

ÉCOLE POLYTECHNIQUE FÉDÉRALE DE LAUSANNE

School of Computer and Communication Sciences

Handout 2
Homework 1

Signal Processing for Communications
March 1, 2010

PROBLEM 1. Decide whether the following signals are periodic, and if so, find the period.

(a) $x[n] = e^{j\frac{\pi}{\sqrt{2}}n}$.

A complex exponential of the form $e^{j\frac{2\pi M}{N}n}$ is periodic only if $M, N \in \mathbb{Z}$. Here $M=1$ and $N=2\sqrt{2}$, $N \notin \mathbb{Z}$ therefore $x[n]$ is not periodic.

(b) $x[n] = \frac{\sin(\pi n)}{\pi n}$.

$x[n] = \text{sinc}(n)$ which is not a periodic function.

(c) $x[n] = \sin(n)$.

$\sin(n) = 0$ only for $n = 0$ so the function has only one zero, and in order for this function to be periodic it has to come back to 0 if it has left it after some number of steps (period) therefore $\sin(n)$ is not periodic for $n \in \mathbb{Z}$.

(d) $x[n] = 1 + \sin^2(\pi n)$.

Constant 1 does not affect periodicity, power 2 only tightens the function and does not affect periodicity either. $\sin(\pi n)$ is 0 for every $n \in \mathbb{Z}$ so the period of $\sin(\pi n)$ is 1 therefore the period of $x[n]$ is 1 to.

(e) $x[n] = e^{j\frac{5\pi}{7}n} + e^{j\frac{3\pi}{4}n}$.

The reasoning is the same as in part a). $e^{j\frac{5\pi}{7}n} = e^{j\frac{2\pi \cdot 5}{14}n}$ is periodic since $5, 14 \in \mathbb{Z}$ of period $T_1 = 14$. $e^{j\frac{3\pi}{4}n} = e^{j\frac{2\pi \cdot 3}{8}n}$ is periodic since $3, 8 \in \mathbb{Z}$ of period $T_2 = 8$. We know that the sum of two periodic functions is periodic of period = $\text{lcm}(T_1, T_2)$. Therefore $x[n]$ is periodic of period 56.

PROBLEM 2. Compute the following sums.

(a) $S = \sum_{n=i}^j a^n$.

The sum is finite and $S = \sum_{n=0}^j a^n - \sum_{n=0}^{i-1} a^n = \frac{1-a^{j+1}}{1-a} - \frac{1-a^i}{1-a} = \frac{a^i - a^{j+1}}{1-a}$.

(b) $\sum_{n=1}^{\infty} (\frac{1}{2} + j\frac{\sqrt{3}}{2})^n$.

Such a sum converges if and only if the absolute value of the common ratio is less than one ($|r| < 1$). Its value can then be computed from the finite sum formulae $\sum_{k=0}^{\infty} r^k = \lim_{n \rightarrow \infty} \sum_{k=0}^n r^k = \lim_{n \rightarrow \infty} \frac{(1-r^{n+1})}{1-r} = \lim_{n \rightarrow \infty} \frac{1}{1-r} - \lim_{n \rightarrow \infty} \frac{r^{n+1}}{1-r}$. Since $r^{n+1} \rightarrow 0$ as $n \rightarrow \infty$ when $|r| < 1$ then $\sum_{k=0}^{\infty} r^k = \frac{1}{1-r}$.

The sum is infinite since $|\frac{1}{2} + j\frac{\sqrt{3}}{2}| = 1 \geq 1$.

