

# Problem Set 4

Yue Xu

1. DTFT practice. (16 pts, 2, 2, 2, 5, 5) Compute the DTFT and the inverse DTFT for the following sequences using DTFT properties. It should be obvious which one to compute for each case.

$$(a) x[n] = n^2 \left(\frac{1}{3}\right)^n u[n]$$

$$(b) x[n] = \left(\frac{j}{4}\right)^n u[n+5]$$

$$(c) x[n] = n(u[n+3] - u[n-4])$$

$$(d) X(e^{j\omega}) = \frac{1+e^{j\omega}}{2-e^{-j\omega}} \text{ for } -\pi \leq \omega \leq \pi$$

$$(e) X(e^{j\omega}) = \frac{e^{j3\omega}}{1-(2/3)e^{-j(\omega-\pi/5)}} - \frac{2}{1+(1/2)e^{-j(\omega+\pi/5)}} \text{ for } -\pi \leq \omega \leq \pi$$

$$(a) x[n] = n^2 \left(\frac{1}{3}\right)^n u[n]$$

$$\left(\frac{1}{3}\right)^n u[n] \iff \frac{1}{1 - \frac{1}{3}e^{-j\omega}} \quad (\text{DTFT of } a^n u[n])$$

$$n^2 f[n] \iff j^2 \frac{\partial^2 F(e^{j\omega})}{\partial \omega^2}$$

$$\therefore \frac{\partial F(e^{j\omega})}{\partial \omega} = \frac{-\frac{\partial}{\partial \omega} (1 - \frac{1}{3}e^{-j\omega})}{(1 - \frac{1}{3}e^{-j\omega})^2} = \frac{-\frac{1}{3}je^{-j\omega}}{(1 - \frac{1}{3}e^{-j\omega})^2}$$

$$\begin{aligned} \frac{\partial^2 F(e^{j\omega})}{\partial \omega^2} &= \frac{(1 - \frac{1}{3}e^{-j\omega})^2 \cdot (-\frac{1}{3}je^{-j\omega}) - (-\frac{1}{3}je^{-j\omega}) \cdot 2(1 - \frac{1}{3}e^{-j\omega}) \cdot \frac{1}{3}je^{-j\omega}}{(1 - \frac{1}{3}e^{-j\omega})^4} \\ &= \frac{(1 - \frac{1}{3}e^{-j\omega})(- \frac{1}{3}e^{-j\omega}) + (\frac{2}{3}e^{j\omega})(- \frac{1}{3}e^{-j\omega})}{(1 - \frac{1}{3}e^{-j\omega})^3} \end{aligned}$$

$$= \frac{(1 + \frac{1}{3}e^{-j\omega})(-\frac{1}{3}e^{-j\omega})}{(1 - \frac{1}{3}e^{-j\omega})^3}$$

$$\therefore X(e^{j\omega}) = j^2 \frac{(1 + \frac{1}{3}e^{-j\omega})(-\frac{1}{3}e^{-j\omega})}{(1 - \frac{1}{3}e^{-j\omega})^3} = \frac{\frac{1}{3}e^{-j\omega}(1 + \frac{1}{3}e^{-j\omega})}{(1 - \frac{1}{3}e^{-j\omega})^3}$$

$$(b) x[n] = \left(\frac{j}{4}\right)^n u[n+5]$$

$$\left(\frac{j}{4}\right)^n u[n] \iff \frac{1}{1 - \frac{j}{4}e^{-j\omega}} \quad (\text{DTFT of } a^n u[n])$$

$$\left(\frac{j}{4}\right)^{n+5} u[n+5] \iff e^{sjw} \frac{1}{1 - \frac{j}{4}e^{-jw}} \quad (\text{Time-shift property})$$

$$\left(\frac{j}{4}\right)^{n+5} u[n+5] \iff \left(\frac{4}{j}\right)^5 \frac{e^{sjw}}{1 - \frac{j}{4}e^{-jw}} \quad (\text{Linearity})$$

$$\therefore X(e^{jw}) = \frac{4^5 e^{sjw}}{j + \frac{j}{4}e^{-jw}}$$

$$(C) x[n] = n(u[n+3] - u[n-4])$$

$$\therefore u[n+3] - u[n-4] = \begin{cases} 1, & -3 \leq n < 4 \\ 0, & \text{else} \end{cases}$$

$$\begin{aligned} \therefore X(e^{jw}) &= \sum_{n=-\infty}^{+\infty} x[n] e^{-jwn} \\ &= \sum_{n=-3}^3 n e^{-jwn} \\ &= -3e^{3jw} - 2e^{2jw} - e^{jw} + 0 + e^{-jw} + 2e^{-2jw} + 3e^{-3jw} \\ &= -3(e^{3jw} - e^{-3jw}) - 2(e^{2jw} - e^{-2jw}) - (e^{jw} - e^{-jw}) \\ &= -6j \sin(3w) - 4j \sin(2w) - 2j \sin(w) \\ &= -2j(3 \sin(3w) + 2 \sin(2w) + \sin(w)) \end{aligned}$$

