

Digital Signal Processing

Topic 4

Introduction to Digital Filters Part 2

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Transformations of z: Negating z

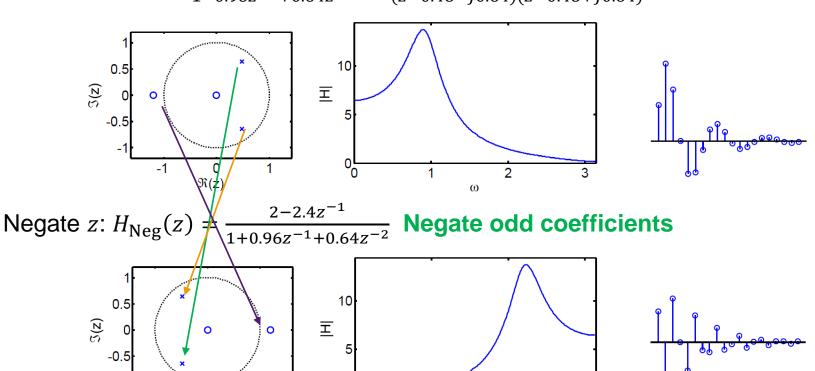
- \square Suppose that $H_{\text{Neg}}(z) = H(-z)$. Then $H_{\text{Neg}}(z)$ has the following two properties:
 - Pole and zero locations are negated.
 - o If z_0 is a zero of H(z), then $H_{\text{Neg}}(-z_0) = H(z_0) = 0$. Hence, $-z_0$ is a zero of $H_{\text{Neg}}(z)$.
 - We can write $-z_0 = e^{-j\pi}z_0$
 - O Suppose that $z_0 = re^{j\theta} \Rightarrow -z_0 = e^{-j\pi}re^{j\theta} = re^{j(-\pi+\theta)}$
 - \circ Therefore, each zero z_0 is transformed to a zero with the same magnitude and phase shifted by π .
 - The same statement applies to poles.
 - The frequency response is flipped and conjugated.
 - The frequency response is given by $H_{\text{Neg}}(e^{j\omega}) = H(-e^{j\omega}) = H(e^{-j\pi}e^{j\omega}) = H(e^{j(\omega-\pi)}).$ This corresponds to shifting the frequency response by π rads/sample or equivalently $-\pi$ rads/sample.
 - o If all the coefficients a[n] and b[n] are real-valued, then the frequency response has conjugate symmetry, i.e., $H(e^{-j\omega}) = H^*(e^{j\omega})$. In this case we can write $H_{\text{Neg}}(e^{j\omega}) = H(e^{j(\omega-\pi)}) = H^*(e^{j(\pi-\omega)})$.

Example: Negating z

Given the filter H(z) below, we form $H_{\text{Neg}}(z) = H(-z)$. Observe that we negate only the odd powers of z, yielding in negating a[n] and b[n] of odd n.

Example:
$$H(z) = \frac{2+2.4z^{-1}}{1-0.96z^{-1}+0.64z^{-2}} = \frac{2z(z+1.2)}{(z-0.48-j0.64)(z-0.48+j0.64)}$$

 $\Re(z)$



 ω

Problem: Negating z

Problem: Find the impulse response that corresponds to the transfer function

$$H(z) = \frac{z(2z + 2.4)}{z^2 - 0.96z + 0.64}$$

Use the property $\frac{z(Az+B)}{z^2+2az+|\gamma|^2} \Leftrightarrow r|\gamma|^n \cos(\beta n+\theta) u[n].$

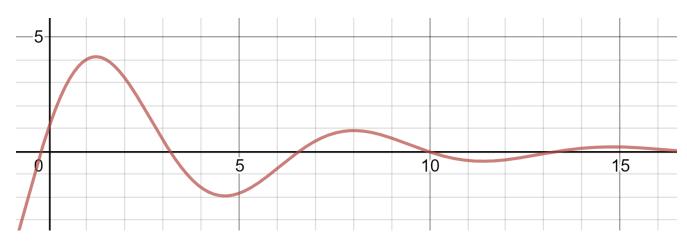
Then, negate z and repeat the task. This is shown in the next slide.

