

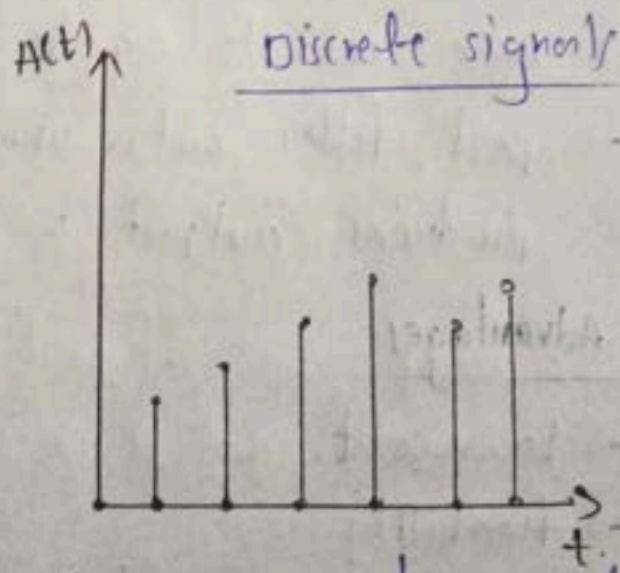
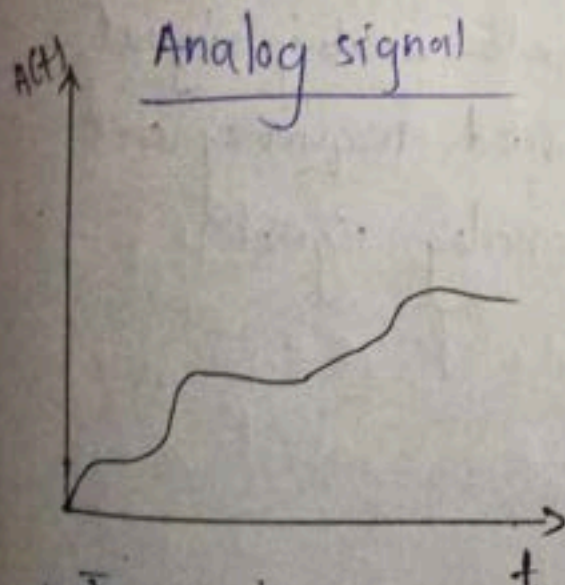
DSP unit 1

Introduction - to digital signal processing

→ Digital signal processing : Digital signal

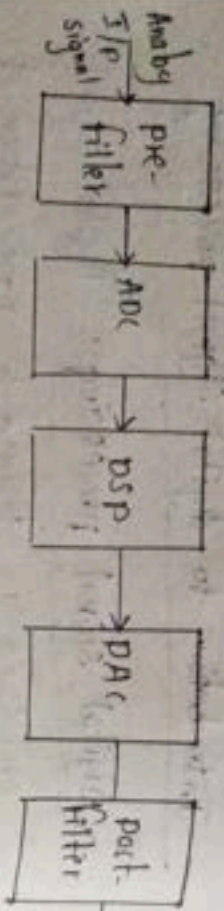
processing is defined as representation of signals by sequence of numbers (or) symbols and processing these sequences is called DSP.

Signal : A signal is a function that conveys the information, about the behaviour of physical system.



- In analog signals both time and amplitude are continuous.
- In discrete signals, signals is defined at discrete units of time.

→ Block diagram of DSP



- Here input is analog signal, given for pre-filter.
- pre-filter forwards analog signal to ADC, which converts to digital signal, and sends to DSP.
- DSP processes it, sends to DAC.
- DAC converts again into analog signal.
- post filter cuts unwanted frequency and produces output as analog signal.

Advantages

- Low cost.
- flexibility
- error detection and correction.

Disadvantages

- High power consumption.

Applications

- Speech and image processing
- audio and video

Analog signal

Review of discrete time signals and systems

Discrete time signal: The signals which are defined at particular intervals of time is called discrete time signal.

→ classification of discrete time signals

1. Deterministic and random signal
2. periodic and aperiodic signal.
3. Energy and power signal
4. causal and non-causal signal
5. Even and odd signal.

1. Deterministic signal: A deterministic signal can be completely represented by a mathematical equation.

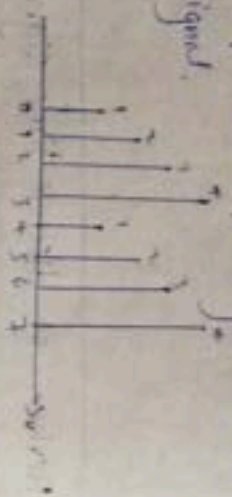
Ex: $\sin x$ & \cos signals

Non deterministic signal: A non-deterministic signal cannot be represented by a mathematical equation.

Ex: Noise

② Periodic signal : A signal which repeats its pattern pattern repeatedly is called periodic signal.

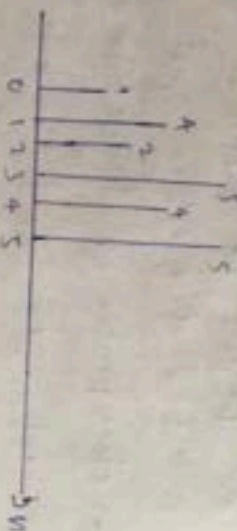
Ex



Aperiodic signal

A signal which does not repeat its pattern itself is called aperiodic signal.

Ex



③ Energy signal

: A signal is said to be energy signal if and only if its total energy is finite and power is zero, it is called energy signal.

Ex: Energy = 1

Power = 0

Power signal

: A signal is said to be power signal if and only if its power is finite and energy is infinite, it is called power signal.

Ex:

Power = 1

Energy = ∞

④ Causal signal : A signal is said to be causal if $x(n) = 0$ for $n < 0$ is called causal signal.

Non-causal signal : A signal is said to be non-causal if $x(n) \neq 0$ for $n < 0$ is called non-causal signal.

Even signal : A signal $x(n)$ is said to be even signal if it satisfies the condition

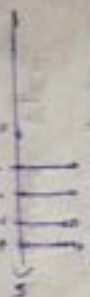
$$x(-n) = x(n)$$

Odd signal : A signal $x(n)$ is said to be odd signal if it satisfies the condition

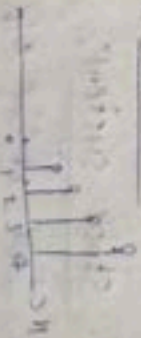
$$x(-n) = -x(n)$$

→ Standard discrete time signals

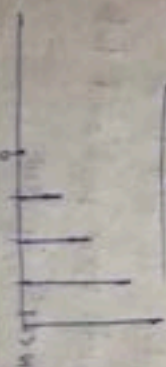
1. Unit step



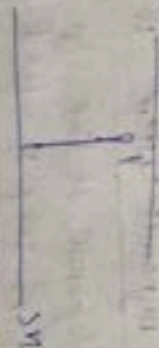
2. Unit Ramp



3. Unit parabola



4. Unit impulse



Basic operation on discrete time signal

- > Time shifting
- > Time reversal
- > Time scaling
- > Amplitude scaling
- > signal addition
- > signal multiplication

Discrete time system: A system that takes

a discrete time signal as input and generates discrete time signal as output. it is called discrete time system.

classification of discrete time systems

1. static and dynamic system
2. Time invariant and Time variant system
3. Linear and non-linear system
4. stable and unstable system
5. FIR and IIR systems

1. Static system: A system is said to be static, if the c/p response depends upon present I/p only. it is called static system.

dynamic system: A system is said to be dynamic if the c/p depends upon past and future I/p only. it is called dynamic system.

②. Time invariant system: A system is

said to be time invariant if a I/p and o/p characteristic does not change with time.

Time variant system: A system is said to be time variant if I/p and o/p characteristics change with time. it is called time variant system.

③. Linear system: A system which satisfies the superposition theorem is called linear system.

$$T[a_1x_1(n) + b_1x_2(n)] = a_1y_1(n) + b_1y_2(n)$$

Non-linear system: A system which does not satisfy superposition theorem is called non linear system.

④. stable system and unstable: A system is said to be stable if it is bounded input and bounded output. otherwise unstable.

⑤. FIR: If the impulse response of the system is finite, it is called FIR system.

IIR: If the impulse response of the system is infinite, it is called IIR system.

Pole-Zero plot and system stability

→ when we identify roots of the numerator called zeros

→ when we identify roots of the denominator called poles

P. Find pole zero plot for given transfer function.

$$H(z) = \frac{z^{-1} - 0.5z^{-2}}{1 + 1.2z^{-1} + 0.45z^{-2}}$$

Sol given transfer function:

$$H(z) = \frac{z^{-1} - 0.5z^{-2}}{1 + 1.2z^{-1} + 0.45z^{-2}}$$

→ Multiply numerator and denominator with z^2

$$\begin{aligned} H(z) &= \frac{(z^{-1} - 0.5z^{-2})z^2}{(1 + 1.2z^{-1} + 0.45z^{-2})z^2} \\ &= \frac{z - 0.5}{z^2 + 1.2z + 0.45} \end{aligned}$$

Q. Find pole zero plot for given transfer function.

$$H(z) = \frac{z^2 + 1.2z + 0.45}{z - 0.5}$$

→ To find zeros

$$z - 0.5 = 0$$

$$z = 0.5$$

→ To find poles

$$z^2 + 0.6 - j0.3 = 0$$

$$z \pm 0.6 + j0.3$$

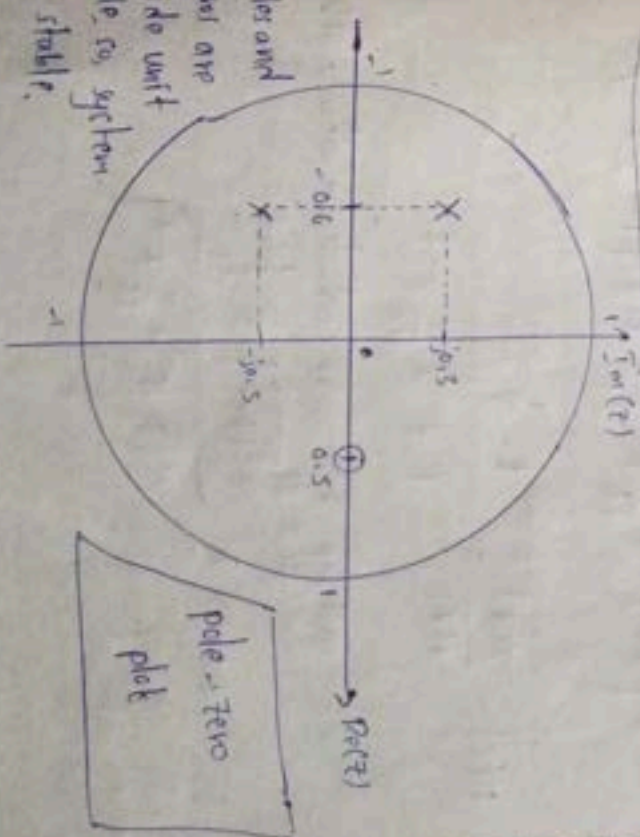
$$z_1 = -0.6 + j0.3$$

$$z_2 = -0.6 - j0.3$$

$$P_1 = -0.6 + j0.3$$

$$P_2 = -0.6 - j0.3$$

→ poles and zeros are inside unit circle, so system is stable.



Q. Find pole-zero stability from difference equation given below.

$$y(n) = y(n-1) + \frac{3}{16} y(n-2) =$$

$$x(n) - \frac{1}{2} x(n-1)$$

Sol

given that

$$y(n) - y(n-1) + \frac{3}{16} y(n-2) = x(n) - \frac{1}{2} x(n-1)$$

Step 1 Apply z-Transform.

$$y(z) - z^{-1} y(z) + \frac{3}{16} z^{-2} y(z) = x(z) - \frac{1}{2} z^{-1} x(z)$$

Step 2 Take common $x(z)$ and $y(z)$.

$$y(z) \left[1 - z^{-1} + \frac{3}{16} z^{-2} \right] = x(z) \left[1 - \frac{1}{2} z^{-1} \right]$$

$$H(z) = \frac{y(z)}{x(z)} = \frac{1 - \frac{1}{2} z^{-1}}{1 - z^{-1} + \frac{3}{16} z^{-2}}$$

multiply numerator and denominator with z^2

$$H(z) = \frac{z^2 \left[1 - \frac{1}{2} z^{-1} \right]}{z^2 \left[1 - z^{-1} + \frac{3}{16} z^{-2} \right]}$$

$$H(z) = \frac{z^2 - \frac{1}{2} z}{z^2 - z + \frac{3}{16}}$$

$$H(z) = \frac{z(z - \frac{1}{2})}{z^2 - z + \frac{3}{16}}$$

$$z^2 - z + \frac{3}{16} = 0 \text{ find roots for this}$$

$$= \frac{z(z - \frac{1}{2})}{(z - \frac{1}{4})(z - \frac{3}{4})}$$

$$H(z) = \frac{z(z - \frac{1}{2})}{(z - \frac{1}{4})(z - \frac{3}{4})}$$

∴ To find zeros (numerator).

$$z_1 = 0, z_2 = \frac{1}{2}$$

∴ To find poles (denominator)

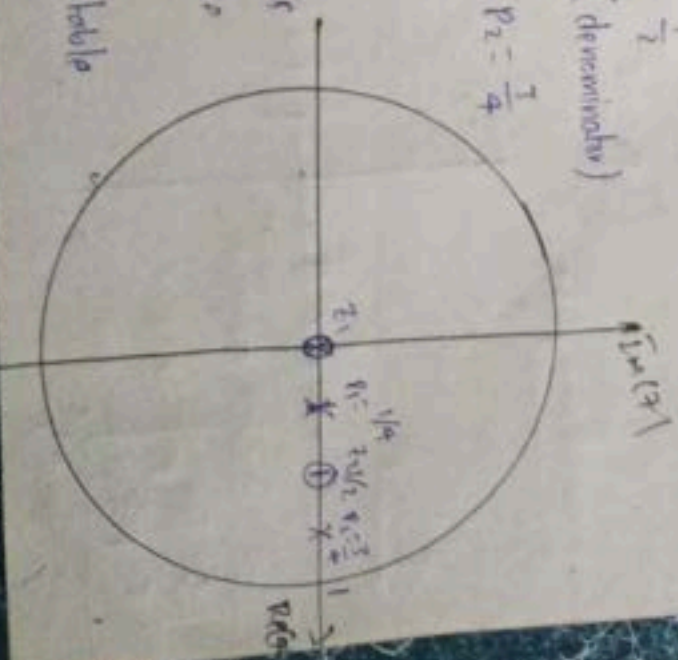
$$p_1 = \frac{1}{4}, p_2 = \frac{3}{4}$$

Poles and zeros

are inside the

unit

∴ system is stable



Representation of poles and zeros in s-plane

Q. plot poles and zeros for given transfer function

$$H(s) = \frac{s+2}{(s+3)(s+4)} \quad ?$$

Sol
given that

$$H(s) = \frac{s+2}{(s+3)(s+4)}$$

$$\text{zeros (Z)} = s+2=0$$

$$\boxed{Z_1 \quad s = -2}$$

$$\text{poles (P)} = s+3=0$$

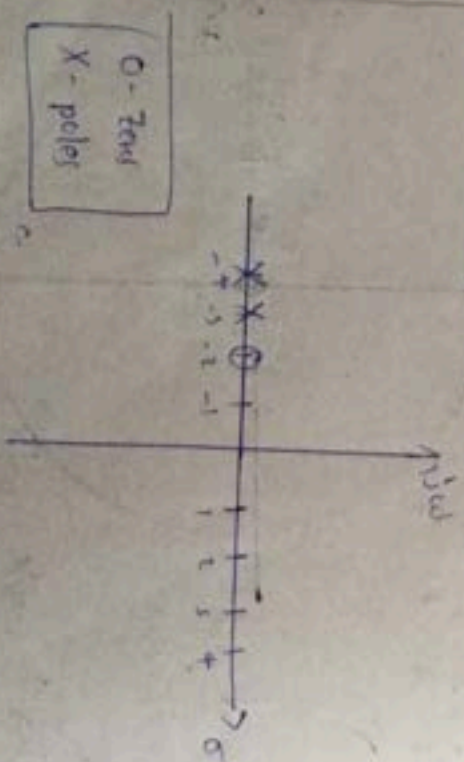
$$s = -3$$

$$s+4=0$$

$$s = -4$$

$$\boxed{P_1 = -3 \quad P_2 = -4}$$

→ consider s-plane



Q. plot poles and zeros given T.F.

$$H(s) = \frac{s^2+1}{s(s^2+2s+5)} \quad ?$$

Sol
Zeros

$$s^2+1=0$$

$$s^2 = -1$$

$$s = \pm j$$

$$\boxed{s = +j, -j}$$

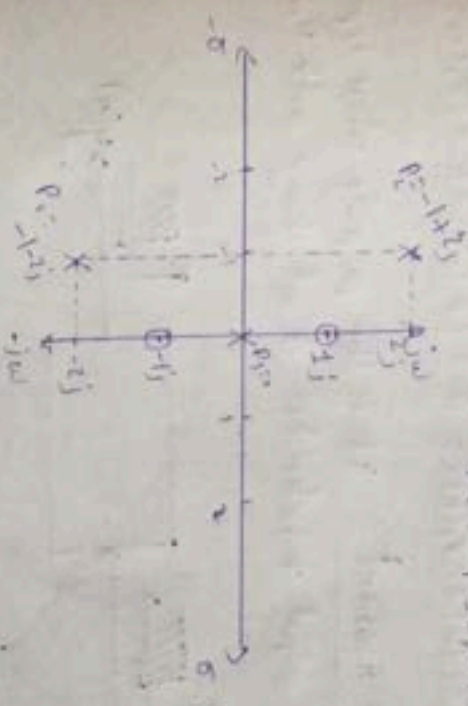
Poles

$$s(s^2+2s+5) = 0$$

$$\boxed{P_1: s = 0}$$

$$P_2: s^2+2s+5=0$$

$$P_2 = -1-j2, -1+j2$$



Analysis of LTI - DT Systems

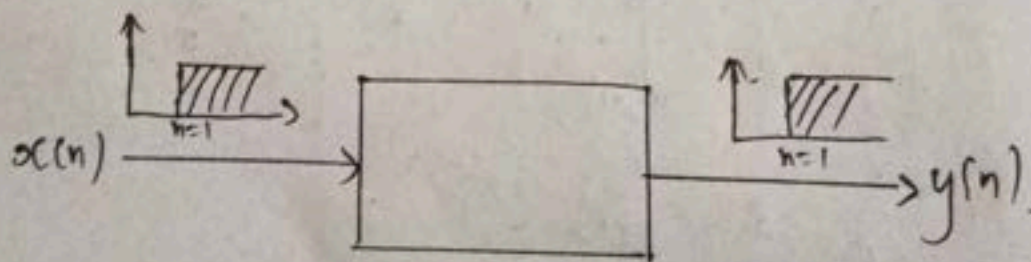
→ Def of LTI - DT system

→ It is a system which satisfies both linearity and Time invariant properties is called LTI-DT system.