(c) $S = \sum_{k=1}^n \sin(2\pi \frac{k}{N}), n \leq N$.

$$S = \sum_{k=1}^n \frac{e^{2\pi \frac{k}{N}} - e^{-2\pi \frac{k}{N}}}{2j} = \sum_{k=1}^n \frac{1}{2j} \left(\frac{1 - e^{-2\pi \frac{n}{N}}}{1 - e^{-\frac{2\pi}{N}}} - 1 - \frac{1 - e^{-2\pi \frac{n}{N}}}{1 - e^{-\frac{2\pi}{N}}} + 1 \right) = \frac{\sin(\frac{2\pi}{N}) - (\sin \frac{2\pi n}{N}) + \sin(\frac{2\pi(n-1)}{N})}{2 - 2 \cos(\frac{2\pi}{N})}$$

(d) $\sum_{n=1}^{\infty} e^{(1/2 + j3/4)n}$.

The reasoning is the same as in b). The sum is infinite since $|e^{(1/2 + j3/4)}| = e^{1/2} \geq 1$.

PROBLEM 3. Compute the following integrals.

(a) $\int_0^\infty \frac{1}{1+x^4} dx$.
 $\int_0^\infty \frac{1}{1+x^4} dx = \frac{1}{2} \int_{-\infty}^\infty \frac{1}{1+x^4} dx$ since $f(x) = \frac{1}{1+x^4}$ is pair.
 $I = \frac{1}{2} \int_{-\infty}^\infty \frac{1}{1+z^4} dz = \frac{1}{2} \oint_C \frac{1}{1+z^4} dz$.

I is calculated using the residue theorem. The poles of $f(z) = \frac{1}{1+z^4}$ are $z_1 = e^{j\frac{\pi}{4}}$, $z_2 = e^{j\frac{3\pi}{4}}$, $z_3 = e^{j\frac{5\pi}{4}}$, $z_4 = e^{j\frac{7\pi}{4}}$. Only z_1 and z_2 are inside C and the integral over C_1 is close to zero (it can be shown that the integral over C_1 tends to zero as the radius of the arc tends to infinity) so $I = 2\pi j \sum_{z_1, z_2} \text{Res} \left[\frac{1}{1+z^4} \right]$.

$$\text{Res}_{z_1} f(z) = \left| \frac{1}{\frac{d}{dz}(1+z^4)} \right|_{z_1} = \left| \frac{1}{4z^3} \right|_{z_1} = \frac{1}{4} e^{-j\frac{3\pi}{4}}$$

$$\text{Res}_{z_2} f(z) = \left| \frac{1}{4z^3} \right|_{z_2} = \frac{1}{4} e^{-j\frac{9\pi}{4}}$$

$$I = \frac{1}{2} 2\pi j \left(\frac{1}{4} e^{-j\frac{3\pi}{4}} + \frac{1}{4} e^{-j\frac{9\pi}{4}} \right) = \frac{\pi\sqrt{2}}{4}$$

(b) $I = \int_{-\infty}^\infty \frac{\cos sx}{k^2+x^2} dx$.
 $I = \int_{-\infty}^\infty \frac{\cos sx + j \sin sx}{k^2+x^2} dx$ since $\int_{-\infty}^\infty \frac{j \sin sx}{k^2+x^2} dx = 0$ as $\sin sx$ is symmetric according to the origin.

$I = \int_{-\infty}^\infty \frac{e^{jsx}}{k^2+x^2} dx = \oint_C \frac{e^{jsz}}{k^2+z^2} dz$. I is calculated using the residue theorem. The poles of $f(z) = \frac{e^{jsz}}{k^2+z^2}$ are $z_1 = jk$ and $z_2 = -jk$. Only z_1 is inside C the integral over C_1 is close to zero (it can be shown that the integral over C_1 tends to zero as the radius of the arc tends to infinity) so $I = 2\pi j \text{Res}_{z_1} f(z)$.

$$\text{Res}_{z_1} f(z) = \left| \frac{e^{jsz}}{\frac{d}{dz}(k^2+z^2)} \right|_{z_1} = \frac{e^{-sk}}{2jk}$$

$$I = \int_{-\infty}^\infty \frac{\cos sx}{k^2+x^2} dx = 2\pi j \frac{e^{-sk}}{2jk} = \frac{\pi}{k} e^{-sk}$$

