

Signal Processing

It is an operation that changes characteristics of a signal. It deals with modification of signal so that result is in more desirable form. The main objective

is to extract information.

Signals processing is concerned with representing signals in mathematical terms and extracting the information by carrying out algorithmic operations on the signal.

Basically there are two types of signal processing systems:

- 1) Analog signal processing.
- 2) Digital signal processing.

Analog Signal Processing

In science & Engineering field most of the signals are analog in nature. These signals are functions of a continuous variable such as time or space. To process such signals devices like amplifiers, filter, frequency analyzer are required.

The system that processes the analog signal to extract information present in the signal by analog system is known as analog signal processing system.

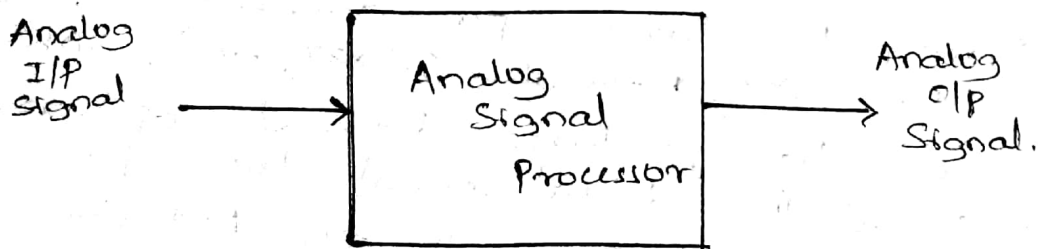


Fig. Analog Signal Processing system.

Analog signals are continuous in both time and amplitude. In real world current, voltage, pressure, temperature, light intensity are analog signals.

(2) Digital Signal Processing operations of

It deals with mathematical operations on digital signals.

Def: - "Working with digital signals to modify them, extract information, to receive or to transmit signals or manipulate them in any other ways known as digital signal processing."

Block diagram Representation of DSP.

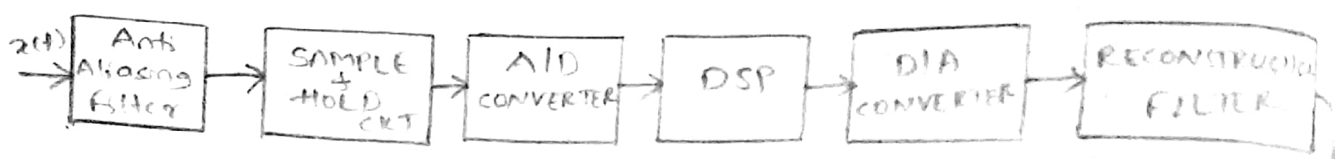


Fig: Digital Signal Processing system.

$x(t)$ = Analog i/p signal

$y(t)$ = Analog processed o/p

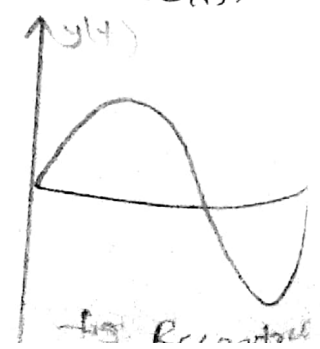
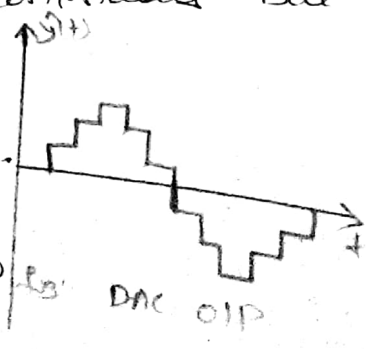
Here i/p $x(t)$ is ~~take~~ from transducer (may be). This i/p signal is applied to anti-aliasing filter. It is a low pass filter used to remove high frequency component. & also to band limit the signal. This is also helpful to select sampling frequency (f_s).

Sample and Hold circuit keeps i/p signal constant during conversion of analog signal to digital.

Depends on analog i/p (0 to +10V for unipolar, -5V to +5V if bipolar). ADC gives the N-bit binary number. This converted signal can be processed using digital techniques.

DSP may be large programmable digital computer or μP (Intel 80xx, Motorola 68xx, etc). which is programmed to perform desired operations on the i/p signal. The digital signal from processor is applied to i/p of DAC. The o/p of DAC is continuous but not smooth. To

eliminate these high frequency components the o/p DAC is connected to Reconstruction Filter. Hence this filter produces the smooth continuous Analog signal.



Advantages of DSP over Analog processing.

- ① Computers can be made accurate to required degree, by choosing their word length according to desired accuracy.
- ② Sensitivity of digital computer to electrical noise is quite low.
- ③ Speed of computation can be enhanced by using advances in technology — Greater CPU and memory speed and parallel computing.
- ④ Digital storage is less expensive and flexible.
- ⑤ Change in processing functions can be easily made through changes in programming.
- ⑥ Digital information can be enhanced to have security and privacy through spectral coding techniques.
- ⑦ Very low frequency (VLF) signals can be easily processed.
- ⑧ Digital realization is cheaper.
- ⑨ Non linear and time varying operations can be accomplished via programming.

Limitations

- ① System complexity increases because of A/D, D/A and their associated filters.
- ② In processing RF signals (Radio frequency) DSP cannot meet the speed requirements. Signals having extremely wide bandwidths requires fast sampling rate A/D conversion ($f_s \geq 2f_m$). But there is a practical limitation in the speed of operation of A/D converter of DSP processors.
- ③ Software development and testing costs are very high and DSP chip contains more than 4 lakh transistors dissipates more power (1 watt)

(PTD)

Areas of Applications of DSP

1) Communication: Detection, filtering, encoding & decoding like telephone dialing app^s, modems, data compression, video conferencing, cellular phone, FAX etc.

2) Image processing - compression, enhancement, analysis and recognition.

3) Speech processing: - Noise filtering, coding, automatic speech recognition, speaker verification and identification. In speech synthesis technique (conversion of written text into speech).

4) Instrumentation: - Digital filters, Robot control, process

5) Medical: - In medical diagnostic instruments like X-ray scanning, computerized Tomography (CT). Spectrum analysis of ECG & EEG signals to detect disorders in heart & brain. In patient monitoring

6) Military: - Radar signal processing, Navigation, security information etc.

7) Consumer electronics: - Digital audio/TV, Education toys, FM stereo applications, sound recording app.

8) Detection of Underground nuclear explosion, and Earthquake monitoring.

9) Anti Aliasing means removing signal components that have a higher frequency than a is able to be properly resolved by recording (sampling device).

Anti Aliasing is a technique that minimizes distortion representing high resolution signal at a lower resolution.

Used in digital photography, computer graphics, digital audio etc //

Frequency Domain Sampling

Today many applications demand the processing of signals in frequency domain. For example frequency content, periodicity, energy and power spectrum can be better analyzed in frequency domain. Hence by using Fourier transform (FT) and discrete Fourier transform (DFT) signals are transformed from time domain to frequency domain. When required analysis and processing is performed in frequency domain then signals are transformed back to time domain by Inverse discrete Fourier transform (IDFT).

Discrete Fourier Series

Let $x_p(t)$ is a periodic signal with period T , which is unique over the interval $(-T/2$ to $T/2)$ or $(0, T)$ & consists of N frequency components separated by $\frac{\omega T}{N}$ radians. $x_p(t) = x_p(t+T)$ for all N . $x_p(t)$ is weighted sum of complex exponentials.

These periodic complex exponentials are of the form,
$$e^{j2\pi k t / T} = e^{j2\pi k (t+T) / T}$$
 where k is an integer.

According to periodicity property of DFT there are finite no of harmonics with frequency $\frac{\omega T}{N} k$, $(k=0, 1, 2, \dots, N-1)$.
 Periodic sequence $x_p(t) = \frac{1}{N} \sum_{k=0}^{N-1} X_p(k) e^{j2\pi k t / T}$, $n=0, \pm 1, \dots$

where $\{X_p(k), k=0, \pm 1, \dots\}$ are called discrete Fourier series coefficients.

To obtain Fourier coefficients we multiply both sides of Eq (1) by $e^{-j(2\pi/N)mn}$ & summing the product from $n=0$ to $n=N-1$ then

$$\begin{aligned} \sum_{n=0}^{N-1} x_p(n) e^{-j(2\pi/N)mn} &= \frac{1}{N} \sum_{k=0}^{N-1} \sum_{n=0}^{N-1} X_p(k) e^{+j2\pi k n / N} e^{-j(2\pi/N)mn} \\ &= \frac{1}{N} \sum_{k=0}^{N-1} X_p(k) \sum_{n=0}^{N-1} e^{j2\pi/N (k-m)n} \quad \text{--- (2)} \\ &= \frac{1}{N} \sum_{k=0}^{N-1} \sum_{n=0}^{N-1} X_p(k) e^{j2\pi/N (k-m)n} \end{aligned}$$

(PTO)

Interchanging the order of summation

$$\sum_{n=0}^{N-1} x_p(n) e^{-j(2\pi/N)mn} = \frac{1}{N} \sum_{k=0}^{N-1} X_p(k) \sum_{n=0}^{N-1} e^{j(2\pi/N)(k-m)n} \quad \text{--- (3)}$$

But $\sum_{n=0}^{N-1} e^{j(2\pi/N)(k-m)n} = N$ if $(k-m) = 0, \pm N, \pm 2N, \dots$
 $= 0$ other wise

then we get

$$\sum_{n=0}^{N-1} x_p(n) e^{-j(2\pi/N)mn} = X_p(m) \quad \text{--- (4)}$$

Fourier series coefficients $X_p(k)$ can be obtained by changing m to k in Eq (4)

$$X_p(k) = \sum_{n=0}^{N-1} x_p(n) e^{-j2\pi kn/N} \quad \text{--- (5)}$$

Eq (5) is called eqn for Discrete Fourier series

$$x_p(n) = \frac{1}{N} \sum_{k=0}^{N-1} X_p(k) e^{j2\pi nk/N} \quad \text{--- (6)}$$

Eq (6) is called as eqn for Inverse discrete Fourier series

Here both $x_p(n)$ & $X_p(k)$ both are periodic with period of N samples & can be represented as

$$\text{DFS} [x_p(n)] = X_p(k)$$

Discrete Fourier Transform

Let Fourier transform of the signal is

$$X(\omega) = \sum_{n=-\infty}^{\infty} x(n) e^{-j\omega n} \quad \text{--- (1)}$$

Here ω is frequency & continuous function but $X(\omega)$ is continuous in digital processor

$x(n)$ is discrete signal This can't be evaluated uniformly. Hence To avoid this problem $X(\omega)$ is sampled

N samples are taken from 0 to 2π with period $2\pi/N$

but successive samples is $2\pi/N$ we get

Let $\omega = (2\pi/N)k$ is Eq (1)

$$X(2\pi/N) = \sum_{n=-\infty}^{\infty} x(n) e^{-j2\pi kn/N} \quad \text{--- (2)}$$

$k = 0, 1, 2, \dots, N-1$

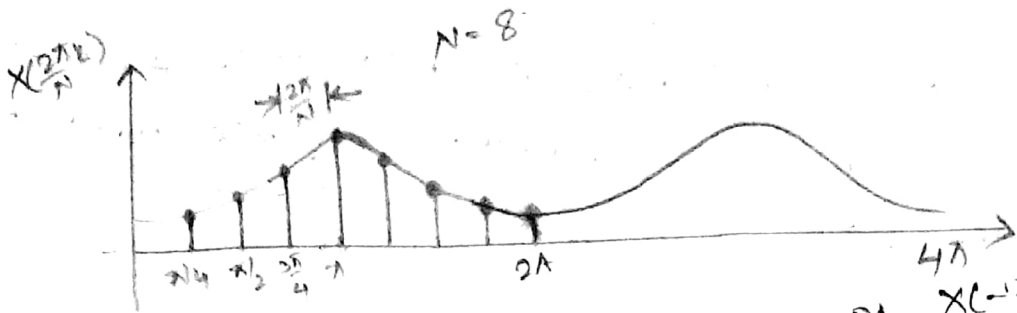


Fig: - Frequency domain sampling of $X(\omega)$.
 Here $X(\omega)$ repeats after 2π . k is index for samples
 $N=8$ samples are taken over the period $0-2\pi$ & $X(\omega)$
 is calculated only at discrete values of ω .

Finding minimum value of N .

Here n varies from $-\infty$ to ∞ in below eq^s.

$$X\left(\frac{2\pi k}{N}\right) = \sum_{n=-\infty}^{\infty} x(n) e^{-j\frac{2\pi k}{N}n}$$

Divide the \sum into individual summations consisting only N samples of $x(n)$.

$$X\left(\frac{2\pi k}{N}\right) = \dots + \sum_{n=-N}^{-1} x(n) e^{-j\frac{2\pi k}{N}n} + \sum_{n=0}^{N-1} x(n) e^{-j\frac{2\pi k}{N}n} + \sum_{n=N}^{2N-1} x(n) e^{-j\frac{2\pi k}{N}n} + \dots$$

Considering only one summation the above eqⁿ can be rewritten as a

$$X\left(\frac{2\pi k}{N}\right) = \sum_{l=-\infty}^{\infty} \sum_{n=lN}^{lN+N-1} x(n) e^{-j\frac{2\pi k}{N}n}$$

Now change n to $n-lN$ only for every summation

$$\text{then } X\left(\frac{2\pi k}{N}\right) = \sum_{l=-\infty}^{\infty} \sum_{n=0}^{N-1} x(n-lN) e^{-j\frac{2\pi k}{N}(n-lN)}$$

$$= \sum_{l=-\infty}^{\infty} \sum_{n=0}^{N-1} x(n-lN) e^{-j\frac{2\pi k}{N}n} e^{j2\pi kl}$$

Here $e^{j2\pi kl} = 1$ $\because k$ & l both are integers & $2\pi kl$ is integer multiple of 2π .

$$\therefore X\left(\frac{2\pi k}{N}\right) = \sum_{l=-\infty}^{\infty} \sum_{n=0}^{N-1} x(n-lN) e^{-j\frac{2\pi k}{N}n}$$

Now change the order of summation then

$$X\left(\frac{2\pi k}{N}\right) = \sum_{n=0}^{N-1} \sum_{l=-\infty}^{\infty} x(n-lN) e^{-j\frac{2\pi k}{N}n}$$

$$= \sum_{n=0}^{N-1} x(n) e^{-j\frac{2\pi k}{N}n}$$

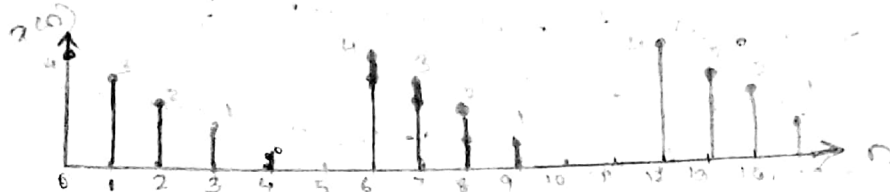
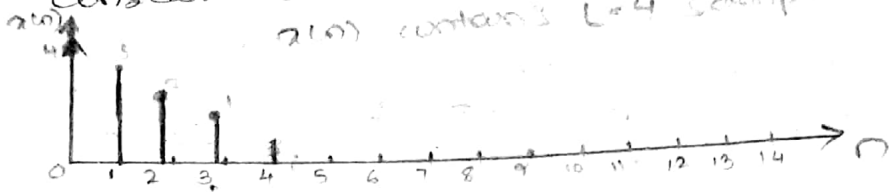
Here $k=0, 1, 2, \dots, N-1$

$$x_p(n) = \sum_{l=-\infty}^{\infty} x(n-lN)$$

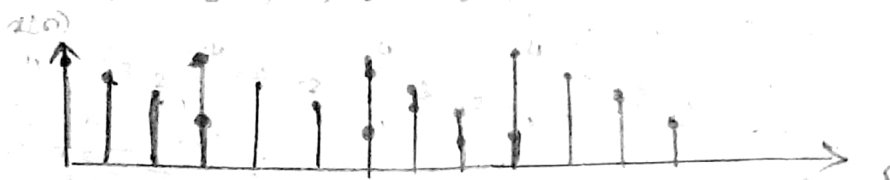
$$= \dots + x(n+2N) + x(n+N) + x(n) + x(n-N) + x(n-2N) + \dots$$

$x_p(n)$ is periodic repetition of $x(n)$ with N samples

Consider some non periodic signal, as shown below $x(n)$ contains $L=4$ samples



$N=6$ $L=4$
 $N > L$ No aliasing
 in time domain



$N=3$ $L=4$
 $N < L$
 Two overlapping periods

When $N > L$ ($N=6$, $L=4$) signal repeats $\leq 1/2$
 when $N < L$ ($N=3$, $L=4$) two samples overlap at each sample in frequency domain spectrum must be greater than number of samples in time domain sequence. $N \geq L$.

Consider Eqn

$$X\left(\frac{2\pi}{N}k\right) = \sum_{n=0}^{N-1} x_p(n) e^{-j2\pi kn/N}$$

$k=0$ both are same
 $k=1, 2, \dots, N-1$

If no of samples in $x(n)$ are less than N then there is no aliasing. Then above Eqn

Not at all

$$X\left(\frac{2\pi}{N}k\right) = \sum_{n=0}^{L-1} x(n) e^{-j2\pi kn/N} \quad k=0, 1, \dots, N-1$$

To avoid aliasing $N > L$ Then above Eqn becomes

$$X(k) = \sum_{n=0}^{N-1} x(n) e^{-j2\pi kn/N}, \quad k=0, 1, 2, \dots, N-1$$

Above Eqn is Eqn for Discrete Fourier Transform
 $X(k)$ is shorthand for $X\left(\frac{2\pi}{N}k\right)$, k indicates index of frequency
 Here values of $X\left(\frac{2\pi}{N}k\right)$ are addressed by value of k only. $X(k)$ is also called N -point DFT.

