

# Assignment 0

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## 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://raw.githubusercontent.com/
gadepall/
EE1310/master/filter/codes/Sound_Noise.wav
```

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
saml_freq = fs

# order of the filter
order = 2

# cutoff frequency 4kHz
cutoff_freq = 4000.00
```

```
# 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_lfilter.
    wav', output_signal, fs)
```

2.4 The output of the python script in 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

$$x(n) = \left\{ \underset{\uparrow}{1}, 2, 3, 4, 2, 1 \right\} \quad (3.1)$$

Sketch  $x(n)$ .

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/gadepall/EE1310/raw/
    master/filter/codes/xnyn.py
```

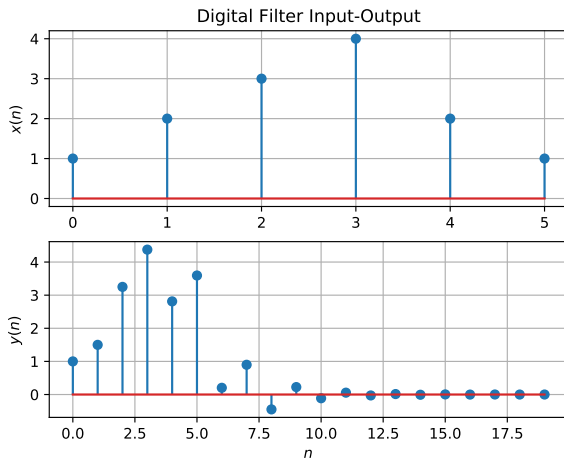


Fig. 3.2

From equation (3.2), putting  $n = 0$  and  $n = 1$

$$y(0) = x(0), \quad (3.3)$$

$$y(1) = \frac{-1}{2}y(0) + x(1) \quad (3.4)$$

as the length of  $x(n)$  is 6,

3.3 Repeat the above exercise with C code.

Download the codes for this exercise from

[https://github.com/kn-varadhan/EE3900/tree/main/Assignment\\_1/codes](https://github.com/kn-varadhan/EE3900/tree/main/Assignment_1/codes)

#### 4 Z-TRANSFORM

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

$$X(z) = \mathcal{Z}\{x(n)\} = \sum_{n=-\infty}^{\infty} x(n)z^{-n} \quad (4.1)$$

Show that

$$\mathcal{Z}\{x(n-1)\} = z^{-1}X(z) \quad (4.2)$$

and find

$$\mathcal{Z}\{x(n-k)\} \quad (4.3)$$

**Solution:** From (4.1),

$$\begin{aligned} \mathcal{Z}\{x(n-k)\} &= \sum_{n=-\infty}^{\infty} x(n-k)z^{-n} \\ &= \sum_{n=-\infty}^{\infty} x(n)z^{-n-1} = z^{-1} \sum_{n=-\infty}^{\infty} x(n)z^{-n} \end{aligned} \quad (4.4)$$

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

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

4.2 Obtain  $X(z)$  for  $x(n)$  defined in problem 3.1

**Solution:**

$$X(z) = \sum_{n=0}^5 x(n)z^{-n} \quad (4.7)$$

$$X(z) = 1 + 2z^{-1} + 3z^{-2} + 4z^{-3} + 2z^{-4} + z^{-5} \quad (4.8)$$

4.3 Find

$$H(z) = \frac{Y(z)}{X(z)} \quad (4.9)$$

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

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

$$Y(z) + \frac{1}{2}z^{-1}Y(z) = X(z) + z^{-2}X(z) \quad (4.10)$$

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

4.4 Find the Z transform of

$$\delta(n) = \begin{cases} 1 & n = 0 \\ 0 & \text{otherwise} \end{cases} \quad (4.12)$$

and show that the Z-transform of

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

is

$$U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1 \quad (4.14)$$

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

$$\delta(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} 1 \quad (4.15)$$

and from (4.13),

$$U(z) = \sum_{n=0}^{\infty} z^{-n} \quad (4.16)$$

$$= \frac{1}{1 - z^{-1}}, \quad |z| > 1 \quad (4.17)$$

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

4.5 Show that

$$a^n u(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} \frac{1}{1 - az^{-1}} \quad |z| > |a| \quad (4.18)$$

**Solution:** Applying (4.1)

$$a^n U(z) = \sum_{n=0}^{\infty} a^n u(n) z^{-n} \quad (4.19)$$

and from (4.14), if  $|a| < |z|$

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

4.6 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}). \quad (4.21)$$

Plot  $|H(e^{j\omega})|$ . Comment.  $H(e^{j\omega})$  is known as the *Discret Time Fourier Transform* (DTFT) of  $x(n)$ .

**Comment:** The DTFT of  $x(n)$  is a Fourier Analysis that is applicable to a sequence of values. This produces a periodic function of a frequency variable. Here in  $|H(e^{j\omega})|$ , when the graph is plotted (Fig. 4.6 ).

**Solution:** The following code plots Fig. 4.6.

