## Digital Signal Processing I Final Exam Fall 2010 **ECE538**

# 13 Dec. 2010

# **Cover Sheet**

Test Duration: 120 minutes. Open Book but Closed Notes. Calculators NOT allowed. This test contains **FOUR** problems. All work should be done in the blue book provided. Do not return this test sheet, just return your blue book.

### Problem 1.

- (a) Let x[n] and y[n] be real-valued sequences both of which are even-symmetric: x[n] = x[-n] and y[n] = y[-n]. Under these conditions, prove that  $r_{xy}[\ell] = r_{yx}[\ell]$  for all  $\ell$ .
- (b) Express the autocorrelation sequence  $r_{zz}[\ell]$  for the complex-valued signal z[n] = x[n] + jy[n] where x[n] and y[n] are real-valued sequences, in terms of  $r_{xx}[\ell]$ ,  $r_{xy}[\ell]$ ,  $r_{yx}[\ell]$ , and  $r_{yy}[\ell]$ .
- (c) Determine a closed-form expression for the autocorrelation sequence  $r_{xx}[\ell]$  for the signal x[n] below.

$$x[n] = \left\{\frac{\sin(\frac{\pi}{2}n)}{\pi n}\right\} \tag{1}$$

(d) Determine a closed-form expression for the autocorrelation sequence  $r_{yy}[\ell]$  for the signal y[n] below.

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

(e) Determine a closed-form expression for the autocorrelation sequence  $r_{zz}[\ell]$  for the complex-valued signal z[n] formed with x[n] and y[n] defined above as the real and imaginary parts, respectively, as defined below. You must show all work and simplify as much as possible.

$$z[n] = x[n] + jy[n] \tag{3}$$

(f) Plot  $r_{zz}[\ell]$ .

#### Problem 2.

For all parts of this problem, the reconstructed spectrum is computed according to the equation below:

$$Y_r(\omega) = \sum_{k=0}^{N-1} Y_N(k) \frac{\sin\left[\frac{N}{2}\left(\omega - \frac{2\pi k}{N}\right)\right]}{N\sin\left[\frac{1}{2}\left(\omega - \frac{2\pi k}{N}\right)\right]} e^{-j\frac{N-1}{2}\left(\omega - \frac{2\pi k}{N}\right)}$$
(4)

(a) Let x[n] be a finite-length sinewave of length L = 8 and h[n] be a discrete-time rectangular pulse of length M = 4 as defined below:

$$x[n] = e^{j\frac{\pi}{4}n} \{u[n] - u[n-8]\} \qquad h[n] = u[n] - u[n-4]$$

- (i) With  $X_N(k)$  computed as the 16-pt DFT of x[n] and  $H_N(k)$  computed as the 16-pt DFT of h[n], the product  $Y_N(k) = X_N(k)H_N(k)$  is used in Eqn (1) with N = 16. Write a closed-form expression for the reconstructed spectrum  $Y_r(\omega)$ .
- (ii) With  $X_N(k)$  computed as the 12-pt DFT of x[n] and  $H_N(k)$  computed as the 12-pt DFT of h[n], the product  $Y_N(k) = X_N(k)H_N(k)$  is used in Eqn (1) with N = 12. Write a closed-form expression for the reconstructed spectrum  $Y_r(\omega)$ .
- (iii) With  $X_N(k)$  computed as the 8-pt DFT of x[n] and  $H_N(k)$  computed as the 8-pt DFT of h[n], the product  $Y_N(k) = X_N(k)H_N(k)$  is used in Eqn (1) with N = 8. Write a closed-form expression for the reconstructed spectrum  $Y_r(\omega)$ . You can approximate  $\sin\left(\frac{\pi}{8}\right) \approx \frac{\pi}{8}$ .
- (b) Let y[n] be a sine-window of length L = 16 as defined below. For all sub-parts of part (b),  $Y_N(k)$  is computed as a 32-pt DFT of y[n] and used in Eqn (1) with N = 32.

