# Digital Signal Processing

# Omkar Raijade [EP20BTECH11020]

#### **CONTENTS**

1	Software Installation	1
2	Digital Filter	1
3	Difference Equation	2
4	Z-transform	3
5	Impulse Response	6
6	DFT	10
7	FFT	11
8	Exercises	15

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://raw.
githubusercontent.com/
gadepall/
EE1310/master/filter/codes/
Sound\_Noise.way

1

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

#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)

#write the output signal into .wav file

sf.write('

Sound\_With\_ReducedNoise. 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

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

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

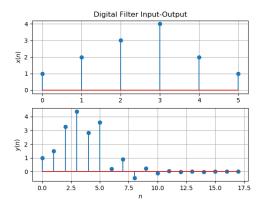


Fig. 3.2

3.3 Repeat the above exercise using a C code.

Solution: C code for creating .dat files:

#include <stdio.h>
#include <stdlib.h>

```
int main(void){
float x[6] = \{1,2,3,4,2,1\};
float y[18];
y[0] = 1;
y[1] = 1.5;
for(unsigned i=2; i <=5; i++)
        y[i] = x[i] + x[i-2] - 0.5*y[i]
for(unsigned i = 6; i <= 7; i++)
        y[i] = x[i-2] - 0.5*y[i-1];
for(unsigned i=8; i <=17; i++)
        y[i] = -0.5*y[i-1];
FILE *fpx = fopen("sketchfnx.dat","w+")
for (unsigned i=0; i<=5; i++)
         fprintf(fpx, "%f\n", x[i]);
fclose(fpx);
FILE *fpy = fopen("sketchfny.dat","w+")
for (unsigned i=0; i <= 17; i++)
         fprintf(fpy, "%f\n", y[i]);
```

```
fclose(fpy);
return 0;
}
```

Python code for plotting from the .dat files:

```
import numpy as np
import matplotlib.pyplot as plt

xn = np.loadtxt("sketchfnx.dat")

plt.subplot(2, 1, 1)
plt.stem(range(0,6),xn)
plt.title('Digital_Filter_Input-Output')
plt.ylabel('$x(n)$')
plt.grid()# minor

yn = np.loadtxt("sketchfny.dat")

plt.subplot(2, 1, 2)
plt.stem(range(0,18),yn)
plt.xlabel('$n$')
plt.ylabel('$n$')
plt.ylabel('$y(n)$')
plt.grid()# minor

plt.show()
```

#### 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),

$$\mathcal{Z}\{x(n-1)\} = \sum_{n=-\infty}^{\infty} x(n-1)z^{-n} \quad (4.4) \qquad X(z) = \sum_{n=0}^{5} x(n)z^{-n} \qquad (4.16)$$

$$= \sum_{n=-\infty}^{\infty} x(n)z^{-n-1} = z^{-1} \sum_{n=-\infty}^{\infty} x(n)z^{-n} X(z) = x(0)z^{0} + x(1)z^{-1} + x(2)z^{-2} + (4.17)$$

$$(4.17)$$

$$x(3)z^{-3} + x(4)z^{-4} + x(5)z^{-5}$$

From (3.1)

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

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

$$let y(n) = x(n-k)$$
 (4.7)

$$Y(z) = \mathcal{Z}{y(n)} = \sum_{n=-\infty}^{\infty} y(n)z^{-n}$$
 (4.8)

$$\implies Y(z) = \sum_{n=-\infty}^{\infty} x(n-k)z^{-n} \quad (4.9)$$

put 
$$n - k = p$$
 (4.10)

$$Y(z) = \sum_{p = -\infty}^{\infty} x(p) z^{-(p+k)}$$
 (4.11)

$$Y(z) = \mathcal{Z}\{y(n)\} = z^{-k} \sum_{p=-\infty}^{\infty} x(p)z^{-p}$$
(4.12)

$$Z\{x(n-k)\} = z^{-k} \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$
 (4.13)

$$Z{x(n-k)} = z^{-k}X(z)$$
 (4.14)

4.2 Obtain X(z) for x(n) defined in problem 3.1. **Solution:** 

$$X(z) = \mathbb{Z}\{x(n)\} = \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$
(4.15)

$$x(3)z^{-3} + x(4)z^{-4} + x(5)z^{-5}$$
(4.18)

$$X(z) = 1 + 2z^{-1} + 3z^{-2} + 4z^{-3} + 2z^{-4} + z^{-5}$$
(4.19)

4.3 Find

$$H(z) = \frac{Y(z)}{X(z)} \tag{4.20}$$

from (3.2) assuming that the Ztransform is a linear operation.

