1

Digital Signal Processing

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

1 Software Installation

Run the following commands

sudo apt-get update sudo apt-get install libffi-dev libsndfile1 python3 -scipy python3-numpy python3-matplotlib sudo pip install cffi pysoundfile

2 DIGITAL FILTER

2.1 Download the sound file from

```
wget https://github.com/
himanshukumargupta11012/
EE3900_assignments/blob/master/
assignment 1/ques 2/Sound Noise.way
```

2.2 You will find a spectrogram at https: //academo.org/demos/spectrum-analyzer. Upload the sound file that you downloaded in Problem 2.1 in the spectrogram and play. Observe the spectrogram. What do you find? Solution: There are a lot of yellow lines between 440 Hz to 5.1 KHz. These represent the

- synthesizer key tones. Also, the key strokes are audible along with background noise.
- 2.3 Write the python code for removal of out of band noise and execute the code.

Solution:

```
import soundfile as sf
from scipy import signal
#reading .wav file
# input signal,fs=sf.read("Sound_Noise.wav
input signal, fs = sf.read('ques 2/
   Sound Noise.wav')
#sampling frequency of Input signal
sampl freq=fs
#order of the filter
order=4
#cutoff frquency 4kHz
cutoff freq=4000.0
#digital frequency
Wn=2*cutoff freq/sampl freq
# b and a are numerator and denominator
   polynomials respectively
b, a = signal.butter(order, Wn, 'low')
#filter the input signal with butterworth filter
output signal = signal.filtfilt(b, a,
   input signal)
#output \ signal = signal.lfilter(b, a,
   input signal)
#write the output signal into .wav file
sf.write('ques 2/Sound Without Noise.wav'
   , output signal, fs)
```

2.4 The output of the python script in Problem 2.3 is the audio file Sound_Without_Noise.wav. Play the file in the spectrogram in Problem 2.2.

What do you observe?

Solution: The key strokes as well as background noise is subdued in the audio. Also, the signal is blank for frequencies above 5.1 kHz.

3 DIFFERENCE EQUATION

3.1 Let

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

Sketch x(n).

Solution: The following code yields Fig. 3.1.

wget https://github.com/ himanshukumargupta11012/ EE3900_assignments/blob/master/ assignment_1/ques_3/3.1_2.py

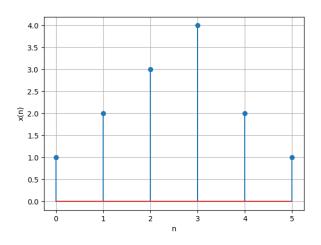


Fig. 3.1: x(n) wrt n

3.2 Let

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

$$y(n) = 0, n < 0 \quad (3.2)$$

Sketch y(n).

Solution: The following code yields Fig. 3.2.

wget https://github.com/ himanshukumargupta11012/ EE3900_assignments/blob/master/ assignment 1/ques 3/3.1 2.py

3.3 Repeat the above exercise using a C code. **Solution:** Download and run the following code

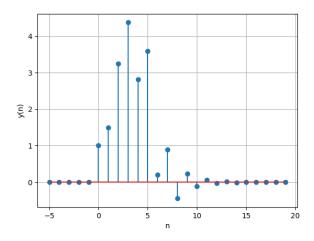


Fig. 3.2: y(n) wrt n

wget https://github.com/ himanshukumargupta11012/ EE3900_assignments/blob/master/ assignment 1/ques 3/3.3.c

4 Z-TRANSFORM

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

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

Show that

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

and find

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

Solution: From (4.1)

$$\mathcal{Z}\{x(n-1)\} = \sum_{n=-\infty}^{\infty} x(n-1)z^{-n}$$
 (4.4)

Let m = n - 1. Then

$$\mathcal{Z}\{x(n-1)\} = \sum_{m+1=-\infty}^{\infty} x(m)z^{-m-1}$$
 (4.5)

$$= z^{-1} \sum_{m=-\infty}^{\infty} x(m) z^{-m}$$
 (4.6)

$$= z^{-1}X(z) \tag{4.7}$$

Similarly, it can be shown that

$$Z\{x(n-k)\} = z^{-k}X(z)$$
 (4.8)

4.2 Obtain X(z) for x(n) defined in problem 3.1. **Solution:** Z-transform of x(n), X(z) is given by

$$X(n) = \sum_{n = -\infty}^{\infty} x(n)z^{-n}$$
(4.9)

$$=\sum_{n=0}^{5} x(n)z^{-n} \tag{4.10}$$

$$= 1 + 2z^{-1} + 3z^{-2} + 4z^{-3} + 2z^{-4} + z^{-5}$$
(4.11)

4.3 Find

$$H(z) = \frac{Y(z)}{X(z)} \tag{4.12}$$

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

Solution: Applying (4.8) in (3.2),

$$Y(z) + \frac{1}{2}z^{-1}Y(z) = X(z) + z^{-2}X(z)$$
 (4.13)

$$\implies \frac{Y(z)}{X(z)} = \frac{1 + z^{-2}}{1 + \frac{1}{2}z^{-1}} \tag{4.14}$$

4.4 Find the Z transform of

$$\delta(n) = \begin{cases} 1 & n = 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.15)

and show that the Z-transform of

$$u(n) = \begin{cases} 1 & n \ge 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.16)

is

$$U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1 \tag{4.17}$$

Solution: Z-transform of $\delta(n)$ is given by

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

$$= 1 \tag{4.19}$$

and from (4.16),

$$U(z) = \sum_{n=0}^{\infty} z^{-n}$$
 (4.20)

$$= \frac{1}{1 - z^{-1}}, \quad |z| > 1 \tag{4.21}$$

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

4.5 Show that

$$a^n u(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} \frac{1}{1 - az^{-1}} \quad |z| > |a|$$
 (4.22)

Solution: Z-transform is given by

$$\mathcal{Z}\lbrace a^{n}u(n)\rbrace = \sum_{n=-\infty}^{\infty} a^{n}u(n)z^{-n}$$
 (4.23)

$$=\sum_{n=0}^{\infty} (az^{-1})^n \tag{4.24}$$

$$= \frac{1}{1 - az^{-1}}, \quad |z| > |a| \qquad (4.25)$$

4.6 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}).$$
 (4.26)

Plot $|H(e^{j\omega})|$. Comment.Is it periodic? If so, find the period. $H(e^{j\omega})$ is known as the *Discret Time Fourier Transform* (DTFT) of h(n).

