

Digital Signal Processing

Assignment 1

Syed Saqib Habeeb
BM20BTECH11015

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Abstract—This manual is the solution of the assignment of the course EE3900 assignment 1.

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://raw.githubusercontent.com/
gadepall/
EE1310/master/filter/codes/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:

```
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 frequency 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

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

Sketch $x(n)$.

Solution:

```
import numpy as np
import matplotlib.pyplot as plt
#If using termux
import subprocess
import shlex
#end if

x=np.array([1.0,2.0,3.0,4.0,2.0,1.0])
k = 20
y = np.zeros(20)

#subplots
plt.subplot(2, 1, 1)
plt.stem(range(0,6),x)
plt.title('Digital_Filter_Input-Output')
plt.ylabel('$x(n)$')
plt.grid(# minor)

plt.show()
```

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. 5.3.

```
import numpy as np
import matplotlib.pyplot as plt
#If using termux
import subprocess
```

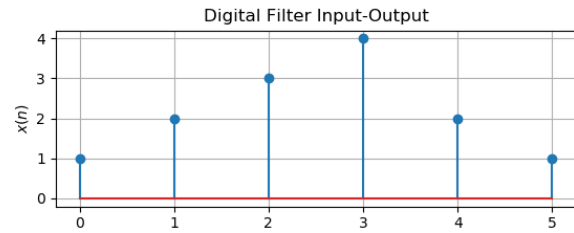


Fig. 3.1

```
#import shlex
#end if

x=np.array([1.0,2.0,3.0,4.0,2.0,1.0])
k = 20
y = np.zeros(20)

y[0] = x[0]
y[1] = -0.5*y[0]+x[1]

for n in range(2,k-1):
    if n < 6:
        y[n] = -0.5*y[n-1]+x[n]+x[n-2]
    elif n > 5 and n < 8:
        y[n] = -0.5*y[n-1]+x[n-2]
    else:
        y[n] = -0.5*y[n-1]

print(y)

#subplots
plt.subplot(2, 1, 1)
plt.stem(range(0,6),x)
plt.title('Digital_Filter_Input-Output')
plt.ylabel('$x(n)$')
plt.grid(# minor)

plt.subplot(2, 1, 2)
```

```
plt.stem(range(0,k),y)
plt.xlabel('$n$')
plt.ylabel('$y(n)$')
plt.grid()# minor
```

#If using termux

#else

```
plt.show()
```

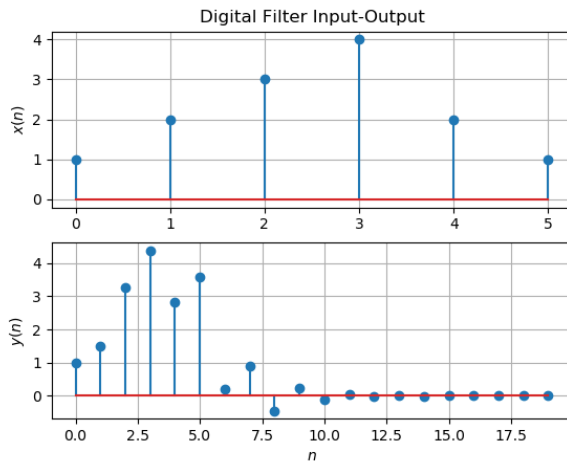


Fig. 3.2

3.3 Repeat the above exercise using a C code.

Solution:

```
#include <stdio.h>

// A function which calculates y[i] taking
// array x and i as parameters
float calculatey(int* p1,int n){
    int y=0;
    if(n==0){y=*p1;}
    else if(n==1){y=*(p1+1)+calculatey(
        p1,0);}
    else if(n<6){y=*(p1+n-1) + *(p1+
        n-3) - calculatey(p1,n-1)/2.0;}
    else {y = -calculatey(p1,n-1)/2.0;}
    return y;
}

int main(){
    FILE* fp;
    const int number_Of_Points=20;
    int x[] = {1,2,3,4,2,1};
    float y[number_Of_Points];
```

```
int i;
for(int i=0;i<number_Of_Points;i++){
    y[i]=calculatey(x,i);}

// opening file
fp = fopen("y(n).dat","w");

// writing to the file
for(i=0;i<number_Of_Points;i++){
    fprintf(fp,"%f\n",y[i]);
}

// closing file
fclose(fp);
return 0;
}
```

For plotting the data we can use the python code below

```
import matplotlib.pyplot as plt
import numpy as np

y = np.loadtxt("y(n).dat",dtype = "double")
x = np.array([1,2,3,4,2,1])

