Digital Signal Processing TE Sem V

Module 1: Discrete Fourier Transform and Fast Fourier

Module 2: IIR Digital Filters (10 Hrs,25 Marks)

Module 3: FIR Digital Filters (10 Hrs,25 Marks)

Filter design with Matlab examples given in the book for experiments/assignments

Module 4: Finite Word Length Effects in Digital Filters 6 Hrs, 15 Marks

Module 5: Multirate DSP and Filter Banks (6 Hrs, 15 Marks)

Practical Rate Converters not included, applications can be given as topics for presentation

Module 6: DSP Processors and Applications (6 Hrs, 15 Marks)

7/19/2022 7 **Implementation of algorithms(Theory) in not expected**

Books

- Text Books and References:
	- Emmanuel C. Ifeachor, Barrie W. Jervis, "Digital Signal Processing", A Practical Approach by, Pearson Education
	- Tarun Kumar Rawat, " Digital Signal Processing", Oxford University Press, 2015
	- Proakis J., Manolakis D., "Digital Signal Processing", 4th Edition, Pearson Education

Sample Mini projects

- Audio Signal data and demonstration of effect of decimation and interpolation on the recorded signal
- Demonstration of filters on speech signal data
- Biomedical signal like ECG, EEG
- Miniproject scope should not be too vast, select topic such that it can be completed in 2-3 weeks

Module 1: Discrete Fourier Transform and Fast Fourier

Why is FT Useful?

• Easier to remove undesirable frequencies in the **frequency** domain.

• Faster to perform certain operations in the **frequency** domain than in the **time** domain.

Why to use FT?

Removing undesirable frequencies

DTFT and DFT

Recall the DTFT:

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

DTFT is not suitable for DSP applications because

- In DSP, we are able to compute the spectrum only at specific discrete values of ω ,
- Any signal in any DSP application can be measured only in a finite number of points.

DFT and IDFT

Sample the spectrum $X(\omega)$ in frequency so that

$$
X(k) = X(k\Delta\omega), \quad \Delta\omega = \frac{2\pi}{N} \implies
$$

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

The inverse DFT is given by:

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

DFT pair

· Given the signal:

$$
x[0] = 1, x[1] = 2, x[2] = 2, x[3] = 1, x[n] = 0 \text{ otherwise} \rightarrow \mathbf{x} = [1, 2, 2, 1]
$$

$$
X_k = \sum_{n=0}^{3} x[n]e^{-j2\pi kn/4}, k = 0, 1, 2, 3
$$

$$
= x[0]e^{-j2\pi k(0)/4} + x[1]e^{-j2\pi k(1)/4} + x[2]e^{-j2\pi k(2)/4} + x[3]e^{-j2\pi k(3)/4}
$$

$$
x[0] = 1, x[1] = 2, x[2] = 2, x[3] = 1, x[n] = 0 \text{ otherwise} \rightarrow \mathbf{x} = [1, 2, 2, 1]
$$

\n
$$
X_{k} = \sum_{n=0}^{3} x[n]e^{-j2n\pi/4}, k = 0, 1, 2, 3
$$

\n
$$
= x[0]e^{-j2n\pi/4} + x[1]e^{-j2n\pi/1/4} + x[2]e^{-j2n\pi/2/4} + x[3]e^{-j2n\pi/3/4}
$$

\n
$$
= 1 + 2e^{-j\pi/2} + 2e^{-j\pi/4} + 1e^{-j\pi/4/2}, k = 0, 1, 2, 3
$$

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

\n
$$
+ j\left[-2\sin\left(\frac{\pi k}{2}\right) - 2\sin(\pi k) - \sin\left(\frac{3\pi k}{2}\right)\right]
$$

DFT:twiddle factor

Alternative formulation:

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

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

Schematic representation of DFT

 $X(k)$

Periodicity of DFT Spectrum

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

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

=
$$
X(k)e^{-j2\pi n} = X(k) \Longrightarrow
$$

the DFT spectrum is periodic with period N (which is expected, since the DTFT spectrum is periodic as well, but with period 2π).