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

$$Y(z) + \frac{1}{2}z^{-1}Y(z) = X(z) + z^{-2}X(z)$$
(4.21)

$$\implies H(z) = \frac{Y(z)}{X(z)} = \frac{1 + z^{-2}}{1 + \frac{1}{2}z^{-1}}$$
 (4.22)

4.4 Find the Z transform of

$$\delta(n) = \begin{cases} 1 & n = 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.23)

and show that the Z-transform of

$$u(n) = \begin{cases} 1 & n \ge 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.24)

is

$$U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1 \quad (4.25)$$

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

$$\delta(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} 1 \tag{4.26}$$

and from (4.30),

$$U(z) = \sum_{n=0}^{\infty} z^{-n}$$
 (4.27)

$$= \frac{1}{1 - z^{-1}}, \quad |z| > 1 \qquad (4.28)$$

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

# 4.5 Show that

$$a^n u(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} \frac{1}{1 - az^{-1}} \quad |z| > |a| \quad (4.29)$$

**Solution:** 

$$a^{n}u(n) = \begin{cases} a^{n} & n \ge 0\\ 0 & \text{otherwise} \end{cases}$$
 (4.30)

$$Z{a^n u(n)} = \sum_{n=0}^{\infty} a^n z^{-n}$$
 (4.31)

$$a^n u(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} \frac{1}{1 - az^{-1}} \quad |z| > |a| \quad (4.32)$$

4.6 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}).$$
 (4.33)

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:** The following code plots Fig. 4.6.

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

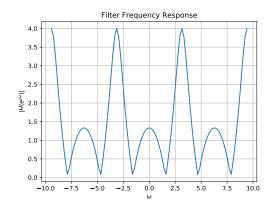


Fig. 4.6:  $|H(e^{j\omega})|$ 

**Solution:** 

$$H(e^{j\omega}) = \frac{1 + e^{-2j\omega}}{1 + \frac{1}{2}e^{-j\omega}}$$
(4.34)

$$H(e^{J\omega}) = \frac{1 + \cos 2\omega - 1\sin 2\omega}{1 + \frac{1}{2}(\cos \omega - 1\sin \omega)}$$
(4.35)

1.  $(1 + \cos 2\omega - 1\sin 2\omega)$  is periodic with period  $\pi$ 

2.  $\left(1 + \frac{1}{2}(\cos \omega - 1\sin \omega)\right)$  is periodic with period  $2\pi$ 

Hence,  $H(e^{j\omega})$  is periodic with period LCM $(\pi,2\pi)$  which is  $2\pi$ 

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

**Solution:** Proof of inverse dtft:

$$H(e^{j\omega}) = \sum_{n=-\infty}^{\infty} h(n)e^{-j\omega n}$$
 (4.36)

Multiplying both sides with  $e^{j\omega k}$  and integrating from  $-\pi$  to  $\pi$  with respect to  $\omega$  we get:

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

Case 1: 
$$n = k$$

$$\int_{-\pi}^{\pi} H(e^{j\omega})e^{j\omega k}d\omega = h(k) \int_{-\pi}^{\pi} d\omega \quad (4.38)$$

$$\int_{-\pi}^{\pi} H(e^{j\omega})e^{j\omega k}d\omega = 2\pi h(k) \qquad (4.39)$$

$$\implies h(k) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega k} d\omega \quad (4.40)$$

Case 2:  $n \neq k$ 

$$\int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega k} d\omega = \sum_{n=-\infty}^{\infty} h(n) \int_{-\pi}^{\pi} e^{j\omega(k-n)} d\omega$$
(4.41)

$$= \sum_{n=-\infty}^{\infty} h(n) \frac{e^{j\omega(k-n)}}{j(k-n)} \quad \text{from } -\pi \text{ to } \pi$$

$$= \sum_{n=-\infty}^{\infty} \frac{h(n)}{J(k-n)} \left[ e^{J\pi(k-n)} - e^{-J\pi(k-n)} \right]$$
 (4.43)

$$=\sum_{n=-\infty}^{\infty} \frac{h(n)}{J(k-n)} \left[\cos \pi (k-n) - \cos \pi (k-n)\right]$$
(4.44)

$$\int_{-\pi}^{\pi} H(e^{j\omega})e^{j\omega k}d\omega = 0 \tag{4.45}$$

$$h(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega$$
 (4.46)