WKT $x_p(n)$ is a periodic extension of $x(n)$ with period N . & can be expressed in Fourier series expansion as

$$x_p(n) = \frac{1}{N} \sum_{k=0}^{N-1} X_p(k) e^{j2\pi kn/N}$$

Fourier series coefficients $X_p(k)$ of periodic sequence

$x_p(n)$ is periodic sequence with period N .

$$\therefore \left. \begin{aligned} x_n &= x_p(n) \\ X(k) &= X_p(k) \end{aligned} \right\} 0 \leq k < N-1$$

= 0 otherwise

\therefore The $x_p(n)$ eqⁿ becomes

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{j2\pi kn/N}$$

The eqⁿ is called inverse discrete Fourier transform (IDFT). Both are represented by notations as shown below.

$$\begin{aligned} X(k) &= \text{DFT}[x(n)] \\ x(n) &= \text{IDFT}[X(k)] \end{aligned}$$

Compute DFT of the sequence whose values for one period is given by $x(n) = \{1, 1, -2, -2\}$

DFT eqⁿ $X(k) = \sum_{n=0}^{N-1} x(n) e^{-j2\pi kn/N}$ $k=0, 1, 2, \dots, N-1$

Assume $N=L=4$

$$X(k) = \sum_{n=0}^{N-1} x(n) e^{-j2\pi kn/4} = \sum_{n=0}^3 x(n) e^{-j\pi kn/2} \quad k=0, 1, 2, \dots, 3$$

$$X(0) = \sum_{n=0}^3 x(n) e^{j2\pi n/4} = x(0) + x(1) + x(2) + x(3) = \{1 + 1 - 2 - 2\} = -2$$

$$X(1) = \sum_{n=0}^3 x(n) e^{-j\pi n/2} = x(0)e^0 + x(1)e^{-j\pi/2} + x(2)e^{-j2\pi/2} + x(3)e^{-j3\pi/2}$$

$$= 1 + 1 \cdot e^{-j\pi/2} + 2 \cdot e^{-j\pi} - 2e^{-j3\pi/2}$$

$$\begin{aligned} e^{-j\alpha} &= \cos \alpha - j \sin \alpha \\ e^{j\alpha} &= \cos \alpha + j \sin \alpha \end{aligned}$$

$$= 1 + (\cos \pi/2 - j \sin \pi/2) - 2(\cos \pi - j \sin \pi) - 2(\cos 3\pi/2 - j \sin 3\pi/2)$$

$$= 1 + (0 - j) - 2(1 - 0) - 2(0 - j(-1))$$

$$= 1 - j + 2 - 2j$$

$$X(1) = 3 - 3j$$

$$\begin{aligned}
 X(2) &= \sum_{n=0}^3 a(n) e^{-j\pi n} \\
 &= a(0) + a(1) e^{-j\pi} + a(2) e^{-j2\pi} + a(3) e^{-j3\pi} \\
 &= 1 + 1(\cos\pi - j\sin\pi) + (-2 \cdot \cos 2\pi + j\sin 2\pi) + (-2 \cdot \cos 3\pi - j\sin 3\pi) \\
 &= 1 + (-1 - j \cdot 0) + (-2 \cdot 1 - j \cdot 0) + (-2 \cdot -1 - j \cdot 0) \\
 &= 1 + 1 - 2 + 2 \\
 &= 0
 \end{aligned}$$

$$\begin{aligned}
 X(3) &= \sum_{n=0}^3 a(n) e^{-j3\pi n/2} \\
 &= a(0) + a(1) e^{-j3\pi/2} + a(2) e^{-j6\pi/2} + a(3) e^{-j9\pi/2} \\
 &= 1 + 1 \cdot \cos 3\pi/2 + j\sin 3\pi/2 - 2 \cdot \cos 6\pi/2 + j\sin 6\pi/2 - 2 \cdot \cos 9\pi/2 \\
 &= 1 + (0 - (j)) - 2(-1 - j \cdot 0) - 2(0 - j \cdot 1) \\
 &= 1 + j + 2 - 2j = 1 + j + 2 + 2j \\
 &= 3 + 3j
 \end{aligned}$$

$$X(k) = \{-2, 3-3j, 0, 3+3j\} //$$

Twiddle factor (W_N)

It is a vector on the unit circle & rep
 N equally spaced samples. It is a complex quantity
 & periodic with period equal to N .

$$W_N = e^{-j\frac{2\pi}{N}}$$

* The sequence W_N^n for $0 \leq n \leq N-1$ lies
 circle of unit radius in the complex plane
 phases are equally spaced beginning at zero

By using Twiddle factor DFT pair can be shown

$$X(k) = \sum_{n=0}^{N-1} a(n) W_N^{kn} = \sum_{n=0}^{N-1} a(n) e^{-j\frac{2\pi kn}{N}} \quad 0 \leq k < N$$

$$a(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) W_N^{-kn} \quad 0 \leq n \leq N-1$$

Magnitude of twiddle factor is given by

$$|W_N| = |e^{-j\frac{2\pi}{N}}| = \left| \frac{\cos \frac{2\pi}{N} - j\sin \frac{2\pi}{N}}{e^{-j\frac{2\pi}{N}}} \right| = 1$$

+ phase angle $= -2\pi$

Consider ω_N^{kn} where $kn = r$. Values of ω_N^r for $N=8$ & $r = 0, 1, \dots, 16$ are tabulated below.

ω_N^r is a periodic function of r with period N .

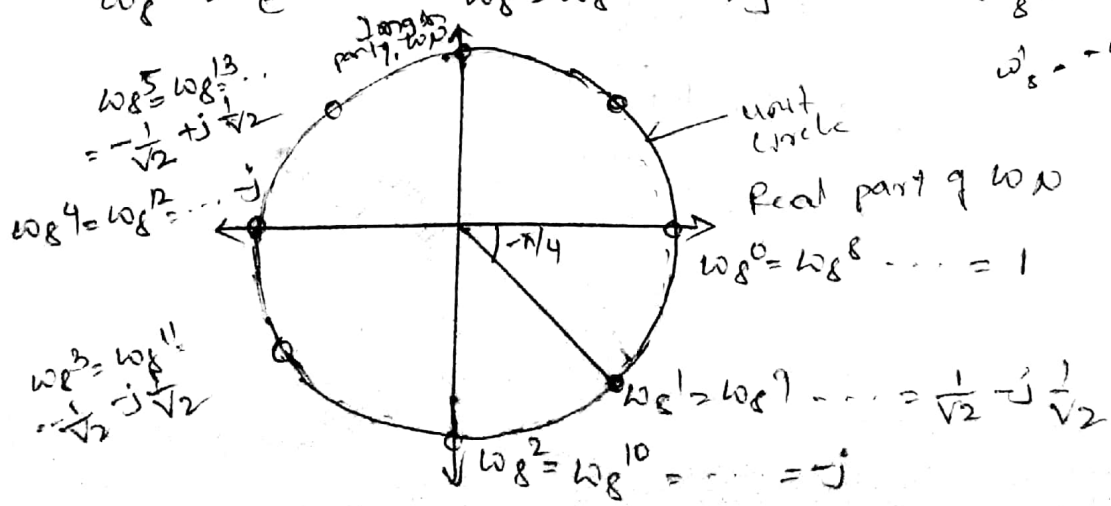
$kn = r$ $\omega_N^r = (e^{-j2\pi/N})^{kn} = (e^{-j2\pi/8})^r$ Magnitude Phase angle

$= (e^{-j\pi/4})^r$

$\omega_N^r = \frac{-\omega_N^{r+4}}{1}$ symmetry property

$\phi = \tan^{-1}(-\frac{b}{a})$
 $= \tan^{-1}(1)$
 $= -45^\circ$

0	$\omega_8^0 = 1$		0
1	$\omega_8^1 = e^{-j\pi/4} = \frac{1}{\sqrt{2}} - j\frac{1}{\sqrt{2}}$ $= \sqrt{(\frac{1}{\sqrt{2}})^2 + (-\frac{1}{\sqrt{2}})^2}$ $= \sqrt{\frac{1}{2} + \frac{1}{2}} = 1$		$\phi = \tan^{-1}(-\frac{1}{1})$ $= \tan^{-1}(-1)$ $= -45^\circ$
2	$\omega_8^2 = e^{-j2\pi/4} = 0 - j1 = -j$		$-j = -\pi/2$
3	$\omega_8^3 = e^{-j3\pi/4} = -\frac{1}{\sqrt{2}} - \frac{j}{\sqrt{2}}$		$-3\pi/4$
4	$\omega_8^4 = e^{-j4\pi/4} = -1$		$-\pi$
5	$\omega_8^5 = e^{-j5\pi/4} = \frac{1}{\sqrt{2}} + \frac{j}{\sqrt{2}}$		$-5\pi/4$
6	$\omega_8^6 = e^{-j6\pi/4} = j$		$-3\pi/2$
7	$\omega_8^7 = e^{-j7\pi/4} = \frac{1}{\sqrt{2}} - \frac{j}{\sqrt{2}}$		$-7\pi/4$
8	$\omega_8^8 = e^{-j8\pi/4} = 1$		-2π
9	$\omega_8^9 = e^{-j9\pi/4} = \frac{1}{\sqrt{2}} - \frac{j}{\sqrt{2}}$		$-3\pi/4$
10	$\omega_8^{10} = e^{-j10\pi/4} = -j$		$-5\pi/2$
11	$\omega_8^{11} = e^{-j11\pi/4} = -\frac{1}{\sqrt{2}} - \frac{j}{\sqrt{2}}$		$-11\pi/4$
12	$\omega_8^{12} = e^{-j12\pi/4} = -1$		-3π
13	$\omega_8^{13} = e^{-j13\pi/4} = \frac{1}{\sqrt{2}} + \frac{j}{\sqrt{2}}$		$-7\pi/4$
14	$\omega_8^{14} = e^{-j14\pi/4} = j$		$-13\pi/4$
15	$\omega_8^{15} = e^{-j15\pi/4} = \frac{1}{\sqrt{2}} - \frac{j}{\sqrt{2}}$		$-7\pi/2$
16	$\omega_8^{16} = e^{-j16\pi/4} = 1$		$-15\pi/4$



Let us represent sequence $x(n)$ as vector X_N of samples

$$X_N = \begin{bmatrix} x(0) \\ x(1) \\ \vdots \\ x(N-1) \end{bmatrix} N \times 1$$

$X(k)$ can be represented as a vector X_N of samples

$$X_N = \begin{bmatrix} X(0) \\ X(1) \\ \vdots \\ X(N-1) \end{bmatrix} N \times 1$$

Value of W_N can be represented as matrix $[W_N]$ of size $N \times N$

$$W_N = \begin{bmatrix} W_N^{k_0 n_0} & W_N^{k_0 n_1} & \dots & W_N^{k_0 n_{N-1}} \\ W_N^{k_1 n_0} & W_N^{k_1 n_1} & \dots & W_N^{k_1 n_{N-1}} \\ \vdots & \vdots & \ddots & \vdots \\ W_N^{k_{N-1} n_0} & W_N^{k_{N-1} n_1} & \dots & W_N^{k_{N-1} n_{N-1}} \end{bmatrix}$$

$$W_N = \begin{bmatrix} W_N^0 & W_N^1 & W_N^2 & \dots & W_N^{N-1} \\ W_N^0 & W_N^1 & W_N^2 & \dots & W_N^{2(N-1)} \\ W_N^0 & W_N^1 & W_N^2 & \dots & W_N^{(N-1)(N-1)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ W_N^0 & W_N^1 & W_N^2 & \dots & W_N^{N-1} \end{bmatrix} N \times N$$

\therefore N point DFT can be represented as matrix form

$$X_N = [W_N] x(n)$$

Similarly IDFT Eqn can be expressed as

$$x(n) = \frac{1}{N} [W_N^*] X_N$$

where $[W_N] = W_N^{kn}$

$$[W_N^*] = W_N^{-kn}$$

Ex 12.3.6

Zero Padding

Consider a signal with length L
 i.e. $x(n) \in \{x(0), x(1), \dots, x(L-1)\}$. For L samples
 minimum no. of equally spaced frequency points
 can be calculated from 0 to 2π . If we want to
 find N -point DFT ($N > L$) of the sequence $x(n)$,
 we have to add $(N-L)$ zeros to the sequence $x(n)$,
 to improve the frequency resolution. This is
 known as Zero padding.

$x(n) \in \{x(0), x(1), \dots, x(L-1), 0, 0, \dots, 0\}$
 between 0 to 2π
 To find N frequency points
 we are adding $(N-L)$ zeros to the sequence.
 Then we can get better display of the frequency
 spectrum. \rightarrow with a zero padding the DFT can be
 used in linear filtering.

compute 8 point DFT of the sequence $x(n)$
 given below $x(n) = (1, 1, 1, 1, 0, 0, 0, 0)$. also calculate
 magnitude & phase of $X(k)$

$$X(k) = \sum_{n=0}^{N-1} x(n) \omega_N^{kn} \quad k=0, 1, \dots, N-1$$

for 8 point DFT eqn can be written as

$$X(k) = \sum_{n=0}^7 x(n) \omega_8^{kn} \quad k=0, 1, \dots, 7$$

in matrix form

$$X(k) = [W_N] x_N$$

$$X_8 = [W_8] x_8$$

$$[W_8] = \omega_8^{kn} = e^{-j2\pi \frac{kn}{8}} = e^{-j\pi \frac{kn}{4}}$$

$$\omega_8^0 = e^{-j\pi \frac{0 \cdot 0}{4}} = 1 = \omega_8^8 = \omega_8^{16} = \omega_8^{24} = \omega_8^{32} = \omega_8^{40} = \omega_8^{48} = \omega_8^{56} = \omega_8^{64} = \omega_8^{72} = \omega_8^{80} = \omega_8^{88} = \omega_8^{96} = \omega_8^{104} = \omega_8^{112} = \omega_8^{120} = \omega_8^{128} = \omega_8^{136} = \omega_8^{144} = \omega_8^{152} = \omega_8^{160} = \omega_8^{168} = \omega_8^{176} = \omega_8^{184} = \omega_8^{192} = \omega_8^{200} = \omega_8^{208} = \omega_8^{216} = \omega_8^{224} = \omega_8^{232} = \omega_8^{240} = \omega_8^{248} = \omega_8^{256} = \omega_8^{264} = \omega_8^{272} = \omega_8^{280} = \omega_8^{288} = \omega_8^{296} = \omega_8^{304} = \omega_8^{312} = \omega_8^{320} = \omega_8^{328} = \omega_8^{336} = \omega_8^{344} = \omega_8^{352} = \omega_8^{360} = \omega_8^{368} = \omega_8^{376} = \omega_8^{384} = \omega_8^{392} = \omega_8^{400} = \omega_8^{408} = \omega_8^{416} = \omega_8^{424} = \omega_8^{432} = \omega_8^{440} = \omega_8^{448} = \omega_8^{456} = \omega_8^{464} = \omega_8^{472} = \omega_8^{480} = \omega_8^{488} = \omega_8^{496} = \omega_8^{504} = \omega_8^{512} = \omega_8^{520} = \omega_8^{528} = \omega_8^{536} = \omega_8^{544} = \omega_8^{552} = \omega_8^{560} = \omega_8^{568} = \omega_8^{576} = \omega_8^{584} = \omega_8^{592} = \omega_8^{600} = \omega_8^{608} = \omega_8^{616} = \omega_8^{624} = \omega_8^{632} = \omega_8^{640} = \omega_8^{648} = \omega_8^{656} = \omega_8^{664} = \omega_8^{672} = \omega_8^{680} = \omega_8^{688} = \omega_8^{696} = \omega_8^{704} = \omega_8^{712} = \omega_8^{720} = \omega_8^{728} = \omega_8^{736} = \omega_8^{744} = \omega_8^{752} = \omega_8^{760} = \omega_8^{768} = \omega_8^{776} = \omega_8^{784} = \omega_8^{792} = \omega_8^{800} = \omega_8^{808} = \omega_8^{816} = \omega_8^{824} = \omega_8^{832} = \omega_8^{840} = \omega_8^{848} = \omega_8^{856} = \omega_8^{864} = \omega_8^{872} = \omega_8^{880} = \omega_8^{888} = \omega_8^{896} = \omega_8^{904} = \omega_8^{912} = \omega_8^{920} = \omega_8^{928} = \omega_8^{936} = \omega_8^{944} = \omega_8^{952} = \omega_8^{960} = \omega_8^{968} = \omega_8^{976} = \omega_8^{984} = \omega_8^{992} = \omega_8^{1000}$$

$$\omega_8^1 = e^{-j\pi \frac{1 \cdot 0}{4}} = \cos(\pi/4) - j \sin(\pi/4) = \frac{1}{\sqrt{2}} - j \frac{1}{\sqrt{2}}$$

$$\omega_8^2 = e^{-j\pi \frac{2 \cdot 0}{4}} = \cos(\pi/2) - j \sin(\pi/2) = -j$$

$$\omega_8^3 = e^{-j\pi \frac{3 \cdot 0}{4}} = \cos(3\pi/4) - j \sin(3\pi/4) = \frac{1}{\sqrt{2}} - j \frac{1}{\sqrt{2}}$$

$$\omega_8^4 = e^{-j\pi \frac{4 \cdot 0}{4}} = \cos(\pi) - j \sin(\pi) = -1$$

$$\omega_8^5 = e^{-j\pi \frac{5 \cdot 0}{4}} = \cos(5\pi/4) - j \sin(5\pi/4) = \frac{1}{\sqrt{2}} + j \frac{1}{\sqrt{2}}$$

