# Filter Banks II

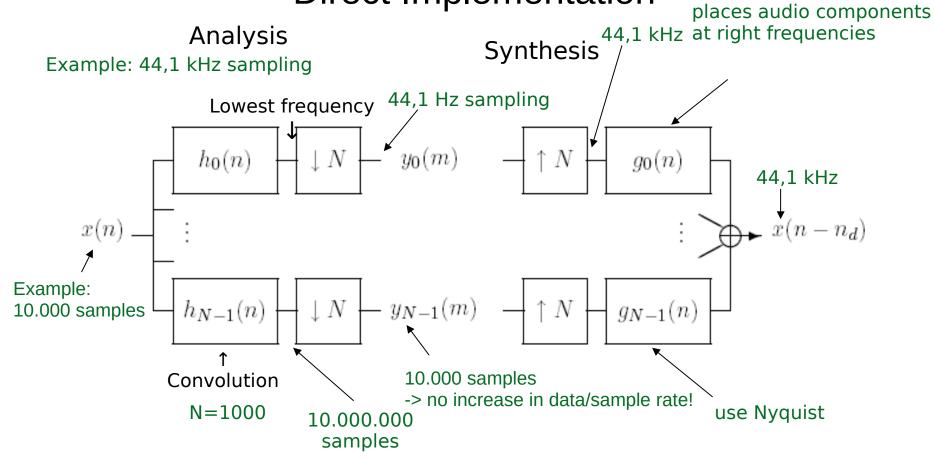
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# Critically sampled Analysis and Synthesis Filter Bank, Direct Implementation







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# Modulated Filter Banks - Extending the DCT

Last time we saw that the DCT4 corresponds to a filter bank with impulse responses for the analysis here in time reversed form to simplify the right hand side:

$$h_k(N-1-n) = \cos\left(\frac{\pi}{N}\left(k+\frac{1}{2}\right)\left(n+\frac{1}{2}\right)\right)$$

For subband k and time index n both in the range of 0,...N-1.

With the help of a "baseband prototype" or "window" h(n) (independent of k):

 $h(n) = \begin{cases} 1 & n = 0...N - 1 \\ 0 & else \end{cases}$ 

We can now re-write this as a "modulated filter",

$$h_k(N-1-n) = h(n) \cdot \cos\left(\frac{\pi}{N} \left(k + \frac{1}{2}\right) \left(n + \frac{1}{2}\right)\right)$$

With k=0,...N-1, but now with  $-\infty < n < \infty$ 

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window function allows

to improve filter`s parameters like stopband attenuation and transition band

So called **Modulated Filters** as part of a **Modulated Filter Bank** are defined to have the following general form:

$$h_k(n) = h(n) \cdot \Phi_k(n)$$

- h(n) window function (not necessarily limited in length)
- $\Phi_k(n)$  modulation function, for instance the cosine function

frequency index





Another example of filters for so-called Cosine Modulated Filter Banks:

$$h_k(n) = h(n) \cdot \cos\left(\frac{\pi}{N}(k+0.5)(n+0.5)\right)$$

 With the cosine modulation, the resulting frequency responses (using the DTFT) of the filters in the filter bank are:

$$H_{k}(\omega) = H(\omega) * \frac{1}{2} \left[ \delta \left[ \omega - \frac{\pi}{N} \left( k + \frac{1}{2} \right) \right] + \delta \left[ \omega + \frac{\pi}{N} \left( k + \frac{1}{2} \right) \right] \right]$$

Multiplication in time becomes convolution in frequency

Delta functions from cosine term





$$=H\left(\omega-\frac{\pi}{N}\left(k+\frac{1}{2}\right)\right)+H\left(\omega+\frac{\pi}{N}\left(k+\frac{1}{2}\right)\right)$$
Shift in frequency

• Hence: Modulated filter banks obtain their filters by shifting a "baseband filter" h(n) in frequency  $-\pi < \omega < \pi$ .

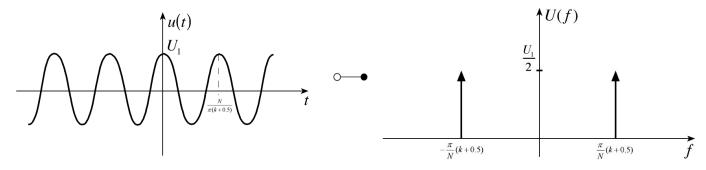
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 As a result, we need to design only h(n) with high stopband attenuation and perfect reconstruction.

