

Nov 02, 2011

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% EE253, DSP I
% Example Lowpass Filtering of a Noisy Signal (Lec 11-B, p. 2)
% -----

                                % generate the signal
n=[0:1:200];                    % time index
sn=ones(size(n));              % DC signal (all samples = 1)

                                % generate the noise
sigma_w = 1.0;                 % (sigma_w)^2 is the noise variance
wn=sigma_w*randn(size(n));     % white Gaussian noise

xn=sn + wn;                    % input noisy signal

                                % filter coefficients
alpha = 0.9;                   % called 'a' in the lecture notes
b0 = 1-alpha;
b=[b0];                        % vector of b-coefficients

a0 = 1;
a1 = -alpha;
a=[a0 a1];                    % vector of a-coefficients

nn=256;                        % number of frequency samples over [0 pi]
[H,w] =freqz(b,a,nn);         % frequency response

yn = filter (b,a,xn);          % output filtered signal

                                % plot the results
subplot(2,2,1), zplane(b,a)    % pole-zero diagram

subplot(2,2,2), plot(w/pi , abs(H), '-b')    % magnitude response
xlabel('w/pi (rad)'), ylabel('Magnitude Response')

subplot(2,2,4), plot(w/pi , angle(H)*180.0/pi, '-b')    % phase response in deg
xlabel('w/pi (rad)'), ylabel('Phase Response (deg)')

subplot(2,2,3), plot(n,sn,'--k', n,xn,':r', n,yn,'-b'); % input and output signals
xlabel('Sample n'), ylabel('Signal Value')
legend('s(n)', 'x(n)', 'y(n)')

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