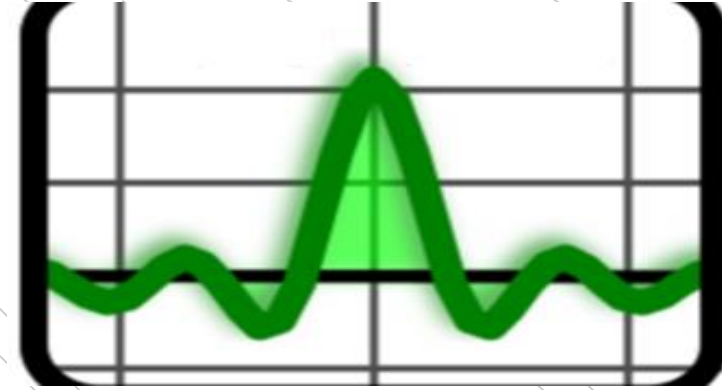


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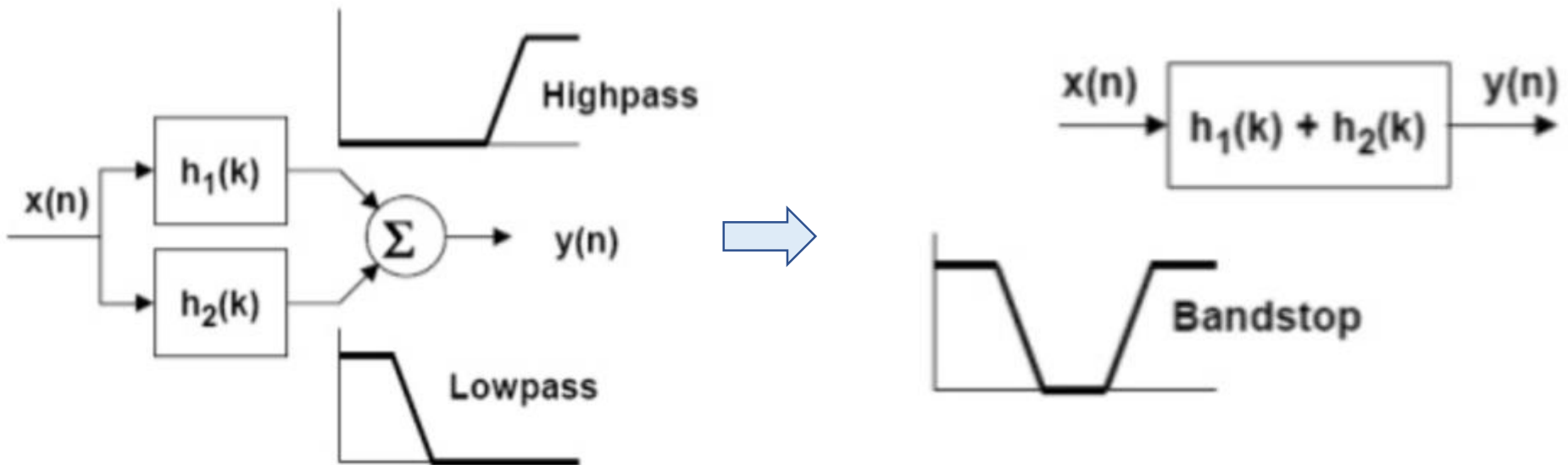
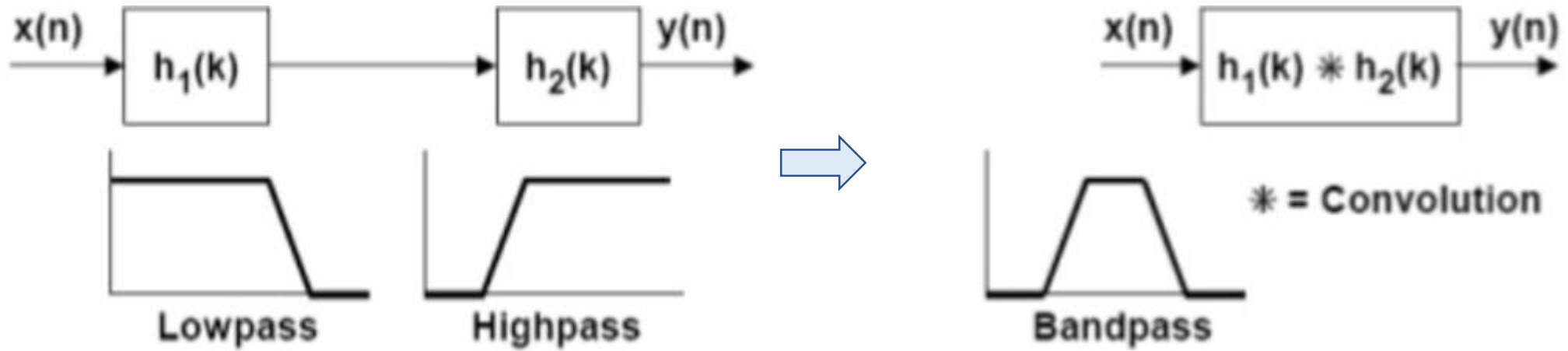
# Signals & Systems For Computer Engineering

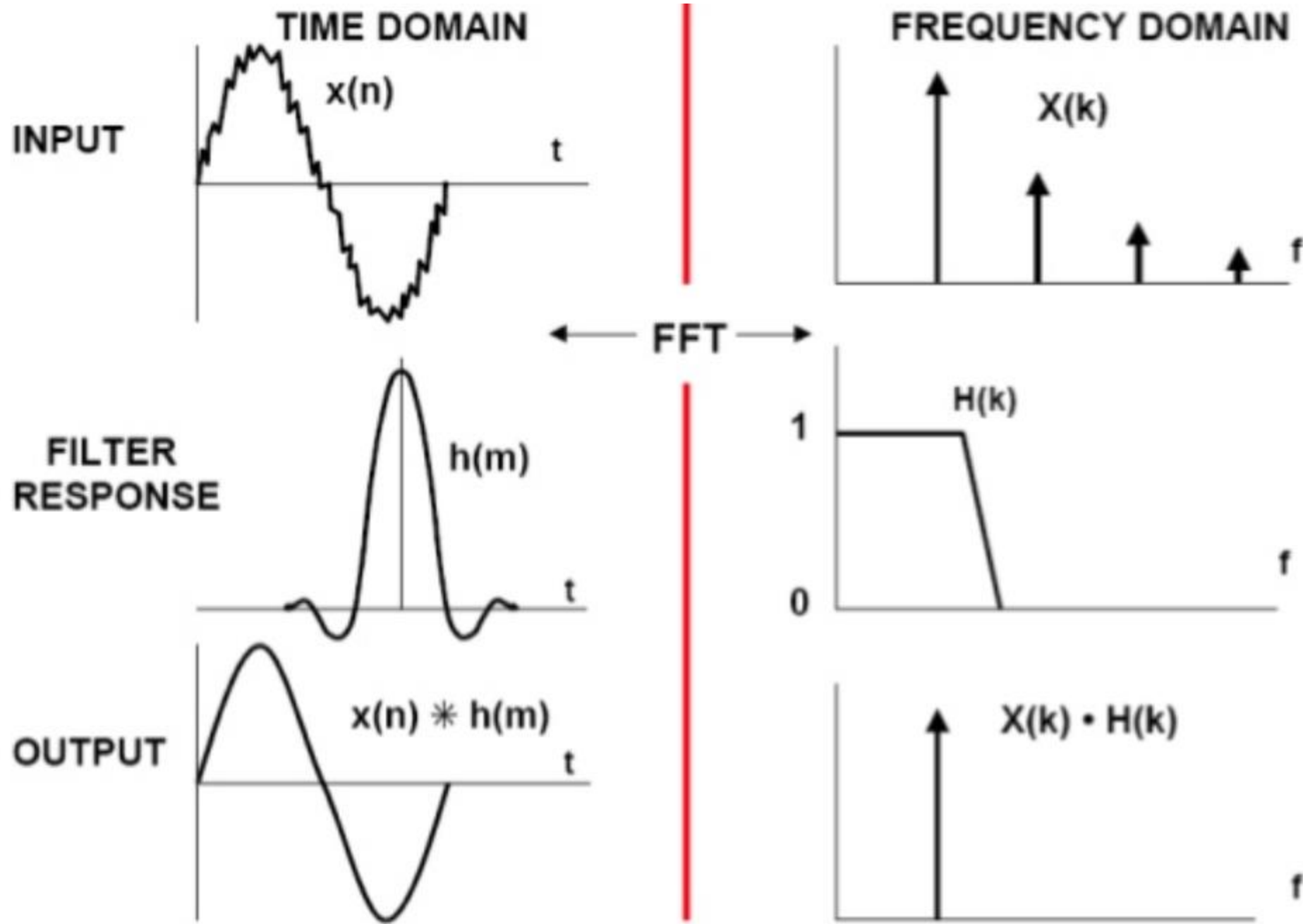
**Prof.Dr. B.Berk ÜSTÜNDAĞ**  
Istanbul Technical University  
Faculty of Computer Engineering and Informatics

[bustundag@itu.edu.tr](mailto:bustundag@itu.edu.tr)

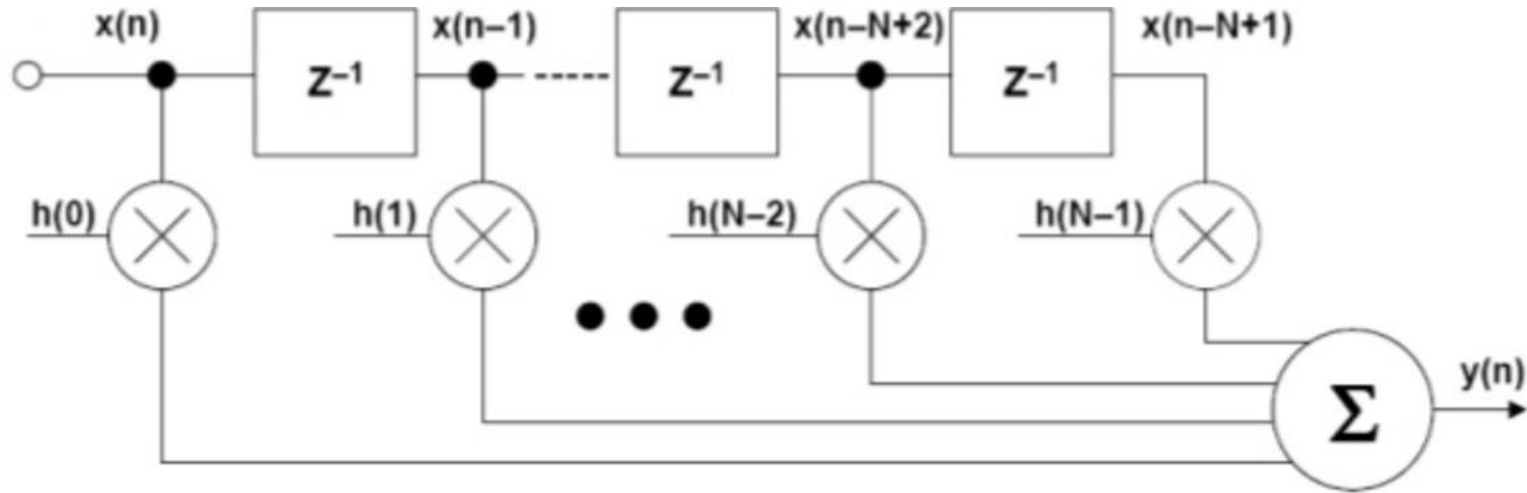
**BLG354E / CRN: 21560**  
14<sup>th</sup> Week Lecture

