

DIGITAL SIGNAL PROCESSING

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Frequency domain Sampling and Reconstruction of Discrete time signal:

DTS \rightarrow equivalent Freq. domain \rightarrow Fourier Transform $X(e^{j\omega})$

FT \rightarrow sampled \rightarrow a Freq. domain $X(k)$ \rightarrow DFT $X(e^{j\omega})$

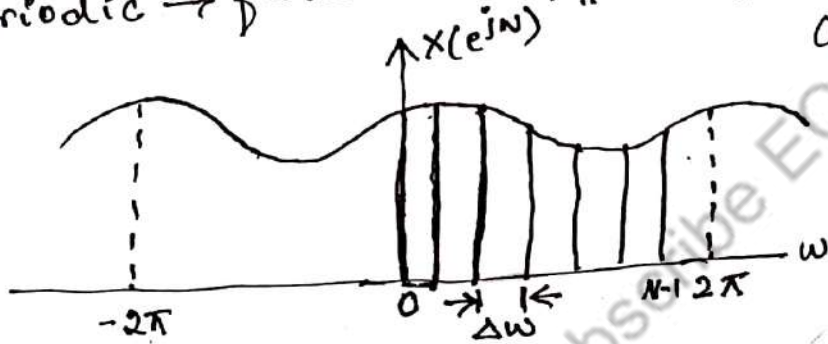
DFT \rightarrow powerful tool

F.T. & DFT

non-periodic discrete time signal $x(n) \rightarrow X(e^{j\omega})$

$$X(e^{j\omega}) = X(\omega) = \sum_{n=-\infty}^{\infty} x(n) e^{-j\omega n} \quad \text{--- (1)}$$

Periodic \rightarrow fundamental freq range $0 < \omega < 2\pi$ rad
 Continuous fun



N equidistant samples $0 \leq \omega < 2\pi$

$$\Delta\omega = \frac{2\pi}{N}$$

in eqn $\omega = \frac{2\pi}{N} \cdot k ; 0 \leq k \leq N-1$

$k=0 \rightarrow 0 \quad k=1 \rightarrow \frac{2\pi}{N} \quad k=2 \rightarrow \frac{4\pi}{N}$

$$X\left(\frac{2\pi}{N} \cdot k\right) = \sum_{n=-\infty}^{\infty} x(n) e^{-j\frac{2\pi}{N}kn} ; 0 \leq k \leq N-1$$

$x(n) \rightarrow$ infinite no. of summations. N 's samples.

$$X\left(\frac{2\pi}{N} \cdot k\right) = \dots + \sum_{n=-N}^{-1} x(n) e^{-j\frac{2\pi}{N}kn} + \sum_{n=0}^{N-1} x(n) e^{-j\frac{2\pi}{N}kn} + \sum_{n=N}^{2N-1} x(n) e^{-j\frac{2\pi}{N}kn} + \dots$$

$$\textcircled{3} \Rightarrow X\left(\frac{2\pi}{N} \cdot k\right) = \sum_{l=-\infty}^{\infty} \sum_{n=Nl}^{Nl+N-1} x(n) e^{-j\frac{2\pi}{N}kn} \quad \text{--- (4)}$$

$$n = n - lN \Rightarrow \boxed{lN = 0}$$

$$X\left(\frac{2\pi}{N} \cdot k\right) = \sum_{l=-\infty}^{\infty} \sum_{n=0}^{N-1} x(n-lN) e^{-j\frac{2\pi}{N}kn}$$

$$X\left(\frac{2\pi}{N} \cdot k\right) = \sum_{n=0}^{N-1} \underbrace{\sum_{l=-\infty}^{\infty} x(n-lN)}_{\text{Periodic signal 'N' } x_p(n)} e^{-j\frac{2\pi}{N}kn}$$

Frequency domain Sampling and Reconstruction of Discrete time signal:

$$X\left(\frac{2\pi}{N}k\right) = \sum_{n=0}^{N-1} \sum_{d=-\infty}^{\infty} x(n-dN) e^{-j\frac{2\pi}{N}kn}$$

$$X\left(\frac{2\pi}{N}k\right) = \sum_{n=0}^{N-1} x_p(n) e^{-j\frac{2\pi}{N}kn} \rightarrow (5)$$

DFT eqn

Discrete Fourier Transform

Fourier Series

$$x_p(n) = \sum_{k=0}^{N-1} a_k e^{j\frac{2\pi}{N}kn}; 0 \leq n \leq N-1 \rightarrow (6)$$

$$a_k = \frac{1}{N} \sum_{n=0}^{N-1} x_p(n) e^{-j\frac{2\pi}{N}kn}; 0 \leq k \leq N-1 \rightarrow (7)$$

Fourier Co-efficient.

Compare eqn (7) and eqn (5)

$$a_k = \frac{1}{N} \cdot X\left(\frac{2\pi}{N}k\right); 0 \leq k \leq N-1 \rightarrow (8)$$

Put eqn (8) in eqn (6)

$$x_p(n) = \sum_{k=0}^{N-1} \frac{1}{N} \cdot X\left(\frac{2\pi}{N}k\right) e^{j\frac{2\pi}{N}kn}; 0 \leq n \leq N-1$$

$$x_p(n) = \frac{1}{N} \sum_{k=0}^{N-1} X\left(\frac{2\pi}{N}k\right) e^{j\frac{2\pi}{N}kn} \rightarrow (9)$$

I DFT eqn

; $0 \leq n \leq N-1$

(9) \Rightarrow gives the reconstruction of Periodic Signal $x_p(n)$ from the samples of F.T. $X(e^{j\omega})$

DFT and IDFT equations:

DFT → Discrete Fourier Transform
 IDFT → Inverse Discrete Fourier Transform.

DFT → $x(n)$; $0 \leq n \leq N-1$

$$\text{DFT} \{x(n)\} = X(K) = \sum_{n=0}^{N-1} x(n) e^{-j\frac{2\pi}{N} \cdot kn}$$

ex: ⑤ $X(\frac{2\pi}{N}k) = \sum_{n=0}^{N-1} x_p(n) e^{-j\frac{2\pi}{N} \cdot kn}$ $0 \leq k \leq N-1$

$$\text{DFT} \{x(n)\} = X(K) = \sum_{n=0}^{N-1} x(n) W_N^{kn}$$

$0 \leq k \leq N-1$

$W_N = e^{-j\frac{2\pi}{N}}$ → phase factor (or) Twiddle Factor
 $X(K)$ → Sequence in freq domain
 length - 'N'
 $x(n)$ → Discrete time signal

IDFT,

$$\text{IDFT} \{X(K)\} = x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(K) e^{j\frac{2\pi}{N} \cdot kn}$$

$0 \leq n \leq N-1$

ex: ⑥ $x_p(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(\frac{2\pi}{N}k) e^{j\frac{2\pi}{N} \cdot kn}$

$$\text{IDFT} \{X(K)\} = x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(K) W_N^{-kn}$$

$0 \leq n \leq N-1$

Problems - DFT

Compute the N-point DFT of the signal given by,

(a) $x(n) = \delta(n)$

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

$$X(k) = \sum_{n=0}^{N-1} \delta(n) e^{-j\frac{2\pi}{N}kn}$$

$$= \delta(0) \cdot e^{-j\frac{2\pi}{N}k \cdot 0} \begin{cases} \delta(n) = 1; n=0 \\ = 0; n \neq 0 \end{cases}$$

$$X(k) = 1$$

(b) $x(n) = \delta(n-n_0); 0 \leq n_0 < N$

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

$$= \sum_{n=0}^{N-1} \delta(n-n_0) e^{-j\frac{2\pi}{N}kn}$$

$$\begin{aligned} n-n_0 &= 0 \\ n &= n_0 \end{aligned}$$

$$\delta(n-n_0) = 1; n=n_0 \\ = 0; n \neq n_0$$

$$X(k) = 1 \cdot e^{-j\frac{2\pi}{N}k \cdot n_0}$$

$$X(k) = e^{-j\frac{2\pi}{N}kn_0}$$

(c) $x(n) = a^n; 0 \leq n \leq N-1$

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

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

$$\sum_{n=N_1}^{N_2} a^n = \frac{a^{N_1} - a^{N_2+1}}{1-a}; a \neq 1$$

$$X(k) = \frac{1 - [a e^{-j\frac{2\pi}{N}k}]^N}{1 - a e^{-j\frac{2\pi}{N}k}}$$

$$X(k) = \frac{1 - a^N}{1 - a \cdot e^{-j\frac{2\pi}{N}k}}$$

$$\begin{aligned} & a \cdot e^{-j2\pi k} \\ &= e^{-j2\pi k} \\ &= \cos(2\pi k) - j \sin(2\pi k) \\ & \quad k=0, 1, 2, \dots \\ &= 1 - 0 = 1 \end{aligned}$$

Problems on DFT

Find the DFT of the sequence $x(n) = 1; 0 \leq n \leq 2$
for $N=4$. Sketch the magnitude and phase spectrum.

$$N=4 \quad x(n) = \{ \begin{matrix} 0 & 1 & 2 & 3 \\ 1 & 1 & 1 & 0 \end{matrix} \}$$

$$X(K) = \sum_{n=0}^{N-1} x(n) e^{-j \frac{2\pi}{N} kn}; \quad 0 \leq K \leq N-1$$

$$X(K) = \sum_{n=0}^3 x(n) e^{-j \frac{2\pi}{4} kn}; \quad 0 \leq K \leq 3$$

$$X(K) = x(0) + x(1) e^{-j \frac{2\pi}{4} K} + x(2) e^{-j \frac{2\pi}{4} K \cdot 2} + x(3) e^{-j \frac{2\pi}{4} K \cdot 3}$$

$$K=0 \quad X(0) = 1 + [1 \times 1] + [1 \times 1] + [0 \times 1]$$

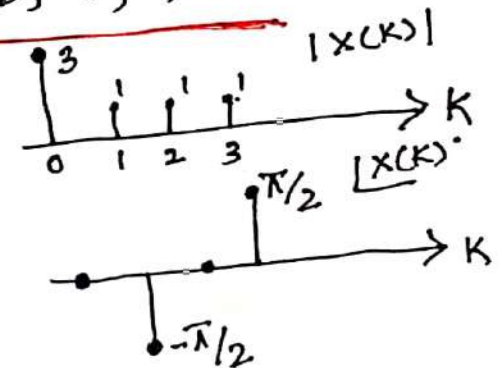
$$X(0) = 3$$

$$K=1 \quad X(1) = 1 + [1 \times (-j)] + [1 \times (-1)] + [0]$$

$$X(1) = -j$$

Magnitude: $|X(K)| = \{3, 1, 1, 1\}$
Phase: $\angle X(K) = \{0, -\frac{\pi}{2}, 0, \frac{\pi}{2}\}$

$$\therefore X(K) = \{3, -j, 1, j\}$$



$$e^{-j\theta} = \cos\theta - j\sin\theta$$

$$\cos \frac{2\pi}{4} - j \sin \left(\frac{2\pi}{4} \right)$$

$-1.570 = -\frac{\pi}{2}$ Comp. Radian
 $1.570 = \frac{\pi}{2}$ (-j)
 $e^{-j \frac{2\pi}{4} K \cdot 2} = e^{-j\pi K} = e_{-}$
 $\cos \pi - j \sin \pi$
 (-1)

$$K=2 \quad X(2) = 1 + [1 \times (-1)] + [1 \times (1)] + 0$$

$$X(2) = 1$$

$$K=3 \quad X(3) = 1 + [1 \times (j)] + [1 \times (-1)] + 0$$

$$X(3) = j$$

Find IDFT of $X(K) = \{6, -2+2j, -2, -2-2j\}$

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{j\frac{2\pi}{N}kn}; \quad 0 \leq n \leq N-1$$

$$N=4$$

$$x(n) = \frac{1}{4} \sum_{k=0}^3 X(k) e^{j\frac{2\pi}{4}kn}; \quad 0 \leq n \leq 3$$

$$x(n) = \frac{1}{4} [X(0) + X(1)e^{j\frac{2\pi}{4}n} + X(2)e^{j\frac{2\pi}{4}2n} + X(3)e^{j\frac{2\pi}{4}3n}]$$

$$\underline{n=0}$$

$$x(0) = \frac{1}{4} [X(0) + X(1) + X(2) + X(3)]$$

$$x(0) = \frac{1}{4} [6 + [-2+2j] + [-2] + [-2-2j]]$$

$$x(0) = 0$$

$$\underline{n=1}$$

$$x(1) = \frac{1}{4} [X(0) + X(1)e^{j\frac{2\pi}{4}} + X(2)e^{j\frac{2\pi}{4}2} + X(3)e^{j\frac{2\pi}{4}3}]$$

$$x(1) = \frac{1}{4} [6 + [-2+2j](j) + (-2)(-1) + (-2-2j)(-j)]$$

$$x(1) = 1$$

$$x(n) = \{0, 1, 2, 3\}$$

$$e^{j\theta} = \cos\theta + j\sin\theta$$

$$e^{j\frac{2\pi}{4}} = \cos\left(\frac{2\pi}{4}\right) + j\sin\left(\frac{2\pi}{4}\right)$$

Comp quad (+j)

$$\underline{n=2}$$

$$x(2) = \frac{1}{4} [X(0) + X(1)e^{j\frac{2\pi}{4}2} + X(2)e^{j\frac{2\pi}{4}4} + X(3)e^{j\frac{2\pi}{4}6}]$$

$$x(2) = \frac{1}{4} [6 + [-2+2j](-1) + (-2)[1] + [-2-2j](-1)]$$

$$x(2) = 2$$

$$\underline{n=3}$$

$$x(3) = \frac{1}{4} [X(0) + X(1)e^{j\frac{2\pi}{4}3} + X(2)e^{j\frac{2\pi}{4}6} + X(3)e^{j\frac{2\pi}{4}9}]$$

$$x(3) = \frac{1}{4} [6 + [-2+2j](-j) + (-2)[-1] + [-2-2j](j)]$$

$$x(3) = 3$$

DFT as Linear Transformation [Matrix Method]

$$X(K) = \sum_{n=0}^{N-1} x(n) W_N^{Kn} ; 0 \leq K \leq N-1$$

$W_N \rightarrow$ Twiddle factor (or) phase factor.

$$W_N = e^{-j\frac{2\pi}{N}} ; W_N^K \rightarrow \text{periodic 'N'}$$

Put $n=0, 1, 2, \dots, N-1$

$$X(K) = x(0) \cdot 1 + x(1) W_N^{K \cdot 1} + x(2) W_N^{K \cdot 2} + \dots + x(N-1) W_N^{K \cdot (N-1)}$$

$K=0$

$$X(0) = x(0) + x(1) \cdot 1 + x(2) \cdot 1 + \dots + x(N-1) \cdot 1$$

$K=1$

$$X(1) = x(0) + x(1) W_N^1 + x(2) W_N^2 + \dots + x(N-1) W_N^{(N-1)}$$

$K=N-1$

$$X(N-1) = x(0) + x(1) W_N^{(N-1)} + x(2) \cdot W_N^{(N-1)2} + \dots + x(N-1) W_N^{(N-1)(N-1)}$$

Matrix

$$\begin{bmatrix} X(0) \\ X(1) \\ \vdots \\ X(N-1) \end{bmatrix}_{N \times 1} = \begin{bmatrix} 1 & 1 & \dots & 1 \\ W_N & W_N^2 & \dots & W_N^{(N-1)} \\ \vdots & \vdots & \ddots & \vdots \\ W_N^{(N-1)} & W_N^{2(N-1)} & \dots & W_N^{(N-1)(N-1)} \end{bmatrix}_{N \times N} \begin{bmatrix} x(0) \\ x(1) \\ \vdots \\ x(N-1) \end{bmatrix}_{N \times 1}$$

$$X_N = W_N \cdot x_N \rightarrow \textcircled{1} \text{ DFT}$$

Pre multiply by W_N^{-1}

$$W_N^{-1} X_N = W_N^{-1} \cdot W_N x_N$$

$$W_N^{-1} X_N = x_N \Rightarrow x_N = W_N^{-1} X_N \rightarrow \textcircled{2}$$

IDFT.

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) W_N^{-kn}$$

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) (W_N^{kn})^* \quad W_N^* \rightarrow \text{complex conjugate}$$

$$x_N = \frac{1}{N} X_N W_N^* \rightarrow \textcircled{3} \text{ IDFT}$$

Compare $\textcircled{2}$ & $\textcircled{3}$

$$W_N^{-1} = \frac{1}{N} W_N^*$$

Find 4-point DFT of $x(n) = \{1, 0, 0, 1\}$
 using Linear Transform / Matrix Method.

$$X_N = W_N x_N \quad \therefore N=4$$

$$\begin{bmatrix} X(0) \\ X(1) \\ X(2) \\ X(3) \end{bmatrix} = \begin{matrix} 0 \\ 1 \\ 2 \\ 3 \end{matrix} \begin{bmatrix} W_4^0 & W_4^0 & W_4^0 & W_4^0 \\ W_4^0 & W_4^1 & W_4^2 & W_4^3 \\ W_4^0 & W_4^2 & W_4^4 & W_4^6 \\ W_4^0 & W_4^3 & W_4^6 & W_4^9 \end{bmatrix} \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix}$$

$$\begin{bmatrix} X(0) \\ X(1) \\ X(2) \\ X(3) \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ 1+j \\ 0 \\ 1-j \end{bmatrix}$$

$$X(k) = \{ \underline{2}, \underline{1+j}, 0, \underline{1-j} \}$$

Verify
comp
 $(1 \angle 0^\circ) + (0 \angle 90^\circ) + (0 \angle 180^\circ) + (1 \angle -270^\circ)$

Method 1

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

$$W_4^0 = 1 \Rightarrow \underline{W_4^0 = 1}$$

$$W_4^1 = e^{-j \frac{2\pi}{4} \cdot 1} = \cos\left(\frac{2\pi}{4}\right) - j \sin\left(\frac{2\pi}{4}\right) = -j$$

$$W_4^2 = -1$$

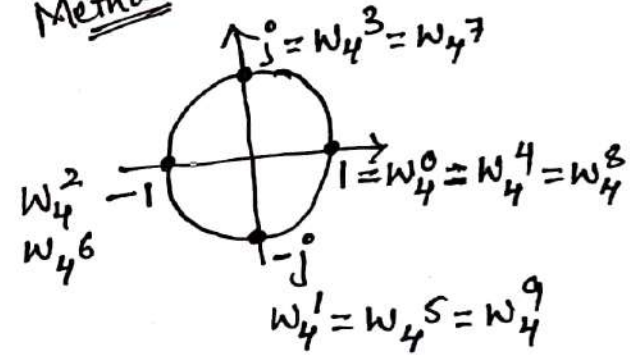
$$W_4^3 = +j$$

$$W_4^4 = 1$$

$$W_4^6 = -1$$

$$W_4^9 = -j$$

Method 2



$$\frac{360^\circ}{4} = 90^\circ$$

Find 6-Point DFT of $x(n) = \{1, 0, 0, 0, 2\}$
 using Matrix method [Linear Transformation]

$$X_N = W_N x_N \quad \therefore N=6$$

$$\begin{bmatrix} X(0) \\ X(1) \\ X(2) \\ X(3) \\ X(4) \\ X(5) \end{bmatrix} = \begin{bmatrix} 0 & 1 & 2 & 3 & 4 & 5 \\ W_6^0 & W_6^0 & W_6^0 & W_6^0 & W_6^0 & W_6^0 \\ W_6^0 & W_6^1 & W_6^2 & W_6^3 & W_6^4 & W_6^5 \\ W_6^0 & W_6^2 & W_6^4 & W_6^6 & W_6^8 & W_6^{10} \\ W_6^0 & W_6^3 & W_6^6 & W_6^9 & W_6^{12} & W_6^{15} \\ W_6^0 & W_6^4 & W_6^8 & W_6^{12} & W_6^{16} & W_6^{20} \\ W_6^0 & W_6^5 & W_6^{10} & W_6^{15} & W_6^{20} & W_6^{25} \end{bmatrix} \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \\ x(4) \\ x(5) \end{bmatrix}$$

$$W_N = e^{-j\frac{2\pi}{N}}; W_N^0 = 1 \Rightarrow W_6^0 = 1$$

$$W_6^1 = e^{-j\frac{2\pi}{6} \cdot 1} = \cos\left(\frac{2\pi}{6}\right) - j\sin\left(\frac{2\pi}{6}\right) = 0.5 - 0.866j$$

$$W_6^2 = -0.5 - 0.866j$$

$$W_6^3 = -1$$

$$W_6^4 = -0.5 + 0.866j$$

$$W_6^5 = 0.5 + 0.866j$$

$$W_6^6 = 1$$

$$W_6^8 = -0.5 - 0.866j$$

$$W_6^9 = -1$$

$$W_6^{10} = -0.5 + 0.866j$$

$$W_6^{12} = 1$$

$$W_6^{15} = -1$$

$$W_6^{16} = -0.5 + 0.866j$$

$$W_6^{20} = -0.5 - 0.866j$$

$$W_6^{25} = 0.5 - 0.866j$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 \\ 0.5 - 0.866j & -0.5 - 0.866j & -1 & -0.5 + 0.866j & 0.5 + 0.866j \\ -0.5 - 0.866j & -0.5 + 0.866j & 1 & -0.5 - 0.866j & -0.5 + 0.866j \\ -1 & 1 & -1 & 1 & -1 \\ -0.5 + 0.866j & -0.5 - 0.866j & 1 & -0.5 + 0.866j & -0.5 - 0.866j \\ 0.5 + 0.866j & -0.5 + 0.866j & -1 & -0.5 - 0.866j & 0.5 - 0.866j \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 0 \\ 0 \\ 0 \\ 2 \end{bmatrix} = \begin{bmatrix} 4 \\ 2.5 + 0.866j \\ -0.5 + 0.866j \\ -2 \\ -0.5 - 0.866j \\ 2.5 - j0.866j \end{bmatrix}$$

$$x(k) = \{ 4, 2.5 + 0.866j, -0.5 + 0.866j, -2, -0.5 - 0.866j, 2.5 - 0.866j \}$$

Find 8 Point DFT of $x(n) = \{1, 1, 2, 2, 3, 3, 4, 4\}$ using Matrix method [Linear Transformation].

$$X_N = W_N x_N ; N=8.$$

$X(0)$	0	w_8^0	w_8^0	w_8^0	w_8^0	w_8^0	w_8^0	w_8^0	$x(0)$	
$X(1)$	1	w_8^0	w_8^1	w_8^2	w_8^3	w_8^4	w_8^5	w_8^6	w_8^7	$x(1)$
$X(2)$	2	w_8^0	w_8^2	w_8^4	w_8^6	w_8^8	w_8^{10}	w_8^{12}	w_8^{14}	$x(2)$
$X(3)$	3	w_8^0	w_8^3	w_8^6	w_8^9	w_8^{12}	w_8^{15}	w_8^{18}	w_8^{21}	$x(3)$
$X(4)$	4	w_8^0	w_8^4	w_8^8	w_8^{12}	w_8^{16}	w_8^{20}	w_8^{24}	w_8^{28}	$x(4)$
$X(5)$	5	w_8^0	w_8^5	w_8^{10}	w_8^{15}	w_8^{20}	w_8^{25}	w_8^{30}	w_8^{35}	$x(5)$
$X(6)$	6	w_8^0	w_8^6	w_8^{12}	w_8^{18}	w_8^{24}	w_8^{30}	w_8^{36}	w_8^{42}	$x(6)$
$X(7)$	7	w_8^0	w_8^7	w_8^{14}	w_8^{21}	w_8^{28}	w_8^{35}	w_8^{42}	w_8^{49}	$x(7)$

Method - 1

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

$$w_N^0 = 1 \Rightarrow w_8^0 = 1$$

$$w_8^1 = e^{-j\frac{2\pi}{8} \cdot 1}$$

$$= \cos\left(\frac{2\pi}{8}\right) - j\sin\left(\frac{2\pi}{8}\right)$$

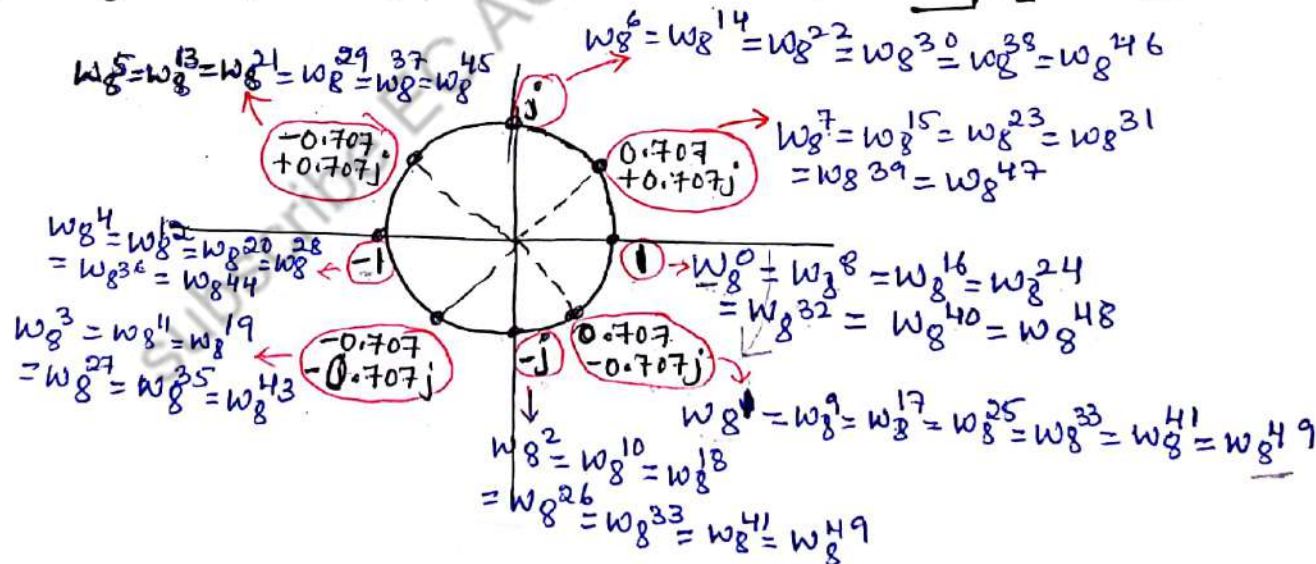
$$= 0.707 - 0.707j$$

$$w_8^2 = e^{-j\frac{2\pi}{8} \cdot 2}$$

$$= \cos\left(\frac{4\pi}{8}\right) - j\sin\left(\frac{4\pi}{8}\right)$$

$$= -j$$

Method 2



$$\begin{bmatrix} X(0) \\ X(1) \\ X(2) \\ X(3) \\ X(4) \\ X(5) \\ X(6) \\ X(7) \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & 0.707 & -j & -0.707 & -1 & -0.707 & j & 0.707 \\ 1 & -0.707j & -j & -0.707j & -1 & +0.707j & j & +0.707j \\ 1 & -j & -1 & j & 1 & -j & -1 & j \\ 1 & -0.707 & j & 0.707 & -1 & 0.707 & -j & -0.707 \\ 1 & +0.707j & j & -0.707j & -1 & +0.707j & -j & -0.707j \\ 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 \\ 1 & -0.707 & -j & 0.707 & -1 & 0.707 & j & -0.707 \\ 1 & -0.707j & -j & +0.707j & -1 & -0.707j & j & +0.707j \\ 1 & j & -1 & -j & 1 & j & -1 & j \\ 1 & 0.707 & j & -0.707 & -1 & -0.707 & -j & 0.707 \\ 1 & +0.707j & j & -0.707j & -1 & +0.707j & -j & -0.707j \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 2 \\ 2 \\ 3 \\ 3 \\ 4 \\ 4 \end{bmatrix} = \begin{bmatrix} 20 \\ -2+4.82j \\ -2+2j \\ -2+0.828j \\ 0 \\ -2-0.828j \\ -2-2j \\ -2-4.82j \end{bmatrix}$$

$$X(k) = \{ 20, -2+4.82j, -2+2j, -2+0.828j, 0, -2-0.828j, -2-2j, -2-4.82j \}$$

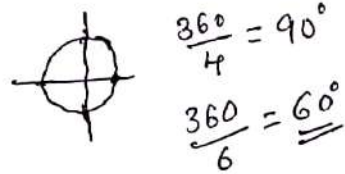
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Find DFT using Calculator: [Verification method]

$$x(n) = \{1, 0, 0, 1\} \quad \text{4-Point DFT} \quad \text{Complex}$$

$$(1 \angle 0^\circ A) + (0 \angle -90^\circ A) + (0 \angle -180^\circ A) + (1 \angle -270^\circ A)$$

$$\left. \begin{aligned} X(0) &= 2 \\ X(1) &= 1+j \\ X(2) &= 0 \\ X(3) &= 1-j \end{aligned} \right\}$$



$$x(n) = \{1, 1, 0, 0, 0, 2\} \quad \text{6-Point DFT}$$

$$(1 \angle 0^\circ A) + (1 \angle -60^\circ A) + (0 \angle -120^\circ A) + (0 \angle -180^\circ A) + (0 \angle -240^\circ A) + (2 \angle -300^\circ A)$$

$$X(K) = \{4, 2.5 + 0.866j, -0.5 + 0.866j, -2, -0.5 - 0.866j, 2.5 - 0.866j\}$$

$$x(n) = \{1, 1, 2, 2, 3, 3, 4, 4\} \quad \text{8-Point DFT}$$

$$(1 \angle 0^\circ A) + (1 \angle -45^\circ A) + (2 \angle -90^\circ A) + (2 \angle -135^\circ A) + (3 \angle -180^\circ A) + (3 \angle -225^\circ A) + (4 \angle -270^\circ A) + (4 \angle -315^\circ A)$$

$A \rightarrow 0.507$

$$X(K) = \{20, -2 + 4.828j, -2 + 2j, -2 + 0.828j, 0, -2 - 0.828j, -2 - 2j, -2 - 4.828j\}$$

For $X(K) = \{2, 1+j, 0, 1-j\}$, find 4-point IDFT using Matrix method.

$$x_N = \frac{1}{N} W_N^* X_N \quad \therefore N=4$$

$$\begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix} = \frac{1}{4} \begin{bmatrix} W_4^{*0} & W_4^{*0} & W_4^{*0} & W_4^{*0} \\ W_4^{*1} & W_4^{*1} & W_4^{*2} & W_4^{*3} \\ W_4^{*2} & W_4^{*2} & W_4^{*4} & W_4^{*6} \\ W_4^{*3} & W_4^{*3} & W_4^{*6} & W_4^{*9} \end{bmatrix} \begin{bmatrix} X(0) \\ X(1) \\ X(2) \\ X(3) \end{bmatrix}$$

$$= \frac{1}{4} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & j & -1 & -j \\ 1 & -1 & 1 & -1 \\ 1 & -j & -1 & j \end{bmatrix} \begin{bmatrix} 2 \\ 1+j \\ 0 \\ 1-j \end{bmatrix} = \frac{1}{4} \begin{bmatrix} 4 \\ 0 \\ 0 \\ 4 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

$$x(n) = \{1, 0, 0, 1\}$$

② 8-point IDFT:

$$X(K) = \{20, -2+4.828j, -2+2j, -2+0.828j, 0, -2-0.828j, -2-2j, -2-4.828j\}$$

Assignment:

① 6-point IDFT:

$$X(K) = \{4, 2.5+0.866j, -0.5+0.866j, -2, -0.5-0.866j, 2.5-0.866j\}$$

$$x(n) = \{1, 1, 0, 0, 0, 2\}$$

$$x(n) = \{1, 1, 2, 2, 3, 3, 4, 4\}$$

$$W_N^* = e^{j\frac{2\pi}{N}}; W_N = e^{-j\frac{2\pi}{N}}; W_N^{*0} = 1 \Rightarrow W_4^{*0} = 1$$

$$W_4^{*1} = e^{j\frac{2\pi}{4} \cdot 1} = \cos\left(\frac{2\pi}{4}\right) + j\sin\left(\frac{2\pi}{4}\right) = j$$

Comp rad

$$W_4^{*2} = e^{j\frac{2\pi}{4} \cdot 2} = \cos(\pi) + j\sin(\pi) = -1$$

$$W_4^{*3} = -j \quad W_4^{*4} = 1 \quad W_4^{*6} = -j$$

$$W_4^{*9} = j$$

Properties of DFT.

1. Linearity:

$$\text{If } \text{DFT}\{x_1(n)\} = X_1(k)$$

$$\text{DFT}\{x_2(n)\} = X_2(k)$$

then,

$$\text{DFT}\{a_1 x_1(n) + a_2 x_2(n)\} = a_1 X_1(k) + a_2 X_2(k)$$

Proof:

$$\text{DFT}\{x(n)\} = \sum_{n=0}^{N-1} x(n) e^{-j \frac{2\pi}{N} kn} ; 0 \leq k \leq N-1$$

$$\begin{aligned} \text{DFT}\{a_1 x_1(n) + a_2 x_2(n)\} &= \sum_{n=0}^{N-1} \{a_1 x_1(n) + a_2 x_2(n)\} e^{-j \frac{2\pi}{N} kn} \\ &= \sum_{n=0}^{N-1} a_1 x_1(n) e^{-j \frac{2\pi}{N} kn} + \sum_{n=0}^{N-1} a_2 x_2(n) e^{-j \frac{2\pi}{N} kn} \\ &= a_1 \sum_{n=0}^{N-1} x_1(n) e^{-j \frac{2\pi}{N} kn} + a_2 \sum_{n=0}^{N-1} x_2(n) e^{-j \frac{2\pi}{N} kn} \\ &= \underline{a_1 \cdot X_1(k) + a_2 X_2(k)} \end{aligned}$$

Properties of DFT.