$$(d) X(e^{jw}) = \frac{1 + e^{jw}}{2 - e^{-jw}} \quad \text{for } -\pi \leq w \leq \pi$$

$$= \frac{1}{2} \left( \frac{1}{1 - \frac{1}{2}e^{-jw}} + \frac{e^{jw}}{1 - \frac{1}{2}e^{-jw}} \right)$$

$$\therefore \frac{1}{1 - \frac{1}{2}e^{-jw}} \xrightarrow{\text{IDTFT}} \left(\frac{1}{2}\right)^n u[n] \quad (\text{DTFT of } a^n u[n])$$

$$\frac{e^{jw}}{1 - \frac{1}{2}e^{-jw}} \xrightarrow{\text{IDTFT}} \left(\frac{1}{2}\right)^{n+1} u[n+1] \quad (\text{Time-Shifting})$$

$$\begin{aligned} \therefore X[n] &= \frac{1}{2} \left( \left(\frac{1}{2}\right)^n u[n] + \left(\frac{1}{2}\right)^{n+1} u[n+1] \right) \\ &= \left(\frac{1}{2}\right)^{n+1} u[n] + \left(\frac{1}{2}\right)^{n+2} u[n+1] \end{aligned}$$

$$(e) X(e^{jw}) = \frac{e^{j3w}}{1 - (\frac{2}{3})e^{-j(w-\frac{\pi}{5})}} - \frac{2}{1 + (\frac{1}{2})e^{-j(w+\frac{\pi}{5})}} \quad \text{for } -\pi \leq w \leq \pi$$

$$\therefore \frac{1}{1 - (\frac{2}{3})e^{-jw}} \xrightarrow{\text{IDTFT}} (\frac{2}{3})^n u[n] \quad (\text{DTFT of } a^n u[n])$$

$$\frac{e^{j3w}}{1 - (\frac{2}{3})e^{-jw}} \xrightarrow{\text{IDTFT}} (\frac{2}{3})^{n+3} u[n+3] \quad (\text{Time-Shifting})$$

$$\frac{e^{j3(w-\frac{\pi}{5})}}{1 - (\frac{2}{3})e^{-j(w-\frac{\pi}{5})}} \xrightarrow{\text{IDTFT}} (\frac{2}{3})^{n+3} e^{j\frac{\pi}{5}(n+3)} u[n+3] \quad (\text{Frequency-Shifting})$$

$$\therefore \frac{e^{j3w}}{1 - (\frac{2}{3})e^{-j(w-\frac{\pi}{5})}} \xrightarrow{\text{IDTFT}} (\frac{2}{3})^{n+3} e^{j\frac{\pi}{5}(n+6)} u[n+3] \quad (\text{Linearity})$$

$$\therefore \frac{1}{1 - (-\frac{1}{2})e^{-jw}} \xrightarrow{\text{IDTFT}} (-\frac{1}{2})^n u[n] \quad (\text{DTFT of } a^n u[n])$$

$$\frac{1}{1 - (-\frac{1}{2})e^{-j(w+\frac{\pi}{5})}} \xrightarrow{\text{IDTFT}} (-\frac{1}{2})^n e^{j\frac{\pi}{5}n} u[n] \quad (\text{Frequency-shifting})$$

$$\frac{2}{1 + \frac{1}{2}e^{-j(w+\frac{\pi}{5})}} \xrightarrow{\text{IDTFT}} 2(-\frac{1}{2})^n e^{j\frac{\pi}{5}n} u[n] \quad (\text{Linearity})$$

$$\therefore x[n] = (\frac{2}{3})^{n+3} e^{j\frac{\pi}{5}(n+6)} u[n+3] + 2(-\frac{1}{2})^n e^{j\frac{\pi}{5}n} u[n]$$

2. Frequency response (57 pts). Consider the following input-output relationships describing different LTI causal systems. Use MATLAB for plotting for this problem.

- 1) (18 pts, 2pts for each) For each system, find a closed form expression for its frequency response  $H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})}$ .

(a)  $y[n] = -x[n-3]$

$$\text{Freq. Resp. } H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})} = \frac{\sum_{q=0}^M P_q e^{-j\omega q}}{\sum_{k=0}^N d_k e^{-j\omega k}} = \frac{-e^{-j3\omega}}{1} = -e^{-j3\omega}$$

(b)  $y[n] - y[n-2] = x[n] + x[n-2]$

$$H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})} = \frac{1 + e^{-j2\omega}}{1 - e^{-j2\omega}}$$

(c)  $y[n] = 4x[n] + 3x[n-1] + 2x[n-2] + x[n-4]$

$$H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})} = 4 + 3e^{-j\omega} + 2e^{-j2\omega} + e^{-j4\omega}$$

