

EE445 DIGITAL SIGNAL PROCESSING

SOLUTIONS

1 (a) $H(z) = \frac{0.3 - 0.7z^{-1} + 0.5z^{-2}}{1 + 0.3z^{-1} - 0.4z^{-2}}$

Difference equation:

$$y(n) = 0.3x(n) - 0.7x(n-1) + 0.5x(n-2) - 0.3y(n-1) + 0.4y(n-2) \quad 1$$

Input signal: $x(n) = u[n] [-0.8 + 0.5^n]$

First five samples $= \{0.2, -0.3, -0.55, -0.675, -0.7375\} \quad 1\frac{1}{2}$

Tabular format to show calculation

Output $y[n] = \{0.06, -0.248, 0.2434, -0.1397\} \quad 3\frac{1}{2}$

(b) $H(\theta) = H(z)|_{z=e^{j\theta}}$

$$H(z) = 0.4 + 0.6z^{-1} + 0.4z^{-2} \quad 1$$

$$H(\theta) = 0.4 + 0.6e^{j\theta} + 0.4e^{j2\theta}$$

$$= e^{j\theta} [0.4e^{j\theta} + 1 + 0.4e^{j\theta}]$$

$$= e^{j\theta} [1 + (0.4)^2 \cos \theta]$$

$$= e^{j\theta} [1 + 0.8 \cos \theta] \quad 2$$

$$|H(\theta)| = 1 + 0.8 \cos \theta$$

$$\angle H(\theta) = -\theta$$

$$\frac{\pi}{4} \Rightarrow \theta = \frac{\pi}{2}$$

$$|H(\theta)|_{\theta=\frac{\pi}{2}} = 1 + 0.8 \cos\left(\frac{\pi}{2}\right) = 1 \quad \frac{1}{2}$$

$$\angle H(\theta)|_{\theta=\frac{\pi}{2}} = -\frac{\pi}{2} \quad \frac{1}{2}$$

Group delay = 1 sample $\quad \frac{1}{2}$

(c) Time-domain convolution

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

- show calculation of $y(n)$

$$y(n) = \{3, 10, 4, 14, 5, -3\}$$

Check length: $3+4-1=6$ samples- details for $y(2)$ - coeff not symmetric (equal to samples of $h(n)$) \Rightarrow non-linear phase(d) Aliasing

$$\text{Nyquist rate} = 2 \times 450 \text{ Hz} = 900 \text{ Hz}$$

$$\text{Actual rate} = 800 \text{ Hz}$$

$$\frac{f_s}{2} = 400 \text{ Hz}$$

Components in sampled signal: 150, 300, 350

In radians: 0.7854, 2.3562, 2.7489

↑
aliased component

$$\frac{2\pi f}{800}$$

2. (a) Convolution property of z-transform

- z-transforms of $h(n)$ and $x(n)$

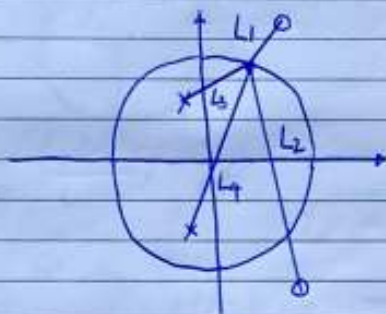
- z-transform of output

- inverse z-transform

$$y(n) = \{3, 4, -9, 4, 10, -5, -5, 6\}$$

starting @ $n=1$

(b)



$$f_x = 100 \text{ Hz}$$

$$\theta_x = 2\pi \frac{100}{500} = 0.4\pi$$

$$\cos(0.4\pi) + j \sin(0.4\pi) = 0.309 + j0.951 \text{ on the unit circle}$$

$$|H(\theta_x)| = \frac{L_1 L_2}{L_3 L_4}$$

$$L_1 = 0.7365$$

$$L_2 = 2.4997$$

$$L_3 = 0.6183$$

$$L_4 = 1.6324$$

$$|H(\theta_x)| = 1.8242$$

Minimum phase: reflect zero in the unit circle

$$z_1 = 0.8 + j1.5 = 1.7e^{j1.0808}$$

$$r_2 = \frac{1}{r_1} = 0.5882$$

$$\text{New zeros @ } 0.5882e^{\pm j1.0808}$$

$$= 0.2768 \pm j0.519$$

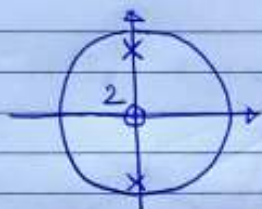
(c) Resonator design

$$\theta_0 = 2\pi \frac{100}{400} = \frac{\pi}{2}$$

$$r \approx 1 - \frac{\Delta f}{f_s} \pi = 0.8429$$

$$\begin{aligned} b_1 &= -2r \cos \theta_0 = 0 \\ b_2 &= r^2 = 0.7105 \end{aligned} \quad \begin{aligned} \text{DC gain} &= \frac{1}{1+b_1+b_2} \\ &= 0.5846 \end{aligned}$$

