

December 13, 1999

Name: Solution

EE 438

Final Exam

Fall 1999

- You have 120 minutes to work the following five problems.
  - Be sure to show all your work to obtain full credit.
  - The exam is closed book and closed notes.
  - Calculators are permitted.
1. (25 pts.) Consider the system described by the following difference equation:

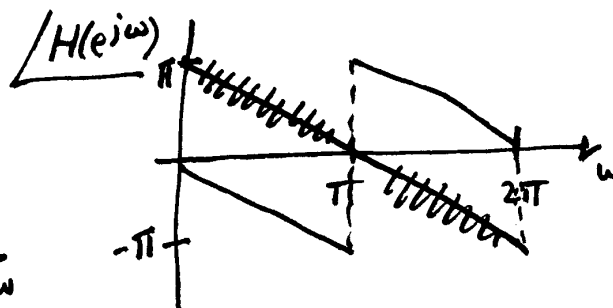
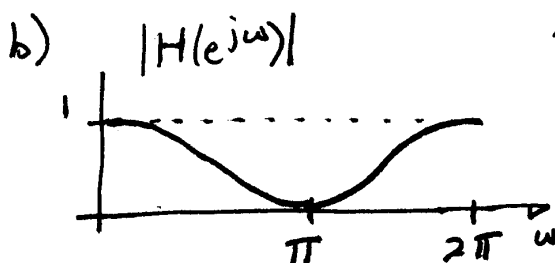
$$y[n] = \frac{1}{4} \{x[n] + 2x[n-1] + x[n-2]\}.$$

- a. (17) Find simple expressions for the magnitude  $|H(e^{j\omega})|$  of the frequency response and the phase  $\angle H(e^{j\omega})$  of the frequency response.
- b. (8) Sketch  $|H(e^{j\omega})|$  and  $\angle H(e^{j\omega})$ .

$$\begin{aligned} a) \quad Y(e^{j\omega}) &= \frac{1}{4} \{X(e^{j\omega}) + 2X(e^{j\omega})e^{-j\omega} + X(e^{j\omega})e^{-j2\omega}\} \\ &= \frac{1}{4} \{1 + 2e^{-j\omega} + e^{-j2\omega}\} X(e^{j\omega}) \\ H(e^{j\omega}) &= \frac{1}{4} \{1 + 2e^{-j\omega} + e^{-j2\omega}\} \\ &= \frac{1}{4} e^{-j\omega} \{e^{j\omega} + 2 + e^{-j\omega}\} \\ &= \frac{1}{4} e^{-j\omega} \{2 + 2\cos(\omega)\} \end{aligned}$$

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

$$\angle H(e^{j\omega}) = -\omega, \text{ since } 2 + 2\cos(\omega) \geq 0 \quad \forall \omega$$



2. (25 pts.) Consider the system described by the following difference equation:

$$y[n] = x[n] - x[n-1] + \frac{5}{2}y[n-1] - y[n-2].$$

- a. (6) By direct substitution into the difference equation, find the response  $y[n]$ ,  $0 \leq n \leq 5$  to the input

$$x[n] = \begin{cases} 1, & n = 0 \\ -1, & n = 1 \\ 0, & \text{else} \end{cases}$$

Assume that the system is initially at rest.

- b. (7) Plot the locations of the poles and zeros for this filter.  
 c. (2) Is the system stable?  
 d. (10) Find a simple closed form expression for the impulse response of this system.

a)

