

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
-sciopy python3-numpy python3-matplotlib
sudo pip install cffi pyaudio
```

2 DIGITAL FILTER

2.1 Download the sound file from

https://github.com/shreyaswankhede12/EE3900/blob/master/Assignment%201/sound/Sound_Noise.wav

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:

```
https://github.com/shreyaswankhede12/EE3900/blob/master/Assignment%201/codes/qs%202/Cancel_noise.py
```

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

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

Sketch $x(n)$.

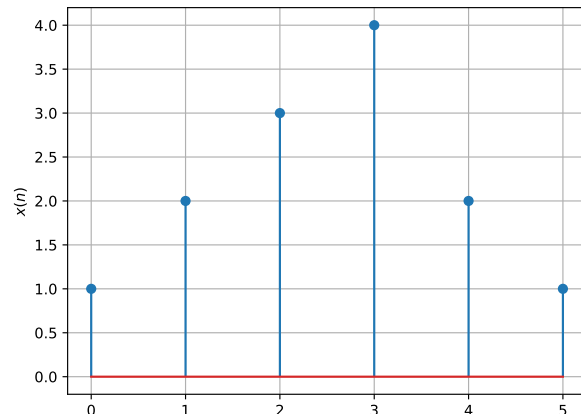


Fig. 3.1

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 $y(n)$.

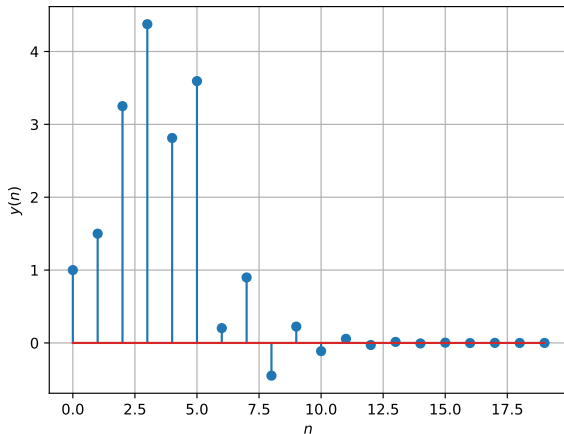


Fig. 3.2

Solution: The following code yields Fig. 3.2.

```
https://github.com/
shreyaswankhede12/EE3900/blob
/master/Assignment%201/codes/
qs%203/xn.py\
https://github.com/
shreyaswankhede12/EE3900/blob
/master/Assignment%201/codes/
qs%203/yn.py
```

3.3 Repeat the above exercise using a C code.

Solution: Run the following C code.

```
https://github.com/
shreyaswankhede12/EE3900/blob
/master/Assignment%201/codes/
qs%203/xn_yn.C
```

4 Z-TRANSFORM

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

$$X(z) = \mathcal{Z}\{x(n)\} = \sum_{n=-\infty}^{\infty} x(n)z^{-n} \quad (4.1)$$

Show that

$$\mathcal{Z}\{x(n-1)\} = z^{-1}X(z) \quad (4.2)$$

and find

$$\mathcal{Z}\{x(n-k)\} \quad (4.3)$$

Solution: From (4.1),

$$\begin{aligned} \mathcal{Z}\{x(n-k)\} &= \sum_{n=-\infty}^{\infty} x(n-1)z^{-n} \\ &= \sum_{n=-\infty}^{\infty} x(n)z^{-n-1} = z^{-1} \sum_{n=-\infty}^{\infty} x(n)z^{-n} \end{aligned} \quad (4.4)$$

$$(4.5)$$

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

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

4.2 Obtain $X(z)$ for $x(n)$ defined in problem 3.1

Solution: Finding Z transform of $x(n)$

$$X(z) = \sum_{n=-\infty}^{\infty} x(n)z^{-n} \quad (4.7)$$

$$= \sum_{n=0}^5 x(n)z^{-n} \quad (4.8)$$

$$= 1 + 2z^{-1} + 3z^{-2} + 4z^{-3} + 2z^{-4} + z^{-5} \quad (4.9)$$

4.3 Find

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

from (3.2) assuming that the Z-transform is a linear operation.

