ECE551 - Homework 5

Khoi-Nguyen Mac

October 19, 2016

1 Sampling and Interpolation for Band-Limited Vectors

(a) We have the Fourier vector

$$w_k[n] = e^{j\frac{2\pi kn}{M}}$$

and

$$2\cos x = e^{jx} + e^{-jx}$$

So

$$\begin{aligned}
x_1[n] &= 1 + \cos\left(\frac{2\pi n}{M}\right) + \cos\left(\frac{8\pi n}{M}\right) \\
&= w_0[n] + \frac{1}{2}\left(e^{j\frac{2\pi n}{M}} + e^{-j\frac{2\pi n}{M}}\right) + \frac{1}{2}\left(e^{j\frac{8\pi n}{M}} + e^{-j\frac{8\pi n}{M}}\right) \\
&= w_0[n] + \frac{1}{2}\left(w_1[n] + w_{-1}[n] + w_4[n] + w_{-4}[n]\right)
\end{aligned}$$

Its DFT is

$$\begin{aligned}
X_1[k] &= \sum_{n=0}^{M-1} x_1[n] w_{-k}[n] \\
&= \frac{1}{2}\left(\sum_{n=0}^{M-1} 2w_{-k}[n] + w_{-k-1}[n] + w_{-k+1}[n] + w_{-k-4}[n] + w_{-k+4}[n]\right)
\end{aligned}$$

We can see that

$$\begin{aligned}
\sum_{n=0}^{M-1} w_k[n] &= \sum_{n=0}^{M-1} \exp\left(j\frac{2\pi k}{M}\right)^n \\
&= \frac{1 - \exp\left(j\frac{2\pi k}{M}\right)^M}{1 - \exp\left(j\frac{2\pi k}{M}\right)} \qquad (\because \text{geometric series}) \\
&= A
\end{aligned}$$

Whenever the numerator of A is 0 (k=0), its denominator is also 0. Therefore A has a peak at k. Hence, $X_1[k]$ has peaks at $k = 0, \pm 1, \pm 4$, so its bandwidth is $[-4, 4]$.

Similarly,

$$
\begin{aligned}
x_2[n] &= \cos\left(\frac{3\pi n}{M}\right) = \frac{1}{2}\left(e^{j\frac{3\pi n}{M}} + e^{-j\frac{3\pi n}{M}}\right) \\
\Rightarrow X_2[n] &= \sum_{n=0}^{M-1} x_2[n] e^{-j\frac{2\pi k n}{M}} \\
&= \frac{1}{2}\sum_{n=0}^{M-1}\left(e^{j\frac{2\pi n}{(}3-2k)} + e^{j\frac{2\pi n}{(}-3-2k)}\right) \\
&= \frac{1}{2}\left(\frac{1-\exp\left(j\frac{\pi n}{M}(3-2k)\right)^M}{1-\exp\left(j\frac{\pi n}{M}(3-2k)\right)} + \frac{1-\exp\left(j\frac{\pi n}{M}(-3-2k)\right)^M}{1-\exp\left(j\frac{\pi n}{M}(-3-2k)\right)}\right) \neq 0, \forall k \in \mathbb{Z}
\end{aligned}
$$

Hence, $x_2[n]$ is full-band.

(b) We take

$$\Phi = \left[w_0, w_1, ..., w_{\frac{k_0+1}{2}-1}, w_{M-\frac{k_0+1}{2}+1}, ..., w_{M-1}\right]$$

Because x is band limited s.t. $X[k] = 0, \forall k \in \left[\frac{k_0+1}{2}, M - \frac{k_0+1}{2}\right]$, it means that we remove the part from $\frac{k_0+1}{2}$ to $M - \frac{k_0+1}{2}$ of the DFT.

2 Band Limited Space with Rational Sampling Rate Changes

(a) Since we only care about the effect of g, we consider only until $g[n]$ is apply (the first 5 steps).

Figure 1 shows the results for $M = 2, N = 3, K = 3$. After upsampling by 2 (second row), we need the cut-off frequency of g to be $\frac{\pi}{3} \leq w_c \leq \frac{\pi}{3}$. By applying the low-pass filter $g[-n]$ (third row), the gap between two copies is $\frac{5\pi}{3} - \frac{\pi}{3} = \frac{4\pi}{3}$. After downsampling by 3 (forth row), the gap is reduced to 0, so upsampling it by 3 (fifth row) also gives the same gap. So the cut-off frequency has to be $w_c = \frac{\pi}{3}$.

