

#### **Fast Fourier Transform**

	TOPIC		
1	Radix-2 Cooley & Tuckey's DIT-FFT Algorithm,		
3	DIT-FFT Flowgraph for N=4 & 8,		
3	Comparison of Complex and Real, Multiplication and Additions of DFT and FFT		
4	Inverse FFT algorithm		

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1

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## **Chapter-2B**: Fast Fourier Transform

**Objective :** To illustrate FFT calculations mathematically

Outcomes:

At the end of module, students will be able to,

- Develop FFT flow-graph
- Compare DFT and FFT computationally
- Perform forward and Inverse FFT
- Plot signal spectrum in frequency domain

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3

 In 1965, James W. Cooley and John W. Tukey (IEEE 1982 Medal of Honor recipient) published a paper describing the Fast Fourier Transform (FFT) algorithm, which led to an explosion in Digital Signal Processing.



**James COOLEY** 

 Their landmark research offered enormous improvements in processing speeds and played an essential role in the digital revolution.



**John TUKEY** 





#### DIT FFT flowgraph for N = 4

#### Step-1: Derive DIT-FFT equation

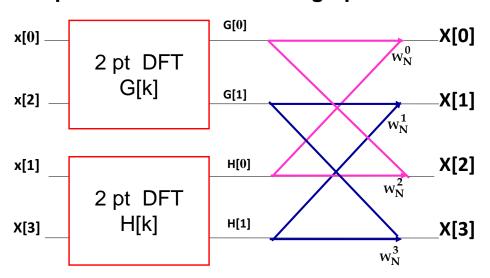
• By DFT, 
$$X[k] = \sum_{n=0}^{N-1} x[n] W_N^{nk}$$

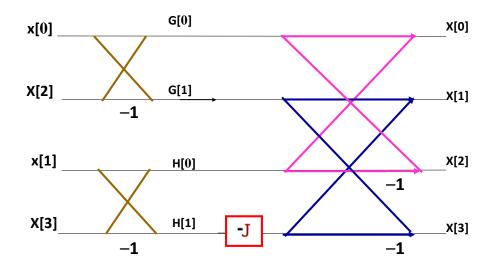
$$X[k] = \sum_{r=0}^{\frac{N}{2}-1} x[2r] W_N^{2rk} + \sum_{r=0}^{\frac{N}{2}-1} x[2r+1] W_N^{(2r+1)k}$$

$$X[k] = \sum_{r=0}^{\frac{N}{2}-1} x[2r] W_N^{rk} + W_N^k \sum_{r=0}^{\frac{N}{2}-1} x[2r+1] W_N^{rk}$$

$$X[k] = G[k] + W_N^k H[k]$$
N pt  $\frac{N}{2}$  pt  $\frac{N}{2}$  pt

#### Step-2: Derive DIT-FFT flowgraph

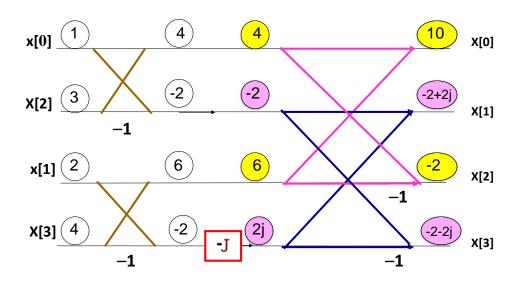




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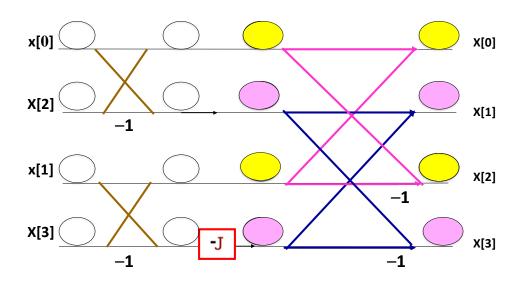
9

