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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/samar2605/EE3900/ blob/master/Assignment%201/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 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://raw.githubusercontent.com/ samar2605/EE3900/master/**filter**/ codes/A1_3.py

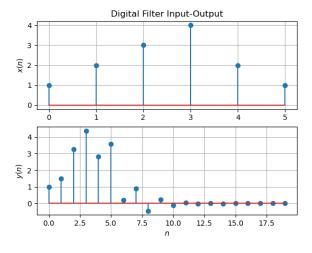


Fig. 3.2

3.3 Repeat the above exercise using a C code. **Solution:** The following code yields Fig. **??**A

wget https://raw.githubusercontent.com/samar2605/EE3900/master/filter/codes/A1_3.c

wget https://raw.githubusercontent.com/ samar2605/EE3900/master/filter/ codes/A1 3point3.py

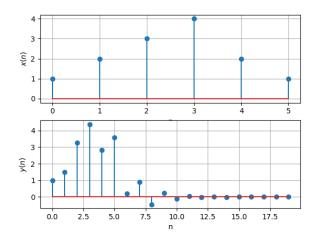


Fig. 3.3

4 Z-TRANSFORM

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

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

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

$$= \sum_{n=-\infty}^{\infty} x(n)z^{-n-1} = z^{-1} \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$
(4.4)
$$(4.5)$$

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 3.1.

Solution:

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

$$= x(0)z^{0} + x(1)z^{-1} + x(2)z^{-2} + x(3)z^{-3} +$$

$$(4.8)$$

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

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

$$(4.9)$$

4.3 Find

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

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: It is easy to show that

$$\delta(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} 1 \tag{4.16}$$

and from (4.14),

$$U(z) = \sum_{n=0}^{\infty} z^{-n}$$
 (4.17)

$$=\frac{1}{1-z^{-1}}, \quad |z| > 1 \tag{4.18}$$

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

4.5 Show that

$$a^n u(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} \frac{1}{1 - az^{-1}} \quad |z| > |a| \tag{4.19}$$

Solution:

$$Z(a^{n}u(n)) = \sum_{n=-\infty}^{\infty} a^{n}u(n)z^{-n}$$
 (4.20)

$$=\sum_{n=0}^{\infty}a^{n}z^{-n}$$
 (4.21)

$$= \frac{1}{1 - az^{-1}}, \quad \left| az^{-1} \right| < 1 \quad (4.22)$$

$$= \frac{1}{1 - az^{-1}}, \quad |a| < |z| \tag{4.23}$$

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

4.6 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}).$$
 (4.24)

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

Solution: The graph is symmetric and periodic it is attending high of value 4 and minimum between (0 - 0.5). It is bounded between (0, 4) and periodic with period (2π) because in the below equation $\cos(\omega)$ is periodic function having period 2π

$$H\left(e^{j\omega}\right) = \frac{1 + e^{-2j\omega}}{1 + \frac{e^{-j\omega}}{2}}\tag{4.25}$$

$$\implies \left| H\left(e^{j\omega}\right) \right| = \frac{\left| 1 + e^{-2j\omega} \right|}{\left| 1 + \frac{e^{-j\omega}}{2} \right|} \tag{4.26}$$

$$= \frac{\left|1 + e^{2j\omega}\right|}{\left|e^{2j\omega} + \frac{e^{j\omega}}{2}\right|}$$

$$= \frac{\left|1 + \cos 2\omega + j\sin 2\omega\right|}{\left|e^{j\omega} + \frac{1}{2}\right|}$$
(4.27)

$$= \frac{\left| 4\cos^2(\omega) + 4j\sin(\omega)\cos(\omega) \right|}{|2e^{j\omega} + 1|}$$
(4.29)

$$= \frac{|4\cos(\omega)||\cos(\omega) + j\sin(\omega)|}{|2\cos(\omega) + 1 + 2j\sin(\omega)|}$$
(4.30)

(4.50)

$$\therefore \left| H\left(e^{j\omega}\right) \right| = \frac{|4\cos(\omega)|}{\sqrt{5 + 4\cos(\omega)}} \tag{4.31}$$

The following code plots Fig. 4.6.

