

Filters_and_Noble_Identities

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0.1 Example:

Take a simple filter, in Matlab or Octave notation: $B=[1,1]$; (a running average filter), an input signal $x=[1,2,3,4,\dots]$, in Python:

```
In [1]: import numpy as np
        x=np.arange(1,10, dtype='float') #lfilter needs float
        N=2
```

Now we would like to implement the **first block diagram** of the Noble Identities, the down-sampling (the pair on the first line, with outputs y_1 and y_2). First, for y_1 , **down sampling followed by filtering**, the down-sampling by a factor of $N=2$:

```
In [2]: xd = x[::N]
        print xd

[ 1.  3.  5.  7.  9.]
```

Then apply the filter $B=[1,1]$,

```
In [3]: import scipy.signal
        B = [1,1]
        y1 = scipy.signal.lfilter(B, 1, xd)
        print y1
```

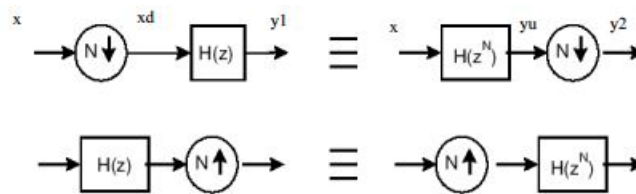
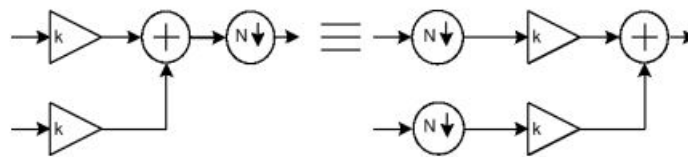


Figure 24.3: Multirate noble identities



Multirate Noble Identities

```
[ 1.  4.  8. 12. 16.]
```

This yields the sum of each pair in x_d : $y_1 = 1, 4, 8, 12, 16$

Now we would like to implement the corresponding righthand side block diagram of the noble identity, **filtering followed by down sampling**. Our filter is now up-sampled by $N=2$:

```
In [4]: Bu = np.zeros(3)
        Bu[:,N] = B
        print Bu
```

```
[ 1.  0.  1.]
```

Now filter the signal before down-sampling:

```
In [5]: yu = scipy.signal.lfilter(Bu, 1, x)
        print yu
```

```
[ 1.  2.  4.  6.  8. 10. 12. 14. 16.]
```

Now down-sample it:

```
In [6]: y2 = yu[:,N]
        print y2
```

```
[ 1.  4.  8. 12. 16.]
```

Here we can now see that they are **indeed identical**, $y_1=y_2$!