## Common Filter Characteristics depending on LPF and HPF



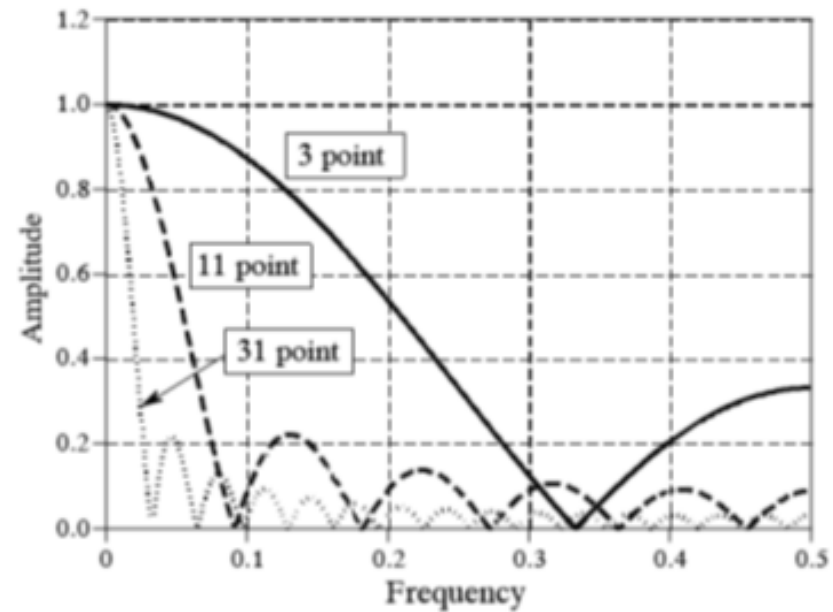


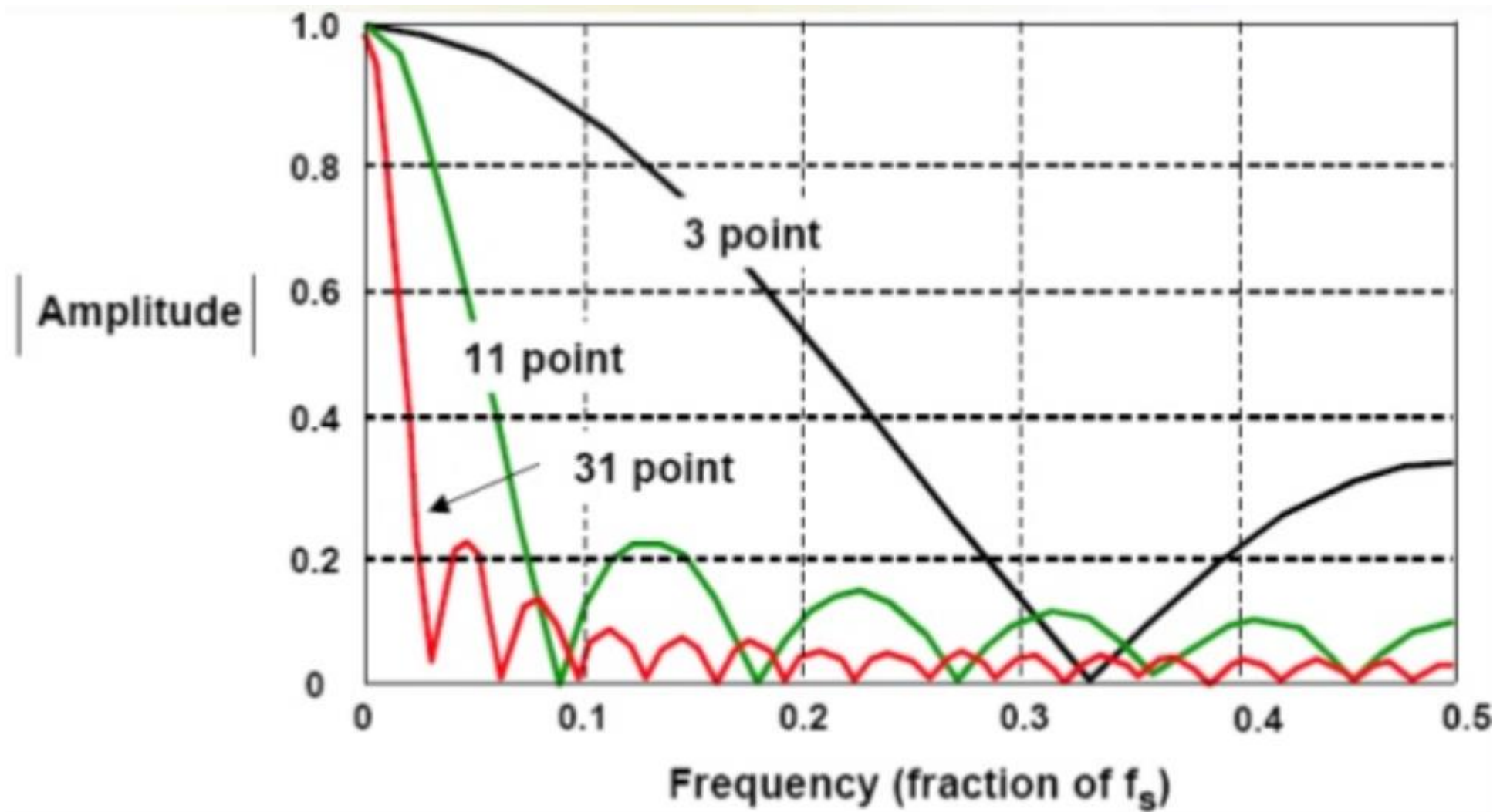
## Moving Average Filter: its simplicity vs weaknesses:



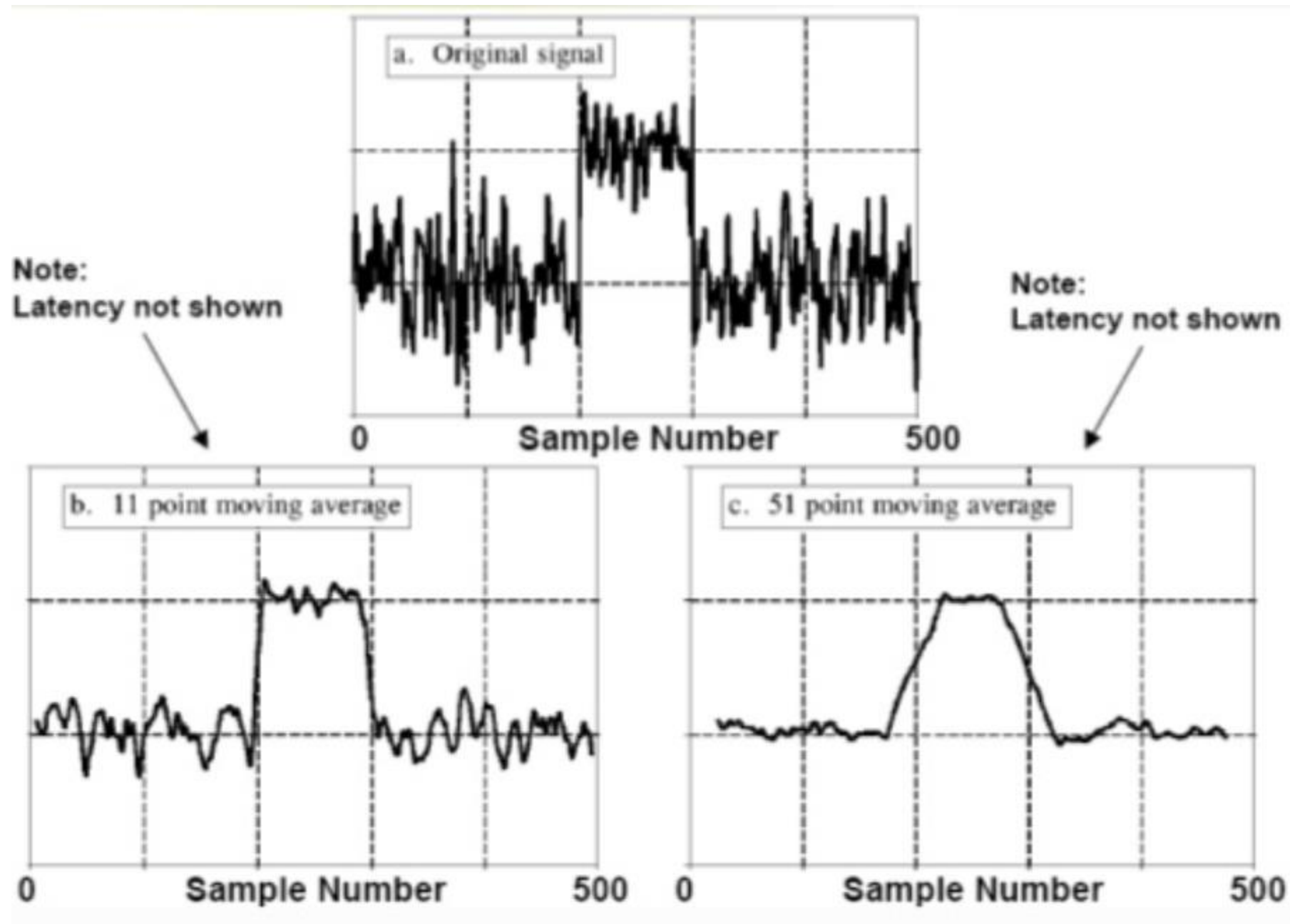
$$y(n) = h(n) * x(n) = \sum_{k=0}^{N-1} h(k) x(n-k)$$

$$H[f] = \frac{\sin(\pi f M)}{M \sin(\pi f)}$$

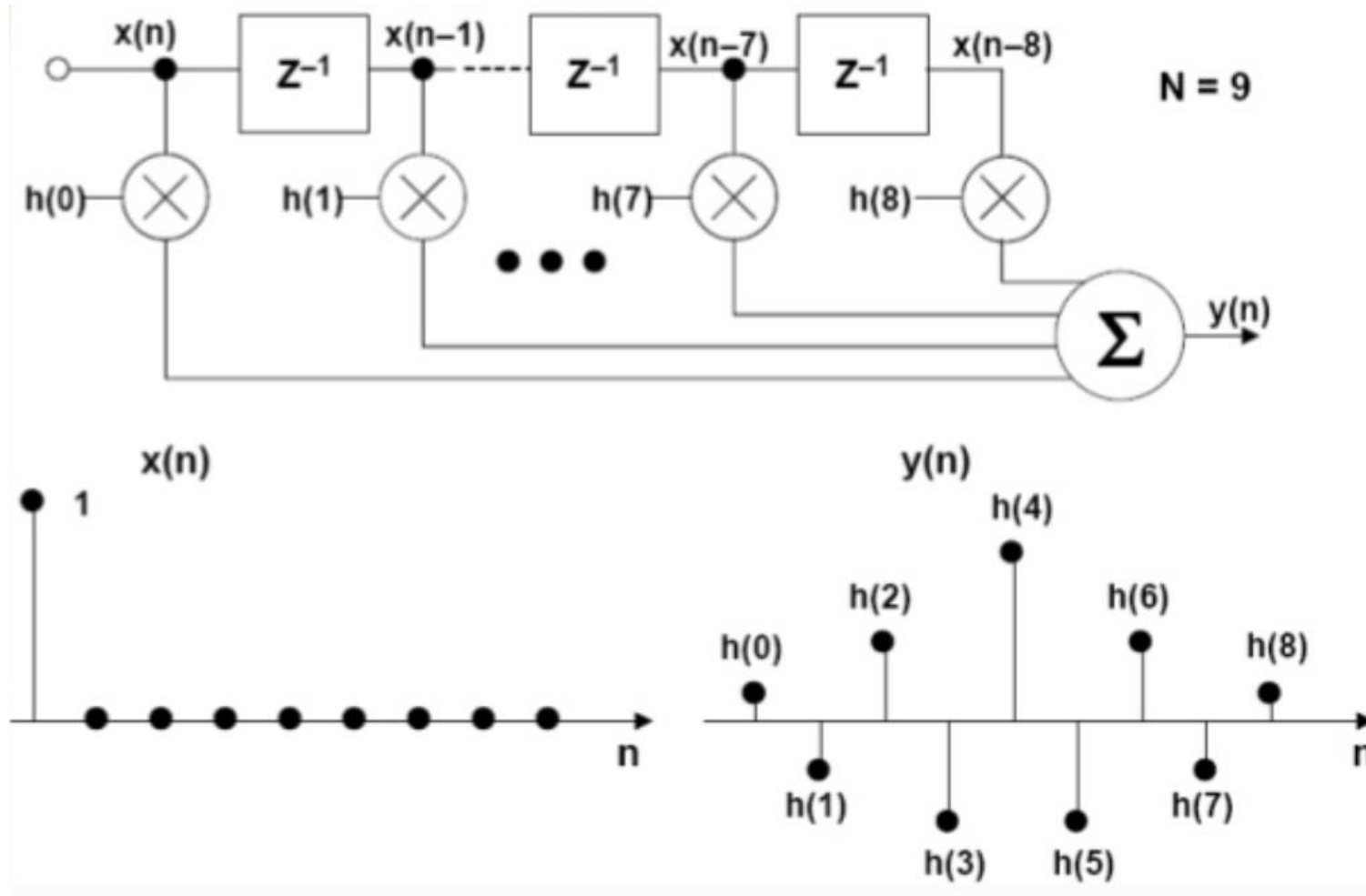




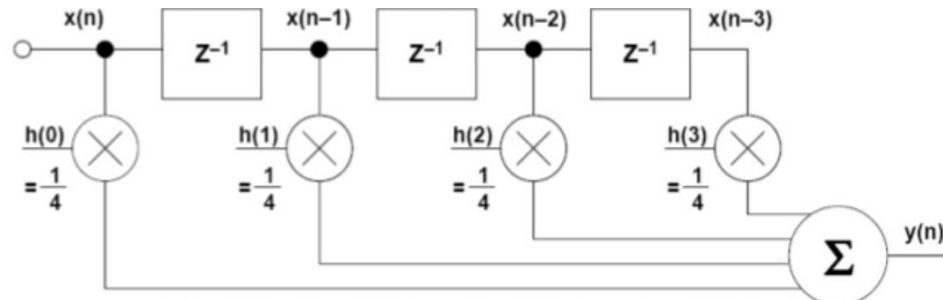
Moving average is an inefficient filtering technic due to its slow roll-off and poor stopband attenuation



# Impulse Response Determines the Filter Coefficients



# MAV Filter Characterization:



$$y(n) = h(0)x(n) + h(1)x(n-1) + h(2)x(n-2) + h(3)x(n-3)$$

$$= \frac{1}{4}x(n) + \frac{1}{4}x(n-1) + \frac{1}{4}x(n-2) + \frac{1}{4}x(n-3)$$

