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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/karthik6281/Signal-Processing/blob/main/sig-pro/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('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('Sound With ReducedNoise.wav',
    output signal, fs)
```

2.4 The output of the python script Problem 2.3 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/karthik6281/Signal— Processing/blob/main/sig-pro/codes/3_1. py

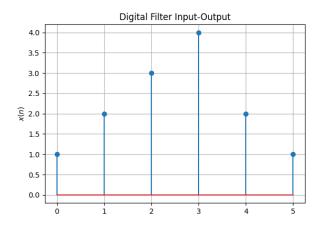


Fig. 3.1

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. 3.2.

wget https://github.com/karthik6281/Signal— Processing/blob/main/sig-pro/codes/3_2. py

3.3 Repeat the above exercise using a C code. **Solution:** The c code can be obtained from

wget https://github.com/karthik6281/Signal— Processing/blob/main/sig-pro/codes/3_3. c

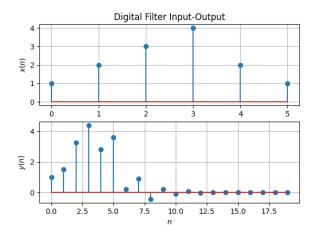


Fig. 3.2

4 Z-TRANSFORM

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

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

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

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

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

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

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

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

$$=\sum_{n=0}^{5} x(n)z^{-n} \tag{4.8}$$

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

4.3 Find

$$H(z) = \frac{Y(z)}{X(z)}$$
 (4.10)

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

Solution: Applying (4.6) in (3.2),

$$Y(z) + \frac{1}{2}z^{-1}Y(z) = X(z) + z^{-2}X(z)$$
 (4.11)

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

4.4 Find the Z transform of

$$\delta(n) = \begin{cases} 1 & n = 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.13)

and show that the Z-transform of

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

is

$$U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1 \tag{4.15}$$

Solution: The *Z*-transform of $\delta(n)$ is defined as

$$\mathcal{Z}\{\delta(n)\} = \sum_{n=-\infty}^{\infty} \delta(n) z^{-n}$$
 (4.16)

$$= \delta(0)z^{-0} \tag{4.17}$$

$$= 1 \tag{4.18}$$

Hence we can say that

$$\delta(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} 1 \tag{4.19}$$

and from (4.14),

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

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

Solution:

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

$$=\sum_{n=0}^{\infty} a^n z^{-n}$$
 (4.24)

$$=\sum_{n=0}^{\infty} (z^{-1}a)^n \tag{4.25}$$

$$= \frac{1}{1 - az^{-1}}, \quad \left| z^{-1}a \right| < 1 \quad (4.26)$$

$$= \frac{1}{1 - az^{-1}}, \quad |z| > |a| \tag{4.27}$$

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

4.6 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}).$$
 (4.28)

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 h(n).

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

$$H(e^{jw}) = \frac{1 + (e^{jw})^{-2}}{1 + \frac{1}{2}(e^{jw})^{-1}}$$
(4.29)

$$= 2\frac{1 + \cos(-2\omega) + j\sin(-2\omega)}{2 + \cos(-\omega) + j\sin(-\omega)}$$
 (4.30)

$$=2\frac{1+\cos(2\omega)-j\sin(2\omega)}{2+\cos(\omega)-j\sin(\omega)}$$
(4.31)

$$=2\frac{2\cos^{2}(\omega)-2j\sin(\omega)\cos(\omega)}{2+\cos(\omega)-j\sin(\omega)}$$
(4.32)

$$= 4\cos(\omega) \frac{\cos(\omega) - j\sin(\omega)}{2 + \cos(\omega) - j\sin(\omega)}$$
(4.33)

$$= 4|\cos(\omega)| \frac{e^{jw}}{2 + e^{jw}}$$
 (4.34)

So,

$$|H(e^{jw})| = 4|\cos(\omega)|\frac{|e^{jw}|}{|2 + e^{jw}|}$$
 (4.35)

$$=\frac{|4\cos(\omega)|}{5+4\cos(\omega)}\tag{4.36}$$

 $|H(e^{j\omega})|$ is periodic with period π .(The LCM of the period of $|\cos(\omega)|$ and $5 + 4\cos(\omega)$ is 2π) The graph of $|H(e^{j\omega})|$ is symmetric with respect to y-axis. It is continuous over ω . The following code plots Fig. 4.6.