(b) Figure 2 shows the results for$M = 2, N = 3, K = 4$. After upsampling by 2 (second row), we need the cut-off frequency of g to be $\frac{\pi}{4} \leq w_c \leq \frac{3\pi}{4}$. After apply downsampling by 3 (forth row), the gap is $\frac{\pi}{2}$. Therefore the gap is reduced by

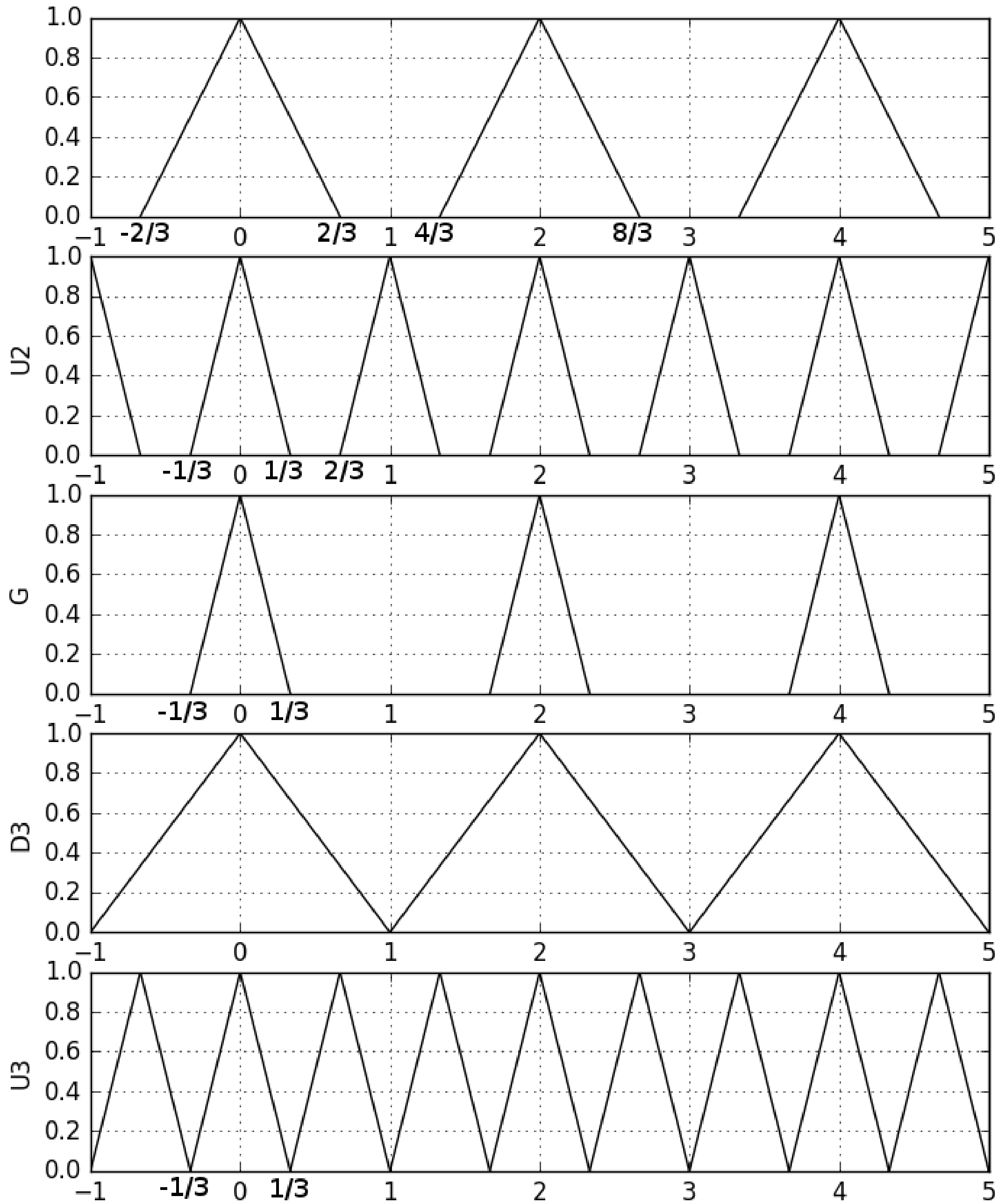

Figure 1: $M = 2, N = 3, K = 3$ (x scale is π)

a third after upsampling by 3 (fifth row). So the second condition for cut-off frequency is $\frac{\pi}{4} \leq w_c \leq \frac{5\pi}{12}$.