Solution: $H(e^{jw})$ is given by

$$H(e^{j\omega}) = \frac{1 + (e^{j\omega})^{-2}}{1 + \frac{1}{2}(e^{j\omega})^{-1}}$$
(4.27)

$$= 2\frac{1 + \cos(-2\omega) + j\sin(-2\omega)}{2 + \cos(-\omega) + j\sin(-\omega)}$$
 (4.28)

$$=2\frac{1+\cos(2\omega)-j\sin(2\omega)}{2+\cos(\omega)-j\sin(\omega)}$$
 (4.29)

$$=2\frac{2\cos^2(\omega)-2j\sin(\omega)\cos(\omega)}{2+\cos(\omega)-j\sin(\omega)}$$
(4.30)

$$= 4\cos(\omega) \frac{\cos(\omega) - j\sin(\omega)}{2 + \cos(\omega) - j\sin(\omega)}$$
(4.31)

So,

$$|H(e^{j\omega})| = \frac{4|\cos(\omega)|}{\sqrt{5 + 4\cos(\omega)}} \tag{4.32}$$

$$|H(e^{j(\omega+2\pi)})| = \frac{4|\cos(\omega+2\pi)|}{\sqrt{5+4\cos(\omega+2\pi)}}$$
 (4.33)

$$= \frac{4|\cos(\omega)|}{\sqrt{5 + 4\cos(\omega)}} \tag{4.34}$$

$$= |H(e^{j\omega})| \tag{4.35}$$

Yes it is periodic because cos is periodic function. Period of numerator is π and period of denominator is 2π So, period of $|H(e^{jw})|$ would be LCM of π and 2π which is 2π .

Same you can see graphcally also.

The following code plots Fig. 4.6.

wget https://github.com/ himanshukumargupta11012/ EE3900_assignments/blob/master/ assignment 1/ques 4/4.5.py

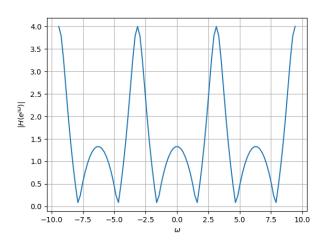


Fig. 4.6: Discret Time Fourier Transform

4.7 Express h(n) in terms of $H(e^{j\omega})$.

Solution: We know that

$$H(e^{j\omega}) = \sum_{k=-\infty}^{\infty} h(k)e^{-j\omega k}$$
 (4.36)

and

$$h(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \qquad (4.37)$$

Now,

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \tag{4.38}$$

$$=\frac{1}{2\pi}\int_{-\pi}^{\pi}\sum_{k=-\infty}^{\infty}h(k)e^{-j\omega k}e^{j\omega n}d\omega \quad (4.39)$$

$$= \frac{1}{2\pi} \sum_{k=-\infty}^{\infty} h(k) \int_{-\pi}^{\pi} e^{j\omega(n-k)} d\omega$$
 (4.40)

$$= \frac{1}{2\pi} \sum_{k,l} h(k) \frac{e^{j\omega(n-k)}}{j(n-k)} \bigg|_{\pi}^{\pi}$$
 (4.41)

$$+\frac{1}{2\pi}h(n)\int_{-\pi}^{\pi}d\omega \qquad (4.42)$$

$$=\frac{0+2\pi h(n)}{2\pi}$$
 (4.43)

$$=h(n) \tag{4.44}$$

5 IMPULSE RESPONSE

5.1 Using long division, find

$$h(n), \quad n < 5 \tag{5.1}$$

for H(z) in (4.14).

Solution: H(z) is given by

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

Now, on doing long division,

$$\begin{array}{r}
2z^{-1} - 4 \\
z^{-1} + 2 \overline{\smash{\big)}\ 2z^{-2} + 2} \\
\underline{2z^{-2} + 4z^{-1}} \\
\underline{-4z^{-1} + 2} \\
\underline{-4z^{-1} - 8} \\
\underline{10}
\end{array}$$

So,

$$H(z) = 2z^{-1} - 4 + \frac{10}{z^{-1} + 2}$$
 (5.3)

$$=2z^{-1}-4+\frac{5}{\frac{1}{2}z^{-1}+1}$$
 (5.4)

$$=2z^{-1}-4+5\sum_{n=0}^{\infty}\left(-\frac{z^{-1}}{2}\right)^n\tag{5.5}$$

$$=1-\frac{1}{2}z^{-1}+\sum_{n=2}^{\infty}\left(-\frac{1}{2}\right)^{n}z^{-n}$$
 (5.6)

So,h(n) will be given by

$$h(n) = \begin{cases} 5 \times \left(-\frac{1}{2}\right)^n & n \ge 2\\ \left(-\frac{1}{2}\right)^n & 2 > n \ge 0\\ 0 & n < 0 \end{cases}$$
 (5.7)

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

$$h(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} H(z)$$
 (5.8)

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 (3.2).

Solution: From (4.14),

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

$$\implies h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2)$$
(5.10)

using (4.22) and (4.8).

5.3 Sketch h(n). Is it bounded? Justify theoretically.

Solution: The following code plots Fig. 5.3.

