

(c) # What is FFT (Fast Fourier Transform)?

⇒ FFT is an efficient algorithm used to compute the discrete Fourier Transform. Simply, it converts a signal from the time domain into the frequency domain quickly.

The DFT equation which is used by FFT is:

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

where, $k = 0, 1, 2, \dots, N-1$

$x(n)$ = input sequence

$X(k)$ = frequency domain output

N = number of samples.

(P) # Why FFT is needed?

⇒ The DFT converts a signal from the time domain into the frequency domain, but it is computationally expensive because,

DFT complexity is $O(N^2)$ and

FFT complexity is $O(N \log N)$

So, FFT makes frequency analysis much faster, especially for large datasets.

DFT directly uses the equation:

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

But FFT computes the same result using fewer calculations by exploiting: symmetry, periodicity and divide and conquer approach.

Thus, the time complexity is reduced, and for this reason FFT is used and it is needed.

(C)

Describe the divide and conquer approach for FFT algorithm.

→ The Fast Fourier Transform (FFT) efficiently computes the Discrete Fourier Transform (DFT) by applying a divide and conquer strategy. Instead of directly evaluating an N -point DFT with $O(N^2)$ complexity, FFT recursively reduces the total computation to $O(N \log N)$.

Divide:

Given an N -point input sequence $x(n)$:

$$x(n); n = 0, 1, 2, \dots, N-1$$

The sequence is divided into $N/2$ point subsequences.

- Even-indexed element : $x_e(m) = x(2m)$
- Odd-indexed element : $x_o(m) = x(2m+1)$

where $m = 0, 1, \dots, N/2 - 1$

Conquer:

Compute the $N/2$ point DFT of

the even indexed sequence and the odd indexed sequence. This process is applied recursively until only 2 point DFTs remain, which is very simple to compute.

Here, the $x_e(m)$ produce $X_e(k)$ and
the $x_o(m)$ produce $X_o(k)$

Combine (Butterfly operation):

The smaller DFT results are combined using twiddle factors; which are roots of unity.

$$W_N^k = e^{-j2\pi k/N}$$

The final N-Point DFT is obtained as:

$$X(k) = X_e(k) + W_N^k X_o(k)$$

$$X(k+N/2) = X_e(k) - W_N^k X_o(k)$$

for $k = 0, 1, \dots, N/2 - 1$

Effect gain:

- Direct DFT : $O(N^2)$
- FFT (Divide & conquer) : $O(N \log N)$

what IIR (Infinite Impulse Response) filter?

→ An IIR filter is a large type of digital filter that uses feedback, meaning its output depends on past inputs/current inputs and past outputs, allowing it to create sharp frequency response with fewer calculations than FIR filters.

General IIR filter equation is:

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

Where,

$x(n)$ = input signal

$y(n)$ = output signal

b_k, a_k = filter co-efficient.

Application:

→ audio processing

→ communication system

→ control systems.

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What is FIR filter?

⇒ A Finite Impulse Response filter is a type of digital filter that ~~response~~ produces an output based on a finite number of past input samples, meaning its impulse response becomes zero after a finite duration and does not use feedback.

General FIR filter equation:

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

where , $x(n)$ = input signal

$y(n)$ = output signal

b_k = filter co-efficient

M = filter order

Q) Make a comparison among IIR and FIR filter.

⇒

Feature	FIR	IIR
Impulse response	Finite duration	Infinite duration
Feedback	No feedback	Uses feedback
Stability	Always stable	May be stable
Phase Response	Exactly linear	usually non-linear
Computational complexity	higher	lower
Memory requirement	More memory	less memory
Filter Equation	$y(n) = \sum_{k=0}^m b_k x(n-k)$	$y(n) = \sum_{k=0}^m b_k x(n-k) - \sum_{k=1}^N a_k y(n-k)$
Design complexity	Easier	Complex
Typical Applications	Audio, image, biomedical signals.	Control systems, real time processing.

(Q) Explain Radix-2 DIT FFT Algorithm and draw the butterfly diagram for 8 point DIT FFT.

⇒ The Radix-2 DIT FFT algorithm efficiently computes the DFT by recursively splitting an N -point time-domain signal into two $N/2$ point sequences: one with even indexed samples and one with odd indexed, then combining their DFT's. The divide and conquer approach using butterfly structures and bit-reversed input order, dramatically reduces computation from $\Theta(N^2)$ to $\Theta(N \log N)$.

