## Mathematical Prerequisites

## Problem 1 (Geometric Series)

(a) We can write

$$
\begin{aligned}
\sum_{k=0}^{n} k r^{k} & =r \sum_{k=0}^{n} \frac{\mathrm{~d}}{\mathrm{~d} r} r^{k} \\
& =r \frac{\mathrm{~d}}{\mathrm{~d} r} \frac{1-r^{n+1}}{1-r}
\end{aligned}
$$

Then,

$$
\frac{\mathrm{d}}{\mathrm{~d} r} \frac{1-r^{n+1}}{1-r^{n}}=\frac{-(n+1) r^{n}+n r^{n+1}+1}{(1-r)^{2}} .
$$

Multiplying with $r$ gives the final result:

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

(b) Using the general formula for geometric series, we have

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

If $m=\ln -1$, then this is equal to

$$
\frac{1-e^{j 2 \pi l}}{1-e^{j \frac{2 \pi}{n}}}=0 .
$$

(c) We have

$$
\begin{aligned}
\sum_{k=0}^{\infty} t[k] & =\sum_{k=0}^{\infty} \frac{1}{4^{k}}+\sum_{k=0}^{\infty}\left(\frac{1}{3 j}\right)^{k} \\
& =\frac{1}{1-1 / 4}+\frac{1}{1-1 / 3 j} \\
& =\frac{4}{3}+\frac{9-3 j}{10} \\
& =\frac{67}{30}-\frac{3}{10} j
\end{aligned}
$$

(d) We have

$$
\begin{aligned}
\sum_{k=0}^{n-1} e^{j \theta k} & =\frac{1-e^{j \theta n}}{1-e^{j \theta}} \\
& =\frac{e^{j \theta n / 2}\left(e^{-j \theta n / 2}-e^{j \theta n / 2}\right)}{e^{j \theta / 2}\left(e^{-j \theta / 2}-e^{j \theta / 2}\right)} \\
& =e^{j \theta(n-1) / 2} \frac{\sin (\theta n / 2)}{\sin (\theta / 2)}
\end{aligned}
$$

Taking the norm gives

$$
\left|\frac{\sin (\theta n / 2)}{\sin (\theta / 2)}\right|
$$

## Problem 2 (Complex Numbers)

(a) $\left|e^{z}\right|=\left|e^{x+j y}\right|=\left|e^{x} e^{j y}\right|=\left|e^{x}\right|\left|e^{j y}\right|=\left|e^{x}\right|=e^{x}$.
(b) Using $\sin z=\left(e^{j z}-e^{-j z}\right) / 2 j$ and $\cos z=\left(e^{j z}+e^{-j z}\right) / 2$, we get

$$
\begin{aligned}
\sin z & =\frac{e^{j x} e^{-y}-e^{-j x} e^{y}}{2 j} \\
& =\frac{e^{j(x-\pi / 2)} e^{-y}-e^{-j(x+\pi / 2)} e^{y}}{2}
\end{aligned}
$$

and so

$$
\begin{aligned}
\Re \sin z & =\frac{1}{2}\left[e^{-y} \cos (x-\pi / 2)-e^{y} \cos (x+\pi / 2)\right] \\
& =\frac{1}{2}\left(e^{-y} \sin x+e^{y} \sin x\right) \\
& =\sin x \cosh y,
\end{aligned}
$$

and

$$
\begin{aligned}
\Im \sin z & =\frac{1}{2}\left[e^{-y} \sin (x-\pi / 2)+e^{y} \sin (x+\pi / 2)\right] \\
& =\frac{1}{2}\left(-e^{-y} \cos x+e^{y} \cos x\right) \\
& =\cos x \sinh y .
\end{aligned}
$$

Similarly, we get $\Re \cos z=\cos x \cosh y$ and $\Im \cos z=-\sin x \sinh y$.
(c) We want to find $a$ and $b$ such that $e^{a+j b}=z$. First, we have $e^{a}=|z|$, so $a=\log |z|$. Next, note that $\arg e^{j b}=\arg z$ for all $b$ such that $b=\arg z+2 \pi k, k \in \mathbb{Z}$. Thus, $\log z=$ $\log |z|+j(\arg z+2 \pi k), k \in \mathbb{Z}$. (Properly speaking, $\log z$ is not a function, but the reverse image of the complex exponential.)