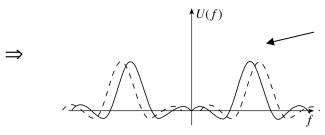




# Modulated Filter Banks: Frequency Shifts



The subbands of the filter bank are frequencyshifted versions of the window frequency response:

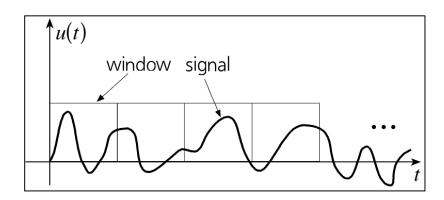


Place passband in frequency, depending on the modulation function, for Subbands k and k+1.

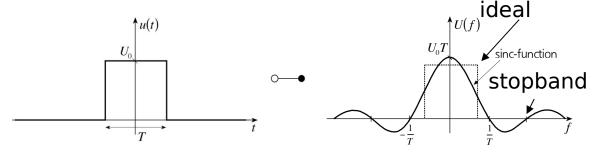




### Modulated Filter Banks: The Window Function



Frequency response of the rectangular window function of the DCT:





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#### Improve filter banks:

- make window longer
- different window shape

Examples (all have the same principle):

- TDAC (time domain aliasing cancellation) (Princen and Bradley 1986&1987)
- LOT (lapped orthogonal transform) (Malvar 1989)
- MDCT (modified DCT) (Bernd Edler 1988)





## Fast Implementation: Analysis Polyphase Matrix

Remember: the analysis polyphase matrix is:

$$\underline{\underline{H}}(z) = \begin{bmatrix} H_{0,0}(z) & H_{0,1}(z) & \cdots \\ H_{1,0}(z) & H_{1,1}(z) \\ \vdots & \ddots & \\ & \vdots & & \\ & & \\ & & & \\ & & & \\ & & \\ & & & \\ & & \\ & & & \\ &$$

with the analysis polyphase components

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$$H_{k,n}(z) = \sum_{m=0}^{\infty} h_k(n+mN)z^{-m}$$



### The MDCT Filter Bank

- The so-called MDCT filter bank has a prototype or window length of L=2N, and is defined with its filter impulse responses in the direct implementation as,
- Analysis filters:

$$h_k(L-1-n) = h(n) \cdot \cos\left(\frac{\pi}{N} \cdot (k+\frac{1}{2})(n+\frac{1}{2}-\frac{N}{2})\right) \cdot \sqrt{\frac{2}{N}}$$

Synthesis filters:

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$$g_k(n) = g(n) \cdot \cos\left(\frac{\pi}{N} \cdot \left(k + \frac{1}{2}\right) \left(n + \frac{1}{2} - \frac{N}{2}\right)\right) \cdot \sqrt{\frac{2}{N}}$$

for n=0.....2N-1: k=0.....N-1.





### The MDCT Filter Bank

The resulting Analysis Polyphase matrix is

$$\underbrace{\underline{H}}(z) = \begin{bmatrix} h_0(0) + z^{-1}h_0(N) & h_1(0) + z^{-1}h_1(N) & \dots \\ h_0(1) + z^{-1}h_0(N+1) & h_1(1) + z^{-1}h_1(N+1) \\ \vdots & \ddots & \dots \\ h_{N-1}(N-1) + z^{-1}h_{N-1}(2N-1) \end{bmatrix}$$
 Still square matrix, still

- observe: this  $h_k(n)$  has length 2N, and is more general than the rectangular window (not just 1 or 0)
- H(z) is composed of 1st order polynomials
- Goal: find "good" h(n)



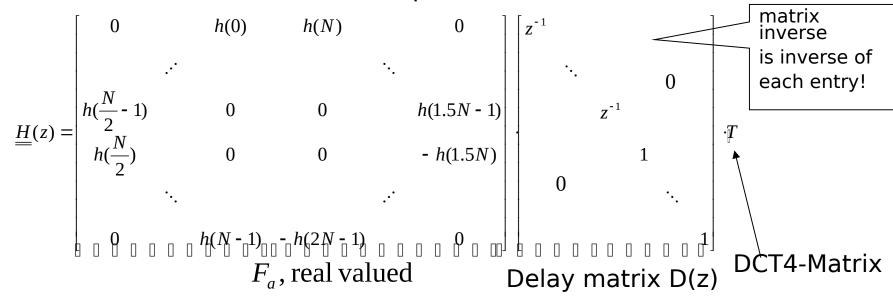


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invertible, NxN

### MDCT, Fast Implementation

Fortunately, the MDCT polyphase matrix can be decomposed into a product of simpler matrices, hence easier to invert to obtain perfect reconstruction:



$$\begin{bmatrix} 1 & 0 \\ 2 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 2 \\ 0 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 4 \\ 0 & 9 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 \\ 2 & 0 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 1/2 & 1/3 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ 0 & 1 \end{bmatrix}$$

