

2.2. Generate a MATLAB plot of the output response $y[n]$ for $5 \leq n \leq 40$ of the 5-point EWMA filter with $b = 0.7$ when the input $x[n]$ is

(a) $x[n] = 1, 0 \leq n \leq 40$

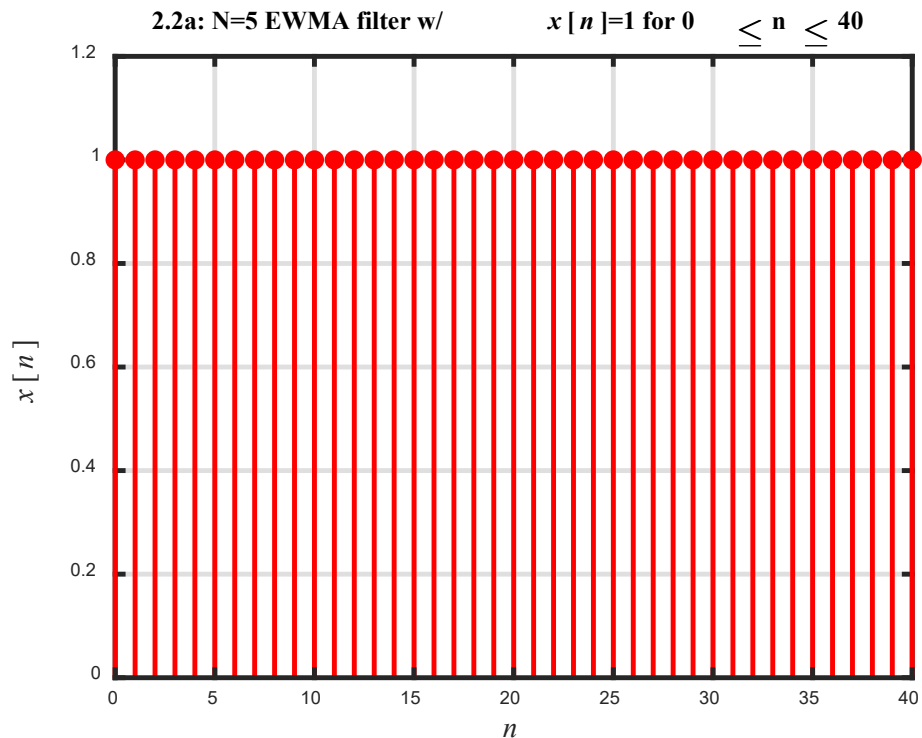
- Also, plot $x[n]$ for $0 \leq n \leq 40$ (no stem labels) and plot $y[n]$ for $0 \leq n \leq 5$ (w/ stems labeled). Assume $x[n]$ is zero for all other indices.

