

ECE 4213/5213

Test 1

Wednesday, October 22, 2014

Monday, October 27, 2014

4:30 PM - 5:45 PM

Fall 2014

Name: SOLUTION

Dr. Havlicek

Student Num: _____

Directions: This test is open book. You may also use a calculator, a clean copy of the course notes, and a clean copy of the formula sheet from the course web site. Other materials are not allowed. You have 75 minutes to complete the test. All work must be your own.

Students enrolled for undergraduate credit: work any four problems. Each problem counts 25 points. Below, Circle the numbers of the four problems you wish to have graded.

Students enrolled for graduate credit: work all five problems. Each problem counts 20 points.

SHOW ALL OF YOUR WORK for maximum partial credit! **GOOD LUCK!**

SCORE:

1. (25/20) _____

2. (25/20) _____

3. (25/20) _____

4. (25/20) _____

5. (25/20) _____

TOTAL (100):

On my honor, I affirm that I have neither given nor received inappropriate aid in the completion of this test.

Name: _____

Date: _____

1. 25/20 pts. A discrete-time LTI system H has impulse response $h[n]$ given by

$$h[n] = \left(-\frac{1}{3}\right)^n (u[n] - u[n-5]) = \begin{cases} \left(-\frac{1}{3}\right)^n, & 0 \leq n \leq 4, \\ 0, & \text{otherwise.} \end{cases}$$

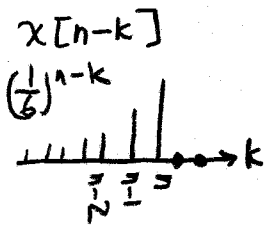
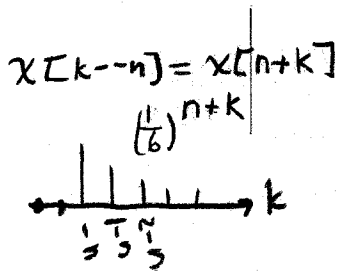
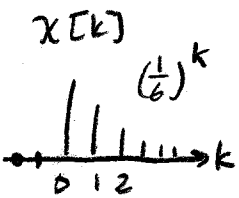
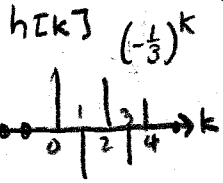
The system input is given by

$$x[n] = \left(\frac{1}{6}\right)^n u[n].$$

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

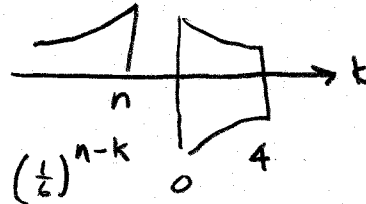
$$= \sum_{k=-\infty}^{\infty} h[k] x[n-k]$$

Use time domain convolution to find the system output $y[n]$.



case I) $n < 0$

$$y[n] = \sum_{k=-\infty}^{\infty} 0 = 0$$



case II) $0 \leq n < 5$

$$y[n] = \sum_{k=0}^n \left(\frac{1}{6}\right)^{n-k} \left(-\frac{1}{3}\right)^k$$

$$= \left(\frac{1}{6}\right)^n \sum_{k=0}^n \left(\frac{1}{6}\right)^{-k} \left(-\frac{1}{3}\right)^k = \left(\frac{1}{6}\right)^n \sum_{k=0}^n 6^k \left(-\frac{1}{3}\right)^k = \left(\frac{1}{6}\right)^n \sum_{k=0}^n \left(-\frac{6}{3}\right)^k$$

$$= \left(\frac{1}{6}\right)^n \sum_{k=0}^n (-2)^k = \left(\frac{1}{6}\right)^n \frac{(-2)^0 - (-2)^{n+1}}{1 - (-2)} = \left(\frac{1}{6}\right)^n \frac{1 + 2(-2)^n}{3}$$

$$= \frac{1}{3} \left(\frac{1}{6}\right)^n + \frac{2}{3} \left(\frac{1}{6}\right)^n (-2)^n = \frac{1}{3} \left(\frac{1}{6}\right)^n + \frac{2}{3} \left(-\frac{1}{3}\right)^n$$

case III) $n \geq 5$

$$y[n] = \sum_{k=0}^4 \left(\frac{1}{6}\right)^{n-k} \left(-\frac{1}{3}\right)^k$$