(d)  $y[n] = x[n] + 4x[n-1] + 3x[n-2] + 4x[n-3] + x[n-4]$

$$H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})} = 1 + 4e^{-j\omega} + 3e^{-j2\omega} + 4e^{-j3\omega} + e^{-j4\omega}$$

(e)  $5y[n-2] + 2y[n] = 5x[n] + 2x[n-2]$

$$H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})} = \frac{5 + 2e^{-j2\omega}}{5e^{-j2\omega} + 2}$$

(f)  $y[n] = \frac{1}{10} \sum_{k=0}^9 x[n-k]$

$$H(e^{j\omega}) = \frac{1}{10} \sum_{k=0}^9 e^{-jk\omega} = \frac{1}{10} \frac{1 - e^{-j10\omega}}{1 - e^{-j\omega}}$$

(g)  $y[n] = \frac{1}{10} \sum_{k=0}^9 (-1)^k x[n-k]$

$$H(e^{j\omega}) = \frac{1}{10} \sum_{k=0}^9 (-1)^k e^{-jk\omega} = \frac{1}{10} \sum_{k=0}^9 (-e^{-j\omega})^k = \frac{1}{10} \frac{1 - e^{-j10\omega}}{1 + e^{-j\omega}}$$

(h)  $y[n] = \sum_{k=0}^{41} \left(\frac{4}{7}\right)^k x[n-k]$

$$H(e^{j\omega}) = \sum_{k=0}^{41} \left(\frac{4}{7}\right)^k e^{-jk\omega} = \sum_{k=0}^{41} \left(\frac{4}{7} e^{-j\omega}\right)^k = \frac{1 - \left(\frac{4}{7} e^{-j\omega}\right)^{42}}{1 - \frac{4}{7} e^{-j\omega}}$$

$$(i) y[n] = \sum_{k=0}^{41} \left(-\frac{4}{7}\right)^k x[n-k]$$

$$H(e^{jw}) = \sum_{k=0}^{41} \left(-\frac{4}{7}\right)^k e^{-jwk} = \sum_{k=0}^{41} \left(-\frac{4}{7}e^{-jw}\right)^k = \frac{1 - \left(\frac{4}{7}e^{-jw}\right)^{42}}{1 + \frac{4}{7}e^{-jw}}$$

- 2) (18 pts, 1 pt each plot, 1pt each filter type) Plot the magnitude of the frequency response in the interval  $[-\pi, \pi]$ . Based on your plots, would you say the filters are low pass (they attenuate frequencies closer to  $\pi$  and  $-\pi$ , while preserving frequencies closer to 0), high pass (the opposite of low pass), all-pass or something else?.

