

Digital Filters @ 2020

Class Assignment: Remix



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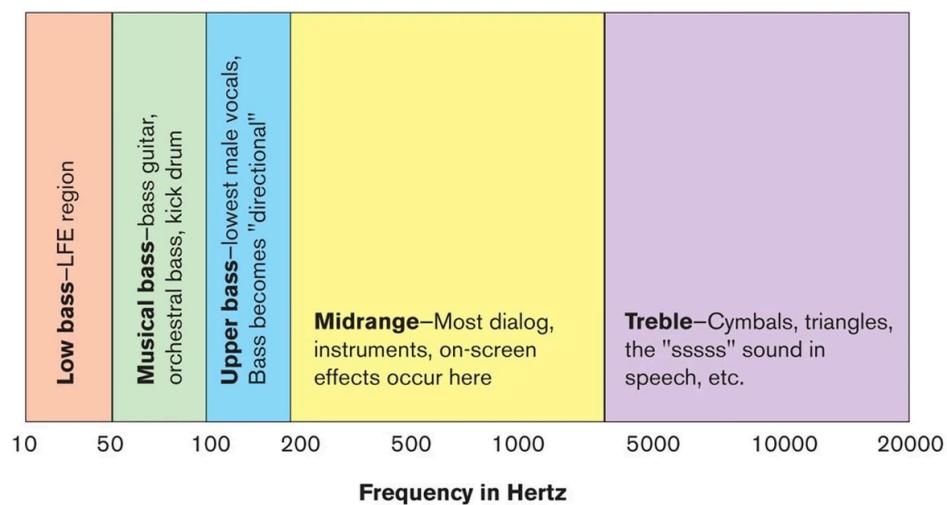
Class Assignment: Remix

1. Download 4 speech samples
2. Filter it by adding a delayed (500 ms) attenuated (gain < 0.5) version
3. Extract the bass drum or drum-kick using a low-pass filter (or mirfilterbank) from another track
4. Combine 3 with 2 and loop it
5. Create a pitch-shifted version

Digital Filters

Digital Filters

- Computational algorithm to modify a digital signal
 - *attenuate (zero out)* certain frequencies
 - *amplify (boost)* certain frequencies



Digital Filters

- Digital Filters commonly used in sound processing
 - Low-pass, High-Pass, Band Pass filters
 - Peak & notch filters
 - Comb filters
 - Shelving filters & equalizers

Digital Filters

- Lowpass Filter
- Highpass Filter
- Bandpass Filter
- Bandstop Filter

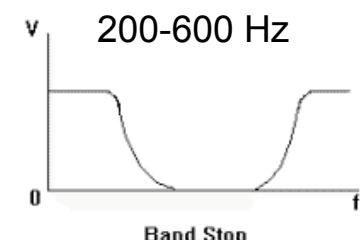
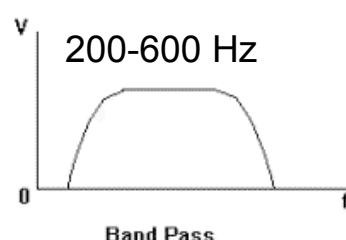
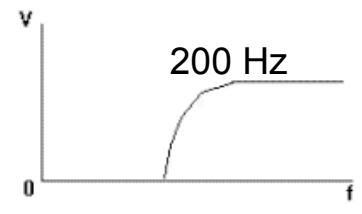
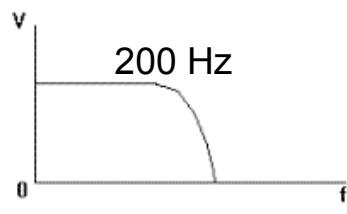
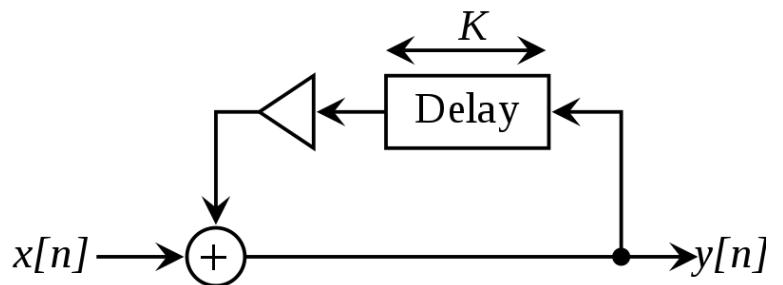
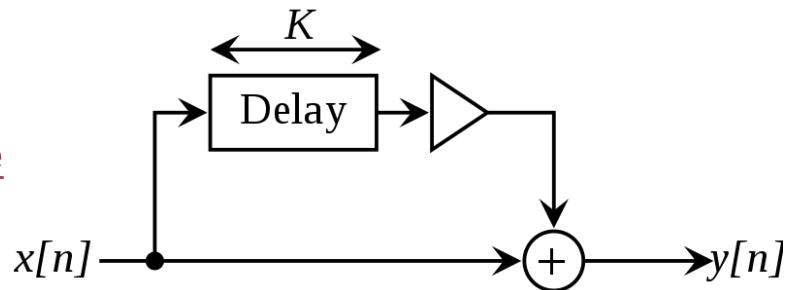


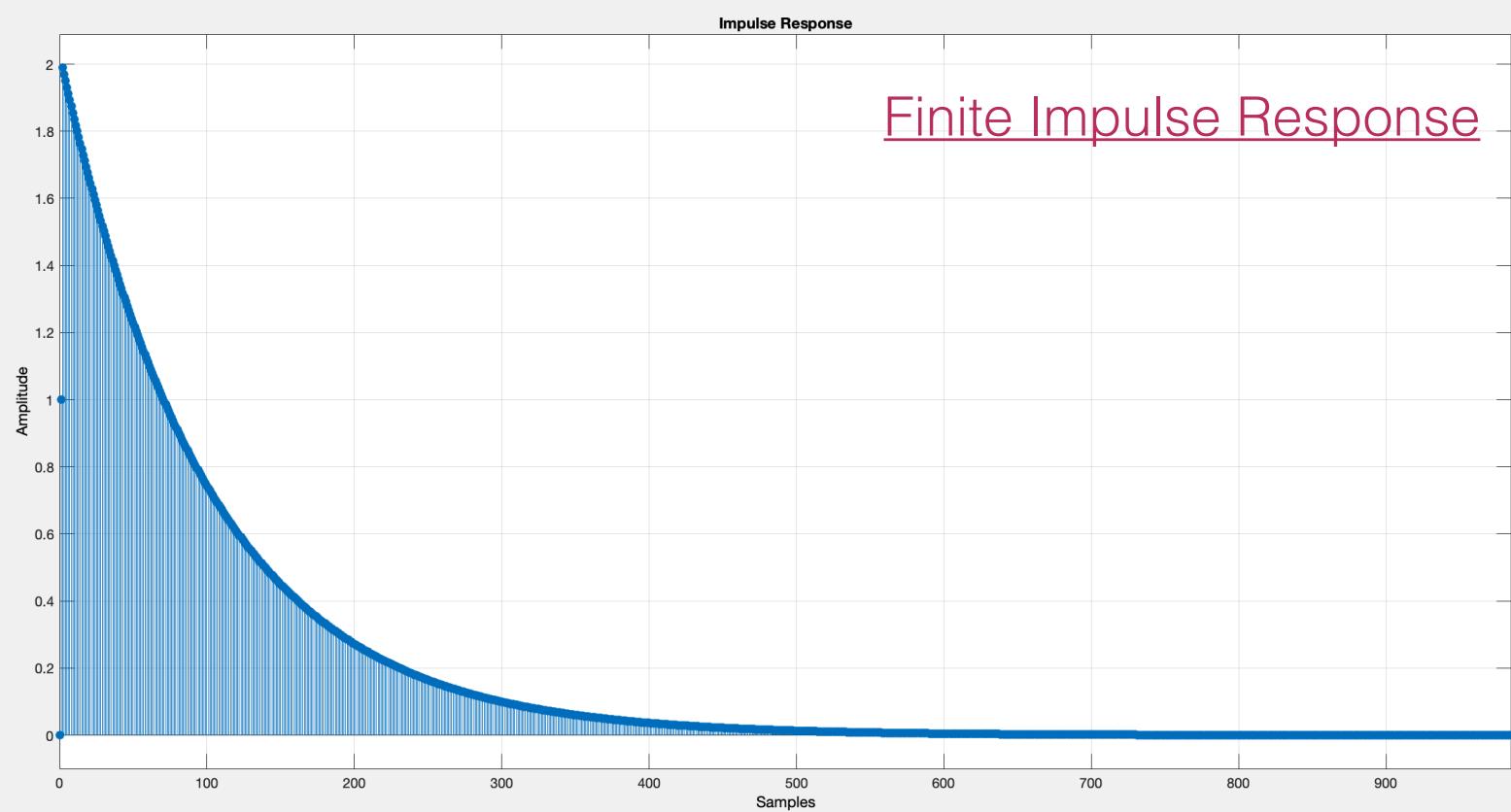
Fig. 3

Digital Filters

- **2 main types**
 - Feedforward or Finite Impulse Response filters
 - Feedback or Infinite Impulse Response filters

