Multirate Signal Processing

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Multirate Signal Processing

Multirate systems

- **❖ Input rate → Multiple data processing rate → output rate**
- Sampling (or data) rate conversion required
 - Down sampling → Decimation
 - Expansion, up sampling → Interpolation
 - Rate conversion (by an arbitrary ratio)
- Advantages
 - Better performance: expansion
 - Less data : decimation
 - can accurately support all the devices with different rate requirements
- ❖ Filter bank: Subband processing, data compression

Multirate Signal Processing

Decimation and Expansion

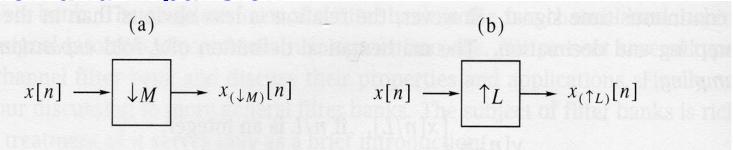


Figure 12.3 Block-diagram notations for (a) *M*-fold decimation and (b) *L*-fold expansion.

Decimation

$$y(n) = x_D(n) = x_{(\perp M)}(n) = x(nM)$$

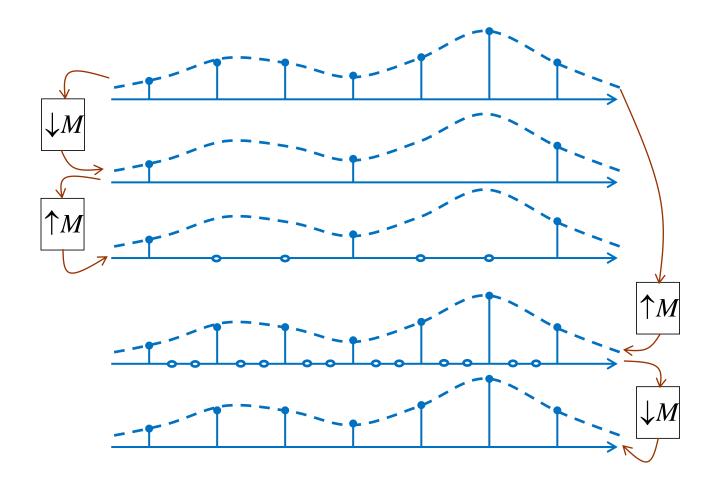
***** Expansion

$$y(n) = x_E(n) = x_{(\uparrow L)}(n) = \begin{cases} x(n/L), & n = kL \ (k \text{ integer}) \\ 0, & \text{otherwise} \end{cases}$$

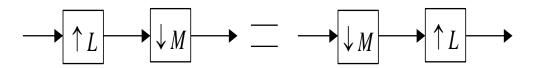
Decimation and expansion are both time variant operations

$$\longrightarrow \boxed{\uparrow_M} \longrightarrow \boxed{\downarrow_M} \longrightarrow \boxed{\uparrow_M} \longrightarrow \boxed{\uparrow_M}$$

■ Example: L=M=3



Theorem 12.1: If M and L are relatively prime, then



❖ Proof

$$\{x_{(\downarrow M)}\}_{(\uparrow L)}(n) = \begin{cases} x(nM/L), & nM = kL \\ 0, & otherwise \end{cases}$$

$$\{x_{(\uparrow L)}\}_{(\downarrow M)}(n) = \begin{cases} x(nM/L), & n = mL \\ 0, & otherwise \end{cases}$$

Since M and L are coprime, nM = kL only when n = jL, which implies that the above two expressions are identical.

Hence,

$$\{x_{(\perp M)}\}_{(\uparrow L)}(n) = \{x_{(\uparrow L)}\}_{(\perp M)}(n)$$

Transform domain analyses of decimation and expansion

Decimation

• Let's introduce the comb sequence IDFT of an M-long sequence of 1

$$c_{M}(n) = \sum_{-\infty}^{\infty} \delta(n - kM) = \frac{1}{M} \sum_{m=0}^{M-1} W_{M}^{mn}, \text{ where } W_{M} = e^{\frac{j2\pi/M}{M}}$$

Then,

$$x_D(n) = x(nM)c_M(nM)$$

$$X_D(z) = \sum_{n=-\infty}^{\infty} x(nM)c_M(nM)z^{-n} = \sum_{n=-\infty}^{\infty} x(n)c_M(n)z^{-n/M}$$

$$= \frac{1}{M} \sum_{m=0}^{M-1} \sum_{n=-\infty}^{\infty} x(n) \frac{W_M^{mn} z^{-n/M}}{(W_M^{-m} z^{1/M})^{-n}} = \frac{1}{M} \sum_{m=0}^{M-1} X(z^{1/M} W_M^{-m}) \frac{W_M^{-m} z^{1/M}}{e^{j\theta/M} e^{-j2\pi m/M}}$$

$$\Leftrightarrow X_D(\Theta) = \frac{1}{M} \sum_{m=0}^{M-1} X\left(\frac{\Theta - 2\pi m}{M}\right) = \frac{1}{M} \sum_{m=0}^{M-1} X\left(\frac{\Theta}{M} - \frac{2\pi m}{M}\right)$$

Decimation

- Aliasing error will occur if sampling rate is lower than the Nyquist rate.
- Anti-aliasing filter is required.
- Input signal or the anti-aliasing filter output should be band-limited

to
$$\Theta \in [-\pi/M, \pi/M]$$

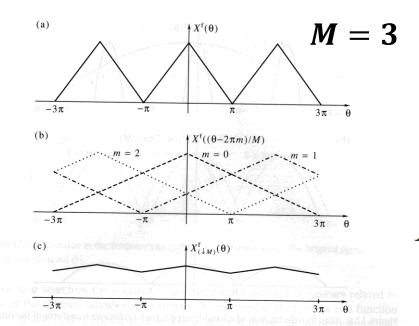


Figure 12.5 Aliasing caused by decimation: (a) Fourier transform of the original signal; (b) shifted and frequency-scaled replicas of part a; (c) Fourier transform of the decimated signal.

$$X\!\!\left(\frac{\theta - 2\pi m}{M}\right) = X\!\!\left(\frac{\theta}{M} - \frac{2\pi m}{M}\right)$$

$$X\!\!\left(\!\frac{\theta-2\pi\,\boldsymbol{\cdot}\,m+2\pi M}{M}\!\right)\!\!=X\!\!\left(\!\frac{\theta-2\pi\,\boldsymbol{\cdot}\,m}{M}\!+\!2\pi\!\right)$$

$$\rightarrow$$
 Period in $\theta = 2\pi M = 6\pi$

Decimation

No aliasing case

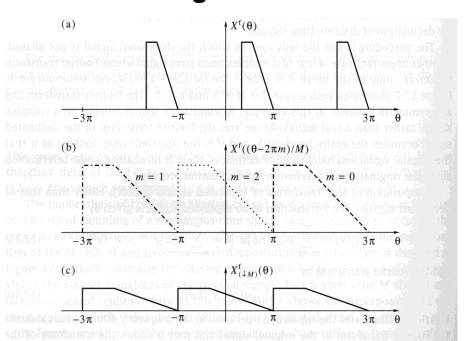


Figure 12.7 Alias-free decimation of a complex band-pass signal: (a) Fourier transform of the original signal; (b) shifted and frequency-scaled replicas of part a; (c) Fourier transform of the decimated signal.

x(n) must be $\frac{\pi}{M}$ band limited.

