#### 1

## Digital Signal Processing

# EE3900: Linear Systems and Signal Processing Indian Institute of Technology Hyderabad

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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/kamujuaakash/ EE3900/blob/main/codes/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
#read .wav file
input signal,fs = sf.read('codes/
    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)

2.4 The output of python script the Problem 2.3 in is the audio file Sound With ReducedNoise.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/kamujuaakash/ EE3900/blob/main/codes/3.1.py

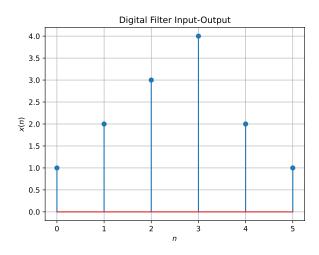


Fig. 3.1.

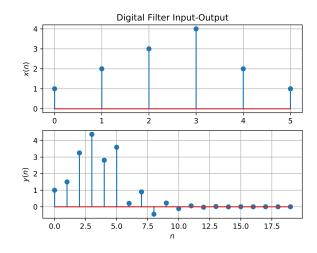
#### 3.2 Let

$$y(n) + \frac{1}{2}y(n-1) = x(n) + x(n-2),$$
  
$$y(n) = 0, n < 0 \quad (3.2)$$

Sketch y(n).

Solution: The following code yields Fig. 5.3.

wget https://github.com/kamujuaakash/ EE3900/blob/main/codes/xnyn.py



(3.1) Fig. 3.2.

#### 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),

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

$$= \sum_{n=-\infty}^{\infty} x(n)z^{-n-1} = z^{-1} \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$
(4.4)
$$(4.5)$$

resulting in (4.2). Similarly, it can be shown that

$$Z\{x(n-k)\} = z^{-k}X(z)$$
 (4.6)

4.2 Obtain X(z) for x(n) define in problem 3.1. **Solution:** From (4.1),

$$X(z) = Z\{x(n)\} = \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$
 (4.7)

$$= \sum_{n=0}^{\infty} x(n)z^{-n}$$
 (4.8)

$$= 1 \cdot z^{-1} + 2 \cdot z^{-2} + 3 \cdot z^{-3} + 4 \cdot z^{-4} + 2 \cdot z^{-5} + 1 \cdot z^{-6}$$
(4.9)

$$=\frac{z^5 + 2z^4 + 3z^3 + +4z^2 + 2z + 1}{z^6} \quad (4.10)$$

4.3 Find

$$H(z) = \frac{Y(z)}{X(z)} \tag{4.11}$$

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

**Solution:** Applying (4.6) in (3.2),

$$Y(z) + \frac{1}{2}z^{-1}Y(z) = X(z) + z^{-2}X(z)$$
 (4.12)

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

4.4 Find the Z transform of

$$\delta(n) = \begin{cases} 1 & n = 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.14)

and show that the Z-transform of

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

is

$$U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1$$
 (4.16)

**Solution:** It is easy to show that

$$\delta(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} 1 \tag{4.17}$$

and from (4.15),

$$U(z) = \sum_{n=0}^{\infty} z^{-n}$$
 (4.18)

$$=\frac{1}{1-z^{-1}}, \quad |z| > 1 \tag{4.19}$$

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

4.5 Show that

$$a^n u(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} \frac{1}{1 - az^{-1}} \quad |z| > |a| \tag{4.20}$$

**Solution:** From (4.1),

$$\mathcal{Z}\lbrace a^{n}u(n)\rbrace = \sum_{n=-\infty}^{\infty} u(n) \left(\frac{a}{z}\right)^{-n}$$
 (4.21)

From (4.15),

$$\mathcal{Z}\lbrace a^n u(n)\rbrace = \sum_{n=0}^{\infty} \left(\frac{a}{z}\right)^{-n}$$
 (4.22)

$$=\frac{1}{1-\frac{a}{5}}\tag{4.23}$$

$$= \frac{1}{1 - az^{-1}} \quad |z| > |a| \qquad (4.24)$$

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

4.6 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}).$$
 (4.25)

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

**Solution:** 

$$H(e^{\mathsf{J}^{\omega}}) = H(z = e^{\mathsf{J}^{\omega}}) \tag{4.26}$$

$$=\frac{1+e^{-2j\omega}}{1+\frac{1}{2}e^{-j\omega}}\tag{4.27}$$

$$= \frac{2\left(1 + e^{-2j\omega}\right)}{2 + e^{-j\omega}} \tag{4.28}$$

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

$$= \frac{2\left|\left(2\cos^2\omega - J\sin 2\omega\right)\right|}{\left|2 + \cos\omega - J\sin\omega\right|}$$
 (4.30)

$$= \frac{2\sqrt{4\cos^4\omega + 4\sin^2\omega\cos^2\omega}}{\sqrt{(2+\cos\omega)^2 + \sin^2\omega}}$$
(4.31)

$$=\frac{4\cos\omega}{\sqrt{5+4\cos\omega}}\tag{4.32}$$

$$= \frac{4\cos\omega}{\sqrt{5 + 4\cos\omega}}$$

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

Since  $|H(e^{j\omega})|$  is function of cosine we can say it is periodic. And from the plot 4.6 we can say that it is symmetric about  $\omega =$ 0 (even function) and it is periodic with period  $2\pi$ . You can find the same from the theoritical expression  $|H(e^{j\omega})|$ ,

$$H(e^{j\omega}) = H(e^{j(-\omega)})$$
 (cos is an even function) (4.34)

