ECOLE POLYTECHNIQUE FEDERALE DE LAUSANNE

School of Computer and Communication Sciences

Handout 11	Signal Processing for Communications
Homework 5 Solution	March 29, 2010

Problem 1.

$$x[n] = u[n] \to y[n] = h[n] * x[n] = \sum_{k} h[k]x[n-k] = \sum_{k} a^{-k}u[-k]u[n-k]$$

If we consider negative and positive n's, we will have: for n < 0,

$$y[n] = \sum_{k=-\infty}^{n} a^{-k} = \sum_{k=-n}^{\infty} a^{k} = \frac{a^{-n}}{1-a}$$

and for $n \ge 0$

$$y[n] = \sum_{k=-\infty}^{0} a^{-k} = \sum_{k=0}^{\infty} a^{k} = \frac{1}{1-a}$$

so, we can write the answer as follow:

$$y[n] = \frac{1}{1-a}(u[n] + a^{-n}u[-n-1])$$

PROBLEM 2. In order to find the correct answer for this question, let's take a look at how convolution works. For computing the output at point n i.e. $y[n] = \sum_k x[k]h[n-k]$ you just need to consider signals x[k] and h[k], flip one of them and shift it to the right by n, and then sum up the multiplication of the corresponding coefficients. If the supports of x[k] and h[k] are N and M respectively (for simplicity, assume that they are from 0 up to N-1 and M-1 respectively), the maximum value of n for which y[n] may not be equal to zero would be M + N - 2. In fact the support length of y would be M + N - 1 which is equal to the length of [0, ..., M + N - 2].

PROBLEM 3. (i)

$$causality \rightarrow h[n] = 0 \quad for \quad n < 0$$

(ii)

$$H(e^{j\omega}) = H^*(e^{-j\omega}) \to h[n] = h^*[n] \to h[n] \text{ is real}$$

(iii)

$$DTFT\{h[n+1]\} = DTFT^*\{h[n+1]\} \rightarrow H(e^{j\omega})e^{j\omega} = H^*(e^{j\omega})e^{-j\omega}$$
$$\rightarrow H^*(e^{j\omega}) = H(e^{j\omega})e^{2j\omega} \rightarrow h^*[-n] = h[n+2]$$
$$\rightarrow h^*[-n] = h[-n] = h[n+2]$$

Where the last line is concluded from (ii). Now, we can say surely that h[n] is equal to zero for $n \ge 3$ and n < 0 which means the impulse response has finite duration.

(iv)

$$\frac{1}{2}\int_{-\pi}^{\pi}H(e^{j\omega})e^{j\omega n}d\omega \to h[0]=2$$

Considering the result of (iii), we can say that h[2] = h[0] = 2 because h[-n] = h[n+2] (just put n = 0).

(v)

$$H(e^{j\omega}) = \sum_{n=0}^{2} h[n]e^{-j\omega n}$$

= 2 + h[1]e^{-j\omega} + 2e^{-2j\omega}
 $\rightarrow H(e^{j\pi}) = 2 + h[1]e^{-j\pi} + 2e^{-j2\pi} = 4 - h[1] = 0$
 $\rightarrow h[1] = 4$

So, h[n] is completely determined and it is equal to

$$h[n] = 2\delta[n] + 4\delta[n-1] + 2\delta[n-2]$$

PROBLEM 4. (a) Using DTFT-properties in the book:

$$DTFT^{-1} Y^*(e^{j\omega}) = y^*[-n]$$

$$DTFT^{-1} X(e^{j\omega})Y^*(e^{j\omega}) = x[n] * y^*[-n]$$

(b) Assume that $h[n] = x[n] * y^*[-n]$

$$h[n] = \sum_{k=-\infty}^{+\infty} x[n-k]y^*[-k] \to h[0] = \sum_{k=-\infty}^{+\infty} x[-k]y^*[-k] = \sum_{k=-\infty}^{+\infty} x[k]y^*[k]$$

On the other hand, we have:

$$h[n] = \frac{1}{2\pi} \int_{-\pi}^{+\pi} H(e^{j\omega}) e^{j\omega n} d\omega = \frac{1}{2\pi} X(e^{j\omega}) Y^*(e^{j\omega}) e^{j\omega n} d\omega \to h[0] = \frac{1}{2\pi} X(e^{j\omega}) Y^*(e^{j\omega}) d\omega$$

So, we will have this equality:

$$\sum_{k=-\infty}^{+\infty} x[k]y^*[k] = \frac{1}{2\pi} X(e^{j\omega}) Y^*(e^{j\omega}) d\omega$$