DFT computation:-Method 1

· Given the signal:

$$
x[0] = 1, x[1] = 2, x[2] = 2, x[3] = 1, x[n] = 0 \text{ otherwise } \rightarrow x = [1, 2, 2, 1]
$$
\n
$$
X_{k} = \sum_{n=0}^{3} x[n]e^{-j2\pi k n/4}, k = 0, 1, 2, 3
$$
\n
$$
= x[0]e^{-j2\pi k(0)/4} + x[1]e^{-j2\pi k(1)/4} + x[2]e^{-j2\pi k(2)/4} + x[3]e^{-j2\pi k(3)/4}
$$
\n
$$
= 1 + 2e^{-j\pi k/2} + 2e^{-j\pi k} + 1e^{-j\pi 3k/2}, k = 0, 1, 2, 3
$$
\n
$$
= \left[1 + 2\cos\left(\frac{-\pi k}{2}\right) + 2\cos(-\pi k) + \cos\left(\frac{-3\pi k}{2}\right)\right]
$$
\n
$$
+ j\left[-2\sin\left(\frac{\pi k}{2}\right) - 2\sin(\pi k) - \sin\left(\frac{3\pi k}{2}\right)\right]
$$
\n
$$
X_{k} = \begin{cases} 6 & k = 0 \\ -1 - j & k = 1 \\ 0 & k = 2 \\ -1 + j & k = 3 \end{cases}
$$

$$
X_{k} = \begin{cases} 6 & k = 0 \\ -1 - j & k = 1 \\ 0 & k = 2 \\ -1 + j & k = 3 \end{cases}
$$

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

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

$$
x_{k} = \begin{bmatrix} 6 & k=0 \\ -1-j & k=1 \\ 0 & k=2 \end{bmatrix}
$$

$$
x_{k} = \begin{bmatrix} 6 & k=0 \\ -1-j & k=1 \\ 0 & k=2 \end{bmatrix}
$$

$$
x_{k} = \begin{bmatrix} 6 & k=0 \\ -1-j & k=1 \\ 0 & k=2 \end{bmatrix}
$$

$$
x_{k} = \begin{bmatrix} 6 & k=0 \\ 0 & k=2 \end{bmatrix}
$$

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

\n
$$
x_{k} = \begin{bmatrix} 6 & k=0 \\ 0 & k=2 \\ 0 & k=2 \end{bmatrix}
$$

\n
$$
x_{k+1} = \frac{1}{4} [X_{0} + X_{1} e^{j2\pi(1)n/4} + X_{2} e^{j2\pi(2)n/4} + X_{3} e^{j2\pi(3)n/4}]
$$

\n
$$
x_{k+1} = \frac{1}{4} [X_{0} + X_{1} + X_{2} + X_{3}] = \frac{1}{4} [6 - 1 - j - 1 + j] = \frac{4}{4} = 1
$$

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

\n
$$
x_{k} =\begin{cases} \n\frac{6}{1-j} & k=0\\ \n\frac{1}{2} & k=2\\ \n\frac{1}{2} & k=3 \n\end{cases}
$$

\n
$$
x_{k} =\begin{cases} \n\frac{6}{1-j} & k=1\\ \n\frac{1}{2} & k=3 \n\end{cases}
$$

\n
$$
x_{k} =\begin{cases} \n\frac{6}{1-j} & k=1\\ \n\frac{1}{2} & k=3 \n\end{cases}
$$

\n
$$
x_{k} =\begin{cases} \n\frac{6}{1-j} & k=1\\ \n\frac{1}{2} & k=3 \n\end{cases}
$$

\n
$$
x_{k} =\begin{cases} \n\frac{6}{1-j} & k=1\\ \n\frac{1}{2} & k=3 \n\end{cases}
$$

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

$$
X_{k} = \begin{cases} 6 & k = 0 \\ -1 - j & k = 1 \\ 0 & k = 2 \\ -1 + j & k = 3 \end{cases}
$$

$$
x[1] = \frac{1}{4} \Big[X_0 + X_1 e^{j\pi/2} + X_2 e^{j\pi} + X_3 e^{j3\pi/2} \Big].
$$

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

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

$$
X_{k} = \begin{cases} 6 & k = 0 \\ -1 - j & k = 1 \\ 0 & k = 2 \\ -1 + j & k = 3 \end{cases}
$$

$$
x[1] = \frac{1}{4} \Big[X_0 + X_1 e^{j\pi/2} + X_2 e^{j\pi} + X_3 e^{j3\pi/2} \Big].
$$

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

=
$$
\frac{1}{4} [6 - j + 1 + j + 1] = 8/4 = 2
$$

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

\n
$$
x_{k} = \begin{cases} 6 & k=0\\ -1-j & k=1\\ 0 & k=2 \end{cases}
$$

\n
$$
x[n] = \frac{1}{4} \Big[X_{0} + X_{1}e^{j2\pi(1)n/4} + X_{2}e^{j2\pi(2)n/4} + X_{3}e^{j2\pi(3)n/4} \Big]
$$

\n
$$
x[2] = \frac{1}{4} \Big[X_{0} + X_{1}e^{j\pi} + X_{2}e^{j2\pi} + X_{3}e^{j3\pi} \Big].
$$

