

CH9 Finite impulse response filters (Nonrecursive filters)

- Rely only on past input information
- Never on past output information

A nonrecursive filter, the difference equation takes the form

$$y[n] = b_0 x[n] + b_1 x[n-1] + b_2 x[n-2] + \dots + b_M x[n-M]$$

$$y[n] = \sum_{k=0}^M b_k x[n-k]$$

$$Y(z) = \sum_{k=0}^M b_k z^{-k} X(z)$$

$$h[n] = \sum_{k=0}^M b_k \delta[n-k]$$

$$H(z) = \frac{Y(z)}{X(z)} = \sum_{k=0}^M b_k z^{-k} = b_0 + b_1 z^{-1} + b_2 z^{-2} + \dots + b_{M-1} z^{-(M-1)} + b_M z^{-M}$$

$$H(\Omega) = b_0 + b_1 e^{-j\Omega} + b_2 e^{-j2\Omega} + \dots + b_{M-1} e^{-j(M-1)\Omega} + b_M e^{-jM\Omega}$$

$$H(z) = \frac{b_0 z^M + b_1 z^{M-1} + b_2 z^{M-2} + \dots + b_{M-1} z + b_M}{z^M}$$

Moving average filter

- nonrecursive filter
- compute a running average of a sequence of digital samples

The general form is

$$y[n] = \frac{1}{M} \left(x[n] + x[n-1] + x[n-2] + x[n-3] + \dots + x[n-(M-1)] \right) = \frac{1}{M} \sum_{k=0}^{M-1} x[n-k]$$

$$h[n] = \frac{1}{M} \left(\delta[n] + \delta[n-1] + \delta[n-2] + \delta[n-3] + \dots + \delta[n-(M-1)] \right) = \frac{1}{M} \sum_{k=0}^{M-1} \delta[n-k]$$

Ex) Moving average filter with five terms

$$y[n] = \frac{1}{5} \left(x[n] + x[n-1] + x[n-2] + x[n-3] + x[n-4] \right)$$

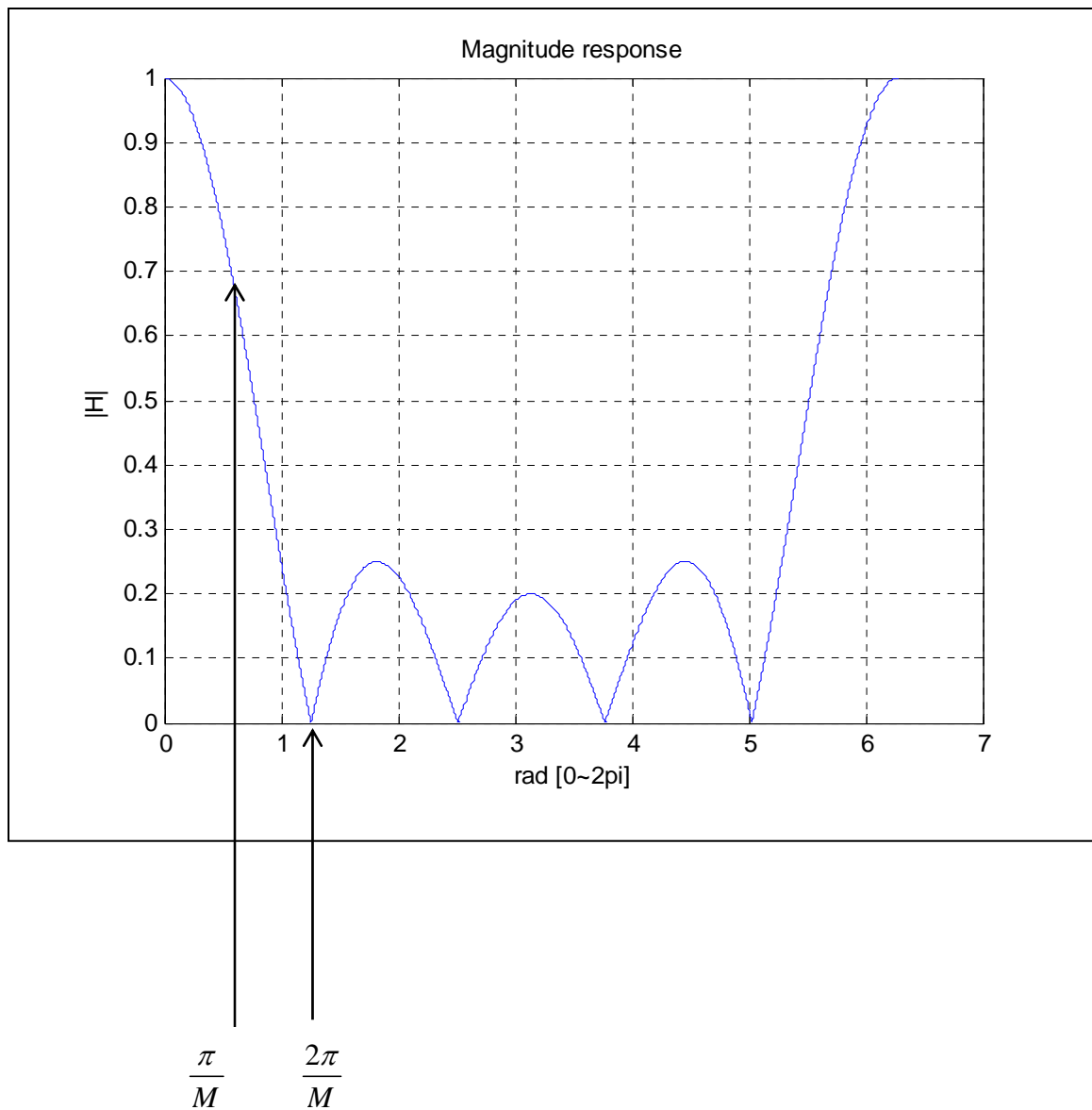
The equation for the impulse response is

$$h[n] = \frac{1}{5} \left(\delta[n] + \delta[n-1] + \delta[n-2] + \delta[n-3] + \delta[n-4] \right)$$

$$H(z) = 0.2 \left(1 + z^{-1} + z^{-2} + z^{-3} + z^{-4} \right)$$

The frequency response is

$$H(z) = 0.2 \left(1 + e^{-j\Omega} + e^{-j2\Omega} + e^{-j3\Omega} + e^{-j4\Omega} \right)$$



```

clc; clear all;

OM = 0:0.001:2*pi;
H = 0.2*(1+exp(-j*OM)+exp(-j*2*OM)+exp(-j*3*OM)+exp(-j*4*OM));

plot(OM, abs(H))
xlabel('rad [0~2pi]');
ylabel('|H|');
title('Magnitude response');
grid;

```

Ex 9.2)

Design a moving average filter with a -3dB frequency of 480 Hz if the sampling frequency is 10 kHz

$$\Omega = 2\pi \frac{f}{f_s} = 2\pi \frac{480}{10000} = 0.302 \text{ rad}$$

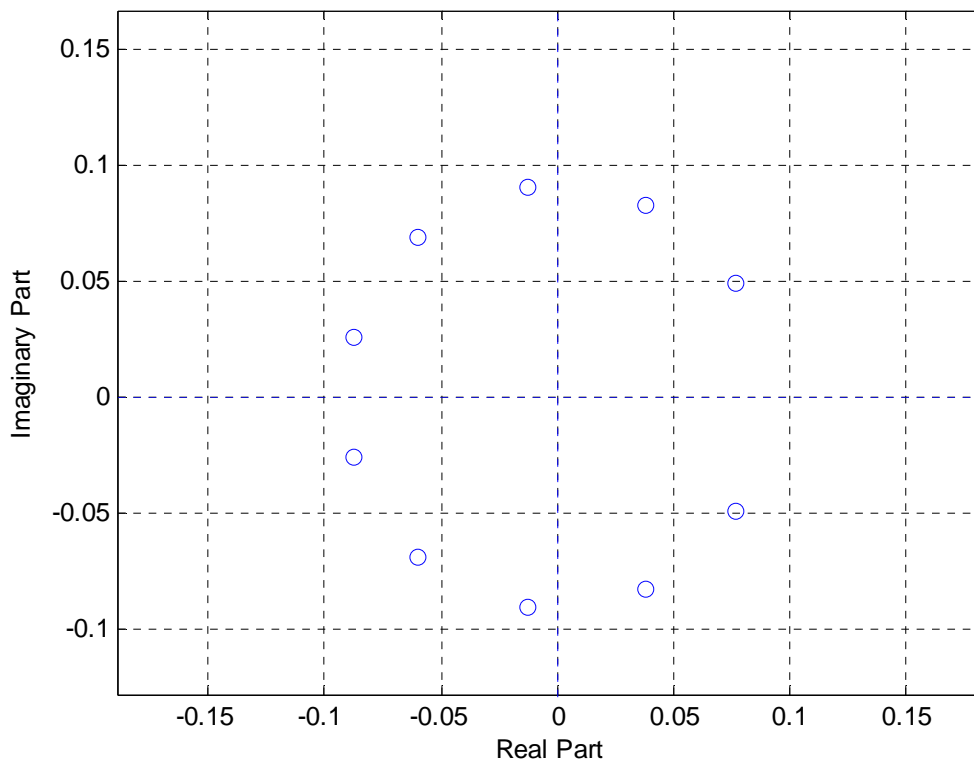
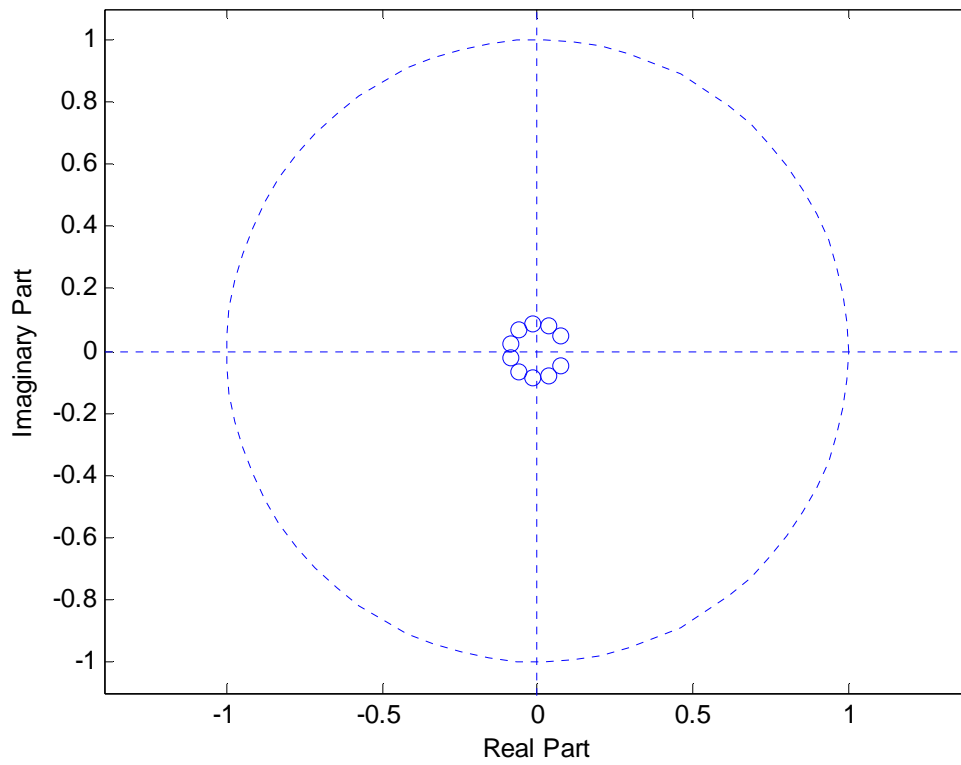
$$\frac{\pi}{M} = 0.302 \Rightarrow \frac{\pi}{0.302} = 10.4 \Rightarrow M = 11$$

