EEE4001F: Digital Signal Processing

Class Test 1

18 March 2009

SOLUTIONS

Name:	
Student number:	
Information	
• The test is closed-book.	
• This test has <i>four</i> questions, totalling 20 marks.	
• Answer <i>all</i> the questions.	
• You have 45 minutes.	

1. (5 marks) Find w[n] = x[n] * y[n] with

$$x[n] = u[-n]$$
 and $y[n] = 1.8^n u[-n]$.

There are many ways to do this: graphically, multiplying in the z-transform domain and inverting, or algebraically. This solution takes the latter approach.

These signals are both left-sided, which can be confusing. However, if we define time-reversed signals

$$w_r[n] = w[-n], x_r[n] = x[-n], y_r[n] = y[-n],$$

it is quite easy to see that w[n] = x[n] * y[n] implies that $w_r[n] = x_r[n] * y_r[n]$:

$$w_r[n] = w[-n] = \sum_{k=-\infty}^{\infty} x[k]y[-n-k] = \sum_{m=-\infty}^{\infty} x[-m]y[-n+m]$$
$$= \sum_{m=-\infty}^{\infty} x[-m]y[-(n-m)] = \sum_{m=-\infty}^{\infty} x_r[m]y_r[n-m] = x_r[n] * y_r[n].$$

Now we convolve $x_r[n] = u[n]$ and $y_r[n] = (1.8)^{-n}u[n] = (1/1.8)^nu[n] = au[n]$ (with |a| = |1/1.8| < 1).

For n < 0 there is no overlap of $x_r[m]$ and $y_r[n-m]$, so $w_r[n] = 0$. For $n \ge 0$,

$$w_r[n] = \sum_{k=-\infty}^{\infty} u[n-k]a^k u[k] = \sum_{k=0}^{\infty} u[n-k]a^k = \sum_{k=0}^{n} a^k = \sum_{k=0}^{(n+1)-1} a^k$$
$$= \frac{1-a^{n+1}}{1-a}.$$

Thus

$$w[n] = w_r[-n] = \begin{cases} 0 & n > 0\\ \frac{1 - a^{-n+1}}{1 - a} & n \le 0. \end{cases}$$

2. (5 marks) Consider the discrete-time linear time-invariant system described by the following impulse response:

$$h[n] = (2 - (0.2)^{n-1})u[n],$$

where u[n] denotes the unit step function.

- (a) Is the system stable? Why?
- (b) Find the system function H(z) and determine a linear constant coefficient difference equation that describes the system.
- (a) As $n \to \infty$, $h[n] \to 2$. Since the system with the unit step as the impulse response is not stable, it is reasonable to suppose that the system given here is also unstable.
- (b) Since

$$h[n] = 2u[n] - (0.2)^{n-1}u[n] = 2u[n] - (0.2)^{-1}(0.2)^nu[n] = 2u[n] - 5(0.2)^nu[n],$$

we have

$$H(z) = \frac{2}{1 - z^{-1}} - \frac{5}{1 - 0.2z^{-1}} = \frac{2(1 - 0.2z^{-1}) - 5(1 - z^{-1})}{(1 - z^{-1})(1 - 0.2z^{-1})}$$
$$= \frac{2 - 0.4z^{-1} - 5 + 5z^{-1}}{1 - 0.2z^{-1} - z^{-1} + 0.2z^{-2}} = \frac{-3 + 4.6z^{-1}}{1 - 1.2z^{-1} + 0.2z^{-2}}.$$

The region of convergence is |z| > 1. Since Y(z) = H(z)X(z) we can multiply out and invert to give

$$y[n] - 1.2y[n-1] + 0.2y[n-2] = -3x[n] + 4.6x[n-1],$$

which can also be used to implement the system given the right set of initial conditions.

3. (5 marks) Consider a discrete-time LTI system with impulse response

$$h[n] = j^n u[n].$$

- (a) Is the system BIBO stable? Substantiate.
- (b) Find the system function H(z) of this system and draw the pole-zero diagram. Note the z-transform property which states that if $x[n] \stackrel{\mathcal{Z}}{\longleftrightarrow} X(z)$ with ROC R_x , then $z_o^n x[n] \stackrel{\mathcal{Z}}{\longleftrightarrow} X(z/z_0)$ with ROC $|z_0|R_x$.
- (c) Write a difference equation for the LTI system having the above impulse response.
- (a) Since $j = e^{j\pi/2}$, the absolute sum of impulse response is

$$S = \sum_{n=-\infty}^{\infty} |h[n]| = \sum_{n=-\infty}^{\infty} |(e^{j\pi/2})^n u[n]| = \sum_{n=0}^{\infty} |e^{j\pi/2}|^n = \sum_{n=0}^{\infty} 1.$$

This sum is not finite, so the system is not BIBO stable.