wget https://github.com/ karthik6281/Signal— Processing/blob/main/ Assignment1/codes/4_6. py

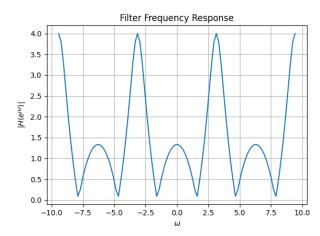


Fig. 4.6: $|H(e^{j\omega})|$

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

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

$$= \sum_{-\infty}^{\infty} h(n) \int_{-\pi}^{\pi} (\cos(n-k) + i\sin(n-k)) d\omega$$
(4.38)

$$\int_{-\pi}^{\pi} (\cos(n-k) + i\sin(n-k))d\omega = \begin{cases} 2\pi & n=k\\ 0 & n\neq k \end{cases}$$
(4.39)

$$\therefore h(n) = \frac{\int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega}{2\pi}$$
 (4.40)

5 Impulse Response

5.1 Using long division, find

$$h(n), \quad n < 5$$
 (5.1)

for H(z) in (4.12).

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)

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

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)

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

$$=1-\frac{1}{2}z^{-1}+5\sum_{n=2}^{\infty}\left(-\frac{1}{2}\right)^{n}z^{-n} \qquad (5.6)$$

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

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

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 (4.12),

$$H(z) = \frac{1}{1 + \frac{1}{2}z^{-1}} + \frac{z^{-2}}{1 + \frac{1}{2}z^{-1}}$$
 (5.9)

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

using (4.22) and (4.6).

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

Solution: The following code plots Fig. 5.3.

wget https://github.com/ karthik6281/Signal— Processing/blob/main/ Assignment1/codes/5_3. py on simplfying we get h(n) as

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

$$: 5 \times \left(-\frac{1}{2}\right)^n \to 0 \quad \text{for} \quad n \to \infty$$
 (5.12)

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

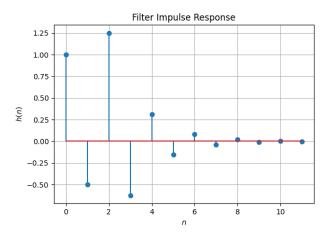


Fig. 5.3: h(n) wrt n

5.4 Convergent? Justify using the ratio test. **Solution:** A sequence $\{x_n\}$ is convergent if

$$\lim_{n \to \infty} \left| \frac{x_{n+1}}{x_n} \right| < 1 \tag{5.13}$$

This is known as Ratio test. In this case the limit will become,

$$\lim_{n \to \infty} \left| \frac{h(n+1)}{h(n)} \right| = \lim_{n \to \infty} \left| \frac{5\left(\frac{-1}{2}\right)^{n+1}}{5\left(\frac{-1}{2}\right)^n} \right|$$
 (5.14)
$$= \frac{1}{2} < 1$$
 (5.15)

 $\therefore h(n)$ is convergent.

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

$$\sum_{n=1}^{\infty} h(n) < \infty \tag{5.16}$$

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

Solution: Taking h(n) as defined in (5.7) Then

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

$$= \frac{4}{3}$$
(5.18)

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

5.6 Verify the above result using a python code. **Solution:** The above result is verified using the below python code

wget https://github.com/karthik6281/Signal-Processing/tree/main/Assignment1/codes/5 _6.py

5.7 Compute and sketch h(n) using

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2), \quad (5.19)$$

This is the definition of h(n).

Solution: The following code plots Fig. 5.7. Note that this is the same as Fig. 3.1.

wget https://github.com/karthik/Signal-Processing/tree/main/Assignment1/codes/5 _7.py

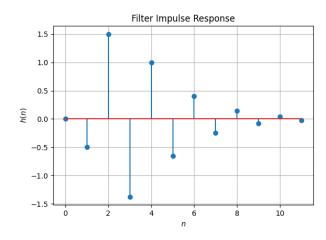


Fig. 5.7: h(n) from the definition

5.8 Compute

$$y(n) = x(n) * h(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k)$$
 (5.20)

Comment. The operation in (5.20) is known as *convolution*.