Solving for h(n):

$$H(e^{J\omega}) = \frac{1 + e^{-J2\omega}}{1 + \frac{1}{2}e^{-J\omega}}$$
(4.47)

$$H(z) = \frac{1 + z^{-2}}{1 + \frac{1}{2}z^{-1}}$$
 (4.48)

$$H(z) = (1 + z^{-2}) \left( 1 + \frac{1}{2} z^{-1} \right)^{-1}$$
 (4.49)

$$H(z) = \left(1 + z^{-2}\right) \left(1 + \frac{1}{2z}\right)^{-1} \tag{4.50}$$

$$H(z) = \left(1 + z^{-2}\right) \left(1 - \frac{1}{2z} + \frac{1}{(2z)^2} - \frac{1}{(2z)^3} + \dots\right)$$

$$H(z) = \left(1 + z^{-2}\right) \left(1 - \frac{z^{-1}}{2} + \frac{z^{-2}}{4} - \frac{z^{-3}}{8} + \dots\right)$$
(4.51)

$$H(z) = \left(1 - \frac{z^{-1}}{2} + \frac{z^{-2}}{4} - \frac{z^{-3}}{8} + \dots\right) + \left(z^{-2} - \frac{z^{-3}}{2} + \frac{z^{-4}}{4} - \dots\right)$$

$$H(z) = 1 - \frac{z^{-1}}{2} + \frac{5}{4}z^{-2} - \frac{5}{8}z^{-3} + \frac{5}{16}z^{-4} - \dots$$

$$= \sum_{n=-\infty}^{\infty} \frac{h(n)}{J(k-n)} \left[ e^{J\pi(k-n)} - e^{-J\pi(k-n)} \right]$$
(4.43) 
$$H(e^{J\omega}) = 1 - \frac{e^{-J\omega}}{2} + \frac{5}{4} e^{-J^{2\omega}} - \frac{5}{8} e^{-J^{3\omega}} + \frac{5}{16} e^{-J^{4\omega}} - \dots$$
(4.54)

We have proved earlier that:

$$h(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \qquad (4.55)$$

Therefore

$$h(n) = \left\{1, \frac{-1}{2}, \frac{5}{4}, \frac{-5}{8}, \frac{5}{16}, \frac{-5}{32}, \dots\right\}$$
 (4.56)

#### 5 IMPULSE RESPONSE

5.1 Using long division, find

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

for H(z) in (4.22).

**Solution:** 

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

The ROC is  $|z| > \frac{1}{2}$ 

$$\begin{array}{r}
 1 - \frac{1}{2}z^{-1} \\
 1 + \frac{1}{2}z^{-1} \overline{\smash{\big)}} 1 + z^{-2} \\
 \underline{1 + \frac{1}{2}z^{-1}} \\
 -\frac{1}{2}z^{-1} + z^{-2} \\
 -\frac{1}{2}z^{-1} - \frac{1}{4}z^{-2} \\
 \underline{\frac{5}{4}z^{-2}}
 \end{array}$$

$$H(z) = \left(1 - \frac{1}{2}z^{-1}\right) + \frac{\frac{5}{4}z^{-2}}{\left(1 + \frac{1}{2}z^{-1}\right)}$$
(5.3)  
$$= \left(1 - \frac{1}{2}z^{-1}\right) + \frac{5}{4}z^{-2}\left(1 + \frac{1}{2}z^{-1}\right)^{-1}$$
(5.4)  
$$= \left(1 - \frac{1}{2}z^{-1}\right) + \frac{5}{4}z^{-2}\left(1 - \frac{z^{-1}}{2} + \frac{z^{-2}}{4} - \frac{z^{-3}}{8}...\right)$$

$$=1-\frac{1}{2}z^{-1}+\frac{5}{4}z^{-2}-\frac{5}{8}z^{-3}+\frac{5}{16}z^{-4}$$
(5.4)

For n < 5

$$h(n) = \left\{1, -\frac{1}{2}, \frac{5}{4}, -\frac{5}{8}, \frac{5}{16}\right\}$$
 (5.6)

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

$$h(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} H(z)$$
 (5.7)

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 (4.22),

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

$$(5.8)$$

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

$$(5.9)$$

using (4.29) and (4.6).

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

**Solution:** The following code plots Fig. 5.3.

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

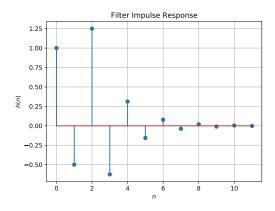


Fig. 5.3: h(n) as the inverse of H(z)

Yes, it is bounded. The supremum is  $\frac{5}{4}$  and the infrimum is  $-\frac{5}{8}$  as all other points of the sequence lie in between these two which can be easily observed.

5.4 Convergent? Justify using the ratio

**Solution:** h(n) is:

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

Ratio test:

$$L = \lim_{n \to \infty} \left| \frac{h(n+1)}{h(n)} \right| = \left| \frac{\left(-\frac{1}{2}\right)^{n+1} + \left(-\frac{1}{2}\right)^{n-1}}{\left(-\frac{1}{2}\right)^n + \left(-\frac{1}{2}\right)^{n-2}} \right|$$
 Hence the system is stable.   
 
$$(5.11)$$
 Solve the above result using a python code.

$$L = \left| \frac{-\frac{1}{2} \left[ \left( -\frac{1}{2} \right)^n + \left( -\frac{1}{2} \right)^{n-2} \right]}{\left( -\frac{1}{2} \right)^n + \left( -\frac{1}{2} \right)^{n-2}} \right|$$
 (5.12)

$$L = \left| -\frac{1}{2} \right| \tag{5.13}$$

$$L = \frac{1}{2} \tag{5.14}$$

As L < 1, the series is convergent.

