Butterworth Filters

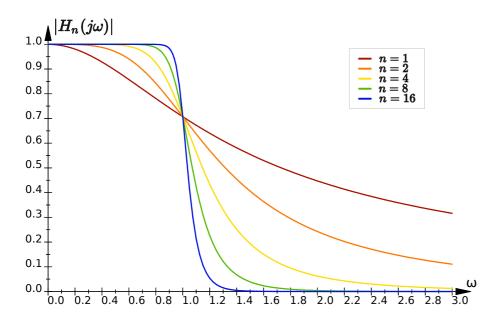
Pieter F

This page will cover the derivation of the transfer functions of low-pass and high-pass <u>Butterworth filters</u>. Butterworth filters are designed to have a very flat frequency response in the passband.

Definition

Normalized Butterworth filters are defined in the frequency domain as follows:

$$|H_n(j\omega)| \triangleq \frac{1}{\sqrt{1+\omega^{2n}}} \tag{1}$$



In order to determine the transfer function, we'll start from the frequency response squared. We'll assume that the transfer function $H_n(s)$ is a rational function with real coefficients. Therefore, $\overline{H_n(s)} = H_n(\overline{s})$.

$$\begin{aligned} |H_n(j\omega)|^2 &= H_n(j\omega)\overline{H_n(j\omega)} \\ &= H_n(j\omega)H_n(\overline{j\omega}) \\ &= H_n(j\omega)H_n(-j\omega) \\ &= \frac{1}{1 + \omega^{2n}} \end{aligned}$$

We're looking for the transfer function $H_n(s)$, so we'll use the identity $s=j\omega \Leftrightarrow \omega=\frac{s}{i}$

$$H_n(s)H_n(-s)=rac{1}{1+\left(rac{s}{j}
ight)^{2n}}$$

Poles of $H_n(s)H_n(-s)$

The poles of this transfer function are given by:

$$\left(\frac{s}{j}\right)^{2n} = -1$$

$$\Leftrightarrow s^{2n} = -1(j)^{2n}$$

$$\Leftrightarrow s^{2n} = -1(-1)^{n}$$

$$\Leftrightarrow s^{2n} = (-1)^{n+1}$$

$$\Leftrightarrow s^{2n} = e^{j\pi(n+1)}$$

Keep in mind that this is a polynomial of order 2n, so it has 2n complex roots.

$$s_k = e^{j2\pirac{2k+n+1}{4n}} \quad k \in \{0,1,\dots 2n-1\}$$

For example, for n=3, the poles are:

$$s_0 = e^{j2\pi \frac{0+3+1}{12}} = e^{j2\pi \frac{2}{6}}$$

$$s_1 = e^{j2\pi \frac{2+3+1}{12}} = e^{j2\pi \frac{3}{6}}$$

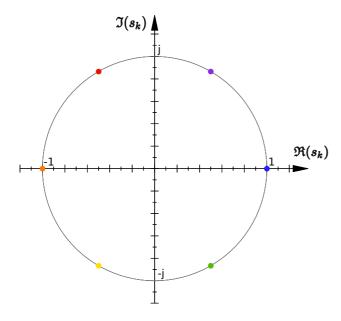
$$s_2 = e^{j2\pi \frac{4+3+1}{12}} = e^{j2\pi \frac{4}{6}}$$

$$s_3 = e^{j2\pi \frac{6+3+1}{12}} = e^{j2\pi \frac{5}{6}}$$

$$s_4 = e^{j2\pi \frac{10+3+1}{12}} = e^{j2\pi \frac{6}{6}}$$

$$s_5 = e^{j2\pi \frac{10+3+1}{12}} = e^{j2\pi \frac{1}{6}}$$

These are all points on the unit circle, $\pi/3=60^\circ$ apart.



The poles are stable if they are in the left half plane, if their complex argument is between 90° and 270°:

$$2\pi \frac{2k+n+1}{4n} \in \left(\frac{\pi}{2}, \frac{3\pi}{2}\right)$$

$$\Leftrightarrow 2k+n+1 \in (n,3n)$$

$$\Leftrightarrow k \in \left(-\frac{1}{2}, n-\frac{1}{2}\right)$$

$$\Rightarrow k \in \left(-\frac{1}{2}, n-\frac{1}{2}\right) \cup \{0,1, \dots 2n-1\}$$

$$\Leftrightarrow k \in \{0,1, \dots n-1\}$$

$$s_{k,stable} = e^{j2\pi \frac{2k+n+1}{4n}} \quad k \in \{0,1, \dots n-1\}$$
(2)

