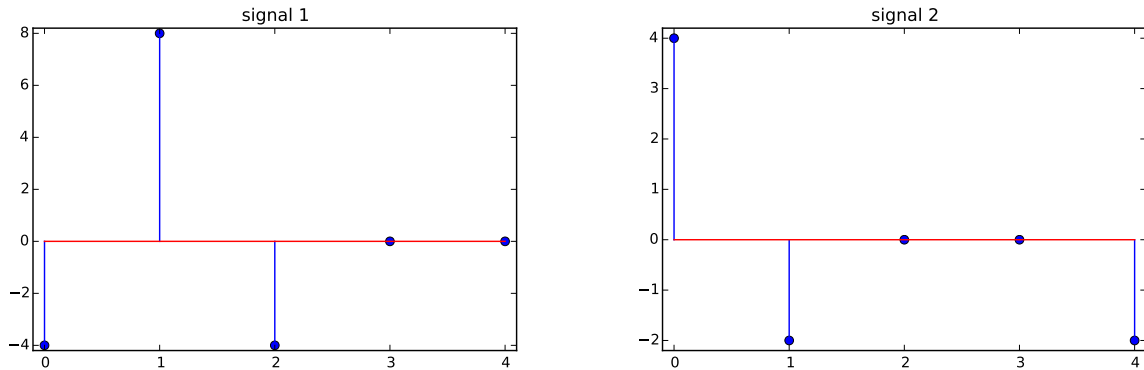


1. Correlation



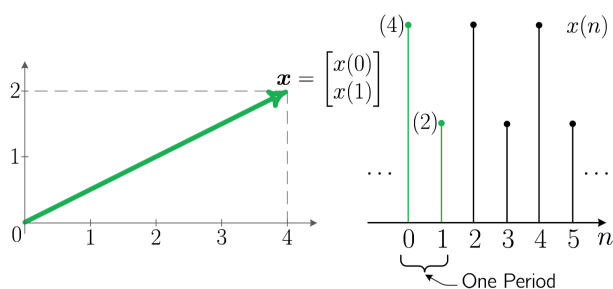
Assume that both signals are periodic with period 5, that is, each plot shows one full period of a periodic signal.

- (a) Sketch the autocorrelation (correlation with itself) of Signal 1.
- (b) Sketch the autocorrelation of Signal 2.
- (c) Sketch the cross-correlation of Signal 1 with Signal 2. Suppose we know Signal 2 is a delayed (and attenuated) version of Signal 1. What does the cross-correlation tell us about the delay?

2. Periodic Signals

Periodic signals are ones that repeat themselves entirely after some time period. That is, after some time p , the signal $x(n)$ repeats itself so that $x(n + p) = x(n)$. Discrete periodic signals, during the period, do not update continuously through time. They instead update in specific discrete time steps, as if sampling a continuous signal.

Since there are a finite number of "unique" sequences in a discrete periodic signal, it is natural for us to represent the signal as a vector. We observe one period and treat the value at each time step as a different value in our vector.



Let us study the signal $\begin{bmatrix} 4 \\ 2 \end{bmatrix}$ that is periodic over $p = 2$.

- Write the signal as a linear combination of the standard/canonical basis. What signals do these vectors correspond to? How can we interpret the linear combination?
- Write the signal as a linear combination of the basis $\left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \end{bmatrix} \right\}$. What signals do these vectors correspond to? How can we interpret the linear combination?
- Project the signal $\begin{bmatrix} 4 \\ 2 \end{bmatrix}$ onto each of the vectors in the previous part. How do these vectors relate to the linear combination from the previous part?
- Given the above, what is an easy way to find the coefficients for describing the signal as a linear combination of our basis? What property must hold about our basis?