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ELEN 444 - Digital Signal Processing
Fall 2024

Problem Set 2

Assigned: Thursday, Aug. 29, 2024

Due: Thursday, Sept 12, 2024

Fourier Transforms

- 2.1: The impulse response $h[n]$ of an LTI system is defined as $h[n] = u[n] - u[n - 6]$. (a) find the response $y[n]$ of this system to the input $x[n] = h[n]$ using the convolution sum $y[n] = x[n] * h[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k]$.
(b) Check the results of $y[n]$ by first finding $Y(e^{j\omega}) = X(e^{j\omega})H(e^{j\omega})$, and then taking the inverse Fourier transform of $Y(e^{j\omega})$.
- 2.2: Redo the above problem with $x[n] = u[n] - u[n - 5]$ and $h[n] = u[n] - u[n - 7]$.
- 2.3: (a) Show that the Fourier transform of the function $x[n]$ defined by

$$x[n] = \begin{cases} 1 - \frac{|n|}{2L}, & \text{if } |n| \leq 2L, \\ 0, & \text{otherwise.} \end{cases} \quad (1)$$

is

$$X(e^{j\omega}) = \frac{1}{2L} \left[\frac{\sin(\omega L)}{\sin(\omega/2)} \right]^2. \quad (2)$$

Hint: Try to leverage what you learned from Problem 2.1.

(b) Use Matlab to plot $X(e^{j\omega})$.

2.4: Proakis and Manolakis 4.9. (a,b,c,d,f,g)

2.5: Proakis and Manolakis 4.11.

2.6: Proakis and Manolakis 4.13 (use Matlab to plot $X(e^{j\omega})$).

2.7: Proakis and Manolakis 4.17.

Computer Assignment 2: Discrete-Time Signals and Systems

L2.1: The impulse response of the moving average system is

$$h[n] = \begin{cases} \frac{1}{M_1 + M_2 + 1}, & \text{if } -M_1 \leq n \leq M_2, \\ 0, & \text{otherwise.} \end{cases} \quad (3)$$

In the class, we have shown that its frequency response is

$$H(e^{j\omega}) = \frac{1}{M_1 + M_2 + 1} e^{-j\omega(M_2 - M_1)/2} \frac{\sin[\omega(M_1 + M_2 + 1)/2]}{\sin(\omega/2)}.$$

Plot two periods ($-2\pi < \omega \leq 2\pi$) of $H(e^{j\omega})$ with $M_1 = 0$ and $M_2 = 5$ (both the magnitude and the phase).

L2.2: Write a Matlab script to simulate Gibbs phenomenon shown in Fig. 4.2.5 in Proakis and Manolakis. Try $\omega_c = \frac{\pi}{25}$ and $\omega_c = \frac{\pi}{15}$.

- 2.1: The impulse response $h[n]$ of an LTI system is defined as $h[n] = u[n] - u[n-6]$. (a) find the response $y[n]$ of this system to the input $x[n] = h[n]$ using the convolution sum $y[n] = x[n] * h[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k]$.
 (b) Check the results of $y[n]$ by first finding $Y(e^{j\omega}) = X(e^{j\omega})H(e^{j\omega})$, and then taking the inverse Fourier transform of $Y(e^{j\omega})$.

(a) Find $y[n]$ INPUT $x[n] = h[n]$

$$\text{Using } y[n] = x[n] * h[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k].$$

$$\rightarrow y[n] = h[n] * h[n]$$

$$n=0 \rightarrow 1$$

$$y[1] = h[0]h[1] + h[1]h[0] = 2$$

$$y[2] = 3$$

$$y[3] = 4$$

$$y[4] = 5$$

$$y[5] = 6$$

$$y[6] = 5$$

$$y[7] = 4$$

$$y[8] = 3$$

$$y[9] = 2$$

$$y[10] = 1$$

ANSWER: $y[n] = \{ \downarrow 1, 2, 3, 4, 5, 6, 5, 4, 3, 2, 1 \}$

$$y[n] = \begin{cases} n+1, & 0 \leq n \leq 5 \\ 10-n, & 6 \leq n \leq 10 \\ 0, & \text{else} \end{cases}$$

(b)

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

$$\rightarrow = \sum_{n=-\infty}^{\infty} (u[n] - u[n-6]) e^{-j\omega n}$$

$$\rightarrow = \sum_{n=0}^5 e^{-j\omega n} = 1 + e^{-j\omega} + e^{-2j\omega} + e^{-3j\omega} + e^{-4j\omega} + e^{-5j\omega}$$