Graphically we can see that h(n) is bounded at starting and its decreasing as n increases. So, we can conclude that it is bounded.

h(n) is given by

$$h(n) = \begin{cases} 5 \times \left(-\frac{1}{2}\right)^n & n \ge 2\\ \left(-\frac{1}{2}\right)^n & 2 > n \ge 0\\ 0 & n < 0 \end{cases}$$
 (5.11)

A sequence $\{x_n\}$ is said to be bounded if and only if there exist a positive real number N such that

$$|x_i| \le N \quad \forall i \in \mathbb{N} \tag{5.12}$$

for n < 0:

$$|h(n)| \le 0 \tag{5.13}$$

for $0 \le n < 2$:

$$|h(n)| = \left| -\frac{1}{2} \right|^n = \left(\frac{1}{2} \right)^n \le 1$$
 (5.14)

for $2 \le n$

$$|h(n)| = 5 \left| -\frac{1}{2} \right|^n = 5 \left(\frac{1}{2} \right)^n \le \frac{5}{4}$$
 (5.15)

Combining all we get

$$|h(n)| \le \frac{5}{4} \tag{5.16}$$

So,we can conclude that h(n) is bounded

5.4 Convergent? Justify using the ratio test.

Solution: According to ratio test, a sequence

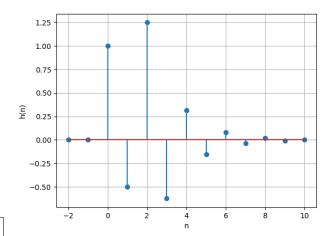


Fig. 5.3: h(n) wrt n

 $\{x_n\}$ is convergent if

$$\lim_{n \to \infty} \left| \frac{x^{n+1}}{x^n} \right| < 1 \tag{5.17}$$

$$\lim_{n \to \infty} \left| \frac{h(n+1)}{h(n)} \right| = \left| \frac{5 \times \left(-\frac{1}{2}\right)^{(n+1)}}{5 \times \left(-\frac{1}{2}\right)^n} \right|$$

$$= \frac{1}{2}$$

$$(5.18)$$

Therefore, h(n) is convergent

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

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \tag{5.20}$$

Is the system defined by (3.2) stable for the impulse response in (5.8)?

Solution: For system of 3.2 h(n) is defined in (5.11) So,

$$\sum_{n=-\infty}^{\infty} h(n) = \sum_{n=2}^{\infty} 5 \times \left(-\frac{1}{2}\right)^n + \sum_{n=0}^{1} \left(-\frac{1}{2}\right)^n + \sum_{n=-\infty}^{-1} 0$$
(5.21)

$$= 5 \times \frac{1}{6} + \frac{1}{2} \tag{5.22}$$

$$=\frac{4}{3}$$
 (5.23)

Since the sum is finite so the system is stable for impulsive response

5.6 Verify the above result using a python code. **Solution:** Download and run the below python

code.

wget https://github.com/ himanshukumargupta11012/ EE3900_assignments/blob/master/ assignment_1/ques_5/stable.py

5.7 Compute and sketch h(n) using

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2),$$
 (5.24)

This is the definition of h(n).

Solution: The following code plots Fig. 5.7. Note that this is the same as Fig. 5.3.

wget https://github.com/ himanshukumargupta11012/ EE3900_assignments/blob/master/ assignment 1/ques 5/5.4.py

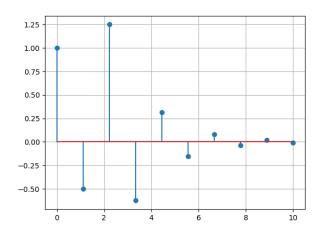


Fig. 5.7: h(n) from the definition

5.8 Compute

$$y(n) = x(n) * h(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k)$$
 (5.25)

Comment. The operation in (5.25) is known as *convolution*.

Solution: The following code plots Fig. 5.8. Note that this is the same as y(n) in Fig. 3.2.

wget https://github.com/ himanshukumargupta11012/ EE3900_assignments/blob/master/ assignment_1/ques_5/5.5.py

5.9 Express the above convolution using a Teoplitz matrix.

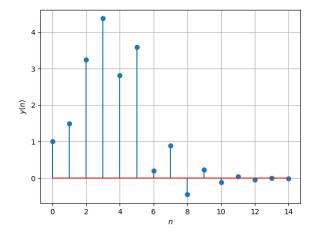


Fig. 5.8: y(n) from the definition of convolution

Solution: For finding the above convolution using topleitz matrix we have to find topleitz matrix of h(n).

h(n) is tending to 0 for large n. So, we take upto some n only. So,

$$h(n) = \begin{pmatrix} 1 \\ -.5 \\ . \\ . \end{pmatrix} \quad for \quad n = 0, 2...9 \tag{5.26}$$

So, topleitz matrix of h(n) will be

$$top\{h(n)\} = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ -.5 & 1 & 0 & 0 & 0 & 0 \\ 1.25 & -.5 & 1 & 0 & 0 & 0 \\ & & & & & & & & & \end{pmatrix}$$
 (5.27)

and

$$x(n) = \begin{pmatrix} 1\\2\\3\\4\\2\\1 \end{pmatrix}$$
 (5.28)

So,

$$x(n) * h(n) = top\{h(n)\}x(n)$$
 (5.29)

$$= \begin{pmatrix} 1\\1.5\\3.25\\ \cdot\\ \cdot\\ \cdot \end{pmatrix}$$
 (5.30)

5.10 Show that

$$y(n) = \sum_{k=-\infty}^{\infty} x(n-k)h(k)$$
 (5.31)

Solution: From (5.25)

$$y(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k)$$
 (5.32)

Replacing n-k with l,we get

$$y(n) = \sum_{n-l=-\infty}^{\infty} x(n-l)h(l)$$
 (5.33)

$$=\sum_{-l=-\infty}^{\infty}x(n-l)h(l)$$
 (5.34)

$$=\sum_{l=-\infty}^{\infty}x(n-l)h(l)$$
 (5.35)

6 DFT

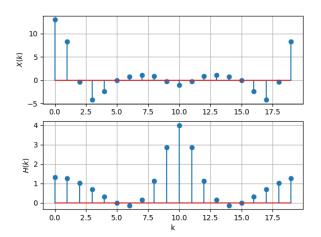
6.1 Compute

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

and H(k) using h(n).