(4.43)

And to find period, the period of  $|\cos(\omega)|$  is  $\pi$  and the period of  $\sqrt{5 + 4\cos(\omega)}$  is  $2\pi$ . So the period of division of both will be  $2\pi$ . This gives us the period of  $|H(e^{j\omega})|$  as  $2\pi$  The following code plots Fig. 4.6.

wget https://github.com/kamujuaakash/ EE3900/blob/main/codes/hn.py

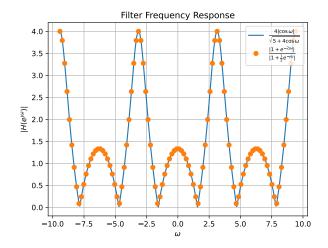


Fig. 4.6.  $|H(e^{j\omega})|$ 

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

$$\int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \qquad (4.35)$$

$$= \int_{-\pi}^{\pi} \sum_{k=-\infty}^{\infty} h(k)e^{-j\omega k}e^{j\omega n}d\omega \qquad (4.36)$$

$$=\sum_{k=-\infty}^{\infty}h(k)\int_{-\pi}^{\pi}e^{j\omega(n-k)}d\omega$$
 (4.37)

Now,

$$\int_{-\pi}^{\pi} e^{j\omega(n-k)} d\omega = \begin{cases} \int_{-\pi}^{\pi} d\omega & n-k=0\\ \frac{\exp(j\omega(n-k))}{j(n-k)} \Big|_{-\pi}^{\pi} & n-k \neq 0 \end{cases}$$
(4.38)

$$= \begin{cases} 2\pi & n-k=0\\ 0 & n-k\neq 0 \end{cases}$$
 (4.39)

$$=2\pi\delta(n-k)\tag{4.40}$$

Thus,

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

$$= 2\pi h(n) * \delta(n) \qquad (4.41)$$

Therefore, h(n) is given by the inverse DTFT

 $=2\pi h(n)$ 

$$h(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \qquad (4.44)$$

#### 5. Impulse Response

#### 5.1 Using long division, find

(IDTFT) of  $H(e^{j\omega})$ 

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

for H(z) in (4.13).

**Solution:** 

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

Substitute 
$$z^{-1} = x$$

$$\frac{2x - 4}{x^2 + 1}$$

$$-x^2 - 2x$$

$$-2x + 1$$

$$2x + 4$$

$$\implies 1 + z^{-2} = \left(1 + \frac{1}{2}z^{-1}\right)\left(-4 + 2z^{-1}\right) + 5 \tag{5.3}$$

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

On applying the inverse Z-transform on both sides of the equation

$$H(z) \stackrel{\mathcal{Z}}{\rightleftharpoons} h(n)$$
 (5.5)

$$-4 \stackrel{\mathcal{Z}}{\rightleftharpoons} -4\delta(n) \tag{5.6}$$

$$2z^{-1} \stackrel{\mathcal{Z}}{\rightleftharpoons} 2\delta(n-1) \tag{5.7}$$

$$\frac{5}{1 + \frac{1}{2}z^{-1}} \stackrel{\mathcal{Z}}{\rightleftharpoons} 5\left(-\frac{1}{2}\right)^n u(n) \tag{5.8}$$

(5.9)

Therefore,

$$h(n) = -4\delta(n) + 2\delta(n-1) + 5\left(-\frac{1}{2}\right)^n u(n) \quad (5.10)$$

(5.16)

5.2 Find an expression for h(n) using H(z), given that in (4.20), given that

$$h(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} H(z)$$
 (5.11)

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 (4.13),

$$H(z) = \frac{1}{1 + \frac{1}{2}z^{-1}} + \frac{z^{-2}}{1 + \frac{1}{2}z^{-1}}$$
 (5.12)  

$$\implies h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2)$$
 (5.13)

using (4.20) and (4.6).

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

#### **Solution:**

The following code plots

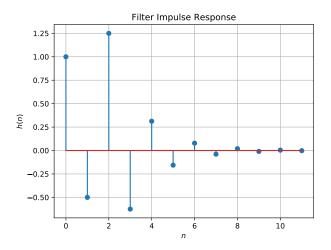


Fig. 5.3.

wget https://github.com/kamujuaakash/ EE3900/blob/main/Simulation/codes/5.3. py

$$\lim_{n \to \infty} h(n) = \lim_{n \to \infty} \left( -\frac{1}{2} \right)^n u(n) + \lim_{n \to \infty} \left( -\frac{1}{2} \right)^{n-2} u(n-2)$$
(5.14)

$$h(n) = \begin{cases} 5\left(\frac{-1}{2}\right)^n & n \ge 2\\ \left(\frac{-1}{2}\right)^n & 0 \le n < 2\\ 0 & n < 0 \end{cases}$$
 (5.15)

Maximum value and minimum value are always bounded in this case. h(n) is bounded

5.4 Is it convergent? Justify using the ratio test. **Solution:** 

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

According to ratio test, L is given by  $\lim_{n\to\infty} \left| \frac{h(n+1)}{h(n)} \right|$ , if L < 1 then h(n) is convergent.

