

Advanced Digital Signal Processing (ADSP) Lab - Python

Lab Manual

Course Code: EEE G613

Instructor in Charge: Dr. Rajesh Kumar Tripathy

Teaching Assistant: Shaswati Dash

Lab Technician: Ramesh Pokanati

▼ Experiment No. - 9

Weiner Noise Cancellation Filter

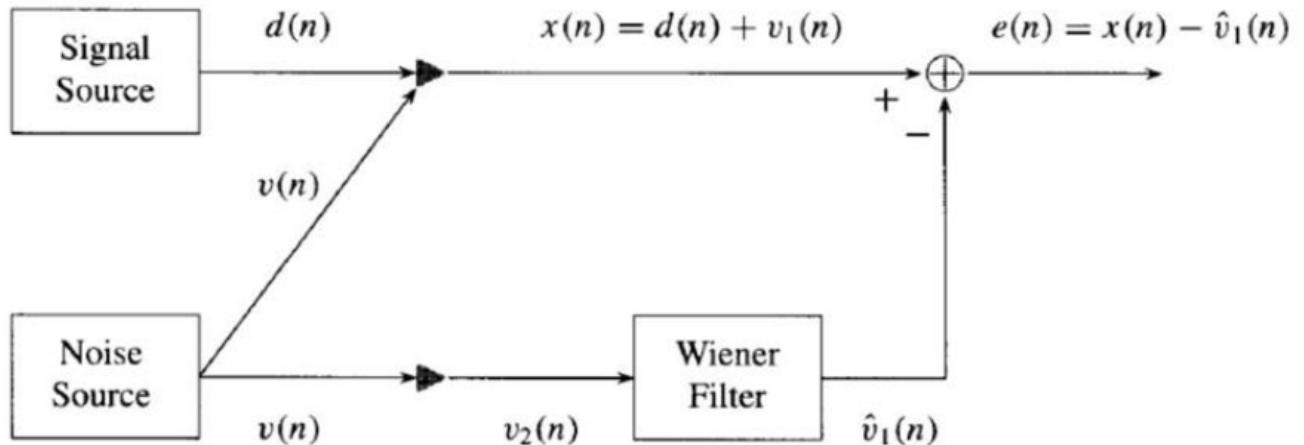


Fig.1 : Wiener noise cancellation using a secondary sensor to measure the additive noise $v_1(n)$.

Suppose that the desired signal $d(n)$ in Fig.1 is a sinusoid $d(n) = \sin(n\omega_0 + \phi)$

with $\omega_0=0.05\pi$, and that the noise sequences $v_1(n)$ and $v_2(n)$ are AR(1) processes that are generated by the first-order difference equations

$$\begin{aligned} v_1(n) &= 0.8 v_1(n-1) + g(n) \\ v_2(n) &= -0.6 v_2(n-1) + g(n) \end{aligned}$$

Note: You can assume $\phi=0$ or some other value also.

Where $g(n)$ is Gaussian white noise. Plot $x(n)$, $v_1(n)$, $v_2(n)$ for $n = 0, 1 \dots 199$. Observe the signals.

Write a matlab program to estimate $v_1(n)$ using Weiner Filter for two different filter orders a) $p=6$ and b) $p=12$.

Obtain the estimate of $d(n)$ as $\hat{d}(n) = x(n) - \hat{v}_1(n)$ for the two cases of Wiener Filter $p=6$ and $p=12$.

Plot the $\hat{d}(n)$ for the two cases of Wiener Filter $p=6$ and $p=12$.