Solution: Download and run the following code.

wget https://github.com/ himanshukumargupta11012/ EE3900_assignments/blob/master/ assignment 1/ques 6/dtft sum.py



6.2 Compute

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

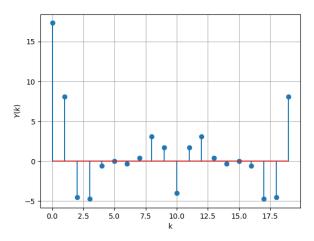


Fig. 6.2: Y(k) using X(k) and H(k)

6.3 Compute

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

Solution: The following code plots Fig. 6.3. Note that this is the same as y(n) in Fig. 3.2.

wget https://github.com/ himanshukumargupta11012/ EE3900_assignments/blob/master/ assignment 1/ques 6/y n idtft.py

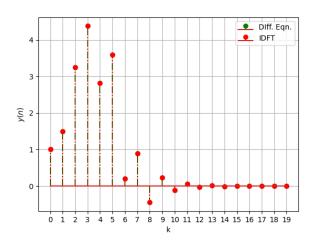


Fig. 6.3: y(n) from the DFT

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

Solution: Download and rum the following code.

wget https://github.com/ himanshukumargupta11012/ EE3900 assignments/blob/master/ assignment 1/ques 6/fft ifft.py

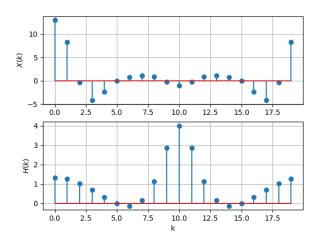


Fig. 6.4: H(k) and X(k) using FFT

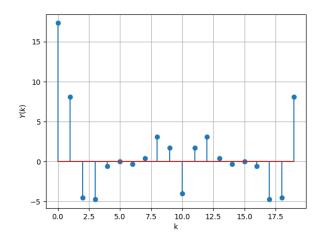


Fig. 6.4: Y(k) using X(k) and H(k)

7 FFT

1. The DFT of x(n) is given by

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

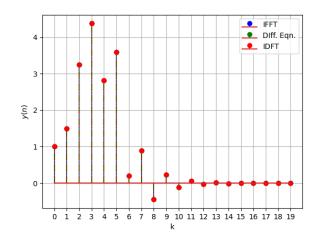


Fig. 6.4: comparison between y(n) coming by different methods

2. Let

$$W_N = e^{-j2\pi/N} \tag{7.2}$$

Then the N-point DFT matrix is defined as

$$\mathbf{F}_N = [W_N^{mn}], \quad 0 \le m, n \le N - 1$$
 (7.3)

where W_N^{mn} are the elements of \mathbf{F}_N .

3. Let

$$\mathbf{I}_4 = \begin{pmatrix} \mathbf{e}_4^1 & \mathbf{e}_4^2 & \mathbf{e}_4^3 & \mathbf{e}_4^4 \end{pmatrix} \tag{7.4}$$

be the 4×4 identity matrix. Then the 4 point DFT permutation matrix is defined as

$$\mathbf{P}_4 = \begin{pmatrix} \mathbf{e}_4^1 & \mathbf{e}_4^3 & \mathbf{e}_4^2 & \mathbf{e}_4^4 \end{pmatrix} \tag{7.5}$$

4. The 4 point DFT diagonal matrix is defined as

$$\mathbf{D}_4 = diag \begin{pmatrix} W_8^0 & W_8^1 & W_8^2 & W_8^3 \end{pmatrix} \tag{7.6}$$

5. Show that

$$W_N^2 = W_{N/2} (7.7)$$

Solution:

$$W_N^2 = \left(e^{-j2\pi/N}\right)^2$$
 (7.8)
= $e^{-j4\pi/N}$ (7.9)

$$=e^{-j4\pi/N} \tag{7.9}$$

$$=e^{-\frac{j2\pi}{N/2}}\tag{7.10}$$

$$=W_{N/2}$$
 (7.11)

$$\mathbf{F}_4 = \begin{bmatrix} \mathbf{I}_2 & \mathbf{D}_2 \\ \mathbf{I}_2 & -\mathbf{D}_2 \end{bmatrix} \begin{bmatrix} \mathbf{F}_2 & 0 \\ 0 & \mathbf{F}_2 \end{bmatrix} \mathbf{P}_4 \tag{7.12}$$

Solution:

$$\mathbf{F}_4 = \begin{bmatrix} \mathbf{I}_2 & \mathbf{D}_2 \\ \mathbf{I}_2 & -\mathbf{D}_2 \end{bmatrix} \begin{bmatrix} \mathbf{F}_2 & 0 \\ 0 & \mathbf{F}_2 \end{bmatrix} \mathbf{P}_4 \quad (7.13)$$

$$\implies \mathbf{F}_4 \mathbf{P}_4 = \begin{bmatrix} \mathbf{I}_2 & \mathbf{D}_2 \\ \mathbf{I}_2 & -\mathbf{D}_2 \end{bmatrix} \begin{bmatrix} \mathbf{F}_2 & 0 \\ 0 & \mathbf{F}_2 \end{bmatrix} \mathbf{P}_4^2 \quad (7.14)$$

$$\implies \mathbf{F}_4 \mathbf{P}_4 = \begin{bmatrix} \mathbf{F}_2 & \mathbf{D}_2 \mathbf{F}_2 \\ \mathbf{F}_2 & -\mathbf{D}_2 \mathbf{F}_2 \end{bmatrix} \tag{7.15}$$