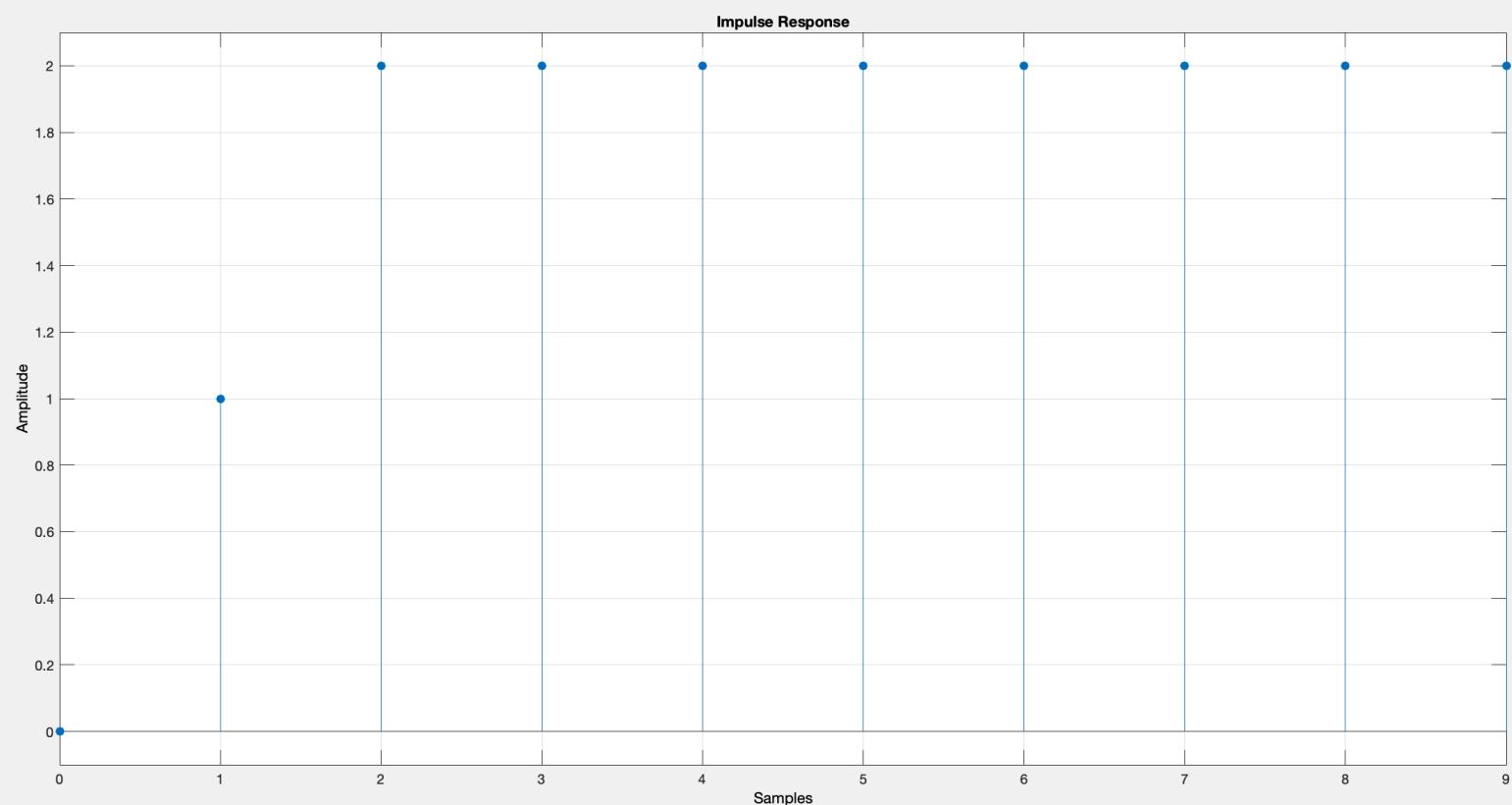


Impulse Response



Impulse Response

Infinite Impulse Response



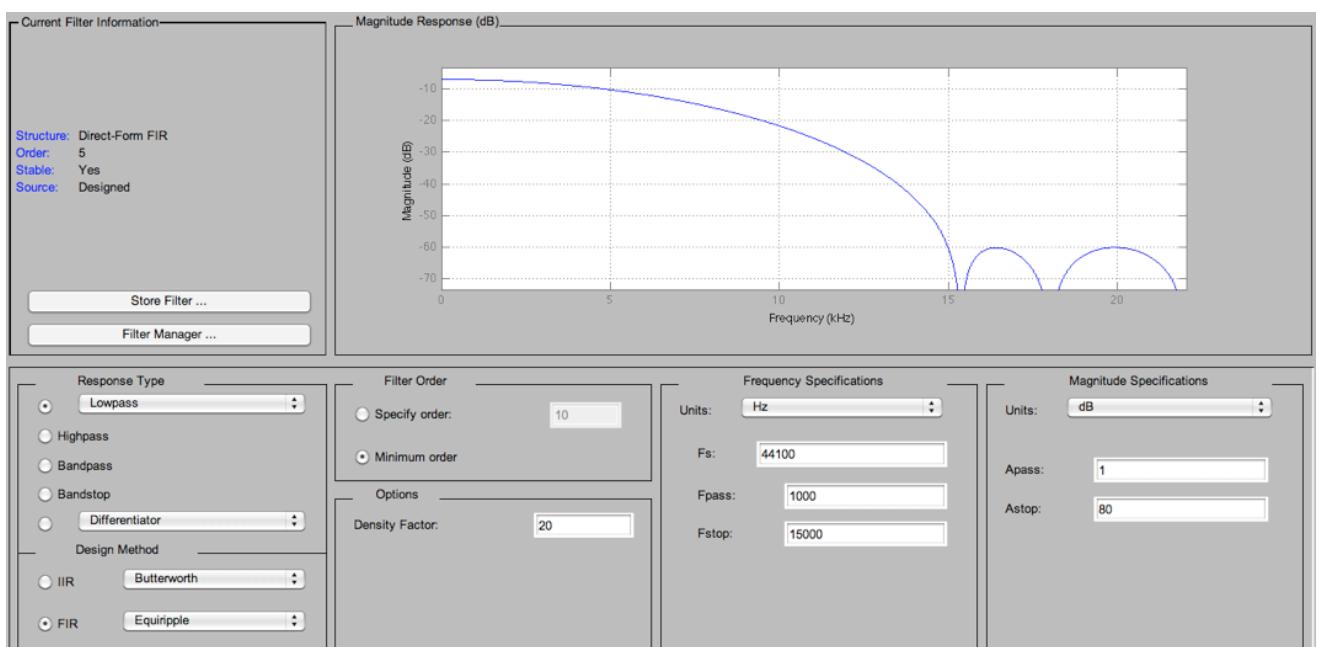
Digital Filters

- Described by a *difference equation*
 - *difference equations: relationship between consecutive values of a sequence*
- output is a sum of previous inputs &/or outputs
 - $y(n) = x(n)$
 - $y(n) = x(n-1)$
 - $y(n) = 1/3 [x(n-2) + x(n-1) + x(n)]$
 - $y(n) = 1/2 [x(n-2) + x(n-1)] + y(n-1)$ **<— feedback**