$$L = \lim_{n \to \infty} \left| \frac{h(n+1)}{h(n)} \right|$$

$$= \lim_{n \to \infty} \left| \frac{\left(-\frac{1}{2}\right)^{n+1} u(n+1) + \left(-\frac{1}{2}\right)^{n-1} u(n-1)}{\left(-\frac{1}{2}\right)^{n} u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2)} \right|$$
(5.17)

$$= \left| \frac{-\frac{1}{2} + -\frac{1}{2}^{-1}}{1 + -\frac{1}{2}^{-2}} \right| \tag{5.19}$$

$$= \left| \frac{-\frac{1}{2} - 2}{1 + 4} \right| \tag{5.20}$$

$$= \left| \frac{-\frac{5}{2}}{5} \right| \tag{5.21}$$

$$=\frac{1}{2} (5.22)$$

As L < 1, h(n) is convergent.

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

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \tag{5.23}$$

Is the system defined by (3.2) stable for the impulse response in (5.11)?

#### **Solution:**

$$\sum_{n=-\infty}^{\infty} h(n) = \sum_{n=0}^{\infty} h(n)$$

$$= \sum_{n=0}^{\infty} \left(-\frac{1}{2}\right)^n u(n) + \sum_{n=0}^{\infty} \left(-\frac{1}{2}\right)^{n-2} u(n-2)$$
(5.24)
(5.25)

$$= 2\left(\frac{1}{1+\frac{1}{2}}\right) \tag{5.26}$$

$$= \frac{4}{2} \tag{5.27}$$

As  $\sum_{n=-\infty}^{\infty} h(n) = \frac{4}{3}$  is less than  $\infty$ , the system defined by (3.2) is stable for the impulse response in (5.1).

5.6 Verify the above result using a python code. **Solution:** The following code determines if it is convergent or not:

wget https://github.com/kamujuaakash/ EE3900/blob/main/Simulation/codes/5.5. py

5.7 Compute and sketch h(n) using

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2), \quad (5.28)$$

This is the definition of h(n).

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

wget https://github.com/kamujuaakash/ EE3900/blob/main/Simulation/codes/5.7. py

#### Computing,

$$h(0) = 1$$
  
 $h(1) = -\frac{1}{2}h(0)$   
 $h(2) = -\frac{1}{2}h(1) + 1$   
Parallely,  $h(n) = -\frac{1}{2}h(n-1)$ 

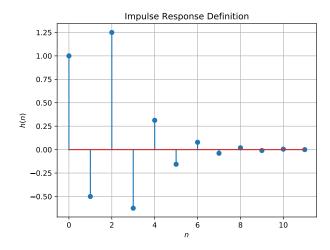


Fig. 5.7. h(n) from the definition

#### 5.8 Compute

$$y(n) = x(n) * h(n) = \sum_{n=-\infty}^{\infty} x(k)h(n-k)$$
 (5.29)

Comment. The operation in (5.29) is known as *convolution*.

**Solution:** The following code plots Fig. 5.8. Note that this is the same as y(n) in Fig. 5.3.

wget https://github.com/kamujuaakash/ EE3900/blob/main/Simulation/codes/5.8. py

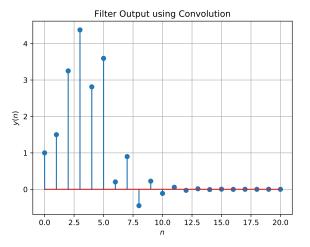


Fig. 5.8. y(n) from the definition of convolution

5.9 Express the above convolution using a toeplitz matrix. **Solution:** 

$$\mathbf{y} = \mathbf{x} \otimes \mathbf{h}$$

$$\mathbf{y} = \begin{pmatrix} h_1 & 0 & \dots & 0 \\ h_2 & h_1 & \dots & 0 \\ h_3 & h_2 & h_1 & \dots & 0 \\ h_{m-1} & \dots & h_2 & h_1 \\ h_m & h_{m-1} & \dots & h_2 & h_1 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \dots & h_m \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}$$

$$(5.31)$$

$$\mathbf{y} = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ \frac{-1}{2} & 1 & 0 & 0 & 0 & 0 \\ \frac{-1}{3} & \frac{-1}{2} & 1 & 0 & 0 & 0 \\ \frac{-5}{4} & \frac{-1}{2} & 1 & 0 & 0 & 0 \\ \frac{-5}{8} & \frac{5}{4} & \frac{-1}{2} & 1 & 0 & 0 \\ \frac{-5}{30} & \frac{5}{16} & \frac{8}{8} & \frac{4}{4} & \frac{-1}{2} & 1 \\ \frac{-5}{32} & \frac{5}{16} & \frac{5}{8} & \frac{5}{4} & \frac{-1}{2} & 1 \\ 0 & \frac{5}{64} & \frac{-5}{32} & \frac{5}{16} & \frac{5}{8} & \frac{4}{4} & \frac{-1}{2} \\ 0 & 0 & \frac{5}{64} & \frac{-5}{32} & \frac{5}{16} & \frac{5}{8} & \frac{4}{4} \\ 0 & 0 & 0 & \frac{5}{64} & \frac{-5}{32} & \frac{5}{16} & \frac{5}{8} \\ 0 & 0 & 0 & 0 & \frac{5}{64} & \frac{-5}{32} & \frac{5}{16} \\ 0 & 0 & 0 & 0 & \frac{5}{64} & \frac{-5}{32} & \frac{1}{16} \\ 0 & 0 & 0 & 0 & \frac{5}{64} & \frac{-5}{32} \\ 0 & 0 & 0 & 0 & 0 & \frac{5}{64} & \frac{-5}{32} \\ 0 & 0 & 0 & 0 & 0 & \frac{5}{64} & \frac{5}{32} \end{pmatrix}$$

$$(5.32)$$

And this is what we got in (5.29)

