

# 1. Analog filter

$$\sum_{k=0}^N a_k \frac{d^k}{dt^k} y(t) = \sum_{k=0}^M b_k \frac{d^k}{dt^k} x(t)$$

$$x(t) = \text{I/p } a_k, b_k =$$

$$y(t) = \text{o/p filter w-eff}$$

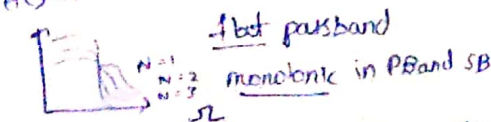
Laplace transform

$$H(s) = \sum_{k=0}^M b_k s^k \bigg/ \sum_{k=0}^N a_k s^k \quad [s = j\omega]$$

freq res  
of Analog  
filter

# 2. Butterworth filter (LPF) (allpole)

$$|H(j\omega)| = \frac{1}{\sqrt{1 + (\frac{\omega}{\omega_c})^{2N}}} \quad N = \text{order of filter}$$



As  $N$  increases response becomes ideal

To find the poles: (on left)

$$s_k = e^{j\frac{\pi}{2N} (2k-1)} \quad \text{for } N \text{ odd}$$

$$s_k = e^{j\frac{\pi}{2N} (2k-1)} \quad \text{for } N \text{ even}$$

$$s_k = e^{j\frac{\pi}{2N} (2k-1)} \quad \text{for } N \text{ odd}$$

All pole lies on unit circle separated by  $(\frac{\pi}{N})$

Normalised pole  $\omega_c = 1$

unnormalised pole  $s_k' = s_k \omega_c$

$s \rightarrow s/\omega_c \Rightarrow$  TF of normalised Butterworth

$N$  denominator of  $H(s)$

$$1 \quad s+1$$

$$2 \quad s^2 + 1.4142s + 1$$

$$3 \quad (s+1)(s^2 + s + 1)$$

$$4 \quad (s^2 + 0.766s + 1)(s^2 + 1.847s + 1)$$

$$5 \quad (s+1)(s^2 + 0.618s + 1)(s^2 + 1.618s + 1)$$

order of Butterworth filter (N)

$$|H(j\omega)|^2 = \frac{1}{1 + \epsilon^2 (\frac{\omega}{\omega_p})^{2N}}$$

$$\epsilon = \sqrt{10^{0.1 A_p} - 1}$$

$$N \geq \log \frac{10^{0.1 A_s} - 1}{10^{0.1 A_p} - 1} \cdot \frac{\log(1/\epsilon)}{\log(1/\omega_p)}$$

$$N \geq \frac{\log A}{\log(1/\epsilon)} \quad A = \frac{\omega}{\omega_p} \quad k = \frac{\omega_p}{\omega_s}$$

cut off freq  $\omega_c$

$$\omega_c = \frac{\omega_p}{[10^{0.1 A_p} - 1]^{1/2N}} = \frac{\omega_p}{\epsilon^{1/N}}$$

$$\omega_c = \frac{\omega_p}{[10^{0.1 A_p} - 1]^{1/2N}}$$

$$\text{when } A_p = 3 \text{ dB } \omega_c = \omega_p$$

To find transfer function  $H(s)$

$H(s) \rightarrow$  from table

$H(s) =$  replace  $s$  by  $(\frac{s}{\omega_c})$

③ Transformation of analog to digital filter

1. Approximation of derivative method

2. z-transform method

Impulse in variant method:

$$s = \sigma + j\omega \quad z = r e^{j\theta}$$

pole    mag    radius    phase

$$z = e^{sT}$$

$$\omega = sT$$

$$|z| = r \quad \angle z = sT$$

$$= e^{\sigma T} \quad \text{linear mapping}$$

$h_a(t)$  - impulse response

$h_a(s)$  - transfer function

$h_d(n) =$  " " D.F

$H(z) =$  " " D.F

$$H_0(z) = \sum_{k=1}^N \frac{c_k}{s - p_k} \quad \text{map to}$$

$$\frac{c_k}{s - p_k} = \frac{c_k}{1 - e^{p_k T} z^{-1}}$$

$$H(z) = \sum_{k=1}^N \frac{T c_k}{1 - e^{p_k T} z^{-1}}$$

Poles with same rad and mag differ by multiple of  $\frac{2\pi}{T}$

So Multiple Mapping (many to one mapping) due to aliasing

$\rightarrow$  only for LPF and BPF

HPF BPF  $\rightarrow$  high resonant freq Bilinear transformation

ie axis is mapped to unit circle in z plane only once, avoiding aliasing

nonlinear mapping

$$H(s) = \frac{b}{s + a} = \frac{y(z)}{x(z)}$$

$$s \Leftrightarrow \frac{2}{T} \left( \frac{1 - z^{-1}}{1 + z^{-1}} \right)$$

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

$$\sigma = \frac{2}{T} \left[ \frac{z^2 - 1}{1 + z^2 + 2z \cos \omega} \right] = \frac{\omega}{T}$$

$$\omega = \frac{2}{T} \left[ \frac{2 \sin \frac{\omega}{2}}{1 + z^2 + 2z \cos \omega} \right]$$

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

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

wrapping effect: freq compress at high freq

the graph is non linear results in distortion digital signal

Pre wrapping: the analog filter using  $\omega = \frac{2}{T} \tan \frac{\omega}{2}$  then A.T is designed using pre wrap



#### ④ z-transform method

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

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

$$(s-a) \rightarrow (1 - e^{aT} z^{-1})$$

#### ⑤ Frequency Transformation in Analog domain

Prototype LPF to LPF, HPF, BPF, BSF

(i) LPF  $\rightarrow$  LPF  
 $s_p \rightarrow s_{p'}$

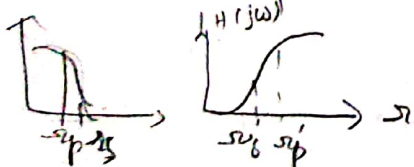
$$s \rightarrow \frac{s_p}{s_{p'}} \quad s_p = 1 \text{ rad/sec}$$

$$H_p(s) = \frac{s_p s}{s_{p'}} = H_L(s)$$

(ii) LPF  $\rightarrow$  HPF

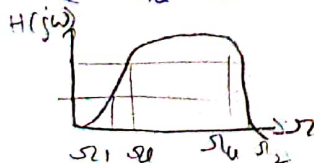
$$s \rightarrow \frac{s_p s_{p'}}{s} \quad s_p = 1 \text{ rad/sec}$$

$$H_H(s) = H_p(s_p \cdot s_{p'} / s)$$



(iii) LPF  $\rightarrow$  BPF

$$s \rightarrow \left( \frac{s^2 + s_p s_{p'}}{s(s_{p'} - s)} \right) s_p$$

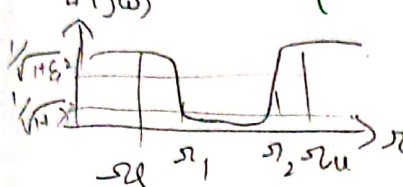


$$H_B(s) = H_p(s)/s = H_L(\text{" "})$$

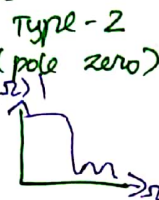
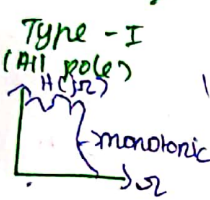
(iv) LPF  $\rightarrow$  BSF  $s_p = 1 \text{ rad/sec}$

$$s \rightarrow s_p \left( \frac{s(s_{p'} - s)}{s^2 + s_{p'} s} \right)$$

$$H_B(s) = H_p(s)/s = H_L(\text{" "})$$



#### ⑥ Analog lowpass chebyshev



Type-I

$$|H(j\omega)|^2 = \frac{1}{1 + \epsilon^2 \epsilon_N^2 \left( \frac{\omega}{\omega_p} \right)^2}$$

ripple in PB

$$N(x) = \begin{cases} \cos(N \cos^{-1} x) & |x| \leq 1 \\ \cosh(N \cosh^{-1} x) & |x| > 1 \end{cases}$$

