

Lecture 14: Discrete -Time Filters

Foundations of Digital Signal Processing

Outline

- Circular Convolution Review
- The DTFT and the DFT: The Relationship
- The Fast Fourier Transform
- Designing the magnitude response
- Designing the phase response

■ Homework #6

- Due Thursday
- Submit via canvas

■ Coding Problem #4

- Due next week
- Submit via canvas

Lecture 14: Discrete -Time Filters

Foundations of Digital Signal Processing

Outline

- **Circular Convolution Review**
- The DTFT and the DFT: The Relationship
- The Fast Fourier Transform
- Designing the magnitude response
- Designing the phase response

Building Connections

■ **A sliding window**

- Machine learning project – find red cars

Building Connections

■ A sliding window

- Machine learning project – find red cars



Deriving Transforms

■ Consider the Inverse Discrete-Time Fourier Transform....

- What happens if we sample $X(\omega)$?

$$x[n] = \frac{1}{2\pi} \int_{2\pi} X(\omega) e^{+j\omega n} d\omega$$

The Discrete Fourier Transform

■ Circular Convolution

- Multiplication property (DFT)

$$x[n]y[n] \leftrightarrow \frac{1}{N} X[k] \odot Y[k]$$

- Convolution property (DFT)

$$x[n] \odot y[n] \leftrightarrow X[k]Y[k]$$

The Discrete Fourier Transform

■ Circular Convolution

- Multiplication property (DTFT)

$$x[n]y[n] \leftrightarrow \frac{1}{2\pi} X(\omega) \odot Y(\omega)$$

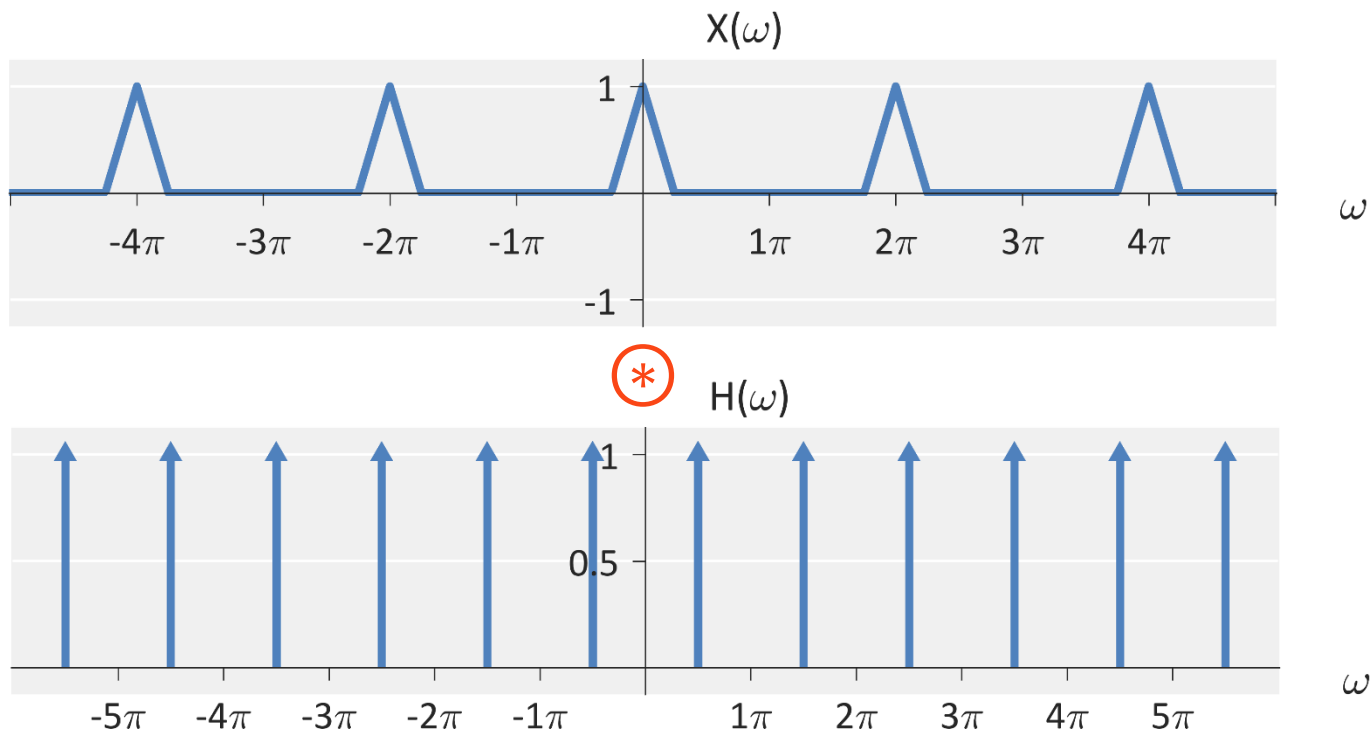
- Convolution property (DTFT)

$$x[n] * y[n] \leftrightarrow X(\omega)Y(\omega)$$

Circular Convolution

■ What is Circular Convolution?

- Convolution for periodic signals



Circular Convolution

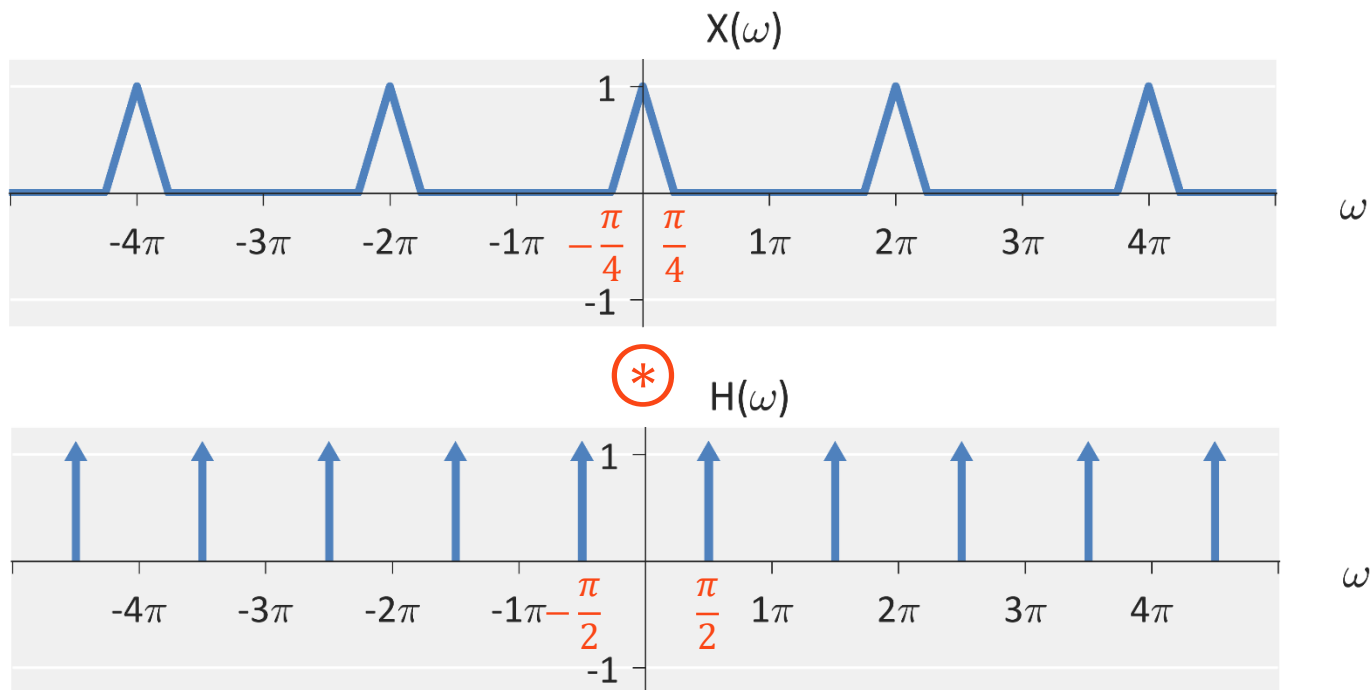
■ What is Circular Convolution?

- Convolution for periodic signals
- Convolve
 - ◇ One period of one signal
 - ◇ With the entire second signal

Circular Convolution

■ What is Circular Convolution?

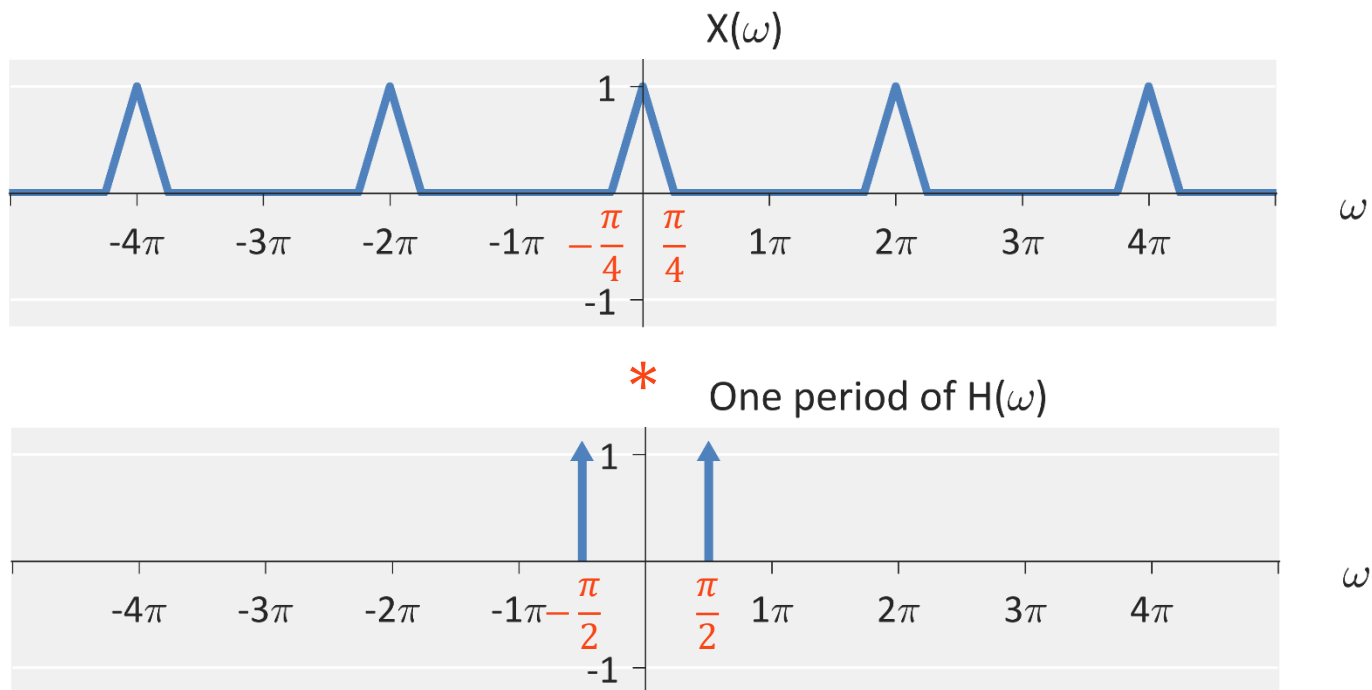
- Convolution for periodic signals
 - ◇ One period of one signal
 - ◇ With the entire second signal



Circular Convolution

■ What is Circular Convolution?

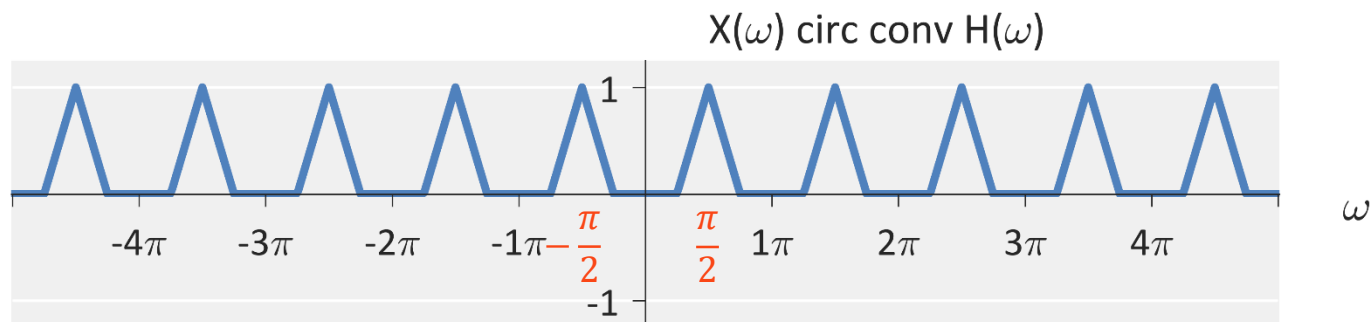
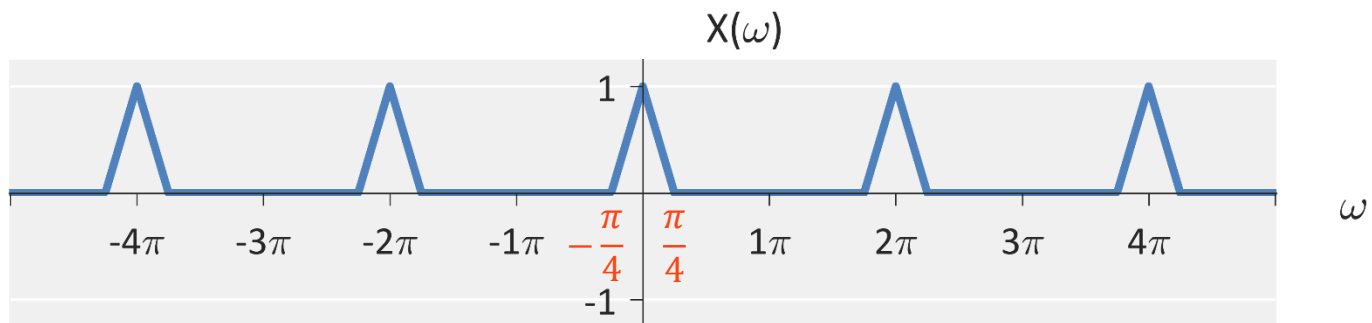
- Convolution for periodic signals
 - ◇ One period of one signal
 - ◇ With the entire second signal



Circular Convolution

■ What is Circular Convolution?

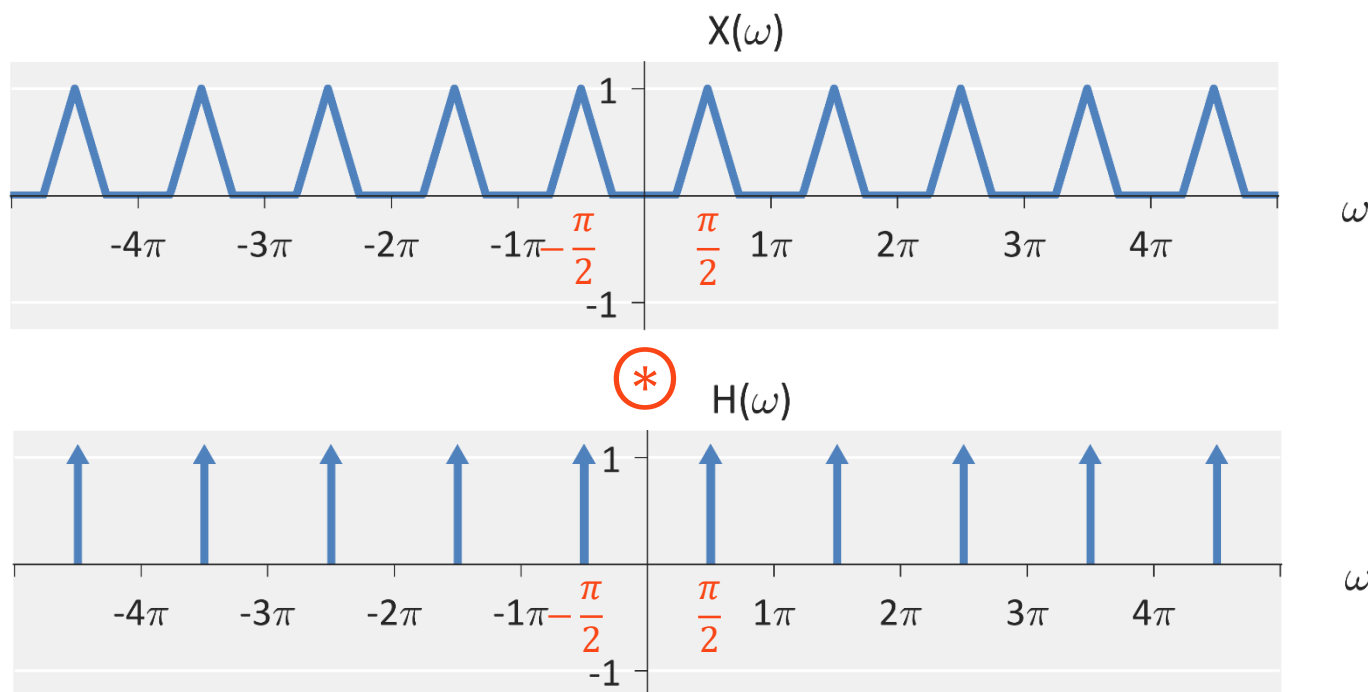
- Convolution for periodic signals
 - ◇ One period of one signal
 - ◇ With the entire second signal



Circular Convolution

■ What is Circular Convolution?

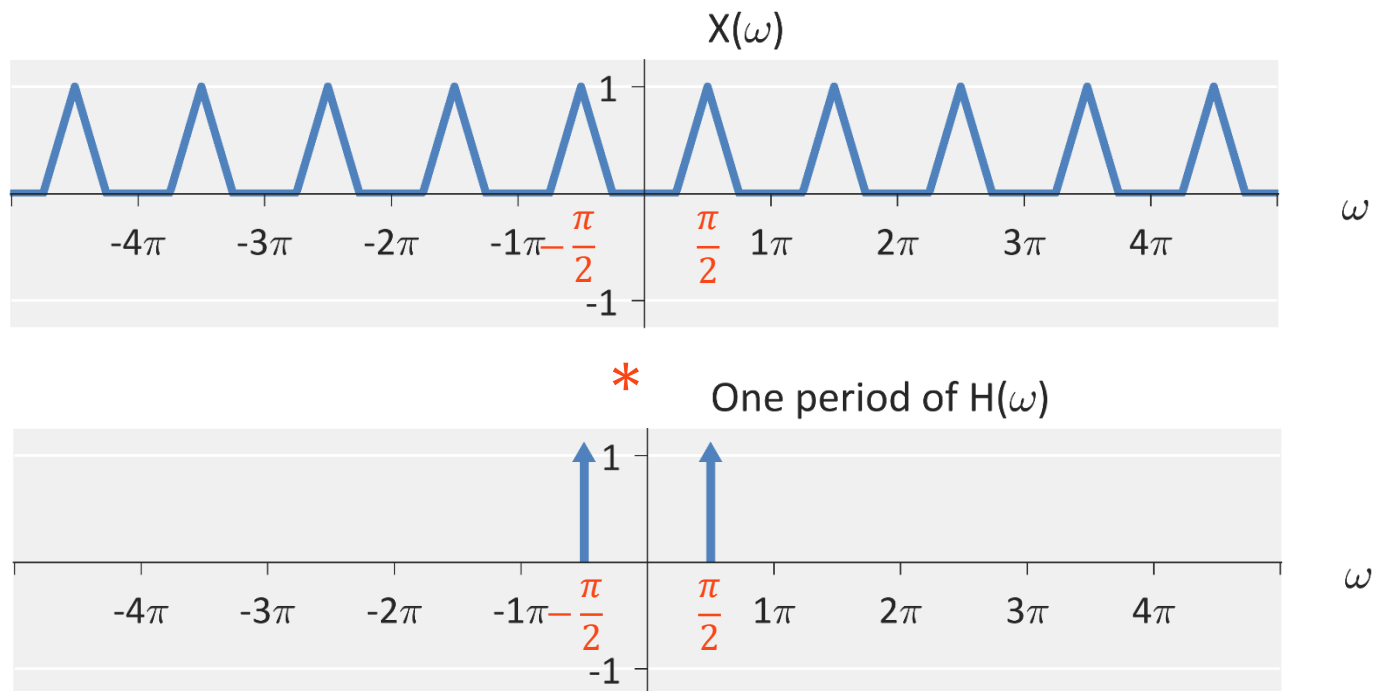
- Convolution for periodic signals
 - ◇ One period of one signal
 - ◇ With the entire second signal



Circular Convolution

■ What is Circular Convolution?

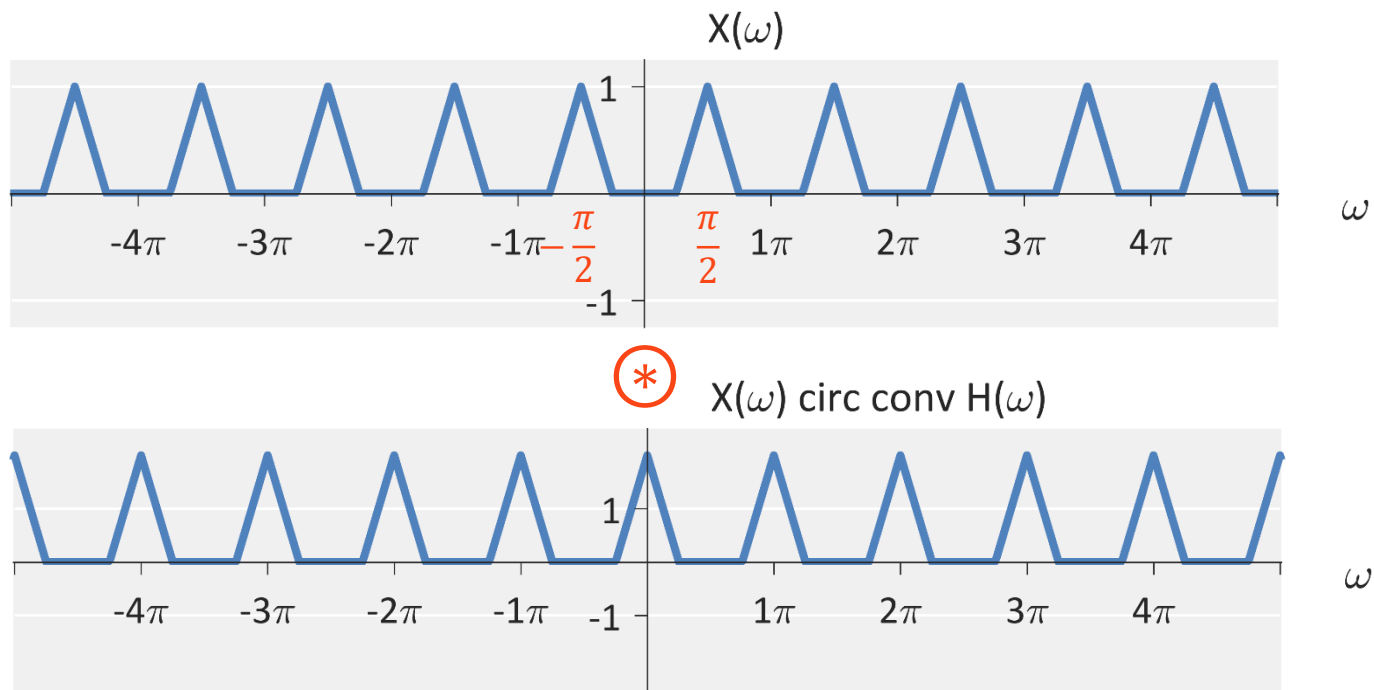
- Convolution for periodic signals
 - ◇ One period of one signal
 - ◇ With the entire second signal



Circular Convolution

■ What is Circular Convolution?

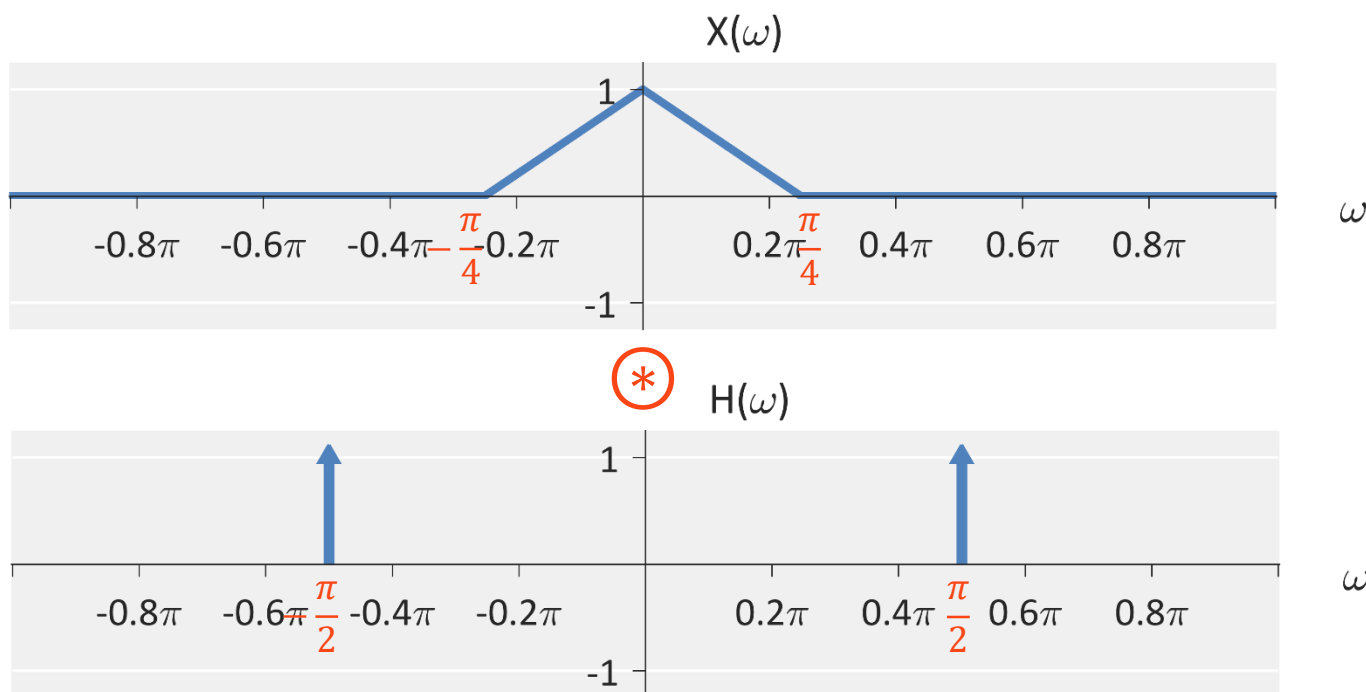
- Convolution for periodic signals
 - ◇ One period of one signal
 - ◇ With the entire second signal



Circular Convolution

■ What is Circular Convolution?

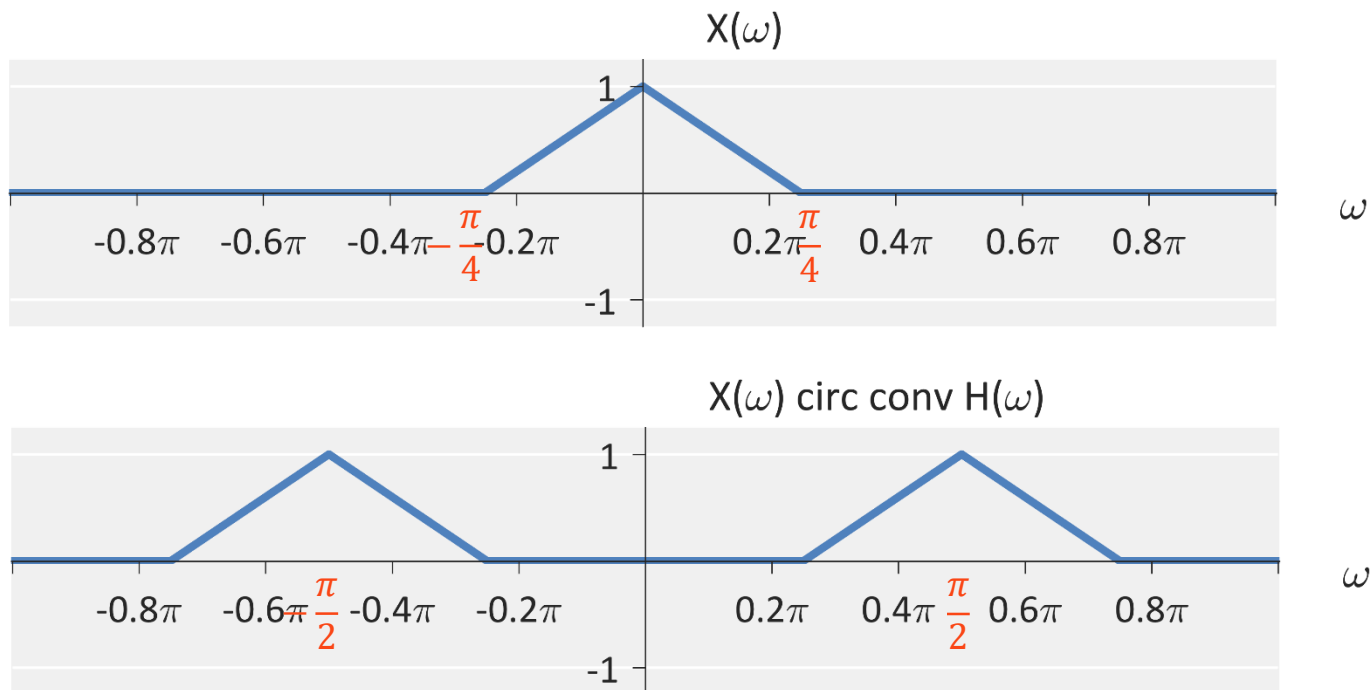
- Convolution for periodic signals
 - ◇ OR Perform convolution between two periods
 - ◇ But assume periodic boundary conditions



Circular Convolution

■ What is Circular Convolution?

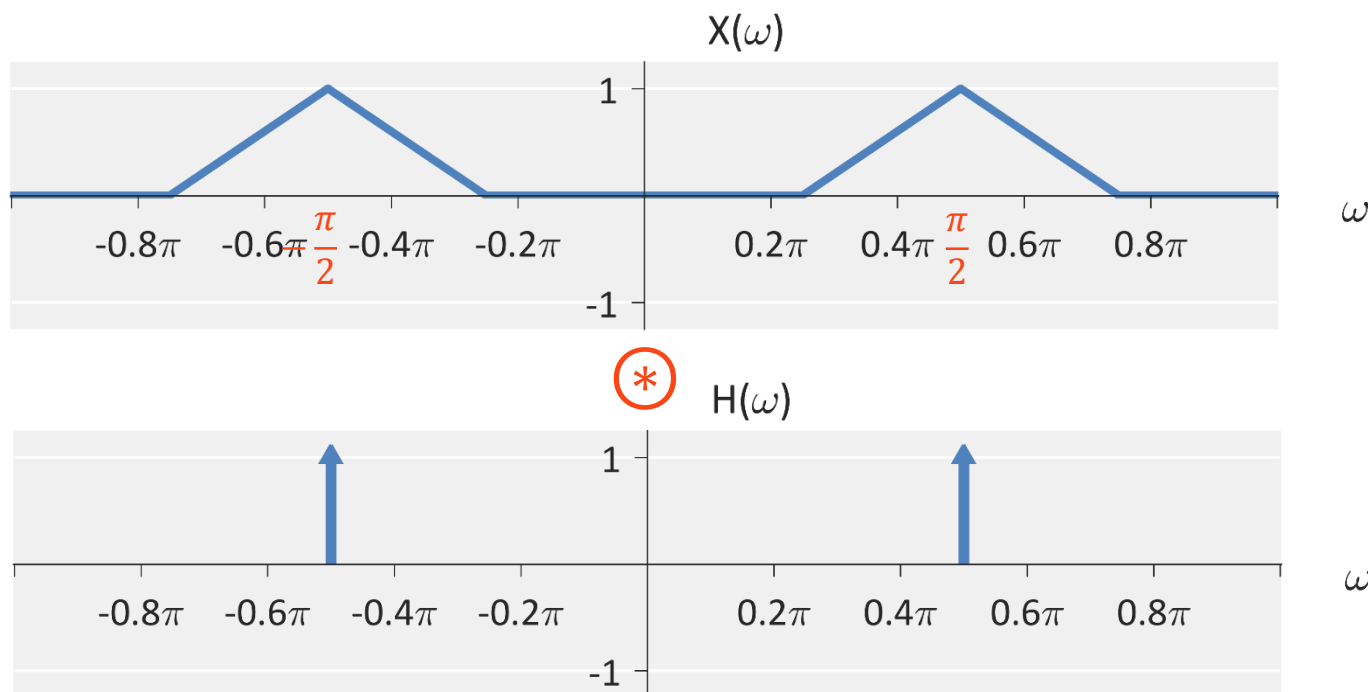
- Convolution for periodic signals
 - ◇ OR Perform convolution between two periods
 - ◇ But assume periodic boundary conditions



Circular Convolution

■ What is Circular Convolution?