Solution: Applying (4.6) in (3.2),

$$Y(z) + \frac{1}{2}z^{-1}Y(z) = X(z) + z^{-2}X(z) \quad (4.11)$$

$$\Rightarrow \frac{Y(z)}{X(z)} = \frac{1 + z^{-2}}{1 + \frac{1}{2}z^{-1}} \quad (4.12)$$

4.4 Find the Z transform of

$$\delta(n) = \begin{cases} 1 & n = 0 \\ 0 & \text{otherwise} \end{cases} \quad (4.13)$$

and show that the Z-transform of

$$u(n) = \begin{cases} 1 & n \geq 0 \\ 0 & \text{otherwise} \end{cases} \quad (4.14)$$

is

$$U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1 \quad (4.15)$$

Solution: It is easy to show that

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

and from (4.14),

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

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

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

4.5 Show that

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

Solution:

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

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

$$= \sum_{n=0}^{\infty} (az^{-1})^n \quad (4.22)$$

$$= \frac{1}{1 - az^{-1}}, \quad |az^{-1}| < 1 \quad (4.23)$$

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

4.6 Let

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

Plot $|H(e^{j\omega})|$. Comment. $H(e^{j\omega})$ is known as the *Discrete Time Fourier Transform* (DTFT) of $x(n)$. **Solution:** The following code plots Fig. 4.6.

<https://github.com/shreyaswankhede12/EE3900/blob/master/Assignment%201/codes/qs%204/%20dtft.py>

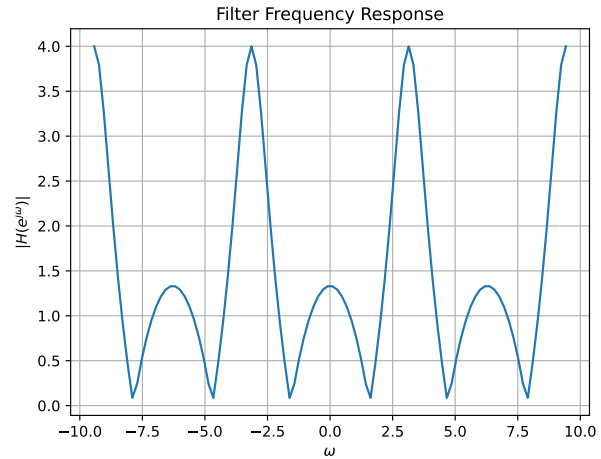


Fig. 4.6: $|H(e^{j\omega})|$

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

$$= \sqrt{\frac{(1 + \cos 2\omega)^2 + (\sin 2\omega)^2}{\left(1 + \frac{1}{2}\cos \omega\right)^2 + \left(\frac{1}{2}\sin \omega\right)^2}} \quad (4.26)$$

$$= \sqrt{\frac{2(1 + \cos 2\omega)}{\frac{5}{4} + \cos \omega}} \quad (4.27)$$

$$= \sqrt{\frac{2(2\cos^2 \omega)}{\frac{5}{4} + \cos \omega}} \quad (4.28)$$

$$= \frac{4|\cos \omega|}{\sqrt{5 + 4\cos \omega}} \quad (4.29)$$

and so its fundamental period is 2π .