$X_8 = [w_8^n]_{n=0}^{78}$

$X(0)$	w_8^0	w_8^1	w_8^2	w_8^3	w_8^4	w_8^5	w_8^6	w_8^7
$X(1)$	w_8^0	w_8^1	w_8^4	w_8^6	w_8^8	w_8^{10}	w_8^{12}	w_8^{14}
$X(2)$	w_8^0	w_8^2	w_8^4	w_8^9	w_8^{12}	w_8^{20}	w_8^{24}	w_8^{28}
$X(3)$	w_8^0	w_8^3	w_8^6	w_8^{12}	w_8^{16}	w_8^{26}	w_8^{30}	w_8^{35}
$X(4)$	w_8^0	w_8^4	w_8^8	w_8^{15}	w_8^{20}	w_8^{30}	w_8^{36}	w_8^{42}
$X(5)$	w_8^0	w_8^5	w_8^{10}	w_8^{18}	w_8^{24}	w_8^{30}	w_8^{36}	w_8^{44}
$X(6)$	w_8^0	w_8^6	w_8^{12}	w_8^{18}	w_8^{28}	w_8^{35}	w_8^{42}	w_8^{49}
$X(7)$	w_8^0	w_8^7	w_8^{14}	w_8^{21}	w_8^{28}	w_8^{35}	w_8^{42}	w_8^{49}

$$= \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & \frac{1}{\sqrt{2}} - j\frac{1}{\sqrt{2}} & j & -\frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} & -1 & -\frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} & j & \frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} \\ 1 & j & -1 & \frac{1}{\sqrt{2}} + j & 1 & -j & -1 & j \\ 1 & -\frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} & j & \frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} & -1 & \frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} & -j & -\frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} \\ 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 \\ 1 & \frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} & -j & \frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} & -1 & \frac{1}{\sqrt{2}} - j\frac{1}{\sqrt{2}} & j & -\frac{1}{\sqrt{2}} - j\frac{1}{\sqrt{2}} \\ 1 & j & -1 & -j & 1 & j & -1 & -j \\ 1 & \frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} & j & \frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} & -1 & \frac{1}{\sqrt{2}} - j\frac{1}{\sqrt{2}} & -j & \frac{1}{\sqrt{2}} - j\frac{1}{\sqrt{2}} \end{bmatrix}$$

$$= \begin{bmatrix} 1+1+1+1+0+0+0+0 \\ 1+\frac{1}{\sqrt{2}} - j\frac{1}{\sqrt{2}} - j - \frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} + 0+0+0+0 \\ 1-j-1+j+0+0+0+0 \\ 1-\frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} + j + \frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} + 0+0+0+0 \\ 1-1+1-1+0+0+0+0 \\ 1-\frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} - j + \frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} + 0+0+0+0 \\ 1+j-1-j+0+0+0+0 \\ 1+\frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} + j - \frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} + 0+0+0+0 \end{bmatrix}$$

$$= \begin{bmatrix} 4 \\ 1-j\frac{1}{\sqrt{2}} - j \\ 1+j-2j\frac{1}{\sqrt{2}} \\ 1-j+2j\frac{1}{\sqrt{2}} \\ 0 \\ 1+j+j\frac{1}{\sqrt{2}} \end{bmatrix} = \begin{bmatrix} 4 \\ 1-j(1+\sqrt{2}) \\ 0 \\ 1+j(1-\sqrt{2}) \\ 0 \\ 1-j(1+\sqrt{2}) \end{bmatrix} = \begin{bmatrix} 4 \\ 1-j2.414 \\ 0 \\ 1-j0.414 \\ 0 \\ 1+j0.414 \end{bmatrix}$$

Real & Imaginary parts are

$$\begin{bmatrix} X_R(0) \\ X_R(1) \\ X_R(2) \\ X_R(3) \\ X_R(4) \\ X_R(5) \\ X_R(6) \\ X_R(7) \end{bmatrix} = \begin{bmatrix} 4 \\ 1 \\ 0 \\ 1 \\ 0 \\ 1 \\ 0 \\ 1 \end{bmatrix} \quad \& \quad \begin{bmatrix} X_I(0) \\ X_I(1) \\ X_I(2) \\ X_I(3) \\ X_I(4) \\ X_I(5) \\ X_I(6) \\ X_I(7) \end{bmatrix} = \begin{bmatrix} 0 \\ -(1+\sqrt{2}) \\ 0 \\ (1-\sqrt{2}) \\ 0 \\ -(1-\sqrt{2}) \\ 0 \\ (1+\sqrt{2}) \end{bmatrix}$$

8 point DFT magnitude

$$|X(k)| = \sqrt{[X_R(k)]^2 + [X_I(k)]^2}$$

$$= \sqrt{1^2 + (1+\sqrt{2})^2} = 2.613$$

Phase $\angle X(1) = \tan^{-1} \frac{X_I(1)}{X_R(1)} = \tan^{-1} \frac{(1+\sqrt{2})}{1} = 1.107$

Find the DFT of a sequence

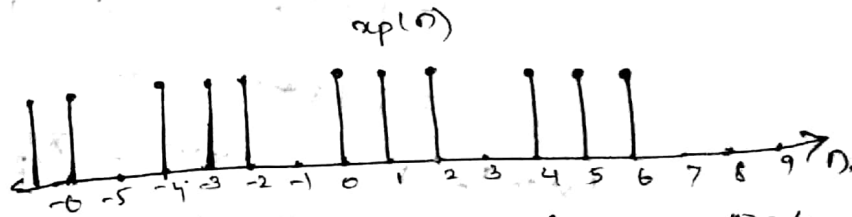
$$x(n) = 1 \quad \text{for } 0 \leq n \leq 2$$

$$= 0 \quad \text{otherwise}$$

for (i) $N=4$ (ii) $N=8$ plot $|X(k)|$ & $\angle X(k)$.



Given sequence $L=3$



Periodic Extension of sequence $N=4$.

In above periodic Extension ($N=4$) one zero is added.

$$X(k) = \sum_{n=0}^{N-1} x(n) e^{-j2\pi kn/N} \quad k=0, 1, 2, \dots, N-1$$

from fig 9.5 b

$$x(n) = \{1, 1, 1, 0\}$$

$$N=4 \quad X(k) = \sum_{n=0}^{N-1} x(n) e^{-j2\pi kn/4} = \sum_{n=0}^{N-1} x(n) e^{-j\pi kn/2} \quad k=0, 1, 2, \dots, N-1$$

$$k=0 \quad X(0) = \sum_{n=0}^{N-1} x(n) e^0 = x(0) + x(1) + x(2) + x(3) = 1+1+1+0 = 3$$

$$|X(0)| = 3 \quad \angle X(0) = 0$$

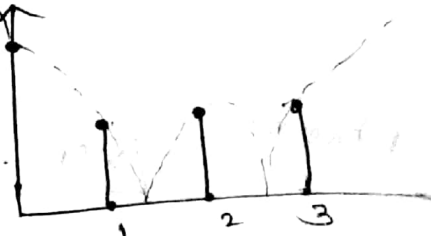
$$\begin{aligned}
 k=1 \cdot X(1) &= \sum_{n=0}^3 x(n) e^{-jn\pi/2} \\
 &= x(0) e^{j\pi/2} + x(1) e^{-j\pi/2} + x(2) e^{-j\pi} + x(3) e^{-j3\pi/2} \\
 &= 1 + 1 \cdot (\cos\pi/2 - j\sin\pi/2) + (\cos\pi - j\sin\pi) + 0 \\
 &= 1 + (0 - j) + (-1 - 0) + 0 \\
 &= 1 - j - 1 = -j
 \end{aligned}$$

$$|X(1)| = 1 \quad \angle X(1) = -90^\circ$$

$$\begin{aligned}
 k=2 \cdot X(2) &= \sum_{n=0}^3 x(n) e^{-j2n\pi} \\
 &= x(0) + x(1) e^{-j2\pi} + x(2) e^{-j4\pi} + x(3) e^{-j6\pi} \\
 &= 1 + (\cos 2\pi - j\sin 2\pi) + 1(\cos 4\pi - j\sin 4\pi) + 0 \\
 &= 1 + (1 - 0) + 1(1 - 0) + 0
 \end{aligned}$$

$$X(2) = 1 - 1 + 1 = 1$$

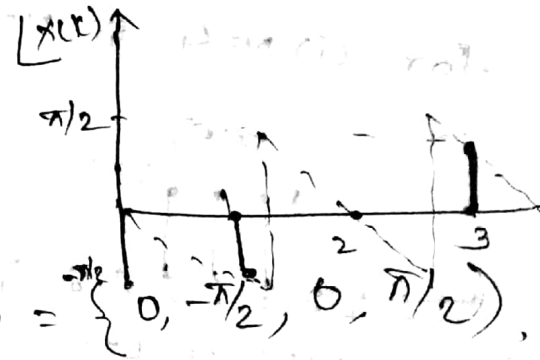
$$|X(2)| = 1 \quad \angle X(2) = 0$$



$$\begin{aligned}
 k=3 \cdot X(3) &= \sum_{n=0}^3 x(n) e^{-j3n\pi/2} \\
 &= x(0) + x(1) e^{-j3\pi/2} + x(2) e^{-j6\pi/2} + 0 \\
 &= 1 + (\cos 3\pi/2 - j\sin 3\pi/2) + 1(\cos 3\pi - j\sin 3\pi) \\
 &= 1 + (0 + j) + (-1 - 0)
 \end{aligned}$$

$$= 1 + j - 1 = j$$

$$|X(3)| = 1 \quad \angle X(3) = \pi/2$$



$$|X(k)| = \{3, 1, 1, 1\}$$

$$\angle X(k) = \{0, -\pi/2, 0, \pi/2\}$$

For $N=8$ periodic extension can be obtained by adding 5 zeros ($N-L$ zeros)

$$x(0) = x(1) = x(2) = 1 \quad x(n) = 0 \quad \text{for } 3 \leq n \leq 7$$

$$X(k) = \sum_{n=0}^{N-1} x(n) e^{-j2\pi kn/8} = \sum_{n=0}^{N-1} x(n) e^{-j\pi kn/4}$$

$$\begin{aligned}
 k=0 \cdot X(0) &= \sum_{n=0}^7 x(n) e^{j\pi n/4} = x(0) + x(1) + x(2) + x(3) + x(4) \\
 &\quad + x(5) + x(6) + x(7) \\
 &= 1 + 1 + 1 + 0 + 0 + 0 + 0 + 0 = 3
 \end{aligned}$$

$$|X(0)| = 3 \quad \angle X(0) = 0$$

$$\begin{aligned}
 k=1 \quad X(1) &= \sum_{n=0}^7 x(n) e^{-j\pi n/4} \\
 &= x(0) + x(1) e^{-j\pi/4} + x(2) e^{j\pi/2} + 0 + \dots \\
 &= 1 + (\cos\pi/4 - j\sin\pi/4) + 1(\cos\pi/2 - j\sin\pi/2) \\
 &= 1 + (0.707 - j0.707) + (0 - j)
 \end{aligned}$$

$$\begin{aligned}
 X(1) &= 1 + 0.707 - j1.707 \\
 |X(1)| &= 2.414 \\
 &= \sqrt{1.707^2 + 1.707^2} \\
 \angle X(1) &= \tan^{-1} \frac{-1.707}{1.707} = \underline{\underline{-\pi/4}}
 \end{aligned}$$

$$\begin{aligned}
 k=2 \quad X(2) &= -j \\
 |X(2)| &= 1 \\
 \angle X(2) &= \tan^{-1} \left(\frac{-1}{0} \right) = \underline{\underline{-\pi/2}}
 \end{aligned}$$

$$\begin{aligned}
 k=3 \quad X(3) &= \sum_{n=0}^7 x(n) e^{-j3\pi n/4} \\
 &= 0.293 + j0.293 \\
 |X(3)| &= \sqrt{0.293^2 + 0.293^2} = 0.414 \\
 \angle X(3) &= \tan^{-1} \frac{0.293}{0.293} = \underline{\underline{\pi/4}}
 \end{aligned}$$

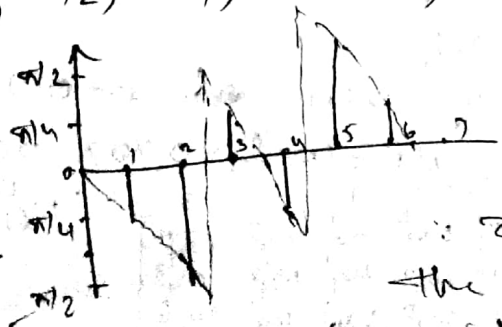
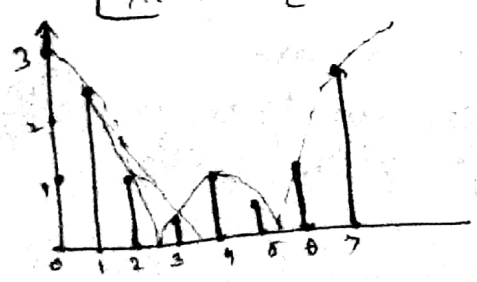
$$\begin{aligned}
 k=4 \quad X(4) &= \sum_{n=0}^7 x(n) e^{-\pi n} = 1 - 1 + 1 = 1 \\
 |X(4)| &= 1 \\
 \angle X(4) &= 0
 \end{aligned}$$

$$\begin{aligned}
 k=5 \quad X(5) &= \sum_{n=0}^7 x(n) e^{-j5\pi n/4} = 1 - 0.707 + j0.707 - j = 0.293 - j0.293 \\
 |X(5)| &= 0.414 \\
 \angle X(5) &= \underline{\underline{-\pi/4}}
 \end{aligned}$$

$$\begin{aligned}
 k=6 \quad X(6) &= \sum_{n=0}^7 x(n) e^{-j3\pi n/2} = 1 + j - 1 = j \\
 |X(6)| &= 1 \\
 \angle X(6) &= \underline{\underline{\pi/2}}
 \end{aligned}$$

$$\begin{aligned}
 k=7 \quad X(7) &= \sum_{n=0}^7 x(n) e^{-j7\pi n/4} = 1 - 0.707 + j1.707 \\
 |X(7)| &= 2.414 \\
 \angle X(7) &= \underline{\underline{\pi/4}}
 \end{aligned}$$

$$\begin{aligned}
 |X(k)| &= \{3, 2.414, 1, 0.414, 1, 0.414, 1, 2.414\} \\
 \angle X(k) &= \{0, -\pi/4, -\pi/2, \pi/4, 0, -\pi/4, \pi/2, \pi/4\}
 \end{aligned}$$



By increasing N , increase the resolution & possible to extrapolate frequency spectrum.

Zero padding gives the high density spectrum & provides better displayed version for plotting.

And DFT of the following signals (i) $x(n) = \delta(n)$

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

(ii) $x(n) = \delta(n)$

$$X(k) = \sum_{n=0}^{N-1} x(n) e^{-j2\pi kn/N}$$

$$= \sum_{n=0}^{N-1} \delta(n) e^{-j2\pi kn/N} = x(0) \cdot e^0 = 1 \times 1$$

= 1

$\delta(n) = 1$ for $n=0$
 $= 0$ for $n \neq 0$

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

$$X(k) = \sum_{n=0}^{N-1} x(n) \cdot e^{-j2\pi kn/N}$$

$$= \sum_{n=0}^{N-1} a^n \cdot e^{-j2\pi kn/N}$$

$$= \sum_{n=0}^{N-1} (a \cdot e^{-j2\pi k/N})^n$$

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

$$\sum_{n=0}^{N-1} a^n = \frac{1 - a^N}{1 - a}$$

Here $e^{-j2\pi k} = \cos(2\pi k) - j \sin(2\pi k)$

$= 1 - j0 = 1$

$$X(k) = \frac{1 - a^N \cdot 1}{1 - a e^{-j2\pi k/N}} \quad \text{--- (1)}$$

Eqn (1) is called DFT of Exponential sequence a^n for example $x(n) = (0.5)^n$ & $n = 0, 1, 2, 3$

Here $N=4$, $a=0.5$

$$X(k) = \frac{1 - a^N}{(1 - a e^{-j2\pi k/N})} = \frac{1 - (0.5)^4}{(1 - 0.5 \cdot e^{-j2\pi k/4})}$$

$$X(2) = \frac{0.9375}{(1 - 0.5 \cdot e^{-j\pi k/2})}$$

And the 4-point DFT of the sequence

$x(n) = \cos \frac{2\pi n}{4}$

four samples of $x(n)$ for $n = 0, 1, 2, 3$ are

$x(0) = \cos(0) = 1$, $x(1) = \cos \frac{\pi}{4} = 0.707$, $x(2) = \cos \frac{2\pi}{4} = 0$, $x(3) = \cos \frac{3\pi}{4} = -0.707$

$$X(k) = [W_4^n]_{n=0}^{N-1} \cdot x(n) = \begin{bmatrix} W_4^0 & W_4^1 & W_4^2 & W_4^3 \\ W_4^1 & W_4^2 & W_4^3 & W_4^0 \\ W_4^2 & W_4^3 & W_4^0 & W_4^1 \\ W_4^3 & W_4^0 & W_4^1 & W_4^2 \end{bmatrix}$$

$W_4 = e^{-j2\pi/4} = e^{-j\pi/2} = -j$

$$\omega_N^r = \omega_N^{kn} = \omega_4^r = e^{-j \frac{2\pi}{N} kn} = e^{-j \frac{2\pi}{N} r}$$

$$\omega_4^0 = e^{-j \frac{2\pi}{4} 0} = 1$$

$$\omega_4^1 = e^{-j \frac{2\pi}{4} 1} = e^{-j\pi/2} = \cos(\pi/2) - j \sin(\pi/2) = 0 - j = -j$$

$$\omega_4^2 = e^{-j \frac{2\pi}{4} 2} = e^{-j\pi} = \cos(\pi) - j \sin(\pi) = -1 - 0 = -1$$

$$\omega_4^3 = e^{-j \frac{2\pi}{4} 3} = e^{-j3\pi/2} = \cos(3\pi/2) - j \sin(3\pi/2) = 0 + j = j$$

$$\omega_4^4 = \omega_4^0 = 1$$

$$\omega_4^5 = \omega_4^1 = -j$$

$$\omega_4^6 = \omega_4^2 = -1$$

$$\omega_4^7 = \omega_4^3 = j$$

$$\omega_4^8 = \omega_4^4 = \omega_4^0 = 1$$

$$\omega_4^9 = \omega_4^5 = \omega_4^1 = -j$$

$$X(k) = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \times \begin{bmatrix} 1 \\ 0.707 \\ 0 \\ -0.707 \end{bmatrix}$$

$$= \begin{bmatrix} 1 + 0.707 + 0 - 0.707 \\ 1 - j0.707 + 0 + j0.707 \\ 1 - 0.707 + 0 + 0.707 \\ 1 + j0.707 + 0 + j0.707 \end{bmatrix}$$

$$X(k) = \begin{bmatrix} 1 \\ 1 - j1.414 \\ 1 \\ 1 + j1.414 \end{bmatrix}$$

∴ Required DFT = $\{1, 1 - j1.414, 1, 1 + j1.414\}$ //

And $x(n)$ of $X(k) = \{1 - j2, -1, 1 + j2\}$ using formula for obtaining DFT.

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) [W_N^{kn}]^*$$

$$x(n) = \frac{1}{N} [W_N^{kn}]^* X(k)$$

$$W_N^{-kn} = W_3^{-kn} = W_3^{-r}$$

$$W_3 = \begin{bmatrix} W_3^0 & W_3^1 & W_3^2 \\ W_3^1 & W_3^2 & W_3^0 \\ W_3^2 & W_3^0 & W_3^1 \end{bmatrix}$$

$$W_3^{-0} = \begin{bmatrix} \dots \end{bmatrix}$$

$$W_3^{-0} = e^{j \frac{2\pi}{3} \cdot 0} = e^{j \frac{2\pi \cdot 0}{3}} = 1$$

$$W_3^{-1} = e^{j \frac{2\pi}{3}} = \cos\left(\frac{2\pi}{3}\right) - j \sin\left(\frac{2\pi}{3}\right)$$

$$W_3^{-2} = e^{j \frac{4\pi}{3}} = \cos\left(\frac{4\pi}{3}\right) - j \sin\left(\frac{4\pi}{3}\right)$$

$$W_3^{-0} = W_3^{-3} = 1$$

$$W_3^{-1} = W_3^{-4}$$

Consider two periodic sequences $x(n)$ & $y(n)$. $x(n)$ has period N and $y(n)$ has a period M . The sequence $w(n)$ is defined as $w(n) = x(n) + y(n)$. (i) Show that $w(n)$ is periodic with period MN . Also show that $w(k)$ represents MN point DFT of MN point $w(n)$.

