Chapter 7

LTI Discrete-Time Systems in the Transform-Domain

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- 7.1 Transfer Function Classification Based on Magnitude Characteristics
- 7.2 Transfer Function Classification Based on Phase Characteristics
- 7.3 Types of Linear-Phase FIR Transfer Functions
- 7.4 Simple Digital Filters
- 7.5 Inverse Systems

Types of Transfer Functions

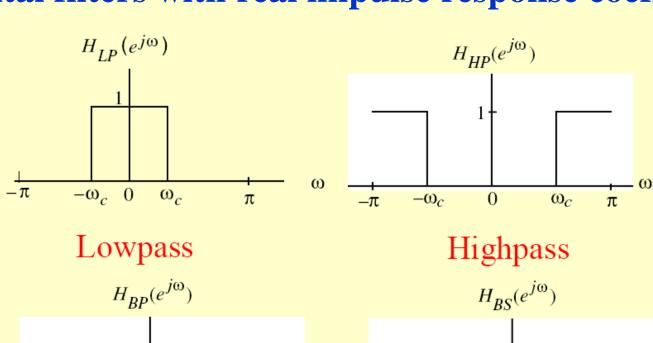
- In the case of digital transfer functions with frequency-selective frequency responses, there are two types of classifications
- (1) Classification based on the shape of the magnitude function $|H(e^{j\omega})|$
- (2) Classification based on the the form of the phase function $\theta(\omega)$

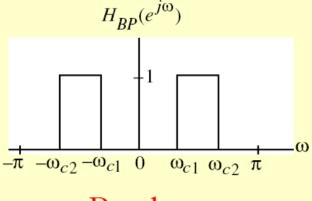
7.1 Transfer Function Classification Based on Magnitude Characteristics

7.1.1 Digital Filters with Ideal Magnitude Responses

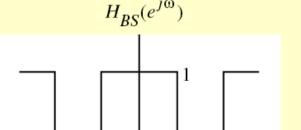
- One common classification is based on an ideal magnitude response
- A digital filter designed to pass signal components of certain frequencies without distortion should have a magnitude response equal to one at these frequencies, and should have a magnitude response equal to zero at all other frequencies

• Frequency responses of the four popular types of ideal digital filters with real impulse response coefficients:





Bandpass



Bandstop

 ω_{c1} ω_{c2} π

 $-\pi$ $-\omega_{c2}$ $-\omega_{c1}$ 0

1、通、阻带

2、截止频率

- The frequencies ω_c , ω_{c1} , and ω_{c2} are called the cutoff frequencies
- An ideal filter has a magnitude response equal to one in the passband and zero in the stopband, and has a zero phase everywhere

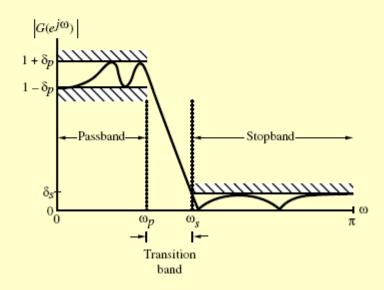
• Earlier in the course we derived the inverse DTFT of the frequency response $H_{LP}(e^{j\omega})$ of the ideal lowpass filter:

$$h_{LP}[n] = \frac{\sin \omega_c n}{\pi n}, -\infty < n < \infty$$
 $\frac{\text{NJD}(1 + \text{DR})}{\text{ERK}}$

 We have also shown that the above impulse response is not absolutely summable, and hence, the corresponding transfer function is not BIBO stable

- To develop stable and realizable transfer functions, the ideal frequency response specifications are relaxed by including a transition band between the passband and the stopband
 - This permits the magnitude response to decay slowly from its maximum value in the passband to the zero value in the stopband

- Moreover, the magnitude response is allowed to vary by a small amount both in the passband and the stopband
- Typical magnitude response specifications of a lowpass filter are shown below



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7.2 Transfer Function Classification Based on Phase Characteristics

- A second classification of a transfer function is with respect to its phase characteristics
- In many applications, it is necessary that the digital filter designed does not distort the phase of the input signal components with frequencies in the passband

Zero-Phase Transfer Function

- For non-real-time processing of real-valued input signals of finite length, zero-phase filtering can be very simply implemented by relaxing the causality requirement
- One zero-phase filtering scheme is sketched below

$$x[n] \longrightarrow H(z) \longrightarrow v[n]$$
 $u[n] \longrightarrow H(z) \longrightarrow w[n]$ $u[n] = v[-n],$ $y[n] = w[-n]$