```
wget https://raw.githubusercontent.com/
gadepall/EE1310/master/filter/codes/dtft.
py
```

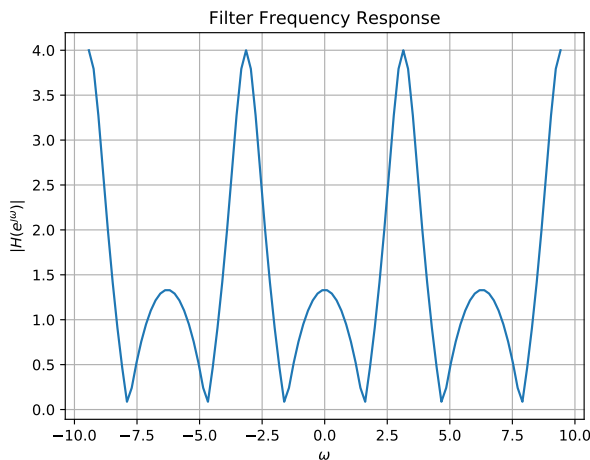


Fig. 4.6:  $|H(e^{j\omega})|$

A function  $f : A \rightarrow B$  is said to be periodic with a period  $T$  if,

$$f(t + T) = f(t) \quad \forall t \in A \quad (4.22)$$

Now, for the function  $|H(e^{j\omega})|$ , it can be written

as

$$|H(e^{j\omega})| = \left| \frac{1 + e^{-2j\omega}}{1 + \frac{1}{2}e^{-j\omega}} \right| \quad (4.23)$$

$$= \sqrt{\frac{(1 + \cos 2\omega)^2 + (\sin 2\omega)^2}{\left(1 + \frac{1}{2} \cos \omega\right)^2 + \left(\frac{1}{2} \sin \omega\right)^2}} \quad (4.24)$$

$$= \sqrt{\frac{2(1 + \cos 2\omega)}{\frac{5}{4} + \cos \omega}} \quad (4.25)$$

$$= \sqrt{\frac{2(2 \cos^2 \omega)}{\frac{5}{4} + \cos \omega}} \quad (4.26)$$

$$= \frac{4|\cos \omega|}{\sqrt{5 + 4 \cos \omega}} \quad (4.27)$$

Therefore, the period of  $|H(e^{j\omega})| = 2\pi$ .

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

**Solution:** We have,

$$H(e^{j\omega}) = \sum_{k=-\infty}^{\infty} h(k) e^{-j\omega k} \quad (4.28)$$

However,

$$\int_{-\pi}^{\pi} e^{j\omega(n-k)} d\omega = \begin{cases} 2\pi & n = k \\ 0 & \text{otherwise} \end{cases} \quad (4.29)$$

and so,

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \quad (4.30)$$

$$= \frac{1}{2\pi} \sum_{k=-\infty}^{\infty} \int_{-\pi}^{\pi} h(k) e^{j\omega(n-k)} d\omega \quad (4.31)$$

$$= \frac{1}{2\pi} 2\pi h(n) = h(n) \quad (4.32)$$

which is known as the Inverse Discrete Fourier Transform. Thus,

$$h(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \quad (4.33)$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{1 + e^{-2j\omega}}{1 + \frac{1}{2}e^{-j\omega}} e^{j\omega n} d\omega \quad (4.34)$$

## 5 IMPULSE RESPONSE

5.1 Using long division, find

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

for  $H(z)$  in (4.11).

**Solution:** For long division, substitute  $x := z^{-1}$

$$\begin{array}{r} 2x - 4 \\ \frac{1}{2}x + 1 \overline{) x^2 + 1} \\ \underline{-x^2 - 2x} \phantom{+ 1} \\ -2x + 1 \\ \underline{2x + 4} \\ 5 \end{array}$$

Therefore,

$$H(z) = 2z^{-1} - 4 + \frac{5}{1 + \frac{1}{2}z^{-1}} \quad (5.2)$$

$$= 2z^{-1} - 4 + 5 \sum_{n=0}^{\infty} \left(-\frac{1}{2}\right)^n z^{-n} \quad (5.3)$$

$$= 1 - \frac{1}{2}z^{-1} + 5 \sum_{n=2}^{\infty} \left(-\frac{1}{2}\right)^n z^{-n} \quad (5.4)$$

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

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

Now, from (4.1), we get

$$h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.7)$$

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

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

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 (4.11),

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

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

using (4.18) and (4.6).

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

**Solution:** Yes,  $h(n)$  is bounded as well as converges to 0 when  $n$  approaches to  $\infty$ .

The following code plots Fig. 5.3.

