

EEE4001F EXAM

DIGITAL SIGNAL PROCESSING

University of Cape Town
Department of Electrical Engineering

June 2011
3 hours

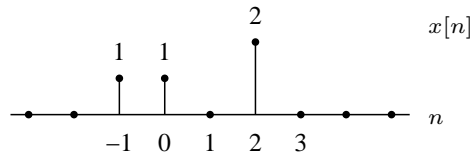
Information

- The exam is closed-book.
 - There are two parts to this exam.
 - **Part A** has *seven* questions totalling 70 marks. You must answer all of them.
 - **Part B** has *two* questions, each counting 15 marks. You must answer *both* of them.
 - A table of standard Fourier transform and z-transform pairs appears at the end of this paper.
 - A formula sheet for the radar/sonar question appears at the end of this paper.
 - You have 3 hours.
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PART A

Answer all of the following questions.

1. If $x[n]$ is the signal below



then plot the following:

- (a) $y_1[n] = x[1 - n]$
- (b) $y_2[n] = x[-2n + 1]$
- (c) $y_3[n] = x[n] - x[n - 1]$
- (d) $y_4[n] = \sum_{k=-\infty}^n x[k]$
- (e) $y_5[n] = x[n] * u[n]$.

(10 marks)

2. Consider the following linear constant coefficient difference equation:

$$y[n] - \frac{3}{4}y[n - 1] + \frac{1}{8}y[n - 2] = 2x[n - 1].$$

Determine $y[n]$ when $x[n] = \delta[n]$ and $y[n] = 0$ for $n < 0$.

(10 marks)

3. Consider the linear time-invariant system described by the following transfer function:

$$H(z) = \frac{z - 1}{z}$$

- This system is known as a *backwards Euler differentiator*. Why do you think it has been given this name? Motivate and elaborate.
- Determine an expression for the magnitude of the system's frequency response $H(e^{j\omega})$. Plot the magnitude over the interval $0 \leq \omega \leq 2\pi$. What kind of filter does this system represent?
- Sketch the phase of the system's frequency response $H(e^{j\omega})$ over the interval $0 \leq \omega \leq 2\pi$.

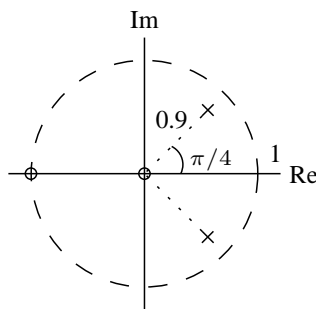
(10 marks)

4. Consider two discrete-time signals $x_1[n] = \delta[n] + 2\delta[n - 2] + \delta[n - 3]$ and $x_2[n] = 4\delta[n] + 3\delta[n - 1] + 2\delta[n - 3]$.

- Determine and plot the linear convolution of $x_1[n]$ with $x_2[n]$.
- Determine and plot the 4-point circular convolution of $x_1[n]$ with $x_2[n]$.
- How would you calculate the linear convolution result using a circular convolution operation?
- Why would you want to implement linear convolution using a circular convolution operation?

(10 marks)

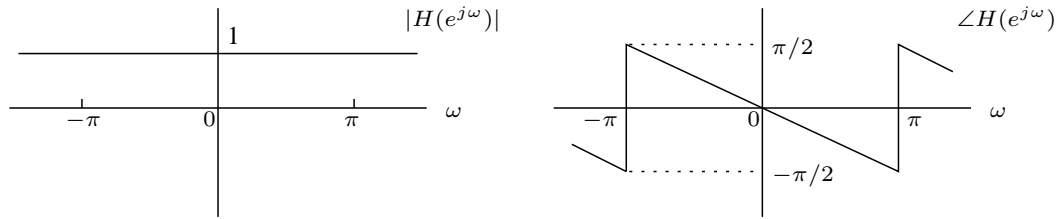
5. The following figure shows the pole-zero plot of a system with two poles and two zeros:



- Determine the transfer function $H(z)$ describing this system assuming that it has a DC gain of one.
- Sketch the magnitude of the frequency response of the system.

