National Tsing Hua University Department of Electrical Engineering EEE 2600 Indian 4a Digital Signal Propagation Station 20

EE3660 Intro. to Digital Signal Processing, Spring 2020

Homework Assignment #3: Chap. 5-6

Solution

I Paper Assignment (74%)

1. (6%) Determine the system function, magnitude response, and phase response of the following systems and use the pole-zero pattern to explain the shape of their magnitude response:

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

(b)
$$y[n] = x[n] - x[n-4] + 0.6561y[n-4]$$

(a)

$$\text{System function:} \quad H(z) = \frac{Y(z)}{X(z)} = \frac{1}{4}(1+z^{-1}-z^{-2}-z^{-3})$$

Frequency response:

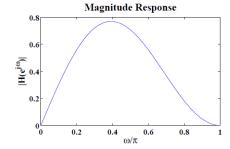
$$H\!\!\left(\mathrm{e}^{\mathrm{j}\omega}\right) = \frac{1}{4}[(1+\cos\omega-\cos2\omega-\cos3\omega) + \mathrm{j}(-\sin\omega+\sin2\omega+\sin3\omega)]$$

Magnitude response:

$$|H(e^{j\omega})| = \frac{1}{4}\sqrt{(1+\cos\omega-\cos2\omega-\cos3\omega)^2 + (-\sin\omega+\sin2\omega+\sin3\omega)^2}$$

Phase response:

$$\angle H(e^{j\omega}) = tan^{-1} \left(\frac{-\sin \omega + \sin 2\omega + \sin 3\omega}{1 + \cos \omega - \cos 2\omega - \cos 3\omega} \right)$$



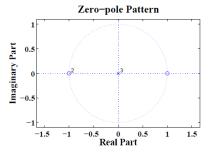


FIGURE 5.20: Magnitude response and pole-zero plot of $y[n] = \frac{1}{4}(x[n] + x[n-1]) - \frac{1}{4}(x[n-2] + x[n-3])$.

(b)

System function:

$$H(z) = \frac{Y(z)}{X(z)} = \frac{1 - z^{-4}}{1 - 0.6561z^{-4}} = \frac{(1 + z^{-2})(1 + z^{-1})(1 - z^{-1})}{(1 + 0.81z^{-2})(1 + 0.9z^{-1})(1 - 0.9z^{-1})} = \frac{(z + i)(z - i)(z + 1)(z - 1)}{(z + 0.9i)(z - 0.9i)(z + 0.9)(z - 0.9i)}$$

Magnitude response:

$$\left| H(e^{j\omega}) \right| = \frac{\sqrt{(1 - \cos 4\omega)^2 + (\sin 4\omega)^2}}{\sqrt{(1 - 0.6561\cos 4\omega)^2 + (0.6561\sin 4\omega)^2}}$$

Phase response:

$$\angle H(e^{j\omega}) = tan^{-1}(\frac{\sin 4\omega}{1 - \cos 4\omega}) - tan^{-1}(\frac{0.6561\sin 4\omega}{1 - 0.6561\cos 4\omega})$$

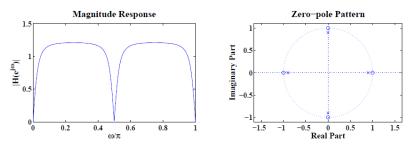


FIGURE 5.137: (a) Magnitude response (b) Pole-zero pattern.

2. (12%) Consider a periodic signal

$$x[n] = \sin(0.1\pi n) + \frac{1}{3}\sin(0.3\pi n) + \frac{1}{5}\sin(0.5\pi n)$$

For each of the following systems, determine if the system imparts (i) no distortion, (ii) magnitude distortion, and/or (iii) phase (or delay) distortion.