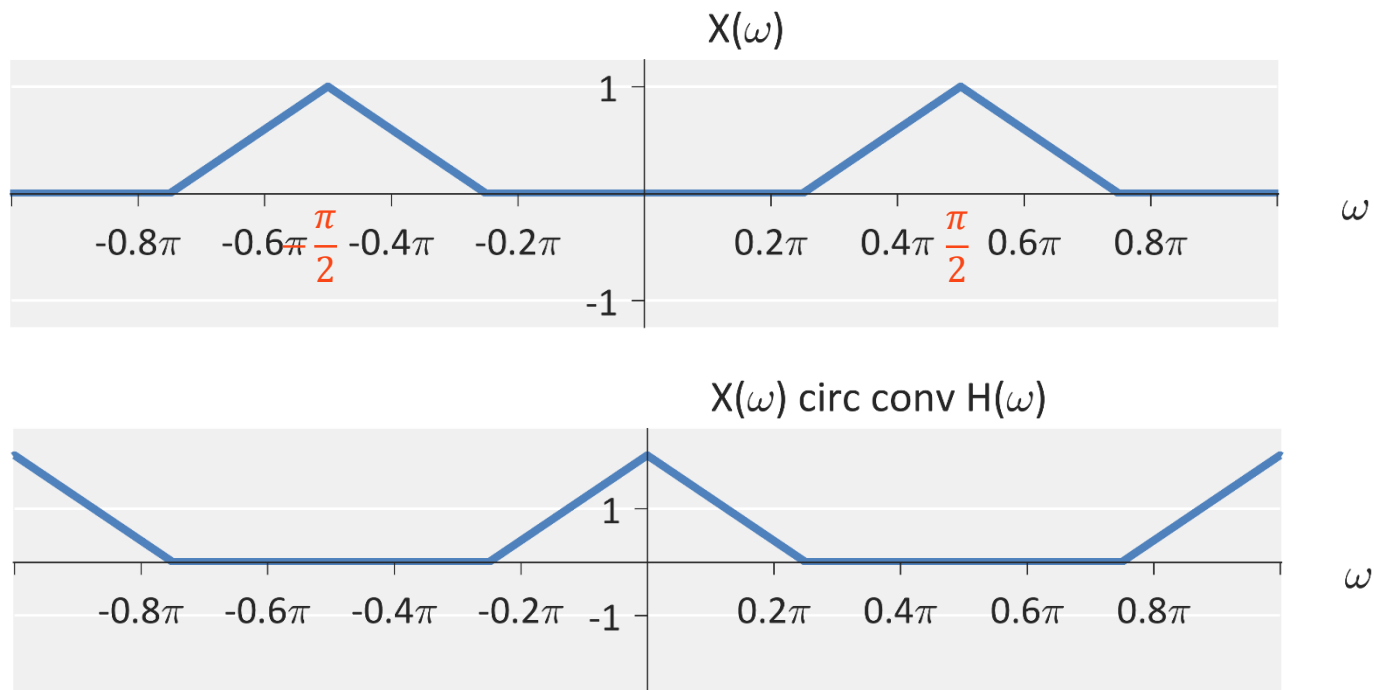
- Convolution for periodic signals
 - ◇ OR Perform convolution between two periods
 - ◇ But assume periodic boundary conditions



Circular Convolution

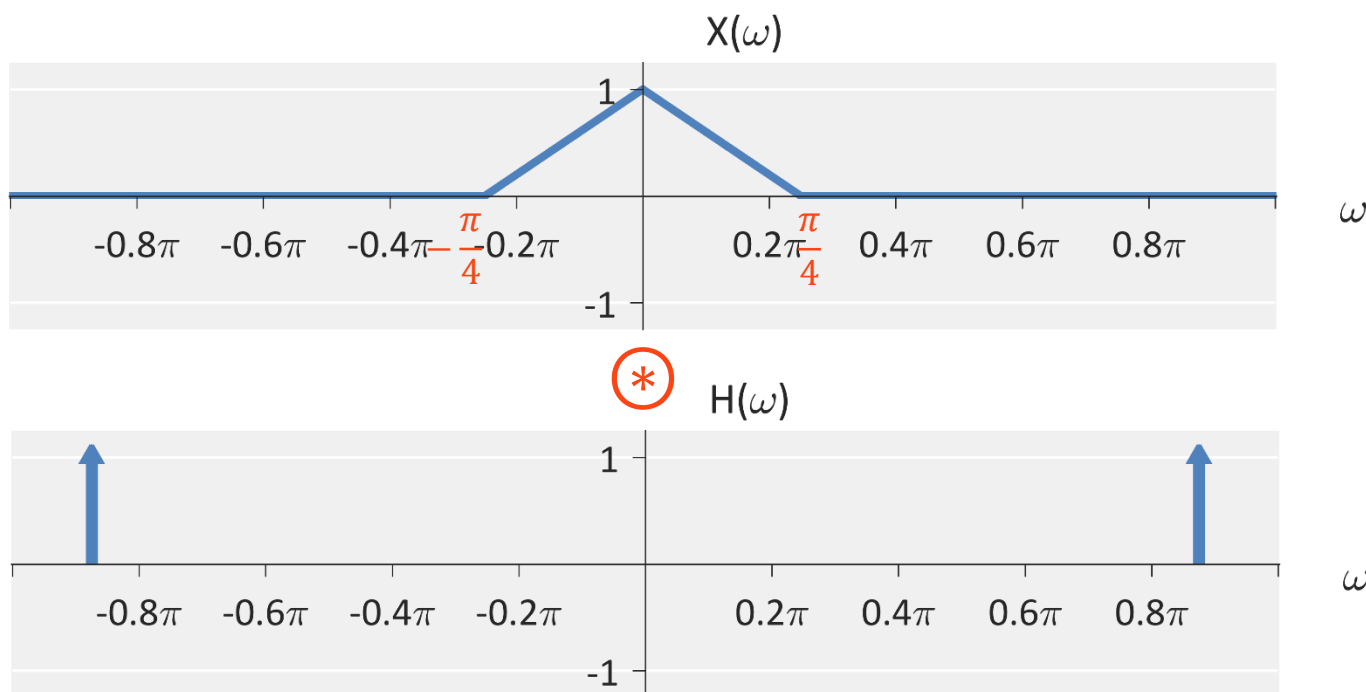
■ What is Circular Convolution?

- Convolution for periodic signals
 - ◇ OR Perform convolution between two periods
 - ◇ But assume periodic boundary conditions



Circular Convolution

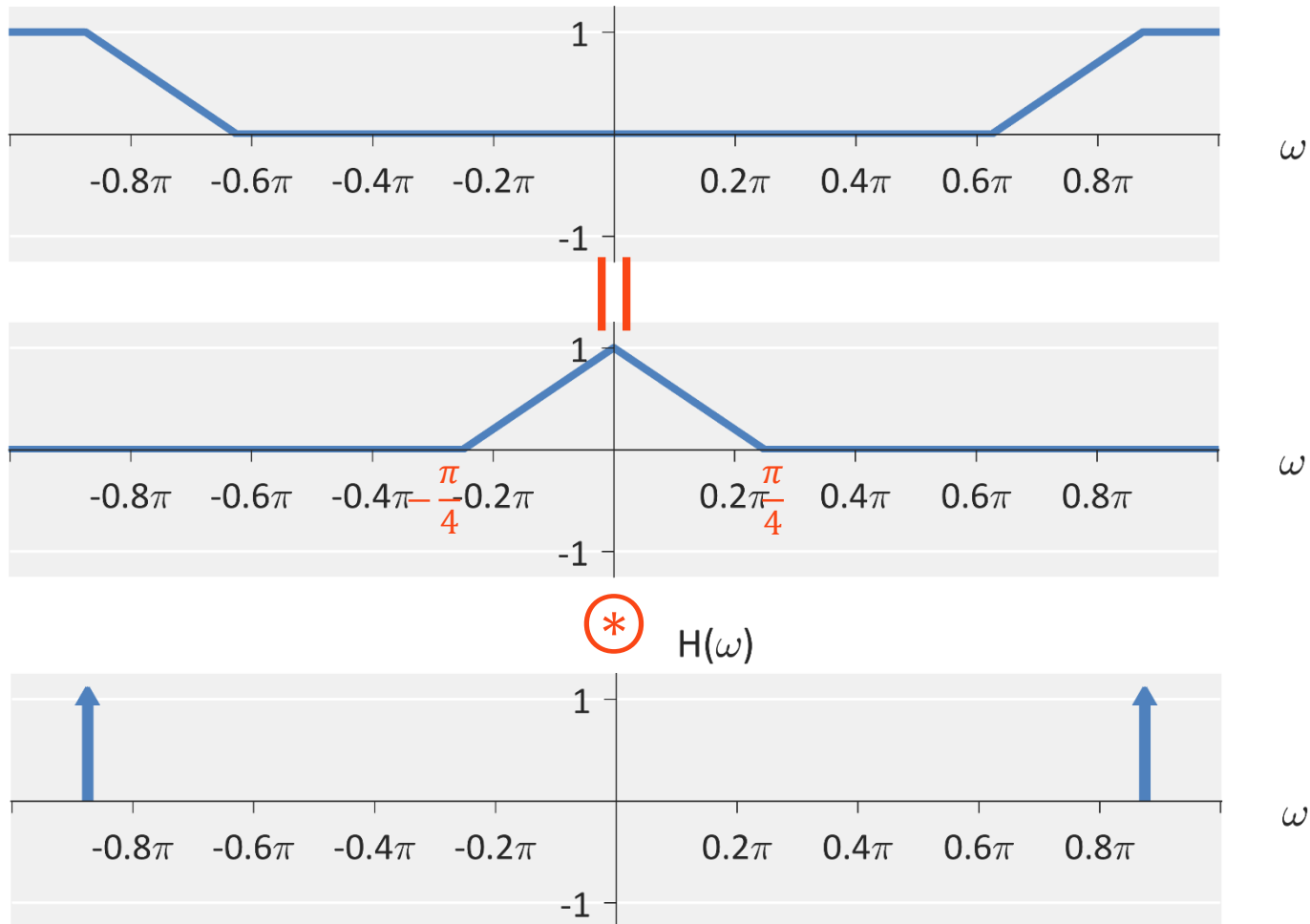
■ Example: Compute the Circular Convolution:



Circular Convolution

■ Example: Compute the Circular Convolution:

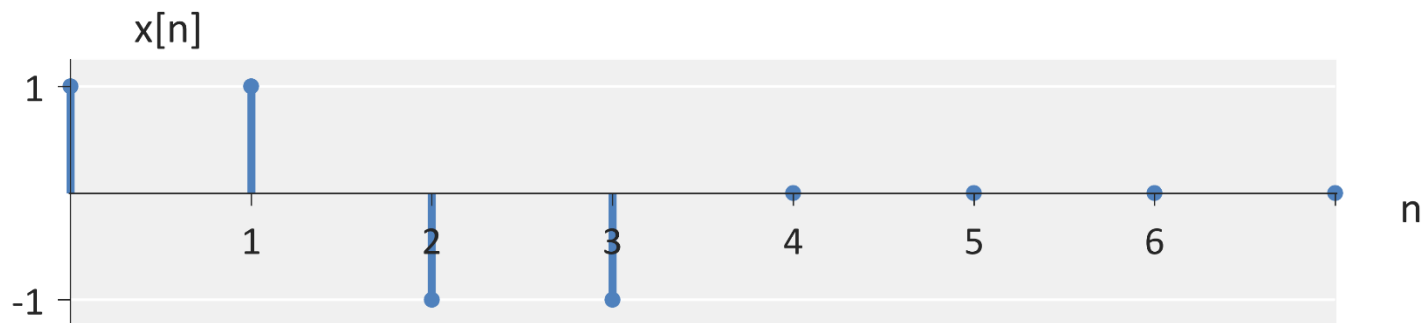
$X(\omega)$ circ conv $H(\omega)$



Circular Convolution

■ What is Circular Convolution?

- Convolution for periodic signals
 - ◇ One period of one signal
 - ◇ With the entire second signal



$*$

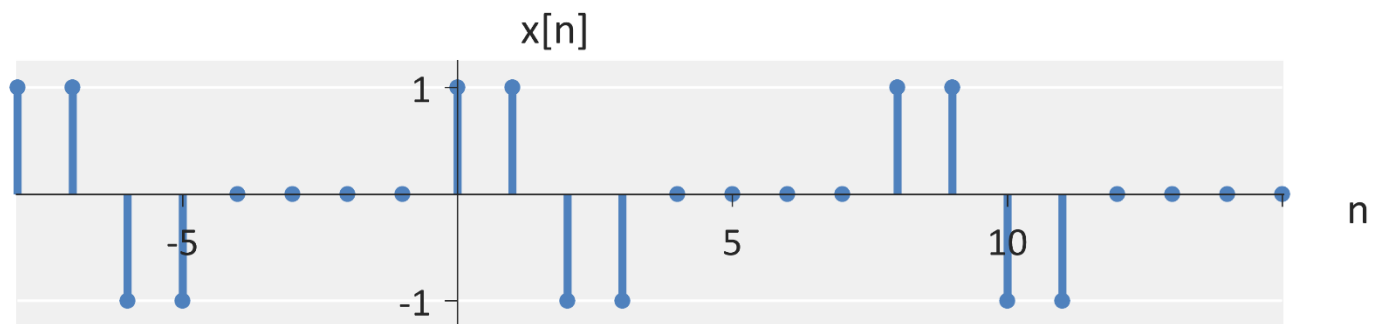
$$h[n] = \delta[n - 6]$$

Assume these are finite length-8 signals

Circular Convolution

■ What is Circular Convolution?

- Convolution for periodic signals
 - ◇ One period of one signal
 - ◇ With the entire second signal



*

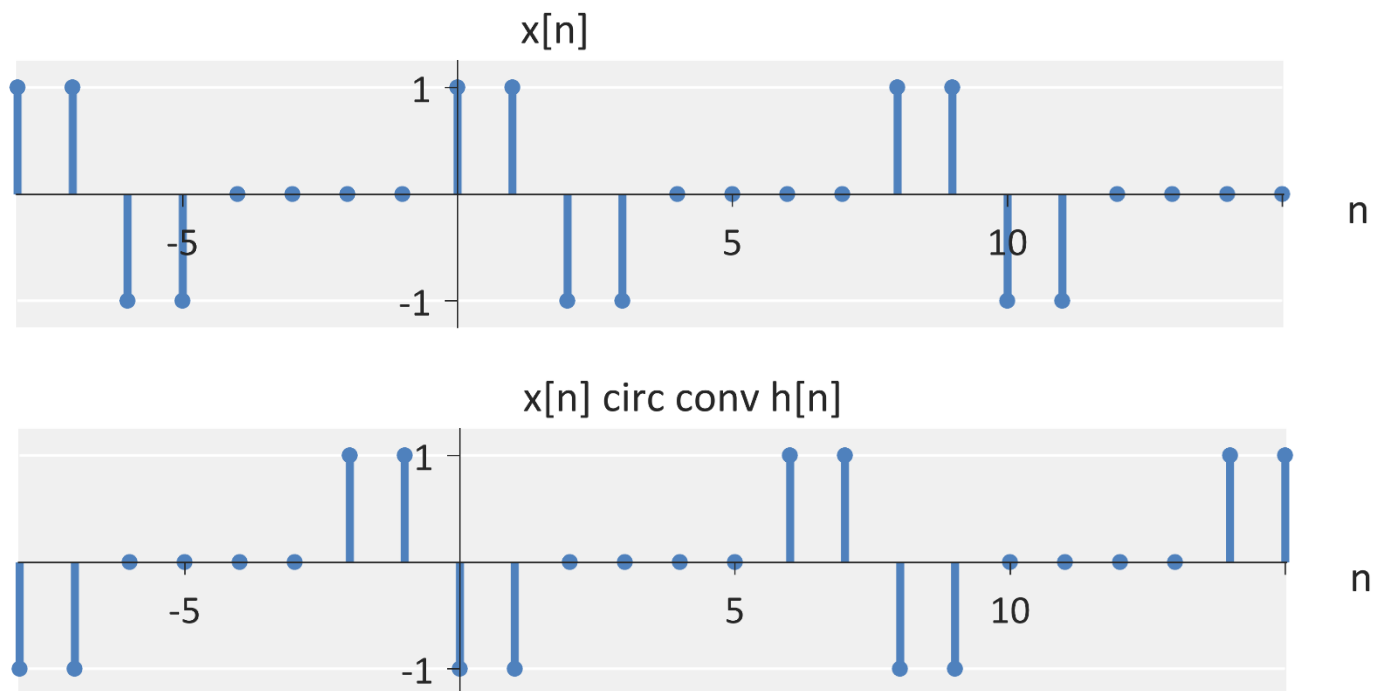
$$h[n] = \delta[n - 6]$$

Assume these are finite length-8 signals

Circular Convolution

■ What is Circular Convolution?

- Convolution for periodic signals
 - ◇ One period of one signal
 - ◇ With the entire second signal

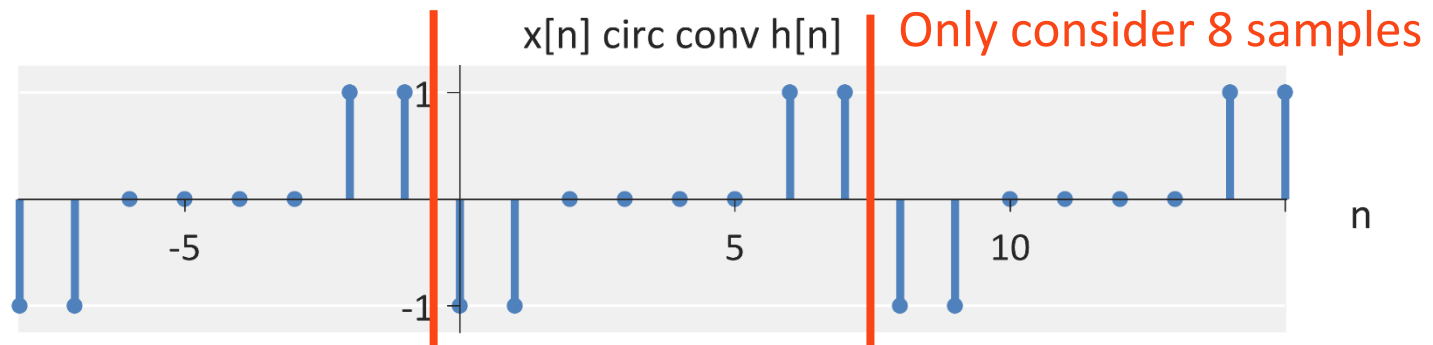
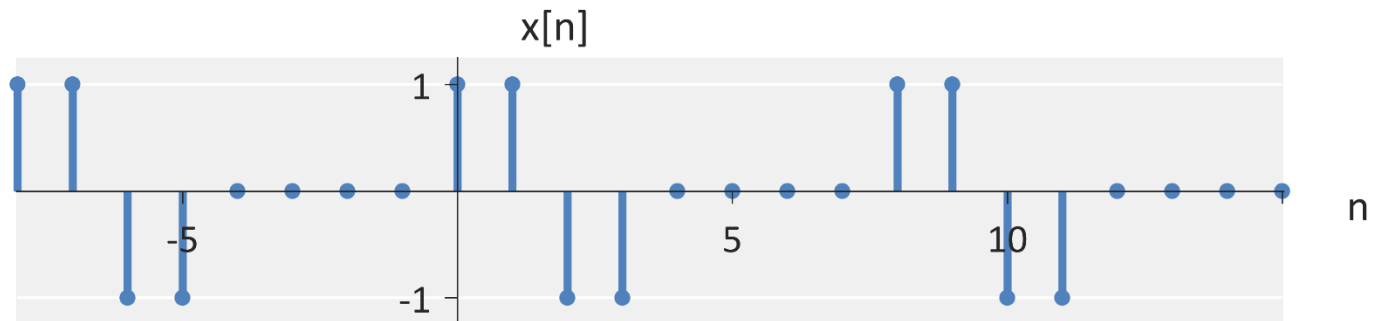


Assume these are finite length-8 signals

Circular Convolution

■ What is Circular Convolution?

- Convolution for periodic signals
 - ◇ One period of one signal
 - ◇ With the entire second signal

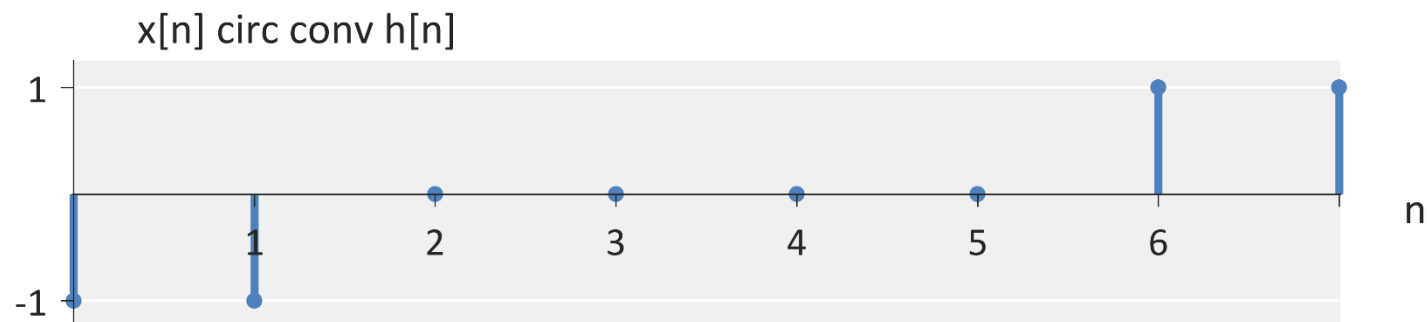
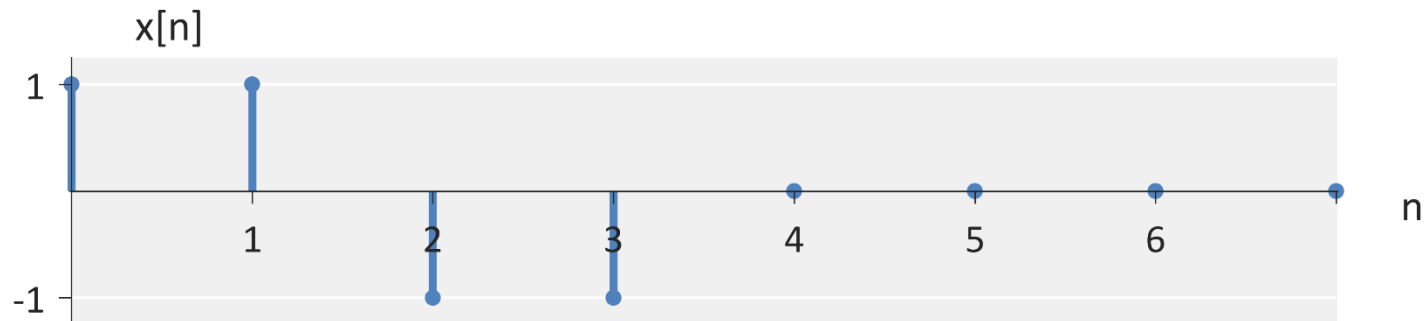


Assume these are finite length-8 signals

Circular Convolution

■ What is Circular Convolution?

- Convolution for periodic signals
 - ◇ One period of one signal
 - ◇ With the entire second signal

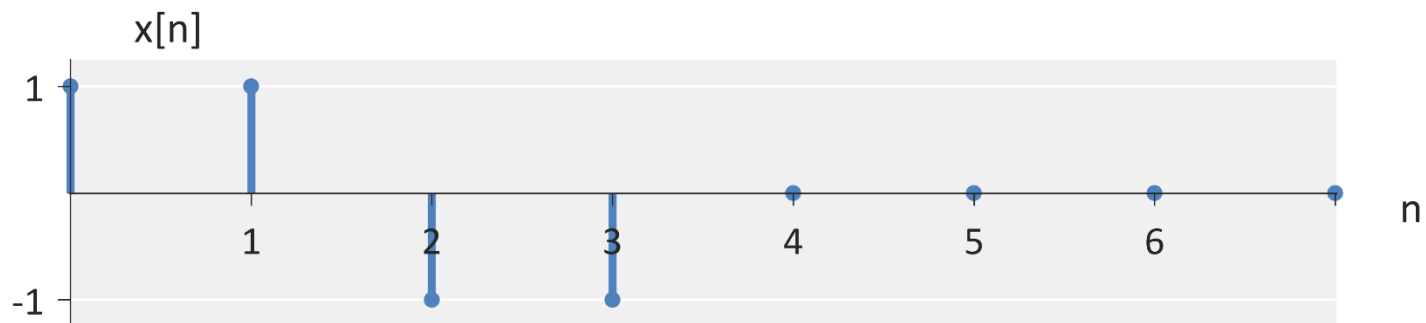


Assume these are finite length-8 signals

Circular Convolution

■ What is Circular Convolution?

- Convolution for periodic signals
 - ◇ OR Perform convolution between two periods
 - ◇ But assume periodic boundary conditions



⊛

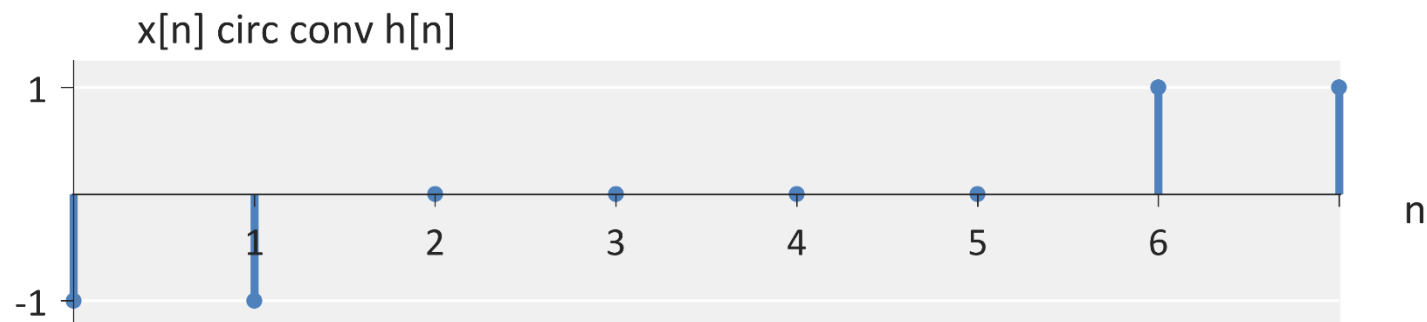
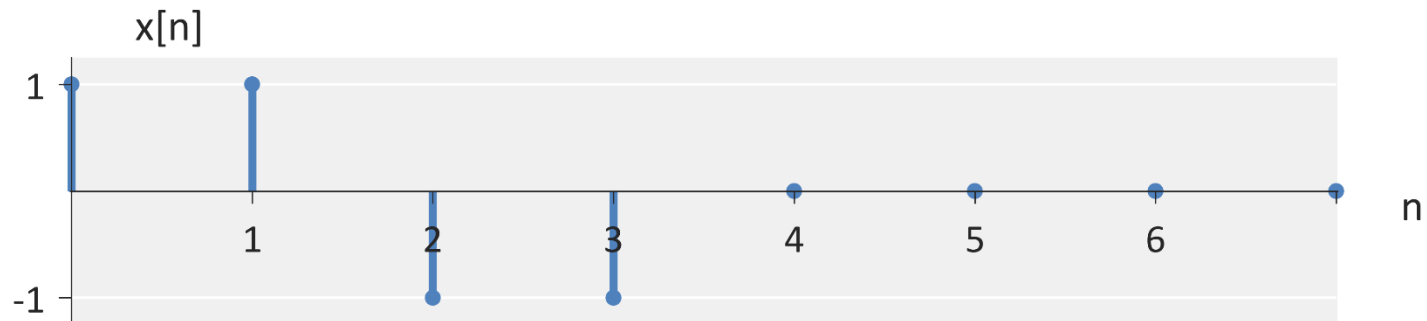
$$h[n] = \delta[n - 6]$$

Assume these are finite length-8 signals

Circular Convolution

■ What is Circular Convolution?