```
wget https://raw.githubusercontent.com/gadepall/EE1310/master/filter/codes/hn.py
```

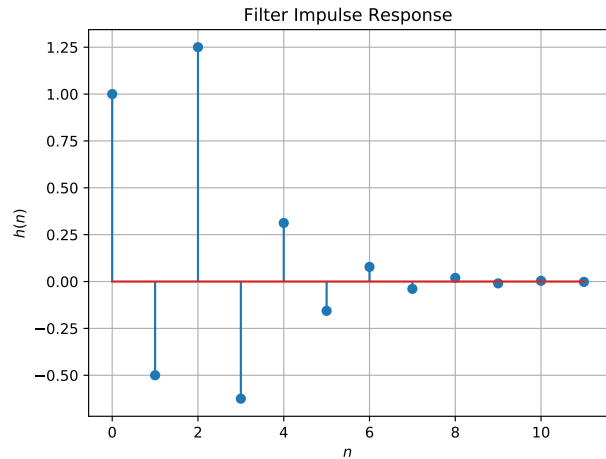


Fig. 5.3:  $h(n)$  as the inverse of  $H(z)$

For large values of  $n$ , we have  $u(n) \rightarrow 1$   
Therefore,

$$h(n) = \left(-\frac{1}{2}\right)^n + \left(-\frac{1}{2}\right)^{n-2} \quad (5.11)$$

$$= \left(-\frac{1}{2}\right)^n (4 + 1) = 5 \left(-\frac{1}{2}\right)^n \quad (5.12)$$

$$\Rightarrow \left| \frac{h(n+1)}{h(n)} \right| = \frac{1}{2} \quad (5.13)$$

5.4 Convergent? Justify using ratio test

**Solution:** From the above result, we have

$$\left| \frac{h(n+1)}{h(n)} \right| = \frac{1}{2} \quad (5.14)$$

Therefore, we have,

$$\lim_{n \rightarrow \infty} \left| \frac{h(n+1)}{h(n)} \right| = \frac{1}{2} < 1 \quad (5.15)$$

We can see that limit  $< 1$ , therefore,  $h(n)$  is convergent.

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

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \quad (5.16)$$

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

**Solution:** We have,

$$\sum_{n=-\infty}^{\infty} h(n) = \sum_{n=-\infty}^{\infty} \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.17)$$

$$= 2 \left( \frac{1}{1 + \frac{1}{2}} \right) = \frac{4}{3} \quad (5.18)$$

Therefore, we can see that the given system with  $h(n)$  is stable for the impulse response (5.8).

5.6 Verify the above result using a python code.

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. 5.3.

```
wget https://raw.githubusercontent.com/
gadepall/EE1310/master/filter/codes/hndef
.py
```

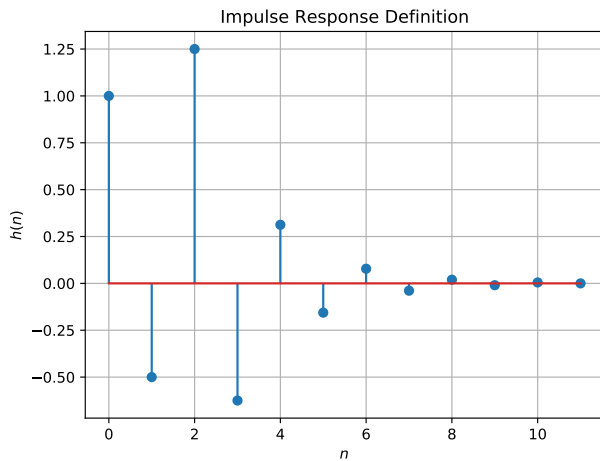


Fig. 5.7:  $h(n)$  from the definition

5.8 Compute

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

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. 3.2.