(a)
$$h[n] = \{1_{n=0}, -2, 3, -4, 0, 4, -3, 2, -1\}$$

(b)
$$y[n] = 10x[n-10]$$

No distortion means: constant gain, linear phase

(a) Magnitude distortion, Phase distortion

$$\begin{split} \mathrm{H}\big(e^{j\omega}\big) &= \sum_{n=-\infty}^{\infty} h[n]e^{-j\omega n} \\ &= (1-2\cos\omega+3\cos2\omega-4\cos3\omega+4\cos5\omega-3\cos6\omega+2\cos7\omega-\cos8\omega) \\ &+ \mathrm{j}(2\sin\omega-3\sin2\omega+4\sin3\omega-4\sin5\omega+3\sin6\omega-2\sin7\omega+\sin8\omega) \end{split}$$

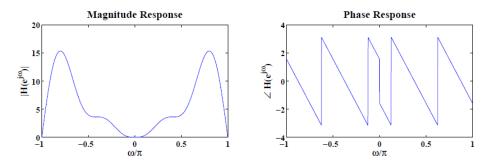


FIGURE 5.67: Magnitude and phase responses of the system.

(b) No distortion

$$H(e^{j\omega}) = 10e^{-10j\omega} \quad |H(e^{j\omega})| = 10, \ \angle H(e^{j\omega}) = -10\omega$$

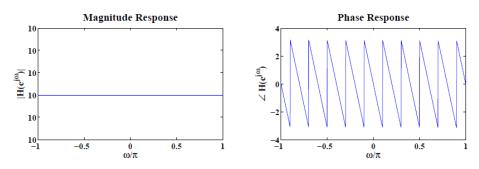


FIGURE 5.69: Magnitude and phase responses of the system.

- 3. (12%) An economical way to compensate for the droop distortion in S/H DAC is to use an appropriate digital compensation filter prior to DAC.
 - (a) Determine the frequency response of such an ideal digital filter $H_r(e^{j\omega})$ that will perform an equivalent filtering given by following $H_r(j\Omega)$

$$H_{\rm r}({\rm j}\Omega) = \begin{cases} \frac{\Omega T/2}{\sin(\Omega T/2)} {\rm e}^{{\rm j}\Omega T/2}, & |\Omega| < \pi/T \\ 0. & \text{otherwise} \end{cases}$$

(b) One low-order FIR filter suggested in Jackson (1996) is

$$H_{FIR}(z) = -\frac{1}{16} + \frac{9}{8}z^{-1} - \frac{1}{16}z^{-2}$$

Compare the magnitude response of $H_{FIR}(e^{j\omega})$ with that of $H_r(e^{j\omega})$ above.

(c) Another low-order IIR filter suggested in Jackson (1996) is

$$H_{IIR}(z) = \frac{9}{8 + z^{-1}}$$

(a) Solution:

$$\begin{split} g_{\rm SH}(t) &= \begin{cases} 1, & 0 \leq t \leq T & \text{CTFT} \\ 0, & \text{otherwise} \end{cases} G_{\rm SH}(\mathrm{j}\Omega) = \frac{2\sin(\Omega T/2)}{\Omega} \, \mathrm{e}^{-\mathrm{j}\Omega T/2} \\ H_{\rm r}(\mathrm{j}\Omega) &= \begin{cases} \frac{\Omega T/2}{\sin(\Omega T/2)} \cdot \mathrm{e}^{\mathrm{j}\Omega T/2}, & |\Omega| < \pi/T \\ 0, & \text{otherwise} \end{cases} \end{split}$$

The frequency response is:

$$H_r\!\left(e^{j\omega}\right) = egin{cases} rac{\omega/2}{\sin(\omega/2)}e^{j\omega/2} \ , |\omega| < \pi \\ 0 \ , otherwise \end{cases}$$

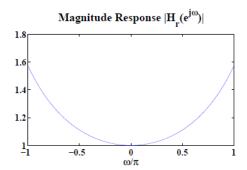


FIGURE 6.21: Magnitude response of ideal digital filter $H_{\rm r}({\rm e}^{{\rm j}\omega})$.

