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Assignment 1

Question #1

Determine the Response $y(n)$, $n \geq 0$ of the System described by the Second-order difference equation

$$y[n] - 3y[n-1] - 4y[n-2] = x[n] + 2x[n-1]$$

to the input $x[n] = 4^n u[n]$

Solution:

$$y(n) - 3y(n-1) - 4y(n-2) = x[n] + 2x[n-1] \quad \text{--- (1)}$$

The homogeneous equation of the system:

$$y(n) - 3y(n-1) - 4y(n-2) = 0$$

The characteristic equation of the system

$$\lambda - 3\lambda^{-1} - 4\lambda^{-2} = 0$$

$$\lambda^2 - 3\lambda - 4 = 0$$

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

$$\lambda(\lambda - 4) + 1(\lambda - 4) = 0$$

$$(\lambda - 4)(\lambda + 1) = 0$$

$$\lambda = 4, \lambda = -1$$

So,

$$y_n(n) = c_1[-1]^n u[n] + c_2[4]^n u[n]$$

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Since 4 is a characteristic root and the excitation is

$$x[n] = 4^n u[n]$$

assume a particular solution

$$y_p[n] = kn4^n u[n]$$

Then

$$kn4^n u[n] - 3k[n-1]4^{n-1} u[n-1] - 4k[n-2]4^{n-2}$$

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

For $n=2$:

$$k(32-12) = 4^2 + 8 = 24$$

$$k = \frac{6}{5}$$

The total solution is

$$y[n] = y_p[n] + y_h[n]$$

$$= \left[\frac{6}{5} n 4^n + c_1 4^n + c_2 [-1]^n \right] u[n]$$

To solve for c_1 & c_2 we assume that

$$y(-1) = y(-2) = 0$$

$$y(0) = 1 \quad \text{and} \quad y(1) = 3y(0) + 4 + 2 = 9$$

Hence

$$c_1 + c_2 = 1$$

$$\frac{24}{5} + 4c_1 - c_2 = 9$$

$$4c_1 - c_2 = \frac{21}{5}$$

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$$C_1 = \frac{26}{25}$$

$$C_2 = \frac{-1}{25}$$

The total solution is:

$$y[n] = \left[\frac{6}{5} n 4^n + \frac{26}{25} 4^n - \frac{1}{25} (-1)^n \right] u[n]$$

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Question # 02

(b): Determine the impulse response and unit step response of the system describe by difference equation

$$y[n] = 0.6y[n-1] - 0.08y[n-2] + x[n]$$

Solution:

$$y[n] = 0.6y[n-1] - 0.08y[n-2] + x[n]$$

$$y[n] - 0.6y[n-1] + 0.08y[n-2] = x[n]$$

homogeneous eq:

$$x[n] = 0$$

$$y[n] - 0.6y[n-1] + 0.08y[n-2] = 0$$

$$y_h[n] = \lambda^n$$

So,

$$\lambda^n - 0.6\lambda^{n-1} + 0.08\lambda^{n-2} = 0$$

$$\lambda^{n-2}(\lambda^2 - 0.6\lambda + 0.08) = 0$$

$$\lambda^2 - 0.6\lambda + 0.08 = 0$$

$$(\lambda - 0.2)(\lambda - 0.8) = 0$$

$$\lambda_1 = 0.2, \lambda_2 = 0.8$$

Thus, the general form of the solution to the homogeneous equation is

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$$y_h[n] = c_1(\lambda_1)^n + c_2(\lambda_2)^n$$

$$y(n) = c_1(0.2)^n + c_2(0.4)^n \quad \text{--- (1)}$$

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

$$y(0) = 1, \quad y(1) - 0.6y(0) = 0.$$

$$y(1) = 0.6$$

$$\frac{1}{5}c_1 + \frac{2}{5} = 0.6$$

$$\Rightarrow c_1 = -1, \quad c_2 = 3.$$

therefore

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

The step response:

$$y(n) = \sum_{k=0}^n h(n-k), \quad n \geq 0$$

$$= \sum_{k=0}^n \left[2\left(\frac{2}{5}\right)^{n-k} - \left(\frac{1}{5}\right)^{n-k} \right]$$

$$= \left(\frac{1}{0.12} \left[\frac{2}{5}^{n+1} - 1 \right] - \frac{1}{0.16} \left[\frac{1}{5}^{n+1} - 1 \right] \right) u(n).$$

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Question # 02

Part (a) Determine the causal signal $x[n]$ having z -transform.