$$\frac{\pi}{4} \leq w_c \leq \frac{3\pi}{4} \text{ and } \frac{\pi}{4} \leq w_c \leq \frac{5\pi}{12} \Rightarrow \frac{\pi}{4} \leq w_c \leq \frac{5\pi}{12}$$

(c) If the signal in $[-\frac{2\pi}{K}, \frac{2\pi}{K}]$, the gap's width is

$$2\pi - \frac{2\pi}{K} - \frac{2\pi}{K} = 2\pi(1 - \frac{2}{K})$$

After upsampling by M, the range is $[-\frac{2\pi}{KM}, \frac{2\pi}{KM}]$ and the gap is $\frac{2\pi}{M}(1 - \frac{2}{K})$. Therefore the first condition of w_c is

$$\frac{2\pi}{KM} \leq w_c \leq \frac{2\pi}{KM} + \frac{2\pi}{M}(1 - \frac{2}{K}) \Leftrightarrow \frac{2\pi}{KM} \leq w_c \leq \frac{2\pi}{M}(1 - \frac{1}{K})$$

After downsampling by N, the $[-\frac{2\pi N}{KM}, \frac{2\pi N}{KM}]$ and the gap is $2\pi - \frac{2\pi N}{KM} - \frac{2\pi N}{KM} = 2\pi(1 - \frac{2}{KM})$. So the second condition of w_c is

$$\frac{2\pi N}{KM} \leq w_c \leq \frac{2\pi N}{KM} + 2\pi(1 - \frac{2}{KM}) \Leftrightarrow \frac{2\pi N}{KM} \leq w_c \leq 2\pi(\frac{1}{N} - \frac{1}{KM})$$

Combining the first and second condition gives

$$\frac{2\pi}{KM} \leq w_c \leq 2\pi(\frac{1}{N} - \frac{1}{KM}) \qquad (\because M < N \text{ so the second condition is tighter})$$

3 Multirate Systems

(a) Let $u[n]$ be the output after downsampling and $v[n]$ be the output after convolving with g.

$$\begin{aligned} U(z) &= \frac{1}{2}\sum_{k=0}^{1} X\left(e^{-j\frac{2\pi k}{2}} z^{1/2}\right) \\ &= \frac{1}{2}\left(X(z^{1/2} + X(e^{-j\pi} z^{1/2}))\right) \\ V(z) &= G(z)U(z) \\ Y(z) &= V(z^3) \\ &= G(z^3)U(z^3) \\ &= \frac{1}{2}\left(X(z^{3/2} + X(e^{-j\pi} z^{3/2}))\right) \end{aligned}$$

