NAME:

EE538 Digital Signal Processing I Fall 2017 Exam 1 Friday, Sept. 29, 2017

Cover Sheet

Write your name on this and every page

Test Duration: 60 minutes.
Coverage: Chapters 1-5.
Open Book but Closed Notes.
Calculators NOT allowed.

This test contains ${\bf TWO}$ problems.

Show your work in the space provided for each problem. You must show all work for each problem to receive full credit. Always simplify your answers as much as possible.

Prob. No.	Topic(s)	Points
1.	Frequency Response and Interconnection	55
	of LTI Systems, Pole-Zero Diagrams	
	DT Autocorrelation, Cross-Correlation	
	and their Related Properties	
2.	LTI Systems: Expressing Cross-Correlation	45
	in terms of Convolution	

NAME:

Problem 1. [55 points] Consider a DT System characterized by the difference equation below where $j = e^{j\frac{\pi}{2}}$.

System:
$$y[n] = j y[n-1] + x[n] - x[n-4]$$
 (1)

- (a) Draw a pole-zero diagram for this system.
- (b) Plot the magnitude of the frequency response $|H(\omega)|$ over $-\pi < \omega < \pi$.
- (c) Determine the overall output y[n] of the System when the input is the sum of infinite-length sine waves below

$$x[n] = 3 + 2e^{j\frac{\pi}{2}n} + \sqrt{2}e^{-j\frac{\pi}{2}n} + e^{j\pi n}$$
(2)

- (d) Determine the impulse response of the system, h[n]. Write the values out in sequence form. *Hint*: the impulse response, h[n], is finite-length.
- (e) For this same system, write an equivalent difference equation that only depends on the current input and a finite number of past inputs.
- (f) Determine the autocorrelation of the impulse response, $r_{hh}[\ell] = h[\ell] * h^*[-\ell]$. Write the values out in sequence form. *Hint:* You can determine the autocorrelation any way you want to, but it may be helpful to first write the impulse response in the form $h[n] = e^{j\omega_o n} \{u[n] u[n-N]\}$ (determine ω_o and N) and then use a property of autocorrelation derived in class.
- (g) Determine the cross-correlation, $r_{yx}[\ell]$, between the output, y[n], and the input, x[n], when the input is the signal below, where $p = \frac{1}{2}$.

$$x[n] = \frac{1}{p} \left\{ \delta[n] + (p^2 - 1)p^n u[n] \right\}$$
 (3)

(h) Determine the output, y[n], only for the values n=0,1,2,3, when the input, x[n], is the FINITE-length sinewave below, which has only 8 nonzero values (two periods.) That is, x[n] is only nonzero over the range $-4 \le n \le 3$. VIP, you only need to determine y[n] for four values of n. Write the output value for each these four DT time instants, n=0,1,2,3, in sequence form OR you can write an expression.

$$x[n] = e^{j\frac{\pi}{2}n} \left\{ u[n+4] - u[n-4] \right\} \tag{4}$$

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NAME: Problem 2. [45 points] Consider a complex-valued sequence

$$z[n] = x[n] + jy[n] = \left\{ \frac{\sin(\frac{\pi}{2}n)}{\pi n} \right\} + j \ (-1)^n \left\{ \frac{\sin(\frac{\pi}{2}n)}{\pi n} \right\}$$
 (5)

where, as indicated, the real and imaginary parts are defined below.

$$x[n] = \left\{ \frac{\sin(\frac{\pi}{2}n)}{\pi n} \right\} \tag{6}$$

$$y[n] = (-1)^n x[n] = (-1)^n \left\{ \frac{\sin(\frac{\pi}{2}n)}{\pi n} \right\}$$
 (7)

- (a) Determine the cross-correlation, $r_{yx}[\ell]$, between y[n] and x[n]. **Hint:** Recommend working in the frequency domain; same for part (b) below.
- (b) Determine an expression for the autocorrelation sequence $r_{zz}[\ell] = z[\ell] * z^*[-\ell] = r_{xx}[\ell] + r_{yy}[\ell] + j(r_{yx}[\ell] r_{xy}[\ell]).$
- (c) Determine a closed-form expression for the autocorrelation sequence $r_{ww}[\ell]$ for the signal w[n] below. Is your answer the same as your answer to part (b)? Explain.

$$w[n] = e^{j\frac{\pi}{2}n}z[n] \tag{8}$$

(d) Consider a DT system with impulse response below where the input is z[n] above. Denote the output as $\tilde{y}[n]$, i.e., $\tilde{y}[n] = z[n] * h[n]$. Determine the cross-correlation, $r_{\tilde{y}z}[\ell] = \tilde{y}[n] * z^*[-n]$, between the input and output for this system.

$$h[n] = 4\delta[n-3] - 3\delta[n-4] \tag{9}$$

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