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Paper: Digital signal process:

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Question 1(a):

Solution:

Consider the difference equation

$$y(n) - 4y(n-1) + 4y(n-2) = x(n) - x(n-1)$$

The homogenous equation of the system is $y(n) - 4y(n-1) + 4y(n-2) = 0$

The characteristic equation system is

$$1 - 4\lambda^{-1} + \lambda^{-2} = 0$$

$$\lambda^2 - 4\lambda + 4 = 0$$

Determine the root of the characteristic equation.

$$\lambda^2 - 2\lambda - 2\lambda + 4 = 0$$

$$\lambda(1-2) - 2(1-2) = 0$$

$$(1-2)(1-2)$$

$\lambda = 2, 2$. Hence

$$y_h(n) = c_1 2^n + c_2 n 2^n$$

The particular solution is

$$y_p(n) = k(-1)^n u(n)$$

By substituting this solution into difference equation we obtain

$$k(-1)^n u(n) - 4k(-1)^{n-1} u(n-1) + 4(k(-1)^{n-2} u(n-2)) = (-1)^n u(n) - (-1)^{n-1} u(n-1)$$

For $n=2$

$$k(1+4+4) = 2$$

$$k = \frac{2}{9}$$

So $y(n) = [c_1 2^n + c_2 n 2^n + \frac{2}{9} (-1)^n](2)$

from the initial condition we obtain

$$y(0) = 1, \quad y(1) = 2$$

Then

$$c_1 + \frac{2}{a} = 1$$

$$\Rightarrow c_1 = \frac{7}{9}$$

$$2c_1 + 2c_2 - \frac{2}{a} = 2$$

$$c_2 = \frac{1}{3}$$



Q1 (b)

Solution:

consider the difference equation

$$y(n) - 0.7y(n-1) + 0.1y(n-2) = 2x(n) - x(n-2)$$

Homogenous equation

$$x(n) = 0$$

$$y(n) - 0.7y(n-1) + 0.1y(n-2) = 0$$

Determine the solution obtained in the homogenous equation

$$\lambda^n - 0.7\lambda^{n-1} + 0.1\lambda^{n-2} = 0$$

$$\lambda^{n-2}(\lambda^2 - 0.7\lambda + 0.1) = 0$$

$$\lambda^2 - 0.7\lambda + 0.1 = 0$$

Therefore, the roots are.

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$$(1-0.5)(1-0.2)=0$$

Then the roots are

$$1 = \frac{1}{2}, \frac{1}{5} \text{ hence}$$

General form of the solution

$$y_h(n) = c_1 (d_1)^n + c_2 (d_2)^n$$

$$y(n) = c_1 (0.2)^n + c_2 (0.5)^n \rightarrow \textcircled{1}$$

$$d = \frac{1}{2}, \quad d = \frac{1}{5} \quad \text{Then}$$

$$y_h(n) = c_1 + \frac{1}{2}^n + c_2 \frac{1}{5}^n$$

with $x(n) = f(n)$ we have

$$y(0) = 2$$

$$y(1) - 0.7y(0) = 0$$

$$y(1) = 1.4$$

$$\text{Hence } c_1 + c_2 = 2$$

$$\frac{1}{2} c_1 + \frac{1}{5} c_2 = 1.4 = \frac{7}{5}$$

$$\Rightarrow C_1 + \frac{2}{5} C_2 = \frac{14}{5}$$

These equation yield

$$C_1 = \frac{10}{3}, C_2 = -\frac{4}{3}$$

$$h(n) = \left[\frac{10}{3} \left(\frac{1}{2}\right)^n - \frac{4}{3} \left(\frac{1}{5}\right)^n \right] u[n]$$

Now step response is

$$s(n) = \sum_{k=0}^n h(n-k)$$

$$= \frac{10}{3} \sum_{k=0}^n \left(\frac{1}{2}\right)^{n-k} - \frac{4}{3} \sum_{k=0}^n \left(\frac{1}{5}\right)^{n-k}$$

$$= \frac{10}{3} \left(\frac{1}{2}\right)^n \sum_{k=0}^n 2^k - \frac{4}{3} \left(\frac{1}{5}\right)^n \sum_{k=0}^n 5^k$$

$$s(n) = \frac{10}{3} \left(\frac{1}{2}\right)^n (2^{n+1} - 1) u(n) - \frac{4}{3} \left(\frac{1}{5}\right)^n (5^{n+1} - 1) u(n)$$

Q2(a) Determine the Causal signal $x(n]$ (6)
having the Z-Transform

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

Solution:

Z-Transform is

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

The expression is written as .