Linearity: The transform of weighted signals in time domain is equal to the weighted sum of their spectra.

$$\mathcal{T}[ax_1(n) + bx_2(n)] = a \cdot \mathcal{T}[x_1(n)] + b \cdot \mathcal{T}[x_2(n)]$$

Time invariant: It is the property where input and output characteristics do not change with time.



Techniques:

- solution of difference equations
- Transfer function
- Impulse response
- convolution sum
- stability

unit - II

Discrete Fourier series (DFS) :-

→ The term discrete Fourier series is any periodic discrete time signal comprising harmonically-related discrete real sinusoids combined by weighted summation.

→ It is expressed as

$$x(n) = \sum_{k=0}^{N-1} x(k) e^{j2\pi nk/N} \quad \text{--- (1)} \quad n=0, 1, \dots, N-1$$

$$\sum_{n=0}^{N-1} e^{j2\pi nk/N} = \begin{cases} N, & k=0, \pm N, \pm 2N, \dots \\ 0, & \text{otherwise} \end{cases}$$

Multiply equation (1).

In above eq, $x(k)$ is Fourier series coefficient.
 $k = 0, 1, \dots, N-1$.

$$x(k) = \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{-j2\pi nk/N}$$

replace k to $k+N$

$$x(k+N) = \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{-j2\pi n(k+N)/N}$$

$$x(k+N) = \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{-j2\pi nk/N} \cdot e^{-j2\pi nN/N} = \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{-j2\pi nk/N} \cdot 1$$

$$x(k+N) = \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{-j2\pi nk/N}$$

$$X(k+N) = X(k)$$

Discrete Fourier Series is a periodic signal.

Properties of DFS

1. Linearity property

Statement: If $x_1(n) \xrightarrow{\text{DFS}} C_{1k}$ and $x_2(n) \xrightarrow{\text{DFS}} C_{2k}$,

then $ax_1(n) + bx_2(n) \xrightarrow{\text{DFS}} aC_{1k} + bC_{2k}$.

Proof By the defi.

$$\text{DFS}[x(n)] = C_k = \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{-j2\pi nk/N}$$

$$\text{DFS}[ax_1(n) + bx_2(n)] = \frac{1}{N} \sum_{n=0}^{N-1} [ax_1(n) + bx_2(n)] e^{-j2\pi nk/N}$$

$$[ax_1(n) + bx_2(n)] \Rightarrow aC_{1k} + bC_{2k}$$

2. Shifting property (Time)

$$x(n) \xrightarrow{\text{DFS}} C_k$$

$$x[n+n_0] \xrightarrow{\text{DFS}} e^{-j2\pi n_0 k/N} C_k$$

proof By the defi.

$$\text{DFS}[x(n)] = C_k = \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{-j2\pi nk/N}$$

$$\text{DFS}[x(n-n_0)] = \frac{1}{N} \sum_{n=0}^{N-1} x(n-n_0) e^{-j2\pi nk/N}$$

$$\begin{aligned} \text{Let } n-n_0 = r, \quad n = r+n_0 \\ = \frac{1}{N} \sum_{r=0}^{N-1} x(r) e^{-j2\pi (r+n_0)k/N} \end{aligned}$$

$$\text{DFS}[x(n-n_0)] = e^{-j2\pi n_0 k/N} C_k$$

3. frequency shifting property

Statement: If $x(n) \xrightarrow{\text{DFS}} C_k$

then $e^{j2\pi n n_0/N} x(n) \xrightarrow{\text{DFS}} C_{k+k_0}$

proof By the definition

$$\text{DFS}[x(n)] = C_k = \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{-j2\pi nk/N} \quad \text{--- (1)}$$

$$\text{DFS}[x(n)] = \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{-j2\pi nk/N}$$

$$\text{DFS}[e^{j2\pi n n_0/N} x(n)] = \frac{1}{N} \sum_{n=0}^{N-1} [e^{j2\pi n n_0/N} x(n)] e^{-j2\pi nk/N}$$

$$\begin{aligned} &= \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{-j2\pi n(k-k_0)/N} \\ &= \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{-j2\pi n k_0/N} \xrightarrow{\text{DFS}} C_{k-k_0} \end{aligned}$$

④ Conjugate property

Statement If $x(n) \xleftrightarrow{\text{DFS}} C_k$

then $x^*(n) \xleftrightarrow{\text{DFS}} C_{-k}^*$

Proof By the definition

$$\text{DFS}[x(n)] = C_k = \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{-j2\pi nk/N} \quad (1)$$

Apply conjugate on B.S

$$C_k^* = \left[\frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{-j2\pi nk/N} \right]^*$$

$$C_{-k}^* = \frac{1}{N} \sum_{n=0}^{N-1} x^*(n) e^{j2\pi nk/N}$$

replace k by $-k$

$$C_{-k}^* = \frac{1}{N} \sum_{n=0}^{N-1} x^*(n) e^{-j2\pi nk/N}$$

$$x^*(n) \xleftrightarrow{\text{DFS}} C_{-k}^*$$

⑤ Time Reversal property

Statement If $x(n) \xleftrightarrow{\text{DFS}} C_k$

$x(-n) \xrightarrow{\hspace{1cm}} C_{-k}$

proof By the definition

$$\text{DFS}[x(n)] = C_k = \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{-j2\pi nk/N}$$

$$\text{DFS}[x(n)] = \frac{1}{N} \sum_{n=0}^{N-1} x(-n) e^{-j2\pi nk/N}$$

$$= \frac{1}{N} \sum_{n=0}^{N-1} x(r) e^{j2\pi rk/N}$$

$$\boxed{\text{DFS}[x(n)] = C_{-k}}$$

Discrete Fourier Transform

- Discrete Fourier Transform is more important in all areas of digital signal processing.
- DFT is used to derive frequency domain representation of the signal.
- DFT does not act on signal that exist all the time.
- DFT $\rightarrow x(n)$; $0 \leq n \leq N-1$

$$\text{DFT} \{x(n)\} = X(k) = \sum_{n=0}^{N-1} x(n) e^{-j2\pi \frac{kn}{N}}$$

$$e^{-j2\pi \frac{kn}{N}} = W_N^{kn}$$

$$0 \leq k \leq N-1$$

$$\text{DFT} \{x(n)\} = X(k) = \sum_{n=0}^{N-1} x(n) W_N^{kn} \quad \text{--- (2) ---}$$

Here, W_N = Twiddle factor, $0 \leq k \leq N-1$

$x(n)$ = Discrete time signal.

$x(k)$ = Sequence in frequency domain.

Inverse Discrete Fourier Transform

- The Inverse Discrete Fourier Transform [IDFT] is the reverse process of DFT.
- IDFT is used to transform a signal from frequency domain to time domain.

$$\text{IDFT} \{X(k)\} = x(n) = \sum_{k=0}^{N-1} X(k) e^{j2\pi \frac{kn}{N}}$$

$$e^{j2\pi \frac{kn}{N}} = W_N^{-kn}$$

$$0 \leq n \leq N-1$$

$$\text{IDFT} \{X(k)\} = x(n) = \sum_{k=0}^{N-1} X(k) W_N^{-kn}$$

where,

W_N = Twiddle factor.

$x(n)$ = Sequence in time domain.

$X(k)$ = Discrete time signal.

Problems on DFT

① Find DFT of sequence $x(n) = \{1, 1, 1, 1\}$

Sol $N=4$

$$k = 0, 1, 2, \dots, 4-1$$

$$k = 0, 1, 2, 3$$

$\rightarrow k=0$

$$X(k) = \sum_{n=0}^{N-1} x(n) e^{-j2\pi kn/N}$$

$$X(0) = \sum_{n=0}^3 x(n) e^{-j0}$$

$$= x(0) + x(1) + x(2) + x(3)$$

$$X(0) = 4$$

$\rightarrow k=1$

$$X(1) = \sum_{n=0}^3 x(n) e^{-j\frac{2\pi n(1)}{4}}$$

$$= \sum_{n=0}^3 x(n) e^{-jn\pi/2}$$

$$= x(0)e^0 + x(1)e^{-j\pi/2} + x(2)e^{-j\pi} + x(3)e^{-j3\pi/2}$$

$$= 0$$

$\rightarrow k=2$

$$X(2) = \sum_{n=0}^3 x(n) e^{-j2\pi n(2)/4}$$

$$= \sum_{n=0}^3 x(n) e^{-j\pi n}$$

$$= x(0)e^0 + x(1)e^{-j\pi} + x(2)e^{-j2\pi} + x(3)e^{-j3\pi}$$

$$X(2) = 0$$

$\rightarrow k=3$

$$X(3) = \sum_{n=0}^3 x(n) e^{-j2\pi n(3)/4}$$

$$= \sum_{n=0}^3 x(n) e^{-j3\pi n/2}$$

$$= x(0)e^0 + x(1)e^{-j3\pi/2} + x(2)e^{-j3\pi} + x(3)e^{-j9\pi/2}$$

$$X(3) = 0$$

$$X(1) = 0$$

$$X(3) = \{4, 0, 0, 0\}$$

② Compute the 4-point DFT of $x(n) = \{0, 1, 2, 3\}$

$$\{0, 1, 2, 3\}$$

Sol

$$\text{DFT}\{x(n)\} = X(k) = \sum_{n=0}^{N-1} x(n) e^{-j2\pi nk/N}$$

$$\text{IDFT}\{X(k)\} = x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{-j2\pi nk/N}$$

given $N=4$

$$X(k) = \sum_{n=0}^3 x(n) e^{-j\frac{2\pi nk}{4}}, \quad k=0, 1, 2, 3$$

$$k=0 \Rightarrow x(0) = x(0) + x(1) + x(2) + x(3)$$

$$k=1 \Rightarrow x(1) = x(0) + x(1)e^{-j\pi/2} + x(2)e^{j\pi} + x(3)e^{-j3\pi/2}$$

$$k=2 \Rightarrow x(2) = x(0) + x(1)e^{j\pi} + x(2)e^{-j2\pi} + x(3)e^{j3\pi}$$

$$k=3 \Rightarrow x(3) = x(0) + x(1)e^{-j3\pi/2} + x(2)e^{j2\pi} + x(4)e^{-j9\pi/2}$$

$$x(0) = 0+1+2+3 = 6$$

$$X(k) = 0+1 \left(\cos \frac{\pi}{2} - j \sin \frac{\pi}{2} \right) + 2 \left(\cos \pi + j \sin \pi \right) + 3 \left(\cos \frac{3\pi}{2} - j \sin \frac{3\pi}{2} \right)$$

$$x(1) = -2+j$$

$$x(2) = -2$$

$$x(3) = -2-j$$

$$x(n) = \{0, 1, 2, 3\} \xrightarrow{\text{DFT}} x(k) = \{6, -2+j, -2, -2-j\}$$

Difference b/w DFT and FFT

DFT	FFT
<ul style="list-style-type: none"> → DFT stands for discrete fourier transform. → Speed is slower. → It is the discrete version of fourier transform. → It is an implementation of DFT. 	<ul style="list-style-type: none"> → FFT stands for fast fourier transform. → speed is faster. → It is the fast version of DFT. → It is the relationship between time domain and frequency domain representation.
<p>Applications:</p> <ul style="list-style-type: none"> → cross correlation → matched filtering → system identification. 	<p>Applications:</p> <ul style="list-style-type: none"> → Radar communication. → sensor data signals. → diagnostics.

Properties of DFT

① Linearity property

$$\text{If } \text{DFT}\{x_1(n)\} = X_1(k)$$

$$\text{DFT}\{x_2(n)\} = X_2(k)$$

$$\text{DFT}\{ax_1(n) + bx_2(n)\} = aX_1(k) + bX_2(k) \quad \text{Q.E.D.}$$

Proof : $\text{DFT}\{x(n)\} = \sum_{n=0}^{N-1} x(n) e^{-j2\pi nk/N} = X(k)$

Take L.H.S of eq (1)

$$\text{DFT}\{ax_1(n) + bx_2(n)\} = \sum_{n=0}^{N-1} [ax_1(n) + bx_2(n)] e^{-j2\pi nk/N}$$

$$= \sum_{n=0}^{N-1} ax_1(n) e^{-j2\pi nk/N} + \sum_{n=0}^{N-1} bx_2(n) e^{-j2\pi nk/N}$$

$$= a \sum_{n=0}^{N-1} x_1(n) e^{-j2\pi nk/N} + b \sum_{n=0}^{N-1} x_2(n) e^{-j2\pi nk/N}$$

$$= aX_1(k) + bX_2(k) \quad \text{R.H.S.}$$

② Periodicity property

$$x(n+N) = x(n) \text{ for all } n$$

$$x(k+N) = x(k) \text{ for all } k$$

Proof : The IDFT of the $X(k)$ is

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{j2\pi kn/N} \quad \text{Q.E.D.}$$

$$x(n+N) = \frac{1}{N} \sum_{k=0}^{N-1} x(k) e^{j2\pi k(n+N)/N}$$

$$= \frac{1}{N} \sum_{k=0}^{N-1} x(k) e^{j2\pi kn/N} e^{j2\pi k/N}$$

$$= \frac{1}{N} \sum_{k=0}^{N-1} x(k) e^{j2\pi kn/N} e^{j2\pi k}$$

$$x(n+N) = \frac{1}{N} \sum_{k=0}^{N-1} x(k) e^{j2\pi kn/N} \boxed{e^{j2\pi k} = 1}$$

$$\boxed{x(n+N) = x(n)}$$

∴ Hence periodicity property is proved.

③ Time Reversal property:

If $\text{DFT}\{x(n)\} = X(k)$, then

$$\text{DFT}\{x(-n)\} = X(N-k)$$

$$\text{DFT}\{x(N-n)\} = X(k)$$

Proof: $\text{DFT}\{x(n)\} = X(k) = \sum_{n=0}^{N-1} x(n) e^{-j2\pi kn/N}$

For time reversal

$$\text{DFT}\{x(N-n)\} = \sum_{n=0}^{N-1} x(N-n) e^{-j2\pi kn/N}$$

$$\boxed{\text{DFT}[x(N-n)] = X(N-k)}$$

Hence proved

circular convolution property:

Statement

If $\text{DFT}\{x(n)\} = X(k)$, then

$$\text{DFT}\{x_1(n) \otimes x_2(n)\} = X_1(k) \cdot X_2(k)$$

→ Circular convolution in time domain = multiplication in frequency domain

Proof: $X_1(n) \otimes X_2(n) = \sum_{m=0}^{N-1} x_1(m) \cdot x_2(n-m)$ (1)

→ $\text{DFT}\{x(n)\} = \sum_{n=0}^{N-1} x(n) e^{-j2\pi kn/N}$

→ DFT of circular convolution

$$\text{DFT}\{x_1(n) \otimes x_2(n)\} = \sum_{n=0}^{N-1} [x_1(n) \otimes x_2(n)] e^{-j2\pi kn/N}$$
 (2)

sub eq (1) in eq (2)

$$= \sum_{n=0}^{N-1} \left[\sum_{m=0}^{N-1} x_1(m) \cdot x_2(n-m) \right] e^{-j2\pi kn/N}$$
 (3)

let $n-m = p$
 $n = p+m$
 sub in eq (3)

$$= \sum_{m=0}^{N-1} \sum_{p=0}^{N-1} x_1(m) \cdot x_2(p) e^{-j2\pi (p+m)k/N}$$

$$= \sum_{m=0}^{N-1} \sum_{p=0}^{N-1} x_1(m) \cdot x_2(p) e^{-j2\pi pk/N} \cdot e^{-j2\pi mk/N}$$

$$\Rightarrow \sum_{m=0}^{N-1} x_1(m) e^{-j2\pi mk/N} \cdot \sum_{p=0}^{N-1} x_2(p) e^{-j2\pi pk/N}$$

$$\Rightarrow x_1(k) \cdot x_2(k)$$

$$\text{DFT} \{ x_1(n) \otimes x_2(n) \} = X_1(k) \cdot X_2(k)$$

\Rightarrow Hence circular convolution is proved

⑥. Multiplication property

\Rightarrow Multiplication property states that

$$x_1(n) \xrightarrow{\text{DFT}} X_1(k) \text{ and}$$

$$x_2(n) \xrightarrow{\text{DFT}} X_2(k) \text{ then}$$

$$x_1(n) \cdot x_2(n) \xrightarrow{\text{DFT}} \frac{1}{N} X_1^*(k) \cdot \frac{1}{N} X_2(k) \otimes X_2(k)$$

\Rightarrow Hence multiplication property is proved.

⑦. Parseval's Theorem

\Rightarrow The Parseval's theorem states that

$$\sum_{n=0}^{N-1} x(n) y^*(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) Y^*(k)$$

⑧ Linear convolution

\Rightarrow Multiplication of two sequences in time domain is called linear convolution.

\Rightarrow Two signal sequences

i) Input signal $x(n)$

ii) Impulse response $h(n)$

iii) output $y(n)$

\Rightarrow Finally linear convolution is given by the

$$y(n) = x(n) * h(n) \text{ and is calculated as}$$

$$y(n) = \sum_{k=0}^{\infty} x(k) h(n-k)$$

Linear convolution	Circular convolution
<ul style="list-style-type: none"> \Rightarrow Multiplication of two sequences in time domain is called linear convolution \Rightarrow Less complexity \Rightarrow It is linear shifting \Rightarrow No. of samples $N_1 + N_2 - 1$ \Rightarrow Formula in Matlab (convlab). 	<ul style="list-style-type: none"> \Rightarrow Circular convolution is also known as cyclic convolution \Rightarrow More complexity \Rightarrow It is circular shifting \Rightarrow Max (N_1, N_2) \Rightarrow Formula in Matlab (convlab).

Fast Fourier Transform

- The fast Fourier transform [FFT] is an efficient algorithm.
- FFT is used to convert time domain signal into equivalent frequency domain signal is called fast Fourier transform on DFT.
- It is the fast version of DFT.
- FFT is based on the principle of decimation.
- FFT used two properties of twiddle factor.

Periodicity

$$W_N^{k+N} = W_N^k$$

if symmetry

$$W_N^{k+\frac{N}{2}} = -W_N^k$$

N- points	No. of complex multiplication		Speed factor over DFT
	Direct DFT	FFT	
4	16	4	4
16	256	32	8
64	4096	192	2048 21.33

Advantages

- FFT is used to convert time domain sequence into frequency domain sequence.
- It reduces N to $\frac{N}{2} \log_2 N$.