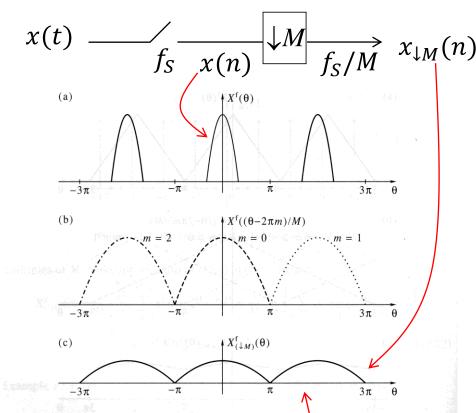


Figure 12.6 Alias-free decimation of a band-limited signal: (a) Fourier transform of the original signal; (b) shifted and frequency-scaled replicas of part a; (c) Fourier transform of the decimated signal.

$$x(t) \xrightarrow{f_S/M} x_{\downarrow M}(n)$$

Expansion

$$X_{E}(z) = \sum_{n=-\infty}^{\infty} x_{E}(n) z^{-n} = \sum_{n=multiple \ of \ L} x(n/L) z^{-n} = \sum_{n=-\infty}^{\infty} x(n) z^{-nL} = X(z^{L})$$

$$\Leftrightarrow X_E(\Theta) = X(L\Theta)$$

$$X_{E}(\theta) = X(e^{jL\theta}) = X(e^{j(L(\theta + (2\pi/L)k))}) = X(e^{j(L\theta + 2\pi k)})$$

 $X(e^{jL\theta})$ repeats at regular intervals $(\frac{2\pi}{I})k, k = 0,1,2,...,L-1$

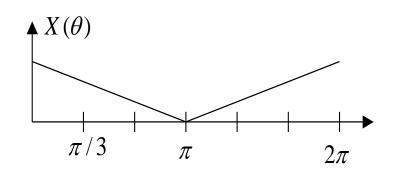
Expansion

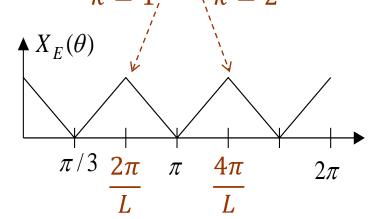
$$X_{E}(z) = \sum_{n=-\infty}^{\infty} x_{E}(n) z^{-n} = \sum_{n=multiple \ of \ L} x(n/L) z^{-n} = \sum_{n=-\infty}^{\infty} x(n) z^{-nL} = X(z^{L})$$

$$\Leftrightarrow X_E(\Theta) = X(L\Theta)$$

$$\Leftrightarrow X_E(\Theta) = X(L\Theta) \quad X_E(\theta) = X(e^{jL\theta}) = X(e^{j(L(\theta + (2\pi/L)k))}) = X(e^{j(L\theta + 2\pi k)})$$

• L = 3



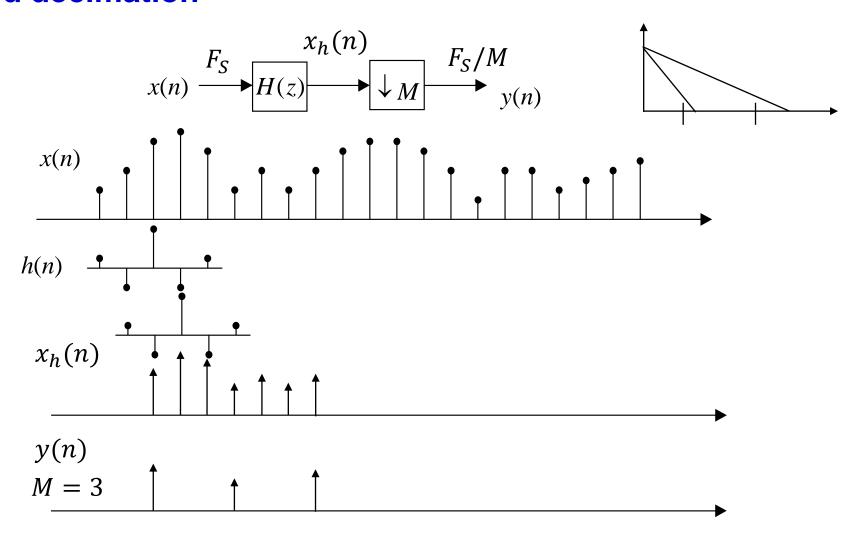




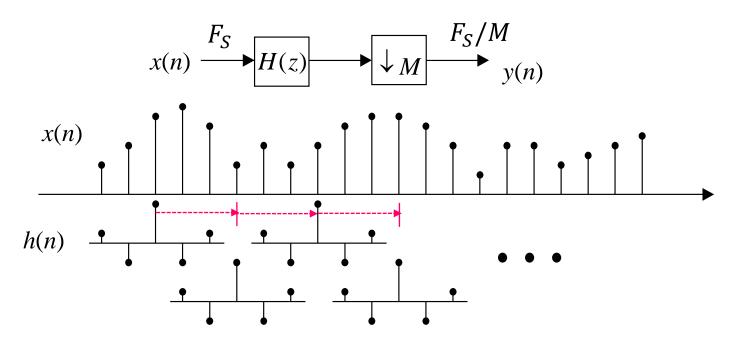
Bandwidth is scaled by 1/L

$$L-1$$
 images

M-fold decimation



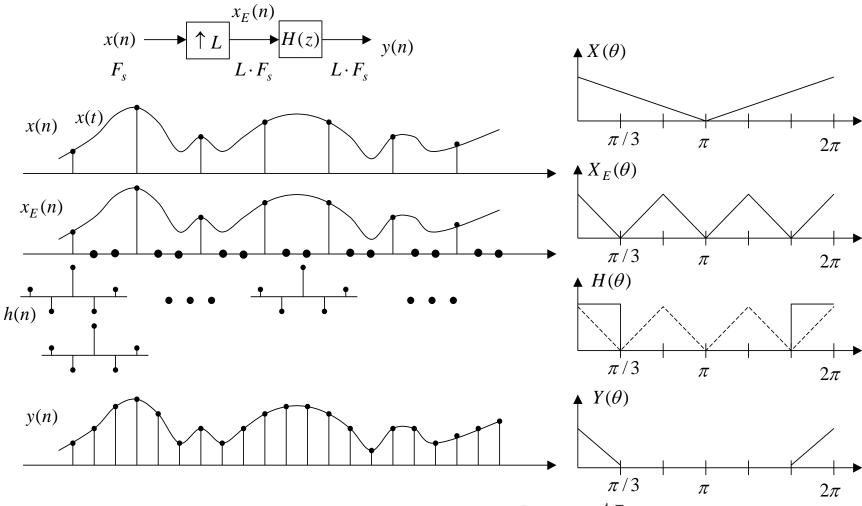
M-fold decimation



$$y(n) = \sum_{i=-\infty}^{\infty} h(i)x(nM-i) = \sum_{i=-\infty}^{\infty} x(i)h(nM-i)$$

