

## **Digital filters**

- Filters
- DeciBels and cutoff frequency
- Simple IIR lowpass filter
- Simple IIR highpass filter
- Simple IIR bandpass filter
- Simple IIR bandstop filter
- Second order IIR filter
- Linear-phase filters
- Linear-phase FIR filters
- (Additional materials)



### Filters

### • Aim

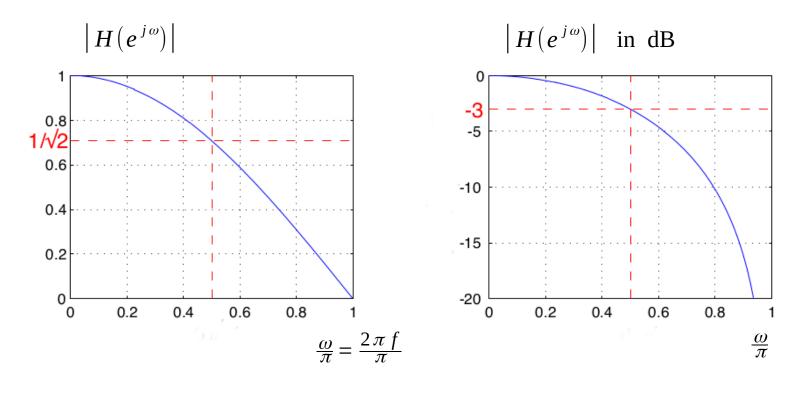
To separate information in frequency domain by proper construction of frequency response of LTI system. i.e., proper construction of transfer function of LTI system (amplitude and phase characteristic)

### • What is filter?

- A system that is altering signal (its frequency content) in an useful way

## DeciBels and cutoff frequency

• Filter's amplitude response in linear scale and in dB



• A level of 0 corresponds to





### Simple IIR lowpass filter

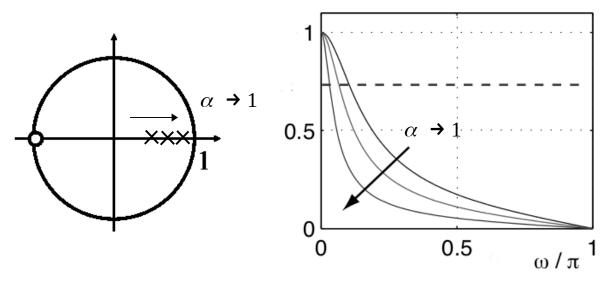
• First-order IIR lowpass filter

$$H_{L}(z) = K \frac{1 + z^{-1}}{1 - \alpha z^{-1}} = K \frac{z + 1}{z - \alpha} \qquad y(n) = \alpha y(n-1) + K (x(n) + x(n-1))$$

K - scaling factor to make gain of 1 at  $\omega = 0$ ,  $H_L(1) = 1$ ,  $\rightarrow K = (1 - \alpha) / 2$ 

Zero, z = -1, pole  $z = \alpha$ 

 $|H_L(e^{j\omega})|$ 



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### Simple IIR lowpass filter

• First-order IIR lowpass filter

$$H_{L}(z) = K \frac{1 + z^{-1}}{1 - \alpha z^{-1}} = K \frac{z + 1}{z - \alpha} \qquad K = \frac{(1 - \alpha)}{2}$$

• Cutoff frequency  $\omega_C$  from  $|H_L(e^{j\omega})|^2 = \frac{1}{2}$ 

$$|H_{L}(e^{j\omega})|^{2} = \frac{(1-\alpha)^{2}}{4} \frac{(1+e^{-j\omega_{c}})(1+e^{j\omega_{c}})}{(1-\alpha e^{-j\omega_{c}})(1-\alpha e^{j\omega_{c}})} = \frac{1}{2}$$

• Design equation => 
$$\cos \omega_C = \frac{2\alpha}{1+\alpha^2}$$
  $\alpha = \frac{1-\sin \omega_C}{\cos \omega_C}$ 



### Simple IIR highpass filter

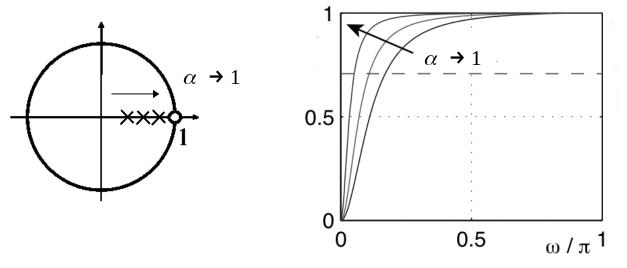
### • First-order IIR highpass filter

$$H_{H}(z) = K \frac{1 - z^{-1}}{1 - \alpha z^{-1}} = K \frac{z - 1}{z - \alpha} \qquad y(n) = \alpha y(n - 1) + K (x(n) - x(n - 1))$$

K - scaling factor to make gain of 1 at  $\omega = \pi$ ,  $H_{H}(-1) = 1$ ,  $\rightarrow K = (1 + \alpha) / 2$ 