Now, on multiplying \mathbf{F}_4 and \mathbf{P}_4 , we get

$$\mathbf{F}_{4}\mathbf{P}_{4} = \begin{bmatrix} W_{4}^{0\times0} & W_{4}^{0\times2} & W_{4}^{0\times1} & W_{4}^{0\times3} \\ W_{4}^{1\times0} & W_{4}^{1\times2} & W_{4}^{1\times1} & W_{4}^{1\times3} \\ W_{4}^{2\times0} & W_{4}^{2\times2} & W_{4}^{2\times1} & W_{4}^{2\times3} \\ W_{4}^{3\times0} & W_{4}^{3\times2} & W_{4}^{3\times1} & W_{4}^{3\times3} \end{bmatrix}$$
(7.16)

$$= \begin{bmatrix} (W_4^{0\times0})^2 & (W_4^{0\times1})^2 \\ (W_4^{1\times0})^2 & (W_4^{1\times1})^2 & \mathbf{M} \\ (W_4^{2\times0})^2 & (W_4^{2\times1})^2 \\ (W_4^{3\times0})^2 & (W_4^{3\times1})^2 \end{bmatrix}$$
(7.17)

$$= \begin{bmatrix} \left(W_{4}^{0\times0}\right)^{2} & \left(W_{4}^{0\times1}\right)^{2} \\ \left(W_{4}^{1\times0}\right)^{2} & \left(W_{4}^{1\times1}\right)^{2} & \mathbf{M} \\ \left((-1)^{0}W_{4}^{(2-\frac{4}{2})\times0}\right)^{2} & \left((-1)^{1}W_{4}^{(2-\frac{4}{2})\times1}\right)^{2} \\ \left((-1)^{0}W_{4}^{(3-\frac{4}{2})\times0}\right)^{2} & \left((-1)^{1}W_{4}^{(3-\frac{4}{2})\times1}\right)^{2} \end{bmatrix}$$

$$(7.18)$$

$$= \begin{bmatrix} \left(W_{4}^{0\times0}\right)^{2} & \left(W_{4}^{0\times1}\right)^{2} & W_{4}^{0} \left(W_{4}^{0\times0}\right) & W_{4}^{0} \left(W_{4}^{0\times2}\right) \\ \left(W_{4}^{1\times0}\right)^{2} & \left(W_{4}^{1\times1}\right)^{2} & W_{4}^{1} \left(W_{4}^{1\times0}\right) & W_{4}^{1} \left(W_{4}^{1\times2}\right) \\ \left(W_{4}^{0\times0}\right)^{2} & \left(W_{4}^{0\times1}\right)^{2} & W_{4}^{2} \left(W_{4}^{2\times0}\right) & W_{4}^{2} \left(W_{4}^{2\times2}\right) \\ \left(W_{4}^{1\times0}\right)^{2} & \left(W_{4}^{1\times1}\right)^{2} & W_{4}^{3} \left(W_{4}^{3\times0}\right) & W_{4}^{3} \left(W_{4}^{3\times2}\right) \end{bmatrix}$$

$$(7.19)$$

$$=\begin{bmatrix} W_{2}^{0\times0} & W_{2}^{0\times1} & W_{4}^{0} \left(W_{4}^{0\times0}\right) & W_{4}^{0} \left(W_{4}^{0\times2}\right) \\ W_{2}^{1\times0} & W_{2}^{1\times1} & W_{4}^{1} \left(W_{4}^{1\times0}\right) & W_{4}^{1} \left(W_{4}^{1\times2}\right) \\ W_{2}^{0\times0} & W_{2}^{0\times1} & -W_{4}^{2-\frac{4}{2}} \left(W_{4}^{2\times0}\right) & -W_{4}^{2-\frac{4}{2}} \left(W_{4}^{2\times2}\right) \\ W_{2}^{1\times0} & W_{2}^{1\times1} & -W_{4}^{3-\frac{4}{2}} \left(W_{4}^{3\times0}\right) & -W_{4}^{3-\frac{4}{2}} \left(W_{4}^{3\times2}\right) \end{bmatrix}$$

$$= \begin{bmatrix} \mathbf{F}_{2} & W_{4}^{0}W_{2}^{0\times0} & W_{4}^{0}W_{2}^{0\times1} \\ W_{4}^{1}W_{2}^{1\times0} & W_{4}^{1}W_{2}^{1\times1} \\ \mathbf{F}_{2} & -W_{4}^{0}W_{2}^{0\times0} & -W_{4}^{0}W_{2}^{0\times1} \\ -W_{4}^{1}W_{2}^{1\times0} & -W_{4}^{1}W_{2}^{1\times1} \end{bmatrix}$$
(7.21)

$$= \begin{bmatrix} \mathbf{F}_2 & \mathbf{D}_2 \mathbf{F}_2 \\ \mathbf{F}_2 & -\mathbf{D}_2 \mathbf{F}_2 \end{bmatrix} \tag{7.22}$$

7. Show that

$$\mathbf{F}_{N} = \begin{bmatrix} \mathbf{I}_{N/2} & \mathbf{D}_{N/2} \\ \mathbf{I}_{N/2} & -\mathbf{D}_{N/2} \end{bmatrix} \begin{bmatrix} \mathbf{F}_{N/2} & 0 \\ 0 & \mathbf{F}_{N/2} \end{bmatrix} \mathbf{P}_{N} \quad (7.23)$$