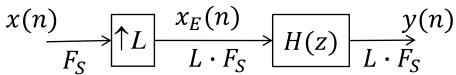
H(z): Lowpass anti-aliasing filter with $\Theta_c = \pi/M$

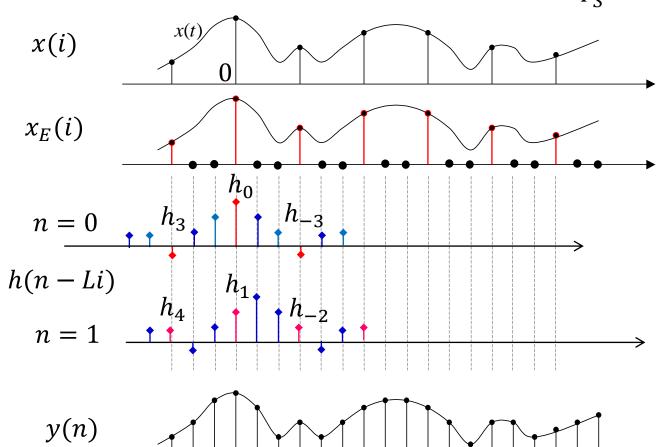
L-fold Interpolation



H(z): Lowpass anti-aliasing filter with $\Theta_c = \pi/L$

L-fold Interpolation





0 1

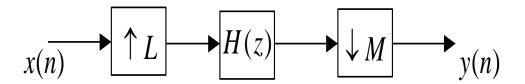
$$\begin{split} y(n) &= \sum_{i=-\infty}^{\infty} x_E(\ i) h(n-i) \\ &= \sum_{i=-\infty}^{\infty} x(i) h(n-Li) \end{split}$$

Sampling rate conversion

 riangle Non-integer conversion rate that can be expressed as L/M.

Ex)
$$3/4 = 0.75$$
, $4/3 = 1.25$,

❖ Implementation



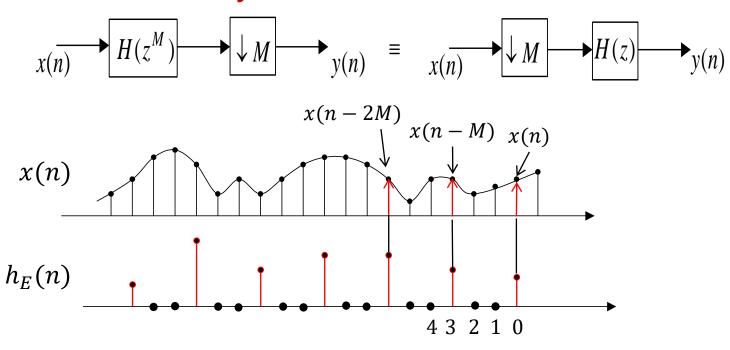
$$H(z): \Theta_c = \min[\pi/L, \pi/M]$$

$$y(n) = \sum_{i=-\infty}^{\infty} x(i)h(Mn - Li)$$

Multirate Identities

Decimation identity

❖ Time domain analysis



Multirate Identities

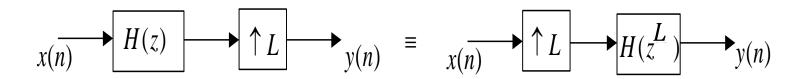
Decimation identity

❖ Z-domain analysis

$$\begin{split} Y(z) &= \{X(z)H(z^{M})\}_{\perp M} = \frac{1}{M} \sum_{m=0}^{M-1} X(z^{1/M} \ W_{M}^{-m}) H\{(z \ W_{M}^{-mM})\} \\ &= \frac{1}{M} \sum_{m=0}^{M-1} X(z^{1/M} \ W_{M}^{-m}) H(z) = X_{D}(z) H(z) \end{split}$$
 Note)
$$W_{M}^{-mM} = e^{-j\frac{2\pi}{M}mM} = e^{-j2\pi m} = 1$$

Multirate Identities

Expansion identity



$$Y(z) = \{H(z)X(z)\}_{\perp L} = H(z^L)X_E(z) = H(z^L)X(z^L)$$

Polyphase representation of decimation

$$P_0(z^3)$$
 h_0 0 0 h_3 0 0 h_6 0 0 h_9 0 0 h_{12}
 $z^{-1}P_1(z^3)$ h_1 0 0 h_4 0 0 h_7 0 0 h_{10} 0 0 h_{13}
 $z^{-2}P_2(z^3)$ h_2 0 0 h_5 0 0 h_8 0 0 h_{11} 0 0 h_{14}

Polyphase representation of decimation

Derivation

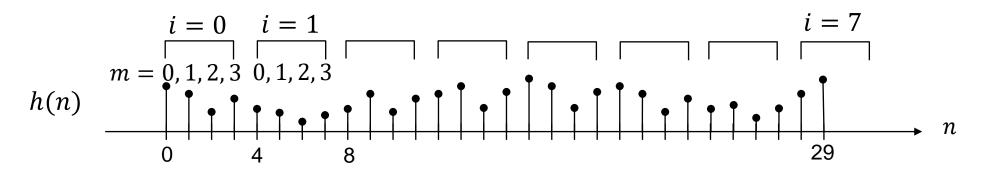
Let
$$i = i'M + m$$
, $0 \le m \le M - 1$

Then we get

$$y(n) = \sum_{i=0}^{N} h(i)x(nM-i) = \sum_{m=0}^{M-1} \sum_{i=0}^{I} h(i'M+m)x((n-i')M-m), \quad 0 \le m \le M-1$$

where
$$I = \lfloor N/M \rfloor$$

Ex) N = 29, M=4
$$I' = \lfloor 29/4 \rfloor = 7$$



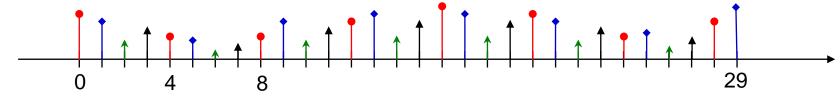
Polyphase representation of decimation

Derivation

Let's define following sequences

$$\begin{split} p_m(n) &= h(nM+m) \text{ and } u_m(n) = x(nM-m) \text{ for } 0 \leq m \leq M-1 \\ \text{Then, } y(n) &= \sum_{m=0}^{M-1} \{p_m(n)^* u_m(n)\} \\ y(n) &= \sum_{i=0}^{N} h(i) x(nM-i) = \sum_{m=0}^{M-1} \sum_{i=0}^{I} h(iM+m) x((n-i)M-m), \quad 0 \leq m \leq M-1 \end{split}$$

$$p_0(n)$$
 $p_1(n)$ $p_2(n)$ $p_3(n)$



"For efficient computation and low hardware complexity"

