

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/yashrajput22/EE3900
    -22/blob/master/codes/Section-2/
    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.

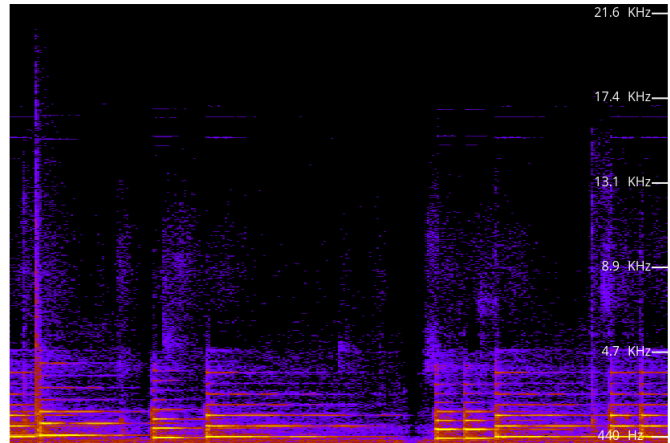


Fig. 2.2

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
```


Solution: From (4.1),

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

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

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 (??).

Solution:

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

$$= x(0)z^0 + x(1)z^{-1} + x(2)z^{-2} + x(3)z^{-3} + \quad (4.8)$$

$$\begin{aligned} & x(4)z^{-4} + x(5)z^{-5} \\ & = 1 + 2z^{-1} + 3z^{-2} + 4z^{-3} + 2z^{-4} + z^{-5} \end{aligned} \quad (4.9)$$

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:

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

$$= \sum_{n=-\infty}^{\infty} u(n)(az^{-1})^n \quad (4.21)$$

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

$$(4.23)$$

$$= \frac{1}{1 - az^{-1}}, \quad |a| < |z| \quad (4.24)$$

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

4.6 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}). \quad (4.25)$$

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

Solution: The graph is symmetric and periodic it is attaining 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

$$H(e^{j\omega}) = \frac{1 + e^{-2j\omega}}{1 + \frac{e^{-j\omega}}{2}} \quad (4.26)$$

$$\Rightarrow |H(e^{j\omega})| = \frac{|1 + e^{-2j\omega}|}{|1 + \frac{e^{-j\omega}}{2}|} \quad (4.27)$$

$$= \frac{|1 + e^{2j\omega}|}{|e^{2j\omega} + \frac{e^{j\omega}}{2}|} \quad (4.28)$$

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

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

$$= \frac{|4 \cos(\omega)| |\cos(\omega) + j \sin(\omega)|}{|2 \cos(\omega) + 1 + 2j \sin(\omega)|} \quad (4.31)$$

$$\therefore |H(e^{j\omega})| = \frac{|4 \cos(\omega)|}{\sqrt{5 + 4 \cos(\omega)}} \quad (4.32)$$

The following code plots Fig. 4.6.

