Infinite Impulse Response (IIR) Filter Design

Difference Equation and Transfer Function of IIR Filter

$$a_0 y[n] + a_1 y[n-1] + ... + a_N y(n-N) = b_0 x[n] + b_1 x[n-1] + ... + b_M x[n-M]$$

Assume

$$a_0 = 1$$

$$H(z) = \frac{Y(z)}{X(z)} = \frac{b_0 + b_1 z^{-1} + \dots + b_M z^{-M}}{1 + a_1 z^{-1} + \dots + a_N z^{-N}}$$

Analog Filters Design using Lowpass Filter Prototype H_P(s)

This method converts the analog lowpass filter with a cutoff frequency of 1 radian per second, called Lowpass prototype, into practical lowpass, highpass, bandpass, and bandstop filters with their frequency specifications.

$$H_P(s) = \frac{1}{s+1}$$
 Note: **s** is the Laplace Transform (complex) variable

TABLE 8.1 Analog lowpass prototype transformations.

Filter Type	Prototype Transformation	
Lowpass	$\frac{s}{\omega_c}$, ω_c is the cutoff frequency	ω_0 – center frequency
Highpass	$\frac{\omega_c}{s}$, ω_c is the cutoff frequency	
Bandpass	$rac{s^2+\omega_0^2}{sW},\omega_0=\sqrt{\omega_l\omega_h},W=\omega_h-\omega_l$	W-Bandwidth
Bandstop	$rac{sW}{s^2+\omega_0^2},\omega_0=\sqrt{\omega_l\omega_h},W=\omega_h-\omega_l$	

Table Number is in accordance with the Reference Book

Example 1. Prototype Conversion to Practical Analog Filter

Given a lowpass prototype

$$H_P(s) = \frac{1}{s+1},$$

Determine each of the following analog filters

- a) The highpass filter with a cutoff frequency of 40 radians per second.
- b) The bandpass filter with a center frequency of 100 radians per second and bandwidth of 20 radians per second.

Analog lowpass prototype transformations.

Filter Type	Prototype Transformation
Lowpass	$\frac{s}{\omega_c}$, ω_c is the cutoff frequency
Highpass	$\frac{\omega_c}{s}$, ω_c is the cutoff frequency
Bandpass	$\frac{s^2+\omega_0^2}{sW}$, $\omega_0=\sqrt{\omega_l\omega_h}$, $W=\omega_h-\omega_l$
Bandstop	$\frac{sW}{s^2+\omega_0^2}$, $\omega_0=\sqrt{\omega_l\omega_h}$, $W=\omega_h-\omega_l$

)
$$\mu_{P}(s) \rightarrow \mu_{WP}(s)$$

Solution to Example 1:

From the tolole, the transformation of RPF is
$$\frac{\omega_c}{S}$$
. $\omega_c = 40 \frac{\text{rad}}{\text{Fe}}$

$$H_{RP}(S) = \frac{1}{\frac{\omega_c}{S} + 1} = \frac{1}{\frac{40}{S} + 1}$$

Transfor fundion of Andrey to the S-domain

From the table, the transformation of

HPF is
$$\omega_c$$
. $\omega_c = 40 \frac{rad}{sec}$

$$H_{HP}(s) = \frac{1}{\frac{\omega_c}{s}} + 1 = \frac{1}{\frac{40}{s}} + 1$$

$$H_{HP}(s) = \frac{s}{s} + 40$$

$$H_{PF} in the solution of the solution of$$

b) Hp(s) -> HBPF(s)

From the table, the transformation of BPF is
$$\frac{S^2 + \omega_0^2}{SW}$$

$$\omega_0 = |\omega_0| r d |\omega_0|$$
 $\delta w = 20 r d |\omega_0|$

Analog lowpass prototype transformations.