Polyphase representation of decimation

- **\diamond** Poly phase components of h(n)
 - M FIR filters $p_m(i')$

 $p_m(i)$ obtained by advancing the h(n) by m and then decimating by M

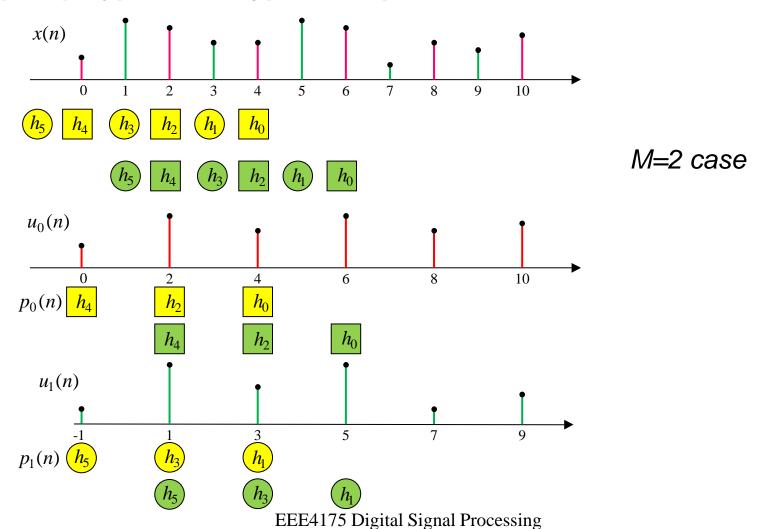
•
$$P_m(z) = \sum_i p_m(i') z^{-i'} = \sum_i h(i'M + m) z^{-i'}$$

 $u_m(n)$ obtained by delaying the x(n) by m and then decimating by M $u_m(n) = x(nM-m)$

$$u_0(n)$$
 $\begin{bmatrix} x_0 \\ x_1 \end{bmatrix}$ x_2 $\begin{bmatrix} x_3 \\ x_2 \end{bmatrix}$ x_4 x_5 $\begin{bmatrix} x_6 \\ x_5 \end{bmatrix}$ x_6 x_7 x_8 $\begin{bmatrix} x_9 \\ x_5 \end{bmatrix}$ x_{10} x_{11} x_{12} x_{13} x_{14} x_{15} x_{14} x_{15} x_{15}

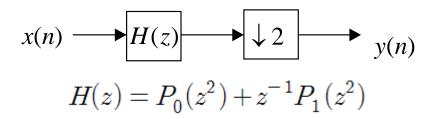
Polyphase representation of decimation

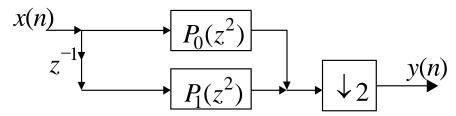
❖ Type 1 polyphase: Polyphase implementation of a M-fold decimator

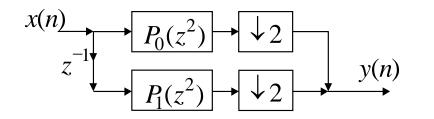


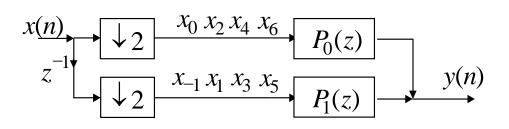
Polyphase representation of decimation

❖ Type 1 polyphase: Polyphase implementation of a M-fold decimator









$$Ex1)H(z) = 0.1 + 0.2z^{-1} + 0.3z^{-3} + 0.4z^{-4} + 0.5z^{-5} + 0.7z^{-7} + 0.8z^{-8} + 0.9z^{-9}$$

$$p_0(n) = \{ 0.1, 0, 0.4, 0, 0.8 \}$$

$$p_1(n) = \{ 0.2, 0.3, 0.5, 0.7, 0.9 \}$$

Polyphase representation of decimation

❖ Type 1 polyphase: Polyphase implementation of a M-fold decimator

$$Ex2)H(z) = 0.1 + 0.2z^{-1} + 0.3z^{-3} + 0.4z^{-4} + 0.5z^{-5} + 0.7z^{-7} + 0.8z^{-8} + 0.9z^{-9}$$

$$x(n) \longrightarrow H(z) \longrightarrow \downarrow 3 \longrightarrow y(n)$$

$$p_0(n) = \{ 0.1, 0.3, 0, 0.9 \}$$

$$p_1(n) = \{ 0.2, 0.4, 0.7 \}$$

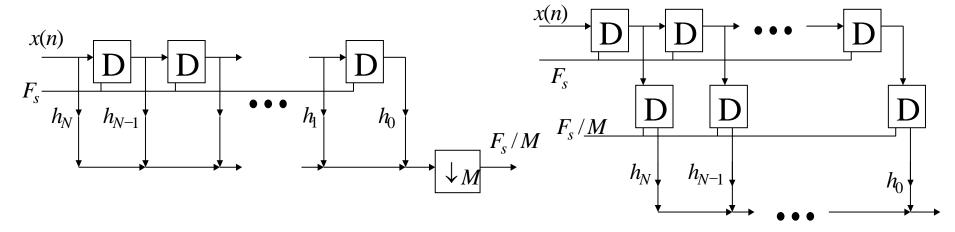
$$p_2(n) = \{ 0, 0.5, 0.8 \}$$

$$P_0(z) = 0.1 + 0.3z^{-1} + 0.9z^{-3}$$

$$P_1(z) = 0.2 + 0.4z^{-1} + 0.7z^{-2}$$

$$P_2(z) = 0.5z^{-1} + 0.8z^{-2}$$

Cf) Direct implementation of decimation



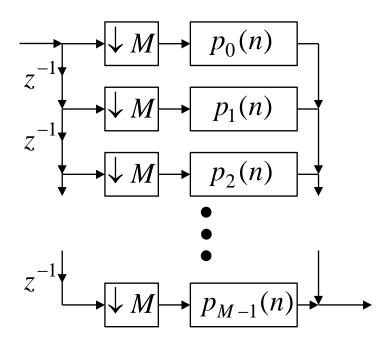
- # memories = N
- # multipliers = N+1
- Multiplier speed = F_s

- # memories = 2N
- # multipliers = N+1
- Multiplier speed = F_s/M

Polyphase representation of decimation

❖ Polyphase implementation of a M-fold decimator

Compare the # of memories, # of multipliers, and multiplication speed



Polyphase representation of decimation

Commutator model

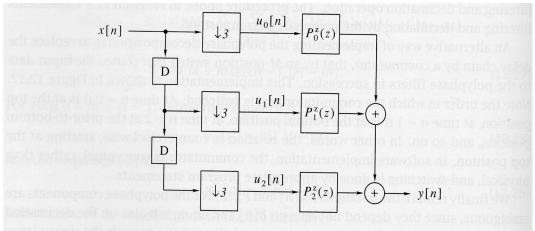


Figure 12.16 Polyphase decomposition of filtering and M-fold decimation (shown for M = 3).