\n
$$
x[3] = \frac{1}{4} \Big[X_{0} + X_{1}e^{j3\pi/2} + X_{2}e^{j3\pi} + X_{3}e^{j18\pi/4} \Big].
$$

$$
x[n] = \frac{1}{4} \Big[X_0 + X_1 e^{j2\pi(1)n/4} + X_2 e^{j2\pi(2)n/4} + X_3 e^{j2\pi(3)n/4} \Big] \begin{cases} 6 & k = 0 \\ -1 - j & k = 1 \\ 0 & k = 2 \\ -1 + j & k = 3 \end{cases}
$$

$$
x[2] = \frac{1}{4} \Big[X_0 + X_1 e^{j\pi} + X_2 e^{j2\pi} + X_3 e^{j3\pi} \Big] = \frac{1}{4} \Big[6 + (-1 - j)(-1) + (0) + (-1 + j)(-1) \Big]
$$

$$
= \frac{1}{4} \Big[6 + 1 + j + 1 - j \Big] = 8/4 = 2
$$

$$
x[3] = \frac{1}{4} \Big[X_0 + X_1 e^{j3\pi/2} + X_2 e^{j3\pi} + X_3 e^{j18\pi/4} \Big] = \frac{1}{4} \Big[6 + (-1 - j)(-j) + (0) + (-1 + j)(j) \Big]
$$

$$
= \frac{1}{4} \Big[6 + j - 1 - j - 1 \Big] = 4/4 = 1
$$

summary

- The computation procedure for $X(K)$ and $X(n)$ is quite complex
- The DFT requires NxN complex multiplications and N(N-1) complex additions. Without the twiddle factor, the [computational](https://www.ece.rice.edu/~srs1/files/Circuits_10_26.pdf) [complexity of DFT](https://www.ece.rice.edu/~srs1/files/Circuits_10_26.pdf) is O(N²).
- With twiddle factors, the computational complexity is Nlog2N.

What are twiddle factors?

• Twiddle are a set of values that is used to speed up DFT and IDFT calculations.

Twiddle factors are mathematically represented as:

 $W_N = e^{-j2\pi/N}$

Rewriting the equations for calculating DFT and IDFT using twiddle factors we get:

$$
\begin{array}{l}\n\text{DFT: } \sum_{n=0}^{N-1} x(n) W_N^{nk} \\
\text{IDFT: } \frac{1}{N} \sum_{n=0}^{N-1} x(k) W_N^{-nk}\n\end{array}
$$

Why do we use twiddle factors?

- We use the twiddle factor to reduce the computational complexity of calculating DFT and IDFT.
- The twiddle factor is a rotating vector quantity. All that means is that for a given Npoint DFT or IDFT calculation, it is observed that the values of the twiddle factor repeat at every N cycles.

Twiddle factor matrix computation

 $\begin{bmatrix} 1 & 1 & 1 & \cdots & \cdots & 1 \\ 1 & W_N & W_N^2 & \cdots & \cdots & W_N^{N-1} \\ \cdot & W_N^2 & W_N^4 & \cdots & \cdots & W_N^{2(N-1)} \\ \cdot & & & & & & \\ 1 & W_N^{N-1} & W_N^{2(N-1)} & \cdots & \cdots & W_N^{(N-1)(N-1)} \end{bmatrix}$ It is denoted as W_N and defined as $W_N = e^{-j2\pi/N}$. Its magnitude is always maintained at unity. Phase of $W_N = -2\pi/N$. It is a vector on unit circle and is used for computational convenience. Mathematically, it can be shown as -

$$
{}^{..}W_8^0=W_8^8=W_8^{16}= \ldots = \ldots =W_8^{32}=\ldots =1=1\angle 0
$$

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

$$
\begin{array}{rcl} n=0 & n=1 & n=2 & n=3 \\ k=0 & W_4^0 & W_4^0 & W_4^0 & W_4^0 \\ W_4^{kn} & = & k=1 & W_4^0 & W_4^1 & W_4^2 & W_4^3 \\ k=2 & W_4^0 & W_4^2 & W_4^4 & W_4^6 \\ k=3 & W_4^0 & W_4^3 & W_4^6 & W_4^9 \end{array}
$$

$$
w_4^{kn} = \begin{bmatrix} k = 0 & n = 1 & n = 2 & n = 3 \\ k = 0 & W_4^0 & W_4^0 & W_4^0 & W_4^0 \\ W_4^0 & W_4^1 & W_4^2 & W_4^3 & W_4^4 \\ k = 2 & W_4^0 & W_4^2 & W_4^4 & W_4^6 \\ W_4^0 & W_4^3 & W_4^6 & W_4^9 & W_4^9 \end{bmatrix}
$$