code for 2) and 3)  
(magnitude) (phase)

```
b_a = [0 0 0 -1];
a_a = 1;

b_b = [1 0 -1];
a_b = [1 0 -1];

b_c = [4 3 2 0 1];
a_c = 1;

b_d = [1 4 3 4 1];
a_d = 1;

b_e = [5 0 -2];
a_e = [2 0 5];

b_f = (1/10) * (1).^(0:9);
a_f = 1;

b_g = (1/10) * (-1).^(0:9);
a_g = 1;

b_h = (4/7).^(0:41);
a_h = 1;

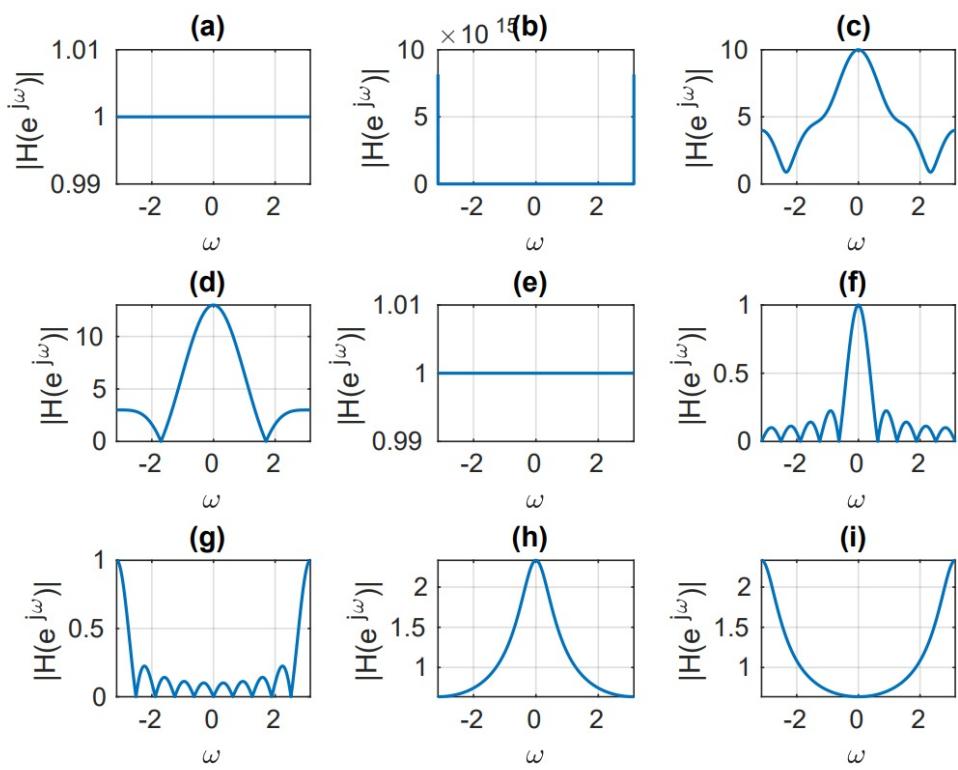
b_i = (-4/7).^(0:41);
a_i = 1;

b_filters = {b_a, b_b, b_c, b_d, b_e, b_f, b_g, b_h, b_i};
a_filters = {a_a, a_b, a_c, a_d, a_e, a_f, a_g, a_h, a_i};

n = 512;
for i = 1:9
    figure;
    [H, w] = freqz(b_filters{i}, a_filters{i}, n, 'whole');
    w = w - pi;

    subplot(2, 1, 1);
    plot(w, abs(H));
    title(['Magnitude Response ', char(96+i), '']);
    xlabel('omega');
    ylabel('|H(e^{j\omega})|');
    grid on;
    if i == 1 || i == 5 % (a) and (e)
        ylim([0.99 1.01]);
        yticks([0.99 1.00 1.01]);
    end

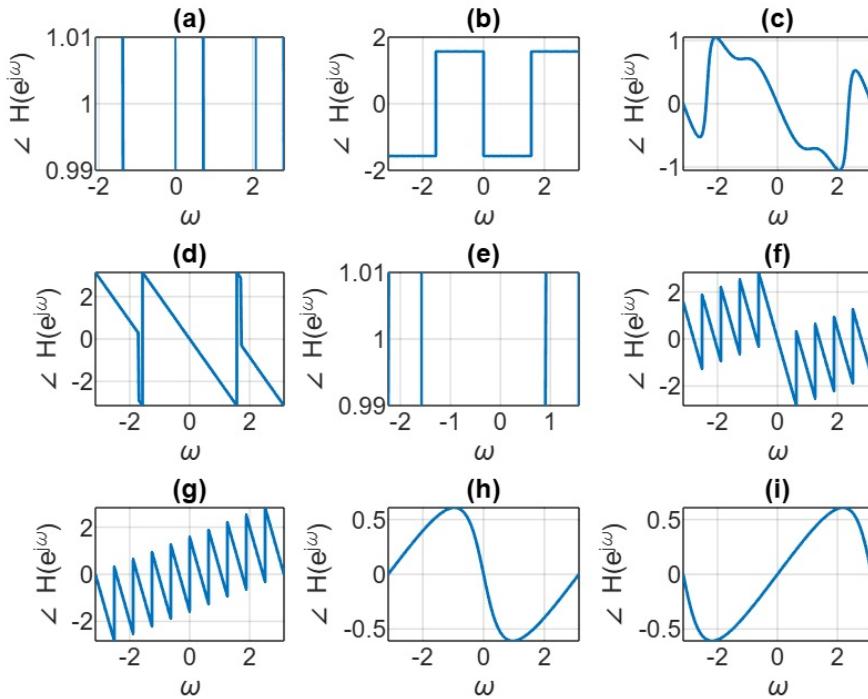
    subplot(2, 1, 2);
    plot(w, angle(H));
    title(['Phase Response ', char(96+i), '']);
    xlabel('omega');
    ylabel('angle H(e^{j\omega})');
    grid on;
end
```



- (a) all-pass
- (b) high pass , only when  $\omega = \pm\pi$  pass
- (c) band pass
- (d) band pass
- (e) all-pass
- (f) low pass
- (g) high pass
- (h) low pass
- (i) high pass

- 3) (18 pts, 1 pt each plot, 1pt each filter type) Plot all the phase responses. From the phase plots of (a)-(i), do they appear to have generalized linear phase or non linear phase?

code is shown in ↗



- (a) non-linear . sudden phase changes
- (b) non-linear . sudden phase changes
- (c) non-linear . smooth but nonlinear curve
- (d) linear . periodic jumps but nearly linear
- (e) non-linear . sudden phase changes
- (f) linear . linear with periodic oscillations
- (g) non-linear . oscillatory phase
- (h) linear . smooth curve and nearly linear
- (i) linear . smooth curve and nearly linear

4) (3 points) For the cases that appear to have linear phase, do they satisfy the sufficient conditions for GLP discussed in class?