(ii) To prove $w(n) = w(n + MN)$. $w(n)$ is periodic with period MN .

$$w(n + MN) = x(n + MN) + y(n + MN)$$

$$\& x(n) = x(n + N) = x(n + 2N) = \dots = x(n + MN) \quad \text{for all integer multiples of } N$$

$$y(n) = y(n + M) = y(n + 2M) = \dots = y(n + MN) \quad \text{for all integer multiples of } M$$

$$w(n + MN) = x(n) + y(n) = w(n). \text{ It is periodic with } MN.$$

(iii) DFT of $w(n)$ with length MN will be

$$W(k) = \sum_{n=0}^{MN-1} w(n) W_N^{kn}, \quad k=0, 1, \dots, MN-1$$

$\therefore W(k)$ is MN point DFT of $w(n)$

Relation of DFT with Fourier transform

Q1? Fourier transform $X(e^{j\omega})$ of a finite duration sequence $x(n)$ having length N is

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

Here $X(e^{j\omega})$ is a continuous funⁿ of ω .

DFT of $x(n)$ is given by

$$X(k) = \sum_{n=0}^{N-1} x(n) e^{-j2\pi kn/N} \quad k=0, 1, 2, \dots, N-1$$

By comparing Eq (1) & (2) DFT of $x(n)$ is sampled version of Fourier transform of sequence & is given by $X(k) = X(e^{j\omega}) \Big|_{\omega = \frac{2\pi k}{N}}$ $k=0, 1, 2, \dots, N-1$ //

Relation of DFT with z-transform

Consider $x(n)$ with N finite duration with z-transform

$$X(z) = \sum_{n=0}^{N-1} x(n) z^{-n} \quad \text{--- (1)}$$

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{j2\pi kn/N} \quad \text{--- (2)}$$

$$X(z) = \sum_{n=0}^{N-1} \left[\frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{j2\pi kn/N} \right] z^{-n}$$

$$= \frac{1}{N} \sum_{k=0}^{N-1} X(k) \sum_{n=0}^{N-1} \left(e^{j2\pi \frac{kn}{N}} \cdot z^{-n} \right)$$

$X(z)$ is sampled at N equally spaced points on the unit circle. $z_c = e^{j2\pi k/N}$ at $k=0, 1, \dots, N-1$.

Then z transform at these points

$$X(z) \Big|_{z_c = e^{j2\pi k/N}} = \sum_{n=0}^{N-1} x(n) \cdot e^{-j2\pi kn/N}$$

If $x(n)$ has N number of samples then

above Eqⁿ become

$$X(z) = \sum_{n=0}^{N-1} x(n) e^{-j2\pi kn/N}$$

Then R.H.S of above Eqⁿ is DFT Eqⁿ. //

∴ DFT & z-transforms are related as

$X(k) = X(z) \Big|_{z_c = e^{j2\pi k/N}}$ // If z-transform is evaluated on unit circle at evenly spaced points then its DFT is same as z-transform evaluated on unit circle. It becomes z-transform.

Ex

Complete IDFT of the sequence
 $X(k) = (2, 1+j, 0, 1-j)$

$N=4$

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{+j \frac{2\pi k n}{N}}$$

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) \cdot \omega_N^{-kn} \quad 0 \leq n \leq 3$$

$$x(n) = \frac{1}{4} \sum_{k=0}^3 X(k) \omega_4^{-kn}$$

$$x(0) = \frac{1}{4} [X(0)\omega_4^0 + X(1)\omega_4^0 + X(2) + X(3)]$$

$$= \frac{1}{4} [2 + 1+j + 0 + 1-j] = 1$$

$n=0$

$$x(1) = \frac{1}{4} \sum_{k=0}^3 X(k) \omega_4^{-k} e^{j \frac{2\pi k}{N}} = \frac{1}{4} \sum_{k=0}^3 X(k) \cdot e^{j \frac{\pi k}{2}}$$

$n=1$

$$= \frac{1}{4} [X(0)e^{-0} + X(1)e^{j\pi/2} + X(2)e^{j\pi} + X(3)e^{j3\pi/2}]$$

$$= \frac{1}{4} [X(0) \cdot 2 + (1+j)(\cos \pi/2 + j \sin \pi/2) + 0 + (1-j)(\cos 3\pi/2 + j \sin 3\pi/2)]$$

$$= \frac{1}{4} [2 + (1+j)(0+j) + (1-j)(0-j)]$$

$$= \frac{1}{4} [2 + (j + j^2) + (j + j^2)]$$

$$x(1) = \frac{1}{4} [2 + (-1) + 0(-1)] = \frac{1}{4} [2 + (-2)] = 0$$

$$x(2) = \frac{1}{4} \sum_{k=0}^3 X(k) e^{j\pi k}$$

$$= \frac{1}{4} [X(0) + X(1)e^{j\pi} + X(2)e^{j2\pi} + X(3)e^{j3\pi}]$$

$$= \frac{1}{4} [X(0) + (1+j)(\cos \pi + j \sin \pi) + 0 + (1-j)(\cos 3\pi + j \sin 3\pi)]$$

$$= \frac{1}{4} [2 + (1+j)(-1+j) + 0 + (1-j)(-1-j)]$$

$$= \frac{1}{4} [2 + (1+j)(-1+j) + (1-j)(-1-j)] = 0$$

$$x(3) = \frac{1}{4} \sum_{k=0}^3 X(k) e^{j \frac{3\pi k}{2}}$$

$$= \frac{1}{4} [X(0) + X(1)e^{j3\pi/2} + X(2)e^{j3\pi} + X(3)e^{j9\pi/2}]$$

$$= \frac{1}{4} [2 + (1+j)(\cos 3\pi/2 + j \sin 3\pi/2) + 0 + (1-j)(\cos 9\pi/2 + j \sin 9\pi/2)]$$

$$= \frac{1}{4} [2 + (1+j)(0-j) + (1-j)(0+j)]$$

$$= \frac{1}{4} [2 + (1+j)(0-j) + (1-j)(0+j)]$$

$$= \frac{1}{4} [2 - j^2 + j - j^2] = \frac{1}{4} [2 + 1 + 1] = 1$$

$$x(n) = \{1, 0, 0, 1\}$$

15
 11, 11, 11, 11, 11
 21, 25, 29, 33, 37
 37, 39, 40, 43, 44

Properties of DFT

(1) Periodicity

If $X(k)$ is a N -point DFT of finite duration sequence $x(n)$ then

$$x(n+N) = x(n) \text{ for all } n$$

$$X(k+N) = X(k) \text{ for all } k.$$

(2) Linearity

$\text{DFT}\{ax_1(n) + bx_2(n)\} = aX_1(k) + bX_2(k)$
 with $X_1(k)$ & $X_2(k)$ are the DFT of sequences $x_1(n)$ & $x_2(n)$ respectively, with length N .
 $k=0, 1, \dots, N-1$



Here if $x(n)$ & $X(k)$ both are having same length N . Hence N is known as transform length for the DFT operation.

WKT $\text{DFT}\{x(n)\} = \sum_{n=0}^{N-1} x(n) \omega_N^{kn}$

Let $x(n) = ax_1(n) + bx_2(n)$ then

$$\text{DFT}\{ax_1(n) + bx_2(n)\} = \sum_{n=0}^{N-1} [ax_1(n) + bx_2(n)] \omega_N^{kn}$$

$$= a \sum_{n=0}^{N-1} x_1(n) \omega_N^{kn} + b \sum_{n=0}^{N-1} x_2(n) \omega_N^{kn}$$

$$= aX_1(k) + bX_2(k) \quad 0 \leq k \leq N-1$$

∴ According to linearity property
 $a(x_1(n) + bx_2(n)) \xrightarrow{\text{DFT}} aX_1(k) + bX_2(k)$

And the 4 point DFT of the sequence
 $x(n) = \cos(\frac{\pi}{4}n) + \sin(\frac{\pi}{4}n)$ Use linearity property

Given $N=4$
 $\omega_N^{kn} = e^{\frac{-j2\pi kn}{N}} = e^{\frac{-j2\pi}{4}kn}$

$$\omega_{4^1}^1 = e^{\frac{-j\pi}{2}}$$

$$\omega_4^0 = 1$$

$$\omega_4^1 = \cos(\frac{\pi}{2}) - j\sin(\frac{\pi}{2}) = -j$$

$$\omega_4^2 = e^{-j\pi} = \cos(\pi) - j\sin(\pi) = (-1) = -1$$

$$\omega_4^3 = e^{\frac{-j3\pi}{2}} = \cos(\frac{3\pi}{2}) - j\sin(\frac{3\pi}{2}) = 0 + j = j$$

1, 2, 3, 4
 2, 5, 3, 4
 27, 4

$$\text{Given } x_1(n) = \cos \frac{\pi}{4} n$$

$$x_1(0) = 1$$

$$x_1(1) = 0.707$$

$$x_1(2) = 0$$

$$x_1(3) = -0.707$$

$$x_2(n) = \sin \frac{\pi}{4} n$$

$$x_2(0) = 0$$

$$x_2(1) = 0.707$$

$$x_2(2) = 1$$

$$x_2(3) = 0.707$$

$$X_1(k) = \sum_{n=0}^{N-1} x_1(n) \omega_4^{kn}$$

$$X_1(0) = \sum_{n=0}^3 x_1(n) \omega_4^{0n}$$

$$= [x_1(0) + x_1(1) + x_1(2) + x_1(3)]$$

$$= [1 + 0.707 + 0 - 0.707 = 1]$$

$$X_1(1) = \sum_{n=0}^3 x_1(n) \omega_4^{1n}$$

$$= [x_1(0) + x_1(1) \omega_4^1 + x_1(2) \omega_4^2 + x_1(3) \omega_4^3]$$

$$= [1 + 0.707(-j) + 0 + 0.707j]$$

$$= [1 - j1.414]$$

$$X_1(2) = [x_1(0) + x_1(1) \omega_4^2 + x_1(2) \omega_4^4 + x_1(3) \omega_4^6]$$

$$= 1$$

$$X_1(3) = 1 + \frac{1}{\sqrt{2}} \omega_4^3 - \frac{1}{\sqrt{2}} \omega_4^9$$

$$= 1 + j1.414$$

$$X_2(k) = \sum_{n=0}^3 x_2(n) \omega_4^{kn}$$

$$X_2(0) = x_2(0) + x_2(1) + x_2(2) + x_2(3)$$

$$= 1 + 0.707 + 0.707 + 1 = 2.414$$

$$X_2(1) = 0.707 \omega_4^1 + \omega_4^2 + 0.707 \omega_4^3 = -1$$

$$X_2(2) = 0.707 \omega_4^2 + \omega_4^0 + 0.707 \omega_4^6 = -0.414$$

$$X_2(3) = 0.707 \omega_4^3 + \omega_4^6 + 0.707 \omega_4^9 = -1$$

Finally apply linearity property

$$X(k) = \text{DFT} \{x_1(n) + x_2(n)\}$$

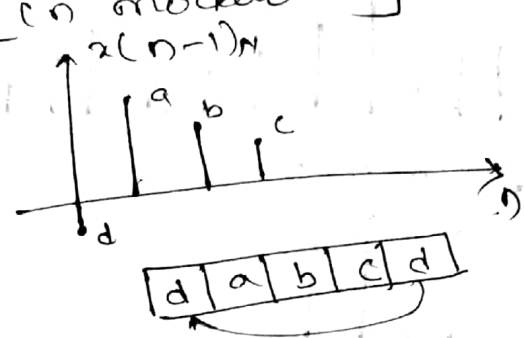
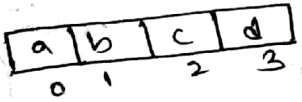
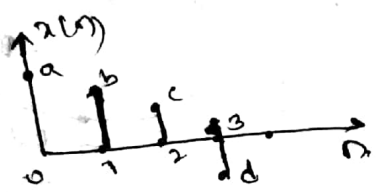
$$= X_1(k) + X_2(k)$$

$$= \{X_1(0) + X_2(0), X_1(1) + X_2(1); X_1(2) + X_2(2), X_1(3) + X_2(3)\}$$

$$= \{3.414, -j1.414, 0.586, j1.414\}$$

Circular Shift and Circular Symmetry (shifted)

Consider sequence $x(n)$ for all n . Its translated version of $x(n)$ is $x(n-n_0)$ where n_0 represents the no of indices that sequence $x(n)$ "translated to right" for finite length sequence. If $x(n)$ is a periodic sequence with N , then fundamental form of sequence sense a circular translation, useful in mathematical sense a circular sequence repeats periodically on a circular (modulo N) time axis is $x_p(n) = x[(n \text{ modulo } N)]$

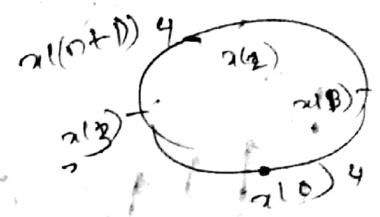
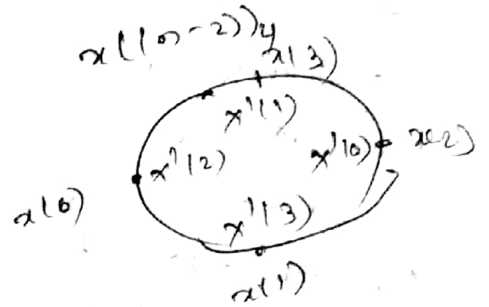
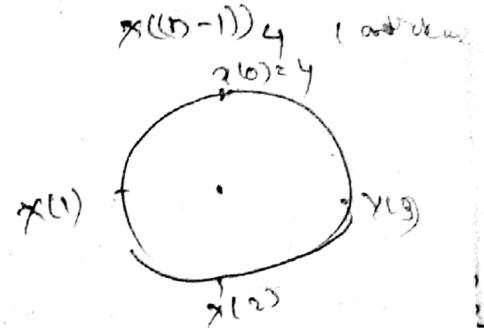
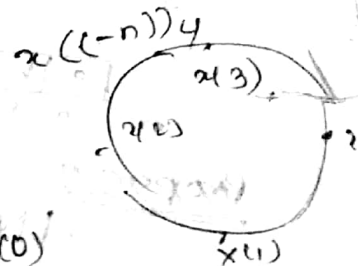
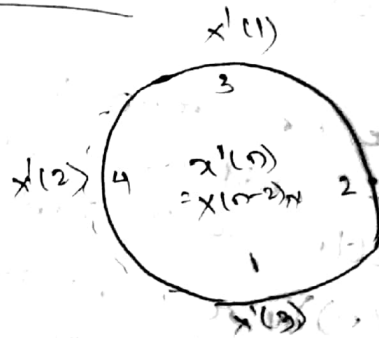
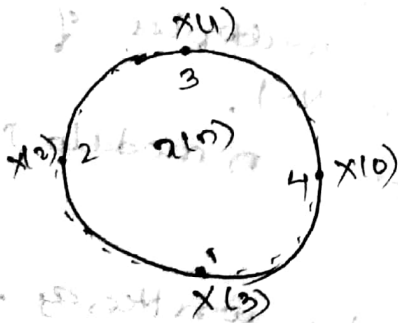
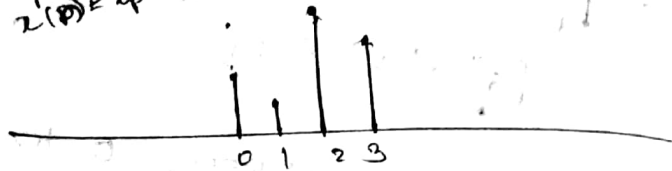
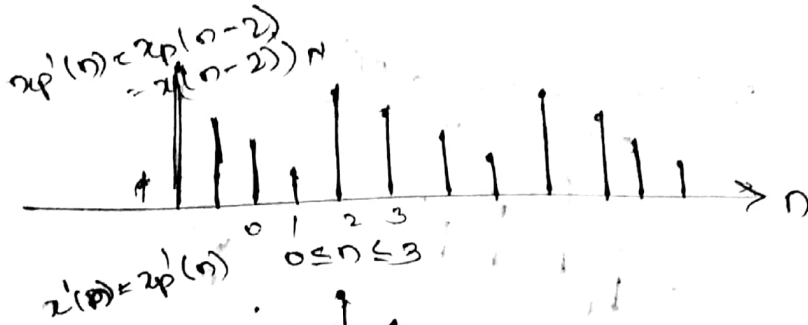
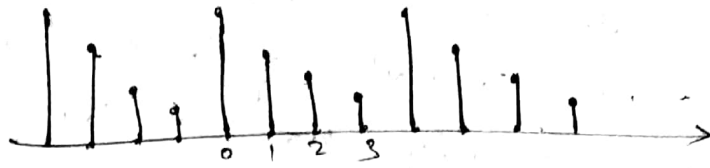
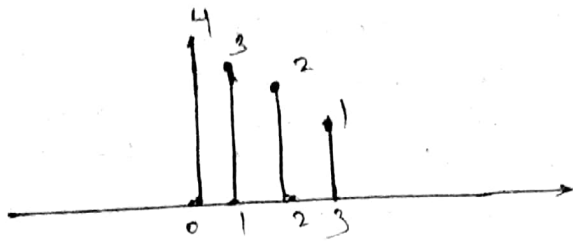


Property

Here n must be m between 0 to $N-1$, if otherwise add or subtract multiples of N from n until result is in between 0 to $N-1$.
 Notation $(n)_N$ is used to denote $n \text{ modulo } N$.
 $x_p(n) = x((n)_N)$

Shifted version of $x_p(n)$ can be written as $x_p(n-k)$ where k represents no of shift towards right.
 This $x_p'(n) = x_p(n-k) = \sum_{l=n-k}^{n-k+N-1} x(l)$

Consider sequence $x(n)$ gets periodic extension $x_p(n)$. This $x_p'(n)$ is obtained by shifting $x_p(n)$ by k units right.



Properties

$x((n))_N$

N point sequence plotted across circle in +ve direction (anticlockwise)

$x((n-k))_N$

$x(n)$ shifted in anticlockwise direction (+ve) by k samples which shows delay

$x((n+k))_N$

$x(n)$ shifted clockwise (-ve dir) by k samples (advancing operation)

$x((-n))_N$

Circular folding $x(n)$ plotted along circle in clockwise dir. (-ve dir)

Circular folding

It generates $x((-n))_N$ from $x(n)$.

