



# Multirate Processing

---

## **87203 – Multimedial Signal Processing 1st Module**

Politecnico di Milano –  
Polo regionale di Como



# Agenda

---

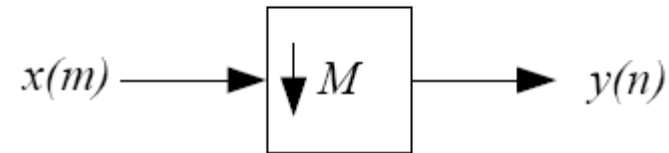
- Ex1: Downsampling
- Ex2: Upsampling
- Ex3: Decimation
- Ex4: Interpolation
- Ex5: Frequency modification with rational factor
- Ex6: Polyphase Decimation
- Ex7: Polyphase Interpolation
- Ex8: Polyphase Filter Banks
- Ex9: Quadrature Mirror Filters



## Exercise 1 (1/5)

---

- Goal: Downsample by factor  $M$  the input sequence  $x$



- Keep every  $M^{\text{th}}$  sample and discard the rest:

$$y(n) = x(nM)$$
$$Y(z) = \frac{1}{M} \sum_{p=0}^{M-1} X\left(e^{-j\frac{2\pi p}{M}} z^{\frac{1}{M}}\right)$$



# Exercise 1 (2/5)

---

- pseudocode
  - built the input signal
    - `x=bartlett(N); % triangular signal`
  - downsample: keep every  $M^{\text{th}}$  sample and discard the rest
    - `x_down=x(1:M:end); %length(x_down)=length(x)/M`
  - compare the output and input spectra: see the effect of downsampling
    - `Nfft=1024;`
    - `X=fft(x,Nfft);`
    - `X_down=fft(x_down,Nfft);`

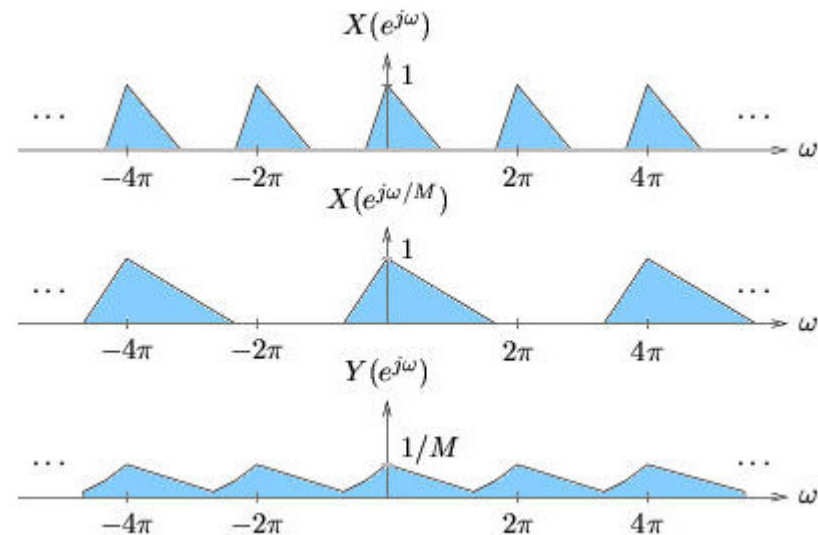
# Exercise 1 (3/5)

- HINT: Downsampling expands each  $2\pi$ -periodic repetition of  $X(\omega)$  by a factor of  $M$  along the  $\omega$  axis, and reduces the gain by a factor of  $M$ .

(see figure 3 and 4 of ex1)

- $T_{\text{down}} = T * M$

- $F_{s\_down} = F_s / M$





## Exercise 1 (4/5)

---

- HINT: If  $x(m)$  is not bandlimited to  $\pi/M$ , aliasing may result from spectral overlap.
- pseudocode
  - build the signal
    - $w1=\pi/16; w2=\pi/8; w3=\pi/2;$
    - $n=[0:200];$
    - $x = \cos(w1*n)+0.5*\cos(w2*n)+2*\cos(w3*n);$
  - downsample ( $M=4$ )
    - $x\_down=x(1:M:end);$  %length( $x\_down$ )=length( $x$ )/ $M$
  - compare the output and input spectra: see the alias



## Exercise 1 (5/5)

---

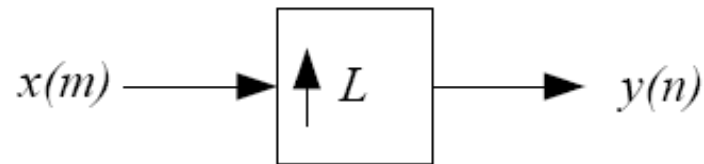
- N.B.:
  - $w_1 = \pi/16 = 0.1963$
  - $w_2 = \pi/8 = 0.3927$
  - $w_3 = \pi/2 = 1.5708$
- downsample ( $M=4$ )
  - $w_1 \rightarrow \pi/4 = 0.7854$
  - $w_2 \rightarrow \pi/2 = 1.5708$
  - $w_3 \rightarrow 2\pi = 6.2832$      ALIAS !!!



## Exercise 2 (1/3)

---

- Goal: Upsample by factor  $L$  the input sequence  $x$



- Insert  $L - 1$  zeros between every sample of the input signal:

$$Y(z) = X(z^L)$$





## Exercise 2 (2/3)

---

- pseudocode
  - built the input signal
    - `x=bartlett(N); % triangular signal`
  - upsample: insert  $L-1$  zeros between every sample of the input signal
    - `x_up = zeros(2*N, 1);`
    - `x_up(1:2:end) = x; %length(x_up)=L*length(x)`
  - compare the output and input spectra: see the effect of downsampling
    - `Nfft=1024;`
    - `X=fft(x,Nfft);`
    - `X_up=fft(x_up,Nfft);`

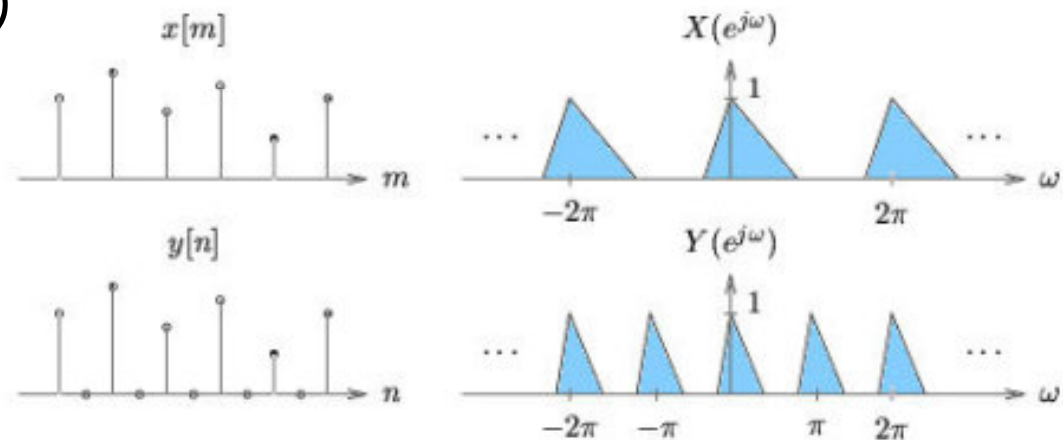
## Exercise 2 (3/3)

- HINT: Upsampling compresses the DFT by a factor  $L$  along the  $\omega$  axis.

(see figure 4 of ex2)

- $T_{up} = T/L$

- $F_{s\_up} = L * F_s$



- HINT: Cut the frequencies  $f$  such that  $|f| > \pi/L$ , if you don't want to see the repetition of the original signal.