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

Solution:

$$h(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \quad (4.30)$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{1 + e^{-2j\omega}}{1 + \frac{1}{2}e^{-j\omega}} e^{j\omega n} d\omega \quad (4.31)$$

5 IMPULSE RESPONSE

5.1 Using long division, find

$$h(n), \quad n < 5 \quad (5.1)$$

for $H(z)$ in (4.12). **Solution:**

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

$$1 + z^{-2} = \left(1 + \frac{1}{2}z^{-1}\right) * (2z^{-1} - 4) + 5 \quad (5.3)$$

$$H(z) = \frac{\left(1 + \frac{1}{2}z^{-1}\right) * (2z^{-1} - 4) + 5}{1 + \frac{1}{2}z^{-1}} \quad (5.4)$$

$$= 2z^{-1} - 4 + \frac{5}{1 + \frac{1}{2}z^{-1}} \quad (5.5)$$

Now,

$$\frac{5}{1 + \frac{1}{2}z^{-1}} = 5 \left(1 - \frac{z^{-1}}{2} + \frac{z^{-2}}{4} - \frac{z^{-3}}{8} + \dots\right) \quad (5.6)$$

$$= 5 - \frac{5}{2}z^{-1} + \frac{5}{4}z^{-2} - \frac{5}{8}z^{-3} + \dots \quad (5.7)$$

$$= \sum_{n=0}^{\infty} 5 \left(\frac{-z^{-1}}{2}\right)^n \quad (5.8)$$

$$H(z) = 2z^{-1} - 4 + \frac{5}{1 + \frac{1}{2}z^{-1}} \quad (5.9)$$

$$= 2z^{-1} - 4 + \sum_{n=0}^{\infty} 5 \left(\frac{-z^{-1}}{2}\right)^n \quad (5.10)$$

As $n < 5$,

$$H(z) = 2z^{-1} - 4 + \sum_{n=0}^4 5 \left(\frac{-z^{-1}}{2}\right)^n \quad (5.11)$$

$$H(z) = 1 - \frac{1}{2}z^{-1} + \frac{5}{4}z^{-2} - \frac{5}{8}z^{-3} + \frac{5}{16}z^{-4} \quad (5.12)$$

$$\Rightarrow h(n) = \left(1, \frac{-1}{2}, \frac{5}{4}, \frac{-5}{8}, \frac{5}{16}\right) \quad (5.13)$$

for general n ,

$$h(n) = \begin{cases} 1 & n = 0 \\ -\frac{1}{2} & n = 1 \\ \frac{3}{2} \left(-\frac{1}{2}\right)^{n-2} & n \geq 2 \end{cases} \quad (5.14)$$

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

$$h(n) \stackrel{Z}{\rightleftharpoons} H(z) \quad (5.15)$$

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),

$$H(z) = \frac{1}{1 + \frac{1}{2}z^{-1}} + \frac{z^{-2}}{1 + \frac{1}{2}z^{-1}} \quad (5.16)$$

$$\Rightarrow h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.17)$$

using (4.19) and (4.6).

5.3 Sketch $h(n)$. Is it bounded? Convergent?

Solution: The following code plots Fig. 5.3.

<https://github.com/shreyaswankhede12/EE3900/blob/master/Assignment%201/codes/qs%205/hn.py>

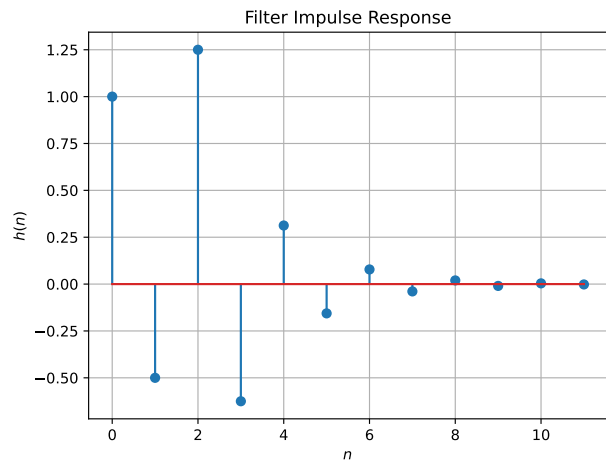


Fig. 5.3: $h(n)$ as the inverse of $H(z)$

The sequence is convergent to 0 and hence bounded as well.