```
wget https://github.com/yashrajput22/EE3900
-22/blob/master/codes/Section-4/4_5.py
```

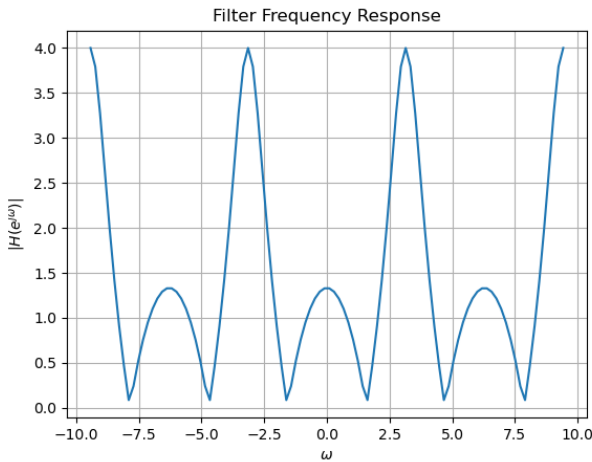


Fig. 4.6: $|H(e^{j\omega})|$

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

Solution:

$$\int_{-\pi}^{\pi} e^{j\omega(n-k)} d\omega = \begin{cases} 2\pi & n = k \\ 0 & \text{otherwise} \end{cases} \quad (4.33)$$

$$H(e^{j\omega}) = \sum_{n=-\infty}^{\infty} h(n) e^{-j\omega n} \quad (4.34)$$

$$\int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega k} d\omega = \sum_{n=-\infty}^{\infty} h(n) \int_{-\pi}^{\pi} e^{-j\omega n} e^{j\omega k} d\omega \quad (4.35)$$

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

$$\int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega k} d\omega = 2\pi h(n) \quad (4.37)$$

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega k} d\omega = h(n) \quad (4.38)$$

5 IMPULSE RESPONSE

5.1 Using long division, find

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

for $H(z)$ in (4.12).

Solution: We substitute $x := z^{-1}$, and write

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

So,

$$H(z) = -4 + 2z^{-1} + \frac{5}{1 + \frac{1}{2}z^{-1}} \quad (5.2)$$

$$= -4 + 2z^{-1} + 5 \sum_{n=0}^{\infty} \left(-\frac{1}{2}\right)^n z^{-n} \quad (5.3)$$

$$= 1 - \frac{1}{2}z^{-1} + 5 \sum_{n=2}^{\infty} \left(-\frac{1}{2}\right)^n z^{-n} \quad (5.4)$$

$$= \sum_{n=0}^{\infty} \left(-\frac{1}{2}\right)^n z^{-n} + 4 \sum_{n=2}^{\infty} \left(-\frac{1}{2}\right)^n z^{-n} \quad (5.5)$$

$$= \sum_{n=-\infty}^{\infty} u(n) \left(-\frac{1}{2}\right)^n z^{-n} + \sum_{n=-\infty}^{\infty} u(n-2) \left(-\frac{1}{2}\right)^{n-2} z^{-n} \quad (5.6)$$

Therefore, from (4.1),

$$h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.7)$$

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

$$h(n) \stackrel{Z}{\rightleftharpoons} H(z) \quad (5.8)$$

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),

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

$$\Rightarrow h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.10)$$

using (4.19) and (4.6).

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

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://github.com/yashrajput22/EE3900-22/blob/master/codes/Section-5/5_3.py
```

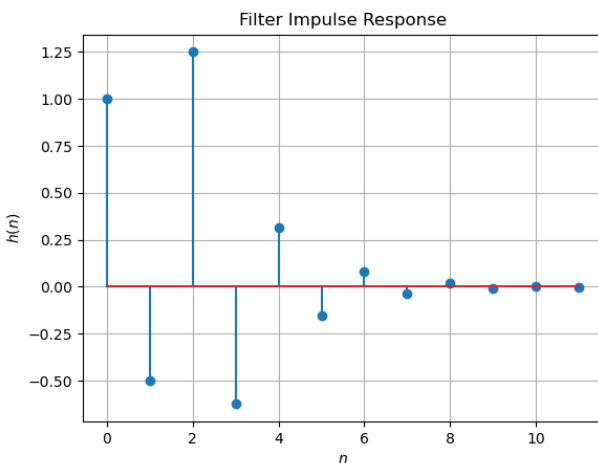


Fig. 5.3: $h(n)$ as the inverse of $H(z)$

5.4 Convergent? Justify using the ratio test.

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

large n , we see that

$$h(n) = \left(-\frac{1}{2}\right)^n + \left(-\frac{1}{2}\right)^{n-2} \quad (5.11)$$

$$= \left(-\frac{1}{2}\right)^n (4 + 1) = 5 \left(-\frac{1}{2}\right)^n \quad (5.12)$$

$$\Rightarrow \left| \frac{h(n+1)}{h(n)} \right| = \frac{1}{2} \quad (5.13)$$

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

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

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \quad (5.14)$$

Is the system defined by (3.2) stable for the impulse response in (5.8)?

Solution: By using $h(n)$ from 5.3

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

$$= \sum_{n=-\infty}^{\infty} \left(-\frac{1}{2}\right)^n u(n) + \sum_{n=-\infty}^{\infty} \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.16)$$

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

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

$$= \frac{2}{3} + \frac{2}{3} < \infty \quad (5.19)$$

$$= \frac{2}{3} + \frac{2}{3} < \infty \quad (5.20)$$

5.6 Verify the above result using a python code.

5.7 Compute and sketch $h(n)$ using

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2), \quad (5.21)$$

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.

$$= h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2) \quad (5.22)$$

$$= H(z) + \frac{1}{2}z^{-1}H(z) = 1 + z^{-2} \quad (5.23)$$

$$H(z) = \frac{1}{1 + \frac{1}{2}z^{-1}} + \frac{z^{-2}}{1 + \frac{1}{2}z^{-1}} \quad (5.24)$$

$$h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.25)$$

wget https://github.com/yashrajput22/EE3900-22/blob/master/codes/Section-5/5_7.py