#### 5.10 Show that

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

**Solution:** Substitute  $k \rightarrow n - k$  then

$$y(n) = x(n) * h(n)$$
 (5.34)  
=  $\sum_{n=-\infty}^{\infty} x(k)h(n-k) = \sum_{n=-\infty}^{\infty} x(n-k)h(k)$  (5.35)

#### 6. DFT AND FFT

#### 6.1 Compute

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

and H(k) using h(n). Solution: The following code plots Fig. 6.1.

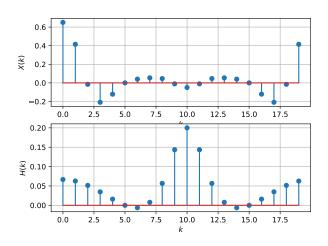


Fig. 6.1. X(k), H(k) from the DFT

wget https://github.com/kamujuaakash/ EE3900/blob/main/codes/xkhkdft.py

#### 6.2 Compute

$$Y(k) = X(k)H(k) \tag{6.2}$$

**Solution:** The following code plots Fig. 6.2.

wget https://github.com/kamujuaakash/ EE3900/blob/main/codes/ykdft.py

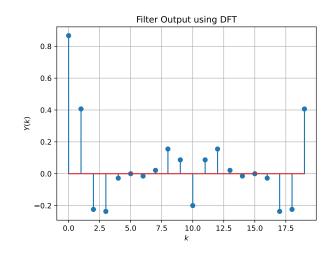


Fig. 6.2. Y(k) from the DFT

#### 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. 5.8. Note that this is the same as y(n) in Fig. 5.3.

wget https://github.com/kamujuaakash/ EE3900/blob/main/codes/yndft.py

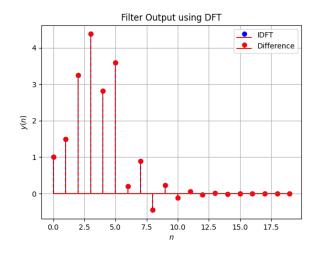


Fig. 6.3. y(n) from the DFT

6.4 Repeat the previous exercise by computing X(k), H(k) and y(n) through FFT and IFFT. **Solution:** Download the below python code for the plot 6.4,

wget https://github.com/kamujuaakash/ EE3900/blob/main/Simulation/codes/6.4. py

Then run the following command,

python3 6.4.py

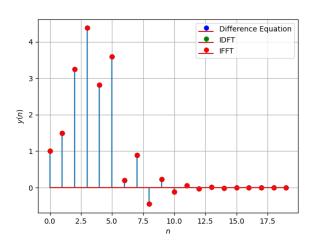


Fig. 6.4. The plot of y(n) using IFFT

#### 7. FFT

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

$$X(k) \triangleq \sum_{n=0}^{N-1} x(n)e^{-j2\pi kn/N}, \quad k = 0, 1, \dots, N-1$$
(7.1)

2. Let

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

Then the N-point DFTmatrix is defined as

$$\mathbf{F}_N = \begin{bmatrix} W_N^{mn} \end{bmatrix}, \quad 0 \le m, n \le N - 1 \tag{7.3}$$

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  $4 \times 4$  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:** From (7.2),

$$W_N = e^{-j2\pi/N} \tag{7.8}$$

Consider,

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

$$= e^{-j2\pi/(N/2)} (7.10)$$

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

Hence proved.

6. Show that

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

**Solution:** From the eq (7.5),

$$\mathbf{P}_4 = \begin{pmatrix} \mathbf{e}_4^1 & \mathbf{e}_4^3 & \mathbf{e}_4^2 & \mathbf{e}_4^4 \end{pmatrix} \tag{7.13}$$

Clearly  $P_4$  is an elementary matrix of  $I_4$ , so on multiplication with a matrix it will interchange the rows/columns of matrix depending on positions of unit vectors.

From that it follows,

$$\mathbf{P}_4^2 = \mathbf{I}_4 \tag{7.14}$$

So it is similar to prove that,

$$\mathbf{F}_4 \mathbf{P}_4 = \begin{bmatrix} \mathbf{I}_2 & \mathbf{D}_2 \\ \mathbf{I}_2 & -\mathbf{D}_2 \end{bmatrix} \begin{bmatrix} \mathbf{F}_2 & 0 \\ 0 & \mathbf{F}_2 \end{bmatrix}$$
 (7.15)

Now from (7.3),

$$\mathbf{F}_2 = \begin{bmatrix} W_2^{0.0} & W_2^{0.1} \\ W_2^{1.0} & W_2^{1.1} \end{bmatrix} \tag{7.16}$$

$$= \begin{bmatrix} W_2^0 & W_2^0 \\ W_2^0 & W_2^1 \end{bmatrix} \tag{7.17}$$

Using the result (7.11), we can write

$$\mathbf{F}_2 = \begin{bmatrix} W_4^0 & W_4^0 \\ W_4^0 & W_4^2 \end{bmatrix} \tag{7.18}$$