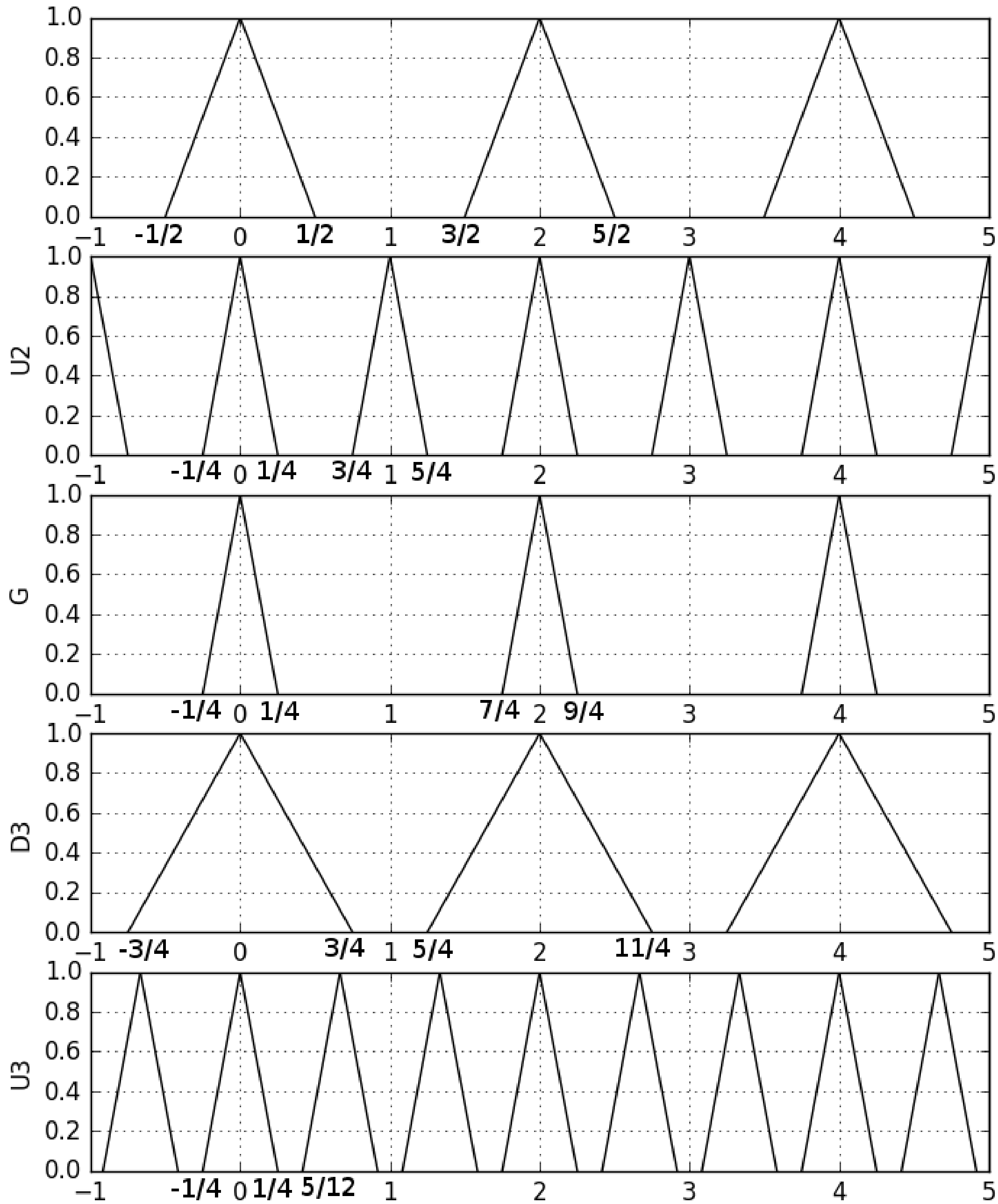

Figure 2: $M = 2, N = 3, K = 4$ (x scale is π)

(b) $x[n] = q(nT)$ is the same as downsampling by T, so $u[z]$ is obtained by downsampling $q(t)$ by $2T$. Therefore

$$\begin{aligned} U(\omega) &= \frac{1}{2T}\sum_{k=0}^{2T-1} X\left(\frac{\omega - 2\pi k}{2}\right) \\ V(\omega) &= G(\omega)U(\omega) \\ Y(\omega) &= V(3\omega) \\ &= G(3\omega)U(3\omega) \\ &= \frac{G(3\omega)}{2T}\sum_{k=0}^{2T-1} X\left(\frac{3\omega - 2\pi k}{2}\right) \end{aligned}$$

Since $q \in BL[-\frac{\pi}{T}, \frac{\pi}{T}]$ and the sampling rate $\frac{1}{T}$, we have the setting in Figure 3 To avoiud aliasing, we need $\frac{\pi}{T} < \frac{1}{2T} \Leftrightarrow \frac{2\pi-1}{T} < 0$, which cannot satisfy.

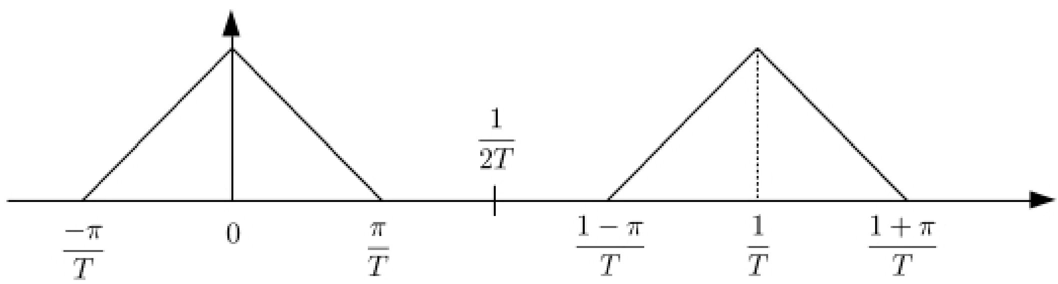

Figure 3: Sampling $q \in BL[-\frac{\pi}{T}, \frac{\pi}{T}]$ with sampling rate of $\frac{1}{T}$

Therefore, q cannot avoid aliasing after sampling.