$$\Rightarrow \frac{\pi}{11} = 0.286$$

So the impulse response for this filter is

$$h[n] = \frac{1}{11} \sum_{k=0}^{10} \rho[n-k]$$

$$y[n] = \frac{1}{11} \sum_{k=0}^{10} x[n-k]$$



$z =$

$$0.076478 + 0.049149i$$

$$0.076478 - 0.049149i$$

$$0.037765 + 0.082694i$$

$$0.037765 - 0.082694i$$

$$-0.087227 + 0.025612i$$

$$-0.087227 - 0.025612i$$

$$-0.059533 + 0.068705i$$

$$-0.059533 - 0.068705i$$

$$-0.012938 + 0.089984i$$

$$-0.012938 - 0.089984i$$

Phase distortion

When a sinusoidal signal passes through a linear digital filter, both its amplitude and phase are modified $|H(\Omega)|$ and phases difference of the filter $\theta(\Omega)$.

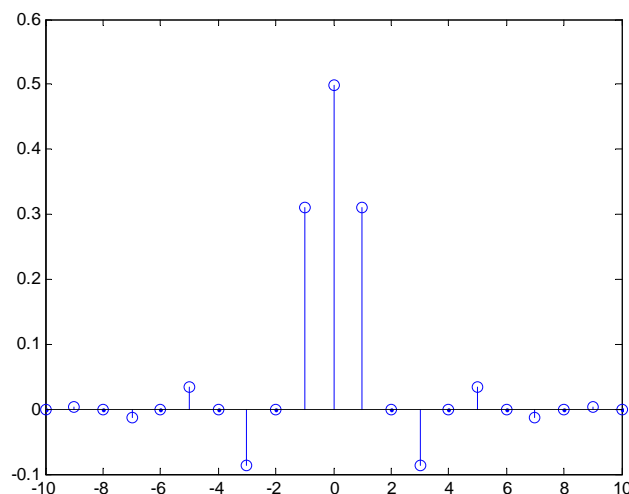
The only way to ensure that phase distortion will not occur is to make sure that signals of different frequencies have the same delays as they pass through the filter.

- Linear phase delay

So the goal is to construct the filter with linear phase characteristics so there is no phase distortion.

Assume, an impulse response that is symmetrical about zero, equal # of terms on either side of zero so odd number of terms, is

$$h_1[n] = h_1[-M]\delta[n+M] + \dots + h_1[-1]\delta[n+1] + h_1[0]\delta[n] + h_1[1]\delta[n-1] + \dots + h_1[M]\delta[n-M]$$



$h_1[-M] = h_1[M]$ and so on so that

$$h_1[n] = h_1[M]\delta[n+M] + \dots + h_1[1]\delta[n+1] + h_1[0]\delta[n] + h_1[1]\delta[n-1] + \dots + h_1[M]\delta[n-M]$$

$$H_1(z) = h_1[M]z^M + \dots + h_1[1]z + h_1[0] + h_1[1]z^{-1} + \dots + h_1[M]z^{-M}$$

$$H_1(\Omega) = h_1[M]e^{jM\Omega} + \dots + h_1[1]e^{j\Omega} + h_1[0] + h_1[1]e^{-j\Omega} + \dots + h_1[M]e^{-jM\Omega}$$

$$= h_1[0] + h_1[1](e^{j\Omega} + e^{-j\Omega}) + \dots + h_1[M](e^{jM\Omega} + e^{-jM\Omega})$$

$$= h_1[0] + 2h_1[1]\cos(\Omega) + \dots + 2h_1[M]\cos(M\Omega)$$

When the **impulse response is symmetrical around zero**, the **Fourier transform is purely real**.

Purely real numbers can only have two possible phases: zero (for positive real numbers) and 180 (for negative real numbers)

Time shifting has no effect on the filter coefficients, but does affect how the filter is implemented (Making non-causal to causal).

$$H(\Omega) = F\{h[n]\} = F\{h_1[n-M]\} = e^{-jM\Omega}H_1(\Omega)$$

$$|H(\Omega)|e^{j\theta(\Omega)} = e^{-jM\Omega}|H_1(\Omega)|e^{j\theta_1(\Omega)}$$

$$= |H_1(\Omega)|e^{j(\theta_1(\Omega)-M\Omega)}$$

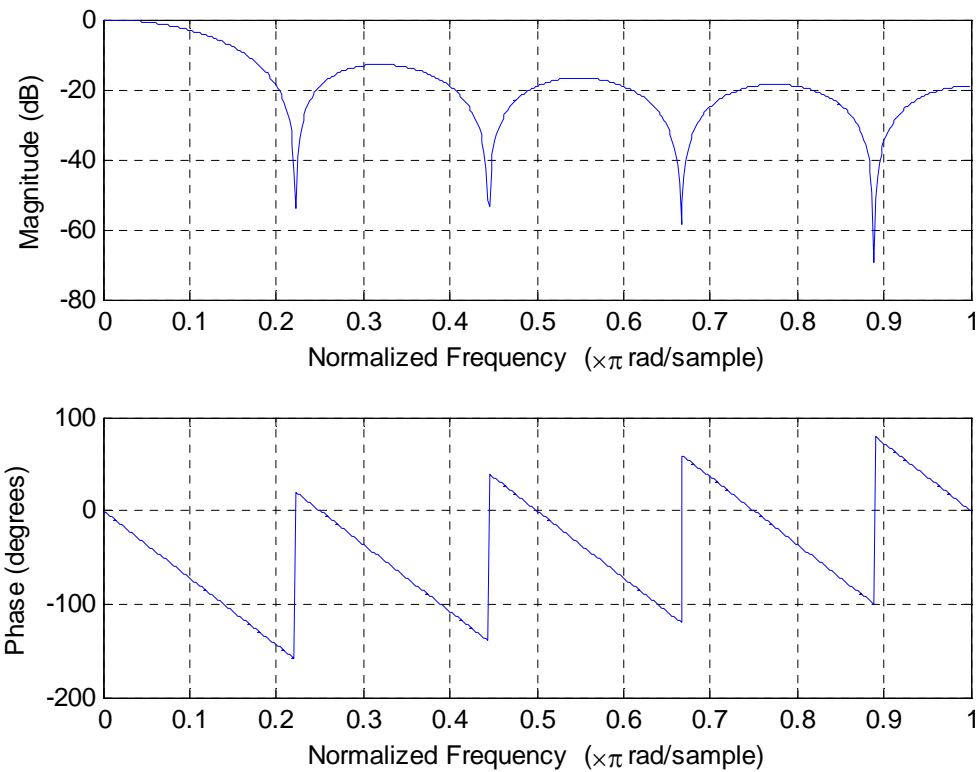
No effect on magnitude response of the filter

$-M\Omega$ to the phase response – the phase in the pass band is **linear in frequency Ω**

Ex 9.3) Consider

$$h[n] = \frac{1}{9} \sum_{k=0}^8 \delta(n-k)$$

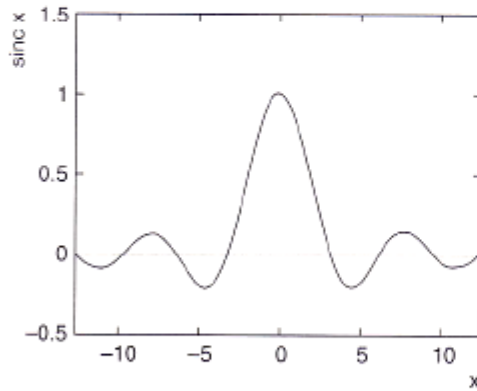
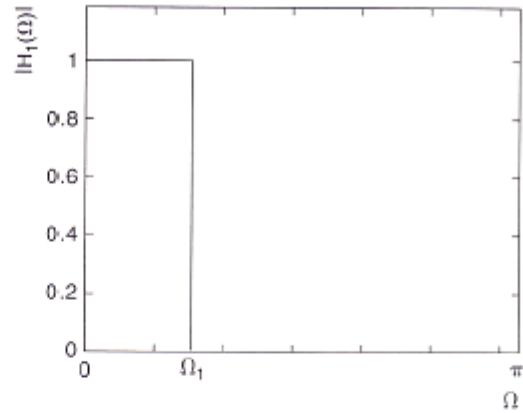
Symmetrical around a midpoint so the phase response should be linear in frequency within the pass band.



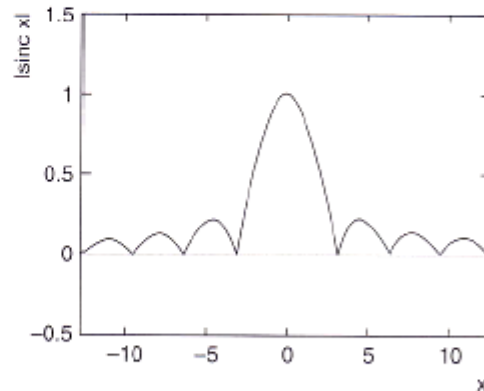
Approximating an ideal low pass filter

FIGURE 9.10

Ideal low pass filter magnitude response.



