

Problem Set

Question 1

For each of the following systems, classify whether they are (i) linear or not, (ii) time invariant or not, (iii) causal or not, and (iv) stable or not:

- $y(n) = x(2 - n)$
 - (i) linear
 - (ii) not time-invariant
 - (iii) not causal
 - (iv) stable
- $y(n) = \text{sign}(x(n))$
 - (i) not linear
 - (ii) time-invariant
 - (iii) causal
 - (iv) stable
- $y(n) = x(7n)$
 - (i) linear
 - (ii) not time-invariant
 - (iii) not causal
 - (iv) stable
- $y(n) = \sin(x(n))$
 - (i) not linear
 - (ii) time-invariant
 - (iii) causal
 - (iv) stable
- $y(n) = |x(n)|$
 - (i) not linear
 - (ii) time-invariant
 - (iii) causal
 - (iv) stable

Question 2

Show that the energy of a real-valued signal can be decomposed into the sum of the energies of the even and odd parts of the signal.

Consider a real-valued signal $x(n)$:

$$\begin{aligned}
 x_e(n) &= \frac{1}{2}[x(n) + x(-n)] & x_o(n) &= \frac{1}{2}[x(n) - x(-n)] \\
 \sum_{n=-\infty}^{\infty} x_e(n)x_o(n) &= \sum_{n=-\infty}^{\infty} \frac{1}{4}[x^2(n) + x(-n)x(n) - x(-n)x(n) - x^2(n)] = \frac{1}{4} \sum_{n=-\infty}^{\infty} 0 = 0 \\
 \sum_{n=-\infty}^{\infty} x^2(n) &= \sum_{m=-\infty}^{\infty} [x_e(n) + x_o(n)]^2 \\
 &= \sum_{m=-\infty}^{\infty} x_e^2(n) + 2 \sum_{m=-\infty}^{\infty} x_e(n)x_o(n) + \sum_{m=-\infty}^{\infty} x_o^2(n) = E_e + 0 + E_o = E_e + E_o
 \end{aligned}$$

Question 3

Consider a continuous-time sinusoid $x_a(t)$ with a period $T_0 = 1/F_0$. Assume this signal is sampled at a rate of $F_s = 1/T_s$ to produce a discrete-time signal $x(n) = x_a(nT_s)$.

- What is the condition on T_s and T_0 for $x(n)$ to be periodic?

$$\begin{aligned}
 x(n) &= x(n + N), & \omega_0 &= 2\pi T_0 \\
 x(nT_s) &= x((n + N)T_s) \\
 e^{j\frac{2\pi}{T_0}(n)T_s} &= e^{j\frac{2\pi}{T_0}(n+N)T_s} \\
 e^{j\frac{2\pi}{T_0}(n)T_s} &= (e^{j\frac{2\pi}{T_0}(n)T_s})(e^{j\frac{2\pi}{T_0}(N)T_s}) \\
 e^{j\frac{2\pi}{T_0}(N)T_s} &= 1 \\
 \frac{2\pi}{T_0}(N)T_s &= 2\pi k \\
 \frac{T_0}{T_s} &= \frac{N}{k}
 \end{aligned}$$

for positive integers N and k for which $\frac{N}{k}$ are rational.

- If $x(n)$ is periodic, what is its fundamental (baseline) period?

The fundamental period is the smallest value of N such that $k\frac{T_0}{T_s} = 1$.

