

CS 370 - Signal Processing

2nd Recitation

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HW2 - 2019

Exercise 4

Using only properties and pairs of Fourier Transform, prove that

$$\left(\frac{1}{4}\right)^{|n|} \xleftrightarrow{\text{FT}} \frac{\frac{15}{16}}{\frac{17}{16} - \frac{1}{2} \cos(\omega)}$$

Solution

The signal may be expressed as:

$$x[n] = \left(\frac{1}{4}\right)^{|n|} = \left(\frac{1}{4}\right)^n \cdot u[n] + \left(\frac{1}{4}\right)^{-n} \cdot u[-n] - \delta[n]$$

From the pairs table:

$$X(e^{j\omega}) = \frac{1}{1 - \frac{1}{4} \cdot e^{-j\omega}} + \frac{1}{1 - \frac{1}{4} \cdot e^{j\omega}} - 1$$

$$= \frac{1 - \frac{1}{4} \cdot e^{j\omega} + 1 - \frac{1}{4} \cdot e^{-j\omega}}{(1 - \frac{1}{4} \cdot e^{-j\omega})(1 - \frac{1}{4} \cdot e^{j\omega})} - 1 = \frac{2 - \frac{1}{4}(e^{j\omega} + e^{-j\omega})}{(1 - \frac{1}{4} \cdot e^{-j\omega})(1 - \frac{1}{4} \cdot e^{j\omega})} - 1$$

$$= \frac{2 - \frac{1}{2} \cos(\omega)}{\left|1 - \frac{1}{4} e^{j\omega}\right|^2} - 1 \quad (\text{Conjugate property, Euler})$$

$$= \frac{2 - \frac{1}{2} \cos(\omega)}{\left(1 - \frac{1}{4} \cos(\omega)\right)^2 + \left(\frac{1}{4} \sin(\omega)\right)^2} - 1 \quad \left(\begin{array}{l} \text{Euler, } e^{j\varphi} = \cos\varphi - j\sin\varphi \\ \text{complex, } |z|^2 = \text{Re}(z)^2 + \text{Im}(z)^2 \end{array} \right)$$

$$= \frac{2 - \frac{1}{2} \cos(\omega)}{\left(\frac{17}{16} - \frac{1}{2} \cos(\omega)\right)} - 1 = \frac{2 - \frac{1}{2} \cos(\omega)}{\left(\frac{17}{16} - \frac{1}{2} \cos(\omega)\right)} - \frac{\left(\frac{17}{16} - \frac{1}{2} \cos(\omega)\right)}{\left(\frac{17}{16} - \frac{1}{2} \cos(\omega)\right)}$$

$$= \frac{\frac{15}{16}}{\frac{17}{16} - \frac{1}{2} \cos(\omega)}$$

Exercise 5

Assume input and impulse response to a system:

$$x[n] = -3^n \cdot u[-n-1], \quad h[n] = \left(\frac{1}{2}\right)^n \cdot u[n]$$

Calculate the expression for the system output $y[n]$ using properties and pairs for Fourier Transform:

Solution

Using pairs, we have:

$$X(e^{j\omega}) = \frac{1}{1 - 3e^{j\omega}}$$

$$H(e^{j\omega}) = \frac{1}{1 - \frac{1}{2}e^{j\omega}}$$

So

$$Y(e^{j\omega}) = X(e^{j\omega}) H(e^{j\omega}) = \frac{1}{1 - 3e^{j\omega}} \frac{1}{1 - \frac{1}{2}e^{j\omega}}$$

$$= \frac{A}{1 - 3e^{j\omega}} + \frac{B}{1 - \frac{1}{2}e^{j\omega}} \quad \left(\begin{array}{l} \text{partial fractions} \\ \text{decomposition} \end{array} \right)$$

where:

$$A = \left. \frac{1}{1 - \frac{1}{2}e^{j\omega}} \right|_{e^{j\omega} = \frac{1}{3}} = \frac{6}{5}$$

$$B = \left. \frac{1}{1 - 3e^{j\omega}} \right|_{e^{j\omega} = 2} = -\frac{1}{5}$$

So:

$$Y(e^{j\omega}) = \frac{\frac{6}{5}}{1 - 3e^{j\omega}} - \frac{\frac{1}{5}}{1 - \frac{1}{2}e^{j\omega}}$$

Using pairs table:

$$y[n] = -\frac{6}{5} \cdot 3^n u[n-1] - \frac{2}{5} \left(\frac{1}{8}\right)^n \cdot u[n]$$

HW 2-2018

Exercise 1

The input to an LTI system is expressed as:

$$x[n] = 4 \cos\left(\frac{\pi n}{6} + \frac{\pi}{8}\right) - \sin\left(\frac{\pi n}{4} - \frac{\pi}{8}\right)$$

(a) Find the output of the system, $y[n]$, if the impulse response is expressed as:

$$h[n] = \frac{\sin\left(\frac{(n-8)\pi}{8}\right)}{(n-8)\pi}$$

(b) Compute the sum:

$$\sum_{n=-\infty}^{+\infty} \left| \frac{\sin(0.25\pi n)}{3\pi n} \right|^2$$

Solution

We denote that $\frac{\sin(\pi \frac{n}{8})}{\pi n} \leftrightarrow \begin{cases} 1, & |n| \leq \frac{7}{8} \\ 0, & \text{else} \end{cases}$

So for the given impulse response:

$$h[n] = \frac{\sin\left(\frac{(n-8)\pi}{8}\right)}{(n-8)\pi} \quad \longleftrightarrow \quad H(e^{j\omega}) = \begin{cases} e^{-j8\omega}, & |\omega| \leq \frac{\pi}{8} \\ 0, & \text{else} \end{cases}$$

from using the time shift property.