输入x[n]与输出y[n]之间的频响是实数,无相位信息

• In the case of a causal transfer function with a nonzero phase response, the phase distortion can be avoided by ensuring that the transfer function has a unity magnitude and a linear-phase characteristic in the frequency band of interest

 The most general type of a filter with a linear phase has a frequency response given by

$$H(e^{j\omega}) = e^{-j\omega D}$$

线性相位意味着一个系统的相频特性是频率的线性函数,此时通过这一系统的各频率分量的时延为一相同的常数,即群时延(group delay)

$$\tau(\omega) = D$$

- The output y[n] of this filter to an input $x[n] = Ae^{j\omega n}$ is then given by $y[n] = Ae^{-j\omega D}e^{j\omega n} = Ae^{j\omega(n-D)}$
- If $x_a(t)$ and $y_a(t)$ represent the continuoustime signals whose sampled versions, sampled at t = nT, are x[n] and y[n] given above, then the delay between $x_a(t)$ and $y_a(t)$ is precisely the group delay of amount D

$$h[n] \Leftrightarrow H(e^{j\omega})$$
 $\downarrow \downarrow$

$$\delta[n-D]$$
 $e^{-j\omega D}$

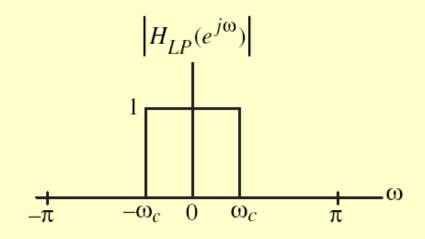
$$y[n] = x[n] *h[n]$$

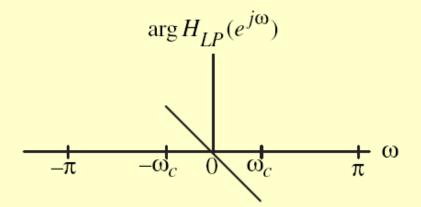
$$=Ae^{j\omega n}*\delta[n-D]$$

$$=Ae^{j\omega(n-D)}$$

• If it is desired to pass input signal components in a certain frequency range undistorted in both magnitude and phase, then the transfer function should exhibit a unity magnitude response and a linear-phase response in the band of interest

The frequency response of a lowpass filter with a linear-phase in the passband





• Example - Determine the impulse response of an ideal lowpass filter with a linear phase response:

$$H_{LP}(e^{j\omega}) = \begin{cases} e^{-j\omega n_o}, & 0 < |\omega| < \omega_c \\ 0, & \omega_c \le |\omega| \le \pi \end{cases}$$

- The impulse response $h_{LP}[n] = \frac{\sin \omega_c (n n_o)}{\pi (n n_o)}, \quad -\infty < n < \infty$
- As before, the above filter is noncausal and of doubly infinite length, and hence, unrealizable

- By truncating the impulse response to a finite number of terms, a realizable FIR approximation to the ideal lowpass filter can be developed
- The truncated approximation may or may not exhibit linear phase, depending on the value of n_o chosen

• If we choose $n_o = N/2$ with N a positive integer, the truncated and shifted approximation

$$\hat{h}_{LP}[n] = \frac{\sin \omega_c (n - N/2)}{\pi (n - N/2)}, \quad 0 \le n \le N$$

will be a length N+1 causal linear-phase FIR filter

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7. 3 Types of Linear-Phase FIR Transfer Functions

Linear-Phase FIR Transfer Functions

- It is impossible to design an IIR transfer function with an exact linear-phase
- It is always possible to design an FIR transfer function with an exact linear-phase response
- We now develop the forms of the linearphase FIR transfer function H(z) with real impulse response h[n]

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

 $H(\omega)$ —或正或负的实数

 $\varphi(\omega)$ — $H(e^{j\omega})$ 的相频特性

• Let
$$H(z) = \sum_{n=0}^{N} h[n]z^{-n}$$

• If H(z) is to have a linear-phase, its frequency response must be of the form

$$H(e^{j\omega}) = e^{j(c\omega+\beta)} \breve{H}(\omega)$$

where c and β are constants, and $H(\omega)$, called the amplitude response, also called the zero-phase response, is a real function of ω