Question 4

Assume you are given an LTI system with a step response $s(n)$, which is defined as the output of the system when excited with (input) a step function $u(n)$. Can you derive the expression for the output $y(n)$ in terms of $s(n)$ and an arbitrary input $x(n)$?

$$\begin{aligned} s(n) &= u(n) - u(n-1) \\ h(n) &= s(n) - s(n-1) \\ y(n) &= x(n) * h(n) = x(n) * (s(n) - s(n-1)) \end{aligned}$$

Question 5

Two discrete-time signals $x(n)$ and $y(n)$ are called orthonormal on an interval $[N1, N2]$, if

$$\sum_{n=N_1}^{N_2} x(n)y^*(n) = \begin{cases} 1, & \text{if } x(n) = y(n) \ \forall n \in [N1, N2] \\ 0, & \text{otherwise} \end{cases}$$

Show that harmonically related signals: $x_k(n) = \frac{1}{\sqrt{N}}e^{j2kn/N}$ are orthonormal on an interval of length N .

$$\begin{aligned} x_k(n) &= \frac{1}{\sqrt{N}}e^{j2kn/N} = \frac{1}{\sqrt{N}}(\cos(2\pi kn/N) + j\sin(2\pi kn/N)) \\ x_l^*(n) &= \frac{1}{\sqrt{N}}(\cos(2\pi ln/N) - j\sin(2\pi ln/N)) \end{aligned}$$

$$\begin{aligned} \sum_{n=0}^{N-1} x_k(n)x_l^*(n) &= \sum_{n=0}^{N-1} \frac{1}{N}(\cos(2\pi ln/N)\cos(2\pi kn/N) - j\sin(2\pi ln/N)\cos(2\pi kn/N) \\ &\quad + j\sin(2\pi kn/N)\cos(2\pi ln/N) + \sin(2\pi kn/N)\sin(2\pi ln/N)) \end{aligned}$$

$$\begin{aligned} &= \sum_{n=0}^{N-1} \frac{1}{N} \left(\frac{\cos(2\pi(k-l)n/N) + \cos(2\pi(k+l)n/N)}{2} - j \frac{\sin(2\pi(k+l)n/N) + \sin(2\pi(l-k)n/N)}{2} \right. \\ &\quad \left. + j \frac{\sin(2\pi(k+l)n/N) + \sin(2\pi(k-l)n/N)}{2} + \frac{\cos(2\pi(k-l)n/N) - \cos(2\pi(k+l)n/N)}{2} \right) \\ &= \sum_{n=0}^{N-1} \frac{1}{N} (\cos(2\pi(k-l)n/N) + j\sin(2\pi(k-l)n/N)) = \sum_{n=0}^{N-1} \frac{1}{N} e^{\frac{j2\pi(k-l)n}{N}} \end{aligned}$$

if $k = l$:

$$= \sum_{n=0}^{N-1} \frac{1}{N} e^{\frac{j2\pi(0)n}{N}} = \sum_{n=0}^{N-1} \frac{1}{N} = \frac{1}{N}(N) = 1$$

if $k \neq l$:

$$\begin{aligned} &= \sum_{n=0}^{N-1} \frac{1}{N} e^{\frac{j2\pi(k-l)n}{N}} = \frac{1}{N} \left[1 + e^{\frac{j2\pi(k-l)n}{N}} + (e^{\frac{j2\pi(k-l)n}{N}})^2 + \dots + (e^{\frac{j2\pi(k-l)n}{N}})^{(N-1)} \right] \\ &= \frac{1}{N} \left[\frac{1 - e^{j2\pi(k-l)}}{1 - e^{j2\pi(k-l)/N}} \right] = \frac{1}{N} \left[\frac{1 - 1}{1 - 1^{\frac{1}{N}}} \right] = 0 \end{aligned}$$