- Convolution for periodic signals
 - ◇ OR Perform convolution between two periods
 - ◇ But assume periodic boundary conditions



Assume these are finite length-8 signals

Circular Convolution

■ Example: Compute the circular convolution

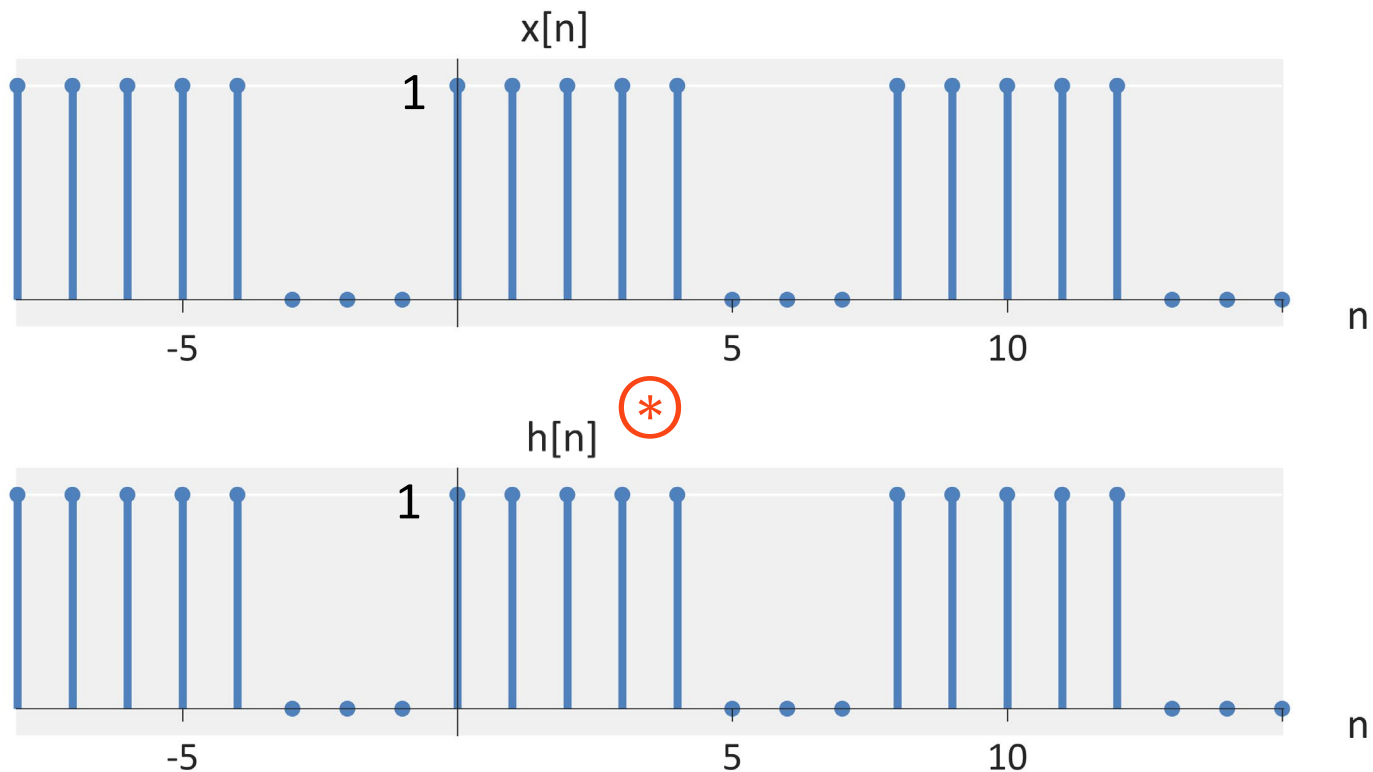
- Assume the signals are finite length-8 signals



Circular Convolution

■ Example: Compute the circular convolution

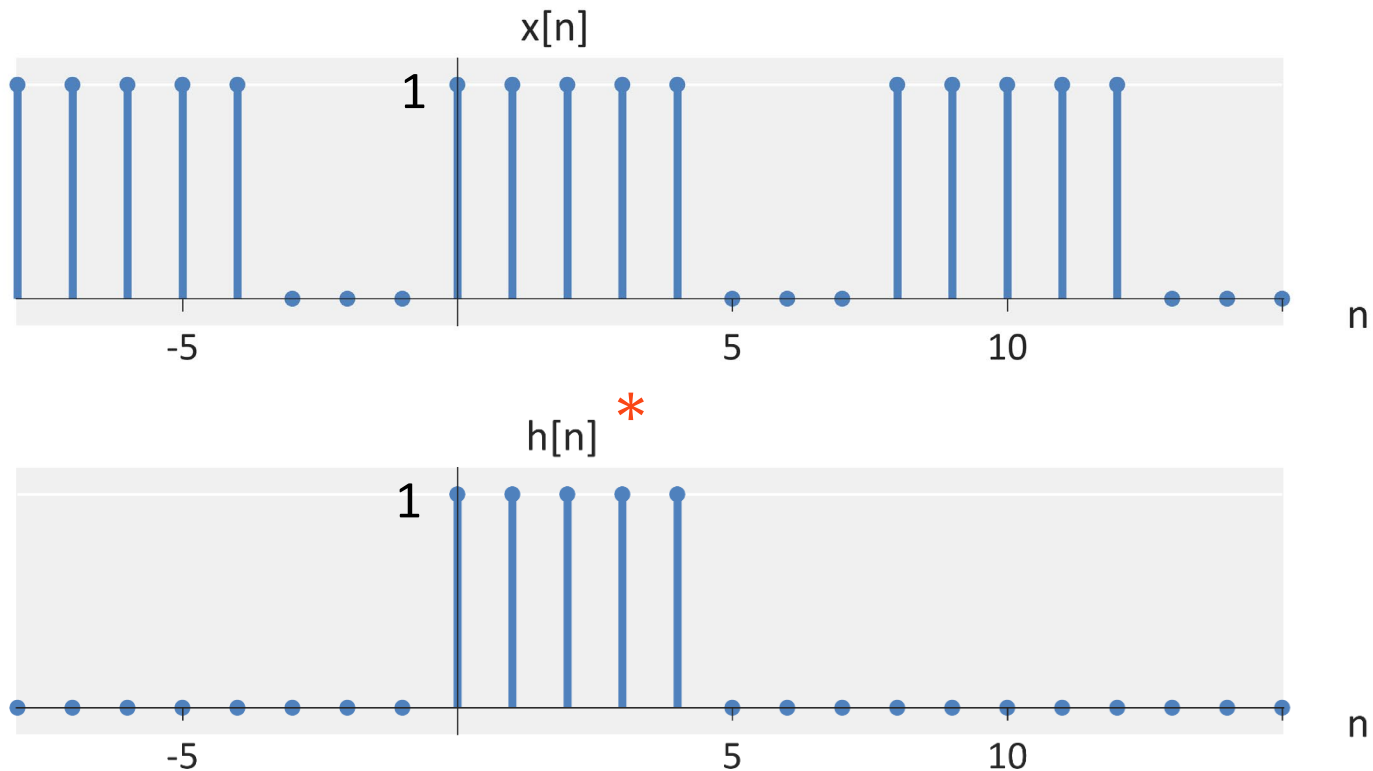
- Assume the signals are finite length-8 signals



Circular Convolution

■ Example: Compute the circular convolution

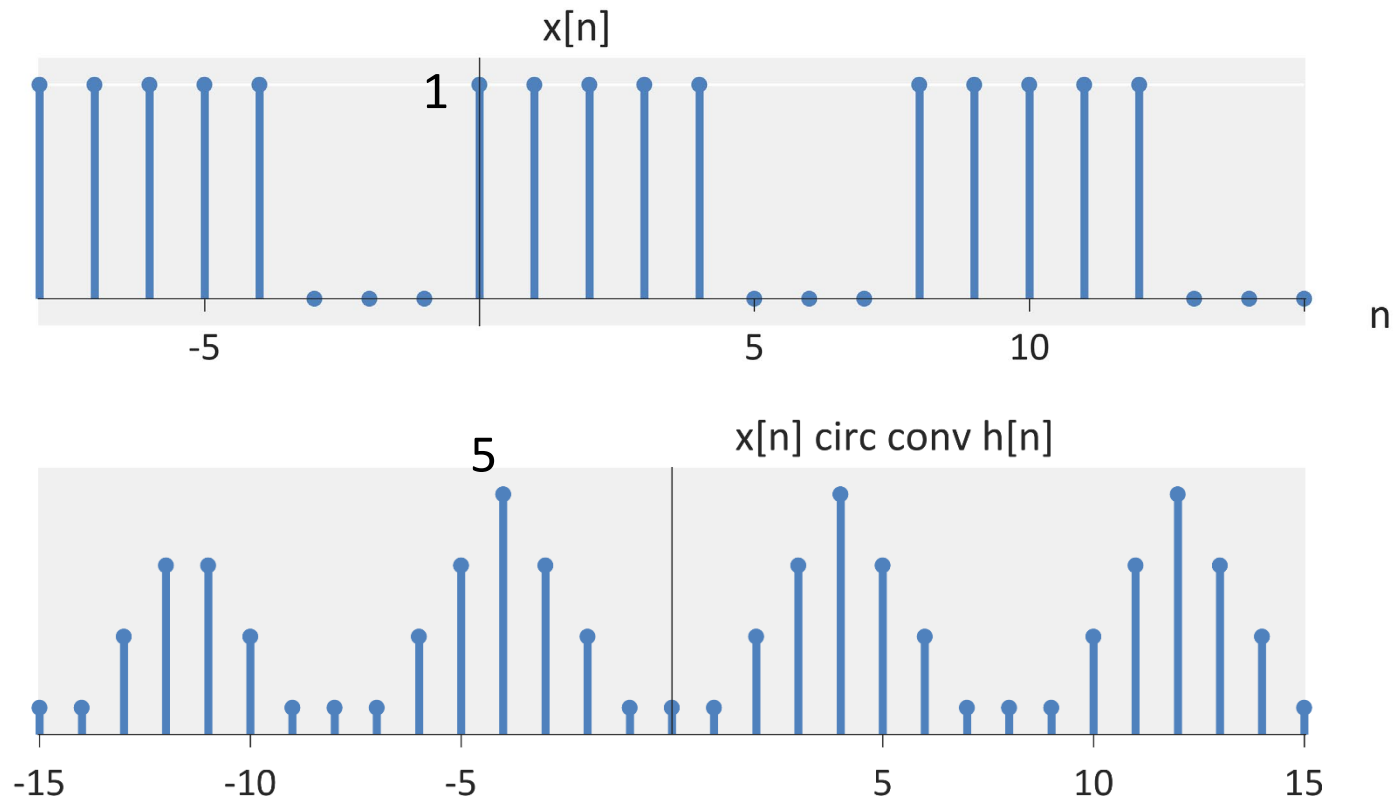
- Assume the signals are finite length-8 signals



Circular Convolution

■ Example: Compute the circular convolution

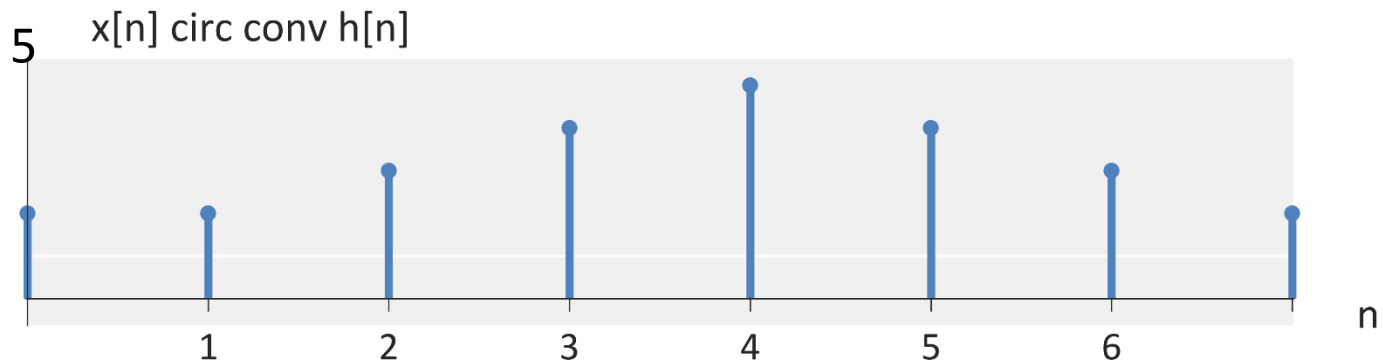
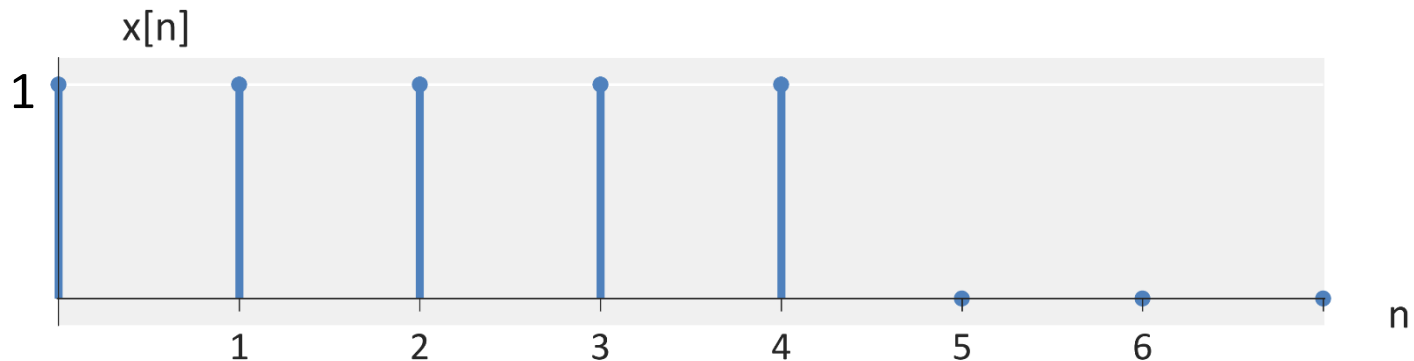
- Assume the signals are finite length-8 signals



Circular Convolution

■ Example: Compute the circular convolution

- Assume the signals are finite length-8 signals



Lecture 14: Discrete -Time Filters

Foundations of Digital Signal Processing

Outline

- Circular Convolution Review
- **The DTFT and the DFT: The Relationship**
- The Fast Fourier Transform
- Designing the magnitude response
- Designing the phase response

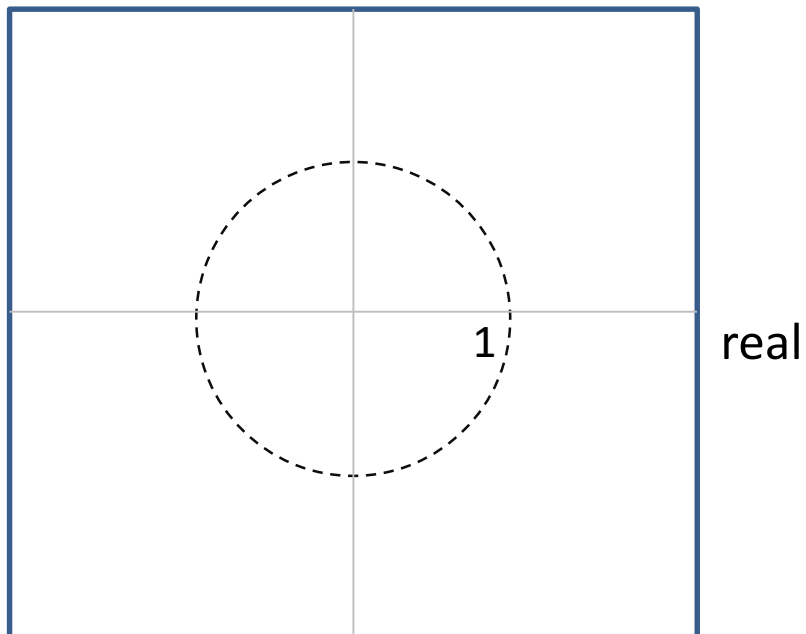
The Fast Fourier Transform

■ Z-Transform

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$

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

imag

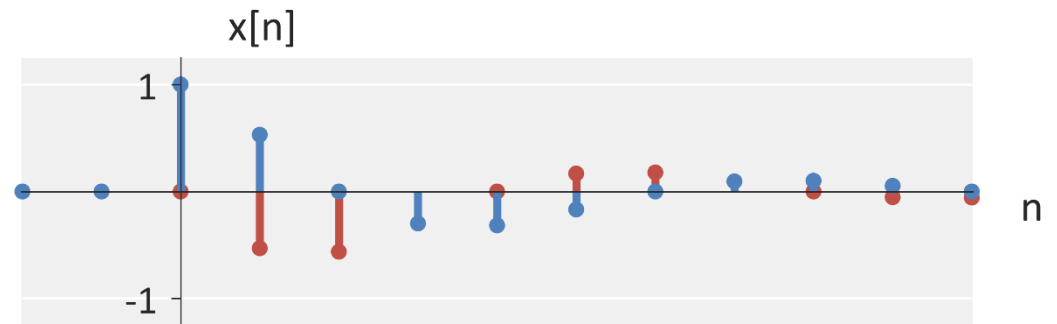


The Fast Fourier Transform

■ Z-Transform

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$

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

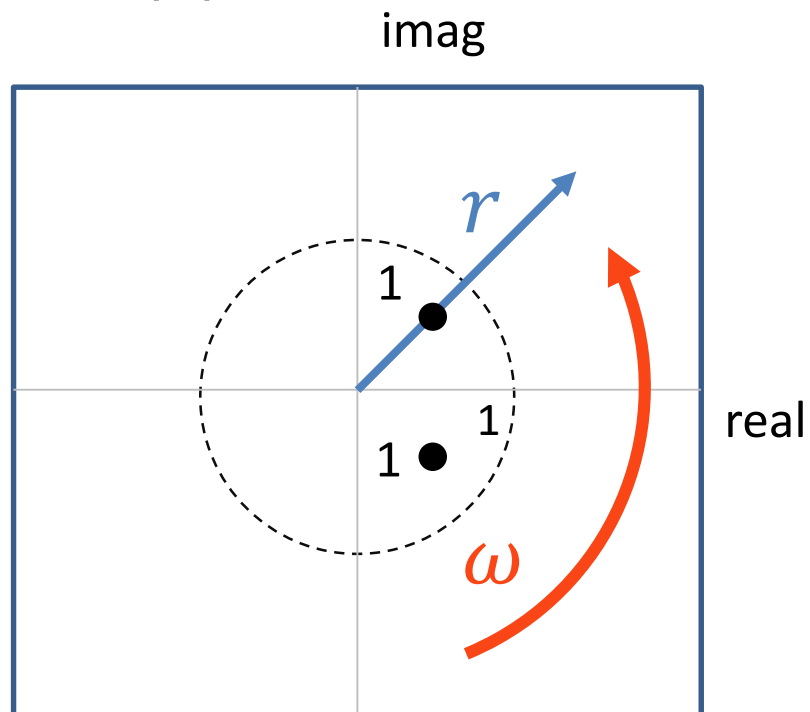
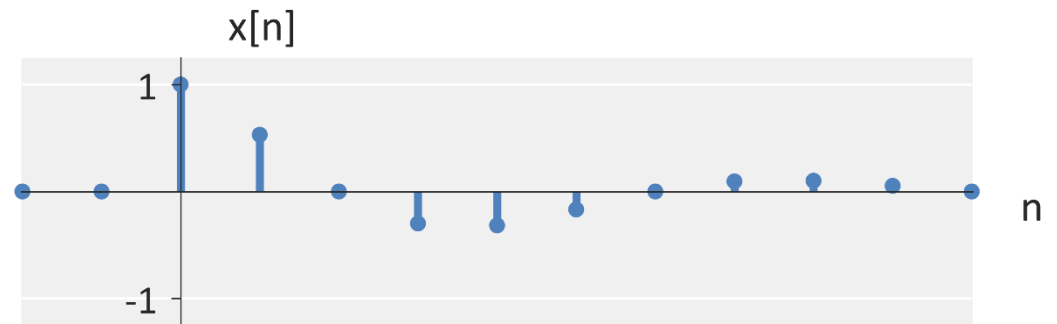


The Fast Fourier Transform

■ Z-Transform

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$

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

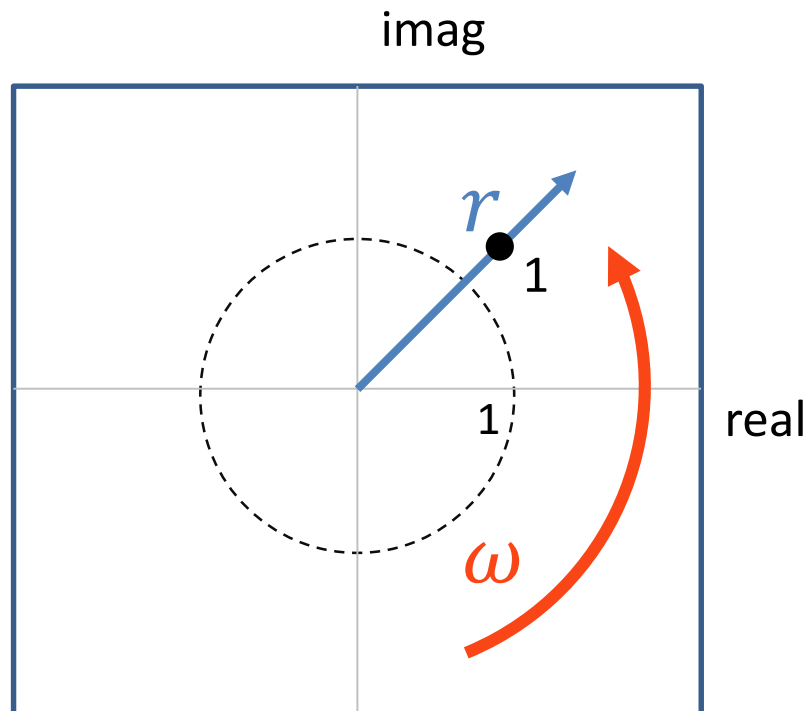
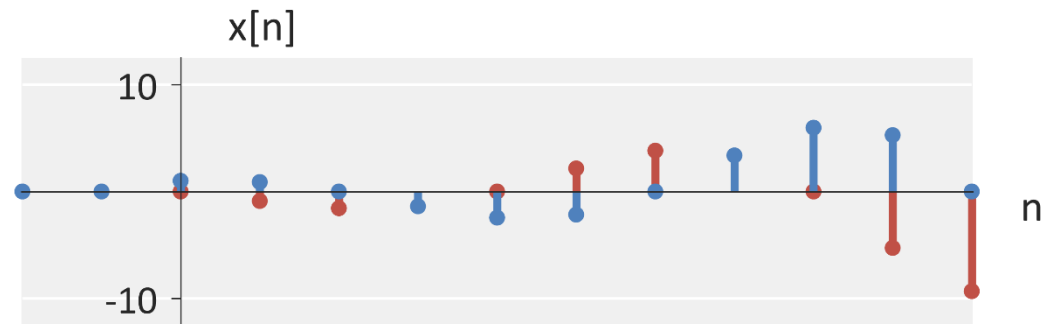


The Fast Fourier Transform

■ Z-Transform

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$

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

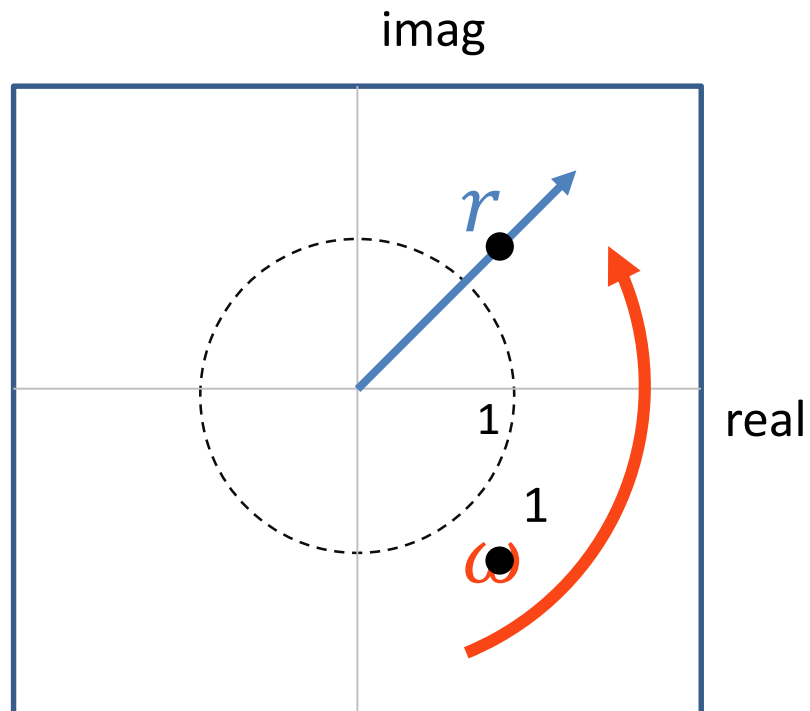
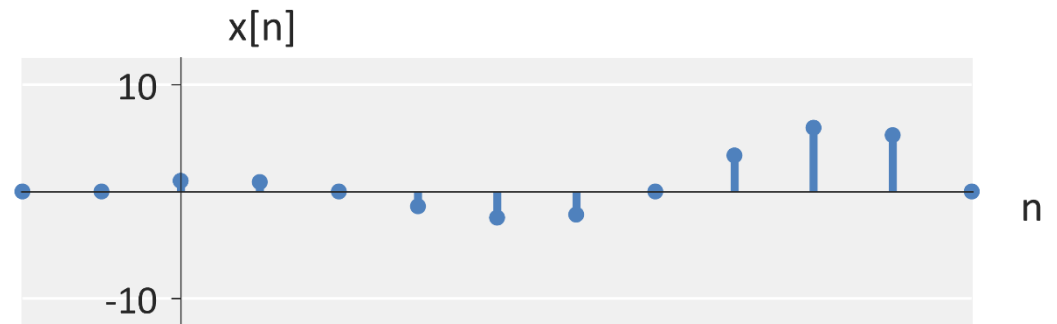


The Fast Fourier Transform

■ Z-Transform

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$

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

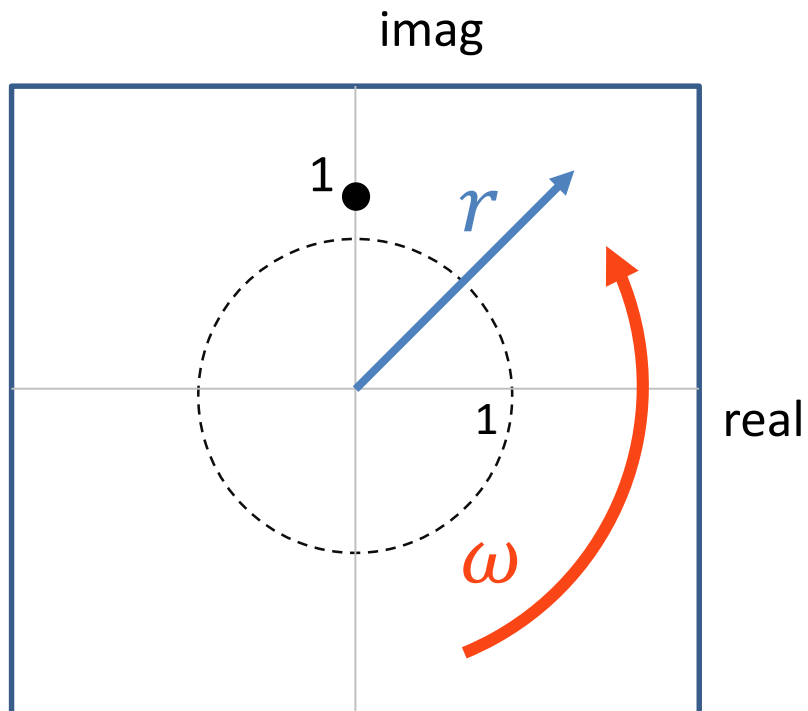
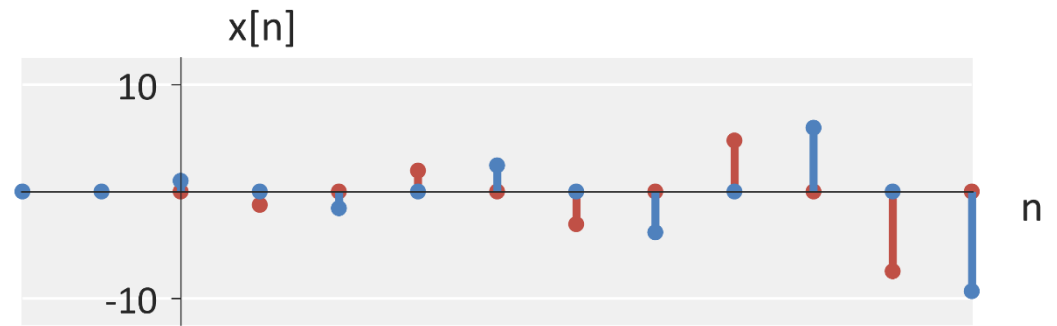


The Fast Fourier Transform

■ Z-Transform

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$

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

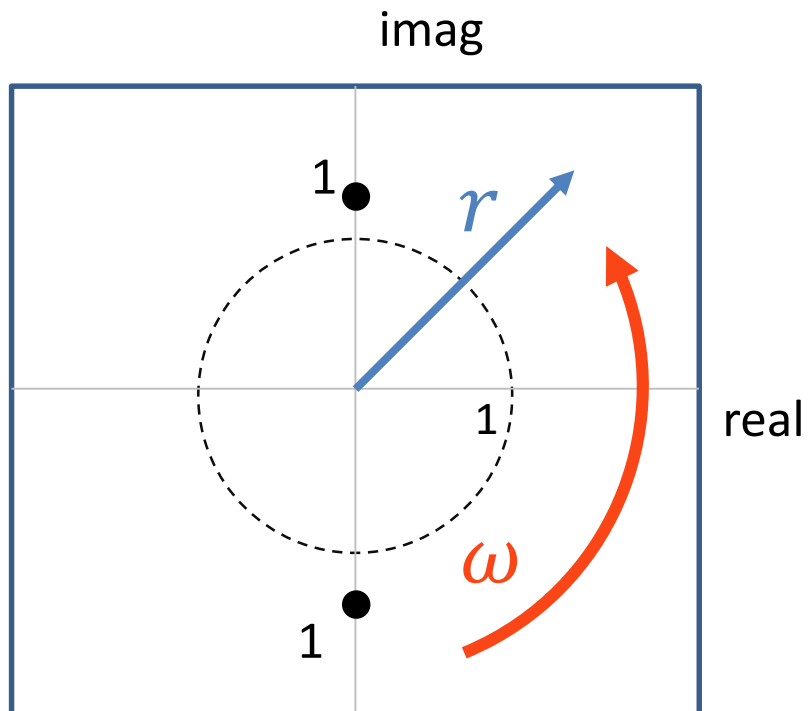
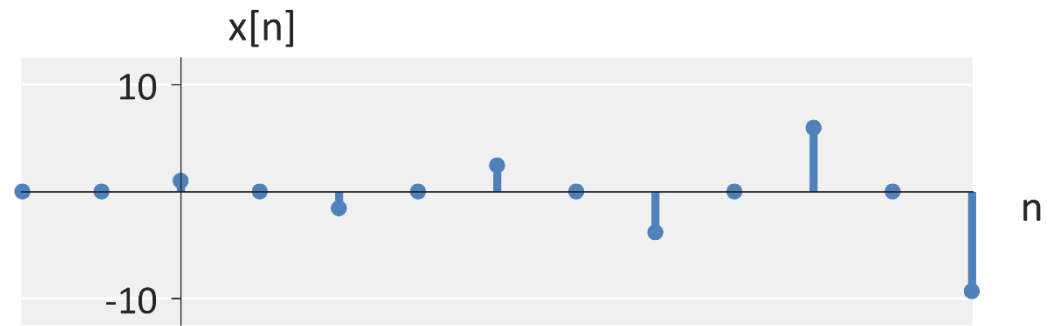


The Fast Fourier Transform

■ Z-Transform

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$

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

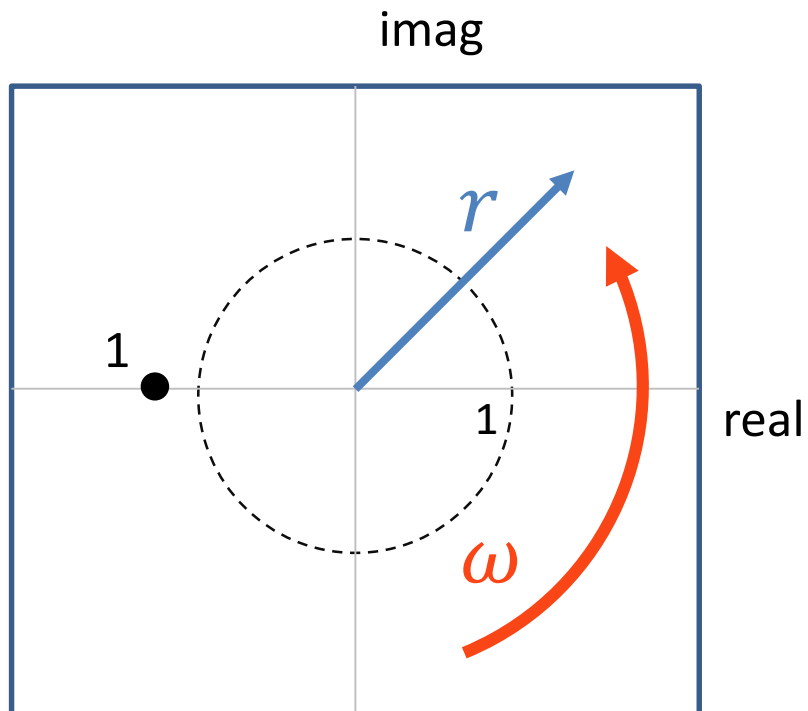
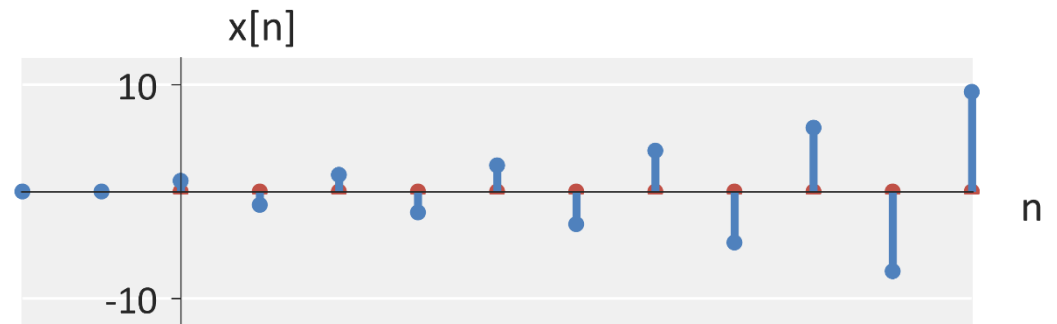