- (d)  $h[n] = -h[-n]$  . satisfy the sufficient conditions for GLP
- (f)  $h[n] = -h[-n]$  . satisfy the sufficient conditions for GLP
- (h)  $h[n] = -h[-n]$  . satisfy the sufficient conditions for GLP
- (i)  $h[n] = -h[-n]$  . satisfy the sufficient conditions for GLP

3. Filtering, 25pts Use MATLAB for plotting for this problem. Consider the following signal.

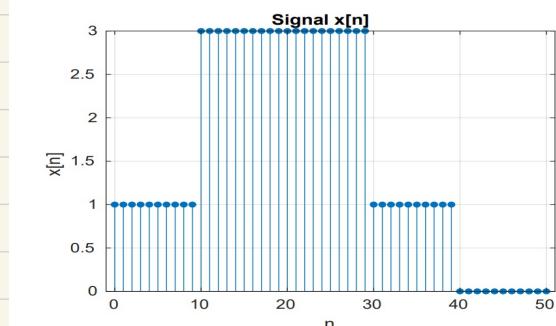
$$x[n] = u[n] + 2u[n - 10] - 2u[n - 30] - u[n - 40]$$

- (a) (2pts) Plot the signal  $x[n]$  using the `stem` command.
- (b) (2pts) Plot the magnitude and phase of the DTFT of  $x[n]$  in the interval  $[-\pi, \pi]$ .
- (c) Using the `filter` command, apply each of the filters (a)-(i) from Problem 2 and
  - (i) (9pts) plot the resulting signals using the `stem` command.
  - (ii) (9pts) plot the magnitude and phase of the DTFT of the resulting signals in the interval  $[-\pi, \pi]$ .
- (d) (3pts) Do you see any significant differences between linear and non-linear phase filters that would make you prefer one over the other?

(a)

```
n = 0:50;
u = @(n) double(n >= 0); % unit step function u[n]
x_n = u(n) + 2*u(n-10) - 2*u(n-30) - u(n-40);

figure;
stem(n, x_n, 'filled', 'MarkerSize', 4);
title('Signal x[n]');
xlabel('n');
ylabel('x[n]');
grid on;
```



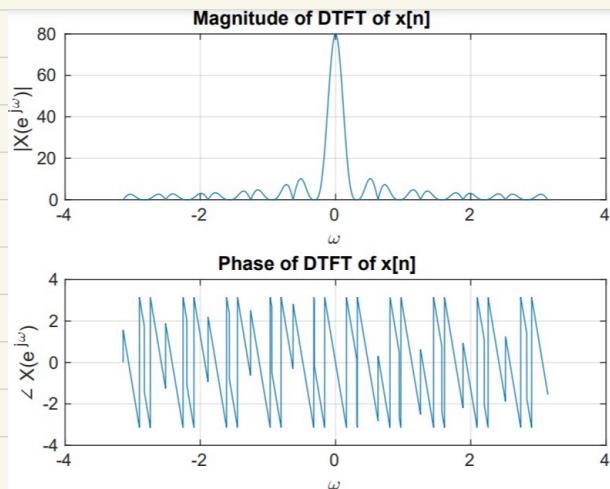
(b)

```
omega = linspace(-pi, pi, 10000);

% Compute DTFT using FFT
Xw = fftshift(fft(x_n, 10000)); % x_n from Q(a)

figure;
subplot(2,1,1);
plot(omega, abs(Xw)); % magnitude response
title('Magnitude of DTFT of x[n]');
xlabel('\omega');
ylabel('|X(e^{j\omega})|');
grid on;

subplot(2,1,2);
plot(omega, angle(Xw)); % phase response
title('Phase of DTFT of x[n]');
xlabel('\omega');
ylabel('angle X(e^{j\omega})');
grid on;
```