(a) Sinc Function



(b) Absolute Value of Sinc Function

FIGURE 9.11

Sinc function.

$$h_1[n] = \frac{1}{n\pi} \sin(n\Omega_1) = \frac{1}{n\pi} (n\Omega_1) \frac{\sin(n\Omega_1)}{n\Omega_1} = \frac{\Omega_1}{\pi} \text{sinc}(n\Omega_1)$$

Proof:

$$\begin{aligned} h[n] &= \frac{1}{2\pi} \int_{-\Omega_1}^{\Omega_1} 1 \cdot e^{j\Omega n} d\Omega \\ &= \frac{1}{2\pi} \frac{1}{jn} e^{j\Omega n} \Big|_{-\Omega_1}^{\Omega_1} \\ &= \frac{1}{n\pi} \left(\frac{e^{j\Omega_1 n} - e^{-j\Omega_1 n}}{2j} \right) \\ &= \frac{1}{n\pi} \sin(\Omega_1 n) \end{aligned}$$

FIGURE 9.12
Impulse response of
ideal low pass filter.

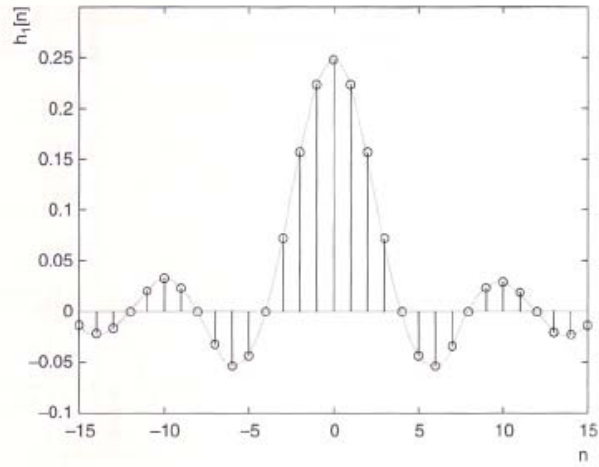


FIGURE 9.13
Truncated impulse
response.

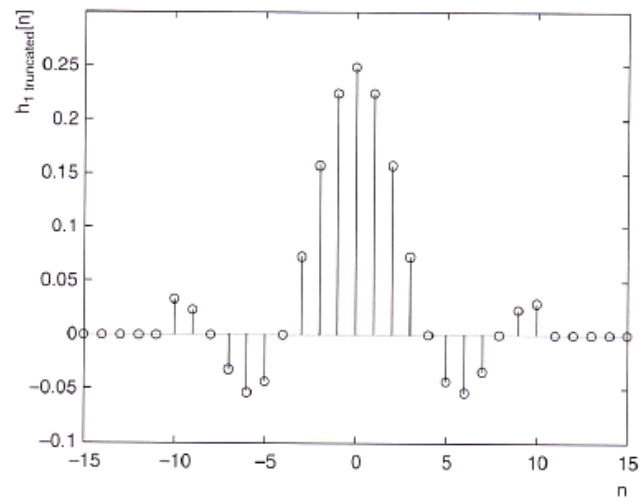
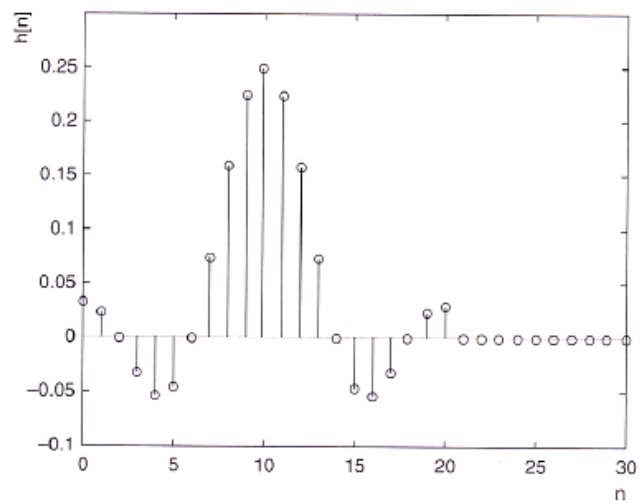
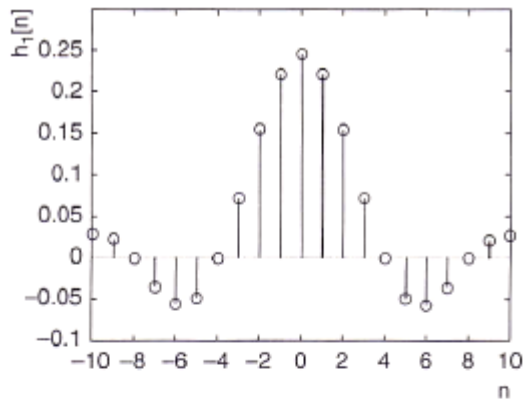
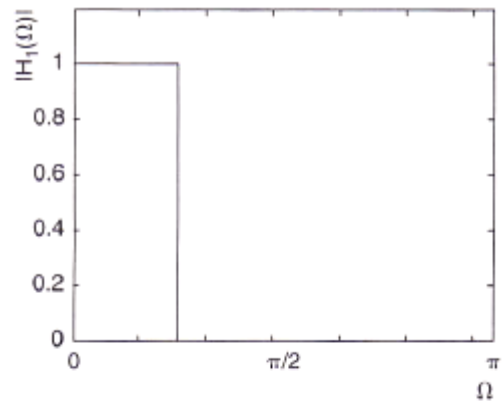


FIGURE 9.14
Truncated and
shifted impulse
response.

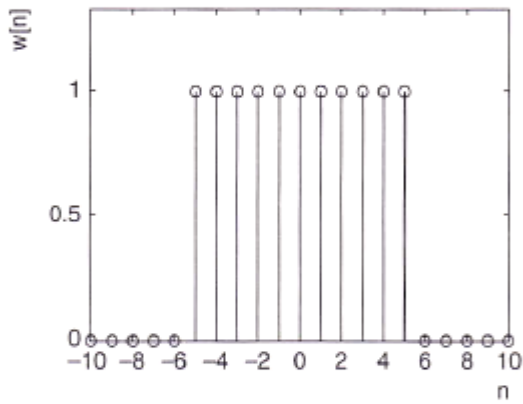




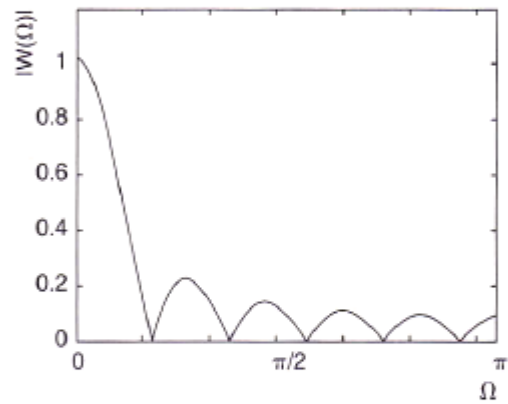
(a)(i) Impulse Response for Ideal Low Pass Filter



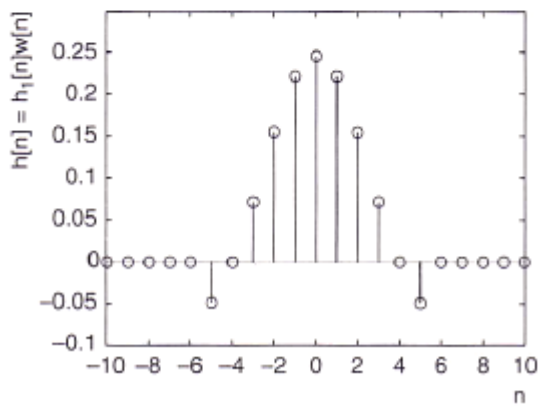
(ii) Filter Shape for Ideal Low Pass Filter



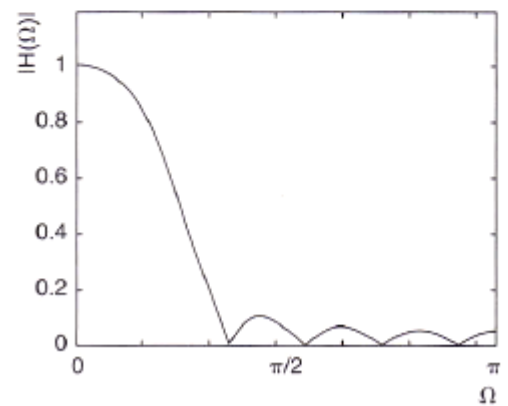
(b)(i) Rectangular Window



(ii) Magnitude Response for Rectangular Window



(c)(i) Impulse Response for Non-Ideal Low Pass Filter



(ii) Filter Shape for Non-Ideal Low Pass Filter

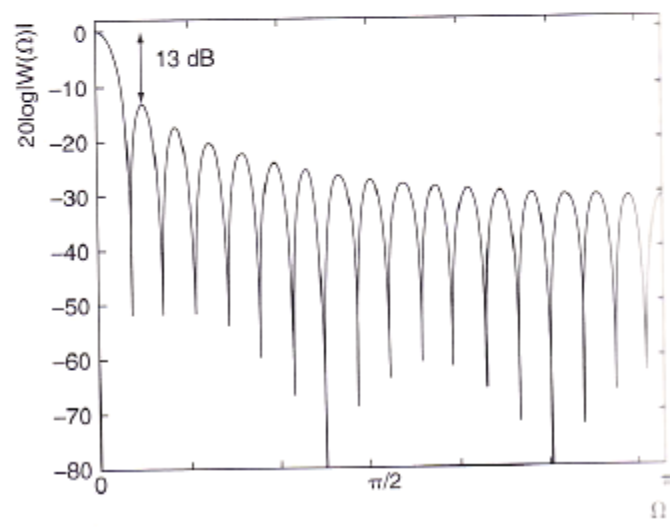
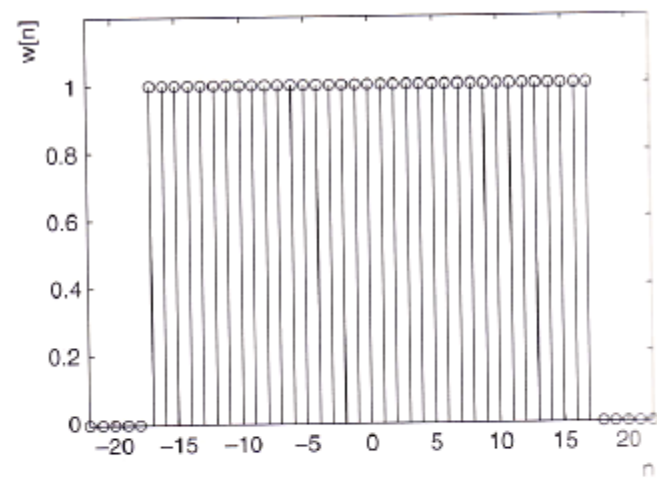


FIGURE 9.15
Nonideal low
pass filter
magnitude
response.