(b) Solution: The magnitude response of $H_{\rm FIR}({\rm e}^{{\rm j}\omega})$ is:

$$|H_{\text{FIR}}(e^{j\omega})| = \sqrt{(-\frac{1}{16} + \frac{9}{8}\cos\omega - \frac{1}{16}\cos2\omega)^2 + (-\frac{9}{8}\sin\omega + \frac{1}{16}\sin2\omega)^2}$$
$$= \sqrt{\frac{1}{16^2} + \frac{9^2}{8^2} + \frac{1}{16^2} - 4 \times \frac{9}{8} \times 116\cos\omega + \frac{2}{16^2}\cos2\omega}$$

(c) Solution: The magnitude response of $H_{\rm IIR}({\rm e}^{{\rm j}\omega})$ is:

$$|H_{\rm IIR}(e^{j\omega})| = \frac{9}{\sqrt{(8 + \cos \omega)^2 + \sin^2 \omega}} = \frac{9}{\sqrt{1 + 8^2 + 2\cos \omega}}$$

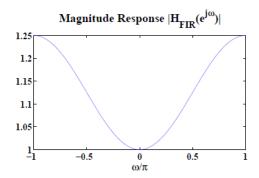


FIGURE 6.22: Magnitude response of low-order FIR filter $H_{\rm FIR}({\rm e}^{{\rm j}\omega})$.

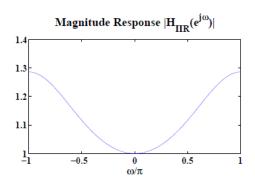


FIGURE 6.23: Magnitude response of low-order IIR filter $H_{IIR}(e^{j\omega})$.

4. (12%) Consider the following continuous-time system

$$H(s) = \frac{s^4 - 6s^3 + 10s^2 + 2s - 15}{s^5 + 15s^4 + 100s^3 + 370s^2 + 744s + 720}$$

- (a) Show that the system H(s) is a nonminimum phase system.
- (b) Decompose H(s) into the product of minimum phase component $H_{min}(s)$ and an all pass component $H_{ap}(s)$.
- (c) Briefly plot the magnitude and phase responses of H(s) and $H_{min}(s)$ in one figure and explain your plots.
- (d) Briefly plot the magnitude and phase responses of $H_{ap}(s)$.

(a) Proof:

$$H(s) = \frac{(s-3)(s-2-j)(s-2+j)(s+1)}{(s+5)(s+3-3j)(s+3+3j)(s+2-2j)(s+2+2j)}$$

Hence, there are three zero on the right-hand plane which proved that the system H(s) is NOT minimum phase system.

(b) Solution:

$$H(s) = H_{\min}(s) \cdot H_{ap}(s)$$

$$H_{\min}(s) = \frac{(s+3)(s+2-j)(s+2+j)(s+1)}{(s+5)(s+3-3j)(s+3+3j)(s+2-2j)(s+2+2j)}$$

$$H_{ap}(s) = \frac{(s-3)(s-2-j)(s-2+j)}{(s+3)(s+2-j)(s+2+j)}$$

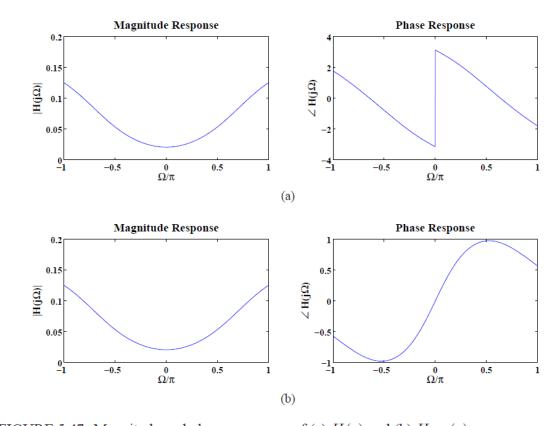
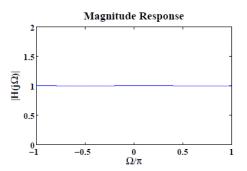


FIGURE 5.47: Magnitude and phase responses of (a) H(s) and (b) $H_{\min}(s)$.