Solution: The following code plots Fig. 5.8. Note that this is the same as y(n) in Fig. 3.1.

wget https://github.com/karthik/Signal-Processing/tree/main/Assignment1/codes/5 8.py

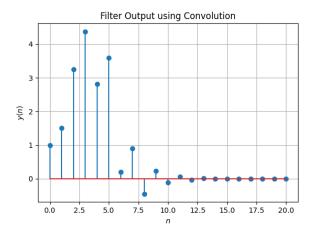


Fig. 5.8: y(n) from the definition of convolution

5.9 Express the above convolution using a Toeplitz matrix.

Solution:

wget https://github.com/karthik6281/Signal-Processing/tree/main/Assignment1/codes/5 _9.py

From (5.20), we express y(n) as

$$y(n) = \sum_{k=-\infty}^{\infty} x(k) h(n-k)$$
 (5.21)

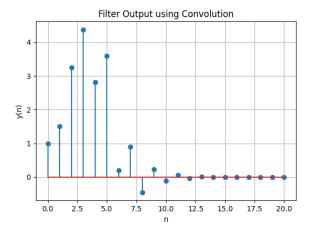


Fig. 5.9: Convolution of x(n) and h(n) using toeplitz matrix

To understand how we can use a Toeplitz matrix, we will see what we are doing in (5.20)

$$y(0) = x(0) h(0) (5.22)$$

$$y(1) = x(0)h(1) + x(1)h(0)$$
 (5.23)

$$y(2) = x(0) h(2) + x(1) h(1) + x(2) h(0)$$
(5.24)

.

The same thing can be written as,

$$y(0) = (h(0) \quad 0 \quad 0 \quad . \quad . \quad .0) \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ . \\ x(5) \end{pmatrix}$$
 (5.25)

$$y(1) = \begin{pmatrix} h(1) & h(0) & 0 & 0 & . & . & .0 \end{pmatrix} \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ . \\ x(5) \end{pmatrix}$$
(5.26)

$$y(2) = \begin{pmatrix} h(2) & h(1) & h(0) & 0 & . & .0 \end{pmatrix} \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ . \\ x(5) \end{pmatrix}$$
(5.27)

•

Using Toeplitz matrix of h(n) we can simplify it as,

$$y(n) = \begin{pmatrix} h(0) & 0 & 0 & \dots & 0 \\ h(1) & h(0) & 0 & \dots & 0 \\ h(2) & h(1) & h(0) & \dots & 0 \\ & & \dots & & & \\ 0 & 0 & 0 & \dots & h(m-1) \end{pmatrix} \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ \vdots \\ x(5) \end{pmatrix}$$
(5.28)

Now from (3.1) we will take n

$$x(n) = \begin{pmatrix} 1\\2\\3\\4\\2\\1 \end{pmatrix}$$
 (5.29)

And from (5.7) we will take some values of n,

$$h(n) = \begin{pmatrix} 1\\ -0.5\\ 1.25\\ .\\ . \end{pmatrix}$$
 (5.30)

Now using (5.28),

$$y(n) = x(n) * h(n)$$

$$= \begin{pmatrix} 1 & 0 & 0 & \dots & 0 \\ -0.5 & 1 & 0 & \dots & 0 \\ 1.25 & -0.5 & 1 & \dots & \dots & 0 \\ & & & & & & \\ 0 & 0 & 0 & \dots & \dots & \\ \end{pmatrix} \begin{pmatrix} x(0) \\ x(1) \\ x(2) \\ \vdots \\ x(5) \end{pmatrix}$$

$$(5.32)$$

$$= \begin{pmatrix} 1\\1.5\\3.25\\.\\.\\. \end{pmatrix}$$
 (5.33)

5.10 Show that