And  $\mathbf{D}_2$  is a diagonal matrix,

$$\mathbf{D}_2 = diag(W_4^0, W_4^1) \tag{7.19}$$

$$= diag(1, W_4) (7.20)$$

Then,

$$\mathbf{D}_{2}\mathbf{F}_{2} = \begin{bmatrix} 1 & 0 \\ 0 & W_{4}^{1} \end{bmatrix} \begin{bmatrix} W_{4}^{0} & W_{4}^{0} \\ W_{4}^{0} & W_{4}^{2} \end{bmatrix}$$
(7.21)  
$$= \begin{bmatrix} W_{4}^{0} & W_{4}^{0} \\ W_{4}^{1} & W_{4}^{3} \end{bmatrix}$$
(7.22)

And for  $k \in \mathcal{N}$  and N be a even integer we know that,

$$W_N^{Nk} = 1 \tag{7.23}$$

$$W_N^{Nk+N/2} = -1 (7.24)$$

Using that we can write,

$$-\mathbf{D}_2\mathbf{F}_2 = \begin{bmatrix} W_4^2 & W_4^6 \\ W_4^3 & W_4^9 \end{bmatrix}$$
 (7.25)

And from (7.3),

$$\mathbf{F}_{4} = \begin{bmatrix} W_{4}^{0} & W_{4}^{0} & W_{4}^{0} & W_{4}^{0} \\ W_{4}^{0} & W_{4}^{1} & W_{4}^{2} & W_{4}^{3} \\ W_{4}^{0} & W_{4}^{2} & W_{4}^{4} & W_{4}^{6} \\ W_{4}^{0} & W_{4}^{3} & W_{4}^{6} & W_{4}^{9} \end{bmatrix}$$
(7.26)

And

$$\mathbf{F}_{4}\mathbf{P}_{4} = \begin{bmatrix} W_{4}^{0} & W_{4}^{0} & W_{4}^{0} & W_{4}^{0} \\ W_{4}^{0} & W_{4}^{2} & W_{4}^{1} & W_{4}^{3} \\ W_{4}^{0} & W_{4}^{4} & W_{4}^{2} & W_{4}^{6} \\ W_{4}^{0} & W_{4}^{6} & W_{4}^{3} & W_{4}^{9} \end{bmatrix}$$
(7.27)

This is same as,

$$\begin{bmatrix} \mathbf{F}_2 & \mathbf{D}_2 \mathbf{F}_2 \\ \mathbf{F}_2 & -\mathbf{D}_2 \mathbf{F}_2 \end{bmatrix} \tag{7.28}$$

$$\Longrightarrow \begin{bmatrix} \mathbf{I}_2 & \mathbf{D}_2 \\ \mathbf{I}_2 & -\mathbf{D}_2 \end{bmatrix} \begin{bmatrix} \mathbf{F}_2 & 0 \\ 0 & \mathbf{F}_2 \end{bmatrix}$$
 (7.29)

Hence proved.

#### 7. Show that

$$\mathbf{F}_{N} = \begin{bmatrix} \mathbf{I}_{N/2} & \mathbf{D}_{N/2} \\ \mathbf{I}_{N/2} & -\mathbf{D}_{N/2} \end{bmatrix} \begin{bmatrix} \mathbf{F}_{N/2} & 0 \\ 0 & \mathbf{F}_{N/2} \end{bmatrix} \mathbf{P}_{N} \quad (7.30)$$

**Solution:** As we saw earlier, it is similar to prove that

$$\mathbf{F}_{N}\mathbf{P}_{N} = \begin{bmatrix} \mathbf{I}_{N/2} & \mathbf{D}_{N/2} \\ \mathbf{I}_{N/2} & -\mathbf{D}_{N/2} \end{bmatrix} \begin{bmatrix} \mathbf{F}_{N/2} & 0 \\ 0 & \mathbf{F}_{N/2} \end{bmatrix}$$
(7.31)

Assuming that N is even, consider LHS

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

$$(7.32)$$

On multiplying with  $P_N$  (permutation matrix), the odd-numbered columns of  $\mathbf{F}_N$  shifted towards left.

Now we can divide the above matrix (7.32), into four sub-matrices as,

$$= \begin{bmatrix} \begin{bmatrix} W_N^{n \times 2m} \end{bmatrix} & \begin{bmatrix} W_N^{n \times (2m+1)} \end{bmatrix} \\ \begin{bmatrix} W_N^{(n+\frac{N}{2}) \times (2m)} \end{bmatrix} & \begin{bmatrix} W_N^{(n+\frac{N}{2}) \times (2m+1)} \end{bmatrix} \end{bmatrix}$$
(7.33)

