

Homework 5 Solutions

Problem 1 (CTFT.)

(a) To find $A(j\omega)$, we use the multiplication property. Since $a(t) = x(t) \times p(t)$, $A(j\omega) = \frac{1}{2\pi}[X(j\omega) * P(j\omega)]$. We need to find $X(j\omega)$ and $P(j\omega)$. To find $X(j\omega)$ from $x(t)$, we recognize $x(t)$ as being in OWN's Table 4.2 Basic Fourier Transform Pairs. It is a sinc function with $W = 4\pi$. Therefore,

$$X(j\omega) = \begin{cases} 1 & \text{for } |\omega| < 4\pi \\ 0 & \text{for } |\omega| > 4\pi \end{cases} \quad (1)$$

as shown in Figure 1.

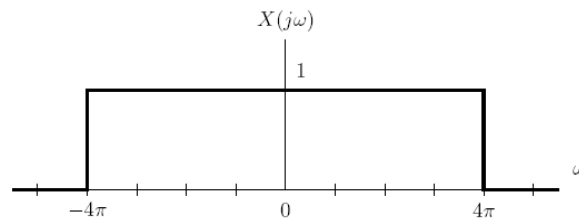


Figure 1: $X(j\omega)$

Because $p(t) = \cos 2\pi t$, $P(j\omega) = \pi[\delta(\omega - 2\pi) + \delta(\omega + 2\pi)]$. Since $P(j\omega)$ is two impulse functions, the convolution of $X(j\omega)$ with $P(j\omega)$ results in the superposition of two copies of $X(j\omega)$, one centered at $\omega = 2\pi$ and the other centered at $\omega = -2\pi$. The resulting $A(j\omega)$ is shown in Figure 2.

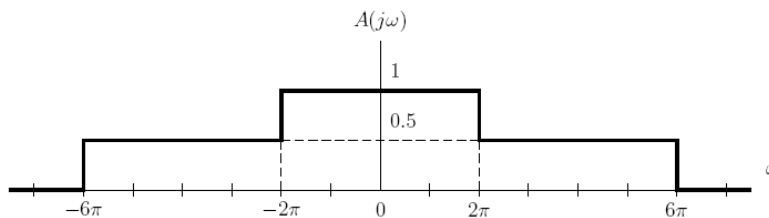


Figure 2: $A(j\omega)$

(b) To find $B(j\omega)$, we use the convolution property. Thus, $B(j\omega) = A(j\omega)H(j\omega)$. $A(j\omega)$ is a low pass filter and $H(j\omega)$ is a high pass filter. Multiplying the two together creates a bandpass filter. $A(j\omega)$ cuts off all frequencies for $|\omega| > 6\pi$. $H(j\omega)$ cuts off all frequencies for $|\omega| < 2\pi$. The resulting signal, $B(j\omega)$ is shown in Figure 3.

(c) To find $C(j\omega)$, we need to convolve $B(j\omega)$ with $Q(j\omega)$.

$$Q(j\omega) = \begin{cases} 1 & \text{for } |\omega| < 2\pi \\ 0 & \text{for } |\omega| > 2\pi \end{cases} \quad (2)$$

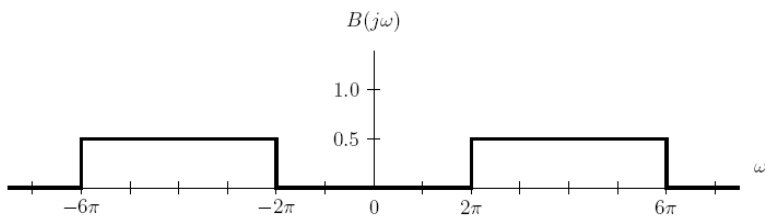


Figure 3: $B(j\omega)$

$Q(j\omega)$ is shown in Figure 4.

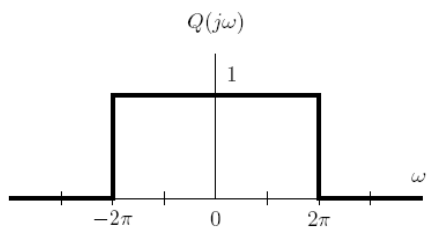


Figure 4: $Q(j\omega)$

Thus, $C(j\omega)$ can be drawn as in Figure 5.