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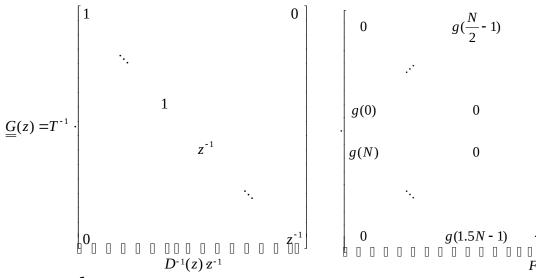
### MDCT, Fast Implementation

- Observe the diamond shaped form of the matrix  $F_a(z)$  and the sparse structure
- Beneficial for an efficient implementation



# MDCT synthesis, Fast Implementation • The MDCT synthesis Polyphase matrix can be

 The MDCT synthesis Polyphase matrix can be similarly decomposed into a product of matrices. Needs to be the inverse and a delay for Perfect Reconstruction (PR).



 $z^{-1}$ : Delay by one time step (past)

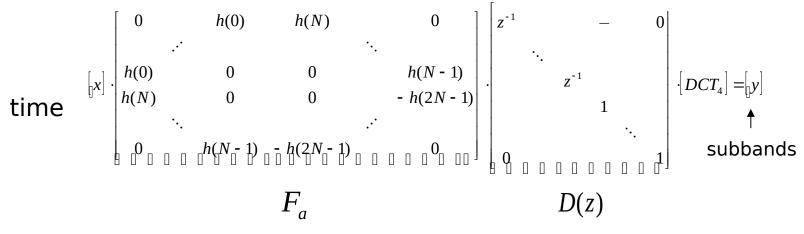
z: Looking into the future  $\rightarrow$  non-causal  $\rightarrow$  not practical hence mult. with  $z^{-1}$  (delay!)  $\rightarrow$  cause of signal delay

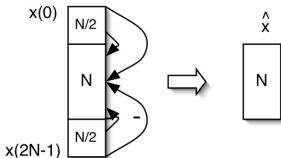
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g(N-1)

# Graphical Interpretation of Analysis Matrix $F_{a}$





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- "Folding" the upper and lower quarter of the signal into a length N block (aliasing components)
- Invertible by matrix inversion containing overlap-add





### MDCT, Perfect Reconstruction

- DCT matrix T and the delay matrix D(z) are easily invertible for perfect reconstruction.
- System Delay results from making inverse of D(z)
  causal (one block), and the blocking delay of N-1 samples.
- $F_a$  is also easily invertible, with some simple matrix algebra:

$$g(n) = \frac{h(n)}{h(n)h(2N-1-n) + h(N+n)h(N-1-n)}$$

$$g(N+n) = \frac{h(N+n)}{h(n)h(2N-1-n) + h(N+n)h(N-1-n)}$$

Determinant in the denominator

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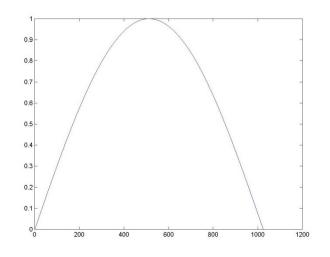
with n = 0, ..., N-1





### MDCT Filter Banks, Sine Window

- Modified Discrete Cosine Transform (MDCT): g(n)=h(n) ⇒ Denominator=1
- Example which fulfils this condition:
   Sine window



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$$h(n) = \sin(\frac{\pi}{2N}(n+0.5))$$
 for  $n=0,...,2N-1$ 

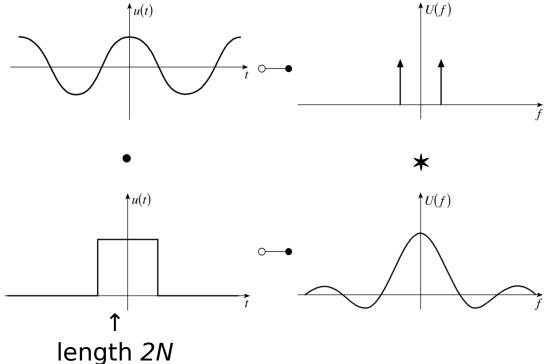
System delay=2N-1=1023 for N=512 (from the delay matrices, 1 block of N, and the blocking delay of N-1)

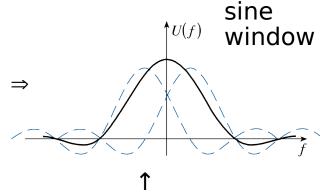


### Sine-Window Frequency Response

#### sinusoidal function

 Modulation of a rectangular window of length 2N





Better attenuation outside of passband than with simple sinc

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### MDCT, Advantages

- Improved frequency responses, higher stopband attenuation
- Easy to design filter banks with many subbands

(for instance N=1024 for audio coding)

 Efficient implementation with the shown sparse matrices and a fast DCT. Important for large number of subbands, as in audio coding.