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

py

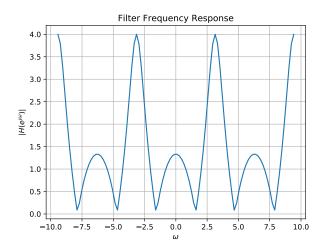


Fig. 4.6: $|H(e^{j\omega})|$

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

$$H(e^{j\omega}) = \sum_{k=0}^{\infty} h(k)e^{-j\omega k}$$
 (4.32)

and

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

Now,

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \qquad (4.34)$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} \sum_{k=-\infty}^{\infty} h(k) e^{-j\omega k} e^{j\omega n} d\omega \qquad (4.35)$$

$$= \frac{1}{2\pi} \sum_{k=-\infty}^{\infty} h(k) \int_{-\pi}^{\pi} e^{j\omega(n-k)} d\omega \qquad (4.36)$$

$$= \frac{1}{2\pi} \sum_{k=-\infty}^{\infty} h(k) \int_{-\pi}^{\pi} \cos w(n-k) \qquad (4.37)$$

$$d\omega + \int_{-\pi}^{\pi} \sin w(n-k)d\omega$$

$$= \frac{1}{2\pi} \sum_{k=-\infty}^{\infty} h(k) \int_{-\pi}^{\pi} \cos w(n-k)$$
 (4.38)

$$= \frac{1}{2\pi} \sum_{k=-\infty}^{\infty} h(k) \frac{\sin w(n-k)}{n-k} \bigg|_{-\pi}^{\pi}$$
 (4.39)

$$= \frac{1}{2\pi} \sum_{k \neq n} h(n) \frac{\sin \pi (n-k)}{n-k} + \sum_{k=n} h(n) \frac{\sin \pi (n-k)}{n-k}$$
(4.40)

$$=\frac{0+2\pi h(n)}{2\pi}$$
 (4.41)

$$= h(n) \tag{4.42}$$

5 IMPULSE RESPONSE

5.1 Using long division, find

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

for H(z) in (4.12).

Solution: We substitute $x := z^{-1}$, and perform the long division.

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

$$h(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} H(z) \tag{5.2}$$

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),

$$H(z) = \frac{1}{1 + \frac{1}{2}z^{-1}} + \frac{z^{-2}}{1 + \frac{1}{2}z^{-1}}$$
 (5.3)

$$\implies h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \tag{5.4}$$

using (4.19) and (4.6).

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

Solution: Yes, it is bounded between and convergent. We can clearly see in the plot it is not tending to infinite and remain finite. The following code plots Fig. 5.3.

wget https://raw.githubusercontent.com/samar2605/EE3900/master/filter/codes/A1_5_3.py

we know that

$$h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.5)$$

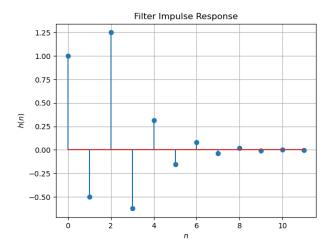


Fig. 5.3: h(n) as the inverse of H(z)

Implies we can write that

$$h(n) = \begin{cases} 0 & , n < 0 \\ \left(\frac{-1}{2}\right)^n & , 0 \le n < 2 \\ 5\left(\frac{-1}{2}\right)^n & , n \ge 2 \end{cases}$$
 (5.6)

A sequence is said to be bounded when

$$|x_n| \le M, \forall n \in \mathcal{N} \tag{5.7}$$

Now consider (5.6),

For n < 0,

$$|h(n)| \le 0 \tag{5.8}$$

For $0 \le n < 2$,

$$|h(n)| = (\frac{1}{2})^n$$
 (5.9)

$$\implies |h(n)| \le 1 \tag{5.10}$$

For $n \geq 2$,

$$|h(n)| = 5(\frac{1}{2})^n$$
 (5.11)

$$\implies |h(n)| \le 5$$
 (5.12)

From above we can say that,

$$M = \max\{0, 1, 5\} \tag{5.13}$$

$$= 5 \tag{5.14}$$

Therefore since M exists and is a real value, we can say that h(n) is bounded.