4 Pseudo-Inverse of Interpolation Filter: Single Channel Case

By orthogonality principle

$$x - \hat{x} \perp V = \text{span}\{\sigma^{kN} g\}_{k\in\mathbb{Z}} \Leftrightarrow \left\langle x - \hat{x}, \sigma^{kN} g \right\rangle = 0$$

Recall that convolution can be written as inner product, i.e. $(u * v)[n] = \langle u, \sigma^n \tilde{v}\rangle$. Therefore

$$\Leftrightarrow \left\langle x - \hat{x}, \sigma^{kN} g \right\rangle = ((x - \hat{x}) * \tilde{g})[kN] = 0$$

Let $s = (x - \hat{x}) * \tilde{g}$, its z-transform is

$$S(z) = (X(z) - \hat{X}(x))G(z^{-1}) = 0$$

where $X(z), \hat{X}(z)$, and $G(z^{-1})$ are the z-transform of $x[n], \hat{x}[n]$, and $\tilde{g}[n]$. We have the polyphase decomposition as

$$\begin{aligned}
X(z) &= \pi(z)X_p(z^N) \\
G(z) &= G_p(z^N)^\top \pi(z)^\top \\
\hat{X}(z) &= \pi(z)\hat{X}_p(z^N) = \pi(z)G_p(z^N)\tilde{H}_p(z^N)X_p(z^N)
\end{aligned}$$

(because $z^N = \omega$ and $\hat{X}_p(\omega) = G_p(\omega)\tilde{H}_p(\omega)X_p(\omega)$). Substituting them to $S(z)$ gives:

$$\begin{aligned}
S(z) &= \left[\pi(z)X_p(z^N) - \pi(z)G_p(z^N)\tilde{H}_p(z^N)X_p(z^N)\right] G_p(z^{-N})^\top \pi(z^{-1})^\top \\
&= G_p(z^{-N})^\top \pi(z^{-1})^\top \pi(z) \left[X_p(z^N) - G_p(z^N)\tilde{H}_p(z^N)X_p(z^N)\right]
\end{aligned}$$

We know that $\pi(z^{-1})^\top \pi(z) = I - A(z)$, where $A(z)$ contains non-zero phases, thus will vanish $G_p(z^{-N})^\top A(z) \left[X_p(z^N) - G_p(z^N)\tilde{H}_p(z^N)X_p(z^N)\right]$. Therefore

$$\begin{aligned}
S(z) &= G_p(z^{-N})^\top \left[X_p(z^N) - G_p(z^N)\tilde{H}_p(z^N)X_p(z^N)\right] \\
&= G_p(z^{-N})^\top X_p(z^N) - G_p(z^{-N})^\top G_p(z^N)\tilde{H}_p(z^N)X_p(z^N) \\
&= \left[G_p(z^{-N})^\top - G_p(z^{-N})^\top G_p(z^N)\tilde{H}_p(z^N)\right] X_p(z^N) = 0, \forall X_p(z^N) \\
&\Rightarrow G_p(z^{-N})^\top - G_p(z^{-N})^\top G_p(z^N)\tilde{H}_p(z^N) = 0
\end{aligned}$$

Since $\omega = z^n$

$$\begin{aligned}
& G_p(\omega^{-1})^\top - G_p(\omega^{-1})^\top G_p(\omega)\tilde{H}_p(\omega) = 0 \\
\Leftrightarrow & G_p(\omega^{-1})^\top G_p(\omega)\tilde{H}_p(\omega) = G_p(\omega^{-1})^\top \\
\Leftrightarrow & \tilde{H}_p(\omega) = \left(G_p(\omega^{-1})^\top G_p(\omega)\right)^{-1} G_p(\omega^{-1})^\top
\end{aligned}$$

5 Ideal-Matched Sampling and Interpolation with Nonorthogonal Filters

(a) $N = 2 \Rightarrow \omega = z^N = z^2$

z-transform of $g[n]$ is

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

Since $N=2$, we need components z^0 and z^{-1}

$$\Rightarrow G(z) = 1 + z^{-1}\left(\frac{1}{2} + \frac{1}{2}z^2\right)$$

For type-I polyphase decomposition

$$G_p(\omega) = \begin{bmatrix} G_0(\omega) \\ G_1(\omega) \end{bmatrix} = \begin{bmatrix} 1 \\ \frac{1}{2} + \frac{1}{2}\omega \end{bmatrix} \Rightarrow G_p(\omega^{-1})^\top = \begin{bmatrix} 1, & \frac{1}{2} + \frac{1}{2}\omega^{-1} \end{bmatrix}$$