# **Ex-1**: Given x[n] = { 1, 2, 3, 4 }. Find X[k] using DITFFT



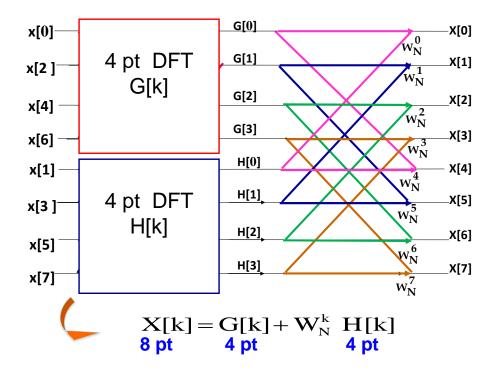
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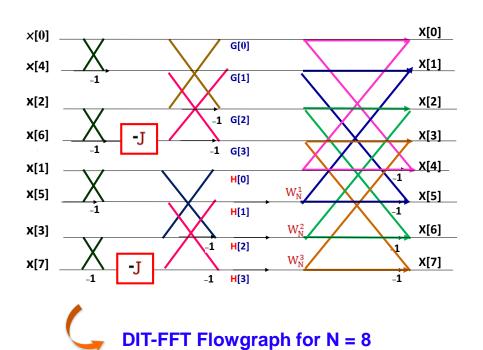
Ex-2 : Given x[n] = { 1, 4, 3, 2 }. Find X[k] using DITFFT Solution : To Find X[k] using FFT



#### **DIT FFT** flowgraph for N = 8

Step-2: Derive DIT-FFT flowgraph





Ex-1 : Given  $x[n] = \{1, 2, 3, 4, 5, 6, 7, 8\}.$ 

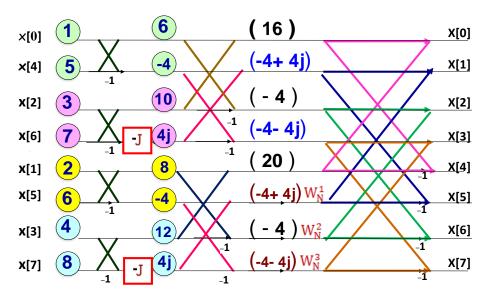
Find X[k] using DIT-FFT.

**Solution**: To Find X[k] using DIT-FFT

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15

#### Given $x[n] = \{1, 2, 3, 4, 5, 6, 7, 8\}$



Find X[k]: (1) 
$$X[0] = (16) + (20)$$
  
 $X(0) = 36$ 

(2) 
$$X[1] = (-4+4j) + (-4+4j)_{W_N^1}$$
  
=  $(-4+4j) + (-4+4j)(0.707 - j 0.707)$   
 $X(1) = -4 + j 9.656$ 

(3) 
$$X[2] := (-4) + (-4) W_N^2$$
  
=  $(-4) + (-4) (-j)$   
 $X(2) = -4 + 4j$ 

(4) 
$$X[3] := (-4-4j) + (-4-4j) W_N^3$$
  
=  $(-4-4j) + (-4-4j) (-0.707 - j 0.707)$   
 $X[3] = -4 + j 1.656$ 

17

(5) 
$$X[4] = (16) - (20)$$

$$X[4] = -4$$

(6) 
$$X[5] = (-4-4j) - (-4-4j) W_N^1$$
  
=  $(-4-4j) - (-4-4j) [0.707 - j0.707]$   
 $X[5] = -4 - j 1.656$ 

(7) 
$$X[6] = (-4) - (-4) W_N^2$$
  
=  $(-4) - (-4) [-j]$   
 $X[6] = -4 - 4j$ 

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(8) 
$$X[7] = (-4-4j) - (-4-4j) W_N^3$$
  
 $X[7] = (-4-4j) - (-4-4j) [-0.707-j 0.707]$   
 $X[7] = -4-j 9.656$ 

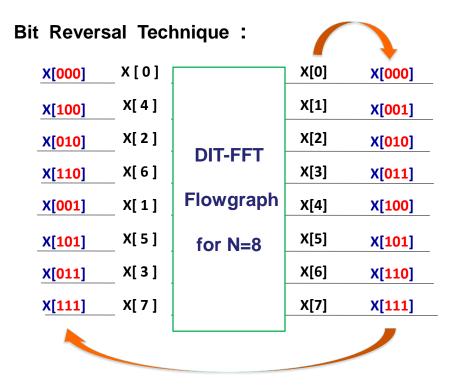
**ANS:** 
$$X[k] = \begin{bmatrix} 36 & k = 0 \\ -4+9.656j & -4+4j & -4+1.656j & -4 & -4-1.656j & -4-4j & -4-9.656j & -4$$

