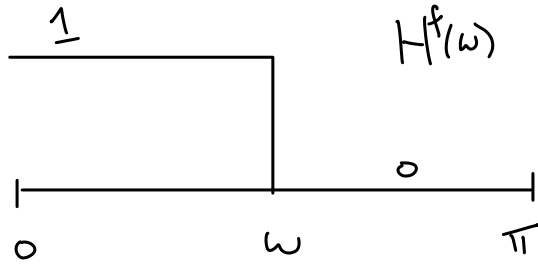


notch filter

we can implement
this using a difference
eq.



Ideal low-pass filter
can not be implemented
by any difference equation (☹)

Low-pass filter has the effect of smoothing data.

In practice we use Low-pass filters that are
not ideal.

Simple low-pass filter!

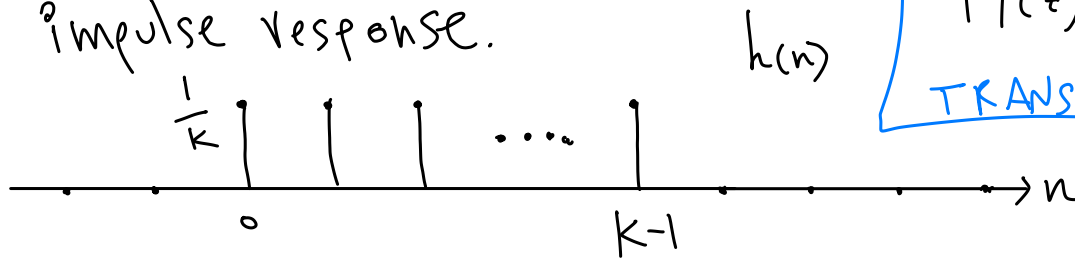
$$y(n) = \frac{1}{K} [x(n) + x(n-1) + \dots + x(n-K)]$$

average of the last K input signal values

" K -point moving average" filter.

(FIR filter)

impulse response.



$$H(z) = \frac{1}{K} + \frac{1}{K} z^{-1} + \frac{1}{K} z^{-2} + \dots + \frac{1}{K} z^{-(K-1)}$$

TRANSFER FUNCTION

DC gain? $\sum_n h(n) = \underbrace{\frac{1}{K} + \dots + \frac{1}{K}}_K = 1$ unit dc gain

$H^f(0) = \text{also dc gain}$

$$H^f(\omega) = \sum_n h(n) e^{-j\omega n}$$

$$H^f(0) = \sum_n h(n) e^0 = \sum_n h(n) \quad \checkmark$$

$H(1) = \text{also dc gain}$

$$H(z) = \sum_n h(n) z^{-n}, \quad H(1) = \sum_n h(n) \quad \checkmark$$

Lets sketch the pole-zero diagram,...

$$H(z) = \frac{1}{K} [1 + z^{-1} + z^{-2} + \dots + z^{-(k-1)}]$$

$$= \frac{1}{K} \left[1 + \frac{1}{z} + \frac{1}{z^2} + \dots + \frac{1}{z^{k-1}} \right]$$

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

$$z^{k-1} = 0, \rightarrow z=0 \text{ multiplicity } k-1$$

poles are all
at $z=0$.

To find the zeros of $H(z)$,...

$$(z-1) \left[z^{k-1} + z^{k-2} + \dots + 1 = 0 \right] \text{ solve for } z.$$

Let's multiply both sides
by $(z-1)$

$k-1$ solutions (including
potential multiplicity)

$$z^k + 0 \cdot z^{k-1} + 0 \cdot z^{k-2} + \dots - 1 = 0$$

$$\rightarrow z^k - 1 = 0$$

$z=1$ will be a solution $(1)^k - 1 = 0 \checkmark$

k solutions, one solution is $z=1$

the other $k-1$ solutions will solutions of

$$z^{k-1} + z^{k-2} + \dots + 1 = 0.$$

How to solve $z^k - 1 = 0$?

$$z^k = 1$$

$$e^{j2\pi} = 1 \quad \text{also} \quad e^{j4\pi} = 1 \quad \text{also} \quad e^{j6\pi} = 1$$