(10 marks)

6. A discrete-time LTI system has the following magnitude and phase response:

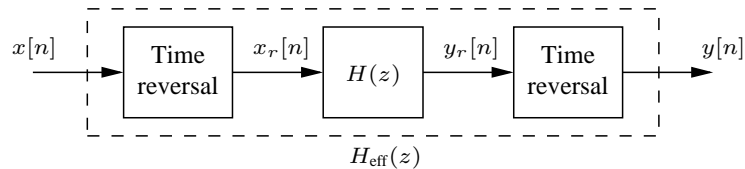


- (a) Determine the output if the input is the signal $x[n] = e^{j\frac{5\pi}{2}n}$.
 (b) Determine and sketch the output if the input is the signal $x[n] = \cos\left(\frac{5\pi}{2}n\right)$.

(10 marks)

7. (a) Suppose $x_r[n]$ is a time reversal of the signal $x[n]$, so $x_r[n] = x[-n]$. Show that $X_r(z) = X(1/z)$ in the z-transform domain.

(b) Now consider the system below:



Show that the effective transfer function linking the input $X(z)$ to the output $Y(z)$ is $H_{\text{eff}}(z) = H(1/z)$.

- (c) If $h[n] \xleftrightarrow{Z} H(z)$ and $Y(z) = H(1/z)X(z)$, find a time-domain expression for $y[n]$ in terms of $x[n]$ and $h[n]$.

(10 marks)

PART B

Answer *both* of the following two questions. Each question counts 15 marks.

1. Image processing and computer vision

- (a) Assuming that

$$x(n_1, n_2) = \delta(n_1, n_2) + \delta(n_1 - 1, n_2) + \delta(n_1, n_2 - 1),$$

find and plot $y(n_1, n_2) = x(n_1, n_2) * x(n_1, n_2)$.

- (b) The two-dimensional convolution of the signal $x(n_1, n_2)$ with the kernel $h(n_1, n_2)$ is given by

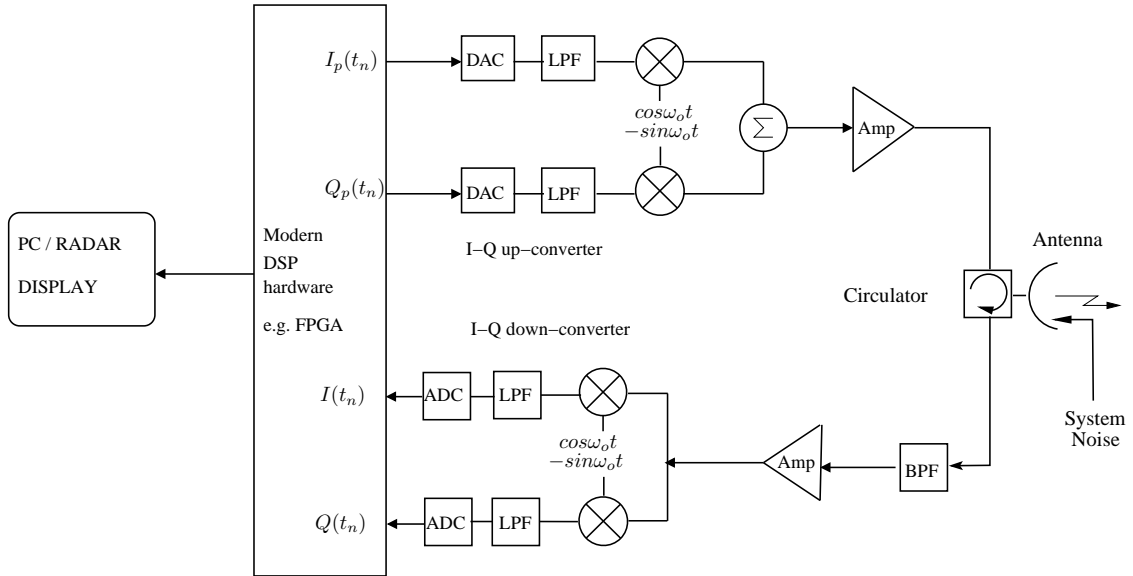
$$y(n_1, n_2) = \sum_{k_1=-\infty}^{\infty} \sum_{k_2=-\infty}^{\infty} h(k_1, k_2)x(n_1 - k_1, n_2 - k_2).$$

If the kernel is separable then we can write $h(k_1, k_2) = h_1(k_1)h_2(k_2)$. Show that in this case the 2-D convolution can be implemented as a set of 1-D convolution operations, and indicate how the computation required to implement 2-D convolution can be reduced if the convolution kernel satisfies this separability property.