2. Periodicity:

If $\text{DFT}\{x(n)\} = X(K)$

then

$$x(n+N) = x(n); \text{ for all } n$$
$$X(K+N) = X(K); \text{ for all } K$$

Proof

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(K) e^{j \frac{2\pi}{N} Kn};$$

$$x(n+N) = \frac{1}{N} \sum_{k=0}^{N-1} X(K) e^{j \frac{2\pi}{N} K(n+N)}$$
$$= \frac{1}{N} \sum_{k=0}^{N-1} X(K) e^{j \frac{2\pi}{N} Kn} \cdot e^{j \frac{2\pi}{N} KN}$$
$$= \frac{1}{N} \sum_{k=0}^{N-1} X(K) e^{j \frac{2\pi}{N} Kn} \quad \left[e^{j 2\pi K} = 1 \right]$$

$$\underline{x(n+N) = x(n)}$$

$$X(K) = \sum_{n=0}^{N-1} x(n) e^{-j \frac{2\pi}{N} Kn}; \quad 0 \leq K \leq N-1$$

$$X(K+N) = \sum_{n=0}^{N-1} x(n) e^{-j \frac{2\pi}{N} (K+N)n}$$
$$= \sum_{n=0}^{N-1} x(n) e^{-j \frac{2\pi}{N} Kn} \cdot e^{-j \frac{2\pi}{N} Nn}$$
$$\left[e^{-j 2\pi n} = 1 \right]$$

$$= \sum_{n=0}^{N-1} x(n) e^{-j \frac{2\pi}{N} Kn}$$

$$\underline{X(K+N) = X(K)}$$

Properties of DFT

3. Circular Time Shift:

$$\text{If DFT} \{x(n)\} = X(k)$$

$$\text{then DFT} \{x((n-n_0))_N\} = X(k) e^{-j\frac{2\pi}{N}kn_0}$$

Proof:

IDFT

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{j\frac{2\pi}{N}kn} ; 0 \leq n \leq N-1$$

$$\text{put } n = n_0 + n$$

$$\begin{aligned} x(n-n_0) &= \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{j\frac{2\pi}{N}k(n-n_0)} \\ &= \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{j\frac{2\pi}{N}kn} \cdot e^{-j\frac{2\pi}{N}kn_0} \end{aligned}$$

$$x(n-n_0) = x(n) \cdot e^{-j\frac{2\pi}{N}kn_0} \quad \text{Take DFT on Both sides.}$$

$$\text{DFT} \{x(n-n_0)\} = \text{DFT} \{x(n)\} \cdot e^{-j\frac{2\pi}{N}kn_0}$$

$$\text{DFT} \{x(n-n_0)\} = X(k) \cdot e^{-j\frac{2\pi}{N}kn_0}$$

Properties of DFT:

4. Circular Frequency Shift:

$$\text{If DFT } \{x(n)\} = X(K)$$

$$\text{then DFT } \{x(n) e^{j \frac{2\pi}{N} \cdot d \cdot n}\} = X((K-d))_N$$

$$\text{Proof:- DFT: } X(K) = \sum_{n=0}^{N-1} x(n) e^{-j \frac{2\pi}{N} K n} ; 0 \leq K \leq N-1$$

$$\text{Put } K = K-d$$

$$X((K-d))_N = \sum_{n=0}^{N-1} x(n) e^{-j \frac{2\pi}{N} (K-d) n}$$

$$= \sum_{n=0}^{N-1} x(n) e^{-j \frac{2\pi}{N} K n} \cdot e^{+j \frac{2\pi}{N} \cdot d \cdot n}$$

$$= X(K) \cdot e^{j \frac{2\pi}{N} \cdot d \cdot n}$$

$$\underline{\underline{X((K-d))_N = \text{DFT} \{x(n) \cdot e^{j \frac{2\pi}{N} \cdot d \cdot n}\}}}$$

Properties of DFT:

5. Time reversal

$$\text{If DFT}\{x(n)\} = X(k)$$

$$\text{then, DFT}\{x((-n))_N = x(N-n)\} = X((-k))_N = X(N-k)$$

$$\text{Proof:- DFT}\{x(N-n)\} = \sum_{n=0}^{N-1} x(N-n) e^{-j \frac{2\pi}{N} kn}$$

$$\text{Put } m = N-n$$

$$\Rightarrow n = N-m$$

$$m = N$$

$$m = N - N + 1 \Rightarrow m = 1$$

$$= \sum_{m=N}^1 x(m) \cdot e^{-j \frac{2\pi}{N} k (N-m)}$$

$$= \sum_{m=1}^N x(m) \cdot e^{j \frac{2\pi}{N} km}$$

$$= \sum_{m=1}^N x(m) \cdot e^{j \frac{2\pi}{N} km} \cdot e^{-j \frac{2\pi}{N} \cdot N \cdot m}$$

$$= \sum_{m=0}^{N-1} x(m) \cdot e^{-j \frac{2\pi}{N} (N-k)m}$$

$$X(k) = X(N-k)$$

$$\text{DFT}\{x(N-n)\} = X(N-k) = X((-k))_N$$

Concept of Time Reversal:

$x(n) \rightarrow N$ -point sequence

Time Reversal.

$$x((n))_N = x(N-n)^*$$

EX:- $x(n) = \{1, -1, 3, 5\}$ $n=0$ to 3

$$y(n) = x((n))_4 = x(4-n)$$

$$n=0 \quad y(0) = x(4) = x(4-4) = x(0) = \underline{1}$$

$$n=1 \quad y(1) = x(3) = \underline{5}$$

$$n=2 \quad y(2) = x(2) = \underline{3}$$

$$n=3 \quad y(3) = x(1) = \underline{-1}$$

$$y(n) = \{ \underline{1}, \underline{5}, \underline{3}, \underline{-1} \}$$

$$x(n) = \{1, 2, 3, 4, 5, 6, 7, 8\} \quad n=0 \text{ to } 7$$

$$y(n) = x((n))_8 = x(8-n)$$

$$n=0 \quad y(0) = x(8) = x(8-8) = x(0) = \underline{1}$$

$$n=1 \quad y(1) = x(7) = \underline{8}$$

$$n=2 \quad y(2) = x(6) = \underline{7}$$

$$n=3 \quad y(3) = x(5) = \underline{6}$$

$$n=4 \quad y(4) = x(4) = \underline{5}$$

$$n=5 \quad y(5) = x(3) = \underline{4}$$

$$n=6 \quad y(6) = x(2) = \underline{3}$$

$$n=7 \quad y(7) = x(1) = \underline{2}$$

$$y(n) = \{ \underline{1}, \underline{8}, \underline{7}, \underline{6}, \underline{5}, \underline{4}, \underline{3}, \underline{2} \}$$

Properties of DFT

6. Circular Convolution:

If DFT $\{x(n)\} = X(K)$

then DFT $\{y(n) = x_1(n) \textcircled{N} x_2(n)\} = Y(K) = X_1(K) \cdot X_2(K)$

$\textcircled{*} \rightarrow \textcircled{N} \rightarrow$ Circular Convolution.

Proof:- $Y(K) = X_1(K) \cdot X_2(K)$
 $y(n) = \frac{1}{N} \sum_{K=0}^{N-1} Y(K) \cdot e^{j\frac{2\pi}{N}Kn}$

$\therefore y(n) = \frac{1}{N} \sum_{K=0}^{N-1} [X_1(K) \cdot X_2(K)] \cdot e^{j\frac{2\pi}{N}Kn}$

$X_1(K) = \sum_{m=0}^{N-1} x_1(m) e^{-j\frac{2\pi}{N}Km}$

$X_2(K) = \sum_{d=0}^{N-1} x_2(d) e^{-j\frac{2\pi}{N}Kd}$

$y(n) = \frac{1}{N} \sum_{K=0}^{N-1} \sum_{m=0}^{N-1} x_1(m) e^{-j\frac{2\pi}{N}Km} \cdot \sum_{d=0}^{N-1} x_2(d) e^{-j\frac{2\pi}{N}Kd} \cdot e^{j\frac{2\pi}{N}Kn}$

$y(n) = x_1(n) \textcircled{N} x_2(n)$

Rearranging.

$y(n) = \frac{1}{N} \sum_{m=0}^{N-1} x_1(m) \cdot \sum_{d=0}^{N-1} x_2(d) \left[\sum_{K=0}^{N-1} e^{j\frac{2\pi}{N}(n-m-d)K} \right]$
 $\rightarrow \textcircled{1}$

W.K.T. $\sum_{K=0}^{N-1} \alpha^K = \frac{1-\alpha^N}{1-\alpha} ; \alpha \neq 1$
 $= N ; \alpha = 1$

$\alpha = e^{j\frac{2\pi}{N}(n-m-d)}$
 $n-m-d$

$\alpha = 1 ; d = n-m$

$\alpha \neq 1 ; d \neq n-m$

$= \frac{1 - e^{j\frac{2\pi}{N}(n-m-d)N}}{1 - e^{j\frac{2\pi}{N}(n-m-d)}} = 0 ; d \neq n-m$

$= \frac{N}{N} ; d = n-m$

$y(n) = \frac{1}{N} \sum_{m=0}^{N-1} x_1(m) \cdot \sum_{d=0}^{N-1} x_2(d) \cdot N$

$y(n) = \frac{1}{N} \sum_{m=0}^{N-1} x_1(m) \cdot x_2(n-m) \cdot N$

Properties of DFT:

7. Modulation (or) Multiplication.

$$\text{If } \text{DFT}\{x_1(n)\} = X_1(K)$$

$$\& \text{DFT}\{x_2(n)\} = X_2(K)$$

then,

$$\text{DFT}\{x_1(n) \cdot x_2(n)\} = \frac{1}{N} [X_1(K) \otimes X_2(K)]$$

Proof: $\text{DFT}\{x(n)\} = \sum_{n=0}^{N-1} x(n) e^{-j\frac{2\pi}{N}kn}$

$$\text{DFT}\{x_1(n) \cdot x_2(n)\} = \sum_{n=0}^{N-1} [x_1(n) \cdot x_2(n)] \cdot e^{-j\frac{2\pi}{N}kn}$$

Let $x_2(n) = \frac{1}{N} \sum_{u=0}^{N-1} X_2(u) e^{j\frac{2\pi}{N}un}$

$$= \sum_{n=0}^{N-1} x_1(n) \cdot \frac{1}{N} \sum_{u=0}^{N-1} X_2(u) e^{j\frac{2\pi}{N}un} \cdot e^{-j\frac{2\pi}{N}kn}$$

Rearrange

$$= \frac{1}{N} \sum_{u=0}^{N-1} X_2(u) \cdot \underbrace{\sum_{n=0}^{N-1} x_1(n) \cdot e^{-j\frac{2\pi}{N}(k-u)n}}_{X_1(K-u)}$$

W.K.T. $N-1$

$$X(K) = \sum_{n=0}^{N-1} x(n) e^{-j\frac{2\pi}{N}kn}$$

$$X(K-u) = \sum_{n=0}^{N-1} x(n) e^{-j\frac{2\pi}{N}(K-u)n}$$

$$= \frac{1}{N} \sum_{u=0}^{N-1} X_2(u) X_1(K-u)$$

$$= \frac{1}{N} \sum_{u=0}^{N-1} X_1(K-u) X_2(u)$$

$$\boxed{\text{DFT}\{x_1(n) \cdot x_2(n)\} = \frac{1}{N} [X_1(K) \otimes X_2(K)]}$$

Properties of DFT:

8. PARSEVAL'S THEOREM

$$\text{If DFT } \{x_1(n)\} = X_1(k) \\ \& \text{ DFT } \{x_2(n)\} = X_2(k)$$

$$\text{then, } \sum_{n=0}^{N-1} x_1(n) \cdot x_2^*(n) = \frac{1}{N} \sum_{k=0}^{N-1} X_1(k) \cdot X_2^*(k)$$

$$\text{Proof: } x_2(n) = \frac{1}{N} \sum_{k=0}^{N-1} X_2(k) e^{j \frac{2\pi}{N} kn} \\ x_2^*(n) = \frac{1}{N} \sum_{k=0}^{N-1} X_2^*(k) \cdot e^{-j \frac{2\pi}{N} kn}$$

$$\sum_{n=0}^{N-1} x_1(n) \cdot x_2^*(n) = \sum_{n=0}^{N-1} x_1(n) \cdot \frac{1}{N} \sum_{k=0}^{N-1} X_2^*(k) e^{-j \frac{2\pi}{N} kn}$$

Rearrange

$$= \frac{1}{N} \sum_{k=0}^{N-1} X_2^*(k) \cdot \underbrace{\sum_{n=0}^{N-1} x_1(n) \cdot e^{-j \frac{2\pi}{N} kn}}_{X_1(k)}$$

$$\sum_{n=0}^{N-1} x_1(n) \cdot x_2^*(n) = \frac{1}{N} \sum_{k=0}^{N-1} X_1(k) \cdot X_2^*(k) \\ = \frac{1}{N} \sum_{k=0}^{N-1} X_2^*(k) \cdot X_1(k)$$

$$\text{If } x_1(n) = x_2(n) \\ \sum_{n=0}^{N-1} x_1(n) \cdot x_1^*(n) = \frac{1}{N} \sum_{k=0}^{N-1} X_1(k) \cdot X_1^*(k) \\ \sum_{n=0}^{N-1} |x_1(n)|^2 = \frac{1}{N} \sum_{k=0}^{N-1} |X_1(k)|^2$$

Energy of $x(n)$

Properties of DFT:

9. Circular Correlation Property

$$\text{If DFT} \{x(n)\} = X(k)$$

$$\text{and DFT} \{y(n)\} = Y(k)$$

then,

$$\text{DFT} \{r_{xy}(d)\} = R_{xy}(k) = X(k) \cdot Y^*(k)$$

$$\text{Proof: } r_{xy}(d) = \sum_{n=0}^{N-1} x(n) \cdot y^*((n-d))_N$$

$$r_{xy}(d) = x(d) \circledast y^*((-d))_N$$

Take DFT on b.s.

$$\text{DFT} \{r_{xy}(d)\} = \text{DFT} \{x(d) \circledast y^*((-d))_N\}$$

$$\boxed{R_{xy}(k) = X(k) \cdot Y^*(k)} \rightarrow \text{Cross Correlation.}$$

$$\text{if } x(n) = y(n)$$

$$R_{xx}(k) = X(k) \cdot X^*(k)$$

$$\boxed{R_{xx}(k) = |X(k)|^2}$$

→ Auto Correlation.

We have,

$$\text{DFT} \{x^*((-n))_N\} = X^*(k)$$

$$\text{DFT} \{y^*((-d))_N\} = Y^*(k) \checkmark$$

10. Symmetry Property:

$x(n) \rightarrow X(k)$ complex value.

$$x(n) = x_R(n) + j x_I(n)$$

$$X(k) = X_R(k) + j X_I(k)$$

$$X(k) = \sum_{n=0}^{N-1} x(n) e^{-j \frac{2\pi}{N} kn} ; 0 \leq k \leq N-1$$

$$X_R(k) + j X_I(k) = \sum_{n=0}^{N-1} [x_R(n) + j x_I(n)] e^{-j \frac{2\pi}{N} kn}$$

$$= \sum_{n=0}^{N-1} [x_R(n) + j x_I(n)] \left[\cos \frac{2\pi}{N} kn - j \sin \frac{2\pi}{N} kn \right]$$

$$= \sum_{n=0}^{N-1} \left[x_R(n) \cos \frac{2\pi}{N} kn - j x_R(n) \sin \frac{2\pi}{N} kn + j x_I(n) \cos \frac{2\pi}{N} kn + x_I(n) \sin \frac{2\pi}{N} kn \right]$$

$$X_R(k) + j X_I(k) = \sum_{n=0}^{N-1} \left\{ \left[x_R(n) \cos \frac{2\pi}{N} kn + x_I(n) \sin \frac{2\pi}{N} kn \right] - j \left[x_R(n) \sin \frac{2\pi}{N} kn - x_I(n) \cos \frac{2\pi}{N} kn \right] \right\}$$

$$X_R(k) = \sum_{n=0}^{N-1} \left[x_R(n) \cos \frac{2\pi}{N} kn + x_I(n) \sin \frac{2\pi}{N} kn \right]$$

$$X_I(k) = - \sum_{n=0}^{N-1} \left[x_R(n) \sin \frac{2\pi}{N} kn - x_I(n) \cos \frac{2\pi}{N} kn \right]$$

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

$$x_R(n) + j x_I(n) = \frac{1}{N} \sum_{k=0}^{N-1} [X_R(k) + j X_I(k)] e^{j \frac{2\pi}{N} kn}$$

$$= \frac{1}{N} \sum_{k=0}^{N-1} \left[X_R(k) \cos \frac{2\pi}{N} kn + j X_R(k) \sin \frac{2\pi}{N} kn + j X_I(k) \cos \frac{2\pi}{N} kn - X_I(k) \sin \frac{2\pi}{N} kn \right]$$

$$= \frac{1}{N} \sum_{k=0}^{N-1} \left\{ \left[X_R(k) \cos \frac{2\pi}{N} kn - X_I(k) \sin \frac{2\pi}{N} kn \right] + j \left[X_R(k) \sin \frac{2\pi}{N} kn + X_I(k) \cos \frac{2\pi}{N} kn \right] \right\}$$

$$X_R(n) = \frac{1}{N} \sum_{k=0}^{N-1} \left[x_R(k) \cos \frac{2\pi}{N} kn - x_I(k) \sin \frac{2\pi}{N} kn \right]$$

$$X_I(n) = \frac{1}{N} \sum_{k=0}^{N-1} \left[x_R(k) \sin \frac{2\pi}{N} kn + x_I(k) \cos \frac{2\pi}{N} kn \right]$$

$$X(K) = \sum_{n=0}^{N-1} \left[x_R(n) \cos \frac{2\pi}{N} Kn + x_I(n) \sin \frac{2\pi}{N} Kn \right] - j \sum_{n=0}^{N-1} \left[x_R(n) \sin \frac{2\pi}{N} Kn - x_I(n) \cos \frac{2\pi}{N} Kn \right]$$

(i) Real & Even Sequence:

$$x(n) \quad x_I(n) = 0 \text{ \& } x(n) = x_R(n)$$

$$X(K) = \sum_{n=0}^{N-1} x(n) \cos \frac{2\pi}{N} Kn$$

$$X_R(K) = \sum_{n=0}^{N-1} x(n) \sin \frac{2\pi}{N} Kn$$

$$X_I(K) = \sum_{n=0}^{N-1} x(n) \cos \frac{2\pi}{N} Kn$$

(ii) Real & Odd Sequence

$$x(n) \quad x_I(n) = 0 \text{ \& } x(n) = x_R(n)$$

$$X(K) = -j \sum_{n=0}^{N-1} x(n) \sin \frac{2\pi}{N} Kn$$

(iii) Purely Imaginary

$$x(n) \quad x_R(n) = 0 \text{ \& } x(n) = j x_I(n)$$

$$X_R(K) + j X_I(K) = \sum_{n=0}^{N-1} x_I(n) \sin \frac{2\pi}{N} Kn + j \sum_{n=0}^{N-1} x_I(n) \cos \frac{2\pi}{N} Kn$$

Properties of DFT:

11. Duality:

$$\text{If } x(n) \xrightarrow[\text{DFT}]{N} X(k)$$

$$\text{then, } X(n) \xrightarrow[\text{DFT}]{N} N [x((L-k))_N] = N x(N-k)$$

Proof:-

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

replace k by n & n by k

$$X(n) = \sum_{k=0}^{N-1} x(k) e^{-j\frac{2\pi}{N}nk} \cdot 1$$

$$= \sum_{k=0}^{N-1} x(k) e^{-j\frac{2\pi}{N}kn} \cdot e^{j\frac{2\pi}{N}Nn}$$

$$X(n) = \sum_{k=0}^{N-1} x(k) \cdot e^{j\frac{2\pi}{N}(N-k)n} \rightarrow \textcircled{1}$$

W.K.T

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{j\frac{2\pi}{N}kn} \rightarrow \textcircled{2}$$

Compare eqn ① & ②

$$X(n) = N \cdot X(N-k) = N [x((L-k))_N]$$

12. Circular Symmetry.

DFT $\{x(n)\} = X(k)$ then DFT $\{x_p(n)\} = X(k)$

$x_p(n) \Rightarrow$ Periodic Representation of $x(n)$

① $x(n) = \{4, 3, 2, 1\}$

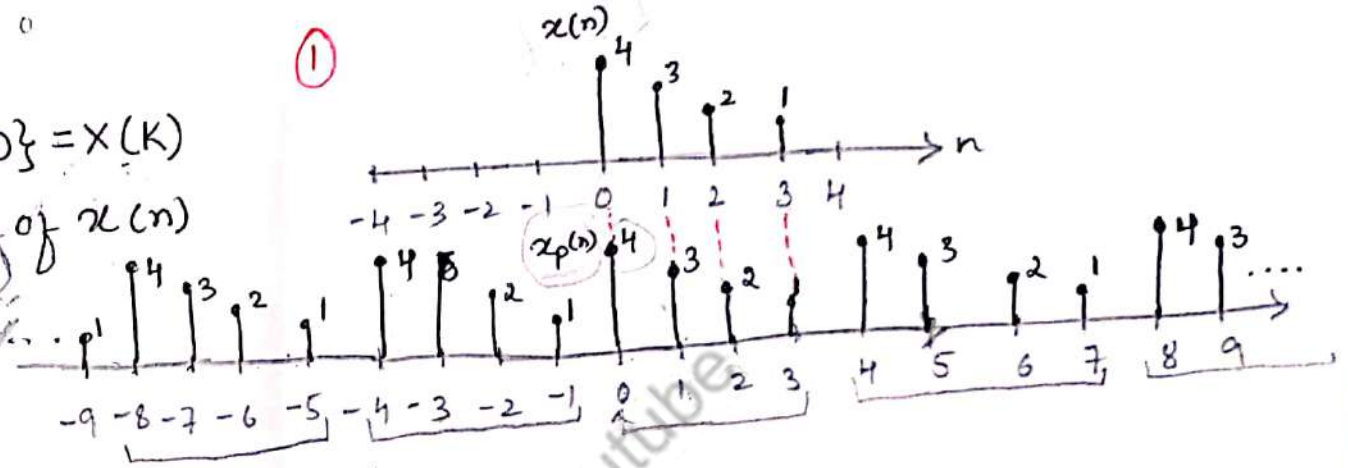
$x_p(n) = \{4, 3, 2, 1\}$

② $x(n) = \{4, 3, 2, 1\}$

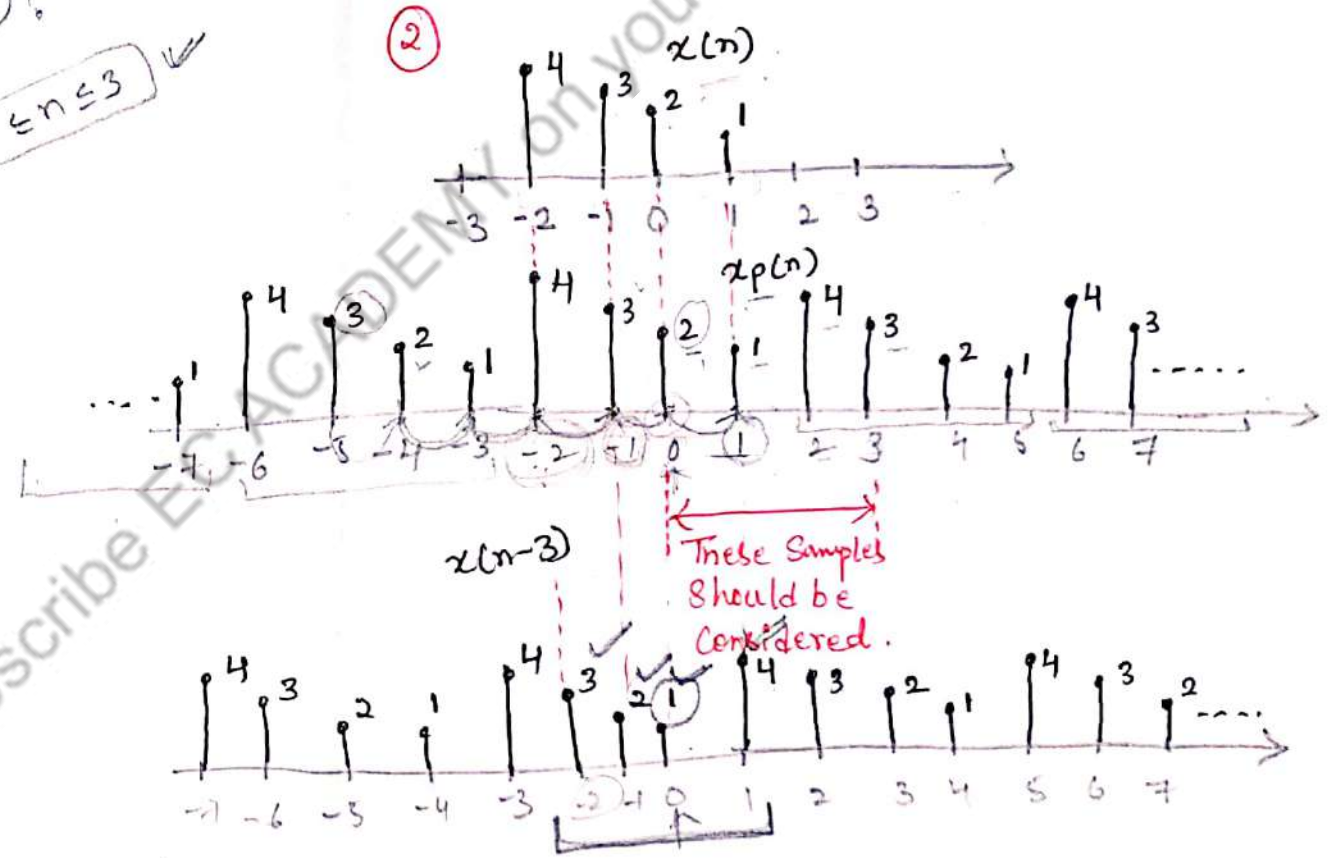
$x_p(n) = \{2, 1, 4, 3\}$

$0 \leq n \leq N-1$
 $-2 \leq n \leq 1$
 DFT?
 $0 \leq n \leq 3$

①



②



Circular
Time Shift

$x(n-3) = \{3, 2, 1, 4\}$

$x(n+2)$

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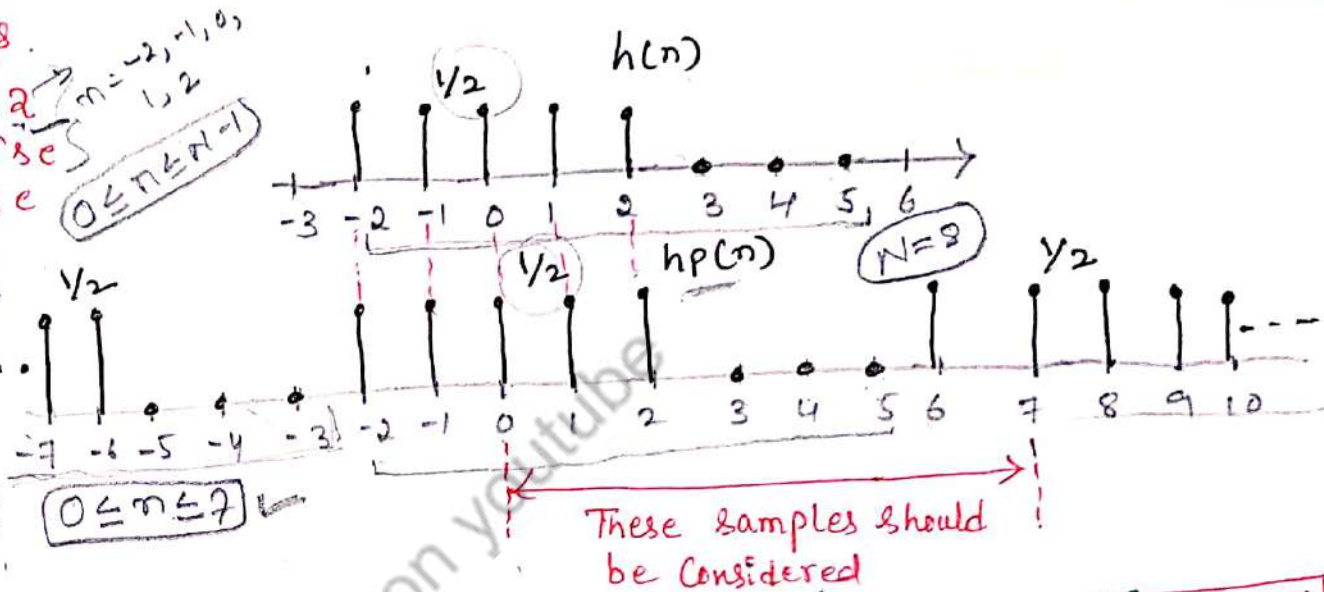
Problem on Circular Symmetries

Find the DFT of $h(n) \begin{cases} 1/2; & -2 \leq n \leq 2 \\ 0; & \text{otherwise} \end{cases}$

Plot the magnitude & phase response for $N=8$

$$h(n) = \left\{ \frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2} \right\}$$

$$h(n) = h_p(n) = \left\{ \frac{1}{2}, \frac{1}{2}, \frac{1}{2}, 0, 0, 0, \frac{1}{2}, \frac{1}{2} \right\}$$

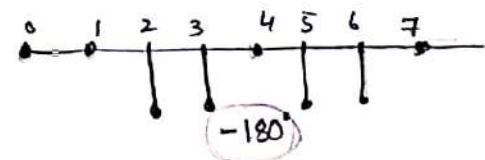
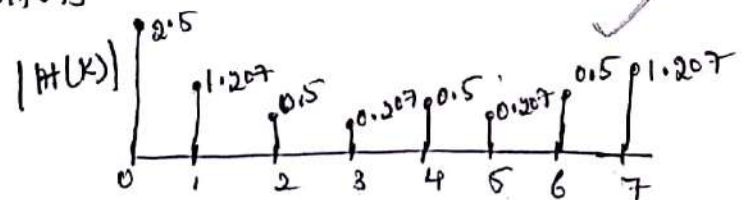


$$H(K) = \sum_{k=0}^{N-1} h(n) W_N^{kn} \Rightarrow H_N = W_N h_N \quad \because N=8$$

$H(0)$	1	1	1	1	1	1	1	1	1	5/2
$H(1)$	0.707	-j	-0.707	-1	-0.707	j	0	0.707	0.707j	1.207
$H(2)$	-j	-1	j	1	-j	-1	-j	-0.707	-0.707j	-1/2
$H(3)$	-0.707	j	-0.707	-1	0.707	+0.707j	-j	-0.707	-0.707j	-0.207
$H(4)$	-1	+1	-1	+1	-1	-1	+1	-0.707	+0.707j	1/2
$H(5)$	-0.707	-j	+0.707	-1	0.707	-0.707j	j	-0.707	+0.707j	-0.207
$H(6)$	j	-1	-j	1	-j	1	-j	0.707	-0.707j	-1/2
$H(7)$	0.707	j	-0.707	-1	-0.707	+0.707j	-j	0.707	-0.707j	1.207

Only imaginary
Magnitude & phase

- 5/2 $\angle 0^\circ$
- 1.207 $\angle 0^\circ$
- 1/2 $\angle -180^\circ$
- 0.207 $\angle -180^\circ$
- 1/2 $\angle 0^\circ$
- +0.207 $\angle -180^\circ$
- 1/2 $\angle 180^\circ$
- 1.207 $\angle 0^\circ$

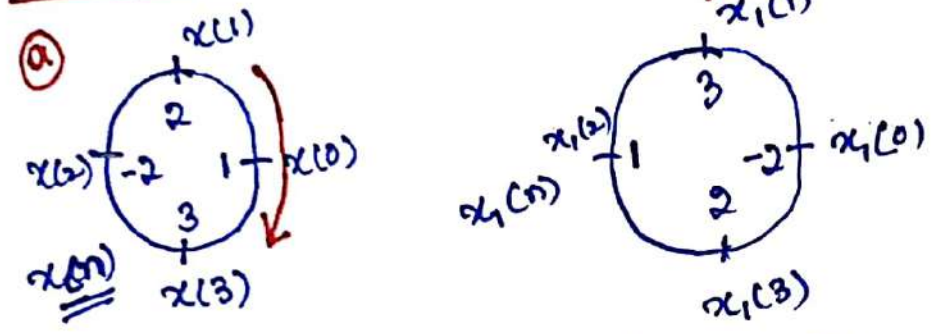


T
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E

Let $x(n) = \{1, 2, -2, 3\}$, Find

$x_1(n) = x((n+2))_4 ; 0 \leq n \leq 3$

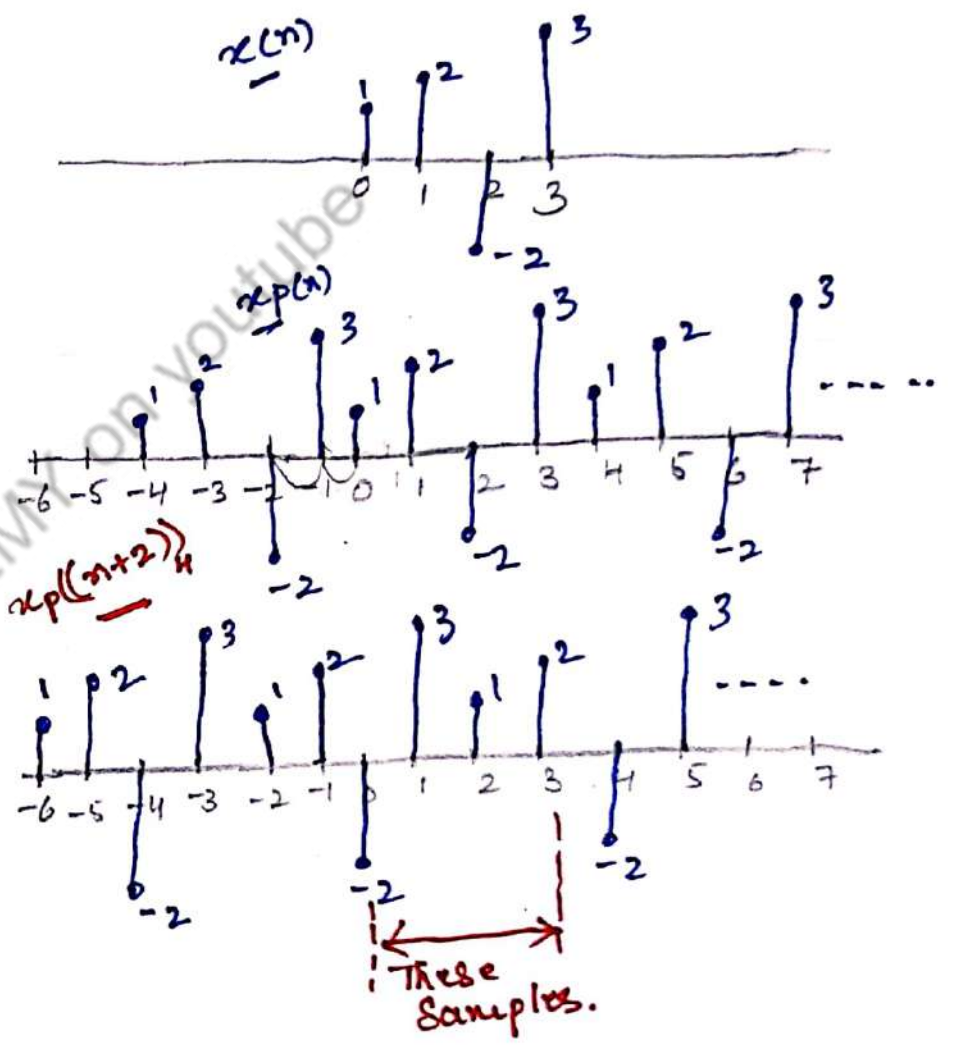
1-Method:- Circular time shift.