Q1: Filter Design

- determining coefficients
- desired frequency response

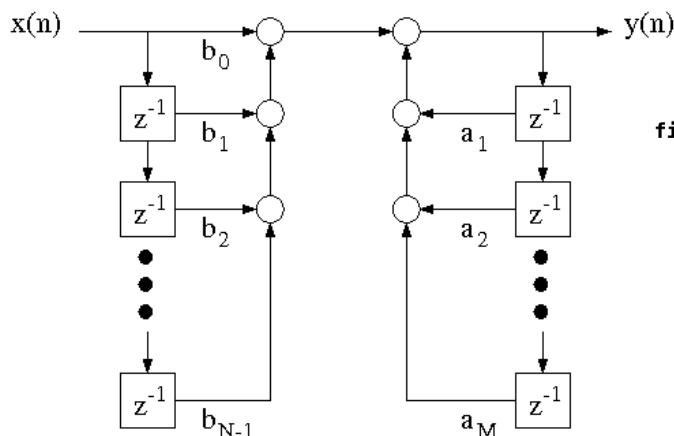
fdatool



Filter Implementation

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

Filter coefficients - a_k , b_k



filter One-dimensional digital filter.
 $Y = \text{filter}(B,A,X)$ filters the data in vector X with the filter described by vectors A and B to create the filtered data Y . The filter is a "Direct Form II Transposed" implementation of the standard difference equation:

$$a(1)*y(n) = b(1)*x(n) + b(2)*x(n-1) + \dots + b(nb+1)*x(n-nb) - a(2)*y(n-1) - \dots - a(na+1)*y(n-na)$$

caution: $a_k \leftarrow$ feedback

FIR Filters

- **Finite Impulse Response**

- Finite-Duration impulse response
- Output = weighted linear combination of current and limited no. of past inputs

$$y[n] = \sum_{i=0}^N b_i x[n-i]$$

- ex: First order FIR filters

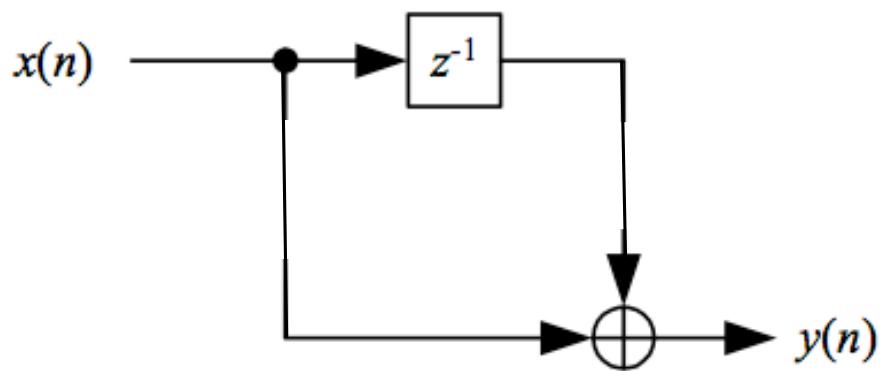
- $y(n) = x(n) + x(n-1)$
- $y(n) = x(n) - x(n-1)$

Example

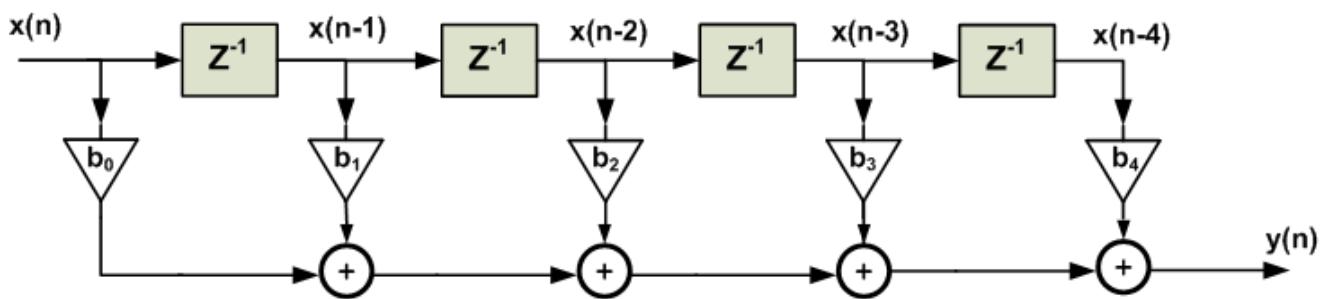
- $y(n) = x(n-1)$



- $y(n) = x(n) + x(n-1)$



Example



$$y(n) = b_0x(n) + b_1x(n-1) + b_2x(n-2) + b_3x(n-3) + b_4x(n-4)$$

filter One-dimensional digital filter.

`Y = filter(B,A,X)` filters the data in vector `X` with the filter described by vectors `A` and `B` to create the filtered data `Y`. The filter is a "Direct Form II Transposed" implementation of the standard difference equation:

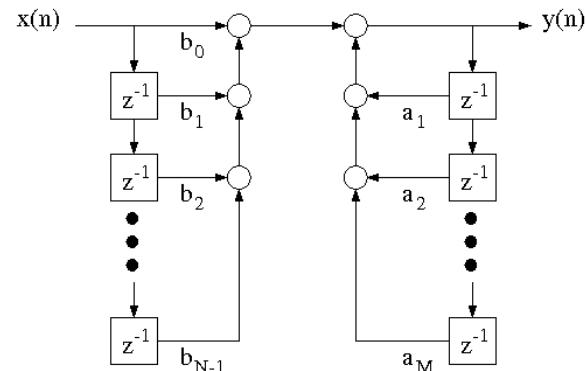
$$\begin{aligned} a(1)*y(n) &= b(1)*x(n) + b(2)*x(n-1) + \dots + b(nb+1)*x(n-nb) \\ &\quad - a(2)*y(n-1) - \dots - a(na+1)*y(n-na) \end{aligned}$$

Q2: Feed-forward Echo effect

IIR Filters

- IIR = Infinite Impulse Response
 - Impulse-response length is infinite in theory
 - Impulse-response can decay to zero
- IIR filter structures are based on *feedback*

$$y[n] = \sum_{i=0}^N b_i x[n-i] + \sum_{i=0}^M a_i y[n-i]$$



IIR Filters

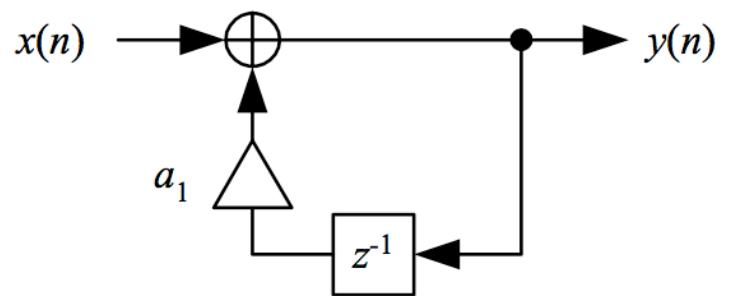
- ex: First Order IIR Filter

- $y(n) = x(n) + a_1y(n-1)$

- $Y(z) = X(z) + a_1z^{-1} Y(z)$

- $Y(z)/X(z) = 1/(1-a_1z^{-1})$

- $Y(z)/X(z) = z/(z-a_1)$



“Leaky integrator”
(when $0 < a_1 < 1$)

FIR Vs. IIR

- more stable
- simple to implement
- high memory
- only zeros present
- can be/less stable
- lower order filters hence reduced computational complexity
- less memory
- zeros and poles present

Digital Filters

- frequency response can be changed by changing filter coefficients

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

- but....
 - what do time-domain coefficients have to do with frequency domain filter response?
 - how do we obtain the coefficients?