Applications

- Digital spectral analysis
- Pattern recognition
- Fault analysis

Types of FFT

- 1. Decimation in time (DIT-FFT)
- 2. Decimation in frequency (DIF-FFT)

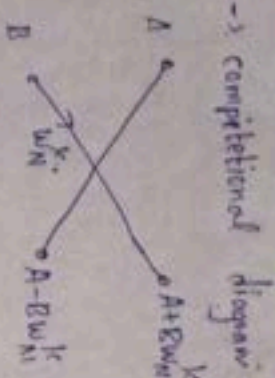
Decimation in time
DIT-FFT Algorithm

- DIT algorithm is based on the decimation of input sequence into smaller subsequences.
- $x(n) = x_0(n), x_1(n)$
- Decimation is done in time domain.

Decimation in frequency
DIF-FFT Algorithm

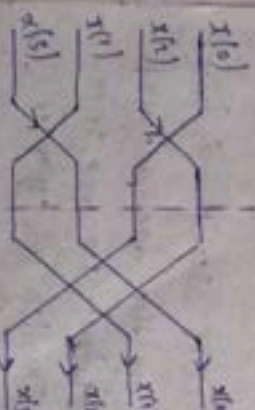
- DIF algorithm is based on the decimation of output sequence into smaller subsequences.
- $X(k) = X_0(k), X_1(k)$
- Decimation is done in frequency domain.

-> In DIT input is bit reversed and output is in natural order.

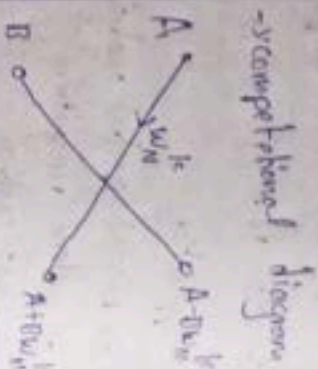


-> The complex multiplication is before odd-subset operation.

-> Butterfly diagram: $N=4$

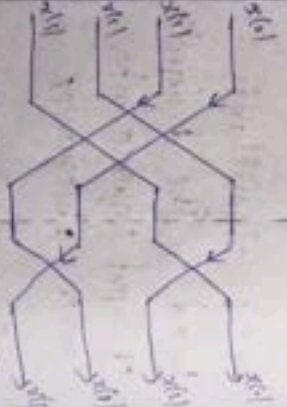


-> In DIF input is in natural order and output is bit reversed.



-> The complex multiplication is after odd-subset operation.

-> Butterfly diagram: $N=4$



Problem on DIT-FFT

4-point DIT-FFT

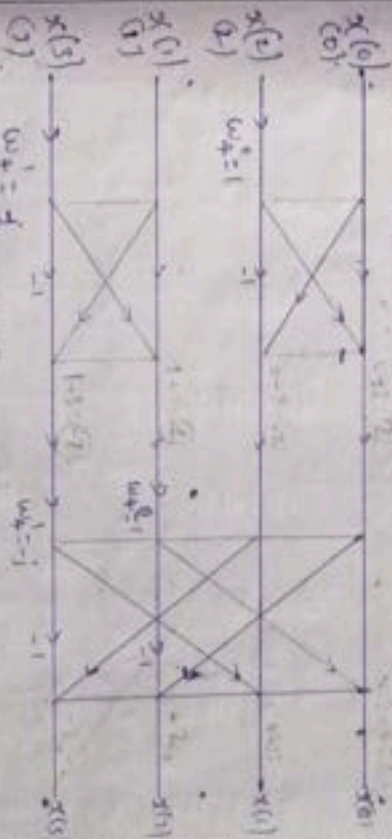
(P) given $x(n) = \{0, 1, 2, 3\}$ find $x(k)$ using

DIT-FFT Algorithm

sol $x(n) = 4 \text{ samples}$

$N = 4$

$w_N^0 = 1, w_N^1 = -j$



Flow graph for DIT-FFT, $N=4$

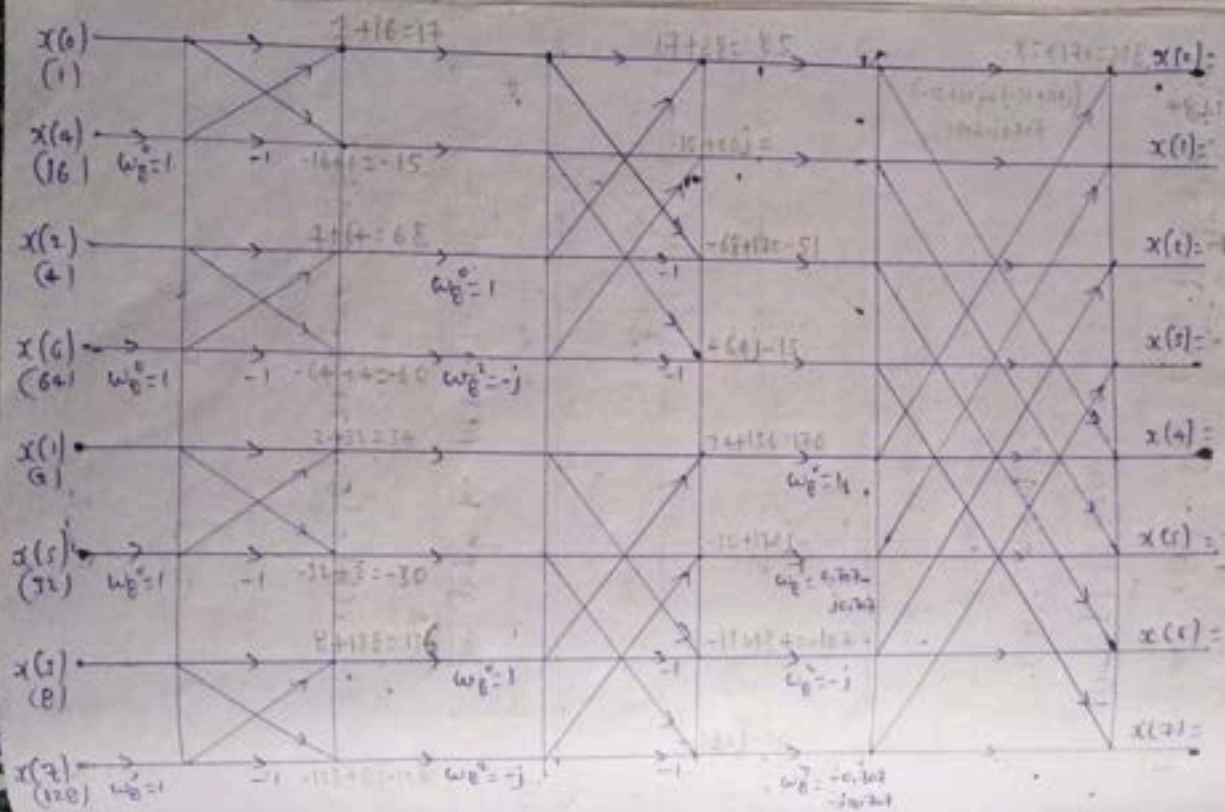
$x(k) = \{6, -2+2j, -2, -2-2j\}$

Q. given $x(n) = \{1, 2, 4, 8, 16, 32, 64, 128\}$

find $X(k)$ using DIT-FFT?

$N=8$

$x(0) = 1$
 $x(1) = 2$
 $x(2) = 4$
 $x(3) = 8$
 $x(4) = 16$
 $x(5) = 32$
 $x(6) = 64$
 $x(7) = 128$



$X(k) = \{256, 4096 + 166.05j, -51.616e, -78.617j, 6.5j, -85, -78.617j + 48.05, -51.616e, 16.01j\}$

$-85, -78.617j + 48.05, -51.616e, 16.01j\}$

Problem on DIF-FFT

Q. Compute the DFT of $x(n) = \cos \frac{n\pi}{2}$

where $N=4$ using DIF-FFT?

$x(n) = \cos \frac{n\pi}{2}$

given $N=4 \rightarrow (0, 1, 2, 3)$

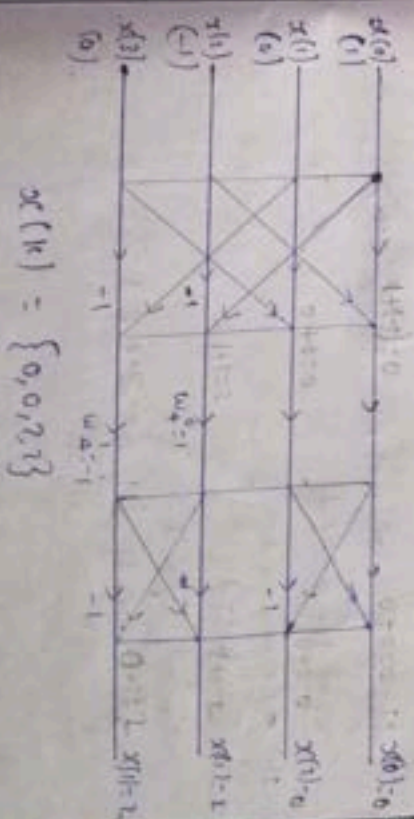
i. $n=0 \rightarrow \cos \frac{0\pi}{2} = 1$

ii. $n=1 \rightarrow \cos \frac{\pi}{2} = 0$

iii. $n=2 \rightarrow \cos \frac{2\pi}{2} = -1$

iv. $n=3 \rightarrow \cos \frac{3\pi}{2} = 0$

So, $x(n) = \{1, 0, -1, 0\}$



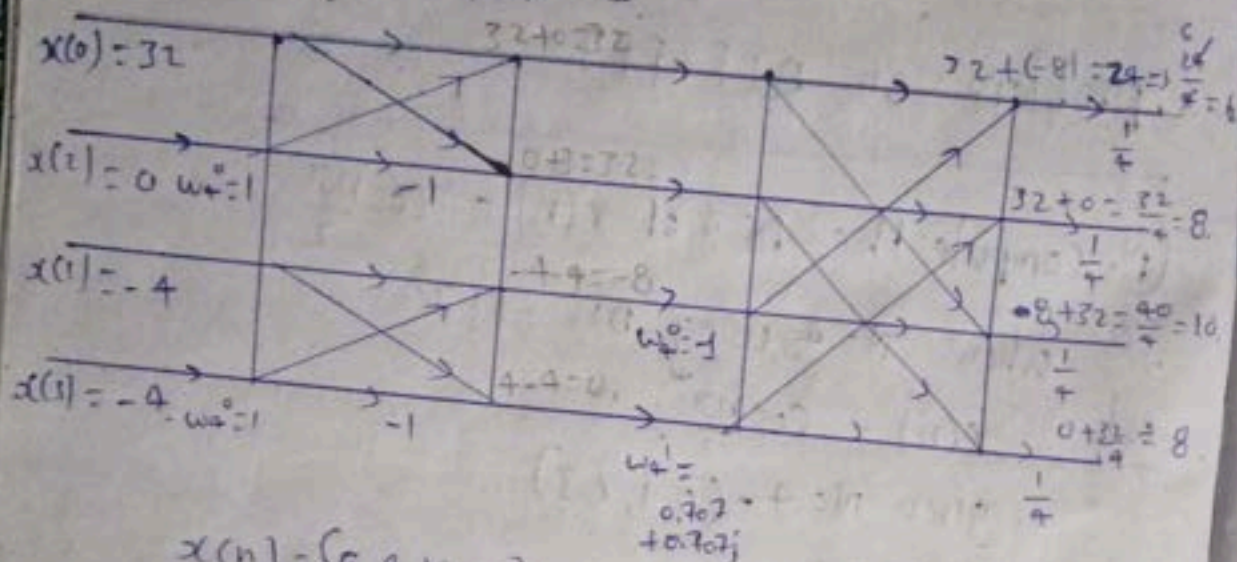
$X(k) = \{0, 0, 2, 2\}$

(P) Compute $x(n)$ for $x(k) = \{32, -4, 0, -4\}$
using DIF-FFT?

sol

given $N=4$

$$x(k) = \{32, -4, 0, -4\}$$



$$x(n) = \{0, 8, 10, 8\}$$

(P) given $x(n) = n+1$ for $0 \leq n \leq 7$, find $x(k)$
using DIF-FFT?

sol

$N=8$

$$x(n) = n+1 \quad (1)$$

$x(n)$ for $0 \leq n \leq 7$

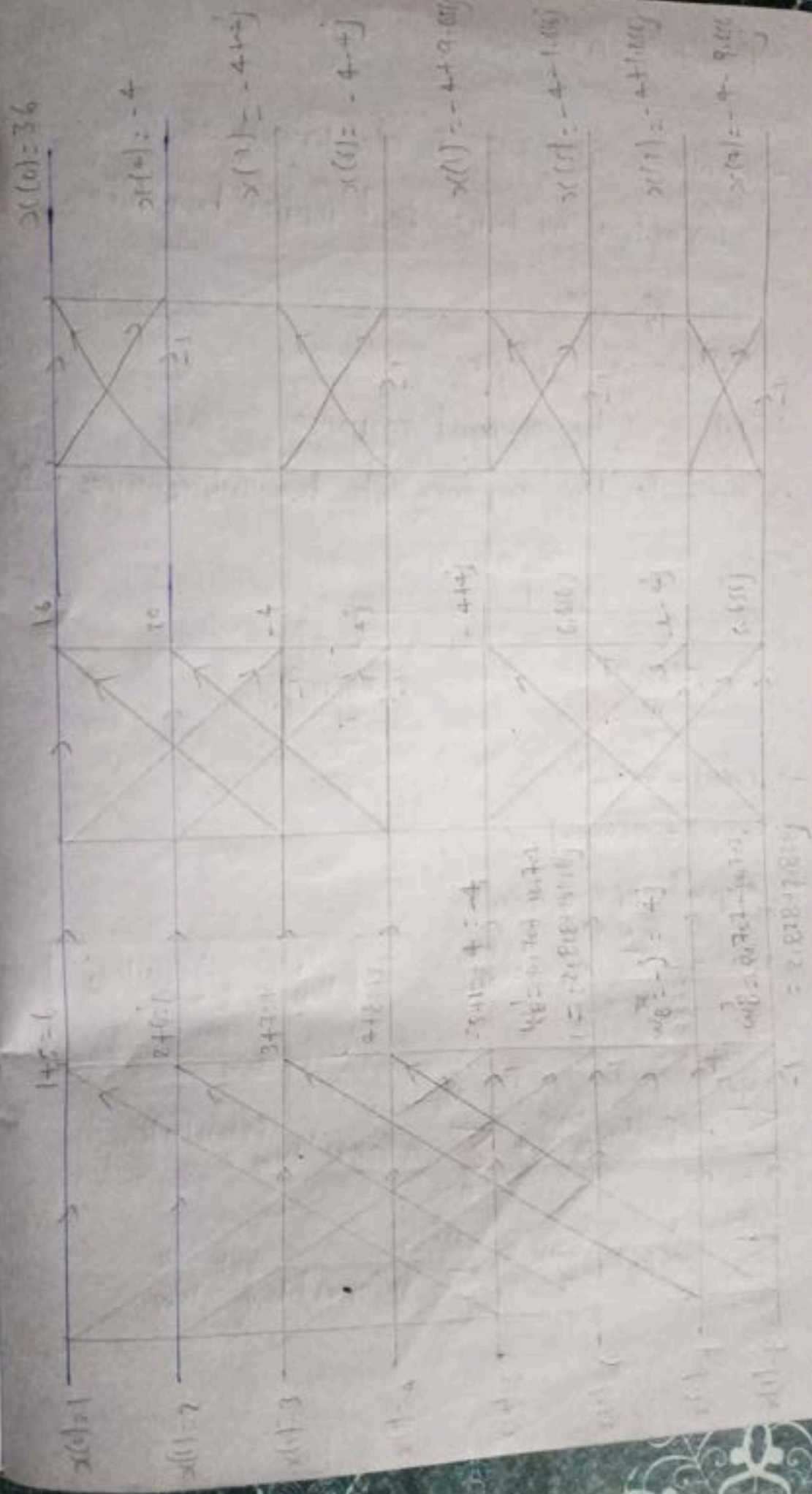
put $n=0$ in eq (1)

$$x(n) = k+1 = 2$$

similarly upto 7

$$\text{we get } x(n) = \{1, 2, 3, 4, 5, 6, 7, 8\}$$

$9 = 6$
 $8 = 8$
 $7 = 10$
 $6 = 8$



Radix-2 DIT-FFT

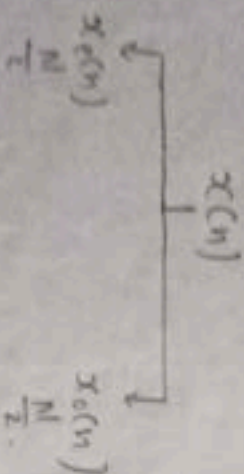
→ Radix-2 DIT-FFT is also known as Decimation in time-fourier transform.

$$N = 2^M$$

where $M \rightarrow \text{Integer}$.

→ Let $x(n)$ be N -point sequence.

→ Decimate this sequence into two subsequences of $\frac{N}{2}$.



$$\rightarrow x_e(n) = x(2n)$$

$$\rightarrow x_o(n) = x(2n+1)$$

→ N -point DFT of $x(n)$.

$$X(k) = \sum_{n=0}^{N-1} x(n) w_N^{nk}$$

$$w_N^{nk} = e^{-j2\pi nk/N}$$

$$\sum_{n=0}^{N/2-1} x(2n) w_N^{2nk} + \sum_{n=0}^{N/2-1} x(2n+1) w_N^{(2n+1)k}$$

$$\sum_{n=0}^{N/2-1} x(2n) w_N^{2nk} + \sum_{n=0}^{N/2-1} x(2n+1) w_N^{2nk} w_N^k$$

$$X(k) = \sum_{n=0}^{N/2-1} x_e(n) w_N^{nk} + w_N^{nk} \sum_{n=0}^{N/2-1} x_o(n) w_N^{nk}$$

$$X(k) = X_e(k) + w_N^{nk} X_o(k) \quad \text{--- (1)}$$

Sub $k = k - \frac{N}{2}$ in eq. (1)

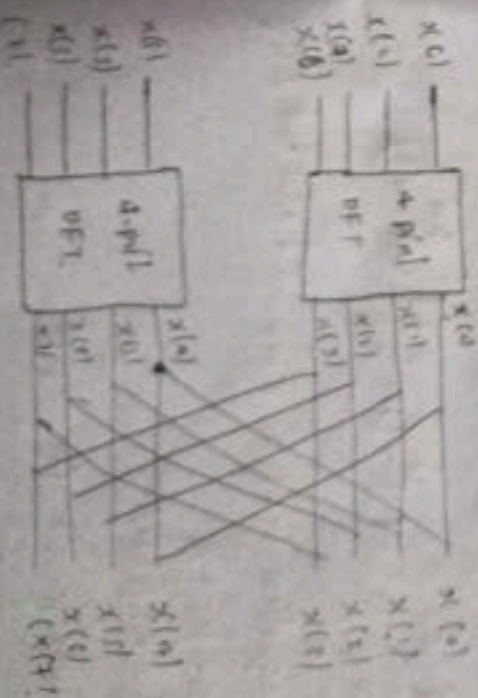
$$X(k) = X_e(k - \frac{N}{2}) + w_N^{(k - \frac{N}{2})k} X_o(k - \frac{N}{2}) \quad \text{--- (2)}$$

→ Butterfly diagram

→ For 4-point DIT-FFT



→ For 8-point



Radix-2 DIF-FFT Algorithm

→ Decimation In time fast Fourier Transform is also known as Radix-2 DIF-FFT.