- (c) Explain how the second derivative of an image can be used to formulate an edge detector. How would you estimate the required first and second derivatives in a discrete setting? How would you reduce the effect of noise in the process?
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2. Radar/sonar signal processing

A simplified block diagram of a radar is shown below:



- (a) Draw a neatly labelled block diagram of an equivalent *analytic* (complex) signal model of the radar. (2 marks)
- (b) Illustrate with the aid of sketches of the *frequency spectra*, how the signals in the system are related, particularly illustrate the relationship between the *frequency spectra* of the following signals:
- the impulse response of the scene $\xi(t) \leftrightarrow \xi_f(f)$
 - the transmitted rf pulse $v_{tx}(t) \leftrightarrow V_{tx}(f)$ and baseband form $p(t) \leftrightarrow P(f)$
 - complex baseband signal $v_{bb}(t) \leftrightarrow V_{bb}(f)$.
- (3 marks)
- (c) A digital signal processing algorithm must be developed for pulse compression and display of the echoes received by the radar. The transmitted pulse is a *chirp* pulse with bandwidth of 80 MHz, and a centre frequency of 8 GHz. The processor operates on the baseband signals sampled from the IQ down-converter.
- What sample rate is required for the signals at the output of the IQ down-converter?
 - What digital signal processing steps would you carry out to obtain a processed “range profile” of the scene, considering that you would like to optimize *the signal to noise ratio*?
 - Calculate the 3dB range resolution in metres.
- (5 marks)

(d) If a *deconvolution (inverse)* filter is used to process the radar data in (c), sketch the point target response (both magnitude and phase) as a function of range, that you would expect to see at the output for a point scatterer at a range of 800m.

(3 marks)

(e) What additional processing steps can one implement to improve the sidelobe levels of the point target response? Sketch a typical output and indicate clearly the effect of such processing, compared to the output of the deconvolution filter in (d).

(2 marks)

Fourier transform properties

Sequences $x[n], y[n]$	Transforms $X(e^{j\omega}), Y(e^{j\omega})$	Property
$ax[n] + by[n]$	$aX(e^{j\omega}) + bY(e^{j\omega})$	Linearity
$x[n - n_d]$	$e^{-j\omega n_d} X(e^{j\omega})$	Time shift
$e^{j\omega_0 n} x[n]$	$X(e^{j(\omega - \omega_0)})$	Frequency shift
$x[-n]$	$X(e^{-j\omega})$	Time reversal
$nx[n]$	$j \frac{dX(e^{j\omega})}{d\omega}$	Frequency diff.
$x[n] * y[n]$	$X(e^{-j\omega})Y(e^{-j\omega})$	Convolution
$x[n]y[n]$	$\frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\theta})Y(e^{j(\omega - \theta)})d\theta$	Modulation

Common Fourier transform pairs

Sequence	Fourier transform
$\delta[n]$	1
$\delta[n - n_0]$	$e^{-j\omega n_0}$
1 $(-\infty < n < \infty)$	$\sum_{k=-\infty}^{\infty} 2\pi\delta(\omega + 2\pi k)$
$a^n u[n]$ $(a < 1)$	$\frac{1}{1 - ae^{-j\omega}}$
$u[n]$	$\frac{1}{1 - e^{-j\omega}} + \sum_{k=-\infty}^{\infty} \pi\delta(\omega + 2\pi k)$
$(n + 1)a^n u[n]$ $(a < 1)$	$\frac{1}{(1 - ae^{-j\omega})^2}$
$\frac{\sin(\omega_c n)}{\pi n}$	$X(e^{j\omega}) = \begin{cases} 1 & \omega < \omega_c \\ 0 & \omega_c < \omega \leq \pi \end{cases}$
$x[n] = \begin{cases} 1 & 0 \leq n \leq M \\ 0 & \text{otherwise} \end{cases}$	$\frac{\sin[\omega(M+1)/2]}{\sin(\omega/2)} e^{-j\omega M/2}$
$e^{j\omega_0 n}$	$\sum_{k=-\infty}^{\infty} 2\pi\delta(\omega - \omega_0 + 2\pi k)$

