

Signal Processing - 1 by One

Sibi Raj B. Pillai
Dept of Electrical Engineering
IIT Bombay



- Digital-Analog-Digital
- Fourier Analysis, Series and Transform
- Previous Weeks: DTFT, DFT, FFT, Circular Convolutions
- Previous Class: Practical Example of 4G
- Today: Filter Design, Z-Transform



- Digital-Analog-Digital
- Fourier Analysis, Series and Transform
- Previous Weeks: DTFT, DFT, FFT, Circular Convolutions
- Previous Class: Practical Example of 4G
- Today: Filter Design, Z-Transform



- Digital-Analog-Digital
- Fourier Analysis, Series and Transform
- Previous Weeks: DTFT, DFT, FFT, Circular Convolutions
- Previous Class: Practical Example of 4G
- Today: Filter Design, Z-Transform

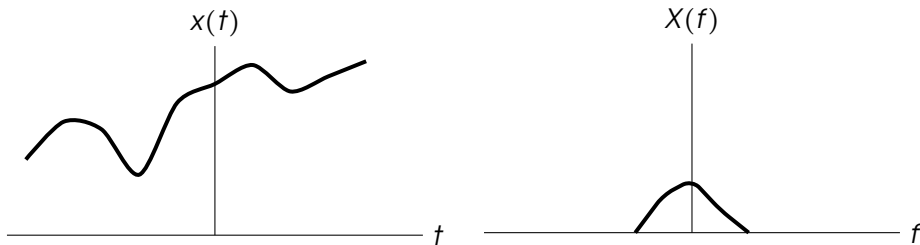


Question: A audio waveform $x(t)$ is sampled at 16kHz to obtain the discrete values $x[n]$, $n \in \mathbb{Z}^+$. You have a *woofer* system operating at the audio rate of 16kHz, admitting samples intended for low frequencies below f_l kHz.

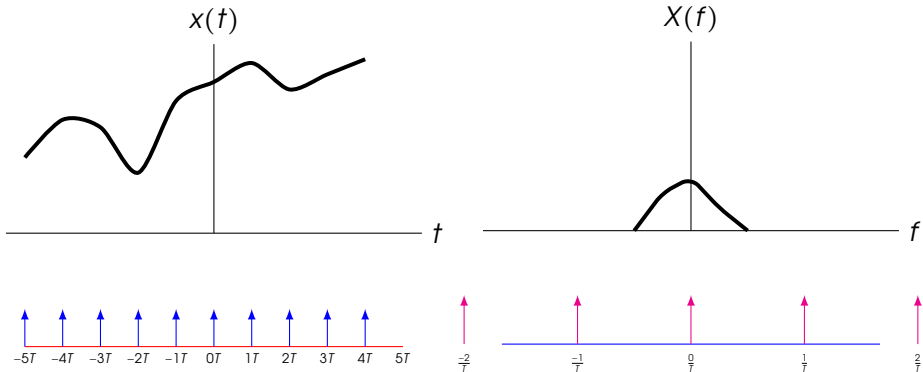
- (a) What will be the *ideal* filter if $f_l = 4\text{kHz}$.
- (b) If our computations only permit a filter length of L , design a filter h_0, h_1, \dots, h_{L-1} when $L = 13$ **(FIR filter design)**.
- (c) If the audio rate of the woofer is 32kHz (standard spec), and other parameters in question remain the same, how can your design accommodate the system demands?



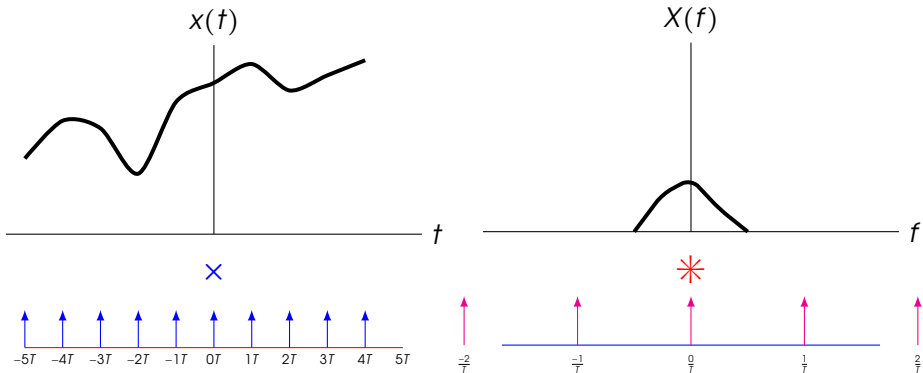
DTFT and Low Pass Filtering



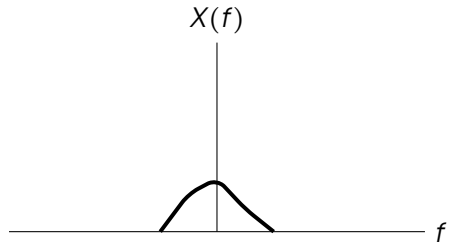
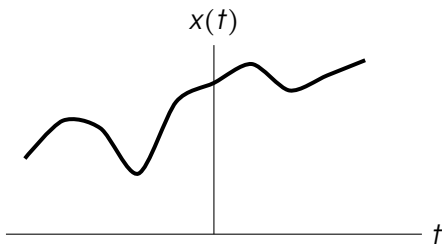
DTFT and Low Pass Filtering



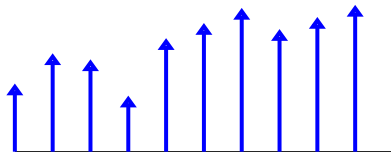
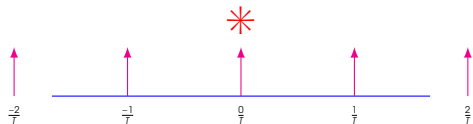
DTFT and Low Pass Filtering



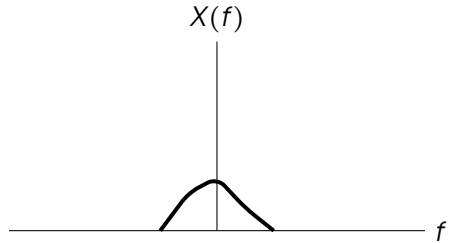
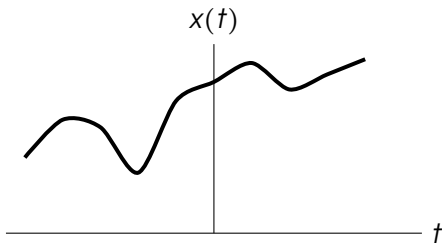
DTFT and Low Pass Filtering



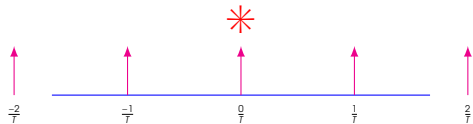
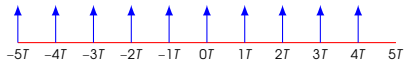
\times



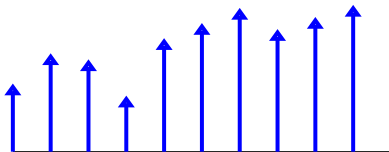
DTFT and Low Pass Filtering



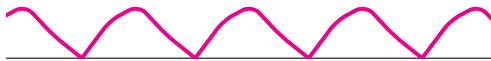
\times