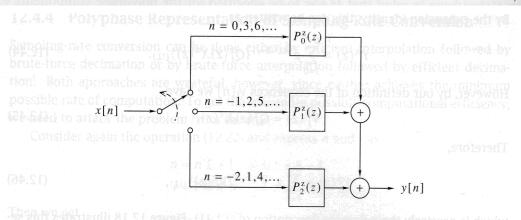


Figure 12.17 Polyphase decomposition of filtering and M-fold decimation with a commutator instead of delays and decimation (shown for M = 3).

Polyphase representation of expansion (interpolation)

❖ Type 2 polyphase

$$H(z) = \sum_{l=0}^{L-1} z^{-(L-1-l)} Q_l(z^L)$$

$$Q_l(z) = P_{L-1-l}(z)$$

$$q_l(n) = h(nL + L - 1 - l)$$

$$v_l(n) = y(nL + L - 1 - l)$$

$$H(z) = \sum_{l=0}^{L-1} z^{-l} P_l(z^L)$$

$$H(z) = \sum_{m=0}^{M-1} z^{-m} P_m(z^M)$$

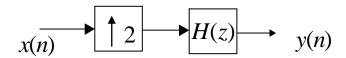
Polyphase representation of expansion

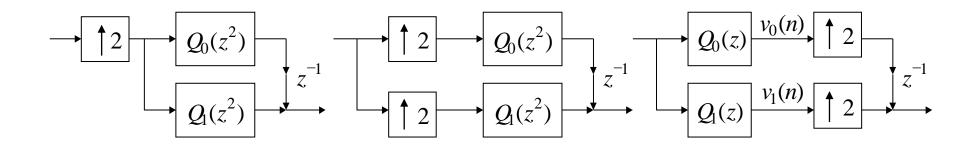
❖ Expander

$$Y(z) = H(z) \cdot X_{E}(z) = \sum_{l=0}^{L-1} z^{-(L-1-l)} Q_{l}(z^{L}) X(z^{L})$$

$$= \sum_{l=0}^{L-1} z^{-(L-1-l)} \{ Q_{l}(z) X(z) \}_{\uparrow L} = \sum_{l=0}^{L-1} z^{-(L-1-l)} \{ V_{l}(z) \}_{\uparrow L}$$

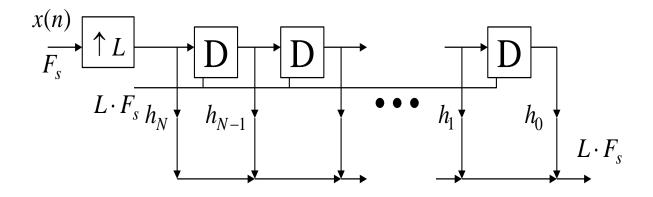
where $V_I(z) = Q_I(z)X(z)$





Polyphase representation of expansion

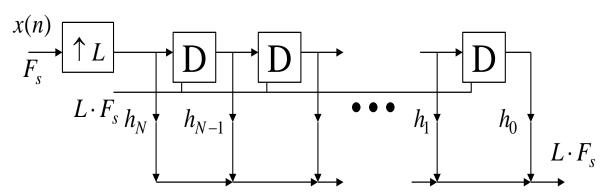
❖ Direct implementation



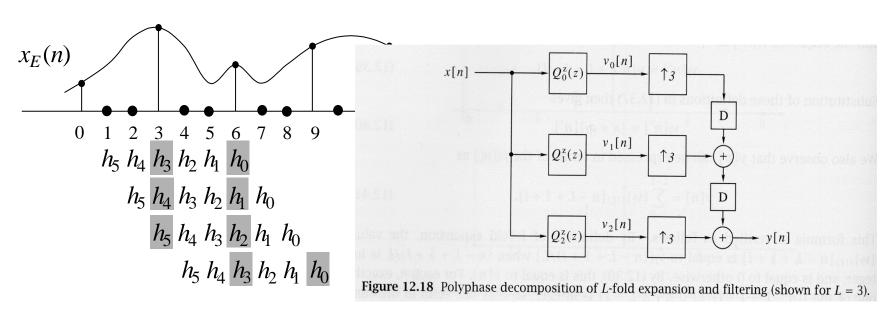
What are the problems with this structure ??

Polyphase representation of expansion

❖ Direct implementation

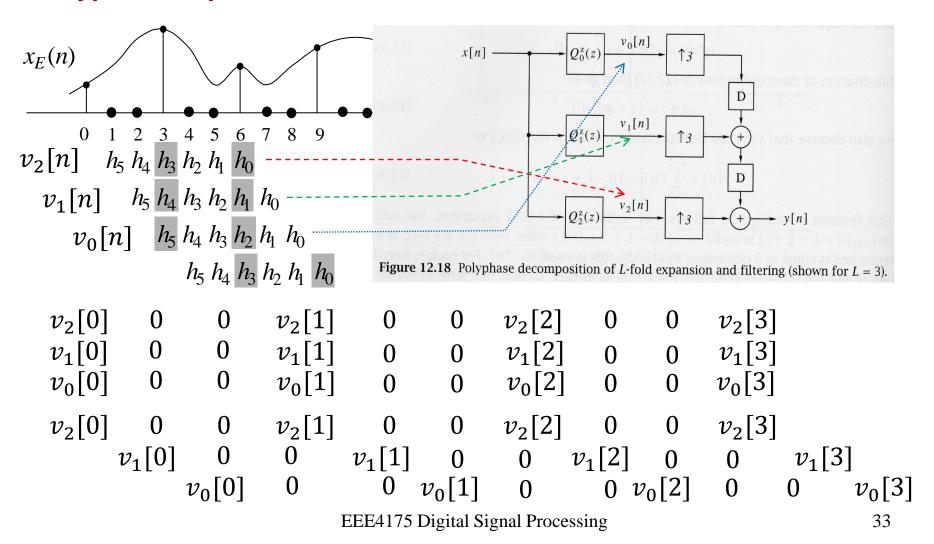


❖ Polyphase implementation



Polyphase representation of expansion

❖ Polyphase implementation



Polyphase representation of expansion

❖ Polyphase implementation: Commutator model

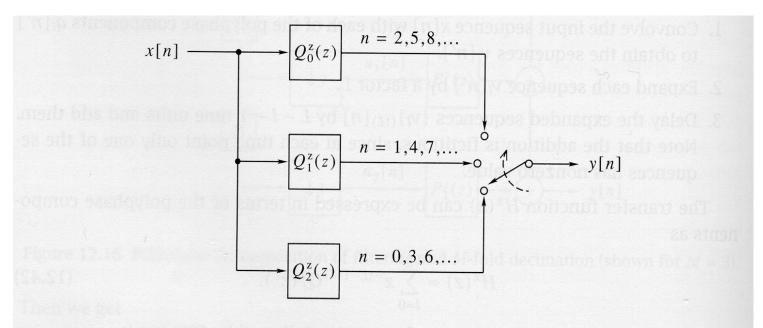


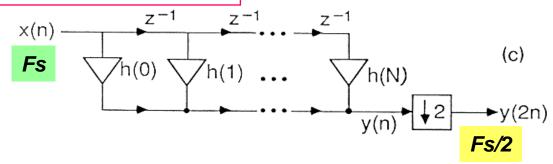
Figure 12.19 Polyphase decomposition of *L*-fold expansion and filtering with a commutator instead of expansion and delays (shown for L = 3).