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

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \tag{5.15}$$

Is the system defined by (3.2) stable for the impulse response in (5.7)?

**Solution:** h(n) is zero for n < 0, hence:

$$\sum_{n=-\infty}^{\infty} h(n) = \sum_{n=0}^{\infty} h(n)$$
 (5.16)

$$=1-\frac{1}{2}+\frac{5}{4}-\frac{5}{8}+\frac{5}{16}-\frac{5}{32}+... (5.17)$$

$$= \frac{1}{2} + \frac{5}{4} \left( 1 - \frac{1}{2} + \frac{1}{4} - \frac{1}{8} + \dots \right) (5.18)$$

$$= \frac{1}{2} + \frac{5}{4} \left( \frac{1}{1 + \frac{1}{2}} \right) \tag{5.19}$$

$$=\frac{4}{3}$$
 (5.20)

$$\implies \sum_{n=-\infty}^{\infty} h(n) = \frac{4}{3} < \infty \qquad (5.21)$$

Hence the system is stable.

**Solution:** The following Python code verifies above result:

> wget https://github.com/ omkar30122001/ Assign 1/blob/main/ sumhn.py

5.7 Compute and sketch h(n) using

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2),$$
(5.22)

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

5.8 Compute

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

Comment. The operation in (5.23) is known as convolution.

**Solution:** The following code plots

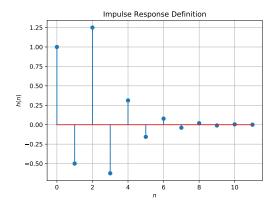


Fig. 5.7: h(n) from the definition

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

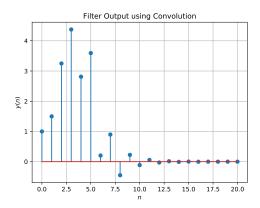


Fig. 5.8: y(n) from the definition of convolution

5.9 Express the above convolution using a Teoplitz matrix.

### **Solution:**

### 5.10 Show that

$$y(n) = \sum_{n=-\infty}^{\infty} x(n-k)h(k) \qquad (5.27)$$

**Solution:** From (5.23) we have

$$y(n) = \sum_{n=-\infty}^{\infty} x(k)h(n-k)$$
 (5.28)

Replace n by m + k

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

Now replace k by n - m

$$y(n) = \sum_{n = -\infty}^{\infty} x(n - m)h(m) \qquad (5.30)$$

$$\implies y(n) = \sum_{n=-\infty}^{\infty} x(n-k)h(k)$$
(5.31)

# 6 DFT

# 6.1 Compute

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

and H(k) using h(n).

**Solution:** The following code plots Fig. 6.1.

wget https://github.com/ omkar30122001/Assign\_1/blob/ main/6.1.py

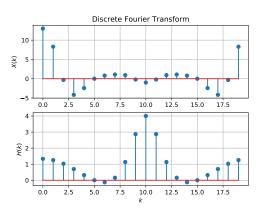


Fig. 6.1: Plots of the real parts of the DFT of x(n) and h(n)

# 6.2 Compute

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

## **Solution:**

wget https://github.com/ omkar30122001/ Assign\_1/blob/main /6.2.py

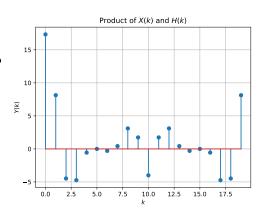


Fig. 6.2: Y(k)

### 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.3.2

wget https://github.com/ omkar30122001/ Assign\_1/blob/main /6.3.py

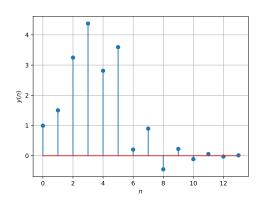


Fig. 6.3: y(n) from the DFT

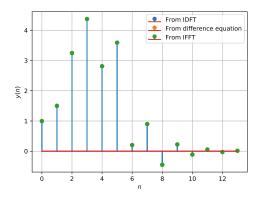


Fig. 6.4: y(n) using FFT and IFFT

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

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

### 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

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

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

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

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

3. Let

$$\vec{I}_4 = \begin{pmatrix} \vec{e}_4^1 & \vec{e}_4^2 & \vec{e}_4^3 & \vec{e}_4^4 \end{pmatrix} \tag{7.4}$$

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

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

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

$$\vec{D}_4 = diag \begin{pmatrix} W_8^0 & W_8^1 & W_8^2 & W_8^3 \end{pmatrix}$$
 (7.6)