Zero, z = 1, pole  $z = \alpha$ 

 $|H_{H}(e^{j\omega})|$ 







### Simple IIR highpass filter

• First-order IIR highpass filter

$$H_H(z) = K \frac{1 - z^{-1}}{1 - \alpha z^{-1}} = K \frac{z - 1}{z - \alpha} \qquad K = \frac{(1 + \alpha)}{2}$$
  
• Cutoff frequency  $\omega_C$  from  $|H_H(e^{j\omega})|^2 = \frac{1}{2}$ 

$$|H_{H}(e^{j\omega})|^{2} = \frac{(1+\alpha)^{2}}{4} \frac{(1-e^{-j\omega_{c}})(1-e^{j\omega_{c}})}{(1-\alpha e^{-j\omega_{c}})(1-\alpha e^{j\omega_{c}})} = \frac{1}{2}$$

• Design equation (again) 
$$\Rightarrow \alpha = \frac{1 - \sin \omega_C}{\cos \omega_C}$$



### Simple IIR bandpass filter

y(n) = ?

• Second-order IIR bandpass filter,

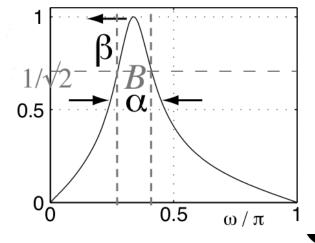
$$H_{BP}(z) = K \frac{(1+z^{-1})(1-z^{-1})}{1-2r\cos\theta z^{-1}+r^2 z^{-2}}$$

$$H_{BP}(z) = \frac{1 - \alpha}{2} \frac{1 - z^{-2}}{1 - \beta (1 + \alpha) z^{-1} + \alpha z^{-2}}$$

where 
$$r = \sqrt{\alpha}$$
,  $\cos \theta = \frac{\beta (1+\alpha)}{2\sqrt{\alpha}}$   
• Design equations

 $\omega_c$  is center frequency (not cutoff):  $\beta = \cos \omega_c$ 

*B* is 3dB bandwidth: 
$$\frac{2\alpha}{1+\alpha^2} = \cos B$$



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### Simple IIR bandpass filter

• Design a second-order IIR bandpass filter with center frequency,  $\omega_c = 0.4\pi$ , and 3dB bandwidth,  $B = 0.1\pi$ 

$$\omega_{C} = 0.4 \pi \implies \beta = \cos \omega_{C} = 0.30901$$
  

$$B = 0.1 \pi \implies \frac{2 \alpha}{1 + \alpha^{2}} = \cos (0.1 \pi)$$
  

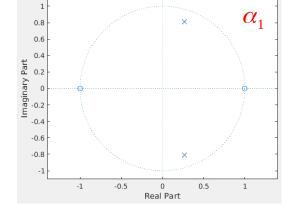
$$\Rightarrow \alpha_{1} = 0.72654, \ \alpha_{2} = 1.37638 \ ?$$
  

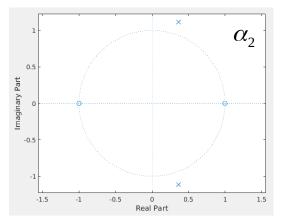
$$H_{BP}(z) = \frac{1 - \alpha}{2} \frac{1 - z^{-2}}{1 - \beta (1 + \alpha)^{-1} + \alpha z^{-2}}$$
  

$$H_{BP}(z) = 0.13673 \frac{1 - z^{-2}}{1 - 0.53353 z^{-1} + 0.72654 z^{-2}}$$

Design equations:  $\beta = \cos \omega_{C}$ 

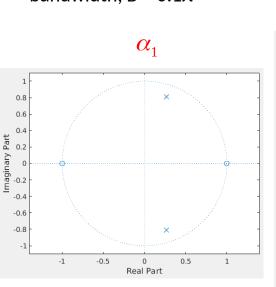
$$\frac{2\alpha}{1+\alpha^2} = \cos B$$

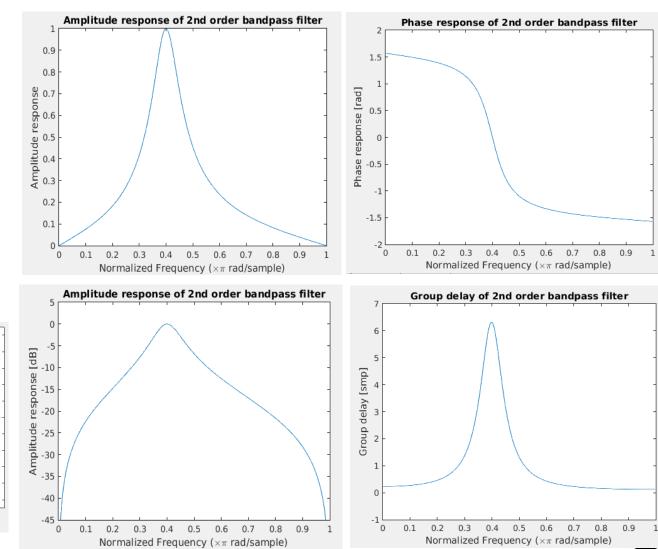




## Simple IIR bandpass filter

• Second-order IIR bandpass filter with center frequency,  $\omega c = 0.4\pi$ , and 3dB bandwidth,  $B = 0.1\pi$ 







### Simple IIR bandstop filter

y(n) = ?

