

UNIT - III

IIR Filters: (Realisation and design of IIR)
based on impulse response

IIR: If the impulse response is of infinite duration,
it is IIR filter. It is digital filter.

FIR: If the impulse response is of finite duration,
it is FIR filter.

→ There are various forms of analog filters which
are then used to construct digital IIR filter.

Realisation of filter:

IIR is recursive filter. → present op depends on

FIR is Nonrecursive u present op, past op &
past op.

Nonrecursive → does not depend on past op

$$\text{LTI system op: } y(n) = -\sum_{k=1}^N a_k y(n-k) + \sum_{k=0}^M b_k x(n-k)$$

which is a IIR filter. (do recursive) IIR

$$\text{FIR: } y(n) = \sum_{k=0}^M b_k x(n-k)$$

$$\text{FIR: } Y(z) = -\sum_{k=1}^N a_k z^{-k} Y(z) + \sum_{k=0}^M b_k z^{-k} X(z)$$

$$\frac{Y(z)}{X(z)} = \frac{\sum_{k=0}^M b_k z^{-k}}{1 + \sum_{k=1}^N a_k z^{-k}} = \sum_{n=0}^{\infty} h(n) z^{-n}$$

causal.

SIFR and FIFR filters are realisable only

when $h(n) = 0$ if $n \leq 0$ & $\sum_{n=0}^{\infty} |h(n)| < \infty$ (causal)

→ IIR consists of both zeros and poles.

FIR: $y(n) = \sum_{k=0}^m b_k n(n-k)$

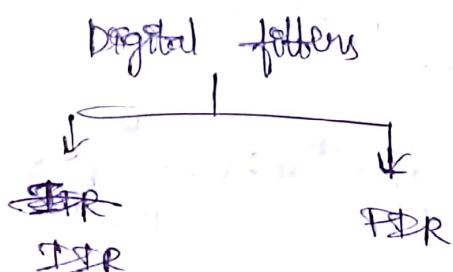
$$\frac{Y(z)}{X(z)} = \sum_{k=0}^m b_k z^{-k}$$

→ T.F consists of only zeros (FIFR)

→ To design a filter, filter coefficients are calculated and T.F is calculated using T.F, Impulse Response is calculated.

Analog Realisation $\xrightarrow{\text{Using Transformation techniques of IIR filters}}$ Digital filter.

Realisation of IIR filters:



1) Direct form - I

$$u \rightarrow 2$$

2) Cascade form.

3) Parallel form.

Direct form - I

$$y(n) = - \sum_{k=1}^N a_k y(n-k) + \sum_{k=0}^M b_k x(n-k)$$

$$\begin{aligned} & N-1 \\ & M \\ & M+N-1+x \\ & M+N \end{aligned}$$

(Implementation of filter in understandable way - realisation)

$$y(n) = -a_1 y(n-1) - a_2 y(n-2) - a_3 y(n-3) - \dots - a_N y(n-N) +$$

$$\underbrace{b_0 x(n) + b_1 x(n-1) + \dots + b_M x(n-M)}_{w(n)}$$

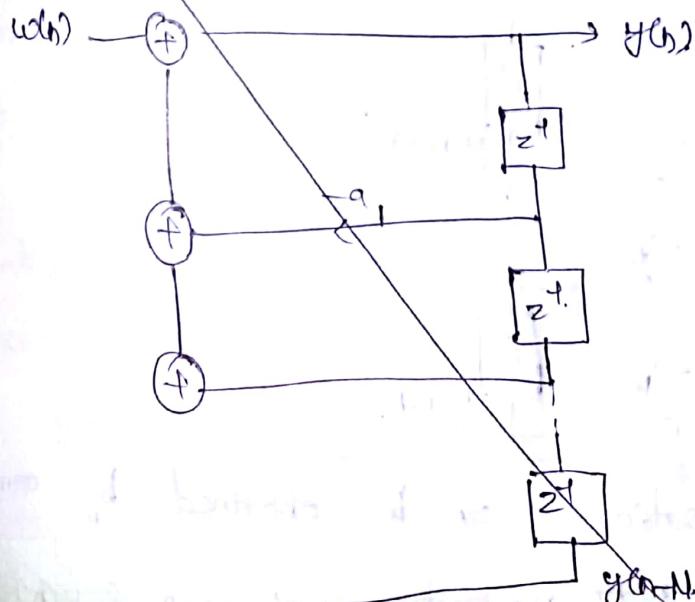
$$w(n) = a_1 y(n-1) - a_2 y(n-2) - \dots - a_N y(n-N)$$

$$y(n) = b_0 x(n) + b_1 x(n-1) + \dots + b_M x(n-M) + w(n)$$

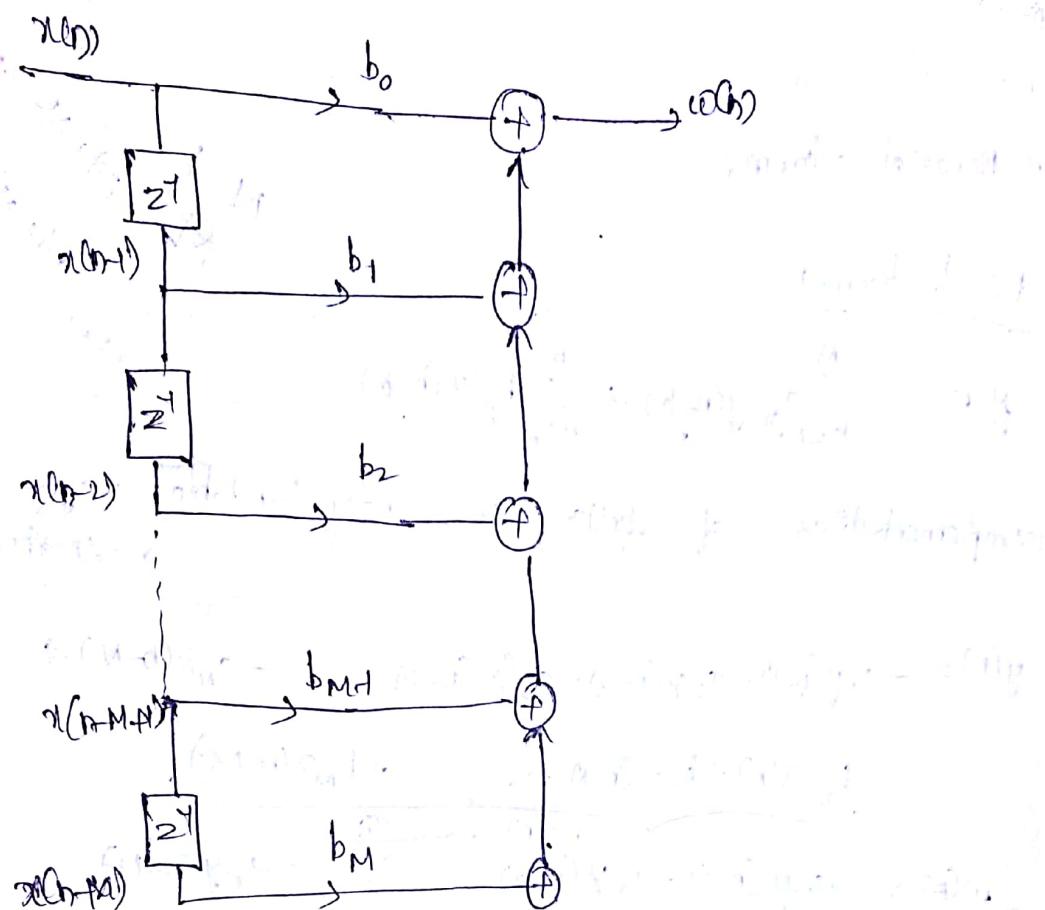
$$y(n) = -a_1 y(n-1) - a_2 y(n-2) - \dots - a_N y(n-N) + w(n)$$

Realisation using direct form I,

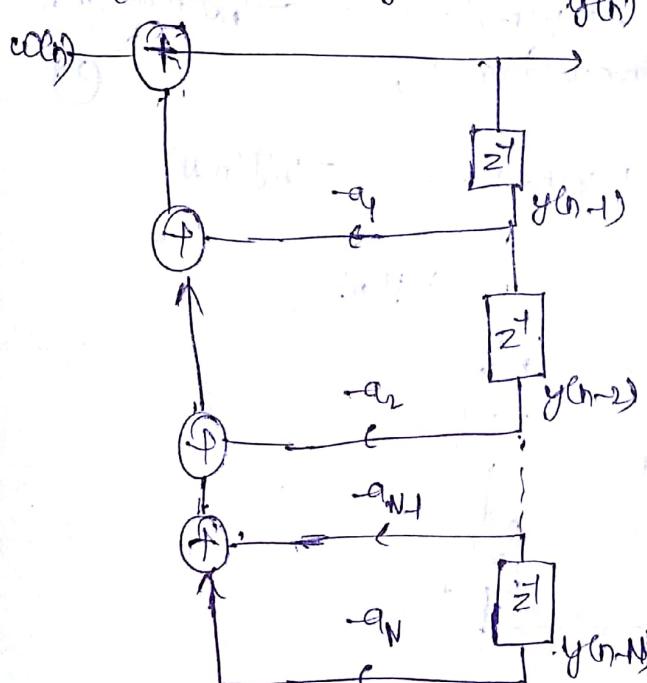
$$w(n) = -a_1 y(n-1) - a_2 y(n-2) - \dots - a_N y(n-N)$$



$$w(n) = b_0 x(n) + b_1 x(n-1) + \dots + b_M x(n-M) \quad \text{--- (1)}$$



To calculate $y(n)$,



Total realisation can be obtained by combining both realisations of $w(n)$ & $y(n)$.

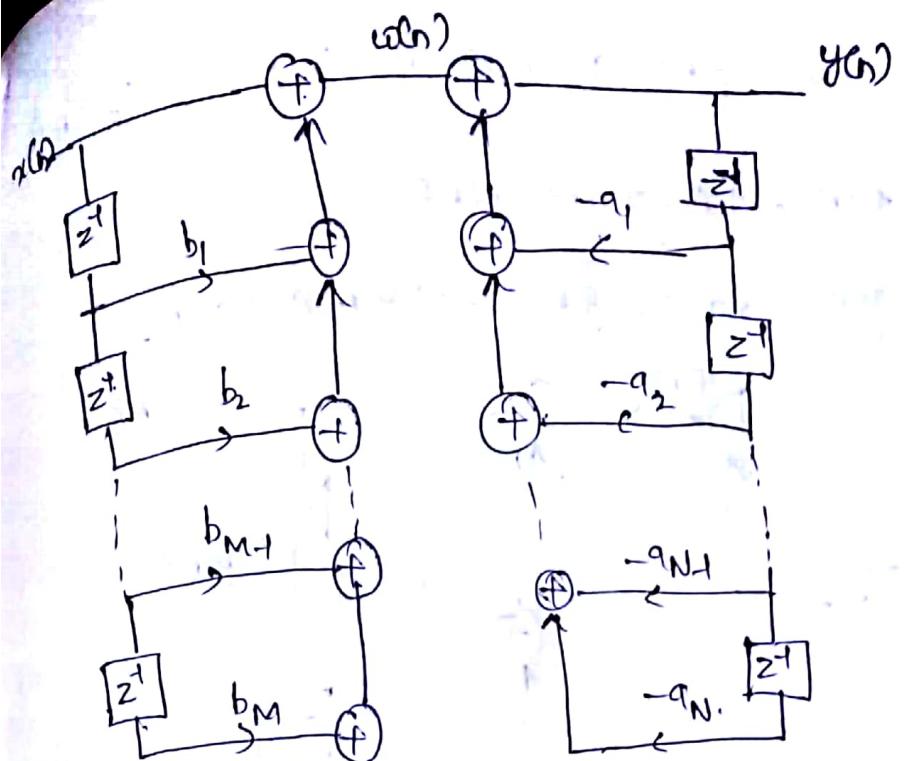


Fig. Direct form I realization

→ The no. of multiplications of and additions are

$N_f M + 1$ and $N_f M$ respectively and

total no. of delays = $N_f M + 1$ ($\because x(n)$ also

needs a storage location)

→ No. of delays ~~&~~ or storage locations ($N_f M + 1$)

are more in Direct form - I

→ To over this, direct form-2 is used.

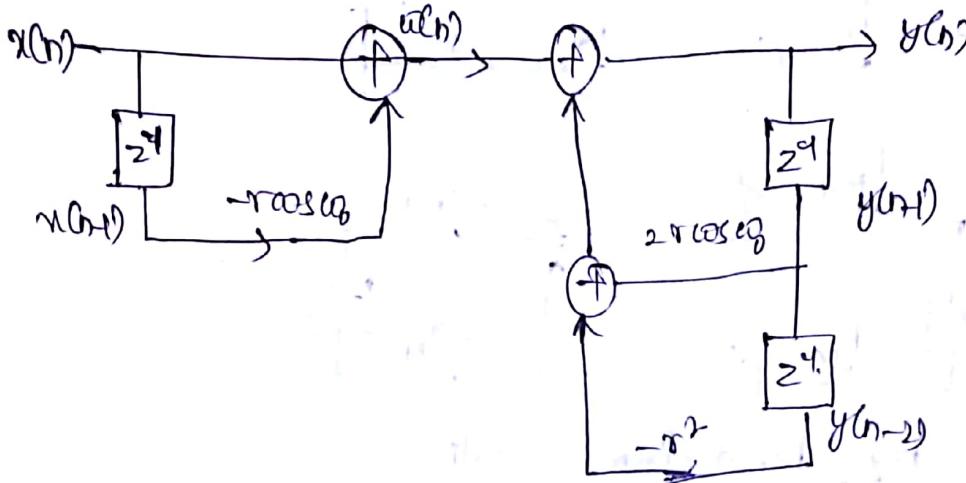
① Realize the 2nd order eqn using Direct form - I realization

$$H(z) = \text{for eqn } Y(n-1) - r^2 Y(n-2) + rY(n) - r \cos \theta Z(n-1)$$

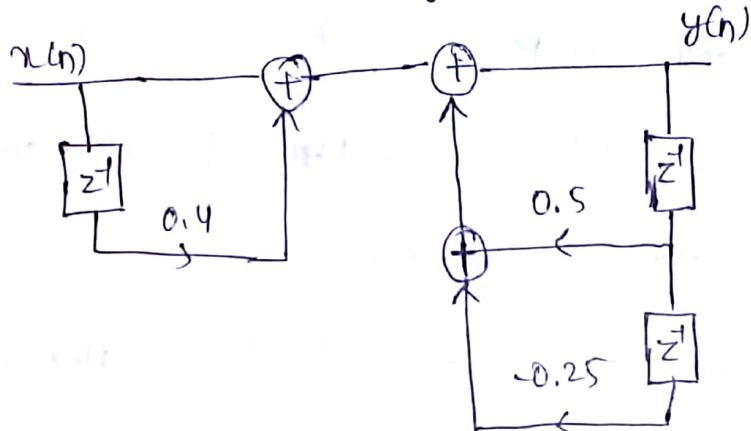
$$\text{Sole. } y(n) \Rightarrow r \cos \omega_0 y(n-1) - r^2 y(n-2) + x(n) = r \cos \omega_0 x(n)$$

Let $w(n) = x(n) - r \cos \omega_0 x(n-1)$

$$y(n) = 2 r \cos \omega_0 y(n-1) - r^2 y(n-2) + w(n).$$



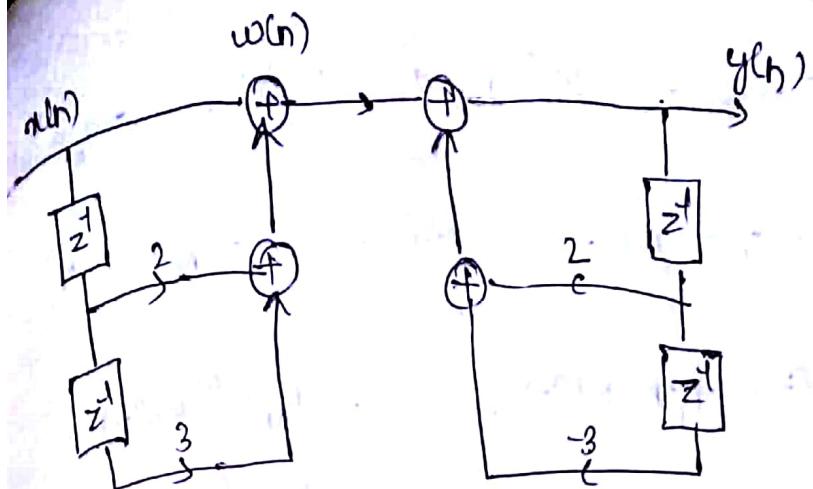
$$\textcircled{2} \quad y(n) = 0.5 y(n-1) - 0.25 y(n-2) + w(n) + 0.4 x(n-1)$$



$$w(n) = x(n) + 0.4 n(n-1)$$

$$y(n) = 0.5 y(n-1) - 0.25 y(n-2) + w(n)$$

$$\textcircled{3} \quad y(n) = 2y(n-1) + 3y(n-2) + x(n) + 2x(n-1) + 3x(n-2)$$



Direct form-II Realisation:

Here, storage locations are reduced from $N+M+1$

to $\text{Min}(M, N)$

common delay is used for both $x(n)$ & $y(n)$

$$y(n) = -\sum_{k=1}^N a_k y(n-k) + \sum_{k=0}^M b_k x(n-k) = u(n)$$

$$\frac{Y(z)}{X(z)} = \frac{\sum_{k=0}^M b_k z^{-k}}{1 + \sum_{k=1}^N a_k z^{-k}}$$

$$\frac{Y(z)}{U(z)} = \frac{W(z)}{X(z)}$$

$$\frac{W(z)}{X(z)} = \frac{1}{1 + \sum_{k=1}^N a_k z^{-k}}$$

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

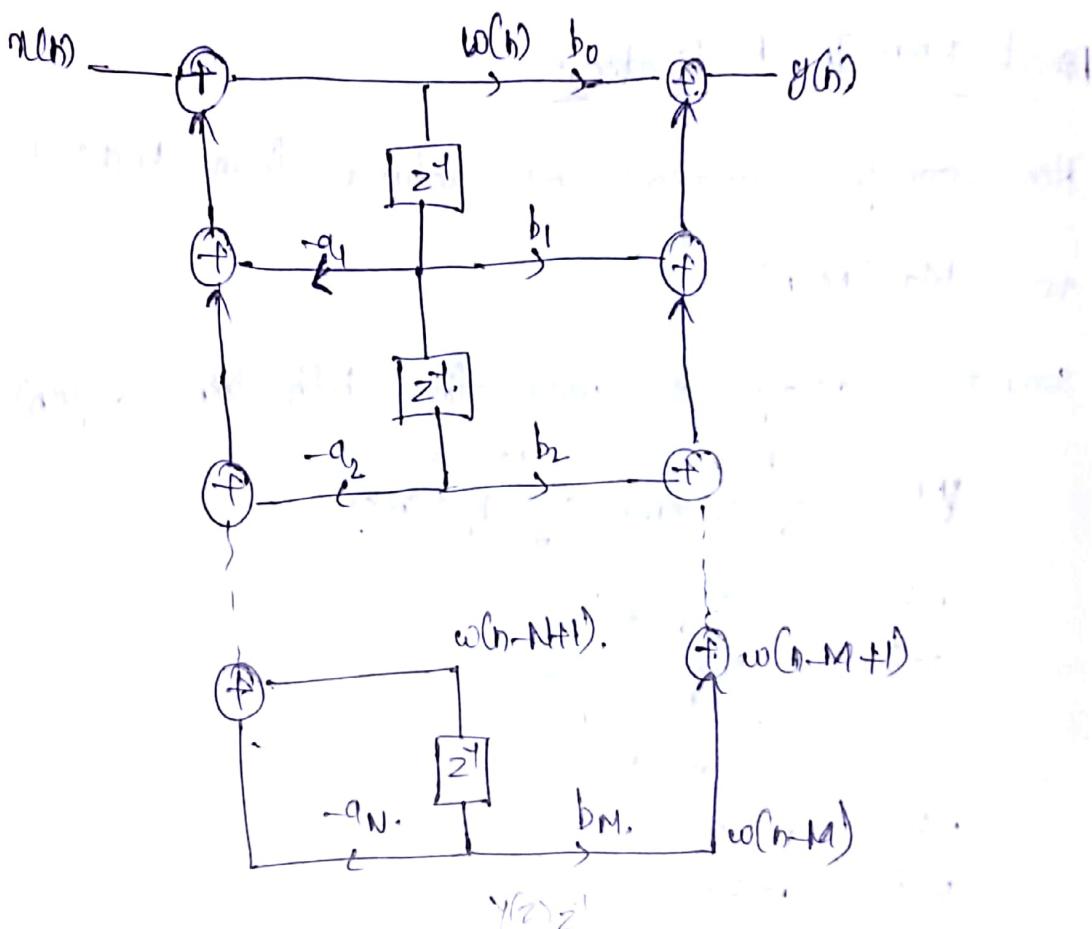
$$W(z) \left(1 + \sum_{k=1}^N a_k z^{-k} \right) = X(z)$$

$$w(z) = x(z) - a_1 z^{-1} w(z) - a_2 z^{-2} w(z) - \dots - a_N z^{-N} w(z)$$

$$w(n) = x(n) - a_1 w(n-1) - a_2 w(n-2) - \dots - a_N w(n-N)$$

$$y(z) = b_0 w(z) + b_1 z^{-1} w(z) + \dots + b_M z^{-M} w(z)$$

$$y(n) = b_0 w(n) + b_1 w(n-1) + \dots + b_M w(n-M)$$



Q) $y(n) = 2 \cos \omega_0 w(n) - r^2 y(n-2) + x(n) + r \cos \omega_0 w(n)$

Realize the second order system (filter) using Direct Form-II Realisation.

Sol: $w(n) = x(n) + 2 \cos \omega_0 w(n-1) - r^2 w(n-2)$

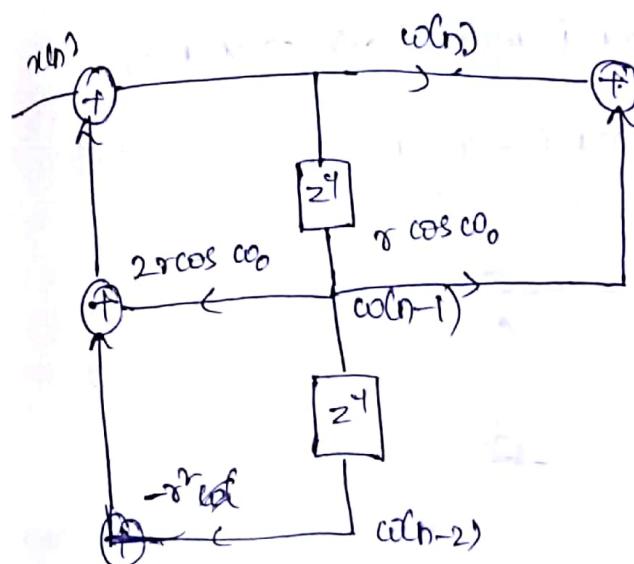
$y(n) = rw(n)$

$$y(z) = 2r \cos \omega_0 z^{-1} - r^2 y(z) \cdot z^{-2} + x(z) + r \cos \omega_0 z^1 x(z)$$

$$\frac{y(z)}{x(z)} = \frac{1+r \cos \omega_0 z^{-1}}{1-2r \cos \omega_0 z^{-2} + r^2 z^{-2}}$$

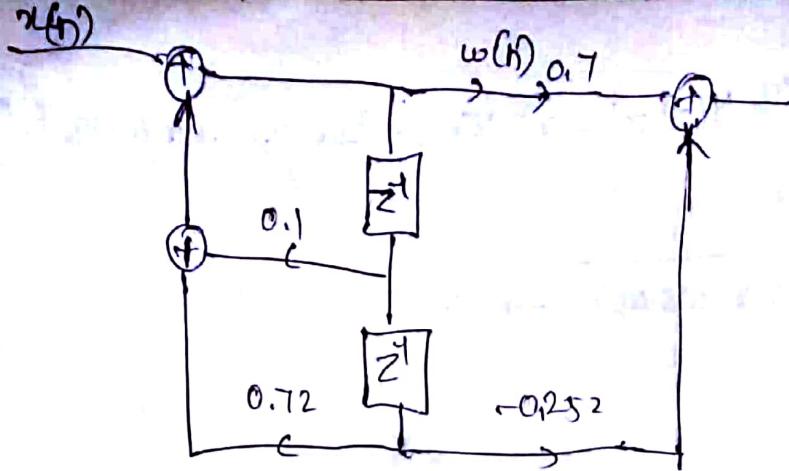
$\frac{N(z)}{W(z)} \cdot \frac{W(z)}{X(z)}$

$$y(n) = w(n) + r \cos \omega_0 w(n-1)$$



$$\textcircled{2} \quad y(n) = 0.1 y(n-1) + 0.72 y(n-2) + 0.7 x(n) - 0.252 x(n-2)$$

$$\begin{aligned} w(n) &= x(n) + 0.1 w(n-1) + 0.72 w(n-2) \\ y(n) &= 0.7 w(n) - 0.252 w(n-2) \end{aligned}$$



Q) $y(n) = y(n-1) + 0.1 y(n-2) = x(n) + 3x(n-2)$. Realise

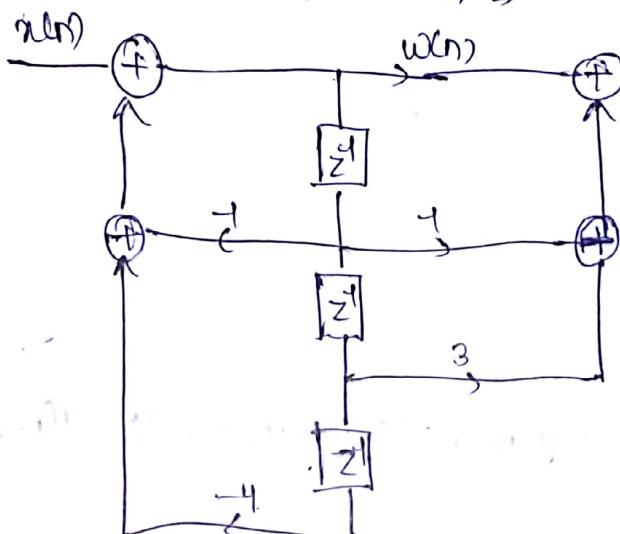
using Direct form II Realisation.