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19

# **Computational Efficiency of FFT**

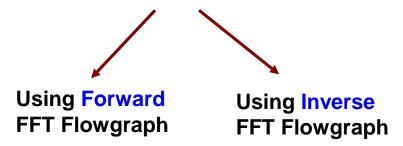
·酸			
	Complex I	Speed Improvement	
N	D DET		
	By DFT	By FFT.	factor.
4	16	4	4.0
8	64	12	5.3
16	256	32	8.0
32	1024	80	12.8
64	4096	192	21.3
128	16384	448	36.6
256	65536	1024	64.0



#### Bit Reversal Technique:

Input with Index in	Input sequence		Output Sequence	Output with Index in
Binary			_	Binary
x[ 0 0 0 ]	x[ 0 ]		X[ 0 ]	X[ 0 0 0 ]
x[ 1 0 0 ]	x[ 4 ]		X[ 1 ]	X[ 0 0 1 ]
x[ 0 1 0 ]	x[ 2 ]	DIT-FFT	X[ 2 ]	X[ 0 1 0 ]
x[ 1 1 0 ]	x[ 6 ]	Flowgraph	X[ 3 ]	X[ 0 1 1 ]
x[001]	x[ 1 ]	For	X[ 4 ]	X[ 1 0 0 ]
x[ 1 0 1 ]	x[5]	N = 8	X[ 5 ]	X[ 1 0 1]
x[ 0 1 1 ]	x[3]		X[ 6 ]	X[ 1 1 0 ]
X[ 1 1 1 ]	x[ 7 ]		X[ 7 ]	X[ 1 1 1 ]

## Inverse FFT Algorithm



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23

### **Inverse FFT using Forward FFT Flowgraph**

$$x[n] = \frac{1}{N} \sum_{k=0}^{N-1} x[k] w_N^{nk}$$

By Complex Conjugate on Both Sides,

$$x^*[n] = \frac{1}{N} \sum_{k=0}^{N-1} x^*[k] w_N^{nk}$$

$$x^*[n] = \frac{1}{N} FFT \{ \chi^*[k] \}$$

IFFT ALGORITHM

I. Find X<sup>\*</sup>[k]

II. Find FFT (X\*[k])

III. Find x[n] using **IFFT** equation

By Complex Conjugate on Both Sides,

$$\chi[n] = \frac{1}{N} (FFT \{\chi^*[k]\})^*$$



This is an IFFT equation

Ex-1. Given 
$$X[k] = \begin{bmatrix} 66 & k=0 \\ -22+2j & \\ -2 & \\ -22-2j & \end{bmatrix}$$

Find x[n] using Forward FFT.

Solution: To find x[n]

By IFFT equation:

$$x[n] = \frac{1}{N} (FFT \{\chi^*[k]\})^*$$

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25

## I. Find X\*[k]

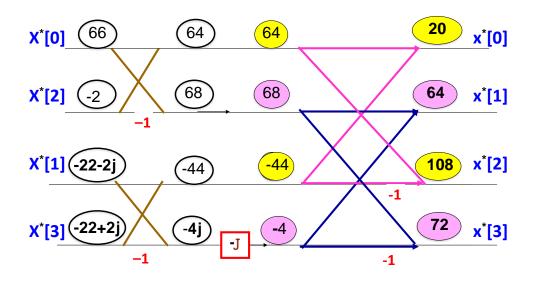
Now, 
$$X[k] = \begin{bmatrix} 66 & k=0 \\ -22 + 2j & \\ -2 & \\ -22 - 2j & \end{bmatrix}$$

$$X^{*}[k] = \begin{bmatrix} 66 & k=0 \\ -22 - 2j & \\ -2 & \\ -22 + 2j & \end{bmatrix}$$

#### **IFFT ALGORITHM**

- I. Find X\*[k]
- II. Find FFT (X\*[k])
- III. Find x[n] using IFFT equation

### II. Find FFT (X\*[k])



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27

### III. Find x[n]

By IFFT: 
$$x[n] = \frac{1}{N} (FFT \{x^*[k]\})^*$$

$$x[n] = \frac{1}{4} (\begin{bmatrix} 20 & n=0 \\ 64 \\ 108 \\ 72 \end{bmatrix})^*$$