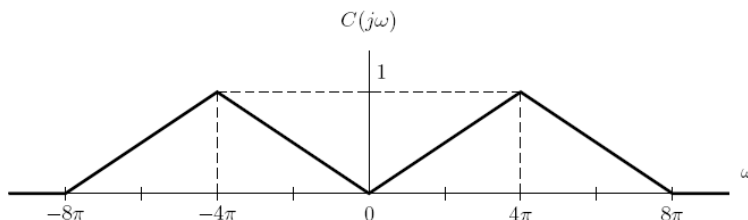


Figure 5: $C(j\omega)$

(d) To compute $c(t)$, we multiply $b(t)$ with $q(t)$. $B(j\omega)$ is the sum of two ideal frequency-shifted unity-gain filters. Filters in the frequency domain become sinc functions in the time domain. In addition, a frequency shift of ω_0 corresponds to multiplying by $e^{-j\omega_0 t}$ in the time domain. Hence,

$$b(t) = \frac{1}{2}e^{-j4\pi t} \frac{\sin(2\pi t)}{\pi t} + \frac{1}{2}e^{j4\pi t} \frac{\sin(2\pi t)}{\pi t} = \cos(4\pi t) \frac{\sin(2\pi t)}{\pi t}. \quad (3)$$

Therefore

$$c(t) = b(t)q(t) = \cos(4\pi t) \frac{\sin^2(2\pi t)}{(\pi t)^2}. \quad (4)$$

Problem 2 (DTFT.)

(a) OWN 5.21(e)

$$x[n] = \left(\frac{1}{2}\right)^{|n|} \cos\left(\frac{\pi}{8}(n-1)\right)$$

$$\begin{aligned}
X(e^{j\omega}) &= \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n} \\
&= \sum_{n=-\infty}^{\infty} (0.5)^{|n|} \cos[\pi(n-1)/8]e^{-j\omega n} \\
&= \sum_{n=-\infty}^{-1} (0.5)^{-n} 0.5(e^{j\pi(n-1)/8} + e^{-j\pi(n-1)/8})e^{-j\omega n} + \sum_{n=0}^{\infty} (0.5)^n 0.5(e^{j\pi(n-1)/8} + e^{-j\pi(n-1)/8})e^{-j\omega n} \\
&= 0.5 \sum_{n=-\infty}^{-1} e^{-j\pi/8} (0.5e^{-j\pi/8}e^{j\omega})^{-n} + 0.5 \sum_{n=-\infty}^{-1} e^{j\pi/8} (0.5e^{j\pi/8}e^{j\omega})^{-n} + 0.5 \sum_{n=0}^{\infty} e^{-j\pi/8} (0.5e^{j\pi/8}e^{-j\omega})^n + \\
&\quad 0.5 \sum_{n=0}^{\infty} e^{j\pi/8} (0.5e^{-j\pi/8}e^{-j\omega})^n \\
&= 0.5 \sum_{n=1}^{\infty} e^{-j\pi/8} (0.5e^{-j\pi/8}e^{j\omega})^n + 0.5 \sum_{n=1}^{\infty} e^{j\pi/8} (0.5e^{j\pi/8}e^{j\omega})^n + 0.5 \sum_{n=0}^{\infty} e^{-j\pi/8} (0.5e^{j\pi/8}e^{-j\omega})^n + \\
&\quad 0.5 \sum_{n=0}^{\infty} e^{j\pi/8} (0.5e^{-j\pi/8}e^{-j\omega})^n \\
&= \frac{0.25e^{-j\pi/4}e^{j\omega}}{1-0.5e^{-j\pi/8}e^{j\omega}} + \frac{0.25e^{j\pi/4}e^{j\omega}}{1-0.5e^{j\pi/8}e^{j\omega}} + \frac{0.5e^{-j\pi/8}}{1-0.5e^{j\pi/8}e^{-j\omega}} + \frac{0.5e^{j\pi/8}}{1-0.5e^{-j\pi/8}e^{-j\omega}}
\end{aligned}$$