Sol:

$$w(n) = x(n) \quad y(n) = -y(n-1) - 4y(n-2) + x(n) + 3x(n-2)$$

$$w(n) = x(n) - y(n-1) - 4w(n-2)$$

$$y(n) = w(n) + 3w(n-2)$$

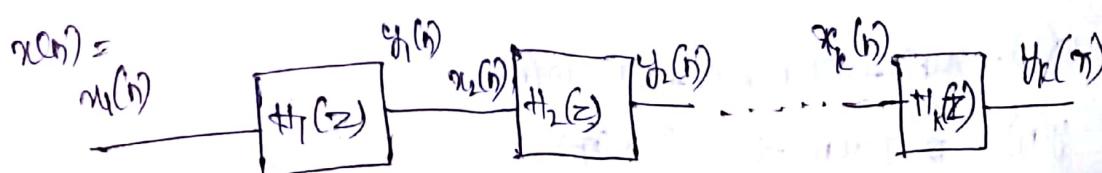


Cascade form Realisation:

T.F $H(z)$ is replaced as : $H(z) = H_1(z) H_2(z) \dots H_k(z)$

Realise all $H_1(z), \dots, H_k(z)$ using direct form

and cascade them



$$T.F$$

$$H(z) = \frac{(b_{k_0} + b_{k_1} z^{-1} + b_{k_2} z^{-2})(b_{m_0} + b_{m_1} z^{-1} + b_{m_2} z^{-2})}{(1 + a_{k_1} z^{-1} + a_{k_2} z^{-2})(1 + a_{m_1} z^{-1} + a_{m_2} z^{-2})}$$

$$H(z) = H_1(z) \cdot H_2(z)$$

$$H_1(z) = \frac{b_{k_0} + b_{k_1} z^{-1} + b_{k_2} z^{-2}}{1 + a_{k_1} z^{-1} + a_{k_2} z^{-2}}$$

$$H_1 = \frac{Y}{X} = \frac{Y}{W_1 \cdot X}$$

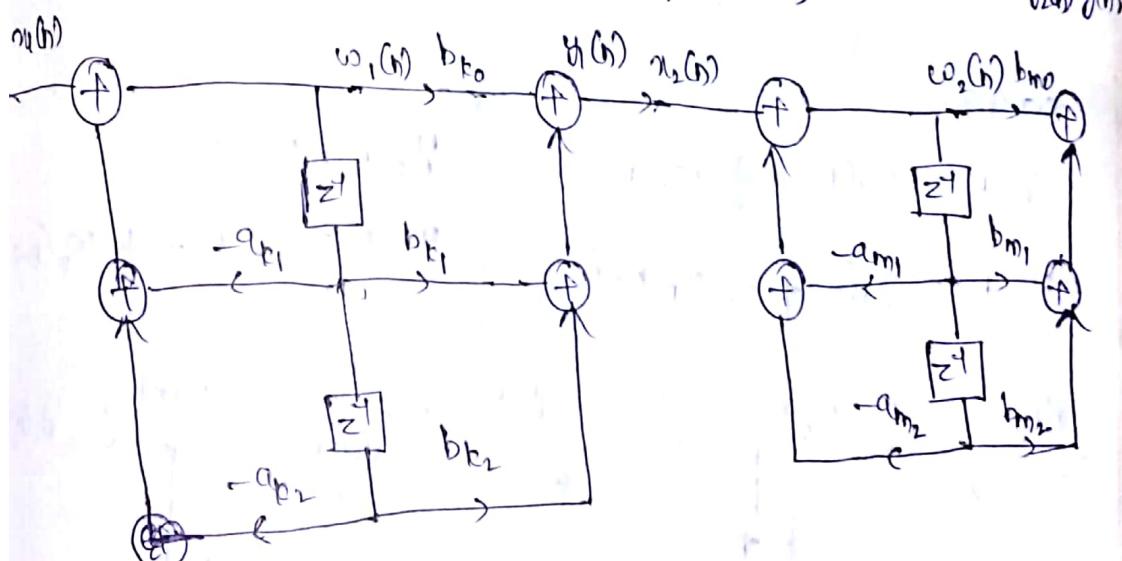
$$H_2(z) = \frac{b_{m_0} + b_{m_1} z^{-1} + b_{m_2} z^{-2}}{1 + a_{m_1} z^{-1} + a_{m_2} z^{-2}}$$

$$y_1(n) = b_{k_0} w_1(n) + b_{k_1} w_1(n-1) + b_{k_2} w_1(n-2)$$

$$w_1(n) = x(n) - a_{k_1} w_1(n-1) - a_{k_2} w_1(n-2)$$

$$y_2(n) = b_{m_0} w_2(n) + b_{m_1} w_2(n-1) + b_{m_2} w_2(n-2)$$

$$w_2(n) = x_2(n) - a_{m_1} w_2(n-1) - a_{m_2} w_2(n-2)$$



Q) $y(n) = \frac{3}{4} y(n-1) - \frac{1}{8} y(n-2) + x(n) + \frac{1}{3} x(n-1)$. Realise this system using cascade form realisation.

$$\underline{\text{Soln}} \quad y(n) = \frac{3}{4}y(n-1) - \frac{1}{8}y(n-2) + x(n) + \frac{1}{3}x(n-1)$$

$$\frac{Y(z)}{X(z)} = \frac{\frac{3}{4}z^{-1} - \frac{1}{8}z^{-2}}{1 + \frac{1}{3}z^{-1}}$$

$$H(z) = \frac{Y(z)}{X(z)} = \frac{1 + \frac{1}{3}z^{-1}}{1 - \frac{3}{4}z^{-1} + \left(\frac{1}{8}\right)z^{-2}}$$

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

$\frac{-b}{a} = \frac{3}{4}$

$$H_1(z) = \frac{1 + \frac{1}{3}z^{-1}}{1 - \frac{1}{4}z^{-1}} \quad , \quad H_2(z) = \frac{1}{1 - \frac{1}{2}z^{-1}}$$

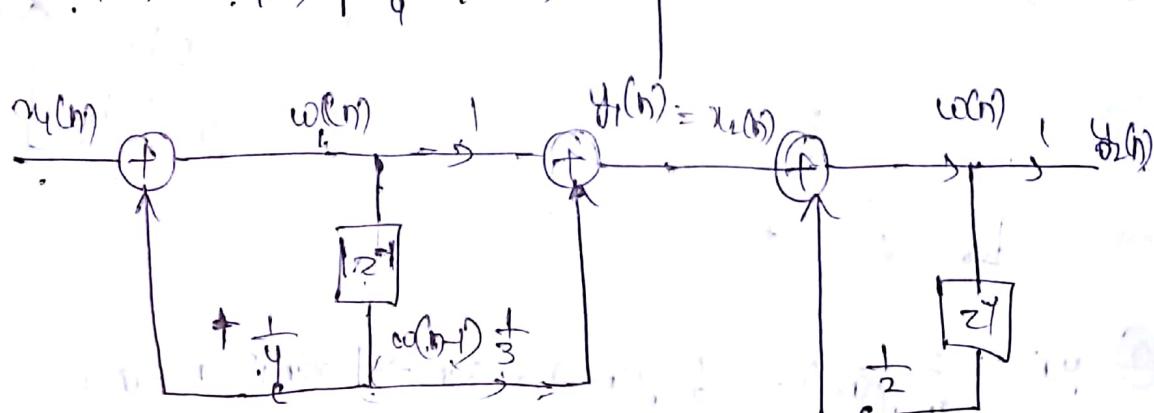
~~$w_1(n)$~~

$$y_1(n) = w_1(n) + \frac{1}{3}w_1(n-1)$$

$$w_1(n) = x_1(n) + \frac{1}{4}w_1(n-1)$$

$$y_2(n) = w_2(n)$$

$$w_2(n) = x_2(n) + \frac{1}{2}w_2(n-1)$$



$$\textcircled{Q} \quad H(z) = \frac{\left(1 + \frac{3}{2}z^{-1} + \frac{1}{2}z^{-2}\right)\left(1 - \frac{3}{2}z^{-1} + z^{-2}\right)}{\left(1 + z^{-1} + \frac{1}{4}z^{-2}\right)\left(1 + \frac{1}{4}z^{-1} + \frac{1}{2}z^{-2}\right)}$$

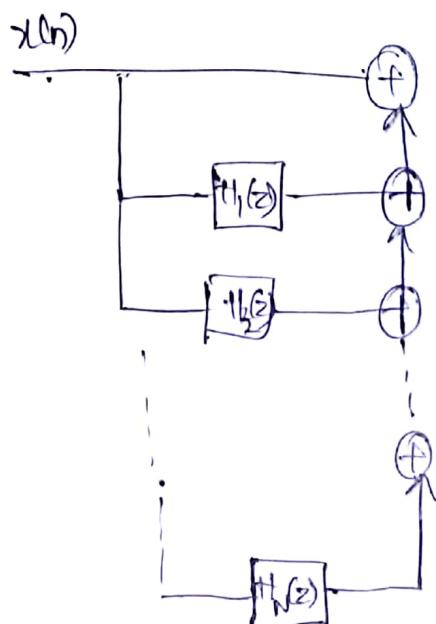
Parallel form Realisation :-

A parallel form realization of an IIR system can be obtained by formal performing a partial expansion of $H(z)$

$$H(z) = c + \sum_{k=1}^N \frac{c_k}{1-p_k z^{-1}}$$

$$= c + \frac{c_1}{1-p_1 z^{-1}} + \frac{c_2}{1-p_2 z^{-1}} + \dots + \frac{c_N}{1-p_N z^{-1}}$$

$$Y(z) = c X(z) + h_1(z) X(z) + h_2(z) X(z) + \dots + h_N(z) X(z)$$



Q2) $y(n) = -0.1 y(n-1) + 0.72 y(n-2) + 0.7 x(n) - 0.25 x(n-2)$

~~solve~~ using parallel form

SOL: $H(z) = c + \sum_{k=1}^N \frac{c_k}{1-p_k z^{-1}}$

$$H(z) = \frac{0.7 - 0.252 z^{-2}}{1 + 0.1 z^1 + -0.72 z^{-2}}$$

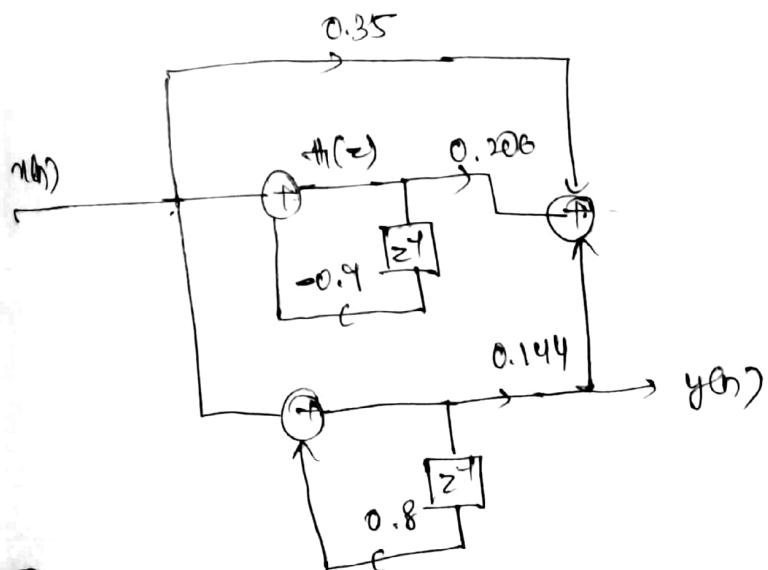
$$\begin{aligned} & \frac{0.35}{(-0.72 z^2 + 0.1 z^1 + 1) \cdot -0.252 z^{-2} + 0.7} \\ & \frac{-0.252 z^{-2} + 0.035 z^1 + 0.35}{-0.035 z^4 + 0.35} \end{aligned}$$

$$= 0.35 + \frac{0.35 z^4 - 0.35}{(1 + 0.1 z^1)(0)}$$

$$= 0.35 + \frac{(-0.035 z^1 + 0.35)}{1 + 0.1 z^1 - 0.72 z^{-2}}$$

$$= 0.35 + \frac{(-0.035 z^1 + 0.35)}{(1 + 0.9 z^1)(1 - 0.8 z^1)}$$

$$= 0.35 + \frac{0.206}{1 + 0.9 z^1} + \frac{0.144}{1 - 0.8 z^1}$$



⑧ $H(z) = \frac{1 + z^1 + z^2}{(1 + \frac{1}{2} z^1)(1 + \frac{1}{6} z^1)}$ using rec form.

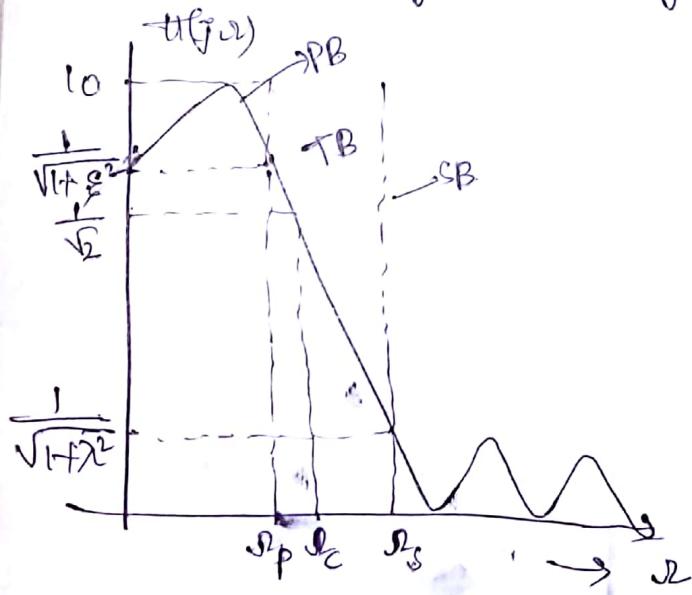
$$⑩ y(n) = -0.7 y(n-1) + 0.2 y(n-2) + 3x(n) + 3.6 x(n-1) + 0.6 x(n-2)$$

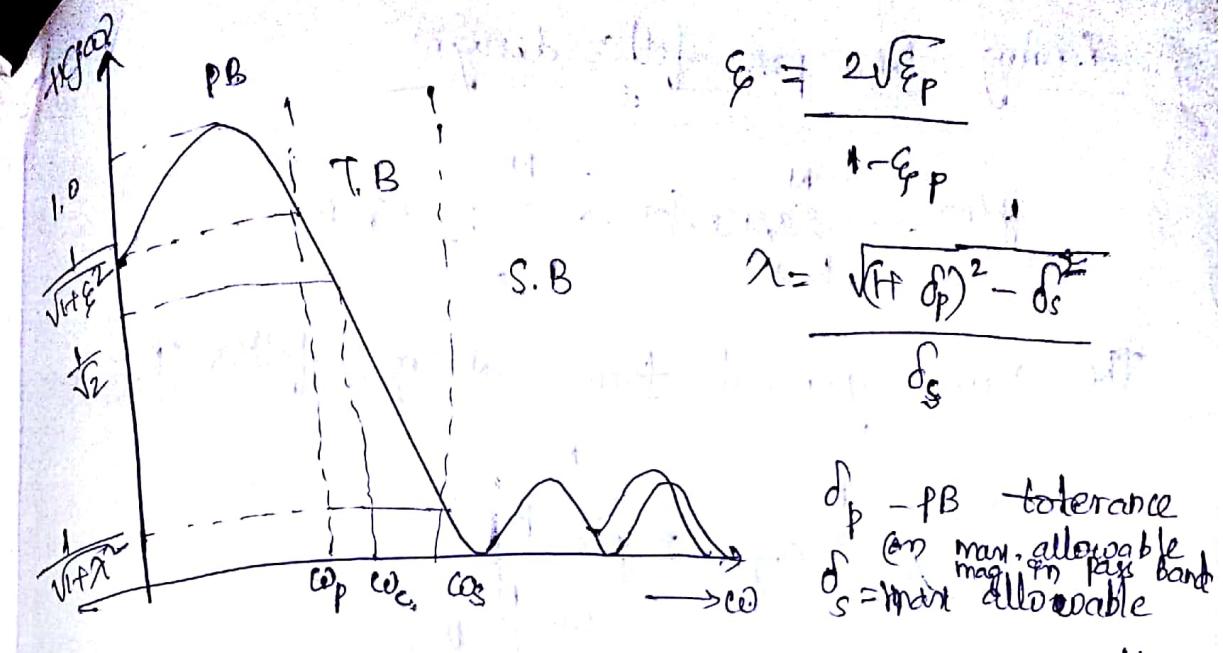
Realise second order IIR system with direct form II, cascade and rec. form.

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Design of digital filter from analog filters

- 1) Design analog filter for given specifications
- 2) Find the transfer function of filter.
- 3) Convert analog to digital filter using transformation





magnitude in the stop band.

$\Omega \rightarrow$ analog

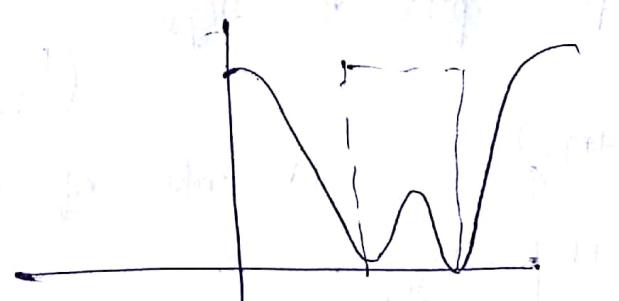
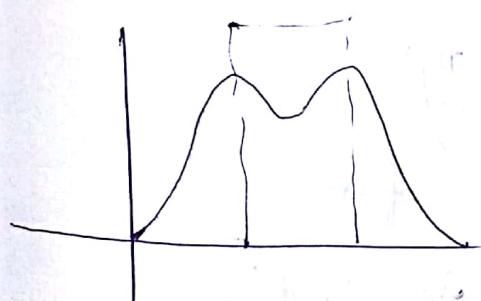
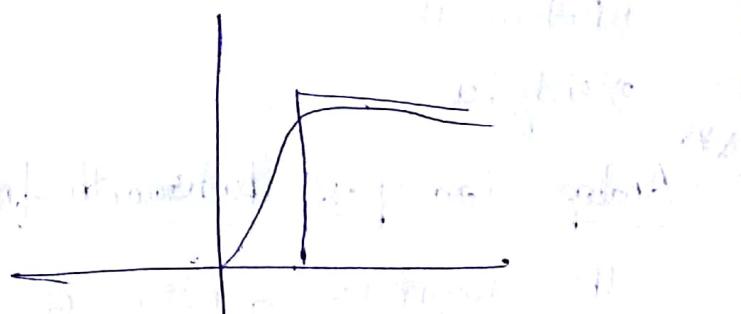
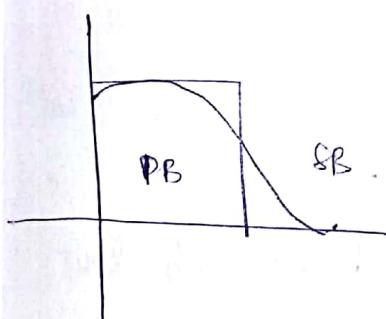
$\omega \rightarrow$ digital.

ω_p - maximum allow

$$\delta_p = \delta_p$$

$$2\lambda - \delta_s$$

Practically, there exists a TB (Transmission band) between PB & SB.



Analog low pass filter design:

$$y(n) = - \sum_{k=1}^N a_k y(n-k) + \sum_{k=0}^M b_k x(n-k)$$

The most general form analog filter T.F is

$$H(s) = \frac{N(s)}{D(s)} = \frac{\sum_{p=0}^M b_p s^p}{1 + \sum_{p=1}^N a_p s^p}$$

$$h(t) = \int_{-\infty}^{\infty} h(s) e^{st} dt$$

For a stable analog filter, the poles of $H(s)$ lies in the left half of s-plane

There are two types of analog filter

1) Butterworth

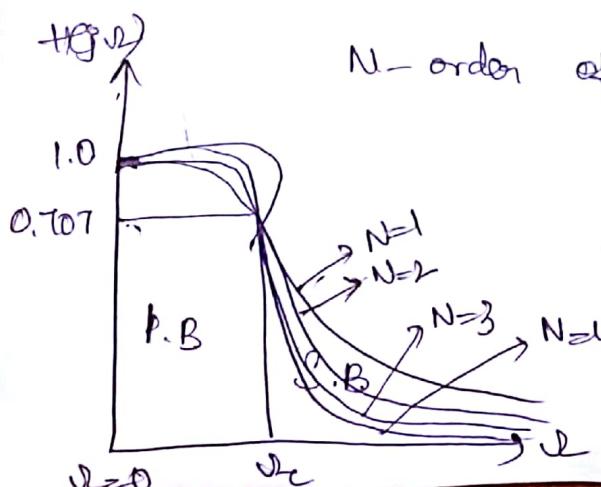
2) Chebyshev

Analog low pass butterworth filter.

The magnitude function of a butterworth low pass filter is $H(j\omega) = \frac{1}{\left(\frac{(j\omega)^2N}{\omega_c^2}\right)^{1/2}}$

N - order of the filter.

$$\omega_c = 1 \text{ rad/sec}$$



The magnitude square function of a normalised Butterworth filter.

$$|H(j\omega)|^2 = \frac{1}{1 + (\omega)^{2N}}$$

Transfer function of stable filter can be obtained by substituting $\omega = \frac{s}{j}$

$$\begin{aligned} |H(j\omega)|^2 &= H(\omega^2) \\ &= H\left(\left(\frac{s}{j}\right)^2\right) \end{aligned}$$

$$\begin{aligned} &= H(-s^2) \\ &\cong H(s) - H(-s) \end{aligned}$$

$$\begin{aligned} H(s)H(-s) &= \frac{1}{1 + \left(\frac{s}{j}\right)^{2N}} \\ &= \frac{1}{1 + (-1)^N s^{2N}} \end{aligned}$$

The above relation tells us that this function has poles in LHP & RHP because of presence of 2 factors $H(s)$ & $H(-s)$

To find roots of eqn, $1 + (-s^2)^N = 0$

$$1 + (-s^2)^N = 0$$

If N odd

$$s^{2N} = 1$$

$$s^{2N} = e^{\frac{j2\pi k}{N}}$$

$$s_k = e^{\frac{j2\pi k}{N}}$$

$$k = 1, 2, \dots, -2N$$

If N even

$$s^{2N} = 1$$

$$\zeta^{2N} = -1$$

$$\zeta^{2N} = e^{j(2k+1)\pi}$$

$$\boxed{\zeta_k = e^{j(2k+1)\pi/2N}}$$

$k=1, \dots, 2N$

Let $N=3$

$$\zeta^{2N} = 1 \Rightarrow \zeta^6 = 1$$

$$\zeta_k = e^{j\pi k/3}$$

$k=1, 2, \dots, 2N$

$$\zeta_1 = e^{j\pi/3} = 0.5 + j0.866$$

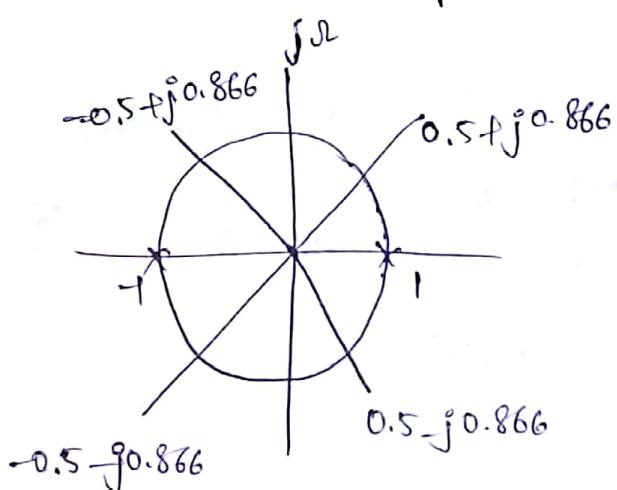
$$\zeta_2 = e^{j2\pi/3} = -0.5 + j0.866$$

$$\zeta_3 = e^{j3\pi/3} = -1$$

$$\zeta_4 = e^{j4\pi/3} = -0.5 - j0.866$$

$$\zeta_5 = e^{j5\pi/3} = 0.5 - j0.866$$

$$\zeta_6 = e^{j6\pi/3} = 1$$



Angle of separation θ

2 poles is $\frac{360}{2N}$

Here, poles lie on a circle.

$$\begin{aligned}
 (\zeta+1) \left[(\zeta+0.5)^2 - \theta(j0.866)^2 \right] &= (\zeta+1) \left[(\zeta+0.5)^2 + 0.866^2 \right] \\
 &= (\zeta+1) \left[(\zeta^2 + 0.5\zeta + 0.25) + (0.75) \right] \\
 &= (\zeta+1)(\zeta^2 + \zeta + 1)
 \end{aligned}$$

$$\boxed{H(s) = \frac{1}{(s+1)(s^2+s+1)}}$$

T.F. of 3rd order stable system.

Denominator of the

N

$$s+1$$

1.

$$s^2 + \sqrt{2}s + 1$$

2.

$$(s+1)(s^2 + s+1)$$

3.

$$(s^2 + 0.7653s + 1)(s^2 + 1.8477s + 1)$$

4.

$$(s+1)(s^2 + 0.61803s + 1)(s^2 + 1.61803s + 1)$$

5.

$$(s^2 + 1.931855s + 1)(s^2 + \sqrt{2}s + 1)(s^2 + 0.51764s + 1)$$

6.

$$(s+1)(s^2 + 1.80194s + 1)(s^2 + 1.247s + 1)(s^2 + 0.445s + 1)$$

7.

Pole location of Butterworth filter for $\omega_c = 1 \text{ rad/sec}$

are known as normalised poles in general the

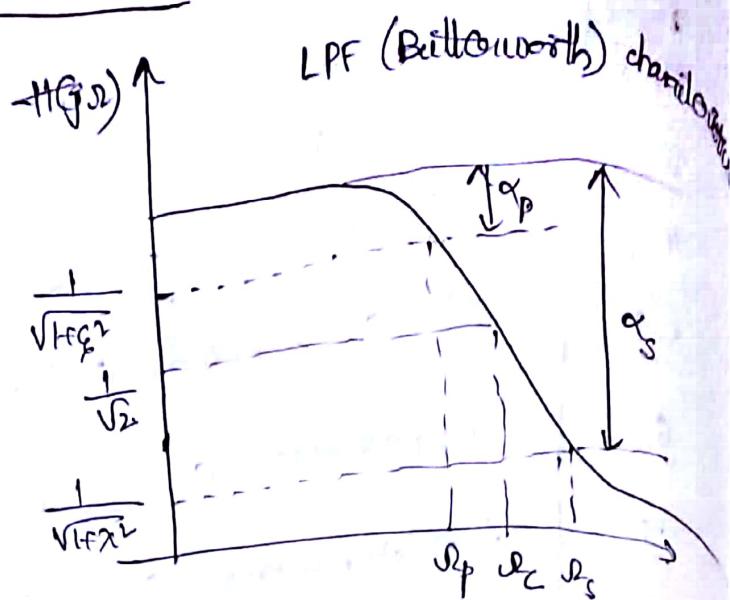
unnormalised poles are given by $s_k' = \omega_c s_k$

The T.F of this type of Butterworth filter can

be obtained by substituting $s = \frac{s}{\omega_c}$ in T.F

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Order of Butterworth filter:



α_p - passband attenuation at pass band frequency ω_p

α_s - stopband " " " stop " " " " ω_s

Magnitude function of Butterworth filter:

$$|H(j\omega)| = \frac{1}{\left(1 + \xi^2 \left(\frac{\omega}{\omega_p}\right)^{2N}\right)^{1/2}}$$

①

$$|H(j\omega)| = \frac{1}{\left(1 + \left(\frac{\omega}{\omega_c}\right)^{2N}\right)^{1/2}}$$

$$\left|H(j\omega)\right|^2 = \frac{1}{\left(1 + \xi^2 \left(\frac{\omega}{\omega_p}\right)^{2N}\right)}$$

Apply log

$$20 \log |H(j\omega)| = 10 \log 1 - 10 \log \left[1 + \xi^2 \left(\frac{\omega}{\omega_p} \right)^{2N} \right]$$

At $\omega = \omega_p$, $\alpha = \alpha_p$

$$+20 \log |H(j\omega)| = -10 \log [1 + \xi^2]$$

$$-\alpha_p = -10 \log [1 + \xi^2]$$

$$0.1\alpha_p = \log [1 + \xi^2]$$

$$\therefore 1 + \xi^2 = 10^{0.1\alpha_p}$$

$$\xi = \sqrt{10^{0.1\alpha_p} - 1}$$

$$\begin{cases} 20 \log (-H(g_{sp})) = -\alpha_p \\ 20 \log (-H(g_{se})) = -\alpha_s \end{cases}$$

$$\text{At } S = S_s, \alpha = \alpha_s$$

$$20 \log |H(g_{se})| = 10 \log 1 - 10 \log \left[1 + \xi^2 \left(\frac{S_s}{S_p} \right)^{2N} \right]$$

$$-\alpha_s = -10 \log \left[1 + \xi^2 \left(\frac{S_s}{S_p} \right)^{2N} \right]$$

$$1 + \xi^2 \left(\frac{S_s}{S_p} \right)^{2N} = 10^{-0.1\alpha_s}$$

$$1 + \xi^2 \left(\frac{S_s}{S_p} \right)^{2N} = 10^{0.1\alpha_s}$$

$$\xi^2 \left(\frac{S_s}{S_p} \right)^{2N} = 10^{0.1\alpha_s} - 1$$

$$\xi^2 \left(\frac{S_s}{S_p} \right)^{2N} = 10^{0.1\alpha_s} - 1$$

Substitute ξ^2 in the Eqn

$$\left(\frac{S_s}{S_p} \right)^{2N} = \frac{10^{0.1\alpha_s} - 1}{10^{0.1\alpha_s}}$$

$$\left(\frac{S_s}{S_p} \right)^{2N} = \frac{10^{0.1\alpha_s} - 1}{10^{0.1\alpha_p} - 1}$$

Apply log on b.s.

$$2N \log \frac{S_s}{S_p} = \log \frac{10^{0.1\alpha_s} - 1}{10^{0.1\alpha_p} - 1}$$

$$\boxed{\Delta = \frac{\log \frac{10^{0.1\alpha_s} - 1}{10^{0.1\alpha_p} - 1}}{\log \left(\frac{S_s}{S_p} \right)}}$$

If S_s always a ~~not~~ non-integer value.