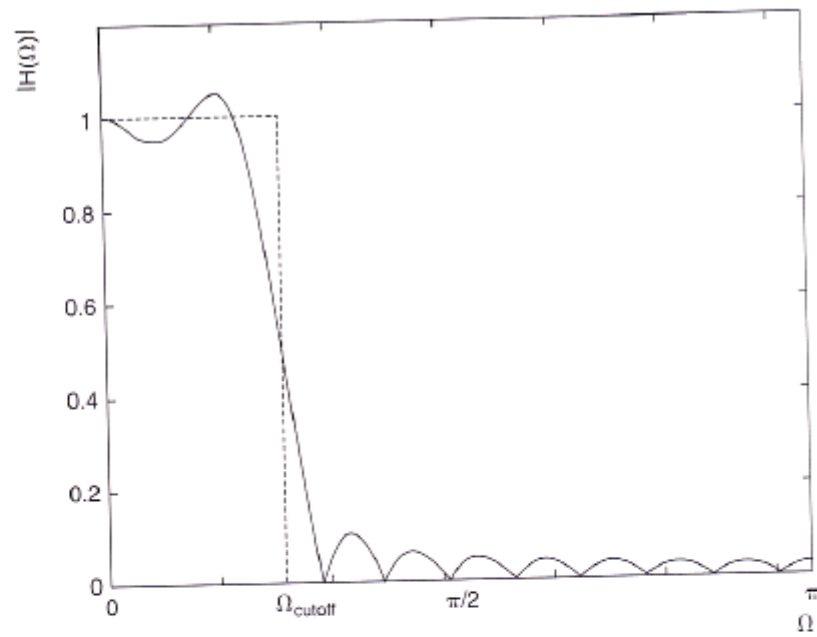


FIGURE 9.16
Filter features.

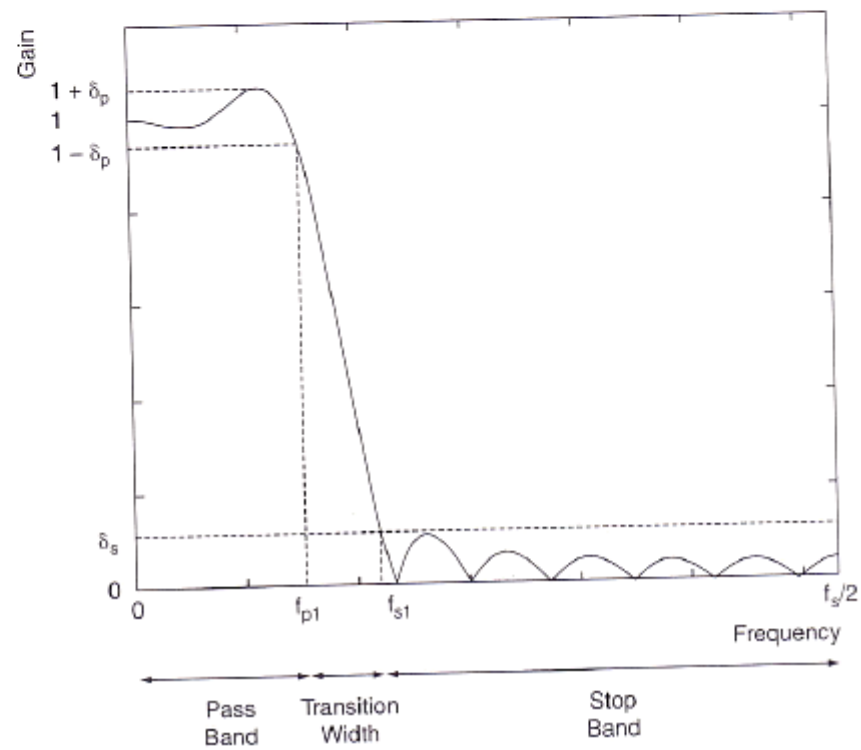


FIGURE 9.19

Impulse response for rectangular window.

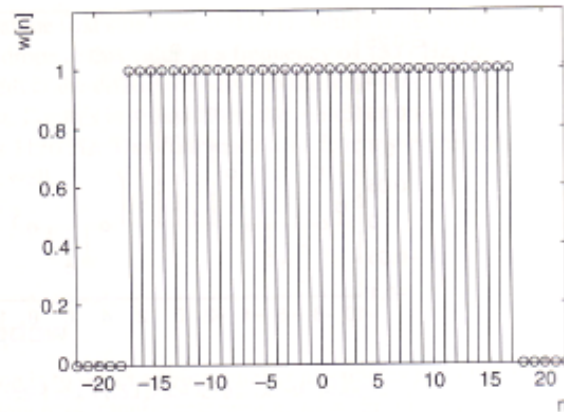


FIGURE 9.20

Magnitude response of rectangular window.

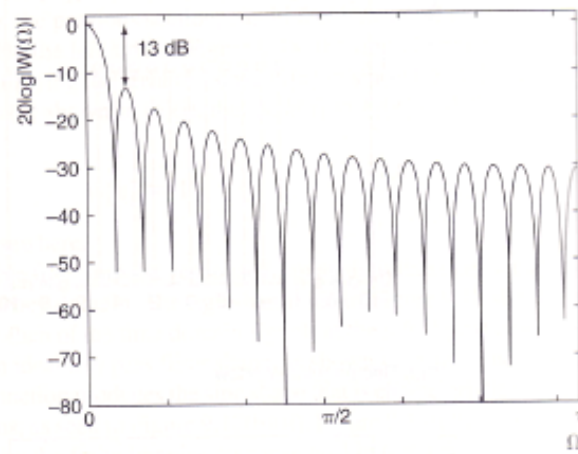
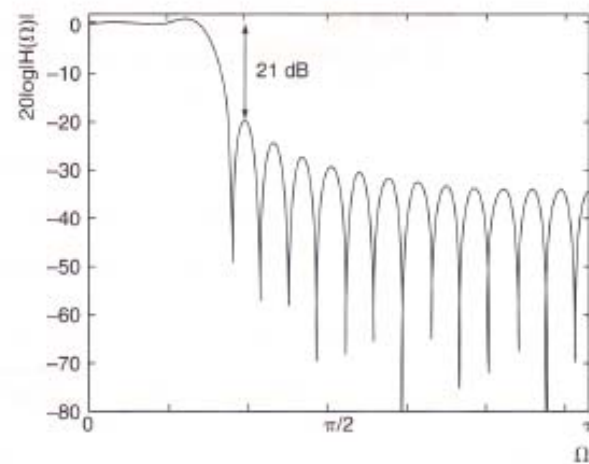


FIGURE 9.21

Filter shape for filter made with rectangular window.



Hanning Window

The N -term Hanning windows is defined by the equation

$$w[n] = 0.5 + 0.5 \left(\cos \frac{2\pi n}{N-1} \right)$$

FIGURE 9.22

Impulse response for Hanning window.

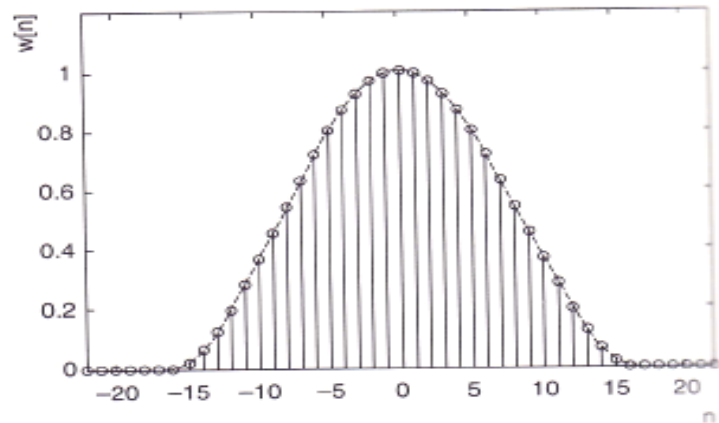


FIGURE 9.23

Magnitude response for Hanning window.

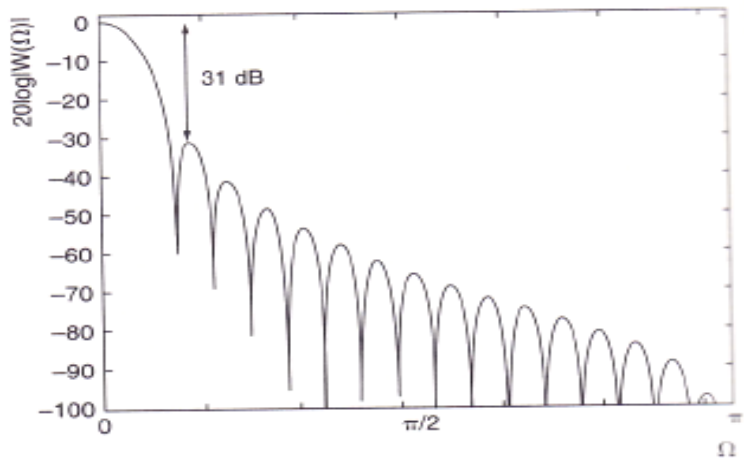
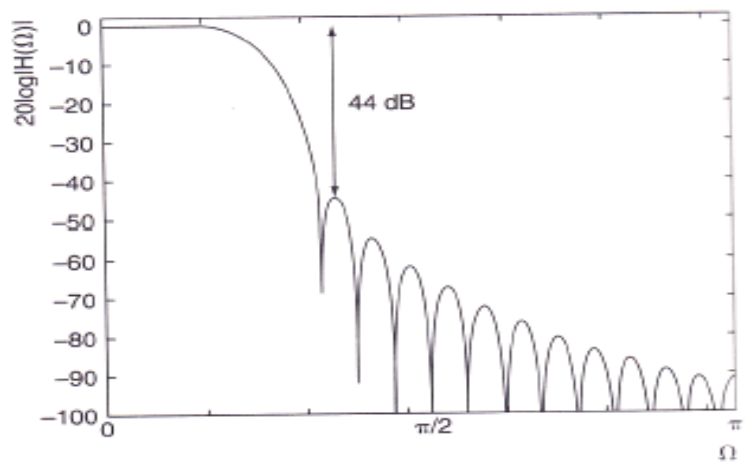


FIGURE 9.24

Filter shape for filter made with Hanning window.