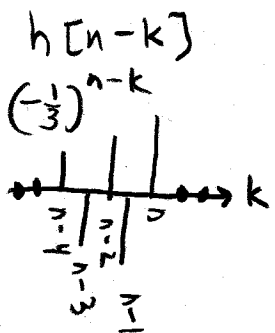
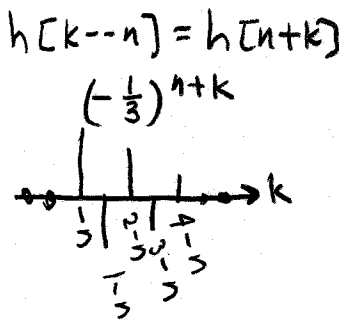
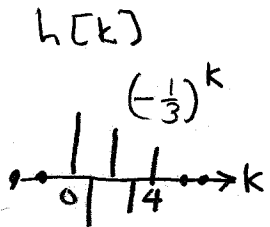
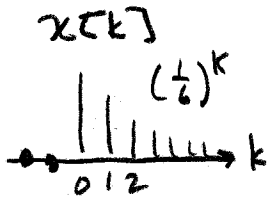
$$= \left(\frac{1}{6}\right)^n \sum_{k=0}^4 \left(\frac{1}{6}\right)^{-k} \left(-\frac{1}{3}\right)^k = \left(\frac{1}{6}\right)^n \sum_{k=0}^4 6^k \left(-\frac{1}{3}\right)^k = \left(\frac{1}{6}\right)^n \sum_{k=0}^4 (-2)^k$$

$$= \left(\frac{1}{6}\right)^n \frac{(-2)^0 - (-2)^5}{1 - (-2)} = \left(\frac{1}{6}\right)^n \frac{1 - (-32)}{3} = \left(\frac{1}{6}\right)^n \frac{33}{3} = 11 \left(\frac{1}{6}\right)^n$$

All Together:
$$y[n] = \begin{cases} 0 & , n < 0 \\ \frac{1}{3} \left(\frac{1}{6}\right)^n + \frac{2}{3} \left(-\frac{1}{3}\right)^n & , 0 \leq n < 5 \\ 11 \left(\frac{1}{6}\right)^n & , n \geq 5 \end{cases}$$

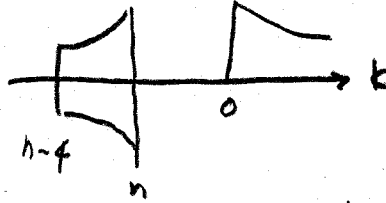
OTHER WAY :

More Workspace for Problem 1... $y[n] = x[n] * h[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k]$



Case I) $n < 0$:

$$y[n] = \sum_{k=-\infty}^{\infty} 0 = 0$$

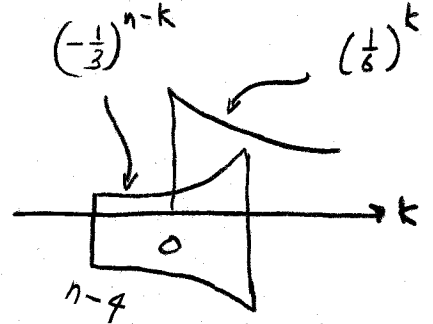


Case II) $n \geq 0$ and $n-4 \leq 0$

$$0 \leq n < 4$$

$$0 \leq n < 5$$

$$y[n] = \sum_{k=0}^n (-\frac{1}{3})^{n-k} (\frac{1}{6})^k$$



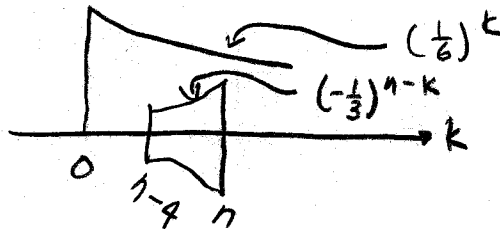
$$= (-\frac{1}{3})^n \sum_{k=0}^n (-\frac{1}{3})^{-k} (\frac{1}{6})^k = (-\frac{1}{3})^n \sum_{k=0}^n (-3)^k (\frac{1}{6})^k$$

$$= (-\frac{1}{3})^n \sum_{k=0}^n (-\frac{1}{2})^k = (-\frac{1}{3})^n \frac{1 - (-\frac{1}{2})^{n+1}}{1 - (-\frac{1}{2})} = (-\frac{1}{3})^n \frac{1 + \frac{1}{2}(-\frac{1}{2})^n}{3/2}$$

$$= \frac{2}{3} (-\frac{1}{3})^n + \frac{1}{3} (-\frac{1}{3})^n (-\frac{1}{2})^n = \frac{1}{3} (\frac{1}{6})^n + \frac{2}{3} (-\frac{1}{3})^n$$