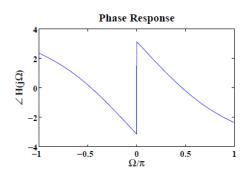


FIGURE 5.48: Magnitude and phase responses of $H_{\rm ap}(s)$.

- 5. (12%) We want to design a second-order IIR filter using pole-zero placement that satisfies the following requirements: (1) the magnitude response is 0 at $\omega_1 = 0$ and $\omega_3 = \pi$ (2) The maximum magnitude is 1 at $\omega_{2,4} = \pm \frac{\pi}{4}$ and (3) the magnitude response is approximately $\frac{1}{\sqrt{2}}$ at frequencies $\omega_{2,4} \pm 0.05$
 - (a) Determine locations of two poles and two zeros of the required filter and then compute its system function H(z).
 - (b) Briefly graph the magnitude response of the filter.
 - (c) Briefly graph phase and group-delay responses.

Determine the response with the definition of Mag/Phase response:

$$\begin{split} |H(\mathrm{e}^{\mathrm{j}\omega})| &= |b_0| \prod_{k=1}^M \left| 1 - z_k \mathrm{e}^{-\mathrm{j}\omega} \right| / \prod_{k=1}^N \left| 1 - p_k \mathrm{e}^{-\mathrm{j}\omega} \right|, \\ &\angle H(\mathrm{e}^{\mathrm{j}\omega}) = \angle b_0 + \sum_{k=1}^M \angle \left(1 - z_k \mathrm{e}^{-\mathrm{j}\omega} \right) - \sum_{k=1}^N \angle \left(1 - p_k \mathrm{e}^{-\mathrm{j}\omega} \right), \end{split}$$

Or from the Pole/Zero Map

(a) Solution:

zeros:
$$z_1 = e^{j0} = 1$$
, $z_2 = e^{j\pi} = -1$
poles: $p_1 = re^{j\frac{\pi}{4}}$, $p_2 = re^{-j\frac{\pi}{4}}$, $r \in (0,1)$

The system function is:

$$H(z) = b_0 \frac{(1 - z^{-1})(1 + z^{-1})}{(1 - re^{j\frac{\pi}{4}}z^{-1})(1 - re^{-j\frac{\pi}{4}}z^{-1})}$$

The frequency response is:

$$H(e^{j\omega}) = b_0 \frac{(1 - e^{-j\omega})(1 + e^{-j\omega})}{(1 - re^{j\frac{\pi}{4}}e^{-j\omega})(1 - re^{-j\frac{\pi}{4}}e^{-j\omega})}$$

Constrain $|H(e^{j\omega})|_{max} = 1$, we have

$$|b_0| = \frac{(1-r)\sqrt{1+r^2}}{\sqrt{2}}$$

Choose r = 0.95.

(b) See plot below.

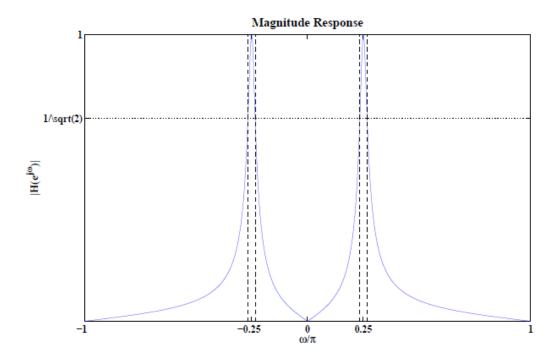


FIGURE 5.96: Magnitude response of the filter.