• Second-order IIR bandstop filter

$$H_{BS}(z) = K \frac{1 - 2\cos\theta z^{-1} + z^{-2}}{1 - 2r\cos\theta z^{-1} + r^2 z^{-2}}$$

$$H_{\rm BS}(z) \;=\; \frac{1\!+\!\alpha}{2}\, \frac{1\!-\!2\beta z^{-1}\!+\!z^{-2}}{1\!-\!\beta (1\!+\!\alpha) z^{-1}\!+\!\alpha z^{-2}}$$

- zeros at  $\,\,\omega_{_{C}}\,$  , poles the same as for  $\,H_{_{BP}}\,$ 

where 
$$r = \sqrt{\alpha}$$
,  $\cos \theta = \frac{\beta (1+\alpha)}{2\sqrt{\alpha}}$ 

• Design equations

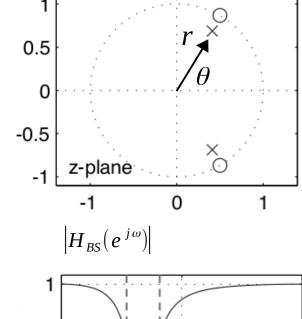
 $\omega_c$  is center frequency (not cutoff):  $\beta = \cos \omega_c$ 

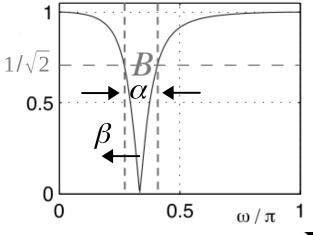
*B* is 3dB bandwidth:

$$\frac{2\alpha}{1+\alpha^2} = \cos B$$

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## Second order IIR filter

• Homework, visit the following site

http://www.earlevel.com/main/2013/10/28/pole-zero-placement-v2/

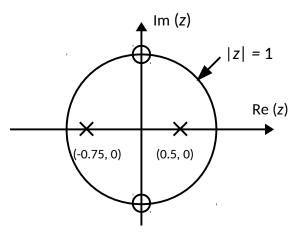
- Verify amplitude response of the second order IIR filter by manipulating the positions of zeros and poles in the Z plane
- Write the corresponding transfer functions and difference equations for the selected positions
- Comment on causality
- In what case the filter becomes an FIR filter?



### Second order IIR filter

### • Example of exam task

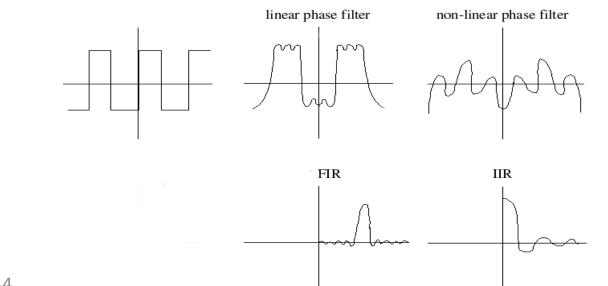
A zero-pole diagram, given H(z) of discrete linear time-invariant system is following:



On the basis of the zero-pole diagram write the transfer function H(z) of this system. Is this system stable? You have to justify your answer. Sketch also the amplitude response of this system.



- Causal FIR filters (real impulse response, *h*(*n*)) can have linear phase
  - Impulse response, h(n), is of finite duration  $\rightarrow$  can be symmetric
  - If impulse response, h(n), is symmetric  $\rightarrow$  linear phase
- Causal IIR filters (real impulse response, *h*(*n*)) cannot have linear phase
- - Impulse response, h(n), is of infinite duration  $\rightarrow$  cannot be symmetric
  - Since impulse response, h(n), is not symmetric  $\rightarrow$  non-linear phase





- It is possible to design an FIR filter with exact linear phase response
- A causal FIR transfer function H(z) of length M+1, order M,

$$H(z) = \sum_{n=0}^{M} h(n) z^{-n}$$

has a liner phase, if its impulse response, h(n), is symmetric,

$$h(n) = h(M-n), \quad 0 \le n \le M$$

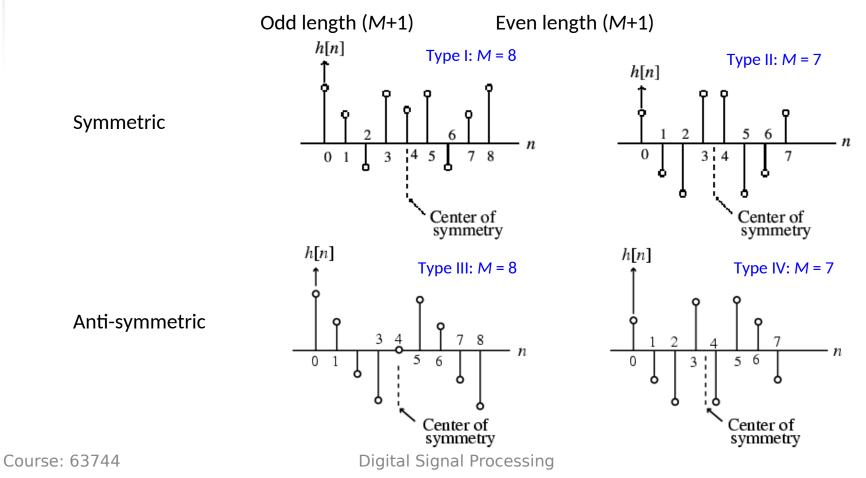
or antisymmetric

$$h(n) = -h(M-n), \quad 0 \le n \le M$$

- For an FIR filter with a real impulse response, the zeros of H(z) occur in complex conjugate pairs
- Since the length can be even or odd, yields four types of linear phase FIR transfer functions