Filter Design

- determining coefficients
 - carried out in the **frequency** domain
 - desired frequency response
 - Z - domain representation
 - obtain filter coefficients

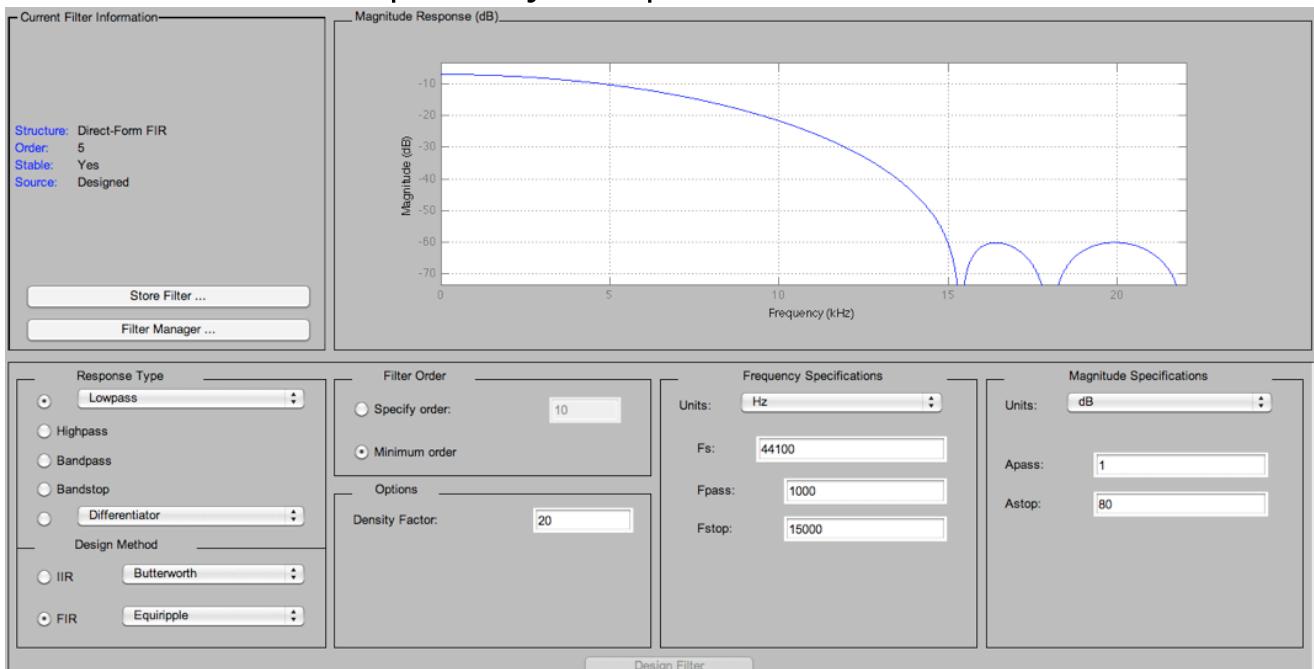
$$y[n] = \sum_{l=1}^N a_l y[n-l] + \sum_{k=0}^M b_k x[n-k]$$

Filter Design

- determining coefficients

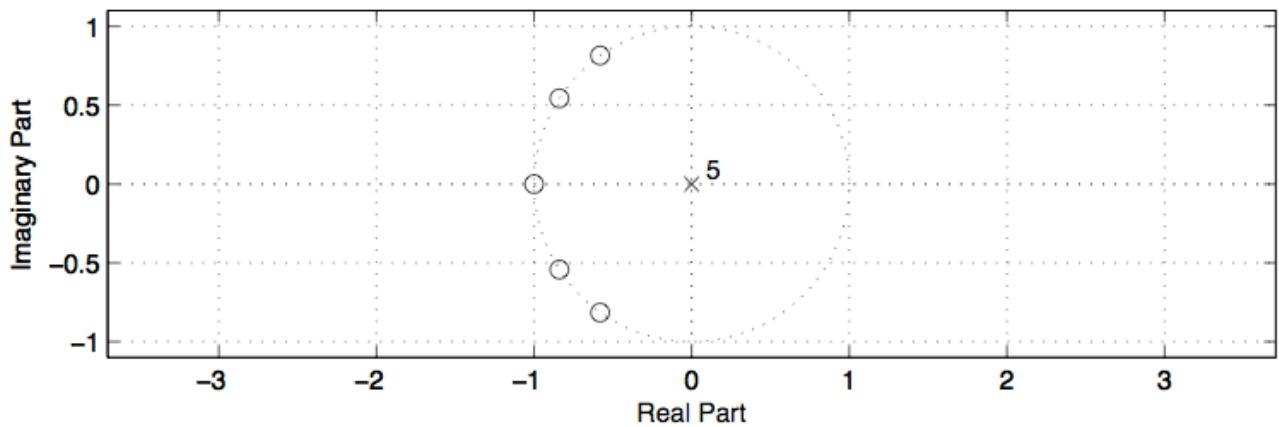
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- desired frequency response



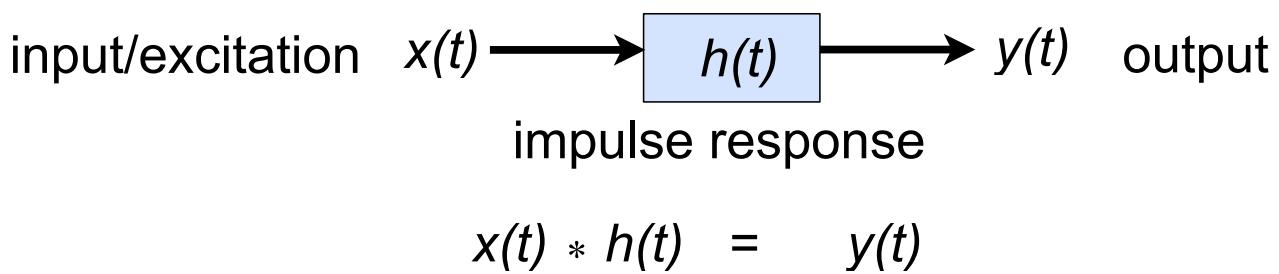
Filter Design

- determining coefficients
 - desired frequency response
 - Z - domain representation



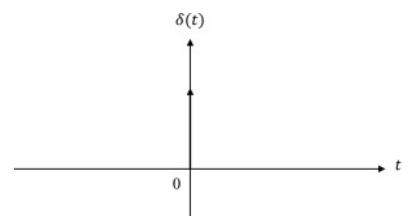
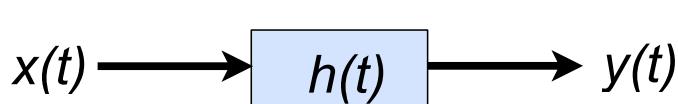
System Basics

- System
 - device/algorithm that performs an operation on a signal
 - eg: filters



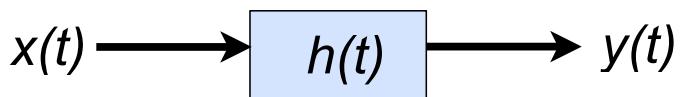
Impulse Response

- Impulse Response = response of the system to a unit impulse
- Unit impulse = Digital signal whose first sample is 1 and the rest are 0
- describes a filter in the time domain



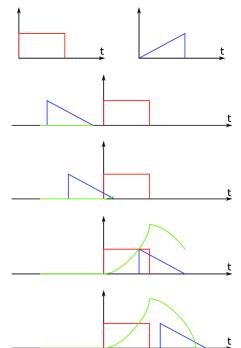
System Basics

- $*$ in time-domain = \times in frequency-domain



$$x(t) * h(t) = y(t)$$

$$X(z) \times H(z) = Y(z)$$



Transfer Function

- defined as the z-transform of the impulse response $h(t)$

$$Y(z) = H(z)X(z)$$

$$H(z) = \frac{Y(z)}{X(z)}$$

- Transfer function $H(z)$

- Consider the system shown in Figure 4.