Case III) $n \geq 5$

$$y[n] = \sum_{k=n-4}^n (-\frac{1}{3})^{n-k} (\frac{1}{6})^k$$



$$= (-\frac{1}{3})^n \sum_{k=n-4}^n (-\frac{1}{3})^{-k} (\frac{1}{6})^k = (-\frac{1}{3})^n \sum_{k=n-4}^n (-3)^k (\frac{1}{6})^k$$

$$= (-\frac{1}{3})^n \sum_{k=n-4}^n (-\frac{1}{2})^k = (-\frac{1}{3})^n \frac{(-\frac{1}{2})^{n-4} - (-\frac{1}{2})^{n+1}}{1 - (-\frac{1}{2})} = (-\frac{1}{3})^n \frac{(-\frac{1}{2})^n (-\frac{1}{2})^{-4} + \frac{1}{2} (-\frac{1}{2})^n}{3/2}$$

$$= (-\frac{1}{3})^n \frac{(-2)^4 (-\frac{1}{2})^n + \frac{1}{2} (-\frac{1}{2})^n}{3/2} = \frac{2}{3} (-\frac{1}{3})^n [16 + \frac{1}{2}] (-\frac{1}{2})^n = \frac{2}{3} (\frac{33}{2}) (\frac{1}{6})^n = 11 (\frac{1}{6})^n$$

All Together :
$$y[n] = \begin{cases} 0, & n < 0 \\ \frac{1}{3} (\frac{1}{6})^n + \frac{2}{3} (-\frac{1}{3})^n, & 0 \leq n < 5 \\ 11 (\frac{1}{6})^n, & n \geq 5 \end{cases}$$

2. 25/20 pts. A stable discrete-time LTI system H has input $x[n]$ and output $y[n]$ related by

$$y[n] + 2y[n-1] + \frac{3}{4}y[n-2] = x[n] - 2x[n-1].$$

(a) 7/5 pts. Find the transfer function $H(z)$.

$$Z : Y(z) + 2z^{-1}Y(z) + \frac{3}{4}z^{-2}Y(z) = X(z) - 2z^{-1}X(z)$$

$$Y(z) \left[1 + 2z^{-1} + \frac{3}{4}z^{-2} \right] = X(z) \left[1 - 2z^{-1} \right]$$

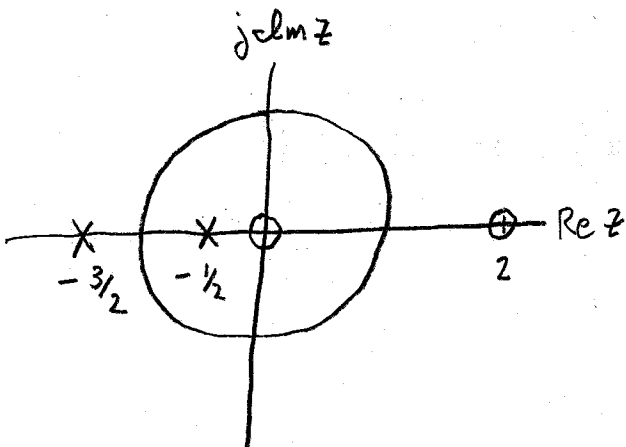
$$H(z) = \frac{Y(z)}{X(z)} = \frac{1 - 2z^{-1}}{1 + 2z^{-1} + \frac{3}{4}z^{-2}} = \frac{1 - 2z^{-1}}{\left(1 + \frac{3}{2}z^{-1}\right)\left(1 + \frac{1}{2}z^{-1}\right)}$$

(b) 7/5 pts. Give a pole-zero plot for $H(z)$ and specify the ROC.

- From $H(z)$ in part (a), there is a zero at $z=2$
and there are two poles at $z = -\frac{3}{2}, -\frac{1}{2}$

- Because denominator order (in z^{-1}) is one greater than numerator order, there is also a zero at $z=0$.

→ To see this, consider $H(z) \cdot \frac{z^2}{z^2} = \frac{z(z-2)}{(z+\frac{3}{2})(z+\frac{1}{2})}$ ← zeros at $z=0, 2$



- Because the system is stable, the ROC must include the unit circle.

$$\text{ROC: } \frac{1}{2} < |z| < \frac{3}{2}$$

Problem 2, cont...