Common z-transform pairs

Sequence	Transform	ROC
$\delta[n]$	1	All z
$u[n]$	$\frac{1}{1 - z^{-1}}$	$ z > 1$
$-u[-n - 1]$	$\frac{1}{1 - z^{-1}}$	$ z < 1$
$\delta[n - m]$	z^{-m}	All z except 0 or ∞
$a^n u[n]$	$\frac{1}{1 - az^{-1}}$	$ z > a $
$-a^n u[-n - 1]$	$\frac{1}{1 - az^{-1}}$	$ z < a $
$na^n u[n]$	$\frac{az^{-1}}{(1 - az^{-1})^2}$	$ z > a $
$-na^n u[-n - 1]$	$\frac{az^{-1}}{(1 - az^{-1})^2}$	$ z < a $
$\begin{cases} a^n & 0 \leq n \leq N - 1, \\ 0 & \text{otherwise} \end{cases}$	$\frac{1 - a^N z^{-N}}{1 - az^{-1}}$	$ z > 0$
$\cos(\omega_0 n)u[n]$	$\frac{1 - \cos(\omega_0)z^{-1}}{1 - 2\cos(\omega_0)z^{-1} + z^{-2}}$	$ z > 1$
$r^n \cos(\omega_0 n)u[n]$	$\frac{1 - r\cos(\omega_0)z^{-1}}{1 - 2r\cos(\omega_0)z^{-1} + r^2 z^{-2}}$	$ z > r$

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Fourier Relationships

$$x(t) \leftrightarrow X(f)$$

$$x(t - t_o) \leftrightarrow X(f)e^{-j2\pi f t_o}$$

$$x(t)e^{-j2\pi f_o t} \leftrightarrow X(f + f_o)$$

$$x^*(t) \leftrightarrow X^*(-f)$$

$$BSa(\pi\beta t) \leftrightarrow \text{rect}\left(\frac{f}{B}\right)$$

$$\text{rect}\left(\frac{t}{\tau}\right) \leftrightarrow \tau Sa(\pi f \tau)$$

$$\delta(t) \leftrightarrow 1$$

For any 'real' signal $x(t)$, $X(-f) = X^*(f)$

Convolution $x(t) \otimes h(t) \leftrightarrow X(f)H(f)$

Radar Equation

$$P_r = \frac{P_t G_t \sigma A_e}{(4\pi R^2)^2} \text{ where } A_e = \frac{G_r \lambda^2}{4\pi}$$

IQ Down-converter

$$I(t) = [2x(t) \cos(\omega_o t)]_{LPF}$$

$$Q(t) = [-2x(t) \sin(\omega_o t)]_{LPF}$$

$$V(t) = I(t) + jQ(t) \leftrightarrow V(f) = 2X^+(f + f_o)$$

Matched Filter General

$$H(f) = \frac{X^*(f)}{S_{n_i}(f)} \rightarrow X^*(f) \text{ (white noise)}$$

$$\frac{|v_o(t_{peak})|^2}{|n_o(t)|^2} = \frac{E}{\eta/2} \text{ (white noise)}$$

ANALYTIC RADAR MODEL

Baseband Pulse $p(t)$

$$\text{Transmitted } v_{TX}(t) = p(t)e^{j2\pi f_o t}$$

EXTENDED TARGET RESPONSE

$$v_{RX}(t) = \int_{\tau=-\infty}^{\infty} \zeta(\tau)v_{TX}(t - \tau)d\tau = \zeta(t) \otimes v_{TX}(t)$$

$$|\zeta(\tau)|^2 \propto \frac{1}{R^4(\tau)} |\beta(\tau)|^2$$

$$V_{RX}(f) = \zeta(f)V_{TX}(f)$$

Baseband Signal

$$v_{bb}(t) = [v_{RX}(t)e^{-j2\pi f_o t}] \otimes h_{bb}(t) + n_{bb}(t)$$

$$v_{bb}(t) = [\zeta(t)e^{-j2\pi f_o t}] \otimes p(t) \otimes h_{bb}(t) + n_{bb}(t)$$