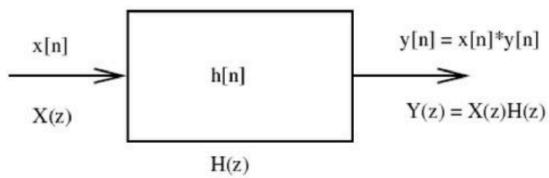


Figure 4: signal - system representation

- $x[n]$ is the input and $y[n]$ is the output
- $h[n]$ is the impulse response of the system. Mathematically, this signal-system interaction can be represented as follows

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

– In frequency domain this relation can be written as

$$Y(z) = X(z) \cdot H(z)$$

or

$$H(z) = \frac{Y(z)}{X(z)}$$

$H(z)$ is called 'Transfer function' of the given system. In the time domain if $x[n] = \delta[n]$ then $y[n] = h[n]$, $h[n]$ is called the 'impulse response' of the system. Hence, we can say that

$$h[n] \longleftrightarrow H(z)$$

Z-Transform

- converts a discrete-time signal, which is a sequence of real or complex numbers, into a complex frequency-domain representation
- converts the difference equations in time domain into the algebraic equations in z-domain (k represents sample number)

$$X(z) = \sum_{k=0}^N x[k]z^{-k} = \sum_{k=0}^N x[k](z^{-1})^k$$

Z-Transform

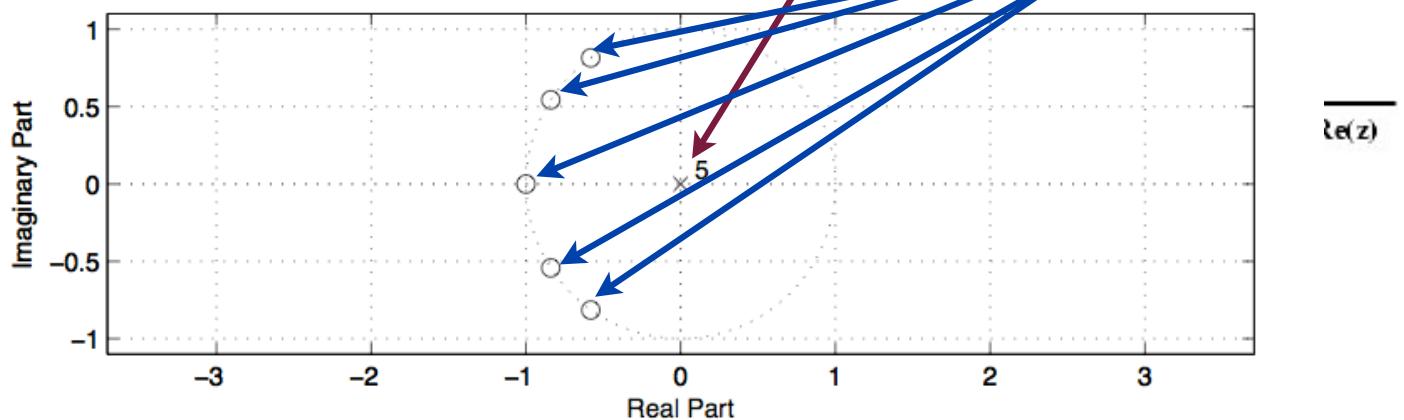
- $x(n) = [1 \ 2 \ 5 \ 7 \ 0 \ 1]$
- $X(z) = 1 + 2z^{-1} + 5z^{-2} + 7z^{-3} + z^{-5}$

$$X(z) = \sum_{k=0}^N x[k]z^{-k} = \sum_{k=0}^N x[k](z^{-1})^k$$

Z-Domain

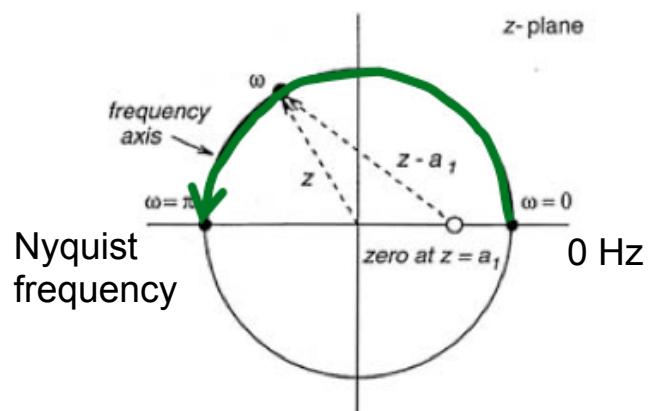
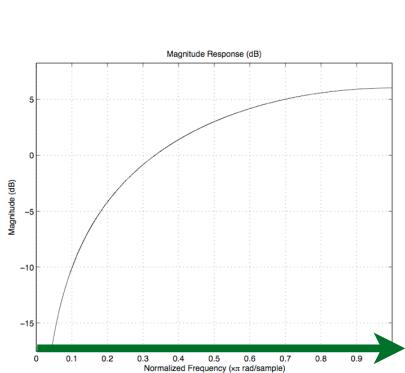
- Complex plane
- Useful in designing, analyzing and predicting system characteristics
- Poles & Zeros

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



Poles & Zeros

- Pole-Zero plot = a pole-zero plot is a graphical representation transfer function
- Attenuate = Zeros
- Amplify = Poles

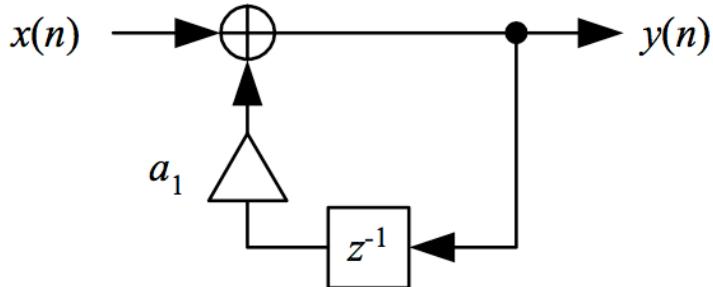


Example

- ex: **PZ plot** of First Order IIR Filter

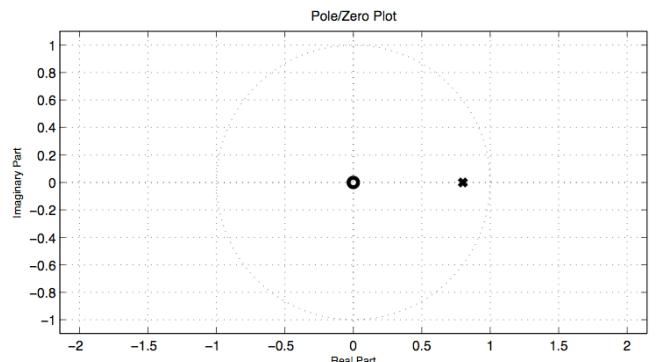
- $y(n) = x(n) + a_1y(n-1)$

- $Y(z)/X(z) = 1/(1-a_1z^{-1})$



“Leaky integrator”

(when $0 < a_1 < 1$)