• Symmetric and anti-symmetric FIR filters are almost the only one to get linear phase





### • Example of exam task

An impulse response of a digital filter is following:  $h(n) = \{1, 0, -1\}$ . Is this filter with finite or infinite impulse response? Is this filter with linear or non-linear phase? What is the order of this filter? Derive transfer function, frequency response, amplitude response, phase response, and group delay of this filter. Sketch zero-pole diagram, amplitude response, phase response, and group delay.



## (Additional materials)

- MATLAB and filter visualization and design tool (fvtool, sptool, fdatool)
- Classification of filters
- Simple FIR lowpass filter
- Simple FIR highpass filter
- Linear-phase FIR filters
- Linear-phase FIR filters, Type I, Type II, Type III, Type IV
- Zero locations of linear-phase FIR transfer functions



# MATLAB and filter visualization and design tools (fvtool, sptool, fdatool)

### • FVTOOL

- Explore MATLAB's filter visualization and design tools

### MATLAB

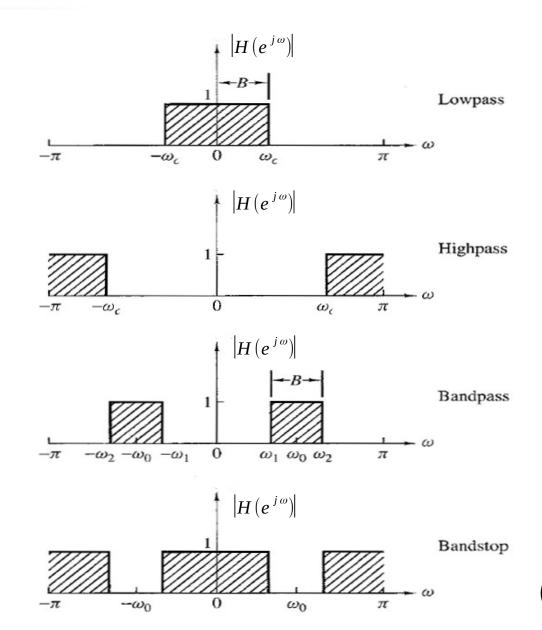
- >> fvtool(b, a); % Filter Visualization Tool
- >> sptool % Interactive digital signal processing tool
- >>
- >> fdatool % Filter Design and Analysis Tool
- >> % It design and analyze filters, and modify existing
- >> % filter designs

>> ...

$$H(z) = \frac{\sum_{k=0}^{M} b_{k} z^{-k}}{1 + \sum_{k=1}^{N} a_{k} z^{-k}}$$

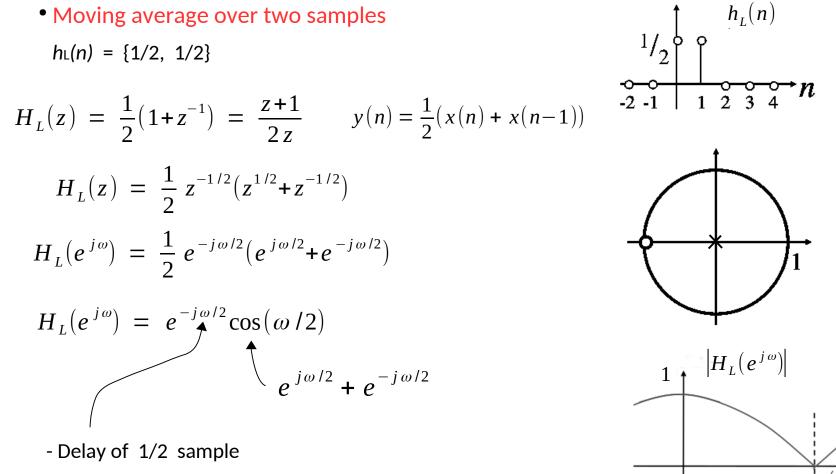
## Classification of filters

- Usual classification
  - Lowpass
  - Highpass
  - Bandpass
  - Bandstop
- Desired
  - Amplitude responses with constant-gain passband characteristics and with zero gain in their stop bands
  - Phase responses linear





### Simple FIR lowpass filter



- Zero at z = -1 (Pole at z = 0)

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 $\pi$ 



### Simple FIR lowpass filter

• Moving average over two samples

 $hL(n) = \{1/2, 1/2\}$   $H_L(z) = \frac{1}{2}(1+z^{-1}) = \frac{z+1}{2z}$   $H_L(e^{j\omega}) = e^{-j\omega/2}\cos(\omega/2)$ 