\n
$$
W_4^0 = e^{-j\frac{\pi}{2} \times 0} = e^0 = 1
$$

\n
$$
W_4^1 = e^{-j\frac{\pi}{2} \times 1} = e^{-j\frac{\pi}{2}} = \cos\frac{\pi}{2} - j\sin\frac{\pi}{2} = -j
$$

\n
$$
W_4^2 = e^{-j\frac{\pi}{2} \times 2} = e^{-j\pi} = \cos\pi - j\sin\pi = -1
$$

Cyclic and periodicity property of Twiddle Factor

Cyclic property of twiddle factors

For a 4-point DFT

Let's derive the twiddle factor values for a 4-point DFT :

(From Euler's formula: $e^{i\theta} = Cos\theta + iSin\theta$)

Similarly calculating for the remaining values we get the series below:

 $W_4^2 = -1$ $W_4^0 = 1$ $W_N^{k+N} = W_N^{k}$ $W_4^3 = i$ $W_{N}^{k+\frac{N}{2}} = -W_{N}^{k}$ $W_4^1 = -i$ $W_4^4 = 1$

As you can see, the value starts repeating at the 4th instant.

Twiddle factor on unit circle

DFT computation:Method 2

DFT: $\sum_{n=0}^{N-1} x(n)W_N^{nk}$

 $1 \quad 1 \quad 1$ $-j$ -1 1 $1 1 j -1 -j$

DFT computation:Method 2

DFT: $\sum_{n=0}^{N-1} x(n)W_N^{nk}$

 $\mathbf{X}_4 = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -\mathbf{j} & -1 & \mathbf{j} \\ 1 & -1 & 1 & -1 \\ 1 & \mathbf{j} & -1 & -\mathbf{j} \end{bmatrix} \begin{bmatrix} 0 \\ 1 \\ 2 \\ 3 \end{bmatrix} \quad = \begin{bmatrix} 0+1+2+3 \\ 0-\mathbf{j}-2+3\mathbf{j} \\ 0-1+2-3 \\ 0+\mathbf{j}-2-3\mathbf{j} \end{bmatrix} = \begin{bmatrix} 6 \\ 2\mathbf{j}-2 \\ -2 \\ -2\mathbf{j}-2 \\ -2\mathbf{j}-2 \end{bmatrix}$

Cyclic property of twiddle factors

Linear convolution

• [https://www.slideserve.com/chance/dft](https://www.slideserve.com/chance/dft-properties)[properties](https://www.slideserve.com/chance/dft-properties)

DFT properties

[http://eeweb.poly.edu/iselesni/EL713/zoom/dft](http://eeweb.poly.edu/iselesni/EL713/zoom/dftprop.pdf) [prop.pdf](http://eeweb.poly.edu/iselesni/EL713/zoom/dftprop.pdf)

$$
X(1) = 1 + \left(\cos\frac{2\pi}{4} - j\sin\frac{2\pi}{4}\right) + \left(\cos\frac{4\pi}{4} - j\sin\frac{4\pi}{4}\right) + \left(\cos\frac{6\pi}{4} - j\sin\frac{6\pi}{4}\right)
$$

\n
$$
X(1) = 1 + (0 - j) + (-1 - 0) + (0 + j)
$$

\n
$$
X(1) = 1 - j - 1 + j = 0
$$

\n
$$
X(2) = \sum_{n=0}^{3} e^{-j2n \times 2n/4} = \sum_{n=0}^{3} e^{-j\pi n}
$$

\n
$$
X(2) = e^{0} + e^{-j\pi} + e^{-j2\pi} + e^{-j3\pi}
$$

\n
$$
X(3) = 1 + (\cos \pi - j \sin \pi) + (\cos 2\pi - j \sin \pi)
$$

\n
$$
X(4) = 1 + (-1 - 0) + (-1 - 0) + (-1 - 0)
$$

\n
$$
= 1 - 1 + 1 - 1 = 0
$$

$$
X(3) = \sum_{n=0}^{3} e^{-j2n \times 3n/4} = \sum_{n=0}^{3} e^{-j6n\pi/4}
$$

\n
$$
X(3) = e^{0} + e^{-j6n/4} + e^{-j3n} + e^{-j9n/2}
$$

\n
$$
X(3) = 1 + \left(\cos \frac{6\pi}{4} - j \sin \frac{6\pi}{4} \right) + (\cos 3\pi - j \sin 3\pi) + \left(\cos \frac{9\pi}{2} - j \sin \frac{9\pi}{2} \right)
$$

\n
$$
X(3) = 1 + (0 + j) + (-1 - 0) + (0 - j) = 1 + j - 1 - j = 0
$$

\n
$$
X(k) = \{4, 0, 0, 0\}
$$

Circular Convolution:-Time Domain