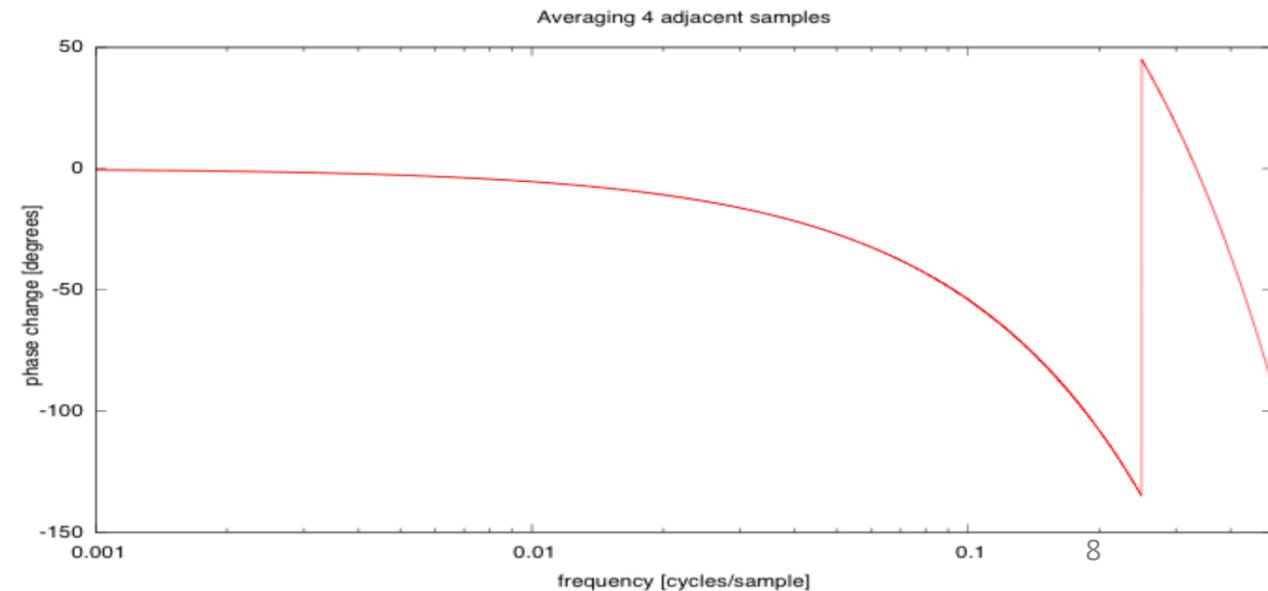
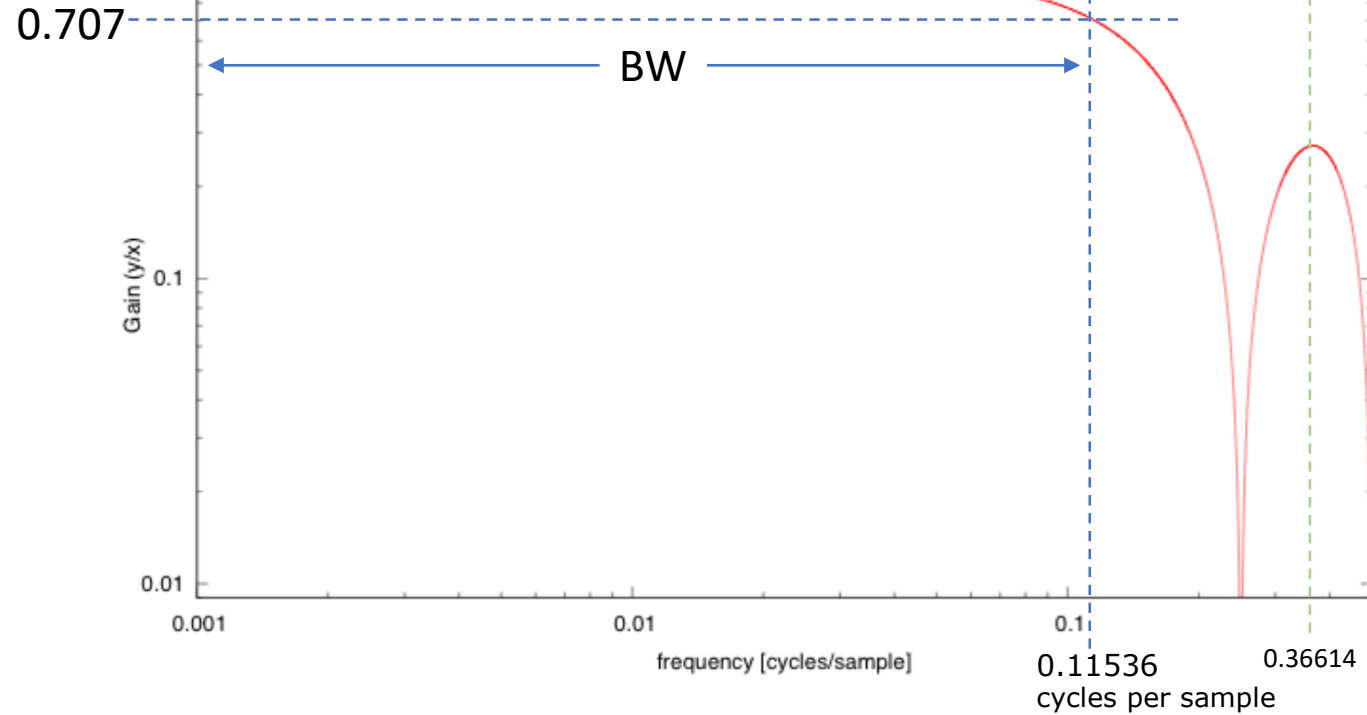
$$= \frac{1}{4}[x(n) + x(n-1) + x(n-2) + x(n-3)]$$

$$H(z) = \frac{1}{4}(1 + z^{-1} + z^{-2} + z^{-3})$$

$$z = e^{j\omega}, f = \omega/2\pi$$

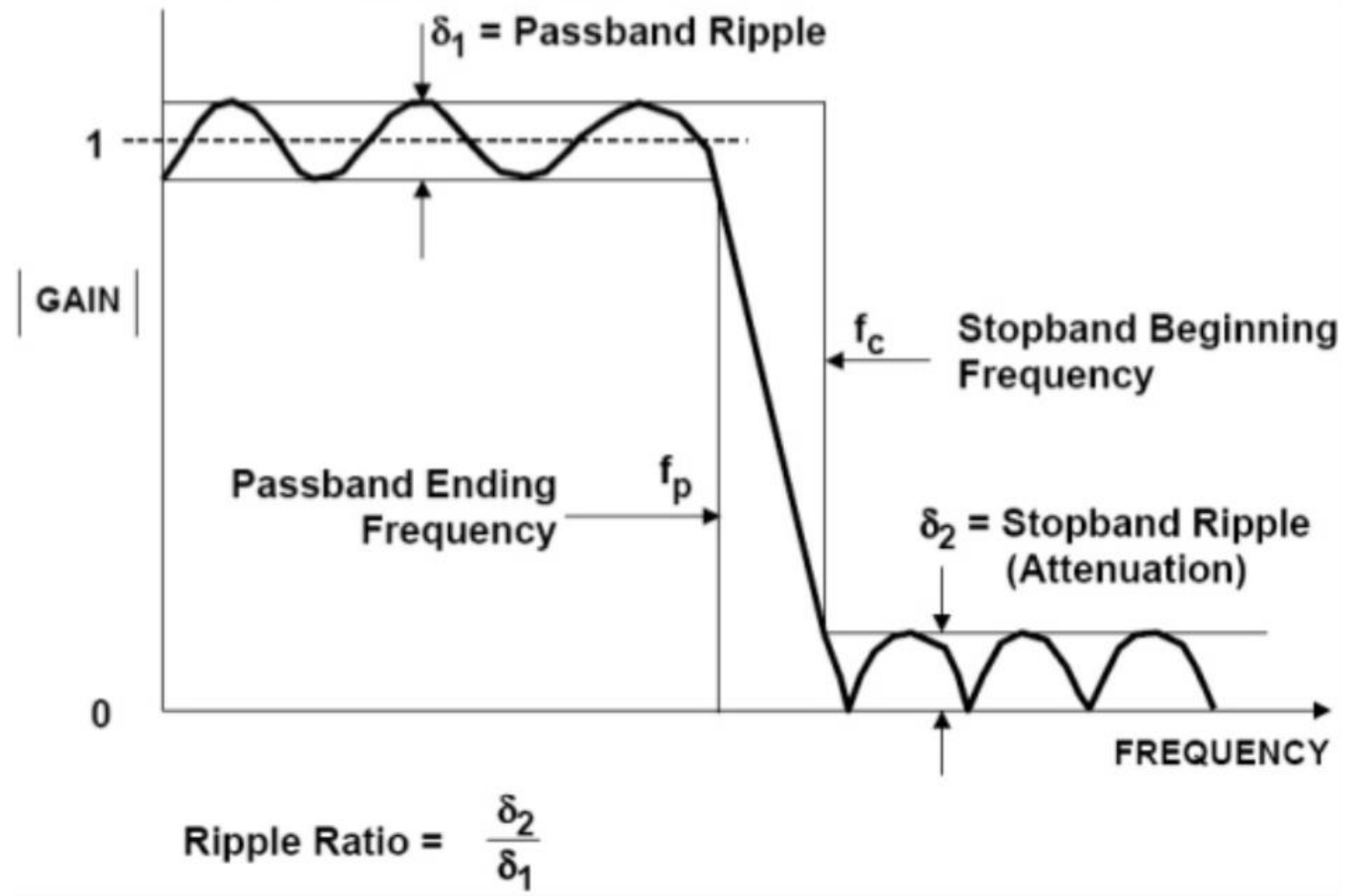
gnuplot source code for the gain plot

```
1 set title "Averaging 4 adjacent samples"
2 set key bottom left
3 set samples 10000
4
5 set ylabel "Gain (y/x)"
6 set logscale y
7 set yrange [0.009:1.1]
8
9 set xlabel "frequency [cycles/sample]"
10 set logscale x
11 set xrange [0.001:0.5]
12
13 # transfer function
14 H(z)= (1+z**(-1)+z**(-2)+z**(-3))/4
15
16 j=sqrt(-1)
17 amplitude(omega) = abs(H(exp(j*omega)))
18 phase(omega) = imag(log(H(exp(j*omega)))) * 180/pi # phase in degrees
19
20 plot amplitude(2*pi*x) notitle
```