5.4 Convergent? Justify using the ratio test.

Solution: Using the ratio test for convergence

$$\lim_{n \rightarrow \infty} \left| \frac{h(n+1)}{h(n)} \right| = \lim_{n \rightarrow \infty} \left| \frac{\left(-\frac{1}{2}\right)^{n+1} \left(\frac{1}{4} + 1\right)}{\left(-\frac{1}{2}\right)^n \left(\frac{1}{4} + 1\right)} \right| \quad (5.18)$$

$$= \lim_{n \rightarrow \infty} \left| -\frac{1}{2} \right| \quad (5.19)$$

$$= \frac{1}{2} < 1 \quad (5.20)$$

Therefore, $h(n)$ is convergent.

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

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \quad (5.21)$$

Is the system defined by (3.2) stable for the impulse response in (5.15)?

Solution:

$$\begin{aligned} \sum_{n=-\infty}^{\infty} h(n) &= \sum_{n=-\infty}^{\infty} \left(-\frac{1}{2}\right)^n u(n) \\ &\quad + \sum_{n=-\infty}^{\infty} \left(-\frac{1}{2}\right)^{n-2} u(n-2) \end{aligned} \quad (5.22)$$

$$\sum_{n=-\infty}^{\infty} h(n) = \sum_{n=0}^{\infty} \left(-\frac{1}{2}\right)^n + \sum_{n=2}^{\infty} \left(-\frac{1}{2}\right)^{n-2} \quad (5.23)$$

$$\sum_{n=-\infty}^{\infty} h(n) = \frac{1}{1 - \left(-\frac{1}{2}\right)} + \frac{1}{1 - \left(-\frac{1}{2}\right)} \quad (5.24)$$

$$= \frac{4}{3} < \infty \quad (5.25)$$

Therefore, the system is stable.

5.6 Verify the above result using a python code.

5.7 Compute and sketch $h(n)$ using

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2), \quad (5.26)$$

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.

<https://github.com/shreyaswankhede12/EE3900/blob/master/Assignment%201/codes/qs%205/hndef.py>

5.8 Compute

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

Comment. The operation in (5.27) is known as *convolution*.

Solution:

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

$$= \sum_{k=0}^5 x(k)h(n-k) \quad (5.29)$$

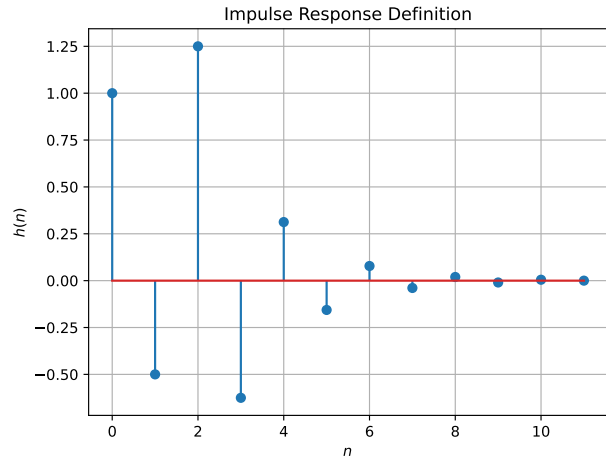


Fig. 5.7: $h(n)$ from the definition

since $x(k) = 0$ for $k < 0$ and $k > 5$

Solution: The following code plots Fig. 5.8. Note that this is the same as $y(n)$ in Fig. 3.2.

<https://github.com/shreyaswankhede12/EE3900/blob/master/Assignment%201/codes/qs%205/ynconv.py>

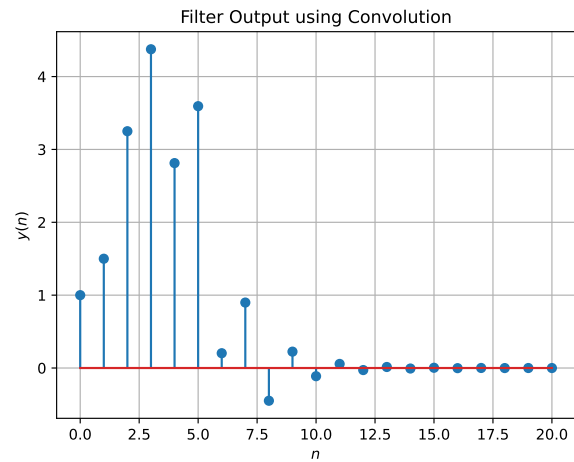


Fig. 5.8: $y(n)$ from the definition of convolution