Solution: For N as an even number,

$$\mathbf{F}_{N}\mathbf{P}_{N} = \begin{bmatrix} W_{N}^{0\times0} & W_{N}^{0\times2} & \dots & W_{N}^{0\times1} & W_{N}^{0\times3} & \dots \\ W_{N}^{1\times0} & W_{N}^{1\times2} & \dots & W_{N}^{1\times1} & W_{N}^{1\times3} & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots \\ W_{N}^{N/2\times0} & W_{N}^{N/2\times2} & \dots & W_{N}^{N/2\times1} & W_{N}^{N/2\times3} & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots \\ W_{N}^{N-1\times0} & W_{N}^{0\times2} & \dots & W_{N}^{N-1\times1} & W_{N}^{N-1\times3} & \dots \end{bmatrix}$$

$$= \begin{bmatrix} \begin{bmatrix} W_N^{n \times 2m} \end{bmatrix} & \begin{bmatrix} W_N^{n \times (2m+1)} \end{bmatrix} \\ \begin{bmatrix} W_N^{(n+N/2) \times 2m} \end{bmatrix} & \begin{bmatrix} W_N^{(n+N/2) \times (2m+1)} \end{bmatrix} \end{bmatrix}$$
(7.25)

where
$$0 \le m, n \le \frac{N}{2} - 1$$

$$= \begin{bmatrix} \begin{bmatrix} W_N^{n \times 2m} \end{bmatrix} & \begin{bmatrix} W_N^{n \times (2m+1)} \end{bmatrix} \\ \begin{bmatrix} W_N^{n \times 2m + \frac{N}{2} \times 2m} \end{bmatrix} & \begin{bmatrix} W_N^{n \times (2m+1) + \frac{N}{2} \times (2m+1)} \end{bmatrix} \end{bmatrix}$$
(7.26)

$$= \begin{bmatrix} W_N^{n \times 2m} \\ W_N^{n \times 2m} \end{bmatrix} \begin{bmatrix} W_N^{n \times (2m+1)} \\ -W_N^{n \times (2m+1)} \end{bmatrix}$$

$$(7.27)$$

$$= \begin{bmatrix} \left[\left(W_N^{n \times m} \right)^2 \right] & \left[W_N^n \left(W_N^{n \times m} \right)^2 \right] \\ \left(W_N^{n \times m} \right)^2 & \left[-W_N^n \left(W_N^{n \times m} \right)^2 \right] \end{bmatrix}$$
(7.28)

$$= \begin{bmatrix} \begin{bmatrix} W_{N/2}^{n \times m} \\ W_{N/2}^{n \times m} \end{bmatrix} & \begin{bmatrix} W_N^n W_{N/2}^{n \times m} \\ -W_N^n W_{N/2}^{n \times m} \end{bmatrix}$$
 (7.29)

$$= \begin{bmatrix} \mathbf{F}_{N/2} & \mathbf{D}_{N/2} \mathbf{F}_{N/2} \\ \mathbf{F}_{N/2} & -\mathbf{D}_{N/2} \mathbf{F}_{N/2} \end{bmatrix}$$
(7.30)

8. Find

$$\mathbf{P}_4\mathbf{x} \tag{7.31}$$

Solution: Since P_4 is 4×4 matrix and x is 6×1 , so for making them compatible for multiplication we have to remove last 2 component of x So, we get x as

$$\mathbf{x} = \begin{pmatrix} 1\\2\\3\\4 \end{pmatrix} \tag{7.32}$$

$$\mathbf{P}_4 \mathbf{x} = \mathbf{P} \mathbf{x} \tag{7.33}$$

$$= \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \end{pmatrix}$$
 (7.34)

$$= \begin{pmatrix} 1\\3\\2\\4 \end{pmatrix} \tag{7.35}$$

9. Show that

$$\mathbf{X} = \mathbf{F}_N \mathbf{x} \tag{7.36}$$

where \mathbf{x} , \mathbf{X} are the vector representations of x(n), X(k) respectively.

Solution: Since \mathbf{F}_N and \mathbf{x} may not be compatible for matrix product. So for making them compatible either we have to remove some last component of \mathbf{x} or pad zeros at the end of \mathbf{x} Let \mathbf{x}_1 be transformed vector. So,

$$\mathbf{F}_N \mathbf{x} = \mathbf{F}_N \mathbf{x}_1 \tag{7.37}$$

$$= \begin{bmatrix} W_N^{0\times0} & W_N^{0\times1} & \dots & W_N^{0\times N-1} \\ \dots & \dots & \dots & \dots \\ W_N^{N-1\times0} & W_N^{N-1\times1} & \dots & W_N^{N-1\times N-1} \end{bmatrix} \begin{pmatrix} x(0) \\ x(1) \\ \dots \\ x(N-1) \end{pmatrix}$$
(7.38)

$$= \begin{pmatrix} \sum_{n=0}^{N-1} W_N^{0 \times n} x(n) \\ \sum_{n=0}^{N-1} W_N^{1 \times n} x(n) \\ \dots \\ \sum_{n=0}^{N-1} W_N^{N-1 \times n} x(n) \end{pmatrix}$$
(7.39)

$$= \begin{pmatrix} \sum_{n=0}^{N-1} e^{\frac{-j2\pi 0 \times n}{N}} x(n) \\ \sum_{n=0}^{N-1} e^{\frac{-j2\pi 1 \times n}{N}} x(n) \\ \vdots \\ \sum_{n=0}^{N-1} e^{\frac{-j2\pi (N-1) \times n}{N}} x(n) \end{pmatrix}$$
(7.40)

$$= X \tag{7.41}$$

10. Derive the following Step-by-step visualisation of 8-point FFTs into 4-point FFTs and so on

$$\begin{bmatrix} X(0) \\ X(1) \\ X(2) \\ X(3) \end{bmatrix} = \begin{bmatrix} X_1(0) \\ X_1(1) \\ X_1(2) \\ X_1(3) \end{bmatrix} + \begin{bmatrix} W_8^0 & 0 & 0 & 0 \\ 0 & W_8^1 & 0 & 0 \\ 0 & 0 & W_8^2 & 0 \\ 0 & 0 & 0 & W_8^3 \end{bmatrix} \begin{bmatrix} X_2(0) \\ X_2(1) \\ X_2(2) \\ X_2(3) \end{bmatrix}$$

$$(7.42)$$

$$\begin{bmatrix} X(4) \\ X(5) \\ X(6) \\ X(7) \end{bmatrix} = \begin{bmatrix} X_1(0) \\ X_1(1) \\ X_1(2) \\ X_1(3) \end{bmatrix} - \begin{bmatrix} W_8^0 & 0 & 0 & 0 \\ 0 & W_8^1 & 0 & 0 \\ 0 & 0 & W_8^2 & 0 \\ 0 & 0 & 0 & W_8^3 \end{bmatrix} \begin{bmatrix} X_2(0) \\ X_2(1) \\ X_2(2) \\ X_2(3) \end{bmatrix}$$
(7.43)