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

Solution: From (5.20)

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

Replacing n-k with a,we get

$$y(n) = \sum_{n-a=-\infty}^{\infty} x(n-a)h(a)$$
 (5.36)

$$=\sum_{-a=-\infty}^{\infty}x(n-a)h(a)$$
 (5.37)

$$=\sum_{a=-\infty}^{\infty}x(n-a)h(a)$$
 (5.38)

6 DFT AND FFT

6.1 Compute

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

and H(k) using h(n)

Solution: The python code can be obtained from

wget https://github.com/ karthik6281/Signal— Processing/tree/main/ Assignment1/codes/6_1. py

Execute the following commands

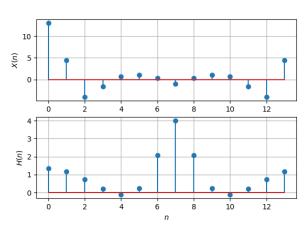


Fig. 6.1: Plots of the real parts of the discrete Fourier transforms of x(n) and h(n)

6.2 Compute

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

Solution: The python code can be obtained from

wget https://github.com/karthik6281/Signal-Processing/tree/main/Assignment1/codes/6_2.py

Execute the following commands

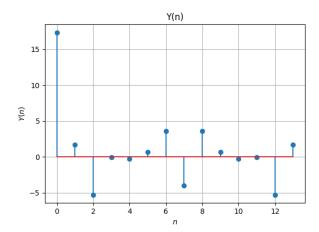


Fig. 6.2: Plot of Y(k)



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

Solution: The python code can be obtained from

wget https://github.com/ karthik6281/Signal— Processing/tree/main/ Assignment1/codes/6_3. py

Execute the following commands

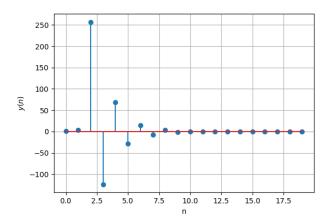


Fig. 6.3: Plot using difference equation of Y(k)

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

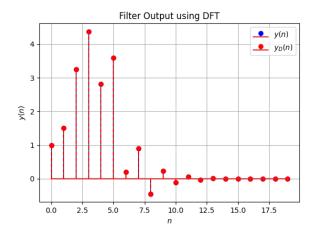


Fig. 6.3: Plot of the inverse discrete Fourier transform of Y(k)

Solution: The python code can be obtained from

wget https://github.com/karthik6281/ Signal-Processing/tree/main/ Assignment1/codes/6_4.py

Execute the following commands

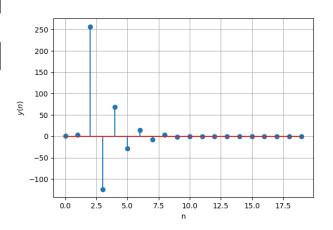


Fig. 6.4: Plot using difference equation of Y(k)

7 FFT

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

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

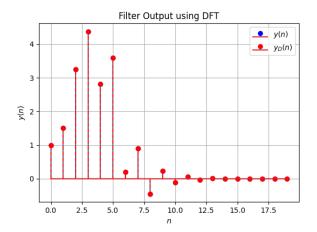


Fig. 6.4: Plot of the inverse discrete Fourier transform of Y(k)

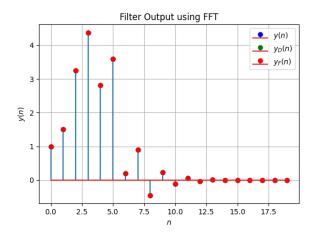


Fig. 6.4: Plot of y(n) by fast Fourier transform

2. Let

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

Then the N-point DFTmatrix 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: 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.