Solution:

$$A = 2, B = 2.4, a = -0.48, |\gamma| = 0.8, r = \sqrt{\frac{A^2|\gamma|^2 + B^2 - 2AaB}{|\gamma|^2 - a^2}} = \sqrt{\frac{4 \cdot 0.64 + 5.76 - 2 \cdot 2 \cdot (-0.48) \cdot 2.4}{0.64 - 0.2304}} = 5.618$$

$$\beta = \cos^{-1} \frac{-a}{|\gamma|} = 0.927 \text{rad}, \quad \theta = \tan^{-1} \frac{Aa - B}{A\sqrt{|\gamma|^2 - a^2}} = -1.38 \text{rad}.$$

Therefore, $h[n] = 5.618 \cdot 0.8^n \cdot \cos(0.927n - 1.38) u[n]$. Observe the decaying cosine.



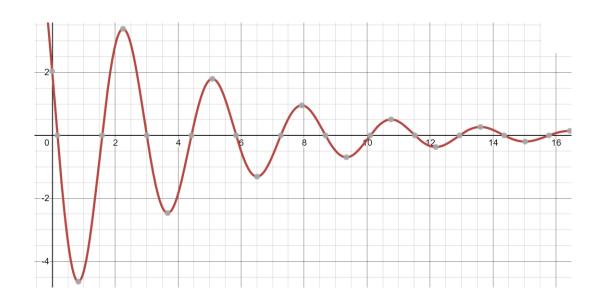
Problem: Negating z cont.

$$H_{\text{Neg}}(z) = \frac{2z(z-1.2)}{z^2 + 0.96z + 0.64}$$

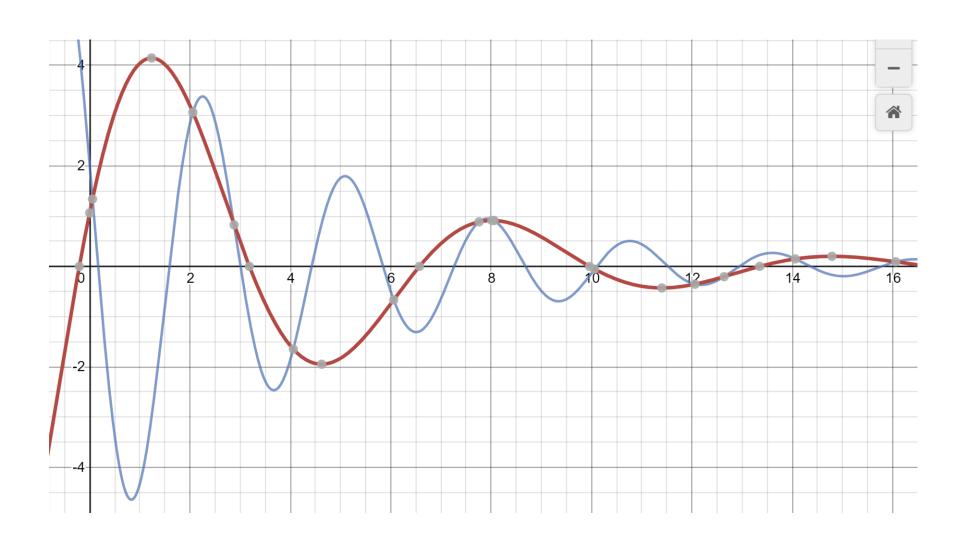
We use the same property again with A=2, B=-2.4, $\alpha=0.48$, $|\gamma|=0.8$.

$$r = \sqrt{\frac{A^2|\gamma|^2 + B^2 - 2AaB}{|\gamma|^2 - a^2}} = \sqrt{\frac{4 \cdot 0.64 + 5.76 - 2 \cdot 2 \cdot 0.48 \cdot (-2.4)}{0.64 - 0.2304}} = 5.618, \ \beta = \cos^{-1} \frac{-a}{|\gamma|} = 2.214 \text{rad}, \ \theta = \tan^{-1} \frac{Aa - B}{A\sqrt{|\gamma|^2 - a^2}} = -1.2 \text{rad}.$$

Therefore, $h_{\text{Neg}}(n) = 5.618 \, 0.8^n \cos(2.214n + 1.2) \, u[n]$



Problem: Negating z **cont.** h[n] **(red)** and $h_{\text{Neg}}(n)$ **(blue)**



Transformations of z: Raising the power of z Cubing z

- Suppose that $H_C(z) = H(z^3)$. This is equivalent to inserting two zeros between each a[n] and b[n]. Then $H_C(z)$ has the following properties:
 - Pole and zero numbers are multiplied by 3