The Fast Fourier Transform

■ Z-Transform

$$X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$$

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



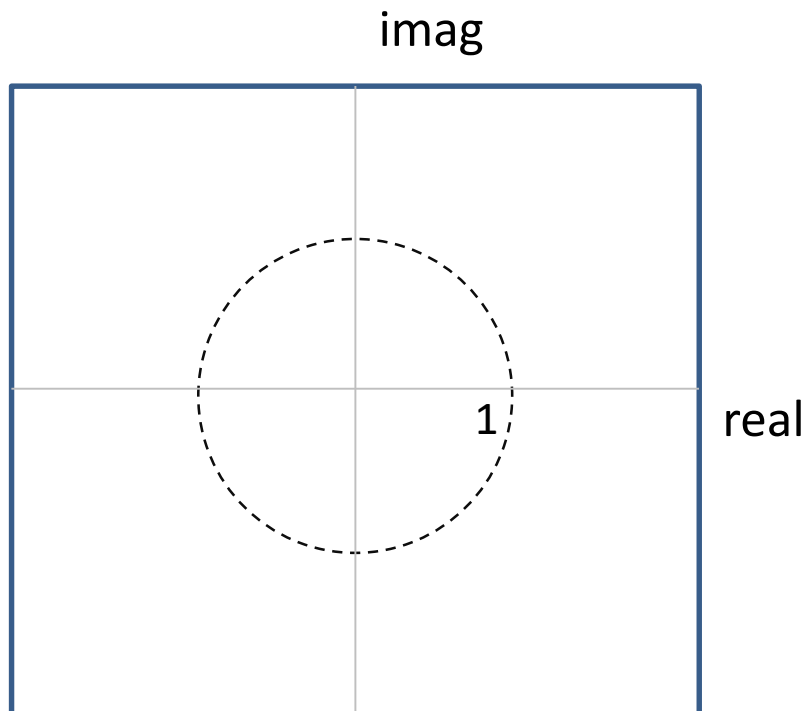
The Fast Fourier Transform

■ DTFT

$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$

Effectively:

$$z = |1|e^{j\omega}$$



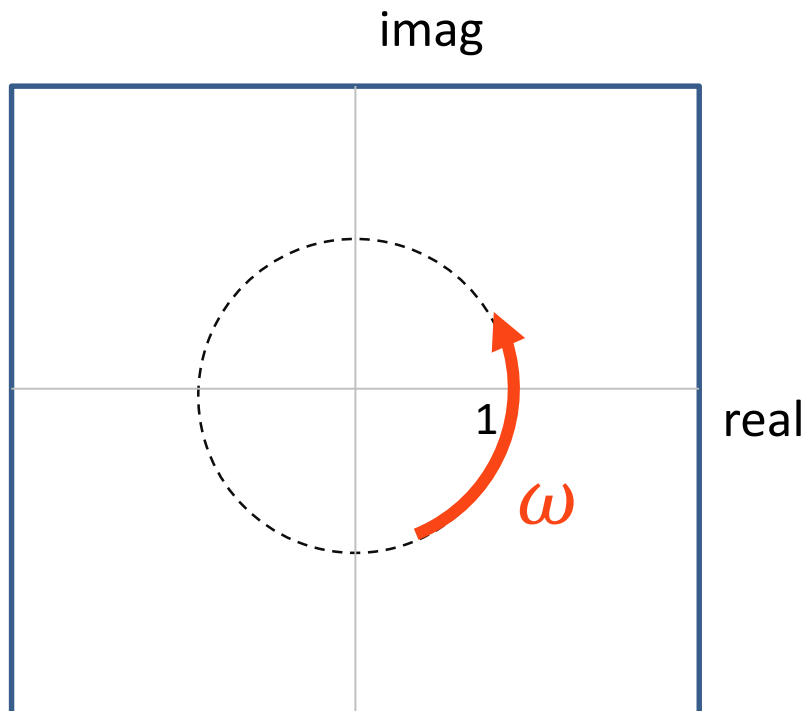
The Fast Fourier Transform

■ DTFT

$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$

Effectively:

$$z = |1|e^{j\omega}$$

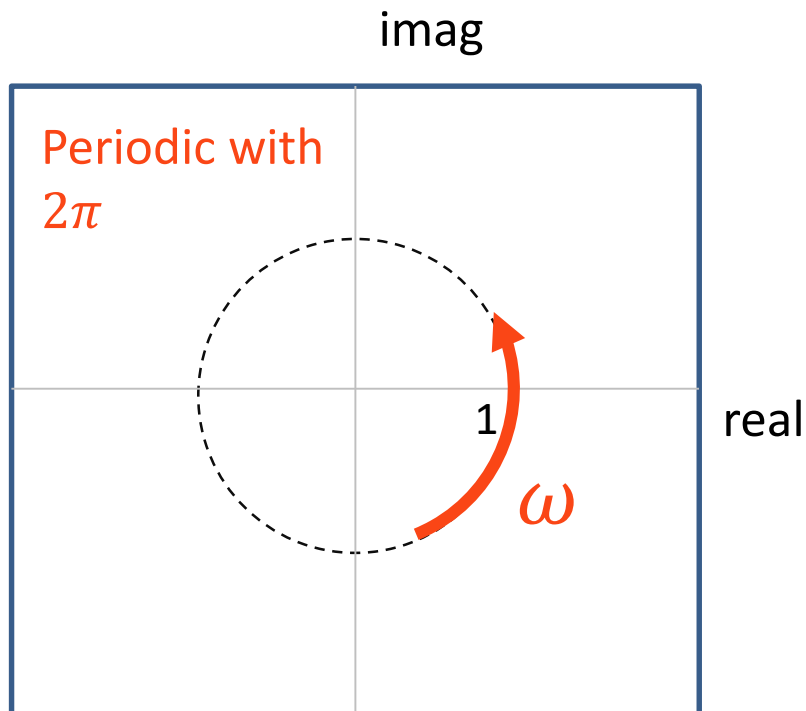


The Fast Fourier Transform

■ DTFT

$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$

Effectively:
 $z = |1|e^{j\omega}$



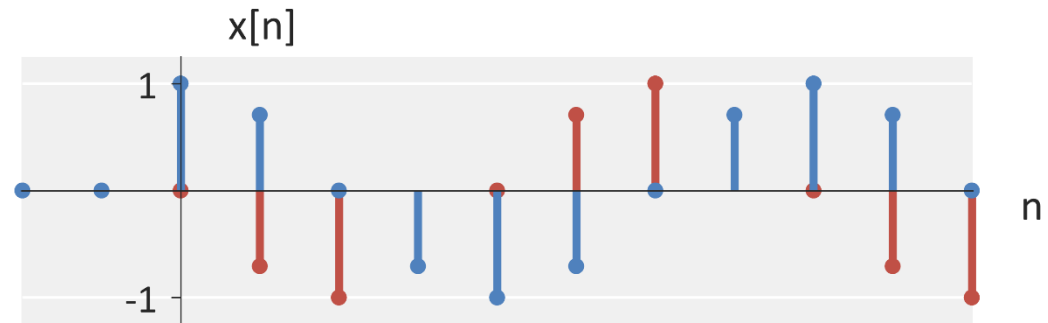
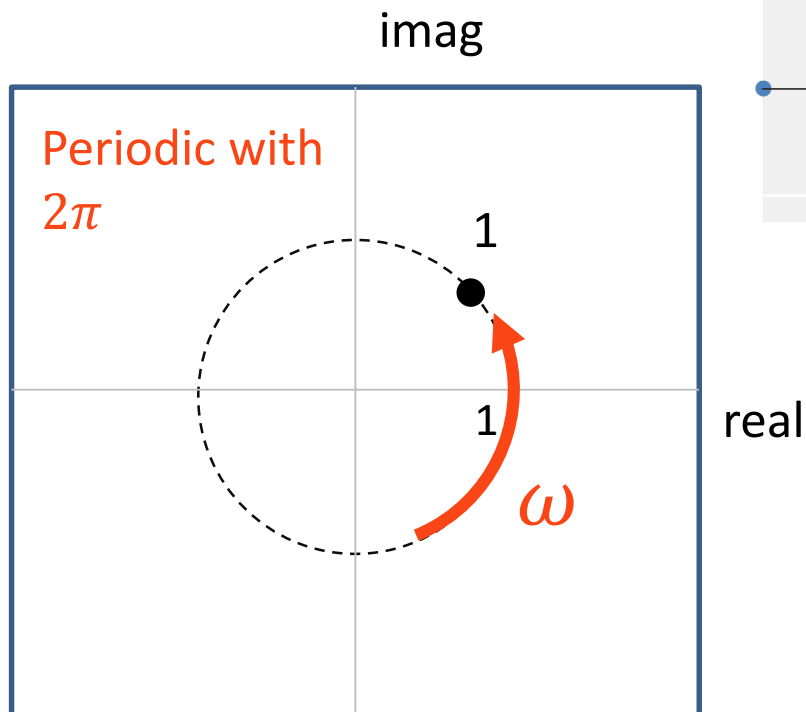
The Fast Fourier Transform

■ DTFT

$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$

Effectively:

$$z = |1|e^{j\omega}$$



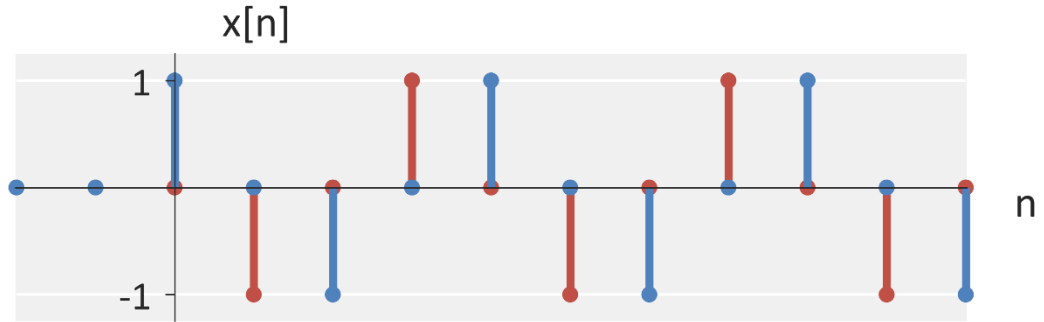
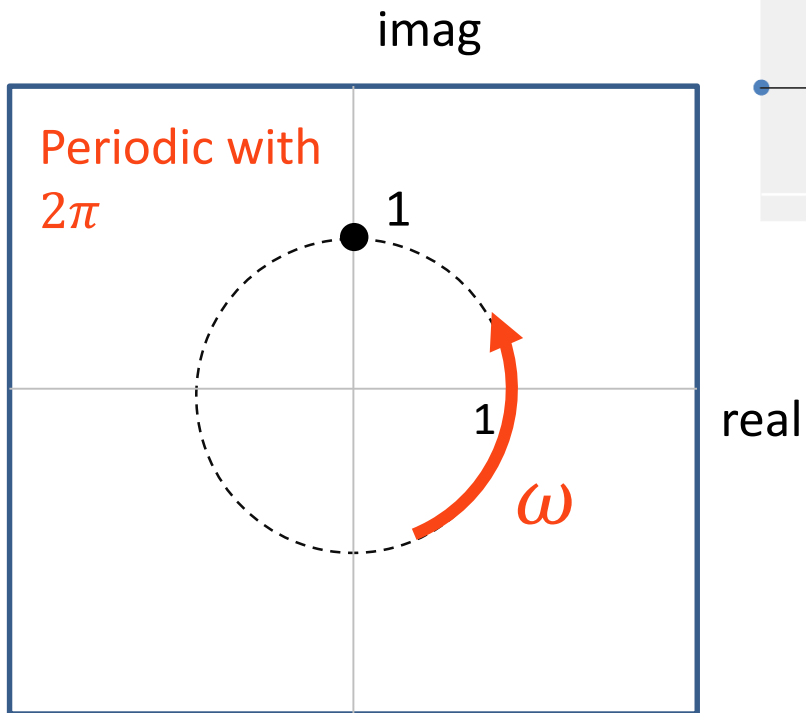
The Fast Fourier Transform

■ DTFT

$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$

Effectively:

$$z = |1|e^{j\omega}$$



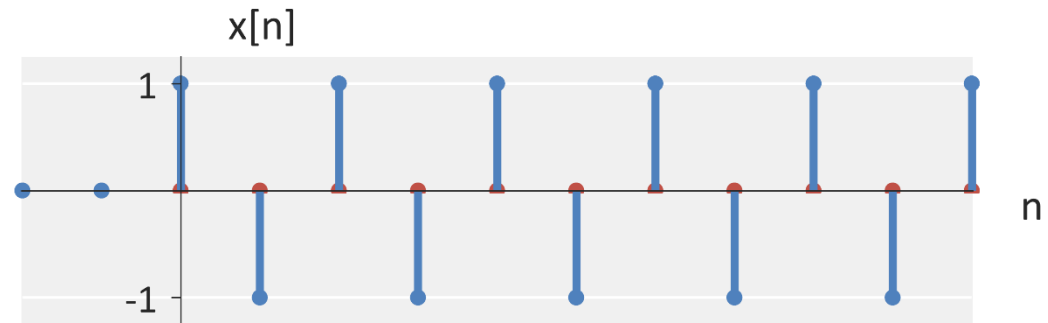
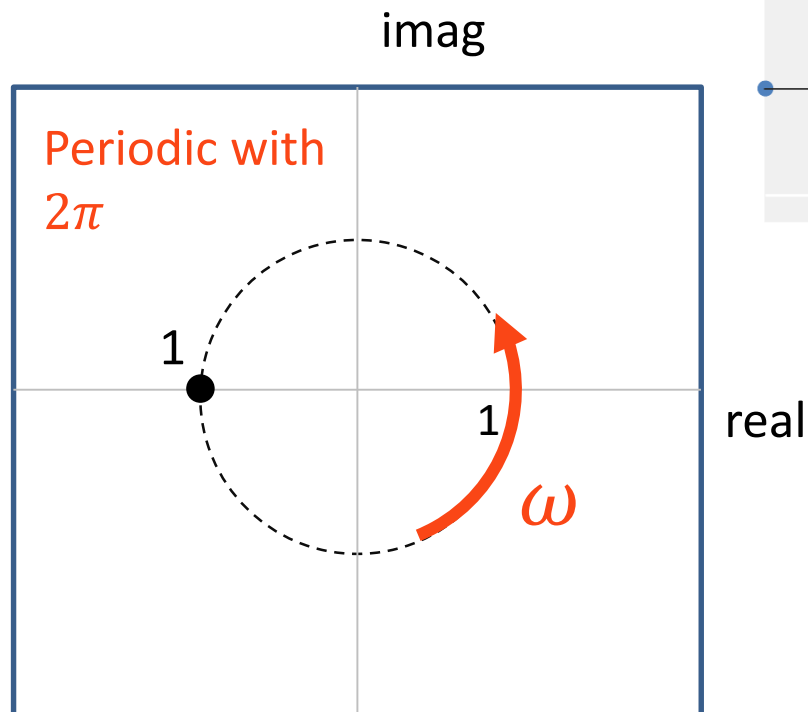
The Fast Fourier Transform

■ DTFT

$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$

Effectively:

$$z = |1|e^{j\omega}$$



The Fast Fourier Transform

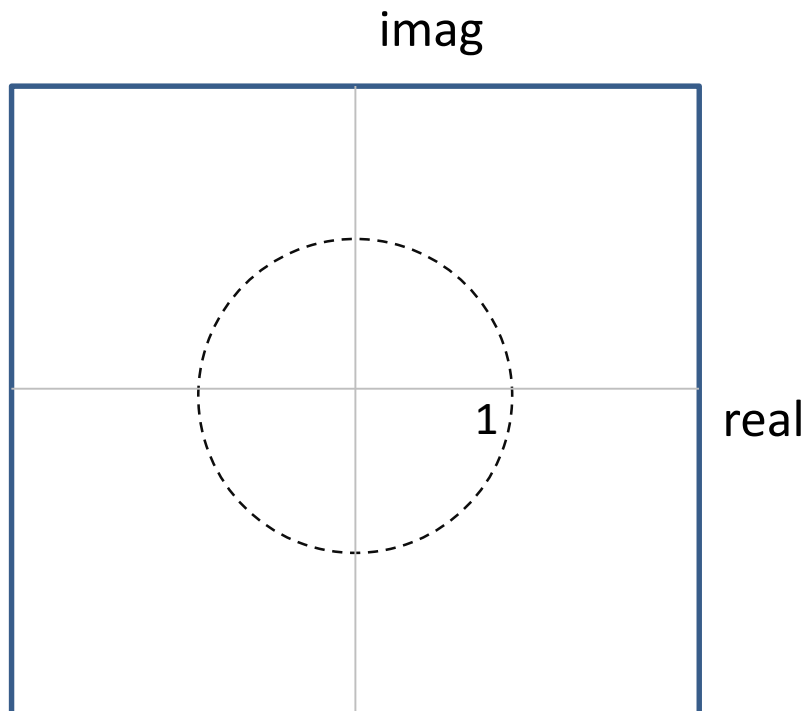
■ DTFT

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}nk}$$

Effectively:

$$z = |1|e^{j\omega}$$

$$\omega = \frac{2\pi}{N}k$$



The Fast Fourier Transform

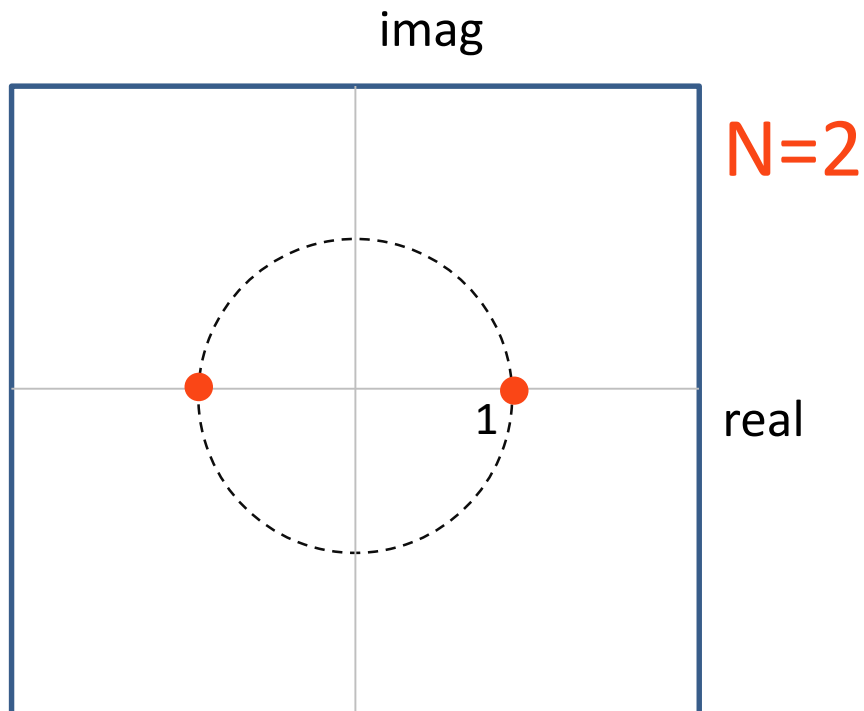
■ DTFT

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}nk}$$

Effectively:

$$z = |1|e^{j\omega}$$

$$\omega = \frac{2\pi}{N}k$$



The Fast Fourier Transform

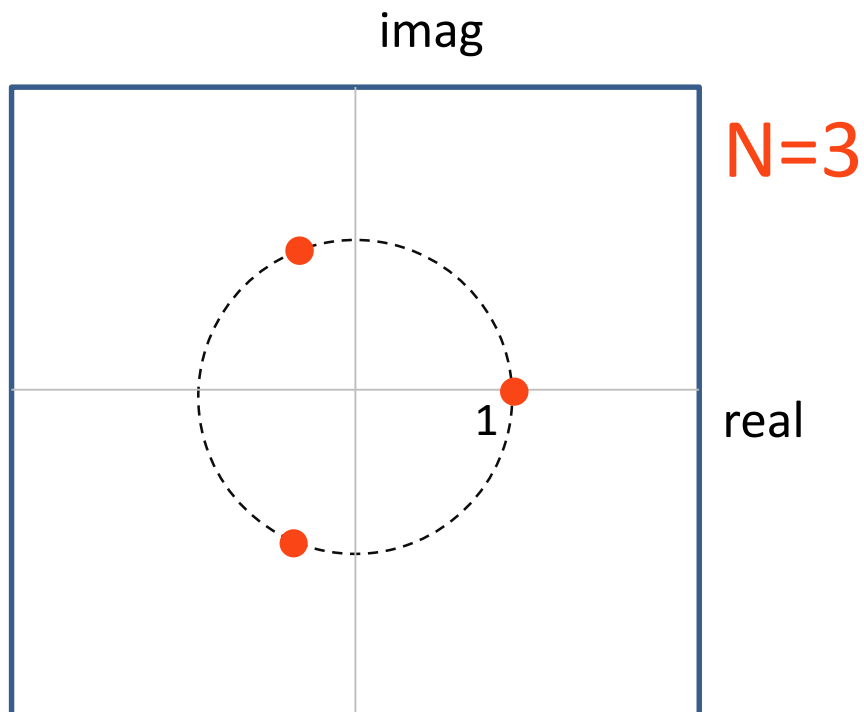
■ DTFT

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}nk}$$

Effectively:

$$z = |1|e^{j\omega}$$

$$\omega = \frac{2\pi}{N}k$$



The Fast Fourier Transform

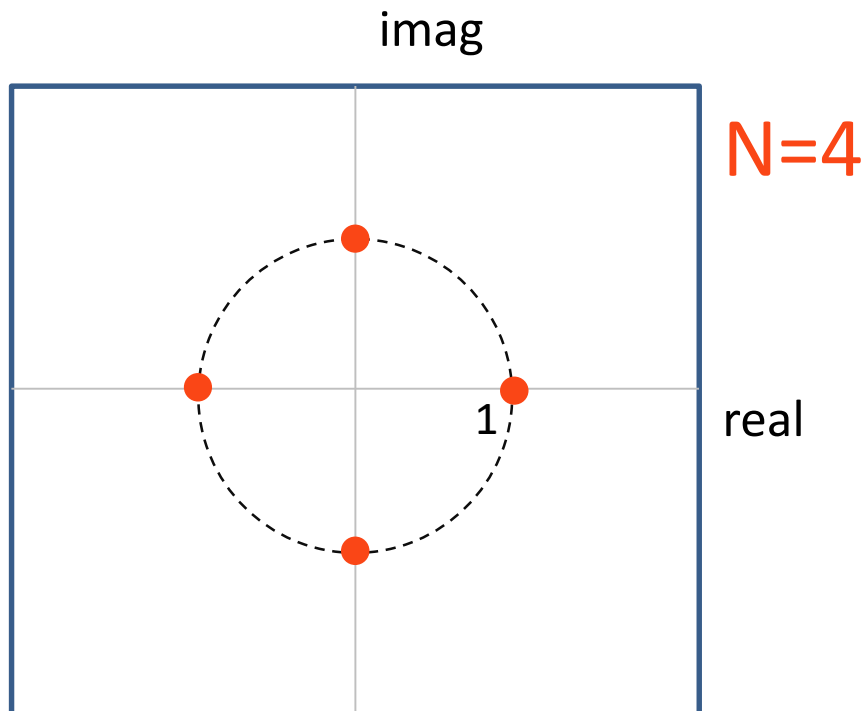
■ DTFT

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}nk}$$

Effectively:

$$z = |1|e^{j\omega}$$

$$\omega = \frac{2\pi}{N}k$$



The Fast Fourier Transform

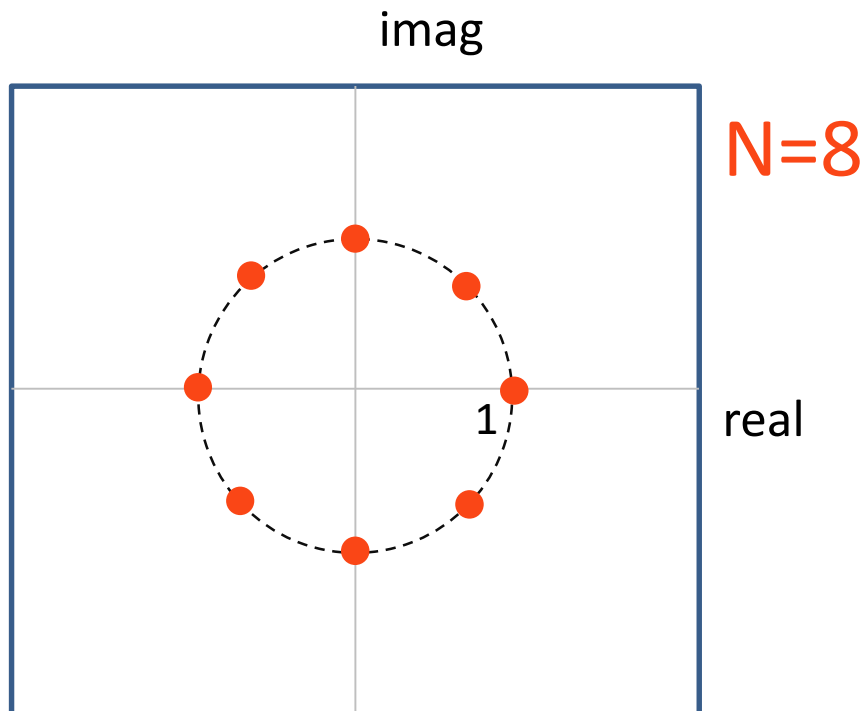
■ DTFT

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}nk}$$

Effectively:

$$z = |1|e^{j\omega}$$

$$\omega = \frac{2\pi}{N}k$$



The Fast Fourier Transform

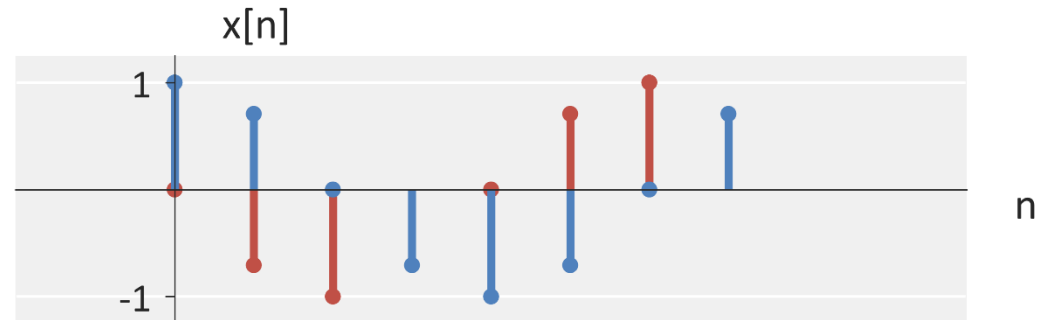
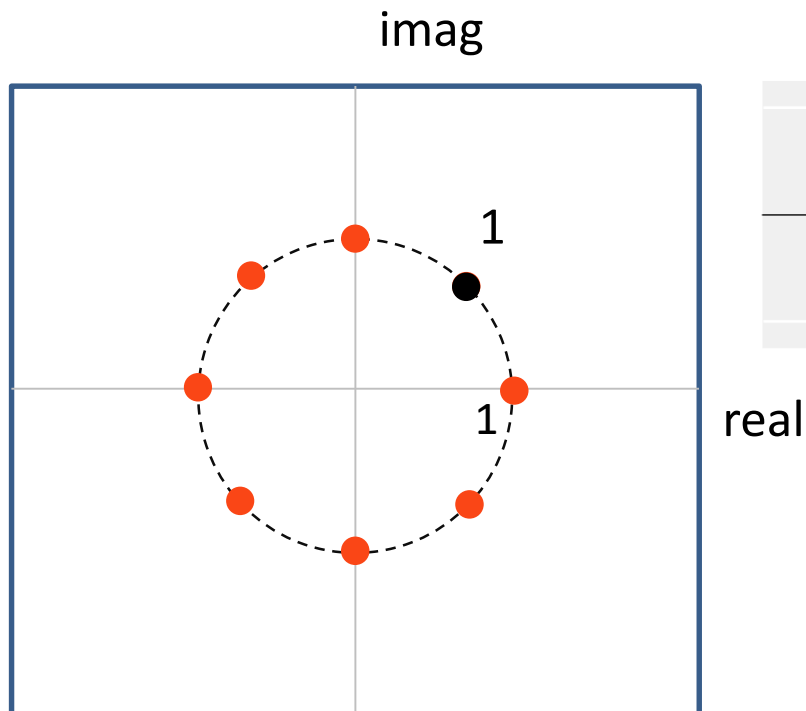
■ DTFT

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}nk}$$

Effectively:

$$z = |1|e^{j\omega}$$

$$\omega = \frac{2\pi}{N}k$$



The Fast Fourier Transform

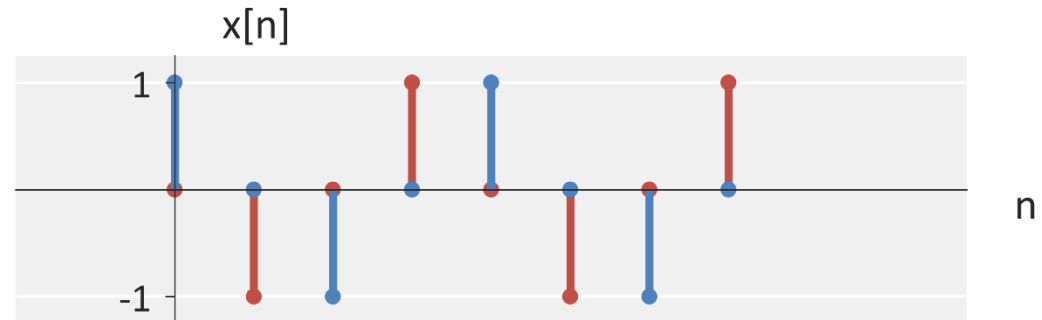
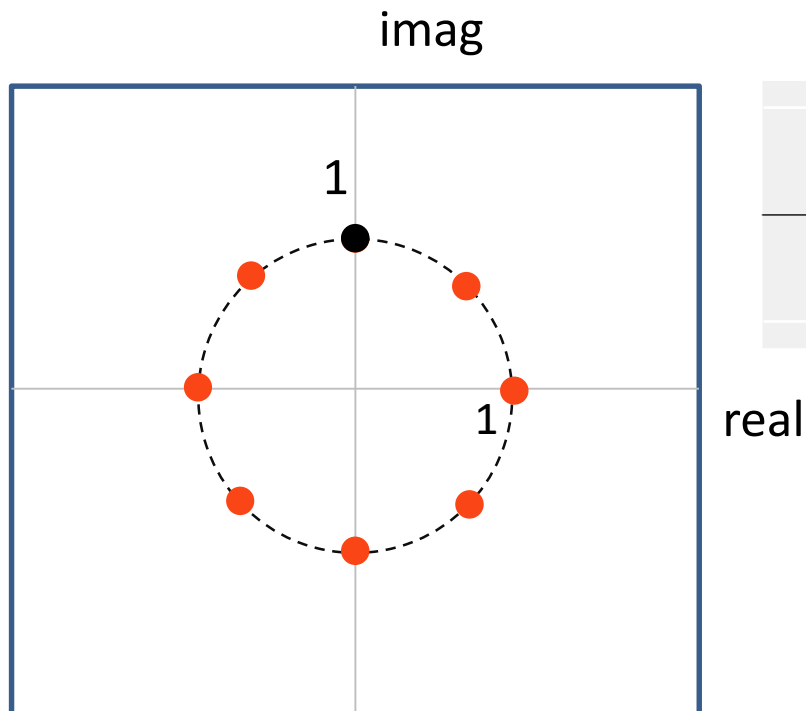
■ DTFT

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}nk}$$

Effectively:

$$z = |1|e^{j\omega}$$

$$\omega = \frac{2\pi}{N}k$$



The Fast Fourier Transform

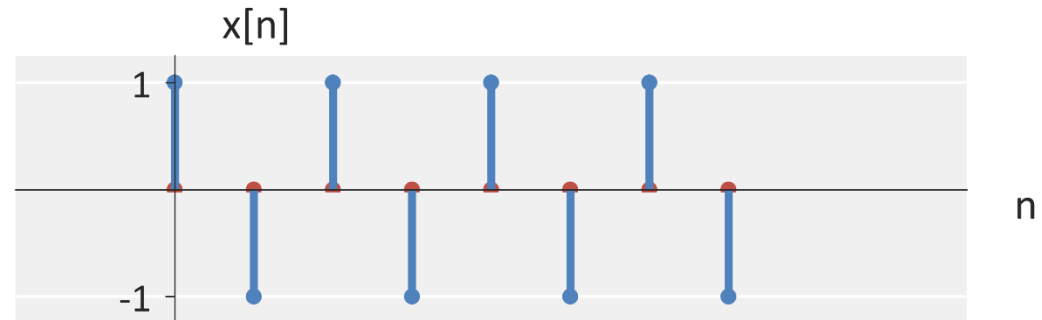
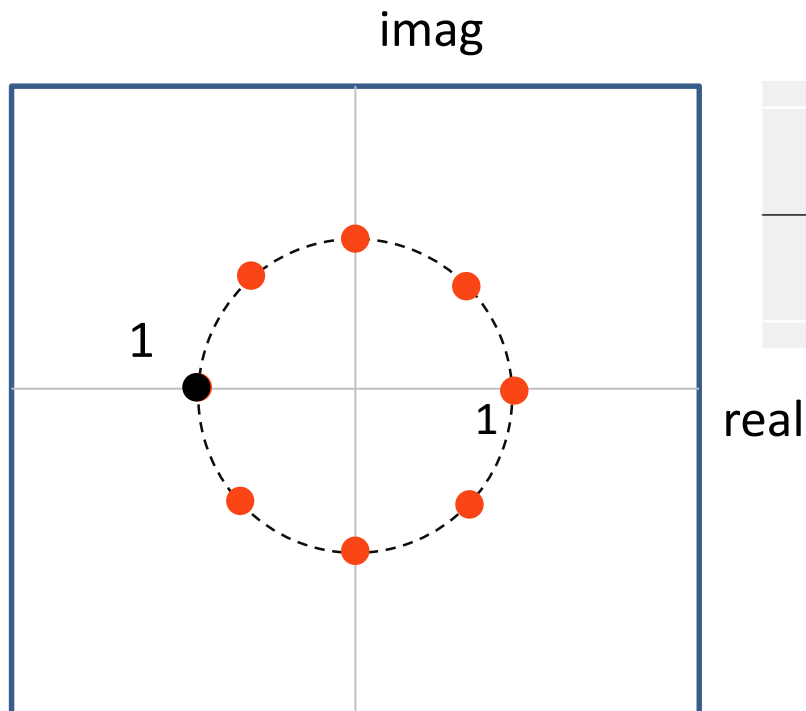
■ DTFT

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}nk}$$

Effectively:

$$z = |1|e^{j\omega}$$

$$\omega = \frac{2\pi}{N}k$$



Lecture 14: Discrete -Time Filters

Foundations of Digital Signal Processing

Outline

- Circular Convolution Review
- The DTFT and the DFT: The Relationship
- **The Fast Fourier Transform**
- Designing the magnitude response
- Designing the phase response

The Fast Fourier Transform

■ **Question:** How many multiplications are used in convolution?