Generalising the condition,

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

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,

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

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

$$W_N^{Nk} = 1 (7.23)$$

$$W_N^{Nk} = 1$$
 (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: For N even ;

We already know;

$$\mathbf{F}_{N} = \begin{bmatrix} W_{N}^{mn} \end{bmatrix}, \quad 0 \le m, n \le N - 1$$

$$(7.31)$$

$$\mathbf{D}_{N}\mathbf{F}_{N} = \begin{bmatrix} W_{N}^{m.(2k+1)} \end{bmatrix}, \quad 0 \le m, k \le \frac{N}{2} - 1$$

$$(7.32)$$

$$\mathbf{F}_{N}\mathbf{P}_{N} = \begin{bmatrix} W_{N}^{2mk} & W_{N}^{m.(2k+1)} \\ W_{N}^{2mk+Nk} & W_{N}^{m.(2k+1)+\frac{N}{2}.(2k+1)} \end{bmatrix}$$
$$0 \le m, k \le \frac{N}{2} - 1$$

From (7.23) and (7.24);

$$\mathbf{F}_{N}\mathbf{P}_{N} = \begin{bmatrix} W_{N}^{2mk} & W_{N}^{m,(2k+1)} \\ W_{N}^{2mk} & -W_{N}^{m,(2k+1)} \end{bmatrix}$$
(7.33)

from (7.7);

$$\mathbf{F}_{N}\mathbf{P}_{N} = \begin{bmatrix} W_{N/2}^{mk} & W_{N/2}^{m.(k+1/2)} \\ W_{N/2}^{mk} & -W_{N/2}^{m.(k+1/2)} \end{bmatrix}$$
(7.34)

$$\mathbf{F}_{N}\mathbf{P}_{N} = \begin{bmatrix} \mathbf{F}_{N/2} & \mathbf{D}_{N/2}\mathbf{F}_{N/2} \\ \mathbf{F}_{N/2} & -\mathbf{D}_{N/2}\mathbf{F}_{N/2} \end{bmatrix}$$
(7.35)

Following (7.14);

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

From above it follows;

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

8. Find

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

Solution: From (7.5),

$$\mathbf{P}_4 = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \tag{7.39}$$

$$\mathbf{x} = \begin{pmatrix} 1\\2\\3\\4\\2\\1 \end{pmatrix} \tag{7.40}$$

After proper zero padding of P_4 ,

$$= \begin{pmatrix} 1\\3\\2\\4\\0\\0 \end{pmatrix} \tag{7.43}$$

9. Show that

$$\mathbf{X} = \mathbf{F}_N \mathbf{x} \tag{7.44}$$

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

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

$$\mathbf{x} = \begin{bmatrix} x(0) \\ x(1) \\ \vdots \\ x(N-1) \end{bmatrix}$$
 (7.45)

$$\mathbf{X} = \begin{bmatrix} X(0) \\ X(1) \\ \vdots \\ X(N-1) \end{bmatrix}$$
 (7.46)

$$\mathbf{F}_{N} = \begin{bmatrix} 1 & 1 & ! & \cdots & 1 \\ 1 & W_{N} & W_{N}^{2} & \cdots & W_{N}^{(N-1)} \\ 1 & W_{N}^{2} & W_{N}^{4} & \cdots & W_{N}^{2(N-1)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & W_{N}^{N-1} & W_{N}^{2(N-1)} & \cdots & W_{N}^{(N-1)(N-1)} \end{bmatrix}$$

$$(7.47)$$

As

$$X(k) = \sum_{n=0}^{N-1} x(n)e^{-j2\pi kn/N}$$
 (7.48)

Upon linear transformation over k,

$$\begin{bmatrix} X(0) \\ X(1) \\ \vdots \\ X(N-1) \end{bmatrix} = \begin{bmatrix} 1 & 1 & \cdots & 1 \\ 1 & W_N & \cdots & W_N^{(N-1)} \\ 1 & W_N^2 & \cdots & W_N^{2(N-1)} \\ \vdots & \vdots & \vdots & \vdots \\ 1 & W_N^{N-1} & \cdots & W_N^{(N-1)(N-1)} \end{bmatrix} \begin{bmatrix} x(0) \\ x(1) \\ \vdots \\ x(N-1) \end{bmatrix}$$

$$(7.49)$$

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

