EECS 16B Designing Information Devices and Systems II Summer 2020 UC Berkeley Signals Review

1. DFT Properties

(a) Show that the k^{th} frequency component of a length N signal x[n] can be written as

$$X[k] = \frac{1}{\sqrt{N}} \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}kn}$$

(b) Given the DFT X[k] of a time domain signal x[n], show that

$$x[n] = \frac{1}{\sqrt{N}} \sum_{k=0}^{N-1} X[k] e^{j\frac{2\pi}{N}kn}$$

(c) Prove that if x[n] is a real valued signal, $X[k] = \overline{X[N-k]}$.

(d) Prove that if x[n] is real and x[n] = x[N-n], then all of the DFT coefficients X[k] are real.

2. DFT Basics

Compute the 5 point DFT of the following signals

(a)
$$x_1[n] = \begin{bmatrix} 0 & 1 & 0 & 0 \end{bmatrix}$$
.





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(c)
$$x_3[n] = \sin\left(\frac{2\pi}{5}n\right)$$
.



Now compute the 5 point inverse DFT given the following frequency components

(d) $X_4[k] = \begin{bmatrix} 0 & 1 & 0 & 0 \end{bmatrix}$.



(e)
$$X_5[k] = \begin{bmatrix} 0 & 1 & 1 & 1 \end{bmatrix}$$
.



(f)
$$X_{6}[k] = \cos\left(\frac{2\pi}{5}k\right)$$
.
Frequency Components $X_{6}[k]$
 1.00
 0.75
 0.50
 0.25
 0.25
 -0.25
 -0.50
 -0.75

0

1

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2

k

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3

4

4

3. DFT and Finite Sequences (X points)

Consider a system $A \{\vec{x}\}$ which operates on length-8 sequences.



This system:

- 1) computes the DFT_8 of the sequence,
- 2) multiplies the first 4 elements (k = 0, 1, 2, 3) by -j and the next 4 elements (k = 4, 5, 6, 7) by j, and
- 3) computes the $IDFT_8$ of the result.
- (a) Is the system linear?

(b) The system is applied on an input sequence x[n] = sin (^π/₄n), 0 ≤ n < 8. What is y[n], the output of the system? Full credit will only be given to the simplest expression.</p>

(c) We apply two such systems in series to an *arbitrary sequence* $x[n], 0 \le n < 8$:



Express y[n] in terms of x[n]. Full credit will only be given to the simplest expression.

4. Integration by Convolution

Consider the following system that acts as a discrete-time integrator.

$$y[n] - y[n-1] = x[n]$$
 (1)

We will assume that y[n] = 0 for n < 0.

(a) Show that this system is LTI.

(b) What is the system's imuplse response?

(c) Suppose we input the unit step
$$x[n] = u[n] = \begin{cases} 1 & n \ge 0 \\ 0 & n < 0 \end{cases}$$
. What is the output $y[n]$?

(d) Now let's create a new system of the following model



where each H_{int} represents one integrator system. How can we express the input-output relationship of x[n] and y[n]?

(e) What is the impulse response of this new system?

(f) If we input x[n] = u[n] to this new system, what would the output y[n] be?
 Hint: What is the integrator system doing? If you aren't sure, look back at part (c).

5. Stability of State Space Systems (X points)

Consider a discrete time state space system

 $\vec{x}[n+1] = \mathbf{A}\vec{x}[n].$

For which of the following possible matrices **A** is the system stable? Explain your answers.

(a) **(X pts)**

$$\mathbf{A} = \frac{1}{4} \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix}$$
 Stable? Yes / No Explanation:

(b) **(X pts)**

$$\mathbf{A} = \frac{1}{2} \begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 0 & -1 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \end{bmatrix}$$

Stable?	Yes	/	No
Explanat	ion:		

For parts (c) and (d), consider a continuous time system

$$\frac{\mathrm{d}\vec{x}(t)}{\mathrm{d}t} = \mathbf{A}\vec{x}(t).$$

(c) (X pts)

$$\mathbf{A} = \begin{bmatrix} -1 & 1 & -1 & 1 & -1 & 1 \\ 1 & -1 & 1 & -1 & 1 & -1 \\ -1 & 1 & -1 & 1 & -1 & 1 \\ 1 & -1 & 1 & -1 & 1 & -1 \\ -1 & 1 & -1 & 1 & -1 & 1 \\ 1 & -1 & 1 & -1 & 1 & -1 \end{bmatrix}$$
Stable? Yes / No
Explanation:

(d) (**X pts**) Recall that we are still considering the continuous time system.

$\mathbf{A} =$	$\begin{bmatrix} -2\\ -1\\ 0\\ 1 \end{bmatrix}$	$ \begin{array}{c} 1 \\ -2 \\ -1 \\ 0 \end{array} $	$0 \\ 1 \\ -2 \\ -1$	$\begin{bmatrix} -1\\0\\1\\-2\end{bmatrix}$	Stable? Yes / Explanation:	' No
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6. Signals and Systems (X points)

Consider a discrete time observable system

$$\vec{x}[n+1] = \mathbf{A}\vec{x}[n] + \mathbf{B}u[n]$$
$$y[n] = \mathbf{C}\vec{x}[n],$$

where $\mathbf{A} \in \mathbb{R}^{N \times N}$, $\mathbf{B} \in \mathbb{R}^{N \times 1}$, and $\mathbf{C} \in \mathbb{R}^{1 \times N}$ are *unknown*. The system is in the state $\vec{x} = \vec{0}$ before any input is applied and is therefore LTI.

(a) (X pts) Given the following input-output pairs u[n] and y[n], what is the impulse response h[n] of the system? Assume that the signals are 0 everywhere else.



(b) (X pts) Is the system BIBO stable?

(c) (X pts) Given the unit step input $u[n] = \begin{cases} 1, & n \ge 0 \\ 0, & n < 0 \end{cases}$, the system's output eventually reaches a steady state value. At what time step does the output reach the steady state value and what is the steady state value of the output?

7. Sampling and Interpolation

Consider a frequency source that produces a signal

$$x(t) = \cos\left(2\pi f_0 t\right).$$

This signal is sampled with a sampling interval of T_s [sec] and reconstructed as $\tilde{x}(t)$ using sinc interpolation.

(a) What are the sampling intervals that will result in a constant $\tilde{x}(t)$ for all t?

(b) How quickly must we sample x(t) in order to get a perfect reconstruction?

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