$$\epsilon = \sqrt{\omega_p \omega_{p-1}}$$

$$N \geq \cosh^{-1} \sqrt{\frac{\omega_p \omega_{p-1}}{\omega_p \omega_{p-1}}}$$

$$k = s_p / s_{p'} \quad A = \frac{s}{\epsilon}$$

poles off location

$$s_k = r_1 \cos \phi_k + j r_2 \sin \phi_k$$

$$\phi_k = \pi/2 + \frac{(2k-1)\pi}{2N}$$

$$s_k = \sigma_k + j \omega_k$$

$$r_1 = s_p \left[ \frac{\mu^{1/N} - \mu^{-1/N}}{2} \right]$$

$$r_2 = s_p \left[ \frac{\mu^{1/N} + \mu^{-1/N}}{2} \right]$$

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

when  $N$  = even  
 Numerator:  
 in denominator polynomial  
 $s=0$  divide by  $\sqrt{1+\epsilon^2}$

$N$  = odd.

$s=0$  is enough

#### ⑦ Steps to design digital filter (LPF)

(i) Butter BW (ii) Chebby  $\Rightarrow$  impulse  
 \* Bilateral

(iii)

Convert digital LPF to BPF, HPF, BSF

#### ⑧ Frequency Transformation in digital domain

LPF  $\rightarrow$  LPF

$$z^{-1} \rightarrow \frac{z^{-1} - a}{1 - az^{-1}} \quad a = \frac{\sin((\omega_p - \omega_{p'})/2)}{\sin((\omega_p + \omega_{p'})/2)}$$

LPF  $\rightarrow$  HPF

$$z^{-1} \rightarrow \frac{z^{-1} + a}{1 + az^{-1}} \quad a = -\frac{\cos((\omega_p + \omega_{p'})/2)}{\cos((\omega_p - \omega_{p'})/2)}$$

band edge frequency

LPF  $\rightarrow$  BPF

$$z^{-1} \rightarrow \frac{z^{-2} - a_1 z^{-1} + a_2}{a_2 z^{-2} - a_1 z^{-1} + 1} \quad a_1 = 2 \cos \alpha / (k+1)$$

$$a_2 = (k-1)/(k+1) \quad \alpha = \cos[(\omega_p + \omega_{p'})/2]$$

$$k = \cot \frac{\omega_p - \omega_{p'}}{2} \tan \frac{\omega_p + \omega_{p'}}{2}$$

$$z^{-1} \rightarrow \frac{z^{-2} - a_1 z^{-1} + a_2}{a_2 z^{-2} - a_1 z^{-1} + 1} \quad x = \frac{\tan \omega_p - \tan \omega_{p'}}{2}$$



# ① FIR filter

$$y(n) = \sum_{k=0}^M b_k x(n-k)$$

- \* non recursive
- \* linear phase when  $N$  is large
- \* need large memory and powerful computational facility

## Properties :

$$H(\omega) = \sum_{n=0}^{N-1} h(n) e^{-j\omega n}$$

↓  
causal filter coefficient

$$\angle H(\omega) = \phi(\omega)$$

$$\tau_p = -\frac{\phi(\omega)}{\omega} \quad \text{phase delay}$$

$$\tau_g = -\frac{d\phi(\omega)}{d\omega} \quad \text{group delay}$$

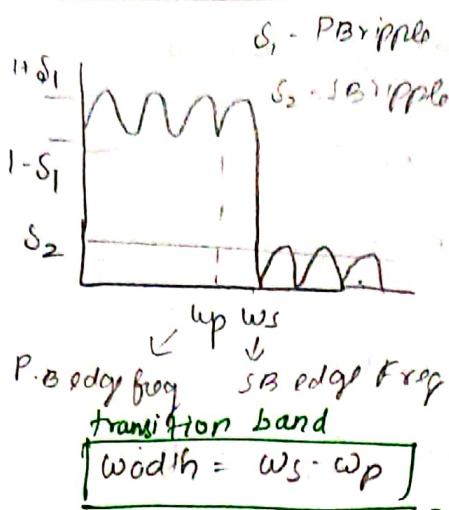
## ② characteristic of practical frequency selective filter

Ideal:

non causal, physically unrealizable, sharp cutoff from P.B to S.B  
It cannot drop from 1 to 0 abruptly.

Practical:

ripple in P.B is OK than constant  $|H(\omega)|$   
ripple in S.B is OK than "zero"



width of P.B is usually called Band width of filter.