(c) $I = \int_0^{2\pi} \frac{\sin \theta}{36-16 \sin \theta} d\theta$.
 $I = \int_0^{2\pi} \frac{1}{2j} \frac{(e^{j\theta} - e^{-j\theta})}{34-16 \frac{(e^{j\theta} - e^{-j\theta})}{2j}} d\theta = \oint_C \frac{z-z^{-1}}{68j-16z+16z^{-1}} \frac{dz}{jz} = \oint_C \frac{z^2-1}{-16z^2+68jz+16} \frac{dz}{jz}$, change of variable $z = e^{j\theta}$ was used. C is $|z| = 1$.

I is calculated using the residue theorem. The poles of $f(z) = \frac{z^2-1}{-16jz^3-68z^2+16jz}$ are $z_1 = 0$, $z_2 = \frac{1}{4}j$, $z_3 = 4j$. Only z_1 and z_2 are inside C so $I = 2\pi j \sum_{z_1, z_2} \text{Res} [f(z)]$.

$$\text{Res}_{z_1} f(z) = \left| \frac{z^2-1}{\frac{d}{dz}(-16jz^3-68z^2+16jz)} \right|_{z_1} = \left| \frac{z^2-1}{-48jz^2-136z+16j} \right|_{z_1} = -\frac{1}{16j} = \frac{j}{16}$$

$$\text{Res}_{z_2} f(z) = \left| \frac{z^2-1}{-48jz^2-136z+16j} \right|_{z_2} = \frac{-\frac{1}{16}-1}{-15j} = -\frac{17j}{240}$$

$$I = \int_0^{2\pi} \frac{\sin \theta}{36-16 \sin \theta} d\theta = 2\pi j \left(\frac{j}{16} - \frac{17j}{240} \right) = \frac{\pi}{60}$$

PROBLEM 4. Find the z -transform OF following series.

(a) $x[n] = a^n u[n]$.
 $X(z) = \sum_{n=-\infty}^\infty x[n]z^{-n} = \sum_{n=0}^\infty a^n z^{-n} = \frac{1}{1-az^{-1}}$.
 ROC: $|az^{-1}| < 1, |z| > |a|$.

(b) $x[n] = na^n u[n]$.
 $X(z) = \sum_{n=-\infty}^\infty x[n]z^{-n} = \sum_{n=0}^\infty na^n z^{-n} = z \sum_{n=0}^\infty na^n z^{-n-1} = z \sum_{n=0}^\infty -\frac{d}{dz}(a^n z^{-n}) = -z \frac{d}{dz} \left(\sum_{n=0}^\infty a^n z^{-n} \right) = -z \frac{d}{dz} \left(\frac{1}{1-az^{-1}} \right) = \frac{az^{-1}}{(1-az^{-1})^2}$.
 ROC: $|z| > |a|$.

PROBLEM 5. Find the inverse z -transform of following series.

(a) $X(z) = \frac{1}{(1-1/4z^{-1})(1-1/2z^{-1})}$, $|z| > 1/2$.

$X(z) = -\frac{1}{1-\frac{1}{4}z^{-1}} + \frac{2}{1-\frac{1}{2}z^{-1}}$. Both parts of $X(z)$ are causal since the ROC is the region outside the farrest pole ($\frac{1}{2}$), therefore $x[n] = -(\frac{1}{4})^n u[n] + 2(\frac{1}{2})^n u[n]$.

(b) $X(z) = \frac{1}{(1-1/5z^{-1})(1+3z^{-1})}$, $3 > |z| > 1/5$.

$X(z) = \frac{1/16}{1-\frac{1}{5}z^{-1}} + \frac{15/16}{1+3z^{-1}}$. The first part of $X(z)$ is causal and the second is anticausal, therefore $x[n] = \frac{1}{16}(\frac{1}{5})^n u[n] - \frac{15}{16}(-3)^n u[-n - 1]$.