EE538 Final Exam Fall 1999
Digital Signal Processing I Live: 16 December 1999

Cover Sheet

Test Duration: 120 minutes.
Open Book but Closed Notes.
Calculators NOT allowed.
This test contains **six** problems.
All work should be done in the blue books provided.
You must show all work for each problem to receive full credit.
Do **not** return this test sheet, just return the blue books.

Prob. No.	**Topic(s) of Problem**	**Points**
1.	Sampling, Discrete-Time Modelling of CT Systems	30
2.	Pole-Zero Frequency Analysis of LTI Systems	30
3.	FIR Filter Design	30
4.	Windows	40
5.	Sum of Sinewaves (Harmonic Spectral Analysis)	30
6.	Autoregressive Spectral Analysis	40

Digital Signal Processing I Final Exam 16 Dec. 1999

Problem 1. [30 points] Consider the transmission of a pulse amplitude-modulated signal described by

$$x(t) = \sum_{k=-\infty}^{\infty} b[k]p(t - kT_o)$$

where $b[n]$ are the information-bearing symbols being transmitted which be viewed as a discrete-time sequence. In binary phase-shift keying, $b[n]$ is either "+1" or "-1" for all n. $p(t)$ is the pulse symbol waveform and $1/T_o$ is the bit rate. For this problem, sampling $p(t)$ at TWICE the bit rate yields the discrete-time sequence

$$\tilde{p}[n] = p\left(n\frac{T_o}{2}\right) = \{0, 1, 0, -2, \underbrace{4}_{\uparrow}, -2, 0, 1, 0\}$$

At the receiver, $x(t)$ arrives by both a direct path and a multipath reflection that arrives at a delay of τ with the same strength as the direct path in-phase. The received signal, $y(t)$, may be modeled as:

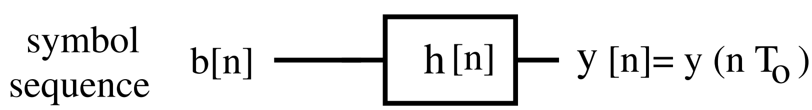
$$y(t) = x(t) * g(t)$$

where $*$ denotes continuous time convolution and

$$g(t) = \delta(t) + \delta(t - \tau) \qquad (1)$$

and $\delta(t)$ is the Dirac Delta function.

Sampling $y(t)$ at the bit rate, $F_s = \frac{1}{T_o}$, it is easily shown that the resulting sequence $y[n] = y(nT_o)$ may be modeled as having been generated by the following discrete-time system



(a) For the case of $\tau = T_o$ in $g(t)$ defined in Eqn. (1), determine the impulse response $h[n]$ above for all n so that the output $y[n]$ is $y(nT_o)$ as specified. You answer should specify the numerical values of $h[n]$.

(b) Repeat (a) for the case of $\tau = \frac{T_o}{2}$.

Digital Signal Processing I   Final Exam   16 Dec. 1999

Problem 2. [30 points] Consider the causal LTI described by the difference equation

$$y[n] = \frac{1}{2}y[n-1] + \frac{1}{2}x[n] - x[n-1]$$

The transfer function for this system is

$$H(z) = \left(\frac{1}{2}\right)\frac{z-2}{z-\frac{1}{2}}$$

(a) Plot the pole-zero diagram for this system.

(b) Plot the magnitude of the frequency response for this system over $-\pi < \omega < \pi$. *Hint:* Analyze $H(\omega) = \sqrt{H^*(\omega)H(\omega)}$, where $H(\omega)$ is $H(z)$ is evaluated on the unit circle.

Problem 3. [30 points]

Let $h[n], n = 0, 1, 2$, be the impulse response of an FIR filter of length $M = 3$. The frequency response of the filter is the DTFT

$$H(\omega) = \sum_{n=0}^{2} h[n]e^{-j\omega n}$$

Suppose we desire to design a LPF with passband edge, $\omega_p = \pi/2$. The design criterion for selecting the filter coefficients, {h[0], h[1], h[2]}, is to maximize the ratio of the energy in the passband to the total energy, i.e.,

$$\underset{\{h[0],h[1],h[2]\}}{Maximize} \quad \frac{\frac{1}{2\pi}\int_{-\omega_p}^{\omega_p}|H(\omega)|^2 d\omega}{\frac{1}{2\pi}\int_{-\pi}^{\pi}|H(\omega)|^2 d\omega}$$

where $\omega_p = \pi/2$. Determine the specific numerical values of {h[0], h[1], h[2]} that meet this design criterion, i. e., solve the above optimization problem. Clearly indicate the steps required in arriving at the solution and show all work.

Problem 4. [40 points] Consider the following window of length $M-1$, where M is an even number.

$$w[n] = e^{j\frac{\pi}{M}n}\left\{u[n]-u[n-\frac{M}{2}]\right\} * e^{-j\frac{\pi}{M}n}\left\{u[n]-u[n-\frac{M}{2}]\right\}$$

This "new" window (which is different from the one analyzed in Problem 2 of Exam 3) is obtained as the convolution of one rectangular window of length $\frac{M}{2}$ modulated by $e^{j\frac{\pi}{M}n}$ with another rectangular window of length $\frac{M}{2}$ modulated by $e^{-j\frac{\pi}{M}n}$.

