_k = \frac{1}{N_0} \sum_{n=0}^{N_0 - 1} 1 \cdot e^{-j\frac{2\pi}{N_0}kn} = \delta[k]$$

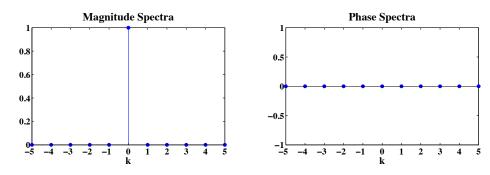


FIGURE 4.14: Magnitude and phase spectra of periodic sequence $x_6[n]=1$ for all n.

12. Solution:

(a)

$$X_1(\omega) = \frac{1}{1 - e^{-j\omega}} + \sum_{k = -\infty}^{\infty} \pi \delta(\omega - 2k\pi)$$

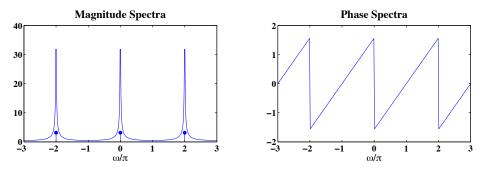
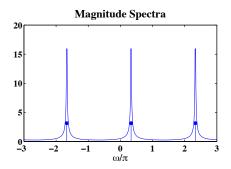


FIGURE 4.15: Magnitude and phase response for sequence $x_1[n] = u[n]$.

$$x_{2}[n] = \frac{1}{2} \left(e^{j\omega_{0}n} + e^{-j\omega_{0}n} \right) u[n]$$

$$= \frac{1/2}{1 - e^{-j(\omega - \frac{\pi}{3})}} + \frac{1}{2} \sum_{k = -\infty}^{\infty} \pi \delta(\omega - \frac{\pi}{3} - 2k\pi)$$

$$\frac{1/2}{1 - e^{-j(\omega + \frac{\pi}{3})}} + \frac{1}{2} \sum_{k = -\infty}^{\infty} \pi \delta(\omega + \frac{\pi}{3} - 2k\pi)$$



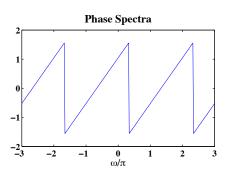


FIGURE 4.16: Magnitude and phase response for sequence $x_2[n] = \cos(\omega_0 n)u[n]$, $\omega_0 = \pi/3$.

$$x_1[n] = (1/2)^{|n|} \left(\frac{1}{2} e^{j\pi(n-1)/8} + \frac{1}{2} e^{-j\pi(n-1)/8} \right)$$

$$DTFT \left\{ (1/2)^{|n|} \right\} = \sum_{n=-\infty}^{\infty} (1/2)^{|n|} e^{-j\omega n}$$

$$= \sum_{n=-\infty}^{-1} (1/2)^{-n} e^{-j\omega n} + 1 + \sum_{n=1}^{\infty} (1/2)^{n} e^{-j\omega n}$$

$$= \frac{3/2}{5/4 - \cos \omega}$$

$$X_1(\omega) = \frac{1}{2} e^{j\pi/8} \frac{3/2}{5/4 - \cos(\omega - \pi/8)} + \frac{1}{2} e^{-j\pi/8} \frac{3/2}{5/4 - \cos(\omega + \pi/8)}$$

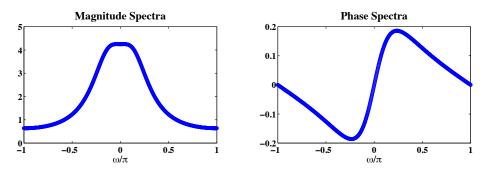


FIGURE 4.17: Magnitude and phase spectra of signal $x_1[n] = (1/2)^{|n|} \cos(\pi(n-1)/8)$.

(b) Solution:

$$X_2(\omega) = \sum_{n=-3}^{3} n e^{-j\omega n} = -2j\sin(\omega) - 4j\sin(2\omega) - 6j\sin(3\omega)$$

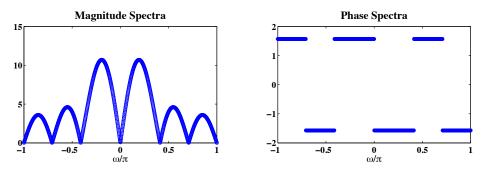
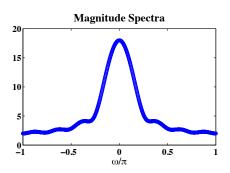


FIGURE 4.18: Magnitude and phase spectra of signal $x_2[n] = n(u[n+3] - u[n-4])$.