(c) We define $sinc(x) = \frac{sin(x)}{x}$, So, we have:

$$x[n] = \frac{\sin\frac{\pi n}{4}}{2\pi n} = \frac{1}{8}sinc(\frac{\pi n}{4})$$
$$y^*[n] = y[n] = \frac{\sin\frac{\pi n}{6}}{5\pi n} = \frac{1}{30}sinc(\frac{\pi n}{6})$$

hint

DTFT
$$\frac{1}{N}sinc(\frac{\pi n}{N}) = 1$$
 for $|\omega| < \frac{1}{N}$
 $\rightarrow X(e^{j\omega}) = \frac{1}{2}$ for $|\omega| < \frac{\pi}{4}$
 $\rightarrow Y(e^{j\omega}) = \frac{1}{5}$ for $|\omega| < \frac{\pi}{6}$

Using the result of previous part:

$$\sum_{n=-\infty}^{+\infty} \frac{\sin\frac{\pi n}{4}}{2\pi n} \frac{\sin\frac{\pi n}{6}}{5\pi n} = \frac{1}{2\pi} \int_{-\frac{\pi}{6}}^{+\frac{\pi}{6}} \frac{1}{2} \cdot \frac{1}{5} \, d\omega = \frac{1}{60}$$

Problem 5. (i)

$$\begin{aligned} X(z) &= \sum_{n} a^{n} u[n] z^{-n} + \sum_{n} b^{n} u[n] z^{-n} + \sum_{n} c^{n} u[-n-1] z^{-n} \\ &= \sum_{n=0}^{+\infty} (a z^{-1})^{n} + \sum_{n=0}^{+\infty} (b z^{-1})^{n} + \sum_{n=-\infty}^{-1} (c z^{-1})^{n} \\ &= \frac{1}{1-a z^{-1}} + \frac{1}{1-b z^{-1}} + \sum_{n=1}^{+\infty} (c^{-1} z)^{n} \\ &= \frac{1}{1-a z^{-1}} + \frac{1}{1-b z^{-1}} + \frac{c^{-1} z}{1-c^{-1} z} \\ &= \frac{1}{1-a z^{-1}} + \frac{1}{1-b z^{-1}} - \frac{1}{1-c z^{-1}} \end{aligned}$$

 $ROC = \bigcap \left[\ |az^{-1}| < 1, \ |bz^{-1}| < 1, \ |c^{-1}z| < 1 \ \right] = \bigcap \left[|a| < |z|, \ |b| < |z|, \ |z| < |c| \ \right]$

where \bigcap means intersection. Since $|a| < |b| < |c| \rightarrow ROC = |b| < |z| < |c|$ which is a ring between |b| and |c|.

There are 3 poles at $p_1 = a, p_2 = b, p_3 = c$, and one triple-zero at z = 0

(ii)

$$X(z) = \sum_{n} \frac{(-1)^{n}}{n!} z^{-n} u[n] = \sum_{n=0}^{+\infty} \frac{(-z)^{n}}{n!} = e^{-z}$$
$$ROC = z - plane$$

There is just one zero at $+\infty$, because $\lim_{z\to+\infty} X(z) = 0$

(iii)

$$\begin{split} X(z) &= \sum_{n} \frac{-1}{n} z^{-n} u[n-1] = -\sum_{n=1}^{+\infty} \frac{(z^{-1})^n}{n} = \ln(1-z^{-1}) \\ ROC &= |z^{-1}| < 1 = |z| > 1 \\ \text{There is just one zero at } +\infty, \text{ because } \lim_{z \to +\infty} X(z) = 0 \end{split}$$

Problem 6. (i)

$$y[n] + \frac{1}{15}y[n-1] - \frac{2}{5}y[n-2] = x[n]$$
$$H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})} = \frac{1}{1 + \frac{1}{15}z^{-1} - \frac{2}{5}z^{-2}}$$
$$H(e^{j\omega}) = \frac{1}{(1 + \frac{2}{3}z^{-1})(1 - \frac{9}{15}z^{-1})} = \frac{\frac{10}{19}}{1 + \frac{2}{3}z^{-1}} + \frac{\frac{9}{19}}{1 - \frac{9}{15}z^{-1}}$$

(ii)

This system has 2 poles in $p_1 = -\frac{2}{3}$, $p_2 = \frac{9}{15}$ and one double-zero at z = 0. The system is causal so *ROC* must be in form of |z| > R where *R* is the radius correspond to the largest pole.

$$ROC = \bigcap \left[|z| > \frac{2}{3}, |z| > \frac{9}{15} \right] = |z| > \frac{2}{3}.$$

This system is stable, because ROC contains the unit circle.

(iii)

Yes, Since $H(e^{j\omega}) = H(z)|_{z=1}$ and the system is stable (which means *ROC* contains the unit circle) we can conclude that the Fourier transform will converge.

(iv)

$$h[n] = (\frac{10}{19}(-\frac{2}{3})^n + \frac{9}{19}(\frac{9}{15})^n)u[n]$$