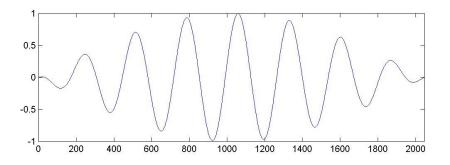


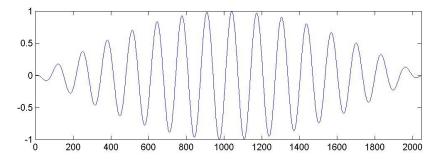


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### MDCT Filter Banks, Impulse Responses

Examples: filter impulse responses  $h_{7}(n)$ ,  $h_{15}(n)$ , N=1024 bands, sine window.



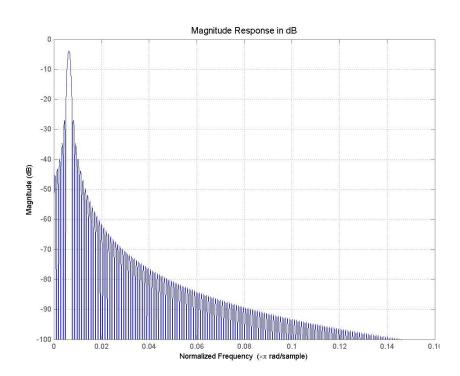


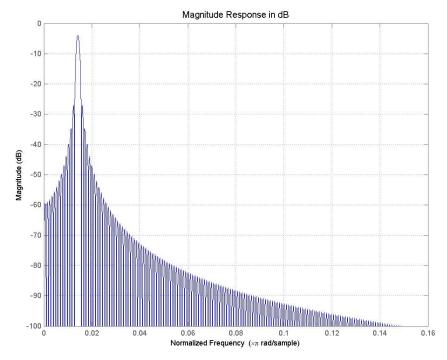
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### MDCT Filter Banks, Frequency Responses





Magnitude response 7th band

Magnitude response 15th band

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indeed better filters!





## Python Examples

 Next is a time-frequency representation, a spectrogram, which displays time on the vertical axis, and which shows the magnitude of the FFT coefficients as different colors:

Python pyrecspecwaterfall.py

- **Observe**: This shows the time-frequency nature of filter banks (of which the FFT is a special example). You have both, time and frequency dependencies.
- Next improved, with the MDCT





## Python Examples

• This is an example for the MDCT filter bank. You see a decomposition of the audio signal into MDCT subbands. These subbands can then be processed, for instance we set every subband except for a few to zero. Then we display the result as a spectrogram waterfall diagramm, and use the inverse/synthesis MDCT for reconstrution and play the resulting sound back:

```
python pyrecplayMDCT.py
python pyrecplayfastMDCT.py
```

- **Observe:** The MDCT does not have those symmetric 2 sides, it only has one side of the spectrum, with the lowest frequencies on the left side, and the hightest on the right.
- If we only keep a few subbands, it sounds muffled or "narrowband".





# Extending the Length of the MDCT

- Longer filters are obtained with higher order polynomials in the polyphase matrix
- Approach to obtain easily invertible polyphase matrices
- multiply MDCT polyphase matrix with more easily invertible matrices with polynomials of 1st order
- To control the resulting system delay: design different matrices with different needs for delay to make them causal





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### Extending the Length

 Take the MDCT Polyphase matrix with a general window function h(n) (not nec. Sine window):

$$\underline{\underline{H}}_{MDCT}(z)$$

This matrix contains polynomials of first order.
 Multiply it with another matrix with
 polynomials of first order (Schuller, 1996,
 2000):

$$L(z) \cdot \underline{\underline{H}}_{MDCT}(z)$$





## Extending the Length

- This matrix L(z) needs to have a form such that again a modulated filter bank results.
- Diamond shaped form needs to be maintained





