

MATLAB part [11 pts]

June 26-th, 2020

Text:

1. [0.5 pt] Close the opened figures, clear the workspace and clear the command window.
2. [2 pt] Define the signal $z = x + y$, where:
 - x is a sinusoidal signal with period = 10 milliseconds, amplitude 3.
 - y is a sinusoidal signal with period = 3 milliseconds, amplitude 1.5.
 - both signals have duration = 1.25 seconds and are sampled every 1 millisecond.
3. [2 pt] Define a FIR filter $h(n)$ using the window-based method, with 32 samples, normalized cut-off frequency = 0.25:
 - Is the filter stable? How to check it?
 - Filter the signal z using the function "filter.m", defining the signal $z_filtered$.
4. [1 pt] Given the function "overlap_add.m" (copy the function code into your matlab):
 - This function requires as input parameters the signal to be filtered, the FIR filter to use, the amount of signal samples to filter at a time (block-size);
 - This function returns the filtered signal with the same number of samples of the input signal;
 - Filter the signal z using the function "overlap_add.m", considering signal blocks of length 64 samples. Define this signal as $z_filtered_overlap_add$.
5. [0.5 pt] Plot the first 300 samples of $z_filtered$ and $z_filtered_overlap_add$ in the same figure. Is there any relationship between the two signals?
6. [2 pt] Compute the DFT of the original signal z and of the filtered signal $z_filtered$:
 - plot (in the same figure) the magnitudes of the DFT of the signals as a function of frequency [Hz].
 - Is there any difference between the two magnitudes? If yes, why?
7. [3 pt + 1 extra point] Downsample the signals z and $z_filtered$ by a factor $M = 2$.
 - Compute their DFTs and plot (in the same figure) the DFT magnitudes as a function of NORMALIZED frequency.
 - Is there any difference between the two magnitudes? If yes, why?

Solution:

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%% 1. [0.5 pt]

% close the opened figures, clear the workspace and clear the command
window

close all
clearvars
clc

%% 2. [2 pt]

% Given the signal  $z = x + y$ , where:
%  $x$  is a sinusoidal signal with period = 10 milliseconds, amplitude 3.
%  $y$  is a sinusoidal signal with period = 3 milliseconds, amplitude 1.5.
% both signals have a duration = 1.25 seconds and are sampled every 1
millisecond.

ampl_x = 3;
period_x = 0.01;
f0_x = 1 / period_x;

ampl_y = 1.5;
period_y = 0.003;
f0_y = 1 / period_y;

ts = 0.001;
duration = 1.25;
time = 0:ts:duration;
Fs = 1/ts;

x = ampl_x * cos(2*pi*f0_x*time);
y = ampl_y * cos(2*pi*f0_y*time);
z = x + y;

%% 3. [2 pt]

% Define a FIR filter  $h(n)$  using the window-based method, with 32 samples,
normalized cut-off frequency = 0.25.

filter_order = 31;
cutoff_filter = 0.25 * 2;
h = fir1(filter_order, cutoff_filter);

% Is the filter stable? How to check it?
% Since the filter is a FIR filter, it is stable by definition.
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% filter the signal z using the function "filter", defining the signal
% z_filtered.

z_filtered = filter(h, 1, z);

%% 4. [1 pt]

% given the function "overlap_add.m", which requires as input parameters:
% the signal to be filtered
% the FIR filter
% the amount of signal samples to filter at a time (block-size)

% the function "overlap_add.m" returns the filtered signal with the same
amount of samples
% as the input signal.

% Filter the signal z using the function "overlap_add.m", considering
signal blocks
% of length 64 samples. Define this signal as z_filtered_overlap_add.

z_filtered_overlap_add = overlap_add(z, h, 64);

%% 5. [0.5 pt]

% plot the first 300 samples of z_filtered and z_filtered_overlap_add in
the same figure.
% Is there any relationship between the two signals?

figure;
plot(z_filtered(1:300));
hold on;
plot(z_filtered_overlap_add(1:300), '--');

% The two signals coincide.

%% 6. [2 pt]

% compute the DFT of the original signal z and of the filtered signal
% z_filtered.
% plot (in the same figure) the magnitudes of the DFT of the signals as a
function of frequency
% [Hz].
% Is there any difference between the two magnitudes? If yes, why?

z_fft = fft(z);
z_filtered_fft = fft(z_filtered);
N_samples_fft = length(z);

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freq_axis = 0:(1/N_samples_fft) * Fs:F_s - (1/N_samples_fft) * F_s;

figure;
plot(freq_axis, abs(z_fft));
hold on;
plot(freq_axis, abs(z_filtered_fft));

% The two magnitudes are different because the filtered signal does not
% contain the frequency peaks due to the sinusoid y, as they have been
% filtered out by the low-pass filter.

%% 7. [3 pt + 1 extra point]

% downsample the signals z and z_filtered by a factor M = 2. Compute their
% DFTs and plot (in the same figure) their magnitudes as a function of
% NORMALIZED frequency.
% Is there any difference between the two magnitudes? If yes, why?

M = 2;

z_down = z(1:M:end);
z_filtered_down = z_filtered(1:M:end);

z_down_fft = fft(z_down);
z_filtered_down_fft = fft(z_filtered_down);

N_samples_fft_down = length(z_down);
norm_freq_axis = 0:1/N_samples_fft_down:1 - 1/N_samples_fft_down;

figure;
plot(norm_freq_axis, abs(z_down_fft));
hold on;
plot(norm_freq_axis, abs(z_filtered_down_fft));

% The two magnitudes are different.
% The spectrum of the downsampled signal z_down contains frequency ALIAS:
% the peaks in normalized frequency = 0.2 and 0.8 are due to the sinusoid
% x, but the peak in normalized frequency = 0.66 (and its symmetric in
% 0.33) are aliasing components which need to be filtered out.
% By filtering the signal with a LPF before to downsample it, we avoid
% introducing alias. This is why the spectrum of z_filtered_down does not
% contain aliasing components.

%% function code

function [filtered_signal] = overlap_add(signal, filter, B)
% INPUT PARAMETERS:

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% signal = input signal
% filter = FIR filter used to filter the signal
% B = block-size for the overlap and add method.
% OUTPUT:
% filtered_signal = output of the overlap and add method

% support of the convolution
Lconv = B + length(filter) - 1;

% how many non-overlapping blocks of length B are there in signal?
num_blocks = ceil(length(signal) / B);

if length(signal) < num_blocks * B
    % pad z with zeros
    signal_pad = padarray(signal, [0, num_blocks*B - length(signal)],
'post');
else
    signal_pad = signal;
end

% define the filtered signal
filtered_signal = zeros(1, num_blocks*Lconv);

% FFT of the filter over Lconv samples.
filter_f = fft(filter, Lconv);

for b = 1:num_blocks

    block_f = fft([signal_pad(1 + (b-1)*B:(b-1)*B + B), zeros(1, Lconv-
B)]);

    output_block = ifft(block_f .* filter_f);

    filtered_signal(1 + (b-1)*B:(b-1)*B + Lconv) = ...
        filtered_signal(1 + (b-1)*B:(b-1)*B + Lconv) + output_block;

end

filtered_signal = filtered_signal(1:length(signal));

end

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