## Problem 3 (Linear Algebra)

(a) It is easiest to start with the column with the most zeroes. Then

$$
|\mathbf{A}|=(-1)^{3+2} \cdot 2\left|\begin{array}{rrr}
3 & -2 & 1 \\
1 & 1 & 2 \\
-1 & 2 & 0
\end{array}\right|+(-1)^{4+2}(-3)\left|\begin{array}{rrr}
3 & -2 & 1 \\
1 & 1 & 2 \\
0 & 0 & 1
\end{array}\right|,
$$

where

$$
\begin{aligned}
\left|\begin{array}{rrr}
3 & -2 & 1 \\
1 & 1 & 2 \\
-1 & 2 & 0
\end{array}\right| & =(-1)^{3+1}\left|\begin{array}{rr}
1 & 1 \\
-1 & 2
\end{array}\right|+(-1)^{3+2} \cdot 2\left|\begin{array}{rr}
3 & -2 \\
-1 & 2
\end{array}\right| \\
& =3-2 \cdot 4=-5
\end{aligned}
$$

and

$$
\begin{aligned}
\left|\begin{array}{rrr}
3 & -2 & 1 \\
1 & 1 & 2 \\
0 & 0 & 1
\end{array}\right| & =(-1)^{3+3}\left|\begin{array}{rr}
3 & -2 \\
1 & 1
\end{array}\right| \\
& =5,
\end{aligned}
$$

so

$$
\begin{aligned}
|\mathbf{A}| & =(-2) \cdot(-5)-3 \cdot 5 \\
& =10-15=-5 .
\end{aligned}
$$

(b) Setting $\lambda=0$ yields $\operatorname{det} \mathbf{A}=\lambda_{1} \cdots \lambda_{n}$.
(c) Expanding the term $\left(\lambda_{1}-\lambda\right) \cdots\left(\lambda_{n}-\lambda\right)$, one sees that the coefficient of $(-\lambda)^{n-1}$ is $\lambda_{1}+\cdots+\lambda_{n}$. Now consider the equation for the determinant of a matrix $\mathbf{B}$,

$$
\operatorname{det}(\mathbf{B})=\sum_{j=1}^{n} B_{i, j}(-1)^{i+j} \operatorname{det}\left(\mathbf{B}^{\backslash(i, j)}\right),
$$

for some $i=1, \ldots, n$. For any term of this sum where $i \neq j$ (i.e., involving a non-diagonal element of $\mathbf{B}), \mathbf{B} \backslash(i, j)$ will miss exactly two diagonal elements of the original matrix $\mathbf{B}$. Applied to the matrix $\mathbf{B}=\mathbf{A}-\lambda \mathbf{I}$, this means that any term involving a non-diagonal element can contain $\lambda$ at most with power $n-2$. Therefore, the only term involving $(-\lambda)^{n-1}$ in $\operatorname{det}(\mathbf{A}-\lambda \mathbf{I})$ comes from the diagonal product $\left(a_{11}-\lambda\right) \cdots\left(a_{n n}-\lambda\right)$, in which the coefficient of $(-\lambda)^{n-1}$ is $a_{11}+\cdots+a_{n n}$. Since the coefficient of $(-\lambda)^{n-1}$ is unique, we get the desired result.

## Introduction to MATLAB

## Problem 4 (MATLAB)

Nothing to hand in for this problem.

