BLM2041 Signals and Systems

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Digital Signal Processing

FIR Filtering and Frequency Response

LECTURE OBJECTIVES

- INTRODUCE FILTERING IDEA
 - Weighted Average
 - Running Average
- FINITE IMPULSE RESPONSE FILTERS
 - -FIR Filters
 - Show how to **compute** the output y[n] from the input signal, x[n]

LECTURE OBJECTIVES

- SINUSOIDAL INPUT SIGNAL
 - DETERMINE the FIR FILTER OUTPUT
- FREQUENCY RESPONSE of FIR
 - PLOTTING vs. Frequency
 - MAGNITUDE vs. Freq
 - PHASE vs. Freq $H(e^{j\hat{\omega}}) = |H(e^{j\hat{\omega}})|e^{j\angle H(e^{j\hat{\omega}})}$

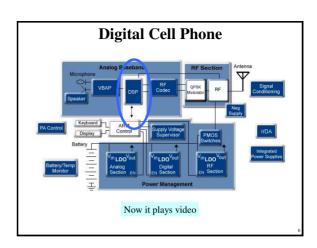
MAG

PHASE

DIGITAL FILTERING



- CONCENTRATE on the COMPUTER
 - PROCESSING ALGORITHMS
 - SOFTWARE (MATLAB)
 - HARDWARE: DSP chips, VLSI
- DSP: DIGITAL SIGNAL PROCESSING



DISCRETE-TIME SYSTEM



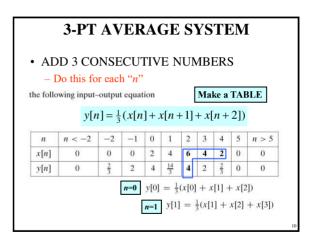
- OPERATE on x[n] to get y[n]
- WANT a GENERAL CLASS of SYSTEMS
 - ANALYZE the SYSTEM
 - TOOLS: TIME-DOMAIN & FREQUENCY-DOMAIN
 - SYNTHESIZE the SYSTEM

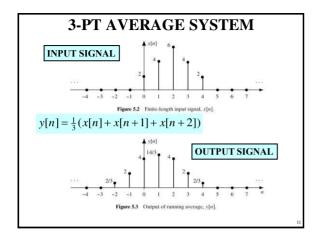
D-T SYSTEM EXAMPLES

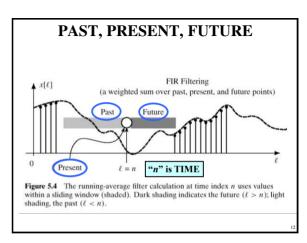


- EXAMPLES:
 - POINTWISE OPERATORS
 - SQUARING: $y[n] = (x[n])^2$
 - RUNNING AVERAGE
 - RULE: "the output at time *n* is the average of three consecutive input values"

• x[n] is a LIST of NUMBERS - INDEXED by "n" Ax[n] 6 4 5TEM PLOT 2 -4 -3 -2 -1 0 1 2 3 4 5 6 7







ANOTHER 3-pt AVERAGER

- Uses "PAST" VALUES of x[n]
 - IMPORTANT IF "n" represents REAL TIME
 - WHEN x[n] & y[n] ARE STREAMS

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

n	n < -2	-2	-1	0	1	2	3	4	5	6	7	n > 7
x[n]	0	0	0	2	4	6	4	2	D	0	0	0
y[n]	0	0	0	2/3	2	4	14	4	2	2/3	0	0

GENERAL FIR FILTER

- FILTER COEFFICIENTS $\{b_{\nu}\}$
 - DEFINE THE FILTER

$$y[n] = \sum_{k=0}^{M} b_k x[n-k]$$

- For example,
$$b_k = \{3, -1, 2, 1\}$$

$$y[n] = \sum_{k=0}^{3} b_k x[n-k]$$

$$= 3x[n] - x[n-1] + 2x[n-2] + x[n-3]$$

GENERAL FIR FILTER

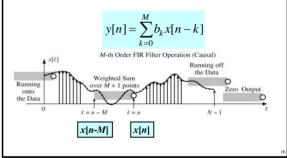
• FILTER COEFFICIENTS $\{b_{\nu}\}$

$$y[n] = \sum_{k=0}^{M} b_k x[n-k]$$

- FILTER **ORDER** is *M*
- FILTER LENGTH is L = M+1
 - NUMBER of FILTER COEFFS is L

GENERAL FIR FILTER

• SLIDE a WINDOW across x[n]

