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For  $x(n) = y(n)w(n)$  where  $y(n)$  is  $y(n) = \cos \omega_1 n + \cos(\omega_2 n + \theta)$  and  $w(n)$  is either a rectangular, Hamming, or Blackman window, the goal is to determine the smallest window length that will allow the two frequencies to be separable in the  $|X(e^{j\omega})|^2$  plots.

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 $H(e^{j\omega}) = \arctan \frac{\sin \omega}{\cos \omega} \frac{1}{p} \arctan \frac{\sin \omega}{\cos \omega} \frac{1}{p}$  Clearly,  $H(e^{j\omega})$  decreases  
from  $H(e^{j0}) = \frac{1}{p}$  to  $H(e^{j2\pi}) = -\frac{1}{p}$ . To show  
that it decreases mono-tonically,  
consider  $\frac{d}{d\omega} H(e^{j\omega}) = \frac{d}{d\omega} \arctan \frac{\sin \omega}{\cos \omega} \frac{1}{p} \arctan \frac{\sin \omega}{\cos \omega} \frac{1}{p} = \frac{2}{p^2} \frac{1}{1 + \frac{\sin^2 \omega}{\cos^2 \omega}}$  which is negative  
for  $|p| < 1$ . This proves that

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statistics, symbolic m files: script files  
Fortran vs. MATLAB example: Signal  
generation Math:  $s[n] = \cos(2\pi f_0 n)$   
0,1, , 1. nfn N ? Fortran:  $\pi=3.14159$   
 $f_0=0.25$   $N=25$  do 10 l=1,N 10  
s(l)=cos(2\*pi\*f0\*(l-1)) MATLAB:  
 $f_0=0.25;N=25; s=\cos(2*pi*f_0*[0:N-1]')$ ;

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use of digital processing, such as by  
computers or more specialized digital  
signal processors, to perform a wide  
variety of signal processing  
operations. The digital signals  
processed in this manner are a  
sequence of numbers that represent  
samples of a continuous variable in a  
domain such as time, space, or  
frequency.

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systems: typically one is given a  
probabilistic description for one  
random object, which can be  
considered as an input signal. An  
operation or mapping or filtering is  
applied to the input signal (signal  
processing) to produce a new random  
object, the out-put signal.

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sparse signal representations and  
approximations to develop new  
methods for filtering, signal separation,  
deconvolution, etc.

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