 $|H_{L}(e^{j\omega})|$   $\approx 0.707$   $\omega_{c}$   $\pi/2$ 

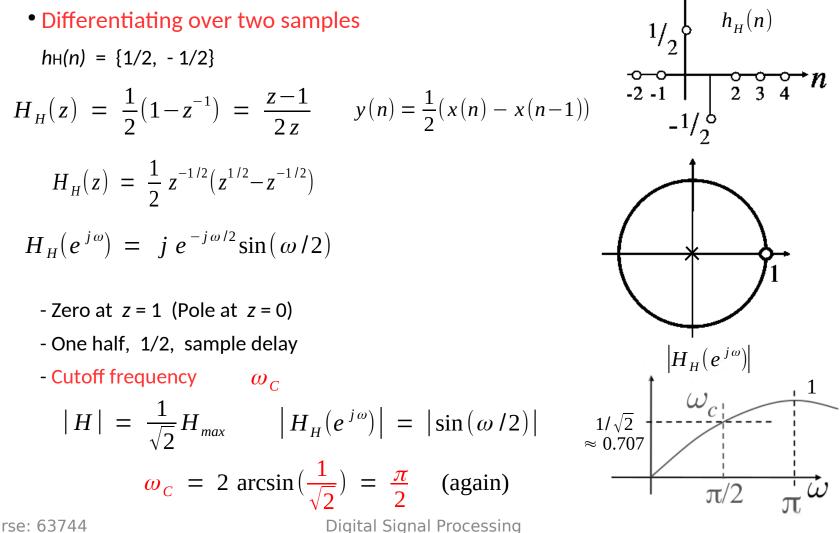
 $\omega_{c}$ 

- Filters are characterized by cutoff frequency, defined as one half, 1/2, power point, or -3dB point

$$H(e^{j\omega_{c}})|^{2} = \frac{1}{2} \max\{|H(e^{j\omega})|^{2}\} \implies |H| = \frac{1}{\sqrt{2}} H_{max}$$
$$H_{L}(e^{j\omega})| = \cos(\omega/2)$$
$$\omega_{C} = 2 \arccos(\frac{1}{\sqrt{2}}) = \frac{\pi}{2}$$



### Simple FIR highpass filter



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• Visit the following site

https://www.youtube.com/watch?v=KVOkWcknvc4



• Length M+1 (odd), order M (even)

h(n) = h(M-n)• Symmetric

$$H(e^{j\omega}) = \sum_{n=0}^{M} h(n) e^{-j\omega n} = e^{-jM\omega/2} \widetilde{H}(\omega)$$

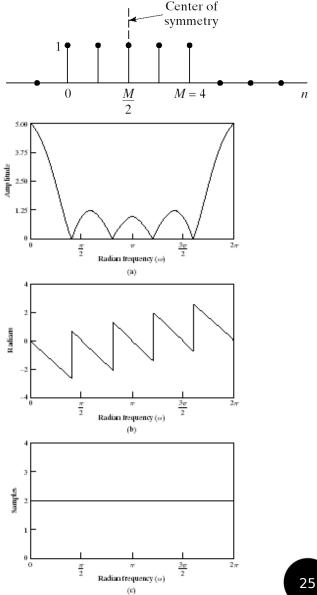
$$\widetilde{H}(\omega) = h(\frac{M}{2}) + 2\sum_{n=1}^{M/2} h(\frac{M}{2} - n) \cos(\omega n)$$

- Pure real (from cosine basis)
- Phase response

$$\theta\left(\omega\right) = -\omega \, \frac{M}{2}$$

• Group delay is constant

$$\tau_{G}(\omega) = \frac{-d\theta(\omega)}{d\omega} = \frac{M}{2}$$



[Oppenheim, Schafer] Course: 63744



• Length M+1 (even), order M (odd)

• Symmetric h(n) = h(M-n)

$$H(e^{j\omega}) = \sum_{n=0}^{M} h(n) e^{-j\omega n} = e^{-jM\omega/2} \widetilde{H}(\omega)$$

$$\widetilde{H}(\omega) = 2 \sum_{n=1}^{(M+1)/2} h(\frac{M+1}{2} - n) \cos(\omega (n - \frac{1}{2}))$$

• Pure real (from cosine basis)

(Always zero at)  $\omega = \pi$ 

• Phase response

$$\theta\left(\omega\right) = -\omega \, \frac{M}{2}$$

• Group delay is constant (non-integer delay)

$$\tau_{G}(\omega) = \frac{-d\theta(\omega)}{d\omega} = \frac{M}{2}$$

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[Oppenheim, Schafer]

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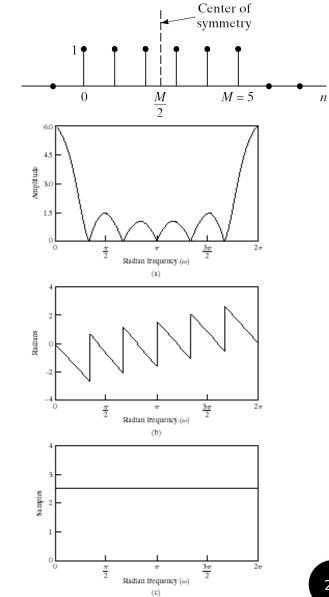
Homework:

Verify that

 $\rightarrow$  Simple FIR

lowpass

for M=1





• Length M+1 (odd), order M (even)