(b) OWN 5.22(a)

$$\begin{aligned}
x[n] &= \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega})e^{j\omega n} d\omega \\
&= \frac{1}{2\pi} \int_{-3\pi/4}^{\pi/4} e^{j\omega n} d\omega + \frac{1}{2\pi} \int_{\pi/4}^{3\pi/4} e^{j\omega n} d\omega \\
&= \frac{1}{2\pi} \left[\frac{1}{jn} e^{j\omega n} \right]_{\omega=-3\pi/4}^{-\pi/4} + \frac{1}{2\pi} \left[\frac{1}{jn} e^{j\omega n} \right]_{\omega=\pi/4}^{3\pi/4} \\
&= \frac{1}{j2\pi n} \left(e^{-jn\pi/4} - e^{-jn3\pi/4} + e^{jn3\pi/4} - e^{jn\pi/4} \right) \\
&= \frac{1}{\pi n} (\sin(3\pi n/4) - \sin(\pi n/4))
\end{aligned}$$

Problem 3 (DTFT)

(a) OWN 5.26(a)

First, by looking at the plots in Fig. P5.26(a), we see that $X_1(e^{j\omega})$ possesses conjugate symmetry. This implies that $x[n]$ is a real valued signal.

Next, we consider a signal $y[n]$ with DTFT $Y(e^{j\omega}) = \Re\{X_1(e^{j\omega})\}$

By the even-odd decomposition property in Table 5.1, we have that $y[n] = \mathcal{E}\{x_1[n]\}$

Then, we observe that we can express $X_2(e^{j\omega})$ as

$$X_2(e^{j\omega}) = Y(e^{j\omega}) + Y(e^{j(\omega-2\pi/3)}) + Y(e^{j(\omega+2\pi/3)})$$

Using the frequency shifting property of the DTFT and the linearity of the DTFT, both in Table 5.1, we have that

$$\begin{aligned} x_2[n] &= \mathcal{E}\{x_1[n]\} \left[1 + e^{j2\pi/3} + e^{-j2\pi/3} \right] \\ &= \mathcal{E}\{x_1[n]\} [1 + 2 \cos(2\pi/3)] \end{aligned}$$

(b) OWN 5.50(a)

Using the transform pairs in Table 5.2, and the time-shifting property in Table 5.1, we see that

$$\begin{aligned} Y(e^{j\omega}) &= \frac{1}{1 - \frac{1}{3}e^{-j\omega}} \\ X(e^{j\omega}) &= \frac{1}{1 - \frac{1}{2}e^{-j\omega}} - \frac{1}{4} \frac{e^{-j\omega}}{1 - \frac{1}{2}e^{-j\omega}} = \frac{1 - \frac{1}{4}e^{-j\omega}}{1 - \frac{1}{2}e^{-j\omega}} \end{aligned}$$

We can then compute the frequency response

$$H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})} = \frac{1 - \frac{1}{2}e^{-j\omega}}{\left(1 - \frac{1}{3}e^{-j\omega}\right) \left(1 - \frac{1}{4}e^{-j\omega}\right)}$$

To find $h[n]$, we first find the partial fraction expansion of the frequency response

$$H(e^{j\omega}) = \frac{A}{1 - \frac{1}{3}e^{-j\omega}} + \frac{B}{1 - \frac{1}{4}e^{-j\omega}}$$

By setting the two expressions for $H(e^{j\omega})$ equal, cross-multiplying, and equating the constant terms and $e^{-j\omega}$ terms; we can solve for $A = -2$ and $B = 3$.

Using the transform pairs in Table 5.2, we see that

$$h[n] = 3 \left(\frac{1}{4}\right)^n u[n] - 2 \left(\frac{1}{3}\right)^n u[n]$$

Now, to find the difference equation, we take the equation

$$\frac{Y(e^{j\omega})}{X(e^{j\omega})} = \frac{1 - \frac{1}{2}e^{-j\omega}}{\left(1 - \frac{1}{3}e^{-j\omega}\right) \left(1 - \frac{1}{4}e^{-j\omega}\right)}$$

and cross-multiply to show that

$$Y(e^{j\omega}) - Y(e^{j\omega}) \frac{7}{12} e^{-j\omega} + Y(e^{j\omega}) \frac{1}{12} e^{-j2\omega} = X(e^{j\omega}) - X(e^{j\omega}) \frac{1}{2} e^{-j\omega}$$

Taking the inverse Fourier transform, and using the time shifting property, we obtain

$$y[n] - \frac{7}{12} y[n-1] + \frac{1}{12} y[n-2] = x[n] - \frac{1}{2} x[n-1]$$

Problem 4 OWN 5.51 (b) (Systems characterized by linear constant-coefficient difference equations.)

(i) Let us name the intermediate outputs as $p[n]$, $q[n]$ and $w[n]$ as shown in Figure 6.