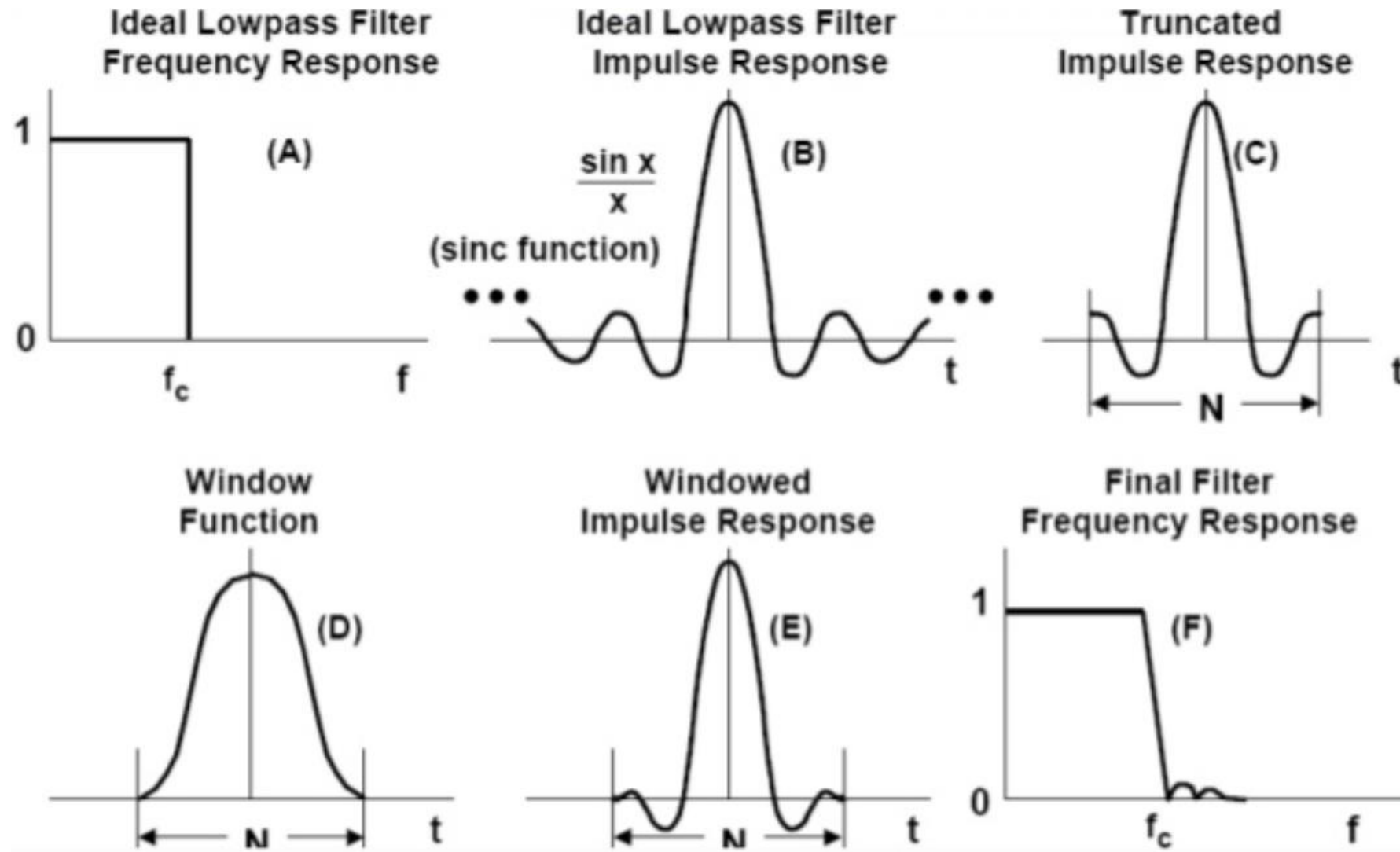




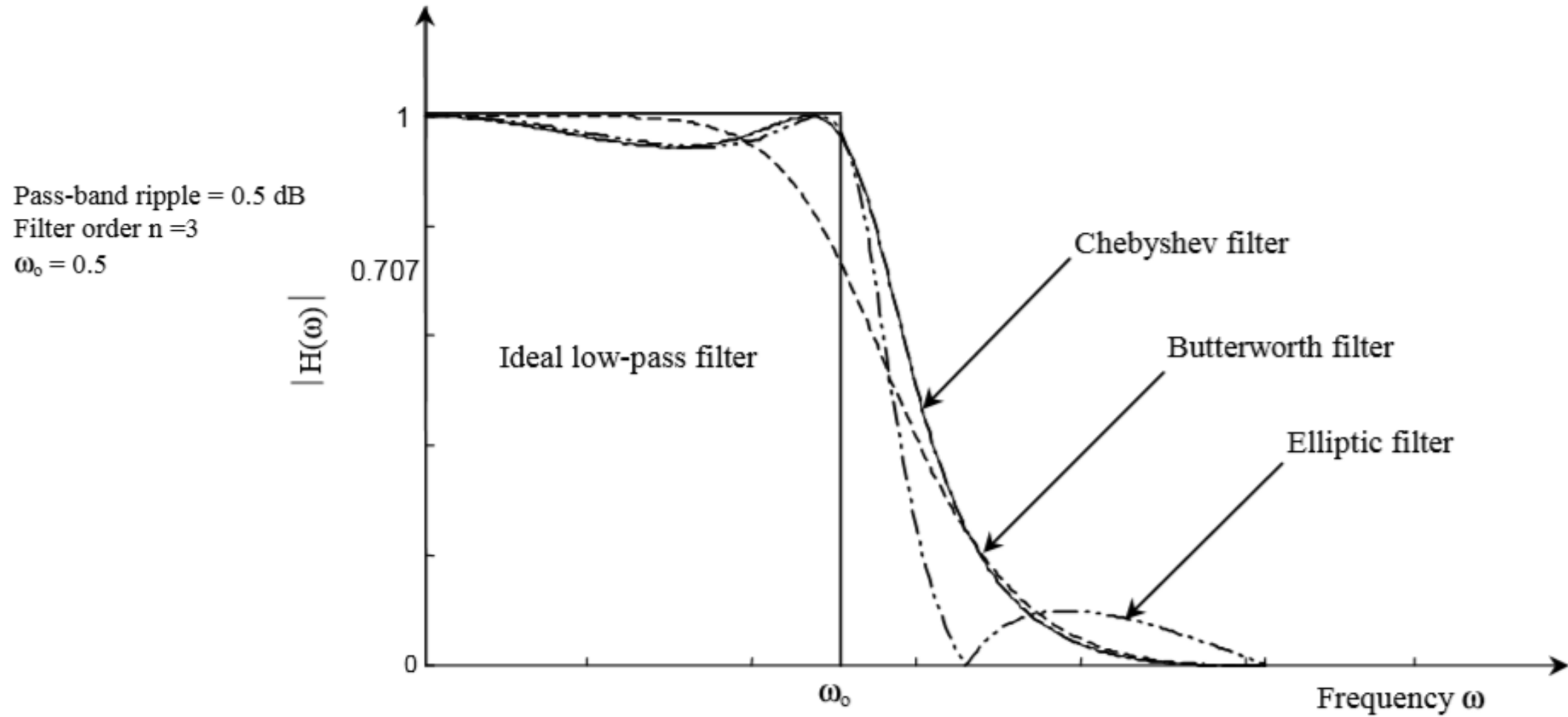
# Characteristic Factors of Filters



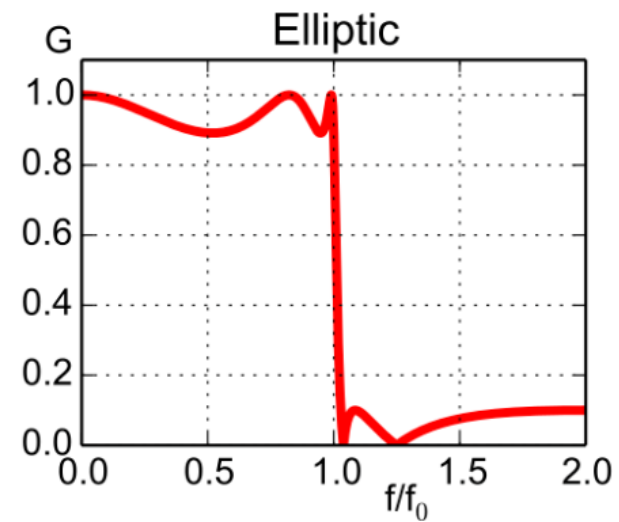
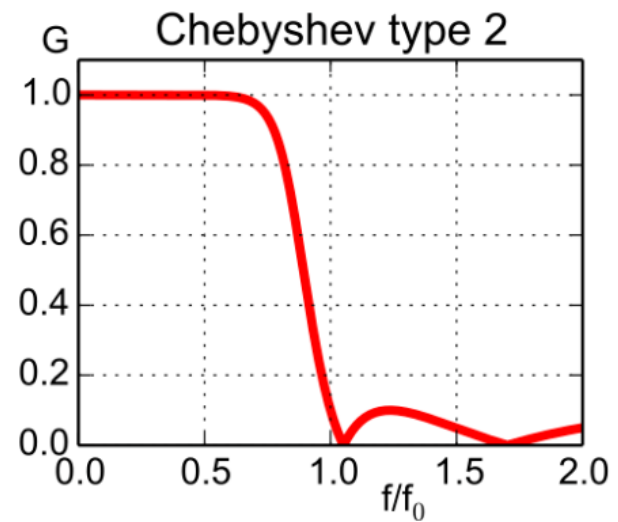
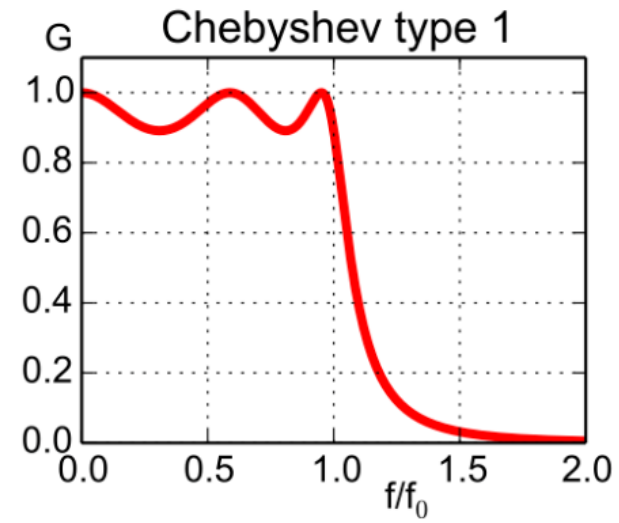
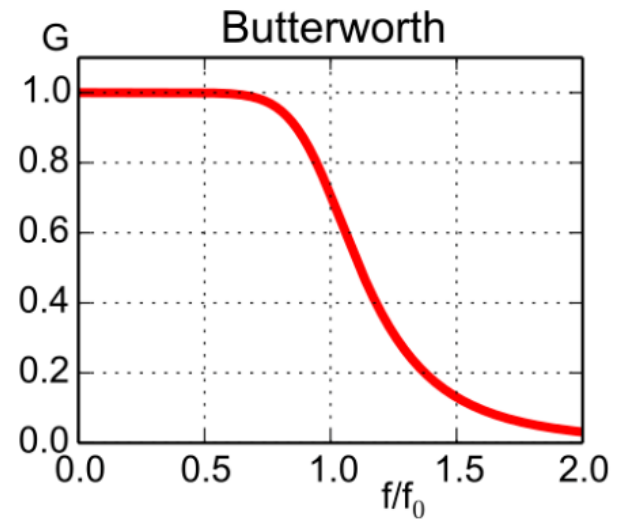
# FIR Filter Design Using Windows Sinc Method



## Typical frequency responses of various low-pass filters:



## Comparison of 5<sup>th</sup> order Low Pass Filters:



## Digital Filter Design with Bilinear Transformation

Analogue filters can be described by a frequency domain transfer function of the general form

$$H(s) = K \frac{(s - z_1)(s - z_2)(s - z_3) \cdots}{(s - p_1)(s - p_2)(s - p_3) \cdots}$$

The frequency response of the filter  $H(\omega)$ , can be obtained by replacing  $s = j\omega$ . The complete response of the filter is then generated by varying  $\omega$  between 0 and  $\infty$ .

$$H(\omega) = K \frac{(j\omega - z_1)(j\omega - z_2)(j\omega - z_3) \cdots}{(j\omega - p_1)(j\omega - p_2)(j\omega - p_3) \cdots}$$

Bilinear transformation: 
$$s = \frac{2}{T} \left( \frac{1 - z^{-1}}{1 + z^{-1}} \right) \Rightarrow z = \frac{1 + sT/2}{1 - sT/2}$$

$$H(z) = H_a(s) \Big|_{s = \frac{2}{T} \left( \frac{1 - z^{-1}}{1 + z^{-1}} \right)}$$

$$z = \frac{1 + (T_s/2)s}{1 - (T_s/2)s} \quad \text{Setting } s = j\omega \quad |z| = \left| \frac{1 + j\omega(T_s/2)}{1 - j\omega(T_s/2)} \right| = 1$$

$$z = re^{j\Omega} \quad \text{and} \quad s = \sigma + j\omega$$

$$s = \frac{2}{T_s} \frac{z - 1}{z + 1} = \frac{2}{T_s} \frac{re^{j\Omega} - 1}{re^{j\Omega} + 1} = \frac{2}{T_s} \left( \frac{r^2 - 1}{1 + r^2 + 2r \cos \Omega} + j \frac{2r \sin \Omega}{1 + r^2 + 2r \cos \Omega} \right)$$

$$\sigma = \frac{2}{T_s} \frac{r^2 - 1}{1 + r^2 + 2r \cos \Omega} \quad \omega = \frac{2}{T_s} \frac{2r \sin \Omega}{1 + r^2 + 2r \cos \Omega}$$

$$\text{When } r = 1, \text{ then } \sigma = 0 \rightarrow \omega = \frac{2}{T_s} \frac{\sin \Omega}{1 + \cos \Omega} = \frac{2}{T_s} \tan \frac{\Omega}{2} \quad \text{or} \quad \Omega = 2 \tan^{-1} \frac{\omega T_s}{2}$$

Verifies that  $-\infty < \omega < \infty$  is mapped only into the range  $-\pi \leq \Omega \leq \pi$ .

If we apply bilinear transformation then s is replaced by:  $F(z) = \frac{z-1}{z+1}$

Hence  $H(z)$  becomes

$$H(z) = K \frac{\left[ \left( \frac{z-1}{z+1} \right) - z_1 \right] \left[ \left( \frac{z-1}{z+1} \right) - z_2 \right] \left[ \left( \frac{z-1}{z+1} \right) - z_3 \right] \cdots}{\left[ \left( \frac{z-1}{z+1} \right) - p_1 \right] \left[ \left( \frac{z-1}{z+1} \right) - p_2 \right] \left[ \left( \frac{z-1}{z+1} \right) - p_3 \right] \cdots}$$

Frequency response of this (  $H(z)$  ) transfer function is obtained by substituting  $z = e^{j\Omega}$  into  $H(z)$

$$F(\Omega) = \frac{e^{j\Omega} - 1}{e^{j\Omega} + 1} = \frac{e^{j\Omega/2} - e^{-j\Omega/2}}{e^{j\Omega/2} + e^{-j\Omega/2}} = \frac{j2 \sin(\Omega/2)}{2 \cos(\Omega/2)} = j \tan\left(\frac{\Omega}{2}\right)$$

**Example:**

Transform  $H_a(s) = \frac{s+1}{s^2+5s+6}$  into a digital filter for  $T=1$

$$H(z) = H_a(s) \Big|_{s=\frac{2}{T} \left( \frac{1-z^{-1}}{1+z^{-1}} \right)}$$

$$H(z) = H_a \left( \left. \frac{2}{T} \frac{1-z^{-1}}{1+z^{-1}} \right|_{T=1} \right) = H_a \left( 2 \frac{1-z^{-1}}{1+z^{-1}} \right)$$

$$H(z) = \frac{3 + 2z^{-1} - z^{-2}}{20 + 4z^{-1}} = \frac{0.15 + 0.1z^{-1} - 0.05z^{-2}}{1 + 0.2z^{-1}}$$

**Exercise:** Write the pseudo code for implementation of  $H(z)$

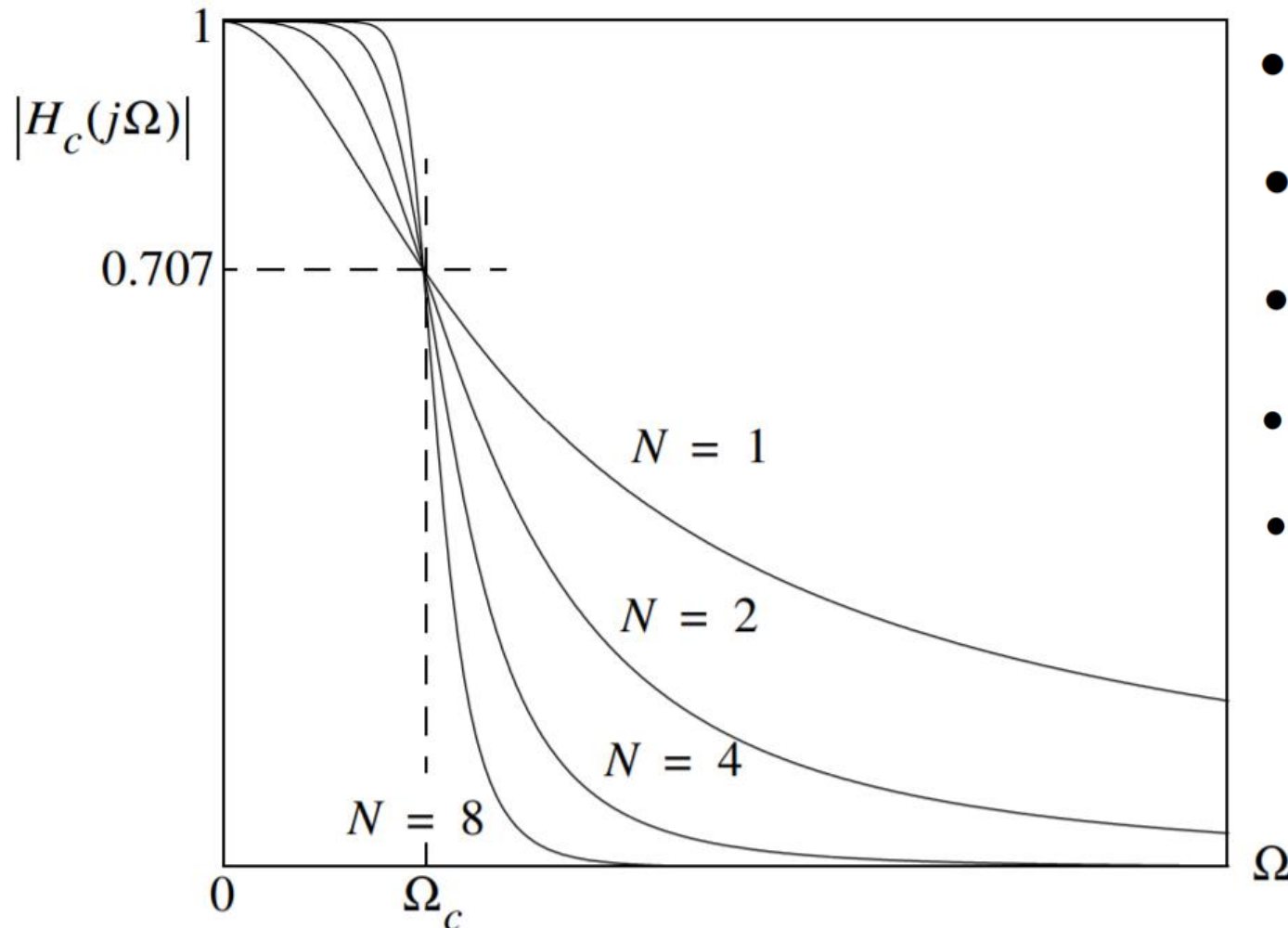


## Stephen Butterworth (1885–1958)

Magnitude response of Butterworth Filter:

$$|H_c(j\Omega)|^2 = \frac{1}{1 + \left(\frac{\Omega}{\Omega_c}\right)^{2N}} \quad (1930)$$