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

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

$$P_{4} \begin{bmatrix} x(0) \\ x(2) \\ x(4) \\ x(6) \end{bmatrix} = \begin{bmatrix} x(0) \\ x(4) \\ x(2) \\ x(6) \end{bmatrix}$$
 (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)
$$= \begin{bmatrix} 13 \\ -3.12 - 6.53j \\ 1j \\ 1.12 - 0.53j \\ -1j \\ 1.12 + 0.53j \end{bmatrix}$$
 (7.67)

Therefore,

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

$$\begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix} = F_2 \begin{bmatrix} x(2) \\ x(6) \end{bmatrix}$$
 (7.60)

$$\begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} = F_2 \begin{bmatrix} x(1) \\ x(5) \end{bmatrix}$$
 (7.61)

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

11. For

$$\mathbf{x} = \begin{pmatrix} 1\\2\\3\\4\\2\\1 \end{pmatrix} \tag{7.63}$$

compte the DFT using (7.44) **Solution:**

compte the DFT using (7.44) **Solution:**
$$\mathbf{F}_{2} = \begin{bmatrix} \mathbf{I}_{1} & 1 & 1 & 1 & 1 \\ 1 & e^{-j\pi/3} & e^{-j2\pi/3} & e^{-j\pi} & e^{-j4\pi/3} & e^{-j5\pi/3} \\ 1 & e^{-j2\pi/3} & e^{-j4\pi/3} & e^{-j2\pi} & e^{-j8\pi/3} & e^{-j10\pi/3} \\ 1 & e^{-j\pi} & e^{-j2\pi} & e^{-j3\pi} & e^{-j4\pi} & e^{-j5\pi} \\ 1 & e^{-j4\pi/3} & e^{-j8\pi/3} & e^{-j4\pi} & e^{-j16\pi/3} & e^{-j20\pi/3} \\ 1 & e^{-j5\pi/3} & e^{-j10\pi/3} & e^{-j5\pi} & e^{-j20\pi/3} & e^{-j25\pi/3} \end{bmatrix}$$

$$\mathbf{F}_{2}$$

$$(7.64)$$

Using (7.63),

$$\mathbf{X} = \mathbf{F}_6 \mathbf{x} \tag{7.65}$$

$$\mathbf{X} = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & e^{-j\pi/3} & e^{-j2\pi/3} & e^{-j\pi} & e^{-j4\pi/3} & e^{-j5\pi/3} \\ 1 & e^{-j2\pi/3} & e^{-j4\pi/3} & e^{-j2\pi} & e^{-j8\pi/3} & e^{-j10\pi/3} \\ 1 & e^{-j\pi} & e^{-j2\pi} & e^{-j3\pi} & e^{-j4\pi} & e^{-j5\pi} \\ 1 & e^{-j4\pi/3} & e^{-j8\pi/3} & e^{-j4\pi} & e^{-j16\pi/3} & e^{-j20\pi/3} \\ 1 & e^{-j5\pi/3} & e^{-j10\pi/3} & e^{-j5\pi} & e^{-j20\pi/3} & e^{-j25\pi/3} \end{bmatrix} \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 2 \\ 1 \end{pmatrix}$$

$$(7.66)$$

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

Solution: x after padding is

$$\begin{pmatrix}
1 \\
2 \\
3 \\
4 \\
2 \\
1 \\
0 \\
0
\end{pmatrix}$$
(7.68)

Using 8-point fft,

$$\mathbf{F}_8 = \begin{bmatrix} \mathbf{I}_4 & \mathbf{D}_4 \\ \mathbf{I}_4 & -\mathbf{D}_4 \end{bmatrix} \begin{bmatrix} \mathbf{F}_4 & 0 \\ 0 & \mathbf{F}_4 \end{bmatrix} \mathbf{P}_8 \tag{7.69}$$

$$\mathbf{F}_4 = \begin{bmatrix} \mathbf{I}_2 & \mathbf{D}_2 \\ \mathbf{I}_2 & -\mathbf{D}_2 \end{bmatrix} \begin{bmatrix} \mathbf{F}_2 & 0 \\ 0 & \mathbf{F}_2 \end{bmatrix} \mathbf{P}_4 \tag{7.70}$$

$$\mathbf{F}_2 = \begin{bmatrix} \mathbf{I}_1 & \mathbf{D}_1 \\ \mathbf{I}_1 & -\mathbf{D}_1 \end{bmatrix} \begin{bmatrix} \mathbf{F}_1 & 0 \\ 0 & \mathbf{F}_1 \end{bmatrix} \mathbf{P}_2 \tag{7.71}$$

$$\mathbf{F_1} = [1] \tag{7.72}$$

$$\mathbf{F_2} = \begin{bmatrix} \mathbf{F_1} & \mathbf{D_1} \mathbf{F_1} \\ \mathbf{F_1} & -\mathbf{D_1} \mathbf{F_1} \end{bmatrix} \mathbf{P_2} \tag{7.73}$$