→ Decimation in frequency

$$X(k) = \sum_{n=0}^{N-1} x(n) w_N^{kn}; 0 \leq k \leq N-1 \quad \text{--- (1)}$$

$$X(k) = \sum_{n=0}^{\frac{N}{2}-1} x(n) w_N^{kn} + \sum_{n=\frac{N}{2}}^{N-1} x(n) w_N^{kn}$$

→ Put $n = n + \frac{N}{2}$ in second part.

$$X(k) = \sum_{n=0}^{\frac{N}{2}-1} x(n) w_N^{kn} + \sum_{n=0}^{\frac{N}{2}-1} x(n + \frac{N}{2}) w_N^{k(n + \frac{N}{2})}$$

$$= \sum_{n=0}^{\frac{N}{2}-1} x(n) w_N^{kn} + w_N^{k \frac{N}{2}} \sum_{n=0}^{\frac{N}{2}-1} x(n + \frac{N}{2}) w_N^{kn}$$

$$w_N^{k \frac{N}{2}} = (-1)^k$$

$$X(k) = \sum_{n=0}^{\frac{N}{2}-1} \left[x(n) + (-1)^k x(n + \frac{N}{2}) \right] w_N^{kn} \quad \text{--- (2)}$$

→ Decompose equation $X(k)$ as Even and odd index seq.

• For even - $k = 2r$

• For odd - $k = (2r+1)$

→ For even sub $k = 2r$ in eq (2).

$$X(2r) = \sum_{n=0}^{\frac{N}{2}-1} \left[x(n) + (-1)^{2r} x(n + \frac{N}{2}) \right] w_N^{2rn}$$

$$X(2r) = \sum_{n=0}^{\frac{N}{2}-1} \left[x(n) + x(n + \frac{N}{2}) \right] w_N^{2rn}$$

$$X(2r) = \sum_{n=0}^{\frac{N}{2}-1} g(n) w_N^{2rn} \quad \text{--- (3)}$$

→ For odd sub $k = (2r+1)$ in eq (2)

$$X(2r+1) = \sum_{n=0}^{\frac{N}{2}-1} \left[x(n) + (-1)^{2r+1} x(n + \frac{N}{2}) \right] w_N^{(2r+1)n}$$

$$X(2r+1) = \sum_{n=0}^{\frac{N}{2}-1} \left[x(n) - x(n + \frac{N}{2}) \right] w_N^{2rn} \cdot w_N^{n}$$

$$X(2r+1) = \sum_{n=0}^{\frac{N}{2}-1} h(n) w_N^{2rn} \cdot w_N^n \quad \text{--- (4)}$$

→ $g(n) = x(n) + x(n + \frac{N}{2})$; $\frac{N}{2} = 4$

→ $h(n) = x(n) - x(n + \frac{N}{2})$; $n = 0, 1, 2, 3$

Put $n = 0$ to 3 in above $g(n)$ and $h(n)$ equations.

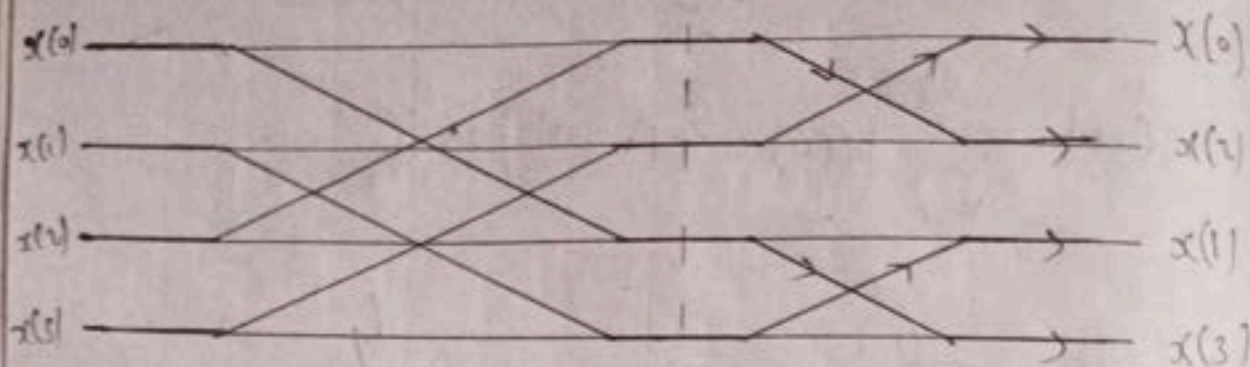
$n = 0, g(0) = x(0) + x(0+4), h(0) = x(0) - x(4)$

$n = 1, g(1) = x(1) + x(1+4), h(1) = x(1) - x(5)$

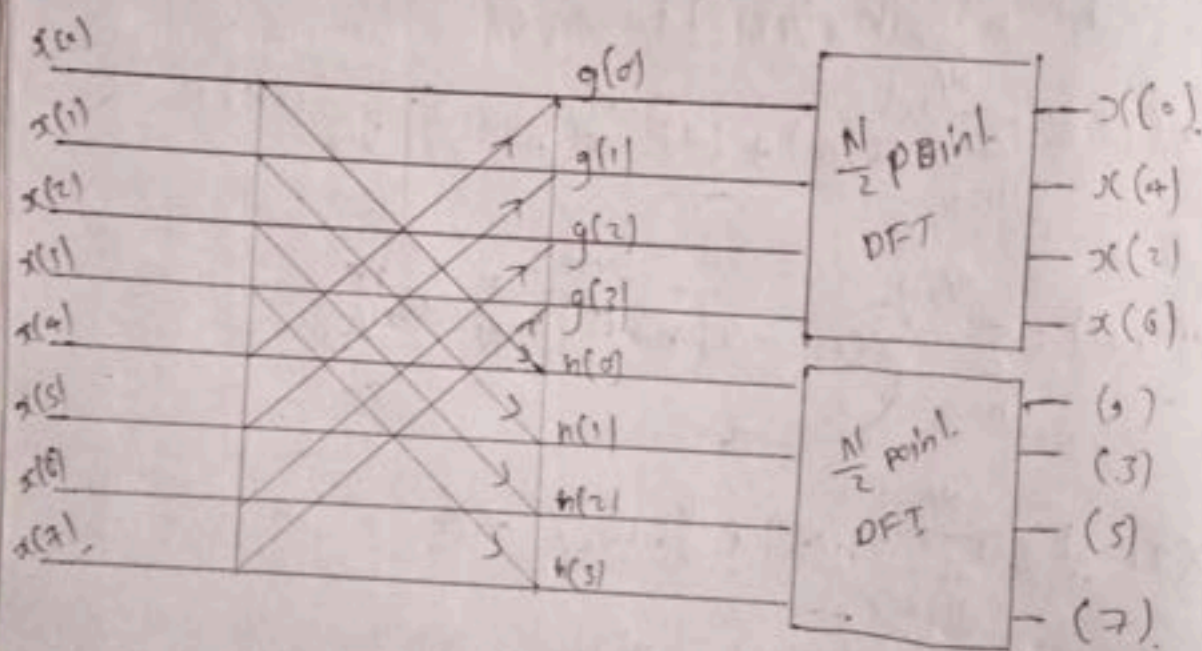
$n = 2, g(2) = x(2) + x(2+4), h(2) = x(2) - x(6)$

$n = 3, g(3) = x(3) + x(3+4), h(3) = x(3) - x(7)$

for 4-point DIF-FFT.



→ For 8-point DIF FFT.



Inverse Fast Fourier Transform (Radix-4)

(P)

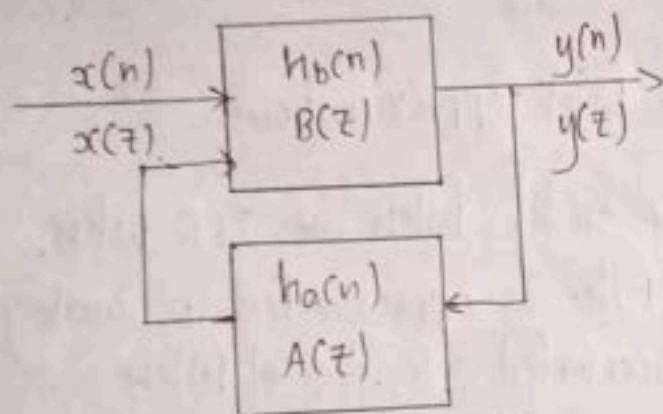
$$x(k) = \{6, 2.121 + j1.21, -1 + 5j, -2.121 + j3.121, \\ 4, -2.121 - j3.121, -1 - 5j, 2.121 + j1.21\}$$

find IFFT Rad-2

Unit - III

IIR filter :

- IIR stands for infinite impulse response.
- IIR filter is a recursive filter.
- IIR filters are digital filters, and have feedback.
- Block diagram of IIR filter.



- IIR filters have much better frequency response than FIR filters.

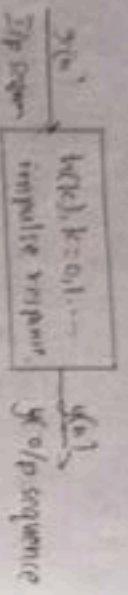
Introduction to digital filters

- Digital filter is a system that performs mathematical operations on a sampled discrete time signal.

- There are two types of digital filters. they are:

- FIR - Finite impulse response
- IIR - Infinite impulse response

→ Conceptual representation of a digital filter



Applications

- Data compression
- Geometrical signal processing
- Speech and image processing
- digital audio

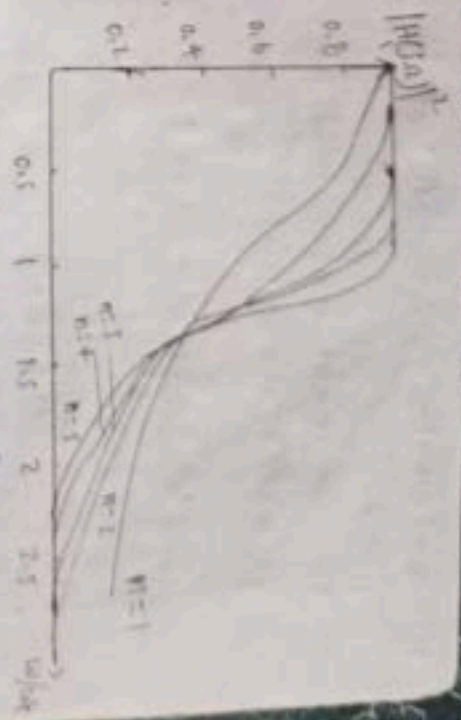
Analog filter approximations

- usually analog filters are IIR filters.
- IIR filter is approximated in analog and then converted into digital filter
- There are two types of analog filter approximations:
 - i) Butterworth LPF
 - ii) Chebyshev LPF

i) Analog butterworth of LPF

→ The general transfer function of analog butterworth LPF is given by

$$|H(j\omega)| = \frac{1}{\left[1 + \left(\frac{\omega}{\omega_c}\right)^{2N}\right]^{1/2}} \quad N=1, 2, 3, \dots$$



→ order of butter low pass filter

$$\log\left(\frac{\omega_s}{\omega_p}\right)^{2N} = \log\left[\frac{10^{0.1A_{s-1}}}{10^{0.1A_{p-1}}}\right]$$

$$N \geq \frac{\log\left[\frac{10^{0.1A_{s-1}}}{10^{0.1A_{p-1}}}\right]}{\log\left(\frac{\omega_s}{\omega_p}\right)}$$

Steps to design an analog butterworth

low-pass filter:

i) Find the order of the filter 'N'

$$N \geq \frac{\log\left[\frac{10^{0.1A_{s-1}}}{10^{0.1A_{p-1}}}\right]}{\log\left(\frac{\omega_s}{\omega_p}\right)}$$

ii) Round off the order to the next higher integer.
 Find the transfer function $H(s)$ for the value of N : $H(s) = \frac{N(s)}{D(s)}$

N	Numerator polynomial of $H(s)$
1	$s+1$
2	$s^2 + \sqrt{2}s + 1$
3	$(s+1)(s^2 + s + 1)$
4	$(s^2 + 0.7657s + 1)(s^2 + 1.8477s + 1)$
5	$(s+1)(s^2 + 0.6180s + 1)(s^2 + 1.6180s + 1)$

iv) calculate the cut-off frequency.

$$\Omega_c = \frac{\Omega_p}{(10^{0.1 \alpha_p})^{1/2N}} \quad (\text{or}) \quad \frac{\Omega_s}{(10^{0.1 \alpha_s})^{1/2N}}$$

v) Find the transfer function $H(s)$ of an analog Butterworth filter in

$$H(s) = H(s) \Big|_{s \rightarrow \frac{s}{\Omega_c}}$$

problem

Design an analog Butterworth filter that has -2 dB passband attenuation at a frequency of 20 rad/sec and -40 dB stopband attenuation at 30 rad/sec.

sol

given data

$$\alpha_p = 2 \text{ dB} \quad \alpha_s = 40 \text{ dB}$$

$$\Omega_p = 20 \text{ rad/sec} \quad \Omega_s = 30 \text{ rad/sec}$$

1 order of the filter

$$N \geq 1$$

$$\log \left[\frac{10^{0.1 \alpha_s} - 1}{10^{0.1 \alpha_p} - 1} \right]$$

$$\log \left[\frac{10^{0.1 \alpha_s} - 1}{10^{0.1 \alpha_p} - 1} \right]$$

$$N \geq$$

$$\log \left(\frac{30}{20} \right)$$

$$\log \left[\frac{10 - 1}{10^{0.2} - 1} \right]$$

$$\Rightarrow \log \sqrt{\frac{9}{0.581}}$$

$$N \geq$$

$$\log (3/2)$$

$$\approx \log (1.5)$$

$$\geq$$

$$\frac{\log (3.921)}{\log (1.5)}$$

$$= \frac{0.5935}{0.1761}$$

$$N \geq 3.37$$

if Round off 'N' to the next higher integer.

$$N \geq 3.37$$

$$N = 4$$

iii The transfer function for $N=4$ and $\alpha_c=1$

$$H(s) = \frac{1}{(s^2 + 0.765375s + 1)(s^2 + 1.847735s + 1)}$$

iv calculate cut-off frequency

$$\omega_c = \frac{\omega_p}{(10^{0.1 \alpha_c})^{1/N}} = \frac{\omega_c}{(10^{0.1 \alpha_c})^{1/N}}$$

$$= \frac{\omega_c}{(10^{0.1(20)})^{1/4}} = \frac{\omega_c}{1.58}$$

$$= \frac{\omega_c}{(10^{0.2-1})^{1/4}} = \frac{\omega_c}{(0.585)^{1/4}}$$

$$\omega_c = \frac{\omega_p}{0.933} = 21.39$$

$$\omega_c = 21.39$$

The transfer function can be obtained by substituting

$$s \rightarrow \frac{s}{\omega_c} \text{ in } H(s)$$

$$s \rightarrow \frac{s}{21.39}$$

$$H(s) = \frac{1}{(s^2 + 0.765375s + 1)(s^2 + 1.847735s + 1)}$$

$$H(s) = H(s) \left|_{s = \frac{s}{21.39}} = \frac{s}{21.39}$$

$$H(s) = \frac{1}{\left[\left(\frac{s}{21.39} \right)^2 + 0.76537 \left(\frac{s}{21.39} \right) + 1 \right] \left[\left(\frac{s}{21.39} \right)^2 + 1.8477 \left(\frac{s}{21.39} \right) + 1 \right]}$$

$$\left[\left(\frac{s}{21.39} \right)^2 + 1.8477 \left(\frac{s}{21.39} \right) + 1 \right]$$

$$H(s) = \frac{209336.65}{(s^2 + 16.3934s + 457.537)(s^2 + 39.5216s + 457.537)}$$

Find the order of the filter for the given specification.

given specification.

$$\alpha_p = 1 \text{ dB}, \alpha_s = 30 \text{ dB}$$

$$\omega_p = 200 \text{ rad/sec}, \omega_s = 600 \text{ rad/sec}$$

$$N \geq$$

$$\log \left(\frac{10^{0.1 \alpha_s - 1}}{10^{0.1 \alpha_p}} \right) \geq \log \left(\frac{1}{\gamma/\epsilon} \right) \frac{\log \left(\frac{\omega_s}{\omega_p} \right)}{\log \left(\frac{\omega_s}{\omega_p} \right)}$$

$$N \geq \frac{\log \left(\frac{0.1(10) - 1}{10^{-1}(1) - 1} \right)}{\log(3)}$$

$$N \geq \frac{\log \left(\frac{10^{-1} - 1}{1.2589 - 1} \right)}{\log(3)}$$

$$N \geq \frac{\log \left(\frac{1000 - 1}{0.1589} \right)}{\log(3)}$$

$$N \geq \frac{\log \left(\frac{999}{0.2589} \right)}{\log(3)}$$

$$N \geq \frac{1.7957}{0.477}$$

$$N \geq 3.759$$

Butterworth filter

→ Butterworth filter is a type of signal processing filter.

→ It is also called as maximally flat magnitude filter.

Chebyshev Approximation

→ Chebyshev filters are used to separate a signal from another signal.