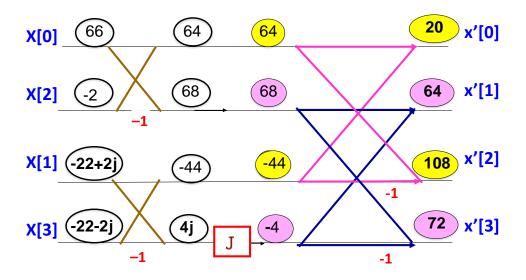
$$x[n] = \begin{bmatrix} 5 & n=0 \\ 16 \\ 27 \\ 18 \end{bmatrix}$$

Find x[n] using Inverse FFT.

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29

### To Find x[n] using Inverse FFT



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### III. Find x[n]

By IFFT: 
$$x[n] = \frac{1}{N} x'[n]$$

$$x[n] = \frac{1}{4} \left( \begin{bmatrix} 20 & n=0 \\ 64 & 108 \\ 72 & . \end{bmatrix} \right)$$

$$x[n] = \begin{bmatrix} 5 & n=0 \\ 16 & 27 \\ 18 & \end{bmatrix}$$

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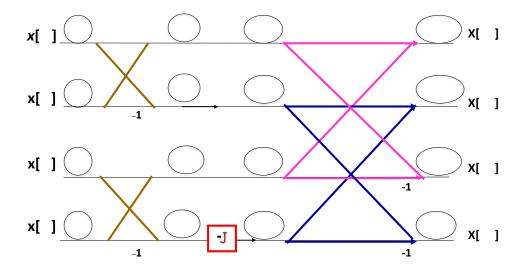
31

Ex: Let 
$$x[n] = \{1, 2, 3, 4\}$$

- (a) Find X[k] using DIT-FFT.
- (b) Let  $p[n] = \{1, 0, 2, 0, 3, 0, 4, 0\}$ . Find P[k] using X[k].

Solution: (a) To finds X[k] using DITFFT

#### Given $x[n] = \{1, 2, 3, 4\}.$



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33

(b) Let 
$$p[n] = \{1, 0, 2, 0, 3, 0, 4, 0\}$$
.  
Find  $P[k]$  using  $X[k]$ .

To find P[k]

Let 
$$P[k] = G[k] + W_N^k H[k]$$
 ---Eqn (1)  
8 pt 4 pt 4 pt

Where  $G[k] = DFT\{p(2r)\}$  and  $H[k] = DFT\{p(2r+1)\}$ 

$$G[k] = DFT \begin{bmatrix} p[0] \\ p[2] \\ p[4] \\ p[6] \end{bmatrix}$$

$$H[k] = DFT \begin{bmatrix} p[1] \\ p[3] \\ p[5] \\ p[7] \end{bmatrix}$$

$$G[k] = DFT \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$$

$$H[k] = DFT \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

 $G[k] = X[k] \qquad \qquad H[k] = 0$ 

By Substituting G[k] = X[k] and H[k] = 0 in Eqn (1) we get,

# P[k] = X[k]

P[0] = X[0] = = 10

P[1] = X[1] = -2+2J

P[2] = X[2] = = -2

P[3] = X[3] = = -2-2J

P[4] = X[4] = 10

P[5] = X[5] = -2+2J

P[6] = X[6] = = -2

P[7] = X[7] = -2-2J

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Ex-1 Let 
$$x[n] = [1, 2, 3, 4]$$
 and  $h[n] = \{5, 6, 7\}$   
Find Circular Convolution using FFT

#### Solution:

Here x[n] is L=4 point and h[n] is M = 3 point

I. Select N

$$N = Max (L,M)$$

$$N = Max (4,3) == 4$$

II. Zero Padding

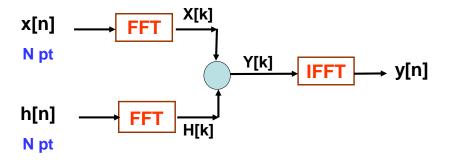
$$x[n] = [1, 2, 3, 4]$$

$$h[n] = \{ 5, 6, 7, 0 \}$$

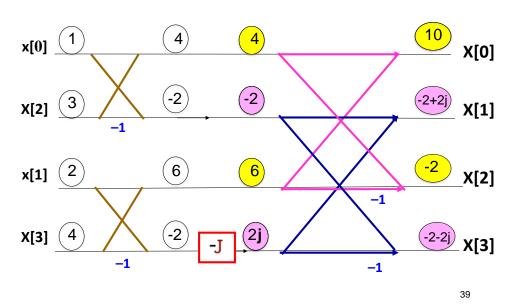
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**37** 