	Filter Type	Prototype Transformation
	Lowpass	$\frac{s}{\omega_c}$, ω_c is the cutoff frequency
Endi multiri] H ar p (6) =]	Highpass	$\frac{\omega_c}{s}$, ω_c is the cutoff frequency
	Bandpass	$\frac{s^2+\omega_0^2}{sW}$, $\omega_0=\sqrt{\omega_l\omega_h}$, $W=\omega_h-\omega_l$
	Bandstop	$\frac{sW}{s^2+\omega_0^2}$, $\omega_0=\sqrt{\omega_l\omega_h}$, $W=\omega_h-\omega_l$

$$H_{BFF}(5)^{2} = \frac{5^{2} + 10^{2} + 1}{5W}$$

$$= \frac{1}{5^{2} + 1000} + 1$$

$$= \frac{305}{5}$$

$$H_{BPE}(s) = \frac{20s}{s^2 + 20s + 10000}$$

The general mapping properties are summarized as following:

- The left-half s-plane is mapped onto the inside of the unit circle of the z-plane.
- 2. The right-half s-plane is mapped onto the outside of the unit circle of the z-plane.
- 3. The positive $j\omega$ axis portion in the s-plane is mapped onto the positive half circle (the dashed-line arrow in Figure 8.8) on the unit circle, while the negative $j\omega$ axis is mapped onto the negative half circle (the dotted-line arrow in Figure 8.8) on the unit circle.

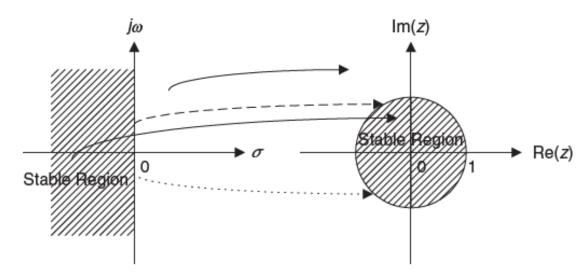


FIGURE 8.8 Mapping between the s-plane and the z-plane by the bilinear transformation.

Bilinear Transformation (BLT)

- Bilinear Transformation converts an analog filter into a digital filter.
- The bilinear transform maps the left half of the complex s-plane to the interior of the unit circle in the z-plane

$$s = \frac{2}{T} \frac{z - 1}{z + 1}$$

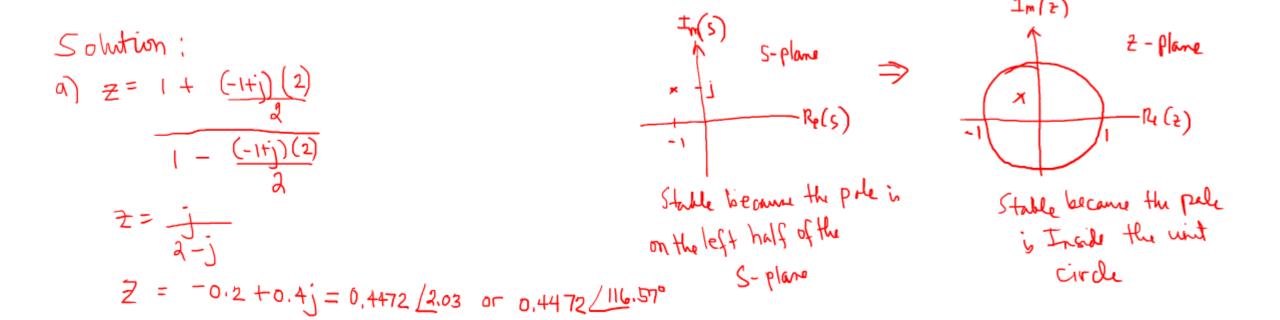
$$z = \frac{1 + sT/2}{1 - sT/2}$$

T=sampling period or sampling interval in second

$$s = \frac{2}{T} \frac{z-1}{z+1}$$
 $z = \frac{1+sT/2}{1-sT/2}$

Example 2. Transforming s to z

a) Given $T=2\sec i$, convert the pole s=-1+j on the s-plane to the z-plane.