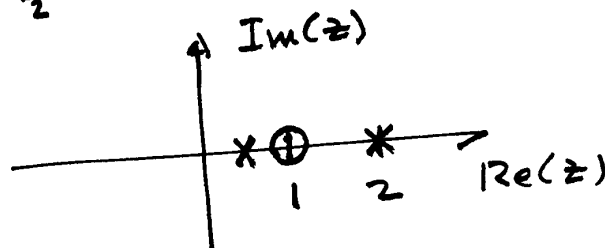
| $n$ | $x[n]$ | $x[n-1]$ | $y[n-1]$        | $y[n-2]$       | $y[n]$           |
|-----|--------|----------|-----------------|----------------|------------------|
| 0   | 1      | 0        | 0               | 0              | 1                |
| 1   | -1     | 1        | 1               | 0              | $\frac{1}{2}$    |
| 2   | 0      | -1       | $\frac{1}{2}$   | 1              | $\frac{5}{4}$    |
| 3   | 0      | 0        | $\frac{5}{4}$   | $\frac{1}{2}$  | $\frac{21}{8}$   |
| 4   | 0      | 0        | $\frac{21}{8}$  | $\frac{5}{4}$  | $\frac{85}{16}$  |
| 5   | 0      | 0        | $\frac{85}{16}$ | $\frac{21}{8}$ | $\frac{341}{32}$ |

b)

$$Y(z) = X(z) - X(z)z^{-1} + \frac{5}{2}Y(z)z^{-1} - Y(z)z^{-2}$$

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

c) No



2. (continued)

$$d) H(z) = \frac{\cancel{2/3}^{2/3}}{1 - 2z^{-1}} + \frac{1/3}{1 - \frac{1}{2}z^{-1}}$$

For causal system, ROC ~~is~~ is  $|z| > 2$   
 $\Rightarrow$  both terms are right-sided

From tables

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

3. (25 pts.) A 30 sec. segment of speech is low pass filtered to bandlimit it to 4 kHz, then sampled at 8 kHz. This speech signal is corrupted by noise in the band of frequencies from 50 Hz to 100 Hz.

You are going to compute the DFT  $X[k]$  of the signal  $x[n]$ , multiply by an appropriate filter frequency response  $H[k]$  to cut out the corrupted portion of the signal spectrum, and then compute the inverse DFT to obtain the cleaned-up signal  $y[n]$ .

- (5) Choose the minimum length  $N$  of the DFT that will allow you to use a radix 2 FFT algorithm.
- (15) Specify exactly what the frequency response  $H[k]$  should be.
- (5) Assume that your processor can execute 1 million complex floating point operations each second and that this includes overhead for indexing, memory fetches. Compute the amount of time required to process the entire signal.

a) No. samples  $N_s = 30 \times 8000 = 24,000$

$N = 2^{\frac{15}{3}} \approx 32,000 > 24,000$  is min. length  
DFT  
exact  $N = 32768$

b) cutoff frequencies are

$$2\pi \left( \frac{50}{8000} \right) = \frac{\pi}{80} \text{ rad/sample} \quad \& \quad 2\pi \left( \frac{100}{8000} \right) = \frac{\pi}{40} \text{ rad/sample}$$

solve for DFT index values  $k_1$  &  $k_2$  ( $k_2 \approx 2k_1$ )

$$2\pi \frac{k_1}{N} = \frac{\pi}{80} \Rightarrow k_1 = \frac{N}{160} = \frac{2^{15}}{2^{5.5}} = \frac{2^{10}}{5} = \frac{10^{24}}{5} = \frac{204.8}{5} \approx 200.8$$

Round down.

Rounding to nearest integer, get  $k_1 = 201$  205  
round up.