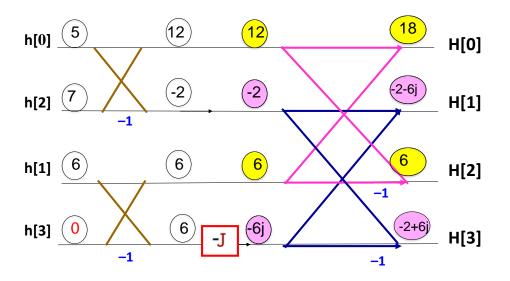
### III. Find $y[n] = x[n] \otimes h[n]$ using FFT



# (1). Find X[k] using DIT-FFT



# (2). Find H[k] using DIT-FFT



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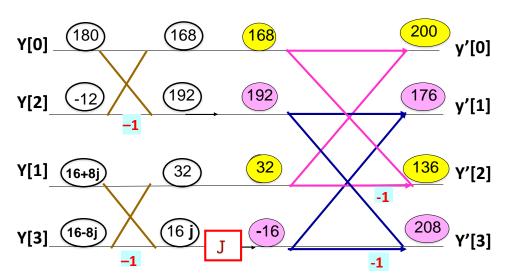
$$Y[k] = X[k] H[k]$$

$$Y[k] = \begin{bmatrix} 10 & k=0 \\ -2+2j & \\ -2 & \\ -2-2j & \end{bmatrix} \begin{bmatrix} 18 & k=0 \\ -2-6j & \\ 6 & \\ -2+6j & \end{bmatrix}$$

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41

### III. Find y[n] By Inverse FFT



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Now y[n] = 
$$\frac{1}{N}$$
 y'[n] 
$$y[n] = \frac{1}{4} \begin{bmatrix} 200 & n=0 \\ 176 & 136 \\ 208 \end{bmatrix}$$
 y[n] =  $\begin{bmatrix} 5 & 0 & 7 & 6 \\ 6 & 5 & 0 & 7 \\ 7 & 6 & 5 & 0 \\ 0 & 7 & 6 & 5 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 4 \end{bmatrix}$  y[n] =  $\begin{bmatrix} 50 & n=0 \\ 44 & 34 \\ 52 & 52 \end{bmatrix}$ 

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43

#### Solution:

Here x[n] is L=3 point and h[n] is M=2 point

I. Select N

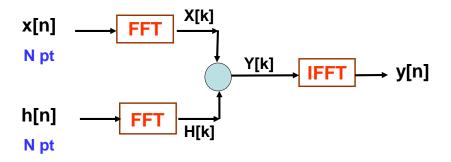
$$N \ge 3+2-1 == 4$$

II. Zero Padding

$$x[n] = [1, 2, 3, 0]$$

$$h[n] = \{ 5, 6, 0, 0 \}$$

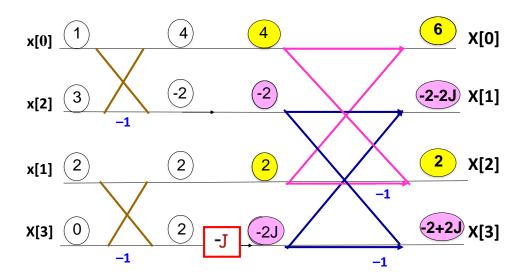
# III. Find $y[n] = x[n] \otimes h[n]$ using FFT



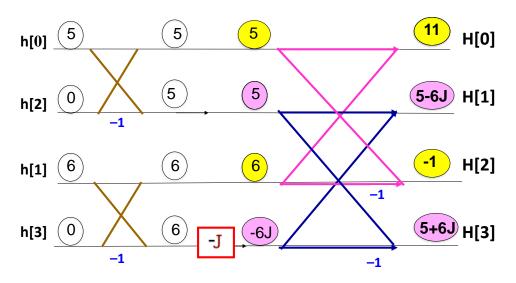
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45

