

(*

Traits of a PolyEma Direct Differencer.

The impulse response of a continuous--time direct differencer is the derivative of a reference low--pass impulse response.

Key traits of a continuous--time direct differencer are:

- 1) net pos/neg area after
taking the derivative of a poly--ema impulse response
- 2) gauge correction to convert from net gauge to unit gauge,
and then to delta gauge
- 3) effective wireframe difference interval
- 4) gain correction of an integrated direct differencer

*)

(* mth order low-pass polyema with location correction (tau / m) *)

$$\text{HPEma}[s_, m_] := \frac{1}{(1 + s \tau / m)^m};$$

$$\text{HPEmaGainSq}[\omega_, \tau_, m_] := \frac{1}{\left(1 + \left(\frac{\omega \tau}{m}\right)^2\right)^m};$$

$$\text{HPEmaGainSqSimp}[x_, m_] := \frac{1}{\left(1 + x / m^2\right)^m};$$

(* make lists *)

HPEmas = List[HPEma[s, 2], HPEma[s, 3], HPEma[s, 4], HPEma[s, 5]];

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(*
  From the transfer function of continuous-time poly-emas:
    1) compute the impulse response
    2) find  $t_p$ , the time of the peak weight of the impulse response
*)
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(* compute  $h(t)$  for each order *)
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hPEmas = Map[Function[H, InverseLaplaceTransform[H, s, t]], HPEmas];
"Poly-ema impulse responses for orders 2:5 ->"
hPEmas
```

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(* compute  $t_p$  such that  $h'(t_p) = 0$  *)
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tpeaksolns = Map[Function[h, Last[Solve[D[h, t] == 0, t]]], hPEmas];
tpeaks = t /. tpeaksolns;
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"time  $t_p$  such that  $h[t_p]$  is maximum ->"
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tpeaks
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"weight at  $h[t_p]$  ->"
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MapThread[Function[{x, y}, x /. y], {hPEmas, tpeaksolns}]
MapThread[Function[{x, y}, N[x /. y]], {hPEmas, tpeaksolns}]
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Poly-ema impulse responses for orders 2:5 ->
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$$\left\{ \frac{4 e^{-\frac{2t}{\tau}} t}{\tau^2}, \frac{27 e^{-\frac{3t}{\tau}} t^2}{2 \tau^3}, \frac{128 e^{-\frac{4t}{\tau}} t^3}{3 \tau^4}, \frac{3125 e^{-\frac{5t}{\tau}} t^4}{24 \tau^5} \right\}$$

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time  $t_p$  such that  $h[t_p]$  is maximum ->
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$$\left\{ \frac{\tau}{2}, \frac{2 \tau}{3}, \frac{3 \tau}{4}, \frac{4 \tau}{5} \right\}$$

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weight at  $h[t_p]$  ->
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$$\left\{ \frac{2}{e \tau}, \frac{6}{e^2 \tau}, \frac{18}{e^3 \tau}, \frac{160}{3 e^4 \tau} \right\}$$

$$\left\{ \frac{0.735759}{\tau}, \frac{0.812012}{\tau}, \frac{0.896167}{\tau}, \frac{0.976834}{\tau} \right\}$$

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(*
  From the transfer function of continuous-time poly-emas:
    1) multiply by s
    2) find  $\omega_p$ , the non-zero frequency at which the gain spectrum is maximum
*)

(* multiply by s *)
"Derivative transfer functions ->"
HDerivPEmas = Map[Function[H, s H], HPEmas]

(* replace s  $\rightarrow$  i  $\omega$  *)
HDerivPEmasOmega = Map[Function[H, H /. {s  $\rightarrow$  i  $\omega$ }], HDerivPEmas];

(* compute gain-squared spectra *)
HDerivPEmaGains =
  Map[Function[H, Simplify[H Conjugate[H], Assumptions  $\rightarrow$  { $\omega \in$  Reals,  $\tau \in$  Reals} ]],
    HDerivPEmasOmega]