If z_0 is a zero of H(z), then $H_C\left(\sqrt[3]{z_0}\right) = H\left(\sqrt[3]{z_0}^3\right) = H(z_0) = 0$. Thus, the cube roots of z_0 are zeros of $H_C(z)$. The same statements applies to poles. Any z_0 has three cube roots in the complex plane whose magnitudes have the same value of $\sqrt[3]{|z_0|}$ and whose phases are $\frac{\angle z_0}{3} + \frac{2\pi k}{3}$, k = 0,1,2 or $\frac{\angle z_0}{3} + \{0,\frac{2\pi}{3},\frac{4\pi}{3}\}$.

The frequency response is replicated three times

The frequency response is given by $H_{\mathcal{C}}(e^{j\omega}) = H(e^{j3\omega})$. This corresponds to **shrinking** the response horizontally by a factor of 3.

Also $H_C(e^{j(\omega\pm\frac{2\pi}{3})}) = H(e^{j3(\omega\pm\frac{2\pi}{3})}) = H(e^{j(3\omega\pm2\pi)}) = H_C(e^{j\omega})$ meaning that there are three replications of the frequency response spaced $\frac{2\pi}{3}$ apart.

[Consider $z_o=re^{j\theta}$ and thus, $z_o^{-1/3}=r^{1/3}e^{j\theta/3}$. The cube of the points $r^{1/3}e^{j(\frac{\theta}{3}+\frac{2\pi}{3})}$ and $r^{1/3}e^{j(\frac{\theta}{3}+\frac{4\pi}{3})}$ is also equal to z_o .]

Problem: Cubing *Z*

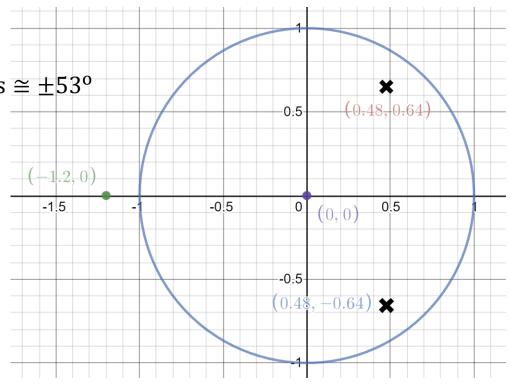
- Given the filter H(z) of the previous example, we can form a new one $H_C(z) = H(z^3)$.
- \square This is equivalent to inserting two zeros between each a[n] and b[n].

Example:
$$H(z) = \frac{2+2.4z^{-1}}{1-0.96z^{-1}+0.64z^{-2}} = \frac{z^{-1}2(z+1.2)}{z^{-2}(z^2-0.96z+0.64)} = \frac{2z(z+1.2)}{z^2-0.96z+0.64}$$

Poles: $0.48 \pm j0.64$

- Magnitude: $\sqrt{0.48^2 + 0.64^2} = 0.8$
- Phase: $\pm \tan^{-1} \frac{0.64}{0.48} = \pm 0.9273 \text{ rads} \cong \pm 53^{\circ}$

Zeros: 0, -1.2



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Problem: Cubing z

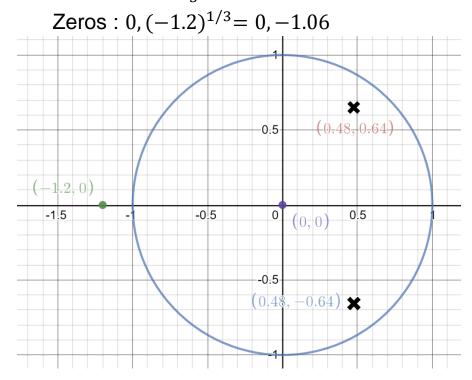
Cube
$$z$$
: $H_{\mathcal{C}}(z) = H(z^3) = \frac{2+2.4z^{-3}}{1-0.96z^{-3}+0.64z^{-6}}$

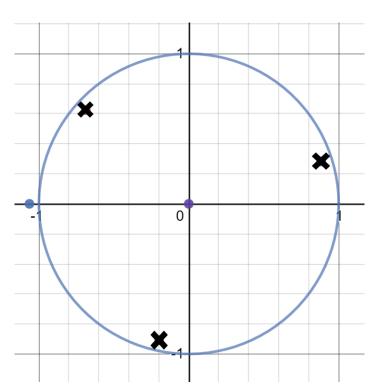
Poles: $(0.48 \pm j0.64)^{1/3}$

• Magnitude: $0.8^{1/3} = 0.9283$

■ Phase: $\frac{\tan^{-1}\frac{0.64}{0.48}}{3} + \{0, 120^{\circ}, 240^{\circ}\} \cong \{18^{\circ}, 138^{\circ}, 258^{\circ}\}$

Observe that the cubing moves the poles closer to the unit circle.