# (1). Find X[k] using DIT-FFT



### (2). Find H[k] using DIT-FFT



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47

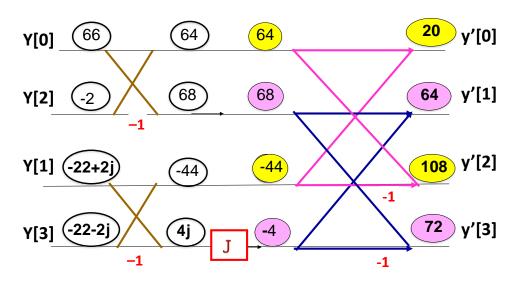
## (3). Find Y[k]

$$Y[k] = X[k] H[k]$$

$$Y[k] = \begin{bmatrix} 6 & k=0 \\ -2-2j & 5-6j \\ 2 & -1 \\ 5+6j & 5+6j \end{bmatrix}$$

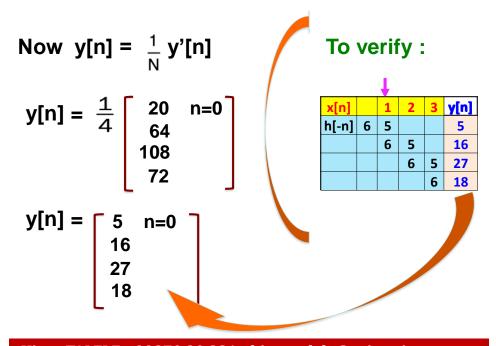
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#### III. Find y[n] using Inverse FFT



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49



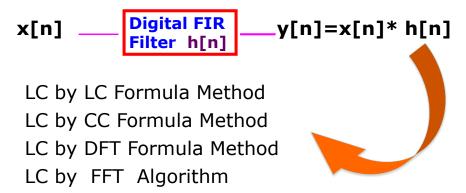
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#### APLICATIONS OF DFT/FFT

- (i) Linear Filtering: To find output of a digital FIR filter for any given input say x[n].
- (ii) **Spectral Analysis**: To find magnitude spectrum and phase spectrum of signal.

**Linear Filtering**: To find output of a digital FIR filter for any given input say x[n]



None of above mehod is suitable for Real Time Application

#### **Limitations of LC by FFT Algorithms**

(1) Algorithm is NOT suitable for Real Time Applications where entire input signal is not available.

Examples include

- (i) ECG Monitoring system
- (ii) Digital Telephone System
- (iii) Weather Monitoring System

#### Limitations of LC by FFT Algorithms...

(2) Algorithm is NOT suitable for Long Data Sequence.

Examples include

- i) Digital Song in the form of wave file (Fs = 44.1 KHz)
- ii) ECG/Weather Monitoring Systems.

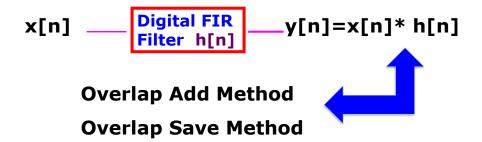
In most of the real Time applications data is Long sequence.

If N is too large as for long data sequences, then there is a significant delay in processing, that will make processing, almost impossible for real-time applications

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55

### **Linear FIR filtering using FAST Algorithm**



### Overlap Add fast Convolution Algorithm

- Decompose x[n] into L point sequences
- II. Select N
- III. Append h[n] with (N-M) zeros and find H [k] using N pt FFT flowgraph
- IV. Append each input signal data block by (N-L) zeros and find DFT of each block using N pt FFT algorithm
- **V.** Let Yi [k] = Xi [k] . H [k] for i = 0,1...
- **VI**. Obtain y<sub>i</sub>[n] by N pt iFFT Algorithm

**VII.** Find y[n] i.e. 
$$y[n] = \bigotimes_{i=0}^{N-1} y_i[n-iL]$$

#### Ex. Given

h[n] =  $\delta$ [n] + 2  $\delta$ [n-1] + 3  $\delta$ [n-2] + 4  $\delta$ [n-3] Find the response of the filter to the input x[n]={ 2, 0, 2, 0, 2, 1, 0, 2, 1 } using Overlap Add Method.