• For a real impulse response, the magnitude response $|H(e^{j\omega})|$ is an even function of ω , i.e.,

$$|H(e^{j\omega})| = |H(e^{-j\omega})|$$

• Since $|H(e^{j\omega})| = |\check{H}(\omega)|$, the amplitude response is then either an even function or an odd function of ω , i.e.

$$\breve{H}(-\omega) = \pm \breve{H}(\omega)$$

• The frequency response satisfies the relation

$$H(e^{j\omega}) = H^*(e^{-j\omega})$$

or, equivalently, the relation

$$e^{j(c\omega+\beta)}\breve{H}(\omega) = e^{-j(-c\omega+\beta)}\breve{H}(-\omega)$$
 (7.44)

• If $\check{H}(\omega)$ is an even function $\check{H}(-\omega) = \check{H}(\omega)$, then the above relation leads to

$$e^{j(c\omega+\beta)}\breve{H}(\omega) = e^{-j(-c\omega+\beta)}\breve{H}(-\omega)$$
 (7.44)

$$e^{j\beta} = e^{-j\beta} \qquad \Longrightarrow \qquad \beta = 0, \pi$$

$$H(e^{j\omega}) = e^{j(c\omega + \beta)} \breve{H}(\omega) \tag{7.42}$$

$$\widetilde{H}(\omega) = \pm e^{-jc\omega}H(e^{j\omega}) = \pm \sum_{n=0}^{N}h(n)e^{-j\omega(c+n)}$$
(7.45)

$$\widetilde{H}(\omega) = \pm e^{-jc\omega} H(e^{j\omega}) = \pm \sum_{n=0}^{N} h(n) e^{-j\omega(c+n)}$$
(7.45)

$$\widetilde{H}\left(-\omega\right) = \pm \sum_{n=0}^{N} h(\ell) e^{j\omega(c+\ell)} \tag{7.46}$$

$$\Rightarrow \pm \sum_{n=0}^{N} h(N-n)e^{j\omega(c+N-n)}$$
 (7.47)

$$h[n] = h[N-n], \qquad 0 \le n \le N$$

$$(c = -N/2)$$

• If $\check{H}(\omega)$ is an even function $\check{H}(-\omega) = \check{H}(\omega)$, then the above relation leads to

$$h[n] = h[N-n], \qquad 0 \le n \le N$$
$$(c = -N/2)$$

 Thus, the FIR filter with an even amplitude response will have a linear phase if it has a symmetric impulse response

• If $\check{H}(\omega)$ is an odd function of ω , then

$$h[n] = -h[N-n], \quad 0 \le n \le N$$
$$(c = -N/2)$$

 Therefore, a FIR filter with an odd amplitude response will have linear-phase response if it has an antisymmetric impulse response

线性相位FIR滤波器的条件

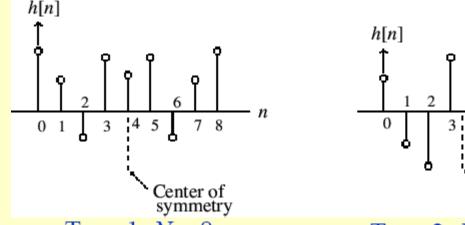
•h[n]具有对称性——
 奇对称 (h[n]= −h[N-n])

 偶对称 (h[n]= h[N-n])
 其中, 群时延c= −N/2

●根据h[n]的对称性和N的奇偶性可把线性相位FIR滤波器分为四类

Four types of linear-phase FIR transfer functions:

偶对称



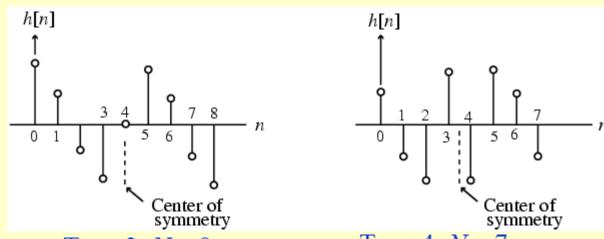
Type 1: N = 8

Type 2: N = 7

Center of

symmetry

奇对称



Type 3: N = 8

Type 4: N = 7

Type 1: Symmetric Impulse Response with Odd Length

- In this case, the degree N is even
- The frequency response is of the form

$$H(e^{j\omega}) = e^{-jN\omega/2} \breve{H}(\omega)$$

where the **amplitude response** $\check{H}(\omega)$ is of the form

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

Type 2: Symmetric Impulse Response with Even Length

- In this case, the degree *N* is odd
- The expression for the frequency response in the general case for Type 2 FIR filters is of the form