Hamming Window

The N -term Hamming windows is defined by the equation

$$w[n] = 0.54 + 0.46 \left(\cos \frac{2\pi n}{N-1} \right)$$

FIGURE 9.25

Impulse response for Hamming window.

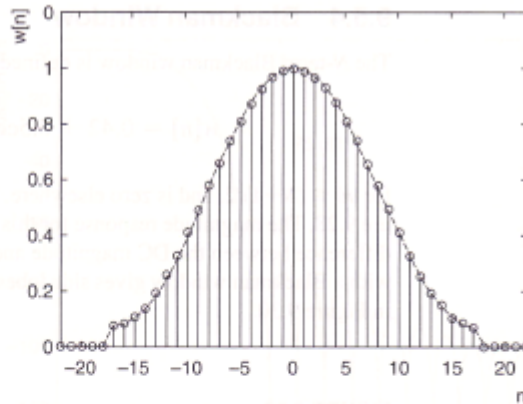


FIGURE 9.26

Magnitude response for Hamming window.

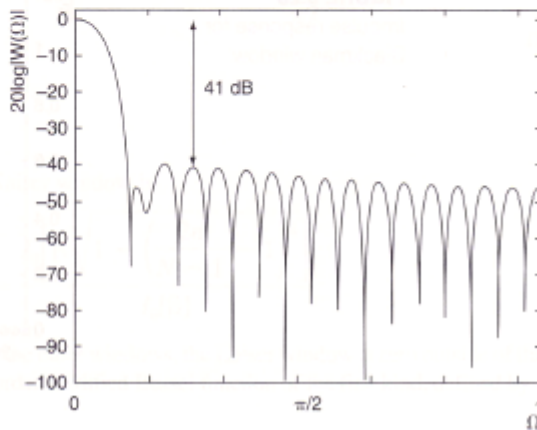
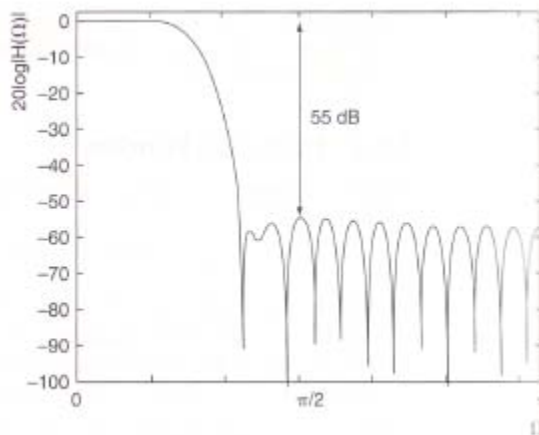


FIGURE 9.27

Filter shape for filter made with Hamming window.



Blackman Window

The N -term Blackman windows is defined by the equation

$$w[n] = 0.42 + 0.5 \left(\cos \frac{2\pi n}{N-1} \right) + 0.08 \left(\cos \frac{4\pi n}{N-1} \right)$$

FIGURE 9.28
Impulse response for
Blackman window.

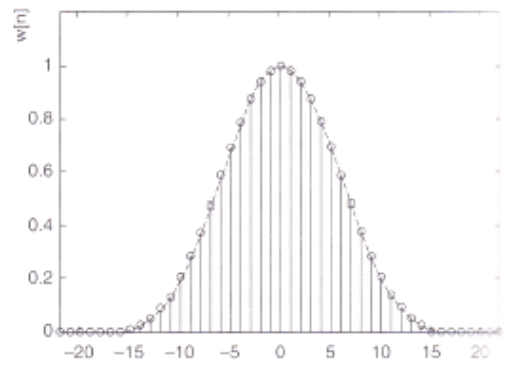


FIGURE 9.29
Magnitude response for
Blackman window.

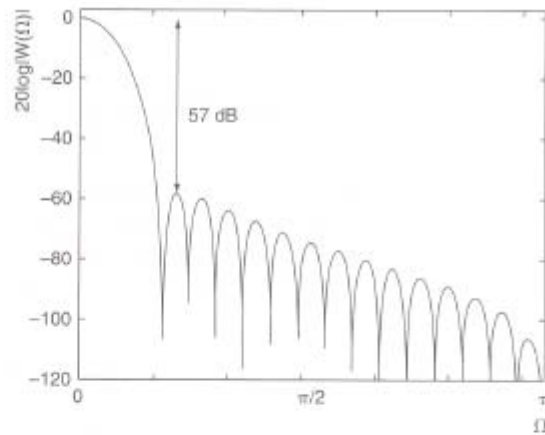
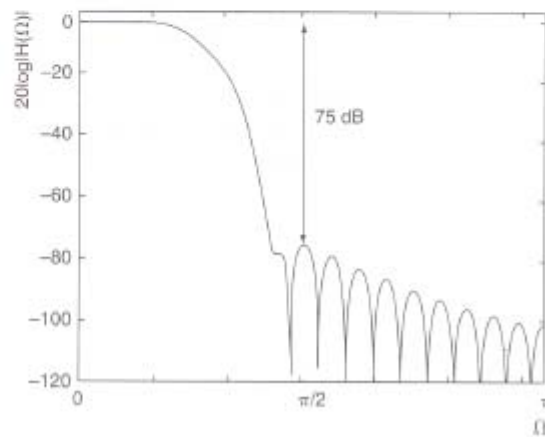


FIGURE 9.30
Filter shape for filter made
with Blackman window.



Kaiser Window

The N -term Kaiser windows is defined by the equation

$$w[n] = \frac{I_0 \left[\beta \sqrt{1 - \left(\frac{2n}{N-1} - 1 \right)^2} \right]}{I_0[\beta]}$$

$$I_0(x) = 1 + \sum_{j=1}^{\infty} \frac{\left(\frac{x}{2} \right)^{2j}}{j!}$$

FIGURE 9.31

Impulse response for Kaiser window, $\beta = 8$.

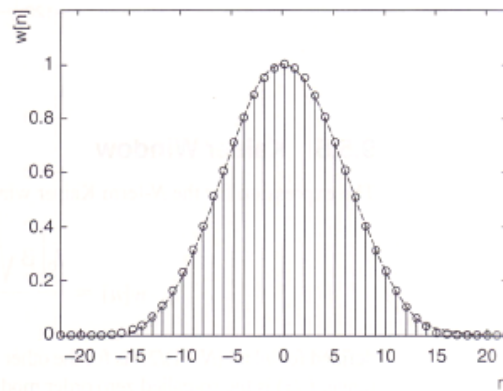


FIGURE 9.32

Magnitude response for Kaiser window, $\beta = 8$.

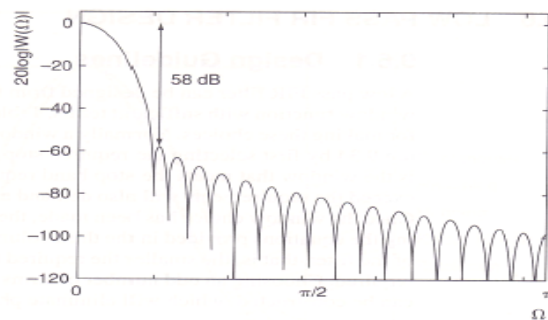
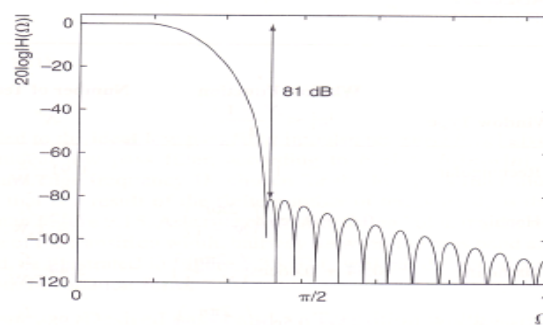


FIGURE 9.33

Filter shape for filter made with Kaiser window, $\beta = 8$.



Low pass FIR filter design

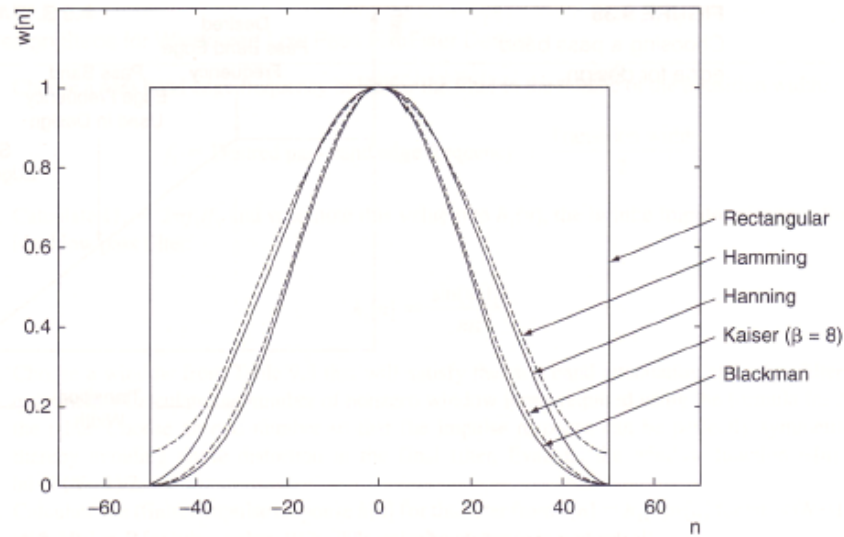


FIGURE 9.34
Window shape envelopes ($N = 101$).

TABLE 9.3
FIR Filter Guidelines

Window Type	Window Function $ n \leq \frac{N-1}{2}$	Number of Terms, N^*	Filter Stop Band Attenuation (dB)	Gain at Edge of Pass Band $20\log(1 - \delta_p)$ (dB)
Rectangular	1	$0.91 \frac{f_s}{\text{T.W.}}$	21	-0.9
Hanning	$0.5 + 0.5\cos\left(\frac{2\pi n}{N-1}\right)$	$3.32 \frac{f_s}{\text{T.W.}}$	44	-0.06
Hamming	$0.54 + 0.46\cos\left(\frac{2\pi n}{N-1}\right)$	$3.44 \frac{f_s}{\text{T.W.}}$	55	-0.02
Blackman	$0.42 + 0.5\cos\left(\frac{2\pi n}{N-1}\right) + 0.08\cos\left(\frac{4\pi n}{N-1}\right)$	$5.98 \frac{f_s}{\text{T.W.}}$	75	-0.0014
Kaiser	$\frac{I_0\left(\beta \sqrt{1 - \left(\frac{2n}{N-1}\right)^2}\right)}{I_0(\beta)}$	$4.33 \frac{f_s}{\text{T.W.}} (\beta = 6)$	64	-0.0057
		$5.25 \frac{f_s}{\text{T.W.}} (\beta = 8)$	81	-0.00087
		$6.36 \frac{f_s}{\text{T.W.}} (\beta = 10)$	100	-0.000013

* N = number of terms in window, f_s = sampling frequency, T.W. = transition width.