This is a low-pass filter that discards frequencies

$\notin \left[-\frac{\pi}{8}, \frac{\pi}{8}\right]$, with fixed amplitude and phase

-8ω . The input contains frequencies $\pm \frac{\pi}{6}, \pm \frac{\pi}{4}$,

so both cosines will pass:

$$\begin{aligned} y[n] &= 4 \left(\cos\left(\frac{\pi n}{6} + \frac{\pi}{8} + \angle H(e^{j\frac{\pi}{6}})\right) - \sin\left(\frac{\pi n}{4} - \frac{\pi}{8} + \angle H(e^{j\frac{\pi}{4}})\right) \right) \\ &= 4 \left(\cos\left(\frac{\pi n}{6} + \frac{\pi}{8} - \frac{\pi}{3}\right) - \sin\left(\frac{\pi n}{4} - \frac{\pi}{8} - \frac{\pi}{2}\right) \right) \\ &= 4 \left(\cos\left(\frac{\pi n}{6} - \frac{5\pi}{24}\right) + \sin\left(\frac{\pi n}{4}\right) \right) \end{aligned}$$

(b) Remember Parseval's theorem?

$$\sum_{n=-\infty}^{+\infty} |x[n]|^2 = \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(e^{j\omega})|^2 d\omega$$

$$\text{Let } x[n] = \frac{1}{3} \frac{\sin(\frac{\pi n}{4})}{\pi n}.$$

x corresponds to a low pass filter with fixed amplitude $= \frac{1}{3}$ and cutoff frequency $\omega_c = \frac{\pi}{4}$. Hence, the Fourier transform of $x[n]$ is:

$$X(e^{j\omega}) = \begin{cases} \frac{1}{3}, & |\omega| \leq \frac{\pi}{4} \\ 0, & \text{else} \end{cases}$$

So:

$$\begin{aligned} \sum_{n=-\infty}^{+\infty} |x[n]|^2 &= \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(e^{j\omega})|^2 d\omega \\ &= \frac{1}{2\pi} \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \left(\frac{1}{3}\right)^2 d\omega \\ &= \frac{1}{18\pi} \left(\frac{\pi}{4} + \frac{\pi}{4} \right) = \frac{1}{36} \end{aligned}$$

Exercise 2

A phase shifter at 90° can be seen as an LTI system with Frequency Response:

$$H(e^{j\omega}) = \begin{cases} -j, & 0 < \omega < \pi \\ j, & -\pi < \omega < 0 \end{cases}$$

(a) Prove that

$$h[n] = \begin{cases} \frac{2}{n\pi}, & n \text{ odd} \\ 0, & n \text{ even} \end{cases}$$

(b) Show that the above expression can be refactored to:

$$h[n] = \begin{cases} \frac{2 \sin^2(\frac{n\pi}{2})}{n}, & n \neq 0 \\ 0, & n = 0 \end{cases}$$

Solution

(a) Using the IDTFT formula:

$$\begin{aligned} h[n] &= \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) \cdot e^{j\omega n} d\omega = \frac{1}{2\pi} \int_{-\pi}^0 j \cdot e^{j\omega n} d\omega \\ &= \frac{1}{2\pi} \int_0^{\pi} j \cdot e^{j\omega n} d\omega = \frac{j}{2\pi n} \cdot e^{j\omega n} \Big|_{-\pi}^0 - \frac{j}{2\pi n} \cdot e^{j\omega n} \Big|_0^{\pi} \end{aligned}$$

$$= \frac{j}{2\pi n} (1 - e^{-j\pi n}) - \frac{j}{2\pi n} (e^{j\pi n} - 1) \quad (1)$$

$$= \frac{j}{2\pi n} (1 - (-1)^n) + \frac{j}{2\pi n} (1 - (-1)^n)$$

$$= \frac{j}{\pi n} \cdot (1 - (-1)^n) \Leftrightarrow h[n] = \begin{cases} \frac{2}{n\pi}, & n \text{ odd} \\ 0, & n \text{ even} \end{cases}$$

(b)

Using (1):

$$h[n] = \frac{1}{2\pi n} \cdot (1 - e^{-j\pi n}) - \frac{1}{2\pi n} \cdot (e^{j\pi n} - 1)$$

$$= \frac{1}{2\pi n} - \frac{1}{2\pi n} \cdot e^{-j\pi n} - \frac{1}{2\pi n} \cdot e^{j\pi n} + \frac{1}{2\pi n}$$

$$= \frac{1}{\pi n} - \frac{1}{2\pi n} (e^{j\pi n} + e^{-j\pi n})$$

$$= \frac{1}{\pi n} - \frac{1}{\pi n} \cdot \cos(\pi n) \quad (\text{Euler})$$

$$= \frac{1}{\pi n} (1 - \cos(\pi n))$$

$$= \frac{1}{\pi n} \cdot 2 \sin^2\left(\frac{\pi}{2} n\right) \quad (\text{Trigonometric Property})$$

$$\Leftrightarrow h[n] = \begin{cases} \frac{2}{\pi} \cdot \frac{\sin^2\left(n \frac{\pi}{2}\right)}{n}, & n \neq 0 \\ 0, & n = 0 \end{cases}$$