$$H(e^{j\omega}) = e^{-jN\omega/2} \breve{H}(\omega)$$

where the amplitude response is given by

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

Type 3: Antiymmetric Impulse Response with Odd Length

- In this case, the degree N is even
- In the general case

$$H(e^{j\omega}) = je^{-jN\omega/2}\breve{H}(\omega)$$

where the amplitude response is of the form

$$\breve{H}(\omega) = 2\sum_{n=1}^{N/2} h\left[\frac{N}{2} - n\right] \sin(\omega n)$$

Type 4: Antiymmetric Impulse Response with Even Length

- In this case, the degree N is even
- In the general case we have

$$H(e^{j\omega}) = je^{-jN\omega/2}\breve{H}(\omega)$$

where now the amplitude response is of the form

$$\breve{H}(\omega) = 2 \sum_{n=1}^{(N+1)/2} h\left[\frac{N+1}{2} - n\right] \sin(\omega(n - \frac{1}{2}))$$

General Form of Frequency Response

• In each of the four types of linear-phase FIR filters, the frequency response is of the form

$$H(e^{j\omega}) = e^{-jN\omega/2}e^{j\beta}\breve{H}(\omega)$$

• The amplitude response $\check{H}(\omega)$ for each of the four types of linear-phase FIR filters can become negative over certain frequency ranges, typically in the stopband

Example – Consider the causal Type 1 FIR transfer function

$$H_1(z) = -1 + 2z^{-1} - 3z^{-2} + 6z^{-3} - 3z^{-4} + 2z^{-5} - z^{-6}$$

 Its amplitude and phase responses are given by

$$\breve{H}_1(\omega) = 6 - 6\cos(\omega) + 4\cos(2\omega) - 2\cos(3\omega)$$

$$\theta_1(\omega) = -3\omega$$

Next, consider the causal Type 1 FIR transfer function

$$H_2(z) = 1 - 2z^{-1} + 3z^{-2} - 6z^{-3} + 3z^{-4} - 2z^{-5} + z^{-6}$$

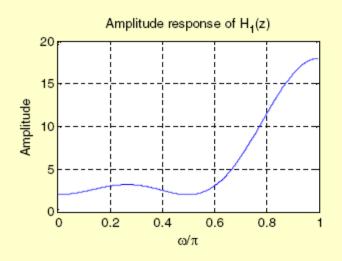
 Its amplitude and phase responses are given by

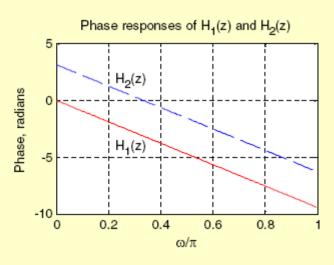
$$\breve{H}_2(\omega) = -\breve{H}_1(\omega)$$

$$\theta_2(\omega) = -3\omega + \pi$$

• Note: $|H_1(e^{j\omega})| = |H_2(e^{j\omega})|$

• Hence, $H_1(z)$ and $H_2(z)$ have identical magnitude responses but phase responses differing by π as shown below





四种线性相位FIR数字滤波器小结

- 1、相位特性只取决于h(n)的对称性,而与h(n)的值无关。
- 2、幅度特性取决于h(n)。
- 3、设计FIR数字滤波器时,在保证h(n)对称的条件下,只要完成幅度特性的逼近即可。

注意: 当 $H(\omega)$ 用 $|H(\omega)|$ 表示时,当 $H(\omega)$ 为奇对称时,其相频特性中还应加一个固定相移 π

- Consider first an FIR filter with a symmetric impulse response: h[n] = h[N n]
- Its transfer function can be written as

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

变量代换

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

• Hence for an FIR filter with a symmetric impulse response of length *N*+1 we have

$$H(z) = z^{-N} H(z^{-1})$$

A real-coefficient polynomial H(z)
 satisfying the above condition is called a
 mirror-image polynomial (MIP)