Example 2b. Transforming the transfer function $s = \frac{2}{T} \frac{z-1}{z+1}$ $z = \frac{1+sT/2}{1-sT/2}$ from s-domain to z-domain, H(s) to H(z)

$$s = \frac{2}{T} \frac{z-1}{z+1}$$
 $z = \frac{1+sT/2}{1-sT/2}$

Given the analog filter whose transfer function is

$$H(s) = \frac{10}{s+10}$$

Convert it to a digital filter transfer function and difference equation, when the sampling period is T=0.01 sec.

Solution:
$$H(5) \rightarrow H(2)$$

 $H(2) = \frac{10}{2 \left[\frac{2-1}{2+1}\right] + 10}$
 $= \frac{10}{200(2-1) + 10(2+1)}$

Continuation:
$$H(z) = \frac{10(2+1)}{2102 - 190}$$

$$H(z) = \frac{10(2+1)}{2102 - 190}$$

$$H(z) = \frac{10(2+1)}{2102}$$

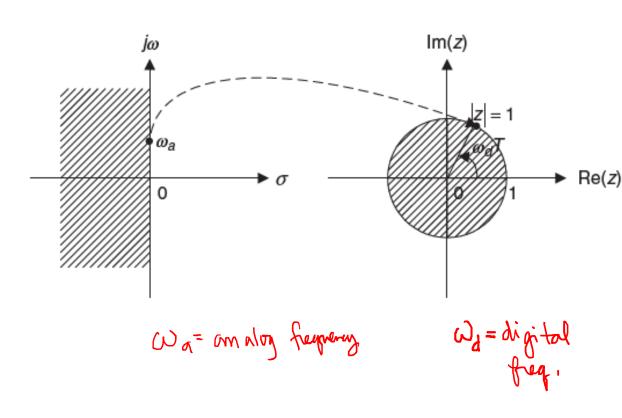
$$H(z) = \frac{10(2+1)}{2102}$$

$$H(z) = \frac{1}{2102}$$

$$H(z) = \frac{1}{21$$

Frequency Mapping between s-plane and the z-plane

We substitute $s = j\omega_a$ and $z = e^{j\omega_d T}$ into the BLT



$$s = \frac{2}{T} \frac{z - 1}{z + 1}$$

$$j\omega_a = \frac{2}{T} \frac{e^{j\omega_d T} - 1}{e^{j\omega_d T} + 1}$$

$$\omega_a = \frac{2}{T} \tan\left(\frac{\omega_d T}{2}\right)$$

The bilinear transform maps the left half of the complex s-plane to the interior of the unit circle in the z-plane

$$s = \frac{2}{T} \frac{z - 1}{z + 1}$$

$$s = \frac{2}{T} \frac{z - 1}{z + 1}$$

$$s = \frac{2}{T} \frac{e^{j\omega_d T}}{e^{j\omega_d T} - 1}$$

$$s = \frac{2}{T} \frac{e^{j\omega_d T} - 1}{e^{j\omega_d T} + 1}$$

$$s = \frac{2}{T} \tan\left(\frac{\omega_d T}{2}\right)$$

IIR Filter Design Procedure using Bilinear Transformation

Step 1. Given the digital filter frequency specifications, prewarp the digital frequency specifications to the analog frequency specifications.

For the lowpass filter and highpass filter:

$$\omega_a = \frac{2}{T} \tan \left(\frac{\omega_d T}{2} \right).$$

For the bandpass filter and bandstop filter:

$$\omega_{al} = \frac{2}{T} \tan\left(\frac{\omega_l T}{2}\right), \ \omega_{ah} = \frac{2}{T} \tan\left(\frac{\omega_h T}{2}\right)$$

where

$$\omega_0 = \sqrt{\omega_{al}\omega_{ah}}, \ W = \omega_{ah} - \omega_{al}$$

 ω_{α} = analog freq. (cut-off)

T= sampling period

 ω_d = digital freq. (cut-off)

 ω_{o} = center freq

W = bandwidth

Step 2. Perform the prototype transformation using the lowpass prototype $H_p(s)$.

Analog lowpass prototype transformations.