$$e^{j2\pi m} = 1 \quad \text{for any integer } m.$$

$$m \in \mathbb{Z} = \{\dots, -3, -2, -1, 0, 1, 2, 3, \dots\}$$

we want to solve $z^k = 1$

Lets write $z^k = e^{j2\pi m}$

$$z = (e^{j2\pi m})^{1/k}$$

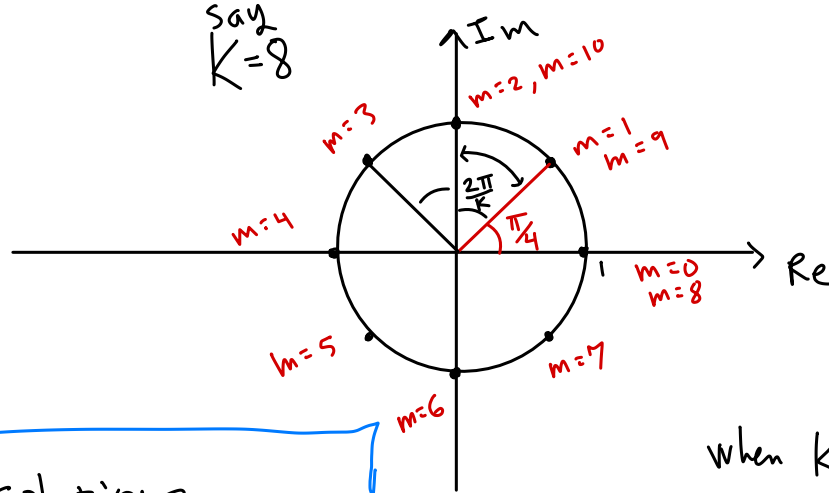
$$z = e^{j m \frac{2\pi}{k}}, m \in \mathbb{Z}$$

$$z^k = (e^{j \frac{2\pi}{k} m})^k = e^{j 2\pi m} = 1 \checkmark \quad m \in \mathbb{Z}$$

$$z = e^{j m \frac{2\pi}{k}} \text{ solves } z^k - 1 = 0$$

how many solutions are there? $m \in \mathbb{Z}$

where are the complex
numbers $e^{j \frac{2\pi}{k} m}$ in the complex
plane?



K solutions
to $z^K - 1 = 0$
given by $z = e^{j\frac{2\pi}{K}m}$, $m=0, 1, 2, \dots, K-1$

"roots of unity"

Note
$$e^{j\frac{2\pi}{K}(m+k)} = e^{j\frac{2\pi}{K}m} e^{j2\pi}$$

$$e^{j\frac{2\pi}{K}(m+k)} = e^{j\frac{2\pi}{K}m}$$

when $m=0$

$$e^{j\frac{2\pi}{K}m} = e^0 = 1$$

$$\angle e^{j\frac{2\pi}{K}m} = \frac{2\pi}{K}m$$

angles are integer multiples
of $\frac{2\pi}{K}$

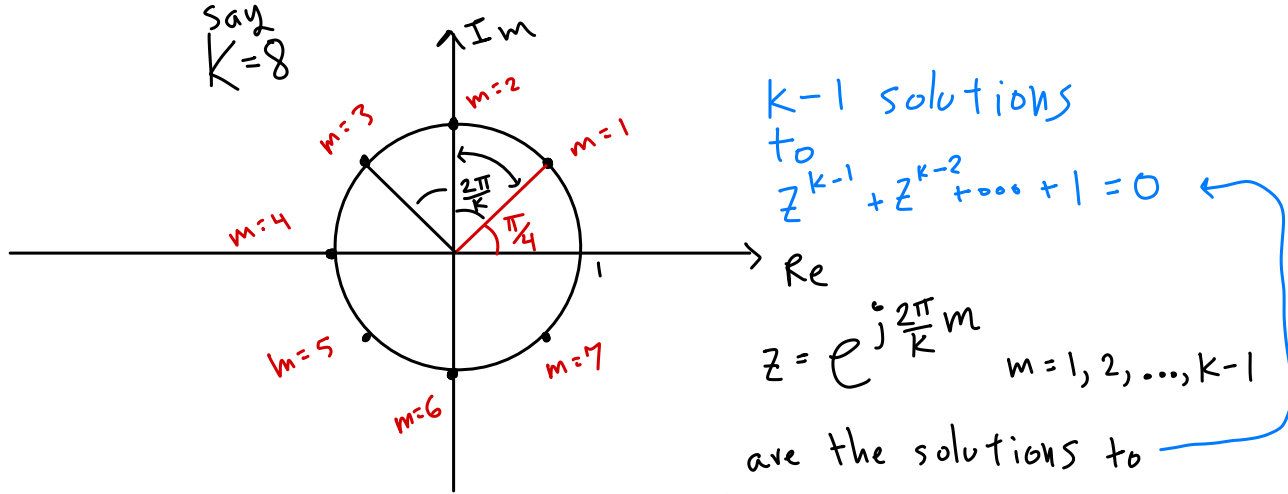
when $K=8$, $\frac{2\pi}{K} = \frac{2\pi}{8} = \frac{\pi}{4}$