4-point FFTs into 2-point FFTs

$$\begin{bmatrix} X_1(0) \\ X_1(1) \end{bmatrix} = \begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} + \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix}$$
 (7.44)

$$\begin{bmatrix} X_1(2) \\ X_1(3) \end{bmatrix} = \begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} - \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix}$$
 (7.45)

$$\begin{bmatrix} X_2(0) \\ X_2(1) \end{bmatrix} = \begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} + \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix}$$
 (7.46)

$$\begin{bmatrix} X_2(2) \\ X_2(3) \end{bmatrix} = \begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} - \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix}$$
 (7.47)

$$P_{8} \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \\ x(4) \\ x(5) \\ x(6) \\ x(7) \end{bmatrix} = \begin{bmatrix} x(0) \\ x(2) \\ x(4) \\ x(6) \\ x(1) \\ x(3) \\ x(5) \\ x(7) \end{bmatrix}$$
 (7.48)

$$P_{4} \begin{bmatrix} x(0) \\ x(2) \\ x(4) \\ x(6) \end{bmatrix} = \begin{bmatrix} x(0) \\ x(4) \\ x(2) \\ x(6) \end{bmatrix}$$
 (7.49)

$$P_{4} \begin{bmatrix} x(1) \\ x(3) \\ x(5) \\ x(7) \end{bmatrix} = \begin{bmatrix} x(1) \\ x(5) \\ x(3) \\ x(7) \end{bmatrix}$$
 (7.50)

Therefore,

$$\begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} = F_2 \begin{bmatrix} x(0) \\ x(4) \end{bmatrix}$$
 (7.51)

$$\begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix} = F_2 \begin{bmatrix} x(2) \\ x(6) \end{bmatrix}$$
 (7.52)

$$\begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} = F_2 \begin{bmatrix} x(1) \\ x(5) \end{bmatrix}$$
 (7.53)

11. For

$$\mathbf{x} = \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 2 \\ 1 \end{pmatrix} \tag{7.55}$$

compte the DFT using (7.36) **Solution:** Let N=6. So,

$$\mathbf{X} = \mathbf{F}_6 \mathbf{x} \tag{7.56}$$

$$= \left[W_6^{mn} \right] \mathbf{x} \tag{7.57}$$

$$=\begin{bmatrix} W_{6}^{0} & W_{6}^{0} & W_{6}^{0} & W_{6}^{0} & W_{6}^{0} & W_{6}^{0} \\ W_{6}^{0} & W_{6}^{1} & W_{6}^{2} & W_{6}^{3} & W_{6}^{4} & W_{6}^{5} \\ W_{6}^{0} & W_{6}^{2} & W_{6}^{4} & W_{6}^{6} & W_{8}^{8} & W_{6}^{10} \\ W_{6}^{0} & W_{6}^{3} & W_{6}^{6} & W_{9}^{9} & W_{12}^{12} & W_{16}^{15} \\ W_{6}^{0} & W_{6}^{4} & W_{6}^{8} & W_{6}^{12} & W_{6}^{16} & W_{6}^{20} \\ W_{6}^{0} & W_{6}^{5} & W_{6}^{10} & W_{15}^{15} & W_{20}^{20} & W_{25}^{25} \end{bmatrix}$$

$$(7.58)$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & e^{-j\frac{\pi}{3}} & e^{-j\frac{2\pi}{3}} & e^{-j\pi} & e^{-j\frac{4\pi}{3}} & e^{\frac{5\pi}{3}} \\ 1 & e^{-j\frac{2\pi}{3}} & e^{-j\frac{4\pi}{3}} & e^{-j2\pi} & e^{-j\frac{8\pi}{3}} & e^{\frac{10\pi}{3}} \\ 1 & e^{-j\pi} & e^{-j2\pi} & e^{-j3\pi} & e^{-j4\pi} & e^{-j5\pi} \\ 1 & e^{-j\frac{4\pi}{3}} & e^{-j\frac{8\pi}{3}} & e^{-j4\pi} & e^{-j\frac{16\pi}{3}} & e^{\frac{20\pi}{3}} \\ 1 & e^{-j\frac{5\pi}{3}} & e^{-j\frac{10\pi}{3}} & e^{-j5\pi} & e^{-j\frac{20\pi}{3}} & e^{\frac{25\pi}{3}} \end{bmatrix} \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 2 \\ 1 \end{pmatrix}$$

$$(7.59)$$

$$= \begin{pmatrix} 13 + 0j \\ -4 - 1.732j \\ 1 + 0j \\ -1 + 0j \\ 1 + 0j \\ -4 + 1.732j \end{pmatrix}$$
 (7.60)

Download and run the following python program.

wget https://github.com/ himanshukumargupta11012/ EE3900_assignments/blob/master/ assignment_1/ques_7/dft_Fx.py