From problem 4, we have

$$\tilde{H}_p(\omega) = \left(G_p(\omega^{-1})^\top G_p(\omega)\right)^{-1} G_p(\omega^{-1})^\top$$

$$\begin{aligned} G_p(\omega^{-1})^\top G_p(\omega) &= \begin{bmatrix} 1, & \frac{1}{2} + \frac{1}{2}\omega^{-1} \end{bmatrix} \begin{bmatrix} 1 \\ \frac{1}{2} + \frac{1}{2}\omega \end{bmatrix} \\ &= 1 + \frac{1}{4}(1+\omega^{-1})(1+\omega) \\ &= \frac{6+\omega+\omega^{-1}}{4} \\ \Rightarrow \tilde{H}_p(\omega) &= \left(\frac{6+\omega+\omega^{-1}}{4}\right)^{-1} \begin{bmatrix} 1, & \frac{1}{2} + \frac{1}{2}\omega^{-1} \end{bmatrix} \end{aligned}$$

We have

$$\begin{aligned} H(z) &= \tilde{H}_p(z^2)\pi(z^{-1})^\top \qquad \text{(type-II, with } z^2 = \omega) \\ &= \frac{4}{6+\omega+\omega^{-1}} \begin{bmatrix} 1, & \frac{1}{2} + \frac{1}{2}\omega^{-1} \end{bmatrix} \begin{bmatrix} 1 \\ z \end{bmatrix} \\ &= \frac{4(1+\frac{z}{2}+\frac{z^{-1}}{2})}{6+z^2+z^{-2}} \\ &= \frac{2(2+z+z^{-1})}{6+z^2+z^{-2}} \end{aligned}$$

For the numerator

$$\begin{aligned} 2(2+z+z^{-1}) &= 2z^{-1}(2z+z^2+1) \\ &= 2z^{-1}(z+1)(z+1) \\ &= 2(z^{-1}+1)(z+1) \end{aligned}$$

For the denominator

$$\begin{aligned}
6 + z^2 + z^{-2} &= z^{-2}(6z^2 + z^4 + 1) \\
&= z^{-2}(z^2 + 3 + 2\sqrt{2})(z^2 + 3 - 2\sqrt{2}) \\
&= (1 + (3 + 2\sqrt{2})z^{-2})(z^2 + 3 - 2\sqrt{2}) \\
&= (1 + (3 + 2\sqrt{2})z^{-2})\left(z^2 + \frac{1}{3 + 2\sqrt{2}}\right) \\
&= (3 + 2\sqrt{2})\left(z^{-2} + \frac{1}{3 + 2\sqrt{2}}\right)\left(z^2 + \frac{1}{3 + 2\sqrt{2}}\right) \\
&= \mathcal{C}^{-1}(z^{-2} + \mathcal{C})(z^2 + \mathcal{C}), \qquad \text{where } \mathcal{C} = \frac{1}{3 + 2\sqrt{2}}
\end{aligned}$$

Therefore

$$\begin{aligned}
H(Z) &= \frac{2(z^{-1} + 1)(z + 1)}{\mathcal{C}^{-1}(z^{-2} + \mathcal{C})(z^2 + \mathcal{C})} \\
&= 2\mathcal{C}\frac{z^{-1} + 1}{z^{-2} + \mathcal{C}}\frac{z^1 + 1}{z^2 + \mathcal{C}} \\
&= P(z^{-1})P(z), \qquad \text{where } P(z) = \sqrt{2\mathcal{C}}\frac{z + 1}{z^2 + \mathcal{C}}, \mathcal{C} = \frac{1}{3 + 2\sqrt{2}}
\end{aligned}$$

$h[n]$ is the inverse z-transform of $H(z)$.

(b)

$$\tilde{H}_p(\omega)G_p(\omega) = 1 \Leftrightarrow \tilde{H}_p(\omega)\begin{bmatrix} 1 \\ \frac{1}{2} + \frac{1}{2}\omega \end{bmatrix} = 1$$

Therefore, the shortest $\tilde{H}_p(\omega)$ is $\begin{bmatrix} 0 & 1 \end{bmatrix}$

$$H(z) = \tilde{H}_p(z^2)\pi(z^{-1})^\top = \begin{bmatrix} 0 & 1 \end{bmatrix}\begin{bmatrix} 1 \\ z \end{bmatrix} = 1$$

Hence, $h = \delta$

6 Python Exercise: DTFT Approximation using DFT

7 Python Exercise: Image Scaling with Separable Filters