Consider $x(n) = (1, 2, 3, 4)$, $0 \leq n \leq 3$
 $\uparrow n=0$

$x(-n) = (4, 3, 2, 1)$
 $\uparrow n=0$

$x((-n))_N = x((-n))_4 = x(4-n)$, $0 \leq n < 3$
 $= x(4), x(3), x(2), x(1)$

$x((n))_N = (x(0), x(3), x(2), x(1))$

Hence $x(n+N) = x(n)$, $x(4) = x(0)$
 $= (1, 4, 3, 2)$
 $\uparrow n=0$

1, 2, 3, 4, 1, 2, 3, 4

Time
Circular shift of sequence

If $DFT[x(n)] = X(k)$

then $DFT[x((n-m))_N] = e^{-j2\pi km/N} X(k)$



$DFT[x((n-m))_N] = \sum_{n=0}^{N-1} x((n-m))_N e^{-j2\pi kn/N}$
 $= \sum_{n=0}^{m-1} x((n-m))_N e^{-j2\pi kn/N} + \sum_{n=m}^{N-1} x((n-m))_N e^{-j2\pi kn/N}$ — (1)

But $x((n-m))_N = x(N-m+n) = x(n-m+N)$
 $\sum_{n=0}^{m-1} x((n-m))_N e^{-j2\pi kn/N} = \sum_{n=0}^{m-1} x(N-m+n) \cdot e^{-j2\pi kn/N}$

Now put $l = (N-m+n)$ or $l = N-m$
 $n = l - N + m$

Upper limit $n = m-1$ $\therefore m-1 = l - N + m$
 $m-m = l - N + 1$
 $0 = l - N + 1$
 $l = N-1$

$= \sum_{l=N-m}^{N-1} x(l) \cdot e^{-j2\pi k(l-N+m)/N}$
 $= \sum_{l=N-m}^{N-1} x(l) \cdot e^{-j2\pi k(l+m)/N}$
 $\therefore e^{-j2\pi k} = 1$ for $k=0, 1, 2, \dots$ — (2)

$\sum_{n=0}^{m-1} x((n-m))_N \cdot e^{-j2\pi kn/N}$

$\sum_{n=0}^{N-1} x((n-m))_N \cdot e^{-j2\pi kn/N}$

Put $n-m = l$
 if $n=m$ $l=0$
 if $n=N-1$ $l=N-1-m$
 $l=0$

$= \sum_{l=0}^{N-1-m} x(l) \cdot e^{-j2\pi k(l+m)/N}$ — (3)

Substituting Eq (2) & (3) in Eq (1) we get.

$$\text{DFT}[x(n-m)]_N = \sum_{l=N-m}^{N-1} x(l) \cdot e^{-j2\pi k(m+l)/N} + \sum_{l=0}^{N-1-m} x(l) \cdot e^{-j2\pi k(m+l)/N}$$

$$= e^{-j2\pi km/N} \sum_{l=0}^{N-1} x(l) \cdot e^{-j2\pi kl/N}$$

$$= e^{-j2\pi km/N} \sum_{n=0}^{N-1} x(n) \cdot e^{-j2\pi kn/N}$$

$$\boxed{\text{DFT}[x(n-m)]_N = e^{-j2\pi km/N} X(k)}$$

$$\text{DFT}[x(n-m)]_N \xleftrightarrow{\text{DFT}} \omega_N^{km} X(k)$$

Ex: Find the 4 point DFT of the sequence $x(n) = (1, -1, 1, -1)$.
 Also using time shift property, find the DFT of the sequence, $y(n) = x(n-2)$.

Solⁿ

Here $N=4$
 WFT $\omega_N^k = \omega_4^k = e^{j\frac{2\pi}{4}k}$

$$\omega_4^0 = e^{j\frac{2\pi}{4} \cdot 0} = e^{j0} = 1$$

$$\omega_4^1 = e^{j\frac{2\pi}{4} \cdot 1} = e^{j\pi/2} = \cos(\pi/2) - j\sin(\pi/2) = 0 - j = -j$$

$$\omega_4^2 = e^{j\frac{2\pi}{4} \cdot 2} = e^{j\pi} = \cos(\pi) - j\sin(\pi) = -1 - j0 = -1$$

$$\omega_4^3 = e^{j\frac{2\pi}{4} \cdot 3} = e^{j3\pi/2} = \cos(3\pi/2) - j\sin(3\pi/2) = 0 + j = j$$

$$X(k) = \text{DFT}\{x(n)\}_4$$

$$= \sum_{n=0}^3 x(n) \omega_4^{kn} \quad 0 \leq k \leq 3$$

$$X(0) = x(0)\omega_4^0 + x(1)\omega_4^1 + x(2)\omega_4^2 + x(3)\omega_4^3 = 1 - 1 + 1 - 1 = 0$$

$$X(1) = x(0)\omega_4^0 + x(1)\omega_4^1 + x(2)\omega_4^2 + x(3)\omega_4^3$$

$$= 1 \times 1 + (-1) \times (-j) + (1) \times (-1) + (-1) \times j$$

$$= 1 + j - 1 - j = 0$$

$$X(2) = 4$$

$$X(3) = 0$$

$$y(n) = x(n-2)_4 = x((n-2))_4$$

Using the circular time shift property

DFT of $y(n) \leftrightarrow Y(k)$

$$Y(k) = e^{-j2\pi km/N} X(k) = \omega_4^{2k} X(k)$$

$$Y(0) = \omega_4^0 X(0) = 0 \quad Y(1) = \omega_4^2 X(1) = (-1) \cdot 0 = 0 \quad Y(2) = \omega_4^4 X(2) = 1 \times 4 = 4$$

$$Y(3) = \omega_4^6 X(3) = (-1) \times 0 = 0$$

If $DFT[x(n)] = X(k)$ then

$$DFT[x(n) \cdot e^{j2\pi kn/N}] = X((k-1))_N$$

$$DFT[x(n) \cdot e^{j2\pi kn/N}] = \sum_{n=0}^{N-1} x(n) \cdot e^{-j2\pi kn/N} \cdot e^{j2\pi kn/N}$$

$$= \sum_{n=0}^{N-1} x(n) \cdot e^{-j2\pi n(k-1)/N}$$

$$= \sum_{n=0}^{N-1} x(n) \cdot e^{-j2\pi n(N+k-1)/N}$$

$$DFT[x(n) \cdot e^{j2\pi kn/N}] = X((k-1))_N$$

26.10.

Time reversal of the sequence $x((-n))_N$.
 The time reversal of an N -point sequence $x(n)$ is attained by rounding the sequence around the circle in clockwise direction.

i.e. $x((-n))_N = x(N-n)$, $0 \leq n \leq N-1$

If $DFT[x(n)] = X(k)$

then $DFT[x((-n))_N] = DFT[x(N-n)] = X((1-k))_N = X(N-k)$

$$DFT[x(N-n)] = \sum_{n=0}^{N-1} x(N-n) \cdot e^{-j2\pi kn/N}$$

change n to m then put $m = N-n$

$$\begin{aligned} n &= N-1 \\ m &= N-n \\ N-n &= N-1 \\ n &= N-m \\ N-1 &= N-m \end{aligned}$$

then above eqn becomes

$$DFT[x(N-m)] = \sum_{m=0}^{N-1} x(m) \cdot e^{-j2\pi k(N-m)/N}$$

$$= \sum_{m=0}^{N-1} x(m) \cdot e^{-j2\pi kN/N} \cdot e^{j2\pi km/N}$$

$$= \sum_{m=0}^{N-1} x(m) \cdot e^{j2\pi km/N} \cdot e^{-j2\pi kN/N}$$

$e^{-j2\pi kN/N} = 1$ for $k=0, 1, \dots, N-1$

$$= \sum_{m=0}^{N-1} x(m) \cdot e^{-j2\pi m(N-k)/N}$$

$$DFT[x(N-m)] = X(N-k)$$

Complex conjugate property

If $\text{DFT} [x(n)] = X(k)$

then $\text{DFT} [x^*(n)] = X^*(N-k) = X^*((-k))_N$.

Proof:

$$\text{DFT} [x^*(n)] = \sum_{n=0}^{N-1} x^*(n) \cdot e^{-j2\pi kn/N}$$

$$= \left[\sum_{n=0}^{N-1} x(n) \cdot e^{j2\pi kn/N} \right]^*$$

$$= \left[\sum_{n=0}^{N-1} x(n) \cdot e^{-j2\pi n(N-k)/N} \right]^*$$

$$= X^*(N-k)$$

If $\text{DFT} [x^*(N-n)] = X^*(k)$

Proof:

$$\text{IDFT} [X^*(k)] = \frac{1}{N} \sum_{k=0}^{N-1} X^*(k) e^{j2\pi kn/N}$$

$$= \frac{1}{N} \left[\sum_{k=0}^{N-1} X(k) \cdot e^{-j2\pi kn/N} \right]^*$$

$$= \frac{1}{N} \left[\sum_{k=0}^{N-1} X(k) \cdot e^{j2\pi k(N-n)/N} \right]^*$$

$$= x^*(N-n)$$

$\therefore \text{DFT} [x^*(N-n)] = X^*(k)$

Circular Convolution

If $x_1(n) \xrightarrow{\text{DFT}} X_1(k)$ & $x_2(n) \xrightarrow{\text{DFT}} X_2(k)$

then $x_1(n) \circledast x_2(n) \xrightarrow{\text{DFT}} X_1(k) \cdot X_2(k)$

Property shows that circular convolution of two sequences in time domain is equal to the multiplication of two DFT's.

$$X_1(k) = \sum_{n=0}^{N-1} x_1(n) \cdot e^{-j2\pi kn/N}, \quad k=0, 1, \dots, N-1$$

$$X_2(k) = \sum_{n=0}^{N-1} x_2(n) \cdot e^{-j2\pi kn/N}, \quad k=0, 1, \dots, N-1$$

Here two indices k & n are different for $X_1(k)$ & $X_2(k)$

Then $X_3(k) = X_1(k) \cdot X_2(k)$ — (1)

Take IDFT Eqn for $X_3(k)$ then

$$x_3(m) = \frac{1}{N} \sum_{k=0}^{N-1} X_3(k) \cdot e^{j2\pi km/N} \quad \text{--- (2)}$$

Substituting Eq (1) in Eq (2) we get

$$x_3(m) = \frac{1}{N} \sum_{k=0}^{N-1} X_1(k) \cdot X_2(k) \cdot e^{j2\pi km/N}$$

Then put the ~~max~~ values of $X_1(k)$ & $X_2(k)$ #

$$x_3(m) = \frac{1}{N} \sum_{k=0}^{N-1} \left[\sum_{n=0}^{N-1} x_1(n) \cdot e^{-j2\pi kn/N} \right] \cdot \left[\sum_{l=0}^{N-1} x_2(l) \cdot e^{j2\pi kl/N} \right] \cdot e^{j2\pi km/N}$$

All above summations

then by arranging above Eqn we get

$$= \frac{1}{N} \sum_{n=0}^{N-1} x_1(n) \sum_{l=0}^{N-1} x_2(l) \left[\sum_{k=0}^{N-1} e^{j2\pi k(m-n-l)/N} \right] \quad \text{--- (3)}$$

Then consider Eqn = N --- (4)

$\sum_{k=0}^{N-1} e^{j2\pi k(m-n-l)/N}$ put $a = e^{j2\pi(m-n-l)/N}$ for $a \neq 1$

$$\sum_{k=0}^{N-1} a^k = \begin{cases} N & \text{for } a=1 \\ \frac{1-a^N}{1-a} & \text{for } a \neq 1 \end{cases}$$

consider $(m-n-l) = N, 2N, 3N, \dots$ multiples of N

the $a=1$

$a = e^{j2\pi N/N} = e^{j2\pi} = 1$

$a = e^{j2\pi 2N/N} = e^{j4\pi} = 1$

$a = e^{j2\pi 3N/N} = e^{j6\pi} = 1$

for $a=1$

if $a \neq 1$

$$\sum_{k=0}^{N-1} a^k = \frac{1-a^N}{1-a}$$

when $a \neq 1$

$$= \frac{1 - e^{j2\pi k(m-n-l)/N}}{1 - e^{j2\pi k(m-n-l)/N}}$$

always 1

$$\sum_{k=0}^{N-1} e^{j2\pi k(m-n-l)/N} = \frac{1-1}{1 - e^{j2\pi k(m-n-l)/N}} = 0$$

$$\sum_{k=0}^{N-1} e^{j2\pi k(m-n-l)/N} = \begin{cases} N & \text{when } (m-n-l) \text{ is multiple of } N \\ 0 & \text{otherwise} \end{cases} \quad \text{--- (4)}$$

(P.T.O)

Substituting Eq (4) in Eq (3) we get

$$x_3(m) = \frac{1}{N} \sum_{n=0}^{N-1} x_1(n) \cdot \sum_{l=0}^{N-1} x_2(l) \cdot N$$

which is $(m-n-d)$ multiple of N

$$= \sum_{n=0}^{N-1} x_1(n) \cdot \sum_{l=0}^{N-1} x_2(l)$$

Then if $(m-n-d)$ is multiple of N then

$$(m-n-d) = pN$$

p is some integer, may be +ve or -ve

$$\therefore (m-n-d) + pN = d$$

$$x_3(m) = \sum_{n=0}^{N-1} x_1(n) \cdot x_2(m-n+pN)$$

$x_2(m-n+pN)$ represents periodic sequence with period N . & delayed by n samples. $x_2(m)$ shifted circularly by n samples.

$$x_2(m-n+pN) = x_2(m-n, \text{mod } N) = x_2((m-n) \text{ mod } N)$$

$$x_3(m) = \sum_{n=0}^{N-1} x_1(n) \cdot x_2((m-n) \text{ mod } N), \quad m = 0, 1, \dots, N-1$$

~~$x_3(m)$~~

$$x_3(m) = x_1(n) \otimes x_2(n) \quad \text{--- (5)}$$

Eq (5) shows the circular convolution of $x_1(n)$ & $x_2(n)$

Circular Correlation

For complex valued sequences $x(n)$ & $y(n)$

If $\text{DFT}[x(n)] = X(k)$ & $\text{DFT}[y(n)] = Y(k)$

then $\text{DFT}[\tilde{r}_{xy}(l)] = \text{DFT}\left[\sum_{n=0}^{N-1} x(n) \cdot y^*(n-d)\right] = X(k) \cdot Y^*(k)$

where $\tilde{r}_{xy}(l)$ is the circular correlation sequence

multiplication of two sequences

If $\text{DFT}[x_1(n)] = X_1(k)$ & $\text{DFT}[x_2(n)] = X_2(k)$

then $\text{DFT}[x_1(n) \cdot x_2(n)] = \frac{1}{N} [X_1(k) \otimes X_2(k)]$

Parseval's theorem

If $\text{DFT}[x(n)] = X(k)$ & $\text{DFT}[y(n)] = Y(k)$

then $\sum_{n=0}^{N-1} x(n) y^*(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) \cdot Y^*(k)$

Multiplication of two sequences

If DFT $[x_1(n)] = X_1(k)$

and DFT $[x_2(n)] = X_2(k)$

then DFT $[x_1(n) \cdot x_2(n)] = \frac{1}{N} [X_1(k) \odot X_2(k)]$

Parsavali's theorem

If DFT $[x(n)] = X(k)$

and DFT $[y(n)] = Y(k)$

then DFT $[x(n) \cdot y^*(n)] = X(k) \cdot Y^*(k)$

and DFT $[y(n)] = Y(k)$

then $\sum_{n=0}^{N-1} x(n) \cdot y^*(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) \cdot Y^*(k)$

Comparison between Linear convolution with Circular conv

Circular convolution

Linear convolution

If $x_1(n)$ is sequence of L no samples & $x_2(n)$ with M no of samples after convolution $y(n)$ will contain $N = L + M$ samples

* If $x_1(n)$ is sequence of L no of samples & $x_2(n)$ with M no of samples after convolution $y(n)$ will contain $N = \text{Max}(L, M)$ samples

* Zero padding is necessary to find the response of a filter

Zero padding is not necessary to find the response of linear filter

* Linear convolution cannot be used to find the response of a filter

Linear convolution can be used to find the response of linear filter

Basically two methods are used to find

the circular convolution of two sequences those are

- 1) Concentric Circle method
- 2) Matrix Multiplication method

Concatenate Circle method

Following steps are used to find out circular convolution of two given sequences $x_1(n)$ & $x_2(n)$ i.e. $x_3(n) = x_1(n) \otimes x_2(n)$.

- ① Draw N equally spaced samples of $x_1(n)$ on outer circle with an anticlockwise direction.
- ② ~~at~~ with the same reference point draw N equally spaced samples of $x_2(n)$ in inner circle with clockwise direction.
- ③ OIP is obtained by multiplying samples on two circles & add the products.
- ④ Rotate inner circle with one sample at a time in ^{anti}clockwise dirⁿ & again take product & find the OIP.
- ⑤ Repeat the above step until inner circle first sample lines up with first sample of outer circle once again.

Matrix Multiplication method

Consider two sequences $x_1(n)$ & $x_2(n)$.
 two sequences representing in matrix form as

$$\begin{bmatrix} x_2(0) & x_2(N-1) & x_2(N-2) & \dots & x_2(2) & x_2(1) \\ x_2(1) & x_2(0) & x_2(N-1) & \dots & x_2(3) & x_2(2) \\ x_2(2) & x_2(1) & x_2(0) & \dots & x_2(4) & x_2(3) \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ x_2(N-2) & x_2(N-3) & x_2(N-4) & \dots & x_2(0) & x_2(N-1) \\ x_2(N-1) & x_2(N-2) & x_2(N-3) & \dots & x_2(1) & x_2(0) \end{bmatrix} \begin{bmatrix} x_1(0) \\ x_1(1) \\ x_1(2) \\ \vdots \\ x_1(N-2) \\ x_1(N-1) \end{bmatrix} = \begin{bmatrix} x_3(0) \\ x_3(1) \\ x_3(2) \\ \vdots \\ x_3(N-2) \\ x_3(N-1) \end{bmatrix}$$

Circular shift samples of $x_2(n)$ are represented in $N \times N$ matrix form.