# plotting graphs
plt.subplot(211)
plt.stem(np.arange(len(x)),x)
plt.xlabel("n")
plt.ylabel("$x(n)$")
plt.grid()

plt.subplot(212)
plt.stem(np.arange(len(y)),y)
plt.xlabel("n")
plt.ylabel("$y(n)$")
plt.grid()

plt.show()
```

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

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

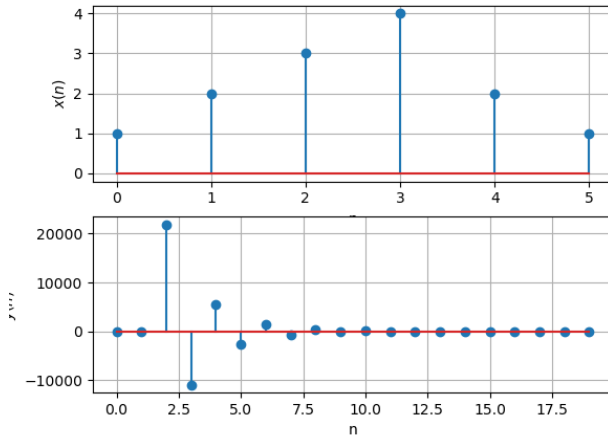


Fig. 3.3

and find

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

Solution: From (4.1),

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

$$(4.5)$$

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:

Given that

$$x(n) = \left\{ \underset{\uparrow}{1}, 2, 3, 4, 2, 1 \right\} \quad (4.7)$$

$$X(z) = \sum_{n=-\infty}^{\infty} x(n)z^{-n} \quad (4.8)$$

$$= z^{-0} + 2z^{-1} + 3z^{-2} + 4z^{-3} + 2z^{-4} + 1z^{-5} \quad (4.9)$$

$$= 1 + 2z^{-1} + 3z^{-2} + 4z^{-3} + 2z^{-4} + 1z^{-5} \quad (4.10)$$

4.3 Find

$$H(z) = \frac{Y(z)}{X(z)} \quad (4.11)$$

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

Solution: Applying (4.6) in (3.2),

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

$$\Rightarrow \frac{Y(z)}{X(z)} = \frac{1 + z^{-2}}{1 + \frac{1}{2}z^{-1}} \quad (4.13)$$

4.4 Find the Z transform of

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

and show that the Z-transform of

$$u(n) = \begin{cases} 1 & n \geq 0 \\ 0 & \text{otherwise} \end{cases} \quad (4.15)$$

is

$$U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1 \quad (4.16)$$

Solution: It is easy to show that

$$\delta(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} 1 \quad (4.17)$$

and from (4.15),

$$U(z) = \sum_{n=0}^{\infty} z^{-n} \quad (4.18)$$

$$= \frac{1}{1 - z^{-1}}, \quad |z| > 1 \quad (4.19)$$

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

4.5 Show that

$$a^n u(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} \frac{1}{1 - az^{-1}} \quad |z| > |a| \quad (4.20)$$

Solution:

Given that,

$$f(n) = a^n u(n) \quad (4.21)$$

and $u(n)$ is a unit step function.

Taking the Z transform of $f(n)$ we get,

$$U(z) = \sum_{n=-\infty}^{\infty} a^n u(n) z^{-n} \quad (4.22)$$

$$= \sum_{n=-\infty}^{\infty} a^n z^{-n} \quad (4.23)$$

$$= 1 + az^{-1} + a^2 z^{-2} + \dots \quad (4.24)$$

$$= \frac{1}{1 - az^{-1}}, \quad |az^{-1}| < 1 \quad (4.25)$$

$$= \frac{1}{1 - az^{-1}}, \quad |a| < |z| \quad (4.26)$$

4.6 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}). \quad (4.27)$$

Plot $|H(e^{j\omega})|$. Is it periodic? If so, find the period. $H(e^{j\omega})$ is known as the *Discret Time Fourier Transform* (DTFT) of $x(n)$.

Solution: The following code plots Fig. 4.6.

```
import numpy as np
import matplotlib.pyplot as plt

#DTFT
def H(z):
    num = np.polyval([1,0,1],z**(-1))
    den = np.polyval([0.5,1],z**(-1))
    H = num/den
    return H

#Input and Output
omega = np.linspace(-3*np.pi,3*np.pi,1e2)

#subplots
plt.plot(omega, abs(H(np.exp(1j*omega))))
plt.title('Filter_Frequency_Response')
plt.xlabel('$\omega$')
plt.ylabel('$|H(e^{j\omega})|$')
plt.grid()