(c) Solution:

$$X_3(\omega) = \sum_{n=-4}^4 (2 - n/2) e^{-j\omega n}$$

$$= 4e^{4j\omega} + \frac{7}{2}e^{3j\omega} + 3e^{2j\omega} + \frac{5}{2}e^{j\omega} + 2 + \frac{3}{2}e^{-j\omega} + e^{-2j\omega} + \frac{1}{2}e^{-3j\omega}$$



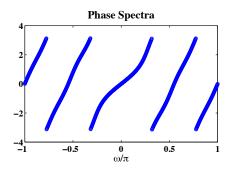


FIGURE 4.19: Magnitude and phase spectra of signal $x_3[n] = (2 - n/2)(u[n + 4] - u[n - 5])$.

$$X_1(e^{j\omega}) = \cos^2(\omega) + \sin^2(3\omega)$$

$$= 1 + \frac{1}{4} \left(e^{2j\omega} + e^{-2j\omega} \right) - \frac{1}{4} \left(e^{6j\omega} + e^{-6j\omega} \right)$$

$$x_1[n] = \left\{ -\frac{1}{4}, 0, 0, 0, \frac{1}{4}, 0, \frac{1}{4}, 0, 0, 0, -\frac{1}{4} \right\}$$

(b) Solution:

$$x_{2}[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X_{2}(e^{j\omega}) e^{j\omega n} d\omega$$
$$= \frac{1}{2\pi} \left(\int_{-\pi}^{-\omega_{c}} e^{j\omega n} d\omega + \int_{\omega_{c}}^{\pi} e^{j\omega n} d\omega \right) = \frac{-\sin \omega_{c} n}{\pi n}$$

(c) Solution:

$$x_3[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X_3(e^{j\omega}) e^{j\omega n} d\omega$$

$$= \frac{1}{2\pi} \left[\int_{-\pi/2}^{0} (1 + 2\omega/\pi) e^{j\omega n} d\omega + \int_{0}^{\pi/2} (1 - 2\omega/\pi) e^{j\omega n} d\omega \right]$$

$$= \frac{-2\sin(\frac{\pi}{2}n)}{(\pi n)^2}$$

(d) Solution:

$$x_4[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X_4(e^{j\omega}) e^{j\omega n} d\omega$$

$$= \frac{1}{2\pi} \left[\int_{-\omega_c - \frac{\Delta}{2}}^{-\omega_c + \frac{\Delta}{2}} e^{j\omega n} d\omega + \int_{\omega_c - \frac{\Delta}{2}}^{\omega_c + \frac{\Delta}{2}} e^{j\omega n} d\omega \right]$$

$$= \frac{2\sin(\frac{\Delta}{2}n)\cos(\omega_c n)}{\pi n}$$

15. (a) Solution:

Time-shifting, Folding, and Linearity

$$X_1(\omega) = e^{j\omega}X(\omega) + e^{j\omega}X(-\omega)$$

(b) Solution:

Conjugation and Linearity

$$X_2(\omega) = \left(X(\omega) + X^*(-\omega)\right)/2$$

(c) Solution:

Differentiation and Linearity

$$X_3(\omega) = X(\omega) + 2j\frac{dX(\omega)}{d\omega} + \frac{d^2X(\omega)}{d\omega^2}$$

16. Solution:

(a)

$$X(e^{j0}) = \sum_{n} x[n] = -1$$

(b)

x[n] real and even $\implies X(\mathrm{e}^{\mathrm{j}\omega})$ real and even $\implies \angle X(\mathrm{e}^{\mathrm{j}\omega}) = 0$

(c)

$$\int_{-\pi}^{\pi} X(e^{j\omega}) d\omega = 2\pi x[0] = -6\pi$$

$$X(e^{j\pi}) = \sum_{n} x[n]e^{-j\pi n} = \sum_{n} x[n]\cos(\pi n) = -1 - 2 - 3 - 4 - 1 = -9$$

(e)

$$\int_{-\pi}^{\pi} |X(e^{j\omega})|^2 d\omega = 2\pi \sum_{n} |x[n]|^2 = 38\pi, \quad \text{Parseval's Theorem}$$

