

1 Matlab Help on filter

`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:

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

If `a(1)` is not equal to 1, `FILTER` normalizes the filter coefficients by `a(1)`.

`FILTER` always operates along the first non-singleton dimension, namely dimension 1 for column vectors and non-trivial matrices, and dimension 2 for row vectors.

`[Y,Zf] = FILTER(B,A,X,Zi)` gives access to initial and final conditions, `Zi` and `Zf`, of the delays. `Zi` is a vector of length `MAX(LENGTH(A),LENGTH(B))-1`, or an array with the leading dimension of size `MAX(LENGTH(A),LENGTH(B))-1` and with remaining dimensions matching those of `X`.

`FILTER(B,A,X,[],DIM)` or `FILTER(B,A,X,Zi,DIM)` operates along the dimension `DIM`.

See also `filter2` and, in the Signal Processing Toolbox, `filtfilt`.