$\therefore N$ S_s always approximated to next highest value.

$$N \geq \frac{\log \sqrt{\frac{10^{0.1\alpha_p} - 1}{10^{0.1\alpha_s} - 1}}}{\log \left(\frac{\omega_p}{\omega_s} \right)}$$

Finding ω_c

Equating two magnitude functions

$$|H(\omega_s, \omega)|^2 = \frac{1}{1 + \xi^2 \left(\frac{\omega}{\omega_p} \right)^{2N}}$$

$$|H(\omega_p, \omega)|^2 = \frac{1}{1 + \xi^2 \left(\frac{\omega}{\omega_c} \right)^{2N}}$$

$$\frac{1}{1 + \xi^2 \left(\frac{\omega}{\omega_c} \right)^{2N}} = \frac{1}{1 + \xi^2 \left(\frac{\omega}{\omega_p} \right)^{2N}}$$

$$1 + \xi^2 \left(\frac{\omega}{\omega_p} \right)^{2N} = 1 + \xi^2 \left(\frac{\omega}{\omega_c} \right)^{2N}$$

$$\left(\frac{\omega_p}{\omega_c} \right)^{2N} = \xi^2$$

$$\left(\frac{\omega_p}{\omega_c} \right)^{2N} = 10^{0.1\alpha_p} - 1$$

Solving

$$\omega_c = \frac{\omega_p}{(10^{0.1\alpha_p} - 1)^{1/2N}}$$

$$\omega_c = \frac{\omega_p}{(10^{0.1\alpha_s} - 1)^{1/2N}}$$

$$N \geq \frac{\log A}{\log \left(\frac{1}{K} \right)}$$

$$\therefore \frac{\omega}{\omega_c} = \frac{\sqrt{10^{0.1\alpha_p} - 1}}{\sqrt{10^{0.1\alpha_s} - 1}}$$

$$K = \frac{\omega_p}{\omega_s}$$

Steps to design an analog butterworth LPF:

- 1) from the given specifications, find the order of the filter 'N'
- 2) round off to the next higher integer value.
- 3) find the T.F $H(s)$ for $\omega_c = 1$ rad/sec. for the value of 'N'
- 4) calculate the value of cut-off frequency ω_c .
- 5) find the T.F $H_a(s)$ for the above value of ω_c by substituting $s = \omega_c$ in $H(s)$

① The given specifications of analog butterworth LPF are $\alpha_p = 1$ dB, $\alpha_s = 30$ dB, $\omega_p = 200$ rad/sec, $\omega_s = 600$ rad/sec. Find the value of N.

Sol:

$$N \geq \frac{\log \sqrt{\frac{10^{0.1 \times 30} - 1}{10^{0.1 \times 1} - 1}}}{\log \left(\frac{600}{200} \right)}$$

$$N \geq 3.75$$

$$N = 4$$

$$N \geq \frac{\log \sqrt{\frac{10^{0.1 \times 30} - 1}{10^{0.1 \times 1} - 1}}}{\log \left(\frac{\omega_s}{\omega_p} \right)}$$

② Design an analog Bessel filter that has

$\alpha_p = 2 \text{ dB}$, $\alpha_s = 10 \text{ dB}$, $\omega_p = 20 \text{ rad/sec}$ and
 $\omega_s = 20 \text{ rad/sec}$.

Sol:

$$N \geq \frac{\log \frac{10^{0.1\alpha_s} - 1}{10^{0.1\alpha_p} - 1}}{\log \left(\frac{\omega_s}{\omega_p} \right)}$$

$$\geq 3.37$$

$$N=4$$

$$\omega_c = \frac{\omega_p}{(10^{0.1\alpha_p} - 1)^{1/2N}}$$

$$\omega_c = \frac{20}{(10^{0.1\alpha_p} - 1)^{1/8}}$$

$$= 21.386$$

$$H(s) \text{ at } \omega_c = 1$$

$$S_k = e^{\frac{j(2k-1)\pi}{2N}}, \quad k=1, \dots, 8$$

$$S_1 = 0.92 + j0.38$$

$$S_2 = 0.3 + j0.92$$

$$S_3 = -0.3 + j0.92$$

$$S_4 = -0.9 + j0.38$$

$$S_5 = -0.9 - j0.38$$

$$S_6 = -0.3 - j0.92$$

$$S_7 = 0.3 - j0.92$$

$$S_8 = 0.92 - j0.38$$

$$H(s) = \frac{1}{(s+0.3)^2 + (0.92)^2} \cdot \frac{1}{(s+0.9)^2 + (0.38)^2}$$

for the given specification, design analog BIL filter.

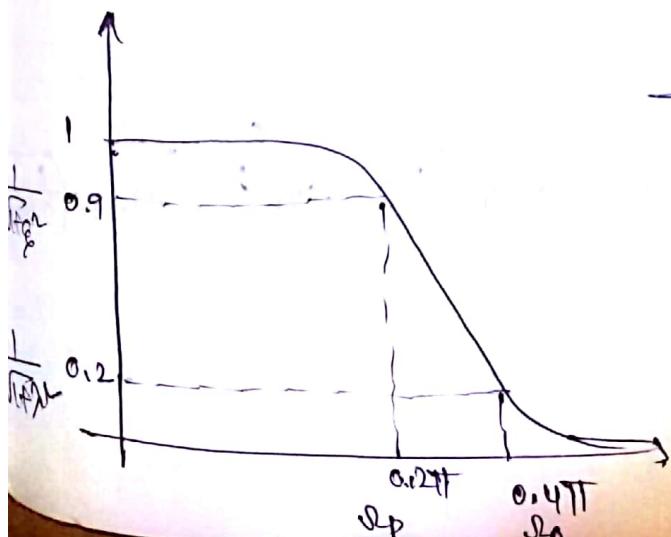
$$0.9 \leq |H(j\omega)| \leq 1 \text{ for } 0 \leq \omega < 0.2\pi, H(j\omega) \leq 0.2$$

for $0.4\pi \leq \omega \leq \pi$

$$\underline{\text{so}} \quad 0.9 \leq |H(j\omega)| \leq 1$$

for $0 \leq \omega \leq 0.2\pi$

$$|H(j\omega)| \leq 0.2, 0.4\pi \leq \omega \leq \pi$$



$$\frac{1}{\sqrt{1+\xi^2}} = 0.9$$

$$\Rightarrow \xi = 0.48$$

$$\frac{1}{\sqrt{1+\chi^2}} = 0.2$$

$$\Rightarrow \chi = 4.89$$

$$N \geq \frac{\log A}{\log \left(\frac{1}{K}\right)}$$

$$A = \frac{\lambda}{\epsilon} = 10.18$$

$$K = \frac{\omega_p}{\omega_s} = \frac{0.2\pi}{0.4\pi} = 0.5$$

$$N \geq 3.347$$

$N = 4$

From table

$$H(s) = \frac{1}{(s^2 + 0.76531s + 1)(s^2 + 1.8477s + 1)}$$

$$\omega_c = \frac{\omega_p}{\left(\frac{0.1\omega_p}{\sqrt{2}} - 1\right)^{1/2}} = \frac{\omega_p}{\epsilon^{1/2}}$$

$$= \frac{0.2\pi}{(0.48)^{1/2}}$$

$$\omega_c = 0.688$$

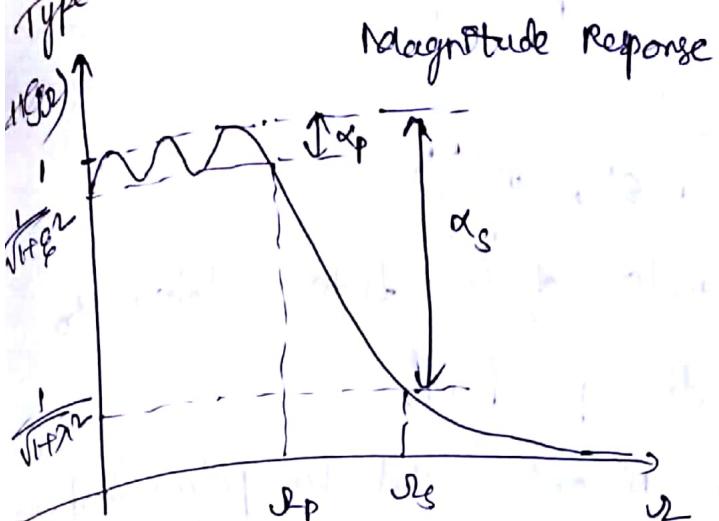
$$s \rightarrow \frac{s}{0.68}$$

$$H(s) = \frac{1}{\left(\left(\frac{s}{0.68}\right)^2 + 0.76531\left(\frac{s}{0.68}\right) + 1\right)\left(\left(\frac{s}{0.68}\right)^2 + 1.8477\left(\frac{s}{0.68}\right) + 1\right)}$$

Butterworth filter

It is of 2 types.

Type-1 \rightarrow all pole filter,

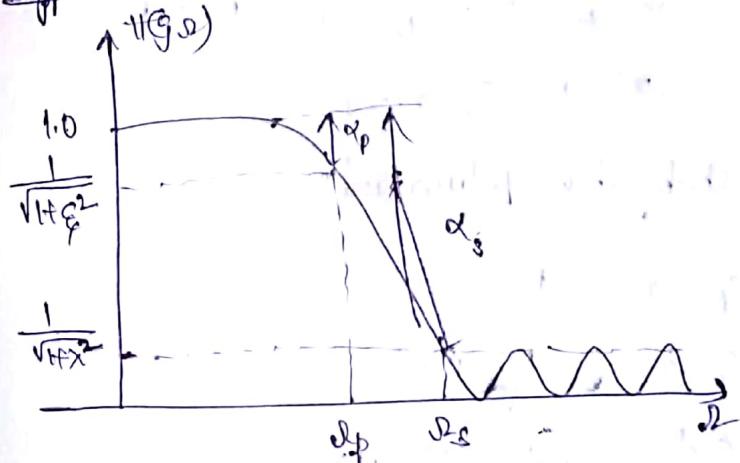


Monotonic in S.B & equiripple behaviour in P.B

N is odd \Rightarrow Ripple starts from maximum value

$$N \text{ is even} \Rightarrow \text{a} = \frac{1}{\sqrt{1+\epsilon^2}}$$

Type 2: All pole-zero filter



Monotonic in P.B & equiripple behaviour in S.B

In S.B:

Design of chebyshev Type-I filter

The magnitude square response of N^{th} order

Type-I filter is $|H(j\omega)|^2 = \frac{1}{1 + \xi^2 C_N^2 \left(\frac{\omega}{\omega_p}\right)^2}$

$$N=1, 2, \dots$$

$$|H(j\omega)| = \frac{1}{\sqrt{1 + \xi^2 C_N^2 \left(\frac{\omega}{\omega_p}\right)^2}}$$

ξ is a parameter of the filter related to the ripples in the pass band.

$C_N(x)$ is N^{th} order chebyshev polynomial.

It is defined as $c_N(x) = \cos(N \cos^{-1}(x))$ for $|x| \leq 1$

$$c_N(x) = \cosh(N \cosh^{-1}(x)) \quad |x| > 1 \quad (\text{SB})$$

Chebyshev polynomial is defined by the recursion formula;

$$c_N(x) = 2x c_{N-1}(x) - c_{N-2}(x) \quad N > 1$$

$$c_0(x) = 1, \quad c_1(x) = x$$

Properties of chebyshev polynomial:

(P) $c_N(-x) = -c_N(x) \quad N \text{-odd}$

$c_N(x) = c_N(-x) \quad N \text{-even}$

¶ $c_N(0) = (-1)^{N/2} \quad \text{for } N \text{-even}$

$c_N(0) = 1 \rightarrow N \text{-odd}$

$c_N(1) = 1 \quad \forall N$

$$c_N(-) = 1 \cdot N - \text{even}$$

$$c_N(+) = -1 \quad N - \text{odd.}$$

(iii) $c_N(n)$ oscillates with equal envelope b/w ± 1
for $-1 \leq n \leq 1$

(iv) For all values of 'N', $0 \leq |c_N(n)| \leq 1$ for $0 \leq n \leq 1$

$$|c_N(n)| > 1 \text{ for } n > 1$$

(v) $c_N(n)$ is monotonically increasing, for $n > 1$,
for all values of 'N'

Order:

$$|H(j\omega)|^2 = \frac{1}{1 + \xi^2 c_N^2(\frac{\omega}{\omega_p})}$$

Apply log on both sides

$$20 \log |H(j\omega)| = 20 \log 1 - 10 \log \left(1 + \xi^2 c_N^2 \left(\frac{\omega}{\omega_p} \right) \right)$$

At $\omega = \omega_p$, $\alpha = \alpha_p$

$$- \alpha_p = 0 - 10 \log \left(1 + \xi^2 c_N^2(1) \right)$$

$$\alpha_p = 10 \log (1 + \xi^2)$$

$$\xi = \sqrt{10^{-\alpha_p} - 1}$$

At $\omega = \omega_s$

$$20 \log |H(j\omega_s)| = 20 \log 1 - 10 \log \left(1 + \xi^2 c_N^2 \left(\frac{\omega_s}{\omega_p} \right) \right)$$

$$+ \alpha_s = 10 \log \left(1 + \xi^2 c_N^2 \left(\frac{\omega_s}{\omega_p} \right) \right)$$

$$= 10 \log \left(1 + \xi^2 \left(\cosh \left(N \cosh^{-1} \left(\frac{\omega_s}{\omega_p} \right) \right)^2 \right) \right)$$

$$10^{\frac{0.1ds}{\omega_p}} - 1 = \xi^2 \left[\cosh \left(N \cosh^{-1} \left(\frac{ds}{\omega_p} \right) \right) \right]^2$$

$$\sqrt{\frac{10^{\frac{0.1ds}{\omega_p}} - 1}{10^{\frac{0.1ds}{\omega_p}} + 1}} = \cosh \left(N \cosh^{-1} \left(\frac{ds}{\omega_p} \right) \right)$$

$$N \geq \cosh^{-1} \frac{10^{\frac{0.1ds}{\omega_p}} - 1}{10^{\frac{0.1ds}{\omega_p}} + 1}$$

$$\cosh^{-1} \left(\frac{ds}{\omega_p} \right)$$

N is a non-integral value and it is rounded off to next higher value.

20/2/18

$$|H(j\omega)|^2 = \frac{1}{1 + \xi^2 C_N^2 \left(\frac{j\omega}{\omega_p} \right)}$$

$$1 + \xi^2 C_N^2 \left(\frac{j\omega}{\omega_p} \right) = 0$$

$$C_N^2 \left(\frac{j\omega}{\omega_p} \right) = \frac{1}{\xi^2}$$

$$C_N \left(\frac{j\omega}{\omega_p} \right) = \pm \frac{j}{\xi}$$

$$\cos \left[N \cos^{-1} \left(\frac{j\omega}{\omega_p} \right) \right] = \pm \frac{j}{\xi}$$

we define $\cos^{-1} \left(\frac{j\omega}{\omega_p} \right) = \theta \rightarrow j\theta \quad (1)$

$$\cos [N\theta - jN\theta]$$

$$= \cos N\theta \cos j(N\theta) \sin N\theta \sin j(N\theta)$$

$$= \cos N\theta \cosh(N\theta) + j \sin N\theta \& \sinh N\theta = \pm \frac{j}{\xi}$$

$$\cos N\theta \cosh N\theta = 0 \quad \text{--- (1)}$$

$$\sin N\theta \sinh N\theta = \pm \frac{1}{\xi} \quad \text{--- (2)}$$

$\cos h N\theta > 0$ if θ is real

$$\cos N\theta = 0$$

$$N\theta = \frac{(2k-1)\pi}{2}, \quad k=1, 2, \dots, N$$

$$\theta = \frac{(2k-1)\pi}{2N}$$

Substitute θ in eqn (2)

$$\sin N\left(\frac{(2k-1)\pi}{2N}\right) \sin h N\theta = \pm \frac{1}{\xi}$$

$$\sin h N\theta = \pm \frac{1}{\xi}$$

$$N\theta = \sin h^2 \frac{1}{\xi}$$

$$\boxed{\theta = \pm \frac{1}{N} \sinh^{-1} \left(\frac{1}{\xi} \right)}$$

From (1)

$$\frac{-js}{j\omega_p} = \cos(\phi - j\theta)$$

$$s = j\omega_p (\cos(\phi - j\theta))$$

$$= j\omega_p (\cos \phi \cos h\theta + j \sin \phi \sin h\theta)$$

$$s_k = \omega_p (\sin \phi \sin h\theta + j \cos \phi \cos h\theta), \quad k=1, 2, \dots, N$$

Eqn s_k is simplified using the identity

$$\sin h^2 x = \ln(x + \sqrt{x^2 + 1})$$

$$\sin h^{-1}(\xi) = \ln(\xi + \sqrt{1+\xi^2})$$

$$u = e^{\sin h^{-1}(\xi)} = \xi + \sqrt{1-\xi^2}$$

$$\begin{aligned}\sin b\theta &= \sin b \left(\frac{1}{N} \sin h^{-1} \left(\frac{1}{\xi} \right) \right) \\ &= \underbrace{\frac{1}{N} \sin h^{-1} \left(\frac{1}{\xi} \right)}_{2} - \frac{e^{j\theta} + e^{-j\theta}}{2}\end{aligned}$$

$$\sin b\theta = \frac{u^N - \bar{u}^N}{2}$$

$$\cosh b\theta = \frac{u^N + \bar{u}^N}{2}$$

$$S_k = \Re \left[-\sin \theta \left(\frac{u^N - \bar{u}^N}{2} \right) + j \cos \theta \left(\frac{u^N + \bar{u}^N}{2} \right) \right]$$

$$S_k = -a \sin \theta + j b \cos \theta$$

$$a = \Re \left(\frac{u^N - \bar{u}^N}{2} \right)$$

$$b = \Im \left(\frac{u^N + \bar{u}^N}{2} \right)$$

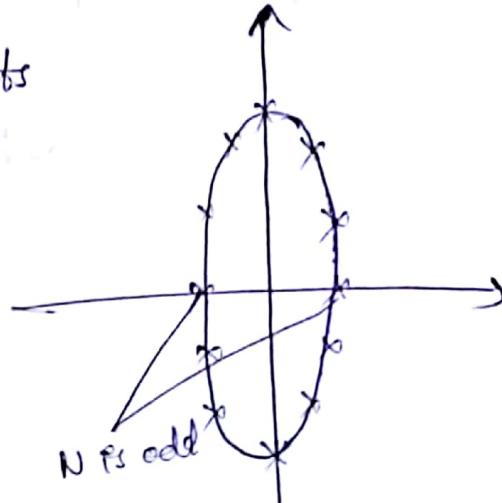
$$S_k = a \left[-\sin \frac{(2k-1)\pi}{2N} \right] + j b \cos \frac{(2k-1)\pi}{2N}$$

$$= a \cos \left(\frac{\pi}{2} + \frac{(2k-1)\pi}{2N} \right) + j b \sin \left(\frac{\pi}{2} + \frac{(2k-1)\pi}{2N} \right)$$

$$S_k = a \cos \theta_k + j b \sin \theta_k$$

The poles of the chebyshev T.F are located on ellipse in the s-plane represented by
(a & b are major and minor axis of ellipse)

If N is odd, one real pole exists as only left side poles are considered.



Chebyshev type-2 filter

The magnitude square T.F of chebyshev type-2 filter is

$$|H(\zeta)|^2 = \frac{1}{1 + \xi^2 C_N^2 \left(\frac{C_N^2 (\zeta)}{\zeta^2} \right) \left(\frac{C_N^2 (\zeta)}{\zeta^2} \right)}$$

$C_N \rightarrow$ Chebyshev polynomial

The zeros are located on imaginary axis given by

$$\sigma_k = \frac{j \omega_k}{\sin \phi_k} \quad , \quad k = 1, 2, \dots, N$$

↳ same as in type-1, $\phi_k = \frac{\pi}{2} + \frac{(2k+1)\pi}{2N}$

The poles are located at points (x_k, y_k) where

$$x_k = \frac{\omega_k \sigma_k}{\sigma_k^2 + \omega_k^2} \quad k = 1, 2, \dots, N$$

$$y_k = \frac{\omega_k \sigma_k}{\sigma_k^2 + \omega_k^2}$$

$$\mu = \lambda + \sqrt{1+\lambda^2}$$

Order of the filter is given by

$$N \geq \frac{\cosh^{-1} \sqrt{\frac{10^{0.1\alpha_p} - 1}{10^{0.1\alpha_s} - 1}}}{\cosh^{-1} \left(\frac{\alpha_s}{\alpha_p} \right)} = \frac{\cos^{-1} \left(\frac{\lambda}{\xi} \right)}{\cos^{-1} \left(\frac{\alpha_s}{\alpha_p} \right)}$$

$$= \frac{\cos^{-1} A}{\cos^{-1} \left(\frac{1}{k} \right)}$$

Steps to design a chebyshev-I filter:

- 1) From the given specifications, find the order 'N'
- 2) Round-off it to the next higher integer value.
- 3) Step use the formulae and find the values of 'a' & 'b' which are major and minor axes of ellipse

$$a = \alpha_p \left(\frac{\alpha_1^{1/N} - \alpha_2^{1/N}}{2} \right)$$

$$b = \alpha_p \left(\frac{\alpha_1^{1/N} + \alpha_2^{1/N}}{2} \right)$$

$$\lambda = \lambda \quad \mu = \xi^{-1} + \sqrt{1 + \xi^{-2}}$$

$$\xi = \sqrt{10^{0.1\alpha_p} - 1}$$

- 4) For normalised chebyshev filter if $\alpha_p = 1$ rad/sec

Q) Calculate the poles of the chebyshev filter which are on the ellipse using the formula

$$s_k = a \cos \theta_k + b \sin \theta_k$$

$$\theta_k = \frac{\pi}{2} + \frac{(2k+1)}{2N} \pi, k=1, 2, \dots, N$$

B) Find the denominator polynomial of the T.F using above poles.

B) The numerator of the T.F depends on the value of 'N'

N is odd \rightarrow substitute $s=0$ in the denominator polynomial and find the value. This value = numerator of the T.F (Magnitude response starts from unity \rightarrow for N -odd)

$N \rightarrow$ even \rightarrow substitute $s=0$ in the denominator polynomial and divide the result by $\sqrt{1+\xi^2}$.

This value = numerator of T.F.

Comparison b/w Butterworth and Chebyshev:

Butterworth

Chebyshev

\rightarrow The frequency response decreases monotonically as freq increases from 0 to ω_{PB} or ω_{SB}

\rightarrow Poles lie on circle \rightarrow pole lies on ellipse

\rightarrow Transition band is more \rightarrow T.B is less than Butterworth

\rightarrow Poles No. of poles are more in Butterworth \rightarrow Poles are less than Butterworth ($\because k = 1 \text{ to } N$)
 $(\because k = 1 \text{ to } 2N)$

① Given the speech ratings $\alpha_p = 3 \text{dB}$, $\alpha_s = 16 \text{dB}$,

$f_p = 1 \text{ kHz}$, $f_s = 2 \text{ kHz}$, design Chebyshev type-1 filter.

Sol:

$$\omega_p = 2\pi f_p = 2\pi \text{ rad/sec} = 2\pi \times 10^3 \text{ rad/sec}$$

$$J_S \frac{\omega}{s} = 2\pi f_S = \cancel{4\pi \text{ rad/sec}} - 4\pi \times 10^3 \text{ rad/sec}$$

$$\frac{\cos h^4 \sqrt{\frac{0.1 \text{ kg}}{10 - 0.1 \text{ kg}}}}{\cos h^4 \left(\frac{5s}{2p} \right)}$$

$$N \geq 1.91, \quad d_s = 16 \text{dB}, \quad d_p = 3 \text{dB}$$

$$N = 2$$

$$L = \sqrt{10^{0.1\alpha_p} - 1}$$

~~$$g = 1.80$$~~

$$\epsilon = 0.99$$

$$M = \xi^{-1} + \sqrt{1 - \xi^{-2}}$$

$$l_1 = 2.4 \frac{\text{m}}{\text{kg}}$$

$$a = \text{Sp} \left(\frac{\vec{e}^{IN} - \vec{e}^{IN}}{2} \right)$$

$$b = \sup \left(\frac{a^{k_0} + a^{-k_0}}{2} \right)$$

$$= \frac{2\pi \times 10^3}{2} \left(\left(\frac{(2.4\text{m})^2}{2} - (2.4\text{m})^2 \right) \right), \quad b = \frac{2\pi \times 10^3}{2} \left(\left(\frac{(2.4\text{m})^2}{2} + (2.4\text{m})^2 \right) \right)$$

$$a = 2865.3$$

$$b = 6912.59 \quad b = 6905.65$$

$$b = 2\pi \times 10^3 \left(\frac{(2,414)^{1/2} + (2,414)^{1/2}}{2} \right)$$

$$b = 6905.6563$$

i) $s_k = a \cos \phi_k + j b \sin \phi_k$

$$\phi_k = \frac{\pi}{2} + \frac{(2k-1)\pi}{2N} \quad k=1, 2, \dots, N$$

$$k=1, 2$$

$$\phi_1 = \frac{3\pi}{4} \quad , \quad \phi_2 = \frac{5\pi}{4}$$

$$s_1 = -643.46\pi + j 1554\pi$$

$$s_2 = -643.46\pi - j 1554\pi$$

denominator of H(s) $\rightarrow ((s+643.46\pi)^2 + (1554\pi)^2)$

6) $N=2$

$$s=0 \text{ (even)} \Rightarrow \frac{(643.46\pi)^2 + (1554\pi)^2}{\sqrt{2}} = (1414.38\pi)^2$$

divide

$$\text{with } \frac{1}{\sqrt{1+\xi^2}}$$

$$H(s) = \frac{(1414.38\pi)^2}{s^2 + (287\pi s + 1682\pi)^2}$$

② Design an analog Chebyshev filter that satisfies

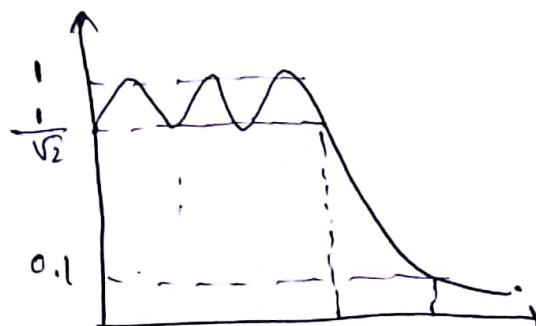
$$\frac{1}{\sqrt{2}} \leq H(j\omega) \leq 1 \quad \text{for } 0 \leq \omega \leq 2$$

Sol: $H(j\omega) \leq 0.1 \quad \text{for } \omega \geq 2$

$$\frac{1}{\sqrt{1+\xi^2}} = \frac{1}{\sqrt{2}}$$

$$\xi = 1$$

$$\frac{1}{\sqrt{1+\chi^2}} = 0.1$$



$$1 + \lambda^2 = 100$$

$$\lambda^2 = 99$$

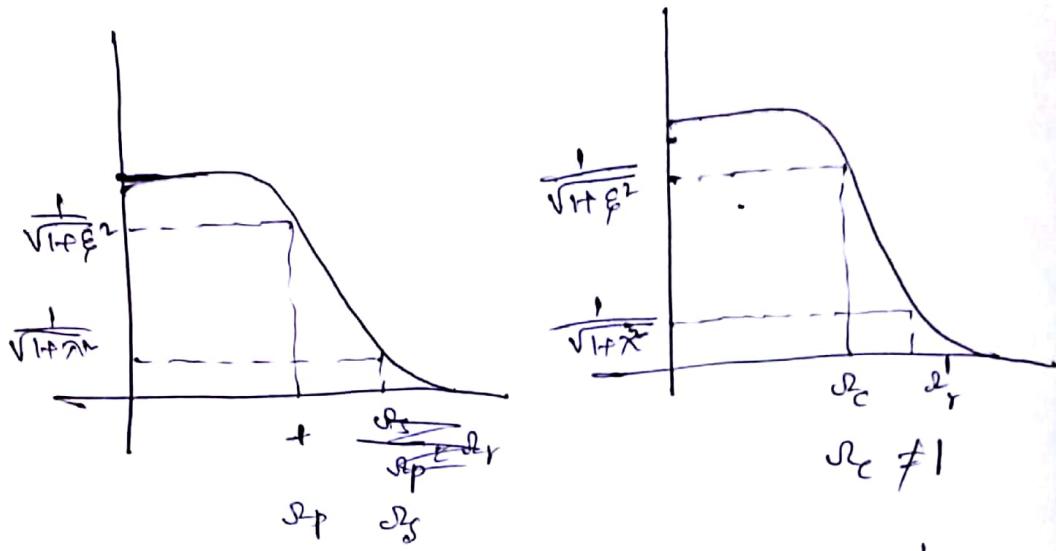
$$\lambda = 9.94$$

- ① Determine the order and poles of type-I Low pass chebyshev filter that has 1dB ripple in the pass band $\omega_p = 1000\pi$ and $\omega_s = 2000\pi$ and stop band attenuation $\alpha_s = 40$ dB.

