1) [15 points] Consider discrete-time LTI system depicted below.



Figure 1: Discrete-time LTI system.

Suppose that $H(z) = (1 - 2z^{-1})(1 - \frac{1}{2}z^{-1})$ with ROC |z| > 0. Find the impulse response g[n] of a <u>stable</u> system G such that w[n] = x[n-2].

Hint: Recall the following z-Transform relations, which you may find useful:

$$\begin{split} x[n] &= \alpha^n u[n] \longleftrightarrow X(z) &= \frac{1}{1 - az^{-1}}, \quad ROC: |z| > |a| \\ x[n] &= -\alpha^n u[-n-1] \longleftrightarrow X(z) &= \frac{1}{1 - az^{-1}}, \quad ROC: |z| < |a|. \end{split}$$

SOLUTION:

The problem asks for G(z) such that

$$H(z)G(z) = z^{-2},$$

or

$$G(z) = \frac{z^{-2}}{(1 - 2z^{-1})\left(1 - \frac{1}{2}z^{-1}\right)},$$

where the constraint that G(z) be stable implies that the unit circle |z| = 1 must be in the ROC of G(z).

To find the impulse response g[n], we expand G(z) using partial fraction expansion. Note that an equivalent expression for G(z) is

$$G(z) = \frac{1}{(z-2)(z-\frac{1}{2})},$$

and to factor G(z), we seek A, B such that

$$G(z) = \frac{1}{(z-2)(z-\frac{1}{2})} = \frac{A}{z-2} + \frac{B}{z-\frac{1}{2}}.$$

The solutions are obtained by

$$A = (z-2)G(z)\Big|_{z=2}, \quad B = \left(z-\frac{1}{2}\right)G(z)\Big|_{z=\frac{1}{2}},$$

giving A = 2/3, and B = -2/3.

November 5, 2011

Thus,

$$G(z) = \frac{1}{(z-2)(z-\frac{1}{2})} = \frac{(2/3)}{z-2} - \frac{(2/3)}{z-\frac{1}{2}}$$
$$= \frac{(2/3)z^{-1}}{1-2z^{-1}} - \frac{(2/3)z^{-1}}{1-\frac{1}{2}z^{-1}}.$$

Now, since the ROC of G(z) must contain the unit circle (|z| = 1), we must choose the ROC of the first term to include the region |z| < 2, and the ROC for the second term to include |z| > 1/2. Using the expressions given in the hint, and the fact that the z^{-1} term simply induces a delay of one unit, we obtain

$$g[n] = -(2/3)2^{n-1}u[-n] - (2/3)\left(\frac{1}{2}\right)^{n-1}u[n-1]$$

= -(2/3) $\left(2^{n-1}u[-n] + \left(\frac{1}{2}\right)^{n-1}u[n-1]\right)$

2) [10 points] Recall that the discrete-time convolution operation satisfies several standard arithmetic properties. Namely, for all functions f[n], g[n], and h[n], we have:

- Commutativity: f[n] * g[n] = g[n] * f[n]
- Associativity: f[n] * (g[n] * h[n]) = (f[n] * g[n]) * h[n]
- Distributivity: f[n] * (g[n] + h[n]) = (f[n] + g[n]) + (f[n] + h[n])

Note, however, that for arbitrary functions g[n], h[n], the relationship

$$f[n](g[n] * h[n]) = (f[n]g[n]) * (f[n]h[n])$$
(1)

does not hold for all f[n], though it does hold for the trivial cases f[n] = 1 and f[n] = 0.

Besides the trivial examples given above, find another function f[n] for which (1) holds for all g[n], h[n].

SOLUTION:

Recall the definition of the discrete-time convolution sum: for discrete time functions g[n], h[n],

$$g[n] * h[n] = \sum_{k=-\infty}^{\infty} g[k]h[n-k].$$

Using this, we can express the relationship (1) as

$$f[n]\sum_{k=-\infty}^{\infty}g[k]h[n-k] = \sum_{k=-\infty}^{\infty}f[k]g[k]f[n-k]h[n-k],$$

or

$$\sum_{k=-\infty}^{\infty} f[n]g[k]h[n-k] = \sum_{k=-\infty}^{\infty} f[k]f[n-k]g[k]h[n-k],$$

from which we see that the relationship (1) is satisfied provided f[n] satisfies

$$f[n] = f[k]f[n-k]$$

for all k. This condition is satisfied if f[n] is any exponential function of the form

$$f[n] = \alpha^n$$

where $\alpha \in \mathbb{C}$. Choosing $\alpha \neq \{0, 1\}$ gives a nontrivial function f[n] for which (1) holds.

November 5, 2011

3) Consider the system shown below.



Figure 2: System for digital processing of analog signals.