17. (a) Solution:

$$\begin{split} r_{xy}[\ell] &= \sum_{n=-\infty}^{\infty} x[n]y[n-\ell] \\ x[n] &= [1,2,\frac{3}{2},2,1] \\ y[n] &= [2,1,0,-1,-2] \\ \ell &= 1,y[n-1] = [2,\frac{1}{2},0,-1,-2], \quad r_{xy}[1] = 6 \end{split}$$

Compute $r_{xy}[\ell]$ for $\ell \in [-4,4]$, we have

$$r_{xy}[\ell] = [-2, -5, -8, -6, \underset{\uparrow}{0}, 6, 8, 5, 2]$$

(b) Solution:

$$\rho_{xy}[\ell] = \frac{r_{xy}[\ell]}{\sqrt{E_x}\sqrt{E_y}}$$

$$E_x = \sum_n |x[n]|^2 = 19, \quad E_y = \sum_n |y[n]|^2 = 10$$

$$\rho_{xy}[\ell] = \frac{1}{\sqrt{190}}[-2, -5, -8, -6, 0, 6, 8, 5, 2]$$

(c) Comments:

The two signal has exactly the same shape and only differs by a scale factor.

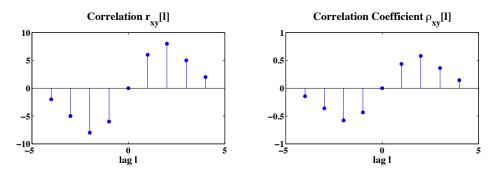


FIGURE 4.20: Plot of the correlation $r_{xy}[\ell]$ and correlation coefficient $\rho_{xy}[\ell]$ between the two signals.

$$r_{xy}[\ell] = \sum_{n=-\infty}^{\infty} (0.9)^n u[n](0.9)^{n-\ell} u[n-\ell]$$

$$= u[-\ell-1] \sum_{n=0}^{\infty} (0.9)^{2n-\ell} + u[\ell] \sum_{n=0}^{\ell} (0.9)^{\ell}$$

$$= \frac{1}{1-0.9^2} \left(0.9^{-\ell} u[-\ell-1] + 0.9^{\ell} u[\ell] \right)$$

$$E_x = \sum_{n=0}^{\infty} |(0.9)^n|^2 = \frac{1}{1-0.9^2}, \quad E_y = E_x$$

$$\rho_{xy}[\ell] = \frac{r_{xy}[\ell]}{\sqrt{E_x} \sqrt{E_y}} = 0.9^{-\ell} u[-\ell-1] + 0.9^{\ell} u[\ell]$$

(b) Solution:

$$r_{xy}[\ell] = \sum_{n=-\infty}^{\infty} (0.9)^n u[n](0.9)^{-n+\ell} u[-n+\ell]$$

$$= u[\ell] \sum_{n=\ell}^{\infty} (0.9)^{2n-\ell} = (\ell+1)(0.9)^{\ell} u[\ell]$$

$$E_x = \sum_{n=0}^{\infty} |(0.9)^n|^2 = \frac{1}{1-0.9^2}, \quad E_y = E_x$$

$$\rho_{xy}[\ell] = \frac{r_{xy}[\ell]}{\sqrt{E_x}\sqrt{E_y}} = (1-0.9)^2 (\ell+1)(0.9)^{\ell} u[\ell]$$

(c) Solution:

$$r_{xy}[\ell] = \sum_{n=-\infty}^{\infty} (0.9)^n u[n](0.9)^{n+5-\ell} u[n+5-\ell]$$

$$= u[-\ell+4] \sum_{n=0}^{\infty} (0.9)^{2n+5-\ell} + u[\ell-5] \sum_{n=\ell-5}^{\infty} (0.9)^{2n+5-\ell}$$

$$= \frac{1}{1-0.9^2} \left(0.9^{5-\ell} u[-\ell+4] + 0.9^{\ell-5} u[\ell-5] \right)$$

$$E_x = \sum_{n=0}^{\infty} |(0.9)^n|^2 = \frac{1}{1-0.9^2}, \quad E_y = E_x$$

$$\rho_{xy}[\ell] = \left(0.9^{5-\ell} u[-\ell+4] + 0.9^{\ell-5} u[\ell-5] \right)$$