Filter Type	Prototype Transformation
Lowpass	$\frac{s}{\omega_c}$, ω_c is the cutoff frequency
Highpass	$\frac{\omega_c}{s}$, ω_c is the cutoff frequency
Bandpass	$\frac{s^2+\omega_0^2}{sW}$, $\omega_0=\sqrt{\omega_l\omega_h}$, $W=\omega_h-\omega_l$
Bandstop	$\frac{sW}{s^2+\omega_0^2}$, $\omega_0=\sqrt{\omega_l\omega_h}$, $W=\omega_h-\omega_l$

Step 3. Substitute the BLT to obtain the digital filter

$$s = \frac{2}{T} \frac{z - 1}{z + 1}$$

Example3. Design using BLT

$$H_P(s) = \frac{1}{s+1}.$$

Analog lowpass prototype transformations.

Filter Type	Prototype Transformation
Lowpass	$\frac{s}{\omega_c}$, ω_c is the cutoff frequency
Highpass	$\frac{\omega_c}{s}$, ω_c is the cutoff frequency
Bandpass	$\frac{s^2+\omega_0^2}{sW},\omega_0=\sqrt{\omega_l\omega_h},W=\omega_h-\omega_l$
Bandstop	$rac{sW}{s^2+\omega_0^2},\omega_0=\sqrt{\omega_l\omega_h},W=\omega_h-\omega_l$

Use the given $H_p(s)$ and the BLT to design a corresponding digital IIR lowpass filter with a cutoff frequency of 15 Hz and a sampling rate of 90 Hz.

Write the transfer function and difference equation of the designed IIR Filter.

Step 2 Perform the prototype transformation

$$H_{LP}(S) = \frac{1}{S} + 1 = \frac{\omega_c}{5 + \omega_c}$$

where ω_c is the prevented onelogy they, ω_a .

that is, $\omega_c = \frac{\omega_a}{103.923}$
 $H_{LP}(S) = \frac{60\sqrt{3}}{5 + 103.923}$

Continuation.
Step 3. Apply the BLT
$$H_{LP}(s) = \frac{60\sqrt{3}}{5+60\sqrt{3}} = \frac{103.923}{5+103.923}$$

 $H_{Q}(s) \rightarrow H(Z)$
 $H(Z) = \frac{103.923}{5+103.923} \Big|_{S = \frac{2}{T} \left[\frac{2-1}{2+1}\right]}$
 $= \frac{103.923}{\frac{2}{100} \left[\frac{2-1}{2+1}\right] + 103.923}$
 $= \frac{103.923}{180(2-1) + 103.923(2+1)}$

$$= \frac{103.923(21)}{283.9232} = \frac{283.9232}{283.9232}$$

$$\frac{1}{283.9232} = \frac{7(2)}{283.9232} = \frac{0.366 + 0.3662^{-1}}{1 - 0.2682^{-1}}$$

y[n] - 0.268 y n[-1] = 0.366 x[n] + 0.366x[n-1]

%Matlab Implementation:

Fs=90;

[num,den]=lp2lp([1],[1 1],103.923)

[b,a]=bilinear(num,den,Fs)

| Loefficient of Coefficient of Learns
| Loefficient of Learns
| Loefficient

```
>> Fs=90;
>> [num,den]=lp2lp([1],[1 1],103.923);
>> [b,a]=bilinear(num,den,Fs)
   0.3660
             0.3660
    1.0000
            -0.2679
```

Other Mathematical Functions

- Butterworth Function
- Chebyshev Function
- Bessel Function
- Elliptic Function

Mathematical Functions

- **Bessel Function** -a mathematical function used to produce the most linear phase response of all IIR filters with no consideration of the frequency magnitude response.
- Butterworth Function a mathematical function used to produce maximally flat filter magnitude responses with no consideration of phase linearity or group delay variations. Filter designs based on a Butterworth function have no amplitude ripple in either the passband or the stopband. Unfortunately, for a given filter order, Butterworth designs have the widest transition region of the most popular filter design functions.
- Chebyshev Function a mathematical function used to produce passband, or stopband, ripples constrained within fixed bounds. There are families of Chebyshev functions based on the amount of ripple such as 1 dB, 2 dB, and 3 dB of ripple. Chebyshev filters can be designed to have a frequency response with ripples in the passband and flat stopbandband (Chebyshev Type I), or flat passband and ripples in the stopband (Chebyshev Type II). Chebyshev filters cannot have ripples in both the passband and the stopband. Digital filters based upon Chebyshev functions have steeper transition region roll-off but more nonlinear phase response characteristics than Butterworth filters.
- Elliptic Function a mathematical function used to produce the sharpest roll-off for a given number of filter taps. However, filters designed using elliptic functions, also called *Cauer filters*, have the poorest phase linearity of the most common IIR filter design functions. The ripple in the passband and stopband are equal with elliptic filters.