Similarly,  $k_2 = 402$   $409.6 \approx 410$

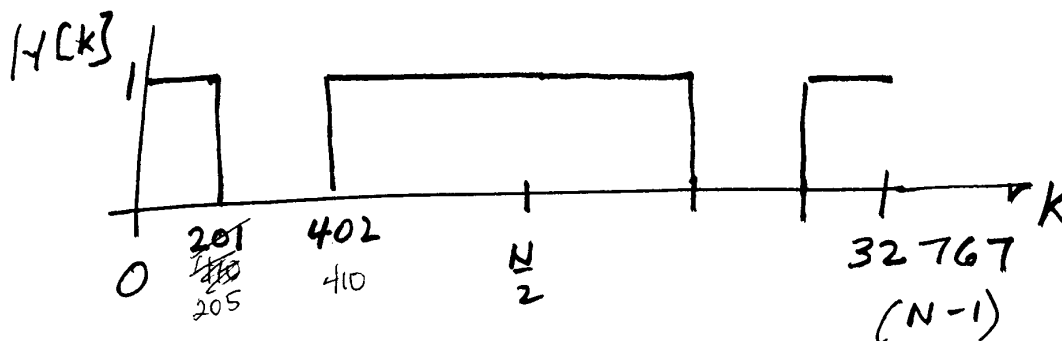
A more conservative strategy would be to choose  $k_1 = \frac{200}{204}$  &  $k_2 = \frac{402}{410}$

Also need stopband from  $k_3$  to  $k_4$  where

$$k_4 = N - k_1 = 32768 - 201 = 32567 \quad (64)$$

$$k_3 = N - k_2 = 32768 - 402 = 32366 \quad (32358)$$

3. (continued)



$$H[k] = \begin{cases} 0, & 201 \leq k \leq 402, \\ \text{~~32366~~ } \leq k \leq \text{~~32567~~ } \\ \text{32366} \leq k \leq \text{32567} \\ \text{32358} \quad \text{32563} \\ 1, & \text{else} \end{cases}$$

c) Assume ~~approx~~ "complex operation" =  
1 complex multiply + 1 complex add

Need to compute forward DFT ( $N \log_2 N$  COs), multiply pt. by pt. with  $H[k]$  ( $N/2$  COs) (since no adds), then take inverse DFT ( $N \log_2 N$ )

$$\begin{aligned} \text{Total is } 2N \log_2 N + \frac{N}{2} &\approx 15.64 \times 10^3 + 16 \times 10^3 \\ &= 976 \times 10^3 \approx 10^6 \text{ COs} \end{aligned}$$

$$\Rightarrow T = 1 \text{ sec.}$$

# Summary of corrected sol.

a)  $N_s = 30 \times 8000 = 240,000$  (2)

$2^{17} = 131072$  won't work.

$2^{18} = 262144$   $2^{18}$  is min. (3)

b)

$\omega_1 = 2\pi \frac{50}{8000} = \frac{\pi}{80}$  rad/sample (3)

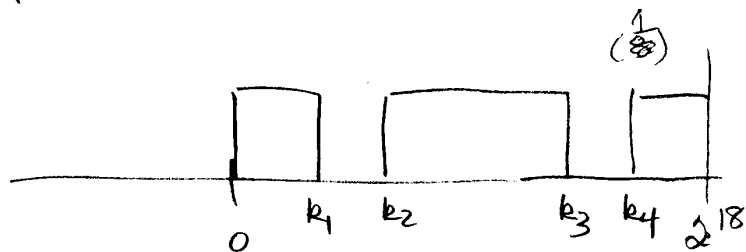
$\omega_2 = 2\pi \frac{100}{8000} = \frac{\pi}{40}$  rad/sample (3)

$k_1 = \frac{f}{f_s} N = 1638.4$  (round down) (2)  
(1638)

$k_2 = \frac{f}{f_s} N = 3276.8$  round up. (2)  
(3277)

$k_3 = 2^{18} - k_2 = 258867$  (2)

$k_4 = 2^{18} - k_1 = 260506$  (2)



c)  $2(N \log_2 N) + \frac{N}{2} = 2 \overset{(1)}{\left( 2^{18} \cdot 18 \right)} + \overset{(2)}{\frac{2^{18}}{2}} =$   
 $= 2(4718592) + 131072$   
 $= 9,568,256$  Complex Ops.  
 $\Rightarrow 9.6$  seconds (1)

done  
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4. (25 pts.) Consider the DT signal