Generalization: Raising the power of z

- \Box The previous manipulation is extended to raising z to any positive integer power.
- ☐ The number of replications is equal to the power concerned.



Transformations of z: Scaling z

Suppose that $H_S(z) = H(z/\alpha)$ where α is a non-zero real number. Then $H_S(z)$ has the following properties:

Values of poles and zeros are multiplied by α

If z_0 is a zero of H(z), then $H_S(\alpha z_0) = H(z_0) = 0$ so αz_0 is a zero of $H_S(z)$. The phase of the zero is unchanged since $\angle \alpha z_0 = \angle z_0$. The magnitude of the zero is multipled by α . The same statement applies to poles. If $\alpha > 1$ then the pole positions will move closer to the unit circle. If α is large enough to make any pole cross the unit circle then the filter $H_S(z)$ will be unstable.

The bandwidth of peaks in the response changes

It is proven that if $|\alpha| > 1$ the peak in $H_S(z)$ will have a higher amplitude and a smaller bandwidth. On the contrary, if $\alpha < 1$ then the peak will have a lower amplitude and a larger bandwidth.

-1

0

Example: Scaling z

- \square Given a filter H(z) we can form a new one $H_S(z) = H(z/\alpha)$.
- \square This is equivalent to multiplying a[n] and b[n] by α^n .

Example:
$$H(z) = \frac{2+2.4z^{-1}}{1-0.96z^{-1}+0.64z^{-2}}$$
 $H_S(z) = H\left(\frac{z}{1.1}\right) = \frac{2+2.64z^{-1}}{1-1.056z^{-1}+0.7744z^{-2}}$

The transformation variable z is divided by 1.1

 \square Poles and zeros are multiplied by α . For $|\alpha| > 1$ the peaks are sharpened.

ω (rad/s)

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Allpass filters

- - The coefficients of $\bar{A}(z)$ are the conjugates of the coefficients of A(z).

$$\Box H(e^{j\omega}) = \frac{B(e^{j\omega})}{A(e^{j\omega})} = \frac{e^{-j\omega M} \sum_{r=0}^{M} a^*[r] e^{j\omega r}}{\sum_{n=0}^{M} a[n] e^{-j\omega n}} = \frac{e^{-j\omega M} A^*(e^{j\omega})}{A(e^{j\omega})}$$

The two sums are complex conjugates and therefore, they have the same magnitude.

- \Box Hence, $|H(e^{j\omega})| = 1$, $\vee \omega$. A filter with the above property is called an allpass filter.
- □ The phase is NOT constant: $\angle H(e^{j\omega}) = -\omega M + \angle A^*(e^{j\omega}) \angle A(e^{j\omega}) = -\omega M 2\angle A(e^{j\omega})$

Example

☐ A 1st order allpass filter with real coefficients can be written as:

$$H(z) = \frac{B(z)}{A(z)} = \frac{-p + z^{-1}}{1 - pz^{-1}} = -p \frac{1 - p^{-1}z^{-1}}{1 - pz^{-1}} = \frac{1 - zp}{z - p} = -p \frac{z - 1/p}{z - p}$$

- There is a pole at p and a zero at $p^{-1} \Rightarrow$ in an allpass filter the zeros and the poles are reciprocal.
- $|e^{j\omega} p| = |p| |e^{j\omega} 1/p| \Rightarrow \frac{|e^{j\omega} p|}{|e^{j\omega} 1/p|} = |p|$, $\vee \omega$. The ratio of the distances of a pole and its corresponding zero from any point on the unit circle is constant.

Allpass filters properties

- \square If the coefficients a[n] are all real, then the conjugation has no effect and the numerator coefficients are identical to the denominator but in reverse order.
- \Box The z -transform of an allpass filter can also be written as:

$$H(z) = \prod_{i=1}^{M} \frac{(1-p_i^*z)}{(z-p_i)}$$

If all the $|p_i| < 1$, then each term in the product is = 1 according to whether |z| = 1.

