

## FACULTY OF ENGINEERING, MATHEMATICS & SCIENCE SCHOOL OF ENGINEERING

## **Electronic & Electrical Engineering**

Engineering Senior Sophister Annual Examinations Hilary Term, 2017

**Digital Signal Processing (4C5)** 

6<sup>th</sup> January 2017 Venue: Goldsmith Hall Time: 09.30 – 11.30

Dr. W. Dowling

## **Instructions to Candidates:**

Answer THREE questions. All questions carry equal marks.

## Materials permitted for this examination:

Mathematical Tables are available from the invigilators, if required.

Non-programmable calculators are permitted for this examination.

Please indicate the make and model of your calculator on each answer book used.

**Q.1** (a) A continuous-time signal  $x_a(t)$  has the Fourier transform  $X_a(j\omega)$ .

The discrete-time signal x[n] is derived from  $x_a(t)$  by periodic sampling:

$$x[n] = x_a(nT)$$
, where  $T$  is a constant.

Let  $X(e^{j\Omega})$  denote the discrete-time Fourier transform of x[n]. Show that

$$X(e^{j\Omega}) = \frac{1}{T} \sum_{k=-\infty}^{\infty} X_a \left( j \left( \frac{\Omega}{T} - \frac{2\pi k}{T} \right) \right).$$

[11 marks]

(b) The continuous-time signal y(t) is given by

$$y(t) = \sum_{n=-\infty}^{\infty} x[n]h(t - nT),$$

where

$$h(t) = \begin{cases} 1, & 0 < t < T, \\ 0.5, & t = 0, T, \\ 0, & \text{elsewhere.} \end{cases}$$

Let  $Y(j\omega)$  and  $H(j\omega)$  denote the Fourier transforms of y(t) and h(t) respectively.

- (i) Obtain an expression for  $H(j\omega)$  and sketch  $|H(j\omega)|$  for  $|\omega| \leq \frac{2\pi}{T}$ . [5 marks]
- (ii) Show that  $Y(j\omega) = X(e^{j\Omega})|_{\Omega = \omega T} \, H(j\omega)$

[4 marks]

- **Q.2** (a) Show that the bilinear transformation,  $s=(1-z^{-1})/(1+z^{-1})$ , has the following properties:
  - (i) The imaginary axis in the s-plane maps to the unit circle in the z-plane.

[4 marks]

- (ii) The left half of the s-plane maps to the inside of the unit circle in the z-plane. [4 marks]
- (b) A discrete-time bandpass filter with frequency response,  $H(e^{j\Omega})$ , is to be designed to meet the following specifications:

$$\begin{split} \frac{1}{\sqrt{2}} &\leq |H(e^{j\Omega})| \leq 1, \qquad 0.4\pi \leq |\Omega| \leq 0.6\pi, \\ |H(e^{j\Omega})| &\leq 0.2, \quad 0.9\pi \leq |\Omega| \leq \pi, \\ \text{and } |H(e^{j\Omega})| &\leq 0.2, \quad |\Omega| \leq 0.1\pi. \end{split}$$

The filter is to be designed by applying the bilinear transformation to the transfer function of an appropriate Butterworth continuous-time filter. Verify that a second order filter is sufficient to meet the specifications. Determine the transfer function, H(z), of the discrete-time filter.

Note that the transfer function of a first order Butterworth lowpass prototype filter is

$$H(s) = \frac{1}{s+1}$$

and the lowpass to bandpass transformation for a continuous-time filter is

$$s \to \frac{s^2 + \omega_1 \omega_2}{s(\omega_2 - \omega_1)}$$

where  $\omega_1$  and  $\omega_2$  are the lower and upper cut-off frequencies respectively.

[12 marks]

- **Q.3** (a) A discrete-time filter has a unit sample response, h[n], that is zero for n < 0 and for n > N 1. If h[n] = h[N 1 n] and N is odd, show that the filter has a frequency response with generalized linear phase. [8 marks]
  - (b) An ideal discrete-time highpass filter has a frequency response,  $H_{id}(e^{j\Omega})$ , given by

$$H_{id}\left(e^{j\Omega}\right) = \begin{cases} 0, & |\Omega| < \frac{\pi}{2}, \\ 1, & \frac{\pi}{2} < |\Omega| < \pi. \end{cases}$$

Obtain an expression for the unit-sample response of this filter. [7 marks]

(c) An 11-point Hamming window,  $w_H[n]$ , is given by

$$w_H[n] = \begin{cases} 0.54 + 0.46 \cos\left(\frac{\pi n}{5}\right), & -5 \le n \le 5, \\ 0, & \text{otherwise.} \end{cases}$$

Using the Hamming window, design an 11-point finite impulse response filter that approximates the magnitude response of the ideal highpass filter in part (b). [5 marks]

**Q.4** (a) Let x[n] denote an infinite length sequence with discrete-time Fourier transform  $X(e^{j\Omega})$  and let  $X_1[k]$  denote the N-point discrete Fourier transform (DFT) of the N-point sequence  $x_1[n]$ . Determine the relation between  $x_1[n]$  and x[n] if  $X_1[k]$  and  $X(e^{j\Omega})$  are related by

$$X_1[k] = X(e^{j2\pi k/N}), \qquad k = 0, 1, \dots, N-1.$$
 [8 marks]

(b) The finite length sequences, x[n] and y[n], are zero for n < 0 and for n > N-1. Let X[k] and Y[k] denote the N-point DFT of x[n] and y[n] respectively. The sequence g[n] is the N-point circular convolution of x[n] and y[n]. Let G[k] denote the N-point DFT of g[n]. Show that G[k] = X[k]Y[k].

[7 marks]

(c) A 12,500 point sequence is to be linearly convolved with a sequence that is 100 points long. The convolution is to be implemented using DFTs and inverse DFTs of length 1024. If the overlap-add method is used, what is the minimum number of 1024-point DFTs and the minimum number of 1024-point inverse DFTs needed to implement the convolution for the entire 12,500 point sequence?
[5 marks]

**Q.5** (a) Consider a stable, linear, shift-invariant system with unit-sample response h[n]. Let x[n] be a real input sequence that is a sample sequence of a wide-sense stationary discrete-time random process. Let y[n] denote the output sequence. Show that the input and output autocorrelation sequences,  $\phi_{XX}[m]$  and  $\phi_{YY}[m]$ , respectively, are related by

$$\phi_{YY}[m] = \sum_{l=-\infty}^{\infty} v[l]\phi_{XX}[m-l],$$

where

$$v[l] = \sum_{k=-\infty}^{\infty} h[k]h[l+k].$$

[8 marks]

- (b) Let x[n] be a real white-noise sequence with zero mean and autocorrelation sequence  $\phi_{XX}[m] = \sigma_X^2 \, \delta[m]$ , where  $\delta[m]$  is the unit-sample sequence. The sequence x[n] is the input to a linear shift-invariant system with unit-sample response  $h[n] = a^n u[n]$ , where |a| < 1 and u[n] is the unit-step sequence.
  - (i) Find an expression for the output autocorrelation sequence,  $\phi_{YY}[m]$ . [4 marks]
  - (ii) Express the power spectral density,  $S_{YY}(\Omega)$ , of the output process in terms of the magnitude of the frequency response of the system. [6 marks]
  - (iii) Determine the mean,  $m_Y$ , and the variance,  $\sigma_Y^2$ , of the output process. [2 marks]