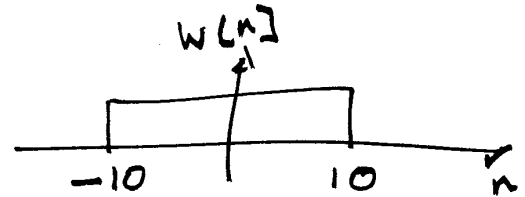
$$x[n] = \begin{cases} \cos(\pi n / 2), & n < 0 \\ \cos(\pi n / 6), & n \geq 0 \end{cases}$$

Suppose we define the STDFT as

$$X(e^{j\omega}, n) = \sum_k x[k] w[n-k] e^{-j\omega k},$$

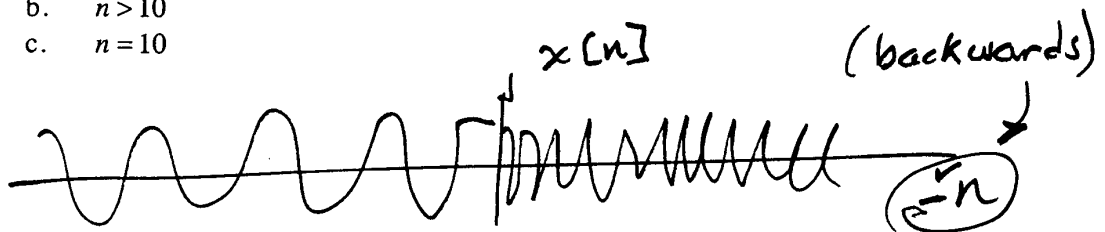
where the window function is given by

$$w[n] = \begin{cases} 1, & -10 \leq n \leq 10 \\ 0, & \text{else} \end{cases}$$



Calculate the STDFT and sketch its magnitude for the following three cases:

- $n < -10$
- $n > 10$
- $n = 10$



a) window covers only  $\cos(\pi n / 2)$   
 b) window covers only  $\cos(\pi n / 6)$   
 let  $w[n-k] = w[k-n] \xrightarrow{\text{DTFT}} W_n(e^{j\omega})$

also  $\cos(\omega_0 n) \xrightarrow{\text{DTFT}} \pi [\delta(\omega - \omega_0) + \delta(\omega + \omega_0)], |\omega| < \pi$

then

$X(e^{j\omega}, n) \cong \pi [\delta(\omega - \omega_0) + \delta(\omega + \omega_0)] \xrightarrow{\text{circular conv. } |\omega| \leq \pi} W_n(e^{j\omega}), |\omega| < \pi$

$= \frac{1}{2} [W_n(e^{j(\omega - \omega_0)}) + W_n(e^{j(\omega + \omega_0)})], |\omega| < \pi$

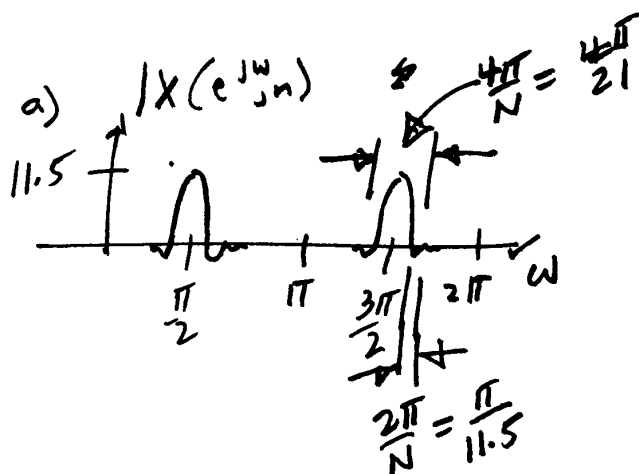
$W_n(e^{j\omega}) = \sum_{k=n-10}^{n+10} e^{-j\omega k} = \sum_{k=0}^{20} e^{-j\omega [k + (n-10)]}$