CALCULATE $Y(\omega) = H(\omega) \cdot H(\omega)$

$$\rightarrow Y(\omega) = (1 + e^{-j\omega} + e^{-2j\omega} + e^{-3j\omega} + e^{-4j\omega} + e^{-5j\omega})^2$$

$$\rightarrow Y(\omega) = 1 + 2e^{-j\omega} + 3e^{-2j\omega} + 4e^{-3j\omega} + 5e^{-4j\omega} + 6e^{-5j\omega} + 5e^{-6j\omega} + 4e^{-7j\omega} + 3e^{-8j\omega} + 2e^{-9j\omega} + e^{-10j\omega}$$

INVERSE FOURIER TRANSFORM

$$y[n] = \delta(n) + 2\delta(n-1) + 3\delta(n-2) + 4\delta(n-3) + 5\delta(n-4) + 6\delta(n-5) + 5\delta(n-6) + 4\delta(n-7) + 3\delta(n-8) + 2\delta(n-9) + \delta(n-10)$$

ANSWER: $y[n] = \{ \uparrow 1, 2, 3, 4, 5, 6, 5, 4, 3, 2, 1 \}$

2.2: Redo the above problem with $x[n] = u[n] - u[n-5]$ and $h[n] = u[n] - u[n-7]$.

$$(a) y[n] = x[n] * h[n] = \sum_{k=0}^{\infty} x[k]h[n-k]$$

$$x[n] = \begin{cases} 1, & 0 \leq n \leq 4 \\ 0, & \text{else} \end{cases}$$

$$h[n] = \begin{cases} 1, & 0 \leq n \leq 6 \\ 0, & \text{else} \end{cases}$$

$$\begin{array}{ll} n=0: & y[0] = 1 \\ & y[1] = 2 \\ & y[2] = 3 \\ & y[3] = 4 \\ & y[4] = 5 \\ & y[5] = 4 \end{array}$$

$$\begin{array}{ll} & y[6] = 3 \\ & y[7] = 2 \\ & y[8] = 1 \end{array}$$

ANSWER

$$y[n] = \{ \underset{\uparrow}{1, 2, 3, 4, 5, 4, 3, 2, 1} \}$$

$$(b) X(j\omega) = \sum_{n=0}^4 e^{-j\omega n} \rightarrow X(\omega) = 1 + e^{-j\omega} + e^{-2j\omega} + e^{-3j\omega} + e^{-4j\omega}$$

FOURIER $h[n]$:

$$H(\omega) = \sum_{n=0}^6 e^{-j\omega n} \rightarrow H(\omega) = 1 + e^{-j\omega} + e^{-2j\omega} + e^{-3j\omega} + e^{-4j\omega} + e^{-5j\omega} + e^{-6j\omega}$$

$Y(\omega) = X(\omega) \cdot H(\omega)$:

$$\begin{aligned} \rightarrow &= (1 + e^{-j\omega} + e^{-2j\omega} + e^{-3j\omega} + e^{-4j\omega}) \cdot (1 + e^{-j\omega} + e^{-2j\omega} + e^{-3j\omega} + e^{-4j\omega} + e^{-5j\omega} + e^{-6j\omega}) \\ &= Y(\omega) = 1 + 2e^{-j\omega} + 3e^{-2j\omega} + 4e^{-3j\omega} + 5e^{-4j\omega} + 4e^{-5j\omega} + 3e^{-6j\omega} + 2e^{-7j\omega} \\ &\quad + e^{-8j\omega} \\ \rightarrow y[n] &= \delta[n] + 2\delta[n-1] + 3\delta[n-2] + 4\delta[n-3] + 5\delta[n-4] + 4\delta[n-5] \\ &\quad + 3\delta[n-6] + 2\delta[n-7] + \delta[n-8] \end{aligned}$$

ANSWER

$$y[n] = \{ \underset{\uparrow}{1, 2, 3, 4, 5, 4, 3, 2, 1} \}$$

2.3: (a) Show that the Fourier transform of the function $x[n]$ defined by

$$x[n] = \begin{cases} 1 - \frac{|n|}{2L}, & \text{if } |n| \leq 2L, \\ 0, & \text{otherwise.} \end{cases} \quad (1)$$

is

$$X(e^{j\omega}) = \frac{1}{2L} \left[\frac{\sin(\omega L)}{\sin(\omega/2)} \right]^2. \quad (2)$$

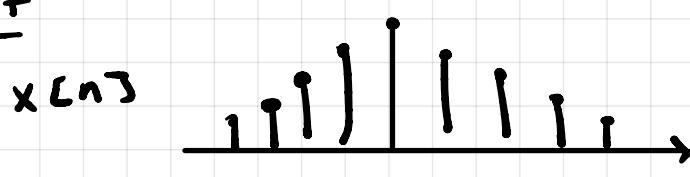
Hint: Try to leverage what you learned from Problem 2.1.