Formula for the computation of IIR Filter Order

$$A_P dB = -20 \cdot \log_{10} \left(\frac{1}{\sqrt{1 + \varepsilon^2}} \right)$$

$$A_s dB = -20 \cdot \log_{10} \left(\frac{1}{\sqrt{1 + \varepsilon^2 v_s^{2n}}} \right)$$

$$\varepsilon^2 = 10^{0.1A_p} - 1$$

$$n \ge \frac{\log_{10} \left(\frac{10^{0.1A_s} - 1}{\varepsilon^2} \right)}{[2 \cdot \log_{10} (v_s)]}$$

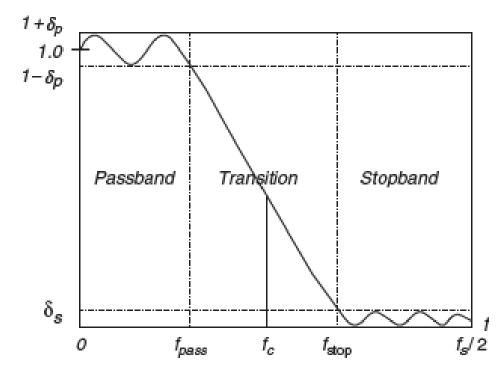
 $A_P \ dB = -20 \cdot \log_{10} \left(\frac{1}{\sqrt{1 + \varepsilon^2 v_s^{2n}}} \right) \qquad n = \text{IIR filter order}$ $A_p \ dB = -20 \cdot \log_{10} \left(\frac{1}{\sqrt{1 + \varepsilon^2 v_s^{2n}}} \right) \qquad n = \text{IIR filter order}$ $A_p \ dB - \text{passband ripple at the normalized stopband frequency edge}, \ v_S = 0$ $\varepsilon - \text{absolute ripple specification}$

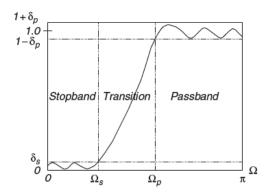
 $v_{\rm S}$ – normalized stopband edge

$$\delta_p \ dB = 20 \cdot \log_{10} (1 + \delta_p)$$
$$\delta_s \ dB = -20 \log_{10} (\delta_s)$$

 δ_p _ripple (fluctuation) of the frequency magnitude response in the passband δ_s _ripple of the frequency magnitude response in the stopband

 f_{pass} – passband frequency f_{stop} – stopband frequency f_{C} – cutoff frequency

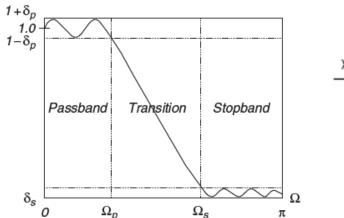




Magnitude response of the normalized highpass filter.

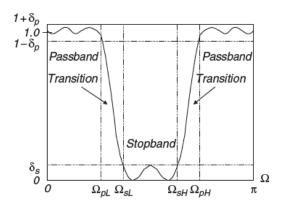


Frequency Magnitude Response and Filter Symbol

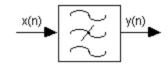


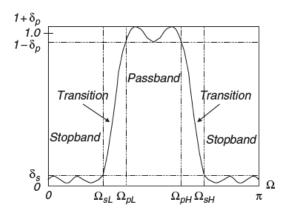


Magnitude response of the normalized lowpass filter.



Magnitude of the normalized bandstop filter.