Poles of $H_n(s)$

We want our filter $H_n(s)$ to be stable, so we pick the poles in the left half plane to be the poles of $H_n(s)$. The unstable poles, for $k \in \{n, n+1, \dots 2n-1\}$ are the poles of $H_n(-s)$. They are the opposites of the poles of $H_n(s)$:

$$egin{array}{ll} s_{k,unstable} &= e^{j2\pirac{2k+n+1}{4n}} & k \in \{n,n+1,\dots 2n-1\} \ &= e^{j2\pirac{2(l+n)+n+1}{4n}} & l \in \{0,1,\dots n-1\} \ &= e^{j\left(2\pirac{2l+n+1}{4n}+\pi
ight)} \ &= e^{j\pi} \cdot e^{j2\pirac{2l+n+1}{4n}} \ &= -1 \cdot e^{j2\pirac{2l+n+1}{4n}} \ &= -s_{l,stable} \end{array}$$

Butterworth Polynomials

We'll define the normalized Butterworth polynomial as follows:

$$B_n(s) \triangleq \prod_{k=0}^{n-1} \left(s - e^{j2\pi \frac{2k+n+1}{4n}} \right) \tag{3}$$

We'll rearrange the product to group each pole with its complex conjugate. Then, using the identity $e^{j\theta} + e^{-j\theta} = 2\cos\theta$, we can further simplify this expression:

Even order n:

$$\begin{split} B_n(s) &= \prod_{k=0}^{n-1} \left(s - e^{j2\pi \frac{2k+n+1}{4n}} \right) \\ &= \prod_{k=0}^{\frac{n}{2}-1} \left(s - e^{j2\pi \frac{2k+n+1}{4n}} \right) \prod_{l=\frac{n}{2}}^{n-1} \left(s - e^{j2\pi \frac{2l+n+1}{4n}} \right) \\ l &= n-k-1 \\ &= \prod_{k=0}^{\frac{n}{2}-1} \left(s - e^{j2\pi \frac{2k+n+1}{4n}} \right) \left(s - e^{j2\pi \frac{2(n-k-1)+n+1}{4n}} \right) \\ &= \prod_{k=0}^{\frac{n}{2}-1} \left(s - e^{j2\pi \frac{2k+n+1}{4n}} \right) \left(s - \frac{e^{j2\pi \frac{-2k+3n-1}{4n}}}{1} \right) \\ &= \prod_{k=0}^{\frac{n}{2}-1} \left(s - e^{j2\pi \frac{2k+n+1}{4n}} \right) \left(s - \frac{e^{j2\pi \frac{-2k+3n-1}{4n}}}{e^{j2\pi}} \right) \\ &= \prod_{k=0}^{\frac{n}{2}-1} \left(s - e^{j2\pi \frac{2k+n+1}{4n}} \right) \left(s - e^{j2\pi \frac{-2k+3n-4n-1}{4n}} \right) \right) \\ &= \prod_{k=0}^{\frac{n}{2}-1} \left(s - e^{j2\pi \frac{2k+n+1}{4n}} \right) \left(s - e^{j2\pi \frac{-2k+3n-4n-1}{4n}} \right) \\ &= \prod_{k=0}^{\frac{n}{2}-1} \left(s - e^{j2\pi \frac{2k+n+1}{4n}} \right) \left(s - e^{j2\pi \frac{-2k+n-1}{4n}} \right) \\ &= \prod_{k=0}^{\frac{n}{2}-1} \left(s - e^{j2\pi \frac{2k+n+1}{4n}} \right) \left(s - e^{j2\pi \frac{2k+n+1}{4n}} \right) \\ &= \prod_{k=0}^{\frac{n}{2}-1} \left(s^2 - se^{j2\pi \frac{2k+n+1}{4n}} - se^{-j2\pi \frac{2k+n+1}{4n}} + 1 \right) \\ &= \prod_{k=0}^{\frac{n}{2}-1} \left(s^2 - 2\cos\left(2\pi \frac{2k+n+1}{4n}\right) s + 1 \right) \end{split}$$

Odd order n:

In this case, n-1 is even, and you get a special pole for $k=\frac{n-1}{2}$

$$s_{\frac{n-1}{2}} = e^{j2\pi \frac{2^{n-1}}{2} + n + 1}$$
 $= e^{j2\pi \frac{2n}{4n}}$
 $= e^{j\pi}$
 $= -1$

After isolating this pole, we're left with an even number of complex conjugate poles, just like in the case where n was even.