```
wget https://raw.githubusercontent.com/
gadepall/EE1310/master/filter/codes/
ynconv.py
```

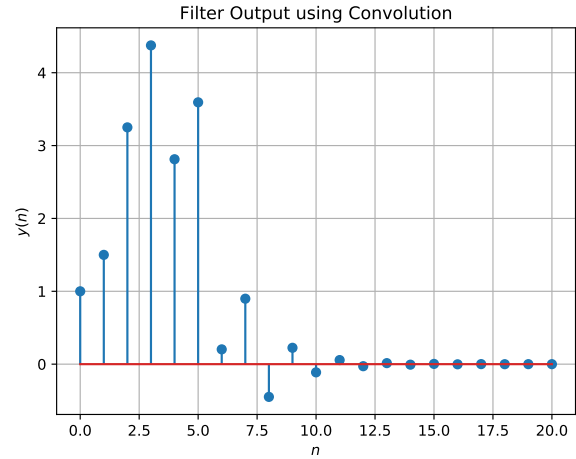


Fig. 5.8:  $y(n)$  from the definition of convolution

5.9 Express the above convolution using a Toeplitz matrix.

**Solution:**

The Toeplitz matrices for convolution are,

$$\mathbf{y} = \mathbf{x} \circledast \mathbf{h} \quad (5.21)$$

$$\mathbf{y} = \begin{pmatrix} h_1 & 0 & \cdot & \cdot & \cdot & 0 \\ h_2 & h_1 & \cdot & \cdot & \cdot & 0 \\ h_3 & h_2 & h_1 & \cdot & \cdot & 0 \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ 0 & \cdot & \cdot & h_3 & h_2 & h_1 \\ 0 & \cdot & \cdot & \cdot & h_2 & h_1 \\ 0 & \cdot & \cdot & \cdot & 0 & h_1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} \quad (5.22)$$

5.10 Show that

$$y(n) = \sum_{n=-\infty}^{\infty} x(n-k)h(k) \quad (5.23)$$

**Solution:** From (5.20), we substitute  $k := n-k$  to get

$$y(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k) \quad (5.24)$$

$$= \sum_{n-k=-\infty}^{\infty} x(n-k)h(k) \quad (5.25)$$

$$= \sum_{k=-\infty}^{\infty} x(n-k)h(k) \quad (5.26)$$

## 6 DFT AND FFT

### 6.1 Compute

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

and  $H(k)$  using  $h(n)$ .

### 6.2 Compute

$$Y(k) = X(k)H(k) \quad (6.2)$$

### 6.3 Compute

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

**Solution:** The following code plots Fig. 5.8. Note that this is the same as  $y(n)$  in Fig. 3.2.

```
wget https://raw.githubusercontent.com/gadepall/EE1310/master/filter/codes/ynfft.py
```

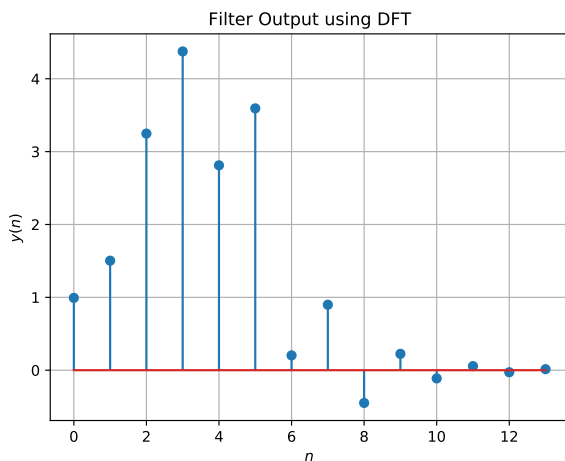


Fig. 6.3:  $y(n)$  from the DFT

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

**Solution:** The python codes for the following can be downloaded from

```
wget https://raw.githubusercontent.com/knvardhan/EE3900-Digital-Signal-Processing/main/Assignment_1/codes/fft-fft.py
```

and execute it using