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

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

= By partial fraction method:

$$\frac{1}{(1-2z^{-1})(1-z^{-1})^2} = \frac{A}{(1-2z^{-1})} + \frac{B}{(1-z^{-1})} + \frac{Cz^{-1}}{(1-z^{-1})^2}$$

$$\frac{1}{(1-2z^{-1})(1-z^{-1})^2} = \frac{A(1-z^{-1})^2 + B(1-2z^{-1})(1-z^{-1}) + Cz^{-1}(1-2z^{-1})}{(1-2z^{-1})(1-z^{-1})^2}$$

$$1 = A(1-z^{-1})^2 + B(1-2z^{-1})(1-z^{-1}) + Cz^{-1}(1-2z^{-1}) \quad \text{--- (1)}$$

Put $z = 1$

$$1 = A(1-1)^2 + B(1-2)(1-1) + C(1)(1-2)$$

$$1 = 0 + 0 - C$$

$$1 = -C$$

$$\boxed{C = -1}$$

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Put $z=2$ in eq (1)

$$1 = A\left(1-\frac{1}{2}\right)^2 + B\left(1-\frac{2}{2}\right)\left(1-\frac{1}{2}\right) + C\left(\frac{1}{2}\right)\left(1-\frac{2}{2}\right)$$

$$1 = A\left(\frac{1}{2}\right)^2 + B(1-1)\left(\frac{1}{2}\right) + C\left(\frac{1}{2}\right)(1-1)$$

$$1 = \frac{A}{4} + B(0)\left(\frac{1}{2}\right) + C\left(\frac{1}{2}\right)(0)$$

$$1 = \frac{A}{4} + 0 + 0$$

$$\boxed{A=4}$$

Put $z=3$ in eq (1)

$$1 = A\left(1-\frac{1}{3}\right)^2 + B\left(1-\frac{2}{3}\right)\left(1-\frac{1}{3}\right) + C\left(\frac{1}{3}\right)\left(1-\frac{2}{3}\right)$$

$$1 = A\left(\frac{4}{9}\right) + B\left(\frac{1}{3}\right)\left(\frac{2}{3}\right) + C\left(\frac{1}{3}\right)\left(\frac{1}{3}\right)$$

$$1 = \frac{4A}{9} + \frac{2}{9}B + \frac{1}{9}C$$

$$1 = \frac{4(4)}{9} + \frac{2}{9}B - \frac{1}{9}$$

$$1 + \frac{1}{9} - \frac{16}{9} = \frac{2}{9}B$$

$$-\frac{6}{9} \times \frac{9}{2} = B$$

$$\boxed{-3 = B}$$

Hence $x(n) = [4(2)^n - 3 - n]u(n)$.

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Question # 02

(b) Determine the partial fraction expansion of the following

$$x(z) = \frac{1}{1 - 1.5z^{-1} + 0.5z^{-2}}$$

Sol:

Eliminate the -ve power by multiplying both numerator & denominator by z^2

$$x(z) = \frac{z^2}{z^2 - 1.5z + 0.5}$$

$$\frac{x(z)}{z} = \frac{z}{(z-1)(z-0.5)} = \frac{A}{z-1} + \frac{B}{z-0.5}$$

$$z = (z-0.5)A + (z-1)B \quad \text{--- (1) } \because \text{L.C.M}$$

Now set $z = p_1 = 1$ in eq (1), we eliminate the term involving A.

$$1 = (1 - 0.5)A$$

$$\boxed{A = 2}$$

Return to eq (1) $z = p_2 = 0.5$ thus eliminating the term involving A, so we have

$$0.5 = (0.5 - 1)B$$

$$\boxed{B = -1}$$

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Question # 03

Part (a) A two-pole low pass filter has the System response

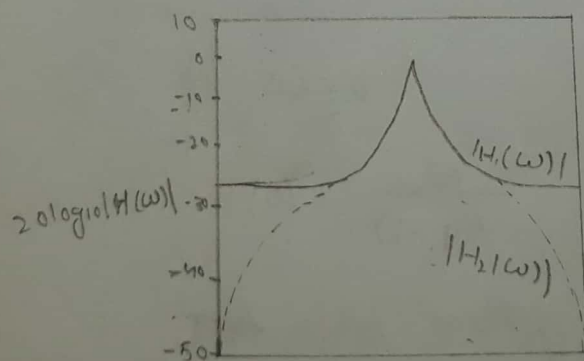
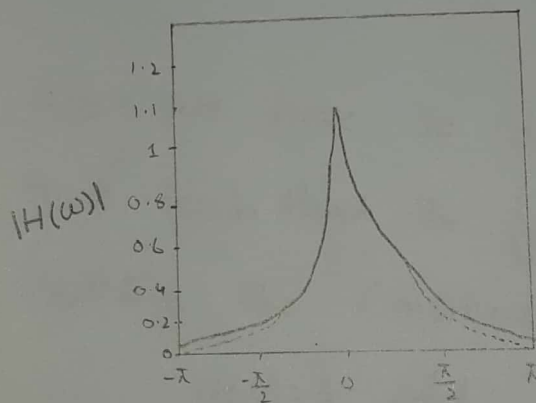
$$H(z) = \frac{b_0}{(1-pz^{-1})^2}$$