(a) Determine a closed-form expression for $w[n]$ (that is, determine a simple analytical expression for the result obtained from performing the convolution.) Sketch $w[n]$ for $n = 0, 1, ..., M-2$.

(b) Is $w[n]$ a symmetric or anti-symmetric window? Briefly justify your answer (that is, don't just guess.)

(c) Let $W(\omega)$ denote the DTFT of $w[n]$. Determine a closed-form expression for $W[\omega]$. Plot the magnitude $|W(\omega)|$ over $-\pi < \omega < \pi$ showing as much detail as possible. Explicitly point out the numerical values of the specific frequencies for which $|W(\omega)| = 0$.

(d) *Analysis of mainlobe width of* $W(\omega)$: What is the null-to-null mainlobe width of $W(\omega)$? Is the mainlobe width of $W(\omega)$ the same, larger, or smaller than the mainlobe width of the DTFT of a rectangular window of the same length, $M-1$? Briefly explain.

(e) *Analysis of peak sidelobe of* $W(\omega)$: Is the peak sidelobe of $W(\omega)$ the same, larger, or smaller than the peak sidelobe of the DTFT of a rectangular window of the same length, $M-1$? Briefly explain your answer.

(f) *Analysis of sidelobes of* $W(\omega)$: What about the sidelobes other than the peak sidelobe? That is, excluding the mainlobe and the first peak sidelobe on either side of the mainlobe, are the sidelobes of $W(\omega)$ the same, larger, or smaller than the sidelobes of the DTFT of a rectangular window of the same length, $M-1$? Briefly explain.

Problem 5. [30 points]

Let $x[n]$ be a discrete-time random process containing one real-valued sinewave plus noise as described by

$$x[n] = A\cos(\omega_0 n + \Theta) + \nu[n],$$

where the amplitude, A, and frequency, ω_0, of the sinusoid are each deterministic but unknown constants and Θ is a random variable uniformly distributed over a 2π interval. $\nu[n]$ is a white noise process with autocorrelation $r_{\nu\nu}[m] = E\{\nu[n]\nu^*[n-m]\} = \delta[m]$.

You are given the following three values of the true autocorrelation sequence $r_{xx}[m] = E\{x[n]x^*[n-m]\}$:

$$r_{xx}[0] = 3; \qquad r_{xx}[1] = 1; \qquad r_{xx}[2] = -1$$

(a) Knowing that $r_{xx}[m]$ satisfies $r_{xx}[m] = -a_1 r_{xx}[m-1] - a_2 r_{xx}[m-2] + \sigma_w^2 \delta[m]$, determine the numerical values of a_1 and a_2.

(b) Determine the numerical value of $r_{xx}[3]$.

(c) Plot the spectral density $S_{xx}(\omega) = \sum_{n=-\infty}^{\infty} r_{xx}[m]e^{-jm\omega}$ over $-\pi \leq \omega \leq \pi$.

Digital Signal Processing I Final Exam 16 Dec. 1999

Problem 6. [40 points]

Suppose that the random process $x[n]$ is the output of a stable LTI system with impulse response

$$h[n] = \begin{cases} \left(\frac{1}{2}\right)^n & n \geq 0 \\ 2^n & n < 0 \end{cases}$$

when the input $\nu[n]$ is a zero-mean white noise process with variance σ^2. In the following let $H(z)$ denote the Z-Transform of $h[n]$ and let

$$\hat{x}_p[n] = -\sum_{k=1}^{p} a_p[k]x[n-k]$$

denote the order p minimum mean–square linear predictor of $x[n]$ given $\{x[n-k] : 1 \leq k \leq p\}$. Let $f_p[n] = x[n] - \hat{x}_p[n]$ be the prediction error, let $E_p = \mathbf{E}\{|f_p[n]|^2\}$, and let

$$A_p(z) = 1 + \sum_{k=1}^{p} a_p[k]z^{-k}$$

denote the order p prediction error filter.

(a) Find the transfer function $H(z)$ of the system and indicate its region of convergence.

(b) Find the (true) power spectral density of $x[n]$, $S_{xx}(\omega)$.

(c) Suppose that another LTI system is placed in series with $H(z)$ having a transfer function $P(z)$. The new output is called $y[n]$. If $P(z)$ is an all-pass filter for which $|P(\omega)| = 1$ for all ω, like the system analyzed in Problem 2, find the (true) power spectral density of $y[n]$, $S_{yy}(\omega)$. Is $r_{yy}[m]$ equal to $r_{xx}[m]$? Explain your answer.

(d) For the original system $H(z)$ and the process $x[n]$ determine the cofficients, $a_2[1]$ and $a_2[2]$, of the optimum second order linear predictor. *Hint:* The answer to Part (c) can be used to make (d) very simple.