• Anti-symmetric h(n) = -h(M-n)

$$H(e^{j\omega}) = \sum_{n=0}^{M} h(n) e^{-j\omega n} = j e^{-jM\omega/2} \widetilde{H}(\omega)$$
$$\widetilde{H}(\omega) = 2\sum_{n=1}^{M/2} h(\frac{M}{2} - n) \sin(\omega n)$$

• Pure real (from sine basis)

(Always zero at)  $\omega = 0$   $\omega = \pi$ 

• Phase response (additional shift)  $\pi/2$ 

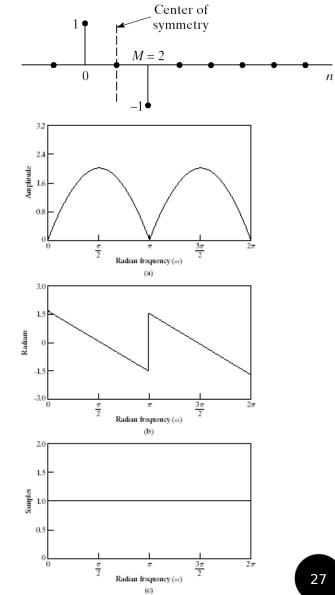
$$\theta(\omega) = -\omega \frac{M}{2} + \frac{\pi}{2}$$

• Group delay is constant

$$\tau_{G}(\omega) = \frac{-d\theta(\omega)}{d\omega} = \frac{M}{2}$$

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[Oppenheim, Schafer]



- Example, Type III  $h(n) = \{1, 1, 0, -1, -1\} = \{h(0), h(1), h(2), h(3), h(4)\}$ =  $\{h(0), h(1), 0, -h(1), -h(0)\}$
- Anti-symmetric h(n) = -h(M-n), M = 4

$$H(e^{j\omega}) = \sum_{n=0}^{M} h(n) e^{-j\omega n} = e^{j\theta(\omega)} \widetilde{H}(\omega) \qquad \widetilde{H}(\omega) \rightarrow \sum (\sin(\omega n))$$
$$= h(0) + h(1) e^{-j\omega} - h(1) e^{-j3\omega} - h(0) e^{-j4\omega}$$
$$= e^{-j2\omega} (h(0)(e^{j2\omega} - e^{-j2\omega}) + h(1)(e^{j\omega} - e^{-j\omega}))$$
$$= e^{-j2\omega} j 2 (h(0)\sin(2\omega) + h(1)\sin(\omega))$$
$$H(e^{j\omega}) = e^{-j2\omega} e^{j\frac{\pi}{2}} 2 (h(0)\sin(2\omega) + h(1)\sin(\omega))$$
$$\widetilde{H}(\omega) = 2\sum_{n=1}^{2} h(4-n)\sin(\omega n) \qquad \theta(\omega) = -2\omega + \frac{\pi}{2} \qquad \tau_{G}(\omega) = \frac{-d\theta(\omega)}{d\omega} = 2$$

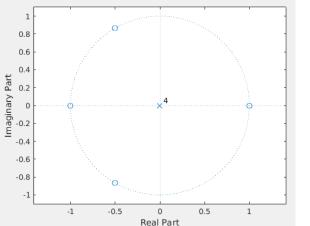


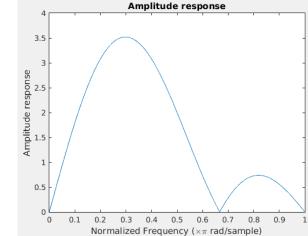
• Example, Type III  $h(n) = \{1, 1, 0, -1, -1\} = \{h(0), h(1), 0, -h(1), -h(0)\}$ 

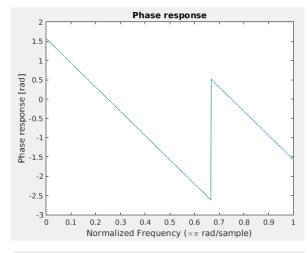
$$H(z) = 1 + z^{-1} - z^{-3} - z^{-4}$$
$$H(z) = (1 + z^{-1} + z^{-2}) (1 - z^{-2})$$

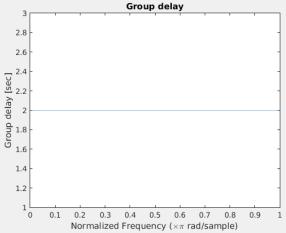
→ Moving average over 3 samples followed by the first order differentiator

$$H(z) = \frac{(1-z^{-3})}{(1-z^{-1})} (1-z^{-2})$$









• Example of exam task

$$h(n) = \{1, 0, -1\} = \{h(0), h(1), h(2)\}$$
$$= \{h(0), 0, -h(0)\}$$

• Anti-symmetric (Type III)

$$h(n) = -h(M-n), \quad M = 2$$

$$H(e^{j\omega}) = \sum_{n=0}^{M} h(n)e^{-j\omega n} = e^{j\theta(\omega)} |H(e^{j\omega})|$$

$$= h(0) + h(2)e^{-j2\omega} = h(0) - h(0)e^{-j2\omega} = 1 - e^{-j2\omega}$$

$$= e^{-j\omega} (e^{j\omega} - e^{-j\omega})$$

$$= e^{-j\omega} (e^{j\omega} - e^{-j\omega})$$

$$= e^{-j\omega} e^{j\frac{\pi}{2}} 2\sin(\omega)$$

$$H(e^{j\omega}) = e^{-j\omega} e^{j\frac{\pi}{2}} 2\sin(\omega)$$

$$\theta(\omega) = -\omega + \frac{\pi}{2}$$

$$|H(e^{j\omega})| = \widetilde{H}(\omega) = |2\sin(\omega)|$$

$$\tau_{G}(\omega) = \frac{-d\theta(\omega)}{d\omega} = 0$$

1



• Length M+1 (even), order M (odd)