Frequency Transformation in Analog filter

domain

Lowpass to Lowpass filter:



$$\left(\omega_r = \frac{\omega_s}{\omega_p} \right)$$

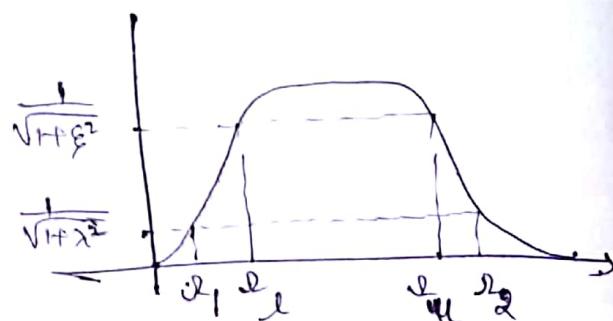
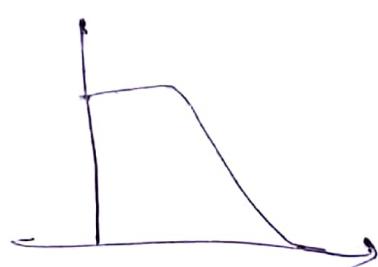
$$H_a(s) = H(s) \Big|_{s \rightarrow \frac{s}{\omega_c}}$$

Low to High

-H(s)

$$H_a(s) = -H(s) \Big|_{s \rightarrow \frac{\omega_c}{s}}$$

Lowpass and Bandpass!



$$s \rightarrow s + j\omega_l \quad s \rightarrow s + j\omega_h$$

$$s \rightarrow \frac{s + j\omega_l \omega_h}{s(\omega_h - \omega_l)}$$

$$R_T = \min \{ |A|, |B| \}$$

$$A = \frac{-\omega_1^2 + \omega_L \omega_U}{\omega_1 (\omega_U - \omega_L)}$$

$$B = \frac{\omega_2^2 - \omega_L \omega_U}{\omega_2 (\omega_U - \omega_L)}$$

Low pass to Band reject.

$$s \rightarrow \frac{s(\omega_U - \omega_L)}{s^2 + \omega_L \omega_U}$$

$$\omega_T = \min \{ |A|, |B| \}$$

$$A = \frac{\omega_1 (\omega_U - \omega_L)}{-\omega_1^2 + \omega_L \omega_U}$$

$$B = \frac{\omega_2 (\omega_U - \omega_L)}{-\omega_2^2 + \omega_L \omega_U}$$

② Given the specifications, $\alpha_p = 3dB$, $\alpha_s = 10dB$

$\omega_p = 1000 \text{ rad/sec}$, $\omega_s = 800 \text{ rad/sec}$, design a HP Butterworth

filter.

Soln For low pass,

$$\omega_p = 500 \text{ rad/sec}, \omega_s = 1000 \text{ rad/sec}$$

$$N \geq \log \sqrt{10+1}$$

$$N \geq \log \sqrt{\frac{10^{0.1\alpha_s} - 1}{10^{0.1\alpha_p} - 1}}$$

$$\log \left(\frac{\omega_s}{\omega_p} \right)$$

$$N \geq 2.64$$

$$\omega_c = \omega_p = 1000 \quad \left(\frac{\omega_p}{(10^{0.1\alpha_p} - 1)^{1/2N}} \right)$$

$$H(s) = \frac{1}{(s+1)(s^2+s+1)}$$

$$H_a(s) \rightarrow s \rightarrow \frac{\omega_c}{s}$$

$$H_a(s) = \frac{s^3}{(1000+s)((1000)^2 + 1000s + s^2)}$$

Q Design a chebyshev Type-I filter with a maximum PB attenuation of 2.5 dB at $\omega_p = 20 \text{ rad/sec}$ and SB attenuation of 30dB at $\omega_c = 50 \text{ rad/sec}$

~~Given~~ $\alpha_p = 2.5 \text{ dB}$

$$\alpha_s = 30 \text{ dB}$$

$$N = \frac{\cosh^{-1} \sqrt{\frac{10^{0.1\alpha_s} - 1}{10^{0.1\alpha_p} - 1}}}{\cos h^{-1} \left(\frac{\omega_c}{\omega_p} \right)} = \frac{\cosh^{-1} \sqrt{\frac{10^{0.1 \times 30} - 1}{10^{0.1 \times 2.5} - 1}}}{\cos h^{-1} \left(\frac{50}{20} \right)}$$

$$N \geq 2.72$$

$$N = ?$$

$$\xi = \sqrt{10^{0.1\alpha p} - 1} = \sqrt{10^{0.1 \times 2.5} - 1} = 0.8822$$

$$M = \xi^{-1} + \sqrt{1 + \xi^{-2}} = 2.645$$

~~def~~

$$a = 2p \left(\frac{u^N - u^{-N}}{2} \right), \quad b = 2p \left(\frac{u^N + u^{-N}}{2} \right)$$

$$= 20 \left(\frac{(2.645)^{\frac{1}{3}} - (2.645)^{-\frac{1}{3}}}{2} \right), \quad b = 20 \left(\frac{(2.645)^{\frac{1}{3}} + (2.645)^{-\frac{1}{3}}}{2} \right)$$

$$a = 6.598 \quad b = 24.088$$

$$s = 6.5 \quad S_k = a \cos \phi_k + j b \sin \phi_k$$

$$\phi_k = \frac{\pi}{2} + \frac{(2k-1)\pi}{2N}, \quad k=1, 2, \dots, N$$

$$\phi_1 = \frac{2\pi}{3}, \quad \phi_2 = \pi, \quad \phi_3 = \frac{4\pi}{3}$$

$$S_1 = 6.598 \cos \frac{2\pi}{3} + j 24.088 \sin \left(\frac{2\pi}{3} \right)$$

$$S_2 = 6.598 \cos \pi + j 24.088 \sin \pi$$

$$S_3 = 6.598 \cos \frac{4\pi}{3} + j 24.088 \sin \left(\frac{4\pi}{3} \right)$$

$$q = -3.299 + j 20.8608, \quad S_1 = -6.598$$

$$S_2 = -3.299 - j 20.8608$$

$$\text{denominator} \Rightarrow H(s) \rightarrow (s - 6.598)((s + 3.299)^2 + (20.8608)^2) \quad \text{--- (1)}$$

Numerator

$$N=3 \text{ odd} \Rightarrow s = p_n \quad \text{--- (1)}$$

$$(dV) = V \Rightarrow \Rightarrow (6.598)((3.299)^2 + (20.8608)^2)$$

$$\therefore V = \frac{-2943.07998}{(s - 6.598)((s + 3.299)^2 + (20.8608)^2)}$$

Numer = -2943.07998

-2943.07998

$H(s) = \frac{-2943.07998}{(s - 6.598)((s + 3.299)^2 + (20.8608)^2)}$

$$x(t) = 2t^2 - 3t + 6 \quad \text{f}$$

$$x_0(t) = \frac{x(t) - x(2t)}{2}$$

$$= \frac{2t^2 - 3t + 6 - (2t^2 + 3t + 6)}{2}$$

$$= \frac{-6t}{2} \quad \text{①}$$

$$= -3t$$

4 4

WNB
WNB
WNC
WNC
WNC
WNC
WNC

R-NP
R-NP
R-NP
R-NP

NP

NP

CO^x
(K-NP)

NP

27/2/18

Design of digital FIR filters from Analog filters:

Four techniques:

- 1) Approximation of derivatives
- 2) Impulse invariant transformation.
- 3) Bilinear transform.
- 4) Matched z-transform.

These are used to convert $H(s)$ (analog) to

$$H(z) \text{ (discrete)} \quad H(s) \quad H(z)$$

→ If the poles are on the jω axis, they are mapped onto the unit circle.

→ If the poles are in L-H plane, they are mapped onto inside the unit circle.

→ If the poles are in R-H plane, they are mapped outside the unit circle.

→ If the poles lie on L-H plane or jω axis, analog filter is stable.

→ If the poles lie on unit circle or inside unit circle, then digital filter is stable.

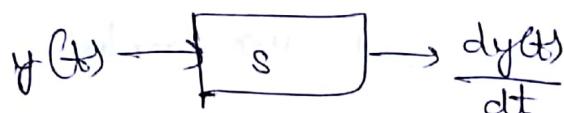
D) Approximation of derivatives

→ Approximate D.t differential eqn into an equivalent difference eqn.

$$\text{For the derivative } \left. \frac{dy(t)}{dt} \right|_{t=nT} = \frac{y(nT) - y(nT-T)}{T}$$

$$y^{(n)} = y(nT)$$

$$\left. \frac{dy(t)}{dt} \right|_{t=nT} = \frac{y(nT) - y(nT-T)}{T}$$



$$y(nT) \rightarrow \boxed{\frac{1-z^{-1}}{T}} \rightarrow \frac{y(nT) - y(nT-T)}{T}$$

$$s = \frac{1-z^{-1}}{T}$$

$$H(z) = H(s) \Big|_{s=\frac{1-z^{-1}}{T}}$$

The system function of digital FIR filter obtained as a result of the approximation of derivatives by finite difference eqn is

$$H(z) = H(s) \Big|_{s=\frac{1-z^{-1}}{T}}$$

$$s = \frac{1-z^{-1}}{T}$$

$$z = \frac{1}{1-sT} = \frac{1}{1-j\omega T}$$

$$z = \frac{1+j\omega T}{1+\omega^2 T^2}$$

$$z = \frac{1}{1+\omega^2 T^2} + \frac{j\omega T}{1+\omega^2 T^2}$$

→ It is suitable for low pass and band pass frequencies (i.e. LPF & BPF)

∴ Only LPF & BPF can only be designed using this method.

→ To design a digital filter, first design analog filter and then substitute $s = \frac{1-z^{-1}}{T}$

$$H(z) = H(s) \Big|_{s=\frac{1-z^{-1}}{T}}$$

2) Impulse Invariant Transformation:

$\delta(t) \Big|_{t=nT} = \delta(n)$, $\delta(t)$ is sampled at interval 'T'

$$h(n) = \sum \delta(n-T)$$

The z-transform of infinite impulse response is

$$H(z) = \sum_{n=0}^{\infty} h(n) z^{-n}$$

$$H(z) \Big|_{z=e^{j\omega T}} = \sum_{n=0}^{\infty} h(n) e^{-jn\omega T}$$

Let us consider the mapping of points from s-plane to z-plane implied by the relation $z = e^{j\omega T}$

$$s = \sigma + j\omega$$

$$z = e^{(\sigma + j\omega)T}$$

$$\therefore e^{j\omega T} = (e^{\sigma T}) e^{j\omega T}$$

$$r = e^{\sigma T} \quad \omega = \omega T$$

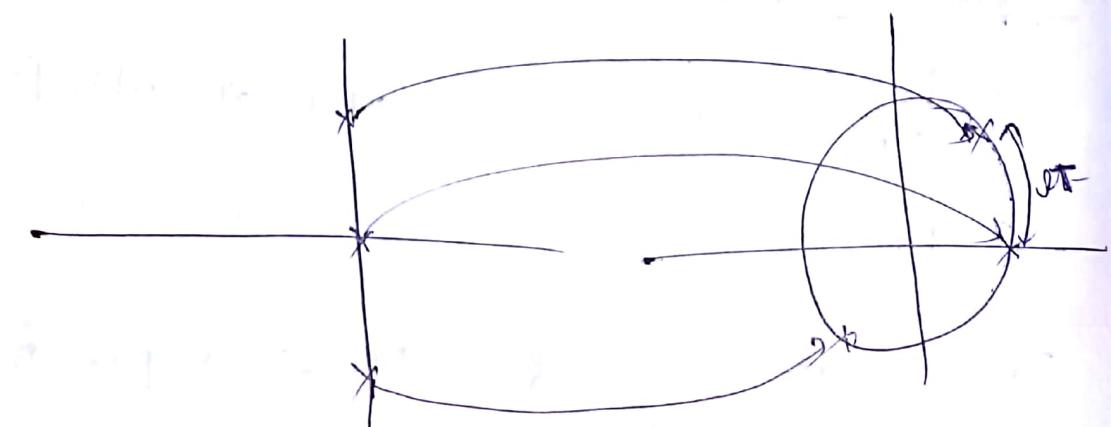
Real part gives radius

Imag. " " angle.

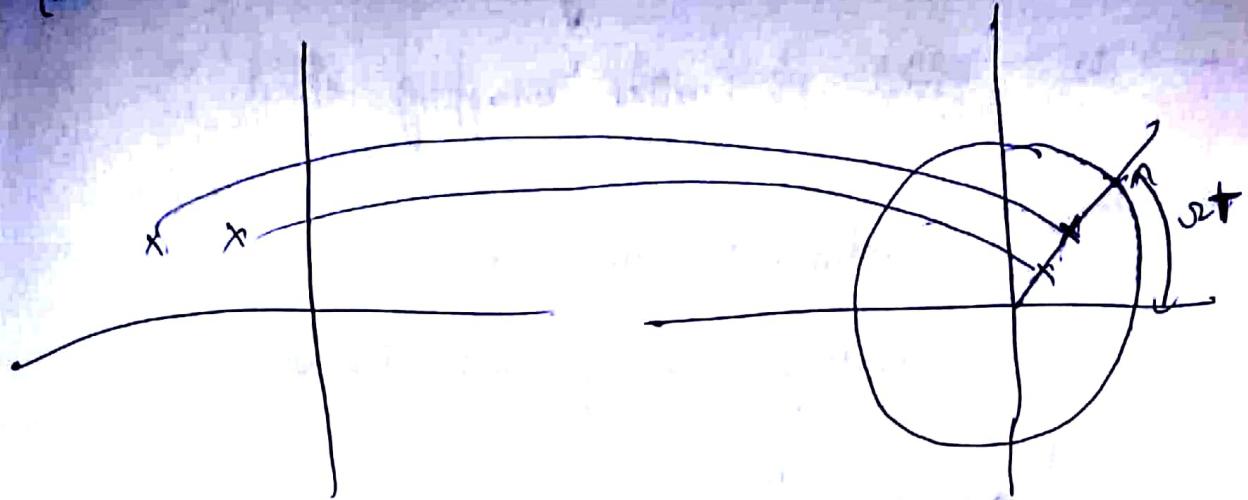
→ If the poles are present on Imag. axis,

(i) $\sigma = 0$

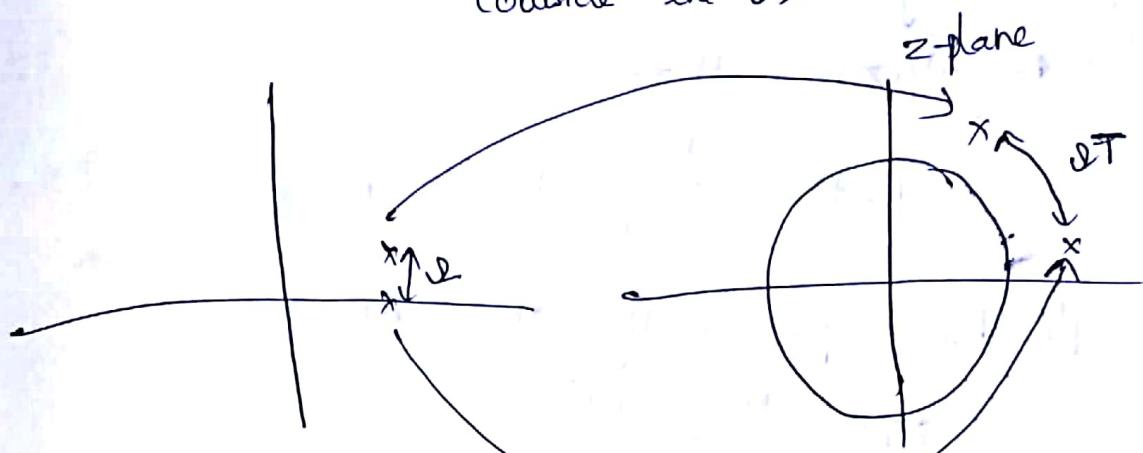
$$r = e^{\sigma T} = e^{\sigma T} = 1$$



(iii) $\sigma < 0$



(iv) $\sigma > 0 \rightarrow$ poles are on R.H.S of s-plane
(Outside - the pole)

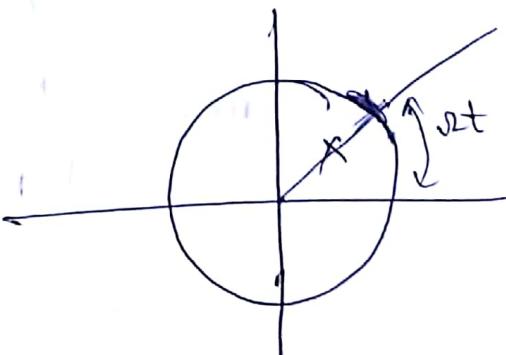
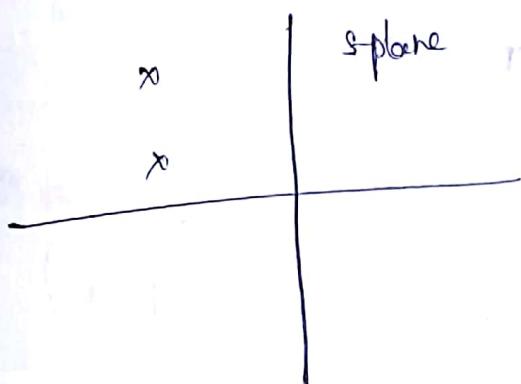


(v), (vi), (vii) are one-to-one mapping

(viii) If s_1 & s_2 are two poles (if separated by $\frac{2\pi}{T}$)

$$q = \sigma_1 + j\omega T$$

$$s_2 = \sigma_1 + j\left(\omega + \frac{2\pi}{T}\right)T$$



It is many-to-one mapping.

→ This is the disadvantage in this method.

→ This effect is called 'wrapping effect'

→ $H(z)$ → analog I.F filter T.F

$H(z)$ → dividing into partial fractions.

$$H(z) = \sum_{k=1}^N \frac{c_k}{z - p_k}$$

↓ ↓
 $h(t) \xrightarrow{\text{IDT}} H(z) \quad H(z)$

$$h(t) = \sum_{k=1}^N c_k e^{p_k t} \quad t \geq 0$$

Sample $h(t)$ periodically at $t=nT$

$$h(n) = \sum_{k=1}^N c_k e^{p_k nT}$$

$$H(z) = \sum_{n=0}^{\infty} h(n) z^{-n}$$

$$= \sum_{n=0}^{\infty} \sum_{k=1}^N c_k e^{p_k nT} z^{-n}$$

$$H(z) = \sum_{k=1}^N c_k \sum_{n=0}^{\infty} (e^{p_k T} z^{-1})^n$$

$$= \sum_{k=1}^N \frac{c_k}{1 - e^{p_k T} z^{-1}} \quad \left(\frac{a}{1-x} \right)$$

$$\boxed{H(z) = \sum_{k=1}^N \frac{c_k}{z - p_k} \rightarrow H(z) = \sum_{k=1}^N \frac{c_k}{1 - e^{p_k T} z^{-1}}}$$

for high sampling rate, the digital filter gain is also high ~~and~~ and for that digital filter is

$$H(z) = \sum_{k=1}^N \frac{T c_k}{1 - e^{pkT} z^{-1}}$$

Steps to design

- for the given specifications, find $H_a(s)$ i.e. T.F of the analog filter.
- Select the sampling rate of the digital filter 'T'
- Express the analog filter T.F as the sum of single pole filter $H_a(s) = \sum_{k=1}^N \frac{c_k}{s p_k}$
- compute the z-Transform of the digital filter by using the formula

$$H(s) = \sum_{k=1}^N \frac{c_k}{s p_k} \Rightarrow H(z) = \sum_{k=1}^N \frac{c_k}{1 - e^{pkT} z^{-1}}$$

② For the analog filter T.F $H(s) = \frac{2}{(s+1)(s+2)}$,

Transform into digital form with sampling interval $T = 1 \text{ sec}$ using impulse invariant

transform.

$$H(s) = \frac{2}{(s+1)(s+2)}$$

T=1

$$\frac{H(s)}{a} = \frac{2}{s+1} - \frac{2}{s+2}$$

$$H(s) = \frac{2}{s-(-1)} - \frac{2}{s-(-2)}$$

$$H(z) = \frac{2}{1-e^{j\pi}z^{-1}} - \frac{2}{1-e^{2j\pi}z^{-1}}$$

$$H(z) = \frac{2}{1-0.368z^{-1}} - \frac{2}{1-0.135z^{-1}}$$

- Q) Design a 3rd order BIL filter using Impulse invariant technique, assuming sampling period T=1 sec.

Sol:

$$H(s) = \frac{1}{(s+1)(s^2+3s+1)} \quad (\text{from table})$$

T=1 sec

$$H(s) = \frac{(s+1)}{(s+1)(s+0.5+j0.866)(s+0.5-j0.866)}$$

$$= \frac{-0.49 + j0.866}{s+1} + \frac{-1 + j0.866}{s+0.5 + j0.866}$$

partial fractions.

$$A = -0.49 + j0.866, \quad C = -0.49 - j0.866$$

$$H(z) = \frac{1}{1 - 0.368z^4} + \frac{-1 - 0.66z^4}{1 - 0.786z^4 + 0.368z^2}$$

② Design of IIR filter using Bilinear transformation!

→ Mapping is done from s-plane to z-plane

same as method ① and method ② ~~with~~

→ The disadvantage of Impulse Invariant transform

i.e many to one is overcome in bilinear

transformation. using pre-wrapping.

Let $H(s) = \frac{b}{s+a}$ T.F of Analog filter.

$$\frac{Y(s)}{X(s)} = \frac{b}{s+a}$$

$$s^4 Y(s) + a s^4 Y(s) = b X(s)$$

$$\frac{dy(t)}{dt} + a y(t) = b x(t)$$

* yet $y'(t) = -ay(t) + bx(t)$ is approximated by the trapezoidal formula

$$y(t) = \int_{t_0}^t y'(r) dr + y(t_0)$$

\downarrow
derivative of $y(t)$
~~derivative~~

The approximation of the integral by the trapezoidal formula at $t=nT$ and $t_0=(n-1)T$ is

$$y(nT) = \frac{1}{2} [y'(nT) - y'(nT-T)] + y(nT-T)$$

From ①

$$y(nT) = \frac{1}{2} [-ay(nT) + b\alpha(nT) - ay(nT-T) + b\alpha(nT-T)] + y(nT-T)$$

$$y(nT) = \frac{-aT}{2} y(nT) + \frac{aT}{2} y(nT-T) + y(nT-T)$$

$$+ \frac{bT}{2} \alpha(nT) + \frac{bT}{2} \alpha(nT-T)$$

$$= \frac{-aT}{2} y(nT)$$

$$y(nT) + \frac{aT}{2} y(nT) - \left(1 - \frac{aT}{2}\right) y(nT-T) = \frac{bT}{2} [\alpha(nT) + \alpha(nT-T)]$$

$$y(n) = y(nT), \quad \alpha(n) = \alpha(nT) \quad (\text{continuous} \rightarrow \text{discrete})$$

$$\left(1 + \frac{aT}{2}\right) y(n) - \left(1 - \frac{aT}{2}\right) y(n-1) = \frac{bT}{2} [x(n) + x(n-1)]$$

Apply Z-Transform

$$\left(1 + \frac{aT}{2}\right) Y(z) - \left(1 - \frac{aT}{2}\right) z^{-1} Y(z) = \frac{bT}{2} [1 + z^{-1}] X(z)$$

$$\frac{Y(z)}{X(z)} = \frac{\frac{bT}{2} (1+z^{-1})}{\left(1 + \frac{aT}{2}\right) - \left(1 - \frac{aT}{2}\right) z^{-1}}$$

$$H(z) = \frac{\frac{bT}{2} (1+z^{-1})}{\cancel{(1-z^{-1})} \cancel{(1-z^{-1})} + \frac{aT}{2} (1+z^{-1})}$$

Multiply and divide with $\frac{T}{2} (1+z^{-1})$

$$H(z) = \frac{bT^2}{\cancel{(1-z^{-1})} \cancel{(1-z^{-1})} + \frac{aT}{2} (1+z^{-1})}$$

$$H(z) = \frac{b \frac{T^2}{2} (1+z^{-1})}{(1-z^{-1}) + \frac{aT}{2} (1+z^{-1})}$$

#4

$$H(z) = \frac{b}{\frac{2}{T} \left(\frac{1-z^{-1}}{1+z^{-1}} \right) + a}$$

$$s = \frac{2}{T} \left(\frac{1-z^{-1}}{1+z^{-1}} \right)$$

#5 This relation b/w s & z is known as

Bilinear transform

$$s = \frac{2}{T} \left(\frac{1-z^{-1}}{1+z^{-1}} \right)$$

$$s = \frac{2}{T} \left(\frac{z-1}{z+1} \right)$$

Let $z = r e^{j\omega}$

$$= \frac{2}{T} \left[\frac{r e^{j\omega} - 1}{r e^{j\omega} + 1} \right]$$

$$= \frac{2}{T} \left[\frac{r \cos \omega + j r \sin \omega - 1}{r \cos \omega + j r \sin \omega + 1} \right]$$

$$\Rightarrow \frac{2}{T} \frac{(r \cos \omega - 1) + j r \sin \omega}{(r \cos \omega + 1)^2 + r^2 \sin^2 \omega} [(r \cos \omega + 1) - j r \sin \omega]$$

$$= \frac{2}{T} \left[\frac{r^2 - 1}{1 + r^2 + 2r \cos \omega} + j \frac{2r \sin \omega}{1 + r^2 + 2r \cos \omega} \right]$$

$\sigma + j\omega$

$$\Gamma = \frac{2}{T} \left[\frac{r^2 - 1}{1 + r^2 + 2r \cos \omega} \right], \quad \Im = \frac{2}{T} \left[\frac{2r \sin \omega}{1 + r^2 + 2r \cos \omega} \right]$$

$$r < 1 \rightarrow \sigma < 0 \text{ (LHS)} \quad r = 1$$

$$r > 1 \rightarrow \sigma > 0 \text{ (RHS)} \quad \Rightarrow \Im = \frac{2}{T} \left[\frac{2r \sin \omega}{2r + \cos \omega} \right]$$

$$\sigma = 1 \rightarrow \sigma = 0$$

$$= \frac{2}{T} \left[\frac{2 \sin \omega / 2 \cos \omega / 2}{2 \cos^2 \omega / 2} \right]$$

$$= \frac{2}{T} \tan \omega / 2$$

For small values of θ

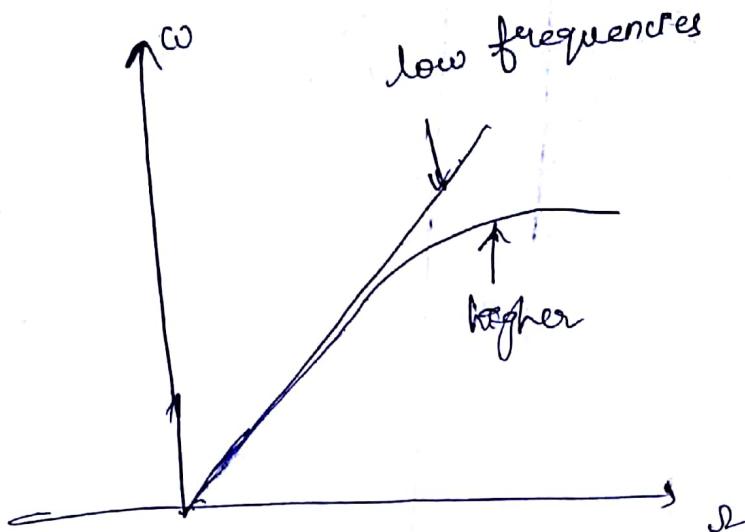
$$\tan \theta \approx \theta$$

For small values of ω

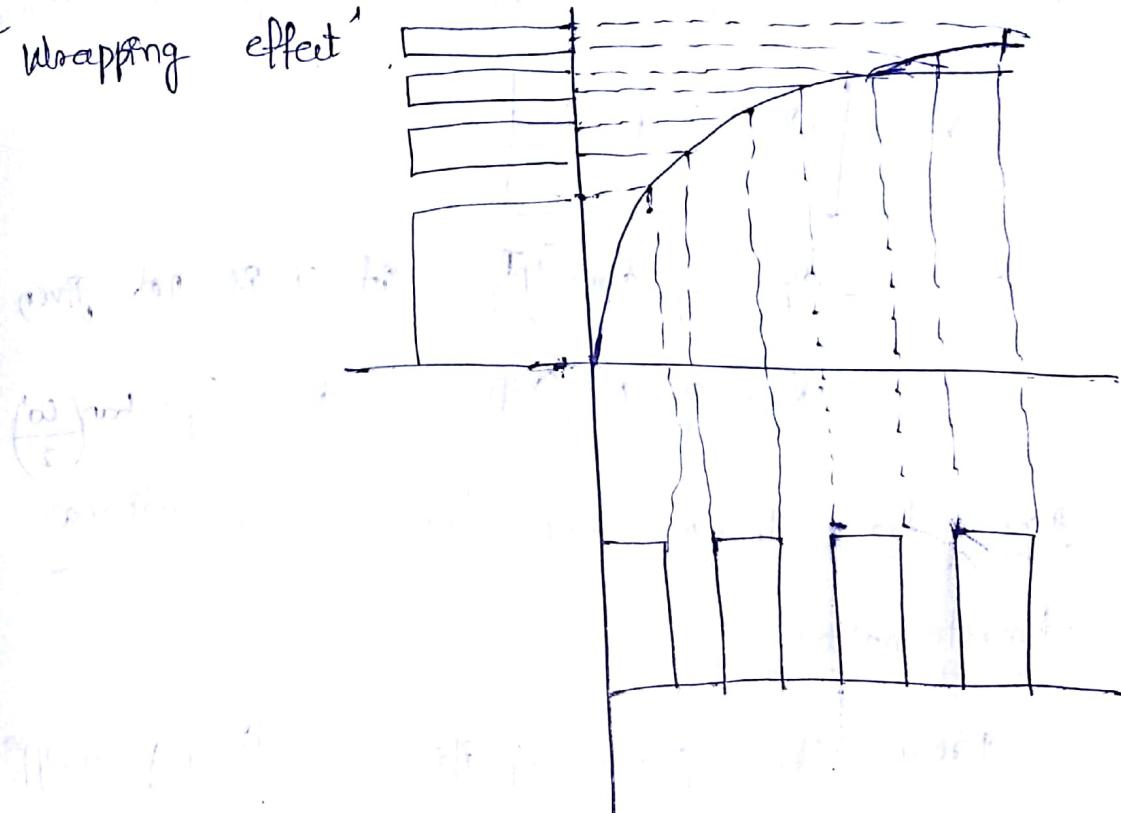
$$\Im = \frac{2}{T} \frac{\omega}{2} \frac{\omega}{2}$$