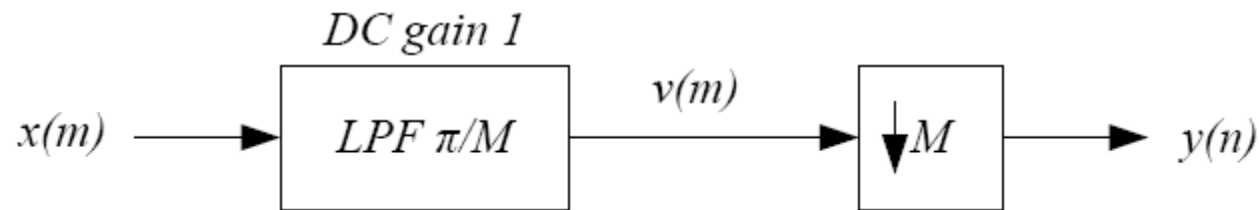
# Agenda

---

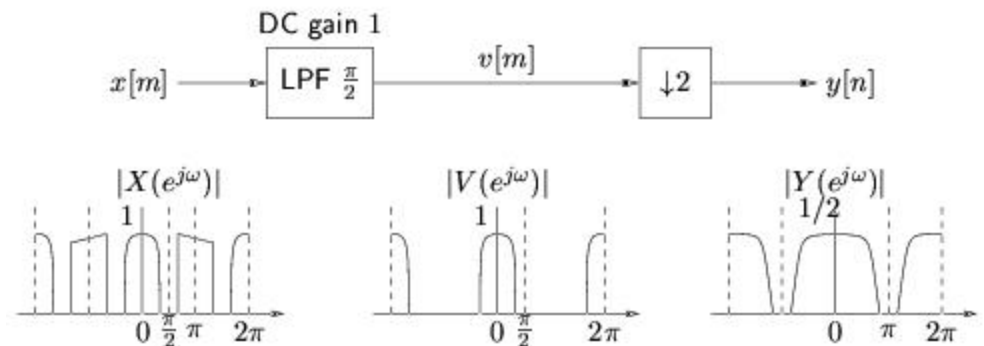
- Ex1: Downsampling
- Ex2: Upsampling
- Ex3: Decimation
- Ex4: Interpolation
- Ex5: Frequency modification with rational factor
- Ex6: Polyphase Decimation
- Ex7: Polyphase Interpolation
- Ex8: Polyphase Filter Banks
- Ex9: Quadrature Mirror Filters

## Exercise 3 (1/14)

- Goal: Decimate by a factor  $M$  the input sequence  $x$



- Decimation=
  - filtering(to prevent aliasing)
  - downsampling





## Exercise 3 (2/14)

---

- Goal: decimate a speech signal by a factor  $M=2$ .  
Perform filtering:
  - In the time domain
  - In the frequency domain
  - In the frequency domain using OLA
- Compare the output and input spectra
- Data:
  - Input signal: 'Toms\_diner.wav'
  - Original sampling frequency:  $F_s = 16$  kHz
  - As low pass filter you can load the file `h_filter.mat`

- Perform filtering:
  - In the time domain:
    - $N_x = \text{length}(x);$
    - $N_h = \text{length}(h);$
    - $y_{\text{td}} = \text{filter}(h, 1, x);$   
                         $\% \text{ length}(y_{\text{td}}) = N_x$
    - $x_{\text{filt}} = \text{conv}(h, x);$   
                         $\% \text{ length}(x_{\text{filt}}) = N_x + N_h - 1$



## Exercise 3 (4/14)

---

- Perform filtering:
  - In the frequency domain:
    - `N_x = length(x);`
    - `N_h = length(h);`
    - `N = 2^ceil(log2(N_x + N_h - 1));`
    - % It establishes the closer power of two for  
FFT transformation
    - `X = fft(x, N);`
    - `H = fft(h, N);`
    - `y_fd = ifft(X.*H, N);`



## Exercise 3 (5/14)

---

- Perform filtering:

- In the frequency domain using OLA:

- `M=1000;`      % Window size

- `x=x(1:floor(length(x)/M)*M);`

- % Reduce the data size to a multiple of the window size

- `K=length(x)/M;` % Number of frames (no overlap)

- `N = 2^ceil(log2(N_x + N_h - 1));` > `M+N_h-1`

- % It establishes the closer power of two for FFT transformation

- % `N=length` of the output of each block

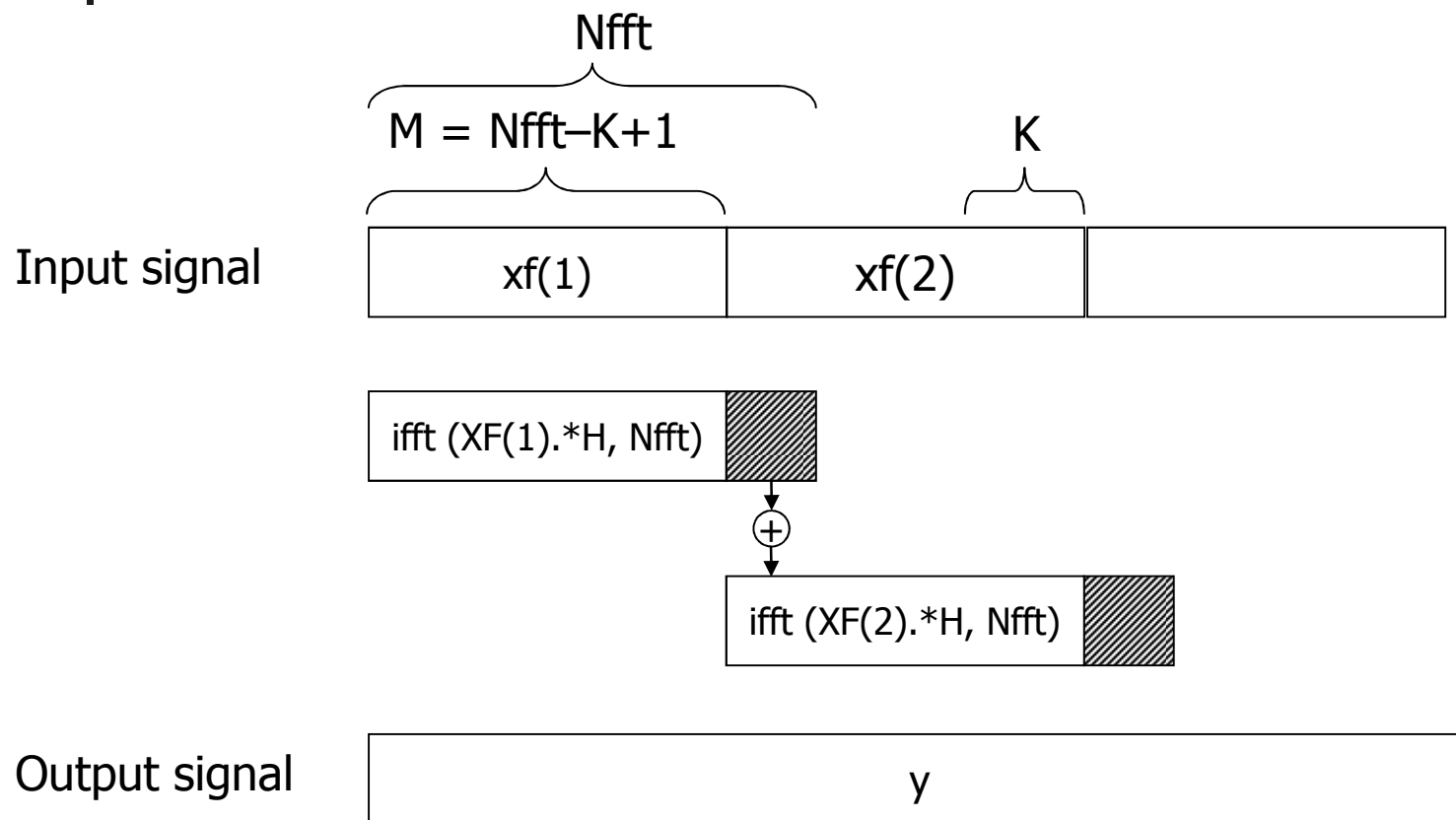
- `y_ola = zeros(length(x)+N-1, 1);`



- Perform filtering:
  - In the frequency domain using OLA (continued):
    - $H_m = \text{fft}(h, N);$
    - for  $k=0:K-1$
    - $x_m = x(k*M+1:k*M+M);$   
                                >windowing (rect, no overlap)
    - $X_m = \text{fft}(x_m, N);$
    - $y_m = \text{ifft}(X_m.*H_m, N);$
    - $y_{\text{ola}}(k*M + 1:k*M+N)=y_{\text{ola}}(k*M+1:k*M+N)+y_m;$
    - end;

# Exercise 3 (7/14)

Scheme of OLA for  $R=M$ :





## Exercise 3 (8/14)

---

- Goal: decimate a signal by a factor  $M=4$ .
- Compare the output and input signal in time domain and in frequency domain
- Compare the decimated and the downsampled signals spectra
- See also `"d=decimate(x,M);"`
- Try to swap the lowpass filter and the downsample command. Can you notice any difference? Why?