Determine the value of b_0 & p , Condition

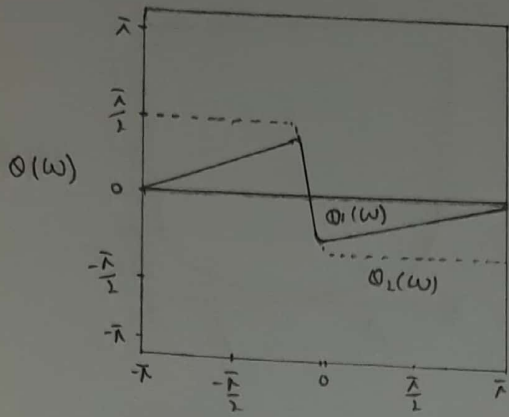
$$H(0) = 1 \quad \& \quad |H(\frac{\pi}{4})|^2 = \frac{1}{2}$$

Solution:

Linear Time-Invariant Systems as Frequency-Selective filters



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Magnitude of and phase response of (1) a single-pole filter and (2) a one-pole, one-zero filter:

$$H_1(z) = (1-a)/(1-az^{-1})$$

$$H_2(z) = \left\{ \frac{(1-a)}{2} \right\} \left[1 + \frac{z^{-1}}{(1-az^{-1})} \right]$$

$$a = 0.9$$

Now we have to determine the value of b_0 of P. Such that the frequency response $H(\omega)$ satisfies the conditions.

$$H(0) = 1 \quad \text{and} \quad |H(\frac{\pi}{4})|^2 = \frac{1}{2}$$

Sol At $\omega = 0$

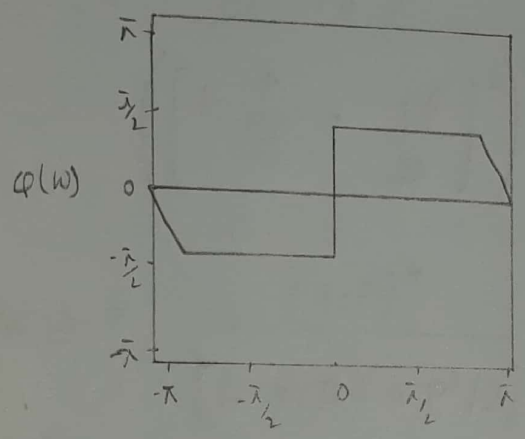
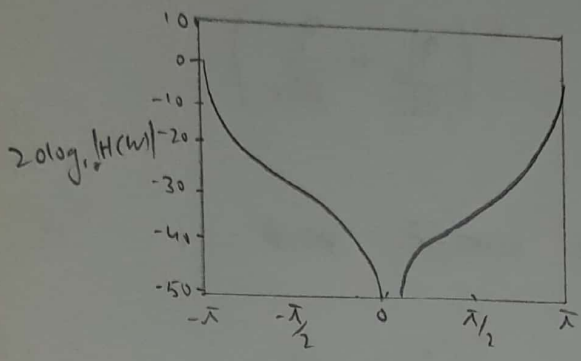
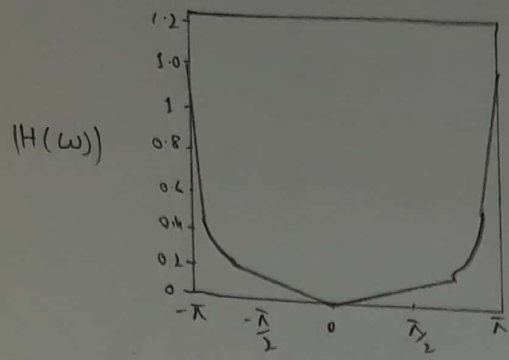
$$H(0) = \frac{b_0}{(1-p)^2} = 1$$