Magnitude response of the normalized bandpass filter.

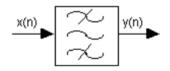


TABLE 8.1 Analog lowpass prototype transformations.

Filter Type	Prototype Transformation
Lowpass	$\frac{s}{\omega_c}$, ω_c is the cutoff frequency
Highpass	$\frac{\omega_c}{s}$, ω_c is the cutoff frequency
Bandpass	$\frac{s^2+\omega_0^2}{sW}$, $\omega_0=\sqrt{\omega_l\omega_h}$, $W=\omega_h-\omega_l$
Bandstop	$\frac{sW}{s^2+\omega_0^2}$, $\omega_0=\sqrt{\omega_l\omega_h}$, $W=\omega_h-\omega_l$

Table Number is in accordance with the Reference Book

TABLE 8.3 3 dB Butterworth lowpass prototype transfer functions ($\varepsilon = 1$)

n	$H_P(s)$
1	$\frac{1}{s+1}$
2	$\frac{1}{s^2+1.4142s+1}$
<i>3</i>	$\frac{s^3 + 2s^2 + 2s + 1}{1}$
5	$s^4 + 2.6131s^3 + 3.4142s^2 + 2.6131s + 1$ $s^5 + 3.2361s^4 + 5.2361s^3 + 5.2361s^2 + 3.2361s + 1$
6	$\frac{1}{s^6 + 3.8637s^5 + 7.4641s^4 + 9.1416s^3 + 7.4641s^2 + 3.8637s + 1}$

TABLE 8.4 Chebyshev lowpass prototype transfer functions with 0.5 dB ripple ($\varepsilon = 0.3493$)

n	$H_P(s)$
1	$\frac{2.8628}{s+2.8628}$
2	$\frac{1.4314}{s^2+1.4256s+1.5162}$
3	$\frac{0.7157}{s^3 + 1.2529s^2 + 1.5349s + 0.7157}$
4	$\frac{0.3579}{s^4 + 1.1974s^3 + 1.7169s^2 + 1.0255s + 0.3791}$
5	$\frac{0.1789}{s^5 + 1.1725s^4 + 1.9374s^3 + 1.3096s^2 + 0.7525s + 0.1789}$
6	$\frac{0.0895}{s^6 + 1.1592s^5 + 2.1718s^4 + 1.5898s^3 + 1.1719s^2 + 0.4324s + 0.0948}$

TABLE 8.5 Chebyshev lowpass prototype transfer functions with 1 dB ripple ($\varepsilon = 0.5088$)

n	$H_P(s)$
1	$\frac{1.9652}{s+1.9652}$
2	$\frac{0.9826}{s^2+1.0977s+1.1025}$
3	$\frac{0.4913}{s^3 + 0.9883s^2 + 1.2384s + 0.4913}$
4	$\frac{0.2456}{s^4 + 0.9528s^3 + 1.4539s^2 + 0.7426s + 0.2756}$
5	$\frac{0.1228}{s^5 + 0.9368s^4 + 1.6888s^3 + 0.9744s^2 + 0.5805s + 0.1228}$
6	$\frac{0.0614}{s^6 + 0.9283s^5 + 1.9308s^4 + 1.20121s^3 + 0.9393s^2 + 0.3071s + 0.0689}$

Table Number is in accordance with the Reference Book

TABLE 8.6 Conversion from analog filter specifications to lowpass prototype specifications.

Analog Filter Specifications	Lowpass Prototype Specifications
Lowpass: ω_{ap} , ω_{as}	$v_p = 1, v_s = \omega_{as}/\omega_{ap}$ $v_s = 1, v_s = \omega_{as}/\omega_{ap}$
Highpass: ω_{ap} , ω_{as} Bandpass: ω_{apl} , ω_{aph} , ω_{asl} , ω_{ash}	$v_p = 1, v_s = \frac{\omega_{ap}}{\omega_{ash} - \omega_{asl}}$ $v_p = 1, v_s = \frac{\omega_{ash} - \omega_{asl}}{\omega_{aph} - \omega_{apl}}$
$\omega_0 = \sqrt{\omega_{apl}\omega_{aph}}, \ \omega_0 = \sqrt{\omega_{asl}\omega_{ash}}$ Bandstop: $\omega_{apl}, \ \omega_{aph}, \ \omega_{asl}, \ \omega_{ash}$	$v_p = 1, v_s = \frac{\omega_{aph} - \omega_{apl}}{\omega_{ash} - \omega_{asl}}$
$\omega_0 = \sqrt{\omega_{apl}\omega_{aph}},~\omega_0 = \sqrt{\omega_{asl}\omega_{ash}}$	wasn—wasi