Q. Given the 8 point DFT of the sequence

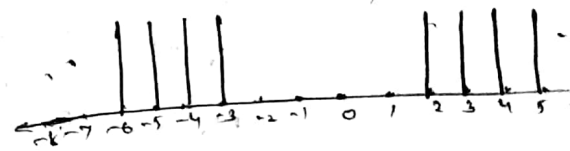
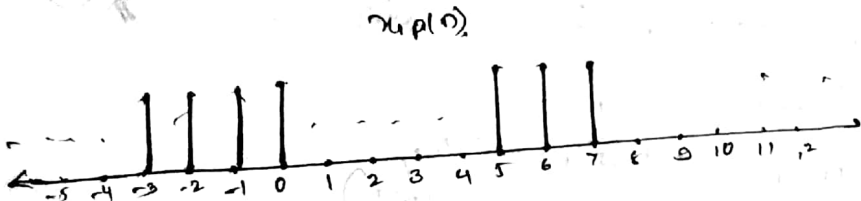
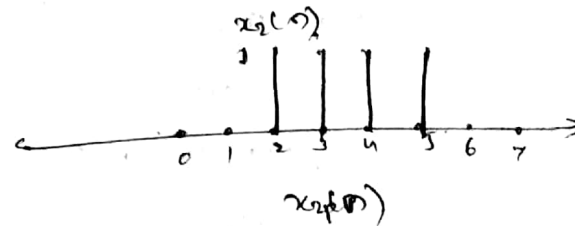
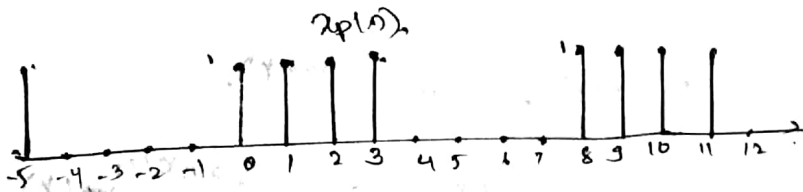
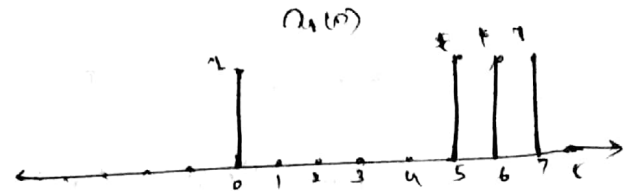
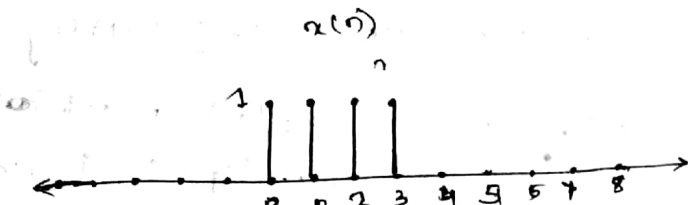
$$x_1(n) = \begin{cases} 1 & 0 \leq n \leq 3 \\ 0 & 4 \leq n \leq 7 \end{cases}$$

03

Complete DFT of

$$x_1(n) = \begin{cases} 1 & n=0 \\ 0 & 1 \leq n \leq 4 \\ 1 & 5 \leq n \leq 7 \end{cases}; \quad x_2(n) = \begin{cases} 0 & 0 \leq n \leq 1 \\ 1 & 2 \leq n \leq 5 \\ 0 & 6 \leq n \leq 7 \end{cases}$$

Soln



And the DFT of $x(n)$ Now.

$$X(k) = \sum_{n=0}^{N-1} x(n) \cdot e^{-j2\pi n k / N} \quad k=0, 1, \dots, (N-1)$$

For $N=8$

$$X(k) = \sum_{n=0}^{N-1} x(n) \cdot e^{-j2\pi n k / 8} \quad k=0, 1, \dots, 7$$

for $k=0$

$$X(0) = \sum_{n=0}^7 x(n) = x(0) + x(1) + x(2) + x(3) + x(4) + x(5) + x(6) + x(7)$$

$$= 1 + 1 + 1 + 1 + 0 + 0 + 0 + 0$$

$k=1$

$$X(1) = \sum_{n=0}^7 x(n) \cdot e^{-j2\pi n / 8} = \sum_{n=0}^7 x(n) \cdot e^{-j\pi n / 4}$$

$$= x(0) \cdot 1 + x(1) \cdot e^{-j\pi/4} + x(2) \cdot e^{-j\pi/2} + x(3) \cdot e^{-j3\pi/4} + 0 + 0 + 0 + 0$$

$$= 1 + \cos(\pi/4) - j\sin(\pi/4) + \cos(\pi/2) - j\sin(\pi/2) + \cos(3\pi/4) - j\sin(3\pi/4)$$

$$= 1 + 0.707 - j0.707 + 0 - j + (-0.707 + j0.707)$$

$$= 1 - j2.414$$

$k=2$

$$X(2) = \sum_{n=0}^7 x(n) \cdot e^{-j2\pi n / 2} = 0$$

$$X(4) = \sum_{n=0}^7 a(n) \cdot e^{-j\pi n} = 0$$

$$X(5) = \sum_{n=0}^7 a(n) \cdot e^{-j5\pi n/4} = 1 + j0.414$$

$$X(6) = \sum_{n=0}^7 a(n) \cdot e^{-j3\pi n/4} = 0$$

$$X(7) = \sum_{n=0}^7 a(n) \cdot e^{-j7\pi n/4} = 1 + j2.414$$

$$X(k) = \{ 4, 1 - j2.414, 0, 1 - j0.414, 0, 1 + j0.414, 0, 1 + j2.414 \}$$

But here $x_1(n) = x((n+3))_N$ means $x_1(n)$ is obtained by shifting the sequence $x(n)$ circularly 3 times in clockwise direction.

$$x_1((n-m))_N = e^{-j2\pi km/N} X(k) = \omega_N^{km} X(k)$$

Here $m=3$

$$X_1(k) = \omega_N^{km} X(k) = e^{-j2\pi k \cdot 3/8} X(k) = e^{j3\pi k/4} X(k)$$

$$X_1(k) = e^{j3\pi k/4} X(k) = 4$$

$$X_1(1) = (1 - j2.414) \cdot \cos(3\pi/4) + j \sin(3\pi/4)$$

$$= (1 - j2.414) (-0.707 + j0.707)$$

$$= 0.707 + j1.707$$

$$= \cancel{2.613} + \cancel{j2.613}$$

$$2.613 \angle -67.498^\circ \cdot 0.999 \angle 135^\circ$$

$$= 2.61 \angle 67.562^\circ$$

$$X_1(1) = 0.998 + j2.411$$

$$X_1(2) = X(2) \cdot e^{j3\pi/2} = 0$$

$$X_1(3) = X(3) \cdot e^{j9\pi/4} = (1 - j0.414) (0.707 + j0.707)$$

$$= 1 + j0.414$$

$$X_1(4) = X(4) \cdot e^{j3\pi} = 0$$

$$X_1(5) = X(5) \cdot e^{j15\pi/4} = (1 + j0.414) (0.707 - j0.707)$$

$$= 1 - j0.414$$

$$X_1(6) = 0$$

$$X_1(7) = 1 - j2.414$$

$x_2(n)$ can be obtained by shifting the sequence $x(n)$ circularly two time intervals down.

$m=2$

$$\text{DFT}[x((n-m))_N] = X(k) \cdot e^{-j2\pi km/N} = X(k) \cdot W_N^{km}$$

$$X_2(k) = X(k) \cdot e^{-j\pi k/2}$$

$$X_2(0) = X(0) \cdot 1 = 4$$

$$X_2(1) = -2.414 - j$$

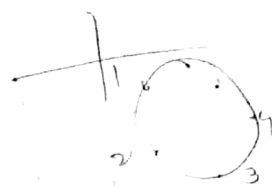
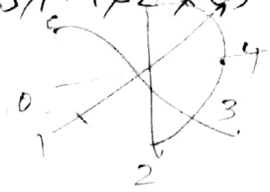
$$X_2(2) = 0$$

$$X_2(3) = X(3) \cdot e^{-j3\pi/2}$$

$$X_2(k) = e^{-j2\pi km/N} X(k)$$

$$= e^{-j2\pi k \times 2 / 8} X(k)$$

$$= e^{-j4\pi k / 8} X(k) = e^{-j\pi k} X(k)$$



$$= 0.414 + j$$

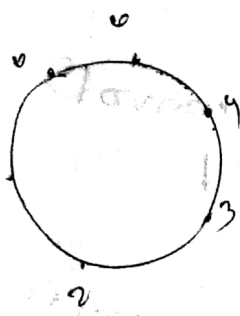
$$X_2(4) = 0$$

$$X_2(5) = X(5) \cdot e^{-j5\pi/2} = 0.414 - j$$

$$X_2(6) = 0$$

$$X_2(7) = X(7) \cdot e^{-j7\pi/2} = -2.414 + j$$

$$X_2(k) = \{4, -2.414 - j, 0, 0.414 + j, 0, 0.414 - j, 0, -2.414 + j\}$$



← -imn

Linear Convolution from Circular Convolution

06

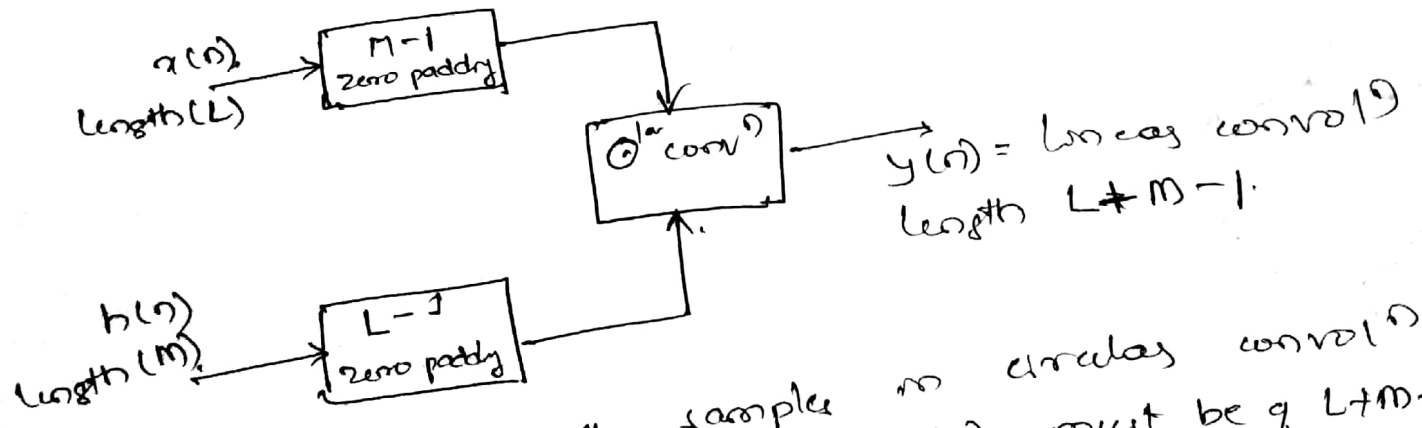
consider two finite duration sequences $x(n)$ & $h(n)$. $x(n)$ represents signal to be filtered & $h(n)$ is impulse response of the system. Duration of $x(n)$ is L samples & $h(n)$ is M samples. Linear convolⁿ of $x(n)$ & $h(n)$ is given by

$$y(n) = \sum_{k=-\infty}^{\infty} x(k) \cdot h(n-k) \quad \text{--- (1)}$$

$y(n)$ is finite duration sequence of $L+M-1$ samples. Circular convolⁿ of $x(n)$ & $h(n)$ gives N samples where $N = \text{Max}(L, M)$

If $M < L$ then zero padding is req^d to find circular convolution. i.e. addition of $(L-M)$ zero's to sequence $h(n)$.

Block diagram



To obtain no. of samples in circular convolⁿ equal to $L+M-1$ then both $x(n)$ & $h(n)$ must be of $L+M-1$ length. This can be done by zero padding. To get $y(k)$ then $(L+M-1)$ point DFT of $x(n)$ & $h(n)$ are multiplied to get $Y(k)$. $y(n)$ can be obtained by taking inverse.

By increasing length of sequences $x(n)$ & $h(n)$ & applying circular convolution gives the same result as of linear convolⁿ.

Q3

Determine the O/P response $y(n)$ of $h(n) = \{1, 1, 1\}$

$x(n) = \{1, 2, 3, 1\}$ by using
 (a) Linear convolution (b) Circular convolution
 (c) Circular convolution with zero padding

1007

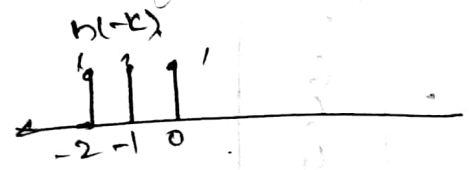
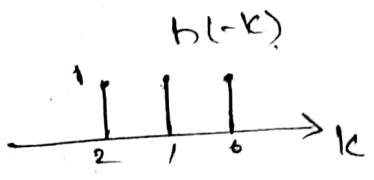
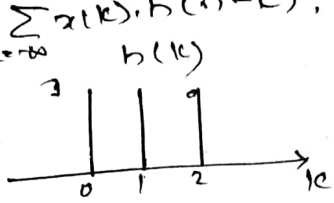
Solⁿ

$x(n) = \{1, 2, 3, 1\}$
 $h(n) = \{1, 1, 1\}$

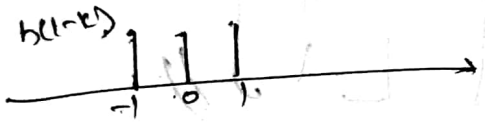
$L = 4$
 $M = 3$

No of samples in Linear convolution $L + M - 1 = 4 + 3 - 1 = 6$.

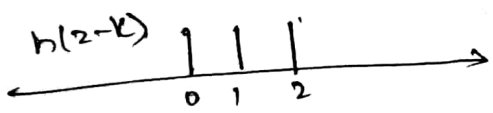
(a) Linear convolution $y(n) = \sum_{k=-\infty}^{\infty} x(k) \cdot h(n-k)$



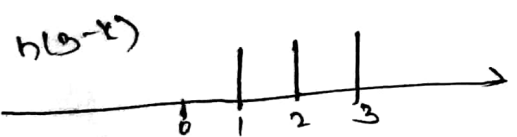
$y(0) = \sum_{k=-\infty}^{\infty} x(k) h(-k) = 1$



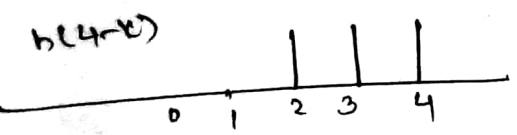
$y(1) = \sum_{k=-\infty}^{\infty} x(k) h(1-k) = 1 + 2 = 3$



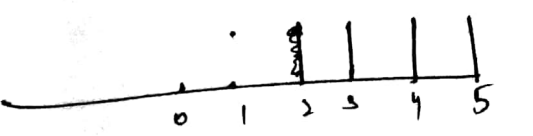
$y(2) = \sum_{k=-\infty}^{\infty} x(k) h(2-k) = 1 + 2 + 3 = 6$



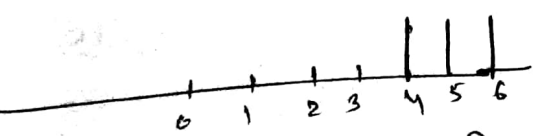
$y(3) = \sum_{k=-\infty}^{\infty} x(k) h(3-k) = 2 + 3 + 1 = 6$



$y(4) = \sum_{k=-\infty}^{\infty} x(k) h(4-k) = 3 + 1 + 0 = 4$



$y(5) = \sum_{k=-\infty}^{\infty} x(k) h(5-k) = 1 + 0 = 1$



$y(6) = \sum_{k=-\infty}^{\infty} x(k) h(6-k) = 0 = 0$

$y(n) = \{1, 3, 6, 6, 4, 1\}$

(b) Circular convolution $x(n) = \{1, 2, 3, 1\}$, $h(n) = \{1, 1, 1, 0\}$

$$\begin{bmatrix} 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 \\ 1 & 1 & 0 & 1 \\ 0 & 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \\ 1 \end{bmatrix} = \begin{bmatrix} 1+3+1 \\ 1+2+0+1 \\ 1+2+3+0 \\ 2+1 \end{bmatrix} = \begin{bmatrix} 5 \\ 4 \\ 6 \\ 3 \end{bmatrix}$$

Filtering Long duration sequences

If long duration sequence $x(n)$ is to be processed then it must be divided into blocks. Long duration sequence is not practical to store. These successive blocks are processed separately one at a time & results are combined to give desired o/p sequence which is same as sequence obtained by linear convolⁿ.

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43

Commonly two methods are used for filtering

of the sectioned data. These are

- (1) Overlap save method
- (2) Overlap Add method.

(1) Overlap save method

Consider i/p sequence L divided into blocks of data of size $N=L+M-1$. To make data sequence length $N=L+M$ each block contains last $(M-1)$ data points of previous block. But for 1st block $(M-1)$ points are set to zero & also consider impulse response of length M .

$$x_1(n) = \underbrace{\{0, 0, 0, \dots, 0\}}_{(M-1) \text{ zeros}}, x_1(0), x_1(1), \dots, x_1(L-1)$$

$$x_2(n) = \underbrace{\{x_1(L-M+1), \dots, x_1(L-1)\}}_{(M-1) \text{ data points from } x_1(n)}, x_2(L), \dots, x_2(2L-1)$$

L new data points

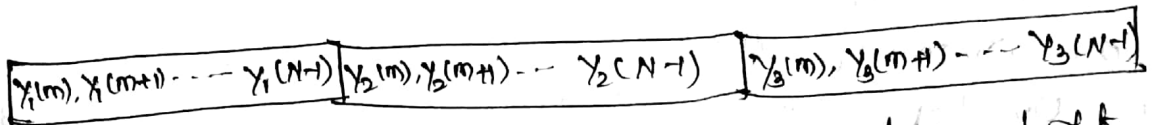
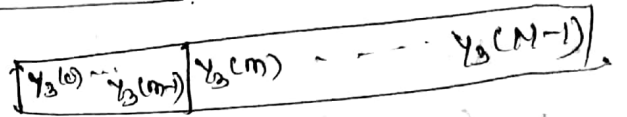
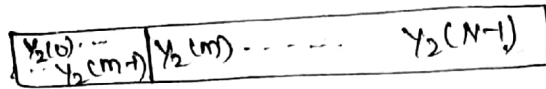
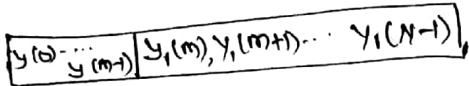
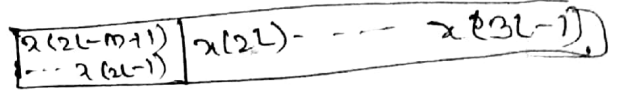
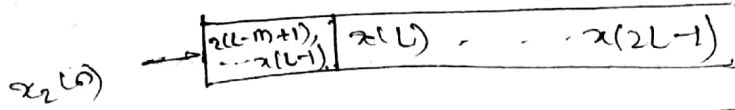
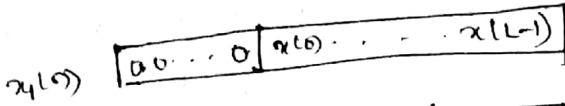
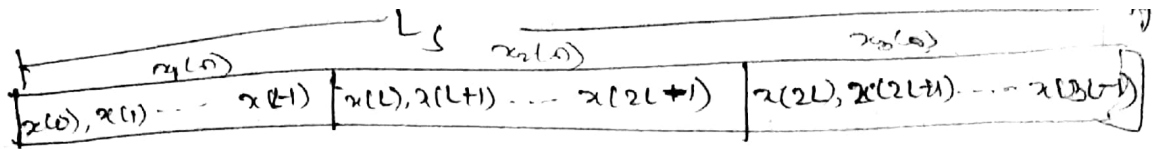
$$x_3(n) = \{x_2(L-M+1), \dots, x_2(2L-1), x_2(L), \dots, x_2(3L-1)\} \text{ \& so on.}$$

similar way appending $(L-1)$ zeros

\therefore Circular convolⁿ of $x_i(n)$ with $h(n)$

$$y_i(n) = x_i(n) \otimes h(n)$$

Here first $(M-1)$ points of $y_i(n)$ are $(x_i(n) \otimes h(n))$ discarded due to aliasing but remaining points are identical to linear convolⁿ. These remaining points from successive sections are added to construct the final filtered o/p.