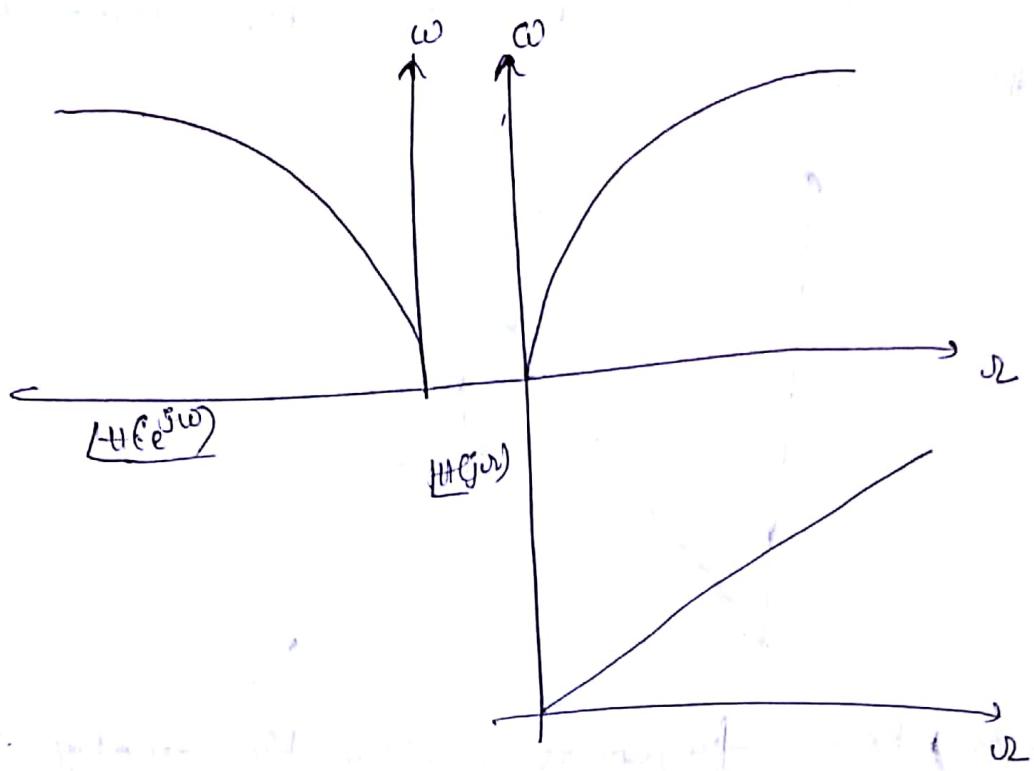
$$\omega = \Omega T$$

At low frequencies, the relation b/w analog and digital filter frequencies is linear



→ At higher frequencies, relation b/w analog & ω becomes nonlinear and the distortion is introduced in the frequency scale of digital filter to that of analog filter. This is known as 'wrapping effect'





The "wrapping effect" can be eliminated by pre-wrapping the analog filter. This can be done by "analog frequencies" using the formula

$$\omega = \frac{2}{T} \tan\left(\frac{\omega_0}{2}\right)$$

$$\omega_p = \frac{2}{T} \tan\left(\frac{\omega_{p0}}{2}\right) \quad \text{if } T \text{ is not given}$$

$$\omega_s = \frac{2}{T} \tan\left(\frac{\omega_{s0}}{2}\right) \quad \omega = \frac{2}{T} \tan\left(\frac{\omega_0}{2}\right)$$

Steps to design IIR filter using bilinear transformation

→ From the given specifications, find prewrapping

analog frequencies using the formulae

$$\omega_p = \frac{2 \tan(\frac{\omega_p}{2})}{T}$$

$$\omega_s = \frac{2 \tan(\frac{\omega_s}{2})}{T}$$

- Using analog frequency, find H(s) of the analog filter
- Select the sampling rate of the digital filter T'
 T - sec/sample

→ Let substitute $s = \frac{2(z-1)}{T(z+1)}$ or $s = \left(\frac{z-1}{z+1}\right)$ in H(s)

Q Design a digital filter using bilinear transformation

for the T.F H(s) = $\frac{2}{(s+1)(s+2)}$ with $T = 1 \text{ sec}$.

Sol: $H(s) = \frac{2}{(s+1)(s+2)}$ $T = 1 \text{ sec}$

$H(z) = H(s)$ |
 $s = \frac{2(z-1)}{T(z+1)}$

$$= \frac{2}{\left(\frac{2(z-1)}{T(z+1)} + 1\right)\left(\frac{2(z-1)}{T(z+1)} + 2\right)}$$

$$H(z) = \frac{(1+z^1)^2}{6-2z^1}$$

① Using a bilinear transformation, design a high pass filter monotonic in P.B with $f_p = 1000$ & down 10dB at 350Hz & $f_s = 5000\text{Hz}$

Sol:

$$f_s = 350\text{Hz} \quad \text{at } \alpha_s = 10\text{dB}$$

$$f_p = 1000\text{Hz} \quad \alpha_p = 3\text{dB}$$

$$f_s = 5000\text{Hz}$$

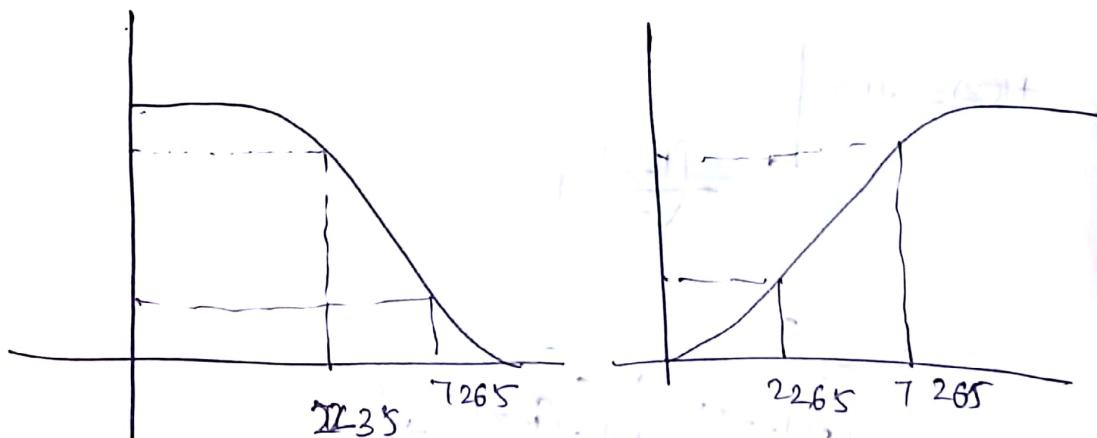
$$T = \frac{1}{f_s} = \frac{1}{5000} = 0.2 \times 10^{-3}$$

$$\omega_p = \frac{2\pi \times 1000}{5000} = 200\pi, \omega_s = \frac{350}{5000 \times 2\pi} = 10000\pi$$

$$\omega_p = \frac{2}{T} \tan\left(\frac{\omega_p T}{2}\right) = 7265 \text{ rad/sec}$$

$$\omega_s = \frac{2}{T} \tan\left(\frac{\omega_s T}{2}\right) = \frac{2}{0.2 \times 10^{-3}} \tan\left(\frac{2\pi \times 350}{2}\right)$$

$$= 2235 \text{ rad/sec}$$



For low pass filter,

$$\omega_p = 2235 \text{ rad/sec}$$

$$\omega_s = 7265 \text{ rad/sec}$$

$$N \geq \frac{\log \sqrt{\frac{10^0 \cdot 10_s}{10^0 \cdot 10_p} - 1}}{\log \left(\frac{s_s}{s_p} \right)}$$

$$N = 1$$

$$H(s) = \frac{1}{sP} \quad \text{Here } s_c = s_p = 2235 \quad (\because \text{No need of } \frac{8}{s_c})$$

$$H_a(s) = H(s) \Big|_{\substack{s = s_c = s_p \\ s}} = H(s) \Big|_{\frac{2235}{s}}$$

$$H_a(s) = \frac{1}{\left(\frac{2235}{s}\right) + 1} = \frac{s}{s + 2235}$$

$$\begin{aligned} H(z) &= H(s) \Big|_{\substack{s = \frac{2}{T} \left(\frac{1-z^{-1}}{1+pz^{-1}} \right)}} \\ &= \frac{2}{2 \times 10^4} \left(\frac{1-z^{-1}}{1+pz^{-1}} \right) \\ &= \frac{2}{2 \times 10^4} \left(\frac{1-z^{-1}}{1+pz^{-1}} \right) + 7235 \\ &= \frac{0.5792(1-z^{-1})}{1-0.158z^{-1}} \end{aligned}$$

Q) Design a digital butterworth filter for the specifications $|H(e^{j\omega})| \leq 1$ for $\omega \leq \omega_s$

$$|H(e^{j\omega})| \leq 0.2 \quad \frac{3\pi}{4} \leq \omega \leq \pi \quad T = 1 \text{ sec}$$

a) bilinear transformation.

b) Impulse invariant

Sol:

$$\frac{1}{\sqrt{1+\xi^2}} = 0.707 \quad \omega_p = \frac{\pi}{2}$$

$$\xi = 1$$

$$\omega_s = \frac{3\pi}{4}$$

$$\frac{1}{\sqrt{1+\lambda^2}} = 0.2$$

$$\lambda = 2$$

$$\sqrt{1+\lambda^2} = \frac{1}{0.2} = 5$$

$$1+\lambda^2 = 25$$

$$\lambda = 4.89$$

$$N \geq \frac{\log \frac{\lambda}{\xi}}{\log \frac{\omega_s}{\omega_p}}$$

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

$$\omega_s = \frac{2}{T} \tan\left(\frac{\omega_s}{2}\right) = 2 \tan\left(\frac{3\pi}{4}\right) =$$

$$\frac{\omega}{\omega_p} = \frac{s_p}{s_p} = 2.414$$

$$N \geq \frac{\log(4.89)}{\log(2.414)}$$

$$N \geq 1.8$$

$$N = 2$$

$$H(s) = \frac{1}{s^2 + \sqrt{2}s + 1}$$

$$\omega_p = \frac{2}{\tau} \tan \frac{\pi}{4} = 2$$

$$\omega_c = \frac{\omega_p}{(\epsilon)^{1/2}} = \frac{2}{(1)^{1/2}} = 2 \text{ rad/sec}$$

$$H_a(s) = H(s) \Big|_{s \rightarrow \frac{s}{\omega_p} \rightarrow \frac{s}{2}}$$

$$= \frac{1}{\left(\frac{s}{2}\right)^2 + \sqrt{2}\left(\frac{s}{2}\right) + 1}$$

$$= \frac{4}{s^2 + 2\sqrt{2}s + 4} = \frac{4}{s^2 + 2.82s + 4}$$

$$H(z) = H(s) \Big|_{s \rightarrow \frac{2(1-z^4)}{1+z^4}}$$

$$H(z) = \frac{4}{4 \left(\frac{1-z^4}{1+z^4}\right)^2 + 2.828 \times 2 \left(\frac{1-z^4}{1+z^4}\right) + 4}$$

(7)

$$\varepsilon = 1$$

$$\lambda = 4.89$$

$$\Theta = 2T$$

$$J_S = \frac{C_S}{T} \quad \rightarrow T=1$$

$$U_P = \frac{C_P}{T}$$

$$N \geq \frac{\log\left(\frac{\lambda}{\varepsilon}\right)}{\log\left(\frac{J_S}{U_P}\right)}$$

$$N \geq \frac{\log\left(\frac{4.89}{1}\right)}{\log\left(\frac{\frac{\pi}{2}}{\frac{3\pi}{4}}\right)}$$

$$N \geq 3.9$$

$$N=4$$

$$H(s) = \frac{1}{(s^2 + 0.76537s + 1)(s^2 + 1.8477s + 1)}$$

$$x_c = \frac{d_p}{(\varepsilon)^{1/2}} = \frac{\pi}{2} = 1.57$$

$$H_a(s) = H(s) \Big|_{s \rightarrow \frac{s}{1.57}}$$

$$\frac{A}{s-p_1} + \frac{B}{s-p_2} + \frac{C}{s-p_3}$$

- ② Design a Chebyshev LPF with the specifications
 $\alpha_p = 1\text{dB}$, ripple in the pass band, $0 \leq \omega \leq 0.2\pi$,
 $\alpha_s = 15\text{dB}$ and $0.3\pi \leq \omega \leq \pi$ using bilinear.

b) Impulse invariant

Sol:

$$\alpha_p = 1\text{dB} \quad \omega_p = 0.2\pi$$

$$\alpha_s = 15\text{dB} \quad \omega_s = 0.3\pi$$

$$z_p = \frac{2}{T} \tan \left(\frac{\omega_p}{2} \right) = 0.649$$

$$z_s = \frac{2}{T} \tan \left(\frac{\omega_s}{2} \right) = 1.019$$

Chebyshev type-2

$$N \geq \log \cosh^{-1} \sqrt{\frac{10^{0.1\alpha_s} - 1}{10^{0.1\alpha_p} - 1}}$$

$$N \geq 3.009$$

$$N = 4$$

$$a = z_p \left(\frac{e^{jN} - e^{-jN}}{2} \right), \quad b = z_p \left(\frac{e^{jN} + e^{-jN}}{2} \right)$$

$$d = \xi^4 + \sqrt{1 - \xi^2} = 4.17$$

$$\xi = \sqrt{10^{0.1\alpha_p} - 1} = 0.508$$

$$a = 0.237$$

$$b = 0.891$$

$$\cancel{\phi_2 = -1} \quad \phi_k = \frac{\pi_f (2k-1)\pi}{2N}, \quad k=1, 2, 3, 4$$

$$\phi_1 = \frac{5\pi}{8}$$

$$\phi_2 = \frac{7\pi}{8}$$

$$\phi_3 = \frac{9\pi}{8}$$

$$\phi_4 = \frac{11\pi}{8}$$

$$s_k = a \cos \phi_k + j b \sin \phi_k$$

$$\underline{s_1 = 0.23 + j 0.047}$$

$$\underline{s_2 = s_1 = -0.091 + j 0.6381}$$

$$s_2 = -0.2185 + j 0.2643$$

$$s_3 = -0.2185 - j 0.2643$$

$$s_4 = -0.091 - j 0.6381$$

$$\text{denom } H(s) = [(s+0.091)^2 + (0.6381)^2][(s+0.2185)^2 + (0.2643)^2]$$

~~if~~ Never \Rightarrow substitute $s=0$ in denom of $H(s)$

& divide result by $\frac{1}{\sqrt{H(s)^2}}$

$$\underline{H(s) = \frac{0.0489}{\sqrt{1+0.}}}$$

$$H(s) = \frac{0.0489}{\sqrt{1 + (0.508)^2}} \cdot \frac{(s^2 + 1.814s + 0.4165)}{(s^2 + 0.4378s + 0.118)}$$

$$= \frac{0.0438}{(s^2 + 1.814s + 0.4165)(s^2 + 0.4378s + 0.118)}$$

Now, $s \rightarrow \frac{2}{T} \left(\frac{1 - z^{-1}}{1 + z^{-1}} \right)$

$$H(z) =$$

B) Impulse invariant

$$\omega_p = \frac{\omega_p}{T} = \omega_p = 0.2\pi$$

$$\omega_s = \frac{\omega_p}{T} = \omega_s = 0.3\pi$$

$$N \geq \cos^{-1} \left(\sqrt{\frac{10^{0.1\omega_p} - 1}{10^{0.1\omega_s} - 1}} \right)$$

$$\cos^{-1} \left(\frac{\omega_s}{\omega_p} \right)$$

$$\mu = \xi^2 + \sqrt{1 - \xi^2}$$

$$N = 4, \quad \xi = \sqrt{10^{0.1\omega_p} - 1} = 0.568, \quad T = \frac{1}{\omega_s} = 4.17$$

$$a = \omega_p \left(\frac{\mu^{1/N} - \mu^{-1/N}}{2} \right), \quad b = \omega_p \left(\frac{\mu^{1/N} + \mu^{-1/N}}{2} \right)$$

$$a = 0.364$$

$$b = 1.084$$

$$\theta = \frac{\pi}{2} + \frac{(2k-1)\pi}{2N}, k=1, 2, 3, 4$$

$$\theta_1 = \frac{5\pi}{8}, \theta_2 = \frac{7\pi}{8}, \theta_3 = \frac{9\pi}{8}, \theta_4 = \frac{11\pi}{8}$$

$$S_k = a \cos \theta_k + j \cdot b \sin \theta_k$$

$$s_1 = -0.0876 + j0.619$$

$$s_2 = -0.2115 + j0.2564$$

$$s_3 = -0.2115 - j0.2564$$

$$s_4 = -0.0876 - j0.619$$

denominator of

$$H(s) = \frac{(s+0.0876)^2 + (0.619)^2}{(s+0.2115)^2 + (0.2564)^2}$$

If N is even, substitute s=0 and divide by

num of H(s) = 0.03834

$$\frac{0.0431}{\sqrt{(0.2115)^2 + (0.2564)^2}} = 0.03834$$

$$H(s) = \frac{0.03834}{(s^2 + 0.175s + 0.391)(s^2 + 0.423s + 0.11)}$$

$$H(s) = \frac{-A}{s - (-0.0876 + j0.619)} + \frac{B}{s - (-0.2115 + j0.2564)} + \frac{B'}{s - (-0.2115 - j0.2564)} + \frac{A''}{s - (-0.0876 - j0.619)}$$

$$A = -0.0143 + j 0.0814$$

$$B = 0.0149 - j 0.2166$$

$$\Rightarrow \frac{c_k}{s p^k} \rightarrow \frac{c_k^*}{1 - e^{p_k T} z^{-1}}$$

$$H(z) = \frac{A}{1 - \frac{-0.0876 + j 0.619}{e^{-0.2115 - j 0.2864}} z^{-1}} + \frac{B}{1 - \frac{-0.2115 + j 0.2864}{e^{-0.0876 - j 0.619}} z^{-1}} + \frac{A''}{1 - \frac{-0.0876 - j 0.619}{e^{-0.2115 - j 0.2864}} z^{-1}} + \frac{B''}{1 - \frac{-0.2115 - j 0.2864}{e^{-0.0876 + j 0.619}} z^{-1}}$$

5/3/18

UNSET - I

Multirate signal processing:

→ Converting from one sampling rate to another sampling rate is called multirate signal processing.

or when our application executes systems worth more than one sampling rate.

Basic operations in Multiset:

- Increasing sampling rate \rightarrow upsampling $\{f\}$
- Decreasing α \cup β \rightarrow downsampling

Down sampling:

If To decrease the sampling rate of $x(n)$ by M ,
 every M^{th} sample of $x[n]$ is taken and at M^{th} samples
 are removed

$$x[n] \rightarrow m$$

Taking every math sample

$$y(\text{M}) = x(\text{Min})$$

Let $M = 2$

M-131

$$\text{Ex: } \chi(n) = \begin{cases} 1, & n \equiv 1 \pmod{3} \\ -1, & n \equiv 2 \pmod{3} \end{cases}$$

$$g(6) = \{1, 4, 7\}$$

$\downarrow M \Rightarrow$ down sampling.

$$x(n) \xrightarrow{\downarrow M} y(n) = x(Mn)$$

spectrum of the down sampled signal:

Let $x(n)$ be a sequence

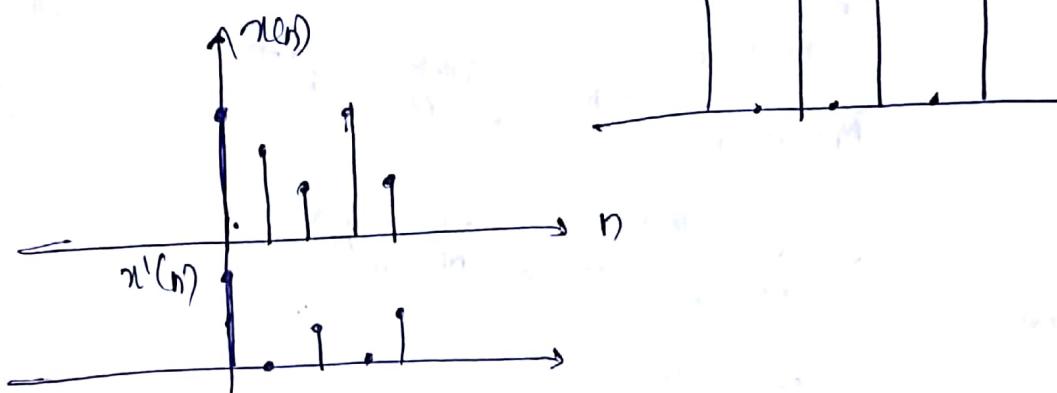
$$X(z) = \sum_{n=-\infty}^{\infty} x(n) z^{-n}$$

To obtain the down sampled signal, multiply $x(n)$ with train of impulses with period M

$p(n) \rightarrow$ with period M
 $\hookrightarrow x(n)$

$$x'(n) = x(n) p(n)$$

Let $M=2$



$$y(n) = x'(nM) \quad (\because \text{to remove zeros})$$

$$= x(nM) p(nM)$$

$\rightarrow p(n)$ is a periodic train of impulse represented

by

$$p(n) = \begin{cases} 1 & n=0, \pm M, \pm 2M, \dots \\ 0 & \text{otherwise} \end{cases}$$

$$P(n) = \frac{1}{M} \sum_{k=0}^{M-1} e^{-j2\pi kn/M}$$

$$Y(z) = \sum_{n=-\infty}^{\infty} y(n) z^{-n}$$

$$= \sum_{n=-\infty}^{\infty} x(n) p(n) z^{-n}$$

$$= \sum_{n=-\infty}^{\infty} x(n) z^{-n/M}$$

$$= \sum_{n=-\infty}^{\infty} x(n) p(n) z^{-n/M}$$

$$= \sum_{n=-\infty}^{\infty} x(n) \frac{1}{M} \sum_{k=0}^{M-1} e^{-j2\pi kn/M} z^{-n/M}$$

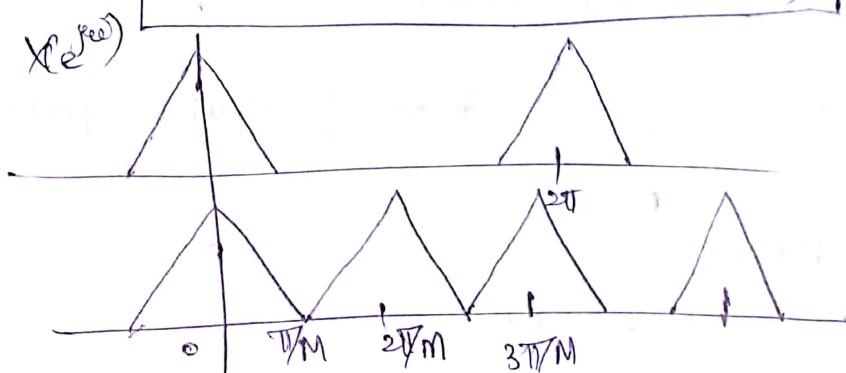
$$= \sum_{n=-\infty}^{\infty}$$

$$= \frac{1}{M} \sum_{k=0}^{M-1} \sum_{n=-\infty}^{\infty} x(n) \left(e^{-j2\pi kn/M} z^{-1/M} \right)^n$$

$$= \frac{1}{M} \sum_{k=0}^{M-1} x \left(e^{-j2\pi k/M} z^{-1/M} \right)$$

$$z = e^{j\omega}$$

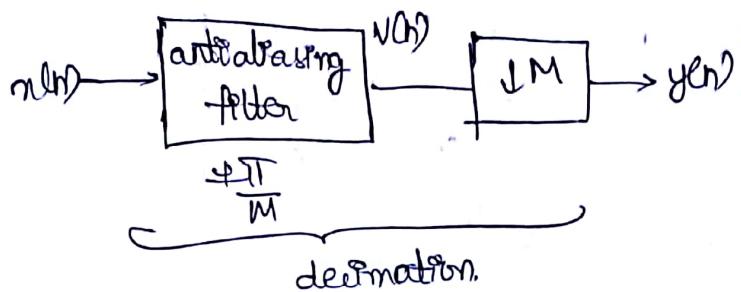
$$\boxed{Y(e^{j\omega}) = \frac{1}{M} \sum_{k=0}^{M-1} x \left(e^{j(\omega - 2\pi k/M)} \right)}$$



The y_p signal must be bandlimited to $\pm \pi/M$ before down sampling to avoid overlapping of spectrum of samples (Aliasing effect).

\therefore filter is added before down sampling.

This is called as decimation.



$$f_y = M f_n$$

Rate $\uparrow \Rightarrow$ frequency \uparrow

Upsampling:

Increasing the sampling rate.

Let $x(n) \rightarrow L$

$$y(n) = \text{if } x\left(\frac{n}{L}\right)$$

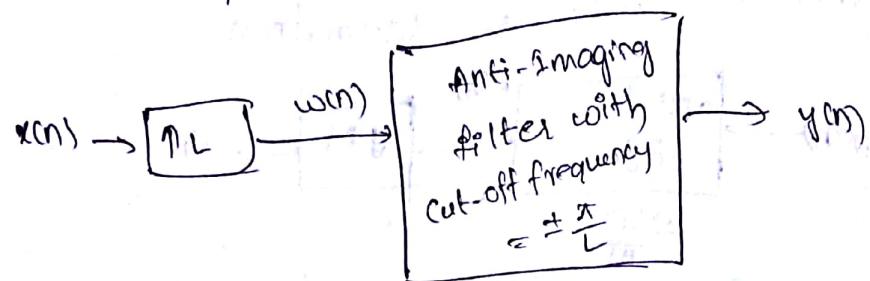
Every i^{th} sample is original sample and remaining samples are zero (in between)

$$\text{Ex: } x(n) = \{1, 2, 3, 4, 5\}, \quad L = 2$$

$$y(n) = \{1, 0, 2, 0, 3, 0, 4, 0, 5, 0\}$$

In practice, '0' has some amplitude.
 Those additional spectrum are called as "Imager".
 To remove Imaging spectrum;

- Anti-Imaging filter is used after the up-sampling.
- Called as Interpolation.



This is called Interpolation.