(c) 11/10 pts. Find the impulse response $h[n]$.

$$H(z) = \frac{1-2z^{-1}}{(1+\frac{3}{2}z^{-1})(1+\frac{1}{2}z^{-1})} = \frac{A}{1+\frac{3}{2}z^{-1}} + \frac{B}{1+\frac{1}{2}z^{-1}}$$

$$A = \frac{1-2\theta}{1+\frac{1}{2}\theta} \Big|_{\theta=-\frac{2}{3}} = \frac{1+\frac{4}{3}}{1-\frac{1}{3}} = \frac{7/3}{2/3} = \frac{7}{2}$$

$$B = \frac{1-2\theta}{1+\frac{3}{2}\theta} \Big|_{\theta=-2} = \frac{1+4}{1-3} = \frac{5}{-2} = -\frac{5}{2}$$

$$H(z) = \frac{7}{2} \underbrace{\frac{1}{1+\frac{3}{2}z^{-1}}}_{|z| < \frac{3}{2}} - \frac{5}{2} \underbrace{\frac{1}{1+\frac{1}{2}z^{-1}}}_{|z| > \frac{1}{2}}$$

$$\begin{aligned} \text{Table: } h[n] &= \frac{7}{2} (-1) \left(-\frac{3}{2}\right)^n u[-n-1] - \frac{5}{2} \left(-\frac{1}{2}\right)^n u[n] \\ &= \underline{\underline{-\frac{5}{2} \left(-\frac{1}{2}\right)^n u[n] - \frac{7}{2} \left(-\frac{3}{2}\right)^n u[-n-1]}} \end{aligned}$$

3. 25/20 pts. A discrete-time LTI system H has impulse response

$$h[n] = \alpha\delta[n] + \beta\delta[n-1],$$

where $\alpha, \beta \in \mathbb{R}$ are real constants. Find the system group delay $\tau_g(\omega)$.

$$H(e^{j\omega}) = \alpha + \beta e^{-j\omega} = [\alpha + \beta \cos \omega] - j\beta \sin \omega$$

$$\theta(\omega) = \arctan \frac{\text{Im}[H(e^{j\omega})]}{\text{Re}[H(e^{j\omega})]} = \arctan \frac{-\beta \sin \omega}{\alpha + \beta \cos \omega} = -\arctan \frac{\beta \sin \omega}{\alpha + \beta \cos \omega}$$

$$\tau_g(\omega) = -\frac{d}{d\omega} \theta(\omega) = \frac{d}{d\omega} \arctan \frac{\beta \sin \omega}{\alpha + \beta \cos \omega}; \quad \text{use } \frac{d}{dx} \tan^{-1} u = \frac{1}{1+u^2} \frac{du}{dx}$$

$$= \left[1 + \frac{\beta^2 \sin^2 \omega}{(\alpha + \beta \cos \omega)^2} \right]^{-1} \frac{d}{d\omega} \beta \sin \omega (\alpha + \beta \cos \omega)^{-1}$$

$$= \left[1 + \frac{\beta^2 \sin^2 \omega}{(\alpha + \beta \cos \omega)^2} \right]^{-1} \left[\beta \sin \omega (-1) (\alpha + \beta \cos \omega)^{-2} (-1) \beta \sin \omega + \beta \cos \omega (\alpha + \beta \cos \omega)^{-1} \right]$$

$$= \frac{1}{1 + \frac{\beta^2 \sin^2 \omega}{(\alpha + \beta \cos \omega)^2}} \left[\frac{\beta^2 \sin^2 \omega}{(\alpha + \beta \cos \omega)^2} + \frac{\beta \cos \omega}{\alpha + \beta \cos \omega} \right] \cdot \frac{(\alpha + \beta \cos \omega)^2}{(\alpha + \beta \cos \omega)^2}$$

$$= \frac{1}{(\alpha + \beta \cos \omega)^2 + \beta^2 \sin^2 \omega} \left[\beta^2 \sin^2 \omega + \beta \cos \omega (\alpha + \beta \cos \omega) \right]$$

$$= \frac{1}{\alpha^2 + 2\alpha\beta \cos \omega + \beta^2 \cos^2 \omega + \beta^2 \sin^2 \omega} \left[\alpha\beta \cos \omega + \beta^2 \sin^2 \omega + \beta^2 \cos^2 \omega \right]$$