■ $\approx N(2N - 1)$

■ **Convolution with two length-N signals**

$$y[n] = \sum_{m=-\infty}^{\infty} x[m]h[n - m]$$

The Fast Fourier Transform

- **Question:** How many multiplications are used in convolution?

- $\approx N(2N - 1)$ (Computational complexity is $\mathcal{O}(N^2)$)

- **Convolution with two length-N signals**

$$y[n] = \sum_{m=-\infty}^{\infty} x[m]h[n - m]$$

The Fast Fourier Transform

■ **Question:** How many multiplications are used in the DFT?

■ The Discrete Fourier Transform (DFT)

■ Analysis Equations

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}kn}$$

■ Synthesis Equations

$$x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] e^{+j\frac{2\pi}{N}kn}$$

The Fast Fourier Transform

■ **Question:** How many multiplications are used in the DFT?

- N^2

■ **The Discrete Fourier Transform (DFT)**

- Analysis Equations

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}kn}$$

- Synthesis Equations

$$x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] e^{+j\frac{2\pi}{N}kn}$$

The Fast Fourier Transform

■ **Question:** How many multiplications are used in the DFT?

- N^2 (Computational complexity is $\mathcal{O}(N^2)$)

■ **The Discrete Fourier Transform (DFT)**

- Analysis Equations

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}kn}$$

- Synthesis Equations

$$x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] e^{+j\frac{2\pi}{N}kn}$$

The Fast Fourier Transform

■ **Question:** How many multiplications are used in the DFT?

- No clear speed gain from using the DFT ☹️

■ **The Discrete Fourier Transform (DFT)**

- Analysis Equations

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}kn}$$

- Synthesis Equations

$$x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] e^{+j\frac{2\pi}{N}kn}$$

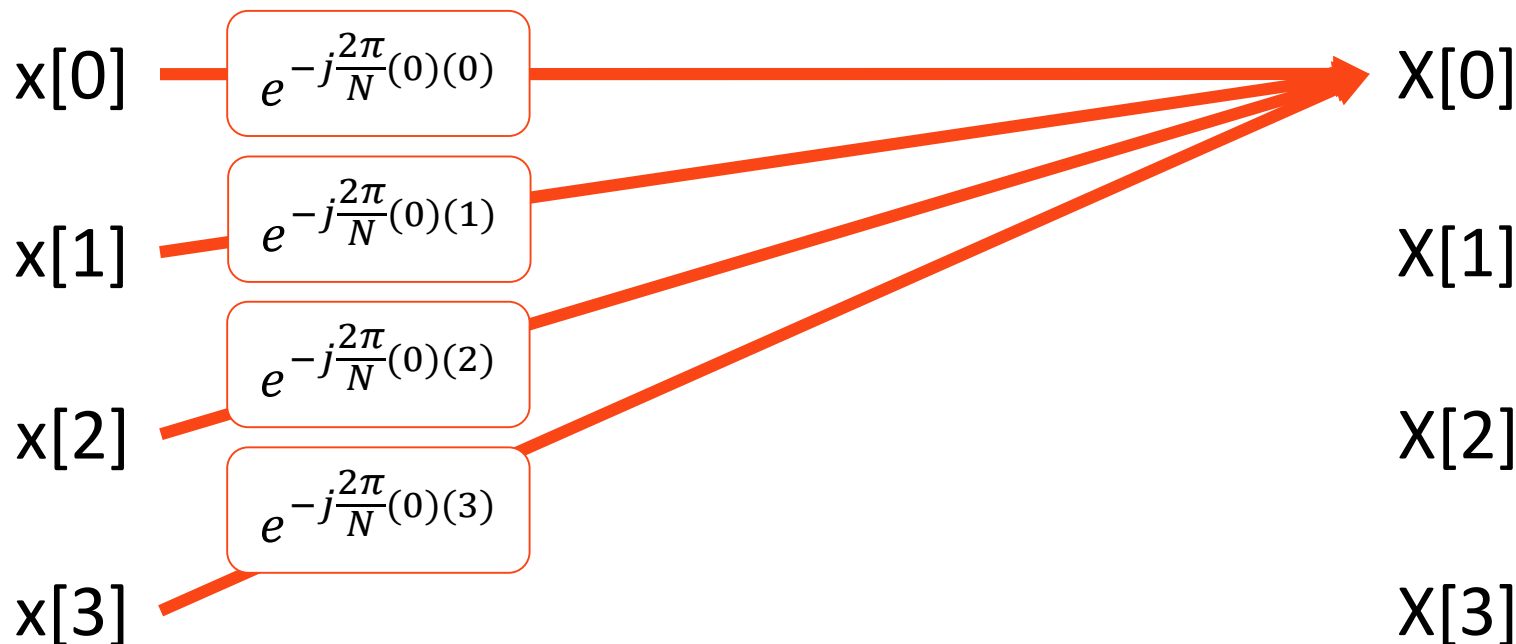
The Fast Fourier Transform

■ The Discrete Fourier Transform (DFT)

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}kn}$$

$x[n]$

$X[k]$



The Fast Fourier Transform

■ The Discrete Fourier Transform (DFT)

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}kn}$$

$x[n]$

$X[k]$

$x[0]$

$$e^{-j\frac{2\pi}{N}(1)(0)}$$

$X[0]$

$x[1]$

$$e^{-j\frac{2\pi}{N}(1)(1)}$$

$X[1]$

$x[2]$

$$e^{-j\frac{2\pi}{N}(1)(2)}$$

$X[2]$

$x[3]$

$$e^{-j\frac{2\pi}{N}(1)(3)}$$

$X[3]$

The Fast Fourier Transform

■ The Discrete Fourier Transform (DFT)

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}kn}$$

$x[n]$

$X[k]$

$x[0]$

$$e^{-j\frac{2\pi}{N}(2)(0)}$$

$X[0]$

$x[1]$

$$e^{-j\frac{2\pi}{N}(2)(1)}$$

$X[1]$

$x[2]$

$$e^{-j\frac{2\pi}{N}(2)(2)}$$

$X[2]$

$x[3]$

$$e^{-j\frac{2\pi}{N}(2)(3)}$$

$X[3]$

The Fast Fourier Transform

■ The Discrete Fourier Transform (DFT)

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}kn}$$

$x[n]$

$X[k]$

$x[0]$

$$e^{-j\frac{2\pi}{N}(3)(0)}$$

$X[0]$

$x[1]$

$$e^{-j\frac{2\pi}{N}(3)(1)}$$

$X[1]$

$x[2]$

$$e^{-j\frac{2\pi}{N}(3)(2)}$$

$X[2]$

$x[3]$

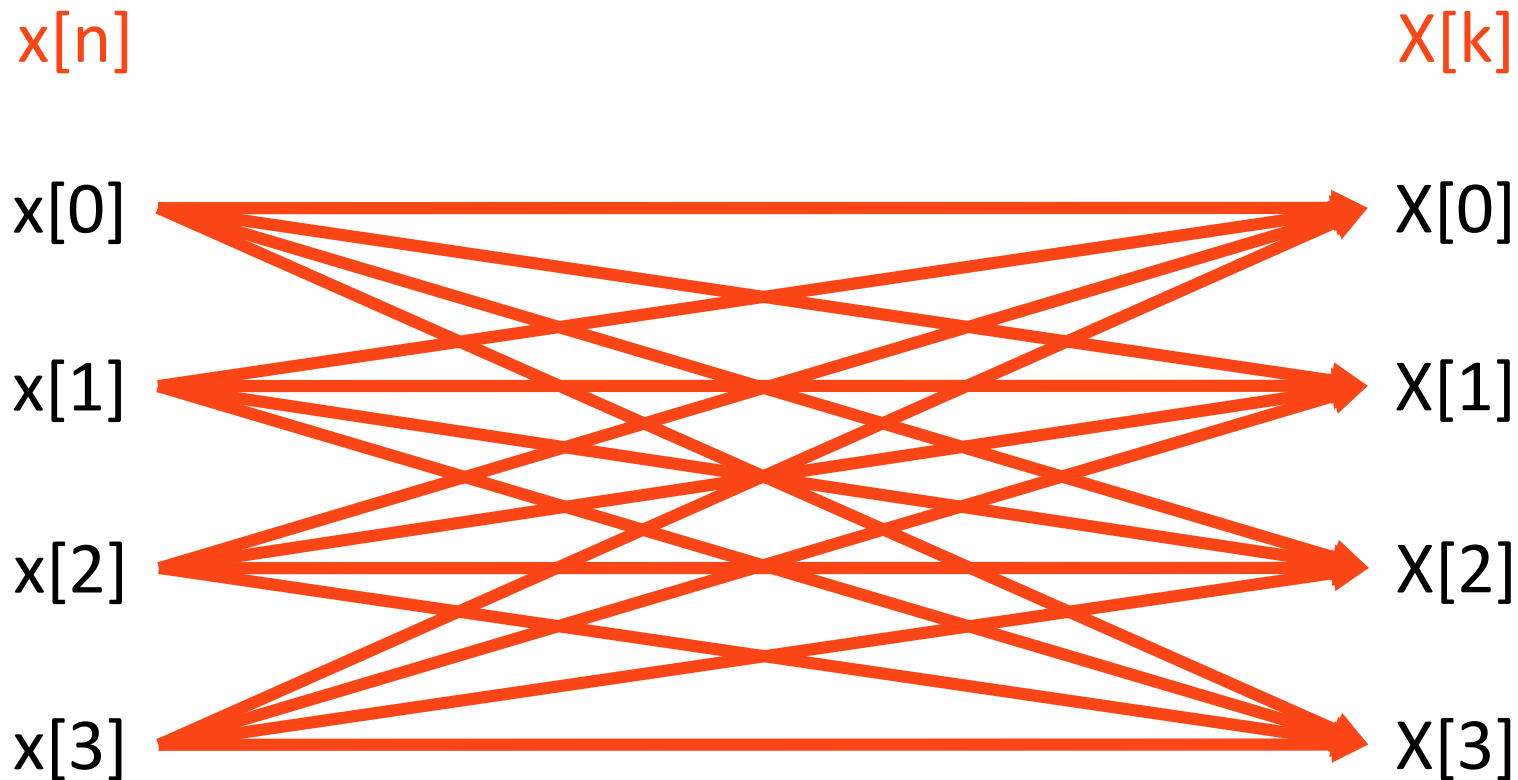
$$e^{-j\frac{2\pi}{N}(3)(3)}$$

$X[3]$

The Fast Fourier Transform

■ The Discrete Fourier Transform (DFT)

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}kn}$$



The Fast Fourier Transform

■ The Discrete Fourier Transform (DFT)

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}kn}$$

$x[n]$

$X[k]$

But wait!!

$$e^{-j\frac{2\pi}{N}n(k+N/2)} = e^{-j\frac{2\pi}{N}nk} e^{-j\pi n} = \begin{cases} e^{-j\frac{2\pi}{N}nk} & \text{for } n \text{ is even} \\ -e^{-j\frac{2\pi}{N}nk} & \text{for } n \text{ is odd} \end{cases}$$

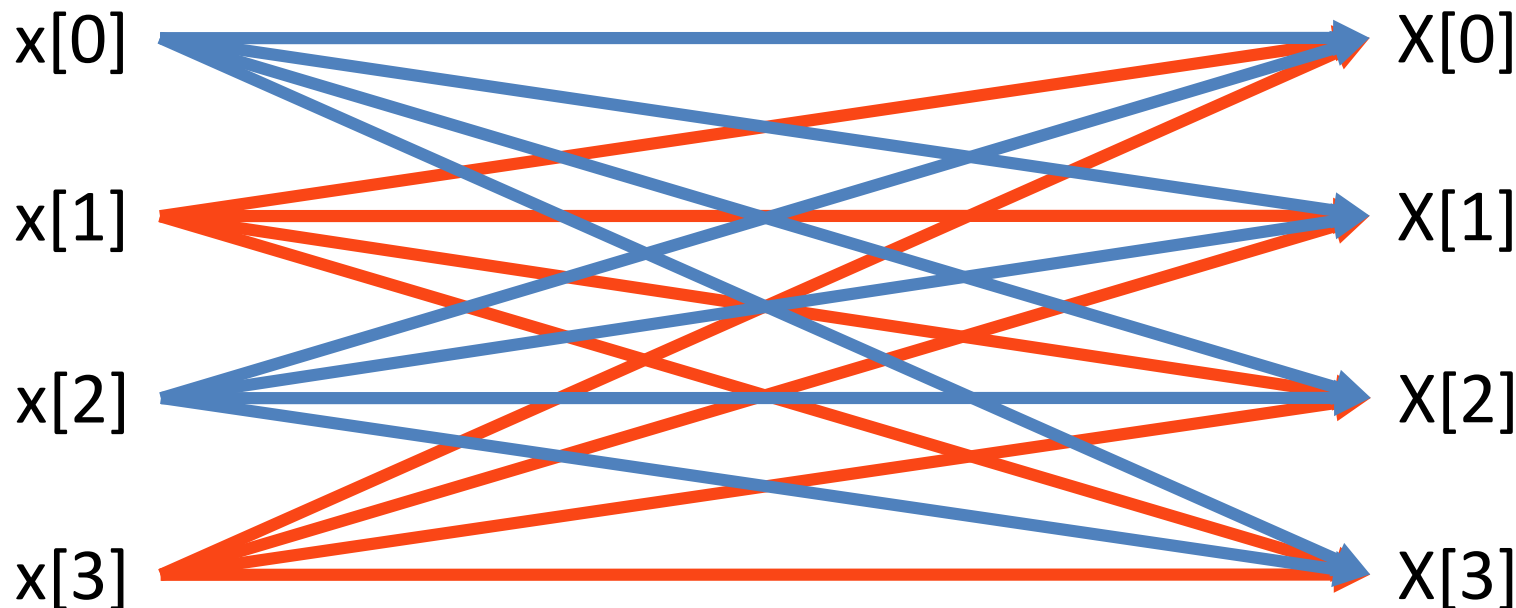
The Fast Fourier Transform

■ The Discrete Fourier Transform (DFT)

$$X[k] = \sum_{n=0}^{N/2-1} x[2n] e^{-j\frac{2\pi}{N}k(2n)} + \sum_{n=0}^{N/2-1} x[2n+1] e^{-j\frac{2\pi}{N}k(2n+1)}$$

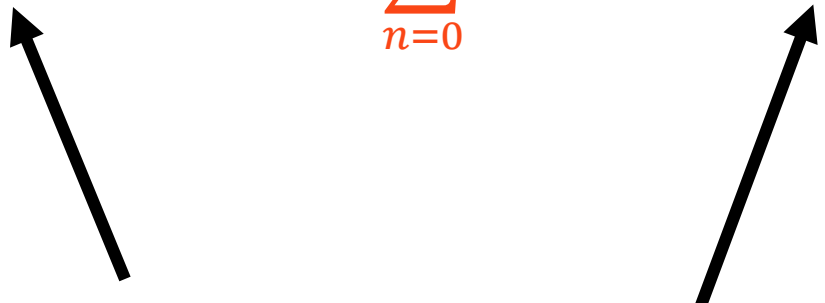
$x[n]$

$X[k]$



The Fast Fourier Transform

■ The Discrete Fourier Transform (DFT)

$$\begin{aligned} X[k] &= \sum_{n=0}^{N/2-1} x[2n] e^{-j\frac{2\pi}{N}k(2n)} + e^{-j\frac{2\pi}{N}k} \sum_{n=0}^{N/2-1} x[2n+1] e^{-j\frac{2\pi}{N}k(2n)} \\ X\left[k + \frac{N}{2}\right] &= \sum_{n=0}^{N/2-1} x[2n] e^{-j\frac{2\pi}{N}k(2n)} - e^{-j\frac{2\pi}{N}k} \sum_{n=0}^{N/2-1} x[2n+1] e^{-j\frac{2\pi}{N}k(2n)} \end{aligned}$$

$$\begin{aligned} e^{-j\frac{2\pi}{N}\left(k+\frac{N}{2}\right)(2n)} &= e^{-j\frac{2\pi}{N}k(2n)} e^{-j2\pi} \\ &= e^{-j\frac{2\pi}{N}k(2n)} \end{aligned}$$

The Fast Fourier Transform

■ The Discrete Fourier Transform (DFT)

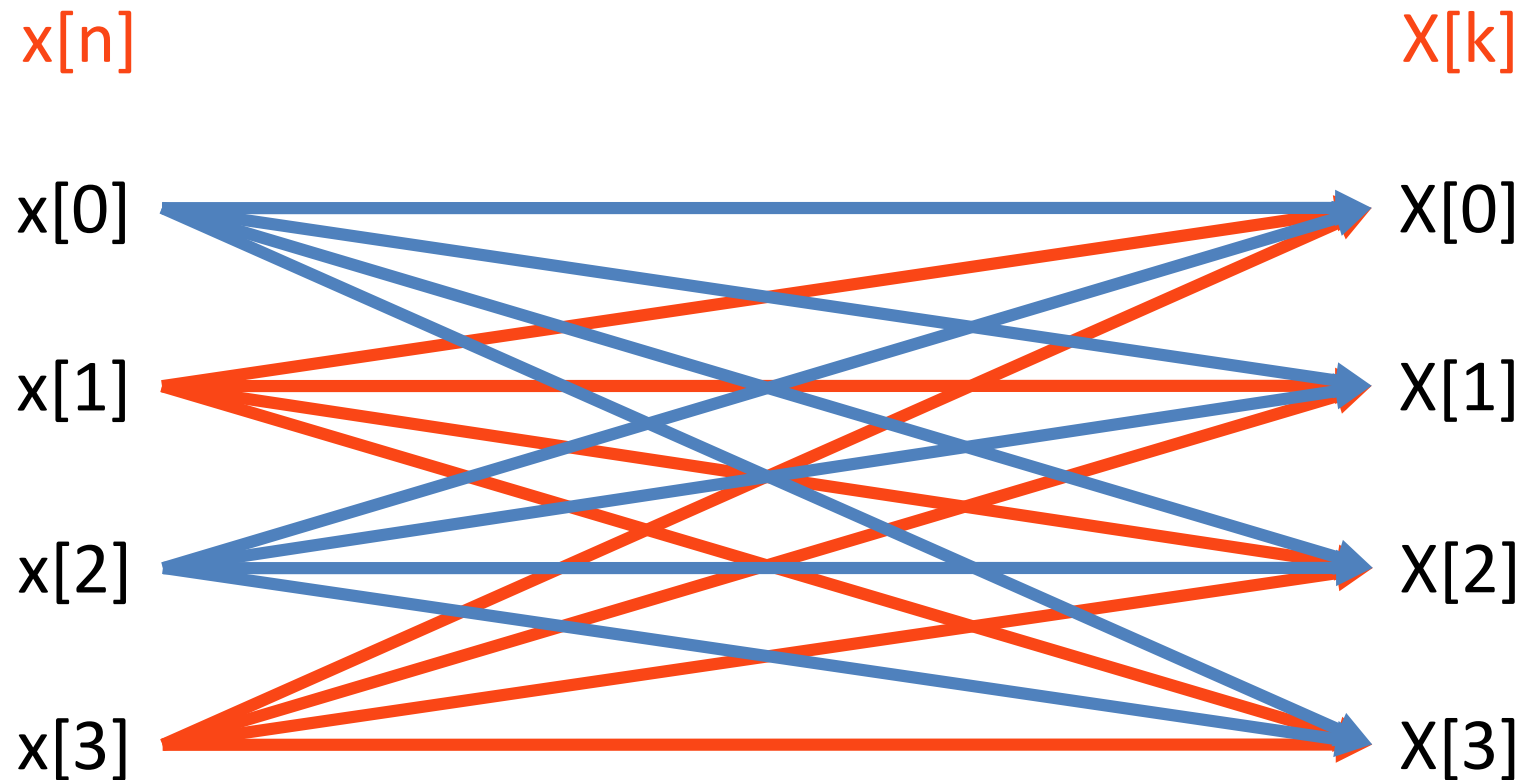
$$X[k] = E[k] + e^{-j\frac{2\pi}{N}k} O[k]$$

$$X\left[k + \frac{N}{2}\right] = E[k] - e^{-j\frac{2\pi}{N}k} O[k]$$

The Fast Fourier Transform

■ The Discrete Fourier Transform (DFT)

$$X[k] = E[k] + e^{-j\frac{2\pi}{N}k} O[k] \qquad X\left[k + \frac{N}{2}\right] = E[k] - e^{-j\frac{2\pi}{N}k} O[k]$$



The Fast Fourier Transform

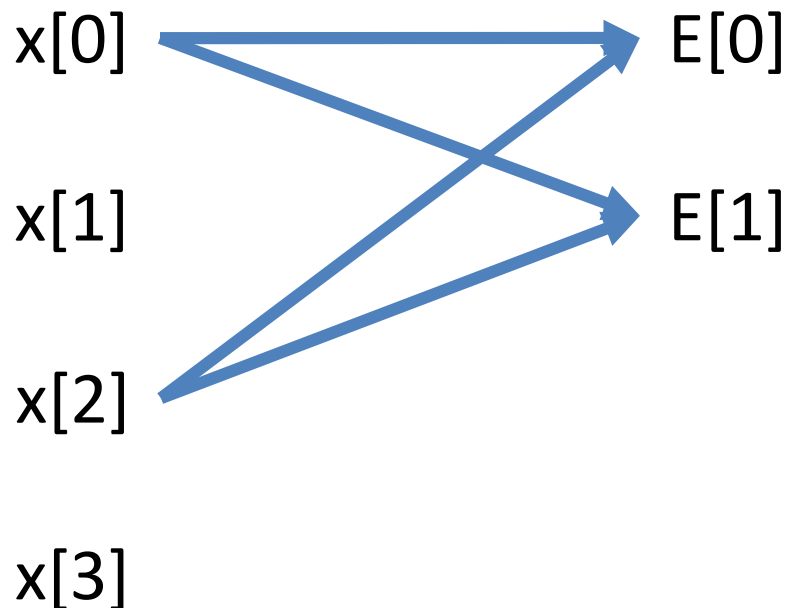
■ The Discrete Fourier Transform (DFT)

$$X[k] = E[k] + e^{-j\frac{2\pi}{N}k} O[k]$$

$$X\left[k + \frac{N}{2}\right] = E[k] - e^{-j\frac{2\pi}{N}k} O[k]$$

$x[n]$

$X[k]$



The Fast Fourier Transform

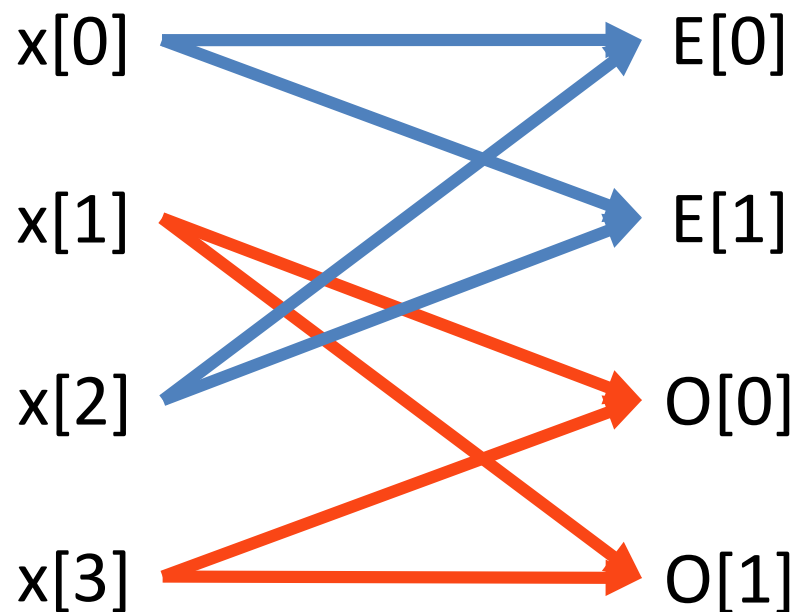
■ The Discrete Fourier Transform (DFT)

$$X[k] = E[k] + e^{-j\frac{2\pi}{N}k} O[k]$$

$$X\left[k + \frac{N}{2}\right] = E[k] - e^{-j\frac{2\pi}{N}k} O[k]$$

$x[n]$

$X[k]$

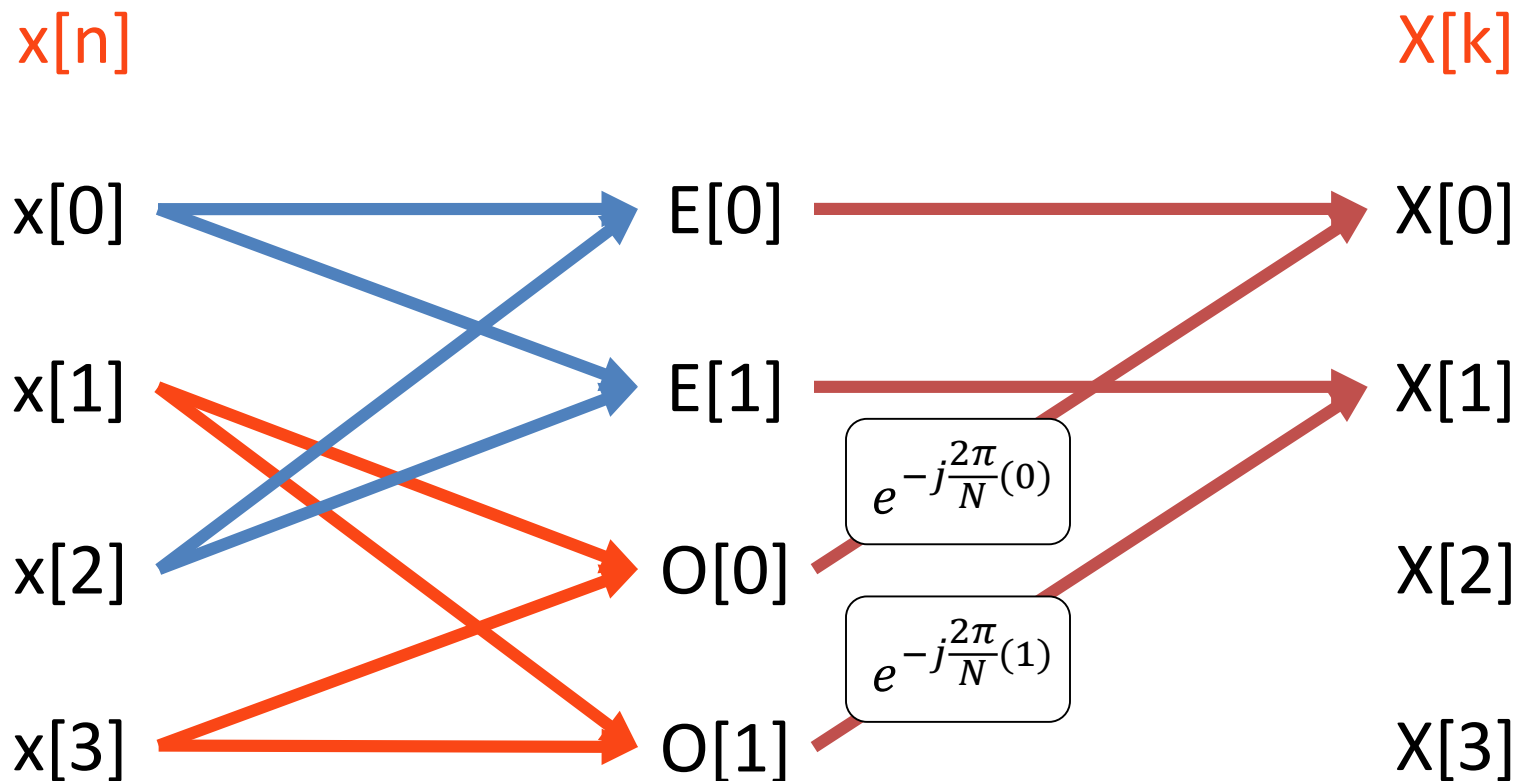


The Fast Fourier Transform

■ The Discrete Fourier Transform (DFT)

$$X[k] = E[k] + e^{-j\frac{2\pi}{N}k} O[k]$$

$$X\left[k + \frac{N}{2}\right] = E[k] - e^{-j\frac{2\pi}{N}k} O[k]$$

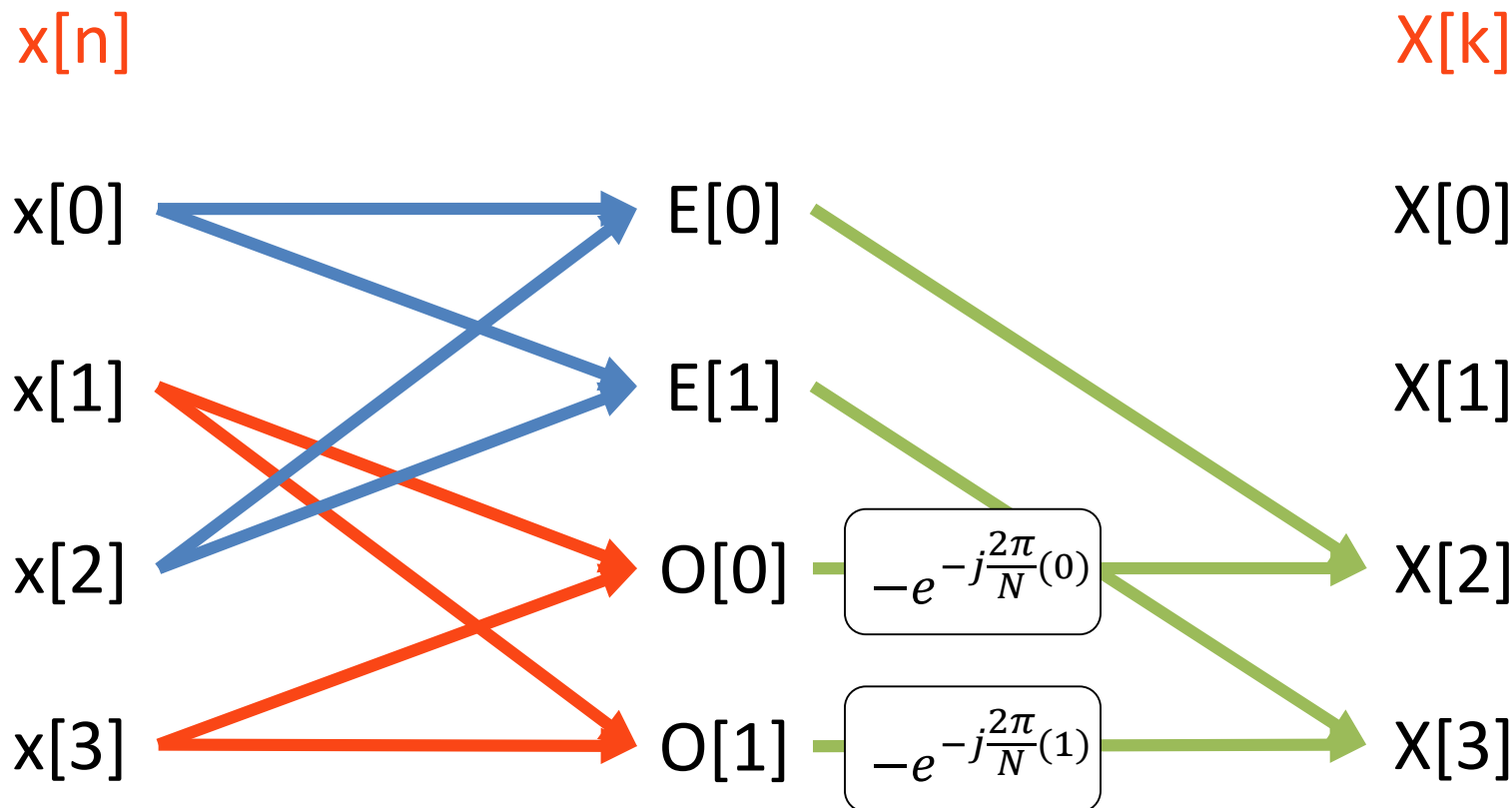


The Fast Fourier Transform

■ The Discrete Fourier Transform (DFT)