(b) Use Matlab to plot $X(e^{j\omega})$.

$$\stackrel{\text{FT}}{=} X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n}$$

$$x[n] = 0 \text{ when } |n| > 2L \quad X(e^{j\omega}) = \sum_{n=-2L}^{2L} \left(1 - \frac{|n|}{2L} \right) e^{-j\omega n}$$

Plot



4.9 Compute the Fourier transform of the following signals.

- (a) $x(n) = u(n) - u(n-6)$
- (b) $x(n) = 2^n u(-n)$
- (c) $x(n) = (\frac{1}{4})^n u(n+4)$
- (d) $x(n) = (\alpha^n \sin \omega_0 n) u(n), \quad |\alpha| < 1$
- (e) $x(n) = |\alpha|^n \sin \omega_0 n, \quad |\alpha| < 1$
- (f) $x(n) = \begin{cases} 2 - (\frac{1}{2})n, & |n| \leq 4 \\ 0, & \text{elsewhere} \end{cases}$
- (g) $x(n) = \{-2, -1, 0, 1, 2\}$

$$(a) X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n}$$

$x(n)$ is non-zero from
 $n=0$ to $n=5$

$$\rightarrow X(e^{j\omega}) = \sum_{n=0}^5 e^{-j\omega n}$$

GEOMETRIC SEQUENCE

$$\sum_{n=0}^N r^n = \frac{1-r^{N+1}}{1-r} \rightarrow \sum_{n=0}^5 e^{-j\omega n} = X(e^{j\omega}) = \frac{1-e^{-6j\omega}}{1-e^{-j\omega}}$$

$$(b) x(n) = 2^n, \quad n \leq 0$$

$$x(n) = 0, \quad n > 0$$

Let $m = -n$ AND $n = -m$

$$\rightarrow X(e^{j\omega}) = \sum_{n=-\infty}^0 2^n e^{-j\omega n}$$

$$\rightarrow \sum_{m=0}^{\infty} 2^{-m} e^{j\omega m} * r = 2^{-1} e^{j\omega} = \frac{e^{j\omega}}{2}$$

$$\rightarrow X(e^{j\omega}) = \sum_{m=0}^{\infty} \left(\frac{e^{j\omega}}{2}\right)^m \rightarrow X(e^{j\omega}) = \frac{1}{1 - \frac{e^{j\omega}}{2}}$$

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

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

$$(c) \quad x(n) = \frac{1}{4}^{n+4}, \quad n \geq -4$$

$$X(e^{j\omega}) = \sum_{n=-4}^{\infty} \left(\frac{1}{4}\right)^{n+4} e^{-j\omega n} = \left(\frac{1}{4}\right)^4 \sum_{n=-4}^{\infty} \left(\frac{1}{4}\right)^n e^{-j\omega n} = \frac{1}{4^4} \sum_{n=-4}^{\infty} \left(\frac{1}{4}\right)^n e^{-j\omega n}$$

$$\text{Let } m = n+4$$

$$\rightarrow X(e^{j\omega}) = \frac{1}{4^4} \sum_{m=0}^{\infty} \left(\frac{1}{4}\right)^{m-4} e^{-j\omega(m-4)} = \frac{e^{4j\omega}}{4^4} \sum_{m=0}^{\infty} \left(\frac{1}{4}\right)^m e^{-j\omega m}$$

$$\rightarrow X(e^{j\omega}) = \frac{e^{4j\omega}}{4^4} \sum_{m=0}^{\infty} \left(\frac{e^{-j\omega}}{4}\right)^m = \frac{e^{4j\omega}}{4^4} \cdot \frac{1}{1 - \frac{e^{-j\omega}}{4}}$$

$$\rightarrow X(e^{j\omega}) = \frac{4^4 e^{4j\omega}}{4 - e^{-j\omega}}$$

$$(d) \quad s(n) = \frac{e^{j\omega_0 n} - e^{-j\omega_0 n}}{2j} \quad \text{Plug in:} \quad x(n) = \frac{a^n}{2j} (e^{j\omega_0 n} - e^{-j\omega_0 n}) u(n)$$

$$\rightarrow X(e^{j\omega}) = \sum_{n=0}^{\infty} \left[\frac{a^n e^{j\omega_0 n}}{2j} \right] - \sum_{n=0}^{\infty} \left[\frac{a^n e^{-j\omega_0 n}}{2j} \right]$$

$$\rightarrow X(e^{j\omega}) = \frac{1}{2j} \left[\frac{1}{1 - \alpha e^{-j(\omega - \omega_0)}} - \frac{1}{1 - \alpha e^{-j(\omega + \omega_0)}} \right]$$