Table Number is in accordance with the Reference Book

Example 4. Design using BLT (Filter Order is not given)

Design a digital lowpass Butterworth filter with the following specifications:

- 1. 3 dB attenuation at the passband frequency of 1.5 kHz
- 2. 10 dB stopband attenuation at the frequency of 3 kHz
- 3. Sampling frequency of 8,000 Hz.

Step 10) Calculate the Premarged Analogy freq (STF) Calculate the 6 rder
$$\omega_a = \frac{7}{T} + tam(\frac{\omega_d T}{2}) = 2F_5 + tam(\frac{2\pi F}{F_5})$$
 $\omega_{ap} = 2(8000) + tam(\frac{\pi}{8000}) = |D_1691 \times |D_2700| |D_2691 \times |D_3800| |D_2691 \times |D_3800| |D_2691 \times |D_3800| |D_3$

Example 4. (Continuation)

$$H_{p}(s) = \frac{1}{S+1} \qquad H_{p}(s) \longrightarrow H_{LPF}(s)$$

$$H_{LPF}(s) = \frac{1}{S+1} = \frac{1}{\frac{S}{10.691 \times 10^{3}}} + 1$$

$$M_{RP}(s) = \frac{10.691 \times 10^{3}}{\frac{S}{10.691 \times 10^{3}}}$$

$$S = \frac{2}{T} \left[\frac{2-1}{2+1} \right] = 2^{\frac{1}{5}} \left[\frac{2-1}{2+1} \right]$$

$$H(z) = \frac{10.691 \times 10^{3}}{2(800) \left(\frac{2-1}{2+1} \right)} + \frac{10.691 \times 10^{3}}{2}$$

$$H(z) = \frac{10.691 \times 10^{3}(z+1)}{1600(z-1) + 10.691 \times 10^{3}(z+1)}$$

$$H(z) = \frac{Y(7)}{X(z)} = 0.40055 + 0.40055 = 0$$

$$Y(2)[1-0.193912^{-1}] = X(2)[0.400557]$$

$$y(n) = 0.198919[n-1] = 0.40055 \times [n] + 0.40055 \times [n-1]$$

$$ayb 9 x = b = [0.40055 0.40055]$$

$$ayb 9 x = a = [1 -0.19891]$$

$$filter(b,a, signal)$$

diff

MATLAB Implementation of Example 4

```
%Design of IIR Butterworth Lowpass Filter (Example 1)
%Two methods are presented
clf;
clear;
fc=1500;
Fs=8000;
%Method 1. Using command butter
order = 1;
Wc = 2*fc/Fs; %Normalizing the frequencies. Note that pi is already included in the butter command.
[b,a]=butter(order,Wc,'low') %Calculation of filter coefficients
%Method 2. Using the lp2lp and bilinear commands
[num,den]=lp2lp([1],[1 1],10.691*10^3); % Complete step 2
[B,A]=bilinear(num,den,Fs) % Complete step 3
%Plotting the filter response
freqz(b,a,512,Fs); %The 512 is the MATLAB default for number of evaluation points
title('Magnitude and Phase response of IIR Butterworth Lowpass filter');
```

Exercise.

• Design a first order digital highpass Chebyshev filter with a cutoff frequency of 3kHz and 1dB ripple on the passband using a sampling frequency of 8kHz.

Reference

• Tan, L. (2013). Digital signal processing: fundamentals and applications (2nd ed.). Amsterdam: Elsevier