Butterworth Magnitude Response for order  $N = 1, 2, 4$ , and  $8$ :



- $|H_c(j\Omega)|_{\Omega=0} = 1$ , for all  $N$
- $|H_c(j\Omega)|_{\Omega=\Omega_c} = 1/\sqrt{2}$ , for all  $N$
- $|H_c(j\Omega)|$  is monotone decreasing for all  $\Omega$
- For  $\Omega > \Omega_c$   $|H_c(j\Omega)|_{dB}$  has slope  $-20N$  dB/decade
- As  $N \rightarrow \infty$   $|H_c(j\Omega)|$  approaches an ideal lowpass filter

From the form of  $|H_c(j\Omega)|^2$  and the causality constraint, we can write

$$H_c(s) = \frac{1}{B_N(s)} = \frac{1}{\prod_{k=1}^N (s - s_k)}$$

$$|H_c(j\Omega)|^2 = \frac{1}{1 + \left(\frac{\Omega}{\Omega_c}\right)^{2N}}$$

$$s_{pk} = (-1)^{1/(2N)} \cdot (j\omega_c)$$

$$= \omega_c \exp \left\{ j\pi \left( \frac{1}{2} + \frac{1+2k}{2N} \right) \right\} \longrightarrow s_k = \Omega_c e^{j\pi[0.5 - (2k-1)/(2N)]},$$

$$k = 1, 2, \dots, N$$

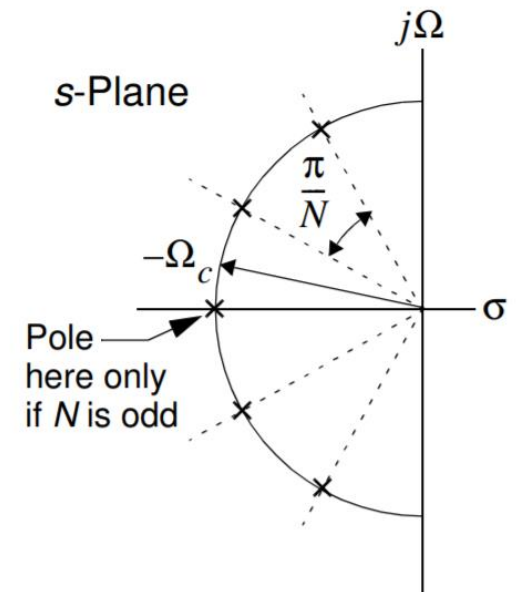
$$k = 0, 1, \dots, (2N-1)$$

Butterworth pole locations

$B_N(s)$  is an  $N$ th order Butterworth polynomial with roots given by

$$s_k = \Omega_c e^{j\pi[0.5 - (2k-1)/(2N)]}, \quad k = 1, 2, \dots, N$$

Note that  $H_c(s)$  has  $N$  zeros at infinity and a pole on the negative real axis at  $-\Omega_c$  if  $N$  is odd

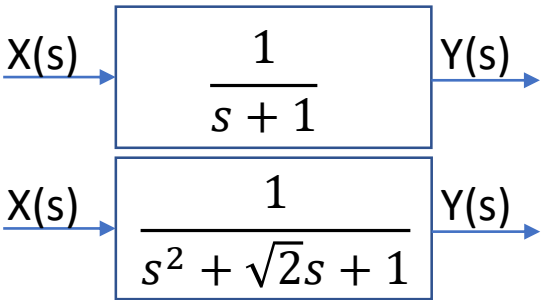


Standard and Factored form Butterworth Polynomials for  $\Omega_c = 1$  rad/sec:

Standard Form

$$B_N(s) = a_N s^N + a_{N-1} s^{N-1} + \dots + a_1 s + a_0$$

$a_6$	$a_5$	$a_4$	$a_3$	$a_2$	$a_1$	$a_0$	$N$
					1	1	1
				1	$\sqrt{2}$	1	2
			1	2	2	1	3
		1	2.613	3.414	2.613	1	4
	1	3.236	5.236	5.236	3.236	1	5
1	3.864	7.464	9.141	7.464	3.864	1	6



Quadratic Factored Form

$B_N(s)$	$N$
$s + 1$	1
$s^2 + \sqrt{2}s + 1$	2
$(s^2 + s + 1)(s + 1)$	3
$(s^2 + 0.76536s + 1)(s^2 + 1.84776s + 1)$	4
$(s + 1)(s^2 + 0.6180s + 1)(s^2 + 1.6180s + 1)$	5
$(s^2 + 0.5176s + 1)(s^2 + \sqrt{2}s + 1)(s^2 + 1.9318s + 1)$	6

Frequency response of this (  $H(z)$  ) transfer function is obtained by substituting  $z = e^{j\Omega}$  into  $H(z)$

$$F(\Omega) = \frac{e^{j\Omega} - 1}{e^{j\Omega} + 1} = \frac{e^{j\Omega/2} - e^{-j\Omega/2}}{e^{j\Omega/2} + e^{-j\Omega/2}} = \frac{j2\sin(\Omega/2)}{2\cos(\Omega/2)} = j \tan\left(\frac{\Omega}{2}\right)$$

$$H(\Omega) = K \frac{[j \tan(\Omega/2) - z_1][j \tan(\Omega/2) - z_2][j \tan(\Omega/2) - z_3] \cdots}{[j \tan(\Omega/2) - p_1][j \tan(\Omega/2) - p_2][j \tan(\Omega/2) - p_3] \cdots}$$

The function  $H(\Omega)$  takes all values of the frequency response of the analogue filter, but compressed into the range  $0 \leq \Omega \leq \pi$ .

The "warping" effect of the tan function:

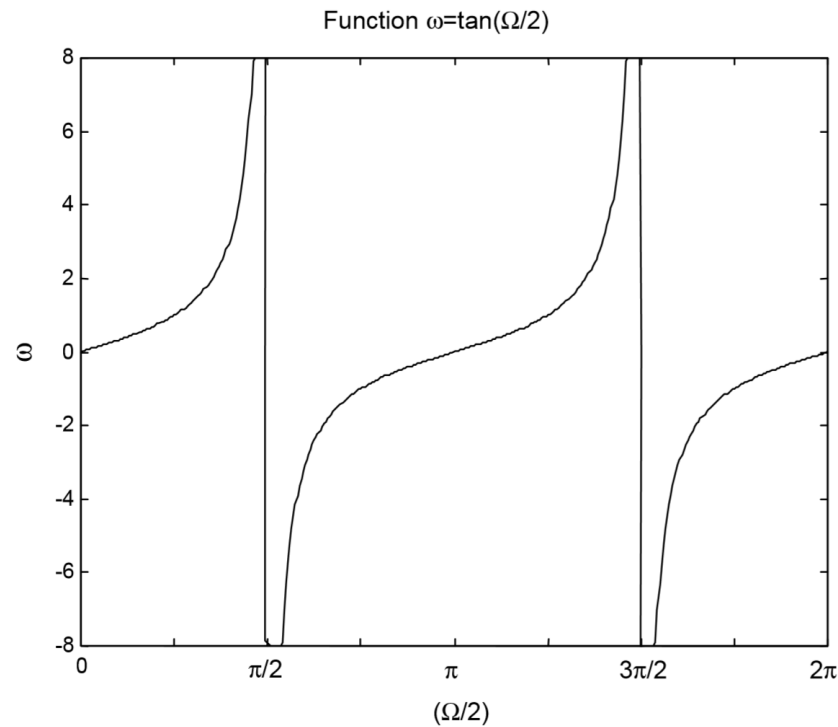
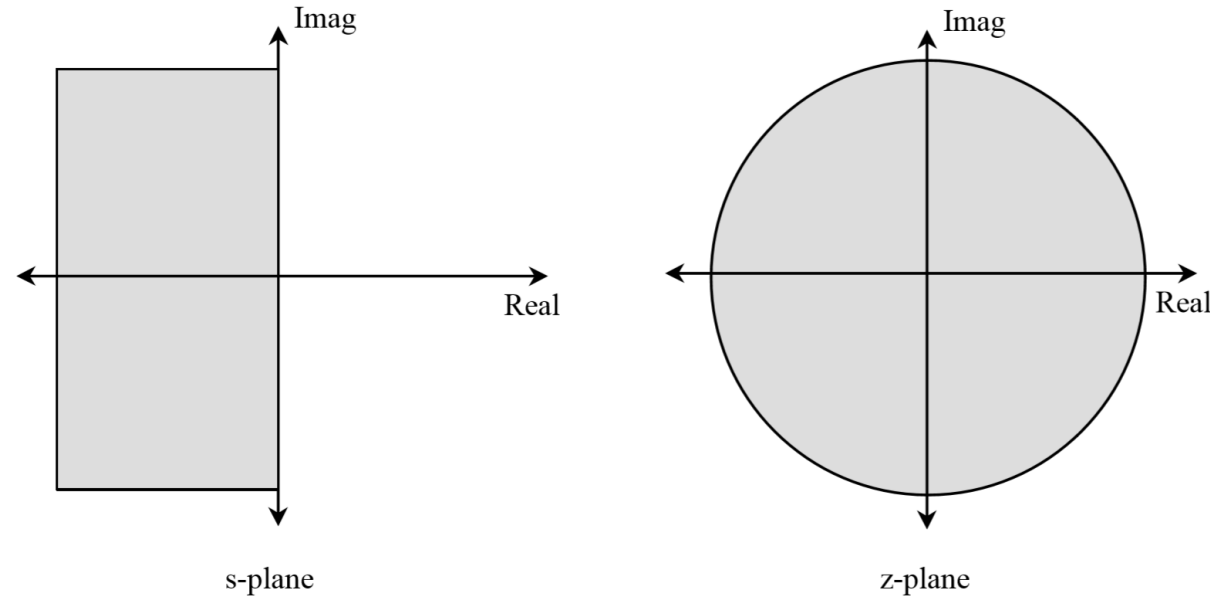


Illustration of s-plane to z-plane mapping using the bilinear z-transform:



If you wish to design a digital low-pass filter with a cut-off frequency  $\Omega_c$ . We first transform this frequency to the analogue-domain cut-off frequency  $\omega_{ac}$ , using the pre-warping relationship of

$$\omega_{ac} = k \cdot \tan\left(\frac{\Omega_c}{2}\right) \quad k = 1 \quad \text{or} \quad \frac{2}{T}$$

then proceed to design the analogue filter using the corresponding cut-off frequency, obtained from the above equation. After the analogue filter has been transformed using the bilinear z-transform, the resulting digital filter will have its cutoff frequency in the correct place. Since pre-warping is performed in the beginning of the design procedure, and bilinear transformation is performed at the end, the value of  $k$  is unimportant.

## IIR Filter Design Using the Bilinear z-transform:

- 1- Use the digital filter specification to determine a suitable normalized frequency-domain transfer function  $H(s)$ .
- 2- Determine the cut-off frequency of the digital filter  $\Omega_c$ .
- 3- Obtain the equivalent analogue filter cut-off frequency  $\omega_{ac}$  using the pre-warping function
- 4- Denormalize the analogue filter by frequency scaling  $H(s)$ , with one of the appropriate frequency transformations e.g.  $s \Rightarrow s/\omega_{ac}$  etc.
- 5- Apply the bilinear z-transform to obtain the digital filter transfer function  $H(z)$  by replacing  $s$  with  $(z - 1)/(z + 1)$

## Frequency Transformations for band shaping:

The design of analogue filters other than low-pass is usually achieved by designing a low-pass filter of the desired class. This is accomplished by substituting the frequency-domain transfer function  $H(s)$  with one of the relevant frequency transformations listed below. Where  $\omega_2$  and  $\omega_1$  are the band-edge frequencies of the desired filter and are also positive parameters satisfying  $\omega_2 > \omega_1$

$$\text{Low-pass to Low-pass transformation:} \quad s \Rightarrow \frac{s}{\omega_{ac}}$$

$$\text{Low-pass to High-pass transformation} \quad s \Rightarrow \frac{\omega_{ac}}{s}$$

$$\text{Low-pass to Band-pass transformation} \quad s \Rightarrow \frac{s^2 + \omega_1 \omega_2}{(\omega_2 - \omega_1)s}$$

$$\text{Low-pass to Band-stop transformation} \quad s \Rightarrow \frac{(\omega_2 - \omega_1)s}{s^2 + \omega_1 \omega_2}$$

### Example:

Design a digital filter equivalent of a 2<sup>nd</sup> order Butterworth low-pass filter with a cut-off frequency  $f_c = 100$  Hz and a sampling frequency  $f_s = 1000$  samples/sec. Derive the finite difference equation and draw the realisation structure of the filter. Given that the analogue prototype of the frequency-domain transfer function  $H(s)$  for a Butterworth filter is:

$$H(s) = \frac{1}{s^2 + \sqrt{2} \cdot s + 1}$$

The normalized cut-off frequency of the digital filter is given by :  $\Omega_c = \frac{2\pi f_c}{f_s} = \frac{2\pi 100}{1000} = 0.628$