Concept:

Radix-2: The input sequence is split into 2-mus sequences at each stage, requiring N to be a power of 2.

Decimal In Time (DIT): The time domain signal $x(n)$ is decimated into even $x(2n)$ and odd $x(2n+1)$ samples, reducing the problem size.

Butterfly operation:

$$\text{For inputs } a \text{ and } b: \quad y_1 = a + W_N^{-k} b$$

$$y_2 = a - W_N^{-k} b$$

Each stage consists of multiple butterfly operations.

Bit reversal: The input sequence is reordered by reversing the bits of its index.

Number of stages:

$$\text{Number of stages} = \log_2 N$$

when, $N = 8 \rightarrow 3$ stages

$N = 16 \rightarrow 4$ stages

Complexity:

for multiplications: $N/2 \log N$ and

for additions: $N \log_2 N$

Much faster than direct DFT

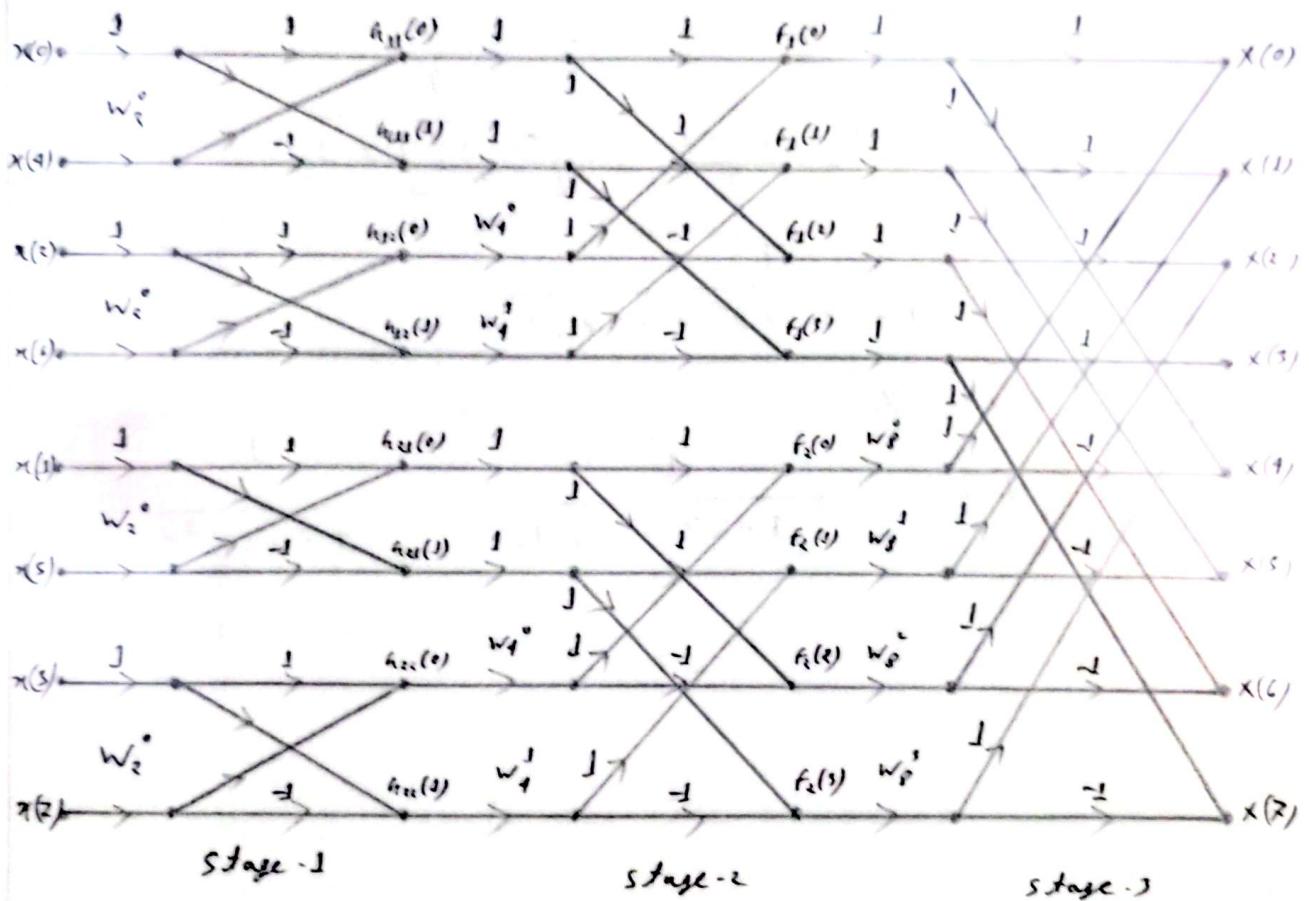


Fig: The signal flow graph or butterfly diagram for 8-point radix-2 DIT FFT.

Chapter-8

Example 8.1

We know that the mapping formula for the backward difference for the derivative is given by

$$\sigma = \frac{1 - z^{-1}}{T}$$

For the given analog filter function $H_a(\sigma) = \frac{2}{\sigma + 3}$, the corresponding digital filter function is:

$$H(z) = H_a(\sigma) \left|_{\sigma = \frac{1 - z^{-1}}{T}} \right. = \frac{\frac{2}{(1 - z^{-1})}}{\frac{T}{1 - z^{-1}} + 3} = \frac{2}{1 - z^{-1} + 3T}$$

$$\text{If } T = 10, \quad H(z) = \frac{2}{1 - z^{-1} + 3 \cdot 1} = \frac{2}{4 - z^{-1}}$$

(Ans.)

Example 8.2

(Ans.)

The mapping formula for the backward difference by the derivative is:

$$\sigma = \frac{1 - z^{-1}}{T}$$

Therefore, for the given $H_a(\sigma)$, the corresponding digital function is:

$$H(z) = H_a(\sigma) \left|_{\sigma = \frac{1 - z^{-1}}{T}} \right. = \frac{9}{\left[\frac{1 - z^{-1}}{T} \right]^2 + 9} = \frac{9T^2}{1 - 2z^{-1} + z^{-2} + 9T^2}$$

$$\text{If } T = 10, \quad H(z) = \frac{9}{1 - 2z^{-1} + z^{-2} + 9} = \frac{9}{10 - 2z^{-1} + z^{-2}} \quad (\text{Ans.})$$

the mapping formula for the backward difference by the derivative is:

$$\alpha = \frac{1 - z^{-1}}{T}$$

Therefore, for the given $H_a(n)$, the corresponding digital filter function is

$$H(z) = H_a(n) \Big|_{n=0} = \frac{1}{\left[\frac{1 - z^{-1}}{T} \right]^2 + 16} \\ = \frac{T^2}{1 - 2z^{-1} + z^{-2} + 16z^{-2}}$$

If $T = 1$, then

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

✓

Example 8.3:

For the given $H_a(\sigma)$, the system function of the corresponding digital filter is:

$$\begin{aligned}
 H(z) &= H_a(\sigma) \left|_{\sigma = \frac{1-z^{-1}}{T}} = \frac{3}{(\sigma + 0.5)^2 + 16} \right|_{\sigma = \frac{1-z^{-1}}{T}} \\
 &= \frac{3}{\left[\frac{1-z^{-1}}{T} + 0.5 \right]^2 + 16} = \frac{3T^2}{(1+0.5T+z^{-1})^2 + 16T^2} \\
 &= \frac{3T^2}{(1+0.5T+z^{-1}-z(1+0.5T))z^{-1} + 16T^2}
 \end{aligned}$$

If $T = 1 \text{ s}$, then

$$H(z) = \frac{3}{z^2 + z^{-2} - 3z^{-1} + 16} = \frac{z}{18z^2 - 3z^3 + z^2}$$

Example 8.9:

$$\text{Given, } H_a(\sigma) = \frac{2}{(\sigma+1)(\sigma+3)}$$

Using partial fractions, $H_a(\sigma)$ can be expressed as:

$$H_a(\sigma) = \frac{A}{\sigma+1} + \frac{B}{\sigma+3}$$

$$A = (\sigma+1) H_a(\sigma) \Big|_{\sigma=-1} = \frac{2}{32+3} \Bigg|_{\sigma=-1} = 1$$

$$B = (\sigma+3) H_a(\sigma) \Big|_{\sigma=-3} = \frac{2}{\sigma+1} \Bigg|_{\sigma=-3} = -1$$

$$\therefore H_a(\sigma) = \frac{1}{\sigma+1} - \frac{1}{\sigma+3} = \frac{1}{\sigma - (-1)} - \frac{1}{\sigma - (-3)}$$