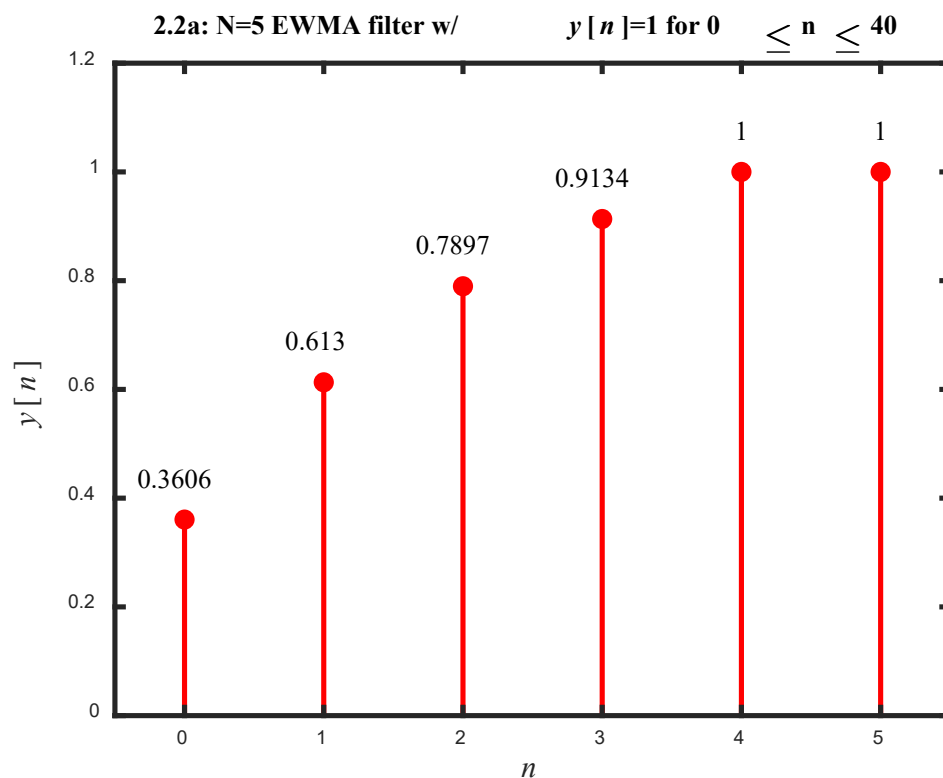
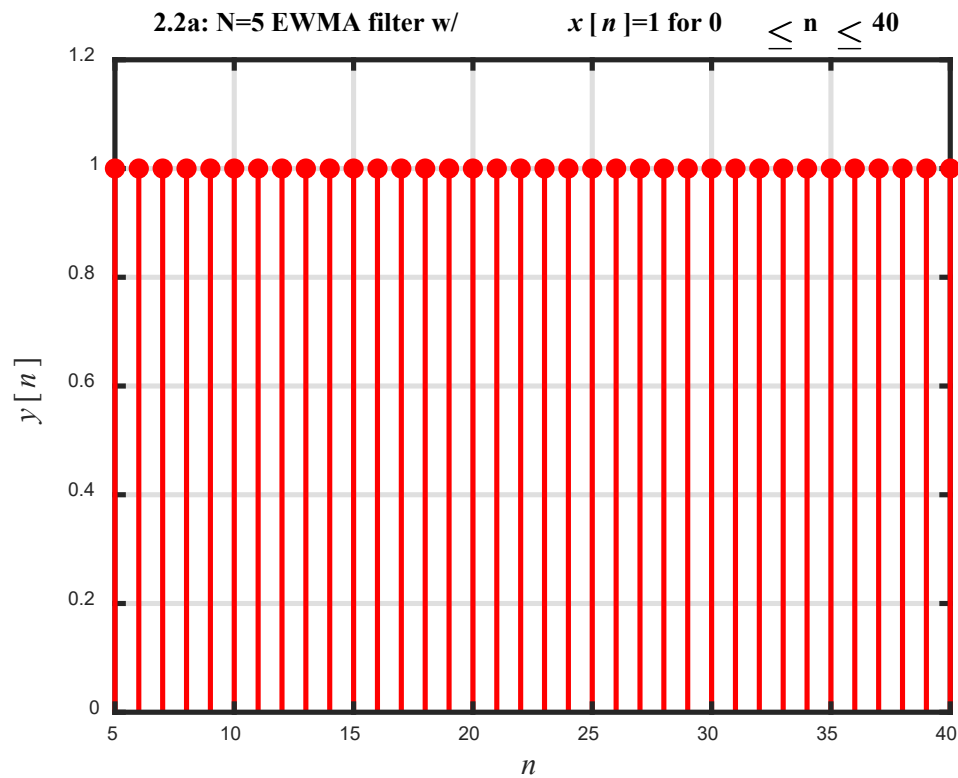
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% Problem 2.2a (p2_2a.m)
% Compute and plot the output y[n] of a 5 point exponentially-weighted
% moving average (EWMA) filter, with b=0.7, for n = 5 to 40
% when the input is x[n] = 1 for n= 0 to 40.
% Also, plot x[n] for n= 0 to 40.
clear; clc; close all
N = 5; % Number of points in EWMA filter
b = 0.7; a = (1-b)/(1-b^N); % find EWMA constants
i = 0:1:N-1; w = a*b.^i; % weighted EWMA filter coefficients
% Note that vector w(i) is indexed from 1 to 6 in MATLAB,
% i.e., w(1)=w[i=0], w(2)=w[i=1], ... w(5)=w[i=4]
x = ones(1,41); % define the input signal
% Note that vector x(i) is indexed from 1 to 41 in
% MATLAB, i.e., x(1)=x[n=0], x(2)=x[n=1], ... x(41)=x[n=40]
%
for n=6:41, % time index loop (w/ offset equiv. to n=5 to 40)
    y(n) = w(1)*x(n)+w(2)*x(n-1)+w(3)*x(n-2)+...
        w(4)*x(n-3)+w(5)*x(n-4);
end
nx = 0:1:40; % index vector for stem plot of x[n] for n = 0 to 40
stem(nx,x,'r.','linewidth',2,'markersize',20), grid
axis([0 40 0 1.2]);
ylabel('\itx[\itn]', 'fontsize',16,'fontname','times')
xlabel('\itn', 'fontsize',16,'fontname','times')
title('2.2a: N=5 EWMA filter w/ \itx[\itn]=1 for 0 \leq n \leq 40',...
    'fontsize',14,'fontname','times')
%
nplot = 5:1:40; % index vector for stem plot of y[n] for n = 5 to 40
figure, stem(nplot,y(nplot+1),'r.','linewidth',2,'markersize',20),
grid, axis([5 40 0 1.2]);
ylabel('\ity[\itn]', 'fontsize',16,'fontname','times')
xlabel('\itn', 'fontsize',16,'fontname','times')