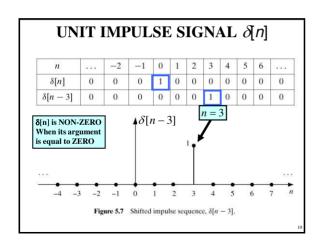


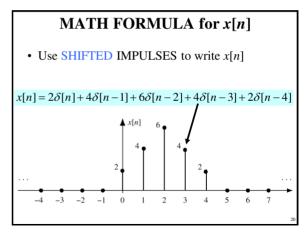


SPECIAL INPUT SIGNALS

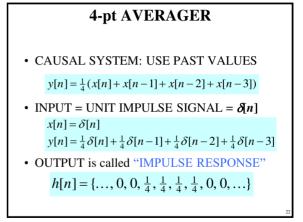
- FREQUENCY RESPONSE (LATER) • x[n] = SINUSOID
- x[n] has only one NON-ZERO VALUE

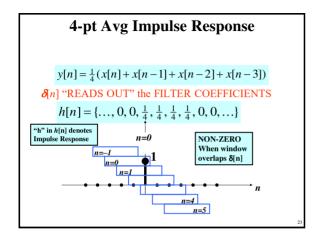
$$\delta[n] = \begin{cases} 1 & n = 0 \\ 0 & n \neq 0 \end{cases}$$
UNIT-IMPULSE

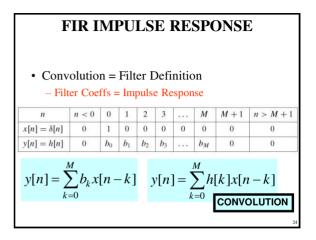




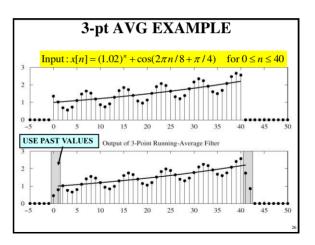
SUM of SHIFTED IMPULSES $2\delta[n]$ $4\delta[n-1]$ $6\delta[n-2]$ $4\delta[n-3]$ $2\delta[n-4]$ x[n] $x[n] = \sum x[k]\delta[n-k]$ This formula ALWAYS works $= \ldots + x[-1]\delta[n+1] + x[0]\delta[n] + x[1]\delta[n-1] + \ldots$ (5.3.6)

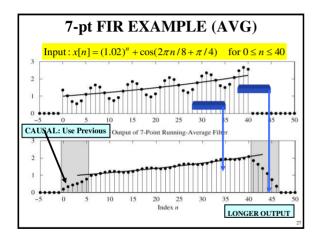


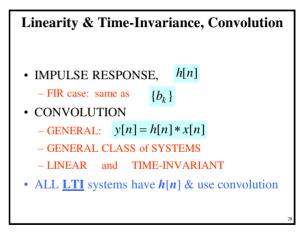


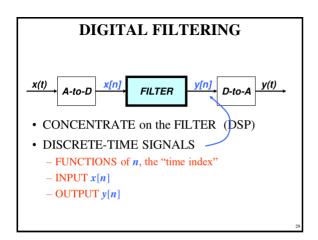


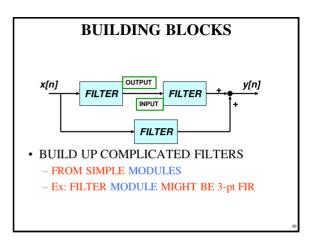
• 7-point AVERAGER - Removes cosine • By making its amplitude (A) smaller • 3-point AVERAGER - Changes A slightly $y_{3}[n] = \sum_{k=0}^{6} \left(\frac{1}{7}\right)x[n-k]$