(* find  $\omega_p$  such that (s H[s])./(s $\rightarrow$ i $\omega$ ) is a rootSolve *)
"frequencies  $\omega_{soln}$  such that |s H[s]| = 0 ->"
wsolns = Map[Function[f, Solve[D[f,  $\omega$ ] == 0,  $\omega$ ]], HDerivPEmaGains]

"frequency  $\omega_p$  such that |s H[s]| is maximum ->"
wpeaksolns = Map[Function[l, Last[l]], wsolns];
wpeaksolns
N[wpeaksolns]

"value of |s H[s]| at  $\omega_p$  ->"
MapThread[Function[{x, y}, Sqrt[x /. y]], {HDerivPEmaGains, wpeaksolns}]
MapThread[Function[{x, y}, N[Sqrt[x /. y]]], {HDerivPEmaGains, wpeaksolns}]

Derivative transfer functions ->

$$\left\{ \frac{s}{\left(1 + \frac{s\tau}{2}\right)^2}, \frac{s}{\left(1 + \frac{s\tau}{3}\right)^3}, \frac{s}{\left(1 + \frac{s\tau}{4}\right)^4}, \frac{s}{\left(1 + \frac{s\tau}{5}\right)^5} \right\}$$


$$\left\{ \frac{16\omega^2}{(4 + \tau^2\omega^2)^2}, \frac{729\omega^2}{(9 + \tau^2\omega^2)^3}, \frac{65536\omega^2}{(16 + \tau^2\omega^2)^4}, \frac{9765625\omega^2}{(25 + \tau^2\omega^2)^5} \right\}$$

frequencies  $\omega_{soln}$  such that |s H[s]| = 0 ->

$$\left\{ \left\{ \omega \rightarrow 0 \right\}, \left\{ \omega \rightarrow -\frac{2}{\tau} \right\}, \left\{ \omega \rightarrow \frac{2}{\tau} \right\} \right\}, \left\{ \left\{ \omega \rightarrow 0 \right\}, \left\{ \omega \rightarrow -\frac{3}{\sqrt{2}\tau} \right\}, \left\{ \omega \rightarrow \frac{3}{\sqrt{2}\tau} \right\} \right\},$$


$$\left\{ \left\{ \omega \rightarrow 0 \right\}, \left\{ \omega \rightarrow -\frac{4}{\sqrt{3}\tau} \right\}, \left\{ \omega \rightarrow \frac{4}{\sqrt{3}\tau} \right\} \right\}, \left\{ \left\{ \omega \rightarrow 0 \right\}, \left\{ \omega \rightarrow -\frac{5}{2\tau} \right\}, \left\{ \omega \rightarrow \frac{5}{2\tau} \right\} \right\} \right\}$$

frequency  $\omega_p$  such that |s H[s]| is maximum ->

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$$\left\{ \left\{ \omega \rightarrow \frac{2}{\tau} \right\}, \left\{ \omega \rightarrow \frac{3}{\sqrt{2} \tau} \right\}, \left\{ \omega \rightarrow \frac{4}{\sqrt{3} \tau} \right\}, \left\{ \omega \rightarrow \frac{5}{2 \tau} \right\} \right\}$$

$$\left\{ \left\{ \omega \rightarrow \frac{2.}{\tau} \right\}, \left\{ \omega \rightarrow \frac{2.12132}{\tau} \right\}, \left\{ \omega \rightarrow \frac{2.3094}{\tau} \right\}, \left\{ \omega \rightarrow \frac{2.5}{\tau} \right\} \right\}$$

value of $|s H[s]|$ at $\omega_p \rightarrow$

$$\left\{ \sqrt{\frac{1}{\tau^2}}, \frac{2 \sqrt{\frac{1}{\tau^2}}}{\sqrt{3}}, \frac{3}{4} \sqrt{3} \sqrt{\frac{1}{\tau^2}}, \frac{16 \sqrt{\frac{1}{\tau^2}}}{5 \sqrt{5}} \right\}$$

$$\left\{ \sqrt{\frac{1}{\tau^2}}, 1.1547 \sqrt{\frac{1}{\tau^2}}, 1.29904 \sqrt{\frac{1}{\tau^2}}, 1.43108 \sqrt{\frac{1}{\tau^2}} \right\}$$

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(*
  From the transfer function of continuous-time poly-emas:
    1) multiply by s
    2) compute the impulse response, the derivative of the low-pass reference
    3) confirm that the gain of h'(t) is zero
*)

(* multiply by s *)
"s H[s] transfer functions ->"
HDerivPEmas

(* compute the inverse laplace transform to get d/dt h(t) = h'(t) *)
"h'(t) functions ->"
hderivPEmas = Map[Function[H, InverseLaplaceTransform[H, s, t]], HDerivPEmas]

(* confirm that at t_p, h'(t_p) is zero *)
"value of h'(t_p) ought to be zero ->"
MapThread[Function[{x, y}, x /. y], {hderivPEmas, tpeaksolns}]

(* confirm that the gain of h'(t) is zero *)
"gain of h'(t) ought to be zero ->"
netgains =
  Map[Function[h, Integrate[h, {t, 0, ∞}, Assumptions → {τ > 0}]], hderivPEmas]

s H[s] transfer functions ->

$$\left\{ \frac{s}{\left(1 + \frac{s\tau}{2}\right)^2}, \frac{s}{\left(1 + \frac{s\tau}{3}\right)^3}, \frac{s}{\left(1 + \frac{s\tau}{4}\right)^4}, \frac{s}{\left(1 + \frac{s\tau}{5}\right)^5} \right\}$$