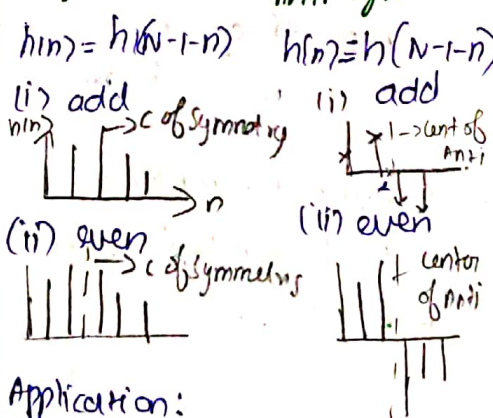
$\delta_1, \delta_2, \omega_p, \omega_s \rightarrow$  determines  $A_k, B_k$

## ③ Linear phase characteristic of FIR

$\tau_p, \tau_g \rightarrow$  constant  $\phi \omega$  linear

$$z = \frac{N-1}{2} \quad h(n) = h(N-1-n) \quad 0 \leq n \leq N-1$$

Symmetric Anti Symmetric



Application:

$\tau_g, \tau_p$  const.

linear phase.

used to design

LPF, HPF, BPF,

BSF

condition for FIR to be linear phase

- (i) Symmetrical  $h(n) = h(N-1-n)$
- (ii)  $\tau_g, \tau_p \rightarrow$  constant

## ④ Symmetrical $N$ is odd

$$H(\omega) = e^{-j\omega(N-1)/2} \left\{ h\left(\frac{N-1}{2}\right) + \sum_{n=1}^{N-1/2} 2h\left(\frac{N-1}{2}-n\right) \cos(n\omega) \right\}$$

$N$  is even

$$H(\omega) = \sum_{n=1}^{N/2} 2h\left(\frac{N}{2}-n\right) \cos(\omega(n-1/2)) e^{-j\omega(N-1)/2}$$

## ⑤ Location of zero of Linear phase FIR filter

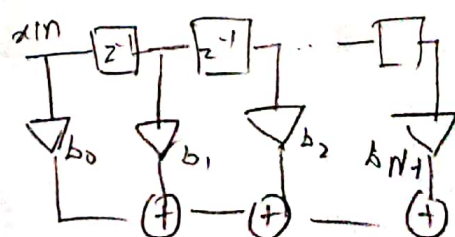
If  $z_0$  is zero of  $H(z)$  then  $z_0^{-1}$  is also a zero

## ⑥ Structures for Realising FIR

1. Direct form Realisation
2. cascade Realisation
3. Linear phase Realisation

### ① Direct method

$$y(n) = b_0 x(n) + b_1 x(n-1) + b_2 x(n-2) + \dots + b_{N-1} x(n-(N-1))$$





Caltrade Realisation:

$$y(n) = \sum_{k=0}^{N-1} b_k x(n-k)$$

$$Y(z) = \sum_{k=0}^{N-1} b_k z^{-k} X(z) = \frac{Y(z)}{X(z)}$$

$$H(z) = \sum_{k=0}^{N-1} b_k z^{-k}$$

if N is odd

$H(z) \div \left(\frac{N-1}{2}\right)$  second order factor

if N is even

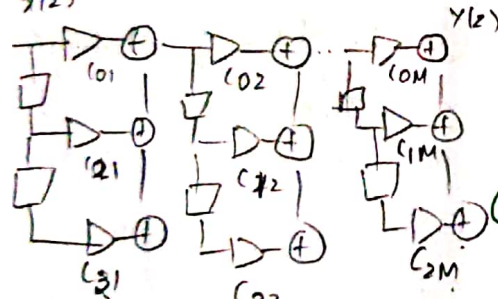
$H(z) \div \left(\frac{N}{2}\right)$  1st order factor.