Solution: To Output of the filter i.e. y[n]

Given 
$$h[n] = \{ 1, 2, 3, 4 \}$$
. Length  $M = 4$  and  $x[n] = \{ 2, 0, 2, 0, 2, 1, 0, 2, 1 \}$ 

#### (I) Select L

Assume N = 8 for Radix 2 FFT Algorithm  
Now 
$$N = L + M - 1$$
  
 $8 = L + 4 - 1$   
 $L = 5$ 

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59

Given 
$$h[n] = \{ 1, 2, 3, 4 \}$$
. Length  $M = 4$  and  $x[n] = \{ 2, 0, 2, 0, 2, 1, 0, 2, 1 \}$ 

### (II) Decompose x[n]

By decomposing x[n] into L=5, we get,

$$x_1[n] = \{ 2, 0, 2, 0, 2 \}$$
  
 $x_2[n] = \{ 1, 0, 2, 1, 0 \}$ 

### (III) Zero Padding

$$x_1[n] = \{ 2, 0, 2, 0, 2, 0, 0, 0, 0 \}$$
  
 $x_2[n] = \{ 1, 0, 2, 1, 0, 0, 0, 0 \}$   
 $h[n] = \{ 1, 2, 3, 4, 0, 0, 0, 0, 0 \}$   
 $h[-n] = \{ 1, 0, 0, 0, 0, 4, 3, 2 \}$ 

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61

## (IV) Find y₁[n]

$$y_1[n] = \sum_{m=0}^{N-1} x_1[m] \ h[((n-m))]$$

$$y_{1}[n] = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 4 & 3 & 2 \\ 2 & 1 & 0 & 0 & 0 & 0 & 4 & 3 \\ 3 & 2 & 1 & 0 & 0 & 0 & 0 & 4 \\ 4 & 3 & 2 & 1 & 0 & 0 & 0 & 0 \\ 0 & 4 & 3 & 2 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 4 & 3 & 2 & 1 & 0 \\ 0 & 0 & 0 & 0 & 4 & 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 0 \\ 2 \\ 0 \\ 0 \\ 0 \end{bmatrix} = = \begin{bmatrix} 2 \\ 4 \\ 8 \\ 12 \\ 8 \\ 12 \\ 6 \\ 8 \end{bmatrix}$$

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### (V) Find $y_2[n]$

$$y_2[n] = \sum_{m=0}^{N-1} x_2[m] \ h[((n-m))]$$

$$y_{2}[n] = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 4 & 3 & 2 \\ 2 & 1 & 0 & 0 & 0 & 0 & 4 & 3 \\ 3 & 2 & 1 & 0 & 0 & 0 & 0 & 4 \\ 4 & 3 & 2 & 1 & 0 & 0 & 0 & 0 \\ 0 & 4 & 3 & 2 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 4 & 3 & 2 & 1 & 0 \\ 0 & 0 & 0 & 0 & 4 & 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} = = \begin{bmatrix} 1 \\ 2 \\ 5 \\ 9 \\ 8 \\ 11 \\ 4 \\ 0 \end{bmatrix}$$

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63

## (VI) Find y[n]

Now 
$$y[n] = y_1[n] + y_2[n-L]$$
  
Put L = 5  
 $y[n] = y_1[n] + y_2[n-5]$ 

### To find y[n]:

### Overlap Save fast Convolution Algorithm

- Decompose x[n] into L point sequences
- 2. Select N ≥ L +M + 1
- 3. Begin each decomposed input sequence with (N–L) values of previous sequence
- 4. Append h[n] with (N–M) zeros and find H[k] using N point FFT.
- 5. Perform N point FFT on the selected data block X<sub>i</sub> [n]
- 6. Let  $Yi[k] = Xi[k] \cdot H[k]$
- 7. Perform N point iFFT of Yi[k]
- 8. Discard the first (N–L) values of y i [n] and save the remaining values of yi [n]
- 9. y[n] is obtained by concatenating all the saved values of y<sub>i</sub>[n]

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65

#### Ex. Given

h[n] =  $\delta$ [n] + 2  $\delta$ [n-1] + 3  $\delta$ [n-2] + 4  $\delta$ [n-3] Find the response of the filter to the input x[n]={ 2, 0, 2, 0, 2, 1, 0, 2, 1 } using Overlap Save Method.