Summary

Efficient structures for decimation and interpolation filters

Decimation filter: M=2

Direct implementation

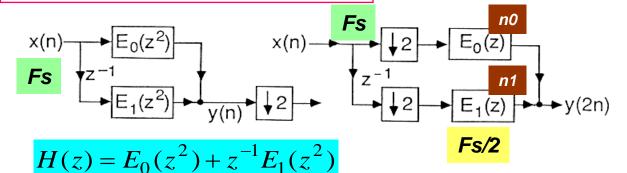


N+1 multiplications and N additions at Fs

(N+1) MPUs and N APUs

During the odd clock cycles, resting

Polyphase implementation: Type 1



N+1=n0+n1+2 multiplications and N additions at Fs/2 = (N+1)/2 multiplications and N/2 additions at Fs

(N+1)/2 MPUs and N/2 APUs

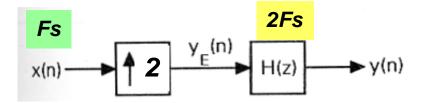


Summary

Efficient structures for decimation and interpolation filters

Interpolation filter: L=2

Direct implementation



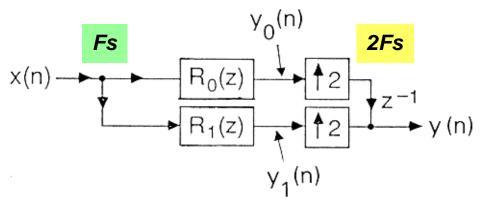
2(N+1) MPUs and 2N APUs

Half of the samples are zero

Polyphase implementation: Type 2

Fs
$$R_0(z^2)$$
 Z^{-1} $R_1(z^2)$

$$H(z) = z^{-1}R_0(z^2) + R_1(z^2)$$



(N+1) MPUs and (N-1) APUs

$$\bigvee y_1(0) y_0(0) y_1(1) y_0(1) y_1(2) y_0(2)$$

Summary

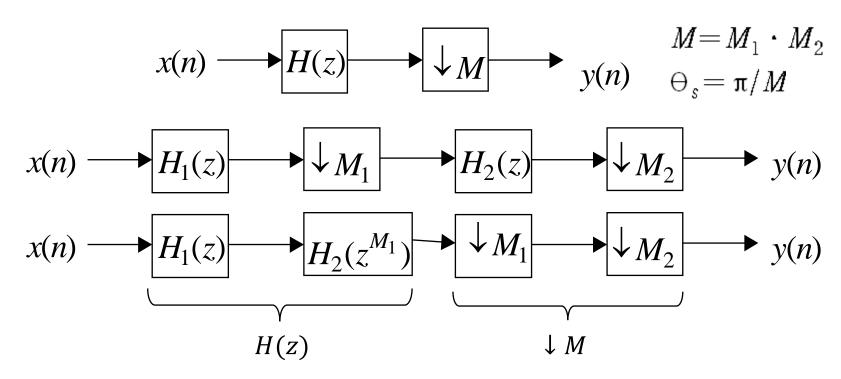
Summary

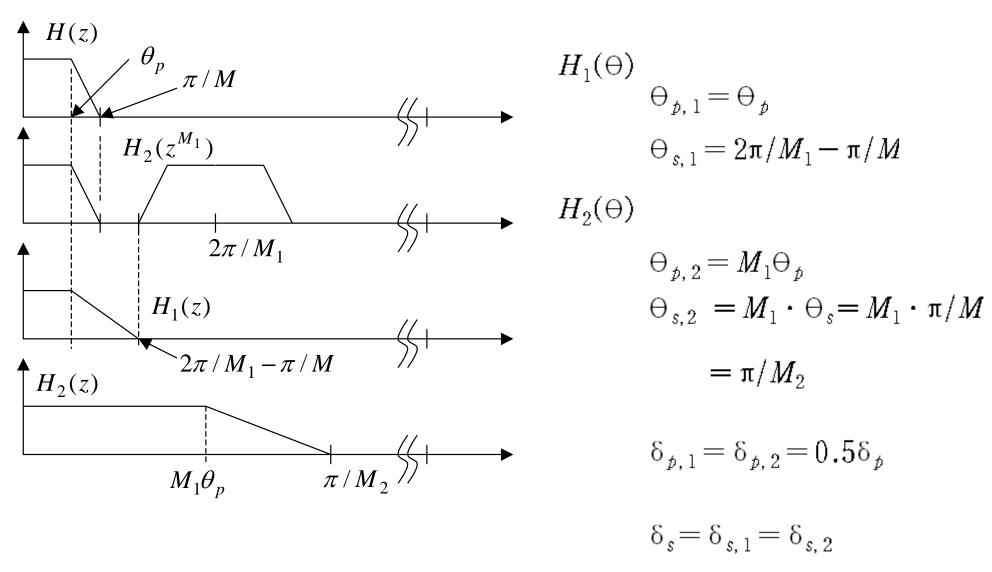
Ex: M=3, L=2; M/L=1.5

Multistage schemes

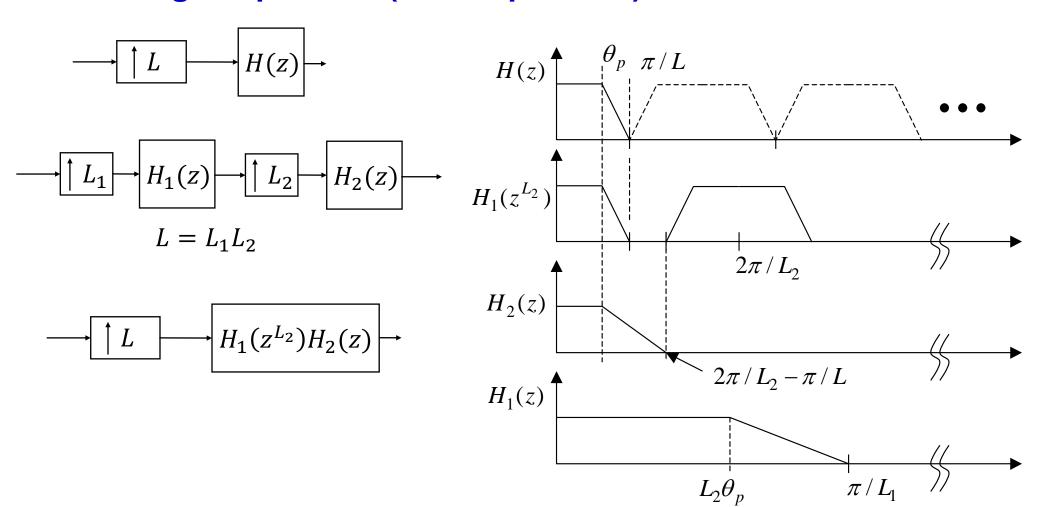
- Lower rate operation
- **❖** Lower computation amount: Simple filter spec

