

Assignment-2

Q1)

Random noise:- Any one of the following:

*Artifact due to the lack of firm contact of the transducer/microphone with the skin (movement and friction).

--May be prevented by attaching the microphone properly.

*High-frequency EM noise picked up from the surroundings due to poor shielding of cables.

-- May be prevented by good shielding of the cables and grounding of the shield.

Physiological artifacts:- Any one of the following:

*Breath sounds- May be prevented if the subject can hold breath during the recording period.

*Bowel sounds due to peristalsis and gas- Difficult to prevent; the patient may be requested to come with an empty stomach.

Q2)

$y(t) = ax(t-t_1) + s(t)$ $x(t)$: signal of interest;
 a : scaling factor;
 t_1 : time delay;
 $s(t)$: noise or artifact.

Fourier transform:

$$\mathcal{FT}[x(t)] = X(\omega) = \int_{-\infty}^{\infty} x(t) \exp(-j\omega t) dt$$

$$\begin{aligned} \text{So, } Y(\omega) &= \mathcal{FT}[y(t)] = \int_{-\infty}^{\infty} y(t) \exp(-j\omega t) dt \\ &= \int_{-\infty}^{\infty} \{ax(t - t_1) + s(t)\} \exp(-j\omega t) dt \\ &= \int_{-\infty}^{\infty} ax(t - t_1) \exp(-j\omega t) dt + \int_{-\infty}^{\infty} s(t) \exp(-j\omega t) dt \end{aligned}$$

For the 1st part,

Let,

$$t - t_1 = p \quad \Rightarrow t = p + t_1 \quad \begin{array}{l} \text{if } t = \infty, p = \infty \\ \text{if } t = -\infty, p = -\infty \end{array}$$

$$dt = dp$$

$$\begin{aligned} \int_{-\infty}^{\infty} ax(t - t_1) \exp(-j\omega t) dt &= \int_{-\infty}^{\infty} ax(p) \exp\{-j\omega(t_1 + p)\} dt \\ &= a \exp(-j\omega t_1) \int_{-\infty}^{\infty} x(p) \exp(-j\omega p) dp \end{aligned}$$

$$\text{Here, } \int_{-\infty}^{\infty} x(p) \exp(-j\omega p) dp = X(\omega)$$

$$\text{And, } \int_{-\infty}^{\infty} s(t) \exp(-j\omega t) dt = S(\omega)$$

$$\text{So, } Y(\omega) = a \exp(-j\omega t_1) X(\omega) + S(\omega).$$

The Fourier transform of $y(t)$ is equal to the sum of the scaled and shifted Fourier transform of $x(t)$ and the Fourier transform of the artifact.

Q3)

The autocorrelation function (ACF) of a signal $x(t)$ can be defined as:

$$\Phi_{xx}(\tau) = \mathcal{E} [x(t) x(t + \tau)]$$

Assuming the signal is stationary and ergodic, the time average ACF is defined as:

$$\Phi_{xx}(\tau) = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} x(t) x(t + \tau) dt$$

The Fourier transform of a signal $x(t)$:

$$X(\omega) = \mathcal{FT}[x(t)] = \int_{-\infty}^{\infty} x(t) \exp(-j\omega t) dt$$

$$\begin{aligned}
 \mathcal{FT}[\Phi_{xx}(\tau)] &= \int_{\tau=-\infty}^{\infty} \Phi_{xx}(\tau) \exp(-j\omega\tau) d\tau \\
 &= \int_{\tau=-\infty}^{\infty} \left[\int_{t=-\infty}^{\infty} x(t) x(t+\tau) dt \right] \exp(-j\omega\tau) d\tau \\
 &= \int_{t=-\infty}^{\infty} x(t) \left[\int_{\tau=-\infty}^{\infty} x(t+\tau) \exp(-j\omega\tau) d\tau \right] dt
 \end{aligned}$$

Let,

$$\begin{aligned}
 t + \tau = p &\quad \Rightarrow \tau = p - t && \text{if } \tau = \infty, p = \infty \\
 &&& \text{if } \tau = -\infty, p = -\infty \\
 d\tau &= dp
 \end{aligned}$$

Then,

$$\mathcal{FT}[\Phi_{xx}(\tau)] = \int_{t=-\infty}^{\infty} x(t) \int_{p=-\infty}^{\infty} x(p) \exp[-j\omega(p-t)] dp dt$$

Rearranging,

$$= \left[\int_{t=-\infty}^{\infty} x(t) \exp(+j\omega t) dt \right] \left[\int_{p=-\infty}^{\infty} x(p) \exp(-j\omega p) dp \right]$$

$$= X^*(\omega) X(\omega)$$

$$= |X(\omega)|^2$$

= magnitude squared of the frequency response of the signal.