title('2.2a: N=5 EWMA filter w/ \itx[\itn]=1 for 0 \leq n \leq 40',...
    'fontsize',14,'fontname','times')
%
% Examine EWMA filter behavior as it 'charges' up n = 0 to 4
y(1)= w(1)*x(1); % y[0]
y(2)=w(1)*x(2)+w(2)*x(1); % y[1]
y(3)=w(1)*x(3)+w(2)*x(2)+w(3)*x(1); % y[2]
y(4)=w(1)*x(4)+w(2)*x(3)+w(3)*x(2)+w(4)*x(1); % y[3]
y(5)=w(1)*x(5)+w(2)*x(4)+w(3)*x(3)+w(4)*x(2)+w(5)*x(1); % y[4]
nplot2 = 0:1:5; % index vector for second stem plot
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figure, % plot y[n] for n = 0 to 5
stem(nplot2,y(nplot2+1),'r.','linewidth',2,'markersize',20),
axis([-0.5 5.5 0 1.2]);
ylabel('\ity[\itn]','fontsize',16,'fontname','times')
xlabel('\itn','fontsize',16,'fontname','times')
title('2.2a: N=5 EWMA filter w/ \ity[\itn]=1 for 0 \leq n \leq 40',...
      'fontsize',14,'fontname','times')
% Label these stems with the value of y[]
for n=1:6, % can go to length(i)
    text(nplot2(n),y(n)+0.02,[' ' num2str(y(n),4)],...
        'HorizontalAlignment','center','VerticalAlignment','bottom')
end
set(findobj('type','text'),'fontname','times','fontsize',14)
set(findobj('type','line'),'linewidth',1.5,'markersize',20)
set(findobj('type','axes'),'linewidth',2)

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- 1) For $N=5$, the EWMA filter has $b=0.7$ and $a=0.3606$. This yields weights: $w_0=ab^0=0.3606$, $w_1=ab^1=0.2524$, $w_2=ab^2=0.1767$, $w_3=ab^3=0.1237$, & $w_4=ab^4=0.0866$.
- 2) For this input, $y[0]=w_0=0.3606$, $y[1]=w_0+w_1=0.613$, $y[2]=w_0+w_1+w_2=0.7897$, $y[3]=w_0+w_1+w_2+w_3=0.9134$, and $y[4]=w_0+w_1+w_2+w_3+w_4=1$ (as expected).