 Now consider first an FIR filter with an antisymmetric impulse response:

$$h[n] = -h[N-n]$$

• Hence, the transfer function H(z)

$$H(z) = -z^{-N}H(z^{-1})$$

• A real-coefficient polynomial H(z) satisfying the above condition is called a **antimirror-image polynomial** (AIP)

线性相位FIR滤波器的零点特性

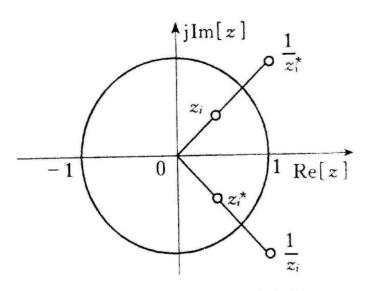
$$h(n) = \pm h(N - n)$$

$$\downarrow$$

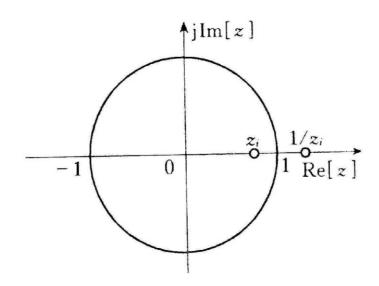
$$H(z) = \pm z^{-N}H(z^{-1})$$

若 $z=z_{0i}$ 是H(z)的零点,则 $z=z_{0i}^{-1}$ 也一定是H(z)的零点;由于h(n)是实数,H(z)的零点还必须共轭成对。

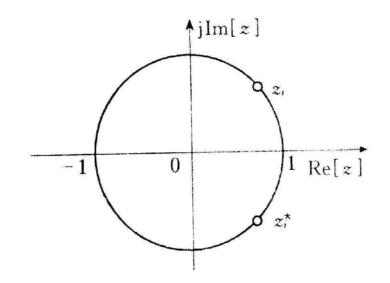
结论:零点必须是互为倒数的共轭对



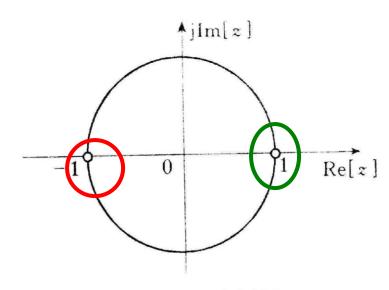
(a) zi既不在单位圆上也不在实轴上



(c) zi在实轴上但不在单位圆上



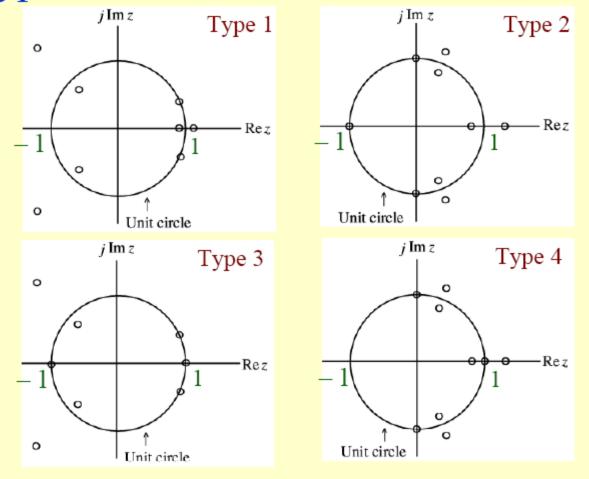
(b) zi在单位圆上但不在实轴上



(d) zi既在单位圆上又在实轴上

图 4.2 线性相位 FIR 滤波器的四种不同零点结构

Typical zero locations shown below



Type 1	Type 2	Type 3	Type 4
No restriction Can design any type	Cannot design highpass and bandstop Zero at ω = π	Cannot design lowpass, highpass, and bandstop Zero at $\omega = 0$ and $\omega = \pi$	lowness and