(b) Using the given property with $z_0 = e^{j\pi/2}$ on the pair $u[n] \stackrel{\mathcal{Z}}{\longleftrightarrow} \frac{1}{1-z^{-1}}$ for |z| > 1 gives

$$j^n u[n] = e^{j\frac{\pi}{2}n} u[n] \stackrel{\mathcal{Z}}{\longleftrightarrow} \frac{1}{1 - e^{j\frac{\pi}{2}}z^{-1}} = \frac{1}{1 - jz^{-1}} = \frac{z}{z - j}$$

for ROC |z| > 1, so there is a pole at z = j and a a zero at the origin.

(c) Since

$$H(z) = \frac{1}{1 - jz^{-1}} = \frac{Y(z)}{X(z)}$$

we have $X(z) = Y(z)(1 - jz^{-1})$. Inverting the transform gives the required difference equation x[n] = y[n] - jy[n-1].

4. (5 marks) Let $X(e^{j\omega})$ denote the DTFT of the sequence

$$x[n] = 2\delta[n+2] + 3\delta[n+1] - \delta[n] - 4\delta[n-2] + 3\delta[n-3].$$

Evaluate the following without computing the transform itself:

- (a) $X(e^{j0})$.
- (b) $X(e^{j\pi})$.
- (c) $\int_{-\pi}^{\pi} |X(e^{j\omega})|^2 d\omega$ (bonus question).
- (a) Since $X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$, we have

$$X(e^{j0}) = \sum_{n=-\infty}^{\infty} x[n]e^{j0n} = \sum_{n=-\infty}^{\infty} x[n] = 3 - 4 - 1 + 3 + 2 = 3.$$

(b) Similarly

$$X(e^{j\pi}) = \sum_{n=-\infty}^{\infty} x[n]e^{j\pi n} = \sum_{n=-\infty}^{\infty} x[n](-1)^n = -3 - 4 - 1 - 3 + 2 = -9.$$

(c) If v[n] = x[n]x[n], then the modulation property states that

$$V(e^{j\omega}) = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\theta}) X(e^{j(\omega-\theta)}) d\theta,$$

so

$$V(e^{j0}) = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\theta}) X(e^{-j\theta}) d\theta = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\theta}) X^{\star}(e^{j\theta}) d\theta = \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(e^{j\theta})|^2 d\theta$$

But as seen before

$$V(e^{j0}) = \sum_{n=-\infty}^{\infty} v[n] = \sum_{n=-\infty}^{\infty} x[n]x[n] = 9 + 16 + 1 + 9 + 4 = 39,$$

so
$$\int_{-\pi}^{\pi} |X(e^{j\omega})|^2 d\omega = 39(2\pi)$$
.

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
$x[n-n_d]$	$e^{-j\omega n}dX(e^{j\omega})$	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	
$\delta[n-n_{\rm O}]$	$e^{-j\omega n_0}$	
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]	$\frac{1}{1-e^{-j\omega}} + \sum_{k=-\infty}^{\infty} \pi \delta(\omega + 2\pi k)$	
$(n+1)a^nu[n] (a <1)$	$\frac{1}{(1-ae^{-j\omega})^2}$	
$\frac{\sin(\omega_C n)}{\pi n}$	$X(e^{j\omega}) = \begin{cases} \frac{1}{(1 - ae^{-j\omega})^2} \\ 1 & \omega < \omega_c \\ 0 & \omega_c < \omega \le \pi \end{cases}$	
$x[n] = \begin{cases} 1 & 0 \le n \le M \\ 0 & \text{otherwise} \end{cases}$	$\frac{\sin[\omega(M+1)/2]}{\sin(\omega/2)}e^{-j\omega M/2}$	
$e^{j\omega_0 n}$	$\sum_{k=-\infty}^{\infty} 2\pi \delta(\omega - \omega_0 + 2\pi k)$	

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
$-a^nu[-n-1]$	$\frac{1}{1-az^{-1}}$	z < a
$na^nu[n]$	$\frac{az^{-1}}{(1-az^{-1})^2}$	z > a
$-na^nu[-n-1]$	$\frac{az^{-1}}{(1-az^{-1})^2}$	z < a
$\begin{cases} a^n & 0 \le n \le N - 1, \\ 0 & \text{otherwise} \end{cases}$	$\frac{1-a^Nz^{-N}}{1-az^{-1}}$	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
$r^n\cos(\omega_0 n)u[n]$	$\frac{1 - r\cos(\omega_0)z^{-1}}{1 - 2r\cos(\omega_0)z^{-1} + r^2z^{-2}}$	z > r