plt.show()
```

We know that

$$H(z) = \frac{1 + z^{-2}}{1 + \frac{1}{2}z^{-1}} \quad (4.28)$$

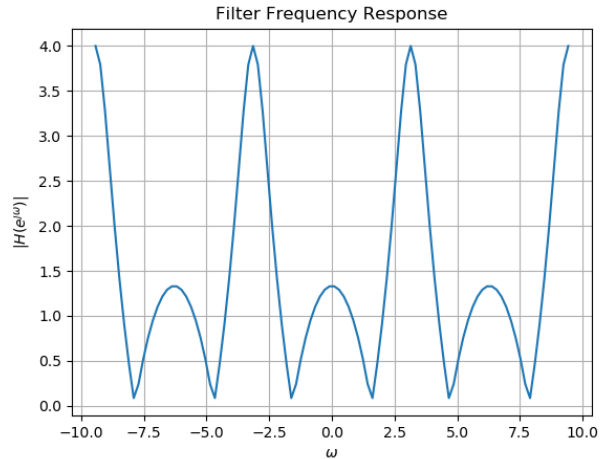


Fig. 4.6: $|H(e^{j\omega})|$

then,

$$H(e^{j\omega}) = \frac{1 + e^{-2j\omega}}{1 + \frac{1}{2}e^{-j\omega}} \quad (4.29)$$

$$= \frac{1 + e^{2j\omega}}{e^{2j\omega} + \frac{1}{2}e^{j\omega}} \quad (4.30)$$

$$\Rightarrow |H(e^{j\omega})| = \left| \frac{1 + e^{2j\omega}}{e^{2j\omega} + \frac{1}{2}e^{j\omega}} \right| \quad (4.31)$$

$$= \frac{|1 + e^{2j\omega}|}{|e^{2j\omega} + \frac{1}{2}e^{j\omega}|} \quad (4.32)$$

$$= \frac{|\cos 2\omega + 1 + 2j\sin \omega| * 2}{|e^{j\omega} + 1|} \quad (4.33)$$

$$= \frac{|\cos \omega + j\sin \omega| * 4\cos \omega}{|2\cos \omega + 1 + 2j\sin \omega|} \quad (4.34)$$

$$= \frac{4\cos \omega}{\sqrt{(2\cos \omega + 1)^2 + 4\sin^2 \omega}} \quad (4.35)$$

$$= \frac{4\cos \omega}{\sqrt{5 + 4\cos \omega}} \quad (4.36)$$

Therefore

$$H(e^{j\omega}) = \frac{4\cos \omega}{\sqrt{5 + 4\cos \omega}} \quad (4.37)$$

Consider

$$f(x) = \frac{4\cos x}{\sqrt{5 + 4\cos x}} \quad (4.38)$$

then

$$f(x+t) = \frac{4\cos(x+t)}{\sqrt{5+4\cos(x+t)}} \quad (4.39)$$

$$f(x+t) = \frac{4\cos(x+t)}{\sqrt{5+4\cos(x+t)}} \quad (4.40)$$

$$= \frac{4(\cos x \cos t - \sin x \sin t)}{\sqrt{5+4(\cos x \cos t - \sin x \sin t)}} \quad (4.41)$$

By comparing (4.38) and (4.39), we get
cost=1 and sint=0

This is true for $t = 2k\pi$. This implies that the principal period of this function is 2π .

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

Solution: We know that

$$H(e^{j\omega}) = \sum_{n=-\infty}^{\infty} h(n) e^{-jn\omega} \quad (4.42)$$

$$\Rightarrow (e^{j\omega}) * e^{jk\omega} = \sum_{n=-\infty}^{\infty} h(n) e^{-jn\omega} e^{jk\omega} \quad (4.43)$$

$$\Rightarrow \int_{-\pi}^{\pi} H(e^{j\omega}) * e^{jk\omega} d\omega = \int_{-\pi}^{\pi} \sum_{n=-\infty}^{\infty} h(n) e^{-jn\omega} e^{jk\omega} d\omega \quad (4.44)$$

$$\Rightarrow \int_{-\pi}^{\pi} H(e^{j\omega}) * e^{jk\omega} d\omega = \sum_{n=-\infty}^{\infty} h(n) \int_{-\pi}^{\pi} e^{-jn\omega} e^{jk\omega} d\omega \quad (4.45)$$

NOTE: We know that,

$$\int_{-\pi}^{\pi} e^{-jn\omega} e^{jk\omega} d\omega = \begin{cases} 2\pi & n = k \\ 0 & \text{otherwise} \end{cases} \quad (4.46)$$

Hence,

$$\int_{-\pi}^{\pi} H(e^{j\omega}) * e^{jk\omega} d\omega = \int_{-\pi}^{\pi} \sum_{n=-\infty}^{\infty} h(n) e^{-jn\omega} e^{jk\omega} d\omega \quad (4.47)$$

$$\Rightarrow \int_{-\pi}^{\pi} H(e^{j\omega}) * e^{jk\omega} d\omega = 2\pi h(n) \quad (4.48)$$

$$\Rightarrow \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) * e^{jk\omega} d\omega = h(n) \quad (4.49)$$

Therefore,

$$h(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{jn\omega} d\omega \quad (4.50)$$

5 IMPULSE RESPONSE

5.1 Using long division, find

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

for $H(z)$ in (4.13).

Solution:

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

Let $z^{-1} = x$, then, by polynomial long division we get

$$\begin{array}{r} 2x - 4 \\ \frac{1}{2}x + 1 \overline{) x^2 + 1} \\ \underline{-x^2 - 2x} \\ -2x + 1 \\ \underline{2x + 4} \\ 5 \end{array}$$

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

$$\Rightarrow \frac{(1 + z^{-2})}{\frac{1}{2}z^{-1} + 1} = (2z^{-1} - 4) + \frac{5}{\frac{1}{2}z^{-1} + 1} \quad (5.4)$$

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

Now, consider $\frac{5}{\frac{1}{2}z^{-1} + 1}$

The denominator $\frac{1}{2}z^{-1} + 1$ can be expressed as sum of an infinite geometric progression, which as its first term equal to 1 and common ratio $\frac{-1}{2}z^{-1}$

Therefore, we can write $\frac{5}{\frac{1}{2}z^{-1} + 1}$ as $5\left(1 + \left(\frac{-1}{2}z^{-1}\right) + \left(\frac{-1}{2}z^{-1}\right)^2 + \left(\frac{-1}{2}z^{-1}\right)^3 + \left(\frac{-1}{2}z^{-1}\right)^4 + \dots\right)$

Therefore, $H(z)$ can be given by,

$$H(z) = (2z^{-1} - 4) + \frac{5}{\frac{1}{2}z^{-1} + 1} \quad (5.6)$$

$$\begin{aligned}
 &= 2z^{-1} - 4 + 5 + \frac{-5}{2}z^{-1} + \frac{5}{4}z^{-2} + \frac{-5}{8}z^{-3} + \frac{5}{16}z^{-4} + \dots \quad (5.7) \\
 &\Rightarrow H(z) = 1z^0 + \frac{-1}{2}z^{-1} + \frac{5}{4}z^{-2} + \frac{-5}{8}z^{-3} + \frac{5}{16}z^{-4} + \dots \quad (5.8) \\
 &\quad (5.9)
 \end{aligned}$$

Comparing the above expression to (4.1) we get $h(n)$ for $n < 5$ as,

$$h(0) = 1 \quad (5.10)$$

$$h(1) = \frac{-1}{2} \quad (5.11)$$

$$h(2) = \frac{5}{4} \quad (5.12)$$

$$h(3) = \frac{-5}{8} \quad (5.13)$$

$$h(4) = \frac{5}{16} \quad (5.14)$$

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

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

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 (4.13),

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

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

using (4.20) and (4.6).

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

Solution: The following code plots Fig. 5.3.