## Exercise 3 (9/14)

---

- Decimate a signal by a factor  $M=4$ .
- Pseudocode:
  - Build the signal
    - $w_1 = \pi/16$ ;  $\% = 0.1963 < \pi/4$
    - $w_2 = \pi/8$ ;  $\% = 0.3927 < \pi/4$
    - $w_3 = \pi/2$ ;  $\% = 0.5708 > \pi/4$
    - $n = [0:200];$
    - $x = \cos(w_1 * n) + 0.5 * \cos(w_2 * n) + 2 * \cos(w_3 * n);$   
 $= x_l + x_h$



## Exercise 3 (10/14)

---

- Decimate a signal by a factor  $M=4$ .
- Pseudocode:
  - Build the filter
    - $N=41$ ;
    - $fc=1/(2*M) \% =1/8 \rightarrow wc = \pi/M = 0.7854$
    - $h = \text{fir1}(N, 2*fc)$
  - Perform filtering
    - $\text{xfilt} = \text{conv}(h, x)$ ;
  - Downsampling
    - $\text{xdec} = \text{xfilt}(1:M:\text{end})$ ;



## Exercise 3 (11/14)

---

- Matlab provides the function:  
“`h_fir = fir1(N, Fc)`” that designs an  $N$ -th order FIR filter that has cut-off frequency  $F_c$ .
  - The cut-off frequency “ $F_c$ ” must be between  $0 < F_c < 1.0$ , with 1.0 corresponding to half the sample rate.
  - The filter is real and has linear phase.
  - The normalized gain of the filter at  $F_c$  is -6 dB.



## Exercise 3 (12/14)

---

- Compare the output and input signals in time domain and in frequency domain
  - $\text{length}(x_{\text{dec}}) = (\text{length}(x) + \text{length}(h)) / M$
  - $w1 \rightarrow \pi/4 = 0.7854$
  - $w2 \rightarrow \pi/2 = 1.5708$
  - $w3 \rightarrow 2\pi = 6.2832$  filtered by  $h$
- Compare the decimated and the downsampled signals in time domain and in frequency domain
  - $\text{length}(x_{\text{dec}}) > \text{length}(x_{\text{down}}) = \text{length}(x) / M$
  - With the downsampled signal spectra we can see the alias



## Exercise 3 (13/14)

---

- See also “`d=decimate(x,M);`”
  - Matlab provides the function “`d = decimate(x,M)`” that resamples the sequence in vector `x` at  $1/M$  times the original sample rate. The resulting resampled vector `d` is  $M$  times shorter ( $\text{length}(d)=\text{length}(x)/M$ ).
  - Before resampling, “decimate” filters the data with an eighth order Chebyshev Type I lowpass filter with cutoff frequency:

$$f_c = 0.8 \frac{F_s}{2M}$$

- N.B. The filter used by “decimate” is better than ours.





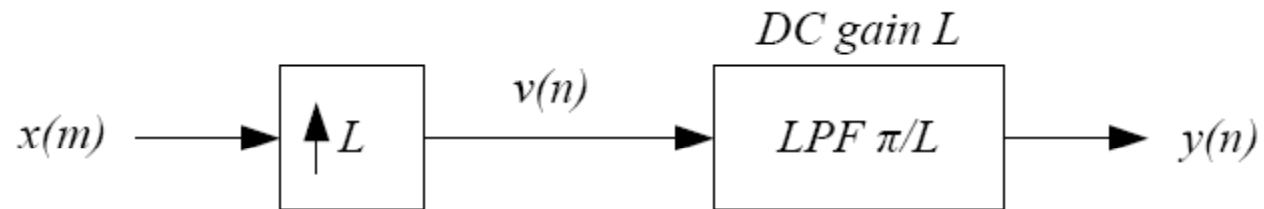
## Exercise 3 (14/14)

---

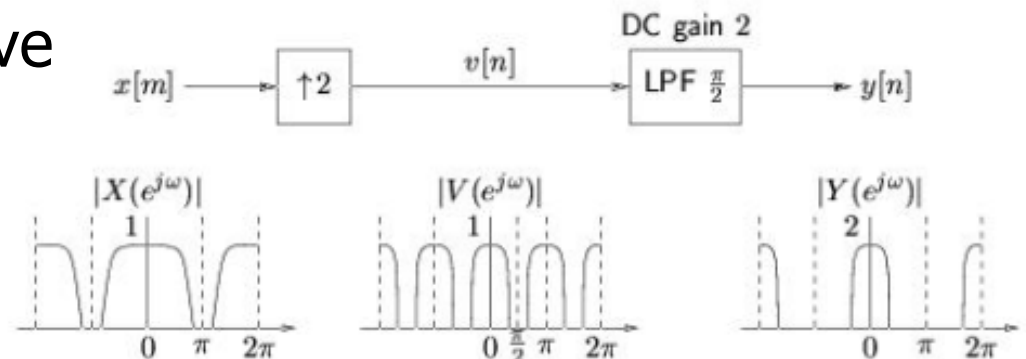
- Try to swap the lowpass filter and the downsample command. Can you notice any difference? Why?
  - CASE 1:
    - `xdown=x(1:M:end);`
    - `hdown=h(1:M:end);`
    - `xdf=conv(xdown,hdown);`
  - CASE2:
    - `xdown=x(1:M:end);`
    - `xdf=conv(xdown,h);`
  - SOLUTION: Polyphase filters

## Exercise 4 (1/11)

- Goal: Interpolate by a factor  $L$  the input sequence  $x$



- Decimation=
  - upsampling
  - filtering (to remove repetitions of original spectra)





## Exercise 4 (2/11)

---

- Goal: interpolate a signal by a factor  $M=4$ .
- Compare the output and input signal in time domain and in frequency domain
- Compare the decimated and the upsampled signals spectra
- See also `"d=interp(x,M);"`
- Try to swap the upsample command and the lowpass filter. Can you notice any difference? Why?



## Exercise 4 (3/11)

---

- Interpolate a signal by a factor  $M=4$ .
- Pseudocode:
  - Build the signal
    - $w_1 = \pi/16$ ;  $\% = 0.1963 < \pi/4$
    - $w_2 = \pi/8$ ;  $\% = 0.3927 < \pi/4$
    - $w_3 = \pi/2$ ;  $\% = 0.5708 > \pi/4$
    - $n = [0:200];$
    - $x = \cos(w_1 * n) + 0.5 * \cos(w_2 * n) + 2 * \cos(w_3 * n);$   
 $= x_l + x_h$



## Exercise 4 (4/11)

---

- Pseudocode (continued):
  - Build the filter
    - $N=41$ ;
    - $fc=1/(2*M) \% =1/8 \rightarrow wc = \pi/M = 0.7854$
    - $h = \text{fir1}(N, 2*fc)$
  - Upsampling
    - $xup = \text{zeros}(M*\text{length}(x), 1)$ ;
    - $xup(1:M:\text{end}) = x$  ;
  - Perform filtering
    - $xint = \text{filter}(M*h, 1, xup)$ ;



## Exercise 4 (5/11)

---

- Compare the output and input signals in time domain and in frequency domain
  - $\text{length}(x_{\text{int}}) = M \cdot \text{length}(x) + \text{length}(h)$
  - $w1 \rightarrow \pi/(4 \cdot 16) = 0.0491$
  - $w2 \rightarrow \pi/(4 \cdot 8) = 0.0982$
  - $w3 \rightarrow \pi/(4 \cdot 2) = 0.3927$
- Compare the interpolated and the upsampled signals in time domain and in frequency domain
  - In  $x_{\text{up}}$  we find the  $M-1$  zeros between each two samples of the original signal
  - In the upsampled signal spectra we can see the repetitions of the original spectra



## Exercise 4 (6/11)

---

- See also `"int= interp(x,M);"`
  - Matlab provides the function `"int = interp(x,M)"` that resamples data at a higher rate using lowpass interpolation. `"int=interp(x,M)"` resamples the sequence in vector `x` at `M` times the original sample rate. The resulting resampled vector `int` is `M` times longer (`length(int) = M*length(x)`).
  - A symmetric filter, `B`, allows the original data to pass through unchanged and interpolates between so that the mean square error between them and their ideal values is minimized.
- N.B. The spectra are near to be coincident.



