

UNIVERSITY OF ILLINOIS AT URBANA-CHAMPAIGN  
Department of Electrical and Computer Engineering

ECE 417 MULTIMEDIA SIGNAL PROCESSING  
Spring 2021

**EXAM 1**

Tuesday, September 28, 2021

- This is a **CLOSED BOOK** exam.
- You are permitted one sheet of handwritten notes, 8.5x11.
- Calculators and computers are not permitted.
- If you're taking the exam online, you will need to have your webcam turned on. Your exam will appear on Gradescope at exactly 9:30am; you will need to photograph and upload your answers by exactly 11:00am.
- There are a total of 100 points in the exam. Each problem specifies its point total. Plan your work accordingly.
- You must **SHOW YOUR WORK** to get full credit.
- The last page is a formula sheet, which you may tear off, if you wish.

Name: \_\_\_\_\_



1. (20 points) So far, we have worked almost exclusively with real-valued signals, but this problem will work with complex-valued signals. Consider the filter

$$y[n] = x[n] + re^{j\theta}y[n-1],$$

where  $r$  and  $\theta$  are both real numbers,  $0 < r < 1$ ,  $0 < \theta < \pi$ . Obviously, if  $x[n]$  is a real-valued signal,  $y[n]$  will be complex-valued.

- (a) In terms of  $r$  and  $\theta$ , what is the frequency response of this filter?

- (b) In terms of  $r$  and  $\theta$ , what is the impulse response of this filter?

2. (10 points) Suppose you are given two signals,  $x[n]$  and  $y[n]$ . You want to create an  $M$ -tap filter,  $a[n]$  such that  $\hat{y}[n] = a[n] * x[n]$  is a good estimate of  $y[n]$ , in the sense that it minimizes the sum-squared error:

$$\varepsilon = \sum_{n=-\infty}^{\infty} (y[n] - \hat{y}[n])^2$$

where

$$\hat{y}[n] = \sum_{m=0}^{M-1} a[m]x[n-m]$$

Assume that  $x[n]$  and  $y[n]$  are known; find a set of  $M$  linear equations that can be solved to find the  $M$  coefficients,  $a[0]$  through  $a[M-1]$ . You don't need to simplify or invent any special notation; just find  $M$  equations in  $M$  unknowns.

3. (20 points) Suppose that  $x[n_1, n_2]$  is an infinite-sized grayscale gradient image, with the following content:

$$x[n_1, n_2] = 255 - \frac{n_1}{1000}$$

The following three parts specify three different ways in which the image might be filtered. Here  $*_1$  denotes convolution in the  $n_1$  direction,  $*_2$  denotes convolution in the  $n_2$  direction, and  $*$  denotes two-dimensional convolution.

(a)

$$\begin{aligned} h[n] &= 0.5\delta[n + 1] - 0.5\delta[n - 1] \\ g_1[n_1, n_2] &= h[n_1] *_1 x[n_1, n_2] \end{aligned}$$

Find  $g_1[n_1, n_2]$  as a function of  $n_1$  and/or  $n_2$ .

(b)

$$\begin{aligned} h[n] &= 0.5\delta[n + 1] - 0.5\delta[n - 1] \\ g_2[n_1, n_2] &= h[n_2] *_2 x[n_1, n_2] \end{aligned}$$

Find  $g_2[n_1, n_2]$  as a function of  $n_1$  and/or  $n_2$ .

**Problem 3 cont'd**

(c)

$$h[n] = 0.1\delta[n + 2] + 0.3\delta[n + 1] + 0.5\delta[n] + 0.3\delta[n - 1] + 0.1\delta[n - 2]$$
$$y[n_1, n_2] = h[n_2] *_2 x[n_1, n_2]$$

Find  $y[n_1, n_2]$  as a function of  $n_1$  and/or  $n_2$ .

4. (20 points) Suppose you start with a  $2 \times 2$  image:

$$x[n_1, n_2] = \begin{cases} a & n_1 = 0, n_2 = 0, & b & n_1 = 0, n_2 = 1 \\ c & n_1 = 1, n_2 = 0, & d & n_1 = 1, n_2 = 1 \\ 0 & \text{otherwise} \end{cases}$$

This image is upsampled by a factor of five, then lowpass filtered, thus

$$y[n_1, n_2] = \begin{cases} x \left[ \frac{n_1}{5}, \frac{n_2}{5} \right] & \frac{n_1}{5}, \frac{n_2}{5} \text{ both integers} \\ 0 & \text{otherwise} \end{cases}$$

$$z[n_1, n_2] = h[n_1, n_2] * y[n_1, n_2]$$

In each of the following three cases, find the value of  $z[2, 4]$  in terms of the constants  $a, b, c, d$ .

(a)

$$h[n_1, n_2] = \begin{cases} 1 & 0 \leq n_1 < 5, 0 \leq n_2 < 5 \\ 0 & \text{otherwise} \end{cases}$$

In terms of  $a, b, c, d$ , what is  $z[2, 4]$ ?

(b)

$$h[n_1, n_2] = \begin{cases} \left(1 - \frac{|n_1|}{5}\right) \left(1 - \frac{|n_2|}{5}\right) & -5 \leq n_1 \leq 5, -5 \leq n_2 \leq 5 \\ 0 & \text{otherwise} \end{cases}$$

In terms of  $a, b, c, d$ , what is  $z[2, 4]$ ? Do not simplify explicit numerical expressions.