By impulse invariant transformation, we know that,

$$\frac{A_s}{s - \alpha} \xrightarrow{\text{impulse invariant transformed to}} \frac{A_s}{1 - e^{T/s} z^{-1}}$$

Here $H(s)$ has two poles at $\rho_1 = +j$ and $\rho_2 = -j$

Therefore, the system function of the digital filter is,

$$\begin{aligned} H(z) &= \frac{1}{1 - e^{T/s} z^{-1}} = \frac{1}{1 - e^{T/s} z^{-1}} \\ &= \frac{1}{1 - e^{-jT} z^{-1}} = \frac{1}{1 - e^{-jT} z^{-1}} \end{aligned}$$

a) when $T = 1 \text{ s}$,

$$\begin{aligned} H(z) &= \frac{1}{1 - e^{-j} z^{-1}} = \frac{1}{1 - e^{-j} z^{-1}} \\ &\approx \frac{1}{1 - 0.3678 z^{-1}} = \frac{1}{1 - 0.0997 z^{-1}} \\ &= \frac{(1 - 0.0997 z^{-1}) - (1 - 0.3678 z^{-1})}{(1 - 0.3678 z^{-1})(1 - 0.0997 z^{-1})} \\ &= \frac{0.3181 z^{-1}}{1 - 0.9175 z^{-1} + 0.0182 z^{-2}} \end{aligned}$$

b) when $T = 0.5 \text{ s}$,

$$\begin{aligned} H_z &= \frac{1}{1 - e^{-0.5} z^{-1}} = \frac{1}{1 - e^{-3 \times 0.5} z^{-1}} \\ &\approx \frac{1}{1 - 0.606 z^{-1}} = \frac{1}{1 - 0.223 z^{-1}} \\ &= \frac{(1 - 0.223 z^{-1}) - (1 - 0.606 z^{-1})}{(1 - 0.606 z^{-1})(1 - 0.223 z^{-1})} \\ &= \frac{0.383 z^{-1}}{1 - 0.829 z^{-1} + 0.135 z^{-2}} \end{aligned}$$

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Example 8.5:

Observe that the given system function of the analog filter is of the standard form $H_a(s) = \frac{s+a}{(s+a)^2 + b^2}$, where we are given $a = 0.1$ and $b = 3$.

By the impulse invariant transformation, we know that

$$\frac{s+a}{(s+a)^2 + b^2} \xrightarrow{\text{(s is transformed to)}} \frac{1 - e^{-sT} (\cos bT) z^{-1}}{1 - 2e^{-sT} (\cos bT) z^{-1} + e^{-2sT} z^{-2}}$$

Therefore, for the give $H_a(s)$, we can write the system function of the digital filter:

$$H(z) = \frac{1 - e^{-0.1T} (\cos 3T) z^{-1}}{1 - 2e^{-0.1T} (\cos 3T) z^{-1} + e^{-2(0.1)T} z^{-2}}$$

Assuming $T = 1$, we have

$$\begin{aligned} H(z) &= \frac{1 - e^{-0.1} (\cos 3) z^{-1}}{1 - 2e^{-0.1} (\cos 3) z^{-1} + e^{-0.2} z^{-2}} \\ &= \frac{1 - 0.9048(-0.9899) z^{-1}}{1 - 2(0.9048)(-0.9899) z^{-1} + 0.8187 z^{-2}} \\ &= \frac{1 + 0.8956 z^{-1}}{1 + 1.7913 z^{-1} + 0.8187 z^{-2}} \end{aligned}$$

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$$\frac{z+0.2}{(z+0.2)^2 + 9}$$

$$\therefore \begin{aligned} a &= 0.2 \\ b &= 3 \end{aligned}$$

$$\therefore H(z) = \frac{1 - e^{-0.2T} (\cos 3T) z^{-1}}{1 - 2e^{-0.2T} (\cos 3T) z^{-1} + e^{-2 \times 0.2T} z^{-2}}$$

$$T=1,$$

$$\begin{aligned} H(z) &= \frac{1 - e^{-0.2} (\cos 3) z^{-1}}{1 - 2e^{-0.2} (\cos 3) z^{-1} + e^{-0.4} z^{-2}} \quad \text{→ Radian → Frequency} \\ &= \frac{1 - 0.8182 (-0.9899) z^{-1}}{1 - 1.63758(-0.9899) z^{-1} + 0.6703 z^{-2}} \\ &= \frac{1 + 0.8109 z^{-1}}{1 + 1.6209 z^{-1} + 0.6703 z^{-2}} \quad \checkmark \end{aligned}$$

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② Requirements for converting a stable Analog Filter into a stable Digital Filter.