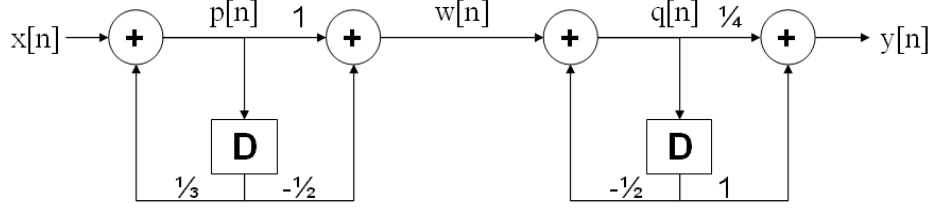


Figure 6: Define intermediate outputs $p[n]$, $q[n]$ and $w[n]$

We first try to derive the relationship between $x[n]$ and $w[n]$.

We know that

$$w[n] = p[n] - \frac{1}{2}p[n-1] \quad (5)$$

$$p[n] = x[n] + \frac{1}{3}p[n-1] \quad (6)$$

By taking the Fourier transform, we obtain

$$W(e^{j\omega}) = (1 - \frac{1}{2}e^{-j\omega})P(e^{j\omega}) \quad (7)$$

$$(1 - \frac{1}{3}e^{-j\omega})P(e^{j\omega}) = X(e^{j\omega}) \quad (8)$$

Therefore

$$\frac{W(e^{j\omega})}{X(e^{j\omega})} = \frac{1 - \frac{1}{2}e^{-j\omega}}{1 - \frac{1}{3}e^{-j\omega}} \quad (9)$$

Similarly, we can derive the relationship between $w[n]$ and $y[n]$

$$y[n] = \frac{1}{4}q[n] + q[n-1] \quad (10)$$

$$q[n] = w[n] - \frac{1}{2}q[n-1] \quad (11)$$

By taking the Fourier transform, we obtain

$$Y(e^{j\omega}) = (\frac{1}{4} + e^{-j\omega})Q(e^{j\omega}) \quad (12)$$

$$(1 + \frac{1}{2}e^{-j\omega})Q(e^{j\omega}) = W(e^{j\omega}) \quad (13)$$

Therefore

$$\frac{Y(e^{j\omega})}{W(e^{j\omega})} = \frac{\frac{1}{4} + e^{-j\omega}}{1 + \frac{1}{2}e^{-j\omega}} \quad (14)$$

From Equation (9) and (14)

$$H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})} = \frac{Y(e^{j\omega})}{W(e^{j\omega})} \cdot \frac{W(e^{j\omega})}{X(e^{j\omega})} = \frac{\frac{1}{4} + e^{-j\omega}}{1 + \frac{1}{2}e^{-j\omega}} \cdot \frac{1 - \frac{1}{2}e^{-j\omega}}{1 - \frac{1}{3}e^{-j\omega}} = \frac{\frac{1}{4} + \frac{7}{8}e^{-j\omega} - \frac{1}{2}e^{-2j\omega}}{1 + \frac{1}{6}e^{-j\omega} - \frac{1}{6}e^{-2j\omega}} \quad (15)$$

Cross-multiplying and taking the inverse Fourier transform we obtain

$$y[n] + \frac{1}{6}y[n-1] - \frac{1}{6}y[n-2] = \frac{1}{4}x[n] + \frac{7}{8}x[n-1] - \frac{1}{2}x[n-2]. \quad (16)$$

(ii) From (i)

$$H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})} = \frac{\frac{1}{4} + \frac{7}{8}e^{-j\omega} - \frac{1}{2}e^{-2j\omega}}{1 + \frac{1}{6}e^{-j\omega} - \frac{1}{6}e^{-2j\omega}}. \quad (17)$$

(iii) Through partial fraction expansion of $H(e^{j\omega})$, we get

$$H(e^{j\omega}) = \frac{\frac{1}{4} + \frac{7}{8}e^{-j\omega} - \frac{1}{2}e^{-2j\omega}}{(1 - \frac{1}{3}e^{-j\omega})(1 + \frac{1}{2}e^{-j\omega})} = 3 - \frac{\frac{13}{20}}{1 - \frac{1}{3}e^{-j\omega}} - \frac{\frac{21}{10}}{1 + \frac{1}{2}e^{-j\omega}} \quad (18)$$

Since the system is causal ($h[n] = 0$ for $n < 0$), taking inverse Fourier transform, we get

$$h[n] = 3\delta[n] - \frac{13}{20}\left(\frac{1}{3}\right)^n u[n] - \frac{21}{10}\left(-\frac{1}{2}\right)^n u[n]. \quad (19)$$

Problem 5 (*Fourier Representations and their interconnections.*)

(a) We know from Table 4.2 that the inverse Fourier transform of a rectangular pulse is a sinc.

$$x(t) = \frac{\sin(Wt)}{\pi t}$$

The plot is shown at the end of this problem.