(c)

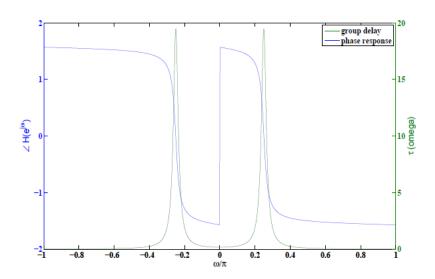


FIGURE 5.97: Phase and group-delay responses of the filter.

- 6. (10%) The following signals $x_c(t)$ is sampled periodically to obtained the discrete-time signal x[n]. For each of the given sampling rates in F_s Hz or in T period, (i) determine the spectrum $X(e^{i\omega})$ of x[n]; (ii) plot its magnitude and phase as a function of ω in $\frac{rad}{sam}$ and as a function of F in Hz; and (iii) explain whether $x_c(t)$ can be recovered from x[n].
 - (a) $x_c(t) = 5e^{i40t} + 3e^{-i70t}$, with sampling period T = 0.01, 0.04, 0.1
 - (b) $x_c(t) = 3 + 2\sin(16\pi t) + 10\cos(24\pi t)$, with sampling rate $F_s = 30, 20, 15$ Hz.

(a)

$$X(j\Omega) = 10\pi\delta(\Omega - 40) + 6\pi\delta(\Omega + 70)$$

The spectra of the sampled sequence x[n] is:

$$X(e^{j\omega})|_{\omega=\Omega T} = \frac{1}{T} \sum_{k=-\infty}^{\infty} X_{r}[j(\Omega - k\Omega_{s})]$$

The continuous signal $x_c(t)$ can be recovered if the sampling interval is (a) T = 0.01, (b) T = 0.04, and can NOT be recovered if the sampling interval is (c) T = 0.1.

T=0.01,
$$\Omega_s = 2\pi F_s = 200\pi$$
, $\omega_s = \Omega_s/100$
$$X(e^{j\omega}) = 100 \sum_{k=-\infty}^{\infty} 10 \pi \delta(\Omega - 40 - 200\pi k) + 6\pi \delta(\Omega + 70 - 200\pi k)$$

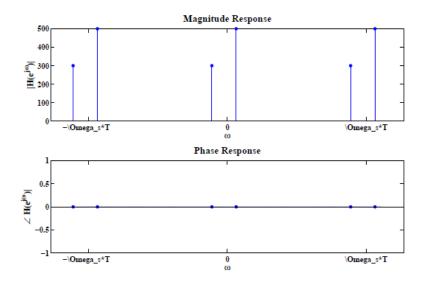


FIGURE 6.30: Magnitude and phase responses of $X(e^{j\omega})$ as a function of ω in $\frac{\text{rad}}{\text{sam}}$ when the sampling interval is T=0.01.

T=0.04,
$$\Omega_s = 2\pi F_s = 50\pi$$
, $\omega_s = \Omega_s/25$
$$X(e^{j\omega}) = 25 \sum_{k=-\infty}^{\infty} 10 \pi \delta(\Omega - 40 - 50\pi k) + 6\pi \delta(\Omega + 70 - 50\pi k)$$

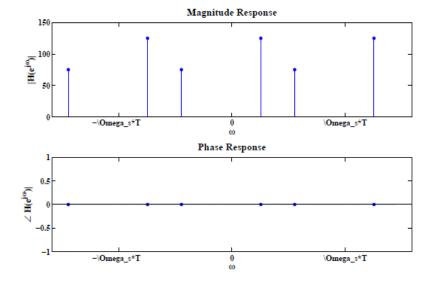


FIGURE 6.31: Magnitude and phase responses of $X(e^{j\omega})$ as a function of ω in $\frac{\text{rad}}{\text{sam}}$ when the sampling interval is T=0.04.