$$V_{bb}(f) = \zeta(f + f_o)P(f)H_{bb}(f) + N_{bb}(f)$$

After Deconvolution/Inverse Filter

$$V(f) = \zeta(f + f_o)\text{rect}\left(\frac{f}{B}\right)$$

$$v(t) = [\zeta(t)e^{-j2\pi f_o t}] \otimes B \frac{\sin(\pi B t)}{(\pi B t)}$$

$$\text{where } \frac{\sin(\pi B t)}{(\pi B t)} \equiv Sa(\pi B t)$$

POINT TARGET RESPONSE

$$v_{RX}(t) = a_1 v_{TX}(t - \tau) \text{ where } \tau = \frac{2R}{c}$$

$$a_1 \propto \sqrt{\frac{G_t G_r \sigma \lambda^2}{(4\pi)^3 R^4}} \text{ (narrowband)}$$

$$v_{RX}(t) = \sum_{i=1}^N a_i v_{TX}(t - \tau_i) \text{ where } \tau_i = \frac{2R_i}{c}$$

Baseband

$$v_{bb}(t) = v_{RX}(t) e^{-j\omega_o t} \otimes h_{bb}(t) = \zeta p(t - \tau) e^{-j\omega_o \tau} \otimes h_{bb}(t)$$

After deconvolution filtering

$$v(t) = a_1 B Sa(\pi B[t - \tau]) e^{-j2\pi f_o \tau}$$

$$\psi = \arg \{ e^{-j2\pi f_o \tau} \} = \arg \{ e^{-j4\pi R/\lambda} \}$$

Resolution

$$\delta t_{3dB} \approx \frac{0.89}{B} \quad \delta R_{3dB} = \frac{c \delta t_{3dB}}{2} \approx \frac{c}{2B} (0.89)$$

Radar Filters

Ideal Spectral Reconstruction (deconvolution/inverse) Filter

$$H_{IRF}(f) = \frac{1}{P(f)H_{bb}(f)} \text{ over } -\frac{B}{2} \leq f \leq \frac{B}{2}$$

$$\text{Matched Filter (MF)} H_{MF}(f) = \frac{P^*(f)}{H_{bb}(f)} \approx P^*(f)$$

$$\text{Doppler Shift } f_D = \frac{-2 dR/dt}{\lambda}$$

MONOCHROME PULSE

$$\text{RF: } v_{RF}(t) = \text{rect}\left(\frac{t}{T}\right) \cos(2\pi f_o t)$$

$$\text{Analytic: } v_{TX}(t) = \text{rect}\left(\frac{t}{T}\right) e^{j2\pi f_o t}$$

$$\text{Baseband: } v_{bb}(t) = \text{rect}\left(\frac{t}{T}\right)$$

Frequency Domain

$$V_{TX}(f) = T \frac{\sin(\pi T(f - f_o))}{\pi T(f - f_o)}$$

$$V_{bb}(f) = T \frac{\sin(\pi T f)}{(\pi T f)}$$

LINEAR FM CHIRP

$$\text{RF signal } v_{RF}(t) = \text{rect}\left(\frac{t}{T}\right) \cos\left(2\pi\left[f_o t + \frac{1}{2} K t^2\right]\right)$$

$$\text{Analytic: } v_{TX}(t) = \text{rect}\left(\frac{t}{T}\right) e^{j2\pi\left[f_o t + \frac{1}{2} K t^2\right]}$$

$$\text{Baseband: } v_{bb}(t) = \text{rect}\left(\frac{t}{T}\right) e^{j2\pi\frac{1}{2} K t^2}$$

$$\text{Sweep range } \Delta f = K T \quad [\text{Hz}]$$

Instantaneous Frequency

$$\text{RF: } f_{RF}(t) = \frac{1}{2\pi} \frac{d\psi_{RF}(t)}{dt} = f_o + K t \quad [\text{Hz}]$$

$$\text{Baseband: } f_{bb}(t) = K t \quad [\text{Hz}]$$

$$\text{Dispersion factor } D = \Delta f T = K T^2$$

Frequency Domain $D \leq 50$

$$|v_{bb}(f)| \approx \text{rect}\left(\frac{f}{\Delta f}\right) \frac{1}{\sqrt{|K|}}$$

$$\arg\{v_{bb}(f)\} = W \left\{ -j \frac{\pi}{K} f^2 \right\}$$