## Exercise 4 (7/11)

---

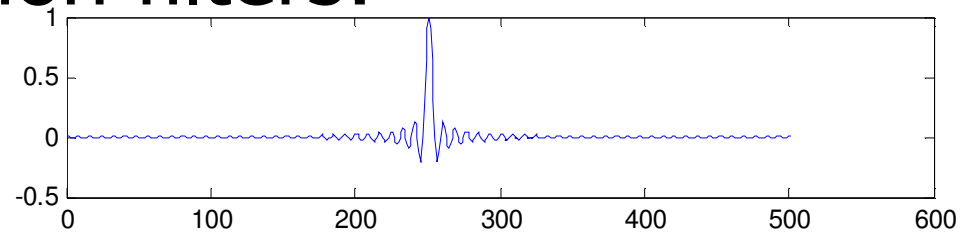
- Try to swap the upsample command and the lowpass filter. Can you notice any difference? Why?
  - CASE 1:
    - `hd=h(1:M:end); % it become an all pass filter`
    - `xf = filter(M*hd, 1, x);`
    - `xfup = zeros(M*length(xf), 1);`
    - `xfup(1:M:end) = xf ; % it is xup`
  - CASE2:
    - `xf = filter(M*h, 1, x);`
    - `xfup = zeros(M*length(xf), 1);`
    - `xfup(1:M:end) = xf ; % it is xlup`
- SOLUTION: Polyphase filters



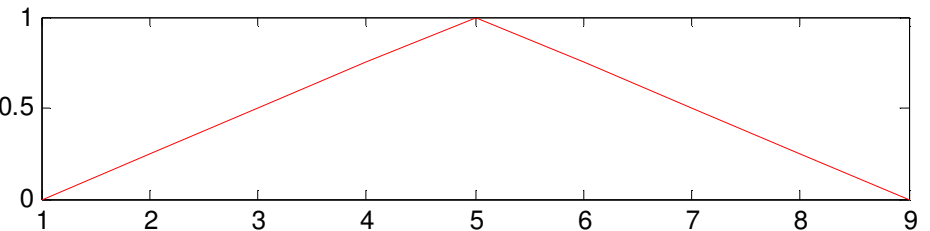
## Exercise 4 (8/11)

- Hint: Let's see the effects of three different interpolation filters:

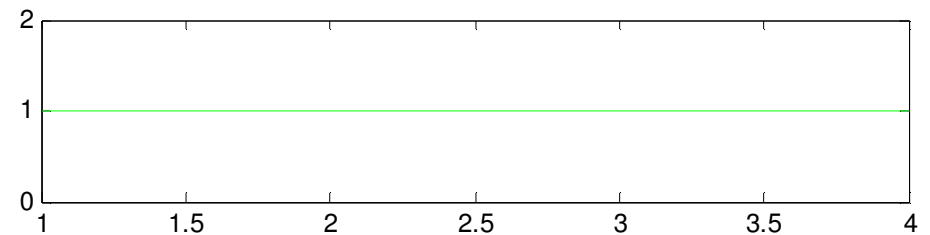
- $h1 = \text{sinc}(n/M)';$



- $h2 = \text{bartlett}(2*M+1);$



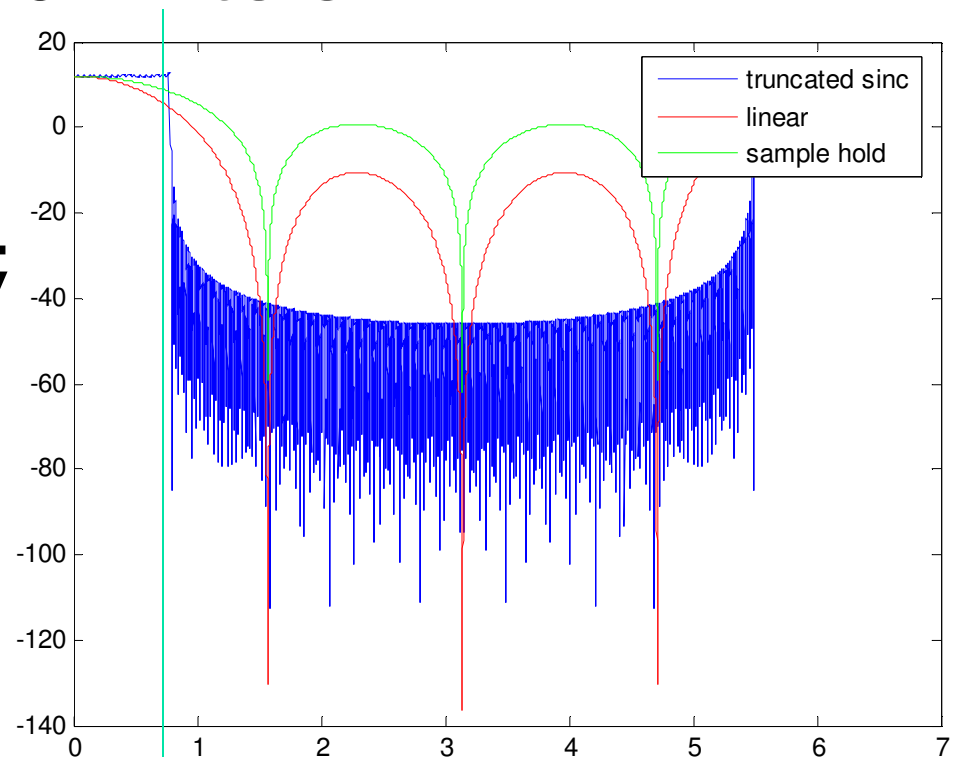
- $h3 = \text{ones}(M,1);$



## Exercise 4 (9/11)

- Hint: Let's see the effects of three different interpolation filters:

- `h1 = sinc(n/M)';`
- `h2 = bartlett(2*M+1);`
- `h3 = ones(M,1);`
- `wc=pi/4=0.7854;`





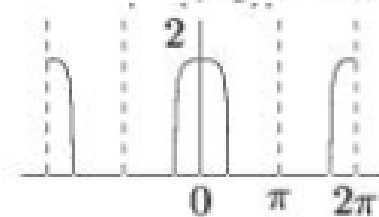
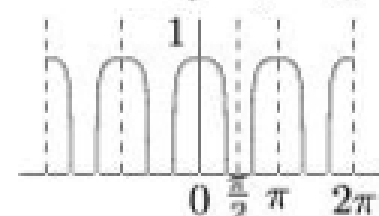
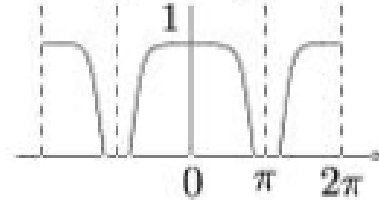
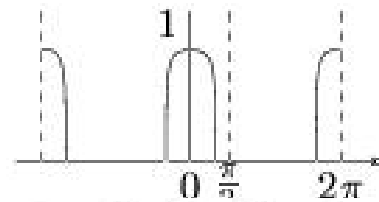
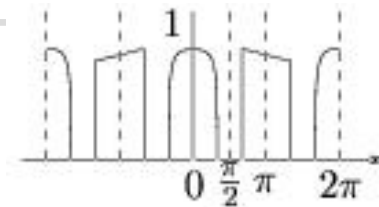
## Exercise 4 (10/11)

---

- Hint: See what happens when we perform a decimation and interpolation by the same factor  $M$ :
  - Pseudocode:
    - Build the input signal
    - Build the filter ( $\omega_c = \pi/M$ )
    - Apply the filter
    - downsample
    - upsample
    - Apply the filter

## Exercise 4 (11/11)

- Build the input signal
- Apply the filter ( $\omega_c = \pi/M$ )
- downsample (gain=1/2)
- upsample
- Apply the filter (gain=2)





