

Exam 2

January 31, 2015

Name :

Number: _____

The duration of the exam is 3h. The score of each item is 1 when right and -0.25 if wrong. Only one option can be selected in each question.

Part 1

1. Consider the signal $y(n) = x(n - n_0)$ where $x(n) = [1; 2; 1; 0; -1; -2; -1; 0]$. What should be the value of n_0 for which the DFT of $y(n)$, $Y(k)$, is pure imaginary,
 - a) 1
 - b) 0
 - c) -1
 - d) None of the above
2. Consider the signal $x(n) = [0; 1; 0; 1]$. What is its DFT?,
 - a) $e^{-k\pi/2} - e^{-3k\pi/2}$
 - b) $2(-1)^k \cos(k\pi/2)$
 - c) $\cos(k\pi/2)$
 - d) None of the above
3. Consider the signal $x(n) = (1/2)^n u(n)$, $n \in N$. What is the period of the periodic signal $\tilde{y}(n) = x((n)_4)$?,
 - a) $\tilde{y}(n) = x(n)$, $n \in N$

- b) $\tilde{y}(n) = \frac{2^4}{(2^4-1)}x(n), 0 \leq n < 4$
- c) $\tilde{y}(n) = x(n), 0 \leq n < 4$
- d) None of the above

4. Consider the following optimization problem,

$$\mathbf{c}^* = \arg \min_{\mathbf{c}} \|\mathbf{A}\mathbf{c} - \mathbf{x}\|_1 \quad (1)$$

where A is a $N \times L$ matrix, \mathbf{x} is a N length column vector of observations and \mathbf{c} is a L length vector of coefficients to be estimated. $\|e\|_1 = \sum_{k=1}^L |e_k|$ is called \mathcal{L}_1 norm where $|a|$ is the absolute value of the scalar a . This optimization problem can be solved using the *Iterative Reweighted Least Squares* (IRLS) algorithm as follows

$$\mathbf{c}^{t+1} = \arg \min_{\mathbf{c}} \mathbf{e}^T W(\mathbf{c}^t) \mathbf{e} \quad (2)$$

where $\mathbf{e} = \mathbf{A}\mathbf{c} - \mathbf{x}$ and $W(\mathbf{c}^t)$ is a diagonal matrix with elements

- a) $w_{i,i} = |e_i|$
- b) $w_{i,i} = 1/|e_i|^2$
- c) $w_{i,i} = 1/e_i^2$
- d) None of the above.

5. Let $x(n)$ be a real 4 length signal with the following DFT: $X(k) = [1; 1 - j; 3j; X(3)]$. What is the value of $X(3)$?

- a) $X(3) = 0$
- b) $X(3) = 1 - j$
- c) $X(3) = 1 + j$
- d) None of the above.

6. Consider a discrete signal, $x_d(n), n \in N$, that is obtained by uniformly sampling a continuous signal, $x_c(t), t \in R$, where $x_d(n) = x_c(nT_s)$. $T_s = 1/f_s$ is the sampling period and $f_s = 1000\text{Hz}$ is the sampling frequency. What is the minimum frequency separation in the discrete domain (digital frequency axis) if a 1024 length *Fast Fourier Transform* (FFT_{1024}) is used in the analysis?

- a) $\pi/512$ rad/sample.
- b) 1000/1024 Hz.
- c) 2π rad/sample.

- d) None of the above
7. Let us consider an infinite signal to be filtered by a 49 length impulse response FIR filter. To avoid wrong results at each processed block what should be the minimum length of the DFT_L if a 1000 length input block is used
- a) $L = 512$.
 - b) $L = 1024$.
 - c) $L = 1048$.
 - d) None
8. What is the period of the the following signal: $x(n) = \text{sinc}((\pi/5)n)$?
- a) $N = 10$.
 - b) $N = 5$.
 - c) $N = 1$.
 - d) None

Problem (2)

1. Consider the finite N length signal, $x(n)$, and let $y(n)$ be a M length sequence, obtained from $x(n)$, by sampling its Fourier transform in $M < N$ evenly spaced frequencies, including $(X(\omega)|_{\omega = 0})$. Compute $y(n)$.
2. If $x = [5, 4, 3, 2, 1, 0, -1, -2, -3, -4]$ represent graphically the signal $y(n)$ for $M = 8$.