Example

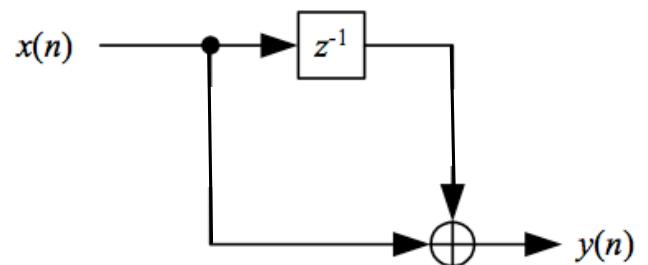
- First Order FIR Filter

$$y(n) = x(n) + x(n-1)$$

$$Y(z) = X(z) + X(z)(z^{-1})$$

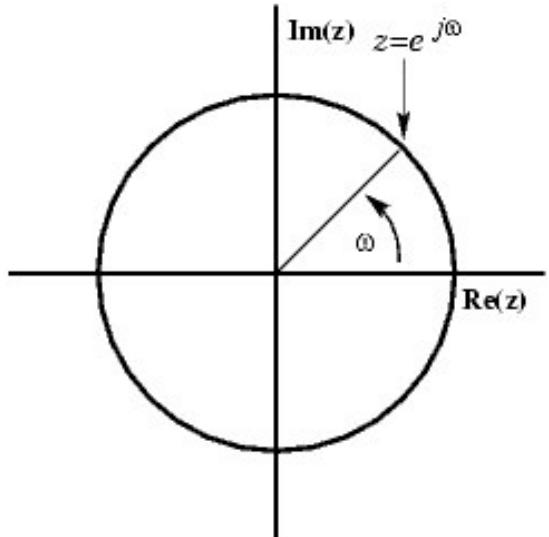
$$Y(z)/X(z) = (1+z^{-1})$$

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



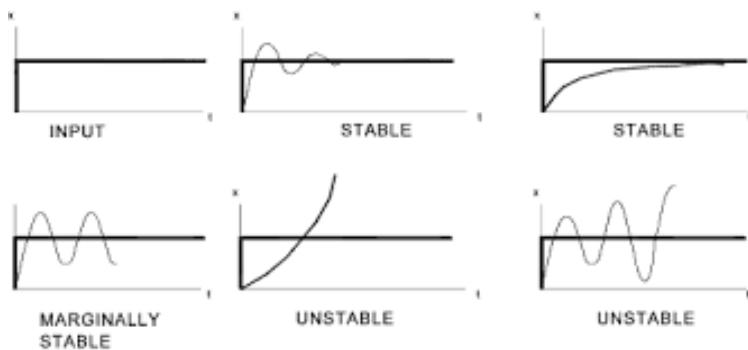
Z-Transform

- important in identifying system stability
- determines frequency response of a system
- complex number $z = re^{j\omega}$
- ω = *angular* frequency



Poles and Zeros

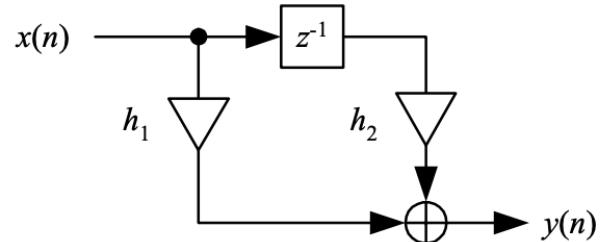
- Poles and Zeros determine how the system acts
 - what it does to the input
- Poles determines stability of the system



Example

First-order FIR Filter

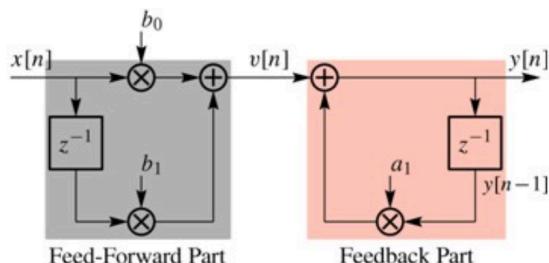
- Add the input signal with its delayed and scaled version
 - Real weights h_1 and h_2 for the input and the delayed input signal
- Difference equation:
$$y(n) = h_1x(n) + h_2x(n - 1)$$
- Impulse response: $[h_1 \ h_2]$
- Z transform:
$$Y(z) = h_1X(z) + h_2X(z)z^{-1} = [h_1 + h_2z^{-1}]X(z)$$
- Transfer function: $H(z) = h_1 + h_2z^{-1}$
- Frequency response (set $z = e^{j\omega}$)
$$H(e^{j\omega}) = Y(e^{j\omega})/X(e^{j\omega}) = h_1 + h_2e^{-j\omega}$$



Filter Implementation

$$y[n] = \sum_{l=1}^N a_l y[n-l] + \sum_{k=0}^M b_k x[n-k]$$

feedback term
FIR part
recursive filter



$$y[n] = a_1 y[n-1] + b_0 x[n] + b_1 x[n-1]$$

```
filter One-dimensional digital filter.  

Y = filter(B,A,X) filters the data in vector X with the  

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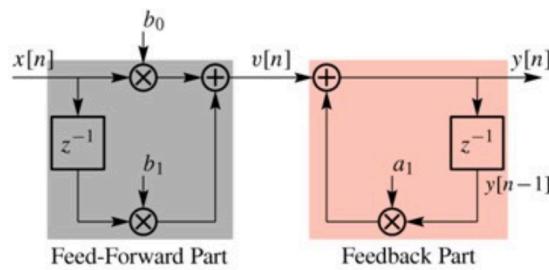
implementation of the standard difference equation:
```

$$a(1)*y(n) = b(1)*x(n) + b(2)*x(n-1) + \dots + b(nb+1)*x(n-nb) - a(2)*y(n-1) - \dots - a(na+1)*y(n-na)$$