# Agenda

---

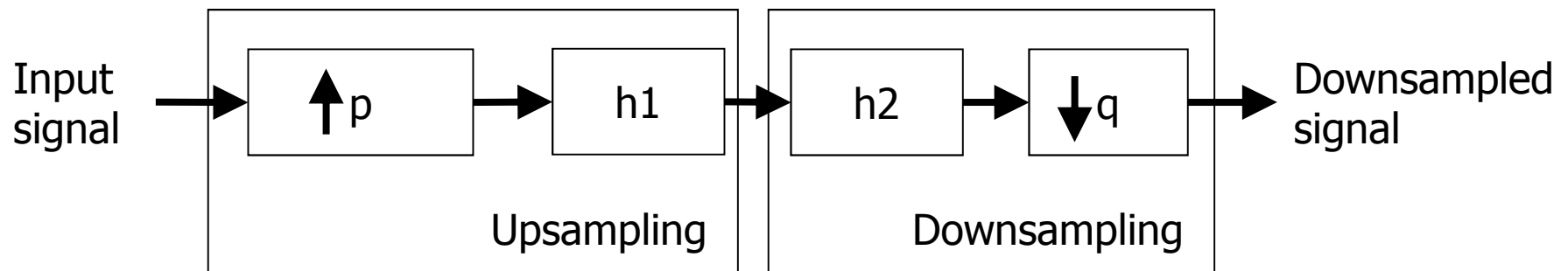
- Ex1: Downsampling
- Ex2: Upsampling
- Ex3: Decimation
- Ex4: Interpolation
- **Ex5: Frequency modification with rational factor**
- Ex6: Polyphase Decimation
- Ex7: Polyphase Interpolation
- Ex8: Polyphase Filter Banks
- Ex9: Quadrature Mirror Filters



## Exercise 5 (1/5)

---

- **Goal:** decimate a speech signal from the sample frequency 16 kHz to 10 kHz
  - **Problem:** the input and the target frequencies form a rationale ratio  $F_{out}/F_s = r = p/q$
  - Therefore, you have upsample the original signal with factor  $p$  and then downsample it with a factor  $q$ :





## Exercise 5 (2/5)

---

- **Hints:** Pay attention to the cut-off frequencies of the two low-pass filters:
  - $f_1 = F_s/(2 \cdot p)$ ;  
% Cut-off frequency of the first low-pass filter
  - $f_2 = F_{s\_new}/(2 \cdot q) = (5 \cdot F_s)/(2 \cdot q)$  ;  
% Cut-off frequency of the second low-pass filter. It is now referred to the new sampling frequency ( $f_s \cdot \text{upsample\_factor}$ )
- $h_1 = \text{fir1}(30, 1/p); \quad (\pi/5=0.6283)$
- $h_2 = \text{fir1}(30, 1/q); \quad (\pi/8=0.3927)$
- N.B.: The cut-off frequency must be between 0 and 1, with 1 corresponding to half the sample rate.



## Exercise 5 (3/5)

---

- Pseudocode:
  - Build the input signal
    - $w1 = \pi/16;$
    - $w2 = \pi/8;$
    - $w3 = \pi/2;$
    - $n = [0:200];$
    - $x = \cos(w1*n) + 0.5*\cos(w2*n) + 2*\cos(w3*n);$
  - Build the filters
    - $h1 = \text{fir1}(30, 1/p);$  ( $\pi/5 = 0.6283$ )
    - $h2 = \text{fir1}(30, 1/q);$  ( $\pi/8 = 0.3927$ )





## Exercise 5 (4/5)

---

- Pseudocode(continued):
  - upsample
    - `y_up = zeros(length(x)*upsample_factor, 1);`
    - `y_up(1:upsample_factor:end) = x;`
  - Apply the first filter
    - `y_up = filter(upsample_factor*h1, 1, y_up);`
  - Apply the second filter
    - `y_down = filter(h2, 1, y_up);`
  - downsample
    - `y_down = y_down(1:downsample_factor:end);`



## Exercise 5 (5/5)

---

- $F_{out} = (F_s * 5/8)$ :
  - $w_1 = \pi/16$ ;  $\rightarrow (\pi * 8)/(16 * 5) = 0.3141$
  - $w_2 = \pi/8$  ;  $\rightarrow (\pi * 8)/(8 * 5) = 0.6283$
  - $w_3 = \pi/2$  ;  $\rightarrow (\pi * 8)/(2 * 5) = 2.5133$
- without alias or any repetition of the original spectra



# Agenda

---

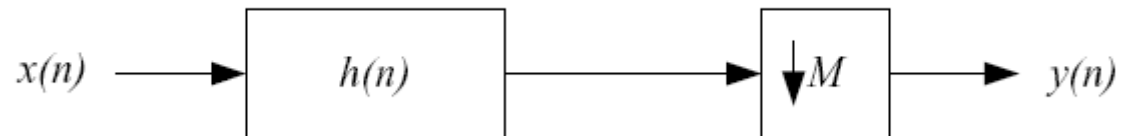
- Ex1: Downsampling
- Ex2: Upsampling
- Ex3: Decimation
- Ex4: Interpolation
- Ex5: Frequency modification with rational factor
- **Ex6: Polyphase Decimation**
- **Ex7: Polyphase Interpolation**
- Ex8: Polyphase Filter Banks
- Ex9: Quadrature Mirror Filters



## Exercise 6 (1/9)

---

- Goal: Decimate by a factor  $M$  the input sequence  $x$



- The direct implementation shown in ex3 is not efficient: the result of several operations is discarded when the output of filtering is decimated.
- Polyphase filters are needed every time we want to achieve computational savings in the decimation phase.



## Exercise 6 (2/9)

---

- Basic ideas:
  - Decompose the filter into its polyphase components
  - Decompose the input signal in subsequences
  - Apply each subfilter to the correspondent subsequence.
  - Sum the results to obtain the output signal



## Exercise 6 (3/9)

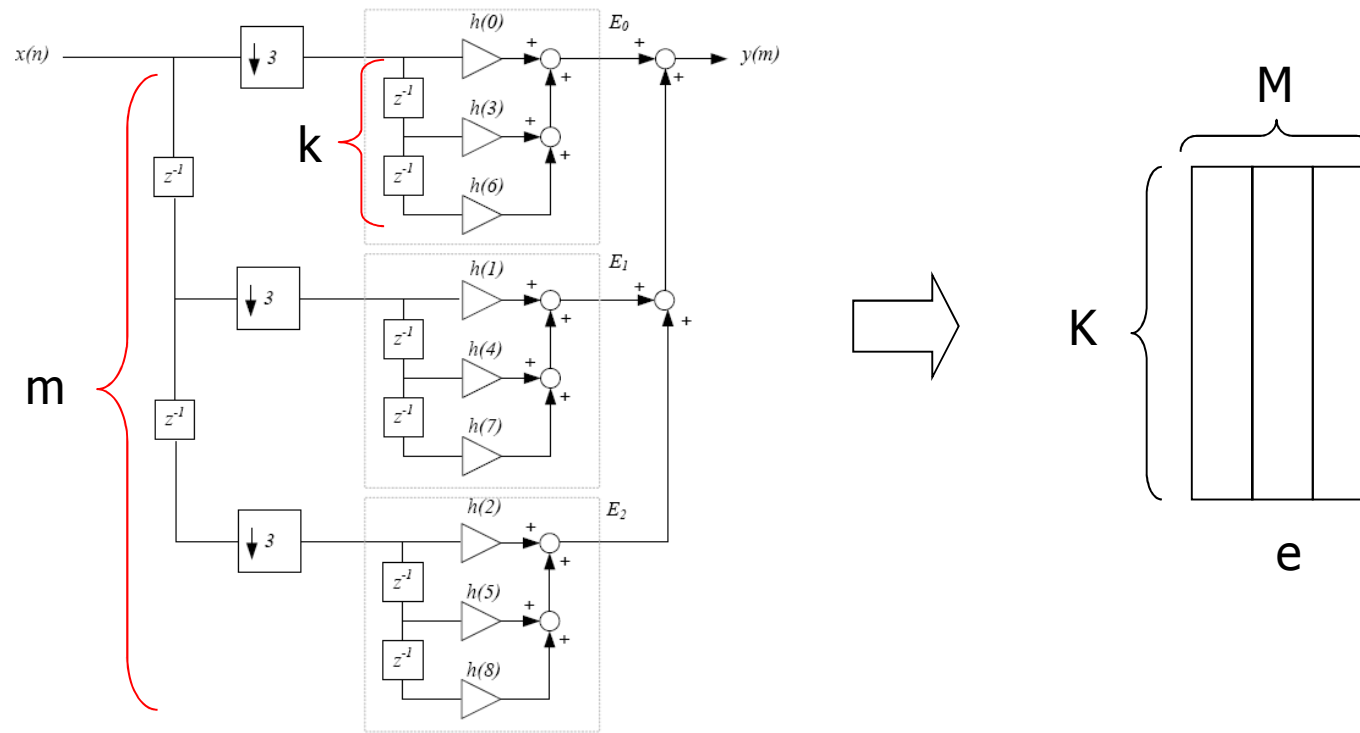
---

- Notation:
  - M downsampling factor
  - L filter length
  - $K = \text{ceil}(L/M)$ , number of sample for each subfilter
  - $L = K*M$
- Decomposition of the lowpass filter is accomplished in the following way:

$$e_m(k) = h(kM + m) \quad \text{for} \quad \begin{cases} k = 0, 1, \dots, K \\ m = 0, 1, \dots, M \end{cases}$$