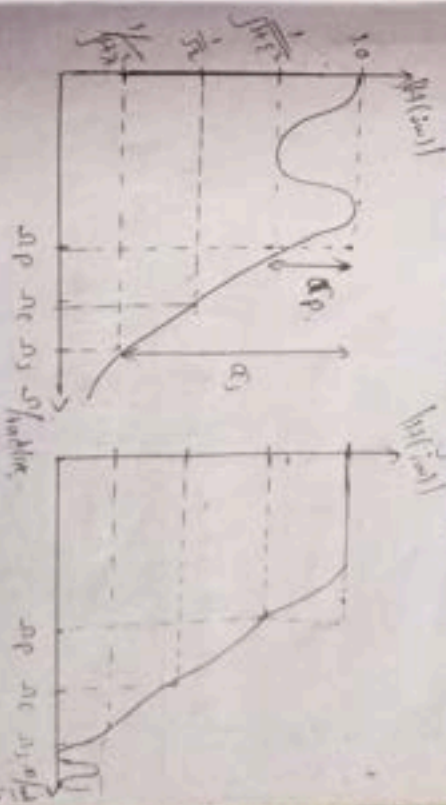
→ The analogy approximation for the IIR filter using Chebyshev LPT has two types.

→ Type 1 Chebyshev filter.

→ Type 2 Chebyshev filter.

→ The magnitude plot and frequency response.

→ of analog Chebyshev, Type 1 and Type 2 is shown in below graphs.



Type I Chebyshev

Type II Chebyshev

→ Type I contains poles only

→ Type II contains both poles and zeros

- order of the chebyshev filter

$$N \geq \frac{\cosh^{-1} \left[\frac{10^{0.1\alpha_p} - 1}{10^{0.1\alpha_s} - 1} \right]}{\cosh^{-1} \left(\frac{\omega_p - \omega_s}{\omega_p + \omega_s} \right)}$$

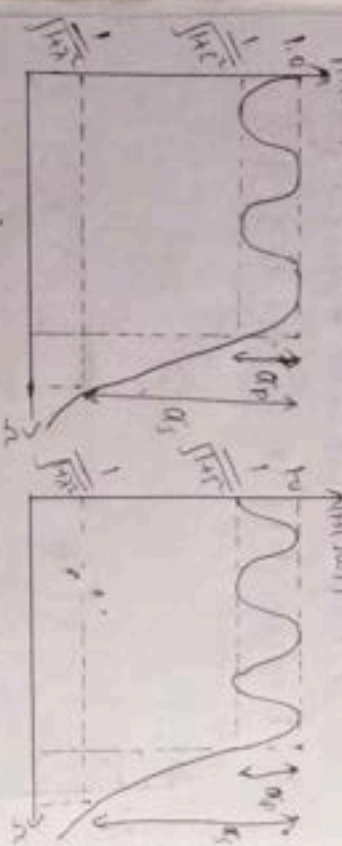
order = odd - curve starts from unity

order = even -

$\sqrt{1+\epsilon^2}$

for even

Initial for odd



steps to design analog chebyshev's filter

i find the order of the filter

$$N \geq \frac{\cosh^{-1} \left[\frac{10^{0.1\alpha_p} - 1}{10^{0.1\alpha_s} - 1} \right]}{\cosh^{-1} \left(\frac{\omega_p - \omega_s}{\omega_p + \omega_s} \right)}$$

or $\cosh^{-1} \left(\frac{\lambda/\epsilon}{\omega_p} \right)$

ii Round-off the N value to the next higher integer.

$$a = \omega_p \left[\frac{\omega_p^{1/N} - \omega_s^{1/N}}{2} \right]$$

$$b = \omega_p \left[\frac{\omega_p^{1/N} + \omega_s^{1/N}}{2} \right]$$

where $\omega = \epsilon^{-1} + \sqrt{1+\epsilon^{-1}}$

iii Calculate the poles which lies on ellipse.

Size = $a \cos \phi_r + j b \sin \phi_r$

$$\phi_r = \frac{\pi}{2} + \frac{(2r-1)\pi}{2N}$$

iv Find the denominator polynomial D(s) using poles.

v Find numerator polynomial N(s) it depends on value of N:

For N-1 odd

$$N(s) = D(s) \Big|_{s=\infty} \quad [sub s=\infty]$$

For N-1 even

$$N(s) = D(s) \Big|_{s=\infty} \quad [also the result by \int \sqrt{1+\epsilon^2}]$$

vi obtain transfer function

$$H(s) = \frac{N(s)}{D(s)}$$

Q Design a chebyshev filter with a max passband attenuation 2.5 dB at $\omega_p = 20 \text{ rad/sec}$ and stop band attenuation of 30 dB at $\omega_s = 50 \text{ rad/sec}$.

sol: given data.

$$\alpha_p = 2.5 \text{ dB}, \alpha_s = 30 \text{ dB}$$

$$\omega_p = 20 \text{ rad/sec}, \omega_s = 50 \text{ rad/sec}$$

* design of chebyshev type-I LPF

1) order of the system

$$N \geq \frac{\cosh^{-1} \left[\frac{10^{0.1\alpha_s/20}}{10^{0.1\alpha_p/20}} \right]}{\cosh^{-1} \left[\frac{\omega_s}{\omega_p} \right]}$$

$$(or) N \geq \frac{\cosh^{-1} (A/\epsilon)}{\cosh^{-1} (\frac{\omega_s}{\omega_p})}$$

$$\text{To find } A = \sqrt{10^{0.1\alpha_s/20}}$$

$$= \sqrt{10^{0.1(30)}} = \sqrt{10^3 - 1}$$

$$= \sqrt{999}$$

$$A = 31.60$$

$$\text{To find } \epsilon = \sqrt{10^{0.1\alpha_p/20}}$$

$$= \sqrt{10^{0.1(2.5)}} = \sqrt{10^{0.25} - 1}$$

$$= \sqrt{0.25 - 1} = \sqrt{0.1738}$$

$$\epsilon = 0.882$$

$$N \geq \frac{\cosh^{-1} \left(\frac{31.60}{0.882} \right)}{1.3357}$$

$$\cosh^{-1} \left(\frac{50}{20} \right)$$

$$0.5385$$

$$N \geq \frac{\cosh^{-1} (35.91)}{\cosh^{-1} (2.5)}$$

$$= \boxed{N \geq 2.73}$$

ii Round off the value to the next higher integer $\boxed{N = 43}$

iii Find the values of a and b

$$a = \epsilon^{-1} + \sqrt{1 + \epsilon^{-2}}$$

$$= (0.882)^{-1} + \sqrt{1 + (0.882)^{-2}}$$

$$= 1.134 + \sqrt{1 + 1.296}$$

$$= 1.854 + 1.512$$

$$\boxed{a = 2.65}$$

$$a = \omega_p \left[\frac{a^{1/N} + -a^{-1/N}}{2} \right]$$

$$= 20 \left[\frac{(2.65)^{1/43} - (2.65)^{-1/43}}{2} \right]$$

$$= 20 \left[\frac{(2.65)^{1/43} - (2.65)^{-1/43}}{2} \right]$$

$$= 20 \left[\frac{1.584 - 0.723}{2} \right]$$

$$\boxed{a = 6.61}$$

$$b = \omega_p \left[\frac{a^{1/N} + a^{-1/N}}{2} \right]$$

$$= 20 \left[\frac{(2.65)^{1/43} + (2.65)^{-1/43}}{2} \right]$$

$$= 20 \left[\frac{1.584 + 0.723}{2} \right]$$

$$\boxed{b = 19.459, 21.07}$$

iv calculate the poles

$$S_k = a \sin \phi_k + j b \cos \phi_k$$

$$k = 1, 2, \dots, N/2$$

$$4.151$$

$$\phi_k = \frac{\pi}{L} + \left\{ \frac{2k-1}{2N} \right\} \pi, \quad k=1, 2, 3$$

$$\boxed{k=1, N=3}$$

$$\phi_1 = \frac{\pi}{L} + \left(\frac{2-1}{6} \right) \pi \Rightarrow \frac{\pi}{L} + \frac{\pi}{6} = \frac{2\pi}{6}$$

$$\phi_1 = \frac{2\pi}{3}$$

$$\boxed{k=2, N=3}$$

$$\phi_2 = \frac{\pi}{L} + \left(\frac{4-1}{6} \right) \pi = \frac{\pi}{L} + \frac{3\pi}{6} = \frac{4\pi}{3}$$

$$\phi_2 = \pi$$

$$k=3, N=3$$

$$\phi_3 = \frac{\pi}{L} + \left(\frac{6-1}{6} \right) \pi = \frac{\pi}{L} + \frac{5\pi}{6} = \frac{10\pi}{6}$$

$$\phi_3 = \frac{4\pi}{3}$$

$$k=1, \quad S_k = e^{j\phi_k} \quad \text{or} \quad \phi_k + j \ln |H(\phi_k)|$$

Solve for ϕ_k values involve π .

$$S_1 = -3.3 + j18.24$$

$$S_2 = -6.61$$

$$S_3 = -3.3 - j18.24$$

V Denominator poles of $H(s)$

$$S_1 = -3.3 + j18.24$$

$$S_2 = -6.61$$

$$S_3 = -3.3 - j18.24$$

$$D(s) = (s + 6.61) \{ (s + 3.3)^2 - (j18.24)^2 \}$$

$$= (s + 6.61) \{ s^2 + 10.89 + 6.65 - j33.33 \}$$

$$= (s + 6.61) \{ s^2 + 6.65 + 10.89 + 33.33j \}$$

$$\boxed{D(s) = (s + 6.61) (s^2 + 6.65 + 34.33j)}$$

vi Numerator polynomial $N(s)$ cf. (iii)

for $N=3$ [cdm]

$$N(s) = D(s)_{s=0}$$

$$N(s) = (0 + 6.61) (0^2 + 6.65 + 34.33j)$$

$$N(s) = (6.61) (34.33j)$$

$$\boxed{N(s) = 2268.68}$$

vii obtain $H(s)$

$$H(s) = \frac{N(s)}{D(s)} = \frac{2268.68}{(s + 6.61) (s^2 + 6.65 + 34.33j)}$$

Butterworth

→ Butterworth filter is a type of signal processing filter.

→ The magnitude response $|H(\omega)|$ decreases monotonically as the frequency ω increases from 0 to ∞ .

→ The normalized poles lie on a circle.

→ The order of the filter

$$N \geq \frac{\log(2/\epsilon)}{\log(2/\epsilon)}$$

$$\log\left(\frac{2/\epsilon}{2/\epsilon}\right)$$

→ wide transition band

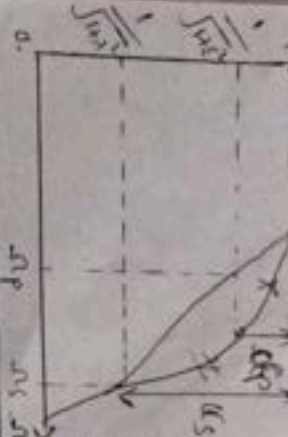
→ More transition band

→ More no. of poles

→ High order filter.

→ More no. of components

→ More no. of components required to construct



Chebyshev

→ Chebyshev filter is used for separate one signal from another.

→ The magnitude response $|H(\omega)|$ exhibits ripples in the passband and is sharp at the stopband.

→ The normalized poles lie on an ellipse.

→ The order of the filter

$$N \geq \frac{\cosh^{-1}(2/\epsilon)}{\cosh^{-1}(2/\epsilon)}$$

$$\cosh^{-1}\left(\frac{2/\epsilon}{2/\epsilon}\right)$$

→ sharper transition band

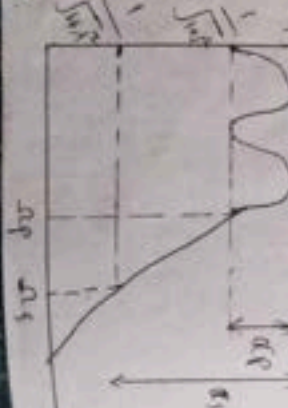
→ Less transition band

→ Less no. of poles.

→ Low order filter.

→ Less no. of components

→ Less no. of components required to construct



Design of IIR filters from analog filters

Indirect method

→ To design an analog prototype filter for the given specification.

→ To transform IIR filter from analog filter

→ Basic steps for analog to digital filter conversion.

i Analog \leftrightarrow digital

→ Analog \leftrightarrow passband frequency

→ Analog \leftrightarrow stopband

→ Analog \leftrightarrow cutoff

→ Analog \leftrightarrow (rad/sec)

ii Derive the analog transfer function.

ii Transform the analog transfer function into a equivalent digital filter transfer function

$H(s) \rightarrow H(z)$

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

Methods used for designing of IIR (digital) filter from analog filter.

• Impulse Invariant Transformation.

• Bilinear Transformation.

Impulse Invariant Transformation:

→ In this method, the impulse response of the digital filter can be obtained by sampling the impulse response of analog filter.

$$h(n) = h_a(nT) ; \quad [h_a(t) |_{t=nT}]$$

where
 $h(n)$ = Impulse response of digital filter.

$h_a(n)$ = Sampling impulse response of analog filter.

Design steps

i) Find the transfer function of an analog filter $H_a(s)$ for given specifications using analog filter design techniques

- Butterworth filter design.
- Chebyshev filter design.

ii) Select sampling rate of the digital filter

- 1 sec's per sample.

iii) Express the analog filter transfer function

$$H_a(s) = \sum_{k=1}^N \frac{C_k}{s - p_k}$$

where C_k = coefficients in partial fraction

p_k = poles of analog filter.

N = order of $H_a(s)$ filter.

Find Z-transform of digital filter

$$H(z) = \sum_{k=0}^{\infty} \frac{C_k}{1 - e^{p_k T} z^{-1}}$$

For sampling rate

$$H(z) = \sum_{k=1}^N \frac{T C_k}{1 - e^{p_k T} z^{-1}} \quad \text{for } |z| > 1$$

(P) Determine $H(z)$ for the analog transfer function.

$$H(s) = \frac{2}{(s+1)(s+2)} \quad \text{using}$$

impulse invariant method. Assume $T=1$ sec.

sol) If the transfer function of an analog filter

$$H(s) = \frac{2}{(s+1)(s+2)}$$

ii) The sampling period is $T=1$ sec

iii) Express $H(s)$ as the sum of single-pole filter.

$$H(s) = \sum_{k=1}^N \frac{C_k}{s - p_k}$$

$$H(s) = \frac{2}{(s+1)(s+2)} = \frac{-A}{s+1} + \frac{B}{s+2}$$

$$\frac{A}{s+1} = \frac{2}{(s+1)(s+2)} \quad \text{at } s=-1$$

$$A = \frac{2}{-1+2} = 2, \quad \boxed{A=2}$$

$$B = \frac{2}{(s+1)(s+2)} \left| \begin{matrix} 1 & 1 \\ s+1 & s+2 \end{matrix} \right|_{s=-2}$$

$$B = \frac{2}{-1} = -2, \quad \boxed{B = -2}$$

$$H(s) = \frac{5s-1}{2} - \frac{2}{s+2}$$

iv) compute z-transform of the digital filter

$$H(z) = \sum_{k=1}^N \frac{C_k}{1 - e^{P_k T} z^{-1}} = \frac{C_1}{1 - e^{P_1 T} z^{-1}} + \frac{C_2}{1 - e^{P_2 T} z^{-1}}$$

$$P_1 = -1, \quad P_2 = -2, \quad T = 1$$

$$C_1 = 2, \quad C_2 = -2$$

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

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

$$H(z) = \frac{2}{1 - 0.3678 z^{-1}} - \frac{2}{1 - 0.1353 z^{-1}}$$

$$H(z) = \frac{2(1 - 0.1353 z^{-1}) - 2(1 - 0.3678 z^{-1})}{(1 - 0.3678 z^{-1})(1 - 0.1353 z^{-1})}$$

$$= \frac{2 - 0.2706 z^{-1} - 2 + 0.7356 z^{-1}}{(1 - 0.3678 z^{-1})(1 - 0.1353 z^{-1})}$$

$$H(z) = \frac{0.465 z^{-1}}{1 - 0.5031 z^{-1} + 0.0498 z^{-2}}$$

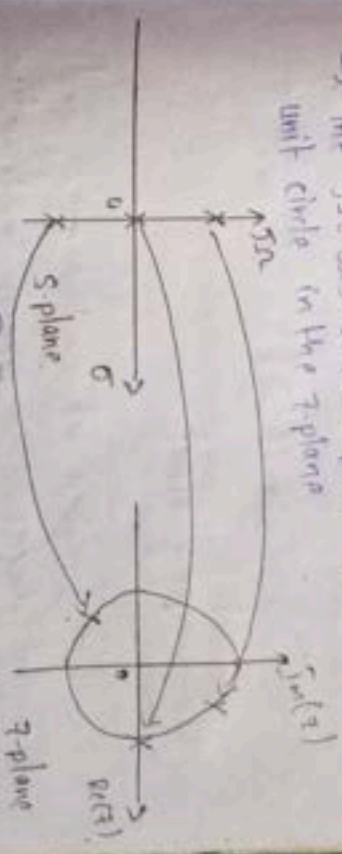
$H(z)$ = transfer function of the IIR digital filter using impulse invariant method.

ii) Bilinear Transformation method

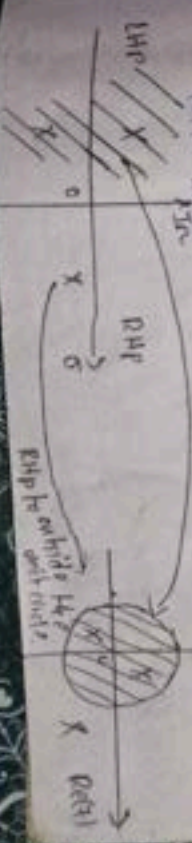
→ Bilinear transformation method is a most popular mapping method used to design IIR filter from an analog filter. It is called bilinear transformation.

properties

→ The jw axis on the s-plane maps onto the unit circle in the z-plane



→ The left half of s-plane maps or maps into the unit circle in z-plane.