Spectrum of the upsampled signal:-

$$y(n) = \begin{cases} x\left(\frac{n}{L}\right), & n=0, \pm L, \pm 2L, \dots \\ 0 & \text{otherwise} \end{cases}$$

$$Y(z) = \sum_{n=-\infty}^{\infty} y(n) z^{-n}$$

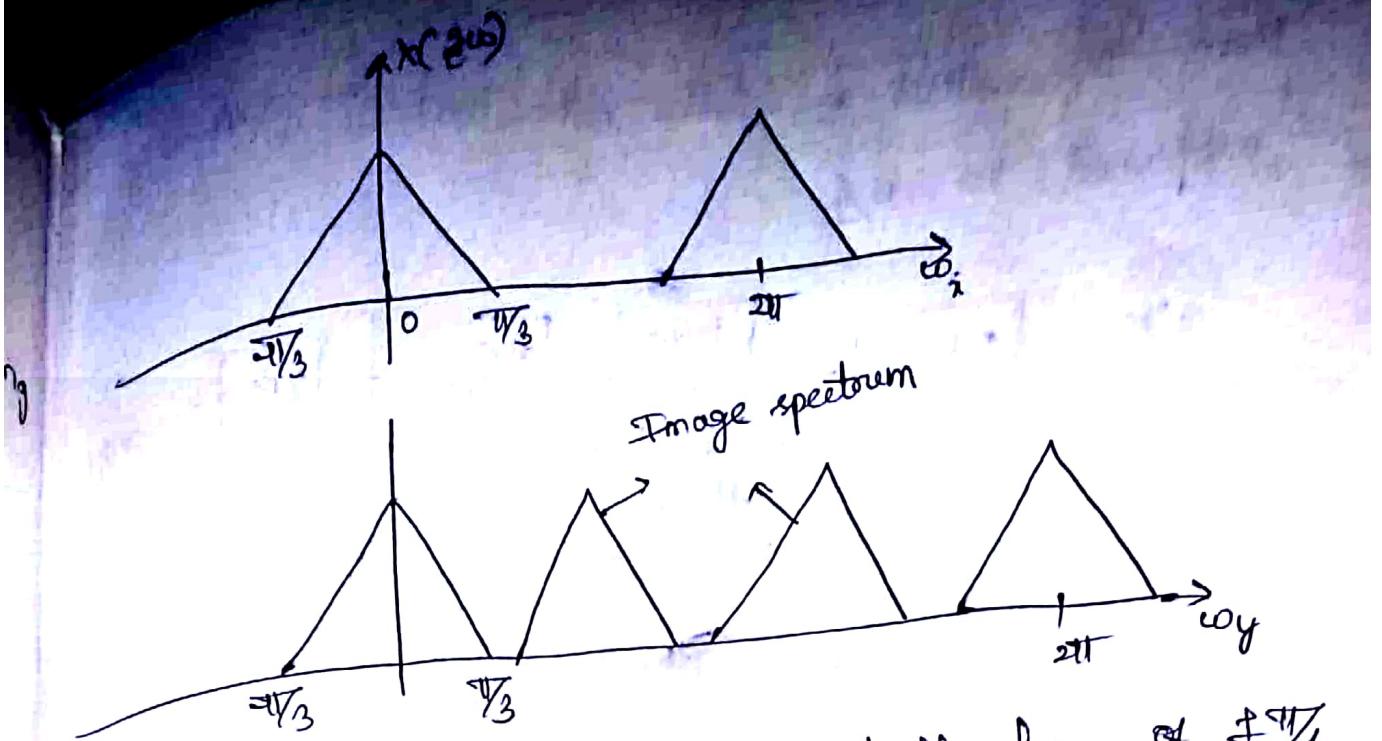
$$= \sum_{n=-\infty}^{\infty} x\left(\frac{n}{L}\right) z^{-n}$$

$$= \sum_{n=-\infty}^{\infty} x(n) z^{-Ln}$$

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

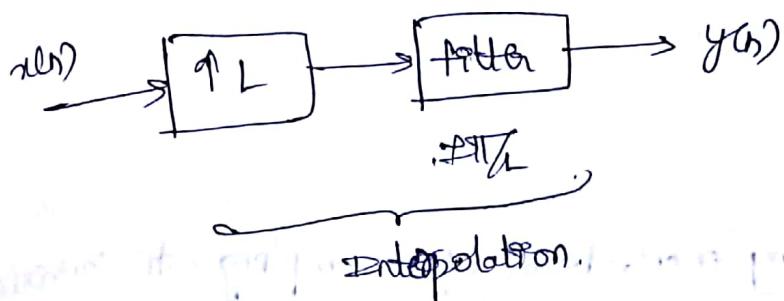
$$z = e^{j\omega}$$

$$Y(e^{j\omega}) = X(e^{j\omega L})$$



It is sent to filter with cut-off freq of $\pm \pi/2$

Then, image spectrum are removed.



cascading of sampling rate converters!

→ If the factor is non-integer value, cascading is done (i.e. Interpolation followed by Decimation or vice versa.)

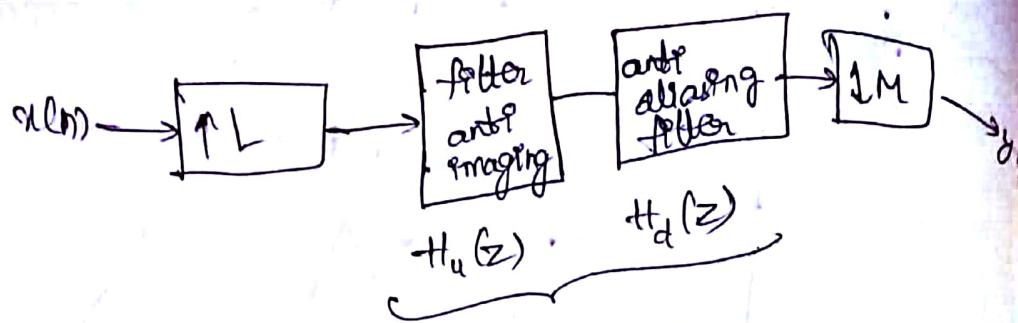
$$\text{Ex: } 44 \text{ kHz} \rightarrow 48 \text{ kHz}$$

$$\frac{48}{44}$$

$$3 \rightarrow 5$$

$$\frac{5}{3}$$

More information is ~~lost~~ not lost in ID
compared to D/A



$$\omega_c = \min\left(\frac{\pi}{L}, \frac{\pi}{M}\right)$$



~~Multistage~~

~~Multistep~~

Multistage implementation of sampling rate conversion

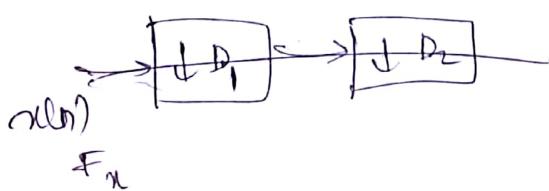
SE is used when D or D' are very

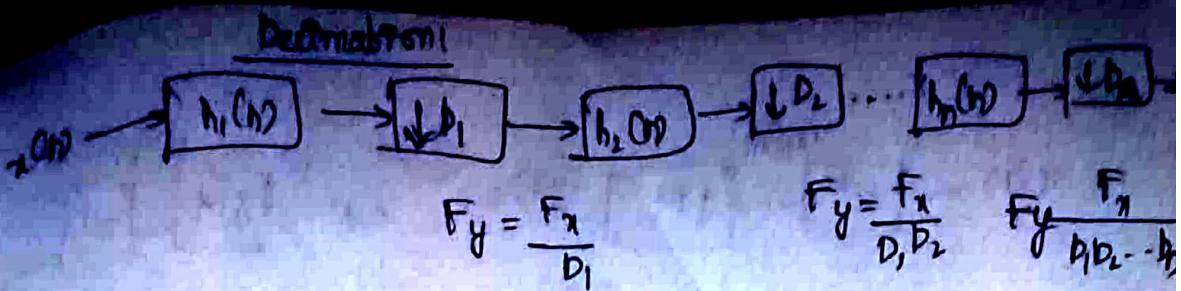
high.

Filter design

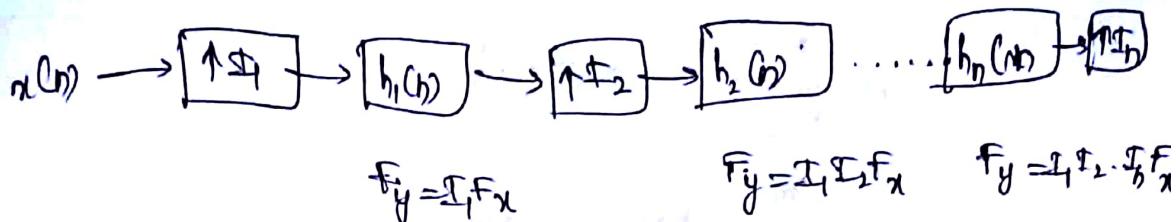
complex when D or D' is high

Eg: For $D=100$, two stages of $D=10$
can be cascaded to get $D=100$

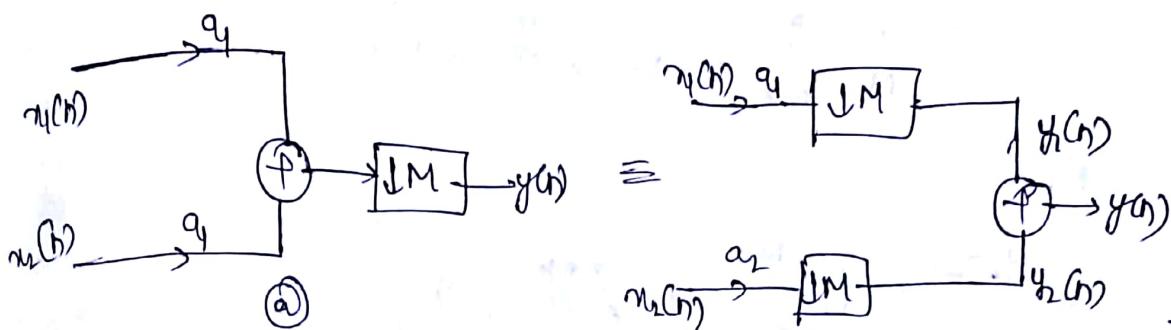




Interpolation



Global identities:



The scaling of discrete time signals and their additions at the nodes are independent of sampling rate

$$\textcircled{a} \Rightarrow y(n) = a_1 x_1(n) + a_2 x_2(n)$$

$$Y(e^{j\omega}) = \frac{a_1}{M} \sum_{k=0}^{M-1} x_1 \left(e^{j \frac{(n-2k)}{M}} \right) + \frac{a_2}{M} \sum_{k=0}^{M-1} x_2 \left(e^{j \frac{(n-2k)}{M}} \right)$$

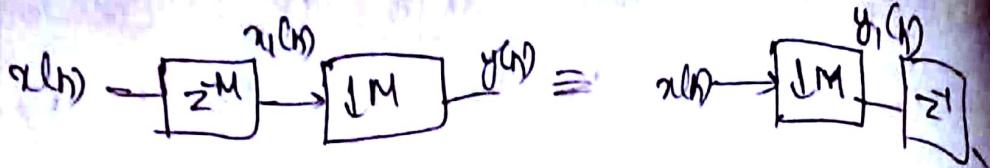
$$\textcircled{b} \Rightarrow a_1 x_1(n)$$

$$Y_1(e^{j\omega}) = \frac{a_1}{M} \sum_{k=0}^{M-1} x_1 \left(e^{j \frac{(n-2k)}{M}} \right), Y_2(e^{j\omega}) = \frac{a_2}{M} \sum_{k=0}^{M-1} x_2 \left(e^{j \frac{(n-2k)}{M}} \right)$$

$$Y(e^{j\omega}) = Y_1(e^{j\omega}) + Y_2(e^{j\omega})$$

$$\Rightarrow \textcircled{a} = \textcircled{b}$$

2) A delay of 'm' sample delays is the same as a delay of one sample period after the down sampler.



$$Y_1(z) = z^M y(z)$$

$$Y(z) = \frac{1}{M} \sum_{k=0}^{M-1} x\left(e^{\frac{j2\pi k}{M}} z\right)$$

$$= \frac{1}{M} \sum_{k=0}^{M-1} z^{M-k} x\left(e^{\frac{j2\pi k}{M}} z^M\right)$$

$$= \frac{1}{M} \sum_{k=0}^{M-1} z^{-k} x\left(e^{\frac{-j2\pi k}{M}} z^M\right)$$

R.H.S

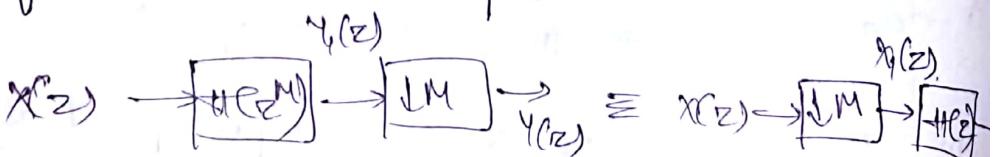
$$Y(z) = \frac{1}{M} \sum_{k=0}^{M-1} x\left(e^{\frac{-j2\pi k}{M}} z^M\right)$$

$$Y(z) = z^M Y(z)$$

$$Y(z) = z^M \frac{1}{M} \sum_{k=0}^{M-1} x\left(e^{\frac{-j2\pi k}{M}} z^M\right)$$

LHS = RHS

3) A filter $H(z^M)$ before the down sampler is equal to the filter $H(z)$ after the down sampler



$$Y_1(z) = H(z^M) X(z)$$

$$\begin{aligned}
 Y(z) &= \frac{1}{M} \sum_{k=0}^{M-1} y_k \left(e^{\frac{j2\pi k}{M}} z^M \right) \\
 &= \frac{1}{M} \sum_{k=0}^{M-1} H(z^M) x \left(e^{\frac{j2\pi k}{M}} z^M \right) \\
 &= H(z) \cdot \frac{1}{M} \sum_{k=0}^{M-1} x \left(e^{\frac{j2\pi k}{M}} z^M \right)
 \end{aligned}$$

R.H.S

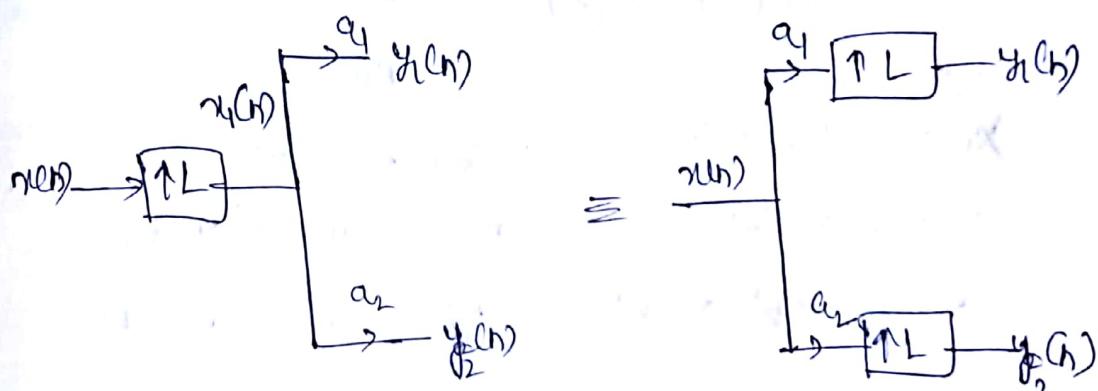
$$y_1(z) = \frac{1}{M} \sum_{k=0}^{M-1} x \left(e^{\frac{j2\pi k}{M}} z^M \right)$$

$$Y(z) = y_1(z) H(z)$$

L.H.S = R.H.S.

- Q) The scaling of discrete time signals & their additions at the nodes are independent of the sampling rate.

(1, 2, 3 → Decimation
(4, 5, 6 → Interpolation))



$$X_1(z) = X(z^L)$$

$$Y_1(z) = a_1 X(z^L)$$

$$Y_2(z) = a_2 X(z^L)$$

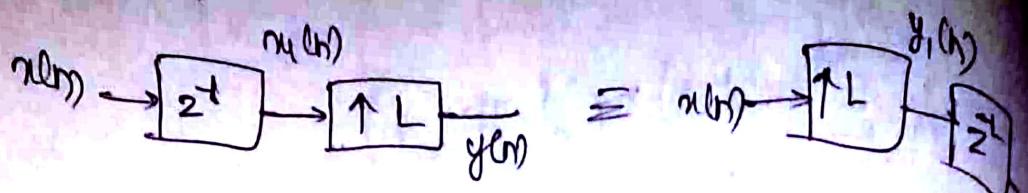
$$Y(z) = a_1 Y_1(z^L)$$

$$Y(z) = a_2 Y_2(z^L)$$

- 5) A delay of one sample before upsampling

is equal to delay of 'L' samples after

up sampling.



$$x_1(z) = z^{-L} x(z)$$

$$y_1(z) = x(z^L)$$

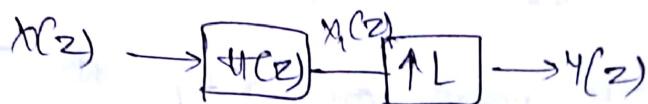
$$Y(z) = x_1(z^L)$$

$$Y(z) = z^{-L} y_1(z)$$

$$Y(z) = z^{-L} x(z^L)$$

$$= z^{-L} x(z^L)$$

(b) Transfer function ($H(z)$) before upsample
equal to T.F ($H(z^L)$) after the upsample.



\equiv



LHS
 $x_1(z) = H(z) x(z)$

RHS
 $y_1(z) = x(z^L)$

$$Y(z) = x_1(z^L)$$

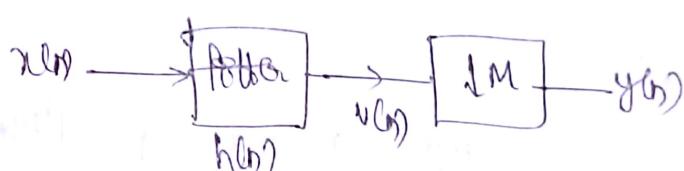
$$Y(z) = H(z^L) y_1(z)$$

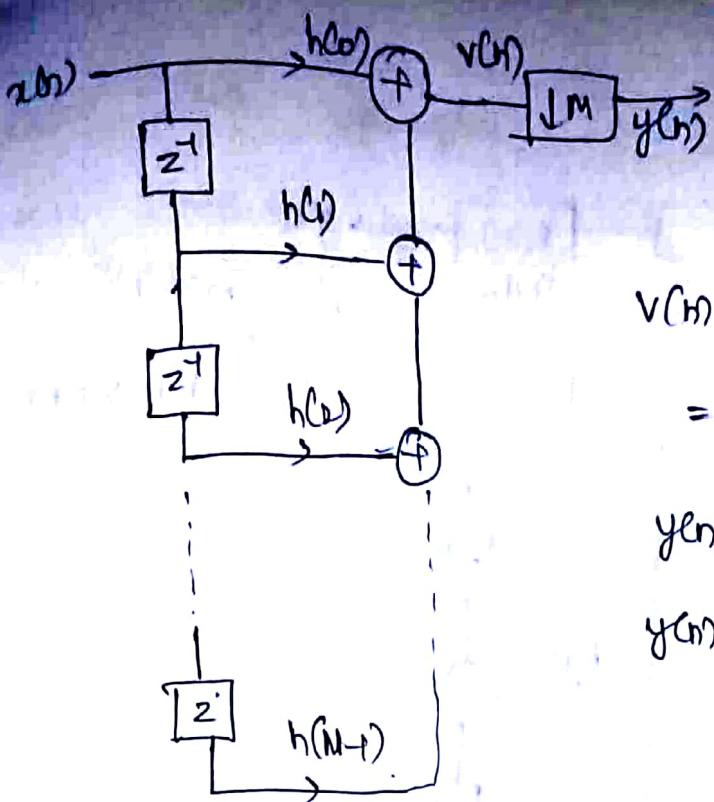
$$Y(z) = H(z^L) x(z^L)$$

$$Y(z) = -H(z^L) x(z^L)$$

Filter design and implementation of sampling rate

connection:





$$v(n) = x(n) - h(0)$$

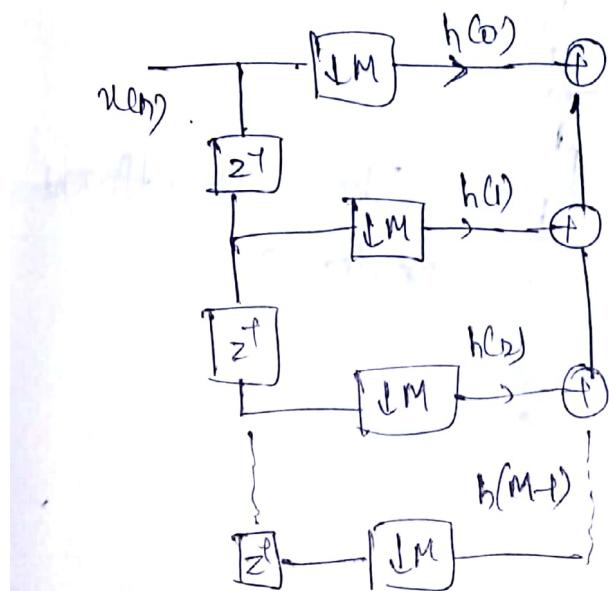
$$= \sum_{k=0}^{N-1} h(k) x(n-k)$$

$$y(n) = v(nm)$$

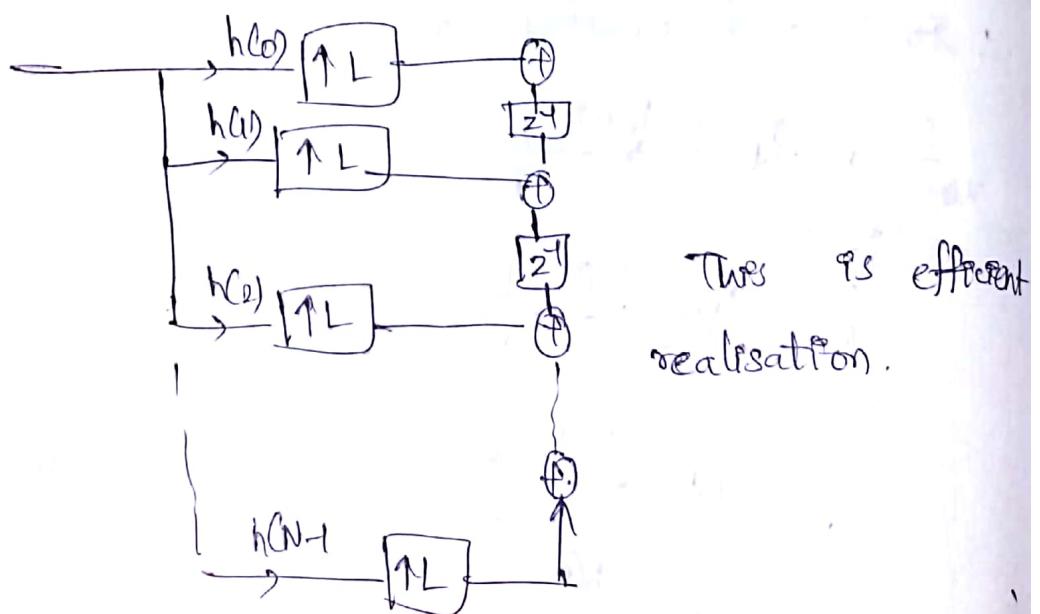
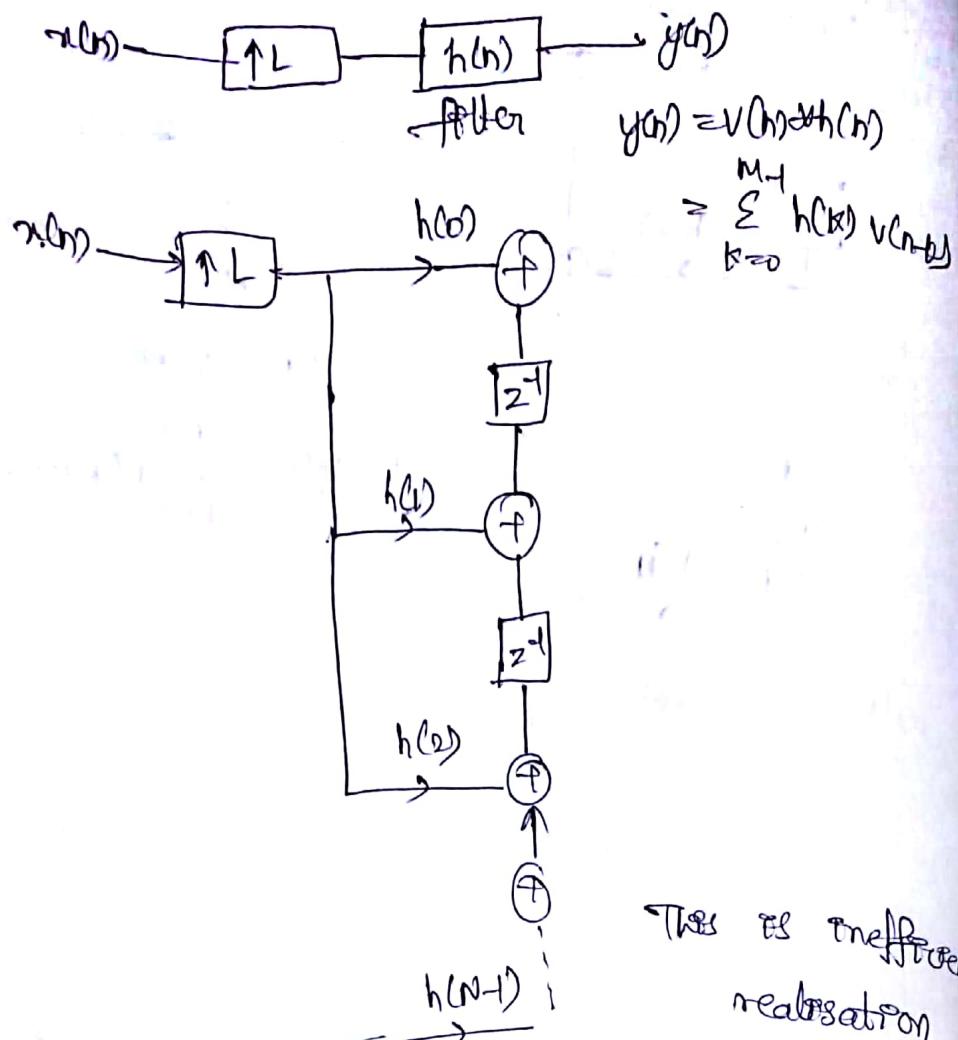
$$y(n) = \sum_{k=0}^{N-1} h(k) x(n-k)$$

This realisation is different as $x(0), x(1), \dots$
are not used but still calculated.

∴ It is modified as



For interpolator:



Show that up sampler and down sampler are time variant systems.

Down sampler

$$y(m) = x(nM)$$

$$y(n, k) = x(nM - k)$$

$$y(n-k) = x(Mn - k)$$

$$y(n, k) \neq y(n-k)$$

\therefore Time Variant
Up sampler,

$$y(m) = x\left(\frac{n}{L}\right)$$

$$y(n, k) = x\left(\frac{n}{L} - k\right)$$

$$y(n-k) = x\left(\frac{n-k}{L}\right)$$

$$y(n, k) \neq y(n-k)$$

\therefore Time Variant

UNIT IV

FIR Filters:

- FIR filters can be obtained by multiplying FIR u with the window function.
- Advantages of FIR over IIR filters are stable as the I.R. of finite duration. ($\because \sum_{n=-\infty}^{\infty} |h(n)| < \infty$)
- It produces linear phase
- FIR filters are non-recursive
- No. of designing methods are available

Disadvantages of FIR over IIR:

- Execution time is high
- Design methods of FIR are costly. (more no. of adders and multipliers)

Realisation of FIR filters:

- 1) Direct form (or transversal structure)
- 2) Cascade
- 3) Linear phase realisation.