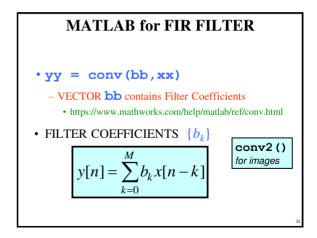


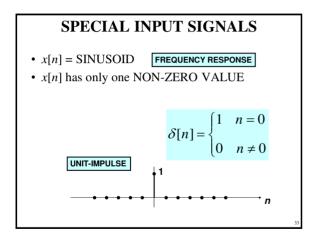


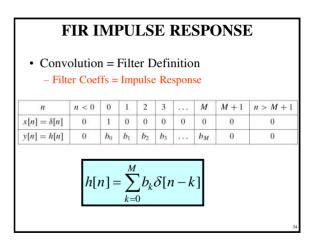


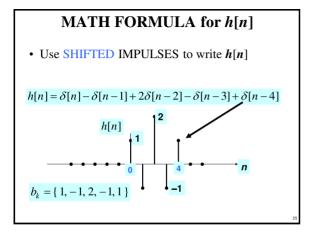


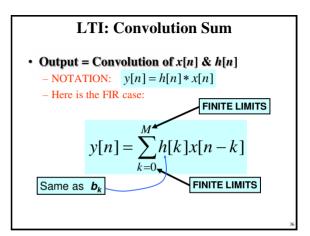
• FILTER COEFFICIENTS $\{b_k\}$ - DEFINE THE FILTER $y[n] = \sum_{k=0}^{M} b_k x[n-k]$ - For example, $b_k = \{3, -1, 2, 1\}$ $y[n] = \sum_{k=0}^{3} b_k x[n-k]$ = 3x[n] - x[n-1] + 2x[n-2] + x[n-3]



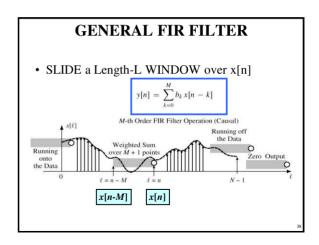




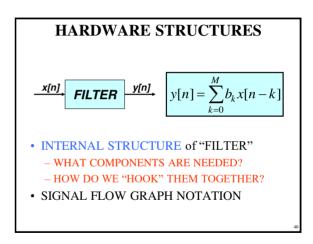


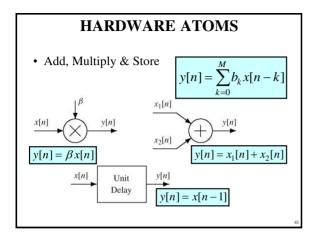


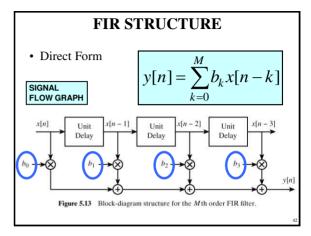
CONVOLUTION Example $h[n] = \delta[n] - \delta[n-1] + 2\delta[n-2] - \delta[n-3] + \delta[n-4]$ x[n] = u[n] $n \mid -1 \quad 0 \quad 1 \quad 2 \quad 3 \quad 4$ x[n] = 0 1 h[n]0 1 h[0]x[n]0 0 0 h[1]x[n-1]-1-1 -1h[2]x[n-2]0 0 0 2 2 2 h[3]x[n-3]0 0 Λ 0 -1 -1 -1 -1 -1 h[4]x[n-4]0 0 0 0 0 1 1 y[n] = 0 - 1



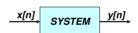
POP QUIZ • FIR Filter is "FIRST DIFFERENCE" y[n] = x[n] - x[n-1]• INPUT is "UNIT STEP" $u[n] = \begin{cases} 1 & n \ge 0 \\ 0 & n < 0 \end{cases}$ • Find y[n] $y[n] = u[n] - u[n-1] = \delta[n]$







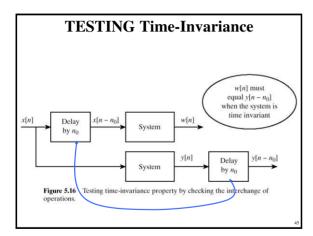
SYSTEM PROPERTIES



- MATHEMATICAL DESCRIPTION
- TIME-INVARIANCE
- LINEARITY
- CAUSALITY
 - "No output prior to input"

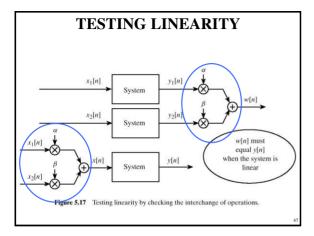
TIME-INVARIANCE

- IDEA:
 - "Time-Shifting the input will cause the same timeshift in the output"
- EOUIVALENTLY.
 - We can prove that
 - The time origin (*n*=0) is picked arbitrary