$x_1(n) = \{-2, 3, 1, 2\}$ N=4

(b) $x_1(n) = x((n+2))_4 = x(4+n+2)$
 $n=0 \quad x_1(0) = x(6) = x(6-4) = x(2) = \underline{-2}$
 $n=1 \quad x_1(1) = x(7) = x(7-4) = x(3) = \underline{3}$
 $n=2 \quad x_1(2) = x(8) = x(8-4) = x(4) = x(4-4) = x(0) = \underline{1}$
 $n=3 \quad x_1(3) = x(9) = x(9-4) = x(5) = x(5-4) = x(1) = \underline{2}$
 $x_1(n) = \{-2, 3, 1, 2\}$

2-Method:- Circular symmetry



$x_1(n) = \{-2, 3, 1, 2\}$

The first five points of 8-point DFT $X(k)$ are
 $\{0.25, 0.125 - j0.3018, 0, 0.125 - j0.518, 0\}$
 Determine the remaining three points.
 Estimate the value of $x(0)$.

$$X(0) = 0.25$$

$$X(1) = 0.125 - j0.3018$$

$$X(2) = 0$$

$$X(3) = 0.125 - j0.518$$

$$N=8$$

$$X(4) = 0$$

$$X(5) = ?$$

$$X(6) = ?$$

$$X(7) = ?$$

Symmetry property

$$X(N-k) = X^*(k)$$

$$\underline{k=3} \quad X(8-k) = X^*(k)$$

$$X(8-3) = X^*(3)$$

$$X(5) = X^*(3)$$

$$X(5) = 0.125 + j0.518$$

$$\underline{k=2} \quad X(8-2) = X^*(2)$$

$$X(6) = X^*(2) \Rightarrow X(6) = 0$$

$$\underline{k=1} \quad X(8-1) = X^*(1)$$

$$X(7) = X^*(1)$$

$$X(7) = 0.125 + j0.3018$$

IDFT,

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{j2\pi kn/N}$$

$$x(0) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) \cdot 1$$

$$x(0) = \frac{1}{8} \sum_{k=0}^7 X(k)$$

$$x(0) = \frac{1}{8} [0.25 + 0.125 - j0.3018 + 0 + 0.125 - j0.518 + 0 + 0.125 + j0.518 + 0 + 0.125 + j0.3018]$$

$$x(0) = 0.09375$$

Assignment: $x(0) = 0.25$, $x(1) = 0.125 - j0.3018$,
 $x(6) = x(4) = 0$, $x(5) = 0.125 - j0.518$. Determine
 the remaining samples.

Let $X(K)$ denotes N -point DFT of the N -point sequence $x(n)$

(i) Show that if $x(n)$ satisfies the relation $x(n) = -x(N-1-n)$ then

$$X(0) = 0$$

(ii) Show that with N even & if, $x(n) = x(N-1-n)$ then $X(\frac{N}{2}) = 0$

(i) $x(n) = -x(N-1-n) \rightarrow$ odd sequence

$$X(K) = -j \sum_{n=0}^{N-1} x(n) \sin\left[\frac{2\pi Kn}{N}\right] \dots \text{Symmetry Property.}$$

$$X(0) = -j \sum_{n=0}^{N-1} x(n) \sin\left[\frac{2\pi \cdot 0 \cdot n}{N}\right]$$

$$\boxed{X(0) = 0}$$

(ii) $x(n) = x(N-1-n) \rightarrow$ even sequence

$$X(K) = \sum_{n=0}^{N-1} x(n) \cos\left[\frac{2\pi Kn}{N}\right] \dots \text{Symmetry Property.}$$

$$X\left(\frac{N}{2}\right) = \sum_{n=0}^{N-1} x(n) \cos\left[\frac{2\pi \frac{N}{2} \cdot n}{N}\right] = \sum_{n=0}^{N-1} x(n) \cos(\pi n)$$

$$\underline{N=4}$$

$$X\left(\frac{N}{2}\right) = \sum_{n=0}^3 x(n) \cos(\pi n) \\ = x(0) - x(1) + x(2) - x(3)$$

$$x(n) = x(N-1-n) \quad \underline{N=4}$$

$$x(n) = x(3-n)$$

$$\underline{n=0} \quad x(0) = x(3)$$

$$\underline{n=1} \quad x(1) = x(2)$$

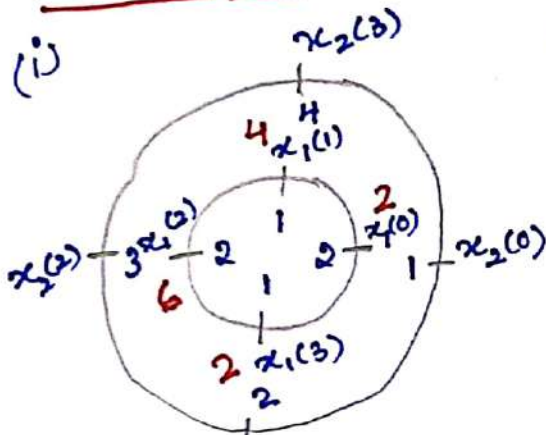
$$\boxed{X\left(\frac{N}{2}\right) = 0}$$

Find the circular convolution of $x_1(n) = \{2, 1, 2, 1\}$ & $x_2(n) = \{1, 2, 3, 4\}$

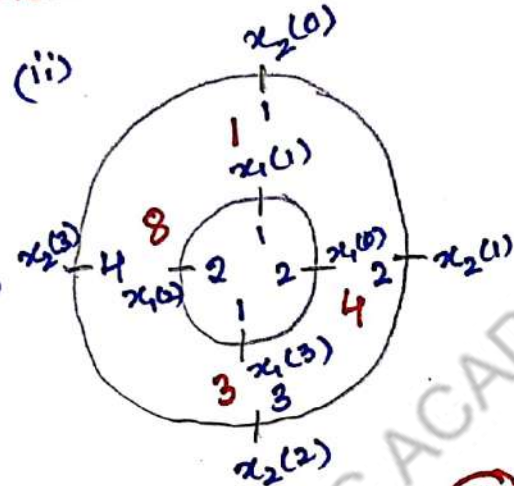
(1) Circular Convolution,

$$y(n) = \sum_{m=0}^{N-1} x_1(m) \cdot x_2((m-n)_N)$$

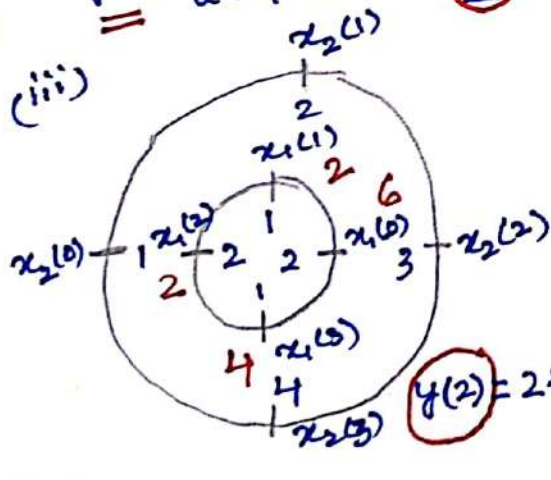
Method-1: [Stockham's method]



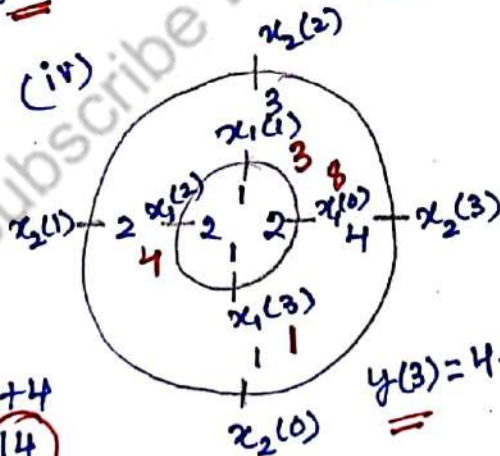
$$y(0) = 2 + 4 + 6 + 2 = \underline{\underline{14}}$$



$$y(1) = 1 + 4 + 3 + 8 = \underline{\underline{16}}$$



$$y(2) = 2 + 2 + 6 + 4 = \underline{\underline{14}}$$



$$y(3) = 4 + 3 + 8 + 1 = \underline{\underline{16}}$$

$$y(n) = \{14, 16, 14, 16\}$$

Method-2 [Matrix method]

$$\begin{bmatrix} 1 & 4 & 3 & 2 \\ 2 & 1 & 4 & 3 \\ 3 & 2 & 1 & 4 \\ 4 & 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \\ 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 14 \\ 16 \\ 14 \\ 16 \end{bmatrix}$$

Method-3 [Tab method]

2	1	2	1	1	4	3	2	$2 + 4 + 6 + 2 = \underline{\underline{14}}$
2	1	2	1	2	1	4	3	$4 + 1 + 8 + 3 = \underline{\underline{16}}$
2	1	2	1	3	2	1	4	$6 + 2 + 2 + 4 = \underline{\underline{14}}$
2	1	2	1	4	3	2	1	$8 + 3 + 4 + 1 = \underline{\underline{16}}$

$$y(n) = \{14, 16, 14, 16\}$$

Find the linear convolution of
 $x_1(n) = \{2, 1, 2, 1\}$ & $x_2(n) = \{1, 2, 3, 4\}$

$$4 + 4 - 1 = 7$$

$$\begin{array}{r}
 x_1(n) \Rightarrow \quad 2 \quad 1 \quad 2 \quad 1 \\
 x_2(n) \Rightarrow \quad 1 \quad 2 \quad 3 \quad 4 \\
 \hline
 \quad \quad \quad 8 \quad 4 \quad 8 \quad 4 \\
 \quad \quad 6 \quad 3 \quad 6 \quad 3 \quad \times \\
 \quad 4 \quad 2 \quad 4 \quad 2 \quad \times \quad \times \\
 2 \quad 1 \quad 2 \quad 1 \quad \times \quad \times \quad \times \\
 \hline
 2 \quad 5 \quad 10 \quad 16 \quad 12 \quad 11 \quad 4
 \end{array}$$

$$y(n) = \{2, 5, 10, 16, 12, 11, 4\}$$

$$\begin{array}{r}
 16 \quad 12 \quad 11 \quad 4 \\
 \quad \quad 2 \quad 5 \quad 10 \\
 \hline
 16 \quad 14 \quad 16 \quad 14 \\
 \quad \quad \quad \uparrow
 \end{array}$$

$$y(n) = \{14, \underline{16}, 14, 16\}$$

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Compute the Circular Convolution of $x_1(n) = \{2, 1, 2, 1\}$ & $x_2(n) = \{1, 2, 3, 4\}$ using DFT and IDFT.

$$X_1(K) \cdot X_2(K) = \begin{bmatrix} 6 \times 10 \\ 0 \times -2 + 2j \\ 2 \times -2 \\ 0 \times -2 - 2j \end{bmatrix} = \begin{bmatrix} 60 \\ 0 \\ -4 \\ 0 \end{bmatrix}$$

$$y(n) = x_1(n) \circledast x_2(n) \longleftrightarrow X_1(K) \cdot X_2(K)$$

IDFT

(iii) IDFT of $X_1(K) \cdot X_2(K)$

$$x_N = \frac{1}{N} [W_N^*] X_N \quad N=4$$

$$X_N = W_N \cdot x_N \quad N=4$$

$$x_H = W_H \cdot x_H$$

$$\begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix} = \begin{bmatrix} W_4^0 & W_4^0 & W_4^0 & W_4^0 \\ W_4^0 & W_4^1 & W_4^2 & W_4^3 \\ W_4^0 & W_4^2 & W_4^4 & W_4^6 \\ W_4^0 & W_4^3 & W_4^6 & W_4^9 \end{bmatrix} \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix}$$

$$\begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix} = \frac{1}{4} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & j & -1 & -j \\ 1 & -1 & 1 & -1 \\ 1 & -j & -1 & j \end{bmatrix} \begin{bmatrix} 60 \\ 0 \\ -4 \\ 0 \end{bmatrix} = \frac{1}{4} \begin{bmatrix} 56 \\ 64 \\ 56 \\ 64 \end{bmatrix}$$

(i) DFT $x_1(n)$.

$$\begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 2 \\ 1 \\ 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 6 \\ 0 \\ 2 \\ 0 \end{bmatrix} X_1(K)$$

(ii) DFT $x_2(n)$

$$\begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} = \begin{bmatrix} 10 \\ -2+2j \\ -2 \\ -2-2j \end{bmatrix} X_2(K)$$

$$= \begin{bmatrix} 14 \\ 16 \\ 14 \\ 16 \end{bmatrix}$$

$$\therefore y(n) = \{14, 16, 14, 16\}$$

Linear Filtering using DFT & IDFT:

$$y(n) = \sum_{k=-\infty}^{\infty} h(k) x(n-k) \rightarrow \textcircled{1}$$

$$Y(\omega) = F \left\{ \sum_{k=-\infty}^{\infty} h(k) x(n-k) \right\} \rightarrow \textcircled{2}$$

Convolution property of F.T.

$$F \{ x_1(n) * x_2(n) \} = X_1(\omega) \cdot X_2(\omega)$$

$$\textcircled{2} \Rightarrow Y(\omega) = H(\omega) \cdot X(\omega) \rightarrow \textcircled{3}$$

$$W.K.T. Y(k) = Y(\omega) \Big|_{\omega = \frac{2\pi k}{N}}$$

$$X(k) = X(\omega) \Big|_{\omega = \frac{2\pi k}{N}} \quad k = 0, 1, \dots, N-1$$

$$H(k) = H(\omega) \Big|_{\omega = \frac{2\pi k}{N}}$$

$$\textcircled{3} \Rightarrow Y(k) = X(k) \cdot H(k); \quad k = 0, 1, \dots, N-1 \rightarrow \textcircled{4}$$

$$y(n) = \text{IDFT} \{ Y(k) \} = \text{IDFT} \{ X(k) \cdot H(k) \} \rightarrow \textcircled{5}$$

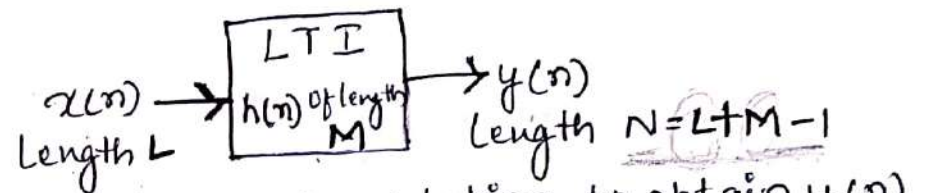
Linear Convolution using Circular Convolution

$$Y(k) = X(k) \cdot H(k)$$

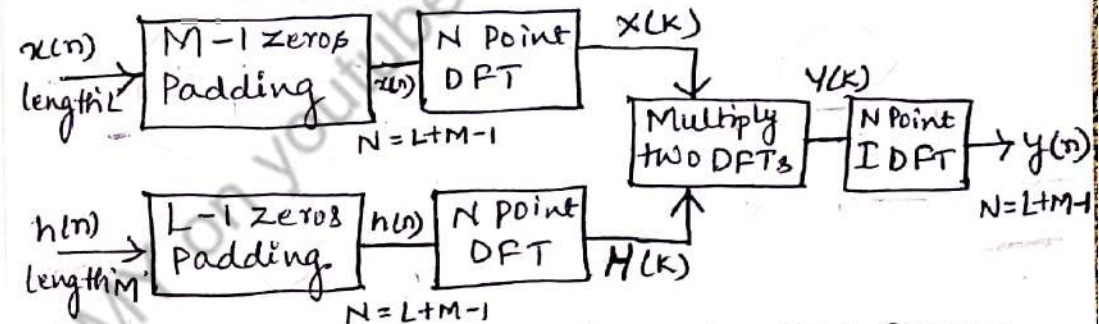
From Circular Convolution: $x_1(n) \textcircled{N} x_2(n) = X_1(k) \cdot X_2(k)$

$$y(n) = x(n) \textcircled{N} h(n)$$

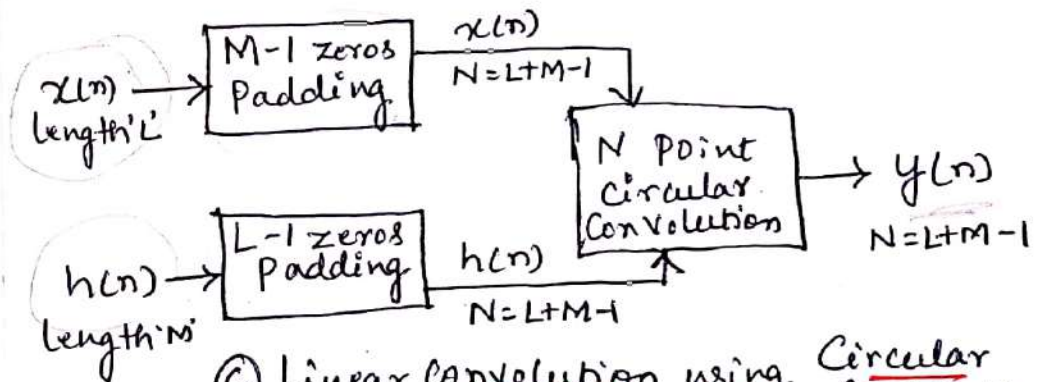
$$N = L + M - 1$$



Ⓐ Linear Convolution to obtain y(n)



Ⓑ y(n) obtained through DFT & IDFT



Ⓒ Linear Convolution using Circular Convolution

Perform the following on the seq. $x(n) = \{1, 2, 3, 1\}$ and $h(n) = \{1, 1, 1\}$ (i) Linear Convolution.

(ii) Circular Convolution (iii) Linear Convolution using Circular Convolution.

(i) Linear Convolution.

$$L=4 \quad M=3 \quad \therefore N=L+M-1=4+3-1=6$$

1	2	3	1	
1	2	3	1	
1	2	3	1	x
1	2	3	1	x
1	3	6	6	4
1	3	6	6	4

$$y(n) = \{1, 3, 6, 6, 4, 1\}$$

(ii) Linear Convolution using Circular Conv.

$$h(n) = \{1, 1, 1, 0\}$$

$$\begin{bmatrix} 1 & 1 & 3 & 2 \\ 2 & 1 & 1 & 3 \\ 3 & 2 & 1 & 1 \\ 3 & 2 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 5 \\ 4 \\ 6 \\ 6 \end{bmatrix}$$

$$y(n) = \{5, 4, 6, 6\}$$

$$x(n) = \delta(n) + 3\delta(n-1) + 2\delta(n-2) - \delta(n-3) + \delta(n-4)$$

$$h(n) = 2\delta(n) + \delta(n-1)$$

$$x(n) = \{1, 3, 2, -1, 1\}$$

$$h(n) = \{2, -1\}$$

$$6-4=2$$

$$y(n) = \{1, 3, 6, 6, 4, 1\}$$

$$y(n) = \{5, 4, 6, 6\}$$

(iii) Linear Conv. using Circular Conv.

$$N=L+M-1, \quad M-1 \text{ zeros to } x(n)$$

$$L-1 \text{ zeros to } h(n)$$

$$M-1 \Rightarrow 3-1=2$$

$$L-1 \Rightarrow 4-1=3$$

$$x(n) = \{1, 2, 3, 1, 0, 0\}$$

$$h(n) = \{1, 1, 1, 0, 0, 0\}$$

$$\begin{bmatrix} 1 & 0 & 0 & 1 & 3 & 2 \\ 2 & 1 & 0 & 0 & 1 & 3 \\ 3 & 2 & 1 & 0 & 0 & 1 \\ 1 & 3 & 2 & 1 & 0 & 0 \\ 0 & 1 & 3 & 2 & 1 & 0 \\ 0 & 0 & 1 & 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \\ 6 \\ 6 \\ 4 \\ 1 \end{bmatrix}$$

$$y(n) = \{1, 3, 6, 6, 4, 1\}$$

DFT for linear filtering of Long Duration Sequences.

① Overlap Save method:

→ $h(n)$ of length 'M' & $x(n)$ → Segmented into blocks of 'L'

Step 1: Select value of $N = 2^M$

Step 2: The length of $h(n)$ is made 'N' by padding L-1 zeros. $[N = M + L - 1]$

$$h(n) = \{h(0), h(1), \dots, h(M-1), \underbrace{0, 0, \dots, 0}_{L-1}\}$$

Step 3: The sequence $x(n)$ is divided into sub sequences of length 'N' as:

$$x_1(n) = \{ \underbrace{0, 0, \dots, 0}_{M-1 \text{ zeros}}, x(0), x(1), \dots, x(L-1) \}$$

$$x_2(n) = \{ \underbrace{x(L-M+1), \dots, x(L-1)}_{M-1 \text{ samples of } x_1(n)}, x(L), x(L+1), \dots, x(2L-1) \}$$

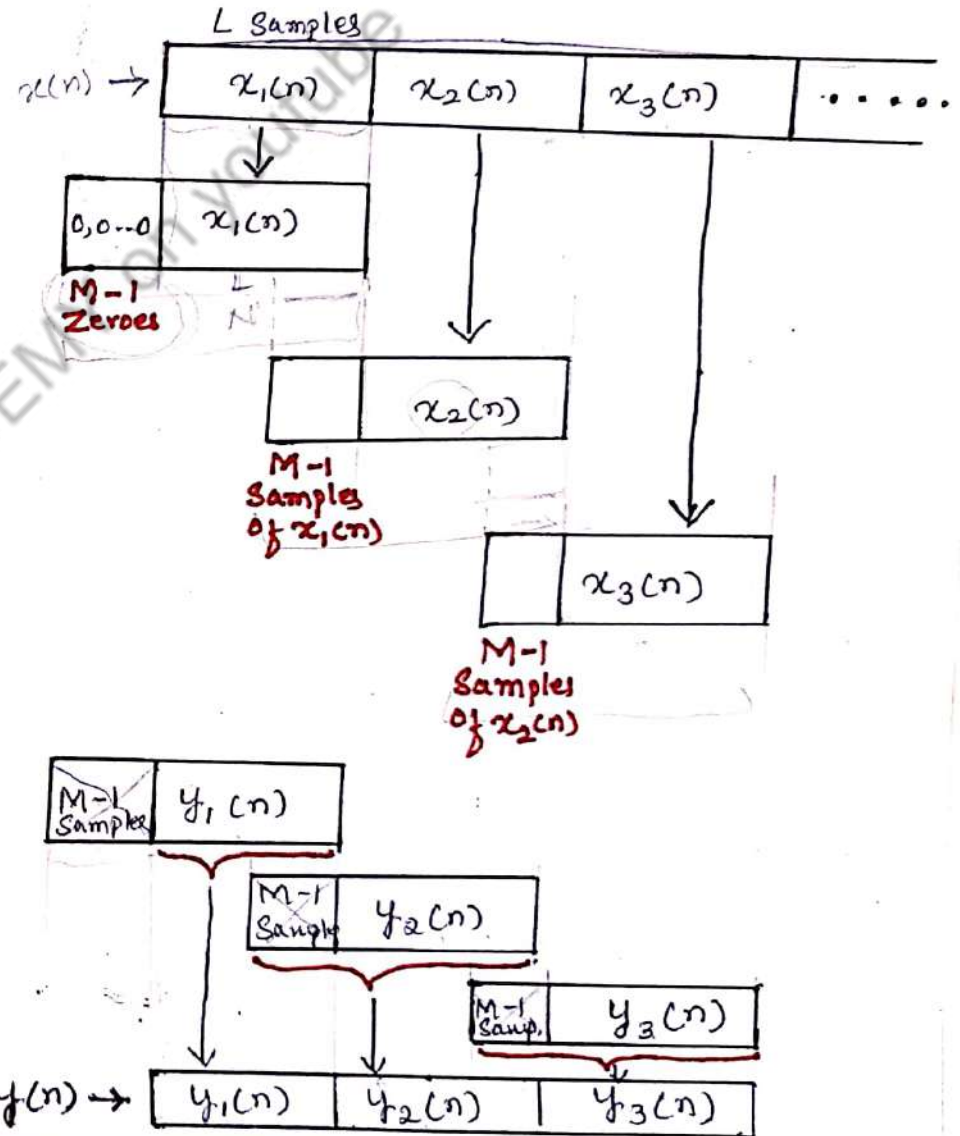
$$x_3(n) = \{ \underbrace{x(2L-M+1), \dots, x(2L-1)}_{M-1 \text{ samples of } x_2(n)}, x(2L), x(2L+1), \dots, x(3L-1) \}$$

Step 4: calculate $Y_1(K) = X_1(K) H(K)$

$$y_1(n) = x_1(n) \circledast h(n) \quad y_1(n) = \text{IDFT} \{ Y_1(K) \}$$

Steps: Repeat step 4 to obtain $y_2(n), y_3(n), \dots$

Step 6: First M-1 samples of $y_1(n), y_2(n), y_3(n)$ are discarded and remaining samples are fitted one after the other to get the final sequence.



Find $y(n)$ for $h(n) = \{1, 1, 1\}$ and $x(n) = \{3, -1, 0, 1, 3, 2, 0, 1, 2, 1\}$ using Overlap-save method.

$h(n) = \{1, 1, 1\} \therefore M=3$

$3+10-1 \Rightarrow 12$

Step 1: $N = 2^M = 2^3 \Rightarrow N=8$

$N = M+L-1 \Rightarrow L = N - M + 1 = 8 - 3 + 1 \Rightarrow L=6$

Step 2: $h(n) = \{1, 1, 1, \underbrace{0, 0, 0, 0, 0}_{L-1 \text{ zeros}}\}$

$6-1=5$

Step 3: $x_1(n) = \{0, 0, 3, -1, 0, 1, 3, 2\}$
M-1 zeros

$x_2(n) = \{3, 2, 0, 1, 2, 1, 0, 0\}$
M-1 $x_1(n)$

Step 6: $y(n) = \{3, 2, 2, 0, 4, 6, 5, 3, 3, 4, 3, 1\}$

Step 4: $y_1(n) = x_1(n) \otimes h(n)$

$$\begin{bmatrix} 0 & 2 & 3 & 1 & 0 & -1 & 3 & 0 \\ 0 & 0 & 2 & 3 & 1 & 0 & -1 & 3 \\ 3 & 0 & 0 & 2 & 3 & 1 & 0 & -1 \\ -1 & 3 & 0 & 0 & 2 & 3 & 1 & 0 \\ 0 & -1 & 3 & 0 & 0 & 2 & 3 & 1 \\ 1 & 0 & -1 & 3 & 0 & 0 & 2 & 3 \\ 3 & 1 & 0 & -1 & 3 & 0 & 0 & 2 \\ 2 & 3 & 1 & 0 & -1 & 3 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 5 \\ 2 \\ 3 \\ 2 \\ 2 \\ 0 \\ 4 \\ 6 \end{bmatrix}$$

$y_1(n) = \{5, 2, 3, 2, 2, 0, 4, 6\}$

Step 5: $y_2(n) = x_2(n) \otimes h(n)$

$$\begin{bmatrix} 3 & 0 & 0 & 1 & 2 & 1 & 0 & 2 \\ 2 & 3 & 0 & 0 & 1 & 2 & 1 & 0 \\ 0 & 2 & 3 & 0 & 0 & 1 & 2 & 1 \\ 1 & 0 & 2 & 3 & 0 & 0 & 1 & 2 \\ 2 & 1 & 0 & 2 & 3 & 0 & 0 & 1 \\ 1 & 2 & 1 & 0 & 2 & 3 & 0 & 0 \\ 0 & 1 & 2 & 1 & 0 & 2 & 3 & 0 \\ 0 & 0 & 1 & 2 & 1 & 0 & 2 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 3 \\ 5 \\ 5 \\ 3 \\ 3 \\ 4 \\ 3 \\ 1 \end{bmatrix}$$

~~$y_2(n) = \{3, 2, 2, 0, 4, 6, 5, 3, 3, 4, 3, 1\}$~~
 $y_2(n) = \{3, 5, 5, 3, 3, 4, 3, 1\}$

DFT for Linear Filtering of Long duration Sequence

2. Overlap Add method

$h(n) \rightarrow$ length 'M' & $x(n) \rightarrow$ segmented into blocks.

Step 1: Select $N=2^M$ $h(n) = \{h(0), h(1), \dots, 0, 0, \dots, 0\}$
 $L-1$

Step 2: Length of $h(n)$ is made 'N' by padding $L-1$ zeros [$N = M + L - 1$]

Step 3: The seq. $x(n)$ is divided into sub seq. of length 'N'

$$x_1(n) = \{x(0), x(1), \dots, x(L-1), \underbrace{0, 0, \dots, 0}_{M-1}\}$$

$$x_2(n) = \{x(L), x(L+1), \dots, x(2L-1), \underbrace{0, 0, \dots, 0}_{M-1}\}$$

$$x_3(n) = \{x(2L), x(2L+1), \dots, x(3L-1), \underbrace{0, 0, \dots, 0}_{M-1}\}$$

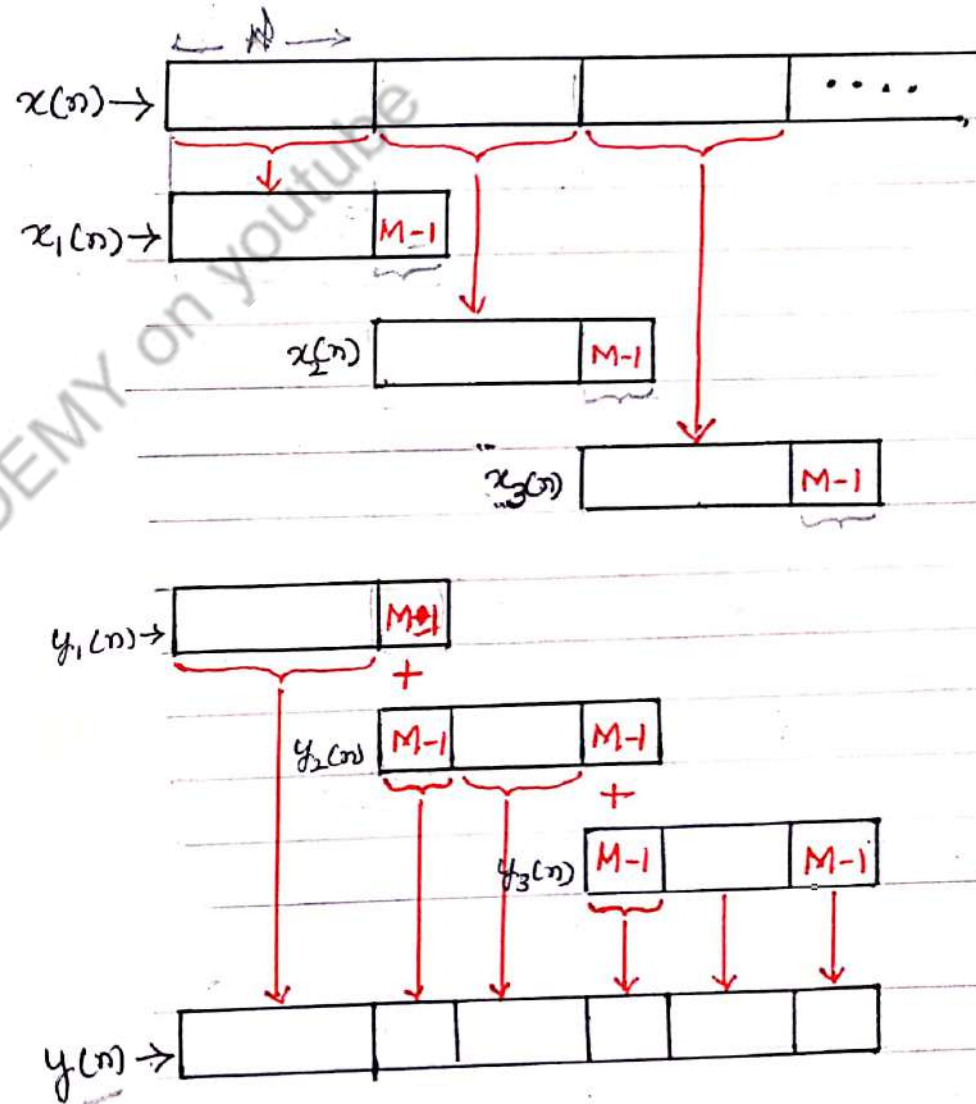
Step 4: Calculate $Y_1(k) = X_1(k) \cdot H(k)$
 $y_1(n) = \text{IDFT}\{Y_1(k)\}$

(or) $y_1(n) = x_1(n) \circledast h(n)$

Step 5: Repeat Step 4 to obtain $y_2(n), y_3(n), \dots$

Step 6: Add all $M-1$ samples of each o/p

Sequence to first $M-1$ samples of succeeding o/p seq. Such seq. are fitted one after another to get final seq.