Bilinear Transformation (proof)

→ In Bilinear Transformation the relation b/w s and z is given by

Assume $H(s) = \frac{b}{s+a}$

$$\frac{Y(s)}{X(s)} = \frac{b}{s+a}$$

$$sY(s) + aY(s) = bX(s)$$

→ Apply Inverse Laplace Transform

$$\frac{dy(t)}{dt} + ay(t) = bx(t) \quad (1)$$

→ solution of differential equation

$$y(t) = \int_{t_0}^t y'(t) dt + y(t_0)$$

→ By using trapezoidal method we can write

$$\int_{t_0}^{t_0+T} y'(t) dt \approx \frac{T}{2} [y'(t_0) + y'(t_0+T)]$$

let $t_0 = (n-1)T$, $t = nT$

$$y(nT) = \frac{T}{2} [y'((n-1)T) + y'(nT)] + y((n-1)T)$$

$$y(n) = \frac{T}{2} [bx(n-1) - ay(n-1) + bx(n) - ay(n)] + y(n-1)$$

→ Apply Z-transform

$$y(z) = \frac{T}{2} [bz^{-1}X(z) - ay(z) + bX(z) - ay(z) + y(z)]$$

$$= \frac{bT}{2} [1+z^{-1}] \left[\frac{z}{2} \left(\frac{1-z^{-1}}{1+z^{-1}} \right) \right] + a$$

$$= \frac{bT}{2} \left(\frac{1+z^{-1}}{1+z^{-1}} \right) + a$$

$$H(z) = H(s) \Big|_{s \rightarrow \frac{z-1}{z+1}}$$

Analysis:

→ Let consider an analog filter with the transfer function $H(s) = \frac{b}{s+a}$

→ The transfer function of IIR digital filter can be obtained by replacing $s = \frac{2}{T} \left[\frac{1-z^{-1}}{1+z^{-1}} \right]$ in

$H(s)$

$$H(z) = \frac{b}{\frac{2}{T} \left[\frac{1-z^{-1}}{1+z^{-1}} \right] + a}$$

→ Relation b/w the frequencies in two domains

$$\Omega = \frac{2}{T} \tan \frac{\omega}{2}$$

$$\omega = 2 \tan^{-1} \left(\frac{\Omega T}{2} \right)$$

→ The warping effect

The relation between the analog and digital frequencies in bilinear transformation is given as

$$\Omega = \frac{2}{T} \tan \frac{\omega}{2}$$

→ For small value of ω

$$\tan \frac{\omega}{2} \approx \frac{\omega}{2}$$

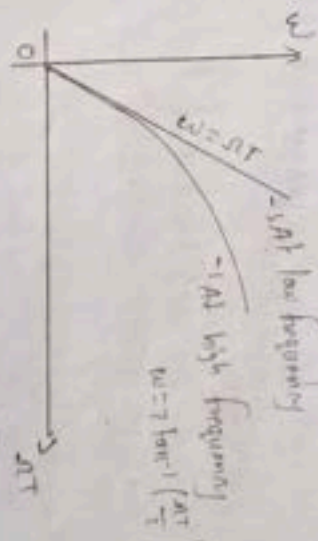
$$\Omega = \frac{2}{T} \times \frac{\omega}{2} = \frac{\omega}{T}$$

$$\boxed{\omega = T\Omega}$$

→ For lower frequencies, the relation b/w Ω and ω is linear.

→ For higher frequencies, the relation b/w Ω and ω is non linear.

→ This effect is known as warping effect



→ prewarping effect: The warping effect can be eliminated by prewarping the analog filter is known as pre-

$$\Omega = \frac{2}{T} \tan \frac{\omega}{2}$$

→ Here we perform prewarping or prewarping

Advantages:

- provides one-to-one mapping
- No aliasing effect
- stable analog system → stable digital system

Disadvantages:

- produces distortion due to linearity
- both impulse and phase response can't preserved

Design steps

i from given specifications, find prewarping analog frequencies

$$\Omega = \frac{2}{T} \tan \frac{\omega}{2}$$

ii Find transfer function $H(s)$ of the analog filter with Ω

iii Select the sampling period (time) of the digital filter, T

iv Find transfer function of the digital filter.

$$H(z) = H(s) \Big|_{s=\frac{1}{T} \left[\frac{1-z^{-1}}{1+z^{-1}} \right]}$$

(P) Design a chebyshev filter for the given specification using bilinear transformation.

$$0.8 \leq |H(e^{j\omega})| \leq 1; 0 \leq \omega \leq 0.2\pi$$

$$|H(e^{j\omega})| \leq 0.2; 0.6\pi \leq \omega \leq \pi$$

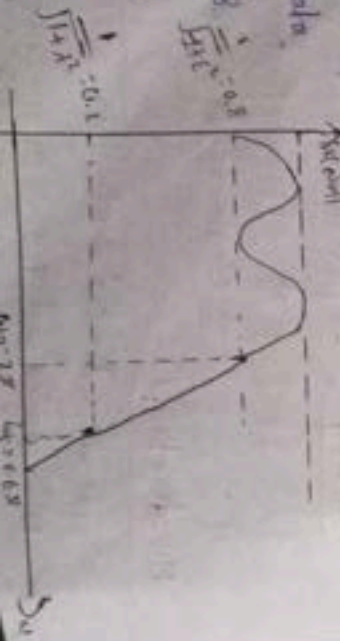
Sol: given data

$$\frac{1}{\sqrt{1+\epsilon^2}} = 0.8 \Rightarrow \frac{1}{\epsilon^2} = 0.8$$

$$\frac{1}{\sqrt{1+\epsilon^2}} = 0.2$$

$$\omega_p = 0.2\pi$$

$$\omega_s = 0.6\pi$$



$$\frac{1}{\sqrt{1+\epsilon^2}} = 0.8$$

Squaring on B1

$$\frac{1}{1+\epsilon^2} = 0.64$$

$$0.64 + 0.64\epsilon^2 = 1$$

$$0.64\epsilon^2 = 1 - 0.64$$

$$\epsilon^2 = \frac{0.36}{0.64}$$

$$\epsilon^2 = 0.5625$$

$$\epsilon = \sqrt{0.5625}$$

$$\epsilon = 0.75$$

Designing

i pre-warpping analog frequencies (Ω_p, Ω_s)

$$\omega_p = 0.2\pi, T=1$$

$$\Omega_p = \frac{2}{T} \tan\left(\frac{\omega_p}{2}\right)$$

$$= 2 \tan\left(\frac{0.2\pi}{2}\right)$$

$$= 2 \times 0.3747$$

$$\Omega_p = 0.6498 \text{ rad/sec}$$

$$\frac{1}{\sqrt{1+\epsilon^2}} = 0.2$$

Squaring on B2

$$\frac{1}{1+\epsilon^2} = 0.04$$

$$0.04 + 0.04\epsilon^2 = 1$$

$$0.04\epsilon^2 = 1 - 0.04$$

$$\epsilon^2 = \frac{0.96}{0.04}$$

$$\epsilon^2 = 24$$

$$\epsilon = \sqrt{24}$$

$$\epsilon = 4.89$$

$$\omega_s = 0.6\pi, T=1$$

$$\Omega_s = \frac{2}{T} \tan\left(\frac{\omega_s}{2}\right)$$

$$= \frac{2}{T} \tan\left(\frac{0.6\pi}{2}\right)$$

$$= 2 \times 1.13764$$

$$\Omega_s = 2.7528 \text{ rad/sec}$$

ii) Transfer function of analog chebyshev filter

- order of the filter

$$N \geq \frac{\cosh^{-1} \left(\frac{1}{\epsilon} \right)}{\cosh^{-1} \left(\frac{0.5}{0.9} \right)}$$

$$N \geq \frac{\cosh^{-1} \left(\frac{4.899}{0.9} \right)}{\cosh^{-1} \left(\frac{2.7528}{0.6495} \right)}$$

$$N \geq \frac{\cosh^{-1} (6.532)}{\cosh^{-1} (4.238)}$$

$$N \geq \frac{2.5639}{2.1276}$$

$$N \geq 1.2076$$

$$N = 2$$

→ Major and minor axis values of a and b of

on ellipse

$$u = \epsilon^{-1} + \sqrt{1 + \epsilon^{-2}}$$

$$= (0.75)^{-1} + \sqrt{1 + (0.75)^{-2}}$$

$$= 1.333 + 1.667$$

$$u = 3$$

$$a = \Omega_p \left[\frac{u^{1/N} - u^{-1/N}}{2} \right]$$

$$= 0.6498 \left[\frac{3^{1/2} - 3^{-1/2}}{2} \right]$$

$$= 0.6498 \left[\frac{1.732 - 0.577}{2} \right]$$

$$a = 0.3752$$

$$b = \Omega_p \left[\frac{u^{1/N} + u^{-1/N}}{2} \right]$$

$$= 0.6498 \left[\frac{3^{1/2} + 3^{-1/2}}{2} \right]$$

$$= 0.6498 \left[\frac{1.732 + 0.577}{2} \right]$$

$$b = 0.75$$

→ poles of chebyshev filter

$$S_k = a \cos \phi_k + j b \sin \phi_k$$

$$\text{where } \phi_k = \frac{\pi}{L} + \frac{(k-1)\pi}{2N}; k=1, \dots, N$$

$$k=1, 2, \dots, N=2$$

$$\phi_1 = \frac{\pi}{2} + \left(\frac{2-1}{4} \right) \pi \Rightarrow \frac{\pi}{2} + \frac{\pi}{4} = \frac{3\pi}{4} = \phi_1$$

$$\phi_2 = \frac{\pi}{2} + \left(\frac{4-1}{4} \right) \pi = \frac{\pi}{2} + \frac{3\pi}{4} = \frac{5\pi}{4} = \phi_2$$

$$S_k = 0.3752 \cos \phi_k + j 0.75 \sin \phi_k$$

$$S_1 = 0.3752 \cos \phi_1 + j 0.75 \sin \phi_1$$

$$S_1 = -0.2653 + j 0.653$$

$$s_2 = 0.3752 \cos \phi_2 + j 0.45 \sin \phi_2$$

$$s_e = -0.2653 - j 0.53$$

-> Denominator polynomial $D(s)$ of $H(s)$

$$D(s) = (s + 0.2653)^2 + (0.53)^2$$

$$D(s) = s^2 + 0.5306s + 0.3513$$

-> Numerator polynomial $N(s)$:

$$N(s) = \frac{0.3517}{\sqrt{1 + (0.24)^2}} = \frac{0.3517}{1.25}$$

$$N(s) = 0.2848$$

$$H(s) = \frac{N(s)}{D(s)} = \frac{0.2848}{s^2 + 0.5306s + 0.3513}$$

iii Transfer function of digital controller

find it

$$H(z) = H(s)$$

$$s = \frac{z}{T} \left[\frac{1 - z^{-1}}{1 + z^{-1}} \right]$$

$$= \frac{0.2848}{s^2 + 0.5306s + 0.3513}$$

$$= \frac{0.2848}{s^2 + 0.5306s + 0.3513}$$

$$= \frac{0.2848}{s^2 + 0.5306s + 0.3513}$$

$$\left\{ \frac{z \left(\frac{1 - z^{-1}}{1 + z^{-1}} \right)^2 + 0.5306 \left\{ 2 \left(\frac{1 - z^{-1}}{1 + z^{-1}} \right) \right\} + 0.3513}{0.2848} \right\}$$

$$H(z) = \frac{0.052e(1 + z^{-1})^2}{1 - 1.3482z^{-1} + 0.6879z^{-2}}$$

Basic structures of IIR

-> IIR systems are represented in four different ways.

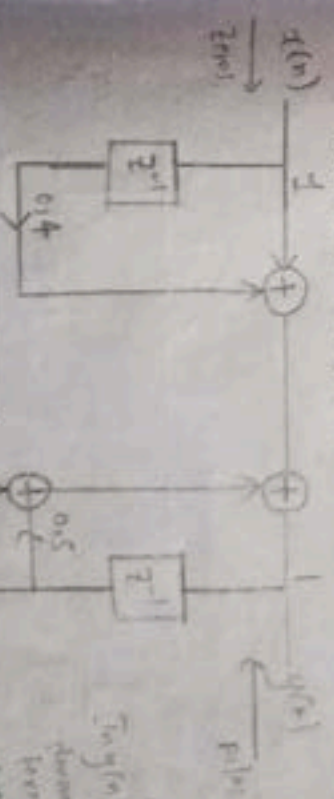
- 1 Direct form-I and Direct form-II
- 2 Cascade form structure
- 3 parallel form structure

1. Direct forms structures

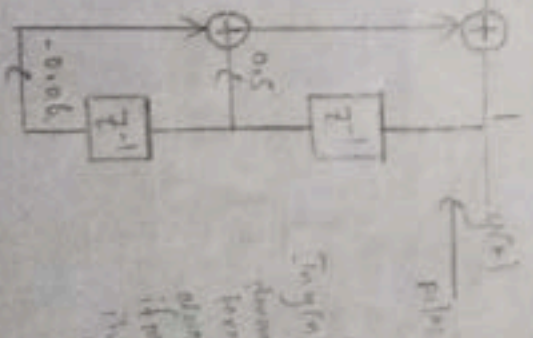
- (a) Direct form-I
- (b) Direct form-II

$$① H(z) = \frac{1 + 0.4z^{-1} + 0.06z^{-2}}{1 - 0.57z^{-1} + 0.06z^{-2}}$$

sol. In a given transfer numerator is zeros and denominator is poles.

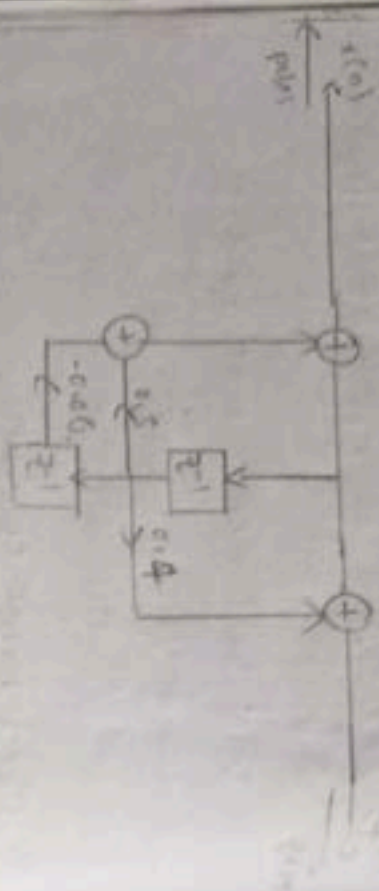


Direct-form-I Representation



Zeroes of $H(z)$ are 0.57 and 0.06 if poles are 1 and 1

Direct form-II



①. $H(z) = \frac{z^{-1} - 3z^{-2}}{(10 - z^{-1})(1 + 0.5z^{-1}) + 0.5z^{-2}}$

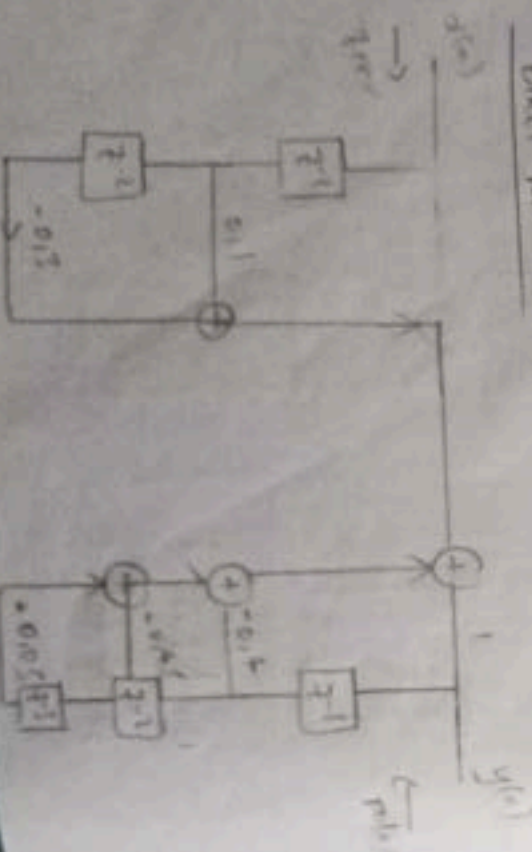
Sol

$H(z) = \frac{z^{-1} - 3z^{-2}}{10 + 4z^{-1} + 4.5z^{-2} - 0.5z^{-3}}$

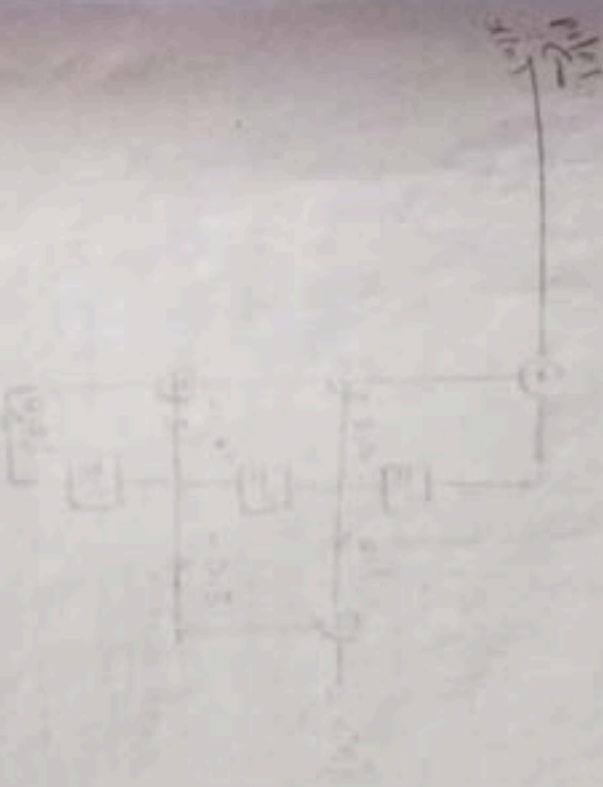
divide both to

$H(z) = \frac{0.1z^{-1} - 0.3z^{-2}}{1 + 0.4z^{-1} + 0.45z^{-2} - 0.05z^{-3}}$

Direct form-II



Direct form-II



②. $y[n] = \frac{1}{4}y[n-1] + \frac{1}{8}y[n-2] - x[n] + \frac{1}{4}x[n-2]$

Sol

Take z-transform on B.S.

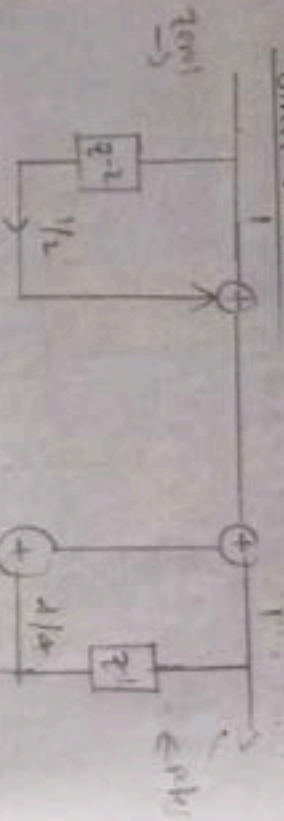
$Y(z) = \frac{1}{4}z^{-1}Y(z) + \frac{1}{8}z^{-2}Y(z) - X(z) + \frac{1}{4}z^{-2}X(z)$

$X(z) = \frac{1}{4}z^{-1}Y(z) + \frac{1}{8}z^{-2}Y(z)$

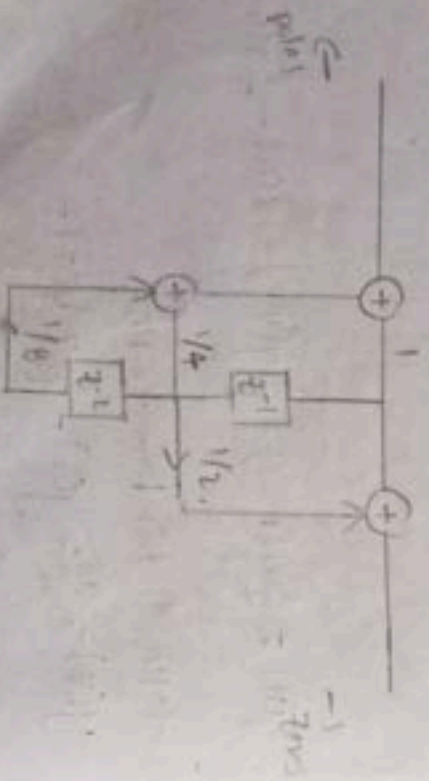
Take $y[n]$ and $x[n]$ out.