```

import numpy as np
import matplotlib.pyplot as plt

n = np.arange(10)
fn = (-1/2)**n
hn1 = np.pad(fn, (0,2), 'constant',
             constant_values=(0))
hn2 = np.pad(fn, (2,0), 'constant',

```

```

             constant_values=(0))
plt.stem(np.arange(12), hn1+hn2)
plt.title('Filter_Impulse_Response')
plt.xlabel('$n$')
plt.ylabel('$h(n)$')
plt.grid()# minor

plt.show()

```

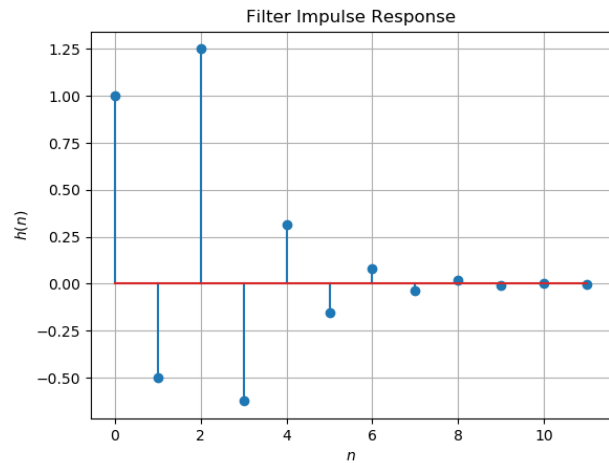


Fig. 5.3

From (5.17) we know that

$$h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.18)$$

Implies we can write that

$$h(n) = \begin{cases} 0 & , n < 0 \\ \left(-\frac{1}{2}\right)^n & , 0 \leq n < 2 \\ 5\left(-\frac{1}{2}\right)^n & , n \geq 2 \end{cases} \quad (5.19)$$

A sequence is said to be bounded when

$$|x_n| \leq M, \forall n \in \mathcal{N} \quad (5.20)$$

Now consider (5.19),

For $n < 0$,

$$|h(n)| \leq 0 \quad (5.21)$$

For $0 \leq n < 2$,

$$|h(n)| = \left(\frac{1}{2}\right)^n \quad (5.22)$$

$$\Rightarrow |h(n)| \leq 1 \quad (5.23)$$

For $n \geq 2$,

$$|h(n)| = 5\left(\frac{1}{2}\right)^n \quad (5.24)$$

$$\Rightarrow |h(n)| \leq 5 \quad (5.25)$$

From above we can say that,

$$M = \max\{0, 1, 5\} \quad (5.26)$$

$$= 5 \quad (5.27)$$

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 can check if a sequence is convergent by ratio test. From the definition of ratio test we can say that a sequence is convergent if

$$\lim_{n \rightarrow \infty} \left| \frac{x_{n+1}}{x_n} \right| < 1 \quad (5.28)$$

Here, applying ratio test on (5.17) is same as applying ratio test on (5.19)

$$\lim_{n \rightarrow \infty} \left| \frac{h(n+1)}{h(n)} \right| = \lim_{n \rightarrow \infty} \left| \frac{5\left(\frac{-1}{2}\right)^{n+1}}{5\left(\frac{-1}{2}\right)^n} \right| \quad (5.29)$$

$$= \left| \frac{-1}{2} \right| \quad (5.30)$$

$$= \frac{1}{2} \quad (5.31)$$

From (5.31) we can clearly say that the sequence $h(n)$ is convergent.

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

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \quad (5.32)$$

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

Solution:

From (5.17) we know that,

$$h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.33)$$

Given that, a system is stable when

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \quad (5.34)$$

$$\Rightarrow \sum_{n=-\infty}^{\infty} h(n) = \sum_{n=-\infty}^{\infty} \left(\left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \right) \quad (5.35)$$

$$= 2 * \sum_{n=-\infty}^{\infty} \left(-\frac{1}{2}\right)^n u(n) \quad (5.36)$$

$$\Rightarrow \sum_{n=-\infty}^{\infty} h(n) = 2 * \left(\frac{1}{1 + \frac{1}{2}} \right) \quad (5.37)$$

$$= \frac{4}{3} < \infty \quad (5.38)$$

Hence, the system is stable.

5.6 Verify the above result using a python code.

Solution:

```
def u(n):
    if n < 0 :
        return 0.0
    else :
        return 1.0
def h(n):
    return u(n)*(-1.0/2)**n + u(n-2)
    *(-1.0/2)**(n-2)
sum = 0
for i in range(200000):
    sum +=h(i)
print(sum)
```

5.7 Compute and sketch $h(n)$ using

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2), \quad (5.39)$$

This is the definition of $h(n)$.

Solution: The following code plots Fig. 5.7. Note that this is the same as Fig. ??.

```
import numpy as np
import matplotlib.pyplot as plt

k = 12
h = np.zeros(k)
h[0] = 1
h[1] = -0.5*h[0]
h[2] = -0.5*h[1] + 1

for n in range(3,k-1):
    h[n] = -0.5*h[n-1]
```



```
#subplots
plt.stem(range(0,k),h)
plt.title('Impulse_Response_Definition')
plt.xlabel('$n$')
plt.ylabel('$h(n)$')
plt.grid()# minor

plt.show()
```

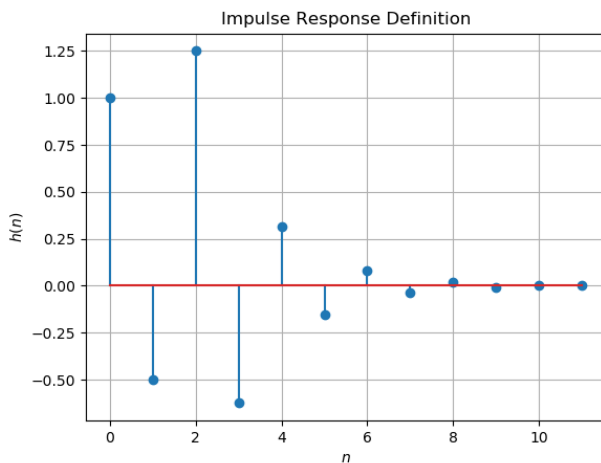


Fig. 5.7: $h(n)$ from the definition

5.8 Compute

$$y(n) = x(n) * h(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k) \quad (5.40)$$

Comment. The operation in (5.40) is known as *convolution*.

Solution: The following code plots Fig. 5.8. Note that this is the same as $y(n)$ in Fig. 5.3.

```
import numpy as np
import matplotlib.pyplot as plt

n = np.arange(14)
fn=(-1/2)**n
hn1=np.pad(fn, (0,2), 'constant',
            constant_values=(0))
hn2=np.pad(fn, (2,0), 'constant',
            constant_values=(0))
h = hn1+hn2

nh=len(h)
x=np.array([1.0,2.0,3.0,4.0,2.0,1.0])
nx = len(x)
```

```
y = np.zeros(nx+nh-1)

for k in range(0,nx+nh-1):
    for n in range(0,nx):
        if k-n >= 0 and k-n < nh:
            y[k]+=x[n]*h[k-n]

print(y)
#plots
plt.stem(range(0,nx+nh-1),y)
plt.title('Filter_Output_using_Convolution')
plt.xlabel('$n$')
plt.ylabel('$y(n)$')
plt.grid()# minor