线性相位滤波器是FIR滤波器中最重要的一种,应用最广。实际使用时应根据需用选择其合适类型,并在设计时遵循其约束条件。

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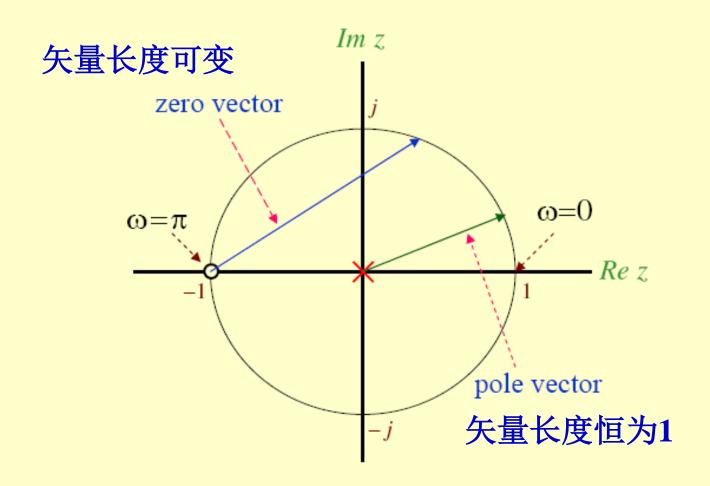
Simple FIR Digital Filters

Lowpass FIR Digital Filters

The simplest lowpass FIR digital filter is the
 2-point moving-average filter given by

$$H_0(z) = \frac{1}{2}(1+z^{-1}) = \frac{z+1}{2z}$$

- The above transfer function has a zero at z = -1 and a pole at z = 0
- Note that here the pole vector has a unity magnitude for all values of ω



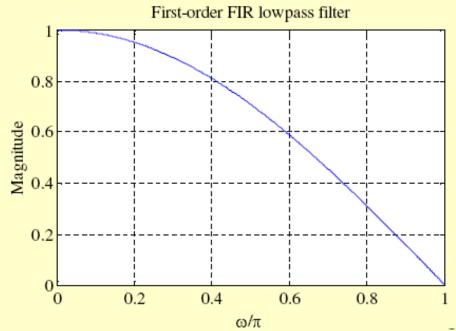
幅度谱值=零点矢量长度/极点矢量长度

The frequency response

$$H_0(e^{j\omega}) = e^{-j\omega/2}\cos(\omega/2)$$

The magnitude response

$$|H_0(e^{j\omega})| = \cos(\omega/2)$$



• The frequency $\omega = \omega_c$ at which

$$\left| H_0(e^{j\omega_c}) \right| = \frac{1}{\sqrt{2}} \left| H_0(e^{j0}) \right|$$

is of practical interest since here the gain $G(\omega_c)$ in dB is given by

$$G(\omega_c) = 20\log_{10} |H(e^{j\omega_c})|$$

= $20\log_{10} |H(e^{j0})| - 20\log_{10} \sqrt{2} \cong -3 \text{ dB}$
since the dc gain $G(0) = 20\log_{10} |H(e^{j0})| = 0$

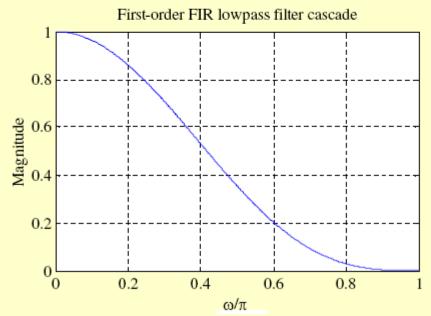
- Thus, the gain $G(\omega)$ at $\omega = \omega_c$ is approximately 3 dB less than the gain at $\omega = 0$
- As a result, ω_c is called the 3-dB cutoff frequency
- To determine the value of ω_c we set $|H_0(e^{j\omega_c})|^2 = \cos^2(\omega_c/2) = \frac{1}{2}$ which yields $\omega_c = \pi/2$

- The 3-dB cutoff frequency ω_c can be considered as the passband edge frequency
- As a result, for the filter $H_0(z)$ the passband width is approximately $\pi/2$
- The stopband is from $\pi/2$ to π

A cascade of the simple FIR filter

$$H_0(z) = \frac{1}{2}(1+z^{-1})$$

results in an improved lowpass frequency response as illustrated below for a cascade of 3 sections



• The 3-dB cutoff frequency of a cascade of *M* sections is given by

$$\omega_c = 2\cos^{-1}(2^{-1/2M})$$

- For M = 3, the above yields $\omega_c = 0.302\pi$
- Thus, the cascade of first-order sections yields a sharper magnitude response but at the expense of a decrease in the width of the passband
- A better approximation to the ideal lowpass filter is given by a higher-order movingaverage filter