(f)

$$\begin{aligned} X(e^{j\omega}) &= \sum_{n=-4}^4 \left[2 - \left(\frac{1}{2}\right)n \right] e^{-j\omega n} \\ &= 2 \cdot \frac{e^{-4j\omega}}{1 - e^{-j\omega}} - \frac{1}{2} [-4e^{4j\omega} - 3e^{3j\omega} - 2e^{2j\omega} - e^{j\omega} \\ &\quad + e^{-j\omega} + 2e^{-2j\omega} + 3e^{-3j\omega} + 4e^{-4j\omega}] \end{aligned}$$

$$X(e^{j\omega}) = 2 \cdot \frac{e^{-4j\omega}}{1 - e^{-j\omega}} + 4j \sin 4\omega + 3j \sin 3\omega + 2j \sin 2\omega + \sin \omega$$

$$\begin{aligned} (g) \quad x(n) &= \{-2, -1, 0, 1, 2\} = -2e^{2j\omega} - e^{j\omega} + e^{-j\omega} + 2e^{-2j\omega} \\ &= -2j \sin 2\omega - j \cancel{\sin \omega} + j \cancel{\sin \omega} + 2j \sin 2\omega \\ &X(e^{j\omega}) = -2j (\sin \omega + 2 \sin 2\omega) \end{aligned}$$

4.11 Consider the signal

$$x(n) = \{1, 0, -1, 2, 3\}$$

with Fourier transform $X(\omega) = X_R(\omega) + j(X_I(\omega))$. Determine and sketch the signal $y(n)$ with Fourier transform

$$Y(\omega) = X_I(\omega) + X_R(\omega)e^{j2\omega}$$

$$x_{\text{even}}(n) = \frac{x(n) + x(-n)}{2} \quad x_{\text{odd}}(n) = \frac{x(n) - x(-n)}{2}$$

$$\begin{aligned} x(-3) &= \frac{1}{2} & x(-1) &= \frac{-1+3}{2} = -2 & x(-3) &= \frac{1}{2} & x(0) &= 0 \\ x(-2) &= 0 & x(0) &= 2 & x(-2) &= 0 & x(1) &= 2 \\ & & x(1) &= \frac{1}{2} & x(-1) &= -2 & x(2) &= 0 \\ & & & & x(3) &= \frac{1}{2} & x(3) &= \frac{1}{2} \end{aligned}$$

$$= \left\{ \frac{1}{2}, 0, 1, 2, 1, 0, \frac{1}{2} \right\} \quad = \left\{ \frac{1}{2}, 0, -2, 0, 2, 0, \frac{1}{2} \right\}$$

$$F^{-1}\{Y(\omega)\} = F^{-1}\{X_I(\omega)\} + F^{-1}\{X_R(\omega)e^{j2\omega}\}$$

$$y(n) = -jx_o(n) + x_e(n+2)$$

$$y(n) = \left\{ \frac{1}{2}, 0, 1 - \frac{1}{2}j, 2, 1 + \frac{1}{2}j, 0, \frac{1}{2} - 2j, 0, \frac{j}{2} \right\}$$

4.13 In Example 4.4.2, the Fourier transform of the signal

$$x(n) = \begin{cases} 1, & -M \leq n \leq M \\ 0, & \text{otherwise} \end{cases}$$

was shown to be

$$X(\omega) = 1 + 2 \sum_{n=1}^M \cos \omega n$$

Show that the Fourier transform of

$$x_1(n) = \begin{cases} 1, & 0 \leq n \leq M \\ 0, & \text{otherwise} \end{cases}$$

and

$$x_2(n) = \begin{cases} 1, & -M \leq n \leq -1 \\ 0, & \text{otherwise} \end{cases}$$

are, respectively,

$$X_1(\omega) = \frac{1 - e^{-j\omega(M+1)}}{1 - e^{-j\omega}}$$

$$X_2(\omega) = \frac{e^{j\omega} - e^{j\omega(M+1)}}{1 - e^{j\omega}}$$

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Thus prove that

$$\begin{aligned} X(\omega) &= X_1(\omega) + X_2(\omega) \\ &= \frac{\sin(M + \frac{1}{2})\omega}{\sin(\omega/2)} \end{aligned}$$