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

$$= \begin{bmatrix} \left[ \left( W_{N}^{n \times m} \right)^{2} \right] & \left[ W_{N}^{n} \left( W_{N}^{n \times m} \right)^{2} \right] \\ \left[ W_{N}^{Nm} \left( W_{N}^{n \times m} \right)^{2} \right] & \left[ W_{N}^{Nm+N/2} W_{N}^{n} \left( W_{N}^{n \times m} \right)^{2} \right] \end{bmatrix}$$

$$(7.34)$$

Using (7.23), (7.24) and (7.11)

$$= \begin{bmatrix} \begin{bmatrix} W_{\frac{N}{2}}^{n \times m} \end{bmatrix} & \begin{bmatrix} W_N^n W_{\frac{N}{2}}^{n \times m} \end{bmatrix} \\ \begin{bmatrix} W_{\frac{N}{2}}^{n \times m} \end{bmatrix} & \begin{bmatrix} -W_N^n W_{\frac{N}{2}}^{n \times m} \end{bmatrix} \end{bmatrix}$$
(7.35)

Now from def (7.3) and (7.6), we can write,

$$= \begin{bmatrix} \mathbf{F}_{\frac{N}{2}} & \mathbf{D}_{\frac{N}{2}} \mathbf{F}_{\frac{N}{2}} \\ \mathbf{F}_{\frac{N}{2}} & -\mathbf{D}_{\frac{N}{2}} \mathbf{F}_{\frac{N}{2}} \end{bmatrix}$$
(7.36)  

$$\implies \mathbf{F}_{N} \mathbf{P}_{N} = \begin{bmatrix} \mathbf{I}_{N/2} & \mathbf{D}_{N/2} \\ \mathbf{I}_{N/2} & -\mathbf{D}_{N/2} \end{bmatrix} \begin{bmatrix} \mathbf{F}_{N/2} & 0 \\ 0 & \mathbf{F}_{N/2} \end{bmatrix}$$
(7.37)

Hence proved.

**Note:** If we want to do the above matrix decomposition recursively the value of N should in the form of  $2^k$ .

#### 8. Find

$$\mathbf{P}_4\mathbf{x} \tag{7.38}$$

**Solution:** Let **x**,

$$\mathbf{x} = \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix}$$
 (7.39)

and  $P_4$  is 4 - point permutation matrix. So,

$$\mathbf{P}_{4}\mathbf{x} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix}$$
(7.40)

$$= \begin{bmatrix} x(0) \\ x(2) \\ x(1) \\ x(3) \end{bmatrix}$$
 (7.41)

9. Show that

$$\mathbf{X} = \mathbf{F}_N \mathbf{x} \tag{7.42}$$

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

**Solution:** From (7.1),

$$X(k) = \sum_{n=0}^{N-1} x(n)W^{kn}$$
 (7.43)

Now we will try to convert the above expression into matrix equations,

$$X(0) = \sum_{n=0}^{N-1} x(n)W^{0.n}$$
 (7.44)

$$= \begin{pmatrix} W^{0.0} \\ W^{0.1} \\ W^{0.2} \\ W^{0.(N-1)} \end{pmatrix}^{T} \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ \vdots \\ x(N-1) \end{pmatrix}$$
(7.45)

$$X(1) = \begin{pmatrix} W^{1.0} \\ W^{1.1} \\ W^{1.2} \\ W^{1.(N-1)} \end{pmatrix}^{T} \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ \vdots \\ x(N-1) \end{pmatrix}$$
(7.46)

.

$$X(N-1) = \begin{pmatrix} W^{(N-1)\times 0} \\ W^{(N-1)\times 1} \\ W^{(N-1)\times 2} \\ W^{(N-1)\times (N-1)} \end{pmatrix}^{T} \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ \vdots \\ x(N-1) \end{pmatrix}$$
(7.47)

 $\mathbf{X} =$ 

$$\begin{bmatrix} W_{N}^{0\times0} & W_{N}^{0\times1} & \dots & W_{N}^{0\times N-1} \\ \dots & \dots & \dots & \dots \\ W_{N}^{N-1\times0} & W_{N}^{N-1\times1} & \dots & W_{N}^{N-1\times N-1} \end{bmatrix} \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ \dots \\ x(N-1) \end{pmatrix}$$
(7.48)

From def (7.3),

$$\mathbf{X} = \mathbf{F}_N \mathbf{x} \tag{7.49}$$

Hence proved.

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

$$\begin{bmatrix} X(0) \\ X(1) \\ X(2) \\ X(3) \end{bmatrix} = \begin{bmatrix} X_1(0) \\ X_1(1) \\ X_1(2) \\ X_1(3) \end{bmatrix} + \begin{bmatrix} W_8^0 & 0 & 0 & 0 \\ 0 & W_8^1 & 0 & 0 \\ 0 & 0 & W_8^2 & 0 \\ 0 & 0 & 0 & W_8^3 \end{bmatrix} \begin{bmatrix} X_2(0) \\ X_2(1) \\ X_2(2) \\ X_2(3) \end{bmatrix}$$
(7.50)
$$\begin{bmatrix} X(4) \\ X(5) \\ X(6) \\ X(7) \end{bmatrix} = \begin{bmatrix} X_1(0) \\ X_1(1) \\ X_1(2) \\ X_1(3) \end{bmatrix} - \begin{bmatrix} W_8^0 & 0 & 0 & 0 \\ 0 & W_8^1 & 0 & 0 \\ 0 & 0 & W_8^2 & 0 \\ 0 & 0 & 0 & W_8^3 \end{bmatrix} \begin{bmatrix} X_2(0) \\ X_2(1) \\ X_2(2) \\ X_2(2) \\ X_2(3) \end{bmatrix}$$
(7.51)