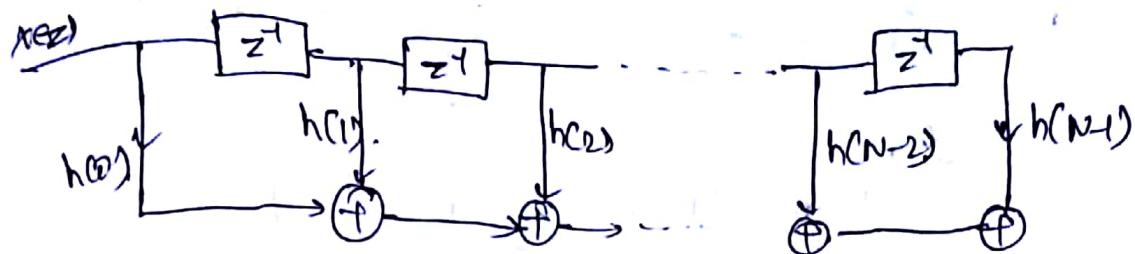
$$H(z) = \sum_{n=0}^{\infty} h(n) z^{-n} \quad H(z) = \sum_{n=0}^{N-1} h(n) z^{-n}$$

(\because DT is finite and N^{th} order)

$$H(z) = h(0) + h(1)z^{-1} + h(2)z^{-2} + \dots + h(N-1)z^{-(N-1)}$$

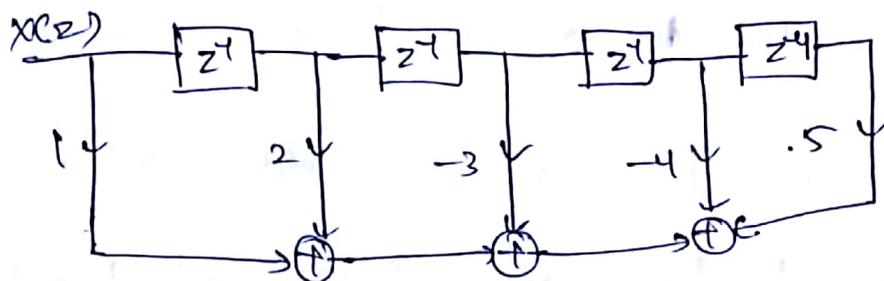
$$H(z) = h(0)x(z) + h(1)x(z)z^{-1} + \dots + h(N-1)x(z)z^{-(N-1)}$$

1) Direct form: (Transversal form)



② determine direct form realisation of system function

$$H(z) = 1 + 2z^{-1} - 3z^{-2} - 4z^{-3} + 5z^{-4}$$



2) Cascade realisation:

The given T.F is divided into no.of T.F's

$$H(z) = H_1(z)H_2(z)\dots$$

and each T.F is realised using F.F direct form.

$$H(z) = \sum_{n=0}^{N-1} h(n)z^{-n}$$

$$= h(0) + h(1)z^{-1} + h(2)z^{-2} + \dots + h(N-1)z^{-(N-1)}$$

Based on N (odd or even), type of realisation of the filter is determined.

When $N-P$ odd, $N-1$ is even and $H(z)$ will

$$H(z) = \prod_{k=0}^{\frac{N-1}{2}} (b_{k0} + b_{k1} z^{-1} + b_{k2} z^{-2})$$

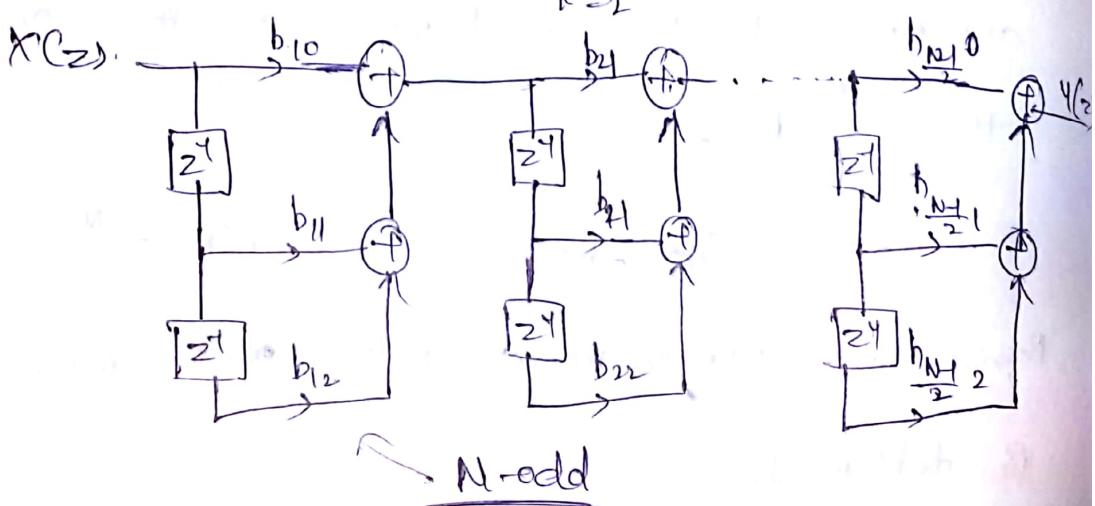
$$H(z) = (b_{10} + b_{11} z^{-1} + b_{12} z^{-2})(b_{20} + b_{21} z^{-1} + b_{22} z^{-2}).$$

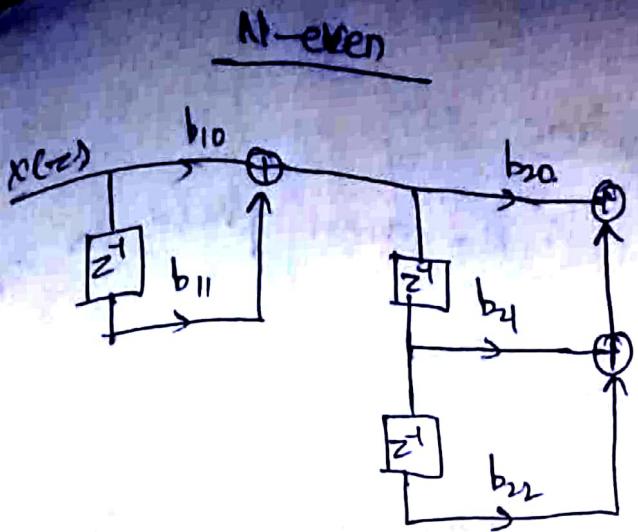
$$\therefore \left(b_{\frac{N-1}{2}0} + b_{\frac{N-1}{2}1} z^{-1} + b_{\frac{N-1}{2}2} z^{-2} \right)$$

$\frac{N-1}{2}$ second order functions and each odd order factor can be realised in direct form and is cascaded to realize $H(z)$

If N is even, $N-1$ will be odd and $H(z)$ will have 1 first order factor and $\frac{N-2}{2}$ second order factors. Each factor can be realised in direct form \rightarrow & cascaded.

$$H(z) = (b_{10} + b_{11} z^{-1}) \prod_{k=2}^{\frac{N}{2}} (b_{k0} + b_{k1} z^{-1} + b_{k2} z^{-2})$$





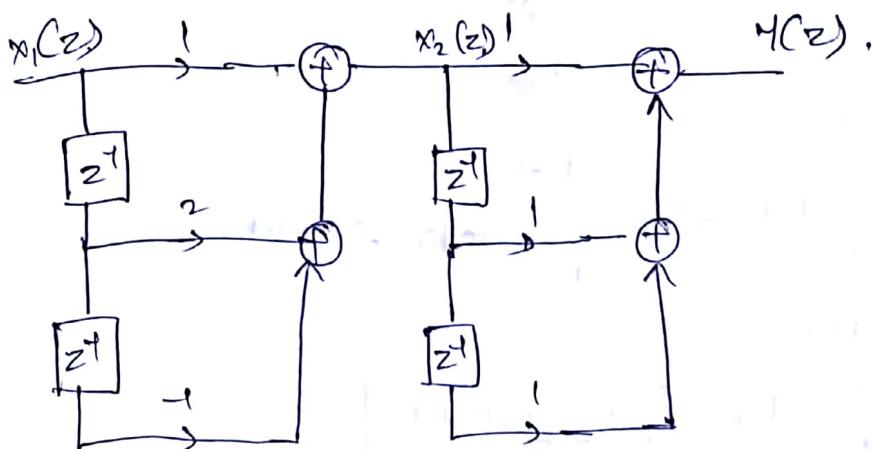
④ obtain the cascade realisation of the system functⁿ

$$H(z) = (1+2z^{-1}-z^{-2})(1+z^{-1}-z^{-2})$$

sols. $H_1(z) = 1+2z^{-1}-z^{-2}$, $H_2(z) = 1+z^{-1}-z^{-2}$

$$y_1(z) = x_1(z) + 2z^{-1}x(z) - z^{-2}x(z)$$

$$y_2(z) = x_2(z) + z^{-1}x_1(z) - z^{-2}x_1(z)$$



9/3/18

Linear phase realization!

$$h(n) = h(N-1-n) \quad (\because \text{No linear phase for } h(n))$$

$$H(z) = \sum_{n=0}^{N-1} h(n) z^{-n}$$

Depending upon 'N', FIR filter can be realized.

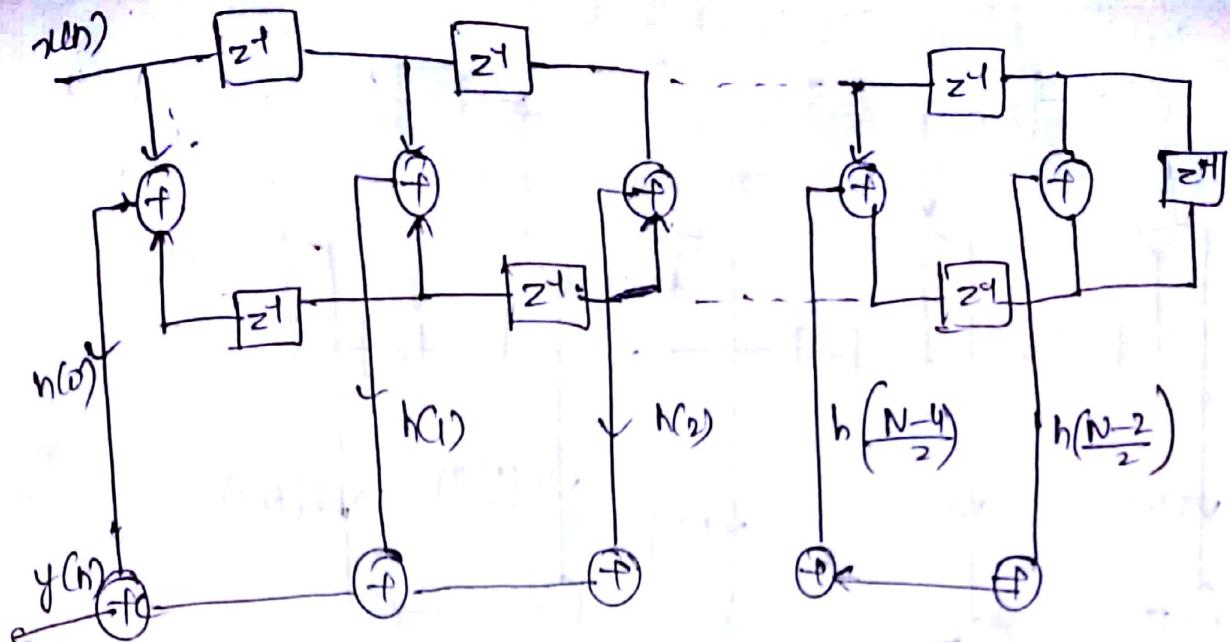
N-even: (Symmetrical i.e. 0 to $\frac{N-1}{2}$ and $\frac{N}{2}$ to $N-1$)

$$\begin{aligned} H(z) &= \sum_{n=0}^{\frac{N-2}{2}} h(n) z^{-n} + \sum_{n=\frac{N}{2}}^{N-1} h(n) z^{-n} \\ &= \sum_{n=0}^{\frac{N-2}{2}} h(n) z^{-n} + \sum_{n=0}^{\frac{(N-2)/2}{2}} h(N-1-n) z^{-(N+n)} \\ &\quad \text{put } n=N-1-n \\ &= \sum_{n=0}^{\frac{N-2}{2}} h(n) z^{-n} + \sum_{n=0}^{\frac{N-2}{2}} h(n) z^{-(N-1-n)} \end{aligned}$$

$$\begin{aligned} &\approx \sum_{n=0}^{\frac{N-2}{2}} h(n) \left[z^{-n} + z^{-(N-1-n)} \right] \end{aligned}$$

Ex! Let N=6,

$$\Rightarrow \sum_{n=0}^2 h(n) \left[z^{-n} + z^{-(5+n)} \right]$$



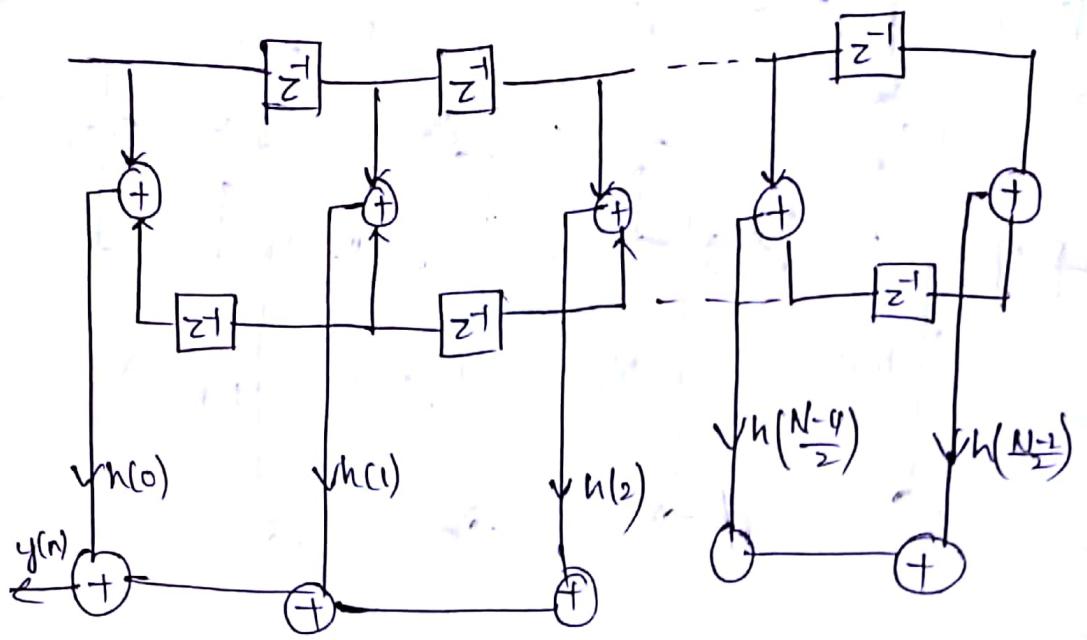
Nodd

(for N=7 $0 \rightarrow 6$ centre of symmetry
 $0 \rightarrow 2$ 3 $4 \rightarrow 6$)
 \downarrow
 Symmetrical

$$-H(z) = \sum_{n=0}^{\frac{N-3}{2}} h(n) z^{-n} + \sum_{\substack{n=N+1 \\ n=\frac{N+1}{2}}}^{N-1} h(n) z^{-n} + h\left(\frac{N-1}{2}\right) z^{-\frac{N-1}{2}}$$

$$= \sum_{n=0}^{\frac{N-3}{2}} h(n) z^n + \sum_{n=0}^{\frac{N-3}{2}} h(N-1-n) z^{-(N-1-n)} + h\left(\frac{N-1}{2}\right) z^{-\frac{(N-1)}{2}}$$

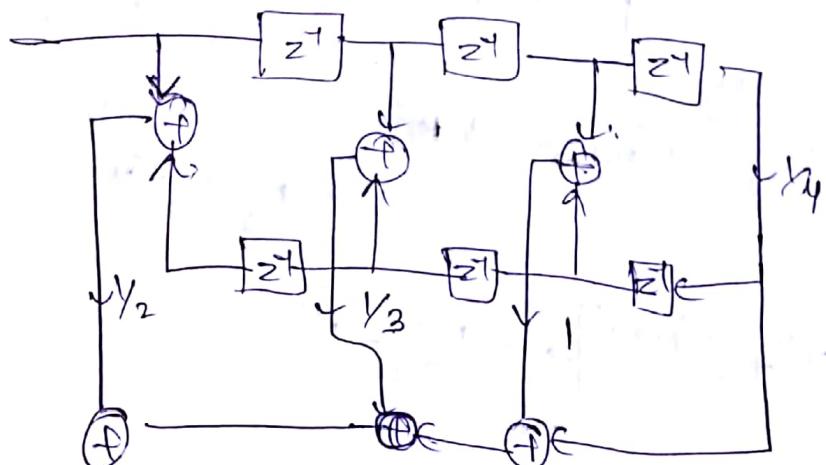
$$= \sum_{n=0}^{\frac{N-1}{2}} h(n) \left[z^n + z^{(N-n)} \right] + h\left(\frac{N-1}{2}\right) z^{\left(\frac{N-1}{2}\right)}$$



② Realise the system function

$$H(z) = \frac{1}{2} + \frac{1}{3}z^{-1} + z^{-2} + \frac{1}{4}z^{-3} + z^{-4} + \frac{1}{3}z^{-5} + \frac{1}{2}$$

Sol: $h(n) = h(N-1-n)$, $N=7$ odd
 $h(0) = 6$... linear phase



cascade.

$$\textcircled{2} \quad H(z) = \left(\frac{1}{2} + z^1 + \frac{1}{2} z^{-1} \right) \left(\frac{1}{3} + z^1 + \frac{1}{3} z^{-1} \right)$$

\hookrightarrow linear phase \hookrightarrow linear phase \hookrightarrow linear phase

Realise using cascade realization, using minimum no. of multiplexors.

Computational complexity of butterfly network.

$$= 2N - 1$$

Linear phase FIR filters

$$H(z) = \sum_{n=0}^{N-1} h(n) z^{-n}$$

$h(n)$ may be symmetric or antisymmetric
 $(\because h(n) = -h(N-1-n))$

Phase delay (for 1 frequency)

$$\tau_p = \frac{-\theta(0)}{\omega}$$

Group delay (for more than 1 frequencies)

$$\tau_g = \frac{-d\theta(\omega)}{d\omega}$$

$$z = e^{j\omega}$$

$$H(e^{j\omega}) = \sum_{n=0}^{N-1} h(n) e^{j\omega n}$$

$$H(e^{j\omega}) = \pm |H(e^{j\omega})| e^{j\theta(\omega)}$$

$$\tau_p = \frac{-\theta(0)}{\omega}, \quad \tau_g = \frac{-d\theta(\omega)}{d\omega}$$

For FIR filters with linear phase,

$$\theta(0) = -\alpha\omega$$

\downarrow
constant
phase delay

$$-\pi \leq \omega \leq \pi$$

$$\tau_p = \tau_g = -\alpha$$

\downarrow independent of freq

$$\sum_{n=0}^{N-1} h(n) e^{j\omega n} = \pm |H(e^{j\omega})| e^{j\theta(\omega)}$$

$$\sum_{n=0}^{N-1} h(n) \cos(\omega n) = \pm |H(e^{j\omega})| \cos(\theta(\omega)) \quad \text{--- (1)}$$

$$-\sum_{n=0}^{N-1} h(n) \sin(\omega n) = \mp |H(e^{j\omega})| \sin(\theta(\omega)) \quad \text{--- (2)}$$

Take the ratio $\frac{(2)}{(1)}$

$$\frac{\sum_{n=0}^{N-1} h(n) \sin(\omega n)}{\sum_{n=0}^{N-1} h(n) \cos(\omega n)} = \frac{\sin \theta(\omega)}{\cos \theta(\omega)}$$

$$\sum_{n=0}^{N-1} h(n) \sin((N-n)\omega) = 0$$

$$h(n) = h(N-1-n)$$

$$\alpha = \frac{N-1}{2}$$

→ FIR filters have constant T_p and T_g when

$h(n)$ is symmetric about $\alpha = \frac{N-1}{2}$ and also maintains a linear phase

→ If N odd, $\frac{N-1}{2}$ is centre of symmetry

N even, $\frac{N}{2}$ is centre of symmetry

→ If only constant group phase delay is required
and not a group delay, $\theta(\omega) = \beta - \alpha\omega$.

→ If only constant phase delay is required
and not a group delay

$$\sum_{n=0}^{N-1} h(n) e^{-j\omega n} = \pm H(e^{j\omega}) e^{j\alpha(\omega)}$$

$$\frac{- \sum_{n=0}^{N-1} h(n) \sin \omega n}{- \sum_{n=0}^{N-1} h(n) \cos \omega n} = \frac{\sin(\beta - \alpha \omega)}{\cos(\beta - \alpha \omega)}$$

$$\sum_{n=0}^{N-1} h(n) \sin(\beta - (\alpha - n)\omega) = 0.$$

$$\beta = \frac{\pi}{2}, \quad \beta = \frac{\pi}{2}$$

$$\sum_{n=0}^{N-1} h(n) \cos((\alpha - n)\omega) = 0$$

$$h(n) = -h(N-1-n)$$

$$\alpha = \frac{N-1}{2}$$

FIR filters have constant group and not constant phase delay when impulse response is antisymmetrical about α , $\alpha = \frac{N-1}{2}$

Frequency response of a linear phase

FIR sys filter:

Case (ii) symmetric $h(n)$ and 'N' is odd

$$H(e^{j\omega}) = \sum_{n=0}^{\frac{N-1}{2}} h(n) e^{j\omega n} + h\left(\frac{N-1}{2}\right) e^{j\omega \left(\frac{N-1}{2}\right)} + \sum_{n=\frac{N+1}{2}}^{N-1} h(n) e^{j\omega n}$$

0 to $\frac{N-1}{2}-1, \frac{N-1}{2}, \frac{N-1}{2}+1$ to $N-1$

$$= \sum_{n=0}^{\frac{N-3}{2}} h(n) e^{j\omega n} + h\left(\frac{N-1}{2}\right) e^{j\omega\left(\frac{N-1}{2}\right)} + \sum_{n=0}^{\frac{N-3}{2}} h(N-1-n) e^{j\omega(N-1-n)}$$

$$h(n) = h(N-1-n)$$

$$= \sum_{n=0}^{\frac{N-3}{2}} h(n) e^{j\omega n} + h\left(\frac{N-1}{2}\right) e^{j\omega\left(\frac{N-1}{2}\right)} + \sum_{n=0}^{\frac{N-3}{2}} h(n) e^{j\omega(N-1-n)}$$

$$= e^{j\omega\left(\frac{N-1}{2}\right)} \left[\sum_{n=0}^{\frac{N-3}{2}} h(n) e^{j\omega\left(\frac{N-1}{2}-n\right)} + h\left(\frac{N-1}{2}\right) + \sum_{n=0}^{\frac{N-3}{2}} h(n) e^{j\omega\left(\frac{N-1}{2}-n\right)} \right]$$

$$\frac{N-1}{2} - n = p$$

$$e^{j\omega\left(\frac{N-1}{2}\right)} \left[\sum_{p=0}^{\frac{N-3}{2}} h\left(\frac{N-1}{2}-p\right) e^{j\omega p} + h\left(\frac{N-1}{2}\right) + \sum_{p=0}^{\frac{N-3}{2}} h\left(\frac{N-1}{2}-p\right) e^{j\omega p} \right]$$

$$H(e^{j\omega}) = e^{j\omega\left(\frac{N-1}{2}\right)} \left[\sum_{p=1}^{\frac{N-1}{2}} 2h\left(\frac{N-1}{2}-p\right) \cos\omega p + h\left(\frac{N-1}{2}\right) \right]$$

$$H(e^{j\omega}) = e^{j\omega\left(\frac{N-1}{2}\right)} \sum_{n=0}^{\frac{N-1}{2}} a(n) \cos\omega n$$

$$a(0) = h\left(\frac{N-1}{2}\right), \quad a(n) = 2h\left(\frac{N-1}{2}-n\right)$$

$$H(e^{j\omega}) = \overline{H}(e^{-j\omega}) e^{j\omega\left(\frac{N-1}{2}\right)}$$

$$\Theta(\omega) = -\alpha \omega = -\left(\frac{N-1}{2}\right) \omega$$

on $h(n) = h(N-1-n) \Rightarrow \boxed{\alpha = \frac{N-1}{2}}$

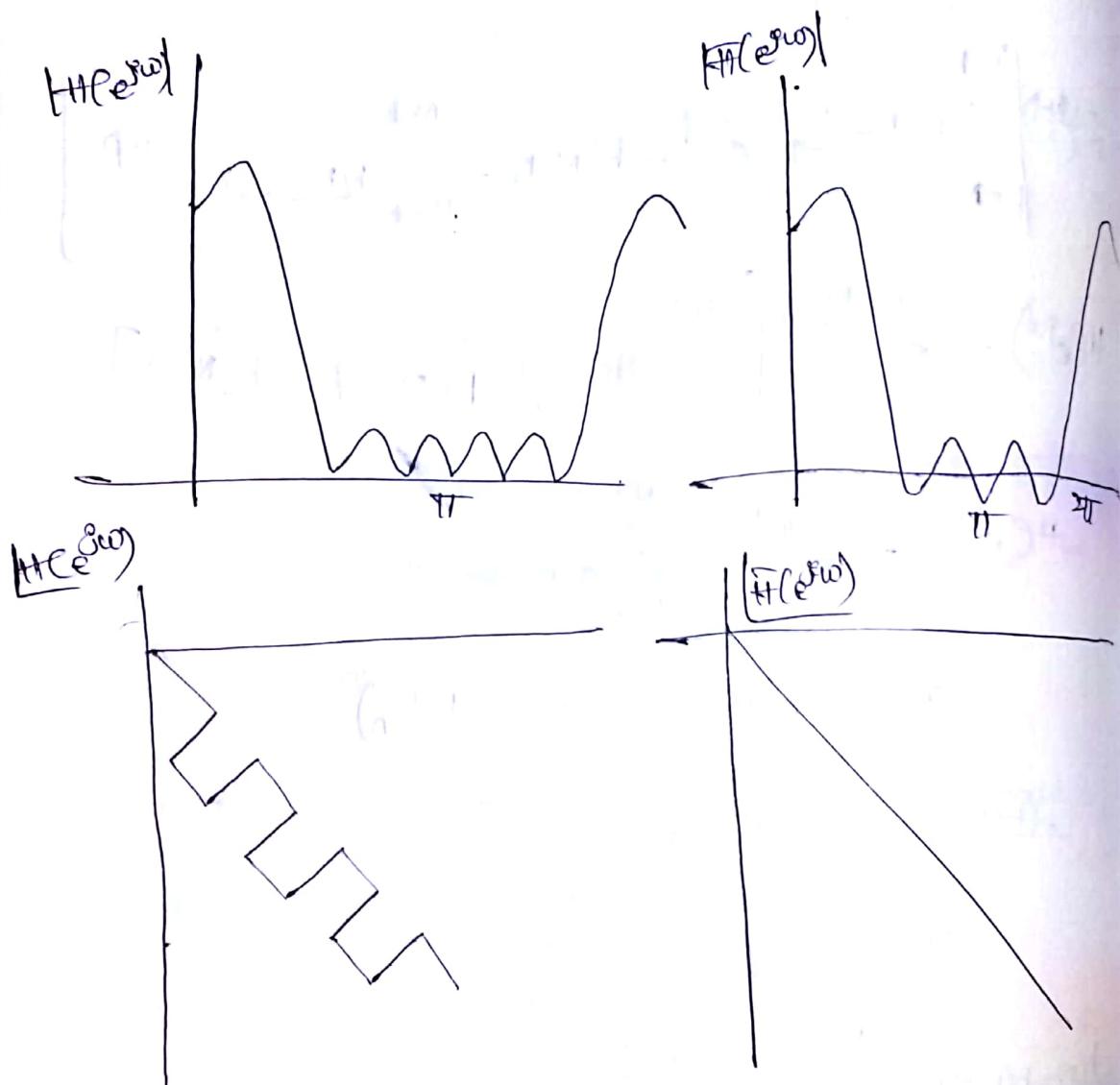
$$\overline{H}(e^{j\omega}) = \sum_{n=0}^{\frac{N-1}{2}} a(n) \cos\omega n$$

$H(e^{j\omega})$ is real and even function of ' ω '.
 magnitude and phase of $H(e^{j\omega})$ are

$$|H(e^{j\omega})| = |\tilde{H}(e^{j\omega})|$$

$$\theta(\omega) = -\alpha\omega, \quad \alpha = \frac{N-1}{2}$$

$\tilde{H}(e^{j\omega})$ is zero phase frequency response
 to distinguish it from the magnitude response



Symmetric & Even

$$H(e^{j\omega}) = e^{-j\omega \left(\frac{N-1}{2}\right)} \sum_{n=1}^{N/2} b(n) \cos\left(\omega \left(n - \frac{1}{2}\right)\right)$$

Fourier Series method of designing FIR filter

T.F of FIR filter

$$H(e^{j\omega}) = \sum_{n=-\infty}^{\infty} h_d(n) e^{jn\omega} \quad (\text{Non causal with infinite duration})$$

↓ Desired I.R

$$\underbrace{h_d(n)}_{-\infty \text{ to } \infty} = \frac{1}{2\pi} \int_{-\pi}^{\pi} H_d(e^{j\omega}) e^{j\omega n} d\omega$$

$h_d(n)$ should be truncated to get finite causal signal.

$$h(n) = h_d(n) \quad |n| \leq \frac{N-1}{2} \quad \left(\frac{N-1}{2}\right) \text{ to } \left(\frac{N-1}{2}\right)$$

