PhD Preliminary Written Exam Fall 2014

This exam consists of three problems, worth a total of 40 points.

Problem 1 has one part, and is worth 15 points. Problem 2 has three parts, and is worth 15 points. Problem 3 has one part, and is worth 10 points.

Below are a few preliminaries and definitions that you may find useful for the exam.

• For an N-point discrete-time sequence x[n] with x[n] = 0 for n < 0 and n > N - 1, we denote its N-point discrete Fourier Transform (DFT) by X[k], where X[k] = 0 for k < 0 and k > N - 1. The analysis and synthesis equations are:

Analysis equation:
$$X[k] = \sum_{n=0}^{N-1} x[n] W_N^{kn}$$
 $0 \le k \le N-1$,
Synthesis equation: $x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] W_N^{-kn}$ $0 \le n \le N-1$,

where $W_N \triangleq e^{-j(2\pi/N)}$.

• For a general discrete time sequence x[n], we denote its discrete-time Fourier Transform (DTFT), when it exists, by $X(e^{j\omega})$. The analysis and synthesis equations are:

Analysis equation:
$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$

Synthesis equation: $x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega})e^{j\omega n}d\omega$

Similarly, the z-transform of a discrete-time signal x[n] is given by $X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$.

PhD Preliminary Written Exam	Problem $#3$	Page 2 of 4
Fall 2014	Signal Processing (Solutions)	

1) [15 points] Let $X(e^{j\omega})$ be the discrete time Fourier Transform (DTFT) of the discrete-time signal $x[n] = (1/2)^n u[n]$. Find a length-5 sequence g[n] whose five-point discrete Fourier transform (DFT) G[k] is identical to the samples of the DTFT of x[n] at $\omega_k = 2\pi k/5$, i.e.,

$$g[n] = 0 \quad \text{for} \quad n < 0, \ n > 4$$

and

$$G[k] = X(e^{j2\pi k/5})$$
 for $k = 0, 1, \dots, 4$.

Solution: The 5 samples of $X(e^{j\omega})$ are effectively obtained by aliasing x[n] to $0 \le n < 5$ and taking a DFT. For example, the aliased signal g[0] will be the sum of the elements x[0 + 5m] over all (positive and negative) integers m. More generally, for $n = 0, 1, \ldots, 4$, we have

$$g[n] = \sum_{m=-\infty}^{\infty} x[n+5m]$$

= $\sum_{m=0}^{\infty} x[n+5m]$ (since x is causal)
= $\sum_{m=0}^{\infty} \left(\frac{1}{2}\right)^{n+5m} = \left(\frac{1}{2}\right)^n \sum_{m=0}^{\infty} \left(\frac{1}{32}\right)^m = \left(\frac{1}{2}\right)^n \left(\frac{1}{1-1/32}\right) = \left(\frac{32}{31}\right) \left(\frac{1}{2}\right)^n.$

Note that we can obtain this general formula using the DFT synthesis equation directly:

$$\begin{split} g[n] &= \frac{1}{N} \sum_{k=0}^{N-1} X(e^{j2\pi k/N}) \ e^{j2\pi kn/N} \\ &= \frac{1}{N} \sum_{k=0}^{N-1} \left(\sum_{m=-\infty}^{\infty} x[m] e^{-j2\pi km/N} \right) e^{j2\pi kn/N} \\ &= \sum_{m=-\infty}^{\infty} x[m] \left(\sum_{k=0}^{N-1} \left(\frac{1}{N} \right) e^{j2\pi k(n-m)/N} \right) \\ &= \sum_{m=-\infty}^{\infty} x[m] \sum_{r=-\infty}^{\infty} \delta[n-m+rN] \quad \text{(the second sum is the FS rep'n of an impulse train)} \\ &= \sum_{r=-\infty}^{\infty} \left(\sum_{m=-\infty}^{\infty} x[m] \delta[n+rN-m] \right) = \sum_{r=-\infty}^{\infty} x[n+rN] \end{split}$$

which is essentially the same as the expression above.