5. Show that

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

**Solution:** 

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

$$\implies W_{N/2} = e^{-j4\pi/N} \qquad (7.9)$$

And

$$W_N^2 = e^{-j4\pi/N} (7.10)$$

$$W_N^2 = W_{N/2} \tag{7.11}$$

6. Show that

$$\vec{F}_4 = \begin{bmatrix} \vec{I}_2 & \vec{D}_2 \\ \vec{I}_2 & -\vec{D}_2 \end{bmatrix} \begin{bmatrix} \vec{F}_2 & 0 \\ 0 & \vec{F}_2 \end{bmatrix} \vec{P}_4$$
(7.12)

**Solution:** 

$$\vec{F}_2 = \begin{bmatrix} W_2^0 & W_2^0 \\ W_2^0 & W_2^1 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$$
 (7.13)

$$\vec{D}_{4/2} = \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & -i \end{bmatrix}$$

$$(7.14)$$

R.H.S = 
$$\begin{bmatrix} \vec{F}_2 & \vec{D}_{4/2} \vec{F}_2 \\ \vec{F}_2 & -\vec{D}_{4/2} \vec{F}_2 \end{bmatrix} \vec{P}_4$$
(7.15)

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & -i & i \\ 1 & 1 & -1 & -1 \\ 1 & -1 & i & -i \end{bmatrix} \vec{P}_4 \quad (7.16)$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -i & -1 & i \\ 1 & -1 & 1 & -1 \\ 1 & i & -1 & -i \end{bmatrix}$$
 (7.17)

LHS = 
$$\vec{F}_4$$
 = 
$$\begin{bmatrix} W_4^0 & W_4^0 & W_4^0 & W_4^0 \\ W_4^0 & W_4^1 & W_4^2 & W_4^3 \\ W_4^0 & W_4^2 & W_4^4 & W_4^6 \\ W_4^0 & W_4^3 & W_4^6 & W_4^9 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -i & -1 & i \\ 1 & -1 & 1 & -1 \\ 1 & i & -1 & -i \end{bmatrix}$$
 (7.19)

Hence, LHS = RHS

7. Show that

$$\vec{F}_{N} = \begin{bmatrix} \vec{I}_{N/2} & \vec{D}_{N/2} \\ \vec{I}_{N/2} & -\vec{D}_{N/2} \end{bmatrix} \begin{bmatrix} \vec{F}_{N/2} & 0 \\ 0 & \vec{F}_{N/2} \end{bmatrix} \vec{P}_{N}$$
(7.20)

**Solution:** Observe that for even N and letting  $\vec{f}_N^i$  denote the  $i^{th}$  column of  $\vec{F}_N$ , from 7.12 and 7.13,

$$\begin{pmatrix} \vec{D}_{N/2} \vec{F}_{N/2} \\ -\vec{D}_{N/2} \vec{F}_{N/2} \end{pmatrix} = \begin{pmatrix} \vec{f}_N^2 & \vec{f}_N^4 & \dots & \vec{f}_N^N \end{pmatrix}$$
(7.21)

and

$$\begin{pmatrix} \vec{I}_{N/2} \vec{F}_{N/2} \\ \vec{I}_{N/2} \vec{F}_{N/2} \end{pmatrix} = \begin{pmatrix} \vec{f}_{N}^{1} & \vec{f}_{N}^{3} & \dots & \vec{f}_{N}^{N-1} \end{pmatrix}$$
(7.22)

Thus.

$$\begin{pmatrix}
\vec{I}_{2}\vec{F}_{2} & \vec{D}_{2}\vec{F}_{2} \\
\vec{I}_{2}\vec{F}_{2} & -\vec{D}_{2}\vec{F}_{2}
\end{pmatrix} = \begin{pmatrix}
\vec{I}_{N/2} & \vec{D}_{N/2} \\
\vec{I}_{N/2} & -\vec{D}_{N/2}
\end{pmatrix} \begin{pmatrix}
\vec{F}_{N/2} & 0 \\
0 & \vec{F}_{N/2}
\end{pmatrix}$$

$$= \begin{pmatrix}
\vec{f}_{N}^{1} & \dots & \vec{f}_{N}^{N-1} & \vec{f}_{N}^{2} & \dots & \vec{f}_{N}^{N}
\end{pmatrix}$$
(7.23)

and so,

$$\begin{pmatrix}
\vec{I}_{N/2} & \vec{D}_{N/2} \\
\vec{I}_{N/2} & -\vec{D}_{N/2}
\end{pmatrix}
\begin{pmatrix}
\vec{F}_{N/2} & 0 \\
0 & \vec{F}_{N/2}
\end{pmatrix}
\vec{P}_{N}$$

$$= \begin{pmatrix}
\vec{f}_{N}^{1} & \vec{f}_{N}^{2} & \dots & \vec{f}_{N}^{N}
\end{pmatrix} = \vec{F}_{N} \quad (7.24)$$