# Exercise 6 (4/9)

Decomposition schematization for  $M = 3$  and  $L = 9$





## Exercise 6 (5/9)

---

- $H(z) = \sum_{m=0}^{M-1} z^{-m} E_m(z^M)$  it works at MT respect to the original filter
- $E_m(z) = \sum_{k=0}^{K-1} e_m(k) z^{-k}$
- $e_m(k) = h(kM + m)$  for  $\begin{cases} k = 0, 1, \dots, K \\ m = 0, 1, \dots, M \end{cases}$   
↓  
delayed by m-samples





## Exercise 6 (6/9)

---

- Goal:
  - Decimate a signal from 16kHz to 8kHz
  - Use polyphase implementation of decimation
  - As low pass filter use the h\_filter file
- Input:
  - sum of two sinusoids at frequencies 1000 Hz and 4500 Hz
    - $f_1 = 1000/16000 \rightarrow w_1 = 2\pi f_1 = 0.3972$
    - $f_2 = 4500/16000 \rightarrow w_2 = 2\pi f_2 = 1.767$



## Exercise 6 (7/9)

---

- Decompose the filter into its polyphase components

```
function e = decompose(h, M)

N = length(h);
K = ceil(N/M);    %Number of samples in each subfilter
L = M*K;
h=[h;zeros(L-N,1)];    % zero pad
e = zeros(K,M);

for k = 0:K-1      % For each sample
    for m=0:M-1    % For each subfilter
        e(k+1,m+1)=h(k*M+m+1);
        %KxM matrix. Each column is a subfilter
    end;
end;
```



## Exercise 6 (8/9)

---

for m = 1:M

- Decompose the input signal in subsequences

$x\_m = x(m:M:end);$

% shift and downsample

- Apply each subfilter to the correspondent subsequence.

$xf\_m = \text{conv}(x\_m, e(:,m));$

- Sum the results to obtain the output signal

$y = y + xf\_m; \quad \% \text{ length}(y) = (N_x + L - 1) / M$

end



## Exercise 6 (9/9)

---

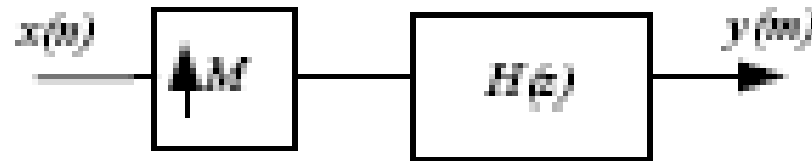
- Compare the output and input signals spectra
  - $w_1 = 0.3972 \rightarrow w_1 * M = 0.7944$
  - $w_2 = 1.767 > \pi/2 \rightarrow w_2 * M = 3.534$  (alias!!)  
( $w_2$  is stopped by the lowpass filter)
- Compare the output obtained by means polyphase and direct implementations of decimation



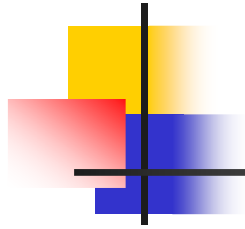
## Exercise 7 (1/8)

---

- Goal: Interpolate by a factor  $M$  the input sequence  $x$



- The direct implementation shown in ex4 is not efficient.
- Polyphase filters are needed every time we want to achieve computational efficiency in the interpolation phase.



## Exercise 7 (2/8)

---

- Basic ideas:
  - Decompose the filter into its polyphase components
  - Apply each subfilter to the input signal.
  - Upsample each filtered subsequence.
  - Sum the results to obtain the output signal



## Exercise 7 (3/8)

---

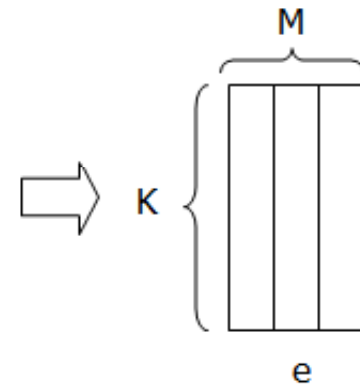
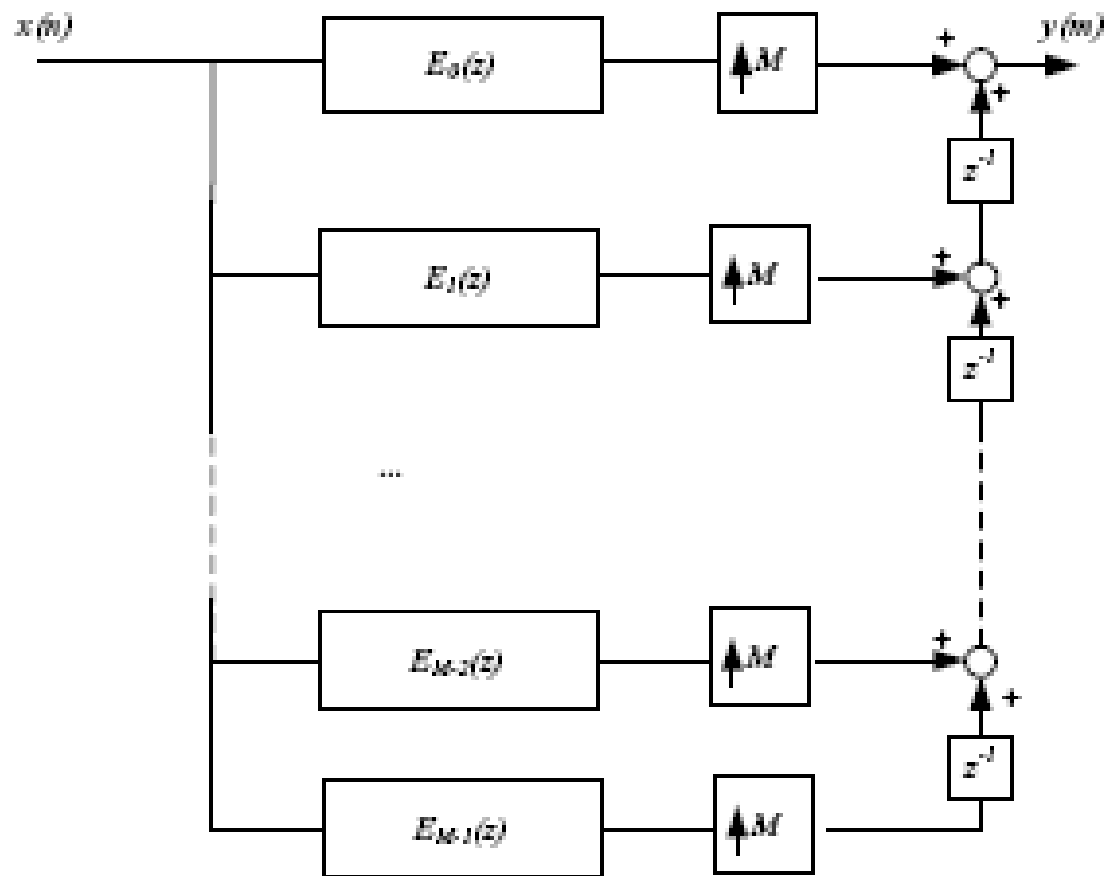
- Notation:
  - M upsampling factor
  - L filter length
  - $K = \text{ceil}(L/M)$ , number of sample for each subfilter
  - $L = K*M$
- Decomposition of the lowpass filter is exact the same as for decimation:

$$e_m(k) = h(kM + m) \quad \text{for} \quad \begin{cases} k = 0, 1, \dots, K \\ m = 0, 1, \dots, M \end{cases}$$