Because of aliasing effect in circular shift first $(M-1)$ samples are overlap with old data block. Hence $y_1(n)$ samples are discarded but last L samples are correct. Such blocks are fitted one after the other to get final O/P.

Let $L_s = 15$. $h(n)$ length is 3 & length of Each block is 5. Then O/P sequence is divided into no of block are

$$x_1(n) = \{ \underbrace{0, 0}_{(M-1) \text{ zeros}}, x(0), x(1), x(2) \}$$

$$x_2(n) = \{ \underbrace{x(1), x(2)}_{\text{last 2 data part of previous block}}, x(3), x(4), x(5) \}$$

$$x_3(n) = \{ x(4), x(5), x(6), x(7), x(8) \}$$

$$x_4(n) = \{ x(7), x(8), x(9), x(10), x(11) \}$$

$$x_5(n) = \{ x(10), x(11), x(12), x(13), x(14) \}$$

$$x_6(n) = \{ x(13), x(14), \text{zeros}, \text{zeros} \}$$

Then 5 point circular convolution of $x_1(n)$ & $h(n)$ are performed by adding 2 zeros to $h(n)$ & $(M-1)$ points are discarded from $y'(n)$

$$y_1(n) = x_1(n) \otimes h(n) = \{ \underbrace{y_1(0), y_1(1)}_{\text{discard}}, y_1(2), y_1(3), y_1(4) \}$$

$$y_2(n) = x_2(n) \otimes h(n) = \{ \underbrace{y_2(0), y_2(1)}_{\text{discard}}, y_2(2), y_2(3), y_2(4) \}$$

$$y_3(n) = x_3(n) \otimes h(n) = \{ y_3(0), y_3(1), y_3(2), y_3(3), y_3(4) \}$$

$$y_4(n) = x_4(n) \otimes h(n) = \{ y_4(0), y_4(1), y_4(2), y_4(3), y_4(4) \}$$

$$y_5(n) = x_5(n) \otimes h(n) = \{ y_5(0), y_5(1), y_5(2), y_5(3), y_5(4) \}$$

$$y_6(n) = x_6(n) \otimes h(n) = \{ y_6(0), y_6(1), y_6(2), y_6(3), y_6(4) \}$$

Then o/p blocks are abated together

$$y(n) = \{ y_1(2), y_1(3), y_1(4), y_2(2), y_2(3), y_2(4), y_3(2), y_3(3), y_3(4), y_4(2), y_4(3), y_4(4), y_5(2), y_5(3), y_5(4), y_6(2), y_6(3), y_6(4) \}$$

Overlap-Add method

Consider sequence of length L & $h(n)$ of length M .
 L is divided into no of data blocks of length L & $(M-1)$ zeros are appended to it to make data size $(L+M-1)$. Then

$$x_1(n) = \{ x_1(0), x_1(1), \dots, x_1(L-1), \underbrace{0, 0, \dots}_{(M-1) \text{ zeros appended}} \}$$

$$x_2(n) = \{ x_2(0), x_2(1), \dots, x_2(L-1), 0, 0, \dots \}$$

$$x_3(n) = \{ x_3(0), x_3(1), \dots, x_3(L-1), \underbrace{0, 0, \dots}_{(M-1) \text{ zeros appended}} \}$$

If $(L-1)$ zeros are added to $h(n)$ to compute N point overlap convol, last $(M-1)$ points of each block are overlapped & added to first $(M-1)$ points of next block. Hence it's called overlap Add method

O/P blocks are

$$y_1(n) = \{ y_1(0), y_1(1), \dots, y_1(L-1), y_1(L), \dots, y_1(N-1) \}$$

$$y_2(n) = \{ y_2(0), y_2(1), \dots, y_2(L-1), y_2(L), \dots, y_2(N-1) \}$$

$$y_3(n) = \{ y_3(0), y_3(1), \dots, y_3(L-1), y_3(L), \dots, y_3(N-1) \}$$

∴ O/P sequence

$$y(n) = \{ y_1(0), y_1(1), \dots, y_1(L-1), y_1(L) + y_2(0), \dots, y_1(N-1), + y_2(N-1), y_2(0), \dots, y_2(L-1) + y_3(0), y_2(L) + y_3(0), \dots, y_3(N-1) \}$$

$$x_1(n) = [x(0), x(1), \dots, x(L-1) \mid x(L), x(L+1), \dots, x(2L-1) \mid x(2L), x(2L+1), \dots, x(3L-1)]$$

$$x_2(n) = [x(0), \dots, x(L-1) \mid 0, 0, \dots, 0]$$

$$x_2(n) \rightarrow [x(L), x(L+1), \dots, x(2L-1) \mid 0, 0, \dots, 0]$$

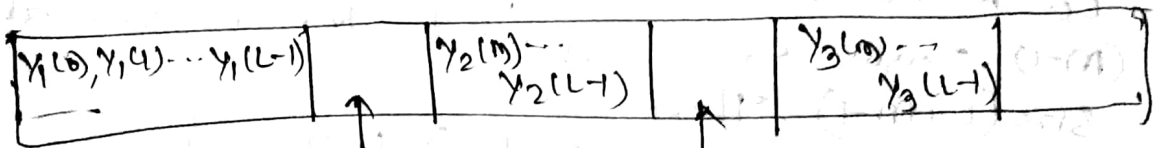
$$x_3(n) \rightarrow [x(2L), x(2L+1), \dots, x(3L-1) \mid 0, 0, \dots, 0]$$

$$y_1(n) = [y_1(0), y_1(1), \dots, y_1(L-1) \mid y_1(L), \dots, y_1(N-1)]$$

$$y_2(n) = [y_2(0), \dots, y_2(m-1) \mid y_2(m), \dots, y_2(L-1) \mid y_2(L), \dots, y_2(N-1)]$$

Overlap
over lap
of 2 sequen

$$y_3(n) = [y_3(0), \dots, y_3(m-1) \mid y_3(m), \dots, y_3(L-1) \mid y_3(L), \dots, y_3(N-1)]$$



$$y_1(L) + y_2(0), \dots, y_1(N-1) + y_2(m-1)$$

$$y_2(L) + y_3(0), \dots, y_2(N-1) + y_3(m-1)$$

Here $(m-1)$ overlapping samples of o/p blocks are not discarded & no aliasing effect due to circular shift. Thus $(m-1)$ samples of current block are added to 1st $(m-1)$ samples of next block

Jun/July-08

53

A long sequence is filtered through a filter of impulse response $h(n)$ to give the o/p $y(n)$, for the i/p $x(n)$. Given $x(n)$ & $h(n)$ as follows compute $y(n)$ using overlap & add method.

$x(n) = [1, 1, 1, 1, 3, 1, 1, 4, 2, 1, 1, 3, 1, 1, 1]$ $h(n) = [1, -1]$

Use only five point circular convolution in your approach.

5 point DFT $N = L + M - 1$
 $5 = L + 2 - 1$
 $L = L = 4$

$x_1(n) = [1, 1, 1, 1, 0]$ \otimes $[1, -1, 0, 0, 0]$
 $x_2(n) = [1, 3, 1, 1, 0]$ \otimes $[1, -1, 0, 0, 0]$
 $x_3(n) = [4, 2, 1, 1, 0]$ \otimes $[1, -1, 0, 0, 0]$
 $x_4(n) = [3, 1, 1, 1, 0]$ \otimes $[1, -1, 0, 0, 0]$

6 13 26 32 44 54 58 61
 1, 14, 18, 19, 21, 26, 27
 31, 32, 40, 42

$y_1(n) = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ -1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \\ 0 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$

$y_2(n) = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 3 \\ 1 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \\ 1 \\ 1 \\ 0 \end{bmatrix}$

$\begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 4 \\ 2 \\ 1 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 4 \\ 2 \\ 1 \\ 1 \\ 0 \end{bmatrix}$

$N = L + M - 1$
 $= 4 + 2 - 1$
 $N = 5$

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

$[1, 0, 0, 0, 0, 1, -1, 0, 0, 0, 2, -2, 0, 0, 0]$
 $[1, 0, 0, 0, 0, 2, -2, 0, 0, 0, 4, -2, -1, 0, 0]$
 $[1, 0, 0, 0, 0, 3, -2, -1, 0, 0, 3, -2, 0, 0, 0]$

14

Using linear convolution find $y(n) = x(n) * h(n)$ for the sequence $x(n) = (1, 2, -1, 2, 3, -2, -3, -1)$

DFC
Solving
CA

Determine the response of an LTI system with $h(n) = \{1, -1, 2\}$ for an input $x(n) = \{1, 0, 1, -2, 1, 2, 3, -1, 0, 2\}$ Employ zero padding method with block length $L=4$, $M=3$, $N=L+M-1=6$.

$x_1(n) = \{1, 0, 1, -2, 0, 0\}$
 $x_2(n) = \{1, 2, 3, -1, 0, 0\}$
 $x_3(n) = \{0, 2, 0, 0, 0, 0\}$

$h_1(n) = \{1, -1, 2, 0, 0, 0\}$
 $h_2(n) = \{1, -1, 2, 0, 0, 0\}$
 $h_3(n) = \{0, 2, 0, 0, 0, 0\}$

$$Y(n) = \begin{bmatrix} 1 & 0 & 0 & 0 & 2 & -1 \\ 2 & -1 & 0 & 0 & 0 & 2 \\ 0 & 2 & -1 & 0 & 0 & 0 \\ 0 & 0 & 2 & -1 & 0 & 0 \\ 0 & 0 & 0 & 2 & -1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ -1 \\ -2 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \\ 3 \\ -3 \\ 4 \\ -4 \end{bmatrix}$$

$y_1(n) = \{1, 1, 3, 0, 7, -2\}$

$y_2(n) = \{0, 2, -2, 4, 0, 0\}$

$y(n) = \{1, -1, 3, -3, 4+1, -4+1, 3, 0, 7+0, -2+0\}$

$= \{1, -1, 3, -3, 5, -3, 3, 0, 7, -2, 4\}$

$$\begin{bmatrix} 1 & 4 & 3 & -3 & 4 & -4 \\ & 1 & 1 & 3 & 0 & 7 & -2 \\ & & & 0 & 2 & -2 & 4 & 0 & 0 \end{bmatrix}$$

$$\{1, -1, 3, -3, 5, -3, 3, 0, 7, 0, -2, 4\} \{0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0\}$$

Pr-07106

Using the overlap-save method compute $y(n)$ of a FIR filter with impulse response $h(n) = \{3, 2, 1\}$ & IIR $x(n) = \{2, 1, -1, -2, -3, 5, 6, -1, 2, 0, 2, 1\}$. Use only 8 point circular convolution in your approach.

$x(n) = \{2, 1, -1, -2, -3, 5, 6, -1, 2, 0, 2, 1\}$
 $L = 12$ $h(n) = \{3, 2, 1\}$, $M = 3$

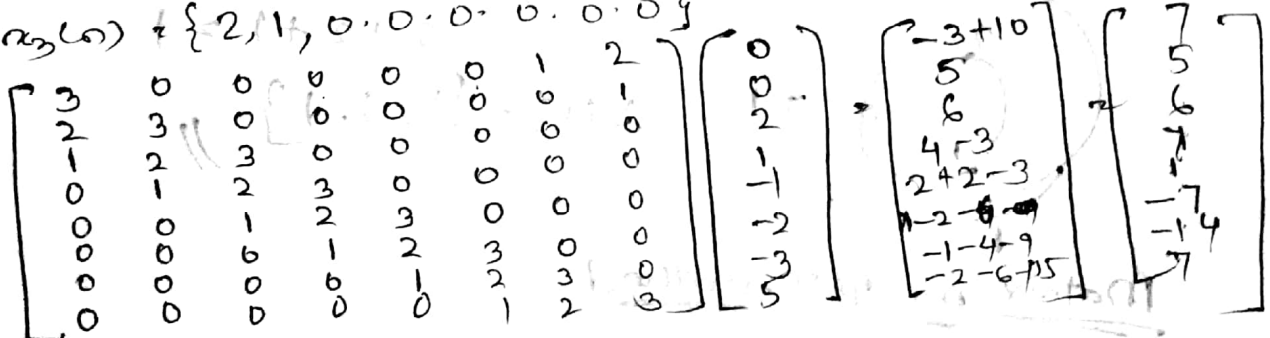
length of block $N = L + M - 1$
 $8 = L + M - 1 = L + 3 - 1$
 $L = 6$

$x_1(n) = \{0, 0, 2, 1, -1, -2, -3, 5\}$

$x_2(n) = \{-3, 5, 6, -1, 2, 0, 2, 1\}$

$x_3(n) = \{2, 1, 0, 0, 0, 0, 0, 0\}$

$h(n) = \{3, 2, 1, 0, 0, 0, 0, 0\}$

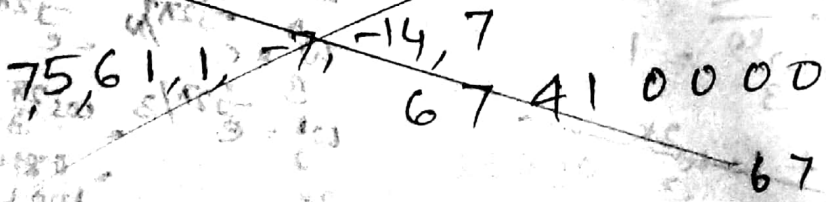


$y_1(n) = \{-5, 10, 25, 14, 10, 3, 8, 7\}$

$y_2(n) = \{6, 7, 4, 1, 0, 0, 0, 0\}$

~~$y(n) = \{6, 7, 1, -7, -14, 7\}$~~

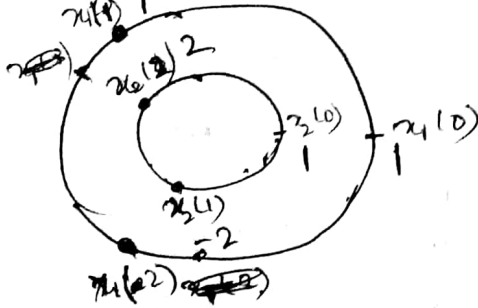
$N = L + M - 1$
 $= 12 + 2 - 1$
 $= 13$



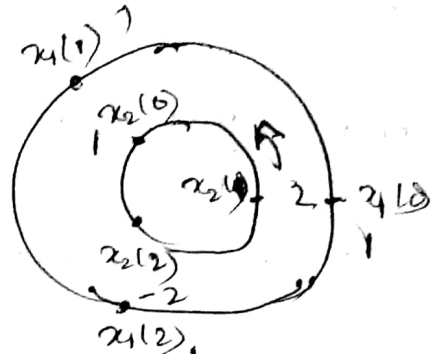
$N = L + M - 1$

for $x_1(n)$ & $x_2(n)$ given below
 Compute $x_1(n) \otimes x_2(n)$. Take $N=3$
 $x_1(n) = (1, 1, 1)$, $x_2(n) = (1, -2, 2)$.

