Homework  $\#2$  Jan. 11, 2008

## HOMEWORK ASSIGNMENT #2

Due Fri. Jan. 18, 2008 (in class)

## Reading:

- 1. 2.6-2.7, though the sections on Paley-Wiener Criterion, Pulse Response of Ideal LPFs, and Approximation of Ideal LPFs are optional.
- 2. Ch. 2.10-2.12, though the sections on Fast Fourier Transform Algorithms and Computation of the IDFT are optional.

## Problems:

1. (a) Prove that the ideal (zero-phase) LPF has a sinc impulse response:

$$
H(f) = \begin{cases} 1 & |f| \leq B \\ 0 & |f| > B \end{cases} \xrightarrow{\mathcal{F}} h(t) = 2B \operatorname{sinc}(2Bt)
$$

(b) Prove that the ideal linear-phase LPF has a delayed sinc impulse response:

$$
G(f) = \begin{cases} e^{-j2\pi ft_o} & |f| \leq B \\ 0 & |f| > B \end{cases} \xrightarrow{\mathcal{F}} g(t) = 2B \operatorname{sinc}(2B(t - t_o))
$$

(Hint: Use the result of part (a) with FT property 5 from Haykin.)

- 2. In this problem you will use MATLAB to study causal linear-phase LPFs.
	- (a) One way to design a causal linear-phase LPF is to truncate the  $t_o$ -shifted sinc impulse response

$$
h(t) = 2B\operatorname{sinc}(2B(t - t_o))
$$

so that  $h(t) = 0$  for  $t < 0$  and  $t > 2t_o$ . For a single-sided bandwidth of  $B = 20$  Hz and an impulse response length of  $2t_o = 0.5$  seconds, generate a  $T_s = 0.001$ -sampled version of this impulse response in MATLAB and use plottf.m to plot the impulse and frequency magnitude responses. Comment on the non-ideality of the magnitude response of this filter.

(b) Another way to generate a causal linear-phase LPF is to use MATLAB's built-in filter design routines. Here you will use firls.m to repeat the filter design task in part (a). As described in the lecture, firls is used as follows:

 $h = \text{first}(Lf, [0, fp, fs, 1], [G, G, 0, 0])/Ts;$ 

$$
\begin{array}{ccc}\n\mathbf{G} & \mathbf{Lf+1} = \text{impulse response length} \\
\mathbf{G} & \mathbf{I} & \mathbf{I} & \mathbf{I} \\
\end{array}
$$
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\begin{array}{ccc}\n\mathbf{Lf+1} = \text{impulse response length} \\
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\begin{array}{ccc}\n\mathbf{G} & \mathbf{f}\mathbf{p} \\
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$$

For a fair comparison with the truncated-sinc design of part (a), use the same values of  $t_o$ ,  $T_s$ , and passband gain, and set the passband and stopband cutoffs to be 0.9B and 1.1B Hz, respectively, for the same B. (Hint: This implies Lf  $=2t_o/T_s$  and G  $=1$ . Also, don't forget to normalize the cutoff frequencies by  $\frac{1}{2T_s}$  when setting fp and fs!)

- (c) Repeat (b) using firpm in place of firls.
- (d) Repeat (b) using fir2 in place of firls.
- (e) Comment on the qualitative differences between the filters designed in parts  $(a)-(d)$ .
- 3. In this problem you will experiment with the effects of filtering in MATLAB. Use a sampling rate of  $\frac{1}{T_s} = 1000$  Hz throughout.
	- (a) Generate a random noise waveform of duration  $t_{\text{max}} = 1$  sec in MATLAB using randn. Plot the magnitude of the signal's Fourier transform using plottf (with the 'f' option).
	- (b) Design a causal linear-phase LPF with unit passband gain, single-sided bandwidth  $B = 100$ Hz, and group delay  $t_o = 0.25$  sec, as described in problem 2(b). Lowpass filter the noise waveform using conv, and plot the magnitude of the output's Fourier transform using plottf (with the 'f' option). Remember to multiply the output of conv by  $T_s$ .
	- (c) Design a causal linear-phase HPF with unit passband gain, cutoff  $B = 100$  Hz, and group delay  $t_o = 0.25$  sec, similar to problem 3(a). Highpass filter the noise waveform using conv, and plot the magnitude of the output's Fourier transform using  $plottf$  (with the 'f' option).
	- (d) Do the results of (a)-(c) look as expected? To compare them, it might be nice to plot the three magnitude responses on a single plot via the subplot command. (*Hint:* help subplot.)
- 4. In this problem we will learn about the inner workings of plottf, in particular how plottf approximates the Fourier transform (FT).

Suppose that we are interested in computing the FT of an  $x(t)$  which is non-zero on the interval  $t \in [0, t_{\max}]$ . For this we know  $X(f) = \int_{-\infty}^{\infty} x(t)e^{-j2\pi ft}dt = \int_{0}^{t_{\max}} x(t)e^{-j2\pi ft}dt$ . Though plottf is given access only to  $\frac{1}{T_s}$ -rate samples of  $x(t)$ , a Riemann-sum<sup>1</sup> approximation of the integral says

$$
X(f) \approx T_s \sum_{n=0}^{N-1} x(nT_s)e^{-j2\pi f nT_s} \quad \text{for} \quad N = t_{\text{max}}/T_s. \tag{1}
$$

Now, since we are going to plot pixels on a screen, we don't need to compute  $X(f)$  at all values of f. Say instead that we only care to sample  $X(f)$  at  $f = \frac{k}{NT_s}$  for the N integers  $k \in \{-\frac{N}{2}, \ldots, \frac{N}{2} - 1\}$ . (Here we have assumed that  $N$  is even; the odd case is treated similarly.) Thus, from  $(1)$ ,

$$
T_s \sum_{n=0}^{N-1} x(nT_s) e^{-j\frac{2\pi}{N}kn} \approx X(\frac{k}{NT_s}) \text{ for } k \in \{-\frac{N}{2}, \dots, \frac{N}{2} - 1\}.
$$
 (2)

The routine plottf approximates the FT according to (2). If you find that plottf returns an answer which does not make immediate sense, the explanation can probably be found in (2).

In the following MATLAB experiments, use sampling rate  $\frac{1}{T_s} = 1000$  Hz and  $t_{\text{max}} = 3$  sec unless told otherwise.

 $1$ You learned about the Riemann sum in your first calculus class. Recall that the approximation in (1) becomes exact as  $T_s \to 0$ .

(a) In MATLAB, approximate the Dirac delta using the sampled waveform<sup>2</sup>

$$
x(nT_s) = \begin{cases} \frac{1}{T_s} & n = 0\\ 0 & n \neq 0 \end{cases}.
$$

How does the FT returned by  $\texttt{plottf}$  compare to  $\mathcal{F}\{\delta(t)\} ?$ 

- (b) In MATLAB, generate the sampled version of  $\exp(j2\pi f_o t)$  on  $t \in [0, t_{\text{max}}]$  for  $f_o = 9$  Hz. How does the FT returned by plottf compare to  $\mathcal{F}\{\exp(j2\pi f_o t)\}$ ?
- (c) Repeat (b) with  $t_{\text{max}} = 5$  and comment.

<sup>&</sup>lt;sup>2</sup>We use  $\frac{1}{T_s}$  here so that the Riemann-sum approximation gives  $\int x(t)dt \approx T_s \sum_n x(nT_s) = 1$ , since we know that  $\int \delta(t)dt = 1$  for Dirac delta  $\delta(t)$ .