(b) $Z(j\omega)$ is equal to $X(j\omega)$ convolved with a train of pulses.

$$Z(\omega) = X(j\omega) \star \sum_{k=-\infty}^{\infty} \delta(\omega - 3Wk)$$

In the time domain, letting $T = \frac{2\pi}{3W}$ and using the transform pair in Table 4.2, we have

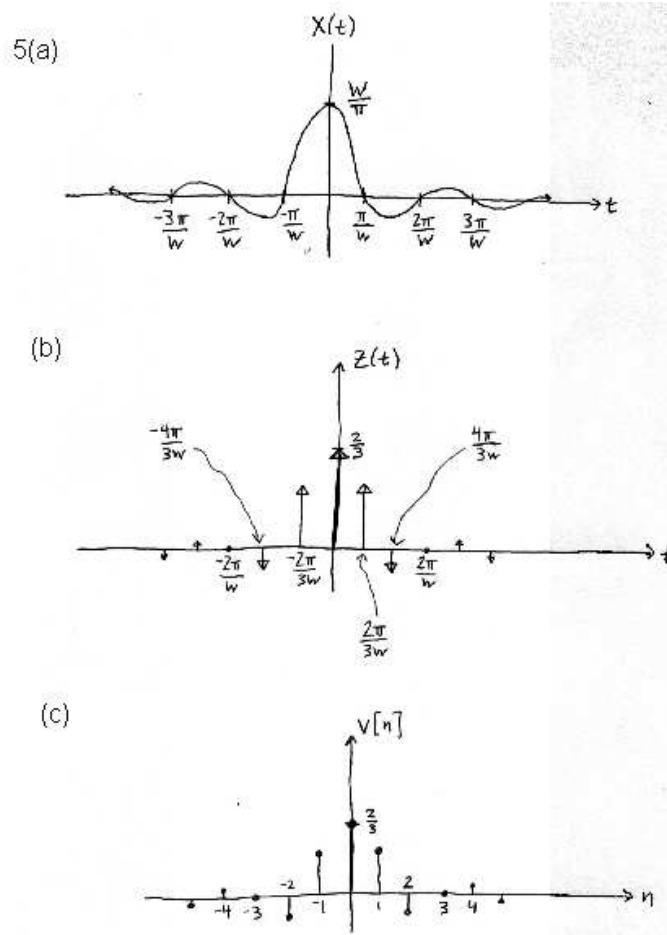
$$\begin{aligned} z(t) &= (2\pi)(x(t)) \left(\frac{T}{2\pi} \sum_{n=-\infty}^{\infty} \delta(t - nT) \right) \\ &= T \sum_{n=-\infty}^{\infty} x(nT)\delta(t - nT) \\ &= T \sum_{n=-\infty}^{\infty} \frac{\sin(n \cdot 2\pi/3)}{\pi nT} \delta(t - nT) \\ &= \sum_{n=-\infty}^{\infty} \frac{\sin(n \cdot 2\pi/3)}{\pi n} \delta(t - nT) \end{aligned}$$

Hence, we see that $z(t)$ is just $x(t)$ sampled with a sampling period of $T = \frac{2\pi}{3W}$. The plot is shown at the end of this problem.

(c) From Table 5.2, we see that

$$v[n] = \frac{\sin(n \cdot 2\pi/3)}{\pi n}$$

Hence, $v[n]$ is the impulse train $z(t)$ converted to a discrete time sequence. The plots of $x(t)$, $z(t)$, and $v[n]$ are shown here.