4-point FFTs into 2-point FFTs

$$\begin{bmatrix} X_1(0) \\ X_1(1) \end{bmatrix} = \begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} + \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix}$$
 (7.52)

$$\begin{bmatrix} X_1(2) \\ X_1(3) \end{bmatrix} = \begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} - \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix}$$
 (7.53)

$$\begin{bmatrix} X_2(0) \\ X_2(1) \end{bmatrix} = \begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} + \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix}$$
(7.54)

$$\begin{bmatrix} X_2(2) \\ X_2(3) \end{bmatrix} = \begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} - \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix}$$
 (7.55)

$$P_{8} \begin{vmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \\ x(4) \\ x(5) \\ x(6) \\ x(7) \end{vmatrix} = \begin{vmatrix} x(0) \\ x(2) \\ x(4) \\ x(6) \\ x(1) \\ x(3) \\ x(5) \\ x(7) \end{vmatrix}$$
 (7.56)

$$P_{4} \begin{bmatrix} x(0) \\ x(2) \\ x(4) \\ x(6) \end{bmatrix} = \begin{bmatrix} x(0) \\ x(4) \\ x(2) \\ x(6) \end{bmatrix}$$
 (7.57)

$$P_{4} \begin{bmatrix} x(1) \\ x(3) \\ x(5) \\ x(7) \end{bmatrix} = \begin{bmatrix} x(1) \\ x(5) \\ x(3) \\ x(7) \end{bmatrix}$$
 (7.58)

Therefore,

$$\begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} = F_2 \begin{bmatrix} x(0) \\ x(4) \end{bmatrix}$$
 (7.59)

$$\begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix} = F_2 \begin{bmatrix} x(3) \\ x(7) \end{bmatrix}$$
 (7.62)

**Solution:** The 8-point FFT can be expressed as,

$$X(k) = \sum_{0}^{7} x(n)e^{\frac{-2\pi kn}{8}}$$

$$= \sum_{0}^{3} x(2n)e^{\frac{-2\pi kn}{4}} + \sum_{1}^{3} e^{\frac{-2\pi k(2n+1)}{8}}$$

$$= \sum_{0}^{3} x(2n)e^{\frac{-2\pi kn}{4}} + e^{\frac{-2\pi k}{8}} \sum_{1}^{3} x(2n)e^{\frac{-2\pi kn}{4}}$$

Call these 4 - point FFTs as  $X_1$  and  $X_2$ ,

$$X(k) = X_1(k) + W_8^k X_2(k)$$
 (7.66)

Now consider,

$$X(k+4) = X_1(k+4) + W_8^{k+4} X_2(k+4)$$
 (7.67)  
=  $X_1(k) - W_8^k X_2(k)$  (7.68)

Since the twiddle factors along with  $X_1$  and  $X_2$  are of 4-point  $X_1(k+4) = X_1(k)$  and  $X_2(k+4) = X_2(k)$ .

With that (7.68) we can see how (7.50) and (7.51) are derived.

Now consider these 4-point FFTs,

$$X_1(k) = \sum_{0}^{1} x(4n)e^{\frac{-j2\pi nk}{2}} + e^{\frac{-j2\pi k}{4}} \sum_{0}^{1} x(4n+2)e^{\frac{-j2\pi nk}{2}}$$
(7.69)

$$= X_3(k) + W_4^k X_4(k) (7.70)$$

where,  $X_3(k)$  and  $X_4(k)$  are 2-point FFTs of  $x_1(n) = x_1(4n)$  and  $x_2(n) = x(4n + 2)$ . And you can see that,

$$X_1(k+2) = X_3(k) - W_4^k X_4(k)$$
 (7.71)

With that we can see how we got (7.10) and (7.53).

And similarly we can write the 2-point FFTs from  $X_2(k)$  as  $X_5(k)$  and  $X_6(k)$  of subsequences x(4n + 1) and x(4n + 3).

With that we can get (7.54) and (7.55).

Mathematically we can write these 2-point FFTs as,

$$\begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix} = F_2 \begin{bmatrix} x(2) \\ x(6) \end{bmatrix}$$
 (7.73)

$$\begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} = F_2 \begin{bmatrix} x(1) \\ x(5) \end{bmatrix}$$
 (7.74)

$$\begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix} = F_2 \begin{bmatrix} x(3) \\ x(7) \end{bmatrix}$$
 (7.75)

where, the subsequences required for each 2-point FFT can be obtained from (7.56), (7.57) and (7.58).