Now determine the equivalent analogue filter cut-off frequency  $\omega_{ac}$ , using the pre-warping function. Let  $K = 1$

$$\omega_{ac} = K \cdot \tan\left(\frac{\Omega_c}{2}\right) = 1 \cdot \tan\left(\frac{0.628}{2}\right)$$

$$\omega_{ac} = 0.325 \text{ rads/sec}$$



Denormalization of the Butterworth filter transfer function  $H(s)$  with the corresponding lowpass to low-pass frequency transformation:

$$H(s) = \frac{1}{\left[\frac{s}{0.325}\right]^2 + \sqrt{2} \cdot \left[\frac{s}{0.325}\right] + 1}$$

$$s = \frac{z-1}{z+1} \equiv \frac{1-z^{-1}}{1+z^{-1}}$$

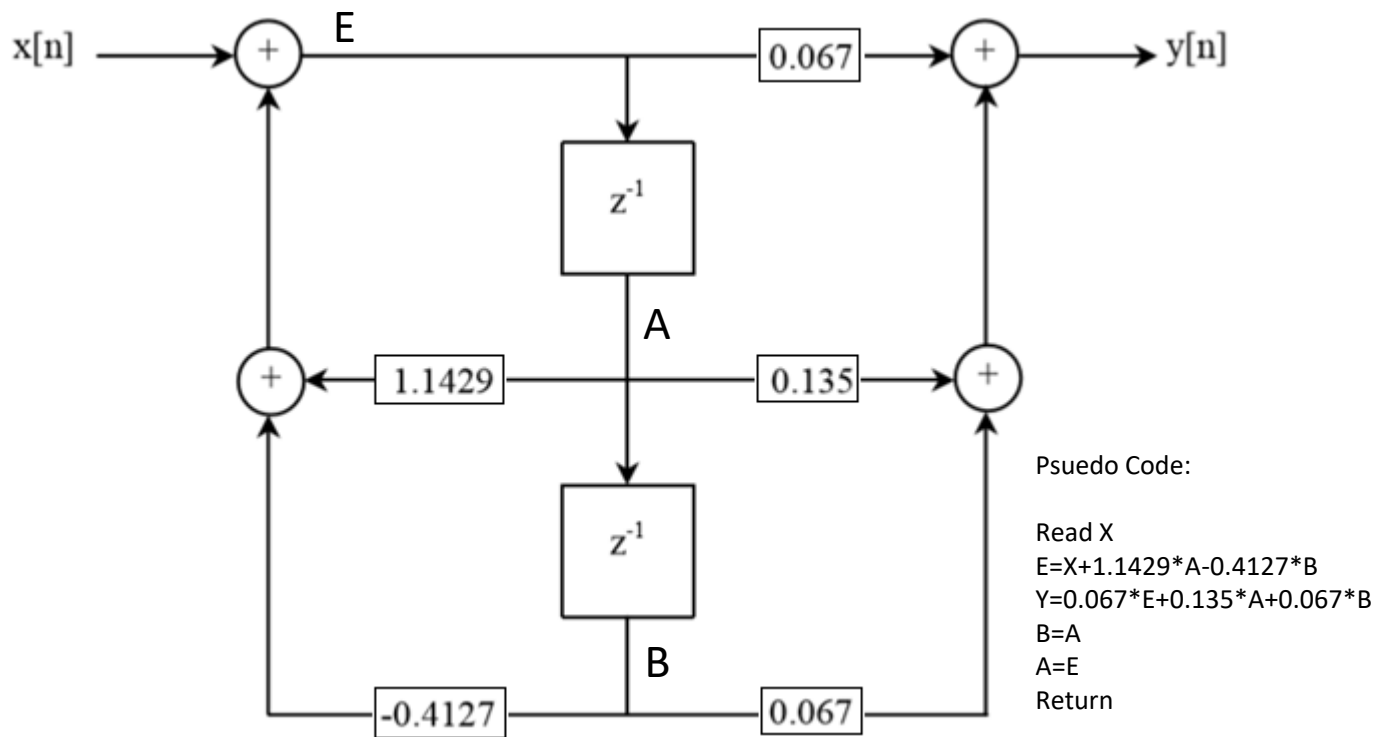
→

$$H(z) = \frac{1}{\frac{1}{0.325^2} \cdot \left[\frac{1-z^{-1}}{1+z^{-1}}\right]^2 + \frac{\sqrt{2}}{0.325} \cdot \left[\frac{1-z^{-1}}{1+z^{-1}}\right] + 1}$$

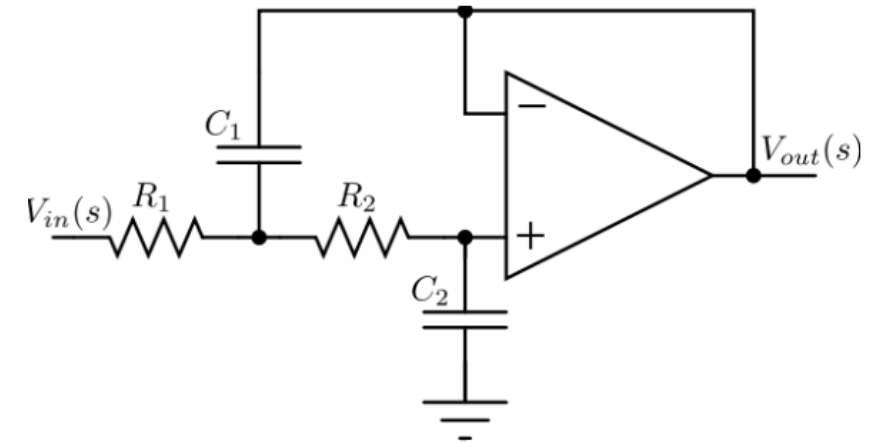
$$H(z) = \frac{Y(z)}{X(z)} = \frac{0.067 + 0.135z^{-1} + 0.067z^{-2}}{1 - 1.1429z^{-1} + 0.4127z^{-2}}$$

$$y(n) = 1.1429y(n-1) - 0.4127y(n-2) + 0.067x(n) + 0.135x(n-1) + 0.067x(n-2)$$

Direct realization of a 2<sup>nd</sup> order Butterworth equivalent filter



Analog circuit equivalent of the 2<sup>nd</sup> order Butterworth filtering system:



$$H(s) = \frac{V_{out}(s)}{V_{in}(s)} = \frac{1}{1 + C_2(R_1 + R_2)s + C_1C_2R_1R_2s^2}$$

### Example:

Design a digital low-pass Butterworth filter with a 3dB cut-off frequency of 2kHz and minimum attenuation of 30dB at 4.25kHz for a sampling rate of 10kHz.

$$f_s = 10^4 \text{ Hz; hence } T = 10^{-4} \text{ sec.}$$

$$\omega_{d1} = 2\pi \times 2 \times 10^3 \text{ rads/sec; } \omega_{d2} = 2\pi \times 4.25 \times 10^3 \text{ rads/sec.}$$

$$\left. \begin{aligned} \omega_{a1} &= \frac{2}{T} \tan \frac{\omega_{d1}T}{2} = 2 \times 10^4 \tan 0.2\pi = 0.72654 \times \frac{2}{T} = 14.53 \times 10^3 \text{ rads/sec} \\ \omega_{a2} &= \frac{2}{T} \tan \frac{\omega_{d2}T}{2} = 2 \times 10^4 \tan 0.425\pi = 83.31 \times 10^3 \text{ rads/sec} \end{aligned} \right\} n \approx \frac{\log A}{\log \frac{\omega_a}{\omega_c}} = \frac{\log_{10} 10\sqrt{10}}{\log_{10} \frac{83.31}{14.53}} = 1.98$$

2<sup>nd</sup> order Butterworth filter characteristics: 
$$G(s) = \frac{\omega_c^2}{s^2 + s\sqrt{2}\omega_c + \omega_c^2}$$

Substitute  $\omega_{a1} = \omega_c = 0.72654 \frac{2}{T}$  in above equation and use the bilinear transformation  $s = \frac{2}{T} \frac{1-z^{-1}}{1+z^{-1}}$ :

$$G(z) = \frac{(\frac{2}{T})^2 0.72654^2}{(\frac{2}{T})^2 (\frac{1-z^{-1}}{1+z^{-1}})^2 + \sqrt{2} (\frac{2}{T})^2 0.72654 (\frac{1-z^{-1}}{1+z^{-1}}) + (\frac{2}{T})^2 (0.72654)^2}$$

$$G(z) = \frac{0.52786}{(\frac{1-z^{-1}}{1+z^{-1}})^2 + 1.02749 (\frac{1-z^{-1}}{1+z^{-1}}) + 0.52786}$$

$$G(z) = 0.52786 \frac{1 + 2z^{-1} + z^{-2}}{2.55535 - 0.94427z^{-1} + 0.50038z^{-2}}$$

$$G(z) = 0.20657 \frac{1 + 2z^{-1} + z^{-2}}{1 - 0.36953z^{-1} + 0.19582z^{-2}}$$

$$y[k] = 0.20657x[k] + 0.41314x[k-1] + 0.20657x[k-2] + 0.36953y[k-1] - 0.19582y[k-2]$$

Validation of the frequency response:

a) DC Gain:  $G(z) = 0.20657 \frac{z^2 + 2z + 1}{z^2 - 0.36953z + 0.19582}$   $\omega_d T = 0 \rightarrow z = 1$  which gives  $|G(1)| = 1$

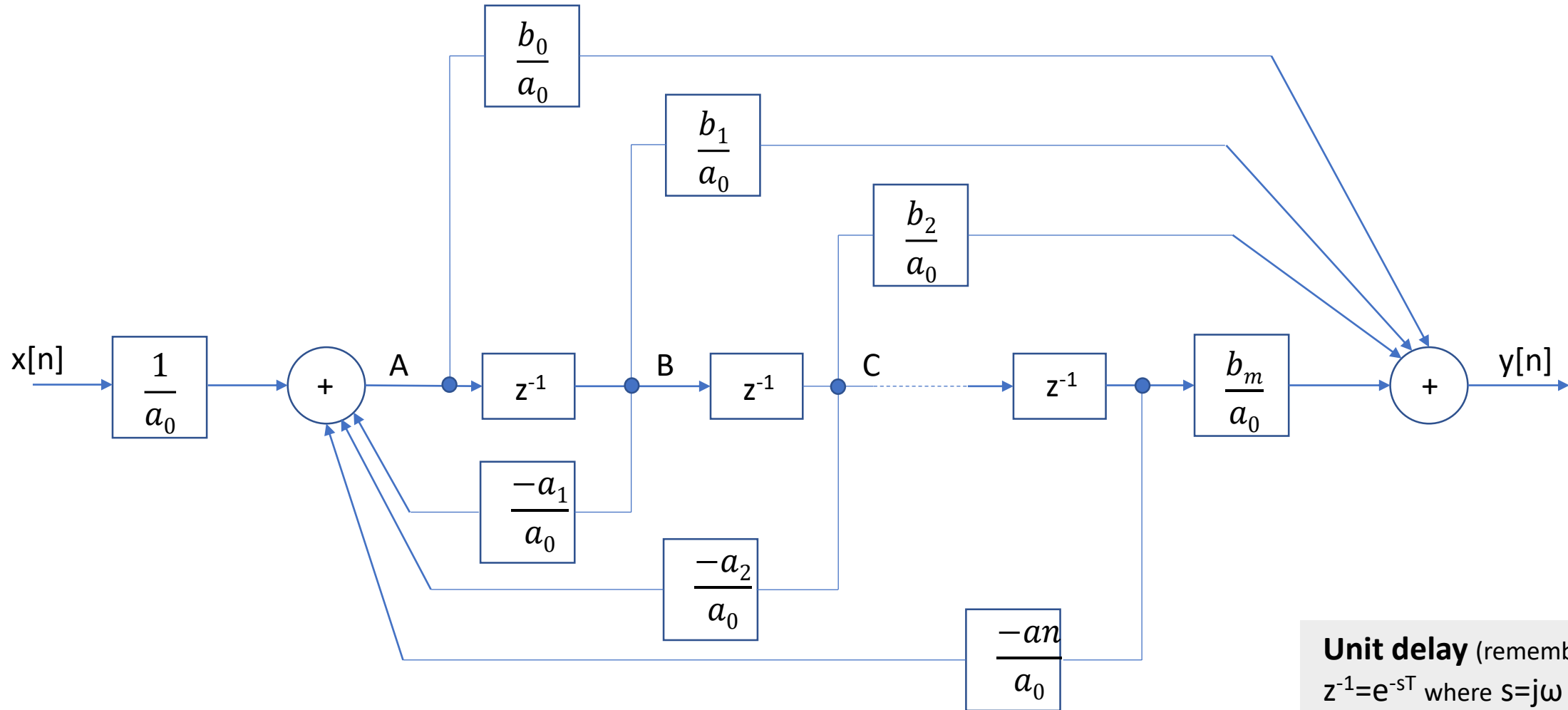
b) -3dB cut-off frequency @  $\Omega T = 0.4\pi$ :

$$G(e^{0.4\pi j}) = 0.20657 \frac{\cos 0.8\pi + j \sin 0.8\pi + 2(\cos 0.4\pi + j \sin 0.4\pi) + 1}{\cos 0.8\pi + j \sin 0.8\pi - 0.36953(\cos 0.4\pi + j \sin 0.4\pi) + 0.19582} = 0.20657 \frac{0.8092 + 2.4899j}{-0.72739 + 0.23634j}$$

that yields  $|G|=0.707$

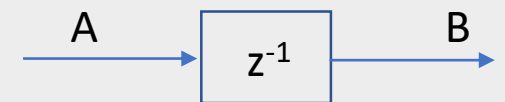
**Reminder:**

Direct Programming (canonical form) of  $H(z) = \frac{Y(z)}{X(z)} = \frac{b_0 + b_1 z^{-1} + \dots + b_m z^{-m}}{a_0 + a_1 z^{-1} + \dots + a_n z^{-n}}$