$\downarrow$   
delayed by m-samples

# Exercise 7 (4/8)

Interpolation schematization:



$$E_m(z) = \sum_{k=0}^{K-1} e_m(k) z^{-k}$$





## Exercise 7 (5/8)

---

- Goal:
  - Interpolate a signal from 16kHz to 32kHz
  - Use polyphase implementation of interpolation
  - As low pass filter use the h\_filter file
- Input:
  - sum of two sinusoids at frequencies 1000 Hz and 4500 Hz
    - $f_1 = 1000/16000 \rightarrow w_1 = 2\pi f_1 = 0.3972$
    - $f_2 = 4500/16000 \rightarrow w_2 = 2\pi f_2 = 1.767$



## Exercise 7 (6/8)

---

- Decompose the filter into its polyphase components

```
function e = decompose(h, M)

N = length(h);
K = ceil(N/M);    %Number of samples in each subfilter
L = M*K;
h=[h;zeros(L-N,1)];    % zero pad
e = zeros(K,M);

for k = 0:K-1      % For each sample
    for m=0:M-1    % For each subfilter
        e(k+1,m+1)=h(k*M+m+1);
        %KxM matrix. Each column is a subfilter
    end;
end;
```



## Exercise 7 (7/8)

---

for m = 1:M

- Apply each subfilter to the input signal

$\text{xf}(m,:) = \text{conv}(x, M * e(:,m));$

- Upsample and shift each filtered signal

$\text{xup}(m,:) = \text{zeros}((M * \text{length}(\text{xf})) + M - 1, 1);$

$\text{xup}(m, m:M:\text{end} - (M - 1)) = \text{xf}(m,:);$

- Sum the results to obtain the output signal

$y = y + \text{xup}(m,:); \quad \% \text{length}(y) = M * (N_x + K - 1)$

end



## Exercise 7 (8/8)

---

- Compare the output and input signals spectra
  - $w_1 = 0.3972 \rightarrow w_1/M = 0.1986$
  - $w_2 = 1.767 > \pi/2 \rightarrow w_2/M = 0.8835$   
(The original spectra repetitions [ $\pi - 0.1986 = 2.943$  and  $\pi - 0.8835 = 2.3066$ ] are cutted by the lowpass filter)
- Compare the output obtained by means polyphase and direct implementations of interpolation



# Agenda

---

- Ex1: Downsampling
- Ex2: Upsampling
- Ex3: Decimation
- Ex4: Interpolation
- Ex5: Frequency modification with rational factor
- Ex6: Polyphase Decimation
- Ex7: Polyphase Interpolation
- **Ex8: Polyphase Filter Banks**
- Ex9: Quadrature Mirror Filters

## Exercise 8 (1/10)

- A filter bank is a set of parallel filters that enables to decompose the input signal into a number of subbands.

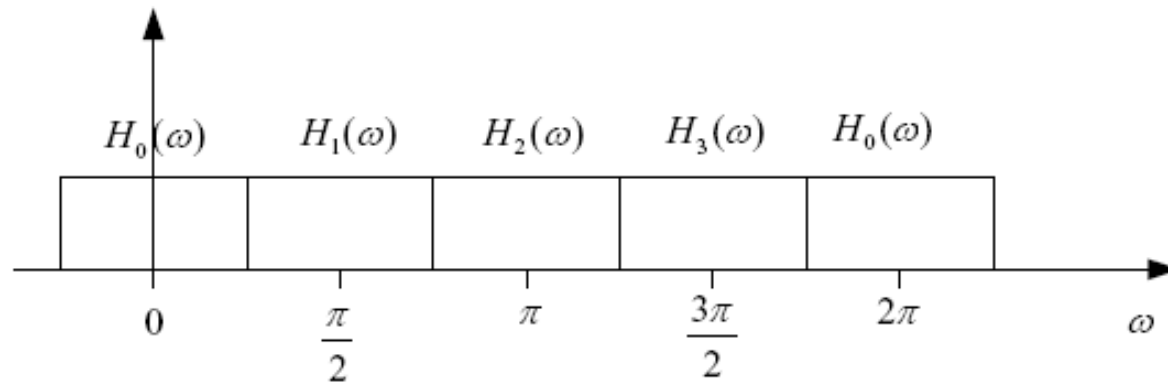


Fig. 5.19. Frequency response of a uniform filter bank with  $M = 4$  subbands



## Exercise 8 (2/10)

---

- $H_0(z) = \sum_{k=0}^{M-1} z^{-k} E_k(z^M)$  it works at MT respect to the original filter
- $E_m(z) = \sum_{k=0}^{K-1} e_m(k) z^{-k}$
- $e_m(k) = h(kM + m)$  for  $\begin{cases} k = 0, 1, \dots, K \\ m = 0, 1, \dots, M \end{cases}$   
↓  
delayed by m-samples



## Exercise 8 (3/10)

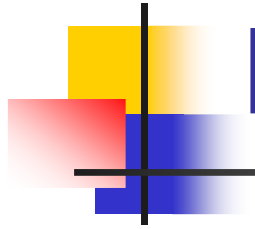
---

- We can demonstrate that:

$$H_m(z) = H_0\left(z e^{j\frac{2\pi m}{M}}\right) = \sum_{k=0}^{M-1} z^{-k} W^{mk} E_k(z^M)$$

$$\begin{bmatrix} H_0(z) \\ H_1(z) \\ \vdots \\ H_{M-1}(z) \end{bmatrix} = \begin{bmatrix} W^{0,0} & W^{0,1} & \cdot & W^{0,M-1} \\ W^{1,0} & W^{1,1} & \cdot & W^{1,M-1} \\ \cdot & \cdot & \cdot & \cdot \\ W^{M-1,0} & W^{M-1,1} & \cdot & W^{M-1,M-1} \end{bmatrix} \begin{bmatrix} E_0(z^M) \\ z^{-1} E_1(z^M) \\ \cdot \\ z^{-(M-1)} E_{M-1}(z^M) \end{bmatrix}$$





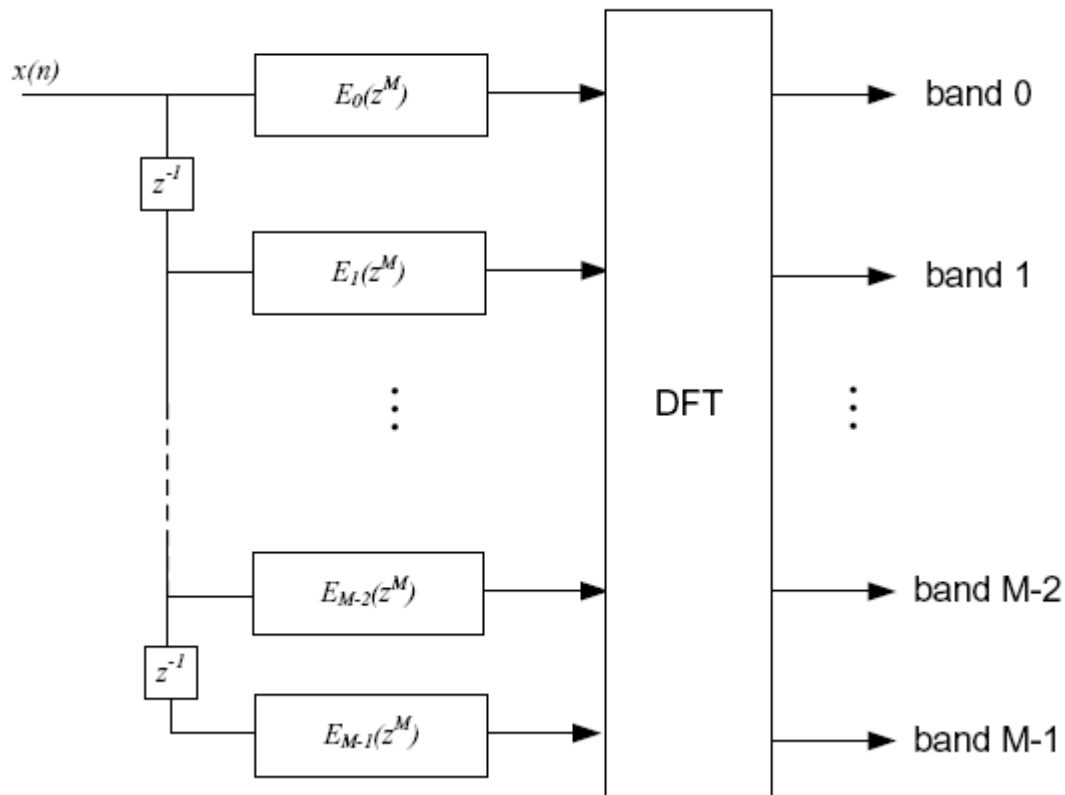
## Exercise 8 (4/10)