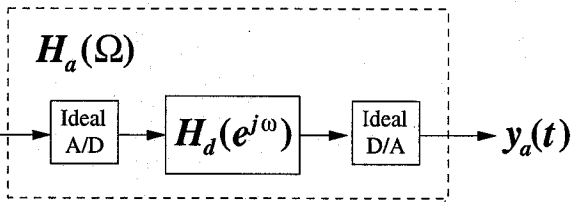
$$= \frac{1}{\alpha^2 + \beta^2 + 2\alpha\beta \cos \omega} \left[\beta^2 + \alpha\beta \cos \omega \right] = \frac{\beta^2 + \alpha\beta \cos \omega}{\alpha^2 + \beta^2 + 2\alpha\beta \cos \omega}$$

4. 25/20 pts. The continuous-time LTI system $H_a(\Omega)$ shown in the figure below is implemented using an ideal A/D converter, a discrete-time LTI system $H_d(e^{j\omega})$, and an ideal D/A converter.

$$T = \frac{1}{1000} \text{ sec} = 0.001 \text{ sec}$$

$$\text{or: } T = \frac{2\pi}{\Omega_T} = \frac{2\pi}{2000\pi} = \frac{1}{1000} x_a(t)$$

$$\frac{\Omega_T}{2} = 1000\pi$$



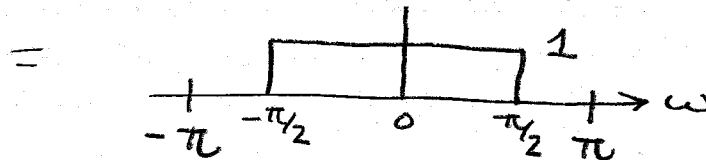
The sampling frequency of the A/D and D/A converters is $F_T = 1$ kHz, so $\Omega_T = 2000\pi$ rad/sec. All input signals $x_a(t)$ are bandlimited to $|\Omega| < \Omega_T/2$ (this simply ensures that the overall structure shown in the figure will be an LTI system).

The impulse response of the discrete-time filter H_d is given by

$$h_d[n] = \frac{\sin \frac{\pi}{2}n}{\pi n}$$

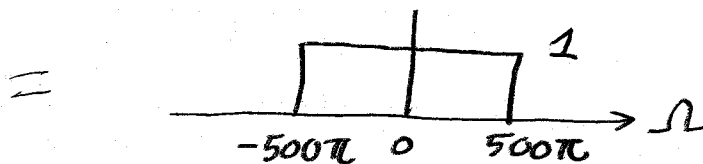
- (a) 7/6 pts. Find the discrete-time frequency response $H_d(e^{j\omega})$.

$$\text{Table: } H_d(e^{j\omega}) = \begin{cases} 1, & 0 \leq |\omega| \leq \pi/2 \\ 0, & \pi/2 < |\omega| \leq \pi \end{cases} \quad (2\pi\text{-periodic})$$



- (b) 9/7 pts. Find the continuous-time frequency response $H_a(\Omega)$. $\Omega = \frac{\omega}{T}$

$$H_a(\Omega) = \begin{cases} 1, & |\Omega| \leq \frac{\pi/2}{T} = 500\pi \\ 0, & |\Omega| > \frac{\pi/2}{T} = 500\pi \end{cases}$$



Problem 4, cont...

(c) 9/7 pts. The continuous-time input signal is given by

$$x_a(t) = \sin(400\pi t - \pi/8) + \cos(600\pi t + \pi/8).$$

Find the continuous-time output signal $y_a(t)$.

Hint: $Y_a(\Omega) = X_a(\Omega)H_a(\Omega)$.

$H_a(\Omega)$ is an ideal low-pass filter. The cutoff frequency is 500π rad/sec. So it is immediate that $\sin(400\pi t - \pi/8)$ is in the passband and $\cos(600\pi t + \pi/8)$ is in the stopband: $y_a(t) = \sin(400\pi t - \pi/8)$.