# Extending the Length, Zero-Delay Matrix

- This matrix fulfills the conditions
- Zero-Delay Matrix:

$$L(z) = \begin{bmatrix} z^{-1}l_0 & & & & & & 1 \\ & \ddots & & & \ddots & \\ & & z^{-1}l_{N/2-1} & 1 & \\ & & 1 & 0 & \\ & & \ddots & & \ddots & \\ 1 & & & & 0 \end{bmatrix}$$



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## Extending the Length, Zero-Delay Matrix

 Its inverse is <u>causal</u>, hence does not need a delay to make it causal:

$$L^{-1}(z) = \begin{bmatrix} 0 & & & & & 1 \\ & \ddots & & & \ddots & \\ & & 0 & 1 & & \\ & & 1 & -z^{-1}l_{N/2-1} & & \\ & & \ddots & & \ddots & \\ 1 & & & -z^{-1}l_0 \end{bmatrix}$$

still increases filter length!

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### Extending the Length, Zero-Delay Matrix

- Observe: Since the matrix has a causal inverse, it can increase the filter length of the resulting filter bank without increasing the system delay!
- Hence adds zeros inside unit circle
- The coefficients h(n) and  $l_n$  don't affect the delay or the PR property, but the frequency response of the resulting filter bank
- Coefficients need to be found by numerical optimization.





## Extending the Length, Maximum-Delay Matrix

- Consider the following matrix
- Maximum-Delay Matrix:

$$H(z) = z^{-1}L(z^{-1})$$

Its inverse and delay for causality is

$$H^{-1}(z) \cdot z^{-2} = z^{-1}L^{-1}(z^{-1})$$

 Observe: This matrix and its inverse need a delay of 2 blocks to make it causal.

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Hence adds zeros outside the unit circle





## Extending the Length, Design Method

- Determine the total number of Zero-Delay Matrices and Maximum-Delay Matrices according to the desired filter length
- Determine the number of Maximum-Delay
   Matrices according to the desired system Delay
- Determine the coefficients of the matrices with numerical optimization to optimize the frequency response

**Example:** python pyrecplayfastLDFB.py

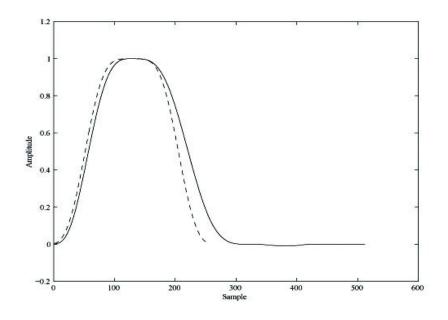


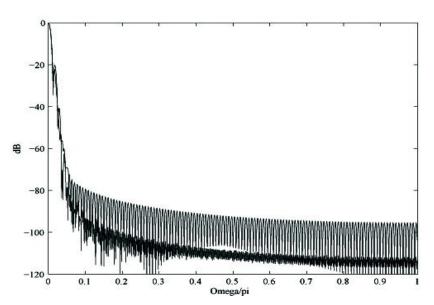




### Example

- Comparison for 128 subbands.
- Dashed line: Orthogonal filter bank, filter length 256, system delay 255 samples.
- Solid line: Low delay filter bank, length 512, delay 255





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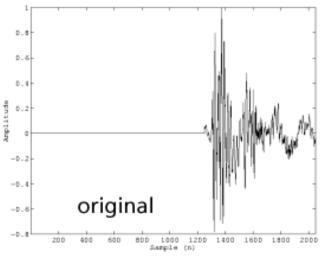


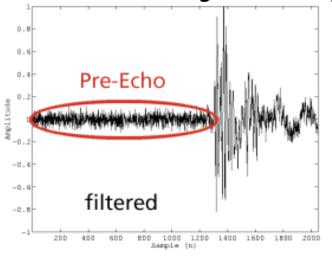
## **Block Switching**

 Problem: In audio coding, Pre-echoes appear

before transients

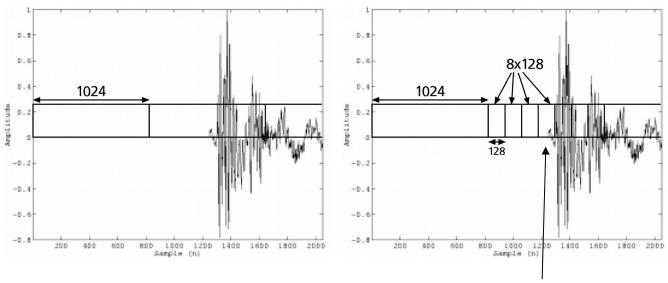
- reason: blocks too long (too many





## **Block Switching**

 Approach: for fast changing signals use block switching to lower number of subbands



less noise spread in time!

