Instituto Superior Técnico Digital Signal Processing (Processamento Digital de Sinais) Test of 18/4/2016. Duration: 1.5 hours

Important notes:

- Solve the problems in separate sheets. You may solve several items of each problem in the same sheet.
- Identify all sheets with your student number and your first and last names.
- Present all answers in a clear, ordered and detailed manner.
- In calculations, keep at least three significant digits, and present all steps, with a brief explanation of each one.
- Justify all answers and all calculation steps.

Problem 1

Consider the discrete-time system defined by the equation y(n) = x(n) - 2x(n-1) + 2x(n-3).

a) (1.4 marks) Is the system causal? And is it stable?

b) (1.4 marks) Find the system's impulse response.

Problem 2

Consider the causal discrete-time system that obeys the equation y(n) - 0.3y(n-1) - 0.1y(n-2) = 2x(n).

- a) (1.8 marks) Is the system stable?
- b) (1.8 marks) Find the expression of the system's frequency response.
- c) (1.8 marks) Find the system's response to the signal x(n) = sin(3n). Express that response as a real signal.

Problem 3

A continuous-time signal $x_c(t)$ with maximum frequency $\omega_M = 2000\pi$ is sampled with a sampling period of 0.2 ms, resulting in the discrete-time signal $x_d(n)$.

- a) (1.3 marks) Can the signal x_c be exactly reconstructed from the signal x_d ?
- b) (1.5 marks) What continuous-time frequency (i.e., what frequency of the signal x_c) will the discrete-time frequency $\omega = \pi/5$, in $X_d(e^{j\omega})$, correspond to?
- c) We create a finite-duration signal

$$x(n) = \begin{cases} x_d(n) & 0 \le n \le 99, \\ 0 & \text{other cases,} \end{cases}$$

and we compute its 100-point DFT, X(k). What continuous-time frequencies will the following DFT samples correspond to?

- i) (1.5 marks) X(20).
- ii) (1.5 marks) X(90).

Alternative: Indicate what discrete-time (instead of continuous-time) frequencies those samples correspond to. Marks for this alternative: i) 1.0 marks; ii) 0.5 marks.

Problem 4

- a) (2 marks) Compute the 4-point circular convolution of the signals $x(n) = 2\delta(n) 3\delta(n-2)$ and $y(n) = 3\delta(n-2) 2\delta(n-3)$.
- b) (2 marks) Compute the 4-point DFT of the signal x(n) of item a).

Problem 5 (2 marks)

This problem is intended to distinguish the students that deal best with the topics studied in our course. In this problem, you must provide a very detailed and very carefully justified response.

A discrete-time random process x is created in the following idealized manner: We start with x(n) = 0, $\forall n$. Then, for each value of n, we flip a well-balanced coin. If we get heads, we increase by 1 the values of x(n - 1), x(n) and x(n + 1). If we get tails, we decrease those values by 1. Find the power spectrum of the process that results after doing this for all values of n.

Note: There is a rather simple way to solve this problem. A significant mark is given to the use of a simple solution, because it shows that the student manipulates the topic's concepts well enough to find that solution.