$$y[n] = \sin\left(\frac{\pi}{16}(n+0.5)\right) \{u[n] - u[n-16]\}$$

- (i) Write a closed-form expression for the resulting reconstructed spectrum  $Y_r(\omega)$ .
- (ii) What is the numerical value of  $Y_N(3)$ ? That is, what is the numerical value of the 32-pt DFT of y[n] for the value k = 3? (Note that y[n] is of length L = 16.)
- (iii) What is the numerical value of  $Y_N(7)$ ? That is, what is the numerical value of the 32-pt DFT of y[n] for the value k = 7?
- (iv) What is the numerical value of  $Y_N(0)$ ? That is, what is the numerical value of the 32-pt DFT of y[n] for the value k = 0? You can approximate  $\sin\left(\frac{\pi}{32}\right) \approx \frac{\pi}{32}$ .

## Problem 3.

Consider the following complex-valued Vestigial Sideband (VSB) filter.

$$h[n] = e^{j\frac{\pi}{3}n} h_{LP}[n]$$

Let  $H_{LP}(\omega)$  denote the DTFT (frequency response) of the filter  $h_{LP}[n]$ .  $H_{LP}(\omega)$  is real-valued and symmetric. For  $-\pi < \omega < \pi$ ,  $H_{LP}(\omega)$  is mathematically described as

$$H_{LP}(\omega) = \begin{cases} 2, & |\omega| < \frac{\pi}{4} \\ 1 + \cos[6(|\omega| - \frac{\pi}{4})], & \frac{3\pi}{12} < |\omega| < \frac{5\pi}{12} \\ 0, & \frac{5\pi}{12} < |\omega| < \pi \end{cases}$$

Note that for later purposes in this problem, we can break up h[n] into its real and imaginary parts using Euler's formula as  $h[n] = h_R[n] + jh_I[n]$ , where:

$$h_R[n] = Re\{h[n]\} = h_{LP}[n] \cos\left(\frac{\pi}{3}n\right)$$
  $h_I[n] = Im\{h[n]\} = h_{LP}[n] \sin\left(\frac{\pi}{3}n\right)$ 

(a) Plot the magnitude of the DTFT of h[n],  $H(\omega)$ , over  $-\pi < \omega < \pi$ .

(b) Consider the following input signal

$$x[n] = 4 \frac{\sin\left(\frac{\pi}{3}n\right)}{\pi n} \frac{\sin\left(\frac{\pi}{4}n\right)}{\pi n}$$

Plot the magnitude of the DTFT of x[n],  $X(\omega)$ , over  $-\pi < \omega < \pi$ .

(c) The signal in part (b) is run through the filter in part (a) to produce the output y[n]

$$y[n] = x[n] * h[n]$$

Plot the magnitude of the DTFT of y[n],  $Y(\omega)$ , over  $-\pi < \omega < \pi$ .

(d) Consider the real part of the complex-valued filter h[n]. Using Euler's formula, we have that

$$h_R[n] = Re\{h[n]\} = h_{LP}[n] \cos\left(\frac{\pi}{3}n\right)$$

Plot the magnitude of the DTFT of  $h_R[n]$ ,  $H_R(\omega)$ , over  $-\pi < \omega < \pi$ .

(e) Consider the real part of the complex-valued signal y[n]. Since the input x[n] is real-valued, from part (d) we have:

$$y_R[n] = Re\{y[n]\} = x[n] * h_R[n]$$

Plot the magnitude of the DTFT of  $y_R[n]$  over  $-\pi < \omega < \pi$ .

(f) Consider the real-valued signal z[n] below, where  $y_I[n] = Im\{y[n]\} = x[n] * h_I[n]$ :

$$z[n] = y_R[n] \cos\left(\frac{\pi}{4}n\right) - y_I[n] \sin\left(\frac{\pi}{4}n\right)$$

Note that z[n] is the real part of  $y[n]e^{j\frac{\pi}{4}n}$ . Plot the DTFT of z[n] over  $-\pi < \omega < \pi$ .