Multistage decimation





Multistage Expansion (or interpolation)

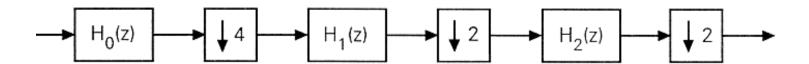


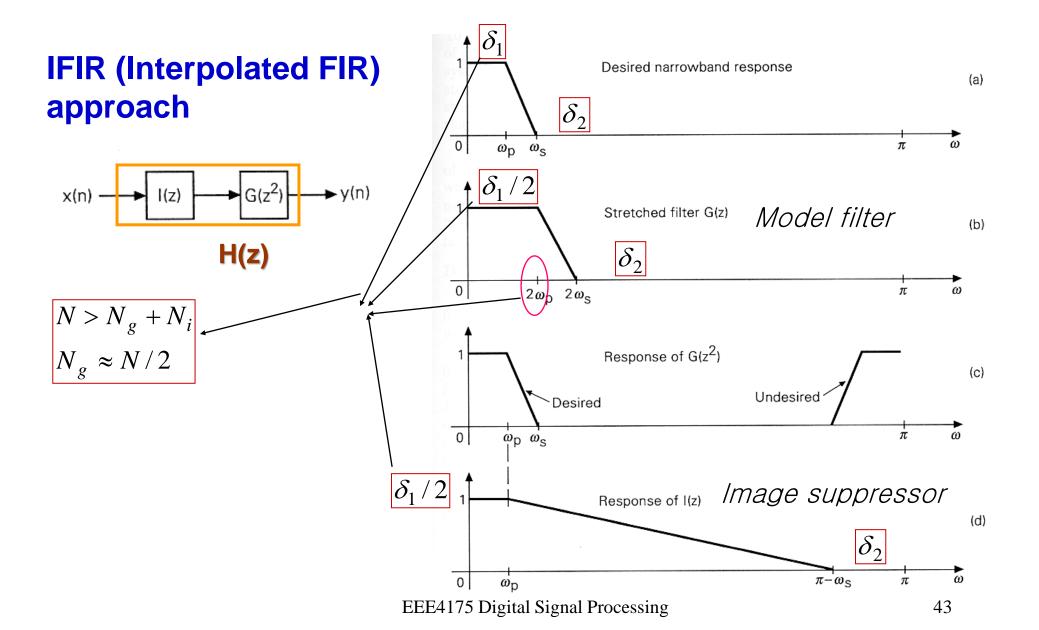
Motivation of multistage implementation

❖ Length of a linear phase FIR filter

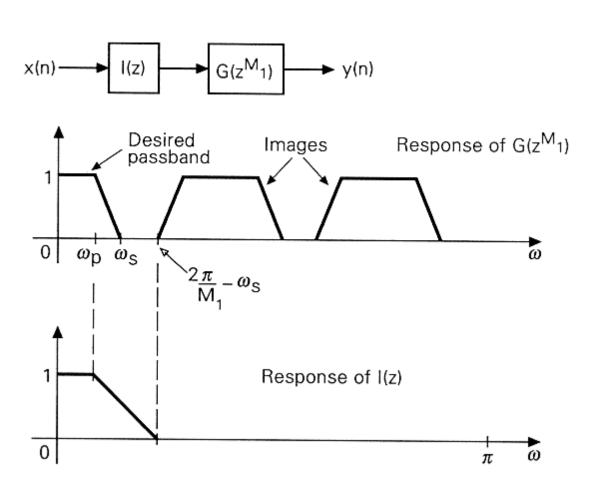
$$N \approx \frac{D(\delta_1, \delta_2)}{\Delta f}$$

❖ Multistage implementation helps to reduce the overall filter length.





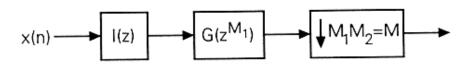
IFIR (Interpolated FIR) approach

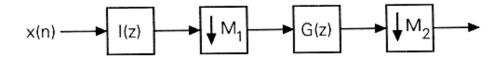


Optimum # of stages ?

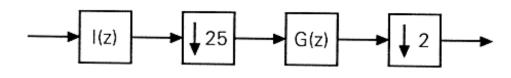
Neuvo. Et al. [1984]

Multistage design of decimation filter





Design example 4.4.2

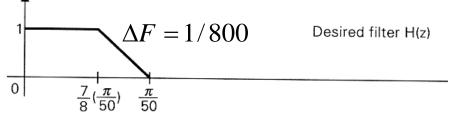


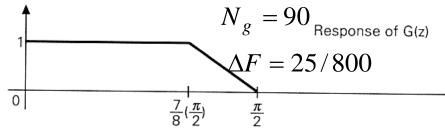
$$F_s = 8KHz$$

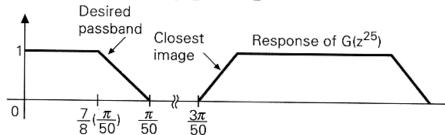
$$\delta_1 = 0.01, \quad \delta_2 = 0.001$$