```
python3 fft-iff.py
```

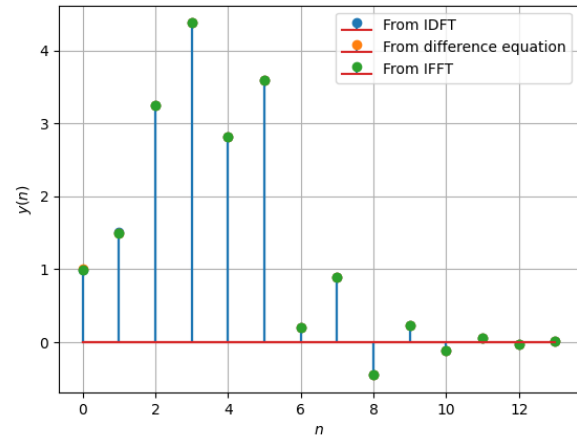


Fig. 6.4:  $y(n)$  using FFT and IFFT

Observe that Fig. (6.4) is the same as  $y(n)$  in Fig. (3.2).

6.5 Wherever possible, express all the above equations as matrix equations.

**Solution:**

We use the DFT Matrix, where  $\omega = e^{-\frac{j2\pi}{N}}$ , which is given by

$$\mathbf{W} = \begin{pmatrix} \omega^0 & \omega^0 & \dots & \omega^0 \\ \omega^0 & \omega^1 & \dots & \omega^{N-1} \\ \vdots & \vdots & \ddots & \vdots \\ \omega^0 & \omega^{N-1} & \dots & \omega^{(N-1)(N-1)} \end{pmatrix} \quad (6.4)$$

i.e.  $W_{jk} = \omega^{jk}$ ,  $0 \leq j, k < N$ . Hence, we can write any DFT equation as

$$\mathbf{X} = \mathbf{W}\mathbf{x} = \mathbf{x}\mathbf{W} \quad (6.5)$$

where

$$\mathbf{x} = \begin{pmatrix} x(0) \\ x(1) \\ \vdots \\ x(n-1) \end{pmatrix} \quad (6.6)$$

Using (6.3), the inverse Fourier Transform is given by

$$\mathbf{x} = \mathcal{F}^{-1}(\mathbf{X}) = \mathbf{W}^{-1}\mathbf{X} = \frac{1}{N}\mathbf{W}^H\mathbf{X} = \frac{1}{N}\mathbf{X}\mathbf{W}^H \quad (6.7)$$

$$\Rightarrow \mathbf{W}^{-1} = \frac{1}{N}\mathbf{W}^H \quad (6.8)$$

where  $H$  denotes hermitian operator. We can rewrite (6.2) using the element-wise multipli-

cation operator as

$$\mathbf{Y} = \mathbf{H} \cdot \mathbf{X} = (\mathbf{W}\mathbf{h}) \cdot (\mathbf{W}\mathbf{x}) \quad (6.9)$$

The plot of  $y(n)$  using the DFT matrix in Fig. 6.5 is the same as  $y(n)$  in Fig. (3.2).

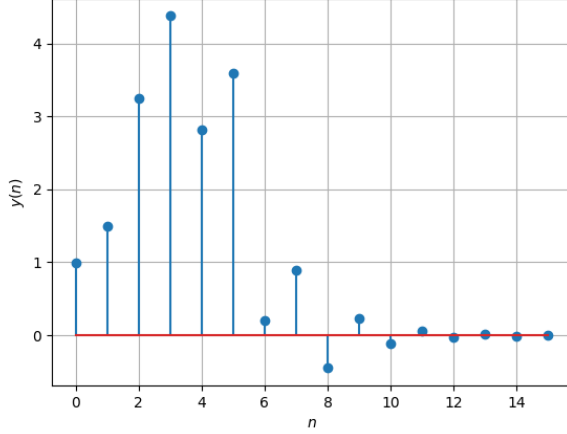


Fig. 6.5:  $y(n)$  using the DFT matrix

6.6 Verify the above equations by generating the DFT matrix in python.

**Solution:** The code for the following question can be downloaded from

```
$ wget https://raw.githubusercontent.com/kn-  
vardhan/EE3900-Digital-Signal-  
Processing/main/Assignment_1/codes/6  
_6.py
```

and can be executed using the command