(g) Draw a block diagram for a system for recovering the original signal x[n] from z[n]. If you use a lowpass filter in your block diagram, you must specify both the passband edge and the stopband edge.

#### Problem 4.

In the system below, the two analysis filters,  $h_0[n]$  and  $h_1[n]$ , and the two synthesis filters,  $f_0[n]$  and  $f_1[n]$ , form a Quadrature Mirror Filter (QMF). Specifically,

$$h_0[n] = \frac{2\beta \cos[(1+\beta)\pi(n+.5)/2]}{\pi[1-4\beta^2(n+.5)^2]} + \frac{\sin[(1-\beta)\pi(n+.5)/2]}{\pi[(n+.5)-4\beta^2(n+.5)^3]}, -\infty < n < \infty \text{ with } \beta = 0.5$$
(5)
$$h_1[n] = (-1)^n h_0[n] \qquad f_0[n] = h_0[n] \qquad f_1[n] = -h_1[n]$$

The DTFT of the halfband filter  $h_0[n]$  above may be expressed as follows:

$$H_{0}(\omega) = \begin{cases} e^{j\frac{\omega}{2}}, & |\omega| < \frac{\pi}{4} \\ e^{j\frac{\omega}{2}} \cos[(|\omega| - \frac{\pi}{4})], & \frac{\pi}{4} < |\omega| < \frac{3\pi}{4} \\ \frac{3\pi}{4} < |\omega| < \pi \end{cases}$$

$$x[n] \qquad \qquad h_{0}[n] \qquad 2 \qquad y_{0}[n] \qquad y_{0}[n] \qquad y_{0}[n] \qquad y_{1}[n] \qquad y_{1}[n]$$

Consider the input signal  $x[n] = x_{rc}[n] \cos\left(\frac{\pi}{2}n\right)$  where the DTFT of  $x_{rc}[n]$ , denoted  $X_{rc}(\omega)$ , is given below:

$$X_{rc}(\omega) = \begin{cases} 2, & |\omega| < \frac{\pi}{4} \\ 1 + \cos[4(|\omega| - \frac{\pi}{4})], & \frac{\pi}{4} < |\omega| < \frac{\pi}{2} \\ 0, & \frac{\pi}{2} < |\omega| < \pi \end{cases}$$

**THUS**, the DTFT of the input signal is  $X(\omega) = \frac{1}{2}X_{rc}\left(\omega - \frac{\pi}{2}\right) + \frac{1}{2}X_{rc}\left(\omega + \frac{\pi}{2}\right)$ , where  $X_{rc}(\omega)$  is defined above.

**HINT:** The solution to problem is greatly simplified if you exploit the fact that the DTFT of the input signal x[n] is such that  $X(\omega) = X(\omega - \pi)$ .

- (a) Plot the magnitude of the DTFT of  $x[n], X(\omega)$ , over  $-\pi < \omega < \pi$ .
- (b) Plot the magnitude of the DTFT of  $x_0[n]$ ,  $X_0(\omega)$ , over  $-\pi < \omega < \pi$ .
- (c) Plot the magnitude of the DTFT of  $x_1[n], X_1(\omega)$ , over  $-\pi < \omega < \pi$ .
- (d) Plot the magnitude of the DTFT of  $y_0[n]$ ,  $Y_0(\omega)$ , over  $-\pi < \omega < \pi$ .
- (e) Plot the magnitude of the DTFT of  $y_1[n]$ ,  $Y_1(\omega)$ , over  $-\pi < \omega < \pi$ .
- (f) Plot the magnitude of the DTFT of the final output  $y[n], Y(\omega)$ , over  $-\pi < \omega < \pi$ .