



Written test of Feb. 13th 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. Given the linear equation (where $x(n)$ is the filter's input and $y(n)$ is its output):

$$y(n) = -1.2 y(n-1) + x(n)$$

find the transfer function $H(z)$ of the filter and the *stable* pulse response $h(n)$. In particular, compute the following numerical values: $h(-2)$, $h(-1)$, $h(0)$, $h(1)$, $h(2)$.

2. A random sequence $\{s(n)\}$ is observed for 4 samples:

-3 5 -2 1

determine its *AR spectral estimate* of the first order $P_s(\omega)$ of power spectral density of the random series $\{s(n)\}$.