$l = k - (n-10)$   
 $= e^{-j\omega(n-10)} \sum_{k=0}^{20} e^{-j\omega l}$

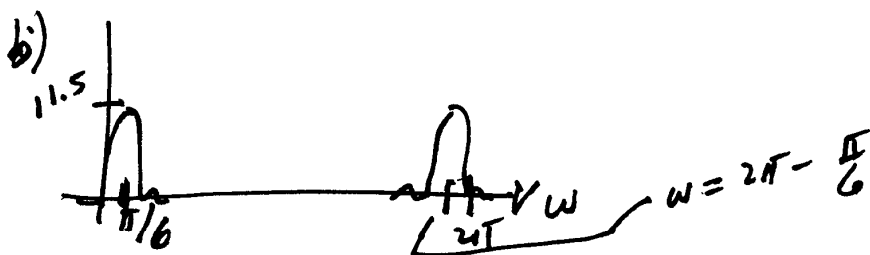
4. (continued)

$$\begin{aligned}
 W_n(e^{j\omega}) &= e^{-j\omega(n-10)} \frac{1 - e^{-j\omega 21}}{1 - e^{-j\omega}} \\
 &= e^{-j\omega(n-10)} e^{-j\omega(\frac{21}{2} - \frac{1}{2})} \frac{\sin(\omega 10.5)}{\sin(\omega 0.5)} \\
 &= e^{-j\omega n} \frac{\sin(21\omega/2)}{\sin(\omega/2)}
 \end{aligned}$$

$$\begin{aligned}
 X(e^{j\omega}, n) &\approx \frac{1}{2} \left\{ e^{-j(\omega - \omega_0)n} \frac{\sin[21(\omega - \omega_0)/2]}{\sin[(\omega - \omega_0)/2]} \right. \\
 &\quad \left. + e^{-j(\omega + \omega_0)n} \frac{\sin[21(\omega + \omega_0)/2]}{\sin[(\omega + \omega_0)/2]} \right\}
 \end{aligned}$$

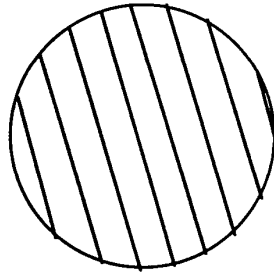


c) same as a)  
 since  $\cos(\frac{\pi}{2}n) = \cos(\frac{\pi}{6}n)$   
 at  $n=0$





5. (25 pts.) Consider the 2-D signal  $f(x,y)$  shown below



which consists of a circle of radius 5 centered at the origin. Within the circle,  $f(x,y)$  is given by

$$\frac{1}{2} + \frac{1}{2} \cos[2\pi(x+y/5)].$$

Outside the circle,  $f(x,y) = 0$ . The lines inside the circle in the figure above approximately represent lines of constant amplitude in the sinewave.

- (17) Using standard transform relations and standard transform pairs, find a simple expression for the continuous-space Fourier transform (CSFT)  $F(u,v)$  of this signal.
- (8) Sketch what  $F(u,v)$  looks like.

$$a) \quad f(x,y) = \left\{ \frac{1}{2} + \frac{1}{2} \cos[2\pi(x+y/5)] \right\} \text{circ}\left(\frac{x}{10}, \frac{y}{10}\right)$$

$$F(u,v) = \left\{ \frac{1}{2} \delta(u,v) + \frac{1}{2} \delta(u-1, v-\frac{1}{5}) + \frac{1}{2} \delta(u+1, v+\frac{1}{5}) \right\} \\ ** 100 \text{jinc}(10u, 10v)$$

$$= 50 \left\{ \text{jinc}(10u, 10v) + \text{jinc}(10(u-1), 10(v-\frac{1}{5})) \right. \\ \left. + \text{jinc}(10(u+1), 10(v+\frac{1}{5})) \right\}$$