Highpass FIR Digital Filters

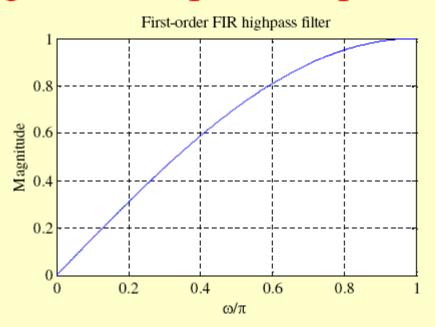
- The simplest highpass FIR filter is obtained from the simplest lowpass FIR filter by replacing z with -z
- This results in

$$H_1(z) = \frac{1}{2}(1-z^{-1})$$

 Corresponding frequency response is given by

$$H_1(e^{j\omega}) = j e^{-j\omega/2} \sin(\omega/2)$$

whose magnitude response is plotted below



Lowpass IIR Digital Filters

 We have shown earlier that the first-order causal IIR transfer function

$$H(z) = \frac{K}{1 - \alpha z^{-1}}, \quad 0 < \alpha < 1$$

has a lowpass magnitude response for $\alpha > 0$

• An improved lowpass magnitude response is obtained by adding a factor $(1+z^{-1})$ to the numerator of transfer function

$$H(z) = \frac{K(1+z^{-1})}{1-\alpha z^{-1}}, \quad 0 < \alpha < 1$$

• This forces the magnitude response to have a zero at $\omega = \pi$ in the stopband of the filter

• On the other hand, the first-order causal IIR transfer function

$$H(z) = \frac{K}{1 - \alpha z^{-1}}, \quad -1 < \alpha < 0$$

has a highpass magnitude response for $\alpha < 0$

• However, the modified transfer function obtained with the addition of a factor $(1+z^{-1})$ to the numerator

$$H(z) = \frac{K(1+z^{-1})}{1-\alpha z^{-1}}, \quad -1 < \alpha < 0$$

exhibits a lowpass magnitude response

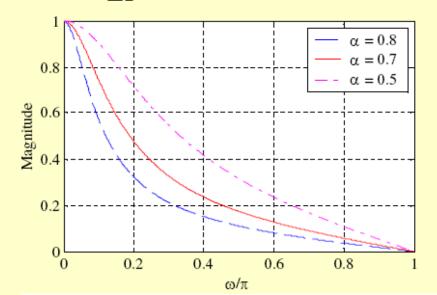
• The modified first-order lowpass transfer function for both positive and negative values of α is then given by

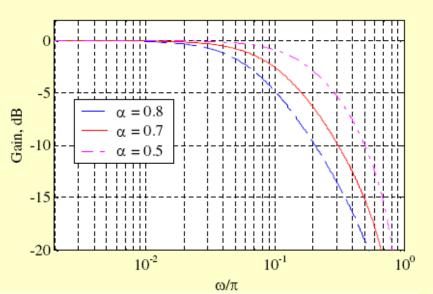
$$H_{LP}(z) = \frac{K(1+z^{-1})}{1-\alpha z^{-1}}, \quad 0 < |\alpha| < 1$$

• $|H_{LP}(e^{j\omega})|$ is a monotonically decreasing function of ω from $\omega = 0$ to $\omega = \pi$

• To this end, we choose $K = (1-\alpha)/2$ resulting in the first-order IIR lowpass

transfer function
$$H_{LP}(z) = \frac{1-\alpha}{2} \left(\frac{1+z^{-1}}{1-\alpha z^{-1}} \right), \quad 0 < |\alpha| < 1$$
• $|H_{LP}(e^{j\omega})|$





• To determine the 3-dB cutoff frequency we set

$$|H_{LP}(e^{j\omega_c})|^2 = \frac{1}{2}$$

• The solution resulting in a stable transfer function $H_{LP}(z)$ is given by

$$\alpha = \frac{1 - \sin \omega_c}{\cos \omega_c}$$

(Thus, we can design a first-order lowpass IIR digital filter with a specified 3-dB cutoff frequency.)