- N.B.:  $W^{m,k}$  is the DFT matrix

$$W^{m,k} = \begin{bmatrix} 1 & 1 & 1 & \dots & 1 \\ 1 & e^{-j\frac{2\pi}{M}} & e^{-j2\frac{2\pi}{M}} & \dots & e^{-j(M-1)\frac{2\pi}{M}} \\ \cdot & \cdot & \cdot & & \cdot \\ 1 & e^{-j(M-1)\frac{2\pi}{M}} & e^{-j2(M-1)\frac{2\pi}{M}} & \dots & e^{-j(M-1)(M-1)\frac{2\pi}{M}} \end{bmatrix}$$

# Exercise 8 (5/10)

Implementation of a polyphase filterbank





## Exercise 8 (6/10)

---

- Goal: Decompose the original signal in  $M=4$  subbands.
- Basic ideas:
  - Compute the filters
  - Apply each subfilter to the input signal
  - Apply the DFT matrix at the filtered signals.



## Exercise 8 (7/10)

---

- Notation:
  - M number of subbands
  - L filter length
  - $K = \text{ceil}(L/M)$ , number of sample for each subfilter
  - $L = K * M$
- The low pass filter is:
  - $h = \text{fir1}(L-1, 1/M)$  ;



## Exercise 8 (8/10)

---

- Compute the polyphase filters
  - `em = zeros(M, length(h));`
  - `for m = 1:M`
  - `em(m,m:M:end) = h(m:M:end) ;`
  - `end`
- N.B.: “em” is a  $M \times L$  matrix. Each row is a subband filter (we take the null samples).



## Exercise 8 (9/10)

---

- `out = zeros(M, length(x)) ;`  
    % each row is one specific subband of the input  
    signal (in the time domain) = is the input convolved  
    with a particular subband filter

for m = 1:M

    y = filter(em(m, : ), 1, x) ;

    out(m,1:length(y)) = y ;

end

- `out=fft(out);`



## Exercise 8 (10/10)

---

- Show the output spectrum for each subband:

```
for m = 1 :M
```

```
    subplot(M, 1 ,m),
```

```
    plot(abs(fft(out(m,:),1024)))
```

```
end
```



# Agenda

---

- Ex1: Downsampling
- Ex2: Upsampling
- Ex3: Decimation
- Ex4: Interpolation
- Ex5: Frequency modification with rational factor
- Ex6: Polyphase Decimation
- Ex7: Polyphase Interpolation
- Ex8: Polyphase Filter Banks
- **Ex9: Quadrature Mirror Filters**



## Exercise 9 (1/8)

- Goal: Obtain a system that allows the perfect reconstruction of a signal. Ip.  $M=2$

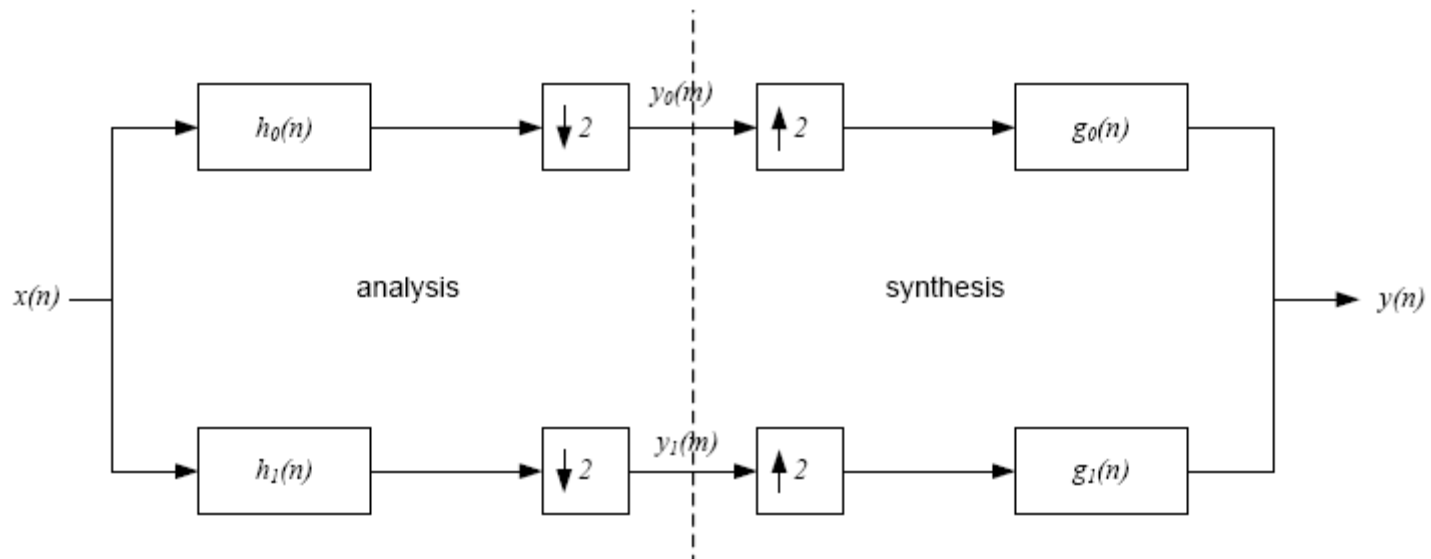


Fig. 5.21. Bank of two filters

$$y(n) = x(n)$$



## Exercise 9 (2/8)

---

- Goal: Generate the analysis and synthesis filters based on QUADRATURE MIRROR FILTERS conditions:
  - linear phase FIR philter (N even)
  - $H_1(\omega) = H_0(\omega - \pi)$
  - $|H_0(\omega)|^2 + |H_0(\omega - \pi)|^2 = \cos t$



## Exercise 9 (3/8)

---

- QUADRATURE MIRROR FILTERS.

- $H_1(z) = H_0(-z) \qquad h_1(n) = (-1)^n h_0(n)$

- $G_0(z) = H_1(-z) \qquad g_0(n) = (-1)^n h_1(n)$

- $G_1(z) = -H_0(-z) \qquad g_1(n) = (-1)^{n+1} h_0(n)$



## Exercise 9 (4/8)

---

- Pseudocode:
  - Compute the filters
  - Build the signal
  - Analysis:
    - filtering
    - downsamplig
  - Synthesis:
    - upsampling
    - filtering
  - Compute the reconstruction error



## Exercise 9 (5/8)

---

- Compute the filters:
  - $h0 = [\sqrt{2}/2, \sqrt{2}/2] ;$
  - $h1 = h0.*[1 \ -1];$
  - $g0 = h0;$
  - $g1 = -h1 ;$
- Verify that :  
 $T = \text{abs}(H0).^2 + \text{abs}(H1).^2 ;$   
is constant for each frequency



## Exercise 9 (6/8)

---

- Load the input signal
  - `[x Fs Nbits] = wavread('flute2.wav');`
  - `x = x(:,1);`
- Analysis: filtering - downsamplig
  - `% low pass subband`
  - `y0 = conv(x,h0); % filtering`
  - `y0 = y0(1:2:end); % downsampling`
  - `% high pass subband`
  - `y1 = conv(x,h1); % filtering`
  - `y1 = y1(1:2:end); % downsampling`



## Exercise 9 (7/8)

---

- Synthesis: upsampling – filtering
  - % low pass subband
    - `y0up = zeros(2*length(y0), 1);`
    - `y0up(1:2:end) = y0 ;`
    - `y0up = conv(y0up,g0);`
  - % high pass subband
    - `y1up = zeros(2*length(y1), 1);`
    - `y1up(1:2:end) = y1 ;`
    - `y1up = conv(y1up,g1);`



## Exercise 9 (8/8)

---

- Reconstruct the signal
  - $y = y_{0up} + y_{1up}$  ;
- Compute the reconstruction error
  - $e = x - y$  ;
  - `figure, plot(e)`
  - `display(['max error:' num2str(max(abs(e)))]);`