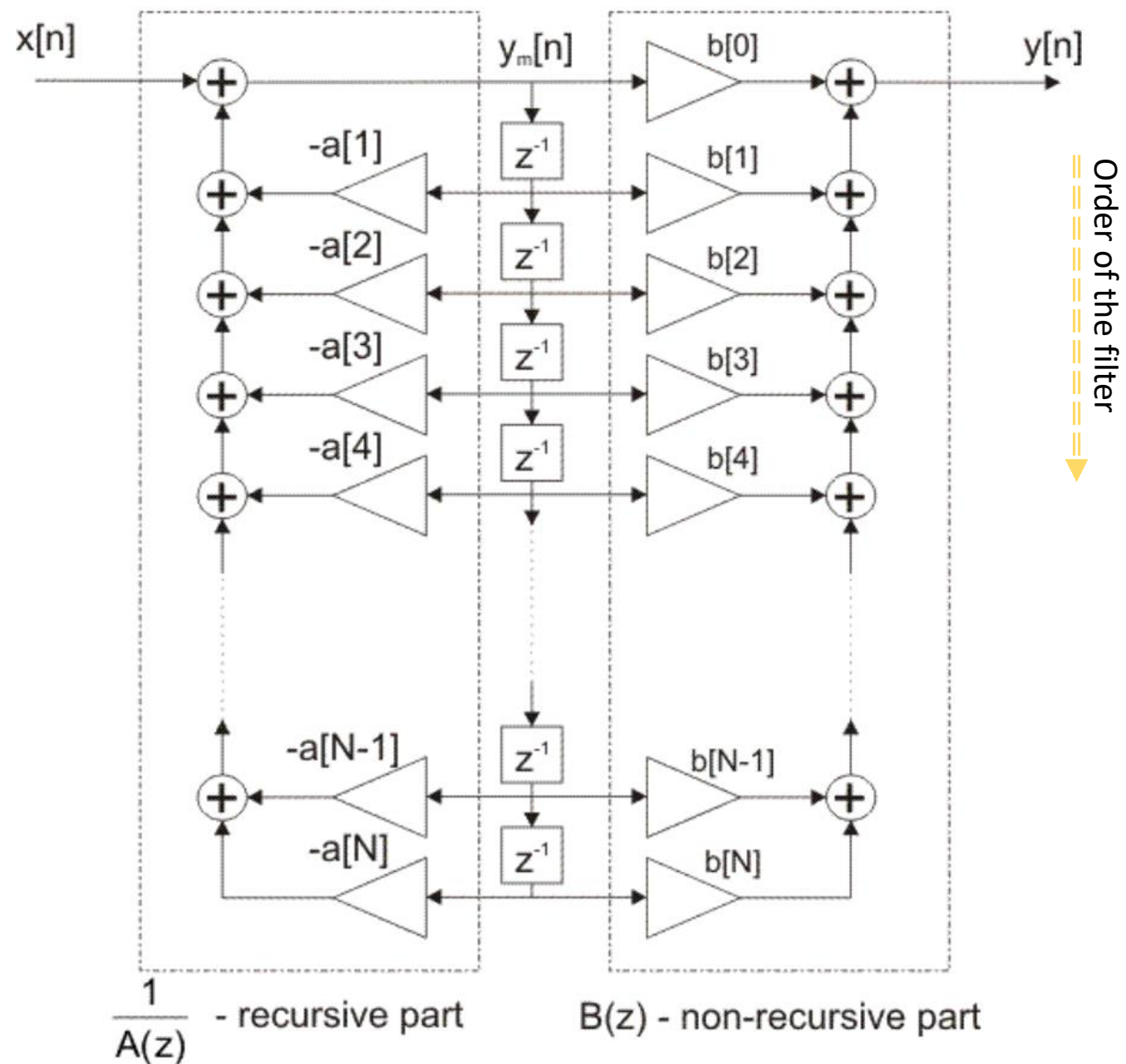
**Unit delay** (remember):

$z^{-1} = e^{-sT}$  where  $s = j\omega$



$$B = A \cdot z^{-1} \Rightarrow B(k) = A(k-1)$$

## Block diagram of direct Butterworth realization in canonical form:



# 2<sup>nd</sup> order Butterworth 100Hz Lowpass Filter with DFT Analysis in Python

(Based on difference equations only)

```
import numpy as np
import matplotlib.pyplot as plt

fs = 1000
time = np.arange(0,1,1/fs)

def DFT(x): # To calculate DFT of a 1D real-valued signal x

    N = len(x)
    n = np.arange(N)
    k = n.reshape((N, 1))
    e = np.exp(-2j * np.pi * k * n / N)
    X = np.dot(e, x)
    return X

sound=[]
for i in range (0,len(time)):
    sound.append(
        0.5*np.sin(2*np.pi*(50)*i/fs)
        +0.5*np.sin(2*np.pi*(200)*i/fs)
        #+0.25*(np.random.rand()-0.5)
    )

X = DFT(sound)

# calculate the frequency
N = len(X)
n = np.arange(N)
T = N/fs
freq = n/T

n_oneside = N//2
# get the one side frequency
f_oneside = freq[:n_oneside]

# normalize the amplitude
X_oneside =X[:n_oneside]/n_oneside

plt.figure(figsize = (12, 4))
plt.subplot(221)
plt.xlabel('time (s)')
plt.ylabel('Input signal amplitude')
plt.plot(time[0:200],sound[0:200])
```

```
plt.subplot(223)
plt.stem(f_oneside, abs(X_oneside), 'b', \
        markerfmt=" ", basefmt="-b")
plt.xlabel('Freq (Hz)')
plt.ylabel('DFT of the Input')

# 2nd order Butterworth filter with 100Hz cutoff frequency
A=0
B=0
fsound=[]
for i in range (0,N):
    X=sound[i]
    E=X+1.1429*A-0.4127*B
    Y=0.067*E+0.135*A+0.067*B
    fsound.append(Y)
    B=A
    A=E

plt.subplot(222)
plt.xlabel('time (s)')
plt.ylabel('Output signal amplitude')
plt.plot(time[0:200],fsound[0:200])

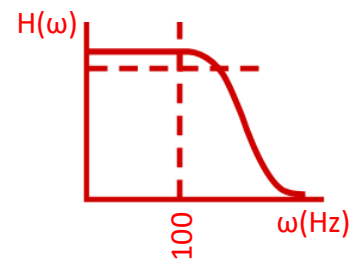
X1 = DFT(fsound)
# calculate the frequency
N1= len(X1)
n1 = np.arange(N1)
T1 = N1/fs
freq1 = n1/T1
n_oneside1 = N1//2
# get the one side frequency
f_oneside1 = freq1[:n_oneside1]

# normalize the amplitude
X_oneside1 =X1[:n_oneside1]/n_oneside1

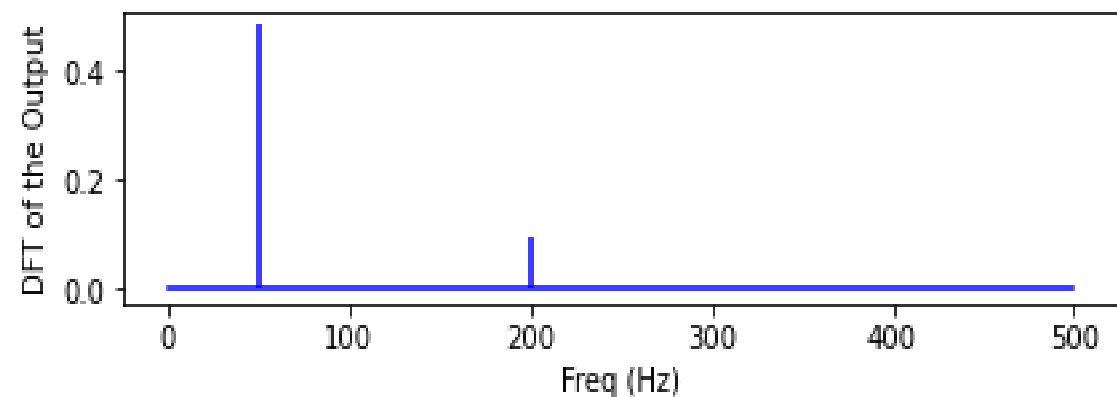
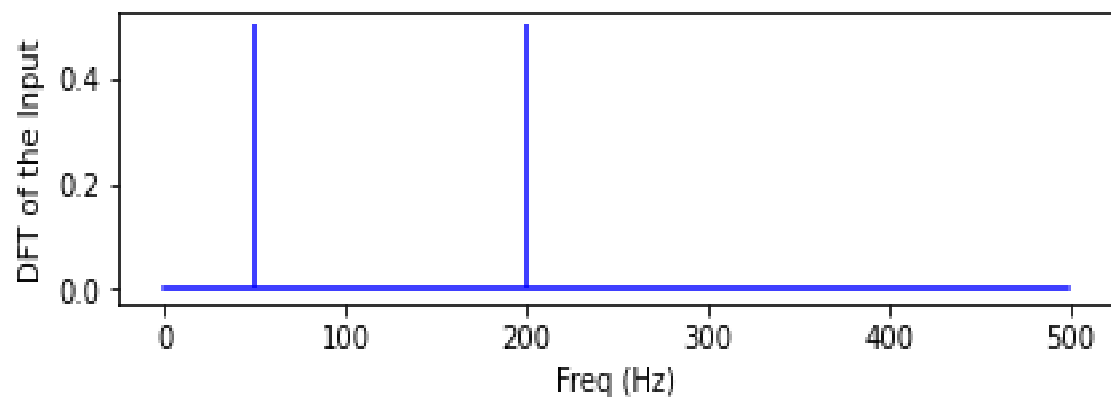
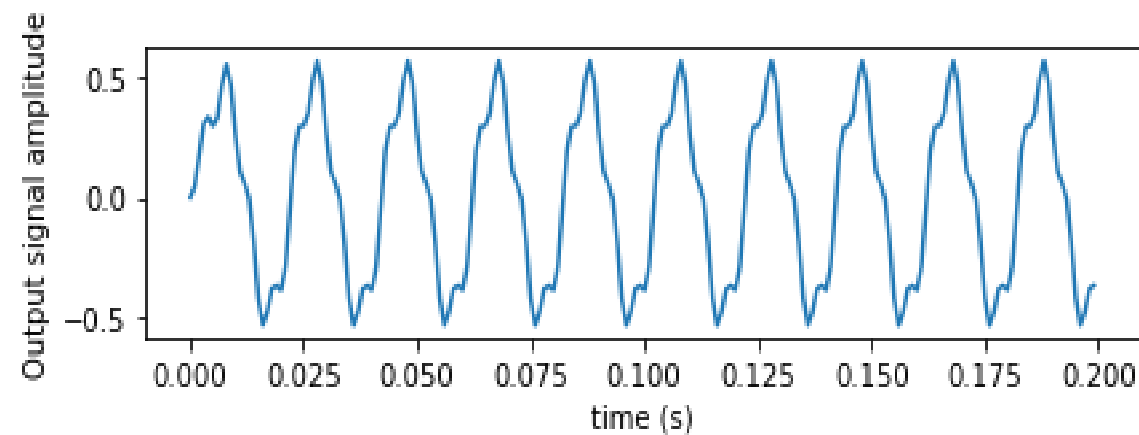
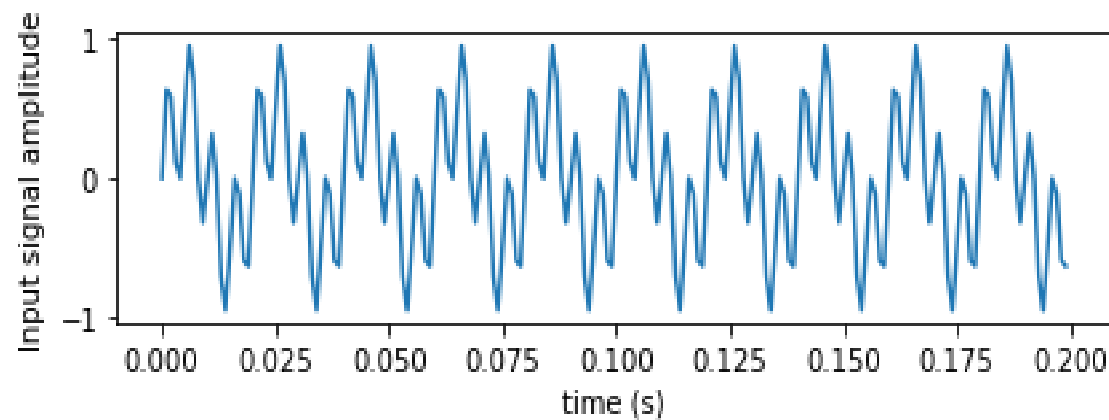
plt.subplot(224)
plt.stem(f_oneside1, abs(X_oneside1), 'b', \
        markerfmt=" ", basefmt="-b")
plt.xlabel('Freq (Hz)')
plt.ylabel('DFT of the Output')

plt.tight_layout()
plt.show()
```

Input Signal:



Output Signal:





## Python Code For Butterworth Filter Application Example (By using Scipy library)

```
from scipy import signal
import matplotlib.pyplot as plt
import numpy as np
t = np.linspace(-1, 1, 201)
x = (np.sin(2*np.pi*0.75*t*(1-t) + 2.1) +
      0.1*np.sin(2*np.pi*1.25*t + 1) +
      0.18*np.cos(2*np.pi*3.85*t))
xn = x + np.random.randn(len(t)) * 0.08
```

Noisy signal

Normalized cutoff frequency  $wn=fc/(fs/2)$

Create an order 3 lowpass butterworth filter

```
b, a = signal.butter(3, 0.05)
```