The first order case : $N = M = 1$,

$$B = [b_0 \ b_1] \quad A = [1 \ -a_1]$$

Ex: Filter Implementation

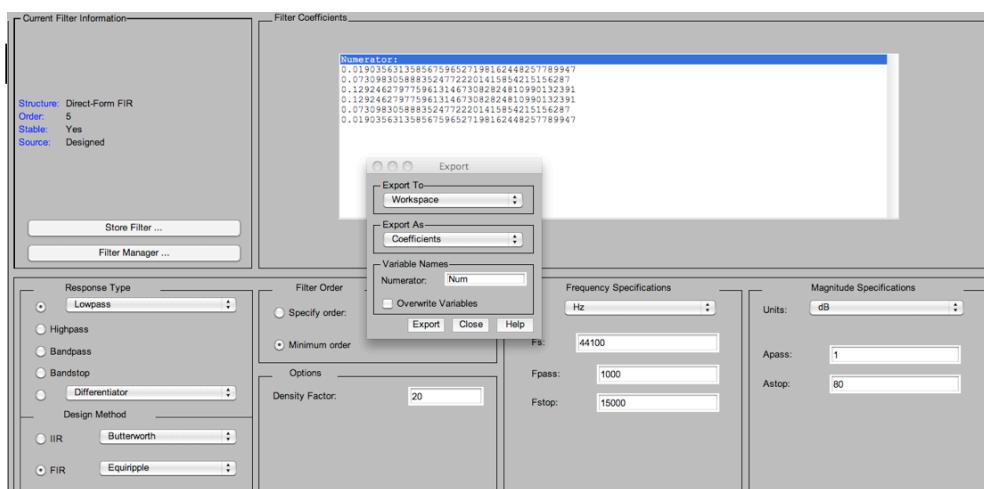


$$y[n] = a_1 y[n-1] + b_0 x[n] + b_1 x[n-1]$$

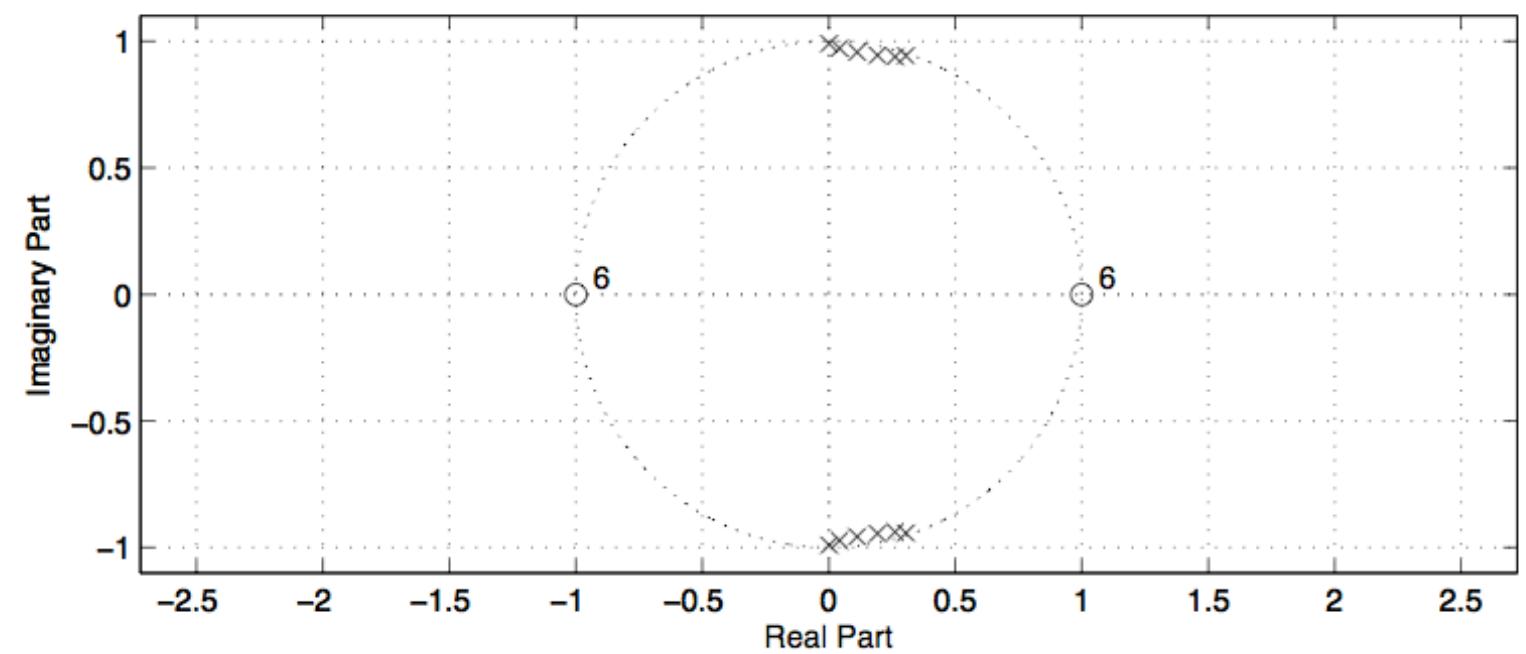
$$\begin{aligned} \rightarrow Y(z) &= a_1 z^{-1} Y(z) + b_0 X(z) + b_1 z^{-1} X(z) \\ \rightarrow (1 - a_1 z^{-1}) Y(z) &= (b_0 + b_1 z^{-1}) X(z) \\ \rightarrow H(z) = \frac{Y(z)}{X(z)} &= \frac{b_0 + b_1 z^{-1}}{1 - a_1 z^{-1}} \equiv \frac{B(z)}{A(z)} \rightarrow \text{FIR part} \\ &\quad \rightarrow \text{feedback part} \end{aligned}$$

Filter Design

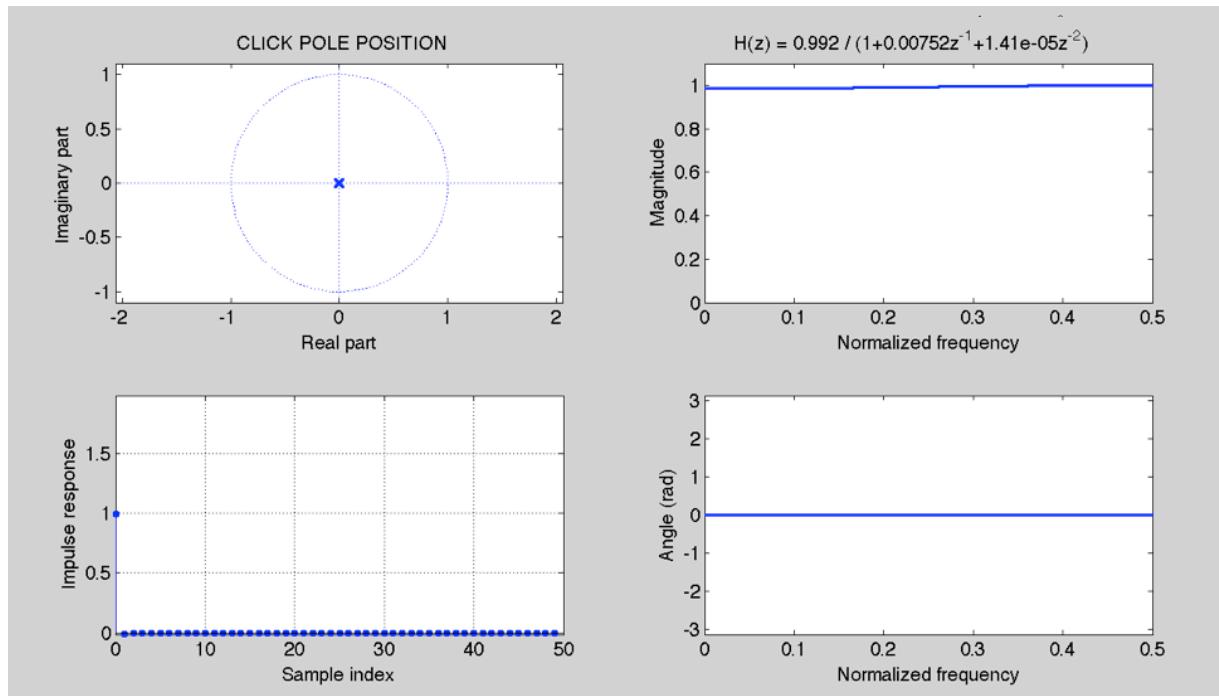
- determining coefficients
 - desired frequency response
 - Z - domain representation



Examples

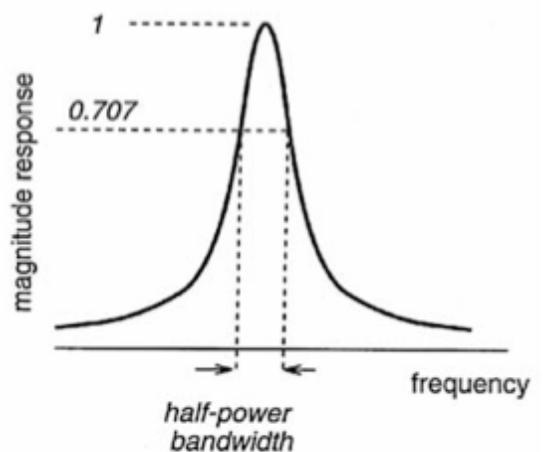


Examples



Resonant Filter

- A bump in the magnitude response
- Properties:
 - Sharpness described by *bandwidth (B)*
 - *Difference of frequency points where the magnitude response is 3 dB below the peak*
 - *Center frequency & peak value (gain)*
 - *Q factor (Quality factor)*
= center frequency/bandwidth
 - Large Q indicates sharp resonance

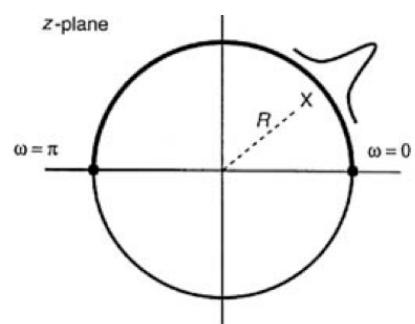


Resonant Filter

- Resonance is caused by a pole close to the unit circle
- Distance can be deduced from bandwidth:
 - $R \approx 1 - B/2$ where $B = 2\pi f$ and f is normalized frequency
- Example:

If $f_s = 44.1$ kHz and bandwidth = 20 Hz,

$$R \approx 1 - \pi(20/44100) = 0.998575$$



Resonant Filter

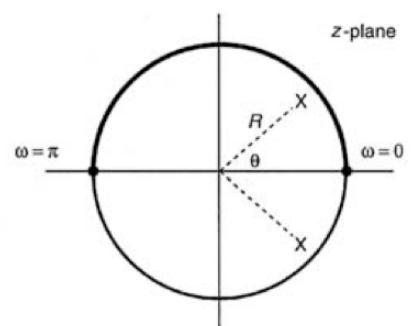
- Resonators are important in audio DSP
 - Parametric equalizers, subtractive synthesis, formant synthesis, ...
- Difference equation

$$y(n) = A_0x(n) + a_1y(n-1) - a_2y(n-2)$$

$$A_0 = (1 + R^2)\sin(\theta)$$

$$a_1 = 2R\cos(\theta); \quad a_2 = R^2; \quad R = 1 - B/2$$

θ = normalized (by f_s) frequency



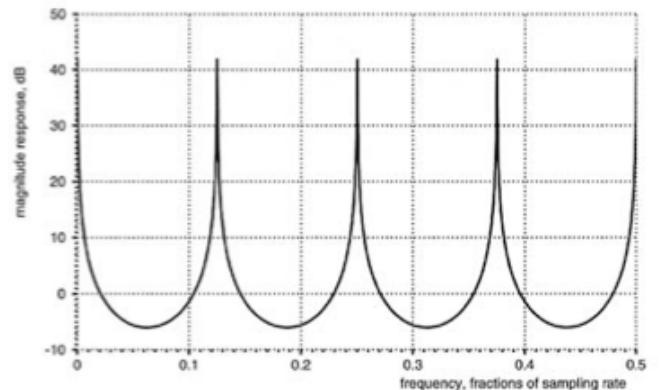
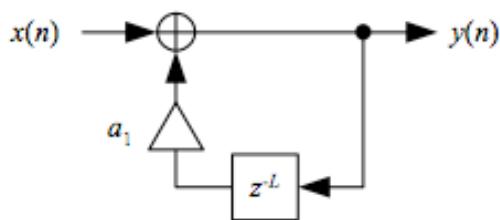
How to design a digital resonator