Group delay from the frequency response

- \Box $\tau_H(e^{j\omega}) = -\frac{d\angle H(e^{j\omega})}{d\omega}$. The group delay assesses the linearity of the phase.
- $\Box H(e^{j\omega}) = |H(e^{j\omega})| e^{j\angle H(e^{j\omega})}$
- □ We may extract the phase using $\ln H(e^{j\omega}) = \ln |H(e^{j\omega})| + j∠H(e^{j\omega})$. This is popular in DSP applications.

$$\Box \quad \tau_H(e^{j\omega}) = -\frac{d\left(\operatorname{Im}\left(\ln H(e^{j\omega})\right)\right)}{d\omega} \Rightarrow \tau_H(e^{j\omega}) = \operatorname{Im}\left(\frac{-1}{H(e^{j\omega})}\frac{dH(e^{j\omega})}{d\omega}\right)$$

 $oxed{\Box}$ We can also show that $oldsymbol{ au}_H(e^{j\omega}) = \operatorname{Re}\left(\frac{j}{H(e^{j\omega})}\frac{dH(e^{j\omega})}{d\omega}\right)$

Proof

• Consider a complex number a + jb.

$$Re{j(a+jb)} = Re{-b+ja} = -b = Im{-(a+jb)}$$

•
$$\operatorname{Re}\left(\frac{j}{H(e^{j\omega})}\frac{dH(e^{j\omega})}{d\omega}\right) = \operatorname{Im}\left(\frac{-1}{H(e^{j\omega})}\frac{dH(e^{j\omega})}{d\omega}\right) = \tau_{H}(e^{j\omega})$$

■ Furthermore,
$$\operatorname{Re}\left(\frac{j}{H(e^{j\omega})}\frac{dH(e^{j\omega})}{d\omega}\right) = \operatorname{Re}\left(\frac{-z}{H(z)}\frac{dH(z)}{dz}\right)\Big|_{z=e^{j\omega}}$$

$$\left.\left(\frac{-z}{H(z)}\frac{dH(z)}{dz}\right)\Big|_{z=e^{j\omega}} = \left(\frac{-z}{H(z)}\frac{dH(z)}{je^{j\omega}}d\omega\right)\Big|_{z=e^{j\omega}} = \left(\frac{-z}{H(z)}\frac{dH(z)}{jzd\omega}\right)\Big|_{z=e^{j\omega}} = \left(\frac{j}{H(z)}\frac{dH(z)}{d\omega}\right)\Big|_{z=e^{j\omega}} = \frac{j}{H(e^{j\omega})}\frac{dH(e^{j\omega})}{d\omega}$$

Group delay from the impulse response

☐ The frequency response is related to the impulse response throught the relationship:

$$H(e^{j\omega}) = \sum_{n=0}^{\infty} h[n]e^{-jn\omega} = \mathcal{F}(h[n])$$

 $\mathcal{F}(\cdot)$ denotes the Discrete Time Fourier Transform (DTFT)

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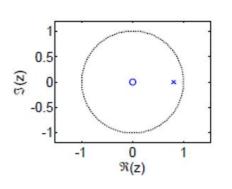
Group delay: example

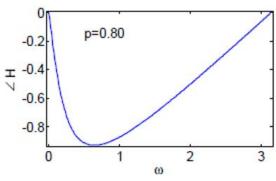
- $\Box H(z) = \frac{1}{1 nz^{-1}}, p \text{ is real}$
- Note that if $H(z) = \frac{B(z)}{A(z)}$, then $\tau_H(e^{j\omega}) = \tau_B(e^{j\omega}) \tau_A(e^{j\omega})$. In this case $\tau_B(e^{j\omega}) = 0$ so that $\tau_H(e^{j\omega}) = -\tau_A(e^{j\omega})$