LINEAR SYSTEM

- LINEARITY = Two Properties
- SCALING
 - "Doubling x[n] will double y[n]"
- SUPERPOSITION:
 - "Adding two inputs gives an output that is the sum of the individual outputs"



LTI SYSTEMS

- LTI: Linear & Time-Invariant
- COMPLETELY CHARACTERIZED by:
 - IMPULSE RESPONSE h[n]
 - $\underline{\mathbf{CONVOLUTION}}: \ y[n] = x[n] * h[n]$
 - The "rule" defining the system can ALWAYS be rewritten as convolution
- FIR Example: h[n] is same as b_k

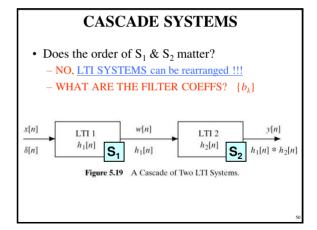
POP QUIZ

- FIR Filter is "FIRST DIFFERENCE"
 - -y[n] = x[n] x[n-1]
- · Write output as a convolution
 - Need impulse response

$$h[n] = \delta[n] - \delta[n-1]$$

- Then, another way to compute the output:

$$y[n] = (\delta[n] - \delta[n-1]) * x[n]$$



CASCADE EQUIVALENT - Find "overall" h[n] for a cascade? $x[n] \qquad x[n] \qquad x[n$

DOMAINS: Time & Frequency

- Time-Domain: "n" = time
 - -x[n] discrete-time signal
 - -x(t) continuous-time signal
- Frequency Domain (sum of sinusoids)
 - Spectrum vs. f(Hz)
 - ANALOG vs. DIGITAL
 - Spectrum vs. omega-hat
- Move back and forth **OUICKLY**

FREQUENCY RESPONSE

- INPUT: x[n] = SINUSOID
- OUTPUT: y[n] will also be a SINUSOID
 - Different Amplitude and Phase
 - -SAME Frequency
- · AMPLITUDE & PHASE CHANGE
 - Called the **FREQUENCY RESPONSE**

$$x[n] = Ae^{j\varphi}e^{j\hat{\omega}n} - \infty < n < \infty$$

$$x[n] \text{ is the input signal—a complex exponential}$$

$$y[n] = \sum_{k=0}^{M} b_k x[n-k] = \sum_{k=0}^{M} h[k]x[n-k]$$
FIR DIFFERENCE EQUATION

COMPLEX EXP OUTPUT

• Use the FIR "Difference Equation"

$$y[n] = \sum_{k=0}^{M} b_k x[n-k] = \sum_{k=0}^{M} b_k A e^{j\varphi} e^{j\hat{\omega}(n-k)}$$
$$= \left(\sum_{k=0}^{M} b_k e^{j\hat{\omega}(-k)}\right) A e^{j\varphi} e^{j\hat{\omega}n}$$
$$= H(\hat{\omega}) A e^{j\varphi} e^{j\hat{\omega}n}$$

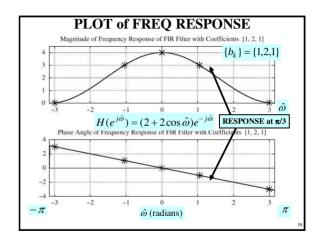
FREQUENCY RESPONSE

• At each frequency, we can **DEFINE**

$$H(e^{j\hat{\omega}}) = \sum_{k=0}^{M} b_k e^{-j\hat{\omega}k}$$
FREQUENCY RESPONSE

- Complex-valued formula
 - Has MAGNITUDE vs. frequency
 - And PHASE vs. frequency
- Notation: $H(e^{j\hat{\omega}})$ in place of $H(\hat{\omega})$

EXAMPLE 6.1 $\{b_k\} = \{1, 2, 1\}$ $H(e^{j\hat{\omega}}) = 1 + 2e^{-j\hat{\omega}} + e^{-j2\hat{\omega}}$ $= e^{-j\hat{\omega}}(e^{j\hat{\omega}} + 2 + e^{-j\hat{\omega}})$ $= e^{-j\hat{\omega}}(2 + 2\cos\hat{\omega})$ Since $(2 + 2\cos\hat{\omega}) \ge 0$ Magnitude is $|H(e^{j\hat{\omega}})| = (2 + 2\cos\hat{\omega})$ and Phase is $\angle H(e^{j\hat{\omega}}) = -\hat{\omega}$