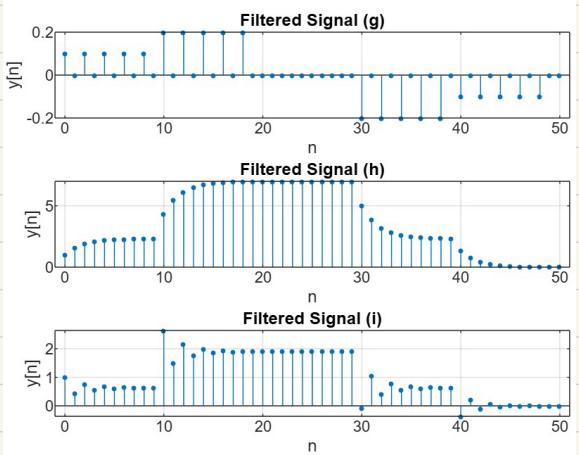
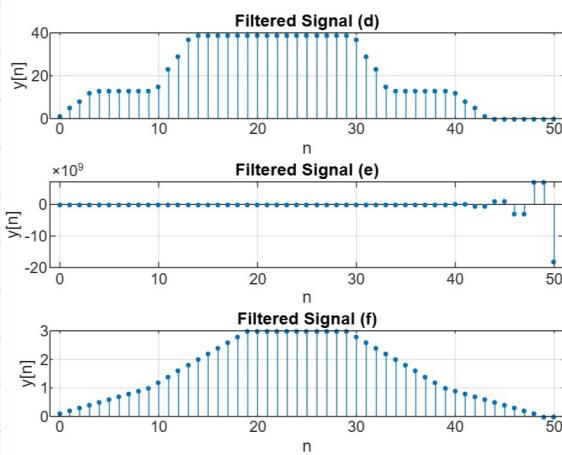
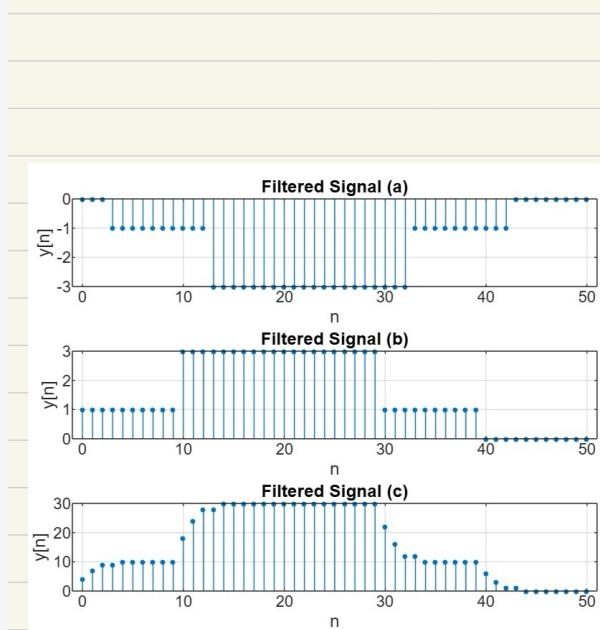
(c) (i)

```
b_a = [0 0 -1];
b_b = [1 0 -1];
b_c = [4 3 2 0 1];
b_d = [1 4 3 4 1];
b_e = [5 0 -2];
b_f = (1/10) * (1).^(0:9);
b_g = (1/10) * (-1).^(0:9);
b_h = (4/7).^(0:41);
b_i = (-4/7).^(0:41);

filters = {b_a, b_b, b_c, b_d, b_e, b_f, b_g, b_h, b_i};
filtered_signals = cell(1,9);

for i = 1:9
    if i==2
        filtered_signals{i} = filter(filters{i}, [1 0 -1], x_n);
    elseif i==5
        filtered_signals{i} = filter(filters{i}, [2 0 5], x_n);
    else
        filtered_signals{i} = filter(filters{i}, 1, x_n);
    end
end

figure;
for i = 1:9
    subplot(9,1,i);
    stem(n, filtered_signals{i}, 'filled', 'MarkerSize', 2);
    title(['Filtered Signal (' , char(96+i), ')']);
    xlabel('n');
    ylabel('y[n]');
    grid on;
end
```

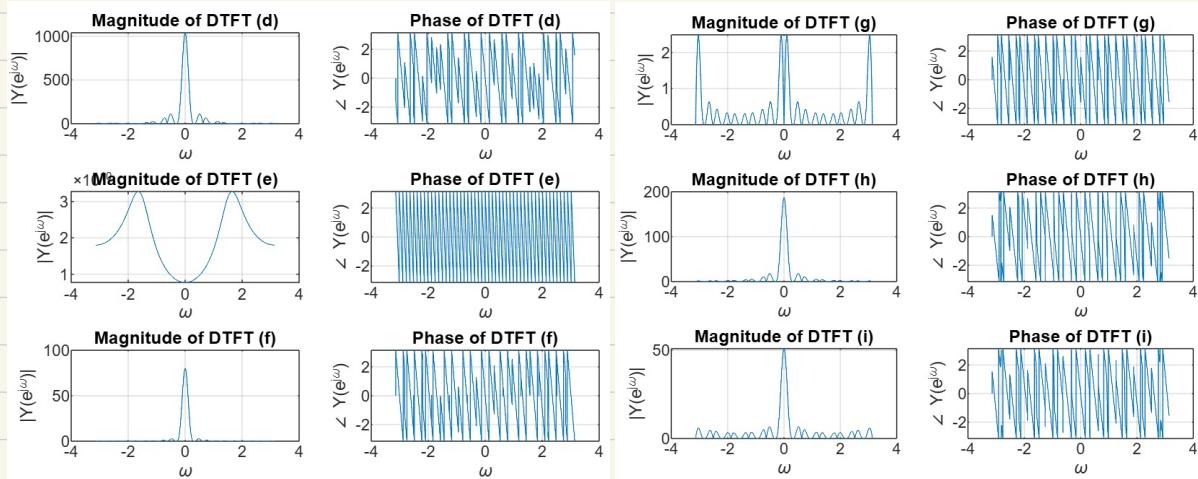
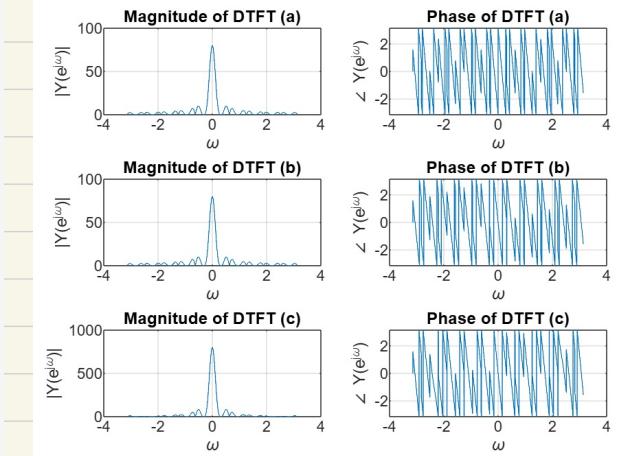