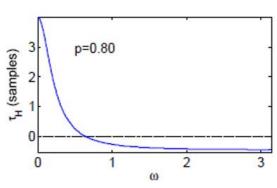
$$\Box \tau_{H}(e^{j\omega}) = -\operatorname{Re}\left(\frac{-z}{A(z)}\frac{dA(z)}{dz}\right)\Big|_{z=e^{j\omega}} = -\operatorname{Re}\left(\frac{-zpz^{-2}}{A(z)}\right)\Big|_{z=e^{j\omega}} = \operatorname{Re}\left(\frac{pz^{-1}}{A(z)}\right)\Big|_{z=e^{j\omega}}$$

$$= \operatorname{Re}\left(\frac{pe^{-j\omega}}{1-pe^{-j\omega}}\right) = \operatorname{Re}\left(\frac{p}{e^{j\omega}-p}\right) = \frac{\operatorname{Re}\left(p(e^{-j\omega}-p)\right)}{(e^{j\omega}-p)(e^{-j\omega}-p)} = \frac{p\cos\omega-p^{2}}{1-2p\cos\omega+p^{2}}$$

- \square Average group delay over $\omega = \#poles \#zeros$ within the unit circle.
- □ Note that zeros on the unit circle count $-\frac{1}{2}$!
- ☐ In that case the average value of the group delay is #poles #zeros = 1 1 = 0.







Group delay example without going to the frequency domain

- Consider the term $\frac{B(z)}{A(z)} = \frac{1}{1-pz^{-1}} = \frac{z}{z-p}$. (Pole is assumed real for simplicity).
- The phase of the above term is now $\omega \tan^{-1} \left(\frac{\sin(\omega)}{\cos(\omega) p} \right)$.
- ☐ The negative of the derivative of the phase, i.e., the group delay, is, therefore,

$$-\frac{d}{d\omega}\left[\omega - \tan^{-1}\left(\frac{\sin(\omega)}{\cos(\omega) - p}\right)\right] = \tau_B - \tau_A = -1 - \frac{p\cos(\omega) - 1}{p(2\cos(\omega) - p) - 1} = \frac{p\cos(\omega) - p^2}{1 - 2p\cos(\omega) + p^2}$$

Group delay properties

- A single pole contributes to the transfer function with the term $\frac{1}{z-p}$. (The pole is assumed real for simplicity).
- □ The phase of the above term is $-\tan^{-1}\left(\frac{\sin(\omega)}{\cos(\omega)-p}\right)$.
- ☐ The negative of the derivative of the phase, i.e., the group delay, is, therefore,

$$-\frac{d}{d\omega}\left[-\tan^{-1}\left(\frac{\sin(\omega)}{\cos(\omega)-p}\right)\right] = \frac{p\cos(\omega)-1}{p(2\cos(\omega)-p)-1}$$

https://www.derivative-calculator.net

☐ The average group delay due to a single pole is given by the integral:

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{p\cos(\omega) - 1}{p(2\cos(\omega) - p) - 1} d\omega = \begin{cases} 1 & |p| < 1 \\ 0 & |p| > 1 \end{cases}$$

Furthermore, $\int_{-\pi}^{\pi} \frac{1}{2\pi} \frac{p\cos(\omega)-1}{p(2\cos(\omega)-p)-1} d\omega = \frac{1}{2}$ if |p|=1

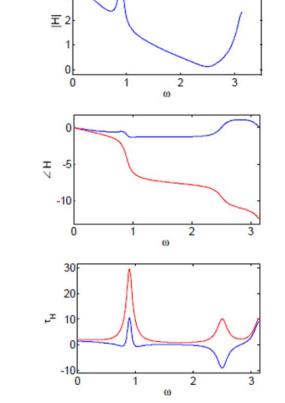
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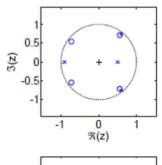
- Similarly, the phase due to a single zero term is $\tan^{-1}\left(\frac{\sin(\omega)}{\cos(\omega)-d}\right)$ and following the above analysis we conclude that the average group delay due to a single zero is -1, 0 or -1/2.
- ☐ Therefore, based on the above we can state:

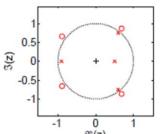
Average group delay over $\omega = \#poles - \#zeros$ within the unit circle. Zeros on the unit circle count $-\frac{1}{2}$.

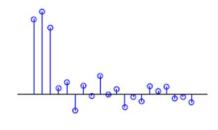
Minimum phase filters

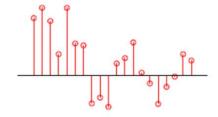
- Inverting an interior zero to the exterior multiplies $|H(e^{j\omega})|$ by a constant but increases average group delay be 1 sample.
- ☐ A filter with all zeros inside the unit circle is a minimum phase filter.
 - They have the lowest possible group delay for a given magnitude response.
 - Energy in h[n] is concentrated towards n = 0.