For $h(n) = \{3, 2, 1, 1\}$ & $x(n) = \{1, 2, 3, 3, 2, 1, -1, -2, -3, 5, 6, -1, 2, 0, 2, 1\}$
 Find the o/p using overlap Add method assume block length as 7.

$h(n) = \{3, 2, 1, 1\} \therefore M=4$

step 1:- $N=7$

$N=2^M$

$N = M+L-1 \Rightarrow 7 = 4+L-1 \Rightarrow L=4$

$4-1 \Rightarrow 3$

step 2:- $h(n) = \{3, 2, 1, 1, \underbrace{0, 0, 0}_{L-1}\}$

$4-1 \Rightarrow 3$

step 3: $x_1(n) = \{1, 2, 3, 3, \underbrace{0, 0, 0}_{M-1}\}$

$x_2(n) = \{2, 1, -1, -2, 0, 0, 0\}$

$x_3(n) = \{-3, 5, 6, -1, 0, 0, 0\}$

$x_4(n) = \{2, 0, 2, 1, 0, 0, 0\}$

Step 4: $y_1(n) = x_1(n) \otimes h(n)$

$$\begin{bmatrix} 1 & 0 & 0 & 0 & 3 & 3 & 2 \\ 2 & 1 & 0 & 0 & 0 & 3 & 3 \\ 3 & 2 & 1 & 0 & 0 & 0 & 3 \\ 3 & 3 & 2 & 1 & 0 & 0 & 0 \\ 0 & 3 & 3 & 2 & 1 & 0 & 0 \\ 0 & 0 & 3 & 3 & 2 & 1 & 0 \\ 0 & 0 & 0 & 3 & 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} 3 \\ 2 \\ 1 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 3 \\ 8 \\ 14 \\ 18 \\ 11 \\ 6 \\ 3 \end{bmatrix} \quad y_1(n)$$

steps $y_2(n) = x_2(n) \otimes h(n)$
 $= \{2, 1, -1, -2, 0, 0, 0\} \otimes \{3, 2, 1, 1, 0, 0, 0\}$

$y_2(n) = \{6, 7, 1, -5, -4, -3, -2\}$

$y_3(n) = x_3(n) \otimes h(n)$
 $= \{-3, 5, 6, -1, 0, 0, 0\} \otimes \{3, 2, 1, 1, 0, 0, 0\}$

$y_3(n) = \{-9, 9, 25, 11, 9, 5, -1\}$

$y_4(n) = x_4(n) \otimes h(n)$
 $= \{2, 0, 2, 1, 0, 0, 0\} \otimes \{3, 2, 1, 1, 0, 0, 0\}$

$y_4(n) = \{6, 4, 8, 9, 4, 3, 1\}$

Step 6

$M=4 \quad M-1 \Rightarrow 3$

$y_1(n) = 3, 8, 14, 18, 11, 6, 3$

$y_2(n) = 6, 7, 1, -5, -4, -3, -2$

$y_3(n) =$

$y_4(n) =$

$y(n) = 3, 8, 14, 18, 17, 13, 4, -5, -13, 6, 23, 11, 15, 9, 7, 9, 4, 3, 1$

Radix-2 DIT-FFT Algorithm:

DIT → Decimation in Time
 FFT → Fast Fourier Transform.

$x(n)$ → length N

$x(n) = \{x(0), x(1), x(2), x(3), \dots, x(N-2), x(N-1)\}$

even indexed seq: $\{x(0), x(2), x(4), \dots, x(N-2)\}$

odd indexed seq: $\{x(1), x(3), x(5), \dots, x(N-1)\}$

W.K.T. N -Point DFT

$$X(K) = \sum_{n=0}^{N-1} x(n) W_N^{Kn}; \quad 0 \leq K \leq N-1 \rightarrow \textcircled{1}$$

eqn ① → Decimation → even, odd seq.

$$X(K) = \sum_{n=0}^{N-2} x(n) W_N^{Kn} + \sum_{n=1}^{N-1} x(n) W_N^{Kn} \rightarrow \textcircled{2}$$

$2r = 0$
 $r = 0$
 $n \rightarrow \text{even}$

$2r+1 = 1$
 $2r = 0$
 $r = 0$
 $n \rightarrow \text{odd}$

Put $n = 2r$ in 1st term, $n = 2r+1$ in 2nd term.

$$X(K) = \sum_{r=0}^{N/2-1} x(2r) W_N^{2rK} + \sum_{r=0}^{N/2-1} x(2r+1) W_N^{K(2r+1)}$$

$$X(K) = \sum_{r=0}^{N/2-1} g(r) W_N^{2rK} + \sum_{r=0}^{N/2-1} h(r) W_N^{K(2r+1)}$$

$\therefore W_N = e^{-j2\pi/N} \Rightarrow W_N^2 = e^{-j2\pi \cdot 2/N} = e^{-j2\pi/N} = W_N$

Rearrange,

$$X(K) = \underbrace{\sum_{r=0}^{N/2-1} g(r) W_N^{2rK}}_{N/2 \text{ DFT even seq}} + W_N^K \underbrace{\sum_{r=0}^{N/2-1} h(r) W_N^{rK}}_{N/2 \text{ DFT odd seq}} \quad \textcircled{4}$$

$$X(K) = G(K) + W_N^K H(K); \quad 0 \leq K \leq \frac{N}{2} - 1 \rightarrow \textcircled{5}$$

$G(K)$ & $H(K)$ → periodic with period $\frac{N}{2}$

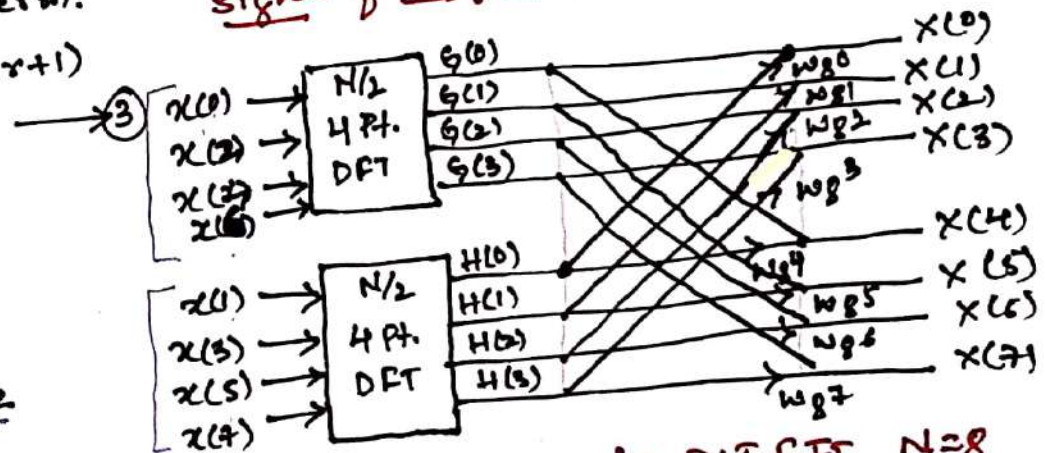
$$X(K) = G(K - \frac{N}{2}) + W_N^K H(K - \frac{N}{2}); \quad \frac{N}{2} \leq K \leq N-1 \rightarrow \textcircled{6}$$

Ex:- $N=8$ $\therefore K \rightarrow 0+7$
 $K = 0+3 \rightarrow \textcircled{5}$ $K = 4+7 \rightarrow \textcircled{6}$

⑤ ⇒ $K=0; X(0) = G(0) + W_8^0 H(0)$
 $K=1; X(1) = G(1) + W_8^1 H(1)$
 $K=2; X(2) = G(2) + W_8^2 H(2)$
 $K=3; X(3) = G(3) + W_8^3 H(3)$

⑥ ⇒ $K=4; X(4) = G(0) + W_8^4 H(0)$
 $K=5; X(5) = G(1) + W_8^5 H(1)$
 $K=6; X(6) = G(2) + W_8^6 H(2)$
 $K=7; X(7) = G(3) + W_8^7 H(3)$

Signal flow graph



First stage in DIT FFT $N=8$

$G(K)$ & $H(K) \rightarrow \frac{N}{2}$ Point
 Combination of two $\frac{N}{4}$ points.

$$G(K) = \sum_{r=0}^{N/2-1} g(r) W_{N/2}^{Kr} \rightarrow (7)$$

$$G(K) = \sum_{r=0}^{N/2-1} g(r) W_{N/2}^{Kr} + \sum_{r=0}^{N/2-1} g(r) W_{N/2}^{Kr} \rightarrow (7)$$

Annotations: $2d+1 = N/4 - 1$, $2d+1 = N/2 - 1$, $2d+1 = N/4 - 1$, $2d+1 = N/2 - 1$

$$g(r) = \{ g(0), g(1), g(2), \dots, g(\frac{N}{2}-2), g(\frac{N}{2}-1) \}$$

Put $r=2d$ in 1st term, $r=2d+1$ in 2nd (7)

$$G(K) = \sum_{d=0}^{N/4-1} g(2d) W_{N/2}^{2Kd} + \sum_{d=0}^{N/4-1} g(2d+1) W_{N/2}^{K(2d+1)}$$

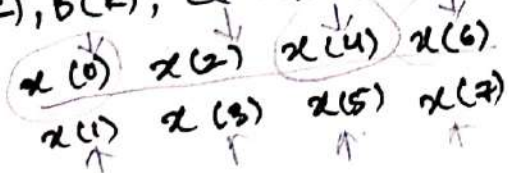
$$G(K) = \sum_{d=0}^{N/4-1} a(d) W_{N/4}^{Kd} + W_{N/2}^K \sum_{d=0}^{N/4-1} b(d) W_{N/4}^{Kd}$$

Annotations: $W_{N/2}^{2Kd} = W_{N/4}^{Kd}$, $W_{N/2}^{K(2d+1)} = W_{N/4}^{Kd} \cdot W_{N/2}^K$

$$G(K) = A(K) + W_{N/2}^K B(K); 0 \leq K \leq \frac{N}{4} - 1 \rightarrow (8)$$

$$H(K) = C(K) + W_{N/2}^K D(K); 0 \leq K \leq \frac{N}{4} - 1 \rightarrow (9)$$

$A(K), B(K), C(K)$ & $D(K) \rightarrow$ periodic $\frac{N}{4}$.



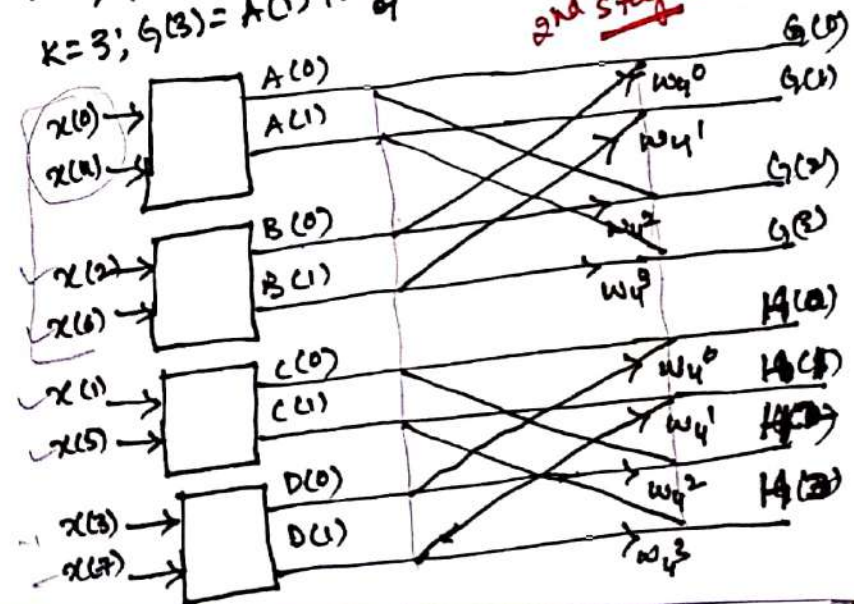
$$(8) \Rightarrow G(K) = A(K - \frac{N}{4}) + W_{N/2}^K B(K - \frac{N}{4}); \frac{N}{4} \leq K \leq \frac{N}{2} - 1 \rightarrow (10)$$

$$(9) \Rightarrow H(K) = C(K - \frac{N}{4}) + W_{N/2}^K D(K - \frac{N}{4}); \frac{N}{4} \leq K \leq \frac{N}{2} - 1 \rightarrow (11)$$

$K=0 \rightarrow$ eqn (8) & (9)
 $2 \rightarrow 3 \rightarrow$ eqn (10) & (11)

$K=0; G(0) = A(0) + W_{N/2}^0 B(0)$
 $K=1; G(1) = A(1) + W_{N/2}^1 B(1)$
 $K=2; G(2) = A(0) + W_{N/2}^2 B(0)$
 $K=3; G(3) = A(1) + W_{N/2}^3 B(1)$

$K=0; H(0) = C(0) + W_{N/2}^0 D(0)$
 $K=1; H(1) = C(1) + W_{N/2}^1 D(1)$
 $K=2; H(2) = C(0) + W_{N/2}^2 D(0)$
 $K=3; H(3) = C(1) + W_{N/2}^3 D(1)$



3

X(0)
X(1)
X(2)
X(3)
X(4)
X(5)
X(6)
X(7)

Radix-2 DIT-FFT Algorithm:

Each $\frac{N}{4}$ DFT as two $\frac{N}{8}$ point DFTs.

the 2-point DFT of $x(0)$ & $x(4)$

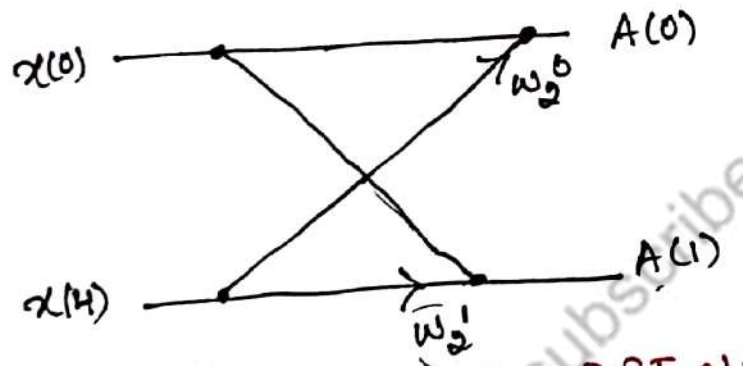
$$A(k) = \sum_{n=0}^{N/4-1} x(n) W_{N/4}^{kn} ; 0 \leq k \leq \frac{N}{4} - 1$$

N=8

$$A(k) = \sum_{n=0}^1 x(n) W_2^{kn} ; 0 \leq k \leq 1$$

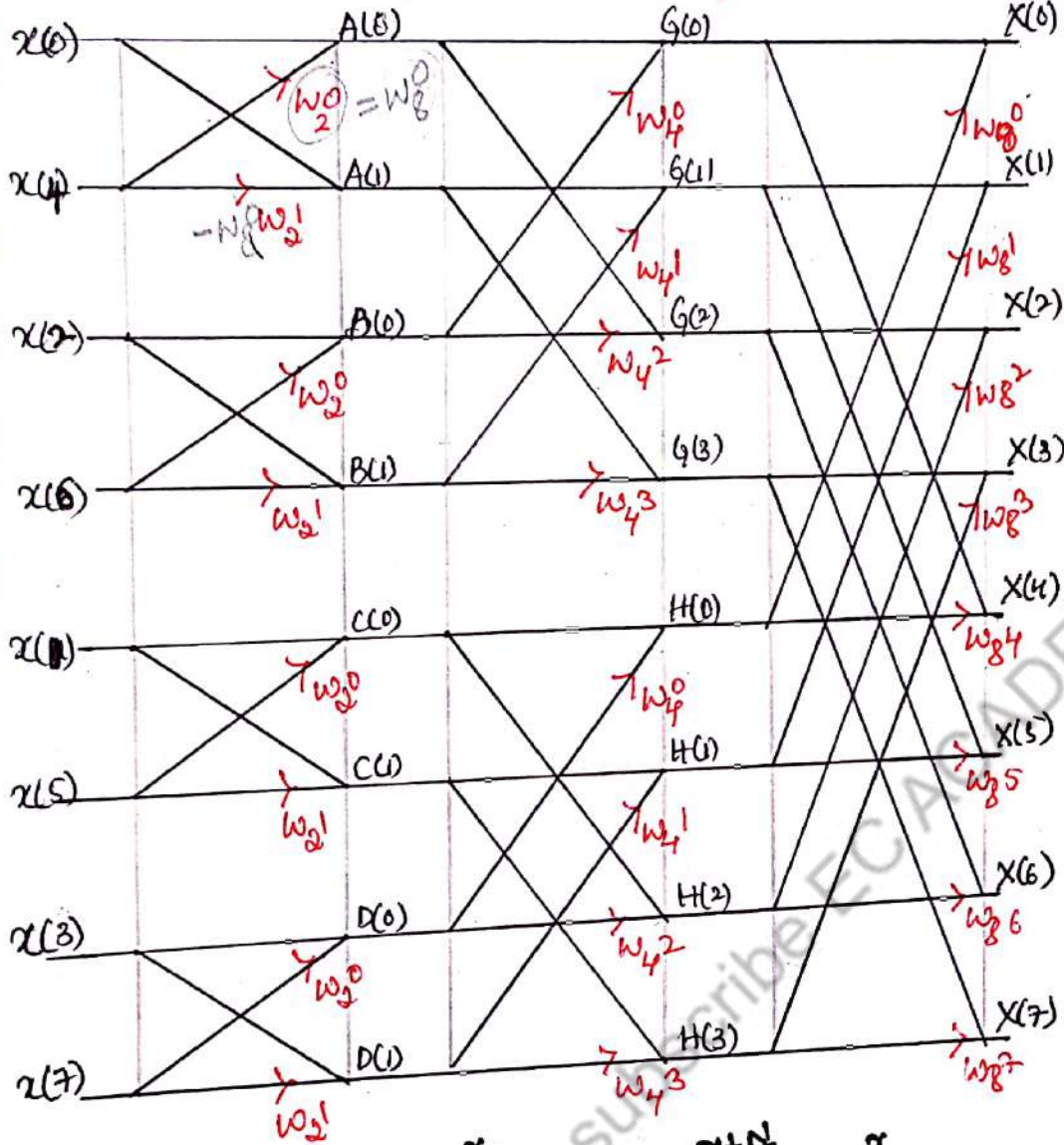
For ; $k=0 \Rightarrow A(0) = x(0) + W_2^0 x(4)$

For ; $k=1 \Rightarrow A(1) = x(0) + W_2^1 x(4)$

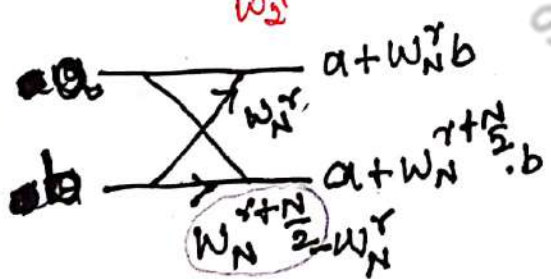
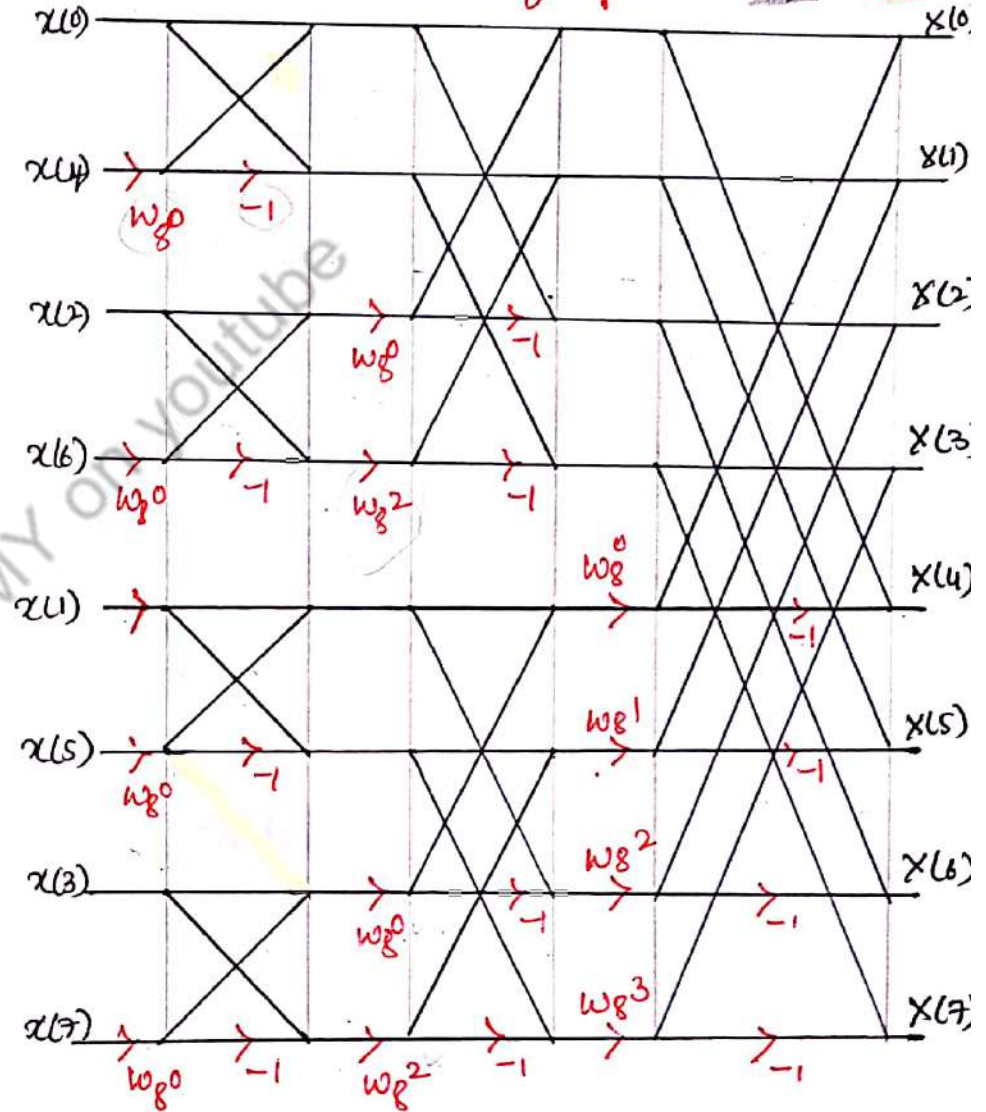


3rd stage in DIT FFT N=8

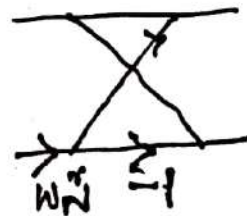
Complete Flow graph DIT-FFT ; N=8



Reduced Flow graph DIT-FFT N=8



$w_N^{r+N/2} = -w_N^r$
 ↳ Symmetry



Computational Efficiency of FFT over DFT:

Direct Computation of DFT

$$\text{no of complex addition} = N(N-1)$$

$$\text{no of complex multiplication} = N^2$$

Radix-2 FFT

$$\text{no of complex addition} = N \log_2 N$$

$$\text{no of complex multiplication} = \frac{N}{2} \log_2 N$$

$$\% \text{ Saving in Add.} = 100 - \frac{\text{no of addition FFT}}{\text{no of addition in DFT}} \times 100$$

$$\% \text{ Saving in mul.} = 100 - \frac{\text{no of mul. FFT}}{\text{no of mul. DFT}} \times 100$$

$$\text{Ex:- } N = 1024$$

Direct Computation of DFT

$$\text{no of complex additions} = 1024(1024-1) = \underline{1047552}$$

$$\text{no of complex mul.} = (1024)^2 = \underline{1048576}$$

Radix-2 FFT.

$$\text{no complex add} = N \log_2 N = 1024 \log_2 1024$$

$$= 1024 \frac{\ln 1024}{\ln 2} = \underline{10240}$$
$$\log_2 x = \frac{\ln x}{\ln 2}$$

$$\text{no complex mul} = \frac{1024}{2} \log_2 1024$$

$$= 512 \frac{\ln 1024}{\ln 2} = \underline{5120}$$

$$\% \text{ Saving in Add} = 100 - \left[\frac{10240}{1047552} \right] \times 100$$
$$= \underline{99\%}$$

$$\% \text{ Saving in mul} = 100 - \left[\frac{5120}{1048576} \right] \times 100$$
$$= \underline{99.5\%}$$

Given $x(n) = \{0, 1, 2, 3\}$, find $X(k)$ using DIT-FFT Algorithm.

$\therefore N=4$

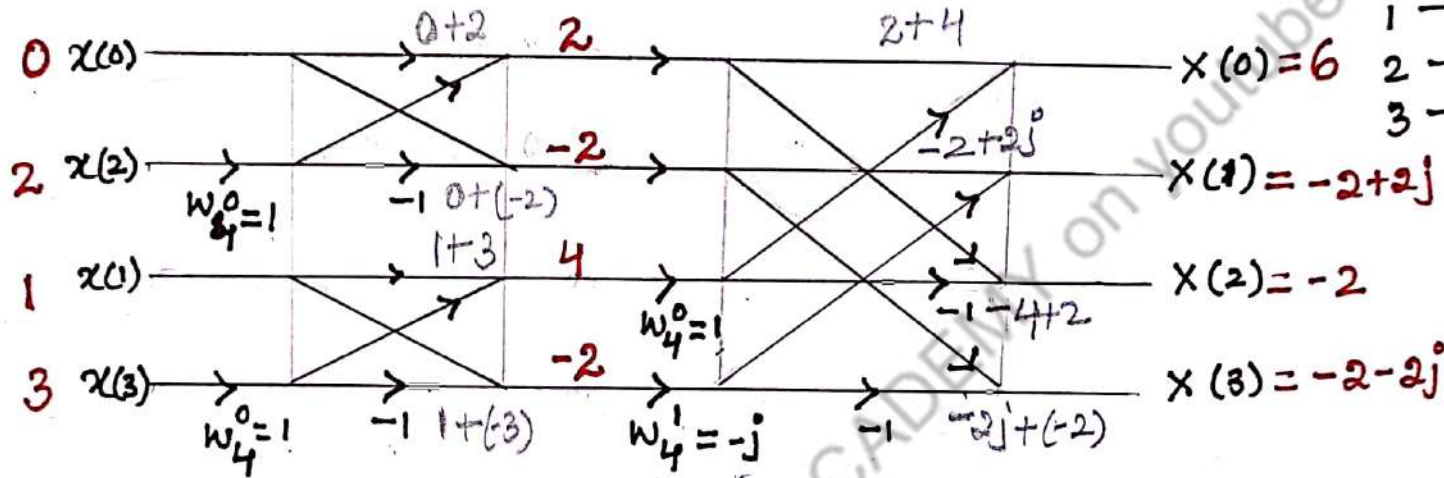
$W_4^0 = 1$ $W_4^1 = -j$

bit reversal

$H = 2^2$

BR

$0 \rightarrow 00$	$00 \rightarrow 0$
$1 \rightarrow 01$	$10 \rightarrow 2$
$2 \rightarrow 10$	$01 \rightarrow 1$
$3 \rightarrow 11$	$11 \rightarrow 3$

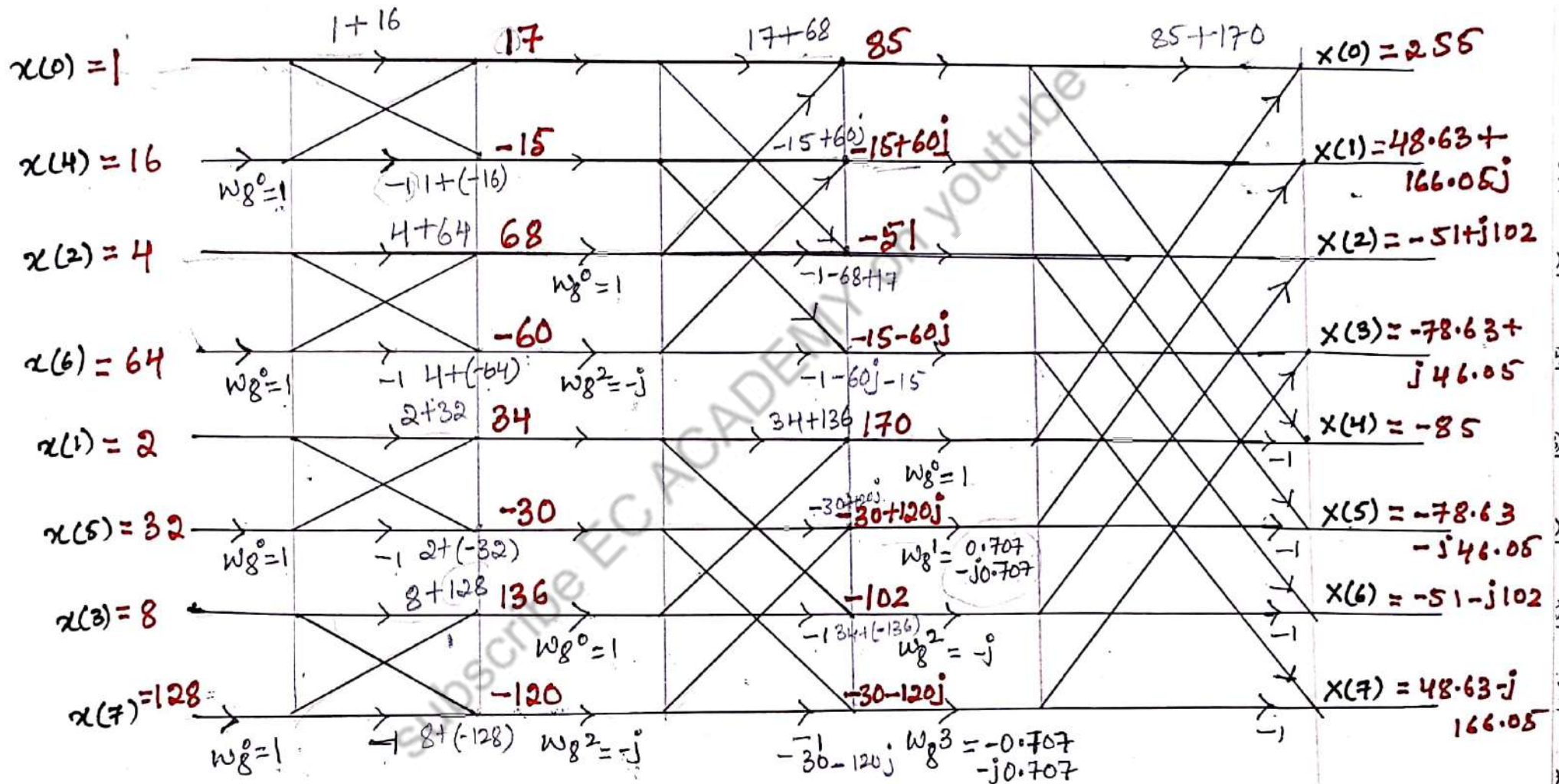


Flow-graph for DIT-FFT: N=4

$\therefore X(k) = \{ \underline{6}, \underline{-2+2j}, -2, -2-2j \}$

Given $x(n) = \{1, 2, 4, 8, 16, 32, 64, 128\}$
 Find $X(k)$ using DIT-FFT.