$$H(z) = H_1(z) H_2(z) \dots H_{\frac{N-1}{2}}(z)$$

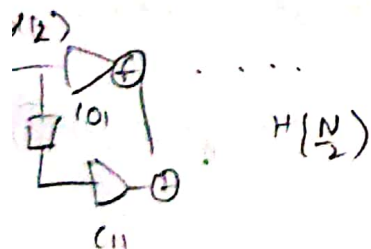
$$H(z) = H_1(z) H_2(z) H_{\frac{N}{2}}(z)$$

$$H(z) = (c_0 + c_1 z^{-1}) \prod_{i=2}^{N/2} (c_i + c_i z^{-1} + c_i z^{-2})$$

N = odd



Neven: Same diagram



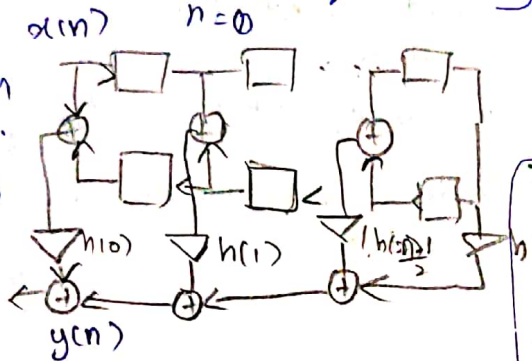
Linear phase realisation

\* To reduce the number of multipliers

$$H(z) = z^{\frac{N-1}{2}} \left\{ \sum_{n=0}^{\frac{N-1}{2}} h(n) z^{-n} \right\}$$

N = odd

$$H(z) = h\left(\frac{N-1}{2}\right) z^{-\frac{(N-1)}{2}} + \sum_{n=0}^{\frac{(N-3)}{2}} h(n) \left[ z^{-n} + z^{-(N-1-n)} \right]$$



N = even

$$H(z) = \sum_{n=0}^{\frac{N}{2}-1} h(n) \left[ z^{-n} + z^{-(N-n)} \right]$$

Same diagram

$$h\left(\frac{N-1}{2}\right) h\left(\frac{N-2}{2}\right)$$

Frequency Sampling method for designing FIR Filter.

The samples are the DFT coefficient of the impulse response of the filter. hence  $h(n)$  is obtained by taking IDFT  $\{H(k)\}$

$$H(k) = H_d(\omega) / \omega = \frac{2\pi(k+\alpha)}{N}$$

Based on value of  $\alpha$  there are 2 type  $\alpha = 0$   $\alpha = \frac{1}{2}$

Type - I ( $\alpha = 0$ )

$$H(k) = H_d(\omega) / \omega = \frac{2\pi k}{N}$$

$$H(k) = H^*(N-k)$$

$$H(N-k) = H^*(k)$$

$$|H(k)| = |H(N-k)| \rightarrow \text{even}$$

$$\angle H(k) = -\angle H(N-k) \rightarrow \text{odd}$$

N = even

$$h(n) = \frac{1}{N} \left[ H(0) + 2 \sum_{k=1}^{\frac{N}{2}-1} \text{Re} \left\{ H(k) e^{j\frac{2\pi k n}{N}} \right\} \right]$$

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

Type 2 ( $\alpha = \frac{1}{2}$ )

$$h(n) = \frac{2}{N} \sum_{k=0}^{\frac{N}{2}-1} \text{Re} \left\{ H(k) e^{j\frac{2\pi k n}{N}} \right\}$$

$$\text{if } n \text{ is odd } \frac{N}{2} - 1 = \frac{N-3}{2}$$

Design L.P FIR filter

(i) Fourier series method

(ii) Frequency Sampling method

(iii) optimal filter design method.

(i) Fourier series method

$$h(n) = h_d(n) - \frac{(N-1)}{2} \text{ to } \frac{(N-1)}{2}$$

$$H(z) = \sum_{n=1}^{\frac{N-1}{2}} \left\{ h(n) z^{-n} + h(n) z^{n-\frac{N-1}{2}} \right\}$$

Disadvantage:

Gibbs phenomenon:  
due to abrupt truncation  
of the Fourier series  
results in oscillation in  
the pass band and  
stop band. These are  
due to slow convergence  
of Fourier series in  
the point of discontinuity.

How oscillation are reduced?