Part 2

1. What is the value of the following integral?

$$\int_0^{\infty} e^{-\frac{x^2}{2}} dx \quad (3)$$

- a) $2\sqrt{\pi}$.
 - b) 1.
 - c) $\sqrt{\pi/2}$.
 - d) None of the above
2. Consider the following decimation operation $y(n) = T_{\downarrow 2}[h(n) * x(n)]$ where $x(n) = \cos(\frac{3\pi}{4}n)$ and $h(n)$ is an ideal anti-aliasing filter. What is the output signal?
- a) $y(n) = 0$.
 - b) $y(n) = \cos(\frac{3\pi}{4}n)$.
 - c) $y(n) = \cos(\frac{3\pi}{8}n)$.
 - d) None of the above
3. Consider the signal $x(n) = \eta(n) + k$ where $\eta(n)$ is a zero mean white Gaussian noise component, $\eta \sim \mathcal{N}(0, \sigma^2)$, and k is a constant. What is the Power Spectrum of $x(n)$?
- a) $P_x(\omega) = 1 + 2\pi k$.
 - b) $P_x(\omega) = \sigma^2 + 2\pi\delta(\omega)k^2$.
 - c) $P_x(\omega) = 2\pi\sigma^2\delta(\omega) + k$.
 - d) None of the above
4. Consider the LTI system described the following difference equations

$$y(n) = x(n) + 0.5y(n-1) - 0.25y(n-2) \quad (4)$$

What is the mean value of the output signal if the input is $x(n) = \eta(n) + 2$ where $\eta \sim \mathcal{N}(\mu, \sigma^2)$ is white Gaussian noise with $\mu = 0$ and $\sigma = 1$?

- a) 0.
- b) $8/3$.
- c) 8.
- d) None of the above

5. Consider an unitary negative feedback output topology where $G(s) = \frac{1}{s+1}$ and $C(s) = K * (s + 2)$ are the plant and controller transfer functions respectively. How many branches will have the root-locus of the closed loop system?

- a) 0.
- b) 1.
- b) 2.
- d) None of the above

6. Using the previous example, how many branches go to ∞ ?

- a) 0.
- b) 1.
- b) 2.
- d) None of the above

7. Consider a system with the following open-loop transfer function

$$G(s) = \frac{1}{s(s-1)} \quad (5)$$

and an unitary negative feedback output topology where the controller is just a gain, $C(s) = K$. What is the value of K that makes the closed loop system stable?

- a) $K = 0$
- b) $K = 1$
- c) $K = \infty$
- d) None of the above

8. Consider the following open loop transfer function $G(s) = \frac{1}{(s+1)^2}$. The corresponding closed loop system with $C(s) = K(s-1)$ is... (complete the sentence)

- a) Stable for every K .
- b) Unstable for every K .
- b) Stable for $K > 0$.
- d) None of the above

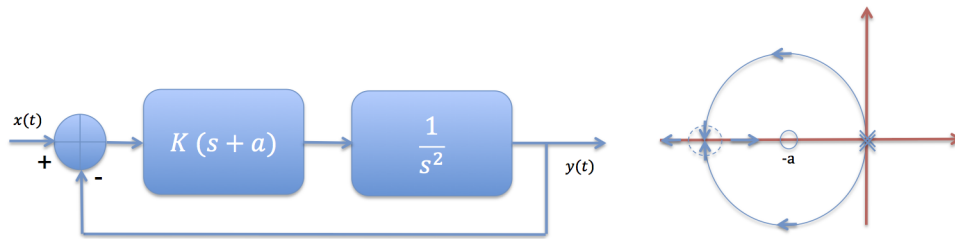


Figura 1: Unit feedback control system.

Problem (2)

Consider the feedback system represented in Fig.1.

For $\alpha = 0$

1. Derive the corresponding root-locus for $K > 0$ and $K < 0$ without using the root-locus rules. Do it based on the analytic expression of the closed loop poles.
2. What is the stability interval for K (the interval of K for which the closed loop system is stable).

For $\alpha > 0$

3. The root-locus for $\alpha > 0$ and $K > 0$ is displayed in the figure above (right). Derive analytically the interval of values of K that lead to closed loop complex poles.
4. What is location of the poles inside the circle (in the right side of the figure) and the corresponding value of K .
5. Compute and draw the root-locus for $K < 0$. Is the system stable in this case?