But we can also show this:

$$x_a(t) = \sin\left[400\pi\left(t - \frac{1}{3200}\right)\right] + \cos\left[600\pi\left(t - \frac{1}{4800}\right)\right]$$

Table + time shift property:

$$\begin{aligned} X_a(\Omega) &= e^{-j\Omega/3200} \cdot \frac{\pi}{j} [\delta(\Omega - 400\pi) - \delta(\Omega + 400\pi)] \\ &\quad + e^{-j\Omega/4800} \pi [\delta(\Omega - 600\pi) + \delta(\Omega + 600\pi)] \\ &= \frac{\pi}{j} [e^{-j\pi/800} \delta(\Omega - 400\pi) - e^{j\pi/800} \delta(\Omega + 400\pi)] \\ &\quad + \pi [e^{-j\pi/800} \delta(\Omega - 600\pi) + e^{j\pi/800} \delta(\Omega + 600\pi)] \end{aligned}$$

$$\begin{aligned} Y_a(\Omega) &= X_a(\Omega)H_a(\Omega) = X_a(\Omega) \times \begin{array}{c} \text{1} \\ \text{---} \\ -500\pi \quad 0 \quad 500\pi \end{array} \rightarrow \Omega \\ &= \frac{\pi}{j} [e^{-j\pi/800} \delta(\Omega - 400\pi) - e^{j\pi/800} \delta(\Omega + 400\pi)] \\ &= \frac{\pi}{j} [e^{-j\Omega/3200} \delta(\Omega - 400\pi) - e^{-j\Omega/3200} \delta(\Omega + 400\pi)] \\ &= e^{-j\Omega/3200} \cdot \frac{\pi}{j} [\delta(\Omega - 400\pi) - \delta(\Omega + 400\pi)] \end{aligned}$$

Table: $y_a(t) = \sin\left[400\pi\left(t - \frac{1}{3200}\right)\right] = \underline{\underline{\sin(400\pi t - \frac{\pi}{8})}}$

5. 25/20 pts. Let $x_1[n]$ be a length- N discrete-time signal given by

$$x_1[n] = 1, \quad 0 \leq n \leq N-1.$$

Let $x_2[n]$ be a length- N discrete-time signal given by

$$x_2[n] = 1 - \delta[n - (N-1)] = \begin{cases} 1, & 0 \leq n \leq N-2, \\ 0, & n = N-1. \end{cases}$$

Note: $x_1[n]$ is "all ones." $x_2[n]$ is the same, except that the last sample $x_2[N-1]$ is a zero instead of a one.

(a) 13/10 pts. Find the N -point DFT $X_1[k]$.

$$X_1[k] = \sum_{n=0}^{N-1} x_1[n] W_N^{nk} = \sum_{n=0}^{N-1} e^{-j2\pi nk/N} \quad (*)$$

$$\text{when } k=0, \quad (*) = \sum_{n=0}^{N-1} 1 = N$$

$$\text{when } 1 \leq k \leq N-1, \quad (*) = \frac{(e^{-j2\pi k/N})^0 - (e^{-j2\pi k/N})^N}{1 - e^{-j2\pi k/N}}$$

$$= \frac{1 - e^{-j2\pi k}}{1 - e^{-j2\pi k/N}}$$

$$= \frac{1-1}{1-(\text{not } 1)} = \frac{0}{\text{not zero}} = 0.$$

So all together,

$$X_1[k] = \begin{cases} N, & k=0 \\ 0, & 1 \leq k \leq N-1 \end{cases}$$

Problem 5, cont...

(b) 12/10 pts. Find the N -point DFT $X_2[k]$.

$$X_2[k] = \sum_{n=0}^{N-1} x_2[n] W_N^{nk} = \sum_{n=0}^{N-2} W_N^{nk} = \sum_{n=0}^{N-2} e^{-j2\pi n k / N} \quad (**)$$

$$\text{when } k=0, \quad (**) = \sum_{n=0}^{N-2} 1 = N-1$$

when $1 \leq k \leq N-1$,

$$(**) = \frac{(e^{-j2\pi k / N})^0 - (e^{-j2\pi k / N})^{N-1}}{1 - e^{-j2\pi k / N}}$$

$$= \frac{1 - e^{-j2\pi (N-1)k / N}}{1 - e^{-j2\pi k / N}} = \frac{1 - \overbrace{e^{-j2\pi k N / N}}^{\text{one}} e^{j2\pi k / N}}{1 - e^{-j2\pi k / N}}$$

$$= \frac{1 - e^{j2\pi k / N}}{1 - e^{-j2\pi k / N}} = \frac{e^{j2\pi k / N} [e^{-j2\pi k / N} - 1]}{1 - e^{-j2\pi k / N}}$$

$$= \frac{-e^{j2\pi k / N} [1 - e^{-j2\pi k / N}]}{1 - e^{-j2\pi k / N}} = -e^{j2\pi k / N}$$

All together:

$$X_2[k] = \begin{cases} N-1, & k=0 \\ -e^{j2\pi k / N}, & 1 \leq k \leq N-1 \end{cases}$$