Linear phase filters

- A FIR filter is linear-phase if and only if its coefficients are symmetrical or antisymmetrical around the center coefficient, that is, the first coefficient is the same as the last; the second is the same as the next-to-last, etc. (A linearphase FIR filter having an odd number of coefficients will have a single coefficient in the center which has no mate.)
- As seen **linear phase** refers to the condition where the phase response of the filter is a linear (straight-line) function of frequency (excluding phase wraps at $\pm \pi$). This results in the group delay through the filter being the same at all frequencies. Therefore, the filter does not cause "phase distortion" or "delay distortion". This can be a critical advantage of FIR filters over IIR filters in certain systems, for example, in digital data modems.
- Actually, the most popular alternative to **linear phase** is **minimum phase**. Minimum-phase filters (which might better be called **minimum delay** filters) have less delay than linear-phase filters with the same amplitude response, at the cost of a non-linear phase characteristic, a.k.a. **phase distortion**.

Linear phase filters: symmetric

- The phase of a linear phase filter is a linear function: $\angle H(e^{j\omega}) = \theta_0 \alpha\omega$
- In that case the group delay is constant: $\tau_H(e^{j\omega}) = -\frac{d\angle H(e^{j\omega})}{d\omega} = \alpha$
- A filter has linear phase if and only if is **symmetric** or **antisymmetric**:

$$h[n] = h[M-n] \ \forall n \text{ or else } h[n] = -h[M-n] \ \forall n$$

If *M* is even there is a midpoint, whereas if *M* is odd there isn't a midpoint

□ Suppose that *M* is even:

$$2H(e^{j\omega}) = \sum_{n=0}^{M} h[n]e^{-j\omega n} + \sum_{n=0}^{M} h[M-n]e^{-j\omega(M-n)}$$

$$= e^{-j\omega \frac{M}{2}} \left(\sum_{0}^{M} h[n] e^{-j\omega(n - \frac{M}{2})} + \sum_{0}^{M} h[M - n] e^{j\omega(n - \frac{M}{2})} \right)$$

h[n] symmetric:

$$2H(e^{j\omega}) = e^{-j\omega\frac{M}{2}} \left(\sum_{0}^{M} h[n] e^{-j\omega(n-\frac{M}{2})} + \sum_{0}^{M} h[n] e^{j\omega(n-\frac{M}{2})} \right)$$

$$H(e^{j\omega}) = e^{-j\omega \frac{M}{2}} \sum_{n=0}^{M} h[n] \cos\left((n - \frac{M}{2})\omega\right)$$
 Linear phase impulse responses always come up in a form like this. We will elaborate in detail in Part 6

Linear phase filters: antisymmetric

☐ Suppose that *M* is even:

$$2H(e^{j\omega}) = \sum_{0}^{M} h[n]e^{-j\omega n} + \sum_{0}^{M} h[M-n]e^{-j\omega(M-n)}$$

$$= e^{-j\omega\frac{M}{2}} \left(\sum_{0}^{M} h[n]e^{-j\omega(n-\frac{M}{2})} + \sum_{0}^{M} h[M-n]e^{j\omega(n-\frac{M}{2})} \right)$$

h[n] antisymmetric

$$2H(e^{j\omega}) = e^{-j\omega\frac{M}{2}} \left(\sum_{0}^{M} h[n] e^{-j\omega(n-\frac{M}{2})} - \sum_{0}^{M} h[n] e^{j\omega(n-\frac{M}{2})} \right)$$

$$2H(e^{j\omega}) = -2je^{-j\omega\frac{M}{2}} \sum_{0}^{M} h[n] \sin\left(\left(n - \frac{M}{2}\right)\omega\right)$$

$$H(e^{j\omega}) = e^{-j\pi} e^{j\frac{\pi}{2}} e^{-j\omega\frac{M}{2}} \sum_{0}^{M} h[n] \sin\left(\left(n - \frac{M}{2}\right)\omega\right)$$

$$H(e^{j\omega}) = e^{-j(\frac{\pi}{2} + \omega\frac{M}{2})} \sum_{0}^{M} h[n] \sin\left(\left(n - \frac{M}{2}\right)\omega\right)$$

In a subsequent lecture we will get into more detail into linear systems.