Homework #5

HOMEWORK SOLUTIONS #5

1. (a) Consider the k^{th} branch.

$$y_k[m] \longrightarrow \fbox{N} \underbrace{v_k[n]}_{H(z)} \xrightarrow{} \underbrace{H(z)}_{e^{-j\frac{2\pi}{N}kn}} x[n]$$

We have

$$\begin{aligned} x_k[n] &= \left(\sum_i h[i]v_k[n-i]\right) e^{-j\frac{2\pi}{N}kn} \\ &= \sum_i \underbrace{h[i]e^{-j\frac{2\pi}{N}ki}}_{h_k[i]} v_k[n-i]e^{-j\frac{2\pi}{N}k(n-i)} \end{aligned}$$

where we have rewritten the branch output as the convolution of a modulated filter response $h_k[i]$ with a modulated input $v_k[n]e^{-j\frac{2\pi}{N}kn}$.

$$y_k[m] \longrightarrow \uparrow N \xrightarrow{v_k[n]} \times \xrightarrow{v_k[n]} \xrightarrow{H_k(z)} x[n]$$

$$e^{-j\frac{2\pi}{N}kn}$$

Noting that $v_k[n]$ is zero-valued unless n is a multiple of N, and that $e^{-j\frac{2\pi}{N}kn}$ equals one when n is a multiple of N, we see that the modulation has no effect. Hence the block diagram can be rewritten

$$y_k[m] \longrightarrow (\uparrow N) \xrightarrow{v_k[n]} \longrightarrow H_k(z) \longrightarrow x[n]$$

To apply the Noble identity, we must expand $H_k(z)$ into a parallel bank of upsampled polyphase filters. Defining $p_{\ell}[m] = h[mN + \ell]$, we find

$$\begin{split} h_k[mN+\ell] &= h[mN+\ell]e^{-j\frac{2\pi}{N}k(mN+\ell)} \\ &= p_\ell[m]e^{-j\frac{2\pi}{N}k\ell} \\ H_k(z) &= \sum_{i=-\infty}^{\infty} h_k[i]z^{-i} \\ &= \sum_{m=-\infty}^{\infty} \sum_{\ell=0}^{N-1} h_k[mN+\ell]z^{-mN+\ell} \\ &= \sum_{\ell=0}^{N-1} z^{-\ell}e^{-j\frac{2\pi}{N}k\ell} \sum_{m=-\infty}^{\infty} p_\ell[m](z^N)^{-m} \\ &= \sum_{\ell=0}^{N-1} P_\ell(z^N)z^{-\ell}e^{-j\frac{2\pi}{N}k\ell} \end{split}$$

thus the block diagram for the k^{th} filterbank branch becomes



Realizing that the gain $e^{-j\frac{2\pi}{N}k\ell}$ on the ℓ^{th} polyphase branch is not a function of the time index, we can put it before the filter and upsampler. Combining this with the use of a Noble identity, we get the equivalent diagram below.



Recall that the previous block diagram represents the processing required by the k^{th} filterbank branch. Notice, however, that the polyphase filters $\{P_{\ell}(z)\}$ and the parallel-to-serial converter are common to all branches $k = 0, \ldots, N-1$; the difference between branches is determined only by the gains $e^{-j\frac{2\pi}{N}k\ell}$ on the left of the structure. Recall also that the system output is given by the branch sum

$$x[n] = \sum_{k=0}^{N-1} x_k[n]$$

Rather than summing $x_k[n]$ over k, we can sum $w_{\ell,k}[n]$ over k (for each ℓ):

$$w_{\ell}[n] = \sum_{k=0}^{N-1} w_{\ell,k}[m] = \sum_{k=0}^{N-1} y_k[m] e^{-j\frac{2\pi}{N}\ell k}.$$

then apply the values $w_{\ell}[n]$ to a single polyphase reconstruction bank. Observe that the operation is equivalent to multiplication by a DFT matrix. The result looks like the diagram on the right below.



- 2. See plots on homework assignment.
- 3. Bi-orthogonal FIR perfect reconstruction plots appear below. Plots are given for various root group allocations. In all cases, we get real-valued linear-phase perfectly reconstructing filters.



PR filterbank input-output comparison