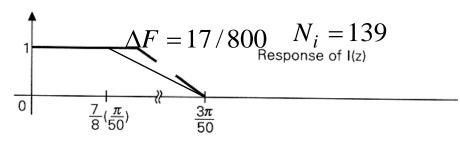
$$F_1 \approx 70 Hz$$
, $F_2 \approx 80 Hz$

$$N = 2028$$
 $2\pi \frac{80}{9V} = \frac{\pi}{50}$







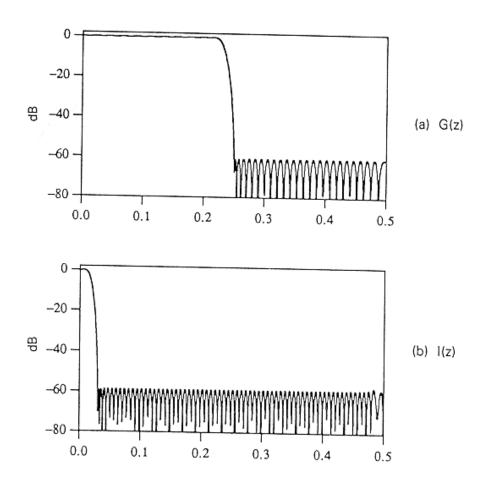


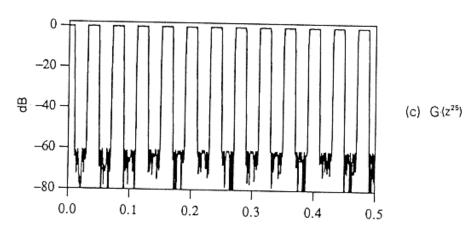
Multistage design of decimation filter

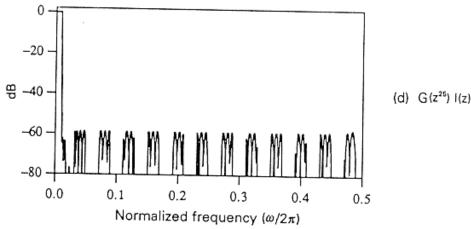
Design example 4.4.2

		Multistage Design		
	Direct design $H(z)$	G(z)	I(z)	Total
Filter order	2,028	90	139	2,389
MPUs	≈21	0.92	2.8	3.72
APUs	≈41	1.8	5.56	7.36
Mul per sec (8 kHz)	168,000			29,760
Add per sec (8 kHz)	328,000	-		58,880

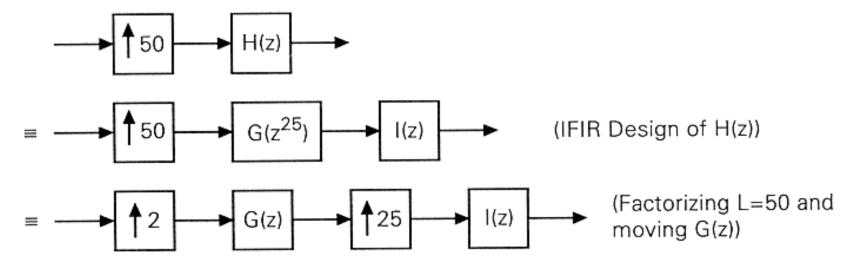
Multistage design of decimation filter







Multistage design of interpolator



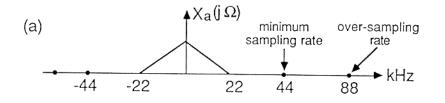
Digital audio

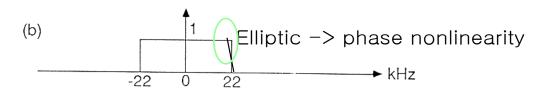
- ***** A/D
- **❖ D/A**
- Fractional sampling rate conversion

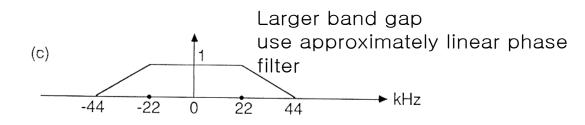
Studio: 48KHz CD mastering: 44.1KHz

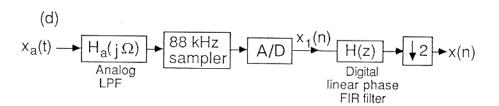
Broadcasting: 32KHz

48K -- 44.1K: L=441, M=480

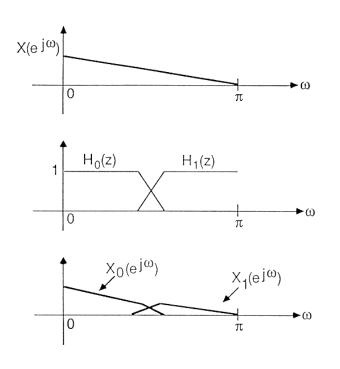








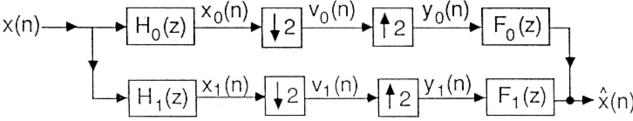
Subband coding of speech and image signals



DPCM, ADPCK: Jayant and Noll, 1984

Image compression: subband coding Woods and O'Neil, 1986 Smith and Eddins, 1990 Woods, 1990

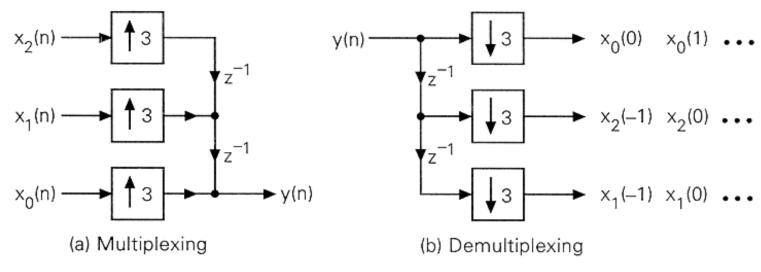
Music signals: DCC Veldhuis, et al., 1989 pp. 3597-3620, ICASSP, 1991 Fettweis, et al., 1990



Analog voice privacy systems Multirate adaptive filters

Shynk [1992]

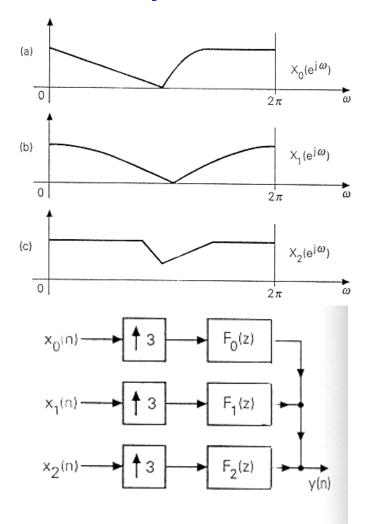
Transmultiplexers

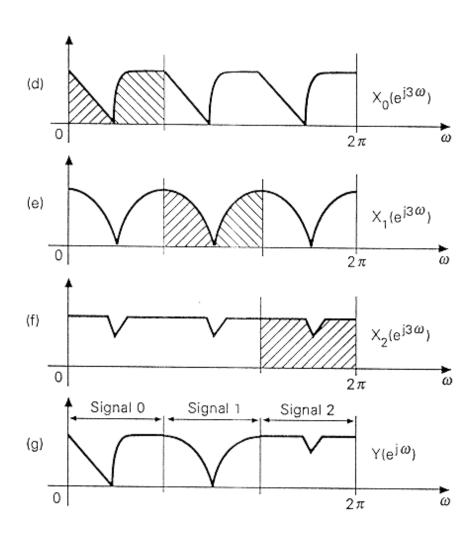


Time domain multiplexing

Demultiplexing

Transmultiplexer structure





Transmultiplexer structure