and therefore,

$$1 + 2 \sum_{n=1}^M \cos \omega n = \frac{\sin(M + \frac{1}{2})\omega}{\sin(\omega/2)}$$

$$X_1(\omega) = \frac{1 - e^{-j\omega(M+1)}}{1 - e^{-j\omega}} \cdot \frac{1 - e^{j\omega}}{1 - e^{j\omega}} + X_2(\omega) = \frac{e^{j\omega} - e^{j\omega(M+1)}}{1 - e^{j\omega}} \cdot \frac{1 - e^{-j\omega}}{1 - e^{-j\omega}}$$

$$\begin{aligned} &= \frac{1 - e^{-j\omega(m+1)} - e^{j\omega} + e^{j\omega} - 1 - e^{j\omega(m+1)} + e^{j\omega m} + e^{-j\omega m}}{2 - e^{-j\omega} - e^{j\omega}} \\ &= \frac{1}{m+1/2} e^{-j\omega(m+1)/2} \cdot \frac{\sin((\omega(m+1)/2))}{\sin(\omega/2)} = \frac{\sin((m+1/2)\omega)}{\sin(\omega/2)} \end{aligned}$$

GEOMETRIC SEQUENCE

$$\sum_{n=0}^N r^n = \frac{1 - r^{N+1}}{1 - r}$$

$$X_1(e^{j\omega}) = \sum_{n=0}^M e^{-j\omega n} \rightarrow \frac{1 - e^{-j\omega(m+1)}}{1 - e^{-j\omega}} \quad \checkmark$$

$$X_2(e^{j\omega}) = \sum_{n=-M}^{-1} e^{j\omega n} \rightarrow \sum_{n=1}^{m=-M} e^{j\omega n} \rightarrow \left(\frac{1 - e^{j\omega m}}{1 - e^{j\omega}} \right) \quad \checkmark$$

- 4.17 Let $x(n)$ be an arbitrary signal, not necessarily real valued, with Fourier transform $X(\omega)$. Express the Fourier transforms of the following signals in terms of $X(\omega)$.

- (a) $x^*(n)$
- (b) $x^*(-n)$
- (c) $y(n) = x(n) - x(n-1)$
- (d) $y(n) = \sum_{k=-\infty}^n x(k)$
- (e) $y(n) = x(2n)$
- (f) $y(n) = \begin{cases} x(n/2), & n \text{ even} \\ 0, & n \text{ odd} \end{cases}$

(a) $\sum_{n=-\infty}^{\infty} x(n) e^{j\omega n}$ Complex Conjugate of FT

\rightarrow Sub $-\omega$ for ω

$$X(-\omega) = \sum_{n=-\infty}^{\infty} x(n) e^{-j(-\omega)n} \rightarrow X(-\omega) = \sum_{n=-\infty}^{\infty} x(n) e^{j\omega n}$$

$\rightarrow X(\omega) = X^*(-\omega)$

(b) $x^*(n) = \sum_{n=-\infty}^{\infty} x^*(-n) e^{-j\omega n} = \sum_{n=-\infty}^{\infty} x^*(n) e^{j\omega n}$

$\rightarrow X^*(\omega) = X^*(-n)$

(c) $\rightarrow \sum x(n) e^{-j\omega n} - \sum x(n-1) e^{-j\omega n}$

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

(d) $y(n) = x(n) * u(n)$

$$u(n) = \begin{cases} 1, & n \geq 0 \\ 0, & n < 0 \end{cases}$$

$$U(\omega) = \frac{1}{1-e^{-j\omega}} + \pi \delta(\omega)$$

$$Y(\omega) = X(\omega) \cdot U(\omega)$$

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

(e) $Y(\omega) = \sum x(2n) e^{-j\omega n}$ Let $m = 2n$

$$Y(\omega) = \sum x(m) e^{-j\omega \frac{1}{2}m} \rightarrow Y(\omega) = X\left(\frac{\omega}{2}\right)$$

For even, so replicate for 2π $Y(\omega) = \frac{1}{2} [X\left(\frac{\omega}{2}\right) + X\left(\frac{\omega}{2} + \pi\right)]$

(f) $Y(\omega) = \sum_{n=0,2,4,\dots} x\left(\frac{n}{2}\right) e^{-j\omega n}$ Let $m = n/2$

$$\rightarrow \sum x(m) e^{-2j\omega n} = X(2\omega)$$