8. Find

$$\vec{P}_4 \vec{x} \tag{7.25}$$

**Solution:** 

$$\vec{P_4} = (\vec{e_4}^1 \quad \vec{e_4}^3 \quad \vec{e_4}^2 \quad \vec{e_4}^4) \quad (7.26)$$

From (3.1)

$$\vec{x} = \{1, 2, 3, 4\} \tag{7.27}$$

$$\vec{P}_4 \vec{x} = (1, 3, 2, 4) \tag{7.28}$$

9. Show that

$$\vec{X} = \vec{F}_N \vec{x} \tag{7.29}$$

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

**Solution:** 

$$(\vec{F}_N \vec{x})_k = \sum_{m=0}^{N-1} W_N^{mk} x(m)$$
(7.30)

$$= \sum_{m=0}^{N-1} x(m)e^{-j2\pi km/N} = X(k) = \vec{X}_k$$
(7.31)

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

$$\begin{bmatrix} X(0) \\ X(1) \\ X(2) \\ X(3) \end{bmatrix} = \begin{bmatrix} X_1(0) \\ X_1(1) \\ X_1(2) \\ X_1(3) \end{bmatrix} + \begin{bmatrix} W_8^0 & 0 & 0 & 0 \\ 0 & W_8^1 & 0 & 0 \\ 0 & 0 & W_8^2 & 0 \\ 0 & 0 & 0 & W_8^3 \end{bmatrix} \begin{bmatrix} X_2(0) \\ X_2(1) \\ X_2(2) \end{bmatrix}$$
Therefore,

$$\begin{bmatrix} X(4) \\ X(5) \\ X(6) \\ X(7) \end{bmatrix} = \begin{bmatrix} X_1(0) \\ X_1(1) \\ X_1(2) \\ X_1(3) \end{bmatrix} - \begin{bmatrix} W_8^0 & 0 & 0 & 0 \\ 0 & W_8^1 & 0 & 0 \\ 0 & 0 & W_8^2 & 0 \\ 0 & 0 & 0 & W_8^3 \end{bmatrix} \begin{bmatrix} X_2(0) \\ X_2(1) \\ X_2(2) \\ X_2(3) \end{bmatrix}$$
 
$$\begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} = F_2 \begin{bmatrix} x(0) \\ x(4) \end{bmatrix}$$
 
$$\begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix} = F_2 \begin{bmatrix} x(2) \\ x(6) \end{bmatrix}$$

4-point FFTs into 2-point FFTs

$$\begin{bmatrix} X_1(0) \\ X_1(1) \end{bmatrix} = \begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} + \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix}$$
(7.34)

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

$$\begin{bmatrix} X_2(0) \\ X_2(1) \end{bmatrix} = \begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} + \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} (7.35) \\ X_6(0) \\ X_6(1) \end{bmatrix}$$
(7.36)

$$\begin{bmatrix} X_2(2) \\ X_2(3) \end{bmatrix} = \begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} - \begin{bmatrix} W_4^0 & 0 \\ 0 & W_4^1 \end{bmatrix} \begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix}$$
(7.37)

$$P_{8} \begin{vmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \\ x(4) \\ x(5) \\ x(6) \\ x(7) \end{vmatrix} = \begin{vmatrix} x(0) \\ x(2) \\ x(4) \\ x(6) \\ x(1) \\ x(3) \\ x(5) \\ x(7) \end{vmatrix}$$
 (7.38)

$$P_{4} \begin{bmatrix} x(0) \\ x(2) \\ x(4) \\ x(6) \end{bmatrix} = \begin{bmatrix} x(0) \\ x(4) \\ x(2) \\ x(6) \end{bmatrix}$$
 (7.39)

$$P_{4} \begin{bmatrix} x(1) \\ x(3) \\ x(5) \\ x(7) \end{bmatrix} = \begin{bmatrix} x(1) \\ x(5) \\ x(3) \\ x(7) \end{bmatrix}$$
 (7.40)

 $\begin{vmatrix} X_3(0) \\ X_3(1) \end{vmatrix} = F_2 \begin{vmatrix} x(0) \\ x(4) \end{vmatrix}$ (7.41)

$$\begin{bmatrix} X_3(1) \end{bmatrix} = F_2 \begin{bmatrix} x(4) \end{bmatrix} \tag{7.41}$$
$$\begin{bmatrix} X_2(0) \end{bmatrix} \begin{bmatrix} x(2) \end{bmatrix}$$

$$\begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix} = F_2 \begin{bmatrix} x(2) \\ x(6) \end{bmatrix} \tag{7.42}$$

$$\begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} = F_2 \begin{bmatrix} x(1) \\ x(5) \end{bmatrix}$$
 (7.43)

$$\begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix} = F_2 \begin{bmatrix} x(3) \\ x(7) \end{bmatrix} \tag{7.44}$$