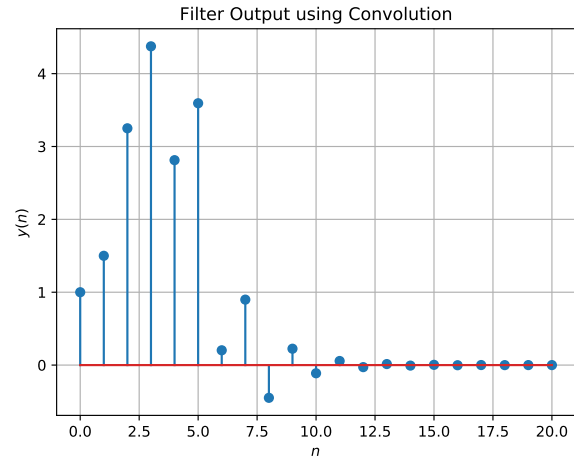


Fig. 5.8: $y(n)$ from the definition of convolution

We use Toeplitz matrices for convolution

$$\mathbf{y} = \mathbf{x} \otimes \mathbf{h} \quad (5.27)$$

$$\mathbf{y} = \begin{pmatrix} h_1 & 0 & \cdot & \cdot & \cdot & 0 \\ h_2 & h_1 & \cdot & \cdot & \cdot & 0 \\ h_3 & h_2 & h_1 & \cdot & \cdot & 0 \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ 0 & \cdot & \cdot & h_3 & h_2 & h_1 \\ 0 & \cdot & \cdot & \cdot & h_2 & h_1 \\ 0 & \cdot & \cdot & \cdot & 0 & h_1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} \quad (5.28)$$

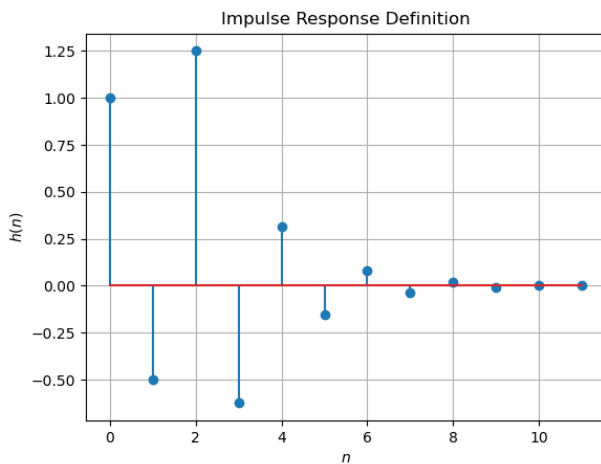


Fig. 5.7: $h(n)$ from the definition

5.8 Compute

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

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. 3.3.

wget https://github.com/yashrajput22/EE3900-22/blob/master/codes/Section-5/5_8.py

5.9 Express the above convolution using a Teoplitz matrix. **Solution:**

5.10 Show that

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

Solution: From (5.26), we substitute $k := n-k$ to get

$$y(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k) \quad (5.30)$$

$$= \sum_{n-k=-\infty}^{\infty} x(n-k)h(k) \quad (5.31)$$

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

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. 3.3.

```
wget https://raw.githubusercontent.com/
gadepall/EE1310/master/filter/codes/yndft.
py
```

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.

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.

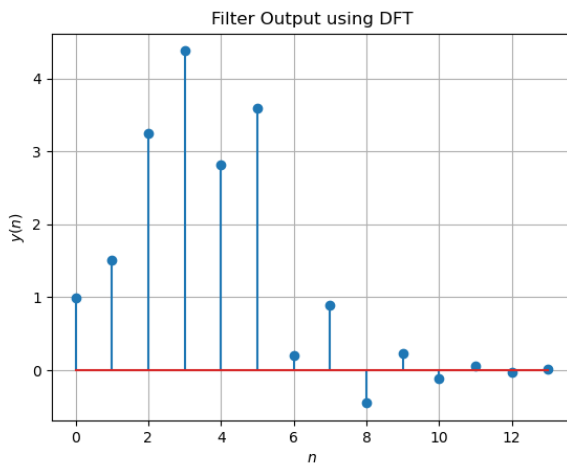


Fig. 6.3: $y(n)$ from the DFT

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

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