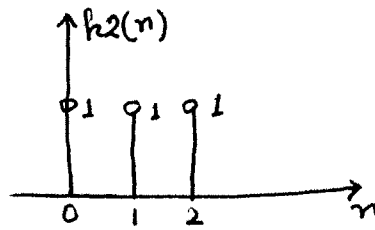
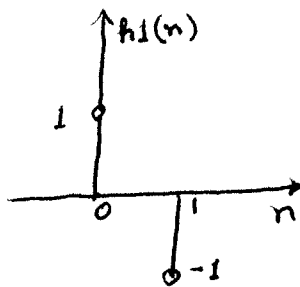
But, a signal's PSD can be defined as, $\text{PSD} = |X(\omega)|^2$.

So,

$$\mathcal{FT}[\Phi_{xx}(\tau)] = \text{PSD of the signal.}$$

Q4)

Let, $h_1(n) = \delta(n) - \delta(n-1)$, and $h_2(n) = \delta(n) + \delta(n-1) + \delta(n-2)$.



$$\begin{aligned} \text{(a)} \quad H_1(z) &= \mathcal{Z} [h_1(n)] = \sum h_1(n) z^{-n} \\ &= 1 - 1 z^{-1} \\ &= 1 - z^{-1} \end{aligned}$$

Similarly, $H_2(z) = \mathcal{Z} [h_2(n)]$

$$= 1 + z^{-1} + z^{-2}$$

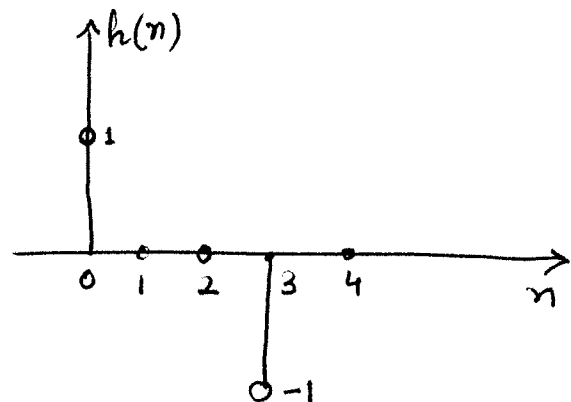
(b) The combined filter transfer function, $H(z) = H_1(z)H_2(z)$

$$\begin{aligned} &= (1 - z^{-1})(1 + z^{-1} + z^{-2}) \\ &= 1 + z^{-1} + z^{-2} - z^{-1} - z^{-2} - z^{-3} \\ &= 1 - z^{-3} \end{aligned}$$

(c) $H(z) = 1 - z^{-3}$

Impulse response of the combined filter,
 $h(n) = \mathcal{Z}^{-1} \{ H(z) \}$

$$\begin{aligned} &= \mathcal{Z}^{-1} \{ 1 \} - \mathcal{Z}^{-1} \{ z^{-3} \} \\ &= \delta(n) - \delta(n-3). \end{aligned}$$



[Note: You can find the impulse response by using, $h(n) = h_1(n) * h_2(n)$.]

(d) As both the filters are linear and shift-invariant, the order of the filters will not matter.

In the time domain, $h(n) = h_1(n) * h_2(n) = h_2(n) * h_1(n)$.

In the z-domain, $H(z) = H_1(z) H_2(z) = H_2(z) H_1(z)$.

So, the combined filter output will be the same regardless of the order of the filters.

(e)

$$H(z) = \frac{Y(z)}{X(z)}$$

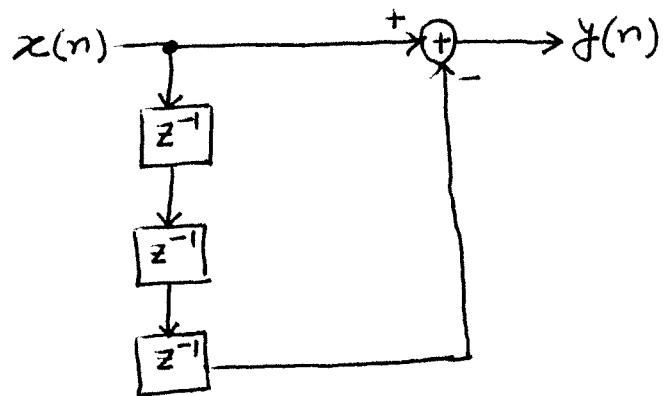
$$\Rightarrow Y(z) = H(z) X(z)$$

$$\Rightarrow Y(z) = (1 - z^{-3}) X(z)$$

$$\Rightarrow Y(z) = X(z) - z^{-3} X(z)$$

Taking inverse z-transform,

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



The signal-flow diagram

(f) $H(z) = 1 - z^{-3}$

$$= \frac{z^3 - 1}{z^3}$$

So, the filter has 3 poles at (0, 0).