Problem 6 (*Fourier via Matlab.*)

(a)

```
function [F_OWN,F_M,F_u] = Fourier_matrix(N)

for m=1:N,
for n=1:N,
F_OWN(m,n) = 1/N*exp(-j*2*pi/N*(m-1)*(n-1));
F_M(m,n) = exp(-j*2*pi/N*(m-1)*(n-1));
F_u(m,n) = 1/sqrt(N)*exp(-j*2*pi/N*(m-1)*(n-1));
end
end
```

(b)

For this problem, we will use the OWN indexing (the columns are numbered 0 through $N - 1$, and the rows likewise) instead of the Matlab indexing in order to simplify the computations. Using the the OWN indexing convention, the entry in row m , column n of F_u is equal to

$$\frac{1}{\sqrt{N}} e^{-j2\pi mn/N}$$

If we take the dot product of column n and column k of F_u , we get the following (don't forget to take the conjugate of the first vector):

$$\sum_{m=0}^{N-1} \left(\frac{1}{\sqrt{N}} e^{-j2\pi mn/N} \right)^* \left(\frac{1}{\sqrt{N}} e^{-j2\pi mk/N} \right) = \frac{1}{N} \sum_{m=0}^{N-1} e^{-j2\pi m(k-n)/N}$$

If $k = n$ (which means that we are taking the dot product of a column with itself), then

$$\sum_{m=0}^{N-1} \frac{1}{N} e^{j0} = \sum_{m=0}^{N-1} \frac{1}{N} = 1$$

Since the norm of a vector is equal to the squareroot of the dot product of the vector with itself (see Handout 2), the columns of F_u have unit length. If $\ell = k - n \neq 0$, then

$$\sum_{m=0}^{N-1} \frac{1}{N} e^{-j2\pi \ell/N \cdot m} = \frac{1}{N} \frac{1 - e^{-j2\pi \ell}}{1 - e^{-j2\pi \ell/N}} = 0$$

Hence, the dot product of two unique columns of F_u is equal to 0. Combining these two facts, we see that the columns of F_u are orthonormal.

For the matrix F_M , again using the OWN indexing convention, the entry in row m , column n is

$$e^{-j2\pi mn/N}$$

Now, repeating the same steps as above, we find that the dot product of column k and column n of F_M is

$$\sum_{m=0}^{N-1} e^{-j2\pi/N \cdot (k-n)m} = N \cdot \delta(k - n)$$

So, the columns of F_M are orthogonal, but have length \sqrt{N} . For the matrix F_{OWN} , the entry in row m , column n is

$$\frac{1}{N} e^{-j2\pi mn/N}$$

So the dot product of column k and column n of F_{OWN} is

$$\sum_{m=0}^{N-1} \frac{1}{N^2} e^{-j2\pi/N \cdot (k-n)m} = \frac{1}{N} \cdot \delta(k-n)$$

The columns of F_{OWN} are orthogonal, but have length $1/\sqrt{N}$.

Because F_u is a symmetric matrix, the rows of F_u are also orthonormal. This means that when we multiply $F_u x$, we are projecting the vector x onto a new orthonormal basis. The DFT is expressing the signal in a new basis, the Fourier basis. We can think of the DFT as a change of basis operation. This notion extends to the other Fourier transforms, which can all be viewed as expressing the signal in terms of the Fourier basis.