(c) (ii)

```

for figNum = 1:3
    figure('Position', [100, 100, 900, 700]);
    for localIdx = 1:3
        i = (figNum-1)*3 + localIdx;
        Yw = fftshift(fft(filtered_signals{i}, 10000));
        % magenitude
        subplot(3, 2, 2*localIdx-1);
        plot(omega, abs(Yw));
        title(['Magnitude of DTFT (' , char(96+i), ')']);
        xlabel('\omega');
        ylabel('|Y(e^{j\omega})|');
        grid on;
        % phase
        subplot(3, 2, 2*localIdx);
        plot(omega, angle(Yw));
        title(['Phase of DTFT (' , char(96+i), ')']);
        xlabel('\omega');
        ylabel('angle Y(e^{j\omega})');
        grid on;
    end
end

```



(d) the magnitude of DTFT (d) (f) (h) (i)  
has one main peak near 0  
so I tend to prefer linear

4. **Non integer delay (9 pts, 3 pts each)** For an integer  $M$ , a system that produces a delay by  $M$  samples ( $\delta[n - M]$ ) has DTFT  $H(e^{j\omega}) = e^{-j\omega M}$ . Now consider a system  $h[n]$  with frequency response  $H(e^{j\omega}) = e^{-j\omega\sqrt{5}}$  for  $-\pi \leq \omega \leq \pi$ . Whether  $y[n]$  can be called a delay or not is subjective so you should answer based on an interpretation of your results.

- Compute the output for this system  $y[n]$  with the input  $x[n] = \alpha \cos(\omega_0 n) + \beta \sin((\omega_0/3)n)$ . Compare  $y[n]$  to  $x[n]$ , do you think this system should be called a non integer delay?
- For  $\omega_0 = \pi/10$ , what is the period of  $x[n]$ ? Plot (using stem in MATLAB)  $x[n]$ ,  $x[n-1]$ ,  $x[n-2]$  and  $y[n]$  assuming that  $\omega_0 = \pi/10$ ,  $\alpha = -1/2$  and  $\beta = 1$ . Make sure your plots includes at least 2 full periods. By comparing the values of  $y[n]$  to the other delayed inputs, can you say that  $y[n]$  is also a delayed version of  $x[n]$ ?
- Compute the impulse response  $h[n]$  of this system.

$$(a) \quad g[n-n_0] \xrightarrow{\text{DTFT}} e^{-j\omega n_0} G(e^{j\omega}) \quad (\text{Time-shifting})$$

$$\therefore x[n-\sqrt{5}] \xrightarrow{\text{DTFT}} e^{-j\omega\sqrt{5}} X(e^{j\omega})$$

$$\therefore y[n] = x[n] * h[n]$$

$$Y(e^{j\omega}) = X(e^{j\omega}) H(e^{j\omega}) = e^{-j\omega\sqrt{5}} X(e^{j\omega})$$

$$\therefore y[n] = x[n-\sqrt{5}] = \alpha \cos(\omega_0(n-\sqrt{5})) + \beta \sin((\omega_0/3)(n-\sqrt{5}))$$

$\therefore \sqrt{5}$  is not integer

$\therefore$  is an non-integer delay

$$(b) \text{ for } \alpha \cos(\omega_0 n), \quad T_1 = \frac{2\pi}{\omega_0} = 2\pi / \frac{\pi}{10} = 20$$

$$\text{for } \beta \cos((\omega_0/3)n), \quad T_2 = \frac{2\pi}{\omega_0/3} = 6\pi / \frac{\pi}{10} = 60$$