In conclusion, the normalized Butterworth polynomial of degree n is given by:

$$B_n(s) = \begin{cases} \prod_{k=0}^{\frac{n}{2}-1} \left(s^2 - 2\cos\left(2\pi\frac{2k+n+1}{4n}\right)s + 1\right) & \text{even } n\\ (s+1) \prod_{k=0}^{\frac{n-1}{2}-1} \left(s^2 - 2\cos\left(2\pi\frac{2k+n+1}{4n}\right)s + 1\right) & \text{odd } n \end{cases}$$
(4)

Butterworth Transfer Function $H_n(s)$

The transfer function $H_n(s)$ has no zeros, so the numerator is a constant. The poles of $H_n(s)$ are given by Equation (2), so the denominator is given by Equation (3).

$$H_n(s) = \frac{c}{B_n(s)}$$

We wanted a DC gain of 1 (= 0dB) for $\omega = 0$:

$$egin{aligned} |H_n(0j)| &= 1 \ \Leftrightarrow & \left| rac{c}{B_n(0)}
ight| &= 1 \ \end{aligned} \ \Leftrightarrow & \left| rac{c}{\prod_{k=0}^{n-1} \left(0 - e^{j2\pi rac{2k+n+1}{4n}}
ight)}
ight| = 1 \ \Leftrightarrow & \frac{|c|}{\prod_{k=0}^{n-1} \left| -e^{j2\pi rac{2k+n+1}{4n}}
ight|} \ \Leftrightarrow & \frac{|c|}{1} = 1 \end{aligned}$$

If we want no phase offset for low frequencies, we can postulate that $\angle H_n(0j) = 0$:

$$egin{array}{lll} & \angle H_n(0j) &=& 0 \ \Leftrightarrow & \angle \left(rac{c}{B_n(0)}
ight) &=& 0 \ \Leftrightarrow & \angle c - \angle \left(\prod_{k=0}^{rac{n}{2}-1} \left(0^2 - 2\cos\left(2\pirac{2k+n+1}{4n}
ight) \cdot 0 + 1
ight)
ight) &=& 0 \ \Leftrightarrow & \angle c - \angle 1 &=& 0 \end{array}$$

The derivation is analogous for odd n.

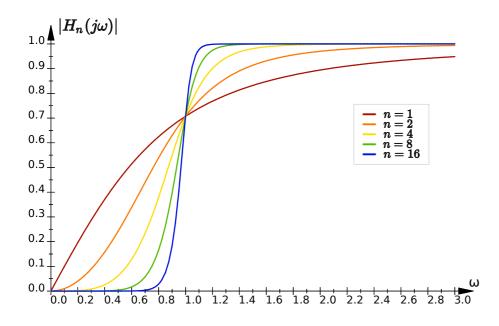
Therefore, c=1, and we've eliminated all unknown parameters from the transfer function:

$$H_n(s) = \frac{1}{B_n(s)} \tag{5}$$

High-Pass Butterworth filters

Up until now, we only looked at the low-pass Butterworth filter. There's also a high-pass version:

$$|H_{n,hp}(j\omega)| \triangleq \frac{1}{\sqrt{1+\omega^{-2n}}} \tag{6}$$



We can just multiply the numerator and the denominator by ω^n to get a more familiar form:

$$|H_{n,hp}(j\omega)| = rac{\omega^n}{\sqrt{1+\omega^{2n}}}$$

As you can see, the poles will be the same as for the low-pass version. On top of that, there now are n zeros for s=0. So the transfer function becomes:

$$H_{n,hp}(s) = \frac{s^n}{B_n(s)} \tag{7}$$

Non-normalized Butterworth Filters

Up until now, we only looked at normalized Butterworth filters, that have a corner frequency of 1 rad/s. To get a specific corner frequency ω_c , we can just scale ω_c , so the definitions become:

$$|H_{n,lp}(j\omega)| \triangleq \frac{1}{\sqrt{1 + \left(\frac{\omega}{\omega_c}\right)^{2n}}}$$
 (8)

$$|H_{n,hp}(j\omega)| riangleq rac{1}{\sqrt{1 + \left(rac{\omega_c}{\omega}
ight)^{2n}}}$$
 (9)

If you start recalculating the transfer functions, you'll quickly realize that this just scales everything by a factor of ω_c . The poles no longer lie on the unit circle, but on a circle with radius $|s_k| = \omega_c$.

This results in the following transfer functions:

$$H_{n,lp}(s) = \frac{1}{B_n\left(\frac{s}{\omega_c}\right)} \tag{10}$$

$$H_{n,hp}(s) = \frac{s^n}{\omega_c^n B_n\left(\frac{s}{\omega_c}\right)} \tag{11}$$

The gain at the corner frequency can easily be determined from the definitions:

$$egin{align} |H_{n,lp}(j\omega_c)| &= |H_{n,hp}(j\omega_c)| &= rac{1}{\sqrt{1+\left(rac{\omega_c}{\omega_c}
ight)^{2n}}} \ &= rac{1}{\sqrt{2}} \ &= rac{\sqrt{2}}{2} \ &pprox 0.707 \ &20\log_{10}|H_n(j\omega_c)| &= 20\log_{10}\left(rac{\sqrt{2}}{2}
ight) \ &= 10\log_{10}\left(rac{1}{2}
ight) \ &pprox - 3.01\ dB \ \end{align}$$

This is often called the -3 dB-point or the half-power point, because a sinusoidal input signal at that frequency will result in an output signal that has only half of the power of the input signal: $|H_n(j\omega_c)|^2 = \frac{1}{2}$.