(c)

```
x1 = [1 1 1 1 1 1 1 1 0 0 0 0 0 0 0];
x2 = [1 0 0 0 0 0 0 0 0 0 0 0 0 0 0];
x3 = sin(3*pi*(0:15)/8);
x4 = exp(j*14*pi*(0:15)/16);
[ F_OWN,F_M,F_u ] = Fourier_matrix(16);
fftx1 = fft(x1. ');
fft2x1 = F_M*(x1. ');
fftx2 = fft(x2. ');
fft2x2 = F_M*(x2. ');
fftx3 = fft(x3. ');
fft2x3 = F_M*(x3. ');
fftx4 = fft(x4. ');
fft2x4 = F_M*(x4. ');
e1 = sum(abs(fftx1 - fft2x1))
e2 = sum(abs(fftx2 - fft2x2))
e3 = sum(abs(fftx3 - fft2x3))
e4 = sum(abs(fftx4 - fft2x4))
subplot(4,2,1), stem((0:15),x1)
axis([-1 16 -1.25 1.25])
ylabel('x_1[n]')
subplot(4,2,3), stem((0:15),x2)
axis([-1 16 -1.25 1.25])
ylabel('x_2[n]')
subplot(4,2,5), stem((0:15),x3)
axis([-1 16 -1.25 1.25])
ylabel('x_3[n]')
subplot(4,2,7), stem((0:15),real(x4))
axis([-1 16 -1.25 1.25])
ylabel('real(x_4[n])')
subplot(4,2,2), stem((0:15),abs(fftx1))
axis([-1 16 0 10])
ylabel('abs(X_1[k])')
subplot(4,2,4), stem((0:15),abs(fftx2))
```

```

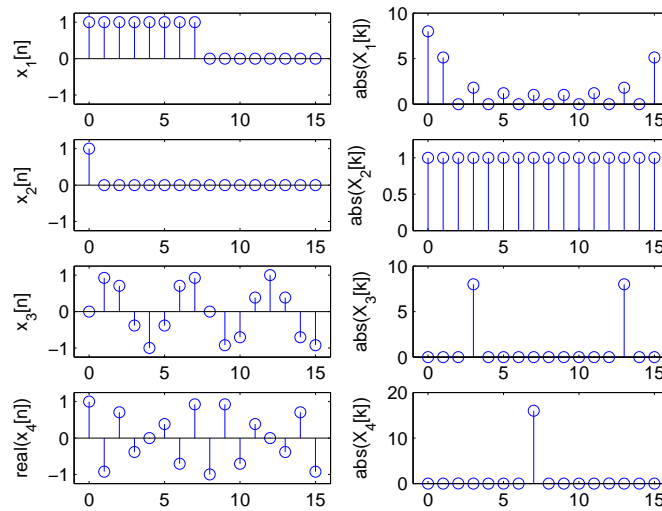
axis([-1 16 0 1.25])
ylabel('abs(X_2[k])')
subplot(4,2,6), stem((0:15),abs(fftx3))
axis([-1 16 0 10])
ylabel('abs(X_3[k])')
subplot(4,2,8), stem((0:15),abs(fftx4))
axis([-1 16 0 20])
ylabel('abs(X_4[k])')

```

We note that the four error values e_1 , e_2 , e_3 , and e_4 are all equal to 0 (or less than 10^{-13} , which is within the machine precision), so the `fft` function in Matlab is giving the same answers as our matrix multiplication.

The FFTs of signals 3 and 4 make sense because if a signal can be expressed as the sum of complex exponentials of period N , then the DTFS coefficients can be easily read off from the time-domain signal.

The FFT of signal 2 makes sense because we know that the DTFS of a (periodic) impulse is a constant function.



Problem 7 (*Fourier Transform via Matlab.*)

- Plots (Figure 7)

```
T = 10;  
dt = 0.01;  
t = [-T : dt : T-dt];  
x1 = cos(30*t).*sinc(t).^2;  
Xnotquite = fft(x1);  
x = fftshift(Xnotquite);  
X = fft(x);  
figure(1); plot(t,x1); ylabel('x1'); xlabel('t')  
figure(2); plot(real(Xnotquite)); ylabel('Xnotquite')  
figure(3); plot(t,x); ylabel('x'); xlabel('t')  
figure(4); plot(real(X)); ylabel('X')
```