$\therefore N=8$



$\therefore X(k) = \{255, 48.63 + j166.05, -51 + j102, -78.63 + j46.05, -85, -78.63 - j46.05, -51 - j102, 48.63 - j166.05\}$

Radix-2 DIF FFT Algorithm:

DIF \rightarrow Decimation in Frequency.

$$X(K) = \sum_{n=0}^{N-1} x(n) W_N^{Kn}, \quad 0 \leq K \leq N-1 \rightarrow \textcircled{1}$$

$$\begin{aligned} \textcircled{1} \Rightarrow X(K) &= \sum_{n=0}^{N/2-1} x(n) W_N^{Kn} + \sum_{n=N/2}^{N-1} x(n) W_N^{Kn} \\ &= \sum_{n=0}^{N/2-1} x(n) W_N^{Kn} + \sum_{n=0}^{N/2-1} x\left(n + \frac{N}{2}\right) W_N^{K\left(n + \frac{N}{2}\right)} \\ &= \sum_{n=0}^{N/2-1} x(n) W_N^{Kn} + W_N^{KN/2} \sum_{n=0}^{N/2-1} x\left(n + \frac{N}{2}\right) W_N^{Kn} \\ &= \sum_{n=0}^{N/2-1} x(n) W_N^{Kn} + (-1)^K \sum_{n=0}^{N/2-1} x\left(n + \frac{N}{2}\right) W_N^{Kn} \quad \because W_N^{KN/2} = (-1)^K \\ \therefore X(K) &= \sum_{n=0}^{N/2-1} \left[x(n) + (-1)^K x\left(n + \frac{N}{2}\right) \right] W_N^{Kn} \rightarrow \textcircled{2} \end{aligned}$$

Decompose $X(K)$ as even & odd index seq.
 $K=2r$ $K=(2r+1)$

$$X(2r) = \sum_{n=0}^{N/2-1} \left[x(n) + (-1)^{2r} x\left(n + \frac{N}{2}\right) \right] W_N^{2rn}$$

$$X(2r) = \sum_{n=0}^{N/2-1} \left[x(n) + x\left(n + \frac{N}{2}\right) \right] W_{N/2}^{rn}$$

$$X(2r) = \sum_{n=0}^{N/2-1} g(n) W_{N/2}^{rn} \quad ; \quad 0 \leq r \leq \frac{N}{2}-1 \rightarrow \textcircled{3}$$

$$\begin{aligned} X(2r+1) &= \sum_{n=0}^{N/2-1} \left[x(n) + (-1)^{2r+1} x\left(n + \frac{N}{2}\right) \right] W_N^{(2r+1)n} \\ &= \sum_{n=0}^{N/2-1} \left[x(n) - x\left(n + \frac{N}{2}\right) \right] W_N^n \cdot W_{N/2}^{rn} \rightarrow \textcircled{4} \end{aligned}$$

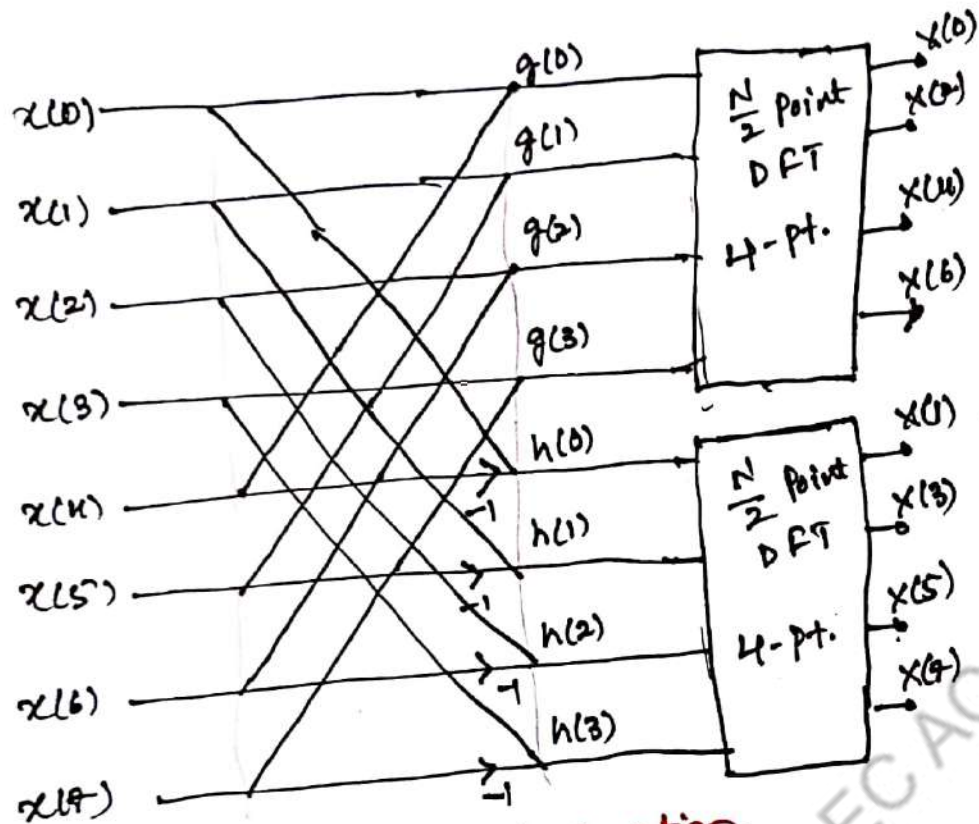
$$\therefore X(2r+1) = \sum_{n=0}^{N/2-1} h(n) W_N^n \cdot W_{N/2}^{rn}$$

$$\begin{aligned} \Rightarrow g(n) &= x(n) + x\left(n + \frac{N}{2}\right) \\ h(n) &= x(n) - x\left(n + \frac{N}{2}\right) \end{aligned} \quad N=8$$

Put $n \rightarrow 0$ to 3

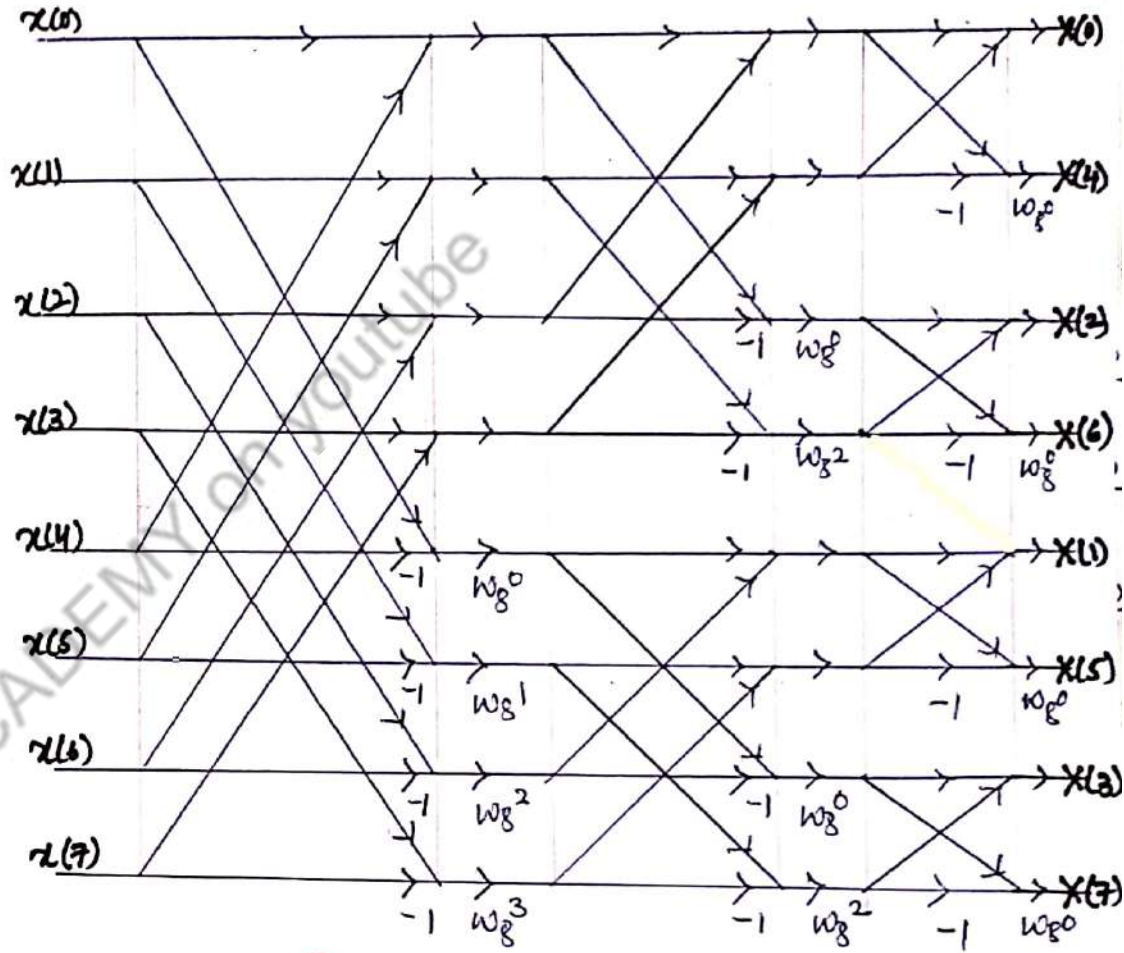
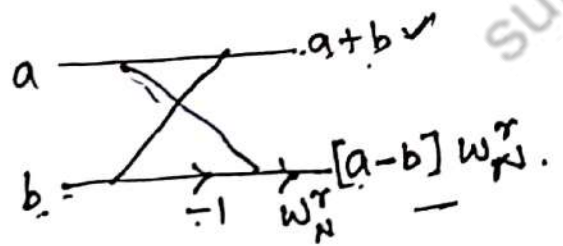
$$\begin{aligned} n=0 \quad g(0) &= x(0) + x(4) \\ n=1 \quad g(1) &= x(1) + x(5) \\ n=2 \quad g(2) &= x(2) + x(6) \\ n=3 \quad g(3) &= x(3) + x(7) \end{aligned}$$

$$\begin{aligned} h(0) &= x(0) - x(4) \\ h(1) &= x(1) - x(5) \\ h(2) &= x(2) - x(6) \\ h(3) &= x(3) - x(7) \end{aligned}$$



1st stage of decimation.

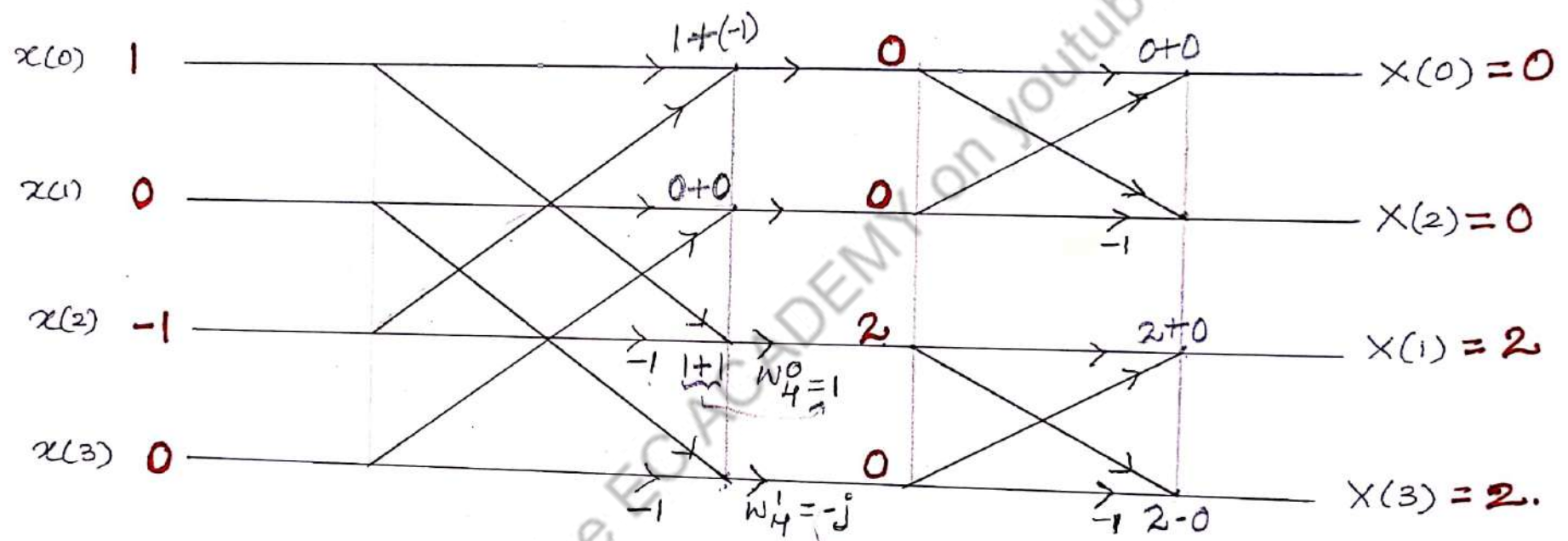
$\frac{N}{2} \rightarrow \frac{N}{4}$ point, 2-point DFT \rightarrow N-point



Reduced flow graph for N=8
DIF-FFT algorithm

Compute the DFT of $x(n) = \cos \frac{n\pi}{2}$
 where $N=4$ using DIF-FFT.

$x(n) = \cos \frac{n\pi}{2}$
 $n=0 \text{ to } 3 ; x(n) = \{1, 0, -1, 0\}$

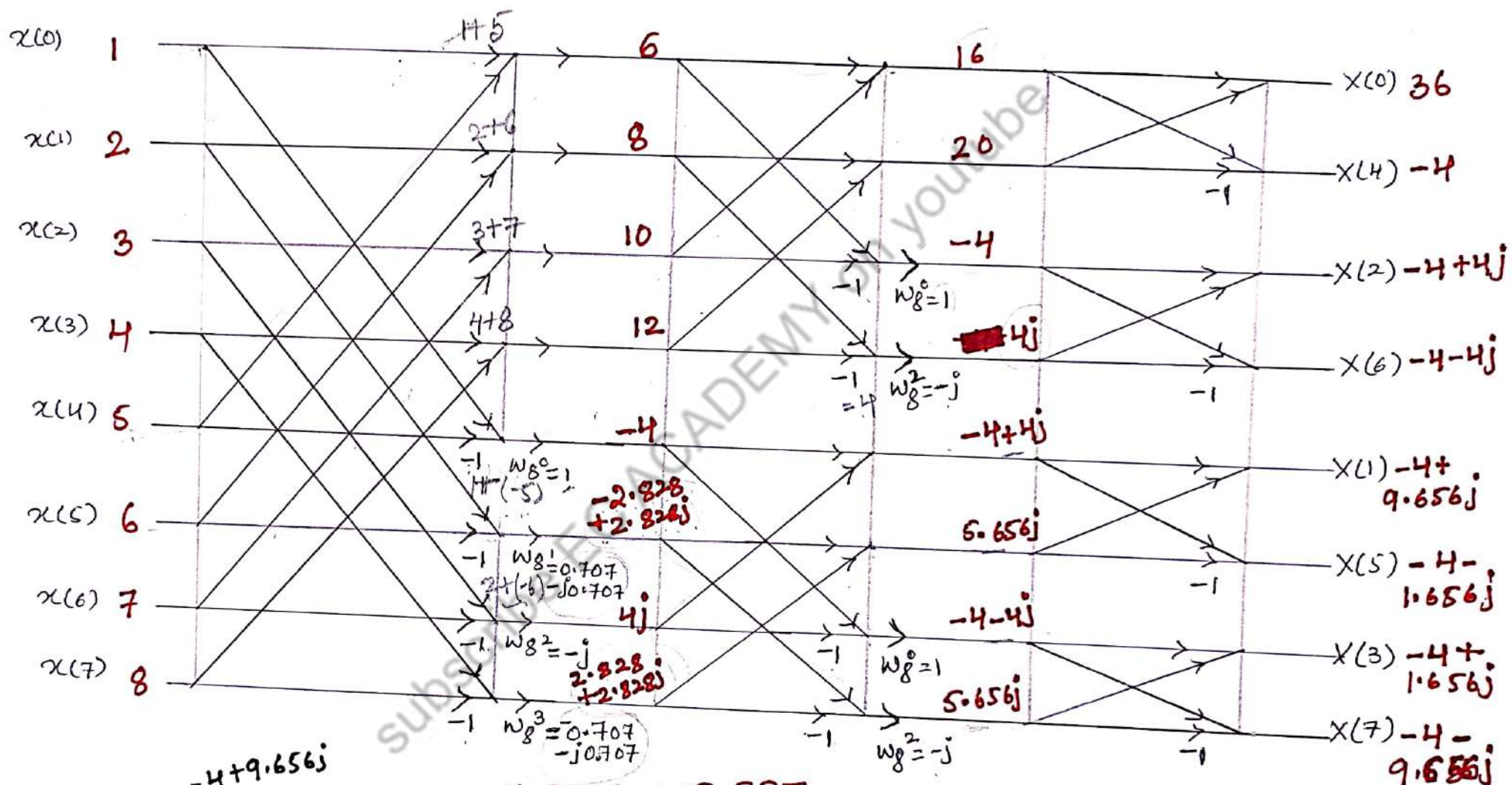


Flow graph for 4-Point DIF FFT

$\therefore x(k) = \{0, 2, 0, 2\}$

Given $x(n) = n+1$ for $0 \leq n \leq 7$ Find

$X(K)$ using DIF-FFT Algorithm. $x(n) = \{1, 2, 3, 4, 5, 6, 7, 8\}$



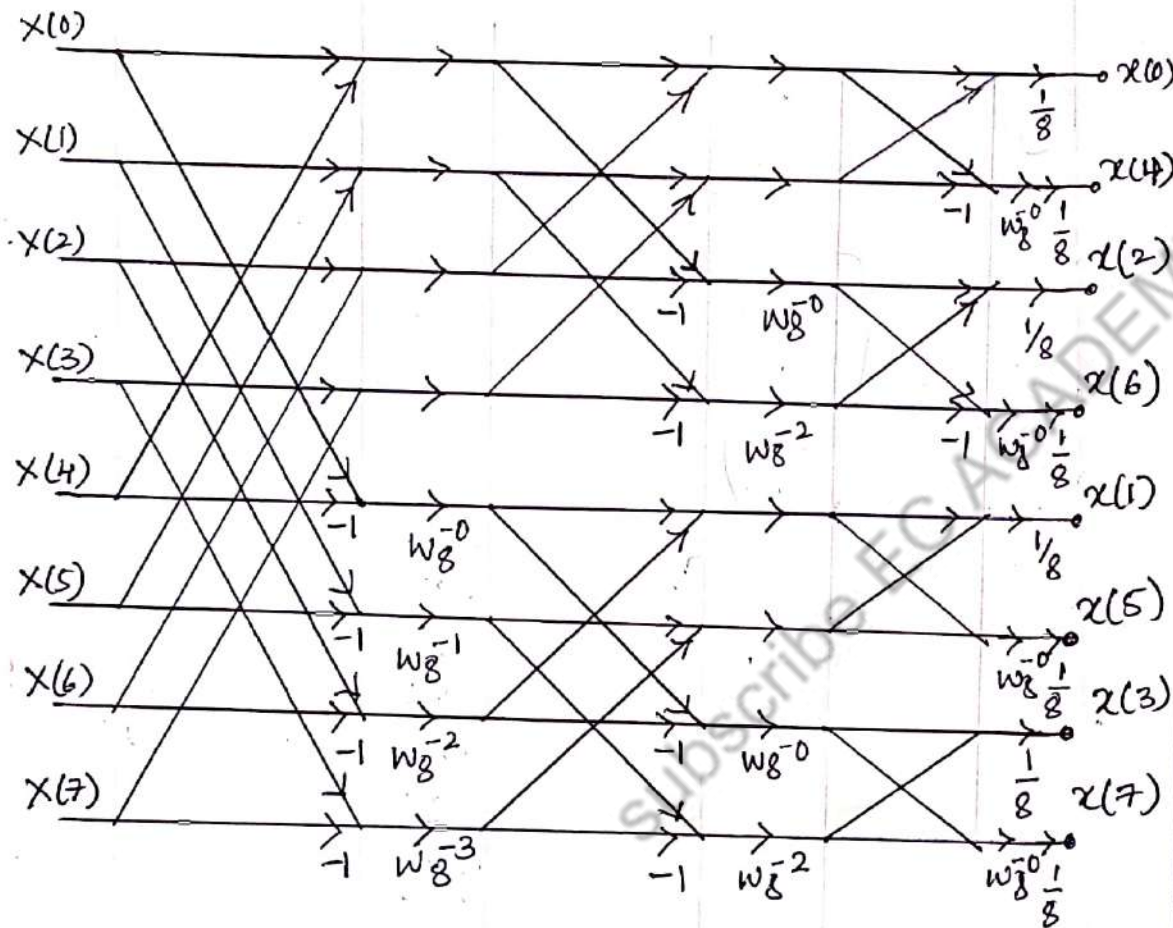
8-Point DIF FFT.

$\therefore X(K) = \{36, -4+4j, -4+1.656j, -4, -4-1.656j, -4-4j, -4-9.656j\}$

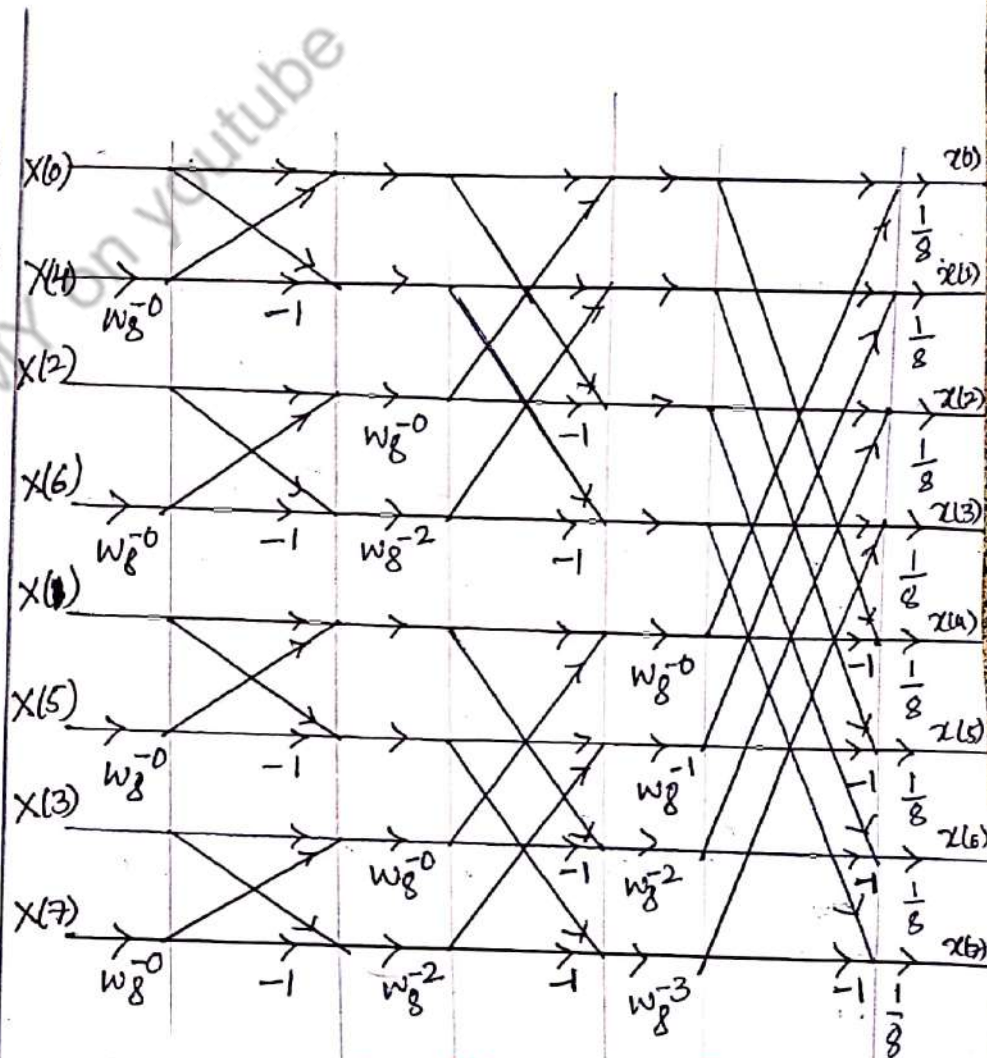
IDFT using FFT

$$\text{IDFT} ; x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) W_N^{-kn} ; 0 \leq n \leq N-1$$

$$\text{DFT} ; X(k) = \sum_{n=0}^{N-1} x(n) W_N^{kn} ; 0 \leq k \leq N-1$$

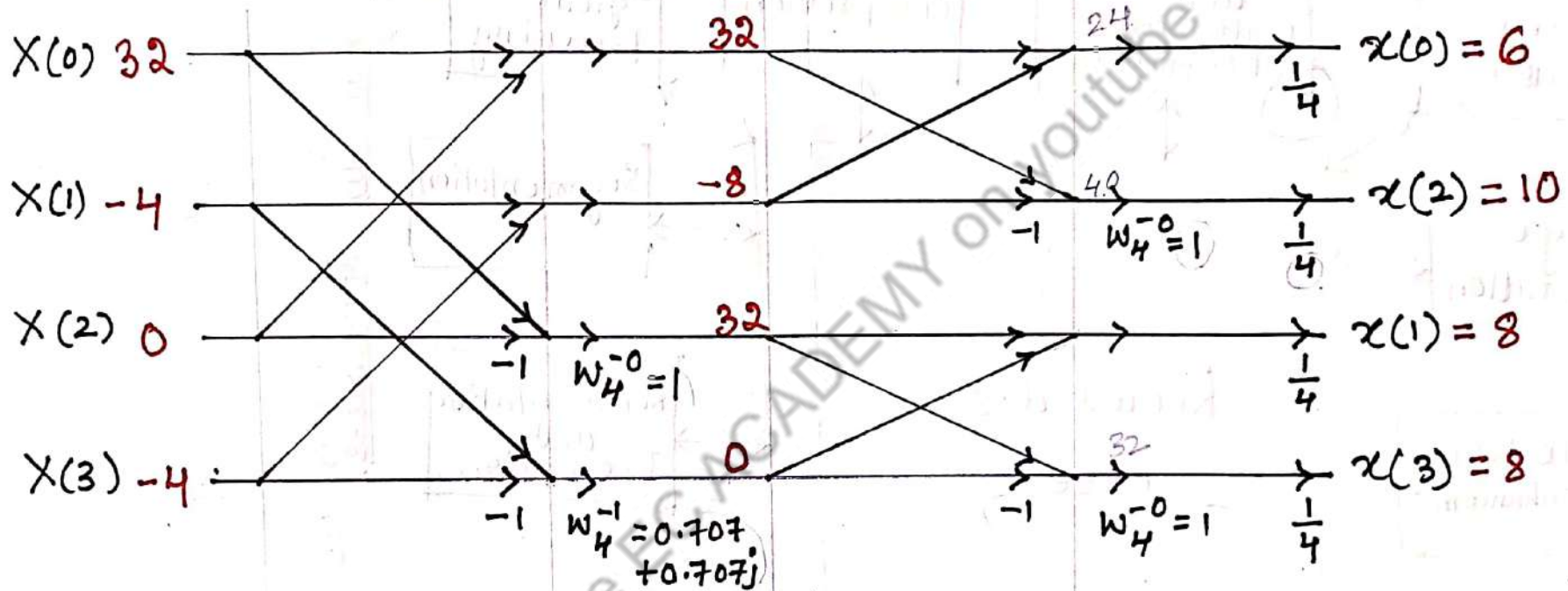


DIT-FFT algorithm for IDFT ; $N=8$



DIF-FFT algorithm for IDFT ; $N=8$

For $X(k) = \{32, -4, 0, -4\}$ compute IDFT using DIT-FFT.

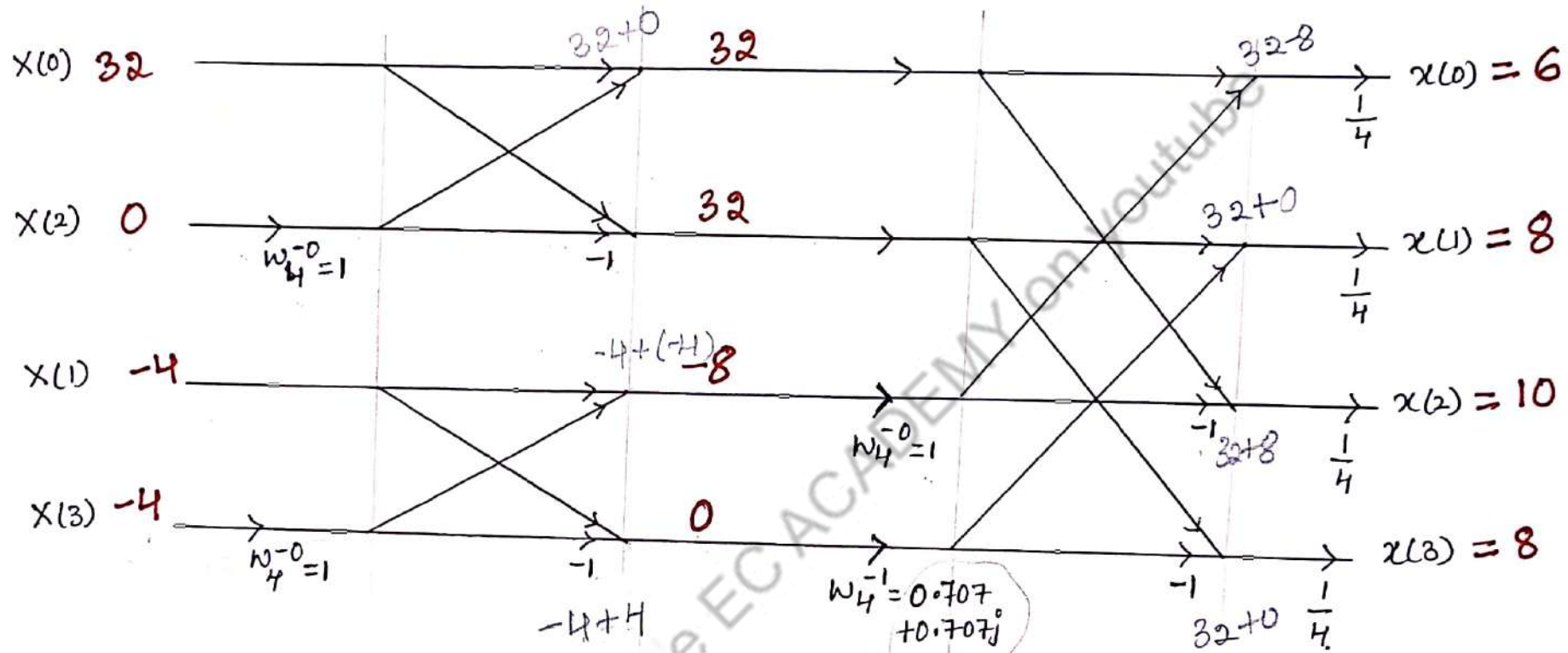


Flow graph for IDFT using DIT FFT

$$N=4$$

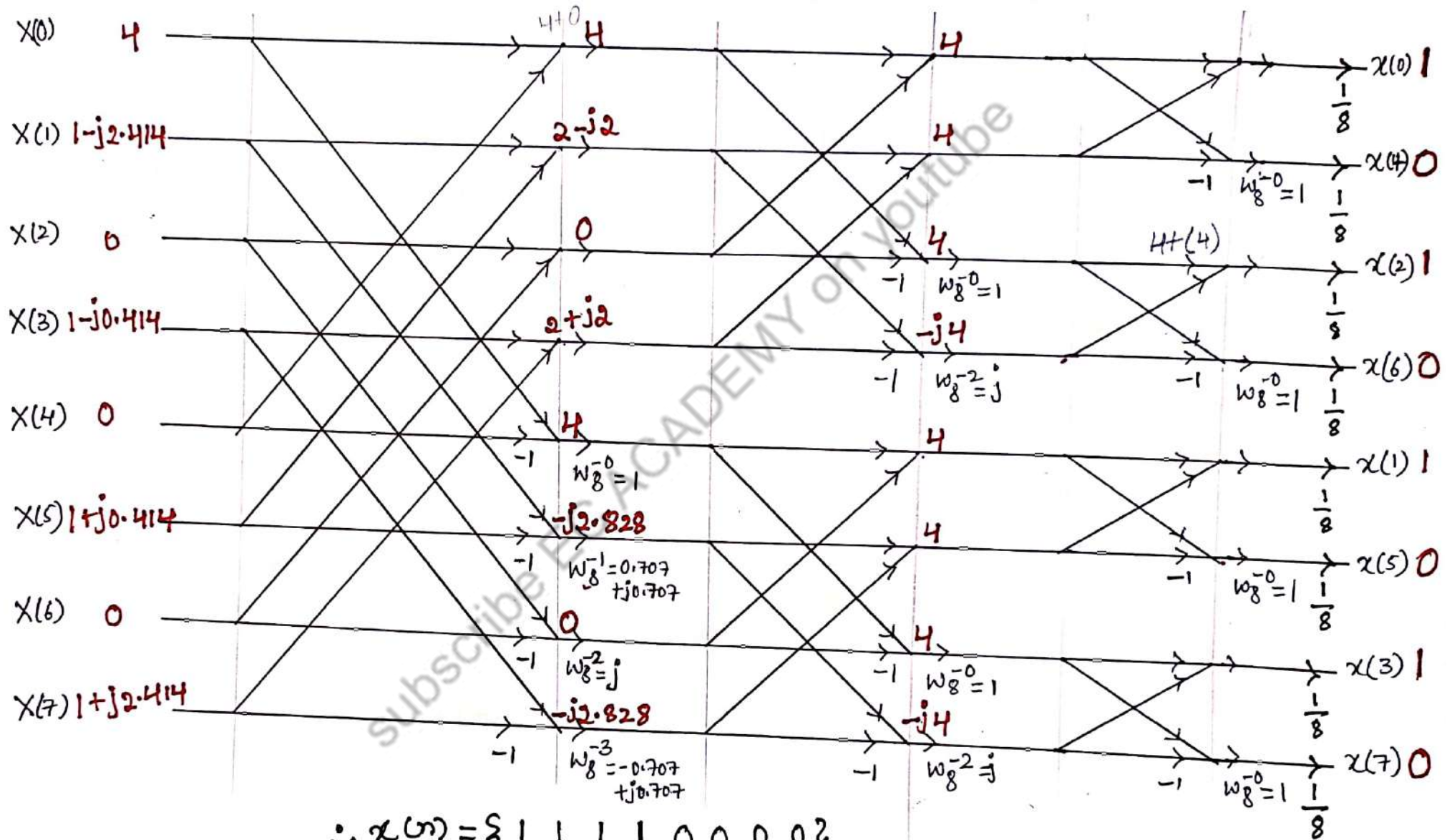
$$\therefore x(n) = \{6, 8, 10, 8\}$$

Compute $x(n)$ for $X(k) = \{32, -4, 0, -4\}$ using DIF-FFT

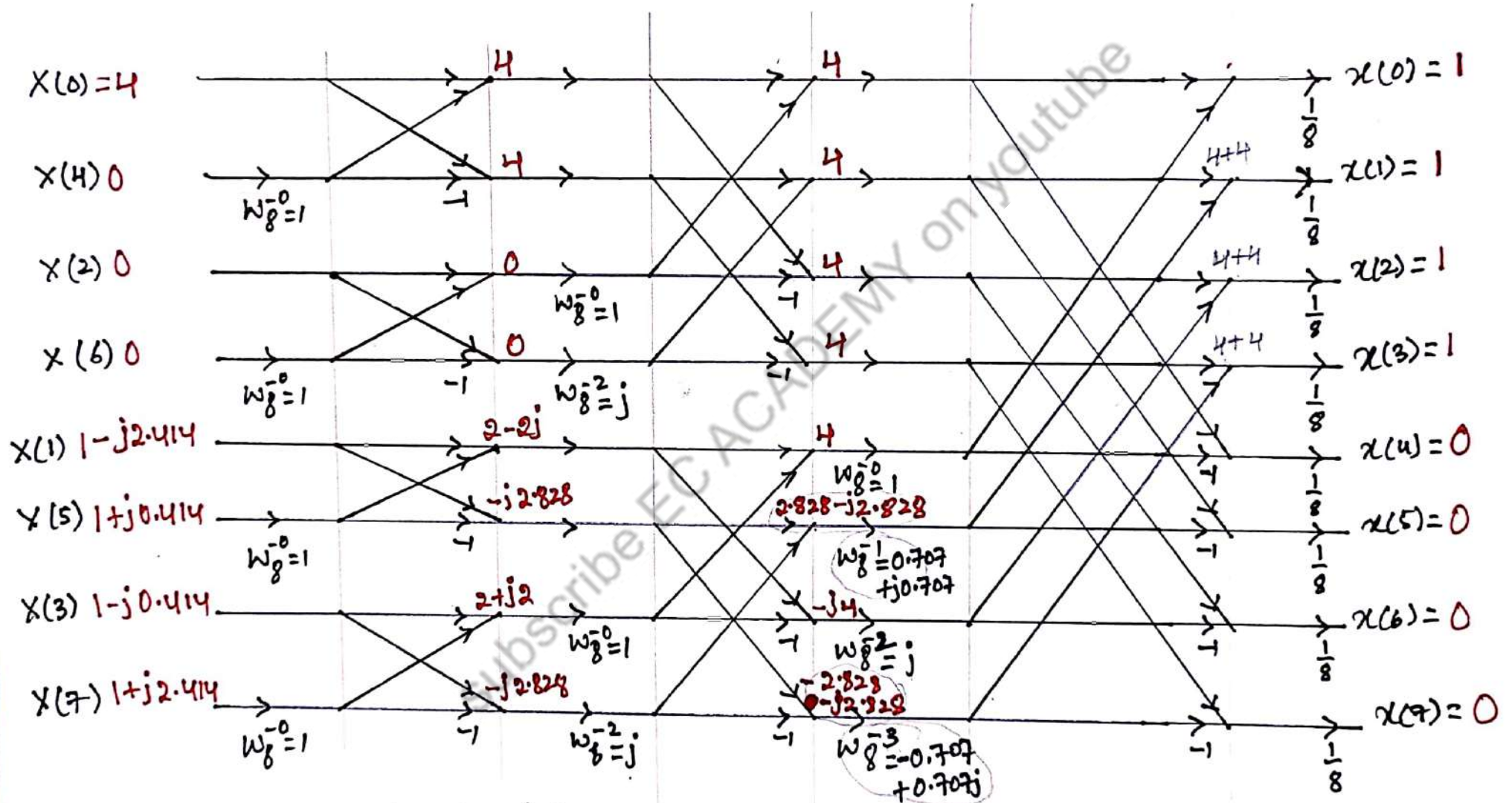


$\therefore x(n) = \{6, 8, 10, 8\}$

Find the seq. $x(n)$ corresponding to 8-point DFT using DIT-FFT for $X(k) = \{4, 1-j2.414, 0, 1-j0.414, 0, 1+j0.414, 0, 1+j2.414\}$



Find the seq. $x(n)$ corresponding to 8-point IDFT using DIF-FFT for $X(k) = \{4, 1-j2.414, 0, 1-j0.414, 0, 1+j0.414, 0, 1+j2.414\}$



$\therefore x(n) = \{1, 1, 1, 1, 0, 0, 0, 0\}$

Introduction - Design of FIR Filter

- Filter → Impulse response is finite.
- Output → depends only on present and or past values.
- Applications → where linear phase is important.