**Solution:** We write out the values of performing an 8-point FFT on  $\vec{x}$  as follows.

$$X(k) = \sum_{n=0}^{7} x(n)e^{-\frac{12kn\pi}{8}}$$
 (7.45) 
$$\begin{bmatrix} X_5(0) \\ X_5(1) \end{bmatrix} = F_2 \begin{bmatrix} x(1) \\ x(5) \end{bmatrix}$$
 (7.55) 
$$= \sum_{n=0}^{3} \left( x(2n)e^{-\frac{12kn\pi}{4}} + e^{-\frac{12k\pi}{8}}x(2n+1)e^{-\frac{12kn\pi}{4}} \right) \begin{bmatrix} X_6(0) \\ X_6(1) \end{bmatrix} = F_2 \begin{bmatrix} x(3) \\ x(7) \end{bmatrix}$$
 (7.56)

But observe that from 7.25,

$$= X_1(k) + e^{-\frac{\sqrt{2}k\pi}{4}} X_2(k) \quad (7.47)$$

where  $\vec{X}_1$  is the 4-point FFT of the even-numbered terms and  $\vec{X}_2$  is the 4-point FFT of the odd numbered terms. Noticing that for  $k \ge 4$ ,

$$X_1(k) = X_1(k-4) \tag{7.48}$$

$$e^{-\frac{\mathrm{J}^{2k\pi}}{8}} = -e^{-\frac{\mathrm{J}^{2(k-4)\pi}}{8}} \tag{7.49}$$

we can now write out X(k) in matrix form as in 7.32 and 7.33. We also need to solve the two 4-point FFT terms so formed.

$$X_1(k) = \sum_{n=0}^{3} x_1(n)e^{-\frac{j2kn\pi}{8}}$$
 (7.50)

$$= \sum_{n=0}^{1} \left( x_1(2n)e^{-\frac{12kn\pi}{4}} + e^{-\frac{12k\pi}{8}} x_2(2n+1)e^{-\frac{12kn\pi}{4}} \right)$$

$$= X_3(k) + e^{-\frac{12k\pi}{4}} X_4(k) \qquad (7.51)$$

using  $x_1(n) = x(2n)$  and  $x_2(n) = x(2n + 1)$ . Thus we can write the 2-point FFTs

$$\begin{bmatrix} X_3(0) \\ X_3(1) \end{bmatrix} = F_2 \begin{bmatrix} x(0) \\ x(4) \end{bmatrix}$$
 (7.53)

$$\begin{bmatrix} X_4(0) \\ X_4(1) \end{bmatrix} = F_2 \begin{bmatrix} x(2) \\ x(6) \end{bmatrix}$$
 (7.54)

Using a similar idea for the terms

$$\vec{P}_8 \vec{x} = \begin{pmatrix} \vec{x}_1 \\ \vec{x}_2 \end{pmatrix} \tag{7.57}$$

$$\vec{P}_4 \vec{x}_1 = \begin{pmatrix} \vec{x}_3 \\ \vec{x}_4 \end{pmatrix} \tag{7.58}$$

$$\vec{P}_4 \vec{x}_2 = \begin{pmatrix} \vec{x}_5 \\ \vec{x}_6 \end{pmatrix} \tag{7.59}$$

where we define  $x_3(k) = x(4k)$ ,  $x_4(k) = x(4k+2)$ ,  $x_5(k) = x(4k+1)$ , and  $x_6(k) = x(4k+3)$  for k = 0, 1.

#### 11. For

$$\vec{x} = \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 2 \\ 1 \end{pmatrix} \tag{7.60}$$

compte the DFT using (7.29) **Solution:** 

$$\vec{X} = \vec{F}_6 \vec{x} \tag{7.61}$$

$$= \begin{pmatrix} 13 \\ -4 - \sqrt{3}j \\ 1 \\ -1 \\ 1 \\ -4 + \sqrt{3}j \end{pmatrix}$$
 (7.63)

12. Repeat the above exercise using the FFT after zero padding  $\vec{x}$ .

#### **Solution:**

The code:

The result:

$$\begin{bmatrix}
13 \\
-3.1213 - 6.5355j \\
j \\
1.1213 - 0.5355j \\
-1 \\
1.1213 + 0.5355j \\
-j \\
-3.1213 + 6.5355j
\end{bmatrix}$$
(7.64)

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

#### **Solution:**

The code:

$$\begin{bmatrix}
13 \\
-3.1327 - j6.5545 \\
j \\
1.1327 - j0.5545 \\
-1 \\
1.1327 + j0.5545 \\
-j \\
-3.1327 + j6.5545
\end{bmatrix}$$
(7.65)