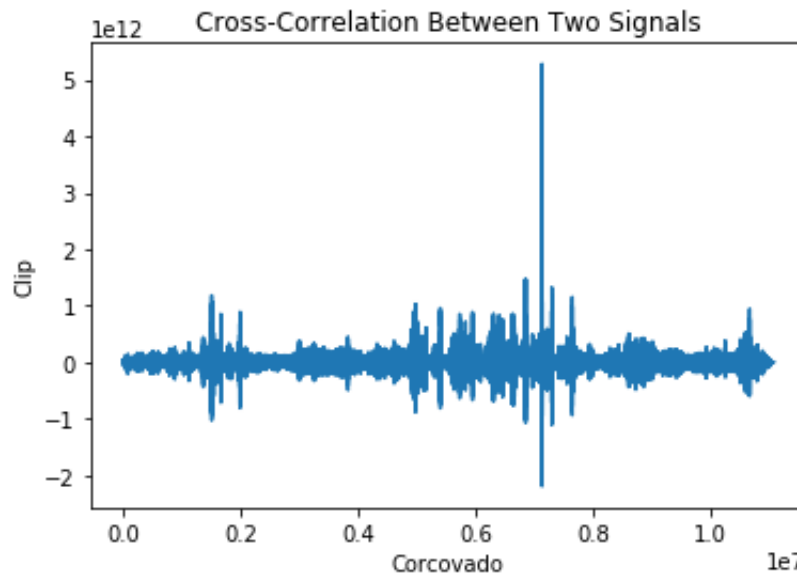
$$\sum_{n=0}^{N-1} x_k(n)x_l^*(n) = \begin{cases} 1, & \text{if } k = l \\ 0, & \text{otherwise} \end{cases}$$

Programming Questions

Question 1

- a) See code.
- b) This convolution shows how the shape of signal x is affected by a single square pulse h .
- c) Because the value of h at every index is the same, we can multiply the sum of the values at every index of x with the constant value of h . By doing so, we can evaluate the convolution with a single pass.
- d) With the regular technique, the convolution took around 0.229 seconds, while with the efficient technique, the convolution only took 0.00139 seconds.

Question 2

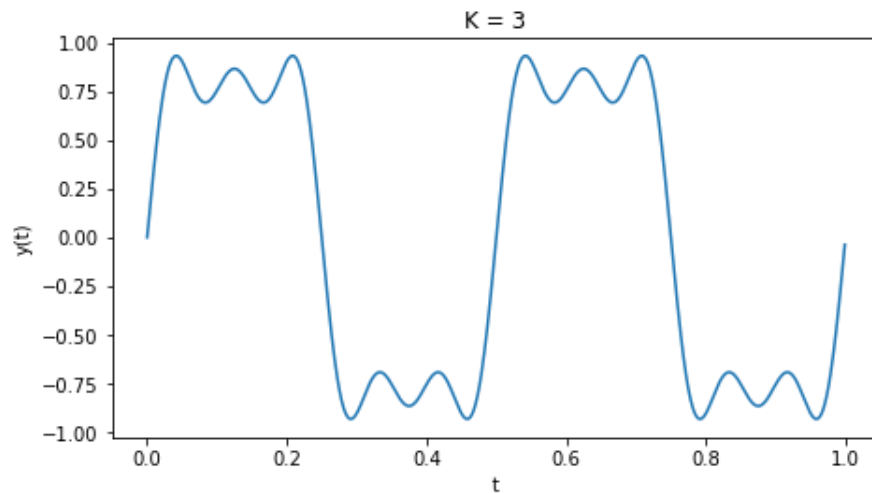
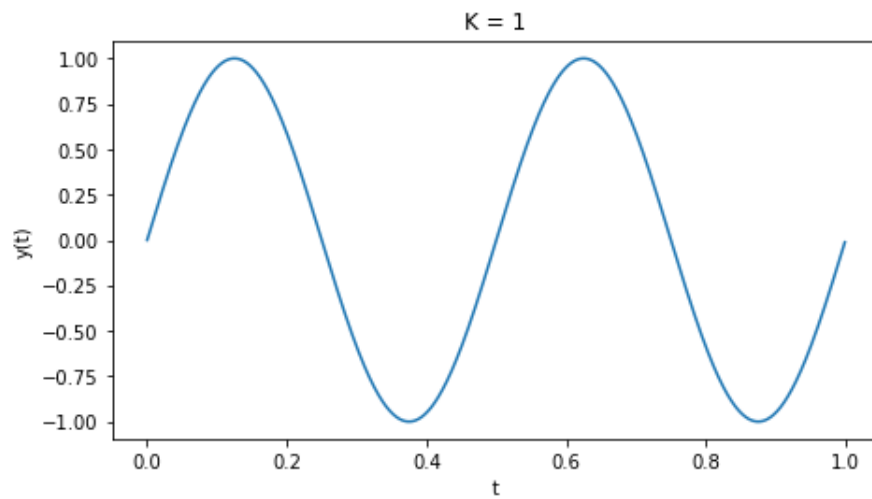