Circular convolution method



$$y_0(0) = 1 \times 1 + 1 \times 2 + 1 \times -2 = 1 + 2 - 2 = 1$$



$$y(1) = 1 \times 2 + 1 \times 1 + 1 \times -2 = 2 + 1 - 2 = 1$$



$$y(2) = 1 \times -2 + 1 \times 2 + 1 \times 1 = -2 + 2 + 1 = 1$$

$$y(k) = \{1, 1, 1\}$$

Matrix multiplication method

$$\begin{bmatrix} 1 & 2 & -2 \\ -2 & 1 & 2 \\ 2 & 2 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \times 1 + 2 \times 1 + -2 \times 1 \\ -2 \times 1 + 1 \times 1 + 2 \times 1 \\ 2 \times 1 + -2 \times 1 + 1 \times 1 \end{bmatrix} = \begin{bmatrix} 1+2-2 \\ -2+1+2 \\ 2-2+1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

Stochevans method

$$X_1(k) = \sum_{n=0}^2 x_1(n) \omega_3^{kn} = 1$$

~~$$X_1(k) = 1 + 1 \times \omega_3^k + 1 \times \omega_3^{2k} \quad 0 \leq k \leq 2$$~~

~~$$X_2(k) = \sum_{n=0}^2 x_2(n) \omega_3^{kn} = 1 + 2 \omega_3^k + 2 \omega_3^{2k} \quad 0 \leq k \leq 2$$~~

$$X_1(0) = \sum_{n=0}^2 x_1(n) \omega_3^0 = x_1(0) \omega_3^0 + x_1(1) \omega_3^0 + x_1(2) \omega_3^0 = 1 + 1 + 1 = 3$$

$$X_1(1) = \sum_{n=0}^2 x_1(n) \omega_3^n = x_1(0) \omega_3^0 + x_1(1) \omega_3^1 + x_1(2) \omega_3^2 = 1 + 1 \times (0.814 + j0.588) + 1 \times (0.325 - j0.45) = 1 + (0.814 - j0.588) + 0.325 - j0.45 = 1.139 - j1.038 = 1.53 \angle -0.735$$

$$X_1(2) = \sum_{n=0}^2 x_1(n) \omega_3^{2n} = x_1(0) \omega_3^0 + x_1(1) \omega_3^2 + x_1(2) \omega_3^4 = 1 + 1 \times (0.325 - j0.45) + 1 \times (0.814 + j0.588) = 1 + 0.325 - j0.45 + 0.814 + j0.588 = 2.139 + j0.138 = 2.15 \angle 0.035$$

$$\begin{aligned}
 Y(k) &= X_1(k) \cdot X_2(k) \\
 &= (1 + \omega_3^k + \omega_3^{2k}) \cdot (1 - 2\omega_3^k + 2\omega_3^{2k}) \\
 &= 1 - 2\omega_3^k + 2\omega_3^{2k} + \omega_3^k - 2\omega_3^{2k} + 2\omega_3^{3k} + \omega_3^{2k} - 2\omega_3^{3k} + 2\omega_3^{4k} \\
 Y(k) &= 1 - 2\omega_3^k + 2\omega_3^{2k} + \omega_3^k - 2\omega_3^{2k} + 2\omega_3^{3k} + \omega_3^{2k} - 2\omega_3^{3k} + 2\omega_3^{4k} \\
 &= 1 + \omega_3^k + \omega_3^{2k} + \omega_3^{3k} + \omega_3^{4k} \\
 &= 1 + \omega_3^k + \omega_3^{2k} + \omega_3^{3k} + \omega_3^{4k} \\
 Y(0) &= 1 + \omega_3^0 + \omega_3^0 + \omega_3^0 + \omega_3^0 = 1 + 1 + 1 + 1 = 4 \\
 &= 1 + 1 + 1 + 1 = 4
 \end{aligned}$$

Find 4 point circular convolution of $x_1(n)$ and $x_2(n)$

$x_1(n) = \{1, 2, 3, 1\}$ $x_2(n) = \{4, 3, 2, 2\}$ $0 \leq n \leq 3$

$$X_1(k) = \sum_{n=0}^3 x_1(n) \omega_4^{kn} = 1 + 2\omega_4^k + 3\omega_4^{2k} + \omega_4^{3k}$$

$$X_2(k) = \sum_{n=0}^3 x_2(n) \omega_4^{kn} = 4 + 3\omega_4^k + 2\omega_4^{2k} + 2\omega_4^{3k}$$

$$\begin{aligned}
 Y(k) &= X_1(k) \cdot X_2(k) \\
 &= (1 + 2\omega_4^k + 2\omega_4^{2k} + \omega_4^{3k}) (4 + 3\omega_4^k + 2\omega_4^{2k} + 2\omega_4^{3k}) \\
 &= 4 + 3\omega_4^k + 2\omega_4^{2k} + 2\omega_4^{3k} + 8\omega_4^k + 6\omega_4^{2k} + 4\omega_4^{3k} + 4\omega_4^{4k} + 4\omega_4^{5k} + 4\omega_4^{6k} + 4\omega_4^{7k} + 4\omega_4^{8k} \\
 &= 17 + 19\omega_4^k + 22\omega_4^{2k} + 19\omega_4^{3k}
 \end{aligned}$$

$$\begin{aligned}
 Y(0) &= 17 + 19 + 22 + 19 = 77 \\
 Y(1) &= 17 + 19\omega_4 + 22\omega_4^2 + 19\omega_4^3 \\
 Y(2) &= 17 + 19\omega_4^2 + 22\omega_4^4 + 19\omega_4^6 \\
 Y(3) &= 17 + 19\omega_4^3 + 22\omega_4^6 + 19\omega_4^8
 \end{aligned}$$

$$y(n) = (17, 19, 22, 19)$$

$$\begin{bmatrix} 4 & 2 & 2 & 3 \\ 3 & 4 & 2 & 2 \\ 2 & 3 & 4 & 2 \\ 2 & 2 & 3 & 4 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \\ 1 \end{bmatrix} = \begin{bmatrix} 4+4+6+3 \\ 3+8+6+2 \\ 2+6+12+2 \\ 2+4+9+4 \end{bmatrix} = \begin{bmatrix} 17 \\ 19 \\ 22 \\ 19 \end{bmatrix}$$

Using Linear Convolution find $y(n) = x(n) * h(n)$
~~for~~ for seq $x(n) = (1, 2, -1, 2, 3, -2, 3, -1, 1, 2, -1)$ & $h(n) = (1, 2)$

Compare the result by ~~using~~ solving the
 pbm using (A) Overlap-Save (B) Overlap-Add

$y(n) = x(n) * h(n) = \{1, 4, 3, 0, 7, 4, -7, -7, -1, 3, 4, 3, -2\}$

Solⁿ

Overlap-Save
 Assⁿ $N = L + M - 1$

$M = 2, L = 3$
 $N = 3 + 2 - 1 = 4$

$x_1(n) = (0, 1, 2, -1)$
m-1 = 3 data

$x_2(n) = (-1, 2, 3, -2)$

$x_3(n) = (-2, -3, -1, 1)$

$x_4(n) = (1, 1, 2, -1)$

$x_5(n) = (-1, 0, 0, 0)$

$h(n) = (1, 2, 0, 0)$

$y_1(n) = \begin{bmatrix} 1 & 0 & 0 & 2 \\ 2 & 1 & 0 & 0 \\ 0 & 2 & 1 & 0 \\ 0 & 0 & 2 & 1 \end{bmatrix} \times \begin{bmatrix} 0 \\ 1 \\ 2 \\ -1 \end{bmatrix} = \begin{bmatrix} -2 \\ 1 \\ 4 \\ 3 \end{bmatrix}$

$y_2(n) = (-5, 0, 7, 4)$ $y_3(n) = (0, -7, -7, -1)$

$y_4(n) = (-1, 3, 4, 3)$ $y_5(n) = (-1, -2, 0, 0)$

$\begin{matrix} -2 & 1 & 4 & 3 \\ \times & & & \\ -5 & 0 & 7 & 4 \\ \times & & & \\ 0 & -7 & -7 & -1 \\ \times & & & \\ -1 & 3 & 4 & 3 \\ \times & & & \\ -1 & -2 & 0 & 0 \end{matrix}$

$y(n) = \{1, 4, 3, 0, 7, 4, -7, -7, -1, 3, 4, 3, -2\}$

$N = L + M - 1 = 3 + 2 - 1 = 4$

$N = L + M - 1$
 $0 \ 1 \ 4 \ 3 \ 0$
 $7 \ 4 \ -7 \ -7$
 $-1 \ 3 \ 4 \ 3$
 $-1 \ -2 \ 0 \ 0$

$$x(t) = \{1, 2, -1, 2, 3, -2, -3, -1, 1, 1, 2, -1\}$$

$$x_1(t) = (1, 2, -1, 0)$$

$$x_2(t) = (2, 3, -2, 0)$$

$$x_3(t) = (-3, -1, 1, 0)$$

$$x_4(t) = (1, 2, -1, 0)$$

$$h(t) = \{1, 2, 0, 0\}$$

$$y_1(t) = \begin{bmatrix} 1 & 0 & 0 & 2 \\ 2 & 1 & 0 & 0 \\ 0 & 2 & 1 & 0 \\ 0 & 0 & 2 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 4 \\ 3 \\ -2 \end{bmatrix}$$

$$y_2(t) = \{2, 7, 4, -4\}$$

$$y_3(t) = (-3, -7, -1, 2)$$

$$y_4(t) = (1, 4, 3, -2)$$

$$\begin{array}{cccccccc} 1 & 4 & 3 & -2 & & & & \\ & +2 & +7 & +4 & -4 & & & \\ & & & & -3 & -7 & -1 & 2 \\ & & & & & & 1 & 4 & 3 & -2 \end{array}$$

$$\{1, 4, 3, 0, 7, 4, -7, -7, -1, 3, 4, 3, -2\} \in y(t)$$

$$\begin{bmatrix} 1 & 0 & 0 & 2 \\ 2 & 1 & 0 & 0 \\ 0 & 2 & 1 & 0 \\ 0 & 0 & 2 & 1 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 2 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 4 \\ 3 \\ -2 \end{bmatrix}$$

DEC 07/08
10M

54.48 23/12/13

20 Using overlap-save method, compute $y(n)$, of a FIR filter with impulse response $h(n) = \{3, 2, 1\}$. 5/3/1P

2(b) filter with impulse response $h(n) = \{3, 2, 1\}$.
 $x(n) = \{2, 1, -1, -2, -3, 5, 6, -1, 2, 0, 2, 1\}$.
 Use only 8-point Circular Convolution in your approach.

$N = L + M - 1$
 $8 = L + 3 - 1 = L = 6$ (1M)

$x_1(n) = \{0, 0, 2, 1, -1, -2, -3, 5\}$

$x_2(n) = \{-3, 5, 6, -1, 2, 0, 2, 1\}$

$x_3(n) = \{2, 1, 0, 0, 0, 0, 0, 0\}$

$h(n) = \{3, 2, 1, 0, 0, 0, 0, 0\}$ (2M)

$y_1(n) = x_1(n) \otimes h(n) = \{7, 5, 6, -7, 1, -7, -14, 7\}$ (2M)

$y_2(n) = x_2(n) \otimes h(n) = \{-5, 10, 25, 14, 10, 3, 8, 7\}$ (2M)

$y_3(n) = x_3(n) \otimes h(n) = \{6, 7, 4, 1, 0, 0, 0, 0\}$ (2M)

$7, 5, 6, 7, 1, -7, -14, 7$

$-5, 10, 25, 14, 10, 3, 8, 7$

$6, 7, 4, 1, 0, 0, 0, 0$

$y(n) = \{6, 7, 1, -7, -14, 7, 25, 14, 10, 3, 8, 7, 4, 1, 1\}$

Given the sequences $x(n) = \cos(\frac{\pi n}{2})$ & $h(n) = \{2, 1\}$
 compute 4-point circular convolution.

$x(n) = \cos(\frac{\pi n}{2}) = \{1, 0, -1, 0\}$

$h(n) = 2^n = \{1, 2, 4, 8\}$

$y(n) = x(n) \otimes h(n)$

$$\begin{bmatrix} 1 & 8 & 4 & 2 \\ 2 & 1 & 8 & 4 \\ 4 & 2 & 1 & 8 \\ 8 & 4 & 2 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ -1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 & -4 \\ 2 & -8 \\ 4 & -1 \\ 8 & -2 \end{bmatrix} = \begin{bmatrix} -3 \\ -6 \\ 3 \\ 6 \end{bmatrix}$$

$y(n) = \{-3, -6, 3, 6\}$

Explains the concept of overlap-add method with necessary diagram. (4M)
 Eqn - 2M
 Flow diagram - 2M

~~Consider a~~

$x(n) = \{1, 0, 1, -2, 1, 2, 3, -1, 0, 2\}$ $h(n) = \{1, -1, 2\}$
 Solve by using overlap add method for 6 point $L=6$ and $M=3$

$N = L + M - 1$
 $G = L + 3 - 1$ $L = 4$ $h(n) = \{1, -1, 2, 0, 0, 0\}$ — (20)

$x_1(n) = \{1, 0, 1, -2, 0, 0\}$
 $x_2(n) = \{1, 2, 3, -1, 0, 0\}$
 $x_3(n) = \{0, 2, 0, 0, 0, 0\}$ } (30)

$y_1(n) = \{1, -1, 3, -3, 4, 4\}$
 $y_2(n) = \{1, 1, 3, 0, 7, -2\}$
 $y_3(n) = \{0, 2, -2, 4, 0, 0\}$

$y(n) = [1, -1, 3, -3, 4, 4]$ } (30)

$y(n) = 1, -1, 3, -3, 4, 4$
 $1, 1, 3, 0, 7, -2$
 $0, 2, -2, 4, 0, 0$ (20)

$\{1, -1, 3, -3, 5, -3, 3, 0, 7, 0, -2, 4\}$

A sequence $x(n) = (1, 2, 1, 3, 3, -3, -3, 1)$ is filtered through a filter having impulse response $h(n) = (3, 2)$. And the filter output is $y(n) = (1, 2, 1, 3, 0)$.

A long sequence $x(n)$ is filtered through a filter with impulse response $h(n) = (1, 1, 1, 1, 1, 3, 1, 1, 4, 2, 1, 1, 3, 1)$ to yield the output $y(n)$. $h(n) = (1, -1)$, compute $y(n)$ using overlap save technique. Use 5 point $N = L + M - 1 = 14 + 2 - 1 = 15$

$y_1(n) = [-1, 1, 0, 0, 0]$
 $y_2(n) = [0, 0, 2, -2, 0]$
 $y_3(n) = [0, 3, -2, -1, 0]$
 $y_4(n) = [1, 2, -3, -1, 0]$

$y(n) = [1, 0, 0, 0, 0, 2, -2, 0, 3, -2, -1, 0, 2, -2, -1, 0]$

Ex 1
 Compute DFT of a seq $(-1)^n$ for $N=4$
 $x(n) = (-1)^n$, $x(0)=1$, $x(1)=-1$, $x(2)=1$, $x(3)=-1$

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$$X(k) = \sum_{n=0}^{N-1} x(n) \cdot e^{-j2\pi kn/N} \quad k=0,1,2,\dots,N-1$$

$$X(0) = \sum_{n=0}^3 x(n) = x(0) + x(1) + x(2) + x(3) = 1 - 1 + 1 - 1 = 0$$

$$X(1) = \sum_{n=0}^3 x(n) \cdot e^{-j2\pi n/4} = 1 + j - 1 - j = 0$$

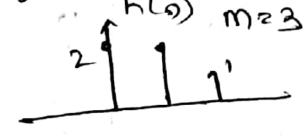
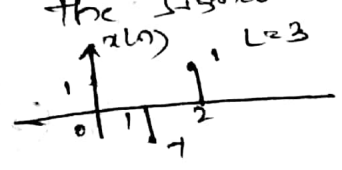
$$X(2) = \sum_{n=0}^3 x(n) \cdot e^{-j4\pi n/4} = 1 + 1 + 1 + 1 = 4$$

$$X(3) = \sum_{n=0}^3 x(n) \cdot e^{-j6\pi n/4} = 1 - j - 1 + j = 0$$

$x(n) \in \{0, 0, 3, 0\}$

Ex 2

Use the DFT to compute the linear convolution of the signal (shown below)



$L=M=3$
 $N=L+M-1$
 $= 3+2=5$

$x(n) = \{1, -1, 1, 0, 0\}$, $h(n) = \{2, 2, 1, 0, 0\}$

$$X(k) = \sum_{n=0}^{N-1} x(n) \cdot e^{-j2\pi kn/N}$$

$$= \sum_{n=0}^4 x(n) \cdot e^{-j2\pi kn/5}$$

$$X(0) = \sum_{n=0}^4 x(n) \cdot e^{-j2\pi n/5} = -0.118 + j0.364$$

$$X(1) = \sum_{n=0}^4 x(n) \cdot e^{-j4\pi n/5} = 2.118 + j1.5387$$

$$X(2) = \sum_{n=0}^4 x(n) \cdot e^{-j6\pi n/5} = 2.118 - j1.5387$$

$$X(3) = \sum_{n=0}^4 x(n) \cdot e^{-j8\pi n/5} = -0.118 - j0.364$$

$$H(k) = \sum_{n=0}^4 h(n) \cdot e^{-j2\pi kn/5}$$

$$H(0) = 5$$

$$H(1) = 1.809 - j2.489 \quad H(2) = 0.691 - j0.223$$

$$H(3) = 0.691 + j0.223 \quad H(4) = 1.809 + j2.489$$

$= X(k) \cdot H(k) = \text{IDFT } Y(k)$
 $y(n) = \frac{1}{N} \sum_{k=0}^{N-1} Y(k) \cdot e^{j2\pi kn/N}$

for $x_1(n)$ & $x_2(n)$ & N compute $x_1(n)$ & $x_2(n)$

(a) $x_1(n) = f(n) + f(n-1) + f(n-2), n \geq 3$

$x_2(n) = 2f(n) - f(n-1) + 2f(n-2)$

$x_1(n) = \{1, 1, 1\}$ $x_2(n) = \{2, -1, 2\}$ $n \geq 3$

$\begin{bmatrix} 1 & 2 & 1 \\ -1 & 2 & 2 \\ 2 & 1 & 2 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 3 \\ 3 \\ 3 \end{bmatrix}$ $x_1(n) = \{3, 3, 3\}$

(b) $x_1(n) = f(n) + f(n-1) - f(n-2) - f(n-3), n \geq 5$

$x_2(n) = f(n) - f(n-2) + f(n-4)$

$x_1(n) = \{1, 1, -1, -1\}$ $x_2(n) = \{1, 0, -1, 0, 1\}$

$= \{1, 1, -1, -1, 0\}$

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

Compute IDFT of the sequence $X(k) = \{5, 0, 1-j, 0, 1, 0, 1+j, 0\}$
 $x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) \cdot e^{j2\pi kn/N}$ $n = 0, 1, \dots, N-1$ $= \frac{1}{8} \sum_{k=0}^7 X(k) \cdot e^{j\pi kn/4}$ $n=0 \rightarrow$

$x(0) = \frac{1}{8} \sum_{k=0}^7 X(k) \cdot e^0 = \frac{1}{8} [5 + 0 + 1 - j + 0 + 1 + 0 + 1 + j + 0] = 9/8$

$x(1) = \frac{1}{8} \sum_{k=0}^7 X(k) \cdot e^{j\pi k/4} = \frac{1}{8} [X(0) + X(1) \cdot e^{j\pi/4} + X(2) \cdot e^{j\pi/2} + X(3) \cdot e^{j3\pi/4} + X(4) \cdot e^{j\pi} + X(5) \cdot e^{j5\pi/4} + X(6) \cdot e^{j3\pi/2} + X(7) \cdot e^{j7\pi/4}]$

$= \frac{1}{8} [5 + 0 + (1-j) \cdot (e^{j\pi/4} + e^{j5\pi/4}) + 0 + 1 \cdot (e^{j\pi/2} + e^{j3\pi/2}) + 0 + (1+j) \cdot (e^{j3\pi/4} + e^{j7\pi/4}) + 0 + (1+j) \cdot (e^{j\pi} + e^{j\pi})]$

$= \frac{1}{8} [5 + (1-j)(0-j) + (-1) + (1+j)(0+1)]$

$= \frac{1}{8} [5 - j - 1 + 1 + j] = 0.5$
 $4/8 = 1/2 = 0.5$

$X(2) = \frac{1}{8} \sum_{k=0}^7 X(k) \cdot e^{j2\pi k/4}$

$= \frac{1}{8} [X(0) + X(1)]$