Ex:- Data transmission, Speech processing, Correlation processing, Interpolation.

Characteristics:

- Impulse response → Finite length.
- non-recursive FIR filter → Stable.
- phase distortion of F_{req} response can be eliminated by FIR filter.
- Implement a recursive FIR Filters
- Effect of start-up transient have small duration.
- Quantization noise can be made negligible

Advantages:

- Stable
- Can be realized in both recursive & non-recursive.
- exact linear phase.
- Flexible.
- low sensitive to quantization noise.
- Efficiently realized in H/w.

Disadvantages:

- complex
- requires more filter Co-efficients to be stored.
- long duration impulse response require large amount of processing.
- narrow transition band FIR Filter requires more arithmetic operations & H/w components
↳ Costly.

Frequency Response of Linear Phase FIR Filter

$$h(n) \xleftrightarrow{\text{DTFT}} H(\omega)$$

Freq response of FIR Filter.

$$H(\omega) = \underbrace{H_r(\omega)}_{\text{Real part of } H(\omega)} e^{j\theta(\omega)}$$

(i) Symmetric Impulse response with M is even:

$$H_r(\omega) = \sum_{n=0}^{\frac{M}{2}-1} 2 h(n) \cos\left[\omega\left(n - \frac{M-1}{2}\right)\right]$$

$$\theta(\omega) = \begin{cases} -\omega\left(\frac{M-1}{2}\right); & H_r(\omega) > 0 \\ -\omega\left(\frac{M-1}{2}\right) + \pi; & H_r(\omega) < 0 \end{cases}$$

(ii) Symmetric Impulse response with M is odd:

$$H_r(\omega) = h\left(\frac{M-1}{2}\right) + \sum_{n=0}^{\frac{M-3}{2}} 2 h(n) \cos\left[\omega\left(n - \frac{M-1}{2}\right)\right]$$

$$\theta(\omega) = \begin{cases} -\omega\left(\frac{M-1}{2}\right); & H_r(\omega) > 0 \\ -\omega\left(\frac{M-1}{2}\right) + \pi; & H_r(\omega) < 0 \end{cases}$$

(iii) Anti Symmetric Impulse response with M is even:

$$H_r(\omega) = 2 \sum_{n=0}^{\frac{M}{2}-1} h(n) \sin\left[\omega\left(\frac{M-1}{2} - n\right)\right]$$

$$\theta(\omega) = \begin{cases} \frac{\pi}{2} - \omega\left(\frac{M-1}{2}\right); & H_r(\omega) > 0 \\ \frac{3\pi}{2} - \omega\left(\frac{M-1}{2}\right); & H_r(\omega) < 0 \end{cases}$$

(iv) Anti Symmetric Impulse response with M is odd:

$$H_r(\omega) = 2 \sum_{n=0}^{\frac{M-3}{2}} h(n) \sin\left[\omega\left(\frac{M-1}{2} - n\right)\right]$$

$$\theta(\omega) = \begin{cases} \frac{\pi}{2} - \omega\left(\frac{M-1}{2}\right); & H_r(\omega) > 0 \\ \frac{3\pi}{2} - \omega\left(\frac{M-1}{2}\right); & H_r(\omega) < 0 \end{cases}$$

Impulse Response of Linear phase FIR Filter:

Symmetric:

$$h(n) = h(M-1-n); 0 \leq n \leq M-1$$

↓
order

Let $M=8$ → even

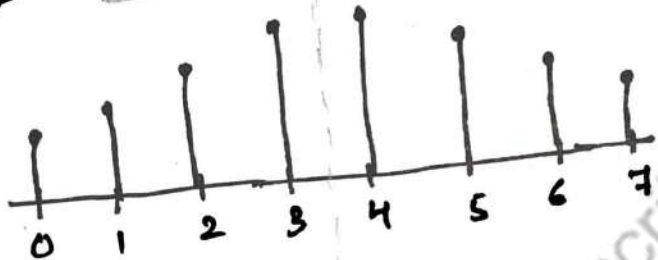
$$\therefore h(n) = h(8-1-n); 0 \leq n \leq 7$$

$$n=0 \quad h(0) = h(8-1-0) = h(7)$$

$$n=1 \quad h(1) = h(8-1-1) = h(6)$$

$$n=2 \quad h(2) = h(8-1-2) = h(5)$$

$$n=3 \quad h(3) = h(8-1-3) = h(4)$$



$M=9$



Anti symmetric:

$$h(n) = -h(M-1-n); 0 \leq n \leq M-1$$

Let $M=8$

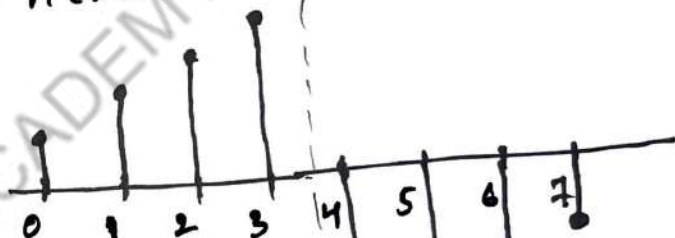
$$\therefore h(n) = -h(8-1-n); 0 \leq n \leq 7$$

$$n=0 \quad h(0) = -h(8-1-0) = -h(7)$$

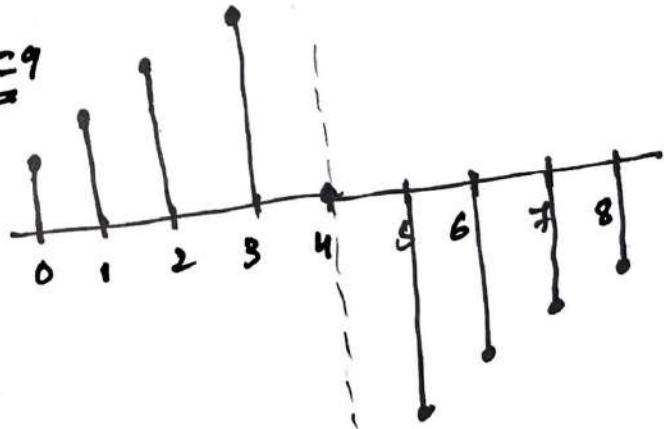
$$n=1 \quad h(1) = -h(8-1-1) = -h(6)$$

$$n=2 \quad h(2) = -h(8-1-2) = -h(5)$$

$$n=3 \quad h(3) = -h(8-1-3) = -h(4)$$

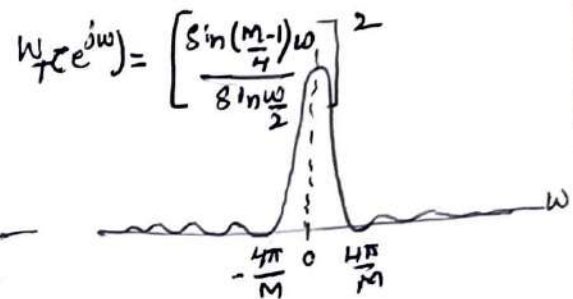


$M=9$



Design of linear phase FIR filter using window method

(i) Different types of windows

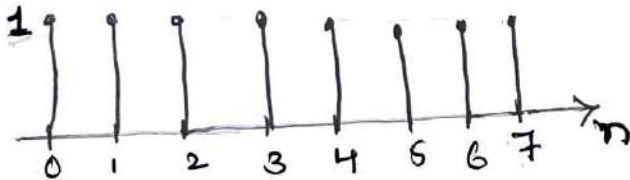


(a) Rectangular window

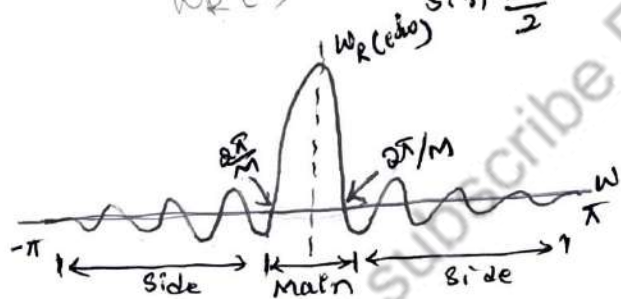
$$W_R(n) = 1; 0 \leq n \leq M-1$$

$$= 0; \text{ otherwise.}$$

$M=8$
 $W_R(n)=1; 0 \leq n \leq 7$



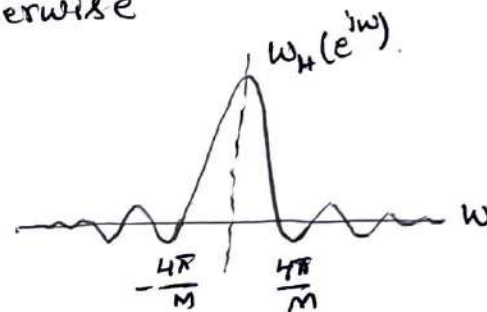
Spectrum: $W_R(e^{j\omega}) = \frac{\sin \frac{WM}{2}}{W_R(\omega) \sin \frac{\omega}{2}}$



(c) Hanning window

$$W_H(n) = 0.5 - 0.5 \cos \frac{2\pi n}{M-1}; 0 \leq n \leq M-1$$

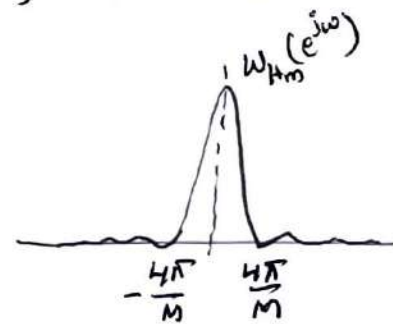
$$= 0; \text{ otherwise}$$



(d) Hamming window

$$W_{Hm}(n) = 0.54 - 0.46 \cos \left(\frac{2\pi n}{M-1} \right); 0 \leq n \leq M-1$$

$$= 0; \text{ otherwise.}$$



(b) Bartlett window [Triangular]

$$W_T(n) = 1 - \frac{2 \left| n - \left(\frac{M-1}{2} \right) \right|}{M-1}; 0 \leq n \leq M-1$$

$$= 0; \text{ otherwise}$$

Procedure to design Linear phase FIR Filters using windows.

$H_d(\omega) \rightarrow$ desired freq response

$h_d(n) \rightarrow$ desired sample response.

$H_d(\omega) \rightarrow$ F.T. of $h_d(n)$

$$\therefore H_d(\omega) = \sum_{n=0}^{\infty} h_d(n) e^{-j\omega n} \rightarrow (1)$$

$h_d(n) \rightarrow$ Inverse F.T. of $H_d(\omega)$

$$\therefore h_d(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H_d(\omega) e^{j\omega n} \cdot d\omega \rightarrow (2)$$

\downarrow
infinite duration.

$h_d(n) \rightarrow$ finite \rightarrow multiply $h_d(n)$ by window sequence 'M'

\downarrow
length M

Example: Rectangular window.

$$W_R(n) = \begin{cases} 1; & n = 0, 1, 2, \dots, M-1 \\ 0; & \text{otherwise.} \end{cases} \rightarrow (3)$$

$h_d(n) \rightarrow$ sample response \rightarrow infinite

$$\therefore h(n) = h_d(n) W_R(n) \rightarrow (4)$$

$$\therefore h(n) = \begin{cases} h_d(n); & n = 0, 1, 2, \dots, M-1 \\ 0; & \text{otherwise} \end{cases} \rightarrow (5)$$

Windowing

$$(4) \Rightarrow h(n) = h_d(n) \cdot W_R(n)$$

generally.

$$h(n) = h_d(n) \cdot W(n) \rightarrow \text{unit sample response FIR.}$$

\downarrow
generalized window.

Freq. response,

$$H(\omega) = \text{F.T.} \{ h_d(n) \cdot W(n) \}$$

$$H(\omega) = H_d(\omega) * W(\omega) \rightarrow (6)$$

Design the symmetric FIR lowpass filter whose

$$H_d(\omega) = \begin{cases} e^{-j\omega\psi} & ; |\omega| \leq \omega_c \text{ with } M=7 \text{ \& } \omega_c=1 \text{ rad/sam.} \\ 0 & ; \text{otherwise} \end{cases}$$

use Rectangular window.

(i) obtain $h_d(n)$:

$$h_d(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H_d(\omega) e^{j\omega n} d\omega \rightarrow \textcircled{1}$$

$$H_d(\omega) = \begin{cases} e^{-j\omega\psi} & ; -1 \leq \omega \leq 1 \\ 0 & ; \text{otherwise.} \end{cases} \rightarrow \textcircled{2}$$

$$\therefore h_d(n) = \frac{1}{2\pi} \int_{-1}^1 e^{-j\omega\psi} \cdot e^{j\omega n} d\omega = \frac{1}{2\pi} \int_{-1}^1 e^{j\omega(n-\psi)} d\omega$$

$$= \frac{1}{2\pi} \left[\frac{e^{j\omega(n-\psi)}}{j(n-\psi)} \right]_{-1}^1 = \frac{1}{2\pi} \left[\frac{e^{j(n-\psi)} - e^{-j(n-\psi)}}{j(n-\psi)} \right]$$

$$= \frac{1}{\pi(n-\psi)} \left[\frac{e^{j(n-\psi)} - e^{-j(n-\psi)}}{2j} \right] \quad \because \sin\theta = \frac{e^{j\theta} - e^{-j\theta}}{2j}$$

$$h_d(n) = \frac{\sin(n-\psi)}{\pi(n-\psi)} \quad n \neq \psi \rightarrow \textcircled{3}$$

if $n = \psi$

$$h_d(n) = \frac{1}{2\pi} \int_{-1}^1 1 \cdot d\omega = \frac{1}{2\pi} [2] = \frac{1}{\pi} \rightarrow \textcircled{4}$$

$$h_d(n) = \begin{cases} \frac{\sin(n-\psi)}{\pi(n-\psi)} & ; n \neq \psi \\ \frac{1}{\pi} & ; n = \psi \end{cases} \rightarrow \textcircled{5}$$

determine the value of ψ

$$h(n) = h(M-1-n)$$

$$\therefore h(n) = h_d(n) \cdot w(n)$$

$$h_d(n)w(n) = h_d(M-1-n)w(n)$$

$$h_d(n) = h_d(M-1-n)$$

$$\frac{\sin(n-\psi)}{\pi(n-\psi)} = \frac{\sin(M-1-n-\psi)}{\pi(M-1-n-\psi)}$$

Determine the Filter coefficients $h_d(n)$ for desired freq. response of a low pass Filter given by,

$$H_d(e^{j\omega}) = \begin{cases} e^{-j2\omega} & ; -\frac{\pi}{4} \leq \omega \leq \frac{\pi}{4} \\ 0 & ; \frac{\pi}{4} \leq |\omega| \leq \pi \end{cases}$$

If we define new filter co-efficients by $h_d(n) \cdot w(n)$ where $w(n) = \begin{cases} 1 & ; 0 \leq n \leq 4 \\ 0 & ; \text{elsewhere} \end{cases}$

Determine $h(n)$ and also the freq. response $H(e^{j\omega})$ and compare with $H_d(e^{j\omega})$. Determine using the Hamming window.

(i) obtain $h_d(n)$:

$$\begin{aligned} h_d(n) &= \frac{1}{2\pi} \int_{-2\pi}^{\pi} H_d(e^{j\omega}) e^{j\omega n} d\omega = \frac{1}{2\pi} \int_{-\pi/4}^{\pi/4} e^{-j2\omega} \cdot e^{j\omega n} d\omega \\ &= \frac{1}{2\pi} \int_{-\pi/4}^{\pi/4} e^{j\omega(n-2)} d\omega = \frac{1}{2\pi} \left[\frac{e^{j\omega(n-2)}}{j(n-2)} \right]_{-\pi/4}^{\pi/4} \\ &= \frac{1}{2\pi} \left[\frac{e^{j\frac{\pi}{4}(n-2)} - e^{-j\frac{\pi}{4}(n-2)}}{j(n-2)} \right] = \frac{1}{\pi(n-2)} \left[\frac{e^{j\frac{\pi}{4}(n-2)} - e^{-j\frac{\pi}{4}(n-2)}}{2j} \right] \end{aligned}$$

$$h_d(n) = \frac{\sin \frac{\pi}{4}(n-2)}{\pi(n-2)} ; n \neq 2$$

if $n=2$

$$h_d(n) = \frac{1}{2\pi} \int_{-\pi/4}^{\pi/4} 1 d\omega = \frac{1}{2\pi} \left[\frac{2\pi}{4} \right] = \frac{1}{4}$$

$$\therefore h_d(n) = \begin{cases} \frac{\sin \frac{\pi}{4}(n-2)}{\pi(n-2)} & ; n \neq 2 \\ \frac{1}{4} & ; n = 2 \end{cases}$$

(ii) obtain $h(n)$:

$$h(n) = h_d(n) \cdot w(n) ; 0 \leq n \leq 4$$

$n=0; h(0) = h_d(0) = 0.159091$
 $n=1; h(1) = h_d(1) = 0.224989$
 $n=2; h(2) = h_d(2) = \frac{1}{4}$
 $n=3; h(3) = h_d(3) = 0.224989$
 $n=4; h(4) = h_d(4) = 0.159091$

(iii) Obtain $H(e^{j\omega})$:

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$$\because M=5 ; 0 \leq n \leq 4$$

\hookrightarrow odd.

$$\therefore H(\omega) = e^{-j\omega \left(\frac{M-1}{2}\right)} \left\{ h\left(\frac{M-1}{2}\right) + 2 \sum_{n=0}^{\frac{M-3}{2}} h(n) \cos \omega \left(n - \frac{M-1}{2}\right) \right\}$$

$$H(\omega) = e^{-j2\omega} \left[h(2) + 2 \sum_{n=0}^1 h(n) \cos \omega (n-2) \right]$$

$$= e^{-j2\omega} \left[h(2) + 2h(0) \cos \omega (-2) + 2h(1) \cos \omega (-1) \right]$$

$$= e^{-j2\omega} \left[0.25 + 2 \times 0.159091 \cos 2\omega + 2 \times 0.224989 \cos \omega \right]$$

$$= e^{-j2\omega} \left[0.25 + 0.318 \cos 2\omega + 0.45 \cos \omega \right]$$

$$|H(\omega)| = 0.25 + 0.318 \cos 2\omega + 0.45 \cos \omega$$

$$\angle H(\omega) = \begin{cases} -2\omega ; & |H(\omega)| > 0 \\ -2\omega + \pi ; & |H(\omega)| < 0 \end{cases}$$

$H(e^{j\omega})$ with $H_d(e^{j\omega}) \rightarrow$ different & will not same.

(iv) obtain $H(e^{j\omega})$ using Hamming window.

$$M=5$$

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Hamming window $w(n) = 0.54 - 0.46 \cos\left(\frac{2\pi n}{M-1}\right)$; $0 \leq n \leq M-1$

$$w(n) = 0.54 - 0.46 \cos\left(\frac{\pi n}{2}\right); 0 \leq n \leq 4$$

$$h(n) = h_d(n) \cdot w(n)$$

$$h_d(0) = 0.15901$$

$$h_d(1) = 0.224984$$

$$h_d(2) = 0.25$$

$$h_d(3) = 0.224984$$

$$h_d(4) = 0.159091$$

$$n=0; w(0) = 0.08$$

$$n=1; w(1) = 0.54$$

$$n=2; w(2) = 1$$

$$n=3; w(3) = 0.54$$

$$n=4; w(4) = 0.08$$

$$h(0) = 0.01273$$

$$h(1) = 0.12149$$

$$h(2) = 0.25$$

$$h(3) = 0.12149$$

$$h(4) = 0.01273$$

$$M=5$$

$L=2$ odd

$$H(\omega) = e^{-j2\omega} \left[h(2) + 2 \sum_{n=0}^1 h(n) \cos \omega(n-2) \right]$$

$$H(e^{j\omega}) = H(\omega) = e^{-j2\omega} [0.25 + 2 \times 0.01273 \cos 2\omega + 2 \times 0.12149 \cos \omega]$$

$$H(e^{j\omega}) = e^{-j2\omega} [0.25 + 0.02546 \cos 2\omega + 0.243 \cos \omega]$$

Design a FIR linear phase Filter using Kaiser window to meet the following specifications

$$0.99 \leq |H(e^{j\omega})| \leq 1.01; 0 \leq |\omega| \leq 0.19\pi$$

$$|H(e^{j\omega})| \leq 0.01; 0.21\pi \leq |\omega| \leq \pi$$

$$1 - 0.01 \leq |H(e^{j\omega})| \leq 1 + 0.01; 0 \leq |\omega| \leq \frac{0.19\pi}{\omega_p}$$

$$|H(e^{j\omega})| \leq 0.01; \frac{0.21\pi}{\omega_s} \leq |\omega| \leq \pi$$

$$\delta_1 = 0.01 \quad \& \quad \delta_2 = 0.01 \quad \omega_p = 0.19\pi \quad \omega_s = 0.21\pi$$

Passband edge freq

Stopband edge freq

$$\therefore \underline{\Delta\omega} = \omega_s - \omega_p = 0.21\pi - 0.19\pi = \underline{0.02\pi}$$

$$\delta = \min \text{ of } \delta_1 \& \delta_2 \Rightarrow \delta = 0.01$$

$$\text{Attenuation } A = -20 \log_{10} \delta = -20 \log_{10} 0.01 = \underline{40}$$

(i) cut off freq ω_c :

$$\omega_c = \frac{\omega_p + \omega_s}{2} = \frac{0.19\pi + 0.21\pi}{2}$$

$$\omega_c = \underline{0.2\pi}$$

(ii) To obtain β & M :

$$\beta = \begin{cases} 0.1102(A - 8.7); & A > 50 \\ 0.5842(A - 21)^{0.4} + 0.07886(A - 21); & 2 \leq A \leq 50 \\ 0 & ; A < 21 \end{cases}$$

$$\therefore \underline{\beta} = 0.5842(40 - 21)^{0.4} + 0.07886(40 - 21) = \underline{3.395}$$

$$\underline{M} = \frac{A - 8}{2.285 \Delta\omega} = \frac{40 - 8}{2.285(0.02\pi)} = \underline{283}$$

(iii) eqn for Kaiser window:

$$\alpha = \frac{M}{2} = \frac{223}{2} = 111.5$$

$$W_K(n) = \begin{cases} \frac{I_0 \left\{ \beta \left[1 - \left[\frac{n-\alpha}{\alpha} \right]^2 \right]^{1/2} \right\}}{I_0(\beta)} & ; 0 \leq n \leq M \\ 0 & ; \text{otherwise} \end{cases}$$

$$W(n) = \begin{cases} \frac{I_0 \left\{ 3.395 \left[1 - \left[\frac{n-111.5}{111.5} \right]^2 \right]^{1/2} \right\}}{I_0(3.395)} & ; 0 \leq n \leq 223 \\ 0 & ; \text{otherwise} \end{cases}$$

(iv) Obtain $h_d(n)$:

Ideal freq response

$$H_d(\omega) = \begin{cases} e^{-j\omega \left(\frac{M-1}{2} \right)} & ; -\omega_c \leq \omega \leq \omega_c \\ 0 & ; \text{otherwise} \end{cases}$$

I.F.T.

(v) Obtain $h(n)$:

$$h(n) = h_d(n) \cdot W(n)$$

$$\therefore h(n) = \frac{\sin(0.2\pi(n-111.5))}{\pi(n-111.5)} \cdot \frac{I_0 \left\{ 3.395 \left[1 - \left[\frac{n-111.5}{111.5} \right]^2 \right]^{1/2} \right\}}{I_0(3.395)}$$

0

$$h_d(n) = \begin{cases} \frac{\sin \left[\omega_c \left(n - \frac{M-1}{2} \right) \right]}{\pi \left(n - \frac{M-1}{2} \right)} & ; n \neq \frac{M-1}{2} \\ \frac{\omega_c}{\pi} & ; n = \frac{M-1}{2} \end{cases}$$

$M=223 \therefore \frac{M}{2} = 111.5 \rightarrow$ ~~not an integer~~

~~not an integer~~ \Rightarrow ~~not an integer~~ $h_d(n)$

$$\therefore h_d(n) = \frac{\sin \left[0.2\pi \left(n - \frac{223}{2} \right) \right]}{\pi \left(n - \frac{223}{2} \right)}$$

$$h_d(n) = \frac{\sin \left[0.2\pi (n-111.5) \right]}{\pi (n-111.5)}$$

$$; 0 \leq n \leq 223$$

$$; 0 \leq n \leq 223$$

; otherwise

Design the symmetric FIR lowpass filter whose

$$H_d(\omega) = \begin{cases} e^{-j\omega n} & ; |\omega| \leq \omega_c \\ 0 & ; \text{otherwise} \end{cases} \text{ with } M=7 \text{ \& } \omega_c = 1 \text{ rad/sam.}$$

Use Hanning window.

$$n=0 ; h_d(0) = 0.01497$$

$$n=1 ; h_d(1) = 0.14472$$

$$n=2 ; h_d(2) = 0.26785$$

$$n=3 ; h_d(3) = \frac{1}{\pi}$$

$$n=4 ; h_d(4) = 0.26785$$

$$n=5 ; h_d(5) = 0.14472$$

$$n=6 ; h_d(6) = 0.01497$$

Hanning window $W(n) = 0.5 \left[1 - \cos\left(\frac{2\pi n}{M-1}\right) \right]$

$\because M=7$ $W(n) = 0.5 \left[1 - \cos\left(\frac{2\pi n}{6}\right) \right]$

$\Rightarrow W(n) = 0.5 \left[1 - \cos\left(\frac{\pi n}{3}\right) \right]$ $n=0 \text{ to } 6$ $M=7$

Rad $0.5 \times (1 - \cos(\pi \times \frac{1}{3}))$

$$n=0 ; w(0) = 0$$

$$n=1 ; w(1) = 0.25$$

$$n=2 ; w(2) = 0.75$$

$$n=3 ; w(3) = 1$$

$$n=4 ; w(4) = 0.75$$

$$n=5 ; w(5) = 0.25$$

$$n=6 ; w(6) = 0$$

$$h(n) = h_d(n) \cdot w(n)$$

$$\therefore h(0) = 0$$

$$\rightarrow h(1) = 0.03618$$

$$\rightarrow h(2) = 0.20089$$

$$h(3) = \frac{1}{\pi}$$

$$\rightarrow h(4) = 0.20089$$

$$\rightarrow h(5) = 0.03618$$

$$\rightarrow h(6) = 0$$

$$\frac{-\sin(n-\psi)}{-\pi(n-\psi)} = \frac{\sin(M-1-n-\psi)}{\pi(M-1-n-\psi)}$$

$$\therefore -\sin\theta = \sin(-\theta)$$

$$\frac{\sin[-(n-\psi)]}{\pi[-(n-\psi)]} = \frac{\sin(M-1-n-\psi)}{\pi(M-1-n-\psi)}$$

$$-(n-\psi) = M-1-n-\psi$$

$$-\cancel{n} + \psi = M-1-\cancel{n}-\psi$$

$$2\psi = M-1$$

$$\psi = \frac{M-1}{2}$$

$$\textcircled{5} \Rightarrow h_d(n) = \begin{cases} \frac{\sin(n - \frac{M-1}{2})}{\pi(n - \frac{M-1}{2})} & ; n \neq \frac{M-1}{2} \\ \frac{1}{\pi} & ; n = \frac{M-1}{2} \end{cases}$$

$$\therefore M=7$$

$$h_d(n) = \begin{cases} \frac{\sin(n-3)}{\pi(n-3)} & ; n \neq 3 \\ \frac{1}{\pi} & ; n = 3 \end{cases}$$

Put $n = 0$ to 6

$$n=0 ; h_d(0) = 0.01497$$

$$n=1 ; h_d(1) = 0.14472$$

$$n=2 ; h_d(2) = 0.26785$$

$$n=3 ; h_d(3) = \frac{1}{\pi}$$

$$n=4 ; h_d(4) = 0.26785$$

$$n=5 ; h_d(5) = 0.14472$$

$$n=6 ; h_d(6) = 0.01497$$

$$\textcircled{ii} : h(n) = h_d(n) \cdot w(n) \quad \bar{w}_n(n) = \begin{cases} 1 & ; 0 \leq n \leq 6 \\ 0 & ; \text{other} \end{cases}$$

$$h(n) = h_d(n) ; 0 \leq n \leq 6$$

$$0 ; \text{otherwise}$$

Coefficients of FIR Filter

$$\rightarrow h(0) = 0.01497$$

$$\rightarrow h(1) = 0.14472$$

$$\rightarrow h(2) = 0.26785$$

$$h(3) = \frac{1}{\pi}$$

$$\rightarrow h(4) = 0.26785$$

$$\rightarrow h(5) = 0.14472$$

$$\rightarrow h(6) = 0.01497$$

Symmetric

$$h(n) = h(6-n)$$

Design of Linear Phase FIR filters using Frequency Sampling:

Desired freq response $\rightarrow H_d(\omega)$

This freq response is sampled at 'M' points \rightarrow

$$\omega = \frac{2\pi}{M} k$$

$$k = 0, 1, 2, \dots, M-1$$

Discrete Fourier transform

$$H(k) = H_d(\omega) ; k = 0, 1, 2, \dots, M-1$$

$$H(k) = H_d\left[\frac{2\pi}{M} k\right] ; k = 0, 1, 2, \dots, M-1$$

H(k) \rightarrow M-point DFT.

Take IDFT of H(k) to get h(n)

h(n) \rightarrow unit sample response of FIR filter.