5.4 Convergent? Justify using the ratio test.

Solution: We see that h(n) is bounded. For

large n, we see that

$$h(n) = \left(-\frac{1}{2}\right)^n + \left(-\frac{1}{2}\right)^{n-2} \tag{5.15}$$

$$= \left(-\frac{1}{2}\right)^n (4+1) = 5\left(-\frac{1}{2}\right)^n \tag{5.16}$$

$$\implies \left| \frac{h(n+1)}{h(n)} \right| = \frac{1}{2} \tag{5.17}$$

and therefore, $\lim_{n\to\infty} \left| \frac{h(n+1)}{h(n)} \right| = \frac{1}{2} < 1$. Hence, we see that h(n) converges.

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

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \tag{5.18}$$

Is the system defined by (3.2) stable for the impulse response in (5.2)?

Solution: By using h(n) from 5.3

$$h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2)$$
 (5.19)
$$= \sum_{n=-\infty}^{\infty} \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2)$$
 (5.20)

$$= \sum_{n=-\infty}^{\infty} \left(-\frac{1}{2}\right)^n u(n) + \sum_{n=-\infty}^{\infty} \left(-\frac{1}{2}\right)^{n-2} u(n-2)$$
(5.21)

$$= \sum_{n=0}^{\infty} \left(-\frac{1}{2}\right)^n + \sum_{n=0}^{\infty} \left(-\frac{1}{2}\right)^{n-2}$$
 (5.22)

(5.23)

$$=\frac{2}{3} + \frac{2}{3} < \infty \tag{5.24}$$

5.6 Verify the above result using a python code. **Solution:**

wget https://github.com/yashrajput22/EE3900 -22/blob/master/codes/Section-5/5_6.py

5.7 Compute and sketch h(n) using

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2), \quad (5.25)$$

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

5.10 Show that

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

6 DFT AND FFT

6.1 Compute

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

and H(k) using h(n).

6.2 Compute

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

6.3 Compute

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

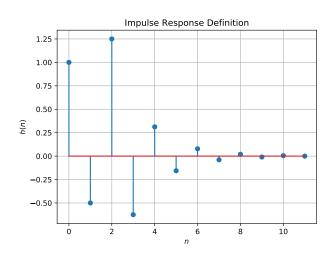


Fig. 5.7: h(n) from the definition

5.8 Compute

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

Comment. The operation in (5.26) 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

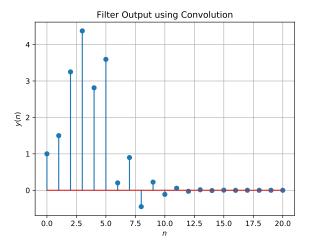


Fig. 5.8: y(n) from the definition of convolution

5.9 Express the above convolution using a Teoplitz matrix.

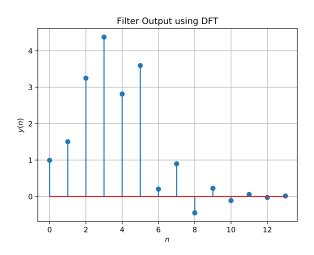


Fig. 6.3: y(n) from the DFT

- 6.4 Repeat the previous exercise by computing X(k), H(k) and y(n) through FFT and IFFT.
- 6.5 Wherever possible, express all the above equations as matrix equations.
- 6.6 Verify the above equations by generating the DFT matrix in python.

7 Exercises

Answer the following questions by looking at the python code in Problem 2.3.

7.1 The command

in Problem 2.3 is executed through the following difference equation

$$\sum_{m=0}^{M} a(m) y(n-m) = \sum_{k=0}^{N} b(k) x(n-k) \quad (7.1)$$

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.

- 7.2 Repeat all the exercises in the previous sections for the above a and b.
- 7.3 What is the sampling frequency of the input signal?

Solution: Sampling frequency(fs)=44.1kHZ.

7.4 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.

7.5 Modifying the code with different input parameters and to get the best possible output.