

Digital Signal Processing



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G V V Sharma*

CONTENTS

1	Difference	Equation	1
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- **2** Z-transform
- 3 Impulse Response 2
- 4 **DFT and FFT** 3

Abstract—This manual provides a simple introduction to digital signal processing.

1 Difference Equation

1.1 Let

$$x(n) = \begin{cases} 1, 2, 3, 4, 2, 1 \end{cases}$$
 (1.1)

Sketch x(n).

1.2 Let

$$y(n) + \frac{1}{2}y(n-1) = x(n) + x(n-2),$$

$$y(n) = 0, n < 0 \quad (1.2)$$

Sketch y(n).

Solution: The following code yields Fig. 1.2.

wget https://github.com/gadepall/EE1310/raw/master/filter/codes/xnyn.py

2 Z-Transform

2.1 The Z-transform of x(n) is defined as

$$X(z) = \mathcal{Z}\{x(n)\} = \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$
 (2.1)

*The author is with the Department of Electrical Engineering, Indian Institute of Technology, Hyderabad 502285 India e-mail: gadepall@iith.ac.in. All content in the manuscript is released under GNU GPL. Free to use for anything.

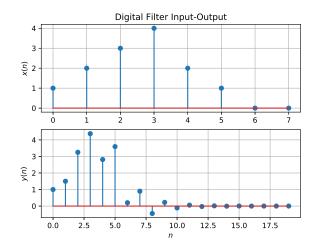


Fig. 1.2

Show that

$$Z{x(n-1)} = z^{-1}X(z)$$
 (2.2)

and find

$$\mathcal{Z}\{x(n-k)\}\tag{2.3}$$

Solution: From (2.1),

$$\mathcal{Z}\{x(n-k)\} = \sum_{n=-\infty}^{\infty} x(n-1)z^{-n}$$

$$= \sum_{n=-\infty}^{\infty} y(x)z^{-n-1} = z^{-1} \sum_{n=-\infty}^{\infty} y(n)z^{-n}$$
(2.4)

$$= \sum_{n=-\infty}^{\infty} x(n)z^{-n-1} = z^{-1} \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$
(2.5)

resulting in (2.2). Similarly, it can be shown that

$$\mathcal{Z}\{x(n-k)\} = z^{-k}X(z) \tag{2.6}$$

2.2 Find

$$H(z) = \frac{Y(z)}{X(z)} \tag{2.7}$$

from (1.2) assuming that the Z-transform is a linear operation.

Solution: Applying (2.6) in (1.2),

$$Y(z) + \frac{1}{2}z^{-1}Y(z) = X(z) + z^{-2}X(z)$$
 (2.8)

$$\implies \frac{Y(z)}{X(z)} = \frac{1 + z^{-2}}{1 + \frac{1}{2}z^{-1}} \tag{2.9}$$

2.3 Find the Z transform of

$$\delta(n) = \begin{cases} 1 & n = 0 \\ 0 & \text{otherwise} \end{cases}$$
 (2.10)

and show that the Z-transform of

$$u(n) = \begin{cases} 1 & n \ge 0 \\ 0 & \text{otherwise} \end{cases}$$
 (2.11)

is

$$U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1$$
 (2.12)

Solution: It is easy to show that

$$\delta(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} 1 \tag{2.13}$$

and from (2.11),

$$U(z) = \sum_{n=0}^{\infty} z^{-n}$$
 (2.14)

$$=\frac{1}{1-z^{-1}}, \quad |z| > 1 \tag{2.15}$$

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

2.4 Show that

$$a^n u(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} \frac{1}{1 - az^{-1}} \quad |z| > |a|$$
 (2.16)

2.5 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}).$$
 (2.17)

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

Solution: The following code plots Fig. 2.5.

wget https://raw.githubusercontent.com/gadepall/EE1310/master/**filter**/codes/dtft.py

3 IMPULSE RESPONSE

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

$$h(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} H(z) \tag{3.1}$$

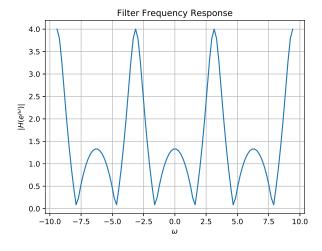


Fig. 2.5: $|H(e^{j\omega})|$

and there is a one to one relationship between h(n) and H(z). h(n) is known as the *impulse response* of the system defined by (1.2).

Solution: From (2.9),

$$H(z) = \frac{1}{1 + \frac{1}{2}z^{-1}} + \frac{z^{-2}}{1 + \frac{1}{2}z^{-1}}$$
(3.2)

$$\implies h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \tag{3.3}$$

using (2.16) and (2.6).

3.2 Sketch h(n). Is it bounded? Convergent? **Solution:** The following code plots Fig. 3.2.

wget https://raw.githubusercontent.com/ gadepall/EE1310/master/**filter**/codes/hn.py

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

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \tag{3.4}$$

Is the system defined by (1.2) stable for the impulse response in (3.1)?

3.4 Compute and sketch h(n) using

$$\sum_{m=0}^{M} a(m) h(n-m) = \sum_{k=0}^{N} b(k) \delta(n-k) \quad (3.5)$$

This is the definition of h(n).

Problem 1. Compute

$$y(n) = x(n) * h(n) = \sum_{n=-\infty}^{\infty} x(k)h(n-k)$$
 (3.6)

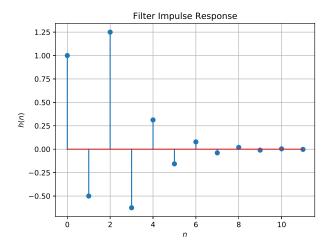


Fig. 3.2: $|H(e^{j\omega})|$

where x(k) is the **input_signal** in Problem **??**. You will need to suitably truncate h(n) calculated in Problem 1. Use y(n) as **output_signal** in Problem **??**. Comment. The operation in (3.6) is known as *convolution*.

Problem 2. Show that

$$y(n) = \sum_{n = -\infty}^{\infty} x(n - k)h(k)$$
 (3.7)

4 DFT AND FFT

Problem 3. Compute

$$X(k) \stackrel{\triangle}{=} \sum_{n=0}^{N-1} x(n)e^{-j2\pi kn/N}, \quad k = 0, 1, \dots, N-1$$
 (4.1)

and H(k) using h(n).

Problem 4. Compute

$$Y(k) = X(k)H(k) \tag{4.2}$$

Problem 5. Compute

$$y(n) = \frac{1}{N} \sum_{k=0}^{N-1} Y(k) \cdot e^{j2\pi kn/N}, \quad n = 0, 1, \dots, N-1$$
(4.3)

Use y(n) as **output** signal in Problem ??.

Problem 6. Repeat the previous exercise by computing X(k), H(k) and y(n) through FFT and IFFT.

Problem 7. Wherever possible, express all the above equations as matrix equations.