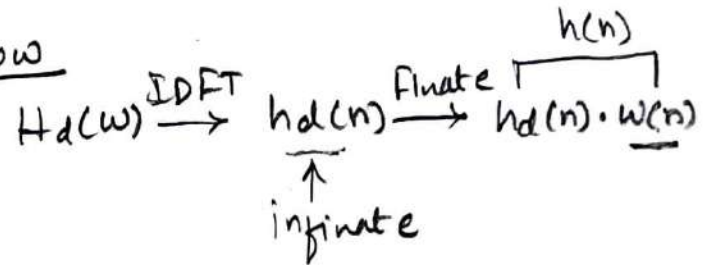
If M \Rightarrow odd:

$$h(n) = \frac{1}{M} \left[H(0) + 2 \sum_{k=1}^{\frac{M-1}{2}} \text{Re} \left\{ H(k) e^{j \frac{2\pi}{M} kn} \right\} \right]$$

If M \Rightarrow even:

$$h(n) = \frac{1}{M} \left[H(0) + 2 \sum_{k=1}^{\frac{M}{2}-1} \text{Re} \left\{ H(k) e^{j \frac{2\pi}{M} kn} \right\} \right]$$

Window



Digital Filter Structure:

I. Direct Form Structure:

(a) Direct form - I

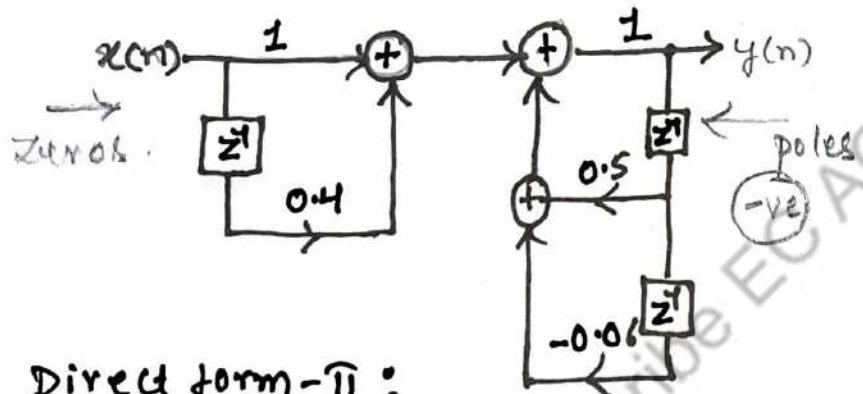
(b) Direct form - II

(1) $H(z) = \frac{1 + 0.4z^{-1}}{1 - 0.5z^{-1} + 0.06z^{-2}}$

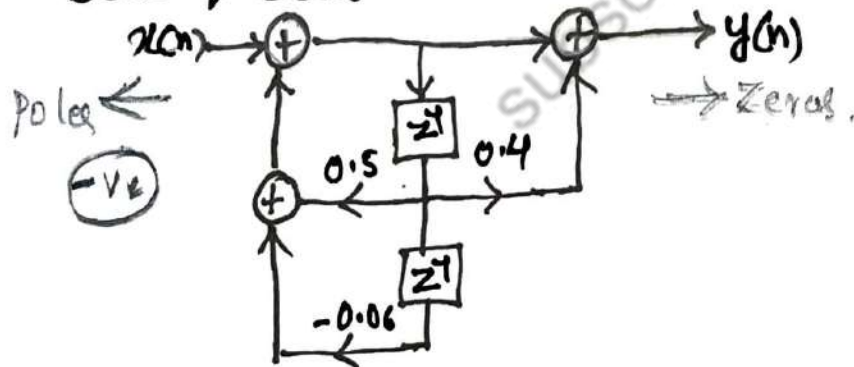
Zeros $\rightarrow z^{-1}$
poles $\rightarrow z^{-2}$

z^{-n}
 \rightarrow delay.

Direct form - I:



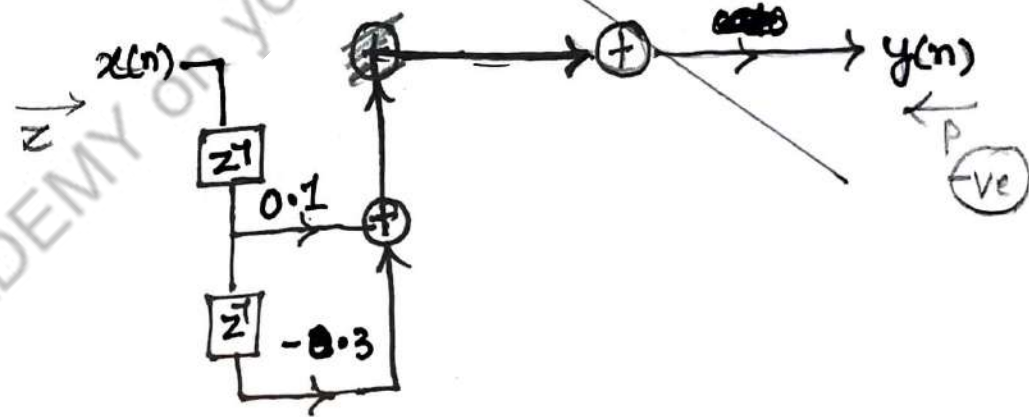
Direct form - II:



(2) $H(z) = \frac{z^1 - 3z^{-2}}{(10 - z^1)(1 + 0.5z^1 + 0.5z^{-2})}$

$H(z) = \frac{z^{-1} - 3z^{-2}}{10 + 4z^{-1} + 4.5z^{-2} - 0.5z^{-3}}$

Direct form I:

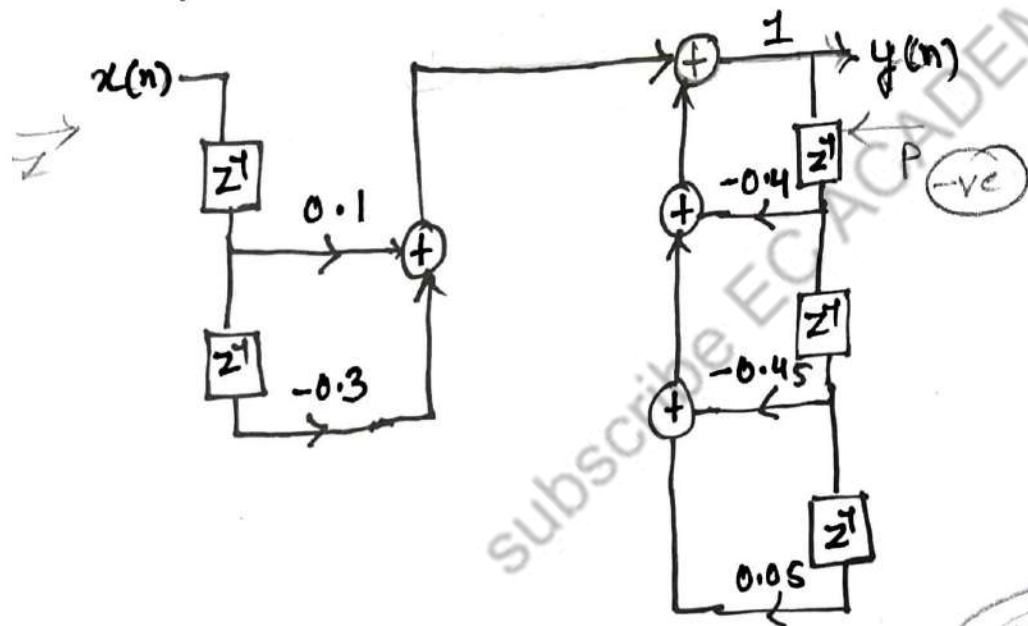


$$\textcircled{2} H(z) = \frac{z^1 - 3z^{-2}}{(10 - z^1)(1 + 0.5z^{-1} + 0.5z^{-2})}$$

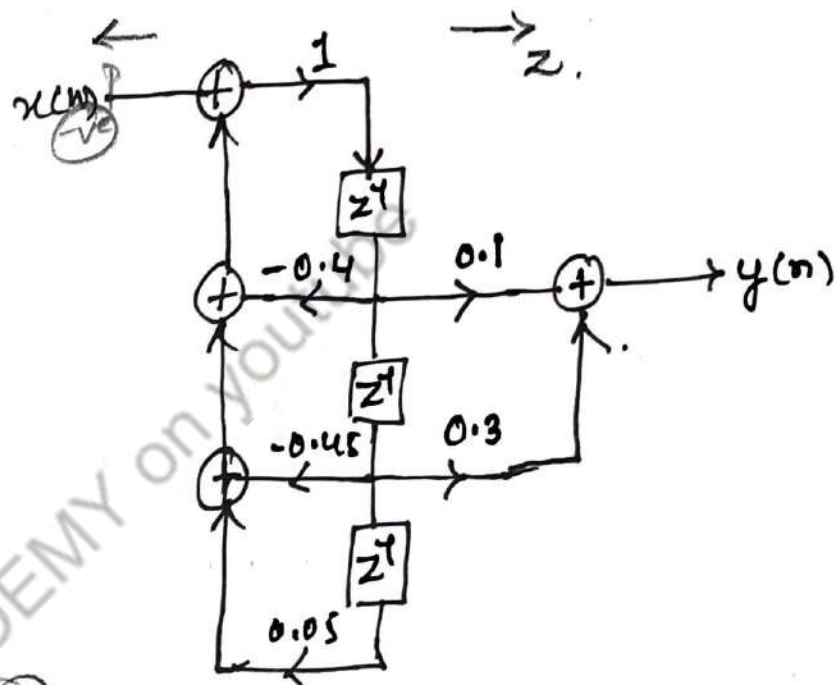
$$H(z) = \frac{z^1 - 3z^{-2}}{10 + 4z^1 + 4.5z^{-2} - 0.5z^{-3}}$$

$$H(z) = \frac{0.1z^1 + 0.3z^{-2}}{1 + 0.4z^1 + 0.45z^{-2} - 0.05z^{-3}}$$

Direct form I:



Direct form II:



$$\textcircled{3} y(n] - \frac{1}{4}y(n-1] + \frac{1}{8}y(n-2] = x(n] + \frac{1}{2}x(n-2]$$

Take Z-transform

$$Y(z) - \frac{1}{4}z^1 Y(z) + \frac{1}{8}z^{-2} Y(z) = X(z) + \frac{1}{2}z^{-2} X(z)$$

$$H(z) = \frac{Y(z)}{X(z)} = \frac{1 + \frac{1}{2}z^{-2}}{1 - \frac{1}{4}z^1 + \frac{1}{8}z^{-2}}$$

Determine the impulse response $h(n)$ of a filter having desired freq response

$$H_d(e^{j\omega}) = \begin{cases} e^{-j(N-1)\omega/2} & ; 0 \leq |\omega| \leq \frac{\pi}{2} \\ 0 & ; \frac{\pi}{2} \leq |\omega| \leq \pi \end{cases}$$

$M=N=7$, use freq sampling approach.

(i) Desired freq response:

$$N=7 \Rightarrow H_d(e^{j\omega}) = \begin{cases} e^{-j3\omega} & ; 0 \leq |\omega| \leq \frac{\pi}{2} \\ 0 & ; \frac{\pi}{2} \leq |\omega| \leq \pi \end{cases}$$

(ii) Sample $H_d(e^{j\omega})$:

Put $\omega = \frac{2\pi k}{N}$; $k=0, 1, 2, \dots, N-1$

For $N=7 \Rightarrow \omega = \frac{2\pi k}{7}$; $k=0, 1, 2, \dots, 6$

$$H_d(e^{j\omega}) = \begin{cases} e^{-j\frac{6\pi k}{7}} & ; 0 \leq \frac{2\pi k}{7} \leq \frac{\pi}{2} \\ 0 & ; \frac{\pi}{2} \leq \frac{2\pi k}{7} \leq \pi \end{cases}$$

$$\frac{2\pi k}{7} = \frac{\pi}{2} \Rightarrow \boxed{k = \frac{7}{4}}$$

$$\frac{2\pi k}{7} = \frac{\pi}{2} \Rightarrow \boxed{k = \frac{7}{4}}$$

$$\frac{2\pi k}{7} = \pi \Rightarrow \boxed{k = \frac{7}{2}}$$

$$H_d(k) = \begin{cases} e^{-j\frac{6\pi k}{7}} & ; 0 \leq k \leq \frac{7}{4} \\ 0 & ; \frac{7}{4} \leq k \leq \frac{7}{2} \end{cases}$$

(iii) To obtain $h(n)$:

$M=N=7 \rightarrow$ odd

$$h(n) = \frac{1}{M} \left[H(0) + 2 \sum_{k=1}^{\frac{M-1}{2}} \text{Re} \left\{ H(k) e^{j\frac{2\pi}{N}kn} \right\} \right]$$

$\frac{M-1}{2} \Rightarrow \frac{7-1}{2} \Rightarrow \textcircled{3}$; $H(0) = 1$

$$h(n) = \frac{1}{7} \left[1 + 2 \sum_{k=1}^3 \text{Re} \left\{ e^{-j\frac{6\pi k}{7}} e^{j\frac{2\pi k n}{7}} \right\} \right]$$

$$h(n) = \frac{1}{7} \left[1 + 2 \sum_{k=1}^3 \text{Re} \left\{ e^{-j\frac{2\pi k (3-n)}{7}} \right\} \right]$$

$e^{-j\theta} = \underbrace{\cos \theta}_{\text{Re}} - j \underbrace{\sin \theta}_{\text{Im}} \Rightarrow \text{Re} [e^{-j\theta}] = \cos \theta$

$$h(n) = \frac{1}{7} \left[1 + 2 \sum_{k=1}^3 \cos \left[\frac{2\pi k (3-n)}{7} \right] \right]$$

$; n=0, 1, 2, \dots, 6$

Determine $h(n)$ of a filter having

$$H_d(e^{j\omega}) = \begin{cases} e^{-j(N-1)\omega/2} & ; 0 \leq |\omega| \leq \frac{\pi}{2} \\ 0 & ; \frac{\pi}{2} \leq |\omega| \leq \pi \end{cases}$$

$M=N=7$ use freq sampling approach.

(i) Desired freq response:

$$N=7 \quad H_d(e^{j\omega}) = \begin{cases} e^{-j3\omega} & ; 0 \leq |\omega| \leq \frac{\pi}{2} \\ 0 & ; \frac{\pi}{2} \leq |\omega| < \pi \end{cases}$$

(ii) Sample $H_d(e^{j\omega})$:

$$\omega = \frac{2\pi K}{N} ; K=0, 1, 2, \dots, N-1$$

$$N=7 \Rightarrow \omega = \frac{2\pi}{7} K ; K=0, 1, 2, \dots, 6$$

$$H_d(e^{j\omega}) = \begin{cases} e^{-j\frac{6\pi K}{7}} & ; 0 \leq \frac{2\pi K}{7} \leq \frac{\pi}{2} \\ 0 & ; \frac{\pi}{2} \leq \frac{2\pi K}{7} < \pi \end{cases}$$

$$\frac{2\pi K}{7} = \frac{\pi}{2} \Rightarrow \boxed{K = \frac{7}{4}}$$

$$\frac{2\pi K}{7} = \pi \Rightarrow \boxed{K = \frac{7}{2}}$$

$$\therefore H_d(K) = \begin{cases} e^{-j\frac{6\pi K}{7}} & ; 0 \leq K \leq \frac{7}{4} \\ 0 & ; \frac{7}{4} \leq K \leq \frac{7}{2} \end{cases}$$

(iii) Find $h(n)$:

$$M=N=7 \rightarrow \text{odd}$$

$$h(n) = \frac{1}{M} \left[H(0) + 2 \sum_{k=1}^{\frac{M-1}{2}} \text{Re} \left\{ H(K) e^{j\frac{2\pi K n}{N}} \right\} \right]$$

$$\therefore h(n) = \frac{1}{7} \left[1 + 2 \sum_{k=1}^3 \text{Re} \left\{ e^{-j\frac{6\pi K}{7}} \cdot e^{j\frac{2\pi K n}{7}} \right\} \right]$$

$$\therefore h(n) = \frac{1}{7} \left[1 + 2 \sum_{k=1}^3 \text{Re} \left\{ e^{-j2\pi K(3-n)/7} \right\} \right]$$

$$e^{-j\theta} = \underbrace{\cos\theta}_{\text{Re}} - j \underbrace{\sin\theta}_{\text{Im}}$$

$$\text{Re} [e^{-j\theta}] = \cos\theta$$

$$h(n) = \frac{1}{7} \left[1 + 2 \sum_{k=1}^3 \cos \left[\frac{2\pi K(3-n)}{7} \right] \right]$$

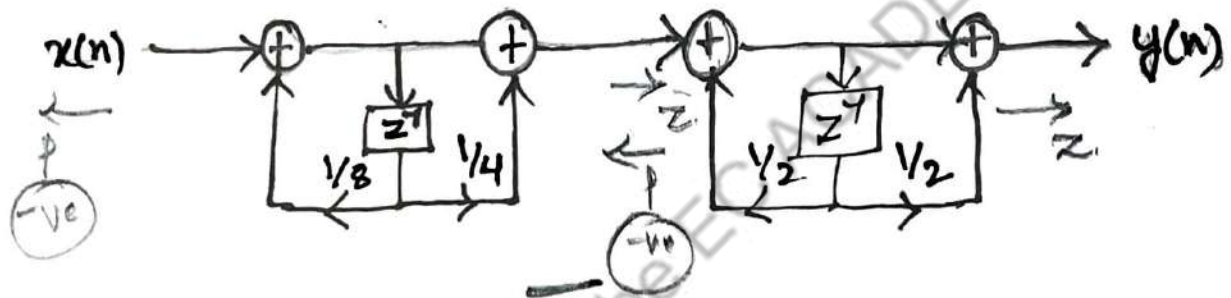
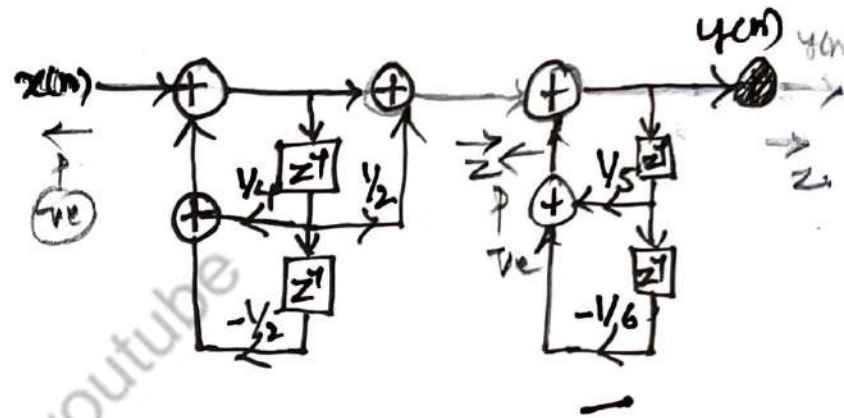
$$; n=0, 1, 2, \dots, 6$$

Digital Filter Structures:

II. Cascade form structure: $H(z) = H_1(z) \cdot H_2(z)$

$$\textcircled{1} H(z) = \frac{1 + \frac{3}{4}z^{-1} + \frac{1}{8}z^{-2}}{1 - \frac{5}{8}z^{-1} + \frac{1}{16}z^{-2}} \rightarrow \begin{matrix} -\frac{1}{4}, -\frac{1}{2} \\ \frac{1}{8}, \frac{1}{2} \end{matrix}$$

$$H(z) = \frac{(1 + \frac{1}{4}z^{-1})(1 + \frac{1}{2}z^{-1})}{(1 - \frac{1}{8}z^{-1})(1 - \frac{1}{2}z^{-1})} = \underbrace{\frac{(1 + \frac{1}{4}z^{-1})}{(1 - \frac{1}{8}z^{-1})}}_{H_1(z)} \cdot \underbrace{\frac{(1 + \frac{1}{2}z^{-1})}{(1 - \frac{1}{2}z^{-1})}}_{H_2(z)}$$



$$\textcircled{2} H(z) = \frac{(1 + \frac{1}{2}z^{-1})}{(1 - \frac{1}{4}z^{-1} + \frac{1}{2}z^{-2})(1 - \frac{1}{5}z^{-1} + \frac{1}{6}z^{-2})}$$

$$H(z) = \underbrace{\frac{(1 + \frac{1}{2}z^{-1})}{(1 - \frac{1}{4}z^{-1} + \frac{1}{2}z^{-2})}}_{H_1(z)} \cdot \underbrace{\frac{1}{(1 - \frac{1}{5}z^{-1} + \frac{1}{6}z^{-2})}}_{H_2(z)}$$

Digital Filter Structure:

III. Lattice Structure:

$$\textcircled{1} H(z) = \frac{1}{1 + \frac{2}{5}z^{-1} + \frac{3}{4}z^{-2} + \frac{1}{8}z^{-3}}$$

$a_3(0)$ $a_3(1)$ $a_3(2)$ $a_3(3)$

$$\therefore m=3 \quad k_0 = a_3(0) = 1$$

$$a_3(1) = 2/5$$

$$a_3(2) = 3/4$$

$$k_3 = a_3(3) = 1/3$$

$$\frac{m=3}{i=1}$$

$$a_2(1) = \frac{a_3(1) - k_3 a_3(2)}{1 - k_3^2} = \frac{\frac{2}{5} - \frac{1}{3} \cdot \frac{3}{4}}{1 - \frac{1}{9}} = \frac{\frac{2}{5} - \frac{1}{4}}{\frac{8}{9}} = \frac{\frac{8-5}{20}}{\frac{8}{9}} = \frac{3}{20} = 0.15$$

$$a_2(1) = 0.16875$$

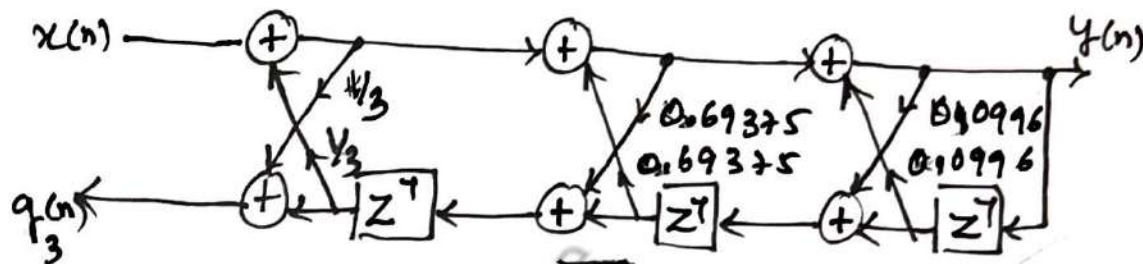
$$i=2 \quad a_2(2) = \frac{a_3(2) - k_3 a_3(1)}{1 - k_3^2} = \frac{\frac{3}{4} - \frac{1}{3} \cdot \frac{2}{5}}{1 - \frac{1}{9}} = \frac{\frac{3}{4} - \frac{2}{15}}{\frac{8}{9}} = \frac{\frac{45-8}{60}}{\frac{8}{9}} = \frac{37}{160} = 0.23125$$

$$a_2(2) = k_2 = 0.69375$$

$$\frac{m=2}{i=1}$$

$$a_1(1) = \frac{a_2(1) - k_2 a_2(2)}{1 - k_2^2} = \frac{0.16875 - (0.69375)(0.16875)}{1 - (0.69375)^2}$$

$$k_1 = a_1(1) = 0.0996$$



$$\textcircled{2} H(z) = \frac{1 + 2z^{-1}}{1 + \frac{3}{4}z^{-1} + \frac{1}{4}z^{-2}}$$

$a_2(0)$ $a_2(1)$ $a_2(2)$

$$a_2(0) = 1$$

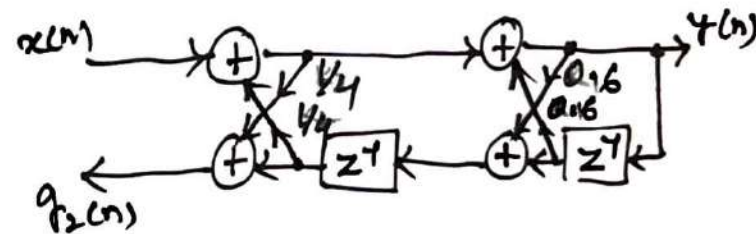
$$a_2(1) = \frac{3}{4}$$

$$a_2(2) = \frac{1}{4} = k_2$$

$$\frac{m=2}{i=1}$$

$$a_1(1) = \frac{a_2(1) - k_2 a_2(2)}{1 - k_2^2} = \frac{\frac{3}{4} - \frac{1}{4} \cdot \frac{3}{4}}{1 - (\frac{1}{4})^2} = \frac{\frac{3}{4} - \frac{3}{16}}{1 - \frac{1}{16}} = \frac{\frac{12-3}{16}}{\frac{15}{16}} = \frac{9}{15} = 0.6$$

$$k_1 = a_1(1) = 0.6$$



Infinite Impulse Response: [IIR] Filter

→ $y(n)$ depends → $x(n)$ & $x(n-1)$ also
on $y(n-1)$

→ Difference eqn

$$y(n) = b_0 x(n) + b_1 x(n-1) + \dots + b_M x(n-M) \\ - a_1 y(n-1) - \dots - a_N y(n-N)$$

→ Transfer fun

$$H(z) = \frac{Y(z)}{X(z)} = \frac{b_0 + b_1 z^{-1} + \dots + b_M z^{-M}}{1 + a_1 z^{-1} + \dots + a_N z^{-N}}$$

b_i → (M+1) numerator

a_i → N denominator.

$Y(z)$ & $X(z)$ → Z-Transform of
 $x(n)$ & $y(n)$

→ Poles (s) → inside the unit circle → STABLE

→ smaller Filter size.

→ linear phase is not easy

→ Objective → determine the filter
numerator & denominator → Satisfy
Filter specifications

Advantages

→ Easy to design & easy to implement

Disadvantages

→ Non linear

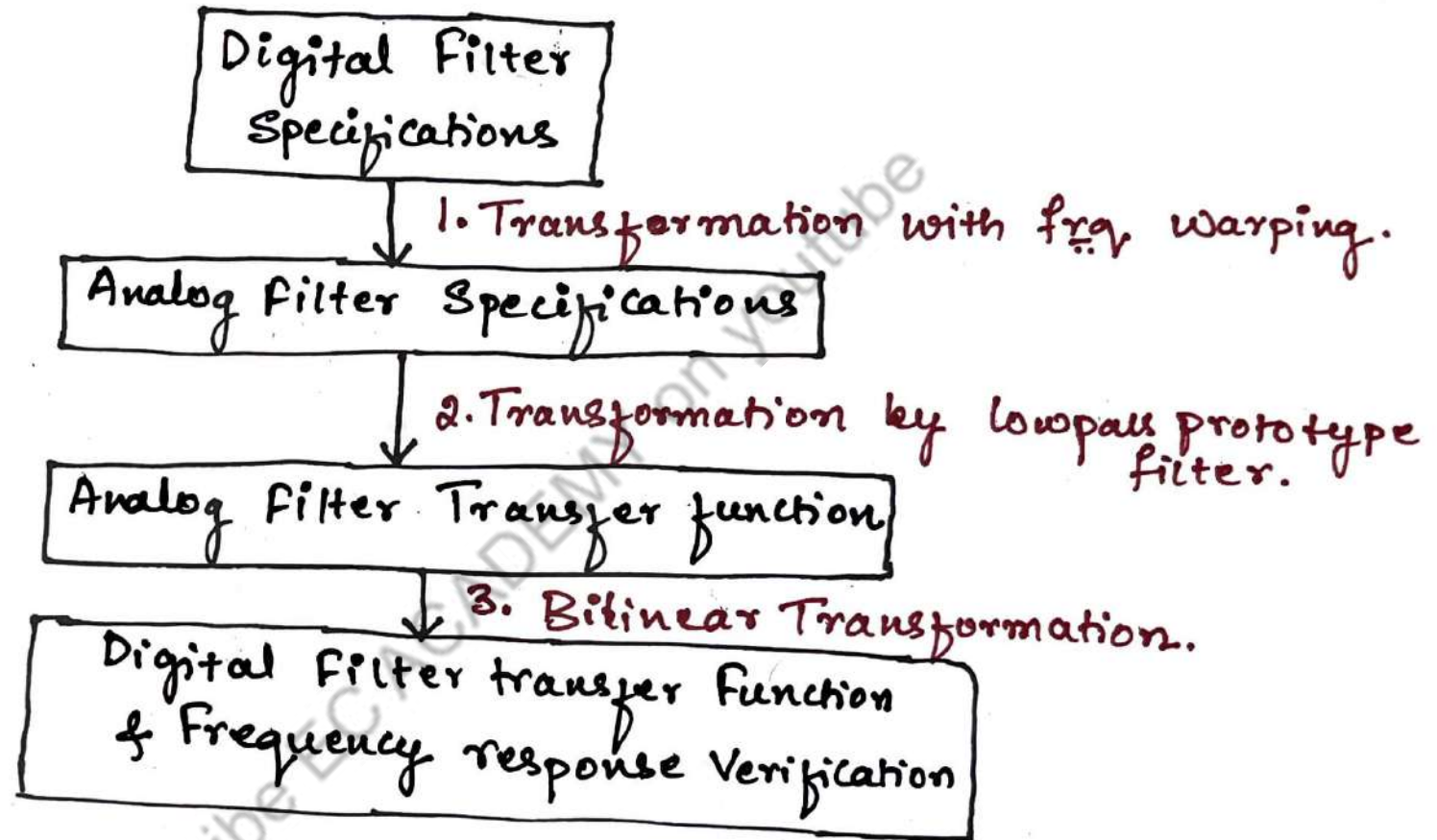
→ non-stable.

→ Infinite Impulse response.

Bilinear Transformation Design

IIR

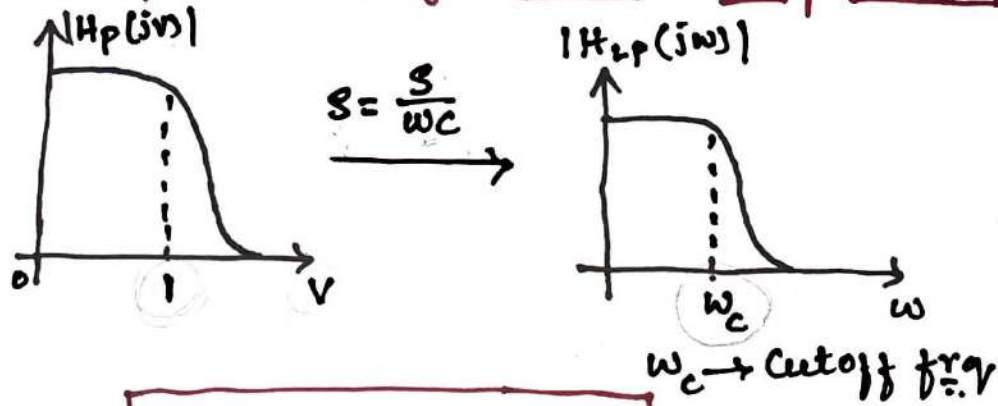
Method:



General procedure for IIR Filter design using bilinear transformation.

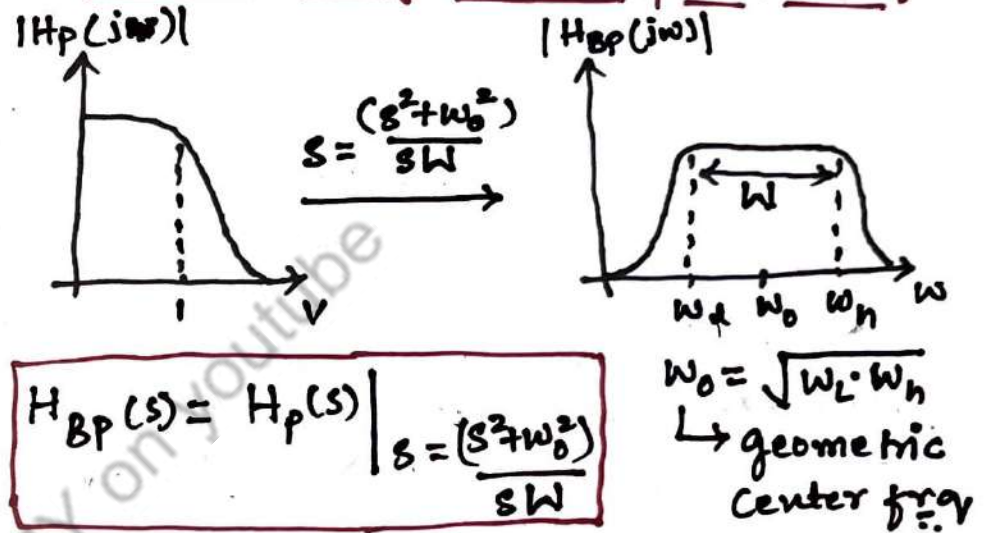
Analog Filters using Lowpass Prototype Transformation:

① Lowpass prototype into a Lowpass Filter:



$$H_{LP}(s) = H_p(s) \Big|_{s = \frac{s}{w_c}}$$

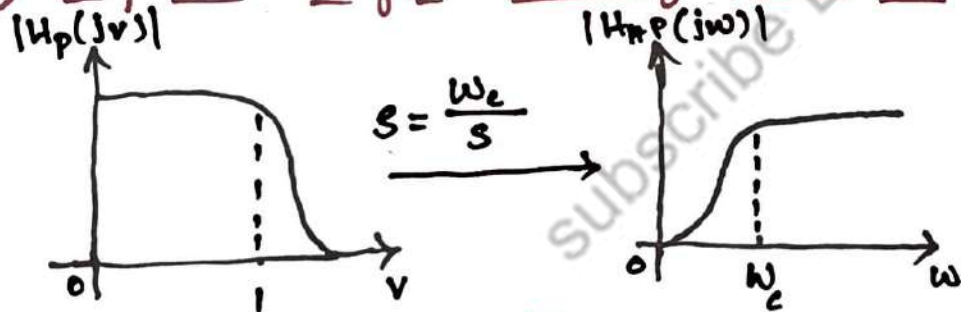
② Lowpass prototype to bandpass Filter:



$$H_{BP}(s) = H_p(s) \Big|_{s = \frac{(s^2 + w_0^2)}{sW}}$$

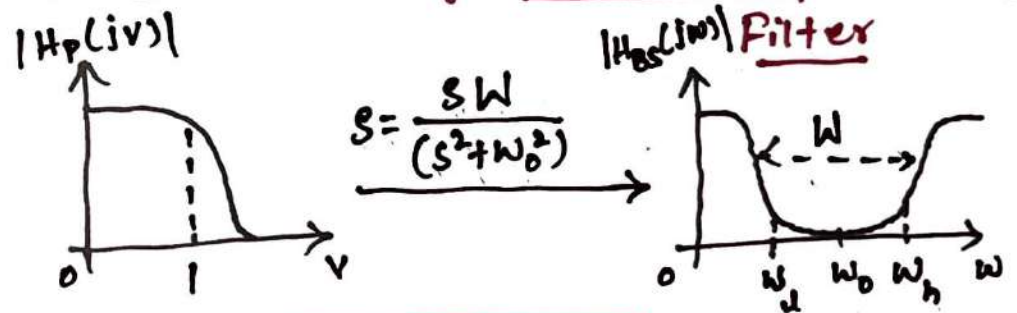
$W = w_H - w_L \rightarrow$ Passband bandwidth.