```
$ python3 6_6.py
```

The plot is shown in Fig. (6.6)

### 7 FFT

7.1. The DFT of  $x(n)$  is given by

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

7.2. Let

$$W_N = e^{-j2\pi/N} \quad (7.2)$$

Then the  $N$ -point *DFT matrix* is defined as

$$\vec{F}_N = [W_N^{mn}], \quad 0 \leq m, n \leq N-1 \quad (7.3)$$

where  $W_N^{mn}$  are the elements of  $\vec{F}_N$ .

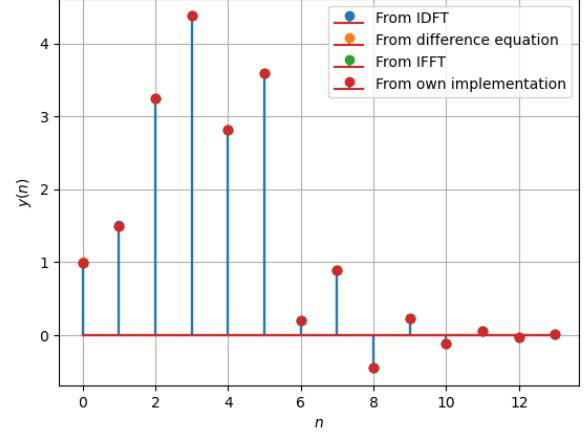


Fig. 6.6: Own implementation of FFT and IFFT

7.3. Let

$$\vec{I}_4 = (\vec{e}_4^1 \quad \vec{e}_4^2 \quad \vec{e}_4^3 \quad \vec{e}_4^4) \quad (7.4)$$

be the  $4 \times 4$  identity matrix. Then the 4 point *DFT permutation matrix* is defined as

$$\vec{P}_4 = (\vec{e}_4^1 \quad \vec{e}_4^3 \quad \vec{e}_4^2 \quad \vec{e}_4^4) \quad (7.5)$$

7.4. The 4 point *DFT diagonal matrix* is defined as

$$\vec{D}_4 = \text{diag}(W_8^0 \quad W_8^1 \quad W_8^2 \quad W_8^3) \quad (7.6)$$

7.5. Show that

$$W_N^2 = W_{N/2} \quad (7.7)$$

**Solution:** We can check that

$$W_N^2 = \left(e^{-j\frac{2\pi}{N}}\right)^2 = e^{-j\frac{2\pi}{N/2}} = W_{N/2} \quad (7.8)$$

7.6. Show that

$$\vec{F}_4 = \begin{bmatrix} \vec{I}_2 & \vec{D}_2 \\ \vec{I}_2 & -\vec{D}_2 \end{bmatrix} \begin{bmatrix} \vec{F}_2 & 0 \\ 0 & \vec{F}_2 \end{bmatrix} \vec{P}_4 \quad (7.9)$$

**Solution:** Observe that for  $n \in \mathbb{N}$ ,  $W_4^{4n} = 1$  and  $W_4^{4n+2} = -1$ . Using (7.7),

$$\vec{D}_2 \vec{F}_2 = \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} W_2^0 & W_2^1 \\ W_2^0 & W_2^1 \end{bmatrix} \quad (7.10)$$

$$= \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} W_4^0 & W_4^0 \\ W_4^1 & W_4^2 \end{bmatrix} \quad (7.11)$$

$$= \begin{bmatrix} W_4^0 & W_4^0 \\ W_4^1 & W_4^3 \end{bmatrix} \quad (7.12)$$

$$\Rightarrow -\vec{D}_2 \vec{F}_2 = \begin{bmatrix} W_4^2 & W_4^6 \\ W_4^3 & W_4^7 \end{bmatrix} \quad (7.13)$$

and

$$\vec{F}_2 = \begin{pmatrix} W_2^0 & W_2^0 \\ W_2^0 & W_2^1 \end{pmatrix} \quad (7.14)$$

$$= \begin{pmatrix} W_4^0 & W_4^0 \\ W_4^0 & W_4^2 \end{pmatrix} \quad (7.15)$$

Hence,

$$\vec{W}_4 = \begin{pmatrix} W_4^0 & W_4^0 & W_4^0 & W_4^0 \\ W_4^0 & W_4^2 & W_4^1 & W_4^3 \\ W_4^0 & W_4^4 & W_4^2 & W_4^6 \\ W_4^0 & W_4^6 & W_4^3 & W_4^9 \end{pmatrix} \quad (7.16)$$

$$= \begin{bmatrix} \vec{I}_2 \vec{F}_2 & \vec{D}_2 F_2 \\ \vec{I}_2 \vec{F}_2 & -\vec{D}_2 F_2 \end{bmatrix} \quad (7.17)$$

$$= \begin{bmatrix} \vec{I}_2 & \vec{D}_2 \\ \vec{I}_2 & \vec{D}_2 \end{bmatrix} \begin{bmatrix} \vec{F}_2 & 0 \\ 0 & \vec{F}_2 \end{bmatrix} \quad (7.18)$$

Multiplying (7.18) by  $\vec{P}_4$  on both sides, and noting that  $\vec{W}_4 \vec{P}_4 = \vec{F}_4$  gives us (7.9).