→ To obtain a stable digital filter from a stable analog filter, the following requirements must be satisfied:

1. Stability Mapping: The left half of the s -plane must be mapped inside the unit circle of the z plane to ensure digital stability.

2. Preservation of Frequency Characteristics: The important frequency characteristics such as passband and stopband should be preserved after transformation.

3. One-to-One Mapping: The transformation method should provide a unique mapping between analog frequency and digital frequency to avoid distortion.

4. Avoidance of Aliasing: The conversion method should prevent aliasing effects during transformation.

Chapter 9

Example 9.1

The length of the filter is 7. Therefore, for linear phase,

$$d = \frac{N-1}{2} = \frac{7-1}{2} = 3$$

The condition for symmetry when N is odd, is $h_m = h(N-1-m)$

Therefore, the filter coefficients are $h(0) = h(6)$, $h(1) = h(5)$,
 $h(2) = h(4)$ and $h(3)$.

Therefore,

$$\sum_{n=0}^{N-1} h(n) \sin(\alpha - n)\omega = \sum_{n=0}^6 h(n) \sin(3-n)\omega$$

$$= h(0) \sin 3\omega + h(1) \sin 2\omega + h(2) \sin \omega + h(3) \sin 0 + h(4) \sin(-\omega)$$

$$+ h(5) \sin(-2\omega) + h(6) \sin(-3\omega)$$

$$= 0$$

Hence, the equation $\sum_{n=0}^{N-1} h(n) \sin(\alpha - n)\omega = 0$ is satisfied.



Example 9.2

The transfer function of the filter is given by

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

$$= h(0) + h(1)z^{-1} + h(2)z^{-2} + h(3)z^{-3} + h(4)z^{-4} + h(5)z^{-5} + h(6)z^{-6}$$
$$+ h(7)z^{-7} + h(8)z^{-8}$$

The phase delay $\alpha = \frac{N-1}{2} = \frac{9-1}{2} = 4$. Since $\alpha = 4$, the transfer function can be expressed as,

$$H(z) = z^{-4} [h(0)z^4 + h(1)z^3 + h(2)z^2 + h(3)z + h(4)z^0 + h(5)z^{-1}$$
$$+ h(6)z^{-2} + h(7)z^{-3} + h(8)z^{-4}]$$

Since $h(n) = h(N-1-n)$

$$H(z) = z^{-1} [h(0)(z^0 + z^{-1}) + h(1)(z^1 + z^0) + h(2)(z^2 + z^{-2}) \\ + h(3)(z^3 + z^{-3}) + h(4)]$$

The frequency response is obtained by replacing z with $e^{j\omega}$.

$$H(\omega) = e^{-j\theta_0} [h(0)[e^{j\theta_0} + e^{-j\theta_0}] + h(1)[e^{j\theta_1} + e^{-j\theta_1}] \\ + \cancel{h(2)}[e^{j\theta_2} + e^{-j\theta_2}] + h(3)[e^{j\theta_3} + e^{-j\theta_3}] + h(4)] \\ = e^{-j\theta_0} \left[h(0) + \cancel{\sum_{n=1}^3 h(n) \cos((\theta - n)\omega)} + h(4) \right] \\ = e^{-j\theta_0} |H(\omega)|$$

where $|H(\omega)|$ is the magnitude response and $\theta(\omega) = -5\omega$ is the phase response. The phase delay τ_p and group delay τ_g are given by

$$\tau_p = -\frac{\theta(\omega)}{\omega} = 5 \quad \text{and} \quad \tau_g = -\frac{d(\theta(\omega))}{d\omega} = -\frac{d(-5\omega)}{d\omega} = 5$$

Thus, the phase delay and the group delay are the same and constants.