- Choose bandwidth B (ex:50 hz) and peak frequency f_c
- Calculate desired pole radius $R = 1 - B/2 = 1 - ((2\pi \cdot 50 / 44100) / 2)$
- Calculate $\cos(\theta)$:
 - $\cos(\theta) = (2R/(1+R^2))\cos(2\pi f_c/f_s)$
- Calculate gain factor A_0 that gives a max gain of 0 dB:
 - $A_0 = (1 + R^2)\sin(2\pi f_c/f_s)$
- Implement the filter:
 - $y(n) = A_0x(n) + 2R\cos(\theta)y(n-1) - R^2y(n-2)$

Comb Filter



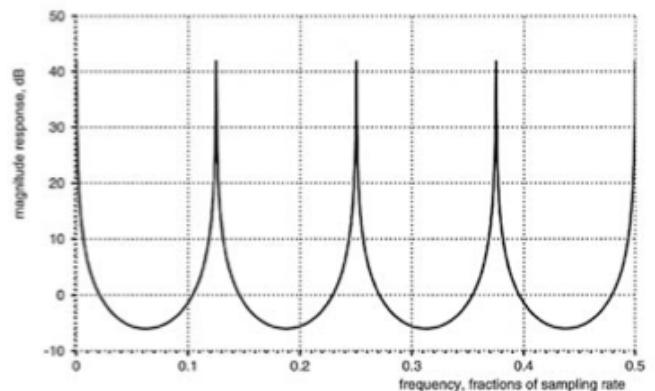
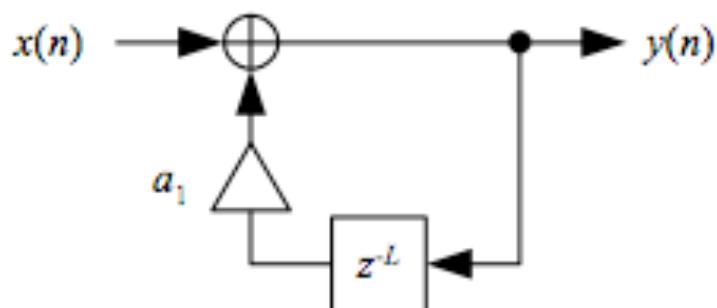
- The name stems from the shape of the magnitude response
- Useful for sound synthesis
- a comb filter adds a delayed version of a signal to itself





Comb Filter

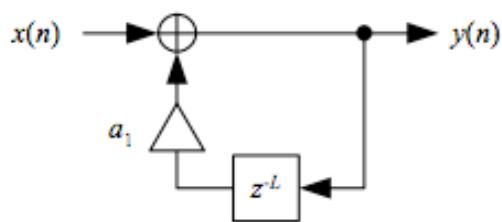
- Obtained from a one-pole filter by replacing z^1 with z^L
- Number of spikes = $L/2$



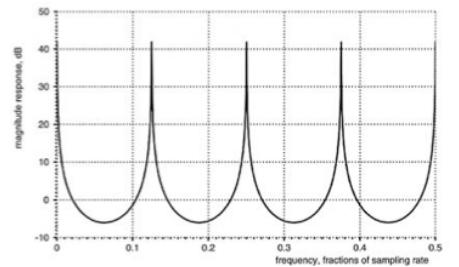
Comb Filter



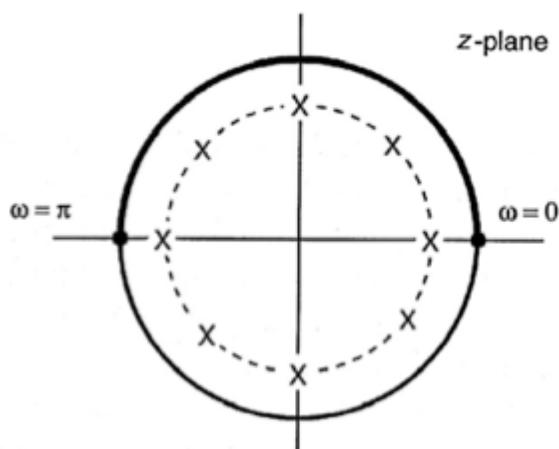
Time domain



Frequency domain



Z domain

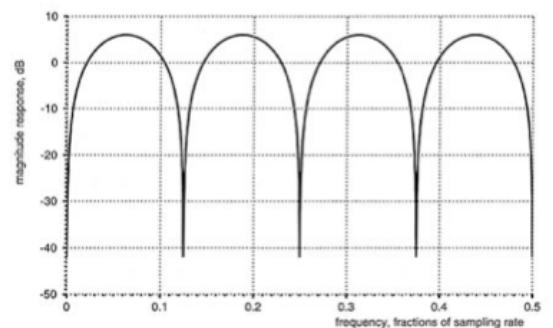
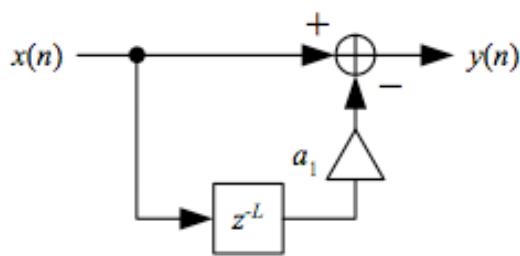


ex : $L = 8$ unit delays

Inverse Comb Filter



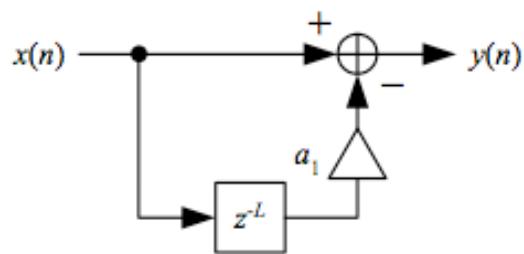
- FIR filter
- Obtained by inverting the comb filter transfer function
 - Feedback path becomes feedforward path
 - Poles become zeros



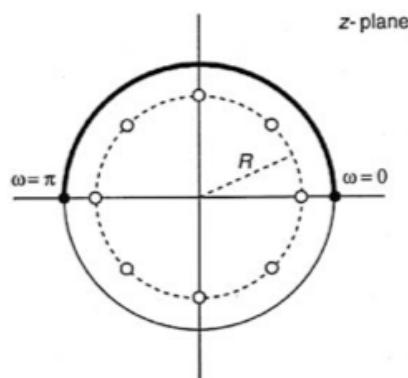
Inverse Comb Filter



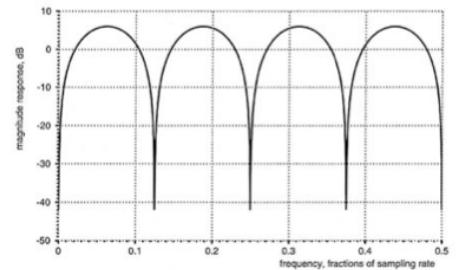
Time domain



Z domain



Frequency domain



ex : $L = 8$ unit delays