$$X[k] = E[k] + e^{-j\frac{2\pi}{N}k} O[k]$$

$$X\left[k + \frac{N}{2}\right] = E[k] - e^{-j\frac{2\pi}{N}k} O[k]$$

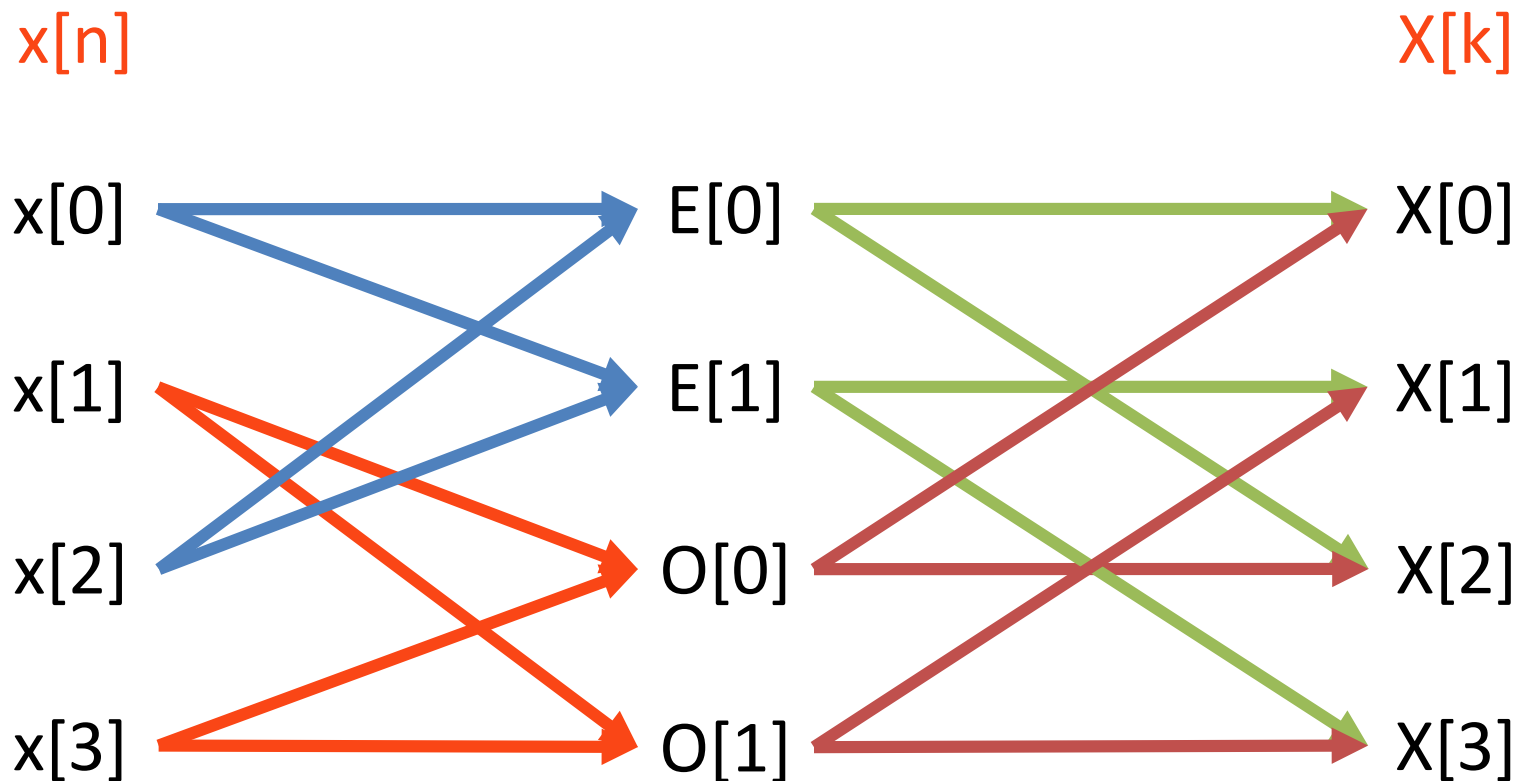


The Fast Fourier Transform

■ The Discrete Fourier Transform (DFT)

$$X[k] = E[k] + e^{-j\frac{2\pi}{N}k} O[k]$$

$$X\left[k + \frac{N}{2}\right] = E[k] - e^{-j\frac{2\pi}{N}k} O[k]$$

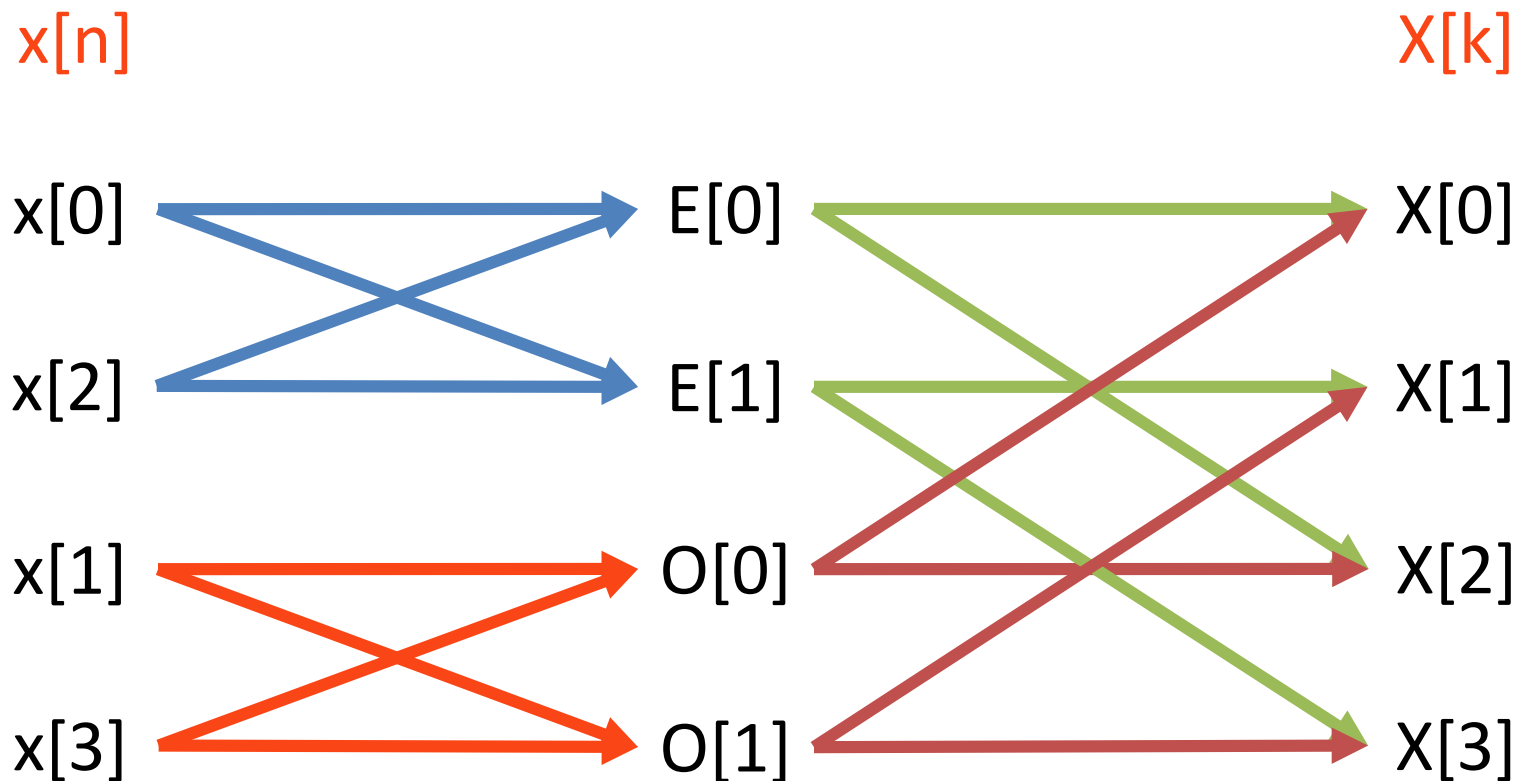


The Fast Fourier Transform

■ The Discrete Fourier Transform (DFT)

$$X[k] = E[k] + e^{-j\frac{2\pi}{N}k} O[k]$$

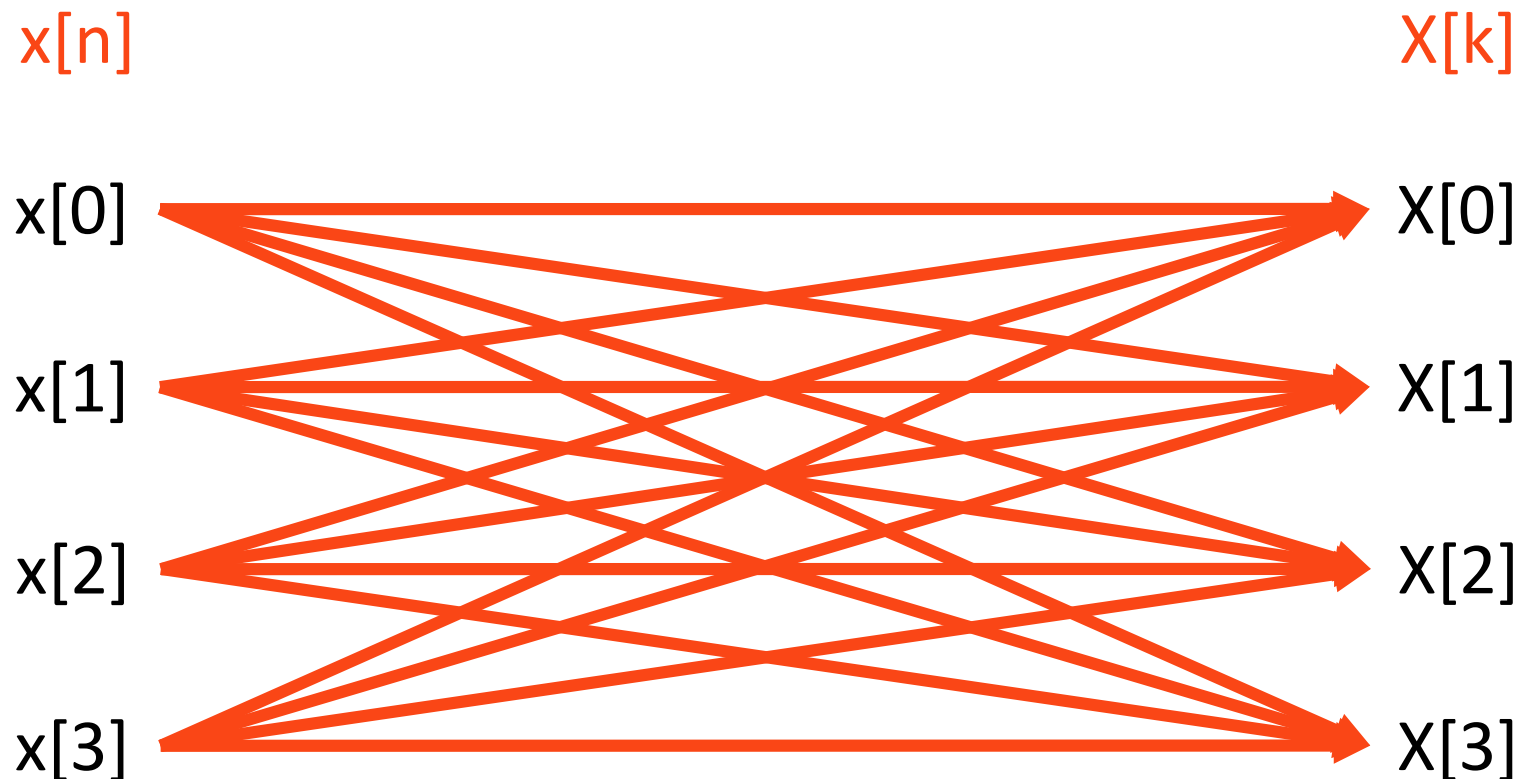
$$X\left[k + \frac{N}{2}\right] = E[k] - e^{-j\frac{2\pi}{N}k} O[k]$$



The Fast Fourier Transform

■ Number of Multiplications (including multiplication by 1)?

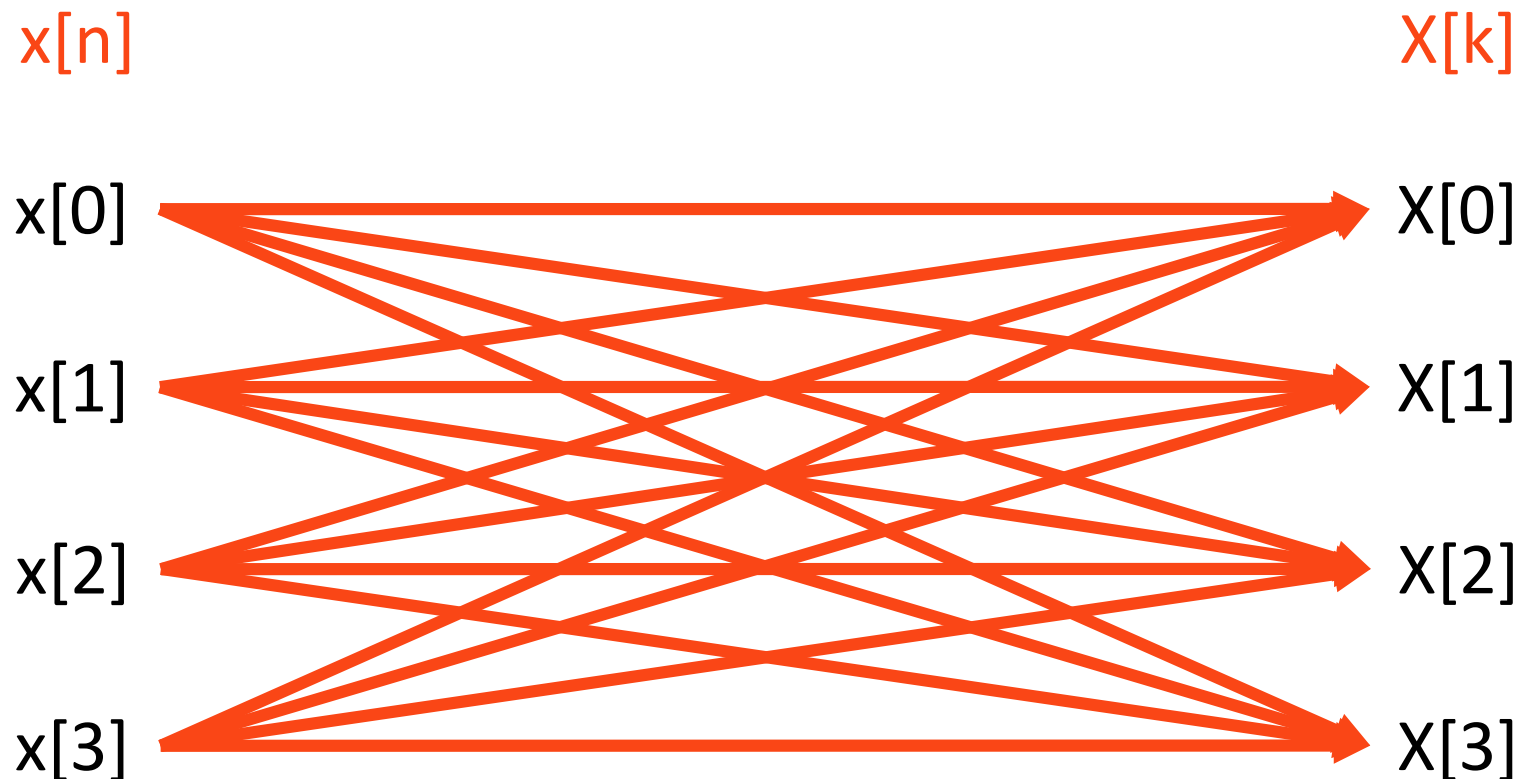
- For DFT



The Fast Fourier Transform

■ Number of Multiplications (including multiplication by 1)?

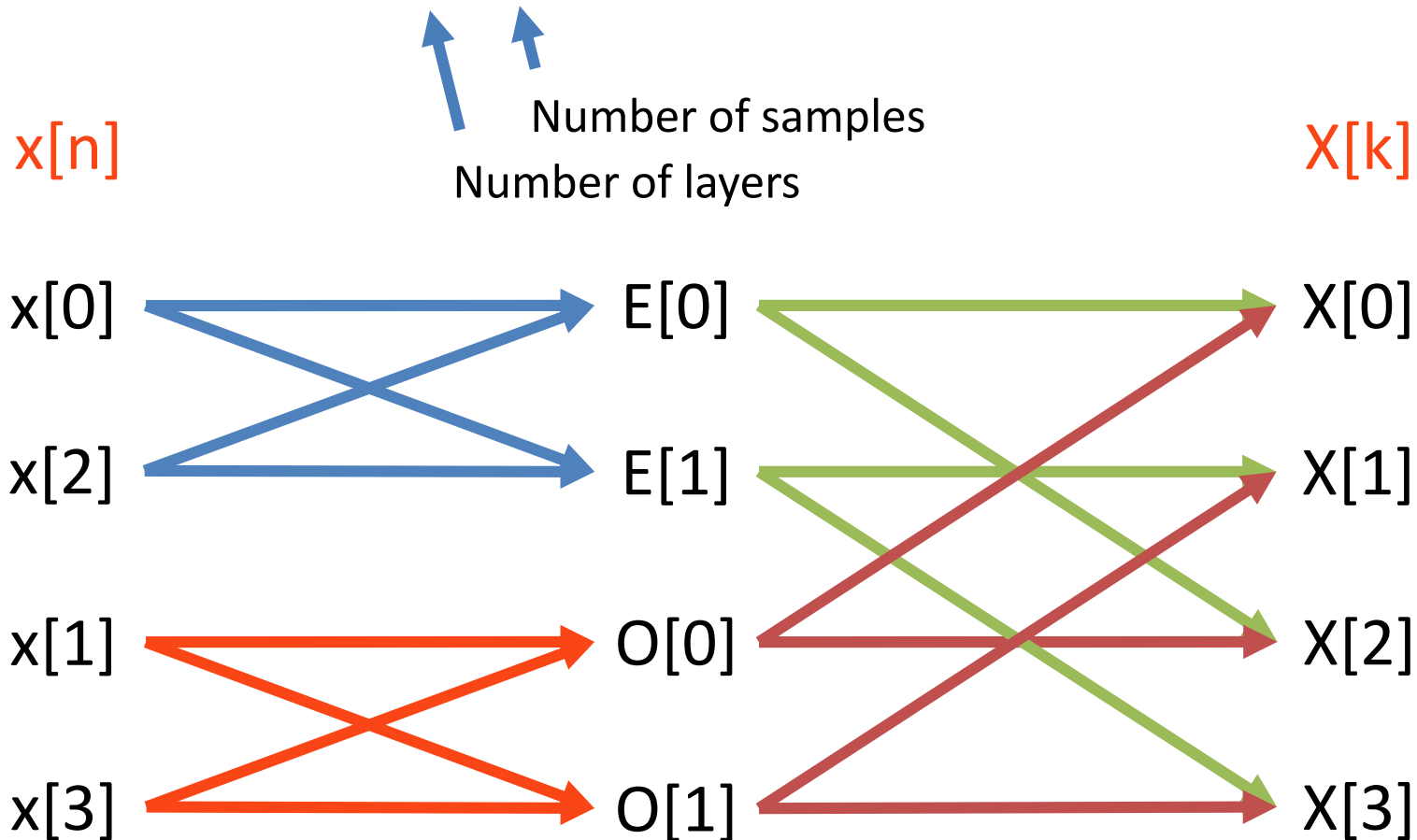
- $N^2 = 4^2 = 16$



The Fast Fourier Transform

■ Number of Multiplications (including multiplication by 1)?

- $2(4) + 2(4) = 2(2)(4) = 16$



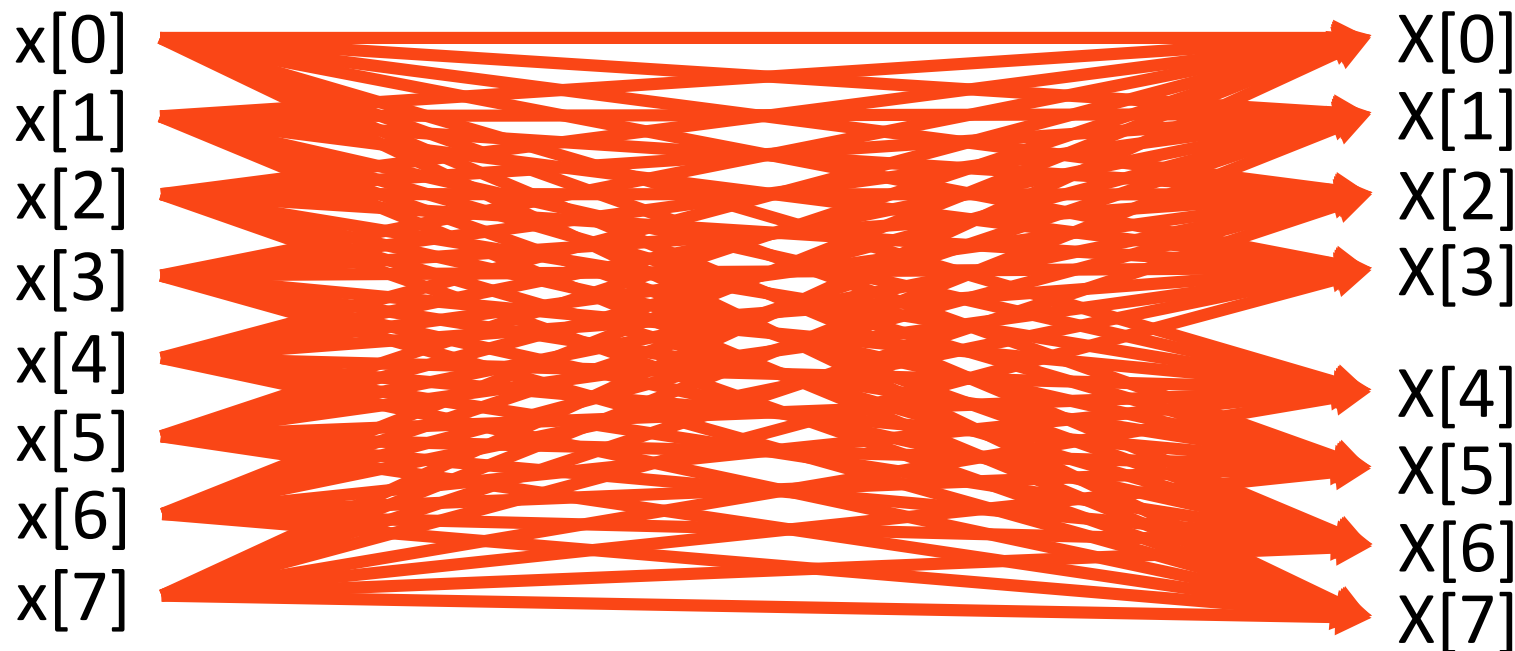
The Fast Fourier Transform

■ Number of Multiplications (including multiplication by 1)?

- For DFT

$x[n]$

$X[k]$



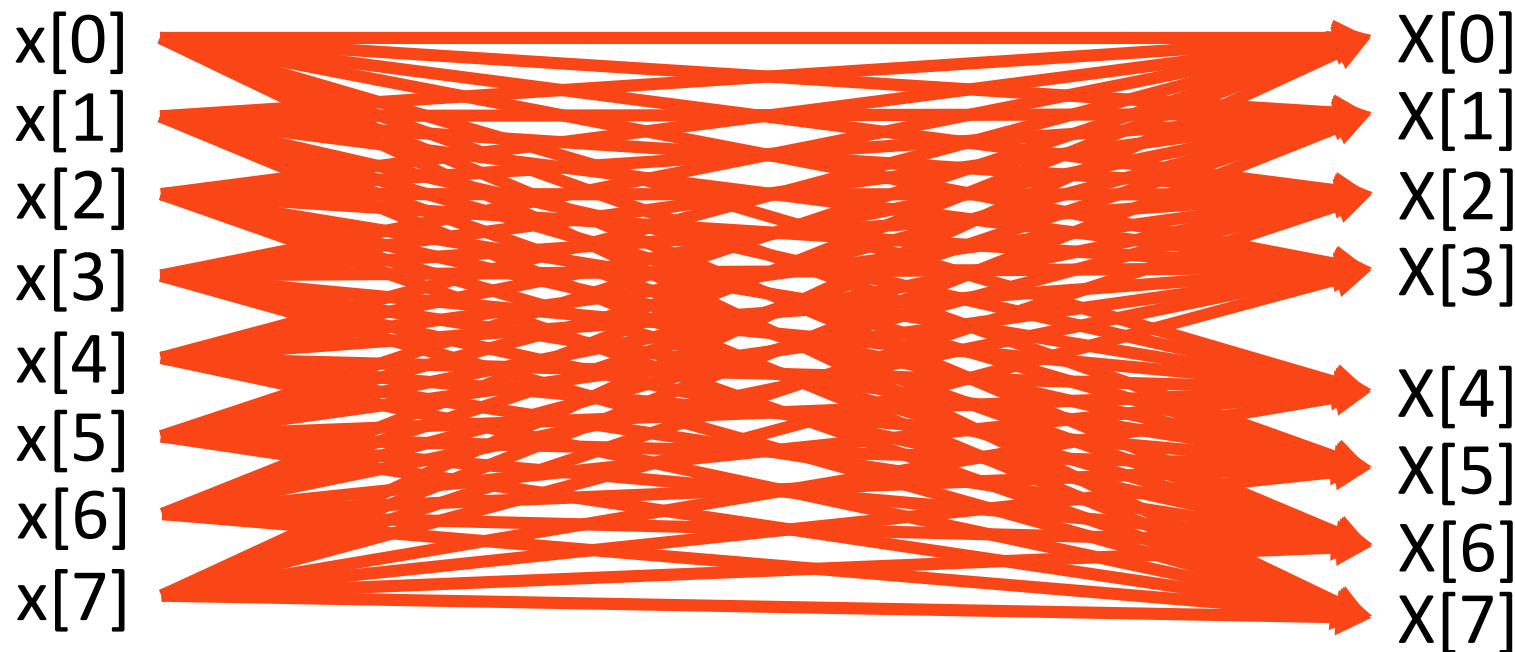
The Fast Fourier Transform

■ Number of Multiplications (including multiplication by 1)?

- $N^2 = 8^2 = 64$

$x[n]$

$X[k]$



The Fast Fourier Transform

■ Number of Multiplications (including multiplication by 1)?

- For FFT

$x[n]$

$x[0]$

$x[1]$

$x[2]$

$x[3]$

$x[4]$

$x[5]$

$x[6]$

$x[7]$

$X[k]$

$X[0]$

$X[1]$

$X[2]$

$X[3]$

$X[4]$

$X[5]$

$X[6]$

$X[7]$

The Fast Fourier Transform

■ Number of Multiplications (including multiplication by 1)?

- For FFT

$x[n]$

$x[0]$

$x[2]$

$x[4]$

$x[6]$

$x[1]$

$x[3]$

$x[5]$

$x[7]$

$X[k]$

$X[0]$

$X[1]$

$X[2]$

$X[3]$

$X[4]$

$X[5]$

$X[6]$

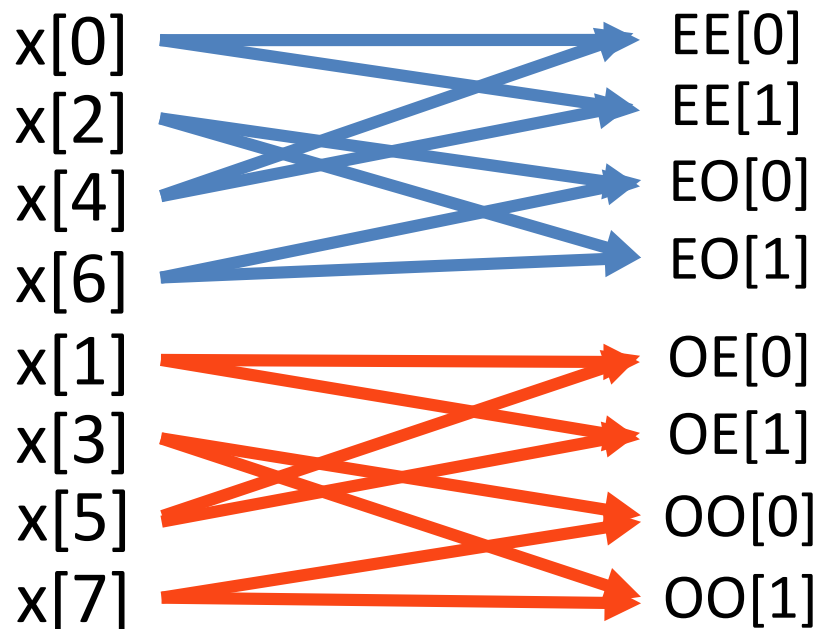
$X[7]$

The Fast Fourier Transform

■ Number of Multiplications (including multiplication by 1)?

- For FFT

$x[n]$



$X[k]$

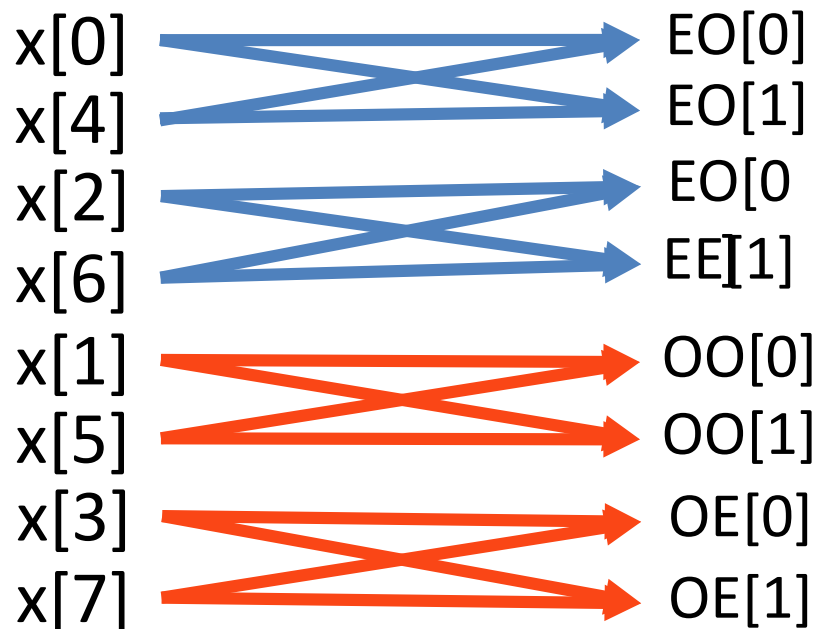
$X[0]$
 $X[1]$
 $X[2]$
 $X[3]$
 $X[4]$
 $X[5]$
 $X[6]$
 $X[7]$

The Fast Fourier Transform

■ Number of Multiplications (including multiplication by 1)?