TABLE 9.4**Design Steps for Windowed Low Pass FIR Filter Design**

1. Choose a pass band edge frequency in Hz for the filter in the middle of the transition width:

$$f_1 = \text{Desired pass band edge frequency} + \frac{\text{Transition width}}{2}$$

2. Calculate $\Omega_1 = \frac{2\pi f_1}{f_s}$ and substitute this value into $h_1[n]$, the infinite impulse response for an ideal low pass filter:

$$h_1[n] = \frac{\sin(n\Omega_1)}{n\pi}$$

3. Choose a window from Table 9.3 that will satisfy the stop band attenuation and other filter requirements. Calculate the number of nonzero window terms required using the formula for N in the table. **Choose an odd number so that the impulse response can be perfectly symmetrical, thereby avoiding phase distortion in the final filter.** Evaluate the window function $w[n]$ for $|n| \leq \frac{(N-1)}{2}$.

4. Calculate the finite impulse response $h[n]$ for the filter from $h[n] = h_1[n]w[n]$ for $|n| \leq (N-1)/2$, with $h[n] = 0$ for other values of n . This impulse response is non-causal.
5. Shift the impulse response values to the right by $\frac{(N-1)}{2}$ steps to ensure that the first nonzero value occurs at $n = 0$, thereby making the low pass filter causal.

EXAMPLE 9.6

A filter must have a stop band attenuation of 75 dB and a transition width of 1 kHz for 16 kHz sampling. Which window should be selected, and how many terms should be used?

The two windows in Table 9.3 that best satisfy the stop band requirement are the **Blackman** window and the $\beta = 8$ **Kaiser** window. The Blackman window require $5.98(16000/1000) = 95.68 = 95$ terms. The ($\beta = 8$ Kaiser window require $5.25(16000/1000) = 84 = 85$ terms. In general, the number of terms required is rounded to the nearest **odd integer**. Rounding up produces a filter that exceeds specifications slightly, while rounding down gives a filter that falls a little short of the requirements.

EXAMPLE 9.7

A low pass filter must be designed according to the following specifications:

Pass band edge	2 kHz
Stop band edge	3 kHz
Stop band attenuation	40 dB
Sampling frequency	10 kHz

Transition width = Stop band edge frequency - Pass band edge frequency

$$= 3 - 2 = 1 \text{ kHz}$$

For step 1, the design method then yields

$$f_1 = 2000 + \frac{1000}{2} = 2500 \text{ Hz}$$

For step 2,

$$\Omega_1 = 2\pi \frac{f_1}{f_s} = 2\pi \frac{2500}{10000} = 0.5\pi$$
$$h_1[n] = \frac{\sin(n\Omega_1)}{n\pi} = \frac{\sin(0.5\pi n)}{n\pi}$$

For step 3, Hanning Window

$$N = 3.32 \frac{f_s}{T.W} = 3.32 \frac{10}{1} = 33.2$$

Choosing $N = 33$, the window function becomes

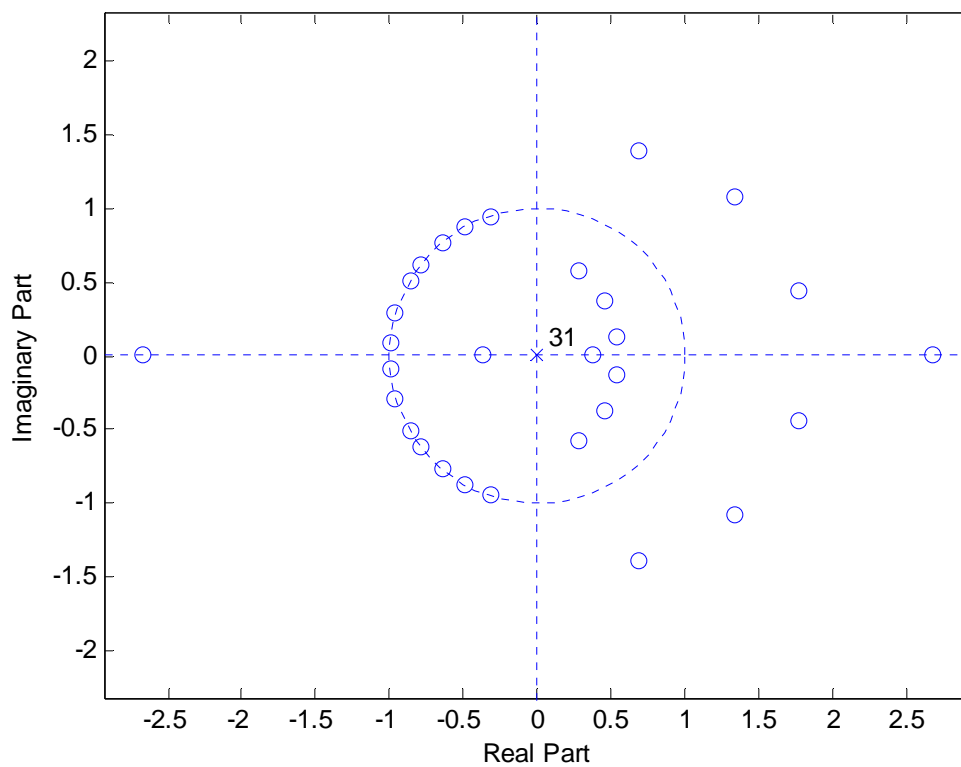
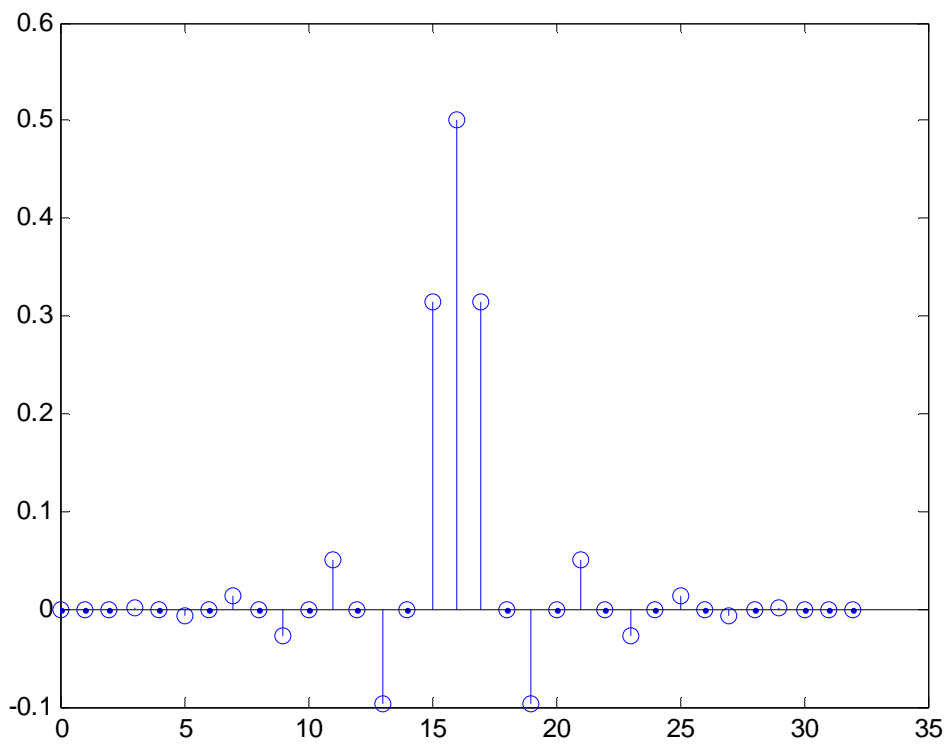
$$w[n] = 0.5 + 0.5 \cos\left(\frac{2\pi n}{N-1}\right)$$
$$= 0.5 + 0.5 \cos\left(\frac{2\pi n}{32}\right)$$

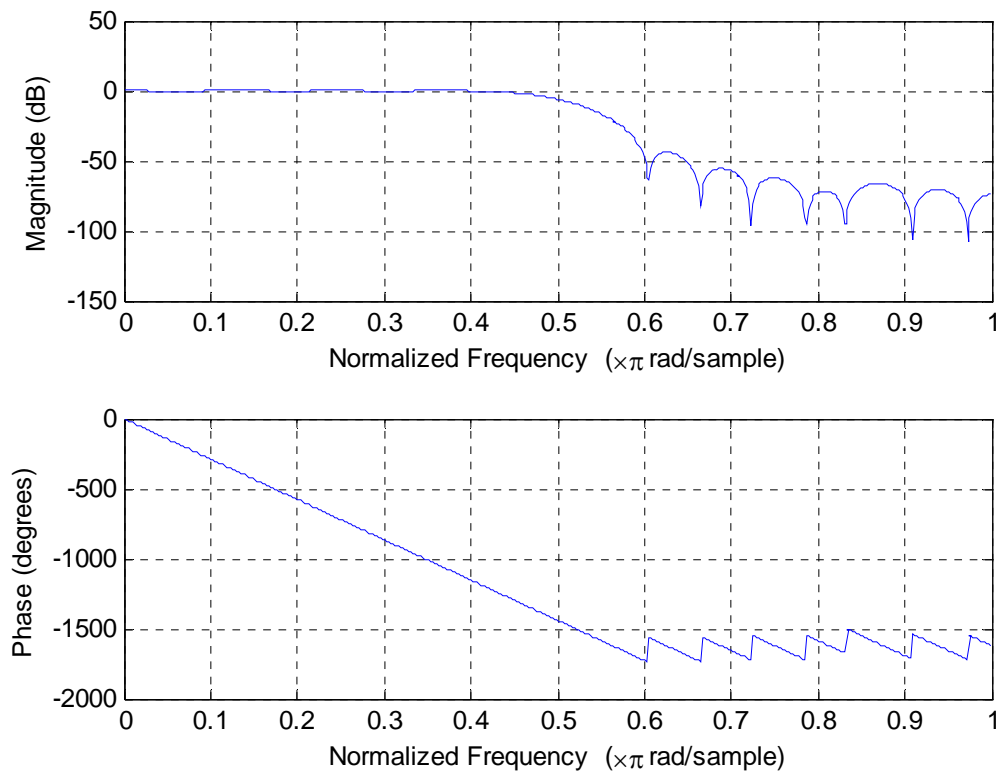
The impulse response is given by

$$h[n] = h_1[n] \cdot w[n] \quad \text{for } |n| \leq 16$$

- The renumbering in the last column of the Table in the next page records the shifting of the impulse response values for causality.
- To obtain a causal realization of the filter, the $h[n]$ values must be associated with these new values of n .
- The impulse response values can also be used to find the transfer function $H(z)$, from which the poles and zeros may be computed