12. Repeat the above exercise using the FFT after zero padding **x**.

Solution:

wget https://github.com/ himanshukumargupta11012/ EE3900_assignments/blob/master/ assignment_1/ques_7/fft_matrix.py We know that FFT works for N which is of the form 2^n where $n \in \mathcal{N}$. So, we have to pad \mathbf{x} with zeros to its nearest 2^n length. So,

$$\mathbf{x} = \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 2 \\ 1 \\ 0 \\ 0 \end{pmatrix} \tag{7.61}$$

We know that if N is even then

$$\mathbf{F}_{N} = \begin{bmatrix} \mathbf{F}_{N/2} & \mathbf{D}_{N/2} \mathbf{F}_{N/2} \\ \mathbf{F}_{N/2} & -\mathbf{D}_{N/2} \mathbf{F}_{N/2} \end{bmatrix} \mathbf{P}_{N}$$
 (7.62)

So,

$$\mathbf{F}_2 = \begin{bmatrix} \mathbf{F}_1 & \mathbf{D}_1 \mathbf{F}_1 \\ \mathbf{F}_1 & -\mathbf{D}_1 \mathbf{F}_1 \end{bmatrix} \mathbf{P}_2 \tag{7.63}$$

$$= \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \tag{7.64}$$

$$= \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \tag{7.65}$$

Now,

$$\mathbf{D}_2 \mathbf{F}_2 = diag \begin{pmatrix} W_4^0 & W_4^1 \end{pmatrix} \mathbf{F}_2 \tag{7.66}$$

$$= \begin{bmatrix} 1 & 0 \\ 0 & -j \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \tag{7.67}$$

$$= \begin{bmatrix} 1 & 1 \\ -j & j \end{bmatrix} \tag{7.68}$$

So.

$$\mathbf{F}_4 = \begin{bmatrix} \mathbf{F}_2 & \mathbf{D}_2 \mathbf{F}_2 \\ \mathbf{F}_2 & -\mathbf{D}_2 \mathbf{F}_2 \end{bmatrix} \mathbf{P}_4 \tag{7.69}$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & -j & j \\ 1 & 1 & -1 & -1 \\ 1 & -1 & j & -j \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$
 (7.70)

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix}$$
 (7.71)

Now,

$$\mathbf{D}_{4}\mathbf{F}_{4} = diag\left(W_{8}^{0} \quad W_{8}^{1} \quad W_{8}^{2} \quad W_{8}^{3}\right)\mathbf{F}_{4} \quad (7.72)$$

$$= \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & \frac{1-j}{\sqrt{2}} & 0 & 0 \\ 0 & 0 & -j & 0 \\ 0 & 0 & 0 & \frac{-1-j}{\sqrt{2}} \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \quad (7.73)$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1\\ \frac{1-j}{\sqrt{2}} & \frac{-1-j}{\sqrt{2}} & \frac{j-1}{\sqrt{2}} & \frac{1+j}{\sqrt{2}}\\ -j & j & -j & j\\ \frac{-1-j}{\sqrt{2}} & \frac{1-j}{\sqrt{2}} & \frac{1+j}{\sqrt{2}} & \frac{j-1}{\sqrt{2}} \end{bmatrix}$$
(7.74)

So,

$$\mathbf{F}_{8} = \begin{bmatrix} \mathbf{F}_{4} & \mathbf{D}_{4}\mathbf{F}_{4} \\ \mathbf{F}_{4} & -\mathbf{D}_{4}\mathbf{F}_{4} \end{bmatrix} \mathbf{P}_{8}$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & \frac{1-j}{\sqrt{2}} & -j & \frac{-1-j}{\sqrt{2}} & -1 & \frac{-1+j}{\sqrt{2}} & j & \frac{1+j}{\sqrt{2}} \\ 1 & -j & -1 & j & 1 & -j & -1 & j \\ 1 & \frac{-1-j}{\sqrt{2}} & j & \frac{1-j}{\sqrt{2}} & -1 & \frac{1+j}{\sqrt{2}} & -j & \frac{-1+j}{\sqrt{2}} \\ 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 \\ 1 & \frac{-1+j}{\sqrt{2}} & -j & \frac{1+j}{\sqrt{2}} & -1 & \frac{1-j}{\sqrt{2}} & j & \frac{-1-j}{\sqrt{2}} \\ 1 & j & -1 & -j & 1 & j & -1 & -j \\ 1 & \frac{1+j}{\sqrt{2}} & j & \frac{-1+j}{\sqrt{2}} & -1 & \frac{-1-j}{\sqrt{2}} & -j & \frac{1-j}{\sqrt{2}} \end{bmatrix}$$

$$(7.76)$$

Now,

$$\mathbf{X} = \mathbf{F}_{8}\mathbf{x}$$
 (7.77)
$$= \begin{pmatrix} 13 \\ -3.12 - 6.54j \\ j \\ 1.12 - .54j \\ -1 \\ 1.12 + .54j \\ -j \\ 2.12 + 6.54 \end{pmatrix}$$
 (7.78)

13. Write a C program to compute the 8-point FFT. **Solution:** Download and run the following C program.

wget https://github.com/ himanshukumargupta11012/ EE3900_assignments/blob/master/ assignment_1/ques_7/8pnt_fft.c

8 Exercises

Answer the following questions by looking at the python code in Problem 2.3.

8.1 The command

in Problem 2.3 is executed through the following difference equation

$$\sum_{m=0}^{M} a(m) y(n-m) = \sum_{k=0}^{N} b(k) x(n-k) \quad (8.1)$$

where the input signal is x(n) and the output signal is y(n) with initial values all 0. Replace **signal.filtfilt** with your own routine and verify.

- 8.2 Repeat all the exercises in the previous sections for the above *a* and *b*.
- 8.3 What is the sampling frequency of the input signal?

Solution: Sampling frequency(fs)=44.1kHZ.

8.4 What is type, order and cutoff-frequency of the above butterworth filter

Solution: The given butterworth filter is low pass with order=2 and cutoff-frequency=4kHz.

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