- For FFT

$x[n]$



$X[k]$

$X[0]$
 $X[1]$
 $X[2]$
 $X[3]$
 $X[4]$
 $X[5]$
 $X[6]$
 $X[7]$

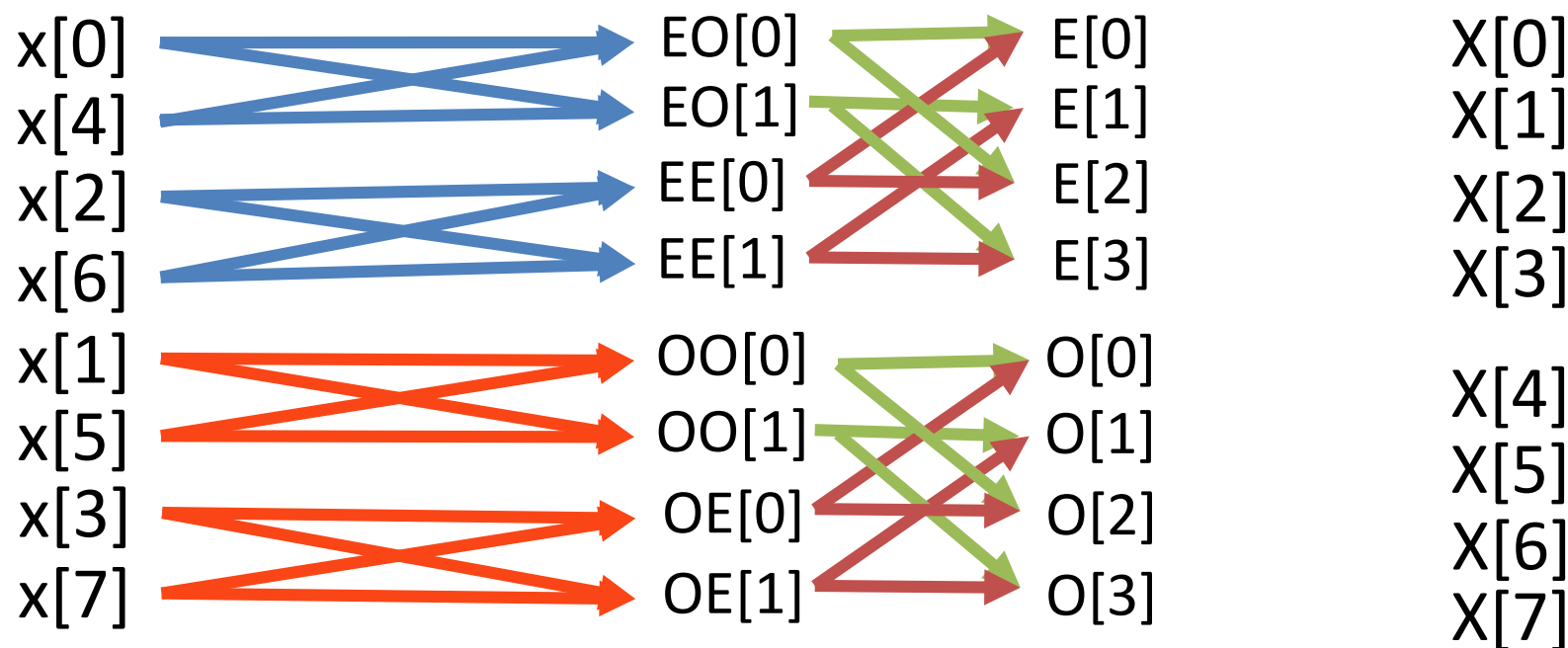
The Fast Fourier Transform

■ Number of Multiplications (including multiplication by 1)?

- For FFT

$x[n]$

$X[k]$



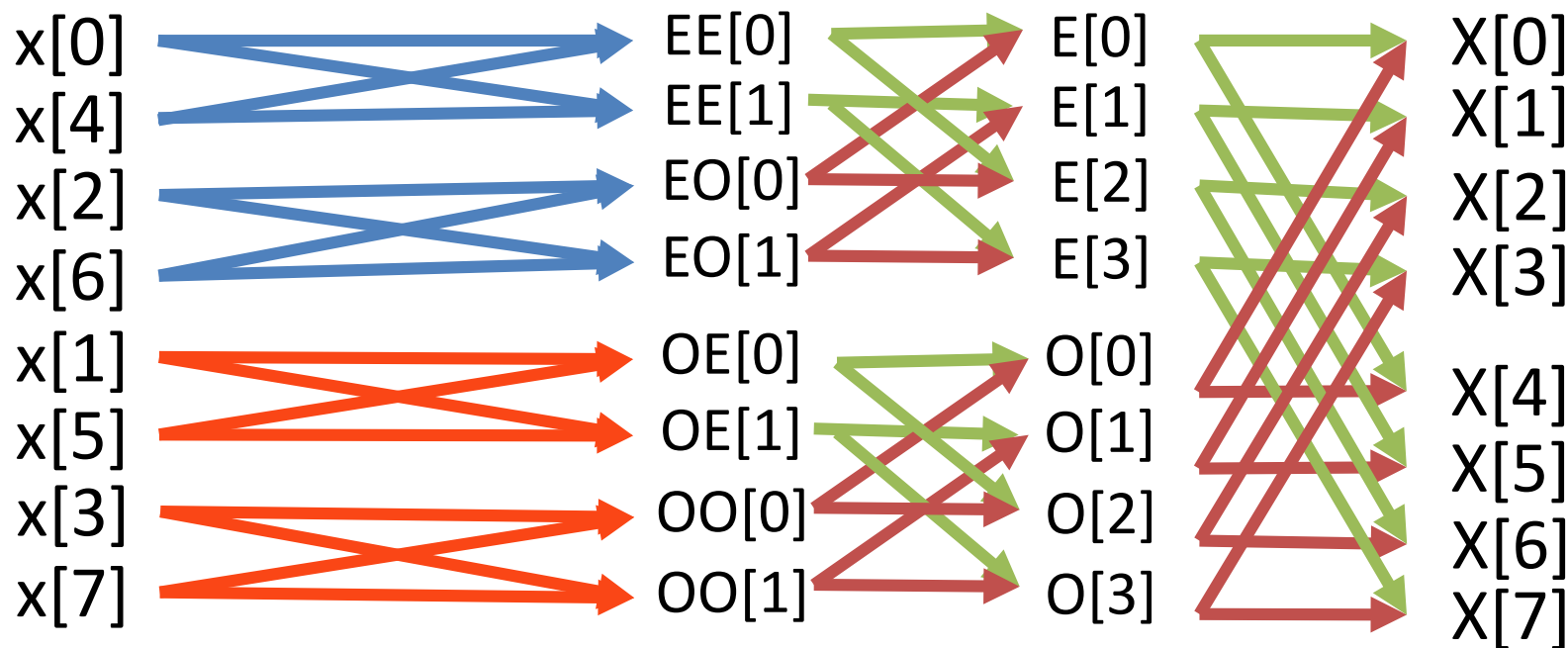
The Fast Fourier Transform

■ Number of Multiplications (including multiplication by 1)?

- For FFT

$x[n]$

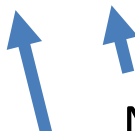
$X[k]$



The Fast Fourier Transform

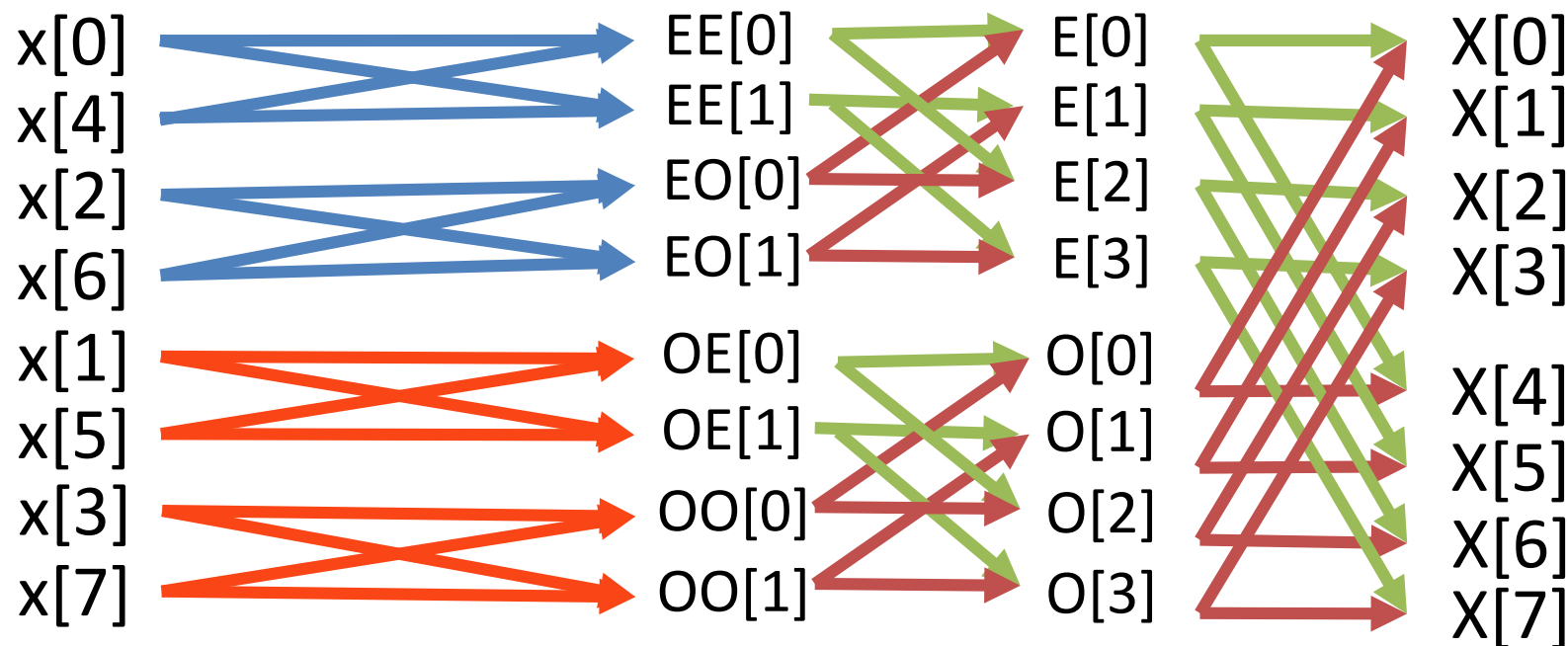
■ Number of Multiplications (including multiplication by 1)?

- $2(8) + 2(8) + 2(8) = 2(3)(8) = 48$


 Number of samples
 Number of layers

$x[n]$

$X[k]$



The Fast Fourier Transform

■ Number of Multiplications (including multiplication by 1)?

■ DFT

- ◇ $N = 4$, Multiplications: 16
- ◇ $N = 8$, Multiplications: 64
- ◇ $N = 16$, Multiplications: 256
- ◇ $N = 32$, Multiplications: 1024

■ FFT

- ◇ $N = 4$, Multiplications: 16
- ◇ $N = 8$, Multiplications: 48
- ◇ $N = 16$, Multiplications: 128
- ◇ $N = 32$, Multiplications: 320

The Fast Fourier Transform

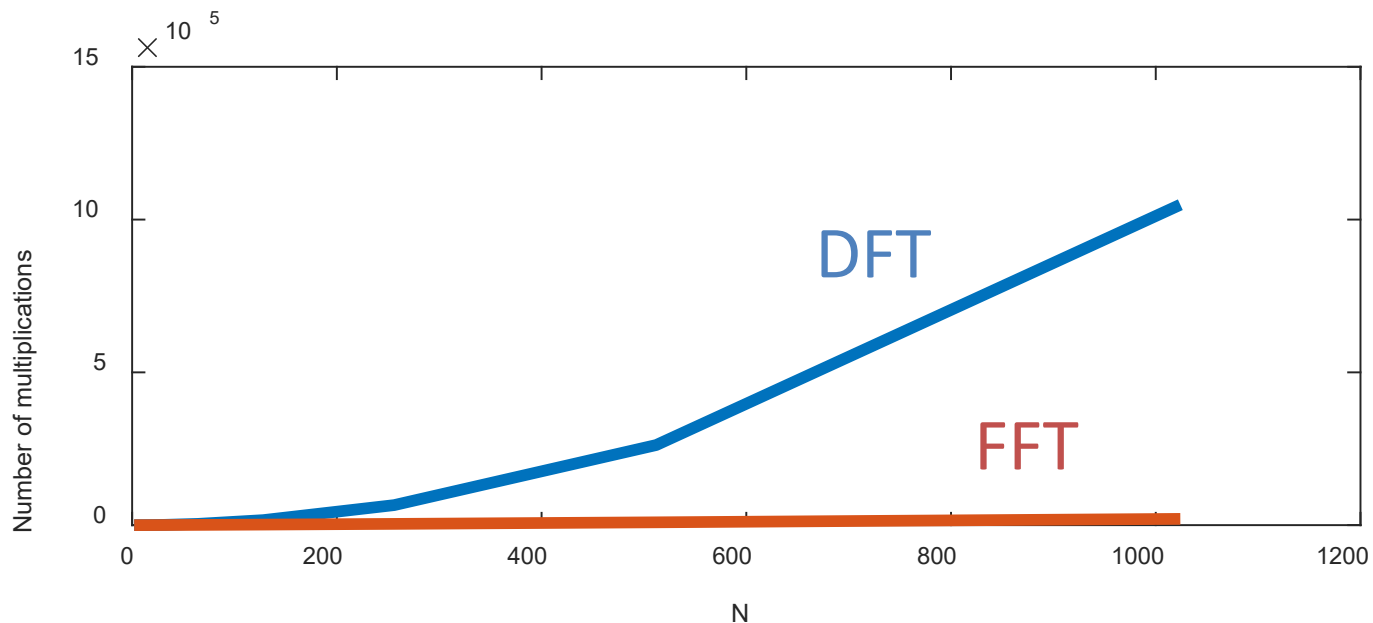
■ Number of Multiplications (including multiplication by 1)?

■ DFT

◇ Grows at rate: N^2

■ FFT

◇ Grows at rate: $N \log_2(N)$



Lecture 14: Discrete -Time Filters

Foundations of Digital Signal Processing

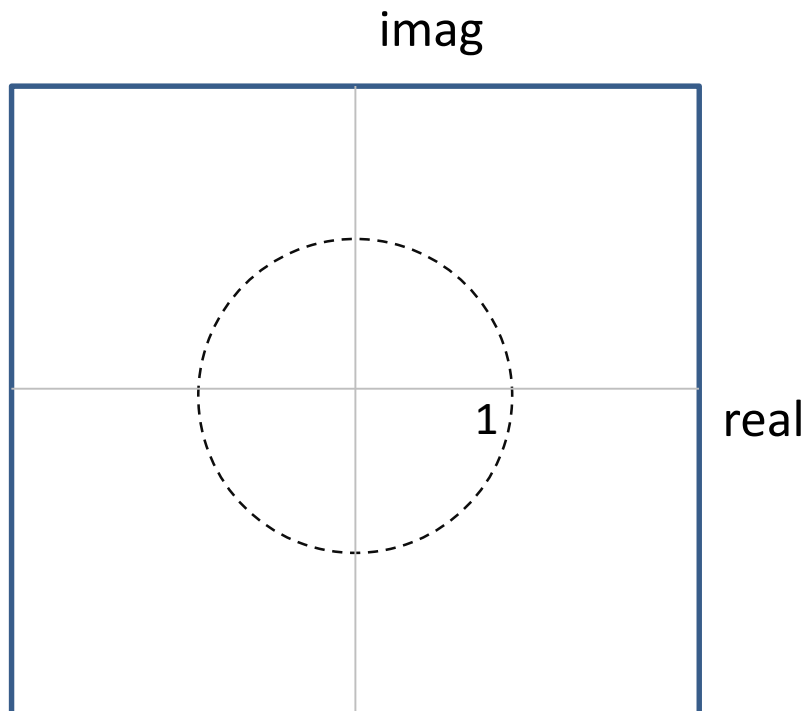
Outline

- Circular Convolution Review
- The DTFT and the DFT: The Relationship
- The Fast Fourier Transform
- **Designing the magnitude response**
- Designing the phase response

Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

$$H(z) = \frac{\prod_{k=1}^M (1 - z_k z^{-1})}{\prod_{k=1}^N (1 - p_k z^{-1})}$$

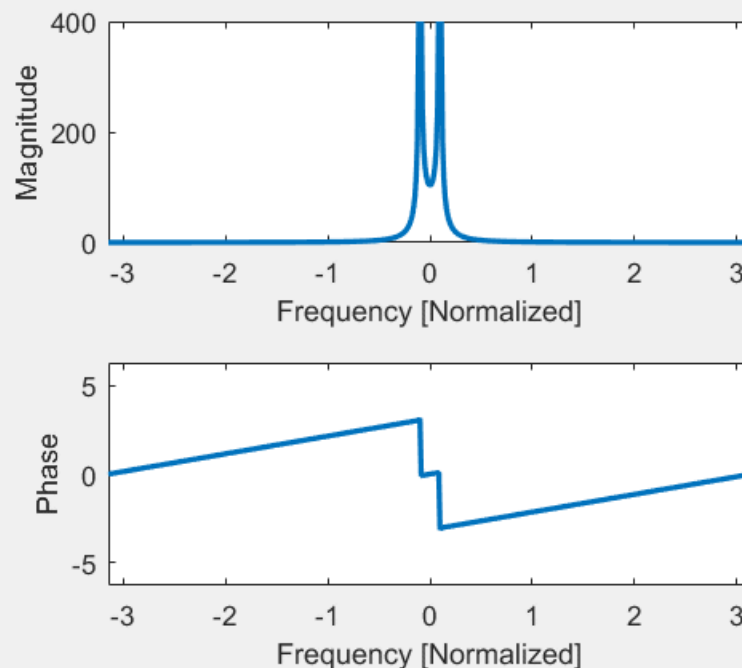
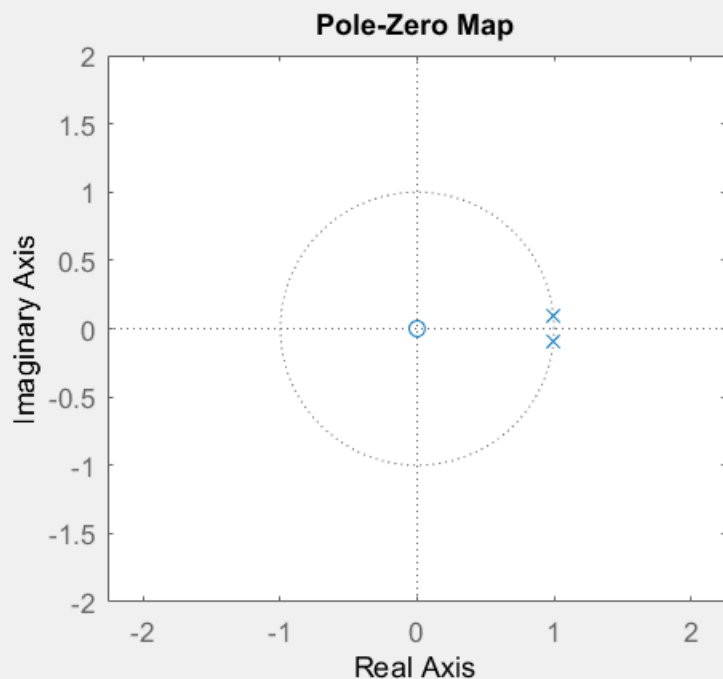


Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

What is the $H(z)$ corresponding to this?

$$H(z) = \frac{\prod_{k=1}^M (1 - z_k z^{-1})}{\prod_{k=1}^N (1 - p_k z^{-1})}$$

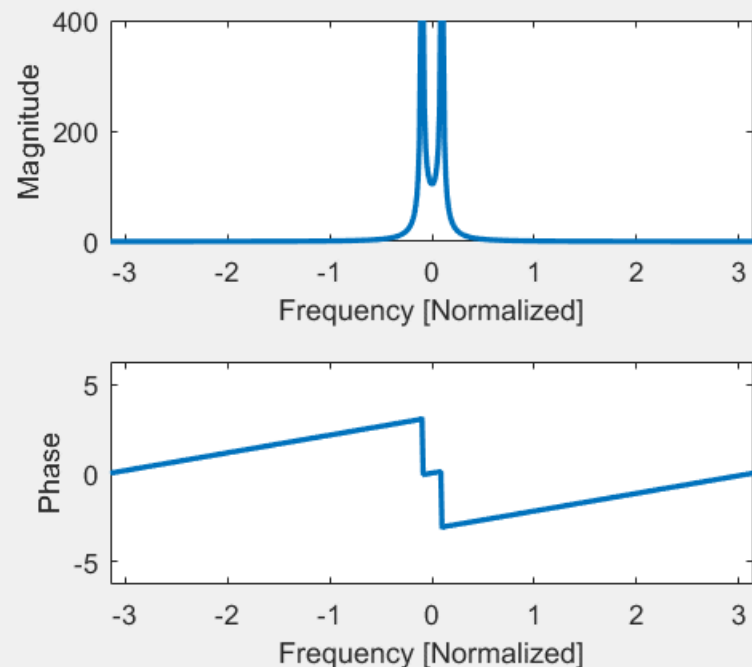
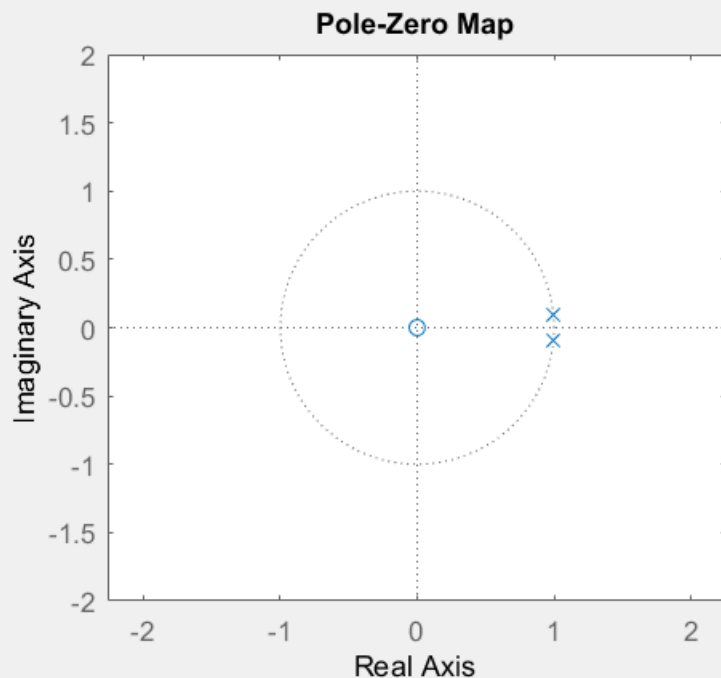


Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

What is the $H(z)$ corresponding to this?

$$H(z) = \frac{1}{(1 - e^{+j\phi} z^{-1})(1 - e^{-j\phi} z^{-1})}$$

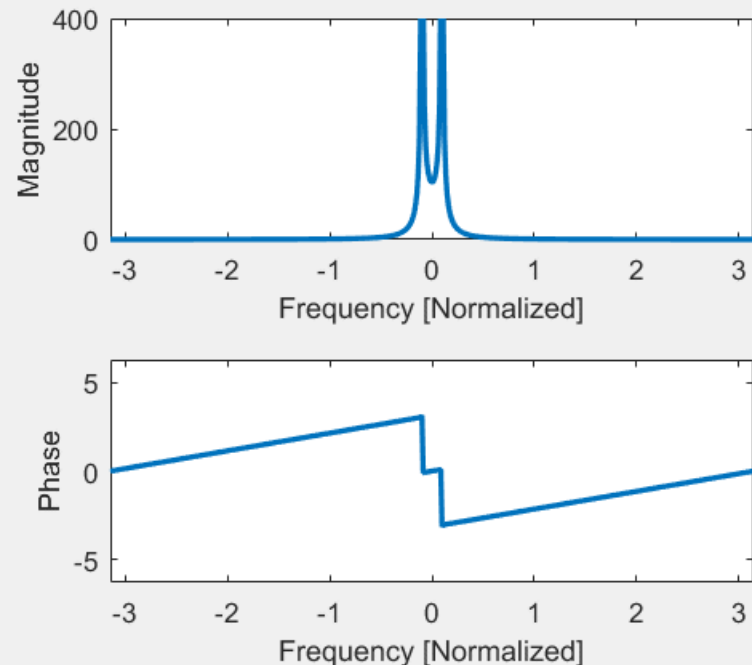
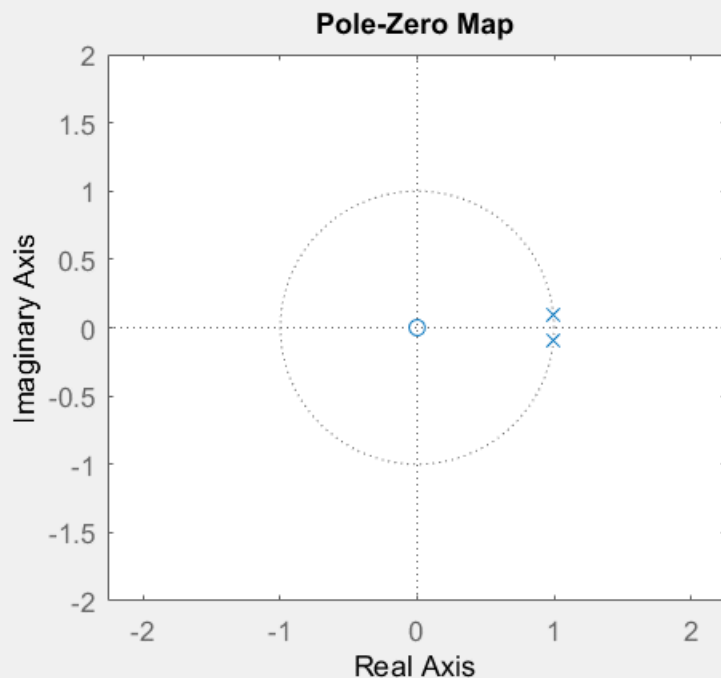


Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

What is the $H(z)$ corresponding to this?

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



Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

What is the $|H(\omega)|$ corresponding to this?

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

Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

What is the $|H(\omega)|$ corresponding to this?

$$\begin{aligned} |H(z)| &= \left| \frac{1}{1 - 2 \cos(\phi) z^{-1} + z^{-2}} \right| \\ &= \left| \frac{1}{z^{+1} - 2 \cos(\phi) + z^{-1}} \right| \end{aligned}$$

Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

What is the $|H(\omega)|$ corresponding to this?

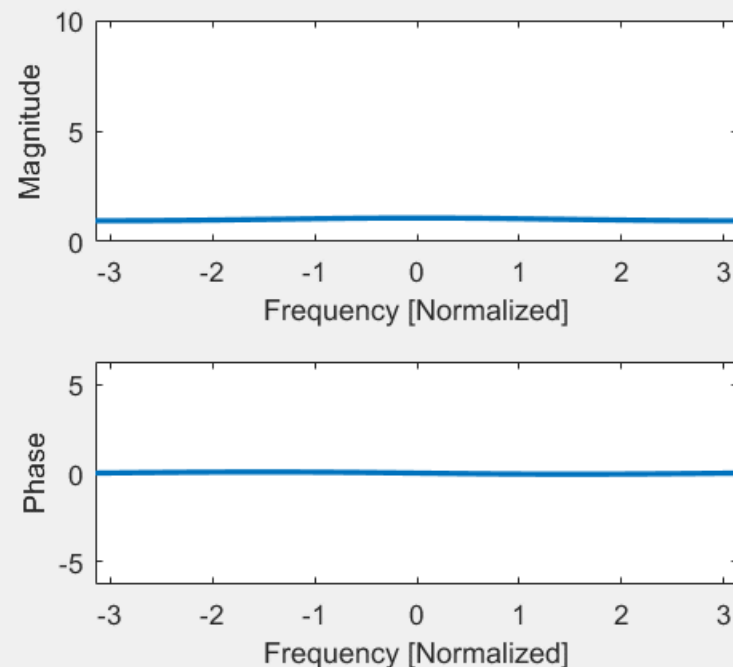
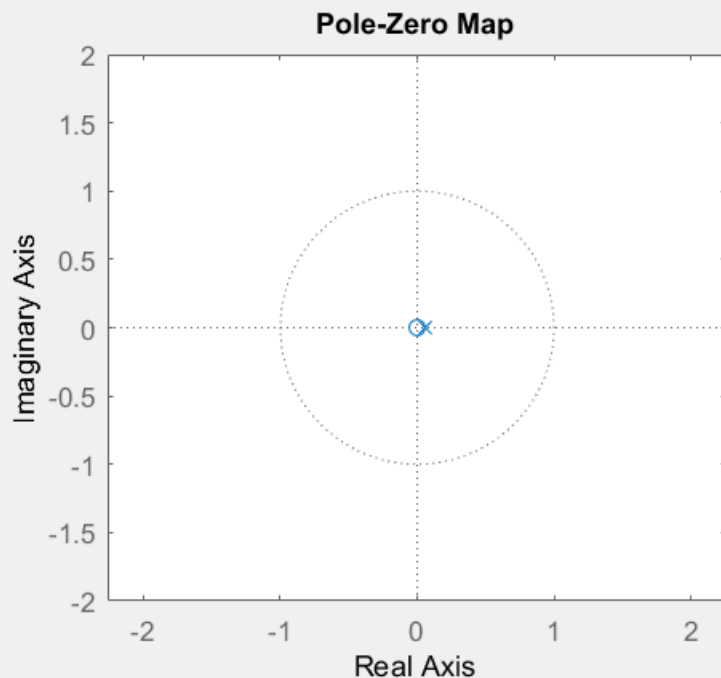
$$\begin{aligned} |H(\omega)| &= \left| \frac{1}{e^{+j\omega} - 2\cos(\phi) + e^{-j\omega}} \right| \\ &= \left| \frac{1}{e^{+j\omega} + e^{-j\omega} - 2\cos(\phi)} \right| \\ &= \left| \frac{1}{2\cos(\omega) - 2\cos(\phi)} \right| \\ &= \left| \frac{1/2}{\cos(\omega) - \cos(\phi)} \right| \end{aligned}$$

Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

What is the $H(z)$ corresponding to this?

$$H(z) = \frac{\prod_{k=1}^M (1 - z_k z^{-1})}{\prod_{k=1}^N (1 - p_k z^{-1})}$$

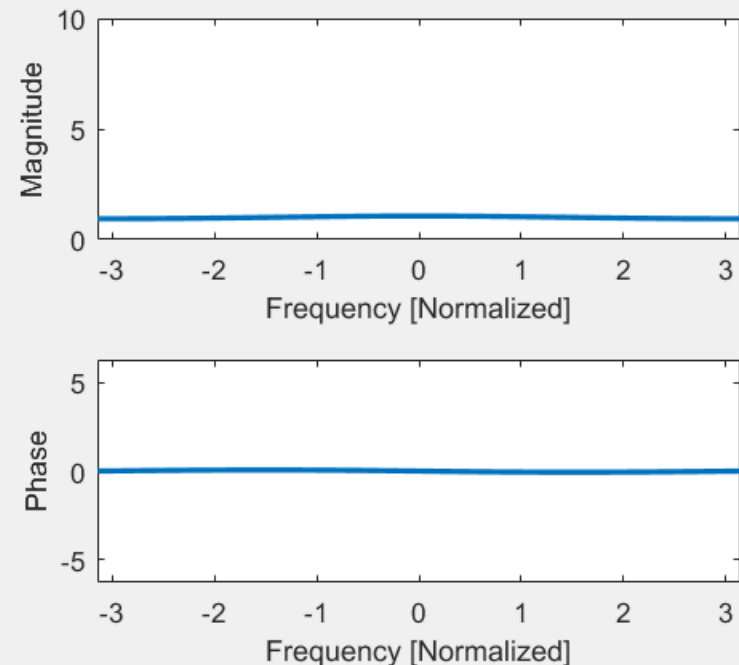
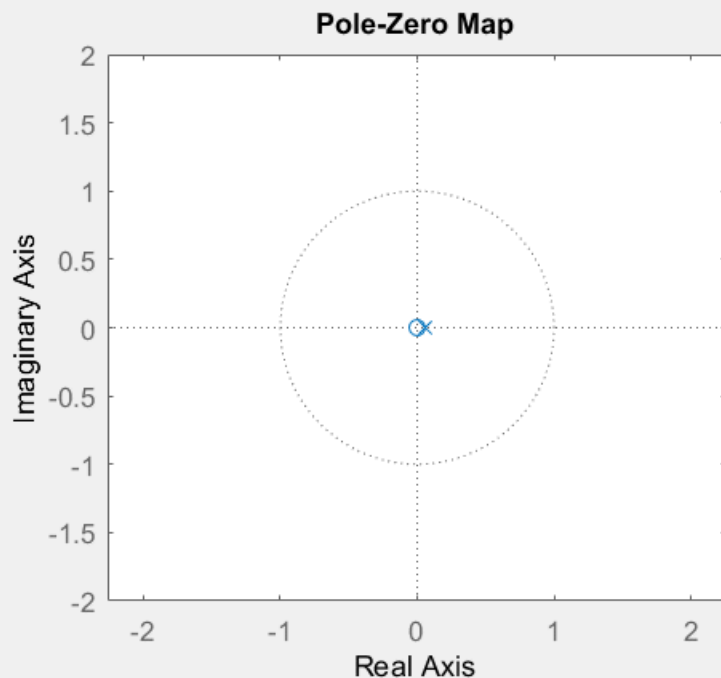


Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

What is the $H(z)$ corresponding to this?