## Problem 5 (Operators)

Suppose we have a matrix A given by

$$
\left[\begin{array}{ll}
a+i b & c+i d  \tag{1}\\
e+i f & g+i h
\end{array}\right] \text {. }
$$

What will be the MATLAB output of the following commands: i) A' ii) A.', iii) fliplr(A), iv) $\operatorname{sum}(A), v) \operatorname{sum}(A, 2)$, vi) A*A, vii) A.*A. Hint: Have a look in the documentation for arithmetic operations.
$\mathrm{C}=\mathrm{A} * \mathrm{~B}$ is the linear algebraic product of the matrices $A$ and $B$.
A. $* \mathrm{~B}$ is the element-by-element product of the arrays $A$ and $B . A$ and $B$ must have the same size, unless one of them is a scalar.
$A^{\prime}$ is the linear algebraic transpose of $A$. For complex matrices, this is the complex conjugate transpose.
A.' is the array transpose of $A$. For complex matrices, this does not involve conjugation.

Sum returns sums along different dimensions of an array.
$\operatorname{Sum}(A, b)$ sums along the dimension of A specified by scalar dim.
$B=f l i p l r(A)$ returns A with columns flipped in the left-right direction, that is, about a vertical axis. (Similarly, flipud flips its argument in the up-down direction.)

## Problem 6

The $n$-th coefficient of $c(x)$ is given by

$$
c_{n}=\sum_{k=0}^{\max (N-1, M-1)} a_{k} b_{n-k} .
$$

This corresponds exactly to the convolution of the two sequences $\mathbf{a}$ and $\mathbf{b}$, so the right MATLAB command is

```
>> c = conv(a, b)
```


## Problem 7 (Sequences)

(a) $\mathrm{n}=1: 45$;
$\mathrm{a}=\sin (2 * \mathrm{pi} * \mathrm{n} / 15)$;
stem(n,a);
The output is shown on Figure 1.


Figure 1: Plot output of Problem 7
(b) $\mathrm{b}=\mathrm{a}(1: 5:$ end $)$
stem(b);
(c) function output=cshiftright (a, N) size_a=length(a); output=[a(N:end) a(1:size_a-N)];
(d) $c=c$ shiftright $(a, 8)$ stem(c)

## Problem 8 (Audio)

(b) >> stem(data(1:100));
(c) len $=$ length(data);
soundsc(data(len:-1:1,fs));
stem(data(100:-1:1);
(d) $\mathrm{n}=1: 10 \mathrm{e} 3$;
$\mathrm{a}=\sin (440 . * \mathrm{n} . / 2 \mathrm{e} 3)$;
$\mathrm{c}=\sin (523.25$.* n ./ 2e3);
$\mathrm{e}=\sin (659.26 . * \mathrm{n} . / 2 \mathrm{e} 3)$;
soundsc (a,2e3)
soundsc(a+e,2e3)


Figure 2: Problem 8 - Part (b)


Figure 3: Problem 8 - Part (c)


Figure 4: Problem 8 - Part (f)

```
soundsc(a+e+c,2e3)
d=a+e+c;
b=a+e;
stem(d(1:300))
soundsc(a(10e3:-1:1),2e3)
soundsc(b(10e3:-1:1),2e3)
soundsc(d(10e3:-1:1),2e3)
```


## Problem 9 (Images)

(a) A=imread('lena.jpg'); colormap(gray(256)); imagesc(A)
(b) $\mathrm{B}=\mathrm{diag}(\mathrm{A})$; stem (B)
(c) soundsc $(\mathrm{A}(1: 256 * 256))$;
(d) $[a, f s]=$ wavread('handel.wav');


Figure 5: Problem 9 - Part (a)


Figure 6: Problem 9 - Part (b)


Figure 7: Problem 8 - Part 4

```
pic=abs(reshape(data(1:4096),64,64))';
pic=pic./max(max(pic)).*256;
imagesc(pic)
colormap(gray(256));
```