plt.show()
```

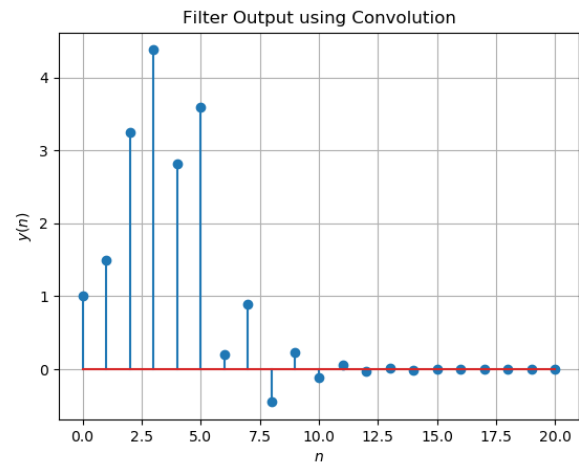


Fig. 5.8: $y(n)$ from the definition of convolution

5.9 Express the above convolution using a Teoplitz matrix.

Solution:

We know that from, (5.40),

$$y(n) = x(n) * h(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k) \quad (5.41)$$

This can also be wrtten as a matrix-vector multiplication given by the expression,

$$y = T(h) * x \quad (5.42)$$

In the equation (5.42), $T(h)$ is a Teoplitz matrix.

The equation (5.42) can be expanded as,

$$\mathbf{y} = \mathbf{x} \otimes \mathbf{h} \quad (5.43)$$

$$\mathbf{y} = \begin{pmatrix} h_1 & 0 & \cdot & \cdot & \cdot & 0 \\ h_2 & h_1 & \cdot & \cdot & \cdot & 0 \\ h_3 & h_2 & h_1 & \cdot & \cdot & 0 \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ h_{n-1} & h_{n-2} & h_{n-3} & \cdot & \cdot & 0 \\ h_n & h_{n-1} & h_{n-2} & \cdot & \cdot & h_1 \\ 0 & h_n & h_{n-1} & h_{n-2} & \cdot & h_2 \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ 0 & \cdot & \cdot & \cdot & 0 & h_{n-1} \\ 0 & \cdot & \cdot & \cdot & 0 & h_n \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \cdot \\ \cdot \\ \cdot \\ \cdot \\ \cdot \\ \cdot \\ \cdot \\ \cdot \end{pmatrix} \quad (5.44)$$

5.10 Show that

$$y(n) = \sum_{n=-\infty}^{\infty} x(n-k)h(k) \quad (5.45)$$

Solution:

From the definition of convolution given in (5.40), we know that,

$$y(n) = x(n) * h(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k) \quad (5.46)$$

$$\Rightarrow y(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k) \quad (5.47)$$

Replace k with $n-k$. Now since n varies from $n=-\infty$ to $n=\infty$, $n-k$ will also vary from $-\infty$ to ∞ . Therefore, we get,

$$y(n) = \sum_{n-k=-\infty}^{\infty} x(n-k)h(k) \quad (5.48)$$

$$= \sum_{k=-\infty}^{\infty} x(n-k)h(k) \quad (5.49)$$

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 $h(n)$.

Solution:

From 3.1, we know that ,

$$x(n) = \left\{ \underset{\uparrow}{1}, 2, 3, 4, 2, 1 \right\} \quad (6.2)$$

Here, let, $\omega = e^{-j2\pi k}$. Then,

$$X(k) = 1 + 2\omega^{\frac{1}{5}} + 3\omega^{\frac{2}{5}} + 4\omega^{\frac{3}{5}} + 2\omega^{\frac{4}{5}} + \omega \quad (6.3)$$

Similarly, we know from (5.19),

$$h(n) = \begin{cases} 0 & , n < 0 \\ \left(\frac{-1}{2}\right)^n & , 0 \leq n < 2 \\ 5\left(\frac{-1}{2}\right)^n & , n \geq 2 \end{cases} \quad (6.4)$$

Now, again let, $\omega = e^{-j2\pi k}$. Then,

$$H(k) = 1 + \frac{-1}{2}\omega^{\frac{1}{5}} + \frac{5}{4}\omega^{\frac{2}{5}} + \frac{-5}{8}\omega^{\frac{3}{5}} + \frac{5}{16}\omega^{\frac{4}{5}} + \frac{-5}{32}\omega \quad (6.5)$$

6.2 Compute

$$Y(k) = X(k)H(k) \quad (6.6)$$

Solution:

Now, from (6.3) and (6.5), we know $X(k)$ and $H(k)$. Now, given that,

$$Y(k) = X(k) * H(k) \quad (6.7)$$

$$Y(k) = (1 + 2\omega^{\frac{1}{5}} + 3\omega^{\frac{2}{5}} + 4\omega^{\frac{3}{5}} + 2\omega^{\frac{4}{5}} + \omega) * (1 + \frac{-1}{2}\omega^{\frac{1}{5}} + \frac{5}{4}\omega^{\frac{2}{5}} + \frac{-5}{8}\omega^{\frac{3}{5}} + \frac{5}{16}\omega^{\frac{4}{5}} + \frac{-5}{32}\omega) \quad (6.8)$$

$$Y(k) = 1 + \frac{3}{2}\omega^{\frac{1}{5}} + \frac{13}{4}\omega^{\frac{2}{5}} + \frac{35}{8}\omega^{\frac{3}{5}} + \frac{45}{16}\omega^{\frac{4}{5}} + \frac{115}{32}\omega^{\frac{5}{5}} + \frac{1}{8}\omega^{\frac{6}{5}} + \frac{25}{32}\omega^{\frac{7}{5}} - \frac{5}{8}\omega^{\frac{8}{5}} - \frac{5}{32}\omega^2 \quad (6.9)$$

where, $\omega = e^{-j2\pi k}$

6.3 Compute

$$y(n) = \frac{1}{N} \sum_{k=0}^{N-1} Y(k) \cdot e^{j2\pi kn/N}, \quad n = 0, 1, \dots, N-1 \quad (6.10)$$

Solution: The following code plots Fig. 5.8. Note that this is the same as $y(n)$ in Fig. 5.3.