when $m=1$, $\frac{\pi}{4}$ is the \angle

when $m=2$, $\frac{2\pi}{K}m$ is $\frac{\pi}{2}$

$$= e^{j\frac{2\pi}{K}m} e^{j2\pi}$$

$$= e^{j\frac{2\pi}{K}m}$$



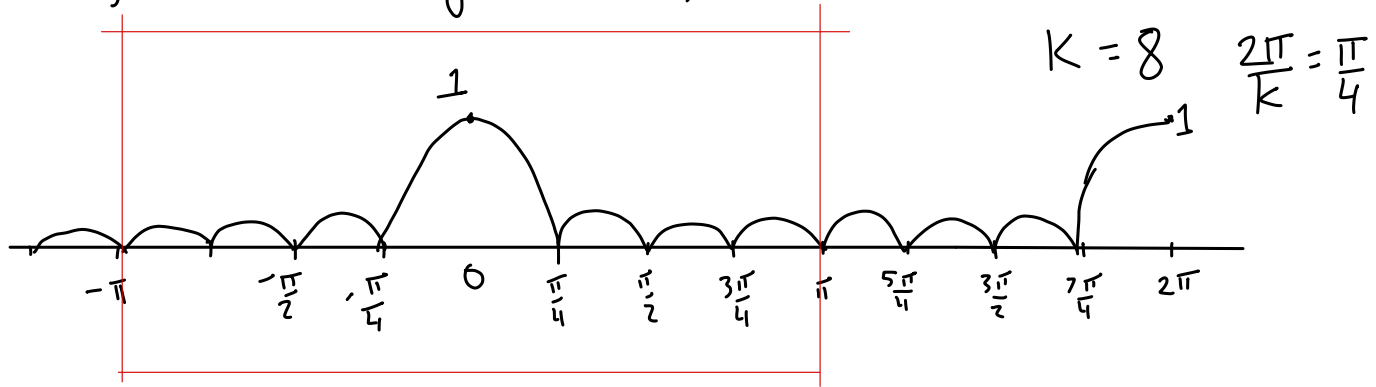
These are the zeros of the K -Point moving average filter.

Frequency Response of K -point moving average filter

Because $H(z)$ has zeros on the unit circle at

$z = e^{j\frac{2\pi}{K}m}$, the frequency response will have nulls at $\omega = \frac{2\pi}{K}m, m=1, \dots, K-1$

Also, since dc gain = 1, $H^f(0) = 1$



$$H^f(2\pi) = H^f(0) = 1$$

$$\star H^f(\omega + 2\pi) = H^f(\omega)$$

\star show derivation
for HW
exercise.

$$H^f(\omega) = \sum_n h(n) e^{-jn\omega}$$

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

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

$$(z-1)(z^{k-1} + z^{k-2} + \dots + 1) = z^k - 1$$

$$z^{k-1} + z^{k-2} + \dots + z + 1 = \frac{z^k - 1}{z - 1}$$

$$H(z) = \frac{1}{K} \frac{z^k - 1}{(z-1)z^{k-1}} \quad H^f(\omega) = \frac{1}{K} \frac{(e^{j\omega})^k - 1}{(e^{j\omega} - 1)(e^{j\omega})^{k-1}}$$

$$H^f(\omega) = \frac{1}{K} \frac{e^{jk\omega} - 1}{e^{j\omega} - 1} \cdot e^{-j(k-1)\omega}$$

$$H^f(\omega) = \frac{1}{K} \frac{e^{j\frac{K}{2}\omega} e^{j\frac{K}{2}\omega} - 1}{e^{j\frac{1}{2}\omega} e^{j\frac{1}{2}\omega} - 1} e^{-j(k-1)\omega} \quad \left\{ \begin{array}{l} \sin\theta = \frac{e^{j\theta} - e^{-j\theta}}{2j} \\ e^{j\theta} - e^{-j\theta} = 2j \sin\theta \end{array} \right.$$

$$H^f(\omega) = \frac{1}{K} \frac{e^{j\frac{K}{2}\omega} (e^{j\frac{K}{2}\omega} - e^{-j\frac{K}{2}\omega})}{e^{j\frac{1}{2}\omega} (e^{j\frac{1}{2}\omega} - e^{-j\frac{1}{2}\omega})} e^{-j(k-1)\omega}$$

$$H^f(\omega) = \frac{1}{K} e^{j\frac{K-1}{2}\omega} \frac{2j \sin(\frac{K}{2}\omega)}{2j \sin(\frac{1}{2}\omega)} e^{-j(k-1)\omega}$$

$$H^f(\omega) = \frac{1}{K} e^{-j(\frac{K-1}{2})\omega} \frac{\sin(\frac{K}{2}\omega)}{\sin(\frac{1}{2}\omega)}$$

Digital sinc function

$$dsinc(\omega, K) = \frac{1}{K} \frac{\sin(\frac{K}{2} \omega)}{\sin(\frac{1}{2} \omega)}$$

where is $dsinc(\omega) = 0$?

$$\sin(\frac{K}{2} \omega) = 0$$

$$\sin(\frac{1}{2} \omega) = 0$$

$$\Rightarrow \frac{\omega}{2} = \pi l, l \in \mathbb{Z}$$

$$\omega = 2\pi l, l \in \mathbb{Z}.$$

$$\frac{K}{2} \omega = \pi l \quad l \in \mathbb{Z}$$

$$\omega = \frac{2\pi}{K} \cdot l \quad l \in \mathbb{Z}$$

$$dsinc(\omega) = 0 \quad \text{at} \quad \omega = \frac{2\pi}{K} l, l \in \mathbb{Z}$$

except at $\omega = 0$ & ^{integer} multiples of 2π .

$$H^f(\omega) = e^{-j \frac{k-1}{2} \omega} \text{sinc}(\omega; k)$$

$$|H^f(\omega)| = \underbrace{|e^{-j \frac{k-1}{2} \omega}|}_1 |\text{sinc}(\omega; k)|$$

$$|H^f(\omega)| = |\text{sinc}(\omega; k)|$$

Discrete-Time Fourier Transform (DTFT)