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

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

$$= \frac{1}{\frac{(z-2)(z-1)^2}{z^3}}$$

$$= \frac{z^3}{(z-2)(z-1)^2} \quad \text{--- (1)}$$

$X(z)$ has a simple pole at $p_1=2$ and a double $p_2=p_3=1$ In such a case the appropriate partial fraction expansion

$$X(z) = \frac{z^3}{(z-2)(z-1)^2} = \frac{A_1}{(z-2)} + \frac{A_2}{(z-1)} + \frac{A_3}{(z-1)^2}$$

Problem is to determine the coefficients

$$A_1, A_2, A_3$$

We proceed as the case of distinct pole
So to determine A_1 we multiply both side of
by $(z-2)$ and evaluate the result
 $z=2$

$$(z-2)X(z) = A_1 + \frac{z-2}{z-1} A_2 + \frac{z-2}{(z-1)^2} A_3$$

Evaluate at $z=2$

$$A_1 = \frac{(z-2)X(z)}{z} \Big|_{z=2}$$

$$A_1 = 4$$

$$A_2 = \frac{A_1 + z-2}{z-1}$$

$$\therefore \text{Hence } x[n] = \frac{[4(2)^n - 3 - n]}{u[n]}$$

$$A_2 = -3$$

$$A_3 = A_1 + \frac{z-2}{z-1} A_2 \Rightarrow -1$$

Solution:

We have

$$\kappa(n) = \frac{1}{2\pi j} \oint \frac{z^{n-1}}{1-az^{-1}} dz = \frac{1}{2\pi j} \oint \frac{z^n dz}{z-a}$$

where C is a circle of radius greater than |a|. We shall evaluate this integral using with f(z) = z^n. We distinguish two cases:

1) If n ≥ 0, f(z) has only zeros and hence no poles inside C. The only pole inside C is z = a hence

$$\kappa(n) = f(z_0) = a^n, \quad n \geq 0.$$

2) If n < 0, f(z) = z^n has an nth-order pole at z = 0, which is also inside C. Thus there are contribution from both poles for n = -1 we have

$$\begin{aligned} \kappa(-1) &= \frac{1}{2\pi j} \oint \frac{1}{z(z-a)} dz = \frac{1}{z-a} \Big|_{z=0} \\ &+ \frac{1}{z} \Big|_{z=0} = 0 \end{aligned}$$

If $n = -2$ we have

$$x(-2) = \frac{1}{2\pi j} \int_C \frac{1}{z^2(z-0)} dz = \frac{d}{dz} \left(\frac{1}{z} \right) \Big|_{z=0} \quad (9)$$

$$= \frac{-1}{z^2} \Big|_{z=0} = 0$$

By continuing the same way we can show that

$$x(n) = 0 \text{ for } n < 0.$$

Thus

$$x(n) = a^n u(n)$$

Q NO 3 (a) :-

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Solution :-

At $\omega = 0$ we have

$$H(0) = \frac{b_0}{(1-p)^2} = 1$$

hence

$$b_0 = (1-p)^2$$

At $\omega = \pi/4$

$$H\left(\frac{\pi}{4}\right) = \frac{(1-p)^2}{(1-p - j\pi/4)^2}$$

$$= \frac{(1-p)^2}{(1-p \cos(\pi/4) + jp \sin(\pi/4))^2}$$

$$= \frac{(1-p)^2}{(1-p/\sqrt{2} + jp/\sqrt{2})^2}$$

$$= \frac{(1-p)^2}{(1-p/\sqrt{2} + jp/\sqrt{2})^2}$$

Hence,

$$= \frac{(1-p)^4}{[(1-p/\sqrt{2})^2 + p^2/2]} = \frac{1}{2}$$

or equivalently

$$\sqrt{2} (1-p)^2 = 1 - p^2 - \sqrt{2}p$$

The value of $p=0.32$ satisfies this equation consequently the system function for the desired filter is **11**