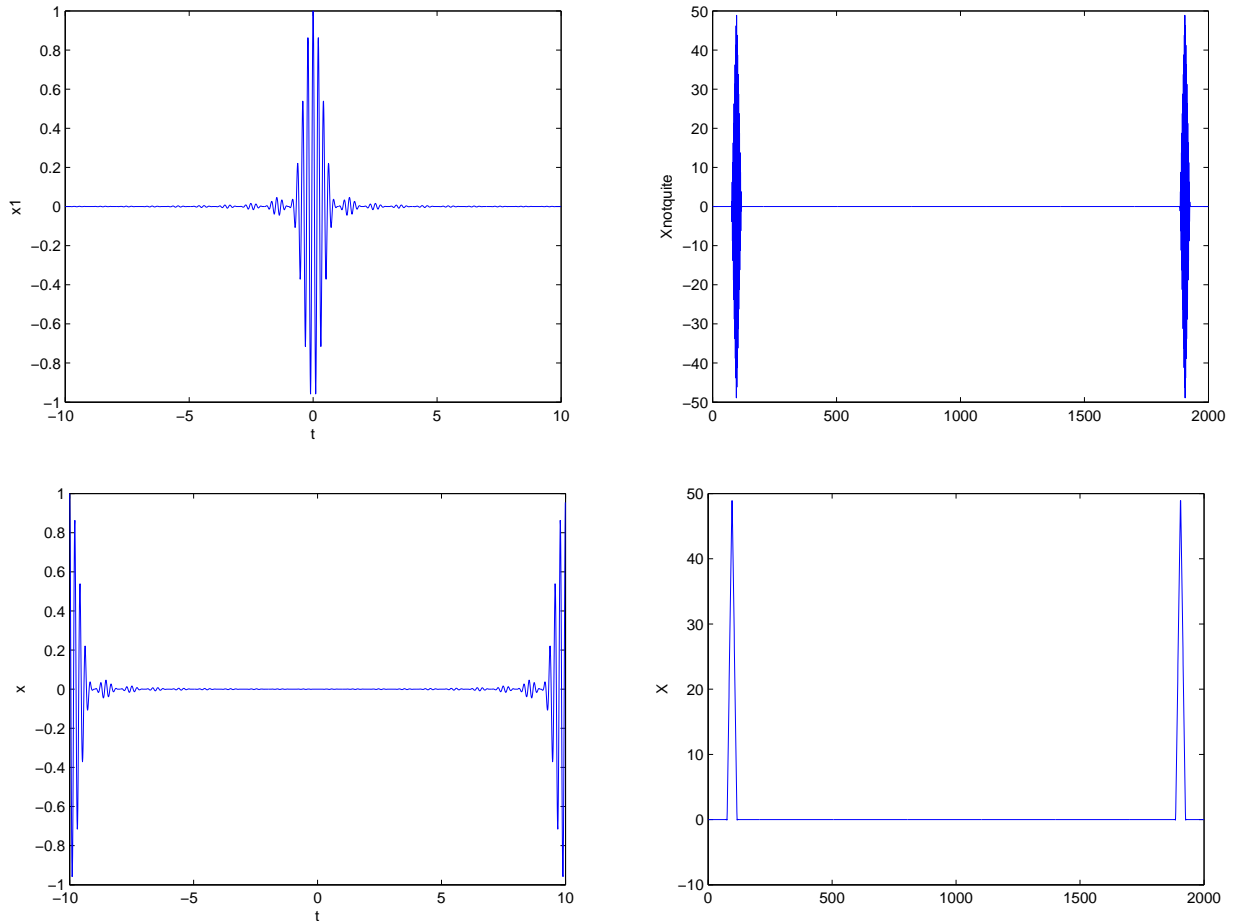


Figure 7: Problem 7 plots

- Explanation of Xnotquite

We know that the Fourier transform of $(\sin(\pi t)/(\pi t))^2$ is a triangle. We also know that the Fourier transform of $\cos(30t)$ is two delta functions, and that multiplying in the time domain is equivalent

to convolving in the frequency domain. Therefore, we would expect the spectrum of $x(t)$ to be two triangles.

However, `Xnotquite` actually looks like two triangular shapes multiplied by a function that alternates between 1 and -1 . If you zoom in on one of the triangular pulses, you can see the oscillatory nature of `Xnotquite` more clearly. The reason for this is that Matlab does not understand that the time origin is in the middle of `x1`. In fact, Matlab assumes that $t = 0$ is at the left edge of `x1`, which means that Matlab has essentially delayed the signal $x(t)$ by 10 time units. Time-shifting is equivalent to multiplying by a complex exponential in the frequency domain. This means that `Xnotquite` is the true spectrum multiplied by a complex exponential, which causes the oscillatory behavior.

- Explanation of `X`

When we use the `fftshift` function to produce `x`, Matlab swaps the left and right halves of `x1`. This means that the peak of $x(t)$ is now centered at $t = 0$. (Remember that `fft` computes the DTFS, which assumes that the input signal is periodic.)

Now, the spectrum `X` looks just like we expected, because Matlab has the signal properly aligned with the origin.

We see that `x` is the original continuous-time signal $x(t)$ sampled, where $\tau = 0.01$ is the sampling period. We saw in Section 7.4 that the spectrum of the sampled signal is $\frac{1}{\tau}$ times the spectrum of the continuous-time signal (see Figure 7.22). Therefore, we should multiply `X` by 0.01 to get the correct amplitude values.

In addition, the two triangles should be centered at $\omega = 30$ and $\omega = -30$, because the spectrum of the term $\cos(30t)$ in $x(t)$ has a spectrum of two impulses at $\omega = \pm 30$