$\frac{Y(z)}{X(z)} = \frac{1 + \frac{1}{4}z^{-1}}{1 - \frac{1}{4}z^{-1} + \frac{1}{8}z^{-2}}$

Direct form-I



Direct form-II



ii Cascade form

→ cascade form structure: $H(z) = H_1(z) \cdot H_2(z)$

$$(p) \cdot H(z) = \frac{1 + \frac{7}{4}z^{-1} + \frac{1}{8}z^{-2}}{1 - \frac{5}{8}z^{-1} + \frac{1}{16}z^{-2}}$$

D.F-II D.F-II
D.F: direct form

So, with above eqn in $H(z) = H_1(z) \cdot H_2(z)$, for this we need to find roots for both numerator and denominator.

$$H(z) = \frac{1 + \frac{7}{4}z^{-1} + \frac{1}{8}z^{-2}}{1 - \frac{5}{8}z^{-1} + \frac{1}{16}z^{-2}} \Rightarrow -\frac{1}{4}z^{-1} - \frac{1}{2}$$

$$H(z) = \left(1 + \frac{1}{4}z^{-1}\right) \left(1 + \frac{1}{2}z^{-1}\right)$$

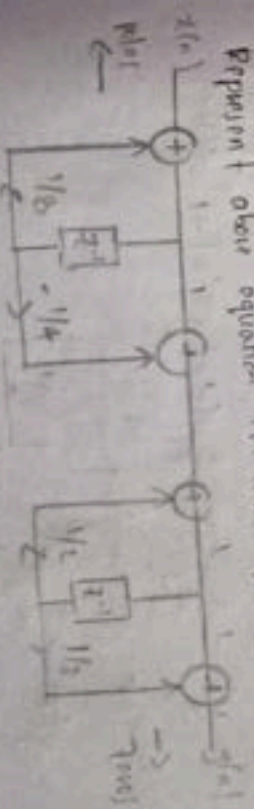
$$\left(1 - \frac{1}{8}z^{-1}\right) \left(1 - \frac{1}{2}z^{-1}\right)$$

$$H(z) = \left(1 + \frac{1}{4}z^{-1}\right) \left(1 + \frac{1}{2}z^{-1}\right)$$

$$\left(1 - \frac{1}{8}z^{-1}\right) \left(1 - \frac{1}{2}z^{-1}\right)$$

$$(H_1(z)) (H_2(z))$$

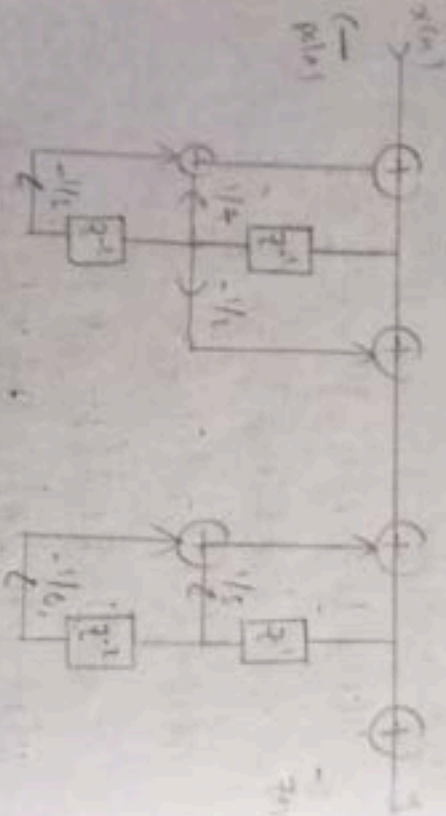
Represent above equation in direct form-II



Q. $H(z) = \frac{(1 + \frac{1}{2}z^{-1})}{(1 - \frac{1}{4}z^{-1} + \frac{1}{2}z^{-2})(1 - \frac{1}{5}z^{-1} + \frac{1}{6}z^{-2})}$

Sol $\frac{(1 + \frac{1}{2}z^{-1})}{(1 - \frac{1}{4}z^{-1} + \frac{1}{2}z^{-2})} \cdot \frac{1}{(1 - \frac{1}{5}z^{-1} + \frac{1}{6}z^{-2})}$
 $H_1(z) \quad H_2(z)$

→ Representing in direct form-II



Q obtain cascade form from

$y[n] = \frac{3}{4}y[n-1] + \frac{1}{8}y[n-2] + x[n] + \frac{1}{3}x[n-1]$

Sol $y[n] = \frac{3}{4}y[n-1] - \frac{1}{8}y[n-2] + x[n] + \frac{1}{3}x[n-1]$

Taking z-transform

$Y(z) = \frac{3}{4}Y(z) - \frac{1}{8}Y(z) + X(z) + \frac{1}{3}z^{-1}X(z)$

$Y(z)[1 - \frac{3}{4}z^{-1} + \frac{1}{8}z^{-2}] = X(z)[1 + \frac{1}{3}z^{-1}]$

$\frac{Y(z)}{X(z)} = H(z) = \frac{1 + \frac{1}{3}z^{-1}}{1 - \frac{3}{4}z^{-1} + \frac{1}{8}z^{-2}}$

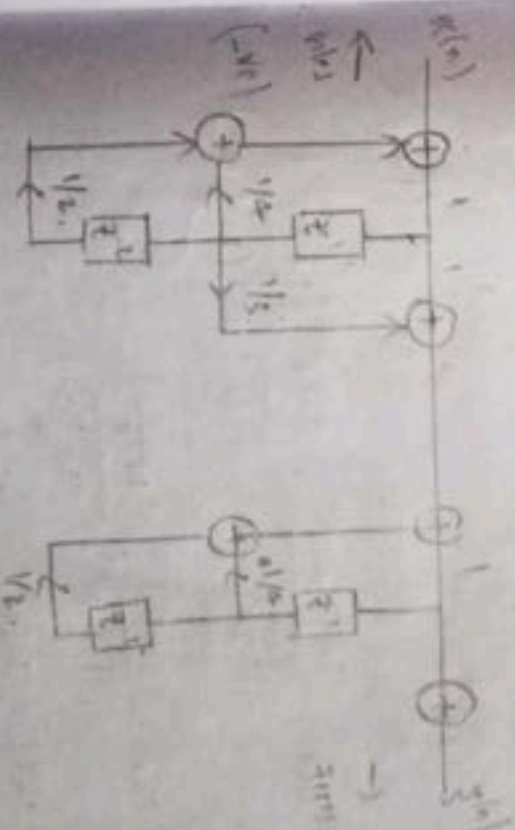
Partial fraction decomposition

→ use partial fraction

$H(z) = \frac{1 + \frac{1}{3}z^{-1}}{1 - \frac{3}{4}z^{-1} + \frac{1}{8}z^{-2}}$

$H_1(z) = H(z) \cdot H_2(z)$

$H(z) = \frac{1 + \frac{1}{3}z^{-1}}{1 - \frac{3}{4}z^{-1} + \frac{1}{8}z^{-2}} \cdot \frac{1}{1 - \frac{1}{4}z^{-1} - \frac{1}{2}z^{-2}}$



Ⓐ obtain cascade form

$$y(n) = \frac{1}{4}y(n-1) - \frac{1}{8}y(n-2) = x(n) + 3x(n-1) + 2x(n-2)$$

sol. Taking Z-transform.

$$Y(z) = \frac{1}{4}Y(z) - \frac{1}{8}Y(z)$$

$$Y(z) - \frac{1}{4}z^{-1}Y(z) - \frac{1}{8}z^{-2}Y(z) = X(z) + 3z^{-1}X(z) + 2z^{-2}X(z)$$

$$Y(z) \left\{ 1 - \frac{1}{4}z^{-1} - \frac{1}{8}z^{-2} \right\} = X(z) \left\{ 1 + 3z^{-1} + 2z^{-2} \right\}$$

$$H(z) = \frac{Y(z)}{X(z)} = \frac{1 + 3z^{-1} + 2z^{-2}}{1 - \frac{1}{4}z^{-1} - \frac{1}{8}z^{-2}}$$

Find roots for both numerator and denominator.

$$1 + 3z^{-1} + 2z^{-2}$$

$$1 - \frac{1}{4}z^{-1} - \frac{1}{8}z^{-2}$$

roots: 1, 2.

roots: $\frac{1}{2}, -\frac{1}{4}$

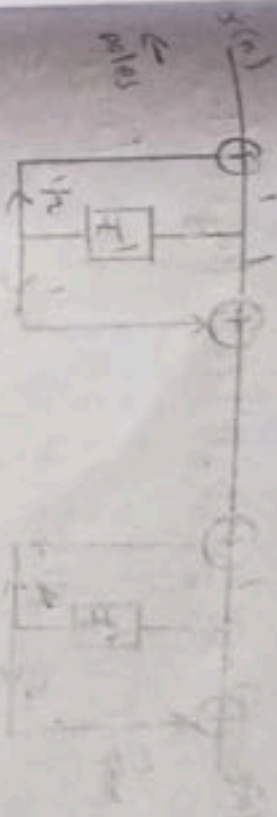
$$(1 + z^{-1})(1 + 2z^{-1}) \quad \left(1 - \frac{1}{2}z^{-1}\right)\left(1 + \frac{1}{4}z^{-1}\right)$$

$$H(z) = \frac{1 + 3z^{-1} + 2z^{-2}}{1 - \frac{1}{4}z^{-1} - \frac{1}{8}z^{-2}} = \frac{(1 + z^{-1})(1 + 2z^{-1})}{\left(1 - \frac{1}{2}z^{-1}\right)\left(1 + \frac{1}{4}z^{-1}\right)}$$

$$H(z) = \frac{(1 + z^{-1})}{\left(1 - \frac{1}{2}z^{-1}\right)} \cdot \frac{(1 + 2z^{-1})}{\left(1 + \frac{1}{4}z^{-1}\right)}$$

$$H(z) = H_1(z) H_2(z)$$

Direct form-II Representation



iii) parallel form realization of IIR.

Ⓐ obtain parallel form realization for

$$H(z) = \frac{(1 + \frac{1}{2}z^{-1})\left(1 - \frac{1}{4}z^{-1}\right)\left(1 + \frac{1}{8}z^{-1}\right)}{(1 + z^{-1})(1 + 2z^{-1})}$$

$$H(z) = H_1(z) + H_2(z) + \dots + H_m(z)$$

equation ② can be simplified by using partial fraction.

$$H(z) = \frac{A}{(1 + \frac{1}{2}z^{-1})} + \frac{B}{(1 - \frac{1}{4}z^{-1})} + \frac{C}{(1 + \frac{1}{8}z^{-1})}$$

$$H(z) = \frac{A(1 - \frac{1}{4}z^{-1})(1 + \frac{1}{8}z^{-1}) + B(1 + \frac{1}{2}z^{-1})(1 + \frac{1}{8}z^{-1}) + C(1 + \frac{1}{2}z^{-1})(1 - \frac{1}{4}z^{-1})}{(1 + \frac{1}{2}z^{-1})(1 - \frac{1}{4}z^{-1})(1 + \frac{1}{8}z^{-1})}$$

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

$$A(1-\frac{1}{4}z^{-1})(1+\frac{1}{8}z^{-1}) + B(1+\frac{1}{2}z^{-1})(1+\frac{1}{8}z^{-1}) + C(1+\frac{1}{2}z^{-1})$$

Let $z^{-1} = 4$, solve above eq.

$$(1+4)(1+2(4)) =$$

$$10 = 0 + B(1+\frac{1}{2} \cdot 4)(1+\frac{1}{8} \cdot 4) + 0$$

$$B(1+2)(1+\frac{1}{2}) =$$

$$B(3)(1.5)$$

$$B = \frac{45}{4.5} = 10$$

$$\boxed{B=10}$$

$$\text{Let } z^{-1} = -8$$

$$(1+(-8))(1+2(-8)) = 0 + 0 + C(1+\frac{1}{2}(-8))(1-\frac{1}{4}(-8))$$

$$11(-7) = C(1-\frac{1}{2})(1+2)$$

$$-77 = C(1-0.5)(1+2)$$

$$C(-7)(-1.5) = C(-9)$$

$$105 = C(-9)$$

$$C = \frac{105}{-9} = -\frac{35}{3}$$

$$\boxed{C = -\frac{35}{3}}$$

Let $z^{-1} = -2$ from (1)

$$(1-2)(1+2(-2)) = A(1-\frac{1}{4}(-2))(1+\frac{1}{8}(-2)) + 0 + 0$$

$$(-1)(1-4) = A(1+\frac{1}{2})(1-\frac{1}{4})$$

$$3 = A(1.5)(0.75)$$

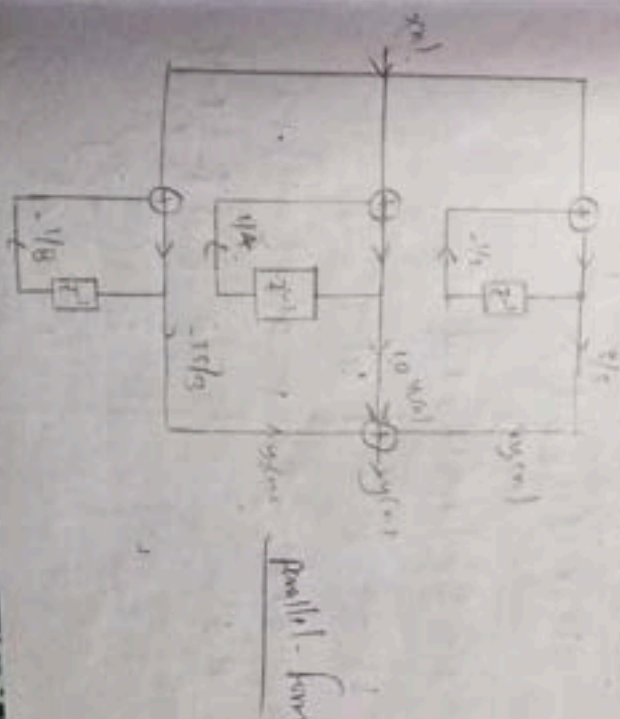
$$3 = A(9/4)$$

$$A = \frac{3 \times 8}{9} = \frac{24}{9} = \frac{8}{3}$$

$$\boxed{A = \frac{8}{3}}$$

Sub A, B, C in eq (2)

$$H(z) = \frac{B}{z} + \frac{10}{1+\frac{1}{2}z^{-1}} + \frac{-35/3}{1+\frac{1}{8}z^{-1}}$$



(P) Realize the parallel form of

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

So

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

→ Partial fraction method:

$$H(z) = \frac{A(1 - \frac{1}{4}z^{-1})}{1 + \frac{1}{2}z^{-1}} + \frac{B(1 + \frac{1}{2}z^{-1})}{1 - \frac{1}{4}z^{-1}}$$

To find A and B

$$\text{Let } z^{-1} = -2$$

$$H(z) = \frac{A}{(1 + \frac{1}{2}z^{-1})} + \frac{B}{(1 - \frac{1}{4}z^{-1})} \quad \text{--- (1)}$$

$$H(z) = A(1 - \frac{1}{4}z^{-1}) + B(1 + \frac{1}{2}z^{-1})$$

$$(1 + \frac{1}{2}z^{-1})(1 - \frac{1}{4}z^{-1})$$

$$1 = A(1 - \frac{1}{4}z^{-1}) + B(1 + \frac{1}{2}z^{-1}) \quad \text{--- (2)}$$

$$\text{Let } z^{-1} = 4$$

$$1 = 0 + B(1 + \frac{1}{2} \cdot 4)$$

$$1 = B(3)$$

$$\boxed{B = \frac{1}{3}}$$

$$\text{Let } z^{-1} = -2$$

$$1 = A(1 - \frac{1}{4}(-2)) + 0$$

$$1 = A(1 - \frac{1}{4}(-2))$$

$$1 = A(\frac{3}{2})$$

$$1 = A(\frac{3}{2})$$

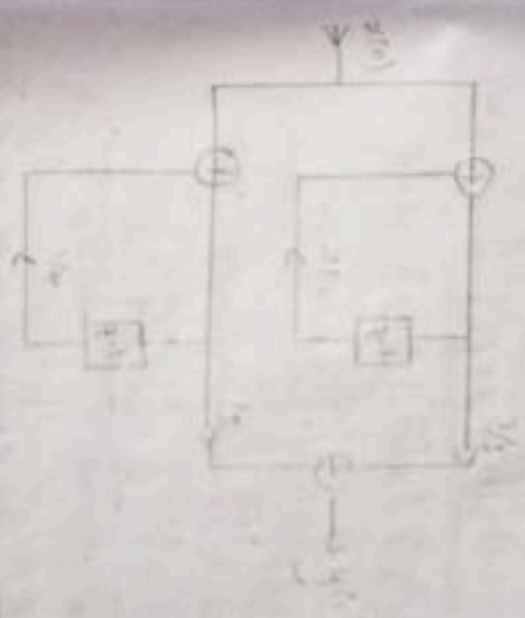
$$\boxed{A = \frac{2}{3}}$$

Sub A and B values in eq (1)

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

$$H(z) = u_1(z) + u_2(z)$$

→ Parallel form representation



Frequency Transformation

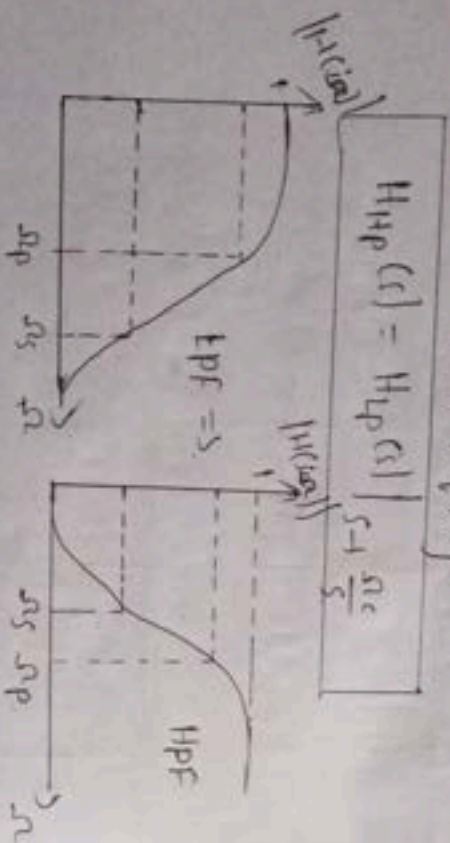
→ The frequency transformation method is used to design a high pass filter (HPF), Bandpass filter (BPF) and notch filter (NPF) from a low pass filter. It is called frequency transformation method.

$$H_{LPF}(s) = \begin{cases} H_{HPF}(s) \\ H_{BPF}(s) \end{cases}$$

* LPF to HPF

The high pass filter can be replaced by designed by replacing $s \rightarrow \frac{\Omega_c}{s}$ in the transfer function of LPF.