**Problem 4 cont'd**

(c)

$$h[n_1, n_2] = \left( \frac{\sin(0.2\pi n_1)}{0.2\pi n_1} \right) \left( \frac{\sin(0.2\pi n_2)}{0.2\pi n_2} \right)$$

You may find it useful to know that

$$\frac{\sin(0.2\pi n)}{0.2\pi n} \approx \begin{cases} 1 & n = 0, & 0.94 & n = 1, \\ 0.76 & n = 2, & 0.50 & n = 3, \\ 0.23 & n = 4, & 0.0 & n = 5 \end{cases}$$

In terms of  $a, b, c, d$ , what is  $z[2, 4]$ ? Do not simplify explicit numerical expressions.



5. (20 points) Consider the following matrices and vectors:

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}, \quad \vec{f} = \begin{bmatrix} f \\ g \end{bmatrix}, \quad \vec{u} = \begin{bmatrix} u \\ v \end{bmatrix}$$

In both parts of this problem, the matrix  $A$  and the vector  $\vec{f}$  are **known**, but the vector  $\vec{u}$  is **unknown**. In both parts of this problem, you may assume that  $A$  is invertible. In both parts of this problem, your task will be to find equations that can be solved to find the two unknowns  $u$  and  $v$  in terms of the known quantities  $A$  and  $\vec{f}$ .

- (a) For this part of the problem, suppose that  $f$  and  $g$  are the eigenvalues of  $A$ , and are already known. Suppose that  $\vec{u}$  is the eigenvector whose eigenvalue is  $f$ , and suppose that, therefore, we assume that  $u^2 + v^2 = 1$  and  $u \geq 0$ . Under these assumptions, find an equation that can be solved to find  $\vec{u}$ . You may express your equation in terms of  $A$ ,  $\vec{f}$ , and  $\vec{u}$ , and/or in terms of any or all of their scalar elements.

- (b) For this part of the problem, none of the assumptions in part (a) are still true. Instead, suppose that  $\vec{u}$  has been chosen to minimize the following function:

$$\vec{u}^T A \vec{u} + 3\vec{u}^T \vec{f} + 15$$

Under these assumptions, find an equation that can be solved to find  $\vec{u}$ . You may express your equation in terms of  $A$ ,  $\vec{f}$ , and  $\vec{u}$ , and/or in terms of any or all of their scalar elements.

6. (10 points) Suppose that you are watching a movie in which the camera is floating to the left at a rate of approximately four columns per frame, so that the optical flow field is uniform everywhere as

$$\vec{v} = \begin{bmatrix} v_r \\ v_c \end{bmatrix} = \begin{bmatrix} 0 \\ -4 \end{bmatrix}$$

Suppose that the image  $f[r, c]$  is a grayscale gradient, bright at the top right, and dark at the bottom left, i.e.,

$$f[r, c] = 128 \left( 1 + \frac{c}{640} - \frac{r}{480} \right)$$

What is  $\frac{\partial f}{\partial t}$ , the change in pixel intensity, as a function of  $r$  and  $c$ ? Note: do not simplify explicit numerical expressions.

## Signal Processing

$$y[n] = Gx[n] + \sum_{m=1}^N a_m y[n-m] = h[n] * x[n]$$

$$H(z) = \frac{1}{1 - \sum_{m=1}^N a_m z^{-m}} = \frac{1}{\prod_{k=1}^N (1 - p_k z^{-1})} = \sum_{k=1}^N \frac{C_k}{1 - p_k z^{-1}}$$

$$h[n] = \sum_{k=1}^N C_k p_k^n u[n]$$

## Linear Prediction

$$\mathcal{E} = \sum_{n=-\infty}^{\infty} e^2[n] = \sum_{n=-\infty}^{\infty} \left( s[n] - \sum_{m=1}^p a_m s[n-m] \right)^2$$

$$0 = \sum_{n=-\infty}^{\infty} \left( s[n] - \sum_{m=1}^p a_m s[n-m] \right) s[n-k], \quad 1 \leq k \leq p$$

$$\vec{\gamma} = R\vec{a}$$

## Linear Algebra

If  $A$  symmetric, square and nonsingular then

$$A = V\Lambda V^T, \quad \Lambda = V^T A V, \quad VV^T = V^T V = I$$

If  $A$  is tall and thin, with full column rank, then

$$A^\dagger \vec{b} = \operatorname{argmin}_{\vec{v}} \|\vec{b} - A\vec{v}\|^2 = (A^T A)^{-1} A^T \vec{b}$$

## Image Filtering

$$x[n_1, n_2] * h_1[n_1] h_2[n_2] = h_1[n_1] *_1 (h_2[n_2] *_2 x[n_1, n_2])$$

## Image Interpolation

$$y[n_1, n_2] = \begin{cases} x \left[ \frac{n_1}{U}, \frac{n_2}{U} \right] & \frac{n_1}{U}, \frac{n_2}{U} \text{ both integers} \\ 0 & \text{otherwise} \end{cases}$$

$$z[n_1, n_2] = h[n_1] *_1 (h[n_2] *_2 y[n_1, n_2])$$

$$h_{\text{rect}}[n] = \begin{cases} 1 & 0 \leq n < U \\ 0 & \text{otherwise} \end{cases}, \quad h_{\text{tri}}[n] = \begin{cases} 1 - \frac{|n|}{U} & -U \leq n \leq U \\ 0 & \text{otherwise} \end{cases}, \quad h_{\text{sinc}}[n] = \frac{\sin(\pi n/U)}{\pi n/U}$$

## Optical Flow

$$-\frac{\partial f}{\partial t} = (\nabla f)^T \vec{v}$$