$$H(z) = \frac{0.46}{(1-0.32z^{-1})^2}$$

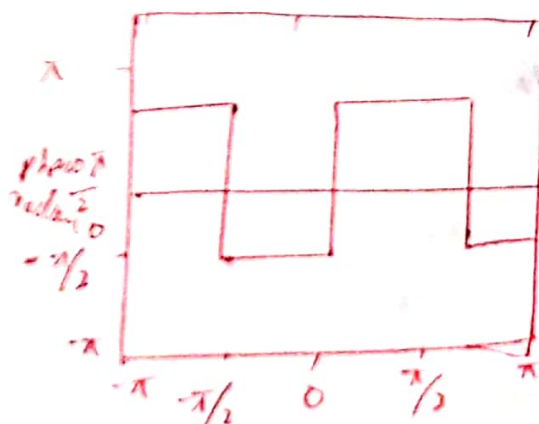
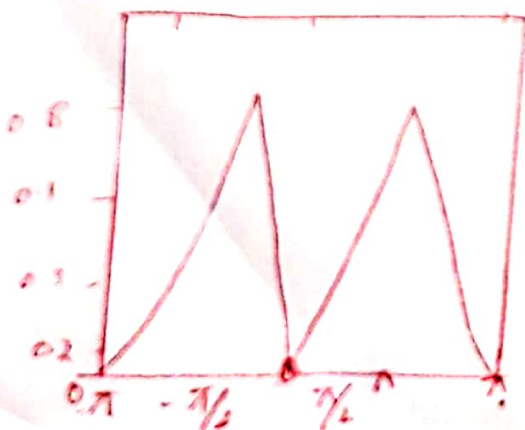
Q 3(b) :

Answers :

Clearly, the filter must have poles at $P_{1,2} = re^{\pm j\pi/2}$ and Zeros at $Z=1$ and $Z=-1$, consequently the system function is.

$$H(z) = \frac{h(z-1)(z+1)}{(z-jr)(z+jr)}$$

$$= G \frac{z^2-1}{z^2+r^2}$$



The gain factor is determined by evaluating the frequency response $H(\omega)$ of the filter at $\omega = \pi/2$ Thus we have

$$H\left(\frac{\pi}{2}\right) = \frac{G \cdot 2}{1-r^2} = 1$$

$$G = \frac{1-r^2}{2}$$

The value of r is determined by evaluating $H(\omega) = 4\pi/9$. Thus we have.

$$|H\left(\frac{4\pi}{9}\right)|^2 = \frac{(1-r^2)^2}{4} \cdot \frac{2 - 2 \cos(8\pi/9)}{1+r^4+2r^2 \cos(2\pi/9)} = \frac{1}{2}$$

or equivalently.

$$1.94(1-r^2)^2 = 1 - 1.88r^2 + r^4$$

The value of $r^2 = 0.7$ satisfies this equation
Therefore, the system function for the desired filter is

$$H(z) = 0.15 \frac{1-z^{-2}}{1+0.7z^{-2}}$$

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Q: 4(a)

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Solution:

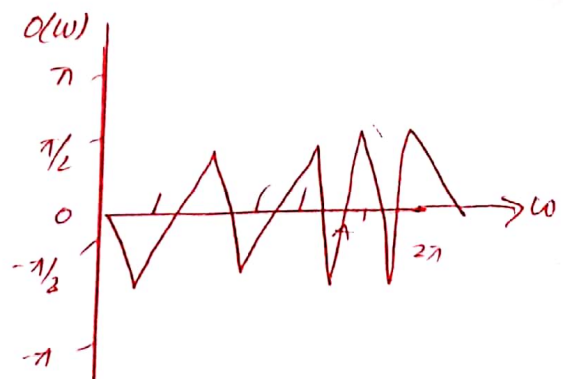
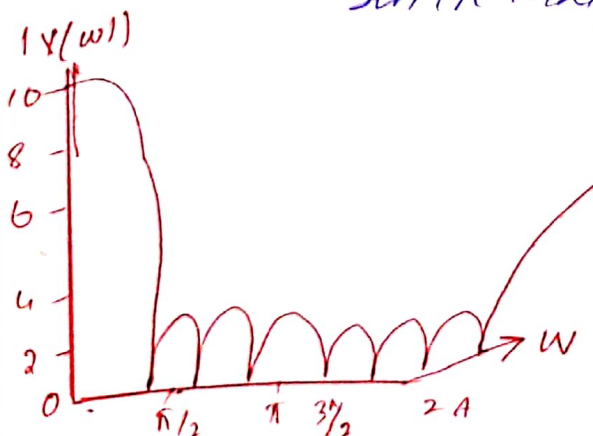
The fourier transform of this sequence is