The anti-aliasing filter $H_c(j\Omega)$ is an ideal low-pass continuous-time filter with unit gain and cutoff frequency π/T . The frequency response of the LTI discrete time system between the converters is given by:

$$H_d(e^{j\omega}) = j\omega e^{-j\omega/3}, \quad |\omega| < \pi.$$

Assume that the C/D and D/C converters are ideal.

a) [5 points] Find the impulse response $h_d[n]$ of the discrete-time LTI system.

SOLUTION:

Recall the inversion formula for discrete time Fourier transforms:

$$h_d[n] = \frac{1}{2\pi} \int_{2\pi} H_d(e^{j\omega}) e^{j\omega n} d\omega,$$

where the integral is over any interval of length 2π . Choosing the interval of integration to be $[-\pi,\pi]$, we have

$$h_d[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} j\omega e^{-j\omega/3} e^{j\omega n} d\omega$$
$$= \frac{j}{2\pi} \int_{-\pi}^{\pi} \omega e^{j\omega(n-1/3)} d\omega.$$

Perform integration by parts: let $u = \omega$ and $dv = e^{j\omega(n-1/3)}d\omega$. Then $du = d\omega$ and

$$v = \frac{e^{j\omega(n-1/3)}}{j(n-1/3)}$$

Now,

$$h_d[n] = \frac{j}{2\pi} \int_{-\pi}^{\pi} \omega e^{j\omega(n-1/3)} d\omega$$

= $\frac{j}{2\pi} \left[\omega \frac{e^{j\omega(n-1/3)}}{j(n-1/3)} \right]_{-\pi}^{\pi} - \frac{j}{2\pi} \int_{-\pi}^{\pi} \frac{e^{j\omega(n-1/3)}}{j(n-1/3)} d\omega.$

For the first term, note that

$$\frac{j}{2\pi} \left[\omega \frac{e^{j\omega(n-1/3)}}{j(n-1/3)} \right]_{-\pi}^{\pi} = \frac{j}{2\pi} \left[\pi \frac{e^{j\pi(n-1/3)}}{j(n-1/3)} + \pi \frac{e^{j\pi(n-1/3)}}{j(n-1/3)} \right] \\ = \frac{\cos\left[\pi(n-1/3)\right]}{(n-1/3)}$$

November 5, 2011

For the second, we have

$$\begin{aligned} -\frac{j}{2\pi} \int_{-\pi}^{\pi} \frac{e^{j\omega(n-1/3)}}{j(n-1/3)} d\omega &= -\frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{e^{j\omega(n-1/3)}}{(n-1/3)} d\omega \\ &= -\frac{1}{2\pi} \left[\frac{e^{j\omega(n-1/3)}}{j(n-1/3)^2} \right]_{-\pi}^{\pi} \\ &= -\frac{1}{\pi(n-1/3)^2} \left[\frac{e^{j\pi(n-1/3)} - e^{-j\pi(n-1/3)}}{2j} \right] \\ &= -\frac{\sin\left[\pi(n-1/3)\right]}{\pi(n-1/3)^2}. \end{aligned}$$

Combining the results, we have

$$h_d[n] = \frac{\cos\left[\pi(n-1/3)\right]}{(n-1/3)} - \frac{\sin\left[\pi(n-1/3)\right]}{\pi(n-1/3)^2}.$$

b) [5 points] What is the effective continuous-time frequency response of the overall system, $H(j\Omega)$?

SOLUTION:

Note that because of the filter $H_c(j\Omega)$, x(t) is bandlimited $(X(j\Omega) = 0$ for $|\Omega| > \pi/T)$. Thus, the continuoustime input and continuous-time output of the subsystem shown in Figure 3 are related by

$$Y(j\Omega) = X(j\Omega) \cdot H_d(e^{j\omega}) \Big|_{\omega = \Omega T}$$



Figure 3: Subsystem for digital processing of analog signals.

This implies $H_{C \to D \to C}(j\Omega) = H_d(e^{j\Omega T}) = j\Omega T e^{-j\Omega T/3}$. Overall, the frequency response of the entire system is given by

$$H(j\Omega) = \begin{cases} j\Omega T e^{-j\Omega T/3}, & |\Omega| < \pi/T \\ 0, & \text{otherwise} \end{cases}$$

Given this overall frequency response, we see that for *bandlimited inputs* the net effect of this system would be amplification by the factor T, differentiation, and time delay by T/3.

- c) [5 points] Choose the most accurate statement:
- (i) y(t) = x(t 1/3)
- (ii) $y(t) = \frac{d}{dt}x(3t)$
- (iii) $y(t) = T \frac{d}{dt} x(t 1/3)$
- (iv) $y(t) = T \frac{d}{dt} x(t T/3) \iff$ by the above argument

(v)
$$y(t) = \frac{d}{dt}x(t-1/3)$$

(vi) $y(t) = \frac{d}{dt}x(t - T/3)$