#### 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

$$\sum_{m=0}^{M} a(m) y(n-m) = \sum_{k=0}^{N} b(k) x(n-k)$$
(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:** 

wget https://github.com/ omkar30122001/

8.2 Repeat all the exercises in the previous sections for the above *a* and *b*. **Solution:** For the given values, the difference equation is

$$y(n) - (4.44) y(n - 1) + (8.78) y(n - 2)$$

$$- (9.93) y(n - 3) + (6.90) y(n - 4)$$

$$- (2.93) y(n - 5) + (0.70) y(n - 6)$$

$$- (0.07) y(n - 7) = (5.02 \times 10^{-5}) x(n)$$

$$+ (3.52 \times 10^{-4}) x(n - 1)$$

$$+ (1.05 \times 10^{-3}) x(n - 2)$$

$$+ (1.76 \times 10^{-3}) x(n - 3)$$

$$+ (1.76 \times 10^{-3}) x(n - 4)$$

$$+ (1.05 \times 10^{-3}) x(n - 6)$$

$$+ (3.52 \times 10^{-4}) x(n - 6)$$

$$+ (5.02 \times 10^{-5}) x(n - 7)$$

From (8.1), we see that the transfer function can be written as follows

$$H(z) = \frac{\sum_{k=0}^{N} b(k)z^{-k}}{\sum_{k=0}^{M} a(k)z^{-k}}$$

$$= \sum_{i} \frac{r(i)}{1 - p(i)z^{-1}} + \sum_{j} k(j)z^{-j}$$
(8.3)

where r(i), p(i), are called residues and poles respectively of the partial fraction expansion of H(z). k(i)are the coefficients of the direct polynomial terms that might be left over. We can now take the inverse z-transform of (8.4) and get using

(4.29),  

$$h(n) = \sum_{i} r(i)[p(i)]^{n} u(n) + \sum_{j} k(j)\delta(n-j)$$
(8.4)

Substituting the values,

$$h(n) = [(2.76) (0.55)^{n} + (-1.05 - 1.84J) (0.57 + 0.16J)^{n} + (-1.05 + 1.84J) (0.57 - 0.16J)^{n} + (-0.53 + 0.08J) (0.63 + 0.32J)^{n} + (-0.53 - 0.08J) (0.63 - 0.32J)^{n} + (0.20 + 0.004J) (0.75 + 0.47J)^{n} + (0.20 - 0.004J) (0.75 - 0.47J)^{n}]u(n) + (-6.81 × 10^{-4}) \delta(n)$$
(8.5)

The values r(i), p(i), k(i) and thus the impulse response function are computed and plotted at

wget https://github.com/ omkar30122001/ Assign\_1/blob/main /8.2.1.py

The filter frequency response is plotted at

wget https://github.com/ omkar30122001/ Assign\_1/blob/main /8.2.2.py

Observe that for a series  $t_n = r^n$ ,  $\frac{t_{n+1}}{t_n} = r$ . By the ratio test,  $t_n$  converges if |r| < 1. We observe that for all i, |p(i)| < 1 and so, as h(n) is the sum of many convergent series, we see that h(n) converges and is

bounded.

$$\sum_{n=0}^{\infty} h(n) = H(1) = \frac{\sum_{k=0}^{N} b(k)}{\sum_{k=0}^{M} a(k)} = 1 < \infty$$
(8.6)

Therefore, the system is stable. From Fig. (8.4), h(n) is negligible after  $n \ge 64$ , and we can apply a 64-bit FFT to get y(n). The following code uses the DFT matrix to generate y(n) in Fig. (8.4).

wget https://github.com/ omkar30122001/ Assign\_1/blob/main /8.2.3.py

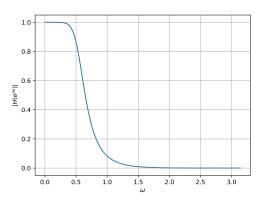


Fig. 8.4: Plot of  $H(e^{j\omega})$ 

8.3 What is the sampling frequency of the input signal?

**Solution:** Sampling frequency(fs)=44.1kHZ.

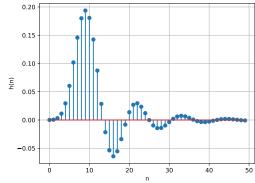


Fig. 8.4: Filter frequency response

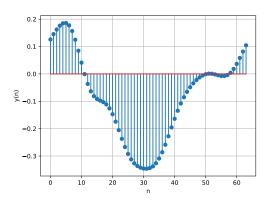


Fig. 8.4: Plot of y(n)

8.4 What is type, order and cutofffrequency 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.

**Solution:** We make the order of the filter = 7

# The code:

wget https://github.com/ omkar30122001/ Assign\_1/blob/main /8.5.py