$$\therefore T = \text{lcm}(T_1, T_2) = 60$$

```

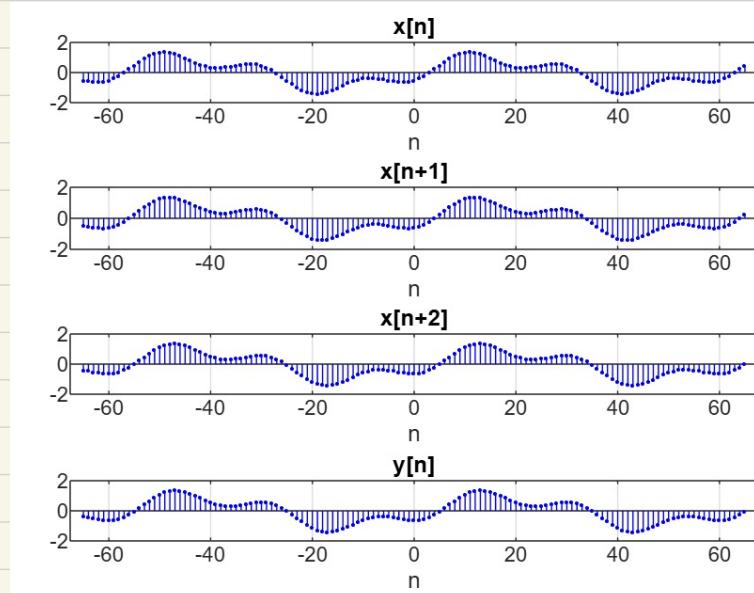
n = -65:65; % T=60
omega = pi / 10;
alpha = -1/2;
beta = 1;

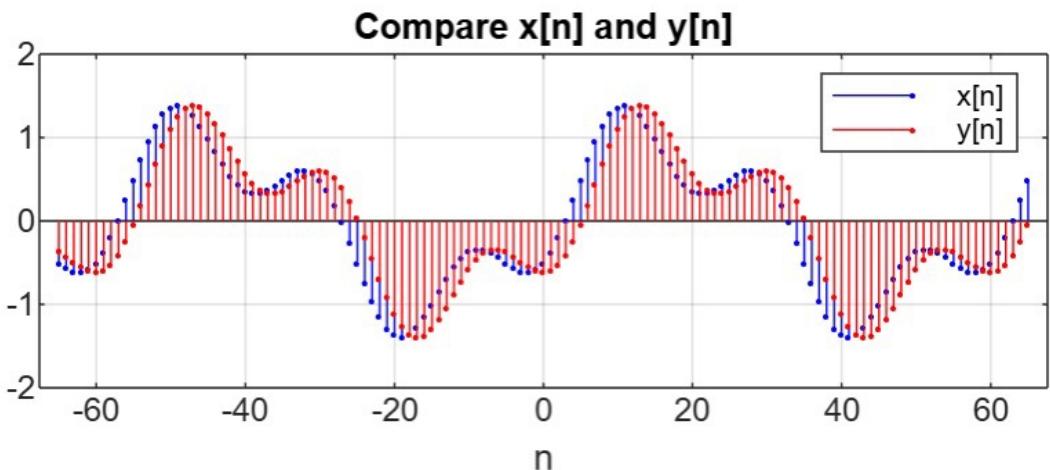
x = alpha * cos(omega * n) + beta * sin((omega / 3) * n);
x_n1 = alpha * cos(omega * (n - 1)) + beta * sin((omega / 3) * (n - 1));
x_n2 = alpha * cos(omega * (n - 2)) + beta * sin((omega / 3) * (n - 2));
y = alpha * cos(omega * (n - sqrt(5))) + beta * sin((omega / 3) * (n - sqrt(5)));

figure;
subplot(4,1,1);
stem(n, x, 'b', 'filled', 'MarkerSize', 1);
title('x[n]'); xlabel('n');
grid on;
subplot(4,1,2);
stem(n, x_n1, 'b', 'filled', 'MarkerSize', 1);
title('x[n+1]'); xlabel('n');
grid on;
subplot(4,1,3);
stem(n, x_n2, 'b', 'filled', 'MarkerSize', 1);
title('x[n+2]'); xlabel('n');
grid on;

subplot(4,1,4);
stem(n, y, 'b', 'filled', 'MarkerSize', 1);
title('y[n]'); xlabel('n');
grid on;

```





- $x[n-1]$  and  $x[n-2]$  are exact shifted versions of  $x[n]$
- $y[n]$  has a similar overall shape to  $x[n]$ , but it cannot be obtained from  $x[n]$  through an integer shift. Its sample values do not align perfectly with  $x[n]$
- ∴  $y[n]$  is not a strictly delayed version of  $x[n]$

$$\begin{aligned}
 (C) \quad & H(e^{jw}) = e^{-jw\tau_0} \\
 \therefore h[n] &= \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{jw}) e^{jwn} dw = \frac{1}{2\pi} \int_{-\pi}^{\pi} e^{-jw\tau_0} \cdot e^{jwn} dw \\
 &= \frac{1}{2\pi} \int_{-\pi}^{\pi} e^{jw(n-\tau_0)} dw \\
 &= \frac{1}{2\pi} \left( \frac{e^{j\pi(n-\tau_0)} - e^{-j\pi(n-\tau_0)}}{j(n-\tau_0)} \right) \\
 &= \frac{1}{2\pi} \frac{2j \sin(\pi(n-\tau_0))}{j(n-\tau_0)} \\
 &= \frac{\sin(\pi(n-\tau_0))}{\pi(n-\tau_0)}
 \end{aligned}$$