h'(t) functions ->

$$\left\{ -\frac{4 e^{-\frac{2t}{\tau}} (2t - \tau)}{\tau^3}, \frac{27 e^{-\frac{3t}{\tau}} t (-3t + 2\tau)}{2\tau^4}, \frac{128 e^{-\frac{4t}{\tau}} t^2 (-4t + 3\tau)}{3\tau^5}, \frac{3125 e^{-\frac{5t}{\tau}} t^3 (-5t + 4\tau)}{24\tau^6} \right\}$$


value of h'(t_p) ought to be zero ->
{0, 0, 0, 0}

gain of h'(t) ought to be zero ->
{0, 0, 0, 0}

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(*
Integrate $h'(t)$ on $[0, t_p]$. Of course, this is just:

$$\int_0^{t_p} h'(t) dt = h(t_p) - h(0)$$

Poly-emas have it easy because there is no zero crossing of $h(t)$,
as there is with Bessel filters.

Normalize $h'(t)$ for unit gauge.

*)

(* Definite integral of net areas *)

"net area of $h'(t)$ on $[0, t_p]$ ->"

netareas = MapThread[Function[{h, tlim},
Integrate[h, {t, 0, tlim}, Assumptions -> { $\tau > 0$ }]], {hderivPEmas, tpeaks}]

(* Normalize $h'(t)$ for unit gauge *)

"normalized $h'(t)$ for unit gauge -> "

hderivPEmasUnitGauge =
MapThread[Function[{h, netarea}, h / netarea], {hderivPEmas, netareas}]

net area of $h'(t)$ on $[0, t_p]$ ->

$$\left\{ \frac{2}{e^\tau}, \frac{6}{e^2 \tau}, \frac{18}{e^3 \tau}, \frac{160}{3 e^4 \tau} \right\}$$

normalized $h'(t)$ for unit gauge ->

$$\left\{ -\frac{2 e^{1-\frac{2\tau}{\tau}} (2\tau - \tau)}{\tau^2}, \frac{9 e^{2-\frac{3\tau}{\tau}} \tau (-3\tau + 2\tau)}{4 \tau^3}, \frac{64 e^{3-\frac{4\tau}{\tau}} \tau^2 (-4\tau + 3\tau)}{27 \tau^4}, \frac{625 e^{4-\frac{5\tau}{\tau}} \tau^3 (-5\tau + 4\tau)}{256 \tau^5} \right\}$$

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(*
  Compute first moment of h[t] over [0, tp].
  Compute difference of net positive and net negative arms to get tinterval.
*)

"check that net arm areas are equal:"

$$\int_0^{t_p} h'(t) dt \rightarrow$$

MapThread[Function[{h, tlim}, Integrate[h, {t, 0, tlim}, Assumptions → {τ > 0}]],
  {hderivPEmasUnitGauge, tpeaks}]

$$\int_{t_p}^{\infty} h'(t) dt \rightarrow$$

MapThread[
  Function[{h, tlim}, -Integrate[h, {t, tlim, ∞}, Assumptions → {τ > 0}]],
  {hderivPEmasUnitGauge, tpeaks}]

"first moment of pos arm ->"
M1PosArm = MapThread[
  Function[{h, tlim}, Integrate[t h, {t, 0, tlim}, Assumptions → {τ > 0}]],
  {hderivPEmasUnitGauge, tpeaks}]

"first moment of neg arm ->"
M1NegArm = MapThread[
  Function[{h, tlim}, -Integrate[t h, {t, tlim, ∞}, Assumptions → {τ > 0}]],
  {hderivPEmasUnitGauge, tpeaks}]

"temporal interval of direct differencer ->"
tinterval = MapThread[
  Function[{posarm, negarm}, -Simplify[posarm - negarm]], {M1PosArm, M1NegArm}];

"temporal interval of the wireframe components of a direct differencer ->"
tinterval
Map[Function[v, N[v]], tinterval]

(* Map[Function[h, Simplify[LaplaceTransform[h, t, s]]], hderivPEmasUnitGauge] *)
check that net arm areas are equal:

$$\int_0^{t_p} h'(t) dt \rightarrow$$

{1, 1, 1, 1}

$$\int_{t_p}^{\infty} h'(t) dt \rightarrow$$

{1, 1, 1, 1}
first moment of pos arm ->

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$$\left\{ -\frac{1}{2} (-3 + \mathfrak{e}) \tau, -\frac{1}{6} (-9 + \mathfrak{e}^2) \tau, \frac{1}{36} (53 - 2 \mathfrak{e}^3) \tau, -\frac{3}{160} (-77 + \mathfrak{e}^4) \tau \right\}$$

first moment of neg arm ->

$$\left\{ \frac{3 \tau}{2}, \frac{3 \tau}{2}, \frac{53 \tau}{36}, \frac{231 \tau}{160} \right\}$$

temporal interval of direct differencer ->

temporal interval of the wireframe components of a direct differencer ->

$$\left\{ \frac{\mathfrak{e} \tau}{2}, \frac{\mathfrak{e}^2 \tau}{6}, \frac{\mathfrak{e}^3 \tau}{18}, \frac{3 \mathfrak{e}^4 \tau}{160} \right\}$$

$$\{1.35914 \tau, 1.23151 \tau, 1.11586 \tau, 1.02372 \tau\}$$