5.9 Express the above convolution using a Teoplitz matrix.

Solution:

$$\vec{x} = (1 \ 2 \ 3 \ 4 \ 2 \ 1)^\top \quad (5.30)$$

$$\vec{h} = (h_0 \ h_1 \ \cdots \ h_{N-1})^\top \quad (5.31)$$

$$\vec{y} = \vec{x} \otimes \vec{h} \quad (5.32)$$

$$\begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_{N+5} \end{pmatrix} = \begin{pmatrix} h_0 & 0 & 0 & \cdots & 0 \\ h_1 & h_0 & 0 & \cdots & 0 \\ h_2 & h_1 & h_0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ h_{N-1} & h_{N-2} & h_{N-3} & \cdots & h_{N-6} \\ 0 & h_{N-1} & h_{N-2} & \cdots & h_{N-5} \\ 0 & 0 & h_{N-1} & \cdots & h_{N-4} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & h_{N-1} \end{pmatrix} \begin{pmatrix} 1.0 \\ 2.0 \\ 3.0 \\ 4.0 \\ 2.0 \\ 1.0 \end{pmatrix} \quad (5.33)$$

5.10 Show that

$$y(n) = \sum_{k=-\infty}^{\infty} x(n-k)h(k) \quad (5.34)$$

Solution: We know that

$$y(n) = x(n) * h(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k) \quad (5.35)$$

Substitute $k = n - i$

$$\sum_{k=-\infty}^{\infty} x(k)h(n-k) = \sum_{n-i=-\infty}^{\infty} x(n-i)h(n-(n-i)) \quad (5.36)$$

$$= \sum_{i=-\infty}^{\infty} x(n-i)h(i) \quad (5.37)$$

$$= \sum_{i=-\infty}^{\infty} x(n-i)h(i) \quad (5.38)$$

since the order of limits does not matter for a summation. Thus,

$$\sum_{k=-\infty}^{\infty} x(k)h(n-k) = \sum_{k=-\infty}^{\infty} x(n-k)h(k) \quad (5.39)$$

$$\Rightarrow x(n) * h(n) = h(n) * x(n) \quad (5.40)$$

6 DFT AND FFT

6.1 Compute

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

and $H(k)$ using $h(n)$.

6.2 Compute

$$Y(k) = X(k)H(k) \quad (6.2)$$

6.3 Compute

$$y(n) = \frac{1}{N} \sum_{k=0}^{N-1} Y(k) \cdot e^{j2\pi kn/N}, \quad n = 0, 1, \dots, N-1 \quad (6.3)$$

Solution: The following code plots Fig. 5.8. Note that this is the same as $y(n)$ in Fig. 3.2.

```
https://github.com/
shreyaswankhede12/EE3900/blob
/master/Assignment%201/codes/
qs%206/yndft.py
```

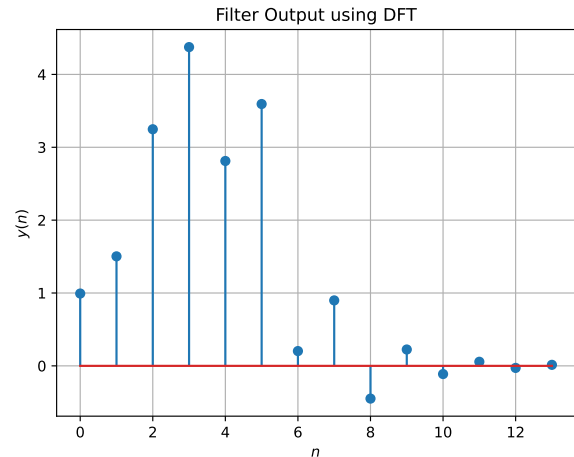


Fig. 6.3: $y(n)$ from the DFT

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.

7 EXERCISES

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

7.1 The command

```
output_signal = signal.lfilter(b, a,
input_signal)
```

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.