• Anti-symmetric h(n) = -h(M-n)

$$H(e^{j\omega}) = \sum_{n=0}^{M} h(n) e^{-j\omega n} = j e^{-jM\omega/2} \widetilde{H}(\omega)$$
$$\widetilde{H}(\omega) = 2 \sum_{n=1}^{(M+1)/2} h(\frac{M+1}{2} - n) \sin(\omega (n - \frac{1}{2}))$$

- Pure real (from sine basis)
- (Always zero at)  $\omega = 0$
- Phase response (additional shift)  $\pi/2$

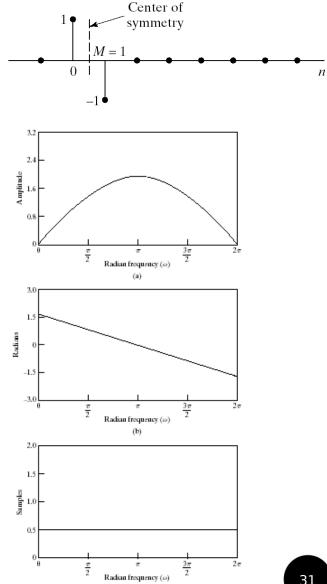
$$\theta(\omega) = -\omega \frac{M}{2} + \frac{\pi}{2}$$

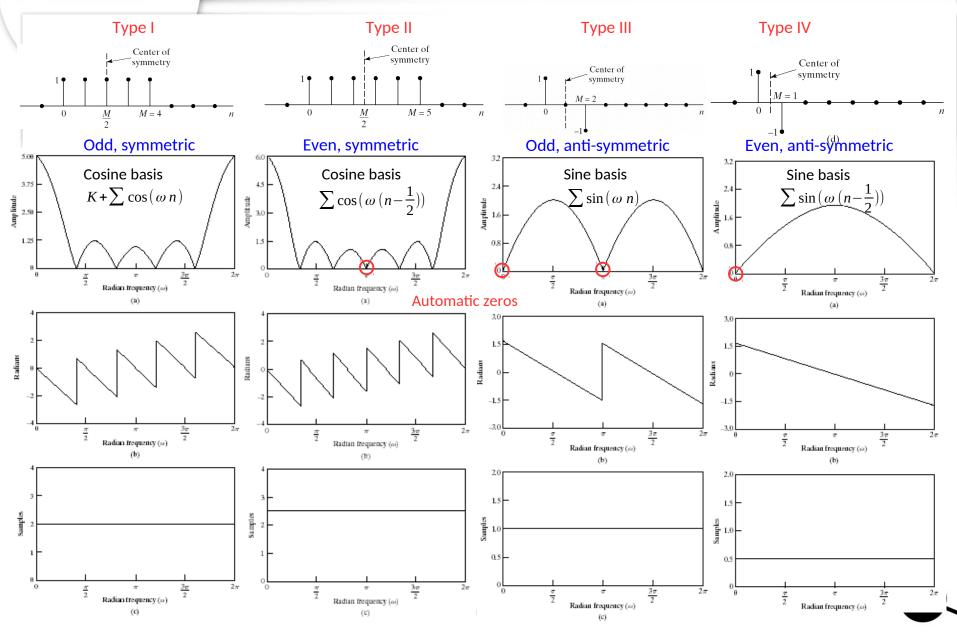
• Group delay is constant (non-integer delay)

$$\tau_{G}(\omega) = \frac{-d\theta(\omega)}{d\omega} = \frac{M}{2}$$

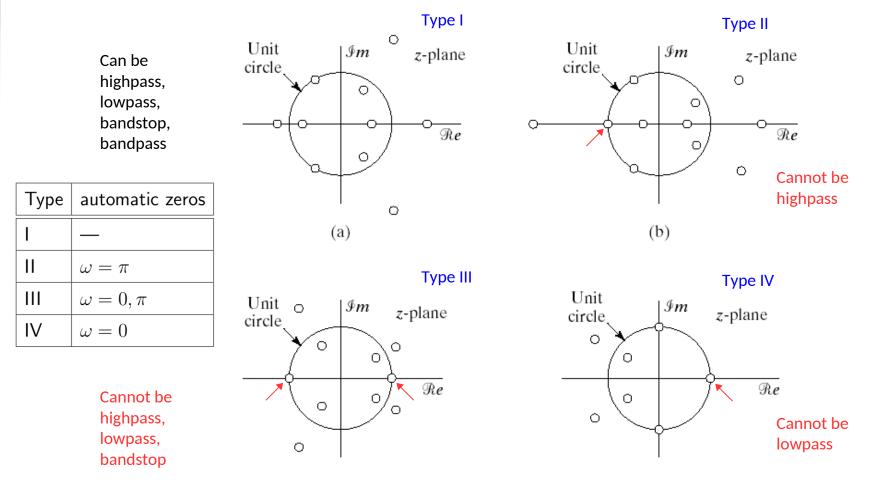
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[Oppenheim, Schafer]