Hint: Refer **7.2.6 Noise cancellation (pg.no 350)** from monsoon H. Hayes

▼ *Python Code-*

```

#import libraries
import matplotlib.pyplot as plt
from scipy import signal
import numpy as np

# Function to calculate the covariance matrix
def covar(x, p):
    x = x - np.mean(x)
    m = len(x)
    R = np.dot(convm(x, p).T, convm(x, p)) / (m - 1)
    return R

# Function to create convolution matrix
def convm(x, p):
    return np.convolve(x, x[::-1], mode='valid')[::, None]

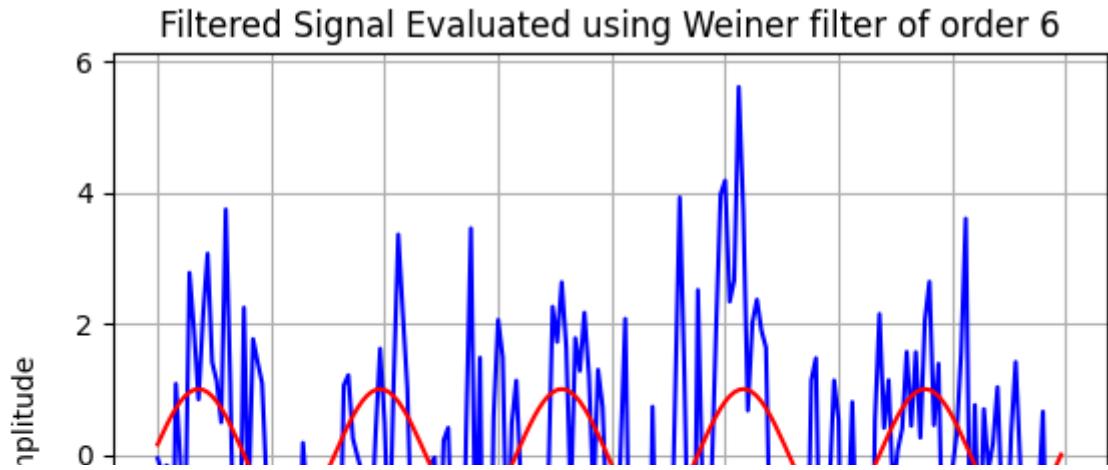
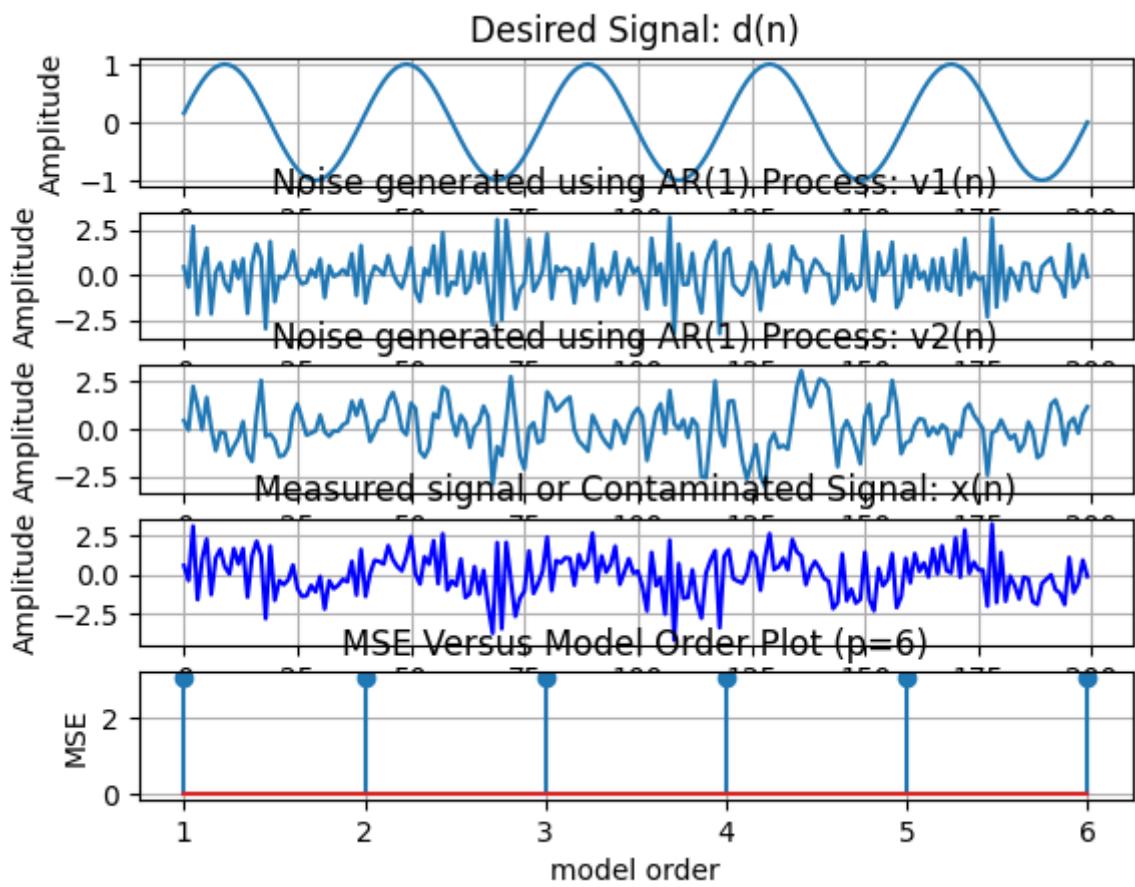
# Part a
np.random.seed(5)
l = 200
w = 0.05 * np.pi
d = np.sin(w * np.arange(1, l + 1))
g = np.random.randn(l)
v1 = np.convolve(g, [1, -0.8], mode='full')[:l]
v2 = np.convolve(g, [1, 0.6], mode='full')[:l]
x = d + v1
N=l
P=6
MSE = []
for p in range(1, P + 1):
    rv = covar(v2, p)
    rxv2 = np.dot(convm(x, p).T, convm(v2, p)) / (N - 1)
    w = rxv2[0, :] / rv
    w = w.flatten() # Flatten the 'w' array
    v1hat = signal.convolve(w, v2, mode='full')[:l]
    filtered_signal = x - v1hat
    MSE.append(np.mean((d - filtered_signal) ** 2))