Solution: To Output of the filter i.e. y[n]

Given 
$$h[n] = \{ 1, 2, 3, 4 \}$$
. Length  $M = 4$  and  $x[n] = \{ 2, 0, 2, 0, 2, 1, 0, 2, 1 \}$ 

#### (I) Select L

Assume N = 8 for Radix 2 FFT Algorithm Now N = L + M -1 8 = L + 4 - 1L = 5

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67

Given 
$$h[n] = \{ 1, 2, 3, 4 \}$$
. Length  $M = 4$  and  $x[n] = \{ 2, 0, 2, 0, 2, 1, 0, 2, 1 \}$ 

### (II) Decompose x[n]

By decomposing x[n] into L=5, we get,

$$x_1[n] = \{ 2, 0, 2, 0, 2 \}$$
  
 $x_2[n] = \{ 1, 0, 2, 1, 0 \}$ 

$$x_3[n] = \{0, 0, 0, 0, 0\}$$

### (III) Modify input Sequence

$$x_1[n] = \{ 0, 0, 0, 2, 0, 2, 0, 2 \}$$
 $x_2[n] = \{ 2, 0, 2, 1, 0, 2, 1, 0 \}$ 
 $x_3[n] = \{ 2, 1, 0, 0, 0, 0, 0, 0 \}$ 
 $h[n] = \{ 1, 2, 3, 4, 0, 0, 0, 0, 0 \}$ 
 $h[-n] = \{ 1, 0, 0, 0, 0, 4, 3, 2 \}$ 

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69

## (IV) Find y₁[n]

$$y_1[n] = \sum_{m=0}^{N-1} x_1[m] \ h[((n-m))]$$

$$y_{1}[n] = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 4 & 3 & 2 \\ 2 & 1 & 0 & 0 & 0 & 0 & 4 & 3 \\ 3 & 2 & 1 & 0 & 0 & 0 & 0 & 4 \\ 4 & 3 & 2 & 1 & 0 & 0 & 0 & 0 \\ 0 & 4 & 3 & 2 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 4 & 3 & 2 & 1 & 0 \\ 0 & 0 & 0 & 0 & 4 & 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 0 \\ 2 \\ 0 \\ 2 \\ 0 \\ 2 \end{bmatrix} = = \begin{bmatrix} 12 \\ 6 \\ 8 \\ 2 \\ 4 \\ 8 \\ 12 \\ 8 \end{bmatrix}$$

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### (V) Find $y_2[n]$

$$y_2[n] = \sum_{m=0}^{N-1} x_2[m] \ h[((n-m))]$$

$$y_{2}[n] = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 4 & 3 & 2 \\ 2 & 1 & 0 & 0 & 0 & 0 & 4 & 3 \\ 3 & 2 & 1 & 0 & 0 & 0 & 0 & 4 \\ 4 & 3 & 2 & 1 & 0 & 0 & 0 & 0 \\ 0 & 4 & 3 & 2 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 4 & 3 & 2 & 1 & 0 \\ 0 & 0 & 0 & 0 & 4 & 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 0 \\ 2 \\ 1 \\ 0 \\ 2 \\ 1 \\ 0 \end{bmatrix} = = \begin{bmatrix} 13 \\ 8 \\ 8 \\ 13 \\ 9 \\ 8 \end{bmatrix}$$

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71

# (VI) Find $y_3[n]$

$$y_3[n] = \sum_{m=0}^{N-1} x_3[m] \ h[((n-m))]$$

$$y_{3}[n] = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 4 & 3 & 2 \\ 2 & 1 & 0 & 0 & 0 & 0 & 4 & 3 \\ 3 & 2 & 1 & 0 & 0 & 0 & 0 & 4 \\ 4 & 3 & 2 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 4 & 3 & 2 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 4 & 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} = = \begin{bmatrix} 2 \\ 5 \\ 8 \\ 11 \\ 4 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

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## (VII) Find y[n]

$$y_1[n] = \{ 12, 6/8, 2, 4, 8, 12, 8 \}$$
  
 $y_2[n] = \{ 13/8, 8, 13, 9, 8 \}$   
 $y_3[n] = \{ 2, 5, 8, 11, 4, 0, 0, 0 \}$ 

By discarding first (M-1) values from each output sequence we get,

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#### Dr. Kiran TALELE



#### Stay Connected....

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