The peak was found at around 161 seconds, which means that the clip begins at roughly 2 minutes and 41 seconds into the song. The sampling rate for both the corcovado and the clip wav files were 44100 Hz.

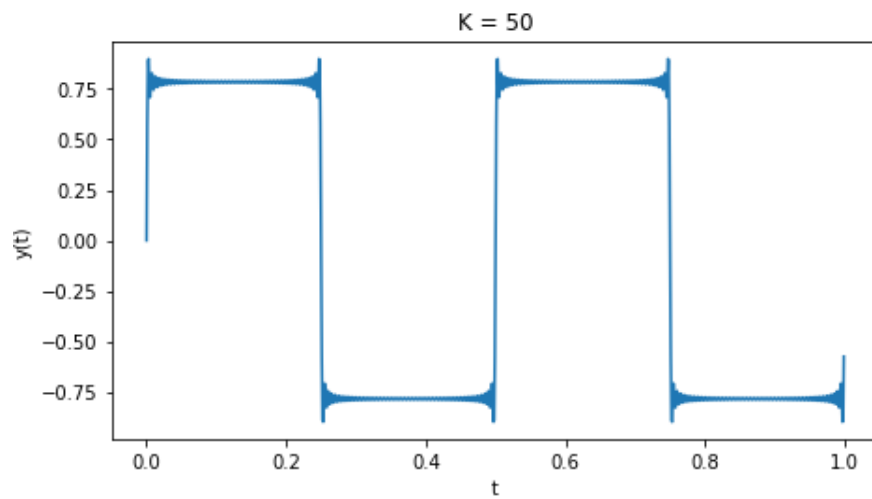
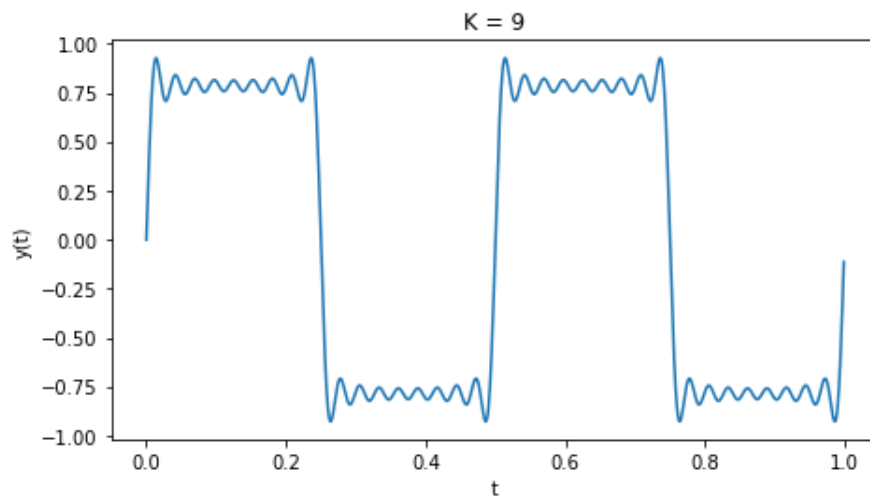
Question 3