Both sides multiply by $(1-p)^2$

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

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

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Magnitude & phase response of a simple highpass filter;

$$H(z) = \frac{(1-a)}{2} \frac{[1-z^{-1}]}{1+az^{-1}}$$

$$a = 0.9$$

$$\text{at } \omega = \frac{\pi}{4}$$

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

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

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

= take square on above equation

$$= \frac{([1-p]^2)^2}{\left(\left[\frac{1-p}{\sqrt{2}} + \frac{jp}{\sqrt{2}}\right]^2\right)^2}$$

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

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

the value of $p=0.32$ satisfies this equation.
Desired filter is:

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

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Question # 04 $x(n) = \begin{cases} 1, & 0 \leq n \leq L-1 \\ 0, & \text{otherwise} \end{cases}$
Part (a)

Solution: The Fourier transform of this sequence

$$\begin{aligned} X(\omega) &= \sum_{n=0}^{L-1} x(n) e^{-j\omega n} \\ &= \sum_{n=0}^{L-1} e^{-j\omega n} = \frac{1 - e^{-j\omega L}}{1 - e^{-j\omega}} \\ &= \frac{\sin(\omega L/2)}{\sin(\omega/2)} e^{-j\omega(L-1)/2} \end{aligned}$$

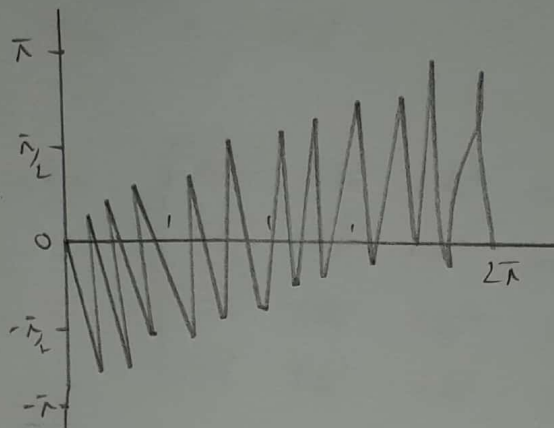
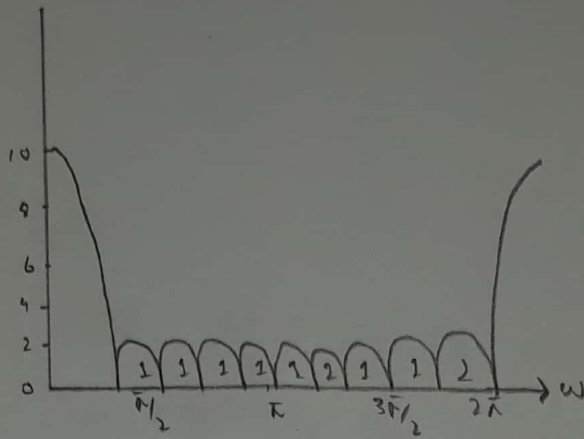
The magnitude & phase of $X(\omega)$ are illustrated for $L=10$. The N point DFT of $x(n)$ is simply $X(\omega)$ evaluated at the set of N equally spaced frequencies $\omega_k = \frac{2\pi k}{N}$

$$k = 0, 1, \dots, N-1$$

Hence

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

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If N is selected such that $N=L$ then the DFT becomes

$$X(k) = \begin{cases} L & k=0 \\ 0 & k=1, 2, 3, \dots, L-1 \end{cases}$$

Thus there is one non-zero value in DFT this is apparent from observation of $X(\omega)$. Since $X(\omega)=0$ at the frequency.

$W_k = \frac{2\pi k}{L}$ $k \neq 0$. The reader should verify that

$x(n)$ can be recovered from

$X(k)$ by performing L -point IDFT.

Q # 04

(B)

Solution:

The first step is to determine the matrix W_4 . By exploiting the periodicity property of W_4

$$W_N^{k+N/2} = -W_N^k$$

$$W_4 = \begin{bmatrix} W_4^0 & W_4^0 & W_4^0 & W_4^0 \\ W_4^0 & W_4^2 & W_4^2 & W_4^2 \\ W_4^0 & W_4^2 & W_4^4 & W_4^4 \\ W_4^0 & W_4^3 & W_4^6 & W_4^7 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & W_4^1 & W_4^2 & W_4^3 \\ 1 & W_4^2 & W_4^0 & W_4^2 \\ 1 & W_4^3 & W_4^2 & W_4^1 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix}$$

They

$$Y_4 = W_4^{-1} y = \begin{bmatrix} 6 \\ -2+2j \\ -2 \\ -2-2j \end{bmatrix}$$

The DFT of x_4 may be determined by conjugating the element in L_4 to obtain L_4^* then applying the formulae.