$$H(z) = \frac{1.7105}{1 + 0.7105z^{-2}}$$



$$y(n) = 1.7105x(n) - 0.7105y(n-2)$$

We want the gain of the resonator @ 100Hz

$$\theta = \frac{\pi}{2}$$

$$H(\theta) = \frac{1.7105}{1 + 0.7105e^{-j2\theta}}$$

$$\begin{aligned} H(\theta)|_{\theta=\frac{\pi}{2}} &= \frac{1.7105}{1 + 0.7105(-1)} = \frac{1.7105}{0.2895} \\ &= 5.9085 \end{aligned}$$

$$\text{if } |x(n)| = 1.6, \text{ then } |y(n)| = 1.6(5.9085) = 9.4536$$

3. (a) Notch filter design

$$\theta_0 = \frac{2\pi f_0}{f_s} = 0.2\pi$$

$$\text{Poles: } r \approx 1 - \frac{\Delta f}{f_s} \pi = 1 - \frac{25}{500} \pi = 0.8429$$

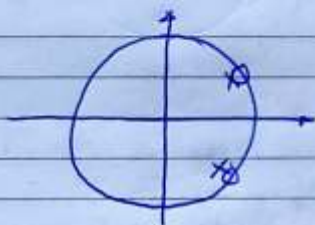
$$b_1 = -2r \cos \theta_0 = -1.3638$$

$$b_2 = 0.7105$$

$$\text{Zeros: } a_1 = -2 \cos \theta_0 = -1.618$$

$$a_2 = 1$$

$$H(z) = \frac{1 - 1.618z^{-1} + z^{-2}}{1 - 1.3638z^{-1} + 0.7105z^{-2}}$$



$$y(n) = x(n) - 1.618x(n-1] + x(n-2) + 1.3638y(n-1) - 0.7105y(n-2)$$

$$(b) \quad T_{win} = 30 \text{ msec}$$

$$\Rightarrow N_{win} = (30 \text{ msec})(20 \text{ kHz}) = 600 \text{ samples}$$

$$\Delta f = \frac{f_s}{N} \leq 10 \text{ Hz} \Rightarrow N \geq \frac{f_s}{10} \geq 2000$$

$$\text{Choose } N = 2048$$

$$\Rightarrow \text{require zero-padding of 1448 samples}$$

$$\text{MPFs/frame} \quad 2N \log_2 N = 45056$$

$$10 \text{ seconds of signal} \Rightarrow (20 \text{ kHz})10 = 200,000 \text{ samples}$$

$$\text{w/out overlapping} \Rightarrow 333.33 \text{ frames}$$

$$50\% \text{ overlap} \Rightarrow 666.67 \text{ frames}$$

$$\text{Round to } 667$$

$$\Rightarrow \text{total MPFs} = 30,052,352$$

Hamming window:

$$\text{Width of main lobe} = \frac{8\pi}{N}$$

$$N = 2048 \Rightarrow \text{width} = 0.0123 \text{ rad}$$

(c) FIR filter

linear phase \Rightarrow 128 unique coeffs

Each output sample requires 128 MPY
256 ADD

$$\begin{aligned} 10 \text{ seconds requires: } & 10(48\text{kHz})128 \\ & = 61.44 \text{ million MPYs} \\ & 122.88 \text{ ss ADDs} \end{aligned}$$

Fast convolution: computation/frame

$$N = (10\text{ms} \times 48\text{kHz}) = 480. \text{ Zero pad to } \underline{512}$$