n	$h_1[n]$	$w[n]$	$h[n]$	<i>new n causal</i>
-16	0.0000	0.0000	0.0000	0
-15	-0.0212	0.0096	-0.0002	1
-14	0.0000	0.0381	0.0000	2
-13	0.0245	0.0843	0.0021	3
-12	0.0000	0.1464	0.0000	4
-11	-0.0289	0.2222	-0.0064	5
-10	0.0000	0.3087	0.0000	6
-9	0.0354	0.4025	0.0142	7
-8	0.0000	0.5000	0.0000	8
-7	-0.0455	0.5975	-0.0272	9
-6	0.0000	0.6913	0.0000	10
-5	0.0637	0.7778	0.0495	11
-4	0.0000	0.8536	0.0000	12
-3	-0.1061	0.9157	-0.0972	13
-2	0.0000	0.9619	0.0000	14
-1	0.3183	0.9904	0.3153	15
0	0.5000	1.0000	0.5000	16
1	0.3183	0.9904	0.3153	17
2	0.0000	0.9619	0.0000	18
3	-0.1061	0.9157	-0.0972	19
4	0.0000	0.8536	0.0000	20
5	0.0637	0.7778	0.0495	21
6	0.0000	0.6913	0.0000	22
7	-0.0455	0.5975	-0.0272	23
8	0.0000	0.5000	0.0000	24
9	0.0354	0.4025	0.0142	25
10	0.0000	0.3087	0.0000	26
11	-0.0289	0.2222	-0.0064	27
12	0.0000	0.1464	0.0000	28
13	0.0245	0.0843	0.0021	29
14	0.0000	0.0381	0.0000	30
15	-0.0212	0.0096	-0.0002	31
16	0.0000	0.0000	0.0000	32





Band pass and high pass FIR filters

FIGURE 9.43

One-sided magnitude response of low pass filter.

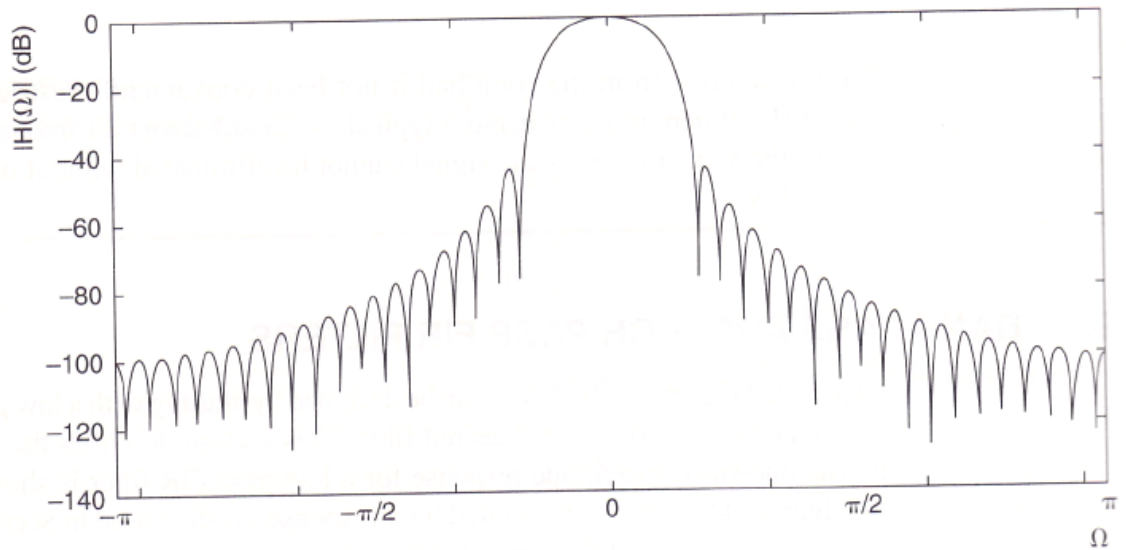
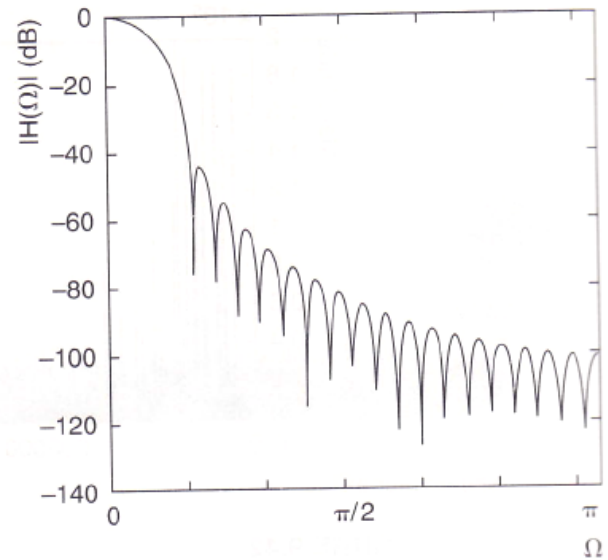
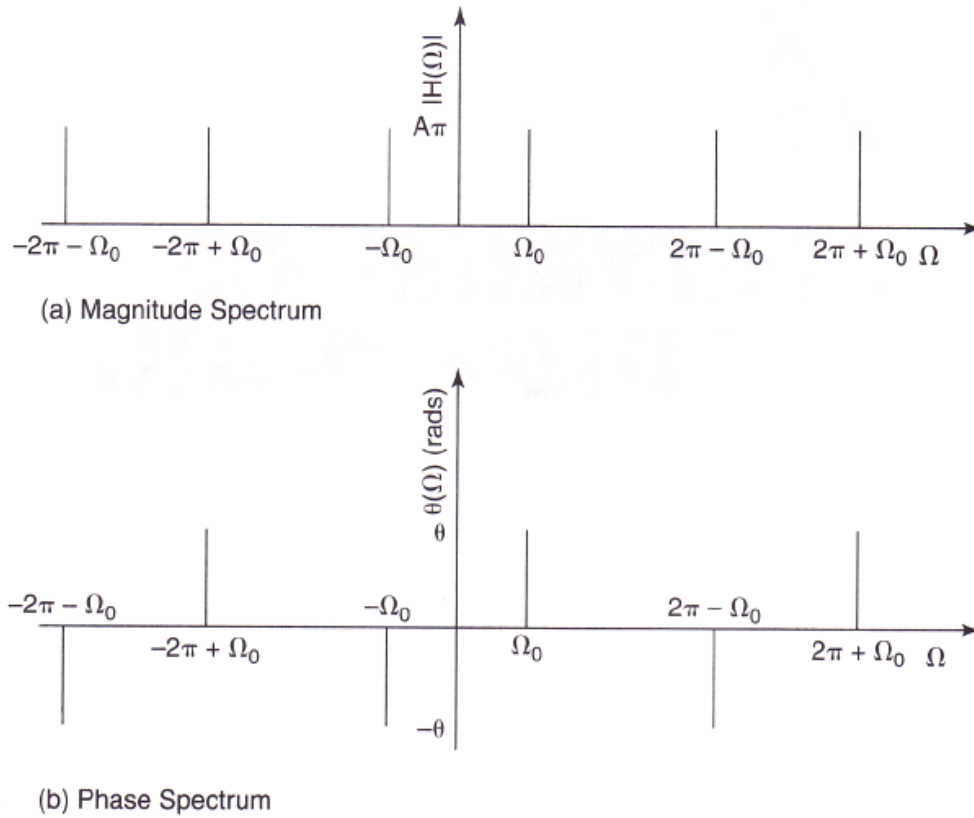


FIGURE 9.44

Two-sided magnitude response of low pass filter.


FIGURE I.1

Magnitude and phase spectra of cosine signal.

The impulse response of the low pass filter must be multiplied by the cosine function