② Lowpass Prototype to High pass Filter:



$$H_{HP}(s) = H_p(s) \Big|_{s = \frac{w_c}{s}}$$

④ Lowpass Prototype to band stop [band reject] Filter



$$H_{BS}(s) = H_p(s) \Big|_{s = \frac{sW}{(s^2 + w_0^2)}}$$

Given, a lowpass prototype $H_p(s) = \frac{1}{s+1}$.

Determine each of the following analog filters & plot their magnitude response from 0 to 200 rad/sec.

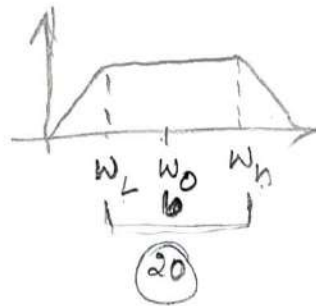
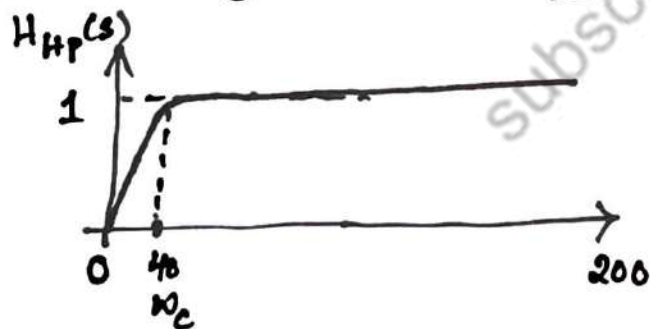
(i) A highpass filter with a cutoff freq of 40 rad/sec.

(ii) A bandpass filter with a cutoff freq of 100 rad/sec & Bandwidth of 20 rad/sec.

(i) High-pass Filters

$$H_p(s) = \frac{1}{s+1} \quad \left| \quad s = \frac{\omega_c}{s} \Rightarrow s = \frac{40}{s}$$

$$H_{HP}(s) = \frac{1}{\frac{40}{s} + 1} = \frac{s}{40 + s}$$



(ii) band pass Filter

$$\omega_0 = \sqrt{\omega_L \omega_H} = 100$$

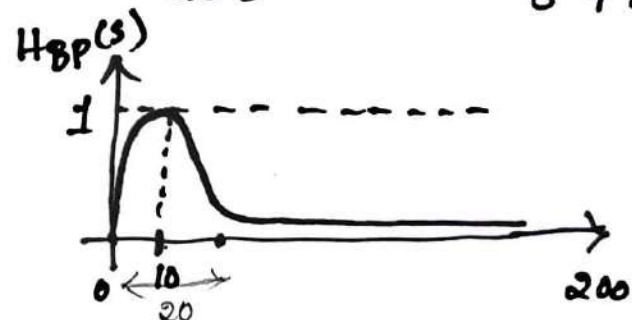
$$\omega_0^2 = 100 \Rightarrow \omega_0 = 10 \text{ rad/sec}$$

$$W = \omega_H - \omega_L = 20 \text{ rad/sec.}$$

$$H_p(s) = \frac{1}{s+1} \quad \left| \quad s = \frac{s^2 + \omega_0^2}{sW}$$

$$s = \frac{s^2 + 100}{s \cdot 20}$$

$$H_{BP}(s) = \frac{1}{\frac{s^2 + 100}{20s} + 1} = \frac{20s}{s^2 + 20s + 100}$$



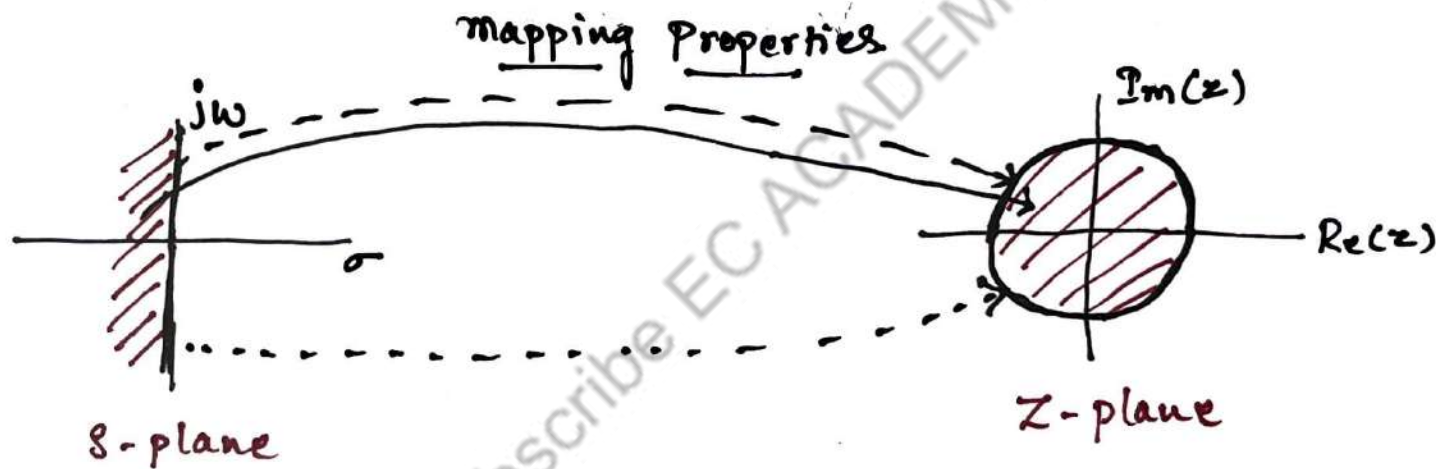
Bilinear Transformation & Frequency Warping

Analog Filter transfer fun \rightarrow Digital filter transfer fun

$$H(s) \rightarrow H(z)$$

$$H(z) = H(s) \quad \left| \quad s = \frac{2}{T} \cdot \frac{(z-1)}{(z+1)} \right.$$

$T \rightarrow$ Sampling Period.



Given an analog filter whose transfer fun_{ion} is $H(s) = \frac{10}{s+10}$. Convert it to the digital filter transfer fun_{ion} & difference eq_{uation}. when the sampling period is given as $T = 0.01$ sec.

Bilinear Transformation,

$$H(z) = H(s) \left| \begin{array}{l} s = \frac{2}{T} \cdot \frac{(z-1)}{(z+1)} \\ s = \frac{2}{0.01} \cdot \frac{(z-1)}{(z+1)} \end{array} \right. = \frac{10}{s+10} \left| \begin{array}{l} s = \frac{2}{0.01} \cdot \frac{(z-1)}{(z+1)} \end{array} \right.$$

$$H(z) = \frac{10}{\frac{2}{0.01} \frac{(z-1)}{(z+1)} + 10} = \frac{10}{\frac{200(z-1)}{z+1} + 10} = \frac{0.05}{\frac{(z-1)}{(z+1)} + 0.05}$$

$$= \frac{0.05(z+1)}{(z-1) + 0.05(z+1)} = \frac{0.05z + 0.05}{1.05z - 0.95} = \frac{(0.05z + 0.05)/1.05z}{(1.05z - 0.95)/1.05z}$$

$$\frac{Y(z)}{X(z)} = H(z) = \frac{0.0476 + 0.0476z^{-1}}{1 - 0.9048z^{-1}}$$

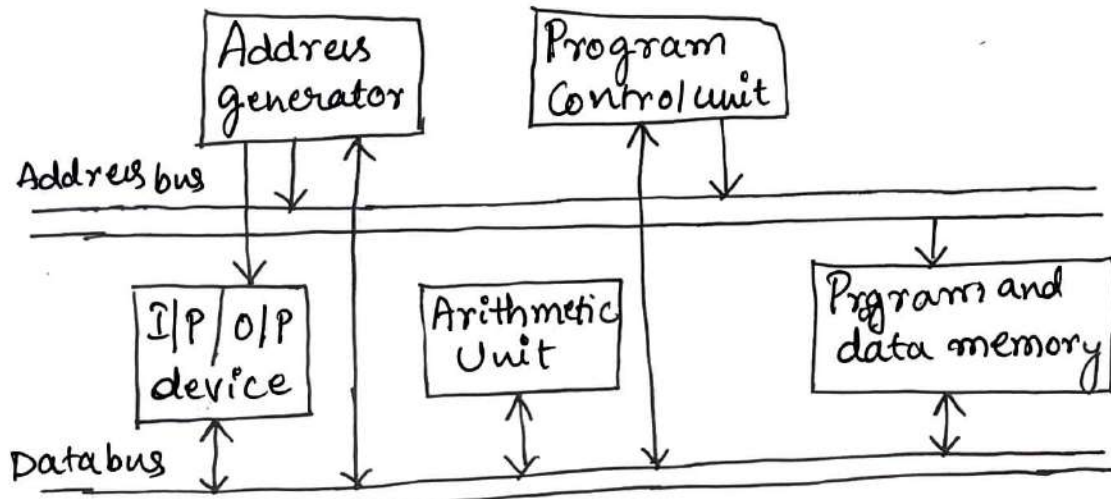
$$Y(z) - 0.9048z^{-1}Y(z) = 0.0476X(z) + 0.0476z^{-1}X(z)$$

$$\therefore Y(z) = 0.0476X(z) + 0.0476z^{-1}X(z) + 0.9048z^{-1}Y(z)$$

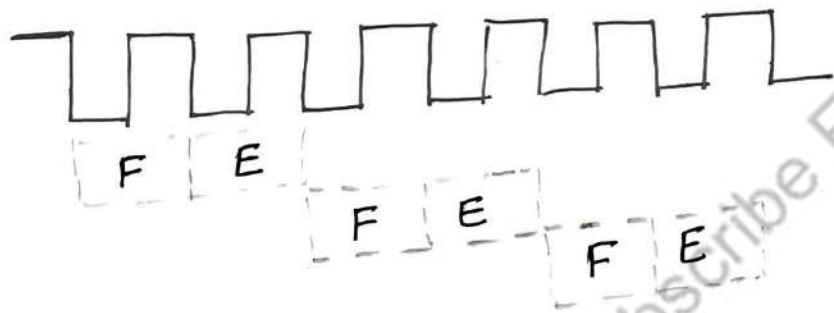
I ZT

$$y(n) = 0.0476x(n) + 0.0476x(n-1) + 0.9048y(n-1)$$

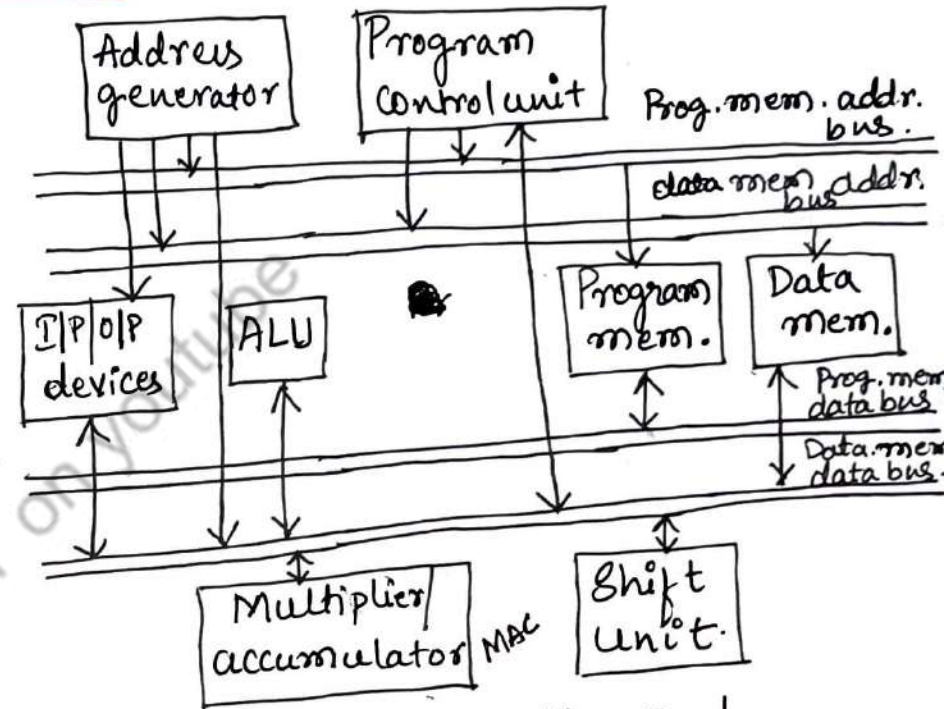
Digital Signal Processor Architecture:



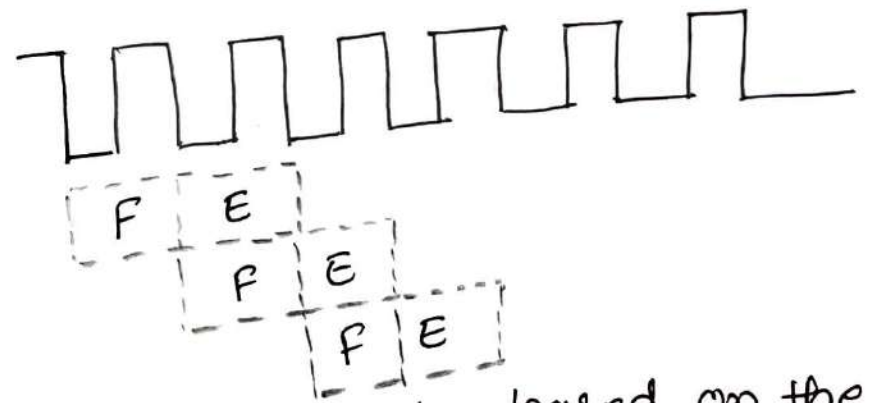
① Microprocessor based on Von Neumann Architecture.



② Execution cycle based on the Von Neumann Architecture



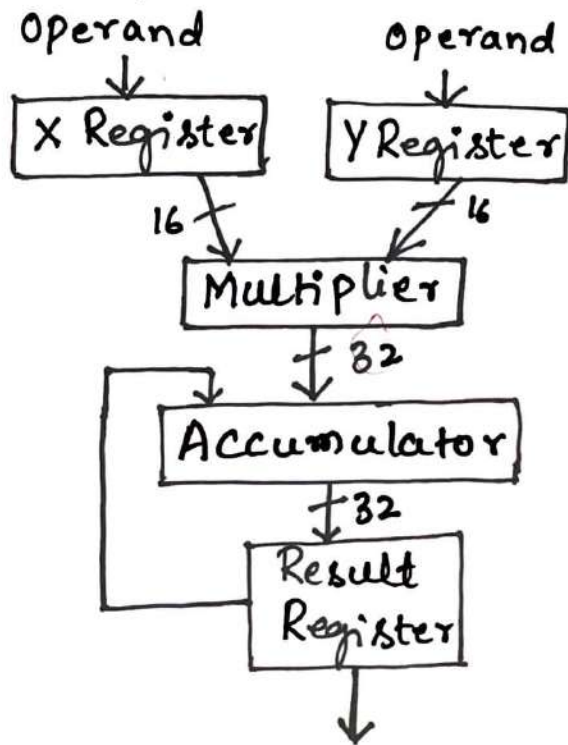
③ DSP based on Harvard Architecture.



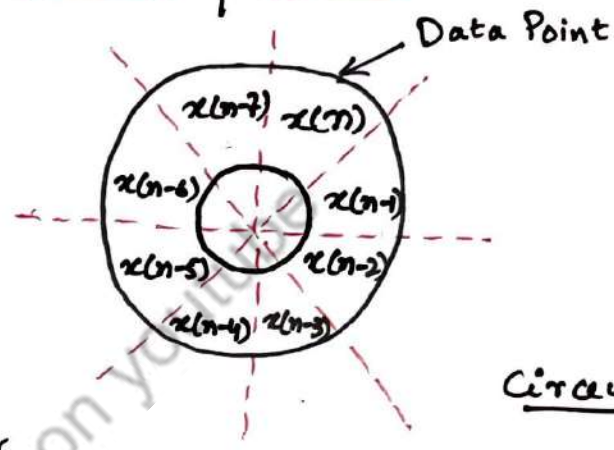
④ Execution cycle based on the Harvard Architecture

Digital Signal Processor Hardware Units:

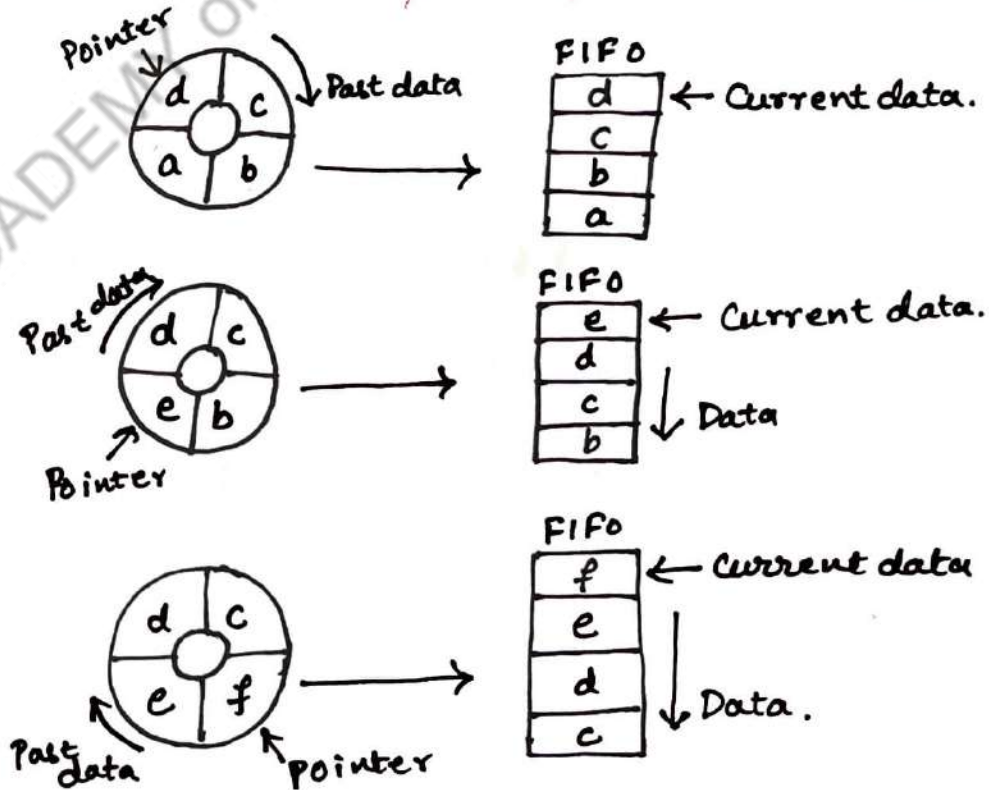
1. Multiplier & Accumulator: MAC operation



3. Address Generator:



Circular buffering



Circular buffer & eqv. FIFO

2. Shifters:

Ex:- $(011)_2 = (3)_{10}$

Shift right $\frac{3}{2} = 1.5$

$(001)_2 = (1)_{10}$

Shift left $\frac{3 \times 2}{2} = 6$

$(110)_2 = (6)_{10}$

Fixed-Point Formats:

Decimal 2's Complement

<u>no</u>	
3	→ 011
2	→ 010
1	→ 001
0	→ 000
-1	→ 111
-2	→ 110
-3	→ 101
-4	→ 100

3 bit 2's Complement

STEPS:

1. magnitude to its binary number.
2. If no → +ve → binary no is its 2's Comp. representation.

If no → -ve → Perform 2's Comp. operation

- a. negate ⇒ 0 → 1 & 1 → 0
- b. Add logic 1 to data

Ex:- 3 → 011

-3 → 011
 ↓
 100
 +1

 101 ✓

Ex:- 2 × -1

010 × 001

 010
 000 ×
 000 × ×

 00010

2's → 1001
 +1

~~1110~~ ⇒ 110 ⇒ -2

2 × -3 ⇒ 010 × 011

010
 010 ×
 000 × ×

 00110

2's → 1100
 +1

~~11010~~ ⇒ 2

Fixed Point Format

<u>Decimal</u> <u>no</u>	<u>Decimal</u> <u>Fraction</u>	<u>2's</u> <u>comp.</u>
3	$\rightarrow 3/4$	$\rightarrow 0.11$
2	$\rightarrow 2/4$	$\rightarrow 0.10$
1	$\rightarrow 1/4$	$\rightarrow 0.01$
0	$\rightarrow 0$	$\rightarrow 0.00$
-1	$\rightarrow -1/4$	$\rightarrow 1.11$
-2	$\rightarrow -2/4$	$\rightarrow 1.10$
-3	$\rightarrow -3/4$	$\rightarrow 1.01$
-4	$\rightarrow -4/4 = -1$	$\rightarrow 1.00$

3bit 2's complement s/m using
fractional representation.

Ex: -2×-3

$$\begin{array}{r}
 0.10 \times 0.11 \\
 \hline
 010 \\
 010 \times \\
 000 \times \times \\
 \hline
 00110 \xrightarrow{2's} 1.1001 \\
 \hline
 + 1 \\
 \hline
 \underline{1.1010}
 \end{array}$$

$$1.1010 \Rightarrow (-1) \times (0.0110)$$

$$\Rightarrow -(0 \times 2^0 + 0 \times 2^{-1} + 1 \times 2^{-2} + 1 \times 2^{-3} + 0 \times 2^{-4})$$

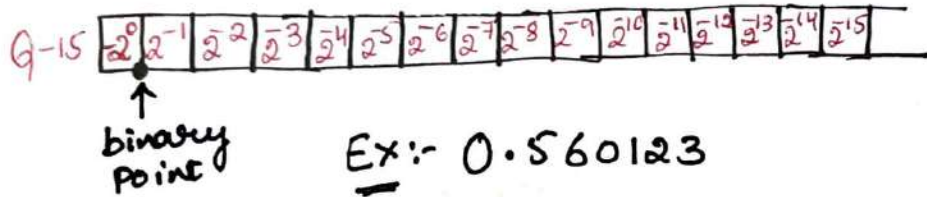
$$\Rightarrow -\frac{3}{8}$$

$$\frac{1}{4} \times -\frac{3}{4} \Rightarrow -\frac{3}{8}$$

Fixed Point Format

Q-format number representation

Q-15:



Ex:- 0.560123

$0.560123 \times 2 = 1.120246$	1 [MSB]
$0.120246 \times 2 = 0.240492$	0
$0.240492 \times 2 = 0.480984$	0
$0.480984 \times 2 = 0.961968$	0
$0.961968 \times 2 = 1.923936$	1
$0.923936 \times 2 = 1.847872$	1
$0.847872 \times 2 = 1.695744$	1
$0.695744 \times 2 = 1.391488$	1
$0.391488 \times 2 = 0.782976$	0
$0.782976 \times 2 = 1.565952$	1
$0.565952 \times 2 = 1.131904$	1
$0.131904 \times 2 = 0.263808$	0
$0.263808 \times 2 = 0.527616$	0
$0.527616 \times 2 = 1.055232$	1
$0.055232 \times 2 = 0.110464$	0 [LSB]

$$0.10001110110010$$

$$(0.560123) \times 2^{15} = \underline{18354}$$

Ex:- -0.160123

$$0.160123 = 0.00101000111110$$

↓ 2's

$$\begin{array}{r} 1.110101110000001 \\ + 1 \\ \hline 1.110101110000010 \end{array}$$

$$(-0.160123) \times 2^{15} = \underline{-5246.9}$$

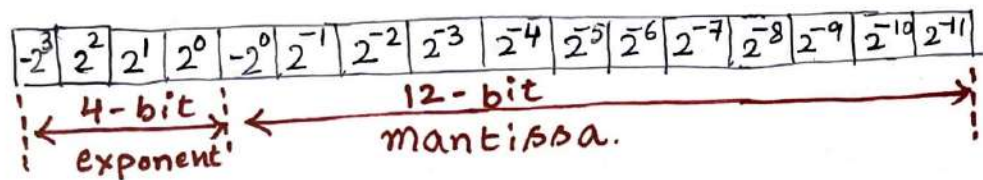
$$\begin{array}{r} \downarrow \\ -5246 \end{array}$$

Floating-Point format:

$$x = M \cdot 2^E$$

M → mantissa (fractional part) $[-1+1]$
in Q-format.

E → the exponent.



Most negative number = $(1.000000000000)_2 \cdot 2^{(0111)_2} = (-1) \times 2^7 = -128$

Most positive number = $(0.111111111111)_2 \cdot 2^{(0111)_2} = (1 - 2^{-11}) \times 2^7 = 127.9375$

Smallest positive number = $(0.000000000000)_2 \cdot 2^{(1000)_2} = (2^{-11}) \times 2^{-8} = 2^{-19}$

Ex: 0.1601230

$$0.1601230 = 0.640492 \times 2^{-2}$$

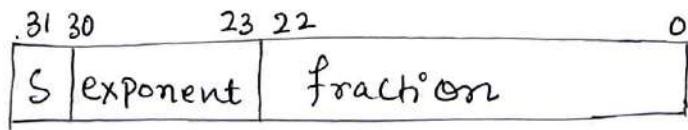
2's comp $-2 = 1110$

$$0.6404920 \rightarrow Q+1 \Rightarrow 010100011111$$

$$1110010100011111$$

IEEE Floating-Point Formats:

1. Single Precision Format



$$X = (-1)^S \times (1.F) \times 2^{E-127}$$

F → mantissa in 2's comp. binary fraction. +1 to +2

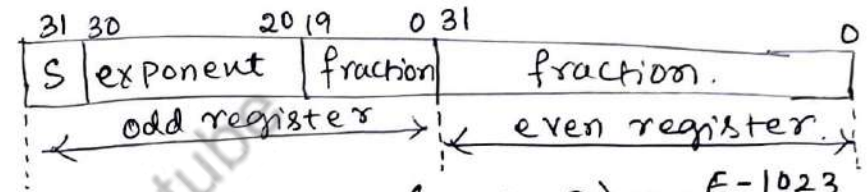
S = 0 → number is positive

S = 1 → number is negative.

E → Excess 127 form. 8-bit → 0 to 255.

E-127 → range from -127 to +128.

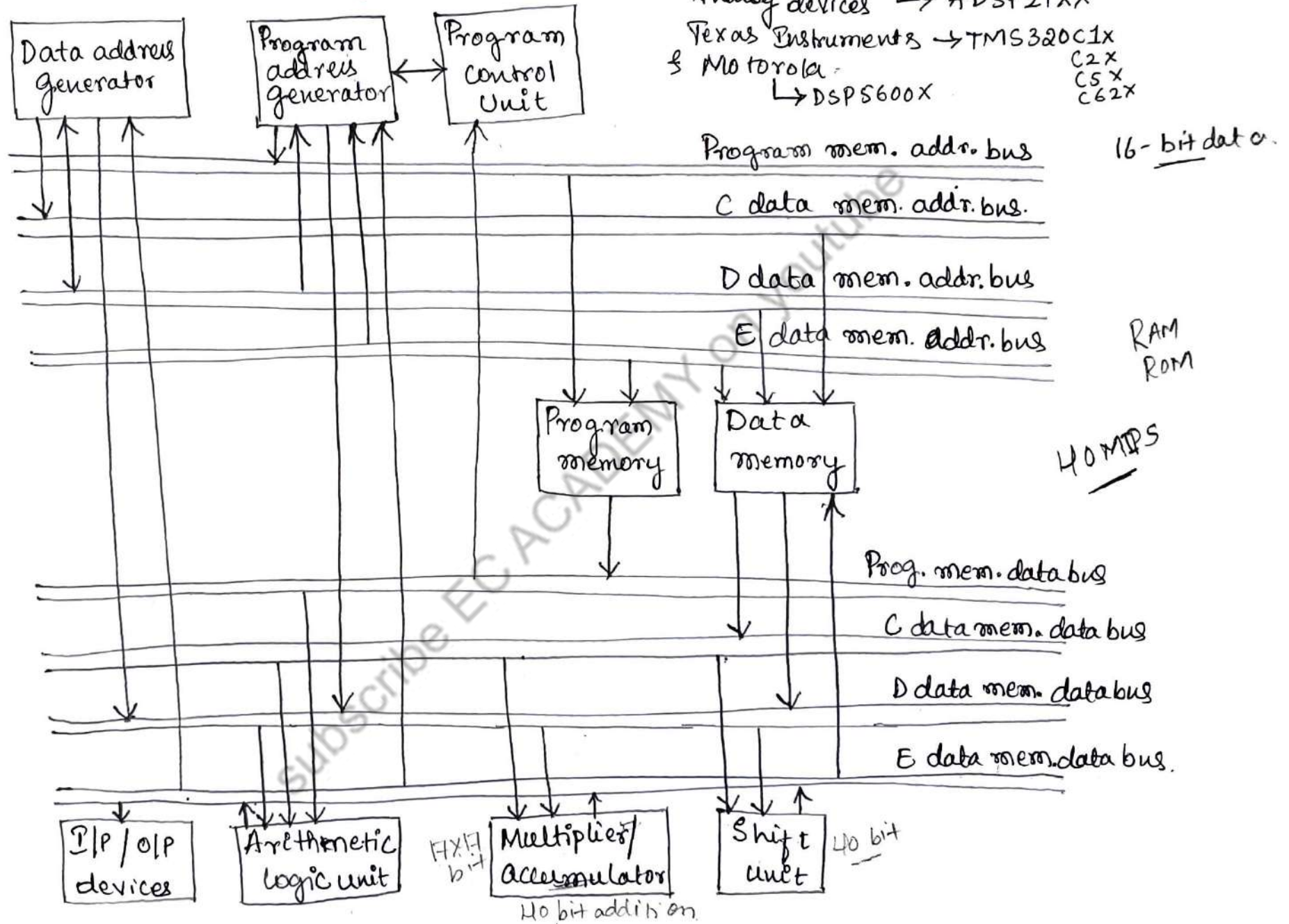
2. Double Precision Format



$$X = (-1)^S \times (1.F) \times 2^{E-1023}$$

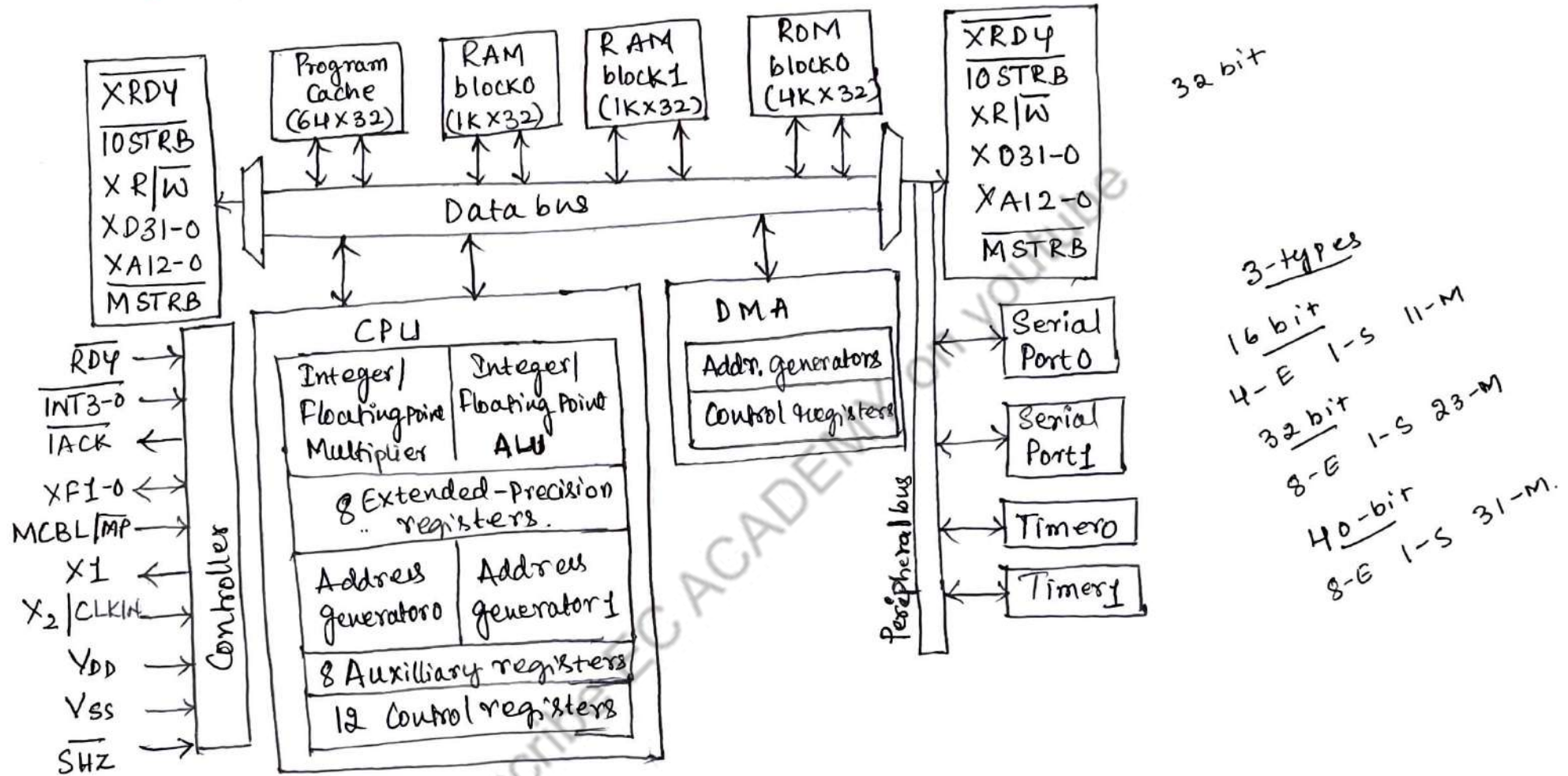
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Fixed-Point Digital Signal Processor



Basic Architecture of TMS320C54X Family

Floating Point Processors



The Typical TMS320C3x floating-point DSP Processor