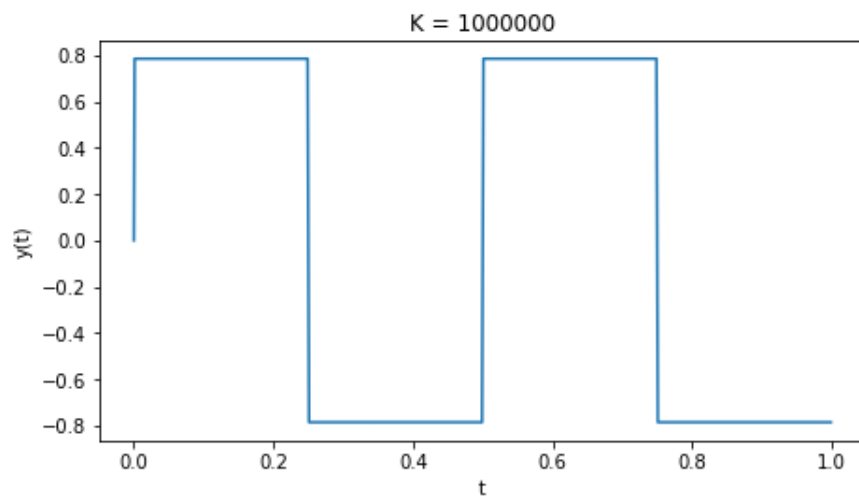
- a) See code.
- b) See code.

- c) See code.
- d) $K = 3$ plot doesn't look exactly like a square wave.
- e) We can observe that as K increases, the shape of the plot becomes closer to a square wave.
- f) At some K values, we can observe Gibbs phenomenon, which is an overshoot of the Fourier series near a discontinuity.