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



Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

What is the $|H(\omega)|$ corresponding to this?

$$|H(\omega)| = \left| \frac{1}{(1 - ae^{-j\omega})} \right|$$

Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

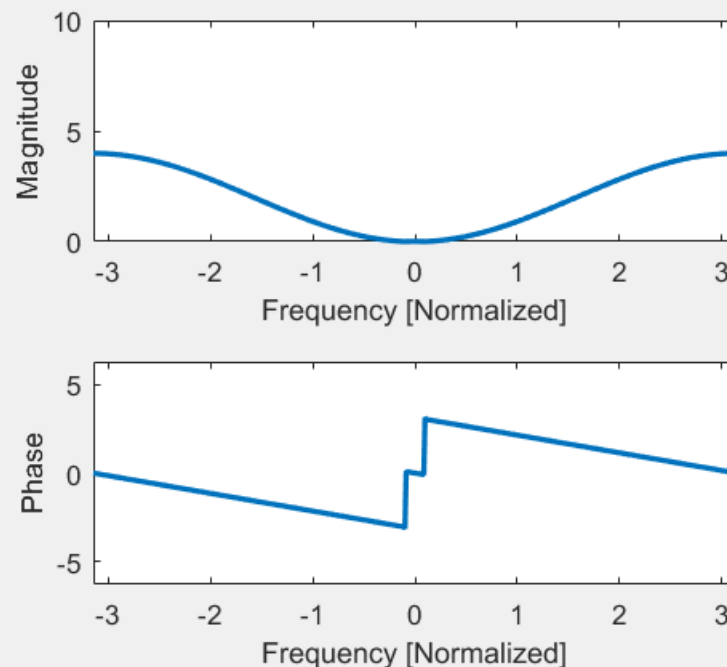
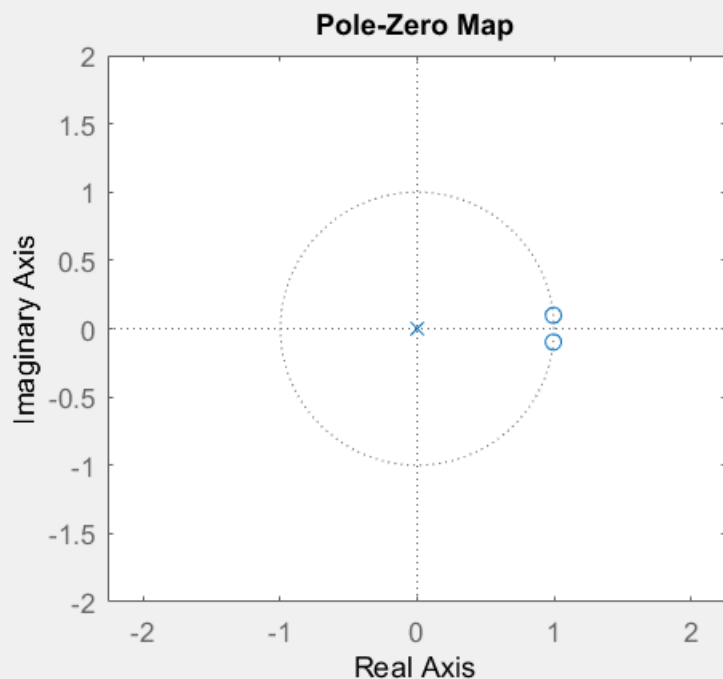
$$\begin{aligned} |H(\omega)| &= \left| \frac{1}{(1 - ae^{-j\omega})} \right| \\ &= \frac{1}{|1 - ae^{-j\omega}|} \\ &= \frac{1}{\sqrt{(1 - a \cos(\omega))^2 + a^2 \sin^2(\omega)}} \\ &= \frac{1}{\sqrt{1 - 2 \cos(\omega) + a^2 \cos^2(\omega) + a^2 \sin^2(\omega)}} \\ &= \frac{1}{\sqrt{(1 + a^2) - 2 \cos(\omega)}} \end{aligned}$$

Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

What is the $H(z)$ corresponding to this?

$$H(z) = \frac{\prod_{k=1}^M (1 - z_k z^{-1})}{\prod_{k=1}^N (1 - p_k z^{-1})}$$

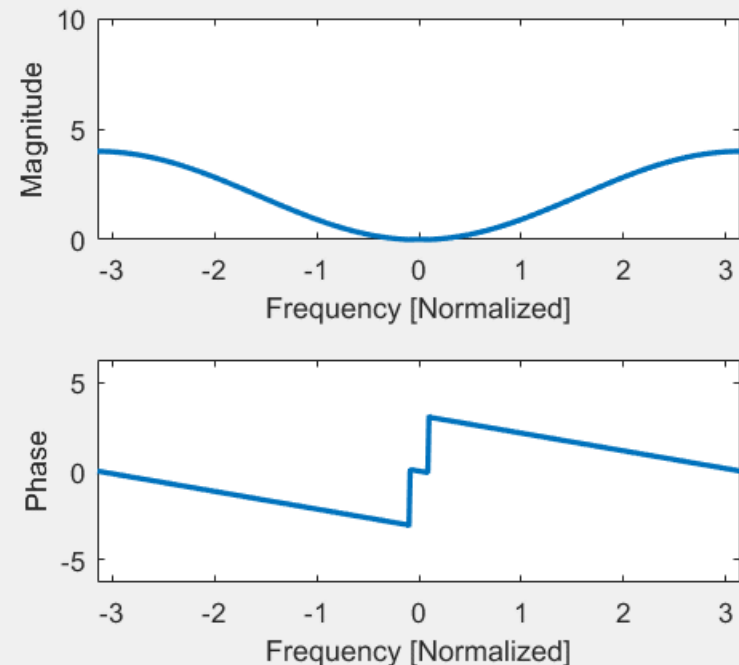
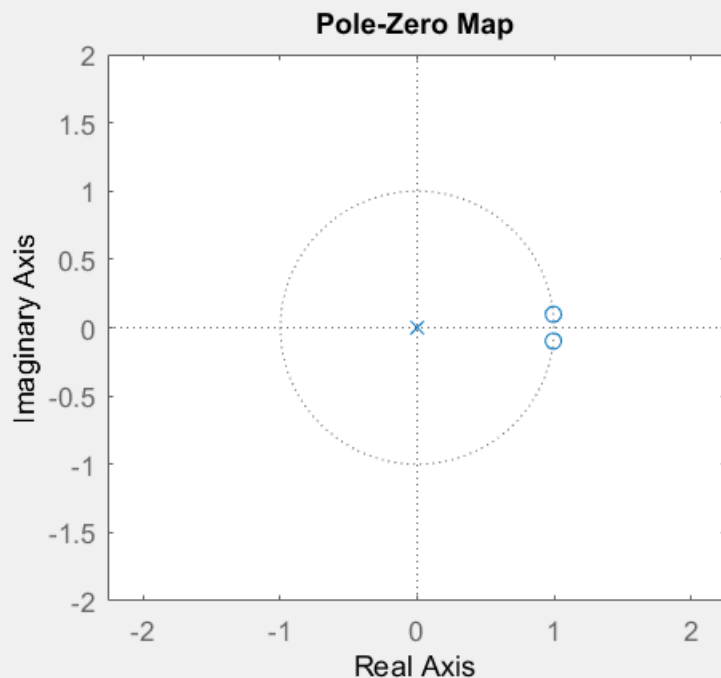


Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

What is the $H(z)$ corresponding to this?

$$H(z) = (1 - e^{+j\phi} z^{-1})(1 - e^{-j\phi} z^{-1})$$

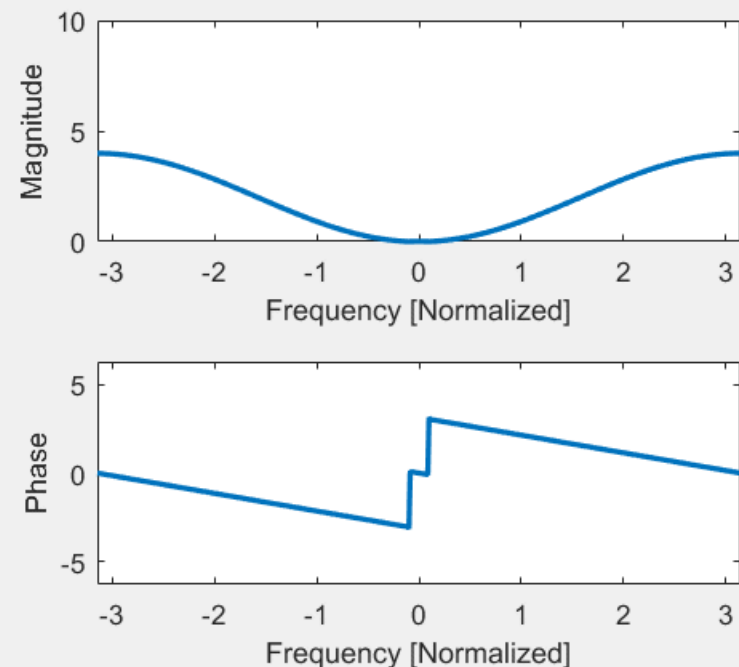
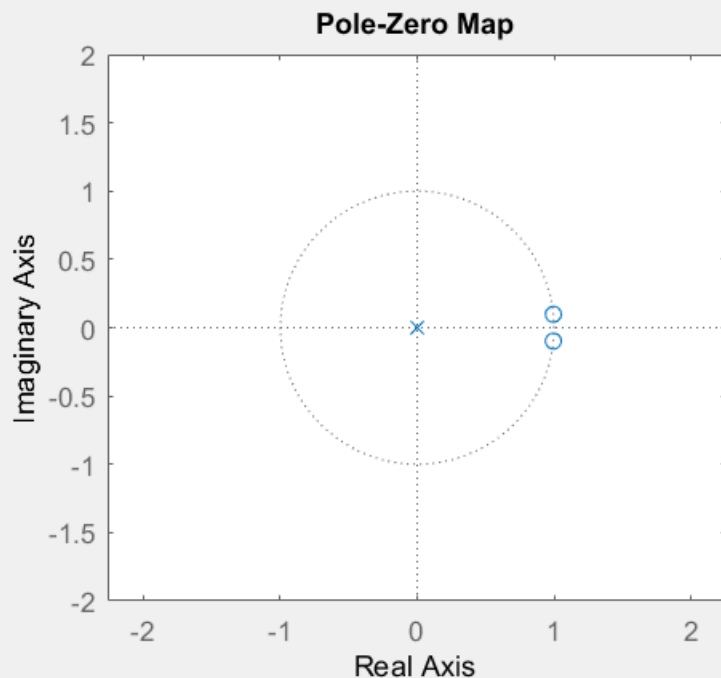


Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

What is the $H(z)$ corresponding to this?

$$H(z) = 1 - 2 \cos(\phi) z^{-1} + z^{-2}$$



Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

What is the $|H(\omega)|$ corresponding to this?

$$H(z) = 1 - 2 \cos(\phi) z^{-1} + z^{-2}$$

Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

What is the $|H(\omega)|$ corresponding to this?

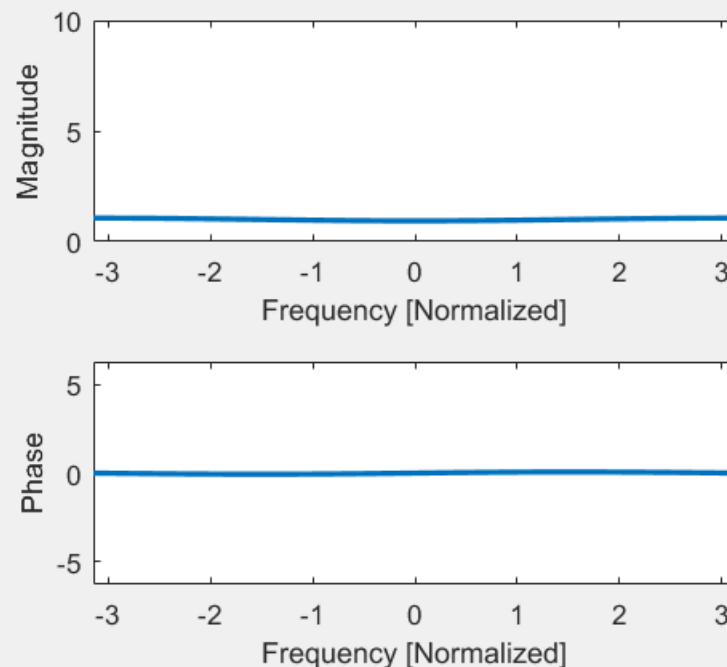
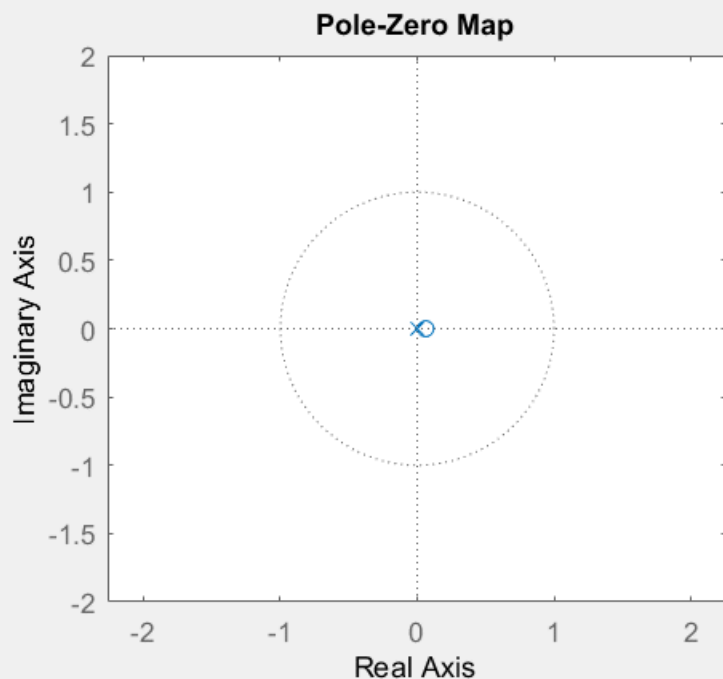
$$|H(\omega)| = 2|\cos(\omega) - \cos(\phi)|$$

Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

What is the $H(z)$ corresponding to this?

$$H(z) = \frac{\prod_{k=1}^M (1 - z_k z^{-1})}{\prod_{k=1}^N (1 - p_k z^{-1})}$$

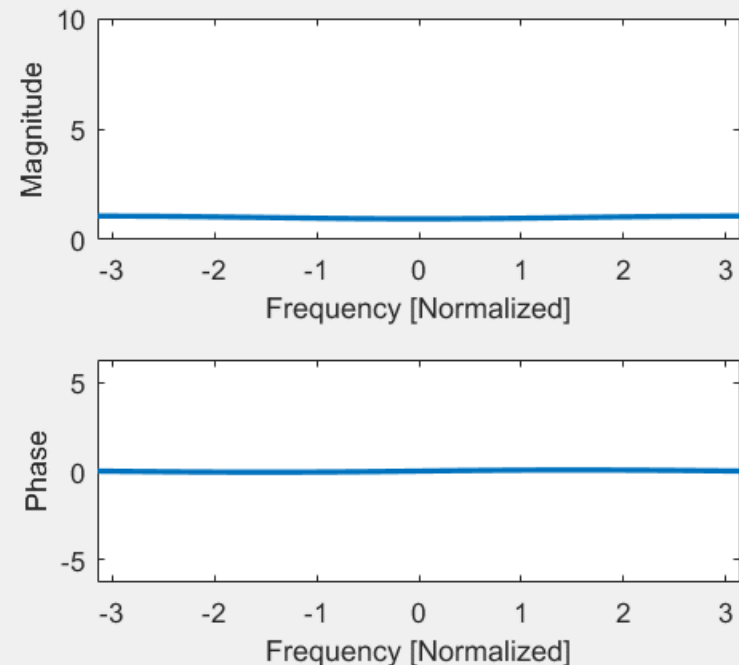
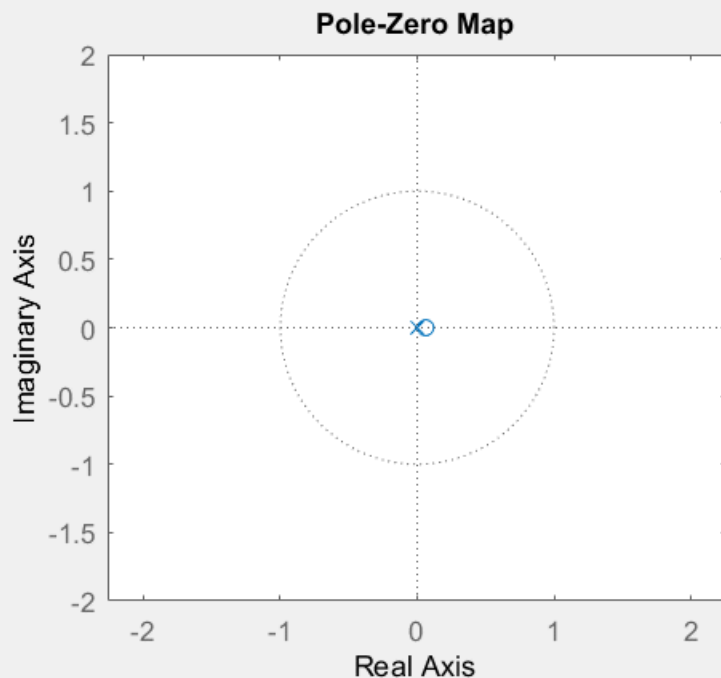


Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

What is the $H(z)$ corresponding to this?

$$H(z) = 1 - ae^{-j\omega}$$



Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

What is the $|H(\omega)|$ corresponding to this?

$$H(z) = 1 - ae^{-j\omega}$$

Designing the Magnitude Response

■ **Question:** What happens when we move poles and zeros around for a filter?

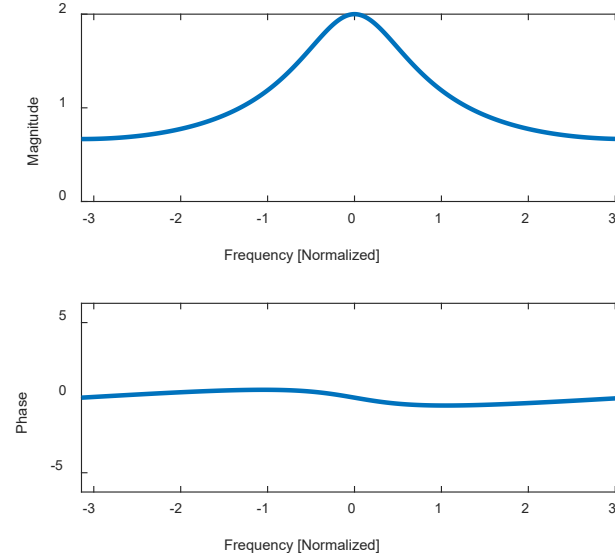
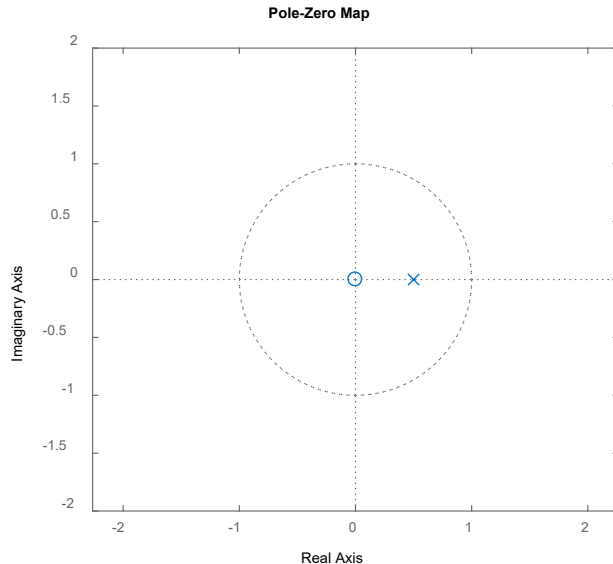
What is the $|H(\omega)|$ corresponding to this?

$$|H(\omega)| = \sqrt{(1 + a^2) - 2 \cos(\omega)}$$

Designing the Magnitude Response

■ **Question:** How can I make the high frequencies closer to zero?

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

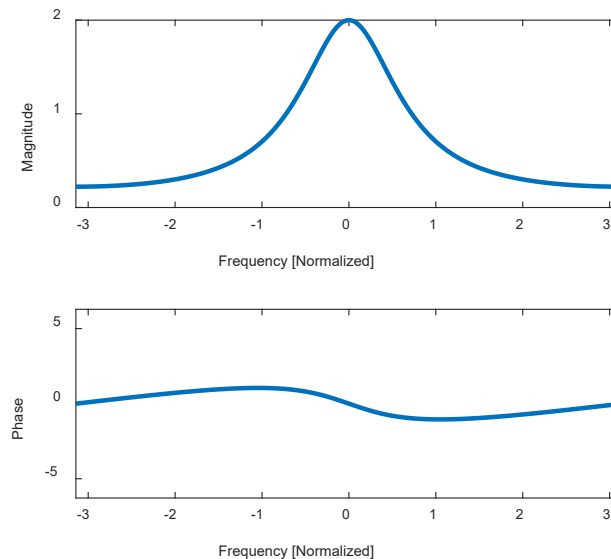
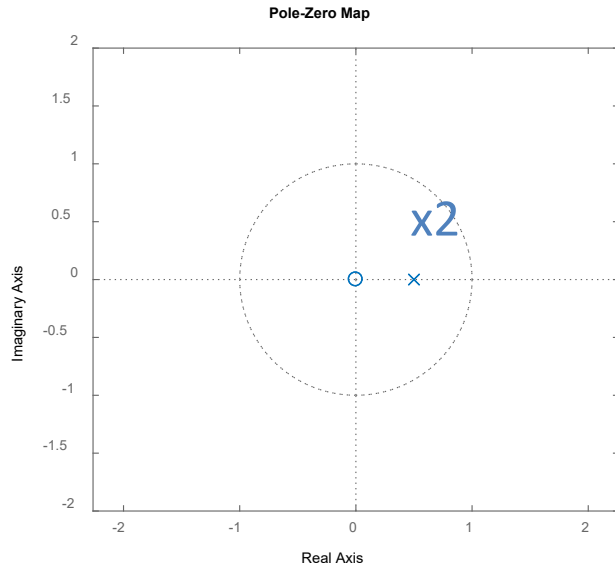


Designing the Magnitude Response

■ **Question:** How can I make the high frequencies closer to zero?

Option:
Add poles

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

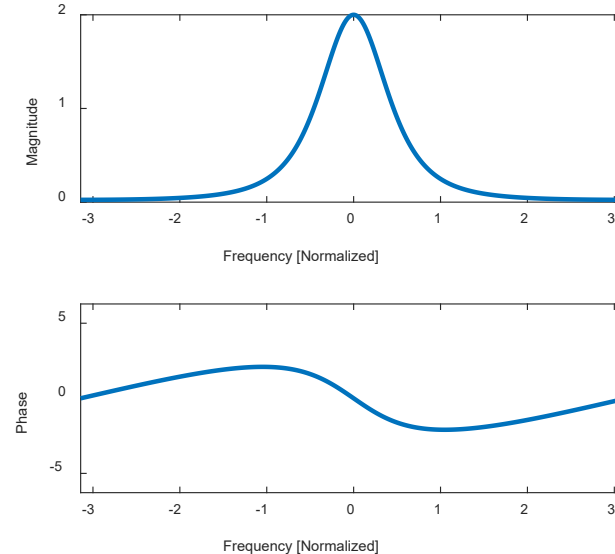
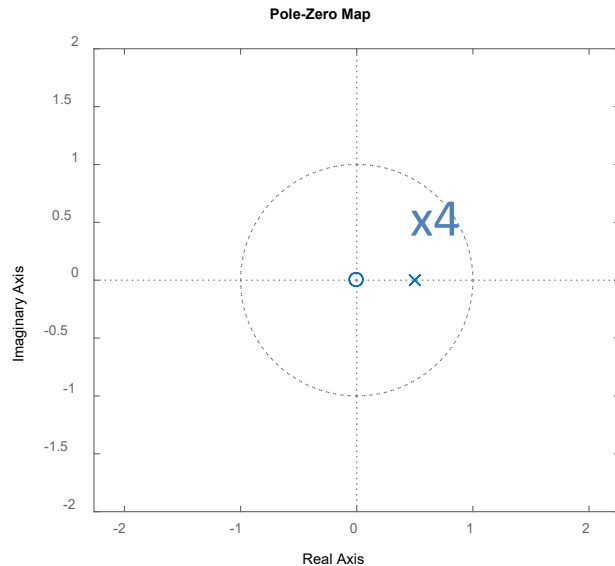


Designing the Magnitude Response

■ **Question:** How can I make the high frequencies closer to zero?

Option:
Add poles

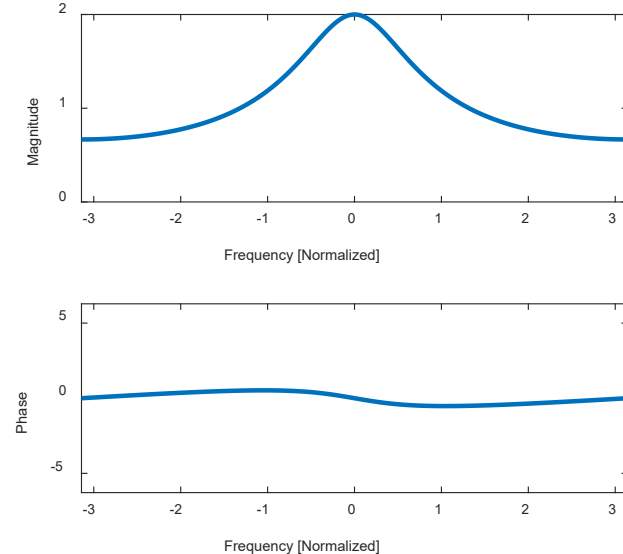
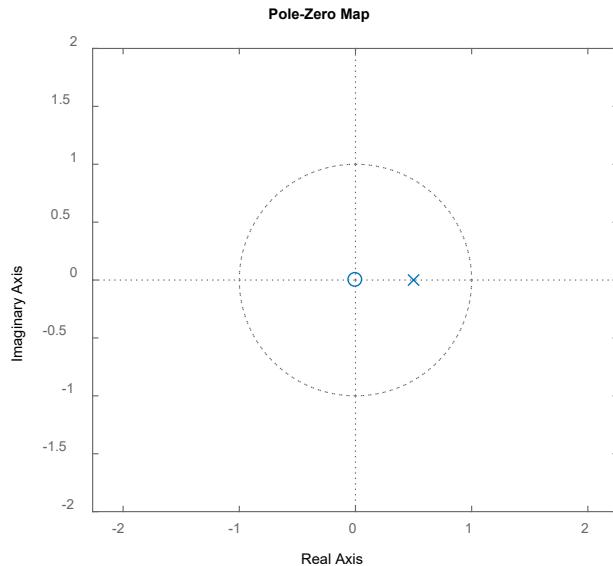
$$H(z) = \frac{1/8}{(1 - (1/2)z^{-1})^4}$$



Designing the Magnitude Response

■ **Question:** How can I make the high frequencies closer to zero?

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

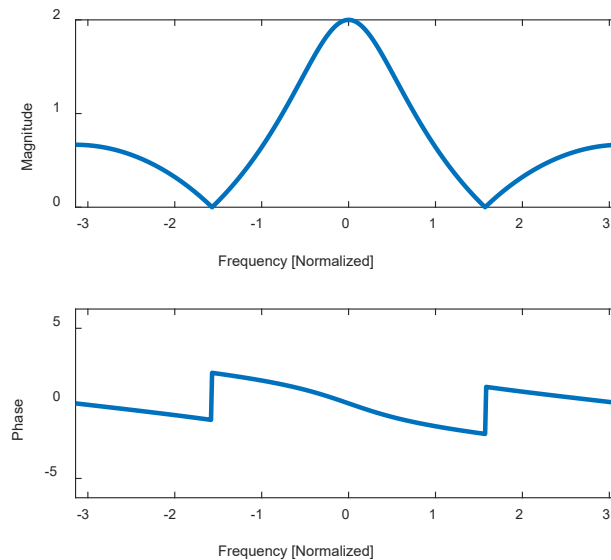
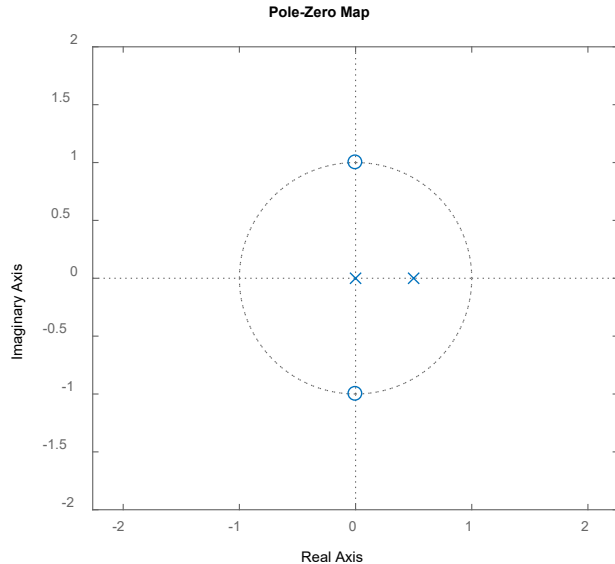


Designing the Magnitude Response

■ **Question:** How can I make the high frequencies closer to zero?

Option:
Add zeros

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

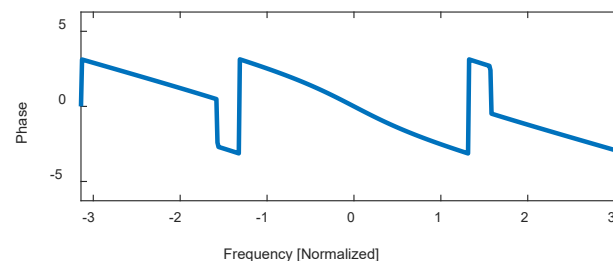
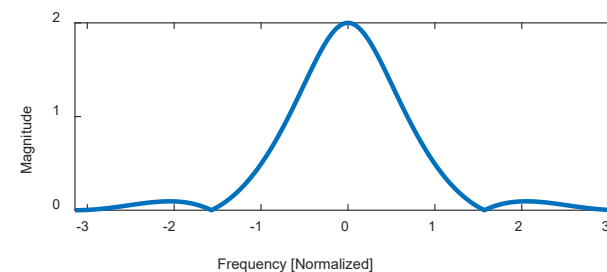
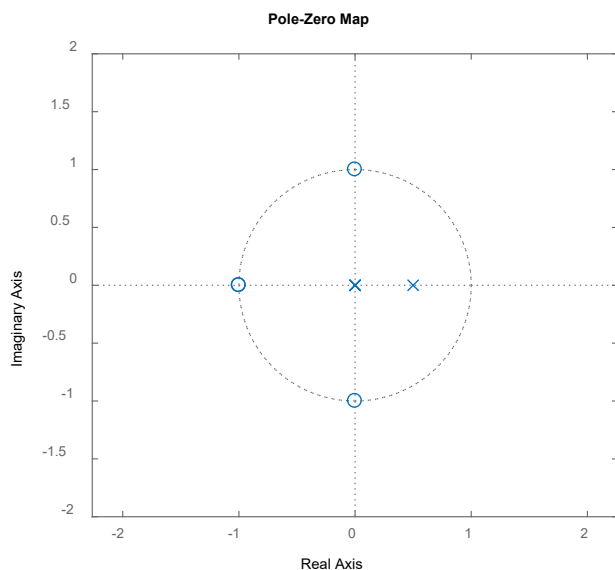


Designing the Magnitude Response

■ **Question:** How can I make the high frequencies closer to zero?

Option:
Add zeros

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



Designing the Magnitude Response

■ **Question:** How can I make the high frequencies closer to zero?

Option:
Add zeros

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