```

```

#Plotting
plt.figure(1)
plt.subplot(5, 1, 1)
plt.plot(d)
plt.xlabel('Samples')
plt.ylabel('Amplitude')
plt.title('Desired Signal: d(n)')
plt.grid(True)
plt.subplot(5, 1, 2)
plt.plot(v1)
plt.xlabel('Samples')
plt.ylabel('Amplitude')
plt.title('Noise generated using AR(1) Process: v1(n)')
plt.grid(True)
plt.subplot(5, 1, 3)
plt.plot(v2)
plt.xlabel('Samples')
plt.ylabel('Amplitude')
plt.title('Noise generated using AR(1) Process: v2(n)')
plt.grid(True)
plt.subplot(5, 1, 4)
plt.plot(x, 'b')
plt.xlabel('samples')
plt.ylabel('Amplitude')
plt.title('Measured signal or Contaminated Signal: x(n)')
plt.grid(True)
kk = np.arange(1, P + 1)
plt.subplot(5, 1, 5)
plt.stem(kk, MSE)
plt.xlabel('model order')
plt.ylabel('MSE')
plt.title('MSE Versus Model Order Plot (p=6)')
plt.grid(True)
plt.figure(2)
plt.plot(filtered_signal, 'b')
plt.plot(d, 'r')
# Write a python program to estimate v^1 (n) using Weiner Filter for two differen
plt.xlabel('samples')
plt.ylabel('Amplitude')
plt.title('Filtered Signal Evaluated using Weiner filter of order 6')
plt.grid(True)
plt.show()

```



(b) Try it yourself.

Consider the desired signal as a multicomponent sinusoid $d(n)=\sin(n\omega_0+\phi) + \sin(n\omega_1+\phi)$, where $\omega_1=0.10\pi$, and $\phi=0$.

$$v_1(n) = -0.8v_1(n-1) - 0.65v_1(n-2) + g(n)$$

$$v_2(n) = -0.6v_2(n-1) - 0.45v_2(n-2) + g(n)$$

Consider the length of the signal as 500.

```
#import libraries
import numpy as np
import matplotlib.pyplot as plt
from scipy import signal
```

```

# Function to calculate the covariance matrix
def covar(x, p):
    x = x - np.mean(x)
    m = len(x)
    R = np.dot(convm(x, p).T, convm(x, p)) / (m - 1)
    return R

# Function to create convolution matrix
def convm(x, p):
    return np.convolve(x, p, mode='valid')[ :, None]

np.random.seed(5)
l = 500
w = 0.10 * np.pi
d = np.sin(w * np.arange(1, l + 1))
g = np.random.randn(l)
v1 = np.convolve(g, [1, 0.8, 0.65], mode='full')[:l]
v2 = np.convolve(g, [1, 0.6, 0.45], mode='full')[:l]
x = d + v1
N=l
P=12 #Order of filter
MSE = []
for p in range(1, P + 1):
    rv = covar(v2, p)
    rxv2 = np.dot(convm(x, p).T, convm(v2, p)) / (N - 1)
    w = rxv2[0, :] / rv
    w = w.flatten() # Flatten the 'w' array
    v1hat = signal.convolve(w, v2, mode='full')[:l]
    # v1hat = signal.lfilter(w, [1], v2)
    filtered_signal = x - v1hat
    MSE.append(np.mean((d - filtered_signal) ** 2))

```

```
#plotting
plt.figure(1)
plt.subplot(5, 1, 1)
plt.plot(d)
plt.xlabel('Samples')
plt.ylabel('Amplitude')
plt.title('Desired Signal: d(n)')
plt.grid(True)
plt.subplot(5, 1, 2)
plt.plot(v1)
plt.xlabel('Samples')
plt.ylabel('Amplitude')
plt.title('Noise generated using AR(1) Process: v1(n)')
plt.grid(True)
plt.subplot(5, 1, 3)
plt.plot(v2)
plt.xlabel('Samples')
plt.ylabel('Amplitude')
plt.title('Noise generated using AR(1) Process: v2(n)')
plt.grid(True)
plt.subplot(5, 1, 4)
plt.plot(x, 'b')
plt.xlabel('samples')
plt.ylabel('Amplitude')
plt.title('Measured signal or Contaminated Signal: x(n)')
plt.grid(True)
kk = np.arange(1, P + 1)
plt.subplot(5, 1, 5)
plt.stem(kk, MSE)
plt.xlabel('model order')
plt.ylabel('MSE')
plt.title('MSE Versus Model Order Plot (p=12)')
plt.grid(True)
plt.figure(2)
plt.plot(filtered_signal, 'b')
plt.plot(d, 'r')
plt.xlabel('samples')
plt.ylabel('Amplitude')
```