T=0.1,
$$\Omega_s = 2\pi F_s = 20\pi$$
, $\omega_s = \Omega_s/10$
$$X(e^{j\omega}) = 10 \sum_{k=-\infty}^{\infty} 10 \pi \delta(\Omega - 40 - 20\pi k) + 6\pi \delta(\Omega + 70 - 20\pi k)$$

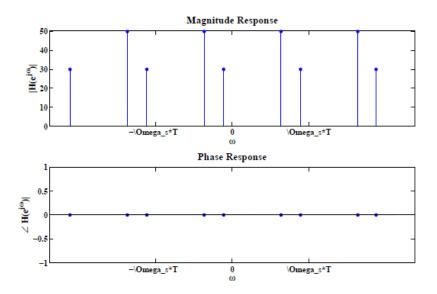


FIGURE 6.32: Magnitude and phase responses of $X(e^{j\omega})$ as a function of ω in $\frac{\text{rad}}{\text{sam}}$ when the sampling interval is T=0.1.

(b)

$$Xc(j\Omega) = 6\pi + \frac{1}{j}2\pi\delta(\Omega - 16\pi) - \frac{1}{j}2\pi\delta(\Omega + 16\pi) + 10\pi\delta(\Omega - 24\pi) + 10\pi\delta(\Omega + 24\pi)$$

The spectra of the sampled sequence x[n] is:

$$X(e^{j\omega})|_{\omega=2\pi F/F_s} = F_s \sum_{k=-\infty}^{\infty} X_c[j2\pi(F-kF_s)]$$

The signal $x_{\rm c}(t)$ can be recovered from x[n] if the sampling rate is (a) $F_{\rm s}=30$ Hz, and can NOT be recovered if the sampling rate is (b) $F_{\rm s}=20$ Hz, (c) $F_{\rm s}=15$ Hz.

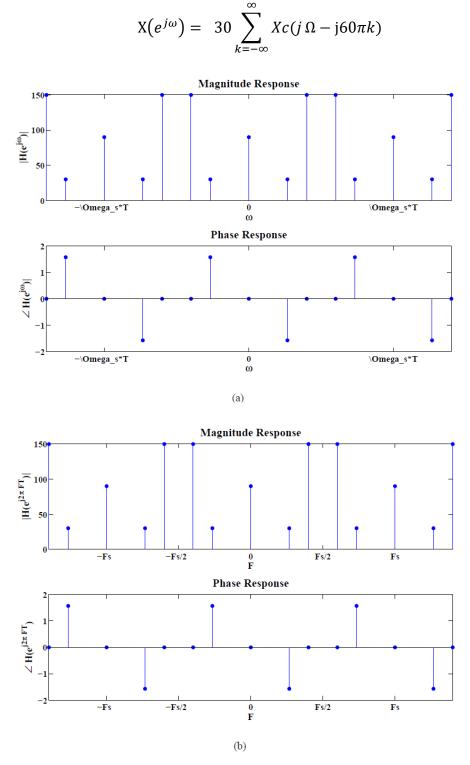
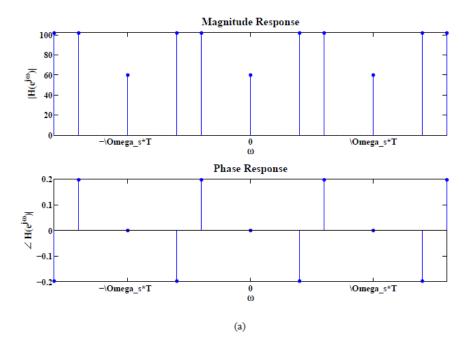


FIGURE 6.48: Spectra of $X(\mathrm{e}^{\mathrm{j}\omega})$ as a function of (a) ω in $\frac{\mathrm{rad}}{\mathrm{sam}}$ and (b) F in Hz when the sample rate is $F_{\mathrm{s}}=30$ KHz.