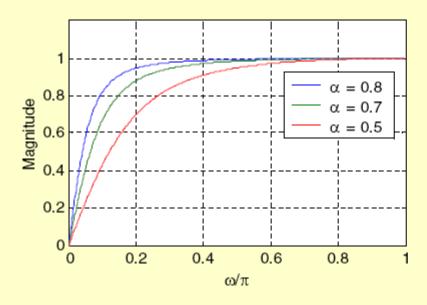
Highpass IIR Digital Filters

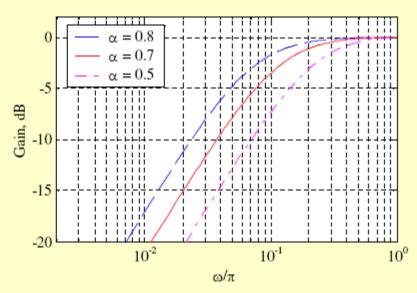
 A first-order causal highpass IIR digital filter has a transfer function given by

$$H_{HP}(z) = \frac{1+\alpha}{2} \left(\frac{1-z^{-1}}{1-\alpha z^{-1}} \right)$$

where $|\alpha| < 1$ for stability

• Magnitude and gain responses of $H_{HP}(z)$ are shown below



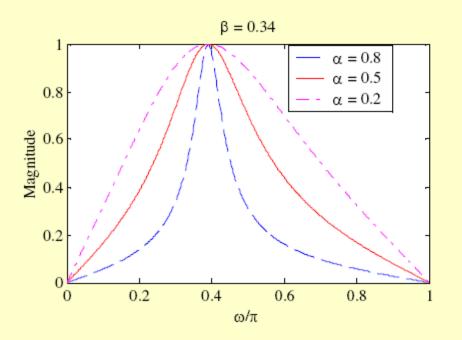


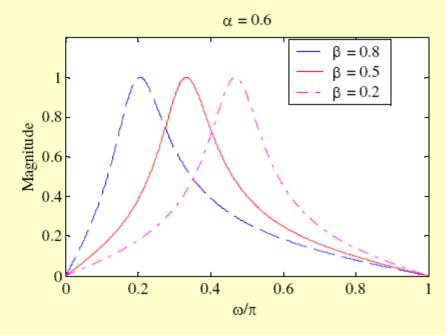
Bandpass IIR Digital Filters

• A 2nd-order bandpass digital transfer function is given by

$$H_{BP}(z) = \frac{1 - \alpha}{2} \left(\frac{1 - z^{-2}}{1 - \beta(1 + \alpha)z^{-1} + \alpha z^{-2}} \right)$$

• Plots of $|H_{BP}(e^{j\omega})|$ are shown below





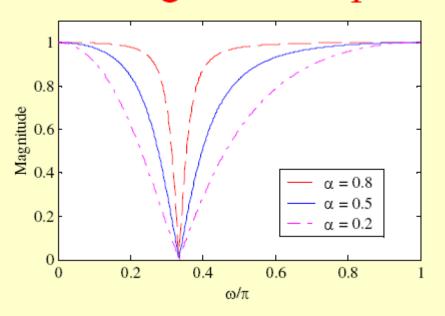
- It assumes a maximum value of 1 at $\omega = \omega_o$, called the **center frequency** of the bandpass filter
- The frequencies ω_{c1} and ω_{c2} where $|H_{BP}(e^{J^{\omega}})|^2$ becomes 1/2 are called the 3-dB cutoff frequencies
- The difference between the two cutoff frequencies, assuming $\omega_{c2} > \omega_{c1}$ is called the 3-dB bandwidth

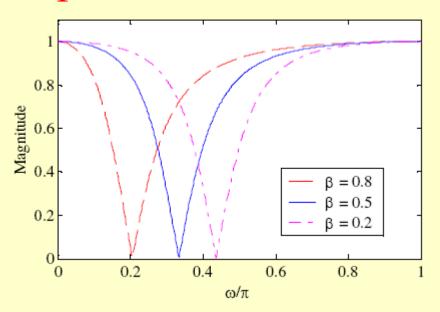
Bandstop IIR Digital Filters

 A 2nd-order bandstop digital filter has a transfer function given by

$$H_{BS}(z) = \frac{1+\alpha}{2} \left(\frac{1-2\beta z^{-1} + z^{-2}}{1-\beta(1+\alpha)z^{-1} + \alpha z^{-2}} \right)$$

• Its magnitude response is plotted below





- It goes to 0 at $\omega = \omega_o$, where ω_o , called the notch frequency
- The digital transfer function $H_{BS}(z)$ is more commonly called a **notch filter**

Homework

- 7.7 (证明带通), 7.8 (画滤波器组的频响)
- 7.39, 7.45 (linear phase FIR filter)
- 7.55(simple filter and cutoff)