```
import numpy as np
import matplotlib.pyplot as plt
```

```

N = 11
n = np.arange(N)
fn=(-1/2)**n
hn1=np.pad(fn, (0,2), 'constant',
            constant_values=(0))
hn2=np.pad(fn, (2,0), 'constant',
            constant_values=(0))
h = hn1+hn2

xtemp=np.array([1.0,2.0,3.0,4.0,2.0,1.0])
x=np.pad(xtemp, (0,8), 'constant',
         constant_values=(0))

X = np.zeros(N) + 1j*np.zeros(N)
for k in range(0,N):
    for n in range(0,N):
        X[k]+=x[n]*np.exp(-1j*2*
                           np.pi*n*k/N)
H = np.zeros(N) + 1j*np.zeros(N)
for k in range(0,N):
    for n in range(0,N):
        H[k]+=h[n]*np.exp(-1j*2*
                           np.pi*n*k/N)

Y = np.zeros(N) + 1j*np.zeros(N)
for k in range(0,N):
    Y[k] = X[k]*H[k]

y = np.zeros(N) + 1j*np.zeros(N)
for k in range(0,N):
    for n in range(0,N):
        y[k]+=Y[n]*np.exp(1j*2*np
                           .pi*n*k/N)

#print(X)
y = np.real(y)/N
#plots
plt.stem(range(0,N),y)
plt.title('Filter_Output_using_DFT')
plt.xlabel('$n$')
plt.ylabel('$y(n)$')
plt.grid()# minor
#
plt.show()

```

6.4 Repeat the previous exercise by computing $X(k)$, $H(k)$ and $y(n)$ through FFT and IFFT.

Solution:

```
import numpy as np
```

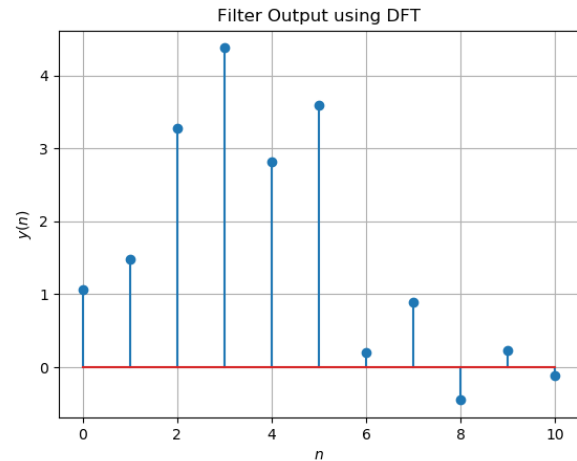


Fig. 6.3: $y(n)$ from the DFT

```

import matplotlib.pyplot as plt
import scipy

N = 20

def x(n):
    if n < 0 or n > 5:
        return 0
    elif n < 4:
        return n + 1
    else:
        return 6 - n

def y(n):
    if n < 0:
        return 0
    else:
        return x(n) + x(n-2) - 0.5 * y(n-1)

vec_y = scipy.vectorize(y, otypes=[float])

def delta(n):
    if n == 0:
        return 1
    else:
        return 0

def h(n):
    if n == 0:
        return 1
    elif n > 0:
        return delta(n) + delta(n-2) - 0.5*h

```

```

        (n-1)
    else:
        return 2*(delta(n+1) + delta(n-1) -
            h(n+1))

x_vec = scipy.vectorize(x, otypes=[float])
h_vec = scipy.vectorize(h, otypes=[float])

n_arr = np.linspace(0, N-1, N)
x_arr = x_vec(n_arr)
h_arr = h_vec(n_arr)

# FFT
X_arr = np.fft.fft(x_arr)
H_arr = np.fft.fft(h_arr)
Y_arr = X_arr * H_arr
y_arr = np.fft.ifft(Y_arr)

# DFT
def DFT(k, inp):
    ksum = 0
    for n in range(N):
        ksum += inp(n) * np.exp(-2j * np.
            pi * k * n / N)
    return ksum

def Y(k):
    return DFT(k, x) * DFT(k, h)

def IDFT(n, inp):
    nsum = 0
    for k in range(N):
        nsum += inp(k) * np.exp(2j * np.pi
            * k * n / N)
    return nsum / N