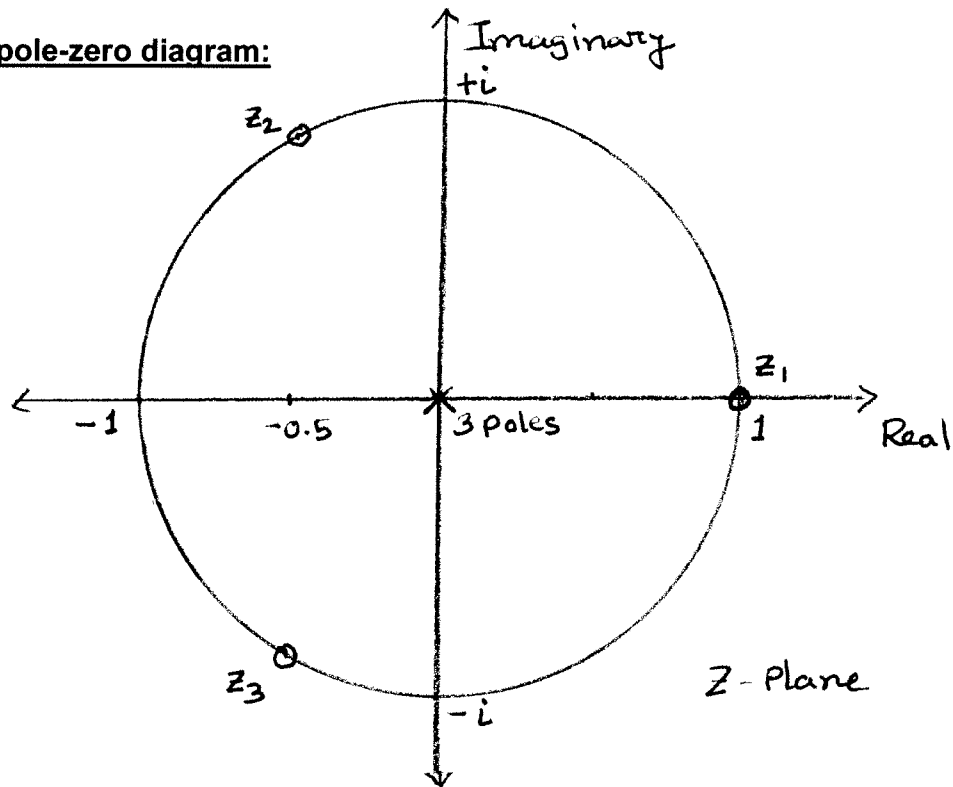
The zeros are,

$$z_1 = 1;$$

$$z_2 = \frac{1}{2} (-1 + \sqrt{3}i) = -0.5 + 0.87i$$

$$z_3 = \frac{1}{2} (-1 - \sqrt{3}i) = -0.5 - 0.87i$$

The pole-zero diagram:



(g)

Gain at DC ($f=0$),

$$\begin{aligned} H(z)|_{z=1} &= 1 - (1)^{-3} \\ &= 0. \end{aligned}$$

Gain at $f_s/4$,

$$\begin{aligned} H(z)|_{z=i} &= 1 - (i)^{-3} \\ &= 1 - (1/i^3) \\ &= 1 - [1/(-i)] \\ &= 1 - i. \end{aligned}$$

$$\begin{aligned} |H(z)|_{z=i} &= \sqrt{(1^2 + 1^2)} \\ &= \sqrt{2}. \end{aligned}$$

Gain at $f_s/2$,

$$H(z)|_{z=-1} = 1 - (-1)^{-3}$$

$$= 1 + 1$$

$$= 2.$$

The DC gain is zero and the gain is high at $f_s/2$. There is also a notch at $\pm f_s/3$. The filter is a combination of a derivative operator, which is a highpass filter, and a moving-average filter which takes the sum of three samples (the same as averaging except for a scale factor), and hence is a lowpass filter. The combined filter, therefore, is a bandpass filter.