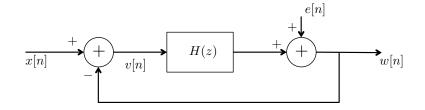
An alternative approach would use the DTFT of x[n] directly:

$$g[n] = \frac{1}{5} \sum_{k=0}^{N-1} \underbrace{\left(\frac{1}{1 - (1/2)e^{-j2\pi k/5}}\right)}_{X(e^{j\omega})|_{\omega = 2k\pi/5}} e^{j2\pi kn/5}$$

but this could be cumbersome to evaluate.

PhD Preliminary Written Exam Fall 2014

2) [15 points total, 3 parts] In the figure below, H(z) is the system function of a causal linear time invariant (LTI) system.



a) [5 points] Using z-transforms of the signals shown in the figure, obtain an expression for W(z) in the form

$$W(z) = H_1(z)X(z) + H_2(z)E(z),$$

where both $H_1(z)$ and $H_2(z)$ are expressed in terms of H(z).

Solution: It is easy to see that

$$V(z) = X(z) - W(z)$$

$$W(z) = V(z)H(z) + E(z),$$

so solving for W(z) gives

$$W(z) = \underbrace{\left(\frac{H(z)}{1 + H(z)}\right)}_{H_1(z)} X(z) + \underbrace{\left(\frac{1}{1 + H(z)}\right)}_{H_2(z)} E(z).$$

b) [5 points] For the special case $H(z) = z^{-1}/(1-z^{-1})$, determine $H_1(z)$ and $H_2(z)$.

Solution: By straightforward calculation,

$$H_1(z) = \frac{\frac{z^{-1}}{1-z^{-1}}}{1+\frac{z^{-1}}{1-z^{-1}}} = \frac{z^{-1}}{1-z^{-1}+z^{-1}} = z^{-1}, \quad H_2(z) = \frac{1}{1+\frac{z^{-1}}{1-z^{-1}}} = 1-z^{-1}.$$

c) [5 points] Is the system H(z) stable? Are the systems $H_1(z)$ and $H_2(z)$ stable?

Solution: The system H(z) is not stable because it has a pole at z = 1. But, the systems $H_1(z)$ and $H_2(z)$ are each stable – indeed, it is easy to see that both $H_1(z)$ and $H_2(z)$ have impulse responses of finite duration:

$$h_1[n] = \begin{cases} 1, & n = 1 \\ 0, & \text{otherwise} \end{cases} \quad h_2[n] = \begin{cases} 1, & n = 0 \\ -1, & n = 1 \\ 0, & \text{otherwise} \end{cases}$$

and their ROC's contain the entire z-plane except for z = 0.

PhD Preliminary Written Exam	Problem $#3$	Page 4 of 4
Fall 2014	Signal Processing (Solutions)	

3) [10 points] Suppose x[n] is a finite-duration discrete-time signal that is known to be zero for all n < 0.

Show that if x[n] is also *binary-valued* (i.e., its nonzero components can only take the value 1) it can be recovered exactly from its z-transform evaluated at the *single point* z = 1/2. That is, provide a simple strategy for recovering causal, binary-valued signals x[n] from $X(z)|_{z=1/2}$.

Solution: We begin by writing the expression for X(1/2):

$$X(1/2) = \sum_{n=-\infty}^{\infty} x[n](1/2)^{-n}$$
$$= \sum_{n=0}^{\infty} x[n]2^n \quad \text{(since } x \text{ is causal)}$$

Now, if x[n] is also binary-valued, then the sum on the right-hand side is just a sum of integer powers of 2, each with weight 0 or 1. But, this is just the *decimal representation* of the number represented by the binary expansion $\ldots x[4] \ldots x[3] \ldots x[2] \ldots x[1] \ldots x[0]$. Further, the assumption that x[n] be of finite duration guarantees that this number will be finite (so that z = 1/2 is in the ROC).

Thus, x[n] can be reconstructed as follows. First, find the binary representation of the (real, integer) value X(1/2). Then, impute the values $x[0], x[1], \ldots$ from the binary expansion starting with the least-significant bit.