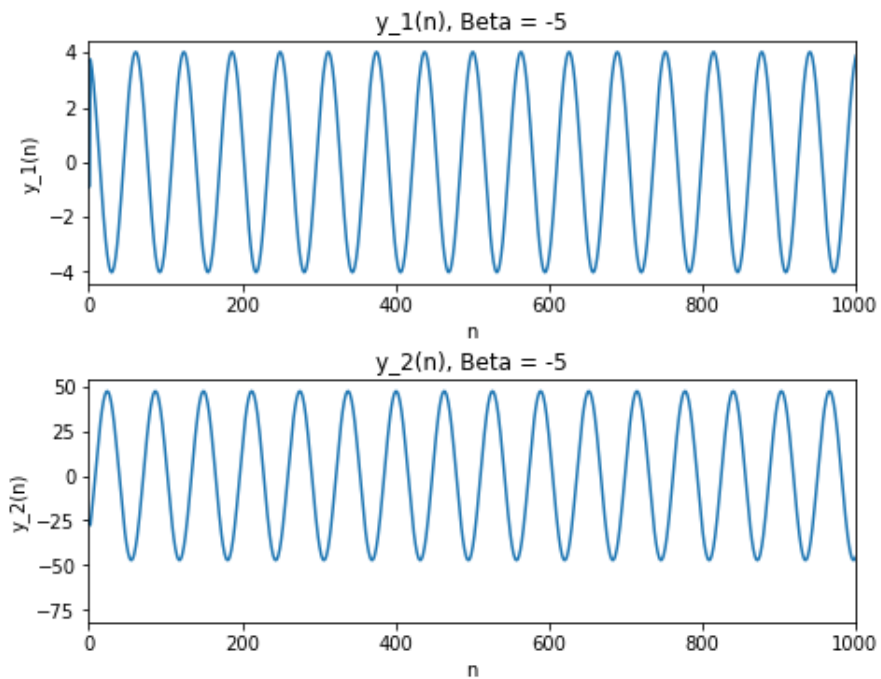


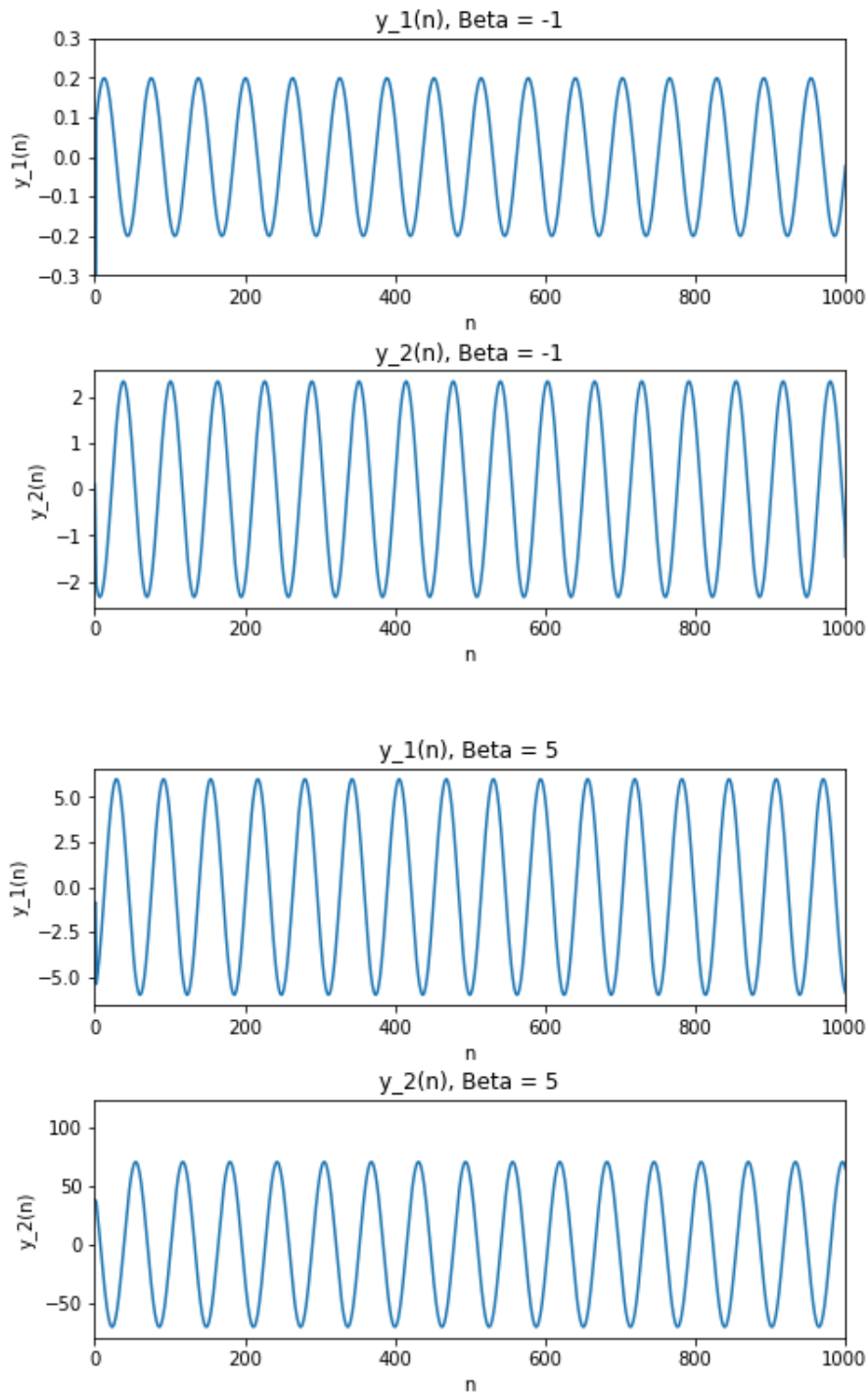
Assignment 1





Question 4





Because $y_1(n)$ is the output of the convolution of $x(n)$ and $h_1(n)$, it is the sum of a sine function and a shifted sine function. The magnitude of β changes the amplitude of the sinusoid. The sign of β determines whether the input sine function is negative or not. $y_1(n)$ has the same frequency as $x(n)$.

$h_2(n)$ is a unit step function shifted to the right by 200 subtracted by a unit step function. $y_1(n)$, $y_2(n)$, and x all have the same frequency. The magnitude of β changes the amplitude of $y_2(n)$.