By multiply IIR  $h(n)$   
with finite weighting function  
or window function  $w(n)$

$$w(n) = w(-n) \neq 0 \quad n = -\left(\frac{N-1}{2}\right) \text{ to } \left(\frac{N-1}{2}\right)$$

$$H(\omega) = H_d(\omega) * W(\omega)$$

How to design refer Pdd.

characteristic of window:

- \* the central lobe  
contain most of  
the energy, should  
be narrow
- \* the highest side lobe  
level of freq response  
is narrow small
- \* the side lobe freq  
response should  
decrease in error  
when  $\omega$  to  $\pi$

Raised cosine window (general hamming)

$$w_a(n) = \begin{cases} \alpha + (1-\alpha)\cos\left(\frac{2\pi n}{N-1}\right) \\ 0 \end{cases}$$

$$W_a(\omega) = \alpha \frac{\sin \omega N/2}{\sin \omega/2} - \frac{1-\alpha}{2} \frac{\sin\left(\frac{\omega N}{2} - \frac{\pi N}{N-1}\right)}{\sin\left(\frac{\omega}{2} - \frac{\pi}{N-1}\right)} \\ + \frac{1-\alpha}{2} \frac{\sin\left(\frac{\omega N}{2} + \frac{\pi N}{N-1}\right)}{\sin\left(\frac{\omega}{2} + \frac{\pi}{N-1}\right)}$$



# Rectangular

function  $w_R(n) = 1 - (n/2) \leq n \leq (N/2)$

$w_R(\omega) = \frac{\sin(\omega N/2)}{\sin(\omega/2)}$

$4\pi/N$

-13dB

Max side lobe mag

Side lobe mag

does not  $\pi$  when  $\omega$  varies

# Triangular

$w_T(n) = 1 - 2n/N$

$w_T(\omega) = \left[ \frac{\sin(N\omega/4)}{\sin(\omega/2)} \right]^2$

$8\pi/4N$

-25dB

decs when  $\omega$  varies

# Hanning

$w_H(n) = 0.5 + 0.5 \cos(2\pi n/N)$

$w_H(\omega) = 0.5 \frac{\sin^2(\omega N/2)}{\sin^2(\omega/2)}$

$0.25 \frac{\sin^2(\omega N/2 - \pi)}{\sin^2(\omega/2)}$

$\frac{\sin(\omega/2 - \pi/N)}{\sin(\omega/2 + \pi/N)}$

$8\pi/N$

-31dB

decs when  $\omega$  varies

# Hamming

$w_H(n) = 0.54 + 0.46 \cos(2\pi n/N)$

$w_H(\omega) = 0.54 + 0.46 \cos(\omega N/2)$

0.23

$8\pi/N$

-41dB

constant when  $\omega$  varies

# Blackman window

$w_B(n) = 0.42 + 0.5 \cos(2\pi n/N) + 0.08 \cos(4\pi n/N)$

$0.5 \cos(2\pi n/N) + 0.08 \cos(4\pi n/N)$

$12\pi/N$

-58dB

decs when  $\omega$  varies

side lobe attenuation

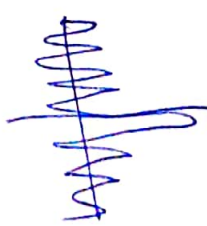
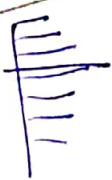
is maximum at  $\omega$ , where's archer by  $\uparrow$

Max, but Max by  $\uparrow N$

Max, but Max by  $\uparrow N$

$w_L(n) = \sqrt{1 - (2n/N)^2}$

$P = \sqrt{1 - (2n/N)^2}$



Max = depends on  $N$

under peak side

Max am width can be varied with  $N$

Gain depends on  $N$

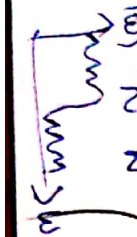
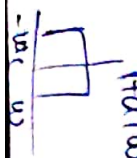
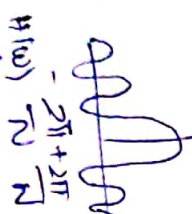
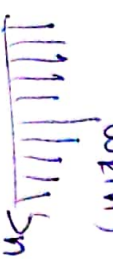
feature: width of transition

$\propto$  width of Max

side lobes in SB PB sharp, attenuation is less when compared to RC

\* addition in S.B is

constant when  $\omega$  varies



unit - 4

Number  $n$

can be represented

as

$$N = \sum_{i=n_1}^{n_2} d_i \cdot r^i$$

$\downarrow$  radix (or) base  
 $\downarrow$  no. of fraction digit  
 $\downarrow$  no. of integer digit  
 $\downarrow$  no. of digit of number