0

$$H(z) = \sum_{n=-\left(\frac{N-1}{2}\right)}^{\frac{N-1}{2}} h(n) z^{-n}$$

$$= h\left(\frac{N-1}{2}\right) z^{-\frac{N-1}{2}} + \dots + h(1) z^{-1} + h(0)$$

$$+ h(-1) z + h(-2) z^2 + \dots + h\left(-\frac{N-1}{2}\right) z^{\frac{N-1}{2}}$$

$$= h(0) + \sum_{n=1}^{\frac{N-1}{2}} [h(n) z^{-n} + h(-n) z^n]$$

$h(n)$ is symmetric $\Rightarrow h(n) = h(-n)$

$$H(z) = h(0) + \sum_{n=1}^{\frac{N-1}{2}} \cdot h(n) [z^{-n} + z^n]$$

$$H'(z) = \frac{1}{z} \left(\sum_{n=1}^{N-1} (-1)^n z^{-n} \right) H(z)$$

① Design an ideal LPF with freq. Response

$$h_d(e^{j\omega}) = 1 \quad \text{for } -\frac{\pi}{2} \leq |\omega| \leq \frac{\pi}{2}$$

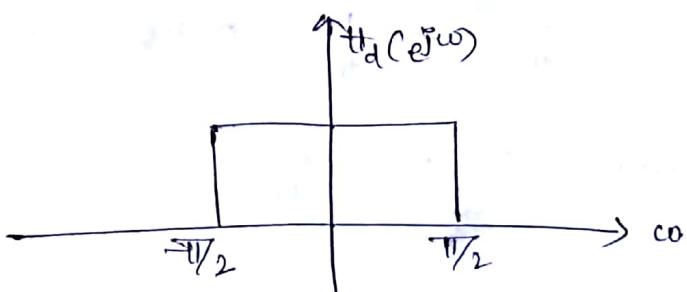
$$\begin{cases} 1 & 0 \leq \omega \leq \pi \\ 0 & \pi \leq \omega \leq 2\pi \end{cases}$$

Find the values of $h(n)$ for $N=11$ and

find $H(z)$ and also plot the Magnitude Response

$$h_d(e^{j\omega}) = 1 \quad \frac{-\pi}{2} \leq |\omega| \leq \frac{\pi}{2}$$

$$= 0 \quad \frac{\pi}{2} \leq \omega \leq \pi$$



$$h_d(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} h_d(e^{j\omega}) e^{j\omega n} d\omega$$

$$= \frac{1}{2\pi} \int_{-\pi/2}^{\pi/2} e^{j\omega n} d\omega$$

$$= \frac{1}{2\pi j n} \left[e^{j\omega n} \right]_{-\pi/2}^{\pi/2}$$

$$= \frac{1}{2\pi j n} \left[e^{j\frac{\pi}{2}n} - e^{-j\frac{\pi}{2}n} \right]$$

$$h_d(n) = \frac{1}{\pi n} \sin \frac{\pi n}{2} \quad -\infty \leq n \leq \infty$$

$$h(n) = \frac{\sin \pi n/2}{\pi n} \quad |n| \leq 5 \quad \rightarrow \textcircled{1}$$

$$h(0) = h_d(0) = \frac{1}{\pi} \int_{-\pi/2}^{\pi/2} e^{j\omega(0)} d\omega = \frac{1}{2\pi} \int_{-\pi/2}^{\pi/2} 1 d\omega = \frac{1}{2}$$

$$h(0) = \lim_{n \rightarrow 0} \frac{\sin \frac{\pi n}{2}}{\pi n} = \frac{1}{2} \lim_{n \rightarrow 0} \frac{\sin(\frac{\pi n}{2})}{\frac{\pi n}{2}} = \frac{1}{2}$$

$$h(1) = h(-1) = \frac{\sin \pi/2}{\pi} = \frac{1}{\pi} = 0.3183$$

$$h(2) = h(-2) = \frac{\sin \pi}{2\pi} = 0$$

$$h(3) = h(-3) = \frac{\sin \frac{3\pi}{2}}{3\pi} = \frac{-1}{3\pi} = -0.106$$

$$h(4) = h(-4) = \frac{\sin 2\pi}{4\pi} \rightarrow \textcircled{1}$$

$$h(5) = h(-5) = \frac{\sin 5\pi/2}{5\pi} = \frac{1}{5\pi} = 0.063$$

$$H(z) = h(0) + \sum_{n=1}^5 h(n) [z^n + z^{-n}]$$

$$= \frac{1}{2} + 0.318 [z^1 + z^{-1}] - 0.106 [z^3 + z^{-3}] \\ + 0.063 [z^5 + z^{-5}]$$

$$H(z) = 0.063 z^5 + 0 - 0.106 z^3 + 0.318 z^1 + \frac{1}{2} \\ + 0.318 z^4 - 0.106 z^{-3} + 0.063 z^5$$

$$H(z) = z^5 \left[\frac{1}{2} + 0.318 [z^1 + z^4] - 0.106 [z^3 + z^{-3}] \right. \\ \left. + 0.063 [z^5 + z^{-5}] \right]$$

$$= 0.063 - 0.106 z^{-2} + 0.318 z^{-4} + 0.318 z^{-8} - 0.106 z^{-8} \\ + 0.063 z^{-10}$$

$$h(0) = h(10) = 0.063, \quad h(1) = h(9) = 0$$

$$h(2) = h(8) = -0.106 \quad h(4) = h(6) = 0.318$$

$$h(3) = h(7) = 0, \quad h(5) = 0.5$$

It is symmetric with N-odd.

$$\overline{h}(e^{j\omega}) = \sum_{n=0}^{\frac{N-1}{2}} a(n) \cos \omega n$$

$$a(0) = h\left(\frac{N-1}{2}\right) = h(5) = 0.5$$

$$a(1) = 2h\left(\frac{N-1}{2} - 1\right)$$

$$a(1) = 2h(5-1) = 2h(4) = 0.636$$

$$a(2) = 2h(5-2) = 2h(3) = 0$$

$$a(3) = 2h(2) = -0.212$$

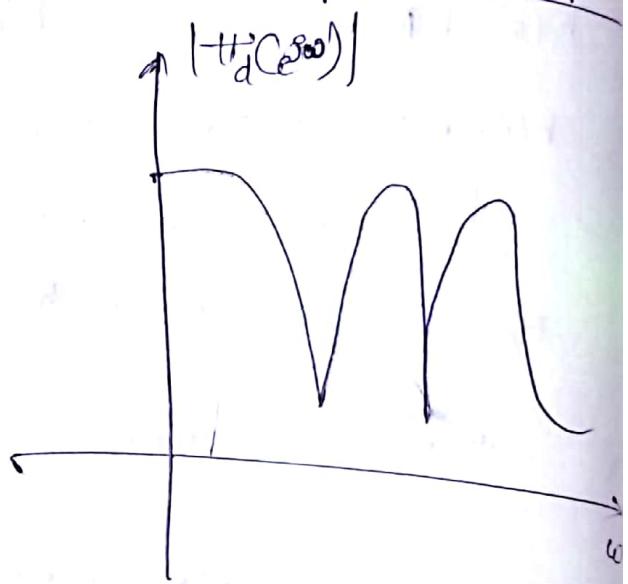
$$a(4) = 2h(1) = 0$$

$$a(5) = 2h(0) = 0.126$$

$$H(e^{j\omega}) = 0.5 + 0.0636 \cos \omega - 0.212 \cos 3\omega + 0.126 \cos 5\omega$$

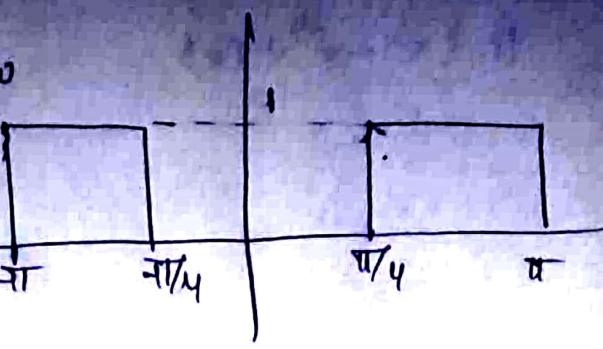
$\omega = 0$

ω	20°	30	60°	90°	120°	150	180
$ H_d(e^{j\omega}) $	1.05	0.941	1.093	0.5	-0.093	0.058	1.0
\angle							
dB	0.42	-0.52	0.772	-0.602			



- Q) Design an ideal HP filter with freq response $H_d(e^{j\omega}) = 1 \quad \frac{\pi}{4} \leq \omega \leq \pi$
- $\Rightarrow \omega \leq \frac{\pi}{4}$ Find the values of $h(n)$ for $N \geq 11$ and find the magnitude response

$$h_d(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H_d(\omega) e^{j\omega n} d\omega$$



$$= \frac{1}{2\pi} \left[\int_{-\pi/4}^{\pi/4} e^{j\omega n} d\omega + \int_{-\pi}^{-\pi/4} e^{j\omega n} d\omega \right]$$

$$= \frac{1}{2\pi} \left[\frac{(e^{j\omega n})^{\pi/4}}{jn} \Big|_{-\pi/4}^{\pi} + \frac{(e^{j\omega n})^{-\pi/4}}{jn} \Big|_{-\pi}^{-\pi/4} \right]$$

$$= \frac{1}{2\pi} \left[\frac{e^{j\pi n} - e^{j\pi/4 n}}{jn} + \frac{e^{j\pi/4 n} - e^{j\pi n}}{jn} \right]$$

$$= \frac{1}{jn} \left[\sin(\pi n) - \sin\left(\frac{\pi n}{4}\right) \right]$$

$$h(n) = h_d(n) \quad (n) \leq 5 \quad (\because \frac{N-1}{2} = \frac{11}{2} \rightarrow 5)$$

$n=0$

$$h_d(0) = \frac{1}{2\pi} \left[\int_{-\pi/4}^{\pi/4} 1 d\omega + \int_{-\pi}^{-\pi/4} 1 d\omega \right] = \frac{1}{2\pi} \left[\pi - \frac{\pi}{4} - \frac{\pi}{4} + \pi \right] \\ h(0) = \frac{3\pi}{4}$$

$$h(1) = h(-1) = -0.225$$

$$h(2) = h(-2) = -0.159$$

$$h(3) = h(-3) = -0.075$$

$$h(4) = h(-4) = 0$$

$$h(5) = h(-5) = 0.045$$

$$H(z) = h(0) + \sum_{n=1}^{\frac{N-1}{2}} h(n) [z^n + z^{-n}]$$

$$= \frac{3}{4} - 0.225(z^1 + z^{-1}) - 0.159(z^2 + z^{-2}) - 0.075(z^3 + z^{-3}) \\ + 0.045(z^5 + z^{-5})$$

$$H(z) = z^5 H(e)$$

$$H(0) = H(10) = 0.045$$

$$H(1) = H(9) = 0$$

$$H(2) = H(8) = -0.075$$

$$H(3) = H(7) = -0.159$$

$$H(4) = H(6) = -0.225$$

$$H(5) = \frac{3}{4} = 0.75 \quad N \text{ odd & symmetric}$$

$$H(e^{j\omega}) = \sum_{n=0}^{\frac{N-1}{2}} a_n \cos \omega n$$

$$a_0 = b \left(\frac{N-1}{2}\right) \quad a_n = 2b \left(\frac{N-1}{2} + n\right)$$

④ For the above problem, find the magnitude response

using hanning window

sds

$$\omega_{hn}(n) = 0.5 + 0.5 \cdot \frac{\cos\left(\frac{2\pi n}{N-1}\right)}{N-1} \quad (n) < 5 \quad \left(\because \frac{N-1}{2} < n < \frac{N+1}{2}\right)$$

$$\omega(n) = \omega(-n)$$

$$\omega_{hn}(1) = \omega_{hn}(-1) \quad \begin{aligned} \omega_{hn}(0) &= 1 \\ &= 0.904 \end{aligned}$$

$$\omega_{hn}(2) = \omega_{hn}(-2) = 0.6154$$

$$\omega_{hn}(3) = \omega_{hn}(-3) = 0.3454$$

$$\omega_{hn}(4) = \omega_{hn}(-4) = 0.09549$$

$$\omega_{hn}(5) = \omega_{hn}(-5) = 0.$$

$$h(0) = h_d(0) w_{th}(0)$$

$$= 0.75 \cdot 1 = 0.75$$

$$h(1) = h_d(1) w_{th}(1) = -0.2034$$

$$h(2) = 0.104$$

$$h(3) = -0.026$$

$$h(4) = 0$$

$$h(5) = 0$$

$$\text{D} \quad h_d(0)$$

$$\text{D} \quad w_t(h), \dots$$

$$w_{th}(h), \dots$$

$$c_R(h), \dots$$

Multiply with $h_d(n)$

$$3) \quad h(n) = h_d(n) w_t(n)$$

\rightarrow D.E., hamming

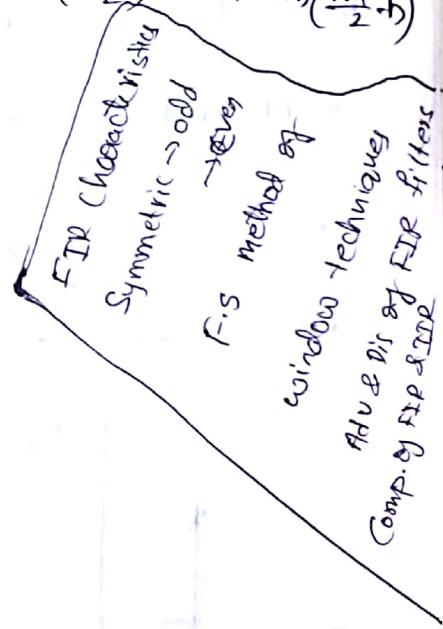
$$4) \quad H(z) = h(0) + \sum_{n=1}^{\frac{N-1}{2}} h(n) (z^n + z^{-n})$$

$$5) \quad H'(z) = z^{-\frac{(N-1)}{2}} H(z)$$

$$\{ h(n) \}$$

$$\widehat{H}(e^{j\omega}) = \sum_{n=0}^{\frac{N-1}{2}} a(n) \cos(\omega n)$$

$$a_0 = h\left(\frac{N-1}{2}\right) \quad a(n) = 2h\left(\frac{N-1}{2} + n\right)$$



$\frac{N}{2}$

Design of FIR filters using windows:

Infinite duration \rightarrow finite duration } convergence

$$h_d(e^{j\omega})$$

↓

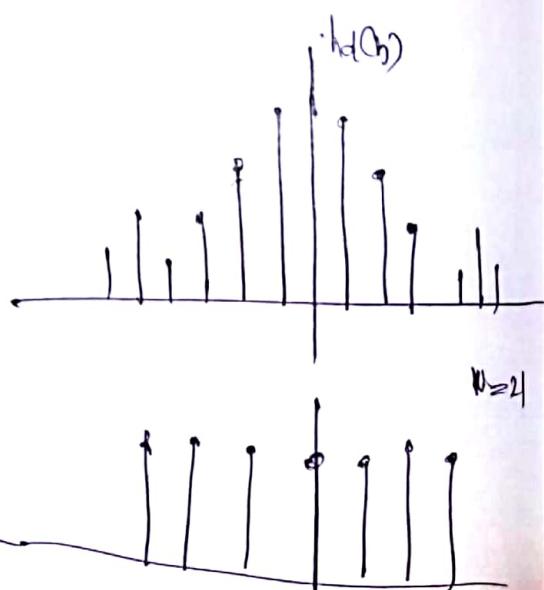
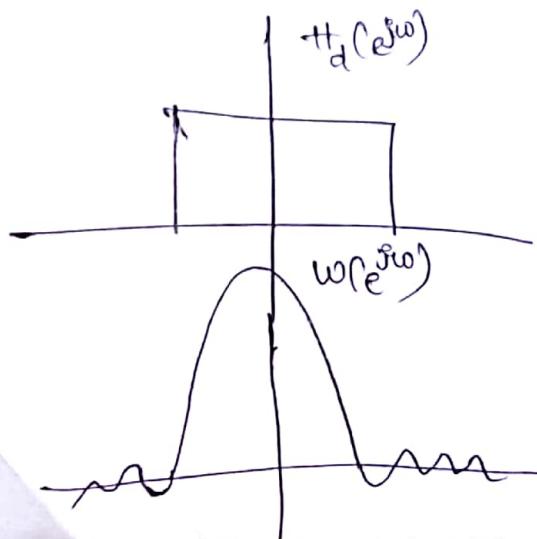
$$h_d(e^{j\omega}) \rightarrow \infty \text{ duration.}$$

is truncated to $h_d(n) \quad |n| \leq \frac{N-1}{2}$

→ ~~Slow~~ slow convergence of Fourier series leads to oscillations in SB & PB.)

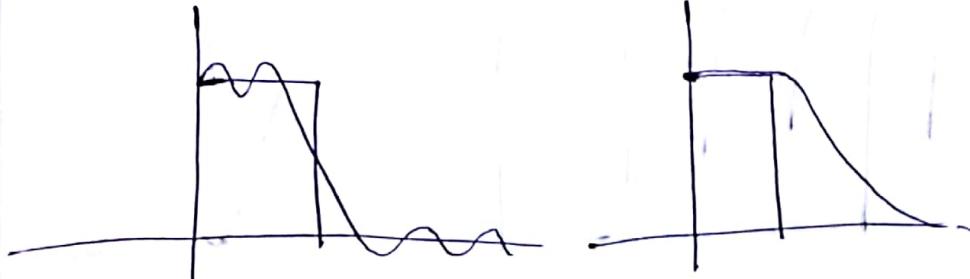
~~Af~~
→ Abrupt conversion of infinite Impulse Response to finite I.R. leads to oscillations in SB & PB which is called Robb's phenomenon.

To reduce oscillations, window functions are used for convergence.



Characteristics of window

- 1) The main lobe consists of max. energy.
 - 2) Amplitude of side lobes ^{Highest level} must be minimum (small)
 - 3) Amplitude of side lobes decreases with ω
 - 4) Main lobe width should be less and ~~height~~ amplitude should be high (narrow)
- $H(e^{j\omega}) = H_d(e^{j\omega}) \cdot w(\omega)$ (\because Multiplication in
t-domain \Rightarrow conv. in freq.
domain)



1) Rectangular window:

$$w_R(n) = 1 \quad |n| < \frac{N-1}{2} \rightarrow \left(\frac{-N+1}{2} \right) \leq n \leq \frac{N-1}{2}$$

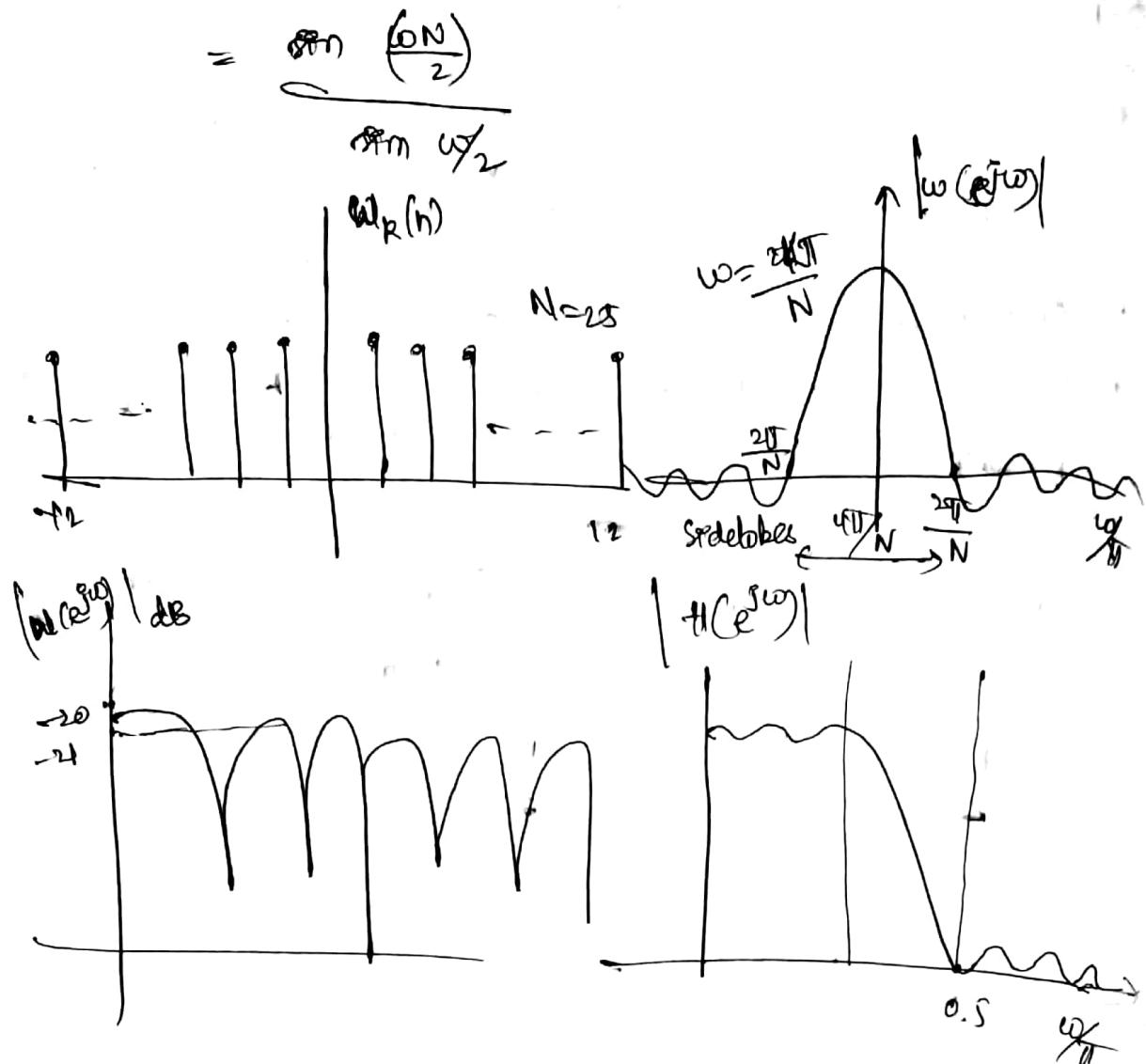
$\Rightarrow 0$ otherwise

$$h(n) = h_d(n) \cdot w_R(n)$$

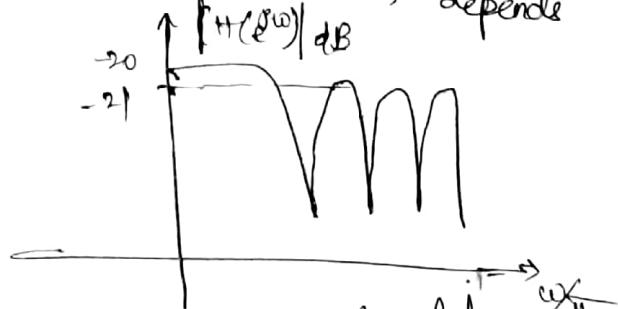
$$h(n) = h_d(n) \quad |n| < \frac{N-1}{2}$$

$$h_R(e^{j\omega}) = \sum_{n=-\frac{N-1}{2}}^{\frac{N-1}{2}} e^{j\omega n}$$

$$\begin{aligned} &= e^{j\omega \left(\frac{N-1}{2} \right)} + \dots + e^{j\omega} + 1 + e^{-j\omega} + \dots + e^{-j\omega \left(\frac{N-1}{2} \right)} \\ &\Rightarrow e^{j\omega \left(\frac{N-1}{2} \right)} \left[1 + e^{j\omega} + \dots + e^{j\omega \left(N-1 \right)} \right] \end{aligned}$$



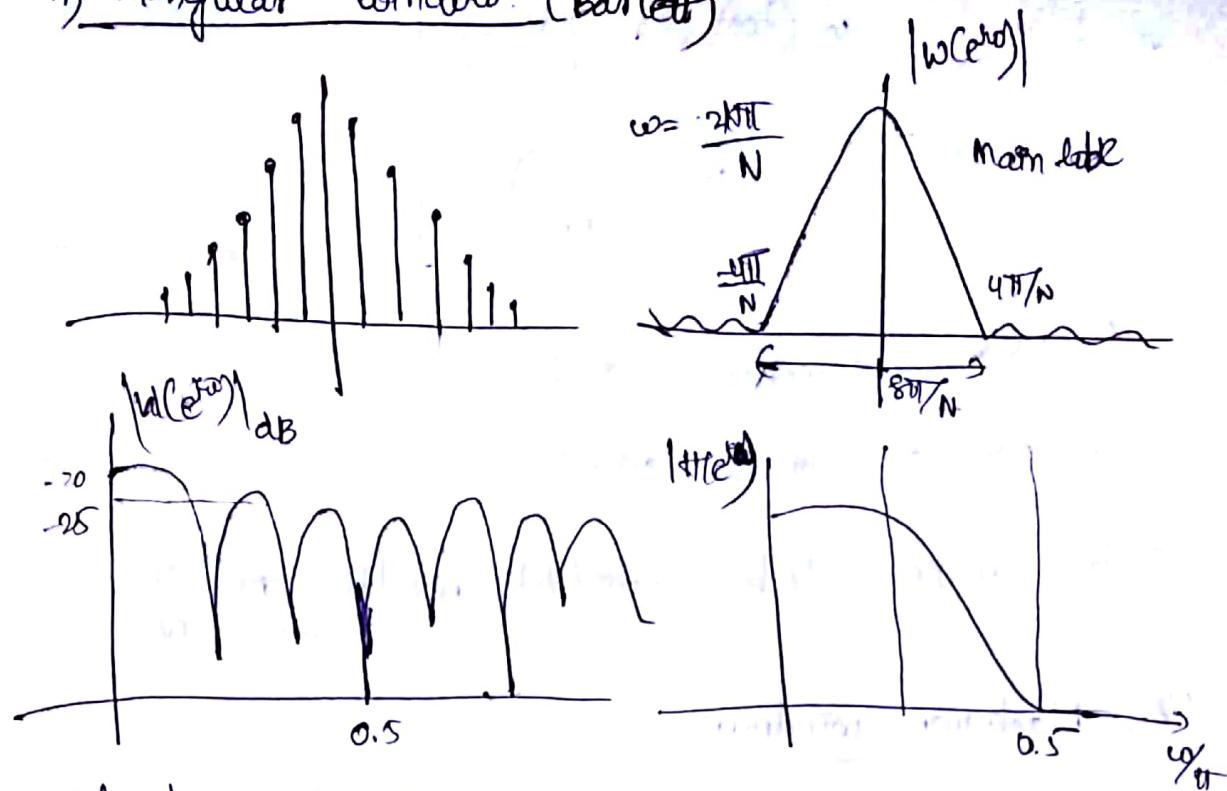
→ transition time can be reduced by increasing N . ($\because \frac{4\pi}{N}$) i.e. main lobe width depends on N .



Disadvantages:

- 1) Ripples in PB & SB due to side lobes
(^{first} side lobe contains 22% of energy), due to ~~an~~ abrupt change.

1) Triangular window (Barlett)



Advantages: Disadvantages:

- 1) Stop band attenuation is less
- 2) Width of main lobe is more

Advantages:

- 1) Amplitude of side lobes is comparatively less
⇒ less no. of ripples.

2) Revised cosine window:

$$w_\alpha(n) = \alpha + (1-\alpha) \frac{\cos 2\pi n}{N+1} \quad |n| \leq \frac{N+1}{2}$$

$$\rightarrow 0 \quad \text{at } n=0$$

Apply F.T

$$\rightarrow w_\alpha(e^{j\omega}) = \frac{\sin(\omega N)}{\sin(\omega/2)} + \frac{1-\alpha}{2} \left[\frac{\sin\left(\frac{\omega N}{2} - \frac{\pi}{N}\right)}{\sin\left(\frac{\omega}{2} + \frac{\pi}{N}\right)} \right]$$

Refer T.B

$$\cos \rightarrow \frac{e^{j\omega} + e^{-j\omega}}{2}$$

$$+ \frac{1-\alpha}{2} \left[\frac{\sin\left(\frac{\pi\alpha N}{2} + \frac{\pi N}{N-1}\right)}{\sin\left(\frac{\pi}{2} + \frac{\pi}{N-1}\right)} \right]$$

$\alpha = 0.5 \Rightarrow$ Hamming window

$\alpha = 0.54 \Rightarrow$ Hamming window.

→ The main lobe width is $\frac{\pi}{N}$

4. Blackman window:

$$w_\alpha(e^{j\omega}) =$$

$$w_B(n) = 0.42 + 0.5 \cos \frac{2\pi n}{N} + 0.08 \cos \frac{4\pi n}{N}$$

$$|n| \leq \frac{N}{2}$$

Windows

<u>Window</u>	<u>Peak side lobe (dB)</u>	<u>Main lobe width.</u>	<u>Magn. SB attenuation.</u>
rectangular	-12	$\frac{4\pi}{N}$	-21
triangular	-25	$\frac{8\pi}{N}$	-25
Hannning	-31	$\frac{8\pi}{N}$	-44
Hannning	-41	$\frac{8\pi}{N}$	-53
Blackman	-57	$\frac{12\pi}{N}$	-74

Hannning window is preferred among all.