$$= \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \tag{7.74}$$

Calculating F_4 ,

$$\mathbf{D}_2 = diag(1, W_4) = \begin{bmatrix} 1 & 0 \\ 0 & -j \end{bmatrix} \quad (7.75)$$

$$\mathbf{D_2F_2} = \begin{bmatrix} 1 & 0 \\ 0 & -j \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \quad (7.76)$$

$$= \begin{bmatrix} 1 & 1 \\ -j & j \end{bmatrix} \quad (7.77)$$

$$\mathbf{F_4} = \begin{bmatrix} \mathbf{F_2} & \mathbf{D_2}\mathbf{F_2} \\ \mathbf{F_2} & -\mathbf{D_2}\mathbf{F_2} \end{bmatrix} \mathbf{P_4} \quad (7.78)$$

$$\mathbf{F_4} = \begin{bmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & -j & j \\ 1 & 0 & -1 & -1 \\ 0 & 1 & j & -j \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$
(7.79)

$$= \begin{bmatrix} 1 & 1 & 0 & 1 \\ 0 & -j & 1 & j \\ 1 & -1 & 0 & j \\ 0 & j & 1 & -j \end{bmatrix}$$
 (7.80)

Calculating F_8 ,

$$\mathbf{D_4} = diag(1, W_8, W_8^2, W_8^3)$$

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

$$(7.81)$$

$$\mathbf{D_{4}F_{4}} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & \frac{1-j}{\sqrt{2}} & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & \frac{-1-j}{\sqrt{2}} \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 & 1 \\ 0 & -j & 1 & j \\ 1 & -1 & 0 & j \\ 0 & j & 1 & -j \end{bmatrix}$$

$$(7.83)$$

$$= \begin{bmatrix} 1 & 1 & 0 & 1 \\ 0 & \frac{-1-j}{\sqrt{2}} & \frac{1-j}{\sqrt{2}} & \frac{1+j}{\sqrt{2}} \\ -1 & 1 & 0 & -j \\ 0 & \frac{1-j}{\sqrt{2}} & \frac{-1-j}{\sqrt{2}} & \frac{-1+j}{\sqrt{2}} \end{bmatrix}$$

$$(7.84)$$

 $F_8 = \mathbf{ABP_8}$ where

$$\mathbf{A} = \mathbf{A}\mathbf{B}\mathbf{P_8} \text{ where}$$

$$\mathbf{A} = \begin{bmatrix} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0\\ 0 & 1 & 0 & 0 & 0 & \frac{-1-j}{\sqrt{2}} & \frac{1-j}{\sqrt{2}} & \frac{1+j}{\sqrt{2}}\\ 0 & 0 & 1 & 0 & -1 & 1 & 0 & -j\\ 0 & 0 & 0 & 1 & 0 & \frac{1-j}{\sqrt{2}} & \frac{-1-j}{\sqrt{2}} & \frac{-1+j}{\sqrt{2}}\\ 1 & 0 & 0 & 0 & -1 & 0 & 0 & 0\\ 0 & 1 & 0 & 0 & 0 & \frac{1+j}{\sqrt{2}} & \frac{-1+j}{\sqrt{2}} & \frac{-1-j}{\sqrt{2}}\\ 0 & 0 & 1 & 0 & 1 & -1 & 0 & j\\ 0 & 0 & 0 & 1 & 0 & \frac{-1+j}{\sqrt{2}} & \frac{1+j}{\sqrt{2}} & \frac{1-j}{\sqrt{2}} \end{bmatrix}$$

$$(7.85)$$

$$\mathbf{B} = \begin{bmatrix} 1 & 1 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & -j & 1 & j & 0 & 0 & 0 & 0 \\ 1 & -1 & 0 & j & 0 & 0 & 0 & 0 \\ 0 & j & 1 & -j & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & -1 & -1 & 0 & -1 \\ 0 & 0 & 0 & 0 & 0 & j & -1 & j \\ 0 & 0 & 0 & 0 & 0 & -j & -1 & j \end{bmatrix}$$

$$(7.86)$$

And P_8 is a permutation matrix.

$$\mathbf{X} = \begin{bmatrix} 13 \\ -3.12 - 6.53j \\ 1j \\ 1.12 - 0.53j \\ -1 \\ 1.12 + 0.53j \\ -1j \\ -3.12 + 6.53j \end{bmatrix}$$
(7.87)

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

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.

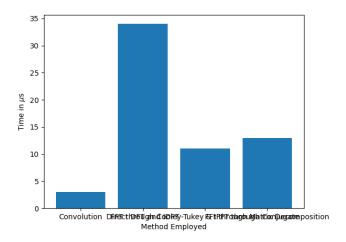


Fig. 5: timecomparision.png