$$X(\omega) = \sum_{n=0}^{L-1} x(n) e^{-j\omega n}$$

$$= \sum_{n=0}^{L-1} e^{-j\omega n} = \frac{1 - e^{-j\omega L}}{1 - e^{-j\omega}} = \frac{\sin(\omega L/2) e^{-j\omega(L-1)/2}}{\sin(\omega/2)}$$

The magnitude and phase of $X(\omega)$ are illustrated for $L=10$. The N -point DFT of $x(n)$ is simply $X(\omega)$ evaluated at the set of N equally spaced frequencies $\omega_k = 2\pi k/N$, $k=0, 1, \dots, N-1$. Hence

$$X(k) = \frac{1 - e^{-j2\pi kL/N}}{1 - e^{-j2\pi k/N}}, \quad k=0, 1, \dots, N-1$$
$$= \frac{\sin(\pi kL/N) e^{-j\pi k(L-1)/N}}{\sin(\pi k/N)}$$



If M is selected such that $M=L$, then the DFT become

$$X(k) = \begin{cases} c_1 & k=0 \\ 0 & k=1, 2, \dots, L-1 \end{cases}$$

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Thus there is only one non zero value in DFT, This is apparent from observation of $x(\omega)$ since $x(\omega) = 0$ at the frequencies $\omega_k = 2\pi k/L$ $k \neq 0$. The reader should verify that $x(n)$ can be recovered from $X(k)$ by performing an L -point DFT.

Solution:

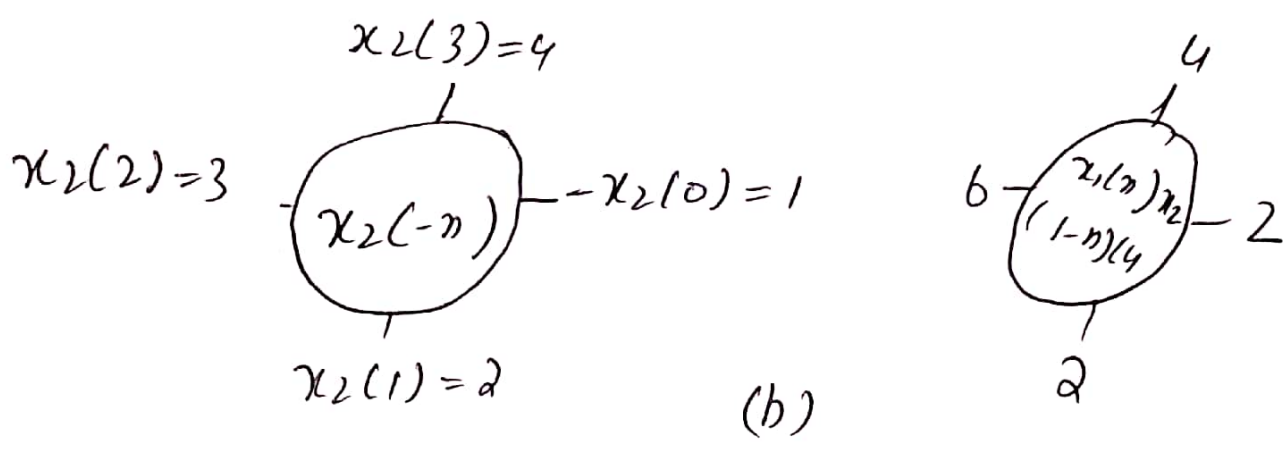
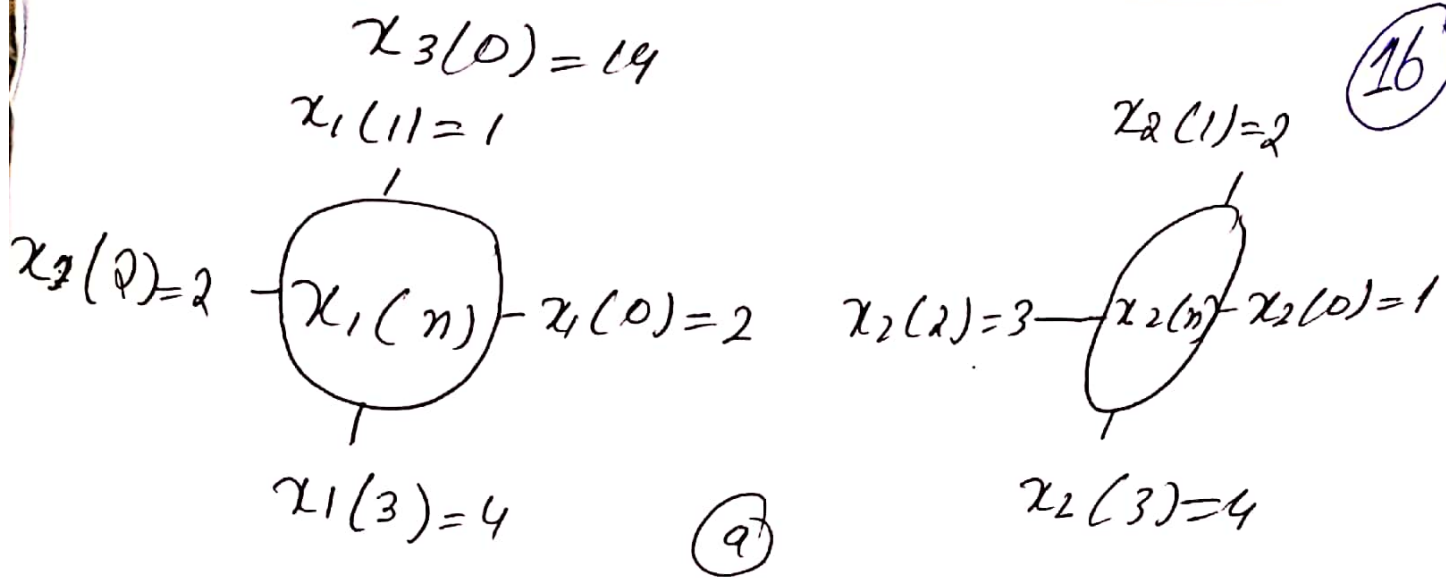
$$x_1(n) = \{ \underset{\uparrow}{2}, 1, 2, 1 \}$$

$$x_2(n) = \{ \underset{\uparrow}{1}, 2, 3, 4 \}$$

- Each sequence consists of four nonzero points
- for the purpose of illustrating the operation
- involved in circular convolution it is desirable
- to graph each sequence as point on a circle
- Now, $x_3(n)$ is obtained by circularly convolving
- $x_1(n)$ with $x_2(n)$ as specified by beginning with
- $n=0$ we have