$$X(e^{j\omega}) = 20 \sum_{k=-\infty}^{\infty} Xc(j\Omega - j40\pi k)$$



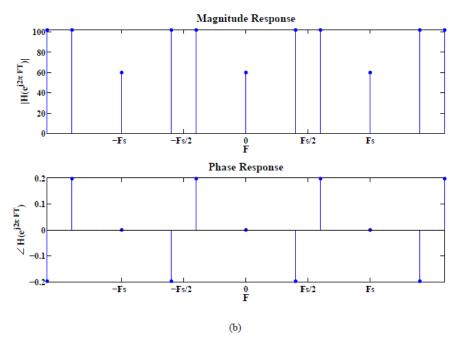
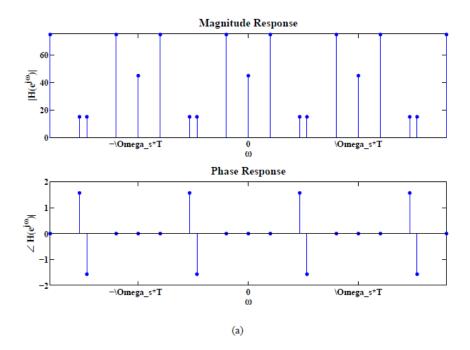


FIGURE 6.49: Spectra of $X(\mathrm{e}^{\mathrm{j}\omega})$ as a function of (a) ω in $\frac{\mathrm{rad}}{\mathrm{sam}}$ and (b) F in Hz when the sample rate is $F_{\mathrm{s}}=20$ KHz.

$$X(e^{j\omega}) = 15 \sum_{k=-\infty}^{\infty} Xc(j\Omega - j30\pi k)$$



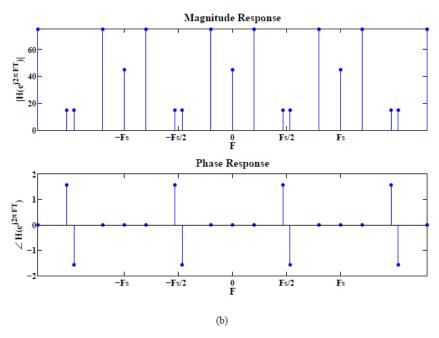


FIGURE 6.50: Spectra of $X(\mathrm{e}^{\mathrm{j}\omega})$ as a function of (a) ω in $\frac{\mathrm{rad}}{\mathrm{sam}}$ and (b) F in Hz when the sample rate is $F_{\mathrm{s}}=15$ KHz.

7. (8%) An 8-bit ADC has an input analog range of ± 5 volts. The analog input signal is

$$x_c(t) = 2\cos(200\pi t) + 3\sin(500\pi t)$$

The converter supplies data to a computer at a rate of 2048 bits/s. The computer, without processing, supplies these data to an ideal DAC to form the reconstructed signal $y_c(t)$. Determine:

- (a) the quantizer resolution (or step),
- (b) the SQNR in dB,
- (c) the folding frequency and the Nyquist rate,
- (a) Solution:

The quantizer resolution is:

$$\frac{10v}{2^8} = 0.0390625v$$

(b) Solution:

$$e(t) = \frac{\Delta}{2}t$$

$$P_Q = \frac{1}{\Delta} \int_{-\frac{\Delta}{2}}^{\frac{\Delta}{2}} e^2(t) dt = \frac{\Delta^2}{12} = \frac{0.039^2}{12} = 1.2675 * 10^{-4}$$

$$x_c(t) = 2\cos(200\pi t) + 3\sin(500\pi t)$$

$$P_S = \frac{1}{T} \int_0^T x_c^2(t) dt = 6.5$$

SQNR =
$$\frac{P_S}{P_O} = \frac{6.5}{1.2675 * 10^{-4}} = 5.128 * 10^4$$

SQNR in dB =
$$10 \log_{10} (5.128 * 10^4) = 47.09$$

(c) Solution:

The sampling rate is:

$$F_{\rm s} = \frac{2^{11}}{2^3} = 2^8 \text{sam/sec}$$

The folding frequency is $F_s/2 = 2^7$.

The Nyquist rate is 500.