11. For

(7.65)

$$\mathbf{x} = \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 2 \\ 1 \end{pmatrix} \tag{7.76}$$

compute the DFT using (7.42)

Solution: Download the below python code,

wget https://github.com/kamujuaakash/ EE3900/blob/main/Simulation/codes/ X\_k\_dft.py

Then run the following command on terminal,

$$python 3\ X\_k\_dft.py$$

The plot of DFT can be seen in Fig 7.11

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

**Solution:** Download the below python code,

wget https://github.com/kamujuaakash/ EE3900/blob/main/Simulation/codes/ X k fft.py

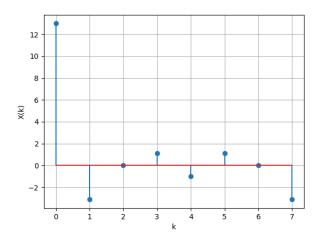


Fig. 7.11. DFT using DFT matrix

Then run the following command on terminal,

The plot of DFT can be seen in Fig 7.13

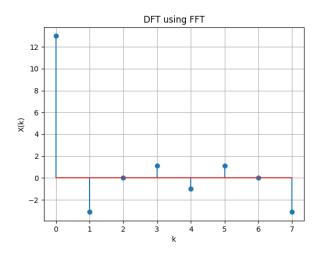


Fig. 7.12. FFT using Matrix decompostion

13. Write a C program to compute the 8-point FFT. **Solution:** Download the C code from the following link

Then run the following command,

Download the below python code which uses fft.dat file from the C code.

Then run the following command for the plot,

You will get output of DFT of x(n).

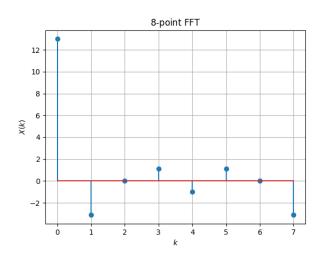


Fig. 7.13. FFT using C code

14. Compare FFT and Convolution for Input Signal.

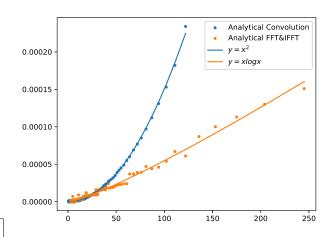


Fig. 7.14. Time Comparison

#### 8. Exercises

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

8.1 The command

output\_signal = signal.lfilter(b, a, input\_signal)

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. **Solution:** On taking the *Z*-transform on both sides of the difference equation

$$\sum_{m=0}^{M} a(m) z^{-m} Y(z) = \sum_{k=0}^{N} b(k) z^{-k} X(z)$$
 (8.2)

$$\implies H(z) = \frac{Y(z)}{X(z)} = \frac{\sum_{k=0}^{N} b(k) z^{-k}}{\sum_{m=0}^{M} a(m) z^{-m}}$$
 (8.3)

For obtaining the discrete Fourier transform, put  $z = J^{\frac{2\pi i}{I}}$  where I is the length of the input signal and  $i = 0, 1, \dots, I - 1$ 

Download the following Python code that does the above

wget https://github.com/LokeshBadisa/ EE3900-Linear-Systems-and-Signal-Processing/blob/main/codes/8.1.py

8.2 Repeat all the exercises in the previous sections for the above a and b

**Solution:** The polynomial coefficients obtained are

$$\mathbf{a} = \begin{pmatrix} 1.000 \\ -2.519 \\ 2.561 \\ -1.206 \\ 0.220 \end{pmatrix} \qquad \mathbf{b} = \begin{pmatrix} 0.003 \\ 0.014 \\ 0.021 \\ 0.014 \\ 0.003 \end{pmatrix} \tag{8.4}$$

The difference equation is then given by

$$\mathbf{a}^{\mathsf{T}}\mathbf{y} = \mathbf{b}^{\mathsf{T}}\mathbf{x} \tag{8.5}$$

where

$$\mathbf{y} = \begin{pmatrix} y(n) \\ y(n-1) \\ y(n-2) \\ y(n-3) \\ y(n-4) \end{pmatrix} \qquad \mathbf{x} = \begin{pmatrix} x(n) \\ x(n-1) \\ x(n-2) \\ x(n-3) \\ x(n-4) \end{pmatrix}$$
(8.6)

Download the following Python code

wget https://github.com/LokeshBadisa/ EE3900-Linear-Systems-and-Signal-Processing/blob/main/codes/8.2.py

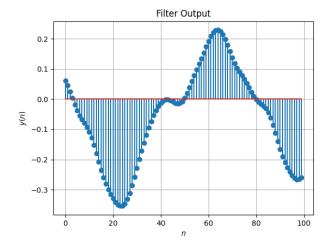


Fig. 8.2. Plot of y(n)

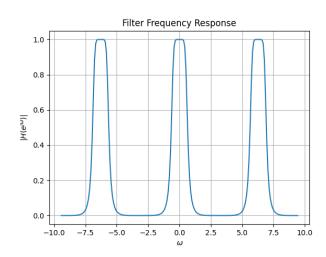


Fig. 8.2. Plot of  $|H(e^{j\omega})|$ 

8.3 What is the sampling frequency of the input signal?

**Solution:** The sampling frequency of the input signal is  $44\,100\,\text{Hz} = 44.1\,\text{kHz}$ 

8.4 What is the type, order and cutoff frequency of the above Butterworth filter?

**Solution:** 

Type: low-pass

Order: 4

Cutoff frequency:  $4000 \,\text{Hz} = 4 \,\text{kHz}$ 

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

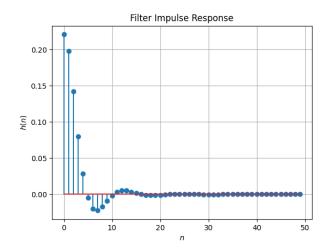


Fig. 8.2. Plot of h(n)

### **Solution:**

Order: 10 Cutoff frequency: 3000 Hz = 3 kHz