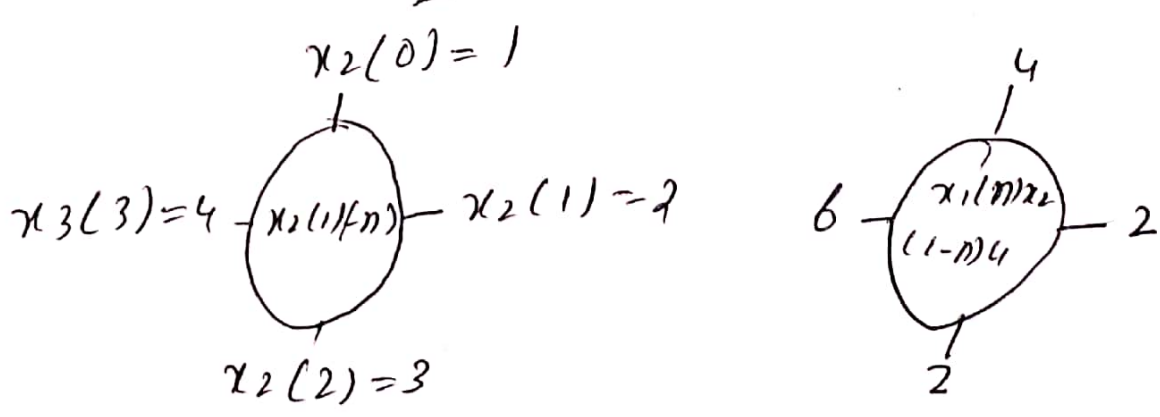
$$\rightarrow x_3(0) = \sum_{n=0}^3 x_1(n) x_2((1-n)N)$$

- $x_2(1-n)N$ is simply the sequence $x_2(n)$ folded
- and graphed on a circle as illustrated.
- finally, we sum the value in the product
- sequence to obtain
- $x_3(0) = 14.$



folded sequence

product sequence

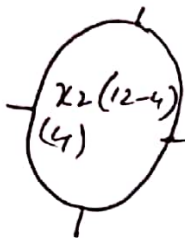


Folded sequence by one unit in time

product sequence

$x_2(1) = 2$

$x_2(0) = 1$

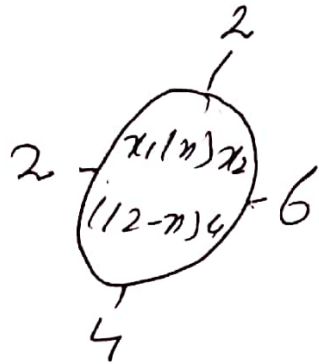


$x_2(2) = 3$

$x_2(3) = 4$

folded sequence is rotated by unit in time

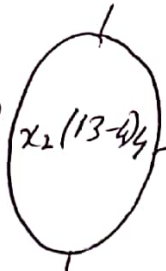
(d)



product sequence.

$x(2) = 3$

$x_2(1) = 2$

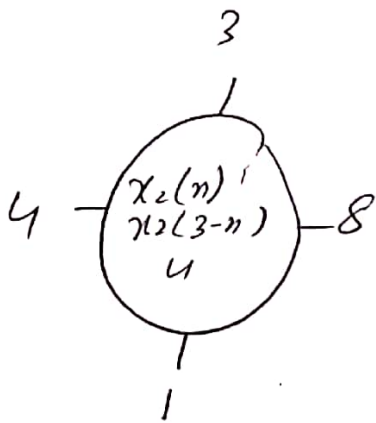


$x_2(3) = 4$

$x_2(0) = 1$

folded sequence rotated by three unit in time

(e)



product sequence

for $m=1$ we have

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$$x_3(1) = \sum_{n=0}^3 x_1(n) x_2((1-n)_4)$$

It is easily verified that $x_2((1-n)_4)$ is simply the sequence $x_2((1-n)_4)$ rotated counter clockwise by one unit in time

$$x_3(1) = 6$$

for $m=2$ we have

$$x_3(2) = \sum_{n=0}^3 x_1(n) x_2((2-n)_4)$$

Now $x_2((2-n)_4)$ is the folded sequence rotated two unit of time in the counter clockwise direction. The product sequence $x_1(n) x_2((2-n)_4)$

$$x_3(2) = 4$$

for $m=5$ we have

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$$x_3(3) = \sum_{n=0} x_1(n) x_2((3-n))_4$$

The folded sequence $x_2((1-n))_4$ is now rotated by three unit in time to yield $x_2((3-n))_4$ and the resultant sequence is multiplied by $x_1(n)$ to yield the product sequence

$$x_3(3) = 16$$

We observe that the computation above is continued beyond $m=3$ we simply repeat the sequence of four values obtained above. Therefore, the circular convolution of the two sequence $x_1(n)$ and $x_2(n)$ yield the sequence

$$x_5(n) = \{1, 4, 10, 14, 16\}$$