$$\text{Window } N \quad 512$$

$$\text{FFT } 2N \log_2 N \quad 9216$$

$$H(\theta) \times X(\theta) \quad 1024$$

$$\text{IFFT} \quad \underline{9216}$$

$$19,968$$

$$\text{No. of frames} = 2,000$$

$$\Rightarrow \text{total MPY} = 39.936 \text{ million MPY}$$

$$\text{Saving} = 1 - \frac{39.936}{61.44} = 0.35 \text{ ie } 35\%$$

$$4. (a) \quad H(s) = \frac{3}{(s+5)(s+4)} = \frac{A}{s+5} + \frac{B}{s+4}$$

$$A = (s+5)H(s)|_{s=-5} = \frac{3}{s+4}|_{s=-5} = -3$$

$$B = (s+4)H(s)|_{s=-4} = \frac{3}{s+5}|_{s=-4} = 3$$

$$\Rightarrow H(s) = \frac{-3}{s+5} + \frac{3}{s+4}$$

$$\text{1IT} \quad \frac{1}{s+a} \rightarrow \frac{1}{1-e^{-aT}z^{-1}}$$

$$\Rightarrow H(z) = \frac{-3}{1-e^{-5T}z^{-1}} + \frac{3}{1-e^{-4T}z^{-1}} = \frac{-3(1-e^{-4T}z^{-1}) + 3(1-e^{-5T}z^{-1})}{1-e^{-4T}z^{-1}-e^{-5T}z^{-1}+e^{-9T}z^{-2}}$$

$$= \frac{-3-3e^{-4T}z^{-1}+3-3e^{-5T}z^{-1}}{1-(e^{-4T}+e^{-5T})z^{-1}+e^{-9T}z^{-2}}$$

$$= \frac{-3(e^{-4T}+e^{-5T})z^{-1}}{1-(e^{-4T}+e^{-5T})z^{-1}+e^{-9T}z^{-2}}$$

$$f_s = 10 \times \left(\frac{5}{2\pi}\right) = 7.958 \text{ Hz}$$

$$\Rightarrow T = 0.126 \text{ s}$$

$$\Rightarrow H(z) = \frac{-3(1.1367)z^{-1}}{1-1.1367z^{-1}+0.3217z^{-2}} = \frac{-3.4101z^{-1}}{1-1.1367z^{-1}+0.3217z^{-2}}$$

Add zero @ $z=0$ to normalise orders of numerator and denominator

$$H(z) = \frac{-3.4101}{1-1.1367z^{-1}+0.3217z^{-2}}$$

$$(b) \quad H(s) = \frac{W_c}{s+W_c}$$

Target cutoff frequency:

$$\theta_c = 2\pi \frac{3}{10} = 0.6\pi$$

$$\text{Pre-warp: } W_c = \frac{2}{T} \tan\left(\frac{\theta_c}{2}\right)$$

$$= 2(10 \text{ kHz}) \tan(0.3\pi)$$

$$= 27,527.6 \text{ rad/s}$$

Bilinear Transform:

$$s = \frac{2}{T} \frac{1 - \bar{z}^{-1}}{1 + \bar{z}^{-1}}$$

$$\begin{aligned} H(z) &= \frac{w_c(1 + \bar{z}^{-1})}{(2f_s + w_c) + (w_c - 2f_s)\bar{z}^{-1}} \\ &= \frac{27527.6 \bar{z}^{-1}}{47528 + 7527.6 \bar{z}^{-1}} \\ &= \frac{0.5792 \bar{z}^{-1}}{1 + 0.1584 \bar{z}^{-1}} \end{aligned}$$

Without pre-warping:

$$\theta_d = 2 \tan^{-1} \left(\frac{w_c T}{2} \right)$$

$$= 2 \tan^{-1} \left(\frac{181849.6}{2(10k\text{Hz})} \right)$$

$$= 1.5115 \text{ rad}$$

$$= 2\pi \frac{f_d}{f_s}$$

$$\Rightarrow f_d = \frac{\theta_d f_s}{2\pi} = 2405.6 \text{ Hz}$$

Less than 3 kHz, as expected

(c) FIR filter design

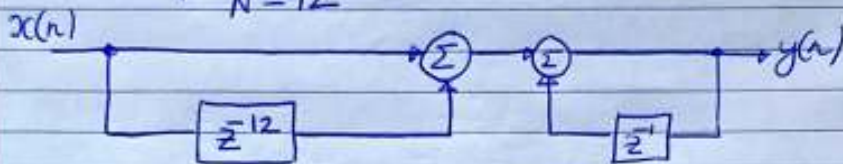
$$\text{Desired } h(n) = \begin{cases} \frac{1}{3} & n=0 \\ \frac{1}{3} \frac{\sin\left(\frac{n\pi}{3}\right)}{\frac{n\pi}{3}} \end{cases}$$

$$\text{Group delay} = \text{B. mce} = 78 \text{ samples} = \frac{N-1}{2}$$

$$\Rightarrow N = 2(78) + 1 = 157$$

$$\therefore h(n) = \frac{1}{3} \frac{\sin\left(\frac{[n-78]\pi}{3}\right)}{[n-78]\frac{\pi}{3}} \quad n=0, 1, \dots, 156$$

(d) FIR filter implementation
 $N=12$



zeros @ $z = e^{j \frac{2\pi}{12} k} \quad k=0,1,\dots,11$
 pole @ $z=1$

group delay = 5.5 samples