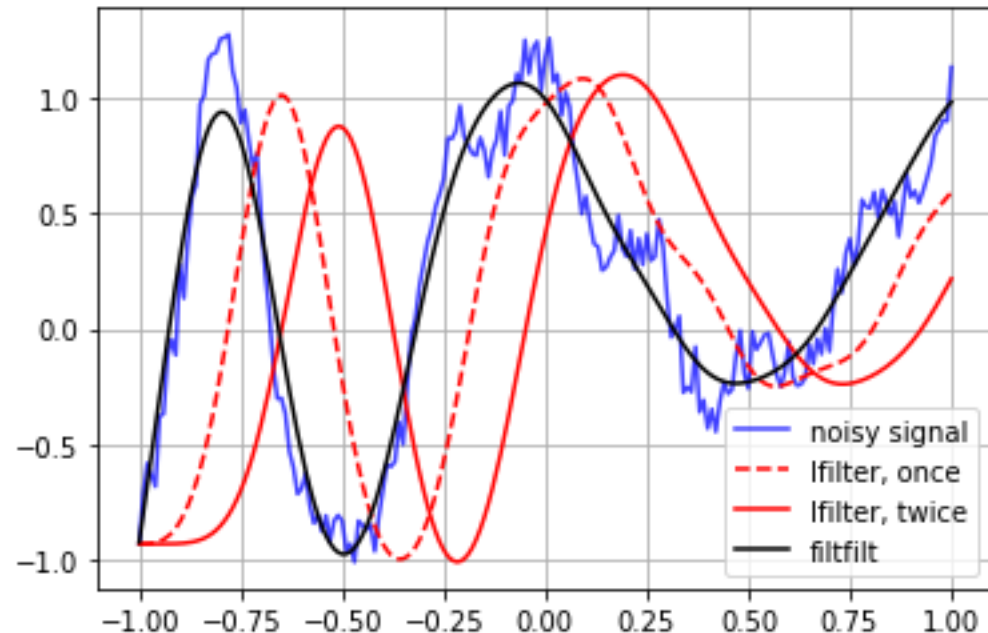
Apply the filter to xn. Use lfilter\_zi to choose the initial condition of the filter

```
zi = signal.lfilter_zi(b, a)
z, _ = signal.lfilter(b, a, xn, zi=zi*xn[0])
```

```
z2, _ = signal.lfilter(b, a, z, zi=zi*z[0])
```

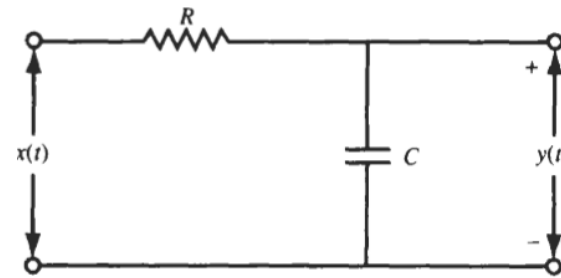
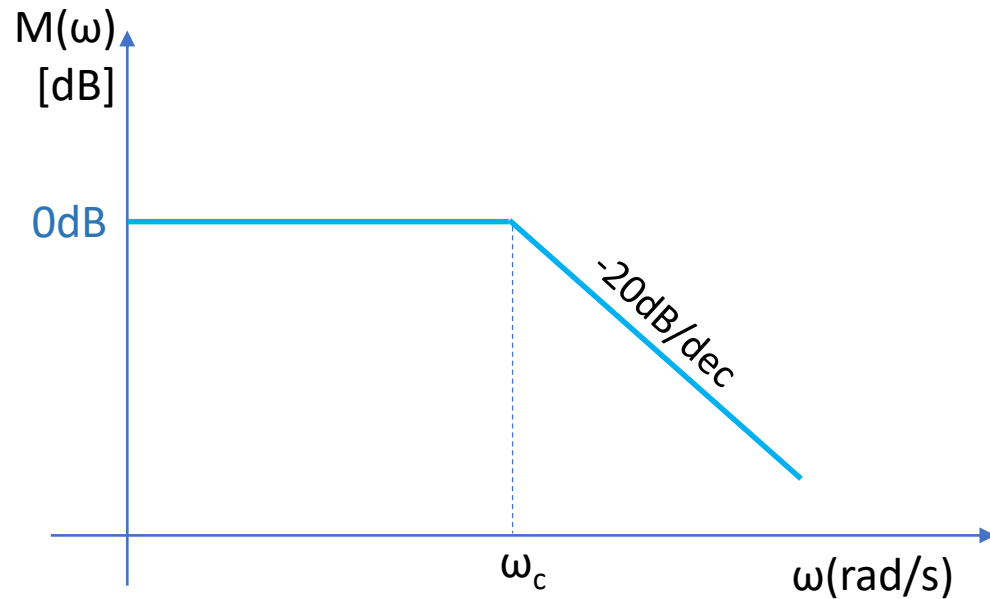
```
y = signal.filtfilt(b, a, xn)
```

```
plt.figure
plt.plot(t, xn, 'b', alpha=0.75)
plt.plot(t, z, 'r--', t, z2, 'r', t, y, 'k')
plt.legend(('noisy signal', 'lfilter, once', 'lfilter, twice',
            'filtfilt'), loc='best')
plt.grid(True)
plt.show()
```

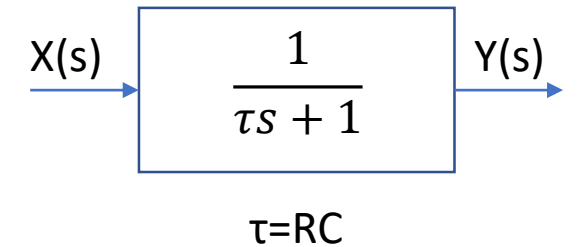


## Example:

Design a low-pass discrete-time filter by the bilinear transformation method such that its 3-dB bandwidth is  $\pi/4$ .



$$\omega_{3\text{ dB}} = 1/RC$$

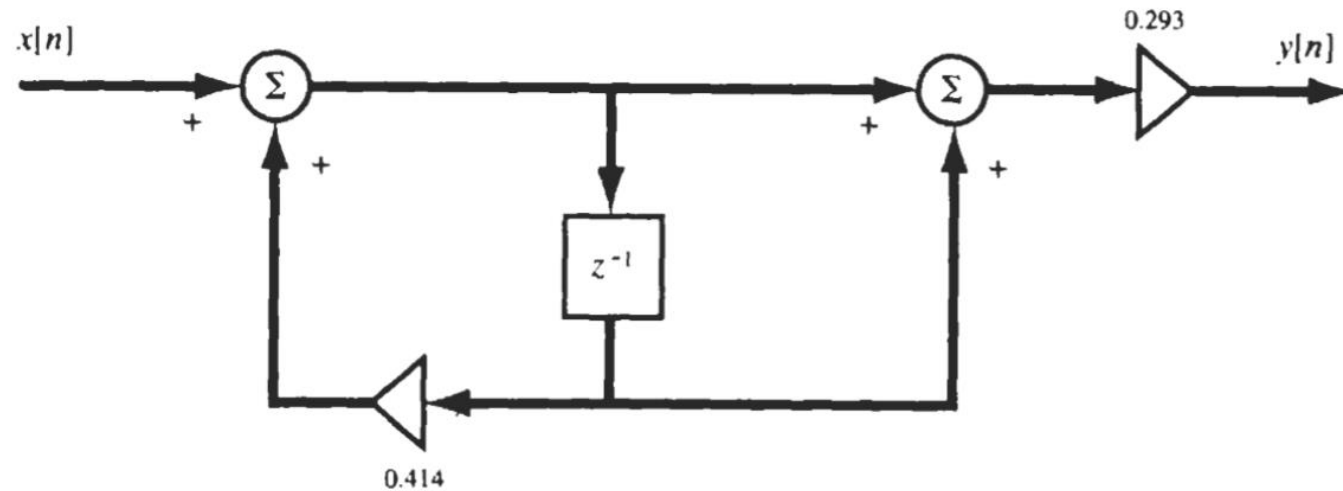


$$\Omega_{3\text{ dB}} = \pi/4 \text{ corresponds to } \omega_{3\text{ dB}} = \frac{2}{T_s} \tan \frac{\Omega_{3\text{ dB}}}{2} = \frac{2}{T_s} \tan \frac{\pi}{8} = \frac{0.828}{T_s}$$

$$H_c(s) = \frac{0.828/T_s}{s + 0.828/T_s}$$

Bilinear transform  $\rightarrow$  
$$H_d(z) = \frac{\frac{0.828/T_s}{2} \frac{1-z^{-1}}{1+z^{-1}} + \frac{0.828}{T_s}}{1 - 0.414z^{-1}} = \frac{0.293(1+z^{-1})}{1-0.414z^{-1}}$$

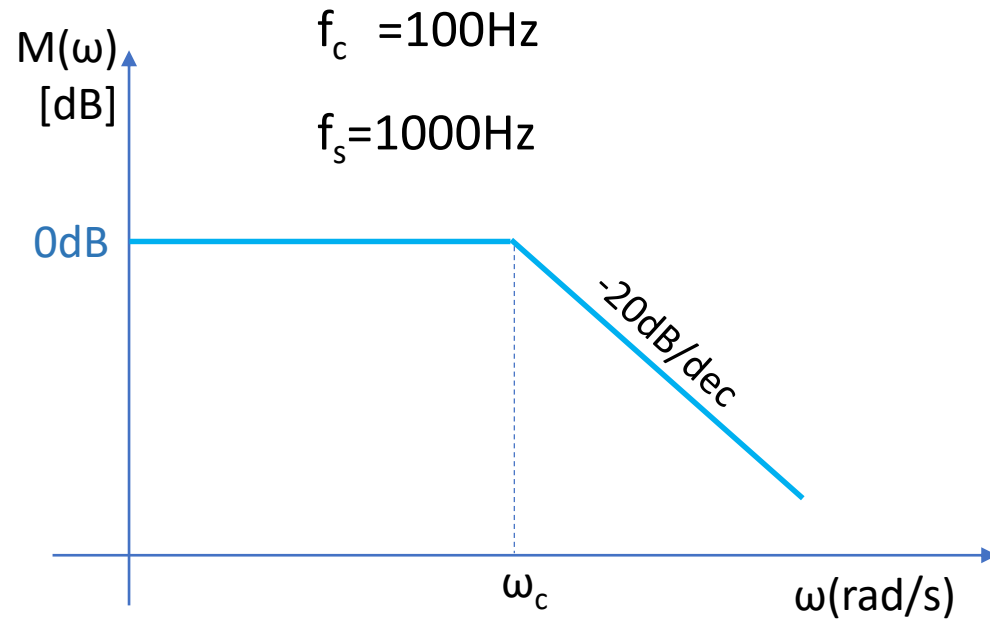
Simulation of an *RC* filter by the bilinear transformation method.



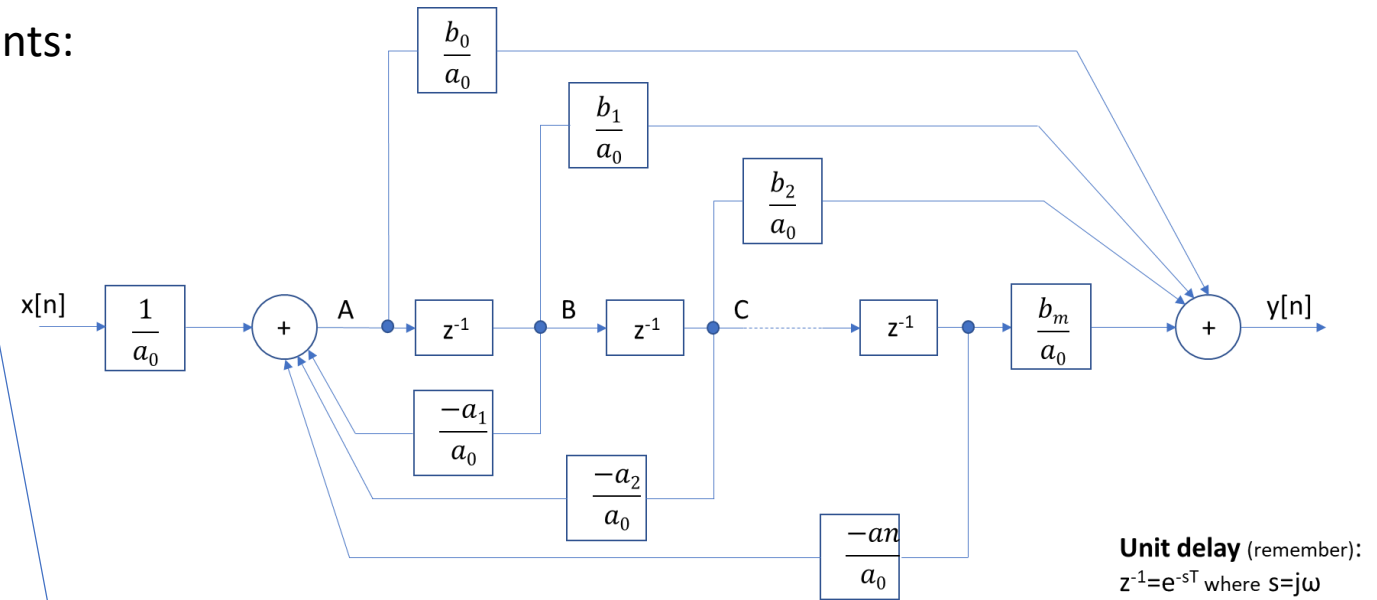
The frequency response of the discrete-time filter is 
$$H_d(\Omega) = \frac{0.293(1 + e^{-j\Omega})}{1 - 0.414e^{-j\Omega}}$$

At  $\Omega = 0$ ,  $H_d(0) = 1$ , and at  $\Omega = \pi/4$ ,  $|H_d(\pi/4)| = 0.707 = 1/\sqrt{2}$  which is the desired response

## Exercise:

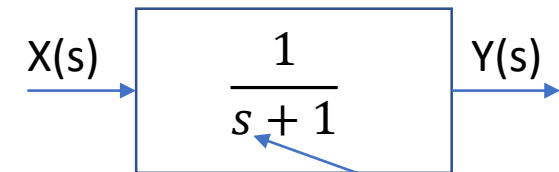


Hints:



$$H(z) = H_a(s) \Big|_{s = \frac{2}{T} \left( \frac{1-z^{-1}}{1+z^{-1}} \right)}$$

$$\omega_{3\text{ dB}} = \frac{2}{T_c} \tan \frac{\Omega_{3\text{ dB}}}{2}$$



Low-pass to Low-pass transformation:

$$s \Rightarrow \frac{s}{\omega_{ac}}$$

- Find the transfer function of 1<sup>st</sup> order Butterworth filter
- Draw the discrete time equivalent system in terms of unit delays
- Write the pseudo code for implementation of this digital LPF
- Verify  $H(\Omega)$  at DC and cut-off frequency