$\Omega_c = \text{cut-off frequency}$



* LPF to BPF

The Band pass filter can be designed

obtained by replacing $s \rightarrow \frac{s^2 + \Omega_u \Omega_l}{s(\Omega_u - \Omega_l)}$ in

the transfer function of LPF.

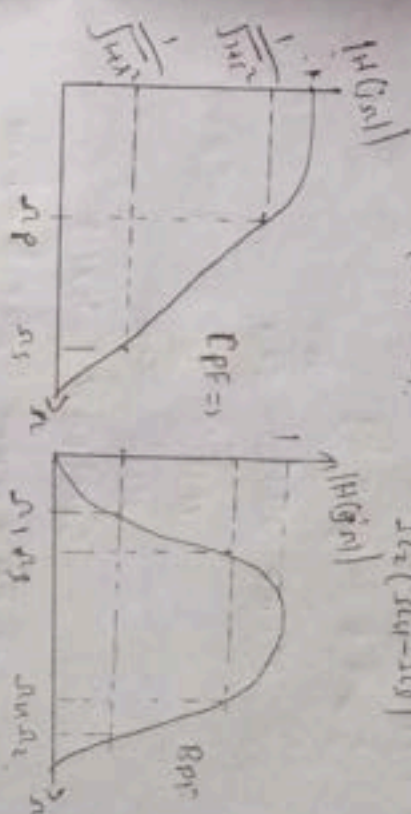
$$H_{BPF}(s) = H_{LP}(s) \Big|_{s \rightarrow \frac{s^2 + \Omega_u \Omega_l}{s(\Omega_u - \Omega_l)}}$$

$$\Omega_v = \frac{\Omega_s}{\Omega_p} = \min \{ |A|, |B| \}$$

where

$$A = \frac{-\Omega_1^2 + \Omega_u \Omega_l}{\Omega_1(\Omega_u - \Omega_l)}$$

$$B = \frac{\Omega_2^2 \Omega_u \Omega_l}{\Omega_2(\Omega_u - \Omega_l)}$$



LPF to BPF

The Band Reject filter can be

designed by replacing $s \rightarrow \frac{s(\Omega_u - \Omega_l)}{s^2 + \Omega_u \Omega_l}$ in the

transfer function of LPF

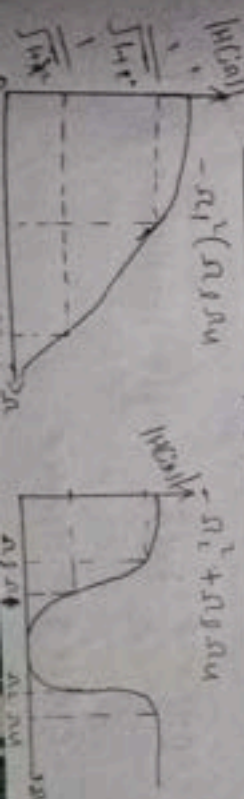
$$H_{BRF}(s) = H_{LP}(s) \Big|_{s \rightarrow \frac{s(\Omega_u - \Omega_l)}{s^2 + \Omega_u \Omega_l}}$$

$$\Omega_v = \frac{\Omega_p}{\Omega_s} = \min \{ |A|, |B| \}$$

where,

$$A = \frac{-\Omega_1(\Omega_u - \Omega_l)}{\Omega_1^2(\Omega_u \Omega_l)}$$

$$B = \frac{\Omega_2(\Omega_u - \Omega_l)}{\Omega_2^2 + \Omega_u \Omega_l}$$



Unit-5

Quantization errors in digital signal processing

Number Representation

→ In DSP, a number 'N' can be represented to any desired format using number system.

→ Types of Number Representation

i Fixed-point Representation

ii Floating-point Representation

(i) Fixed point Representation

→ The position of the binary point is fixed. is called fixed-point representation.

Ex In Binary,

11.01011
Integer part point Fractional part

In Decimal

3.34375
Integer part point Fractional part

12116
121
121
121

→ Representation of Negative number in fixed-point representation:

* Sign-magnitude form

* one's complement form

* Two's complement form

* Sign-magnitude form:

→ The most-significant bit (msb) is set to

1 to represent the -ve sign

0 to represent the +ve sign

Ex: $(-1.25)_{10} \rightarrow (11.01110101)_2$

$(+1.25)_{10} \rightarrow 01.01$

* one's complement form:

→ In this negative number is obtained by complementing all the bits

Ex: $(0.875)_{10} \rightarrow (0.111000)_2$

$(-0.875)_{10} \rightarrow (1.000111)_2$

* Two's complement form

→ The negative number is obtained by complementing all the bits and adding one to the lsb.

Ex: $(0.875)_{10} \rightarrow (0.111000)_2$

1.000111
+ 1

$(0.875)_{10} \rightarrow 1.001000$

② Floating-point Representation

→ A positive number is represented as

$$F = 2^E \cdot M$$

where, $M \rightarrow$ mantissa, $\frac{1}{2} \leq m < 1$

$E \rightarrow$ Exponent (±ve)

Ex: $2.25 = 2^2 \times 0.25$

$$F = 2^{010} \times 0.01$$

$$0.125 = 2^{-3} \times 0.101$$

$$= 2^{000} \times 0.001$$

→ -ve floating point is represented by mantissa as fixed-point number.

Fixed point Representation

- > Fast and inexpensive implementation
- > Limited dynamic range
- > low power consumption
- > less flexible
- > overflow occurs in addition process
- > Round-off errors occur for only for addition.

Floating-point Representation

- > slow and expensive implementation
- > large dynamic range
- > high power consumption
- > more flexible
- > overflow does not occur
- > Round-off errors occur for both addition and multiplication.

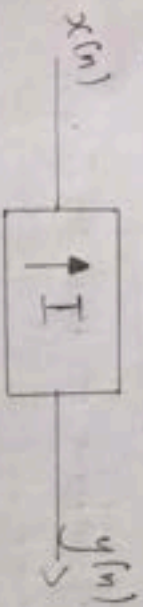
Interpolation (or) upsampling

Def Increasing the sampling rate by of discrete time systems is called interpolation.

- > Interpolation is also called as upsampling.
- > The sampling rate of DTS can be increased by a factor I by playing $I-1$.
- > Mathematically upsampling can be represented as

$$y(n) = \begin{cases} x(\frac{n}{I}) & , n = 0, \pm I, \pm 2I, \dots \\ 0 & , \text{otherwise} \end{cases}$$

- > Symbol for up sampler is



$$x(n) = \{1, 2, 3, 1, 2, 3\}$$

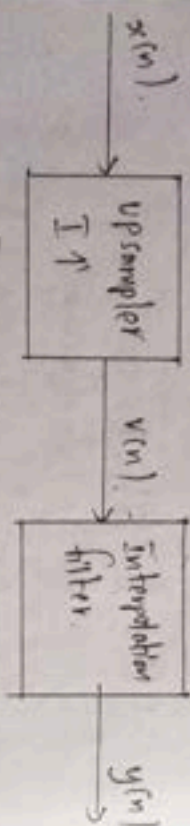
$$\text{let } I = 2$$

$$y(n) = x(\frac{n}{2}) = \{1, 0, 2, 0, 3, 0, 1, 0, 2, 0, 3, \dots\}$$

$$\text{let } I = 3$$

$$y(n) = x(\frac{n}{3}) = \{1, 0, 0, 2, 0, 0, 3, 0, 0, 1, 0, 0, 2, 0, 0, 3, \dots\}$$

- usually Anti-imaging filter can be kept after the upampler to remove unwanted image developed due to upsampling.
- The anti-imaging filter and upampler together is called interpolator.
- upsampler is used to increase the sampling rate.
- Anti-imaging filter is used to remove unwanted images.



→ Spectrum of upsampled signal

→ The Z-transform of the signal $y(n)$ is given by

$$y(z) = \sum_{n=-\infty}^{\infty} y(n) z^{-n}$$

$$= \sum_{n=-\infty}^{\infty} x\left(\frac{n}{I}\right) z^{-n}$$

$$= \sum_{v=-\infty}^{\infty} x(v) z^{-vI}$$

$$= \sum_{v=-\infty}^{\infty} x(v) z^{-vI}$$

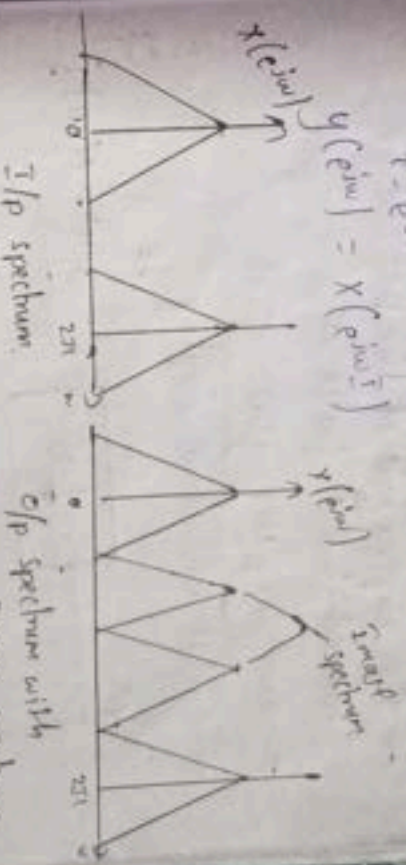
Let $\frac{n}{I} = v, n = \frac{v}{I}$

$$y(z) = \sum_{n=-\infty}^{\infty} x(n) z^{-nI}$$

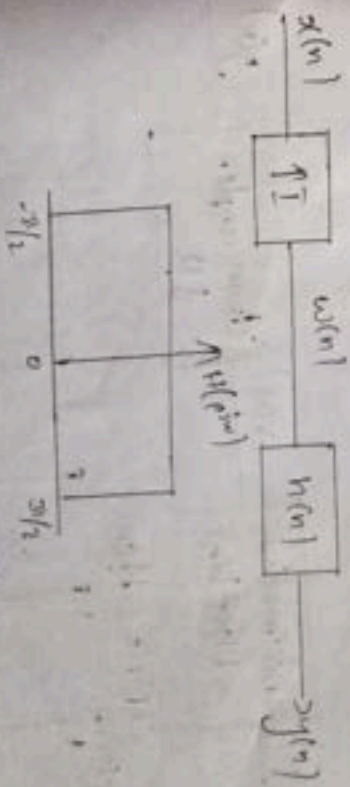
$$= X(z^I)$$

$$z = e^{j\omega}$$

$$y(e^{j\omega}) = X(e^{j\omega I})$$



Anti-imaging filter

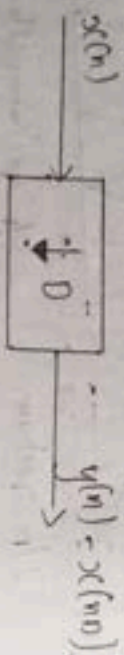


→ The filter which is used for removing image spectrum is known as anti-imaging filter.

Down Sampling (or) Decimation

Def: Reducing the sampling rate of a discrete time system is called down sampling.

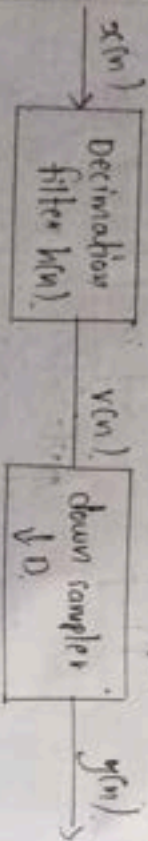
- > Down sampling is also called as decimation.
- > The sampling rate of the DTS can be reduced by a factor D .
- > Decim sampling $y(n) = x(n/D)$
- > Symbol for down sample $\downarrow D$.



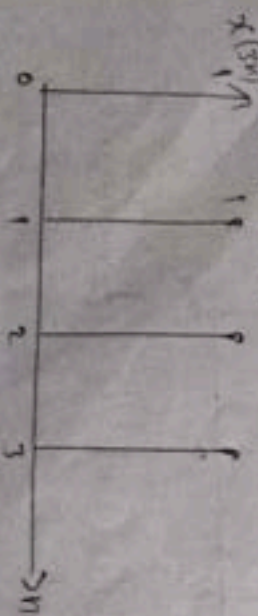
Ex: $x(n) = \{1, 2, 3, 1, 2, 3, 1, 2, 3\}$

$x(2n) = \{1, 3, 2, 1, 3, 2\}$

$x(5n) = \{1, 1, 1, 1, \dots\}$



If $D=3$ then



-> The decimator consist of two blocks, i.e. decimation filter, down sampler etc.

Spectrum of down sampled signal

$$\frac{1}{T} = D \Rightarrow T' = TD$$

where T = Sampling period

D = down sampling

T' = New sampling period

-> derivation of down sampling.

$$x(z) = \sum_{n=-\infty}^{\infty} x(n) z^{-n} \quad \text{--- (1)}$$

-> The periodic train of impulses is given by

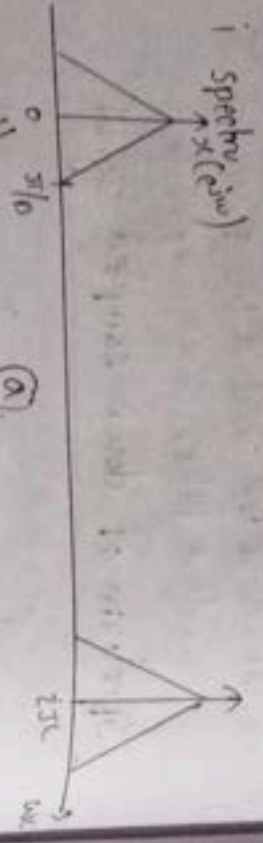
$$p(n) = \begin{cases} 1, & n = 0, \pm D, \pm 2D, \dots \\ 0, & \text{otherwise} \end{cases}$$

$$p(n) = \frac{1}{D} \sum_{k=-\infty}^{\infty} e^{j2\pi k n / D} \quad n = -\infty \text{ to } \infty$$

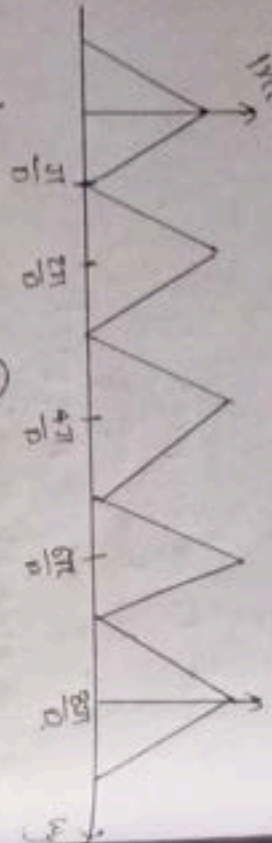
$$x'(n) = x(n) p(n)$$

$$X'(e^{j\omega}) = \frac{1}{D} \sum_{k=-\infty}^{\infty} X(e^{j(\omega - 2\pi k / D)})$$

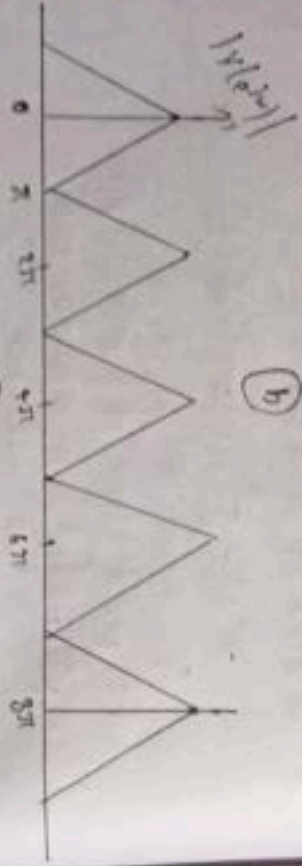
1. Spectrum $X(e^{j\omega})$



(a)



(b)



(c)

(a) - shows the spectrum of input.

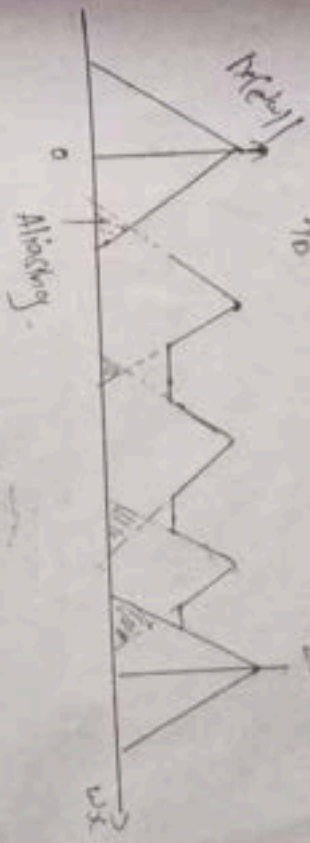
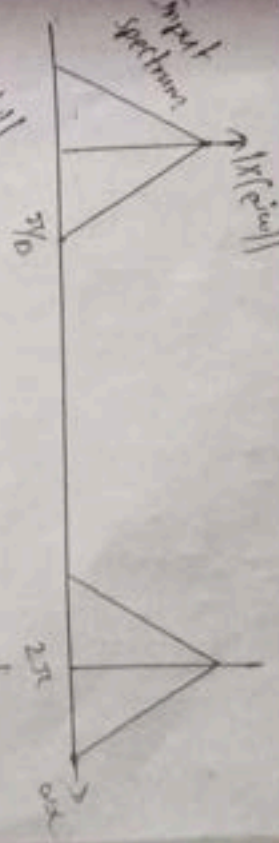
(b) - shows the normalized output.

(c) - shows the aliased output.

Anti-aliasing filter

- In anti-aliasing filter, input and output spectra are overlapped.

Input spectrum



Aliasing