### • Typical zero locations

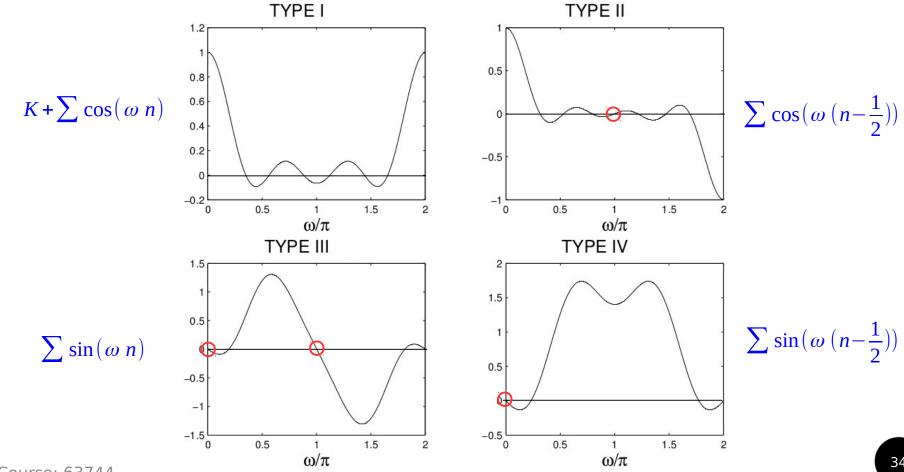


### Linear-phase FIR filters

Typical frequency responses,

 $\widetilde{H}(\omega)$ 

$$H(e^{j\omega}) = e^{-jM\omega/2} \widetilde{H}(\omega)$$



• An FIR filter with a symmetric impulse response (Type I and II)

$$h(n) = h(M-n)$$

- Transfer function can be written as
- If using m = M n

$$\sum_{n=0}^{M} h(M-n) z^{-n} = \sum_{m=0}^{M} h(m) z^{-M+m} = z^{-M} \sum_{m=0}^{M} h(m) z^{m}$$
$$\sum_{m=0}^{M} h(m) z^{m} = H(z^{-1})$$

since

follows

 $H(z) = z^{-M}H(z^{-1})$ 

• A real-coefficient polynomial, *H*(*z*), satisfying this condition is a mirror-image polynomial

For Type III and IV  $H(z) = -z^{-M}H(z^{-1})$ Antimirror-image polynomial

 $H(z) = \sum_{n=0}^{M} h(n) z^{-n} = \sum_{n=0}^{M} h(M-n) z^{-n}$ 

• An FIR filter with a anti-symmetric impulse response (Type III and IV)

$$h(n) = -h(M-n)$$

H(z)

- Transfer function can be written as
- If using m = M n

$$= \sum_{n=0}^{M} h(n) z^{-n} = -\sum_{n=0}^{M} h(M-n) z^{-n}$$

$$\begin{aligned} &-\sum_{n=0}^{M} h(M-n) z^{-n} \ = \ -\sum_{m=0}^{M} h(m) z^{-M+m} \ = \ -z^{-M} \sum_{m=0}^{M} h(m) z^{m} \\ &\text{since} \qquad \sum_{m=0}^{M} h(m) z^{m} \ = \ H(z^{-1}) \end{aligned}$$

follows  $H(z) = -z^{-M}H(z^{-1})$ 

• A real-coefficient polynomial, H(z), satisfying this condition is

a antimirror-image polynomial

• Type II (Degree <i>M</i> odd)	$H(z) = z^{-M} H(z^{-1})$
	$H(-1) = (-1)^{-M} H(-1) = -H(-1)$
	$\Rightarrow$ $H(-1) = 0$ Must have a zero at $z = -1$
• Type III and IV	$H(z) = -z^{-M}H(z^{-1})$
	$H(1) = -(1)^{-M} H(1) = -H(1)$
	$\Rightarrow$ $H(1) = 0$ Must have a zero at $z = 1$
• Type III	
(Degree M even)	$H(-1) = -(-1)^{-M} H(-1) = -H(-1)$
	$\Rightarrow$ $H(-1) = 0$ Must have a zero at $z = -1$

From the relations

Type I, II:  $H(z) = z^{-M}H(z^{-1})$ Type III, IV:  $H(z) = -z^{-M}H(z^{-1})$ 

- It follows
  - If  $z = z_0$  is a zero,  $z = 1/z_0$  is also a zero
  - Since h(n) is real and  $z_0$  is a zero,  $z_0^*$  is also a zero
  - A complex zero that is not on the unit circle is associated with four zeros
  - A complex zero on the unit circle is associated with two zeros as its reciprocal is also complex conjugate
  - A zero on the real line is associated with two zeros
  - Zeros at 1 and -1 do not imply the existence of zeros at other specific points
- Examples