plt.stem(n_arr, vec_y(n_arr), markerfmt='
bo', label='$y(n)$')
plt.stem(n_arr, np.real(IDFT(n_arr, Y)),
    markerfmt='go', label='$y_D(n)$')
plt.stem(n_arr, np.real(y_arr), markerfmt='ro
', label='$y_F(n)$')
plt.title('Filter_Output_using_FFT')
plt.ylabel('$y(n)$')
plt.xlabel('$n$')
plt.grid()
plt.legend()
plt.show()

```

This code gives the below figure

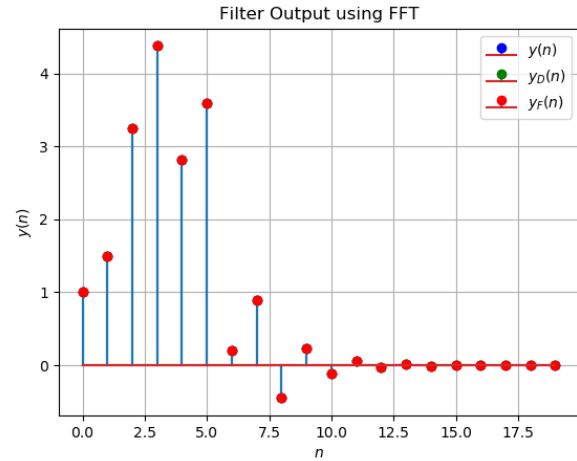


Fig. 6.4: $y(n)$ from different techniques

6.5 Wherever possible, express all the above equations as matrix equations.

Solution:

We use the DFT Matrix, where $\omega = e^{-\frac{j2k\pi}{N}}$, which is given by

$$\mathbf{W} = \begin{pmatrix} \omega^0 & \omega^0 & \dots & \omega^0 \\ \omega^0 & \omega^1 & \dots & \omega^{N-1} \\ \vdots & \vdots & \ddots & \vdots \\ \omega^0 & \omega^{N-1} & \dots & \omega^{(N-1)(N-1)} \end{pmatrix} \quad (6.11)$$

i.e. $W_{jk} = \omega^{jk}$, $0 \leq j, k < N$. Hence, we can write any DFT equation as

$$\mathbf{X} = \mathbf{W}\mathbf{x} = \mathbf{x}\mathbf{W} \quad (6.12)$$

where

$$\mathbf{x} = \begin{pmatrix} x(0) \\ x(1) \\ \vdots \\ x(n-1) \end{pmatrix} \quad (6.13)$$

The inverse Fourier Transform is given by

$$\mathbf{x} = \mathcal{F}^{-1}(\mathbf{X}) = \mathbf{W}^{-1}\mathbf{X} = \frac{1}{N}\mathbf{W}^H\mathbf{X} = \frac{1}{N}\mathbf{X}\mathbf{W}^H \quad (6.14)$$

$$\Rightarrow \mathbf{W}^{-1} = \frac{1}{N}\mathbf{W}^H \quad (6.15)$$

where H denotes hermitian operator. We can rewrite (6.6) using the element-wise multiplication operator as

$$\mathbf{Y} = \mathbf{H} \cdot \mathbf{X} = (\mathbf{W}\mathbf{h}) \cdot (\mathbf{W}\mathbf{x}) \quad (6.16)$$

6.6 Verify the above equations by generating the DFT matrix in python.

Solution:

The following code gives the figure

```
import numpy as np
from numpy.fft import fft, ifft
import matplotlib.pyplot as plt

N = 14
n = np.arange(N)
fn=(-1/2)**n
hn1=np.pad(fn, (0,2), 'constant',
            constant_values=(0,0))
hn2=np.pad(fn, (2,0), 'constant',
            constant_values=(0,0))
h = hn1+hn2
xtemp=np.array([1.0,2.0,3.0,4.0,2.0,1.0])
x=np.pad(xtemp, (0,10), 'constant',
         constant_values=(0))
dftmtx = fft(np.eye(len(x)))
X = x@dftmtx
H = h@dftmtx
Y = H*X
invmtx = np.linalg.inv(dftmtx)
y = (Y@invmtx).real
#plots
plt.stem(range(0,16),y)
plt.title('$y(n)$ from DFT Matrix')
plt.xlabel('$n$')
plt.ylabel('$y(n)$')
plt.grid()
plt.show()
```

We can see that the Fig. 6.6 is same as in Fig 5.3

6.7 Compute the 8 point FFT in C.

Solution:

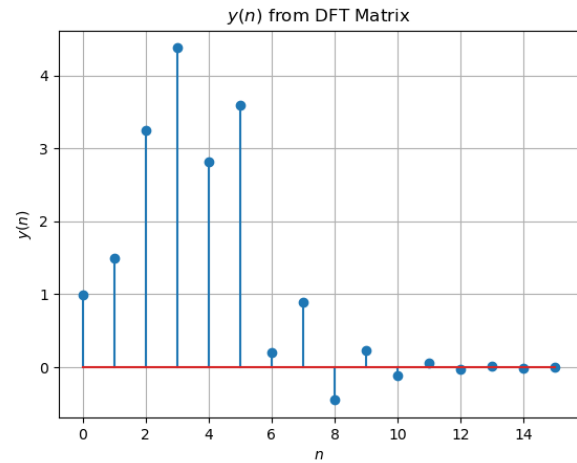


Fig. 6.6: $y(n)$ from DFT Matrix

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.filter** with your own routine and verify.

Solution:

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.

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)
```