Find y[n] when $H(e^{j\hat{\omega}})$ is known and $x[n] = 2e^{j\pi/4}e^{j(\pi/3)n}$ $\frac{x[n]}{H(e^{j\hat{\omega}})} \underbrace{H(e^{j\hat{\omega}})}_{y[n]} \underbrace{V[n]}_{y[n]}$ $H(e^{j\hat{\omega}}) = (2 + 2\cos\hat{\omega})e^{-j\hat{\omega}}$

EXAMPLE 6.2 (answer)

Find
$$y[n]$$
 when $x[n] = 2e^{j\pi/4}e^{j(\pi/3)n}$

One Step - evaluate $H(e^{j\hat{\omega}})$ at $\hat{\omega} = \pi/3$
 $H(e^{j\hat{\omega}}) = (2 + 2\cos\hat{\omega})e^{-j\hat{\omega}}$
 $H(e^{j\hat{\omega}}) = 3e^{-j\pi/3}$ @ $\hat{\omega} = \pi/3$
 $y[n] = (3e^{-j\pi/3}) \times 2e^{j\pi/4}e^{j(\pi/3)n} = 6e^{-j\pi/12}e^{j(\pi/3)n}$

EXAMPLE: COSINE INPUT

Find
$$y[n]$$
 when $H(e^{j\hat{\omega}})$ is known and $x[n] = 2\cos(\frac{\pi}{3}n + \frac{\pi}{4})$

$$\xrightarrow{x[n]} H(e^{j\hat{\omega}}) \xrightarrow{y[n]}$$

$$H(e^{j\hat{\omega}}) = (2 + 2\cos\hat{\omega})e^{-j\hat{\omega}}$$

EX: COSINE INPUT

Find
$$y[n]$$
 when $x[n] = 2\cos(\frac{\pi}{3}n + \frac{\pi}{4})$
 $2\cos(\frac{\pi}{3}n + \frac{\pi}{4}) = e^{j(\pi n/3 + \pi/4)} + e^{-j(\pi n/3 + \pi/4)}$
 $\Rightarrow x[n] = x_1[n] + x_2[n]$
Use $y_1[n] = H(e^{j\pi/3})e^{j(\pi n/3 + \pi/4)}$
 $y_2[n] = H(e^{-j\pi/3})e^{-j(\pi n/3 + \pi/4)}$
 $\Rightarrow y[n] = y_1[n] + y_2[n]$

EX: COSINE INPUT (ans-2)

Find
$$y[n]$$
 when $x[n] = 2\cos(\frac{\pi}{3}n + \frac{\pi}{4})$
 $H(e^{j\hat{\omega}}) = (2 + 2\cos\hat{\omega})e^{-j\hat{\omega}}$
 $y_1[n] = H(e^{j\pi/3})e^{j(\pi n/3 + \pi/4)} = 3e^{-j(\pi/3)}e^{j(\pi n/3 + \pi/4)}$
 $y_2[n] = H(e^{-j\pi/3})e^{-j(\pi n/3 + \pi/4)} = 3e^{j(\pi/3)}e^{-j(\pi n/3 + \pi/4)}$
 $y[n] = 3e^{j(\pi n/3 - \pi/12)} + 3e^{-j(\pi n/3 - \pi/12)}$
 $\Rightarrow y[n] = 6\cos(\frac{\pi}{3}n - \frac{\pi}{12})$

MATLAB: FREQUENCY RESPONSE

- •HH = freqz(bb,1,ww)
 - VECTOR **bb** contains Filter Coefficients
 - https://www.mathworks.com/help/signal/ref/freqz.html
- EILTED COEFFICIENTS (b)

$$H(e^{j\hat{\omega}}) = \sum_{k=0}^{M} b_k e^{-j\hat{\omega}k}$$

Time & Frequency Relation

Get Frequency Response from h[n]
 Here is the FIR case:

$$H(e^{j\hat{\omega}}) = \sum_{k=0}^{M} b_k e^{-j\hat{\omega}k} = \sum_{k=0}^{M} h[k] e^{-j\hat{\omega}k}$$
IMPULSE RESPONSE

BLOCK DIAGRAMS

• Equivalent Representations

