



Written test of Jan. 28th 2020.

note: This test is valid only for registered students. Test delivery implies that previous results (if any) are canceled.

Family and first names (in all CAPITALS): _____

signature: _____

Roma3 registration number: _____ or ID card number: _____

born on (day/month/year): _____ / _____ / _____

In the academic year 2019/2020 registered for the ___ year of the MS course in

e-mail (write legibly): _____ @ _____

Exercises:

1. Perform a digital FIR filter $h(n)$ of 3 coefficients according to the MSE criterion to extract the useful signal $s(n)$, made of one sinusoid with unknown phase and normalized frequency $\omega_0 = \pi/2$, from a received signal $r(n) = s(n) + w(n)$ where $w(n)$ is a random white signal with the same power as $s(n)$.
2. A random series is observed for 6 samples:

-1 -3 5 3 -2 -1

Perform an optimum linear predictor with one coefficient (ZOP) and numerically predict the next sample of the series. In addition, evaluate the prediction error variance.