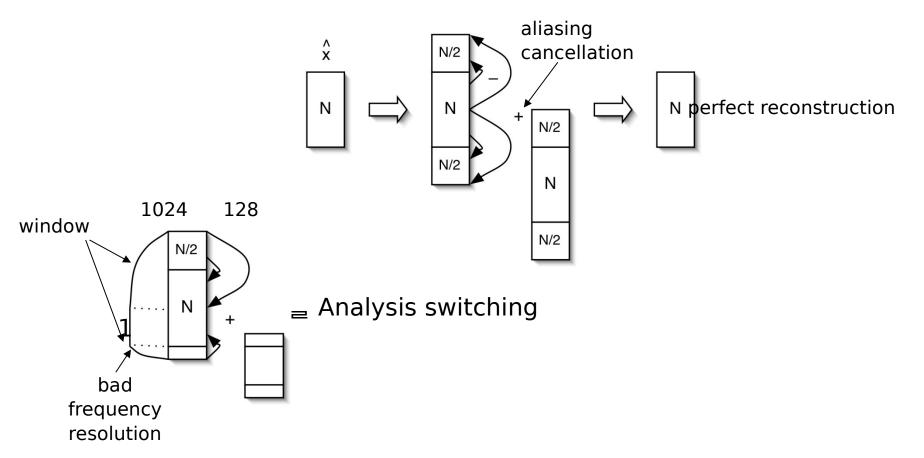
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# Accommodate Overlap-Add for Block Switching



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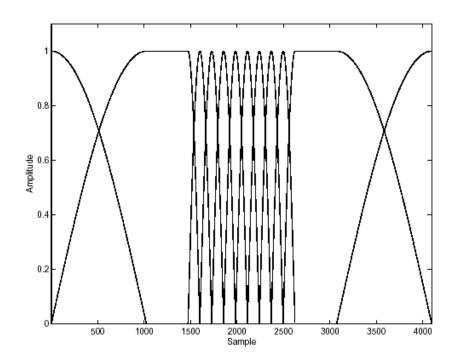
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## Block Switching

- Sequence of windows for switching the number of sub-bands
- Shorter windows → better resolution

window value *h(n)* 

both, analysis and synthesis





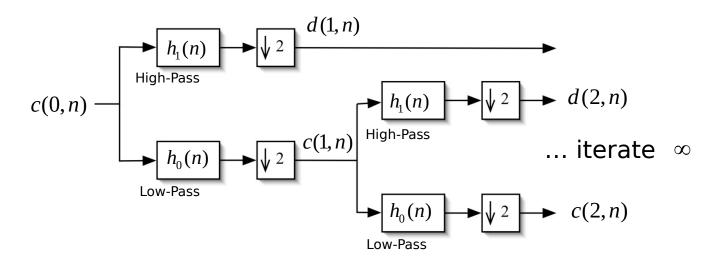
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#### Wavelets, QMF Filter Banks

- Iterate 2-band system
- See also: Wavelet Packets (more general)
- Problem: Aliasing propagation reduces frequency selectivity!
- Important in image coding, but no big role in Audio Coding









- Application: QMF filter banks, Wavelets,...
- Analysis polyphase for a 2-band filter bank:

$$\underline{\underline{H}}(z) = \begin{bmatrix} H_{0,0}(z) & H_{0,1}(z) \\ H_{1,0}(z) & H_{1,1}(z) \end{bmatrix}$$

- Observe: $H_{0,0}(z)$  contains the even coefficients of the low pass filter, and  $H_{1,0}(z)$  its odd coefficients.
- Accordingly for the high pass filter





 Given the analysis filters, the synthesis filters can be obtained by inverting the analysis polyphase matrix,

$$\underline{\underline{H}}^{-1}(z) = \frac{1}{Det(\underline{\underline{H}}(z))} \begin{bmatrix} H_{1,1}(z) & -H_{0,1}(z) \\ -H_{1,0}(z) & H_{0,0}(z) \end{bmatrix}$$

 Observe: If the analysis filters have a finite impulse response (FIR), and the synthesis is desired to also be FIR, the determinant of the polyphase matrix needs to be a constant or a delay!



$$\det(\underline{\underline{H}}(z)) = H_{1,1}(z)H_{0,0}(z) - H_{0,1}(z)H_{1,0}(z)$$
= const or a delay

 Observe: This is the output of the lower band of the filter bank if the input signal is

$$\underline{x}(z) = \left[ H_{1,1}(z), - H_{0,1}(z) \right]$$

- Hence the determinant can be formulated as a convolution
- This input is the high band filter coefficients, with the sign of the even coefficients flipped and switched places with the odd coefficients.





- Since this represents a critically sampled filter bank, the result represents every second sample of the convolution of the low band filter with the correspondingly modified high band filter.
- This modified high band filter is a low band filter (every second sample sign flipped).
- The desired output of this downsampled convolution is a single pulse (corresponding to a constant or a delay), hence flat in frequency
- Another interpretation: correlation of the 2 signals, where the even lags that appear after downsampling are zero, except for the one pulse





#### QMF (Quadrature Mirror Filter)

- This suggests a simple design strategy:
  - Design a low pass filter for analysis and synthesis
  - Obtain the high pass filters by flipping the low pass filters every second coefficient

analysis FB: 
$$h_1(n) = (-1)^n h_0(n)$$
  $n = 0,1,...,N-1$ 

Synth. low pass: 
$$g_0(n) = h_0(n)$$

synth. FB high pass: 
$$g_1(n) = -h_1(n)$$

 This is an early two band filter bank: QMF, Quadrature Mirror Filter (Croisier, Esteban, Galand, 1976)

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For more than 2 bands: GQMF (Cox, 1986), PQMF





### QMF (2)

 Sign flipping to obtain the high band filter leads to the polyphase components:

$$H_{0,1}(z) = H_{0,0}(z)$$
  
 $H_{1,1}(z) = H_{1,0}(z)$ 

- The resulting determinant is:  $\det(\underline{\underline{H}}(z)) = H_{1,1}(z)H_{0,0}(z) H_{0,1}(z)H_{1,0}(z)$  $= -2H_{0,1}(z)H_{0,0}(z)$
- Observe: This cannot be made a constant or delay for finite polynomials of order 1 or greater, hence no PR for finite length filters!





### QMF (3)

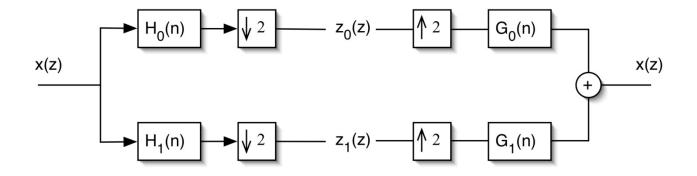
- The QMF accounts for the sign flipping in the determinant equation.
- But not for the trading places of even and odd coefficients
- Hence: No Perfect Reconstruction (only for simple Haar and IIR filters)
- High stopband attenuation needed to keep reconstruction error small
- Numerical optimization to obtain

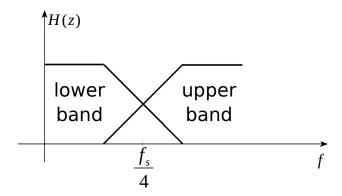
$$\left|H_0(e^{j\omega})\right|^2 + \left|H_1(e^{j\omega})\right|^2 \approx 1$$





# QMF (4)

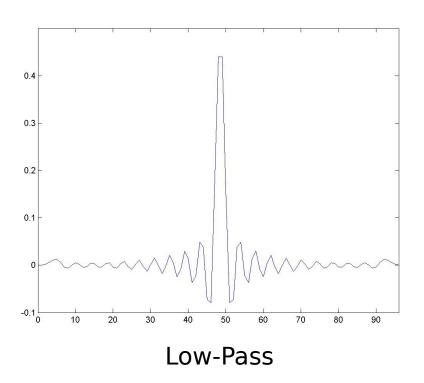


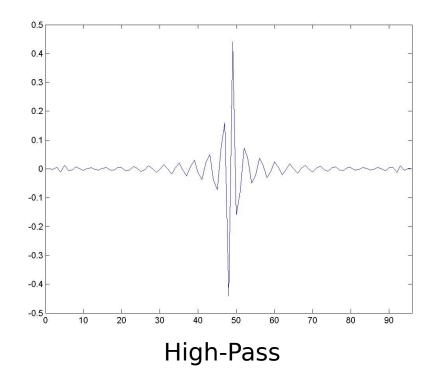






## QMF: Example with Impulse Response of Length 96





# CQMF (1): Conjugate QMF

 To also accommodate for the trading places of odd and even coefficients, a natural choice is to also reverse the temporal order of the synthesis filter.

$$h_1(n) = -h_0(L-1-n)(-1)^n$$

With L: filter length, and

$$g_0(n) = h_0(n)$$

$$g_1(n) = -h_1(n)$$

Introduced e.g. by Smith, Barnwell, 1984





## CQMF (2)

For the polyphase components this means

$$H_{0,1}(z) = -z^{-L/2}H_{0,0}(z^{-1})$$
  
 $H_{1,1}(z) = z^{-L/2}H_{1,0}(z^{-1})$ 

And the input for our determinant calculation is

$$\underline{x}(z) = z^{-L/2} [H_{1,0}(z^{-1}), H_{0,0}(z^{-1})]$$

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 This corresponds exactly to the time reversed low band filter!





#### **CQMF**

Let's define

$$A(z) = H_{1,0}(z^{-1})H_{0,0}(z)$$

The determinant is now

$$\det(\underline{\underline{H}}(z)) = H_{1,1}(z)H_{0,0}(z) - H_{0,1}(z)H_{1,0}(z)$$
$$= z^{-L/2}(A(z) + A(z^{-1}))$$

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 Observe: This can be a constant if all even coefficients of A(z) are zero, except for the center coefficient!





## CQMF (3)

- Remember: the determinant was the output of the low band with this input
- Hence: Every second sample of the convolution of the low band filter with its time reversed version.
- This is equal to every second value of the autocorrelation function of the low band filter!
- Determinant is a constant or a delay: only one sample of this downsampled autocorrelation function (all even coefficients) can be unequal zero (most even coefficients are zero)





## CQMF (4)

- The Determinant is a constant means:
  - The zeroth autocorrelation coefficient is a constant (unequal 0), and all other even coefficients must be zero.
  - Called Nyquist filter property
  - -> Design method





## CQMF (5)

z-transform of ACF of low pass filter
-> power spectrum

 In other terms: Define P(z) as the z-transform of this autocorrelation function, the Power Spectrum:

$$P(z) := H_0(z) \cdot H_0(z^{-1})$$

- Then all nonzero coefficients of *P(z)* are the zeroth coefficient and the odd coefficients.
- As a result:

The odd coefficients cancel

$$P(z) + P(-z) = const$$
Frequency reversal

This is also called the halfband filter property. Design approach: Design P(z) accordingly, then H(z)





## Pseudo-QMF (PQMF)

- So far we only had 2 subband QMF filter banks
- Only for the 2-band case we get perfect reconstruction (in the CQMF case)
- The PQMF extents the QMF approach to N>2 subbands
- But it has only "Near Perfect Reconstruction", meaning a reconstruction error by the filter bank
- It is modulated filter band (like the MDCT), using a baseband prototype filter h(n) (a lowpass)





#### **PQMF**

 Its analysis filters are given by the impulse responses (L being the length of the impulse response)

$$h_k(n) = h(n)\cos\left(\frac{\pi}{N}\cdot(k+0.5)(n+0.5-\frac{L}{2}+(-1)^k\frac{\pi}{4})\right)$$

 It is an (almost) orthogonal filter bank, which means that the synthesis filter impulse responses are simply the time inverses of the analysis impulse responses,

$$g_k(n)=h_k(L-1-n)$$





#### **PQMF**

Its baseband prototype filters h(n) are now designed such that aliasing cancels between adjacent neighbouring bands,

$$\left|H(e^{j\Omega})\right|^2 + \left|H(e^{j(\pi/N-\Omega)})\right|^2 = 1, \text{ for } 0 < \left|\Omega\right| < \frac{\pi}{2N}$$

 beyond the adjacent bands, the attenuation should go towards infinity,

$$\left|H(e^{j\Omega})\right|^2 = 0, \text{ for } \left|\Omega\right| > \frac{\pi}{N}$$

This leads to "Near Perfect Reconstruction" (there is a reconstruction error)





#### **PQMF**

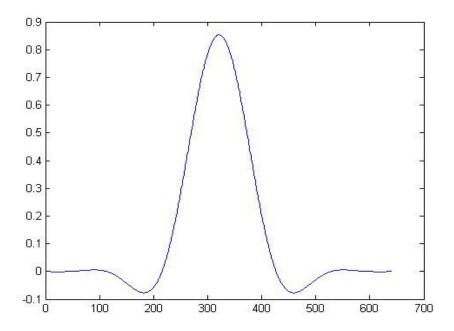
- The PQMF filter bank is used in MPEG1/2 Layer I and II and III. There it has N=32 subbands and filter length L=512
- Also used in MPEG 4 for so-called SBR (Spectral Band Replication) and for parametric sourround coding. There it has N=32 or N=64 subbands, and filter length L=320 or L=640





## **PQMF** used in MPEG4

Impulse response of the baseband prototype (the window), with N=64 and L=640





## **PQMF** used in MPEG4

Frequency response of the baseband prototype (the window)