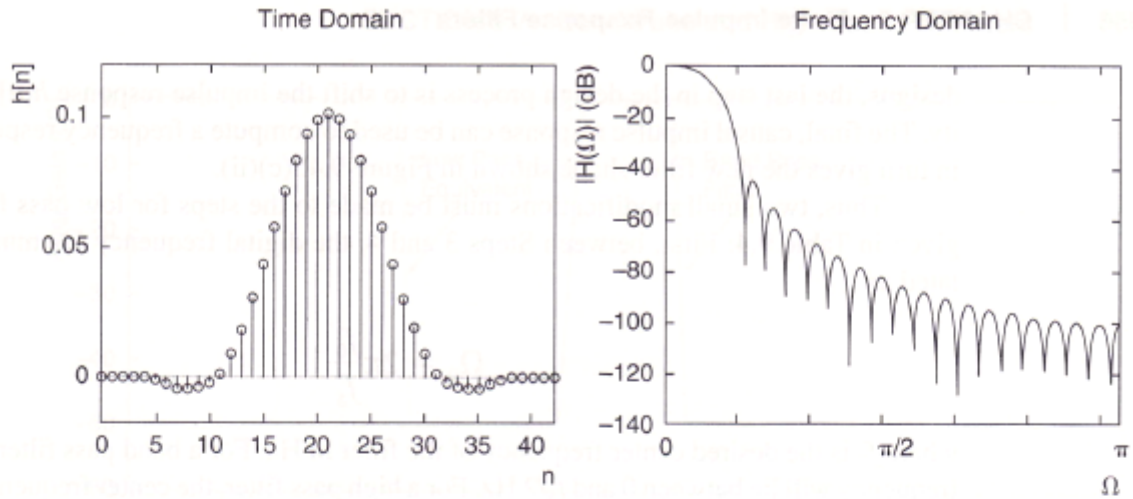
$$q[n] = \cos(n\Omega_0)$$

to produce

$$h[n] = h_1[n]w[n]\cos(n\Omega_0).$$

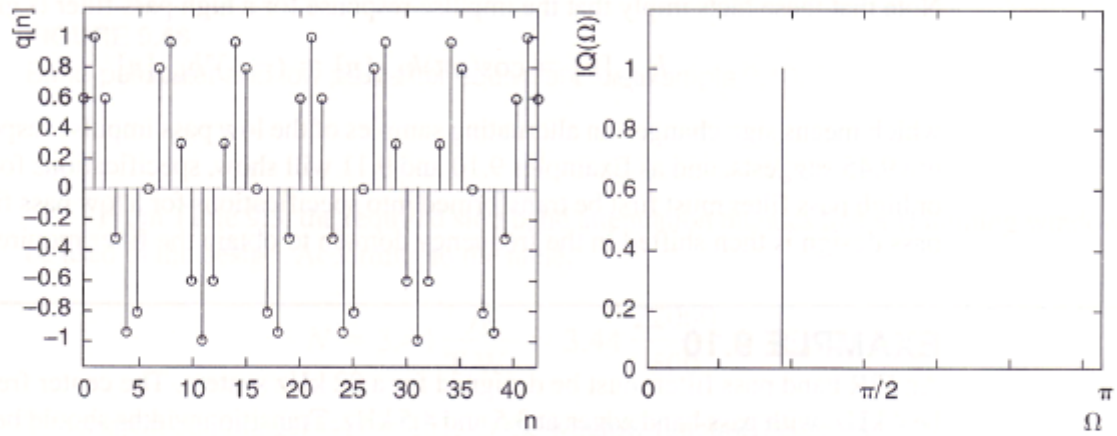
For **high pass filter**

$$h_{high}[n] = \cos(n\pi)h_{low}[n] = (-1)^n h_{low}[n].$$



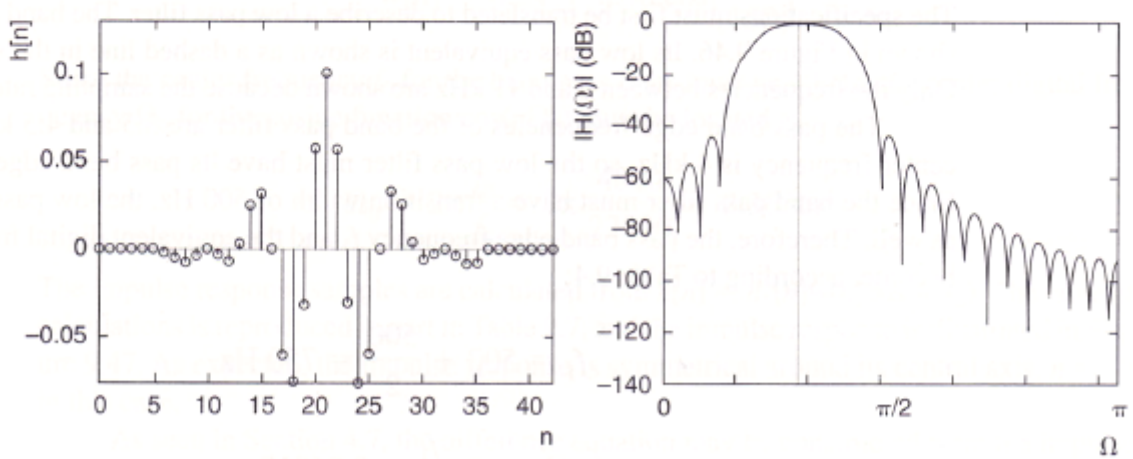
(a)(i) Impulse Response of Low Pass Filter

(ii) One-Sided Magnitude Response of Low Pass Filter



(b)(i) $q[n] = \cos(n\Omega_0)$

(ii) Spectrum of $\cos(n\Omega_0)$



(c)(i) Impulse Response of Band Pass Filter

(ii) Filter Shape for Band Pass Filter

FIGURE 9.45

Construction of a band pass filter.

EXAMPLE 9.10

FIR band pass filter must be designed for a 22 kHz (sampling rate) system. The center frequency must be 4 kHz, with pass band edges at 3.5 and 4.5 kHz. Transition widths should be 500 Hz, and the stop band attenuation should be 50 dB. Design the filter.

The specifications must first be translated to describe a low pass filter. The band pass filter is shown in Figure 9.46. Its low pass equivalent is shown as a dashed line in the same figure. Only the frequencies between 0 and 11 kHz are shown because the sampling rate is 22 kHz. The pass band edge frequencies of the band pass filter are 3.5 and 4.5 kHz and the center frequency is 4 kHz, so the low pass filter must have its pass band edge at 500 Hz. Since the band pass filter must have a transition width of 500 Hz, the low pass filter must as well. Therefore, the pass band edges frequency f_1 , and the equivalent digital frequency Ω_1 , become, according to Table 9.4:

$$f_1 = 500 + \frac{500}{2} = 750 \text{ Hz}$$

$$\Omega_1 = 2\pi \frac{f_1}{f_s} = 0.06818\pi$$

The impulse response for the ideal low pass filter with this pass band edge is

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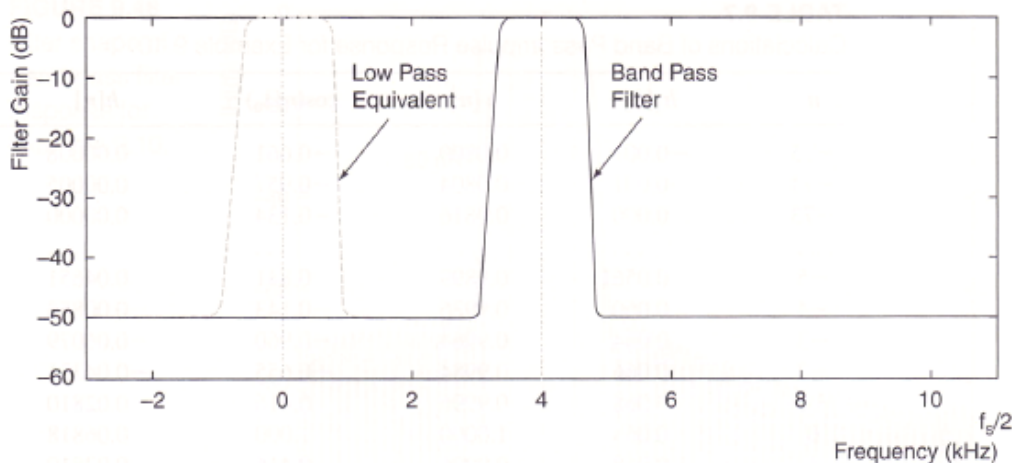


FIGURE 9.46

Band pass filter and low pass filter equivalent for Example 9.10.

$$h_1[n] = \frac{\sin(n\Omega_1)}{n\pi} = \frac{\sin(0.06818\pi)}{n\pi}$$

From Table 9.3, the required stop band attenuation dictates that a **Hamming** window be used in the design. According to the table,

$$N = 3.44 \frac{fs}{T.W.} = 3.44 \left[\frac{22000}{500} \right] = 151.4 \rightarrow \underline{N = 151}$$

The nearest odd integer is $N = 151$, so the window function becomes

$$w[n] = 0.54 + 0.46 \cos\left(\frac{2\pi n}{150}\right)$$

Since the center frequency f_0 for the band pass filter must be 4 kHz. The center digital frequency Ω_0 for the cosine function $\cos(n\Omega_0)$ must be located at

$$\Omega_0 = 2\pi \frac{f_0}{fs} = 2\pi \frac{4000}{22000} = 0.3636\pi$$

The impulse response samples are calculated from

$$h[n] = h_1[n] w[n] \cos(n\Omega_0).$$

n	$h_1[n]$	$w[n]$	$\cos(n\Omega_0)$	$h[n]$	new n
-75	-0.001	0.0800	-0.661	0.00008	0
-74	-0.001	0.0804	-0.957	0.00005	1
-73	0.000	0.0816	-0.134	0.00000	2
-5	0.056	0.9899	0.841	0.04651	70
-4	0.060	0.9936	-0.143	-0.00853	71
-3	0.064	0.9964	-0.960	-0.06079	72
-2	0.066	0.9984	-0.655	-0.04321	73
-1	0.068	0.9996	0.416	0.02810	74
0	0.068	1.0000	1.000	0.06818	75
1	0.068	0.9996	0.416	0.02810	76
2	0.066	0.9984	-0.655	-0.04321	77
3	0.064	0.9964	-0.960	-0.06079	78
4	0.060	0.9936	-0.143	-0.00853	79
5	0.056	0.9899	0.841	0.04651	80
73	0.000	0.0816	-0.134	0.00000	148
74	-0.001	0.0804	-0.957	0.00005	149
75	-0.001	0.0800	-0.661	0.00008	150

FIGURE 9.47
Band pass filter
impulse response
for Example 9.10.

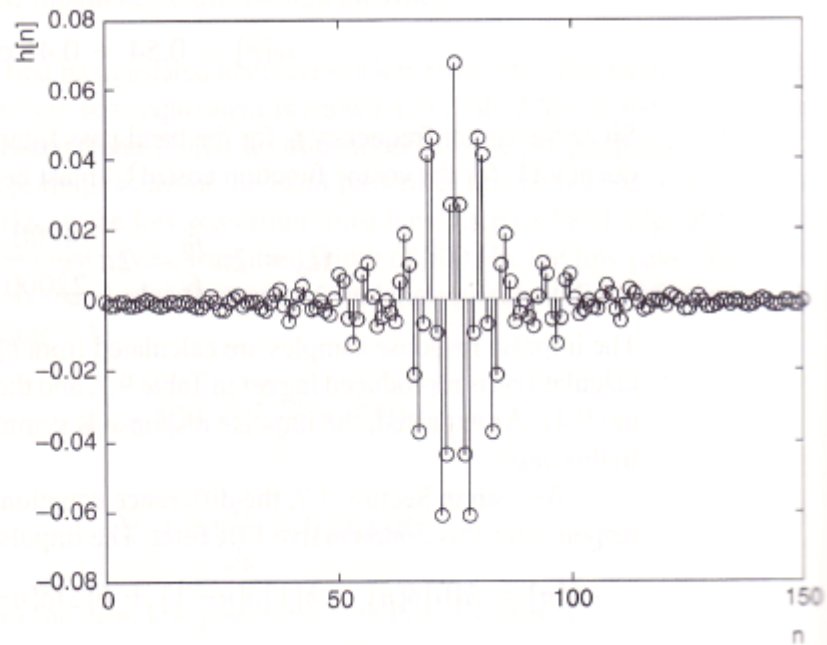


FIGURE 9.48
Filter shape of
band pass filter
response for
Example 9.10.