④ Error due to truncation of fixed point

two number  $0 \geq e > -2^{-b}$

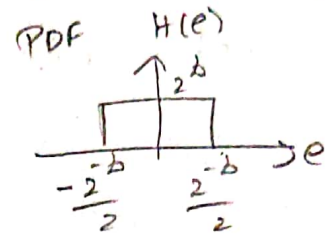
sign magnitude nonnegative no  $0 \leq e < 2^{-b}$

1's complement  $0 \leq e \leq 2^{-b}$

2's complement  $0 \geq e > -2^{-b}$

⑥ Error due to rounding off of fixed pt

$$-\frac{2^{-b}}{2} \leq x_R - x \leq \frac{2^{-b}}{2}$$



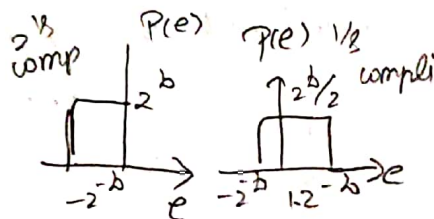
② Floating point Representation

$$F = M \times 2^e$$

$\rightarrow$  +ve (or) -ve  
 $\rightarrow$  exponent

$$M \quad 0.5 \leq M \leq 1$$

PDF of fixed pt

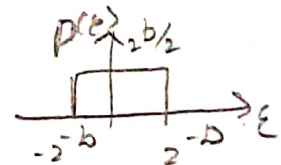


⑦ Error due to floating pt

$$-\frac{2^{-b}}{2} \leq E \cdot M \leq \frac{2^{-b}}{2}$$

$$M = 1/2$$

$$-2^{-b} \leq E < 2^{-b}$$



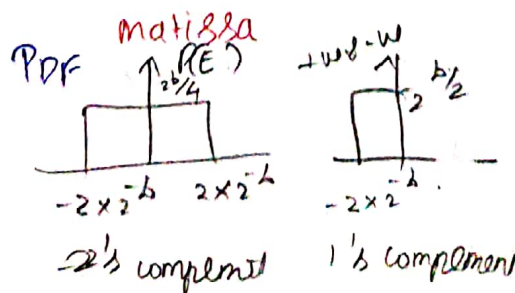
⑤ Error due to truncation of floating pt.

2's complement  $0 \geq E > -2 \times 2^{-b}$   
two matrix

" "  $0 \leq E < 2 \times 2^{-b}$   
-ve matrix

1's complement  $0 \leq E \leq -2 \times 2^{-b}$   
+ve and -ve

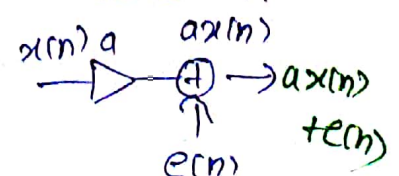
Sign magnitude  $0 \leq E < -2 \times 2^{-b}$   
two and -ve



⑧ Product Quantisation error due to multiplication operation

⑨ Noise transfer function

TF obtained by treating the noise sources as actual i/p



③ Quantisation

Quantisation error =  $x_q(n) - x(n)$   
Add noise  $e(n)$

$(b+1) \rightarrow$  bits

$2^{b+1} \rightarrow$  levels

$2^{-b} \rightarrow$  quantisation step size



↓ quantified o/p	↓ unquantified product	↓ Product quantification error.
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→ when digital filter are designed and filter coefficient are to be stored in registers for finite duration

→ when shifted ,  
create the deviation  
in the frequency  
response of the system

leading to instability

Limit cycle oscillation

when the I/p is  
given there will  
be not linearity  
and the o/p oscillates  
btw  $+u$  and  $-u$   
value for increasing  
 $n$  ( $\omega$ ) become constant  
for increasing  $n$ .

If the o/p of the  
enter limit cycle,  
continue to remain  
in limit cycle even  
when  $I/p$  is zero

Oscillation produced when overflow occurs due to the sum of 2 binary numbers.

$$\alpha = \frac{1}{2} \quad x(n) = \begin{cases} 0.875n = 0 \\ 0 & n \neq 0 \end{cases}$$

$$\alpha = \frac{1}{2} \quad \chi^2(n) \sim \begin{cases} 0.875 & n=0 \\ 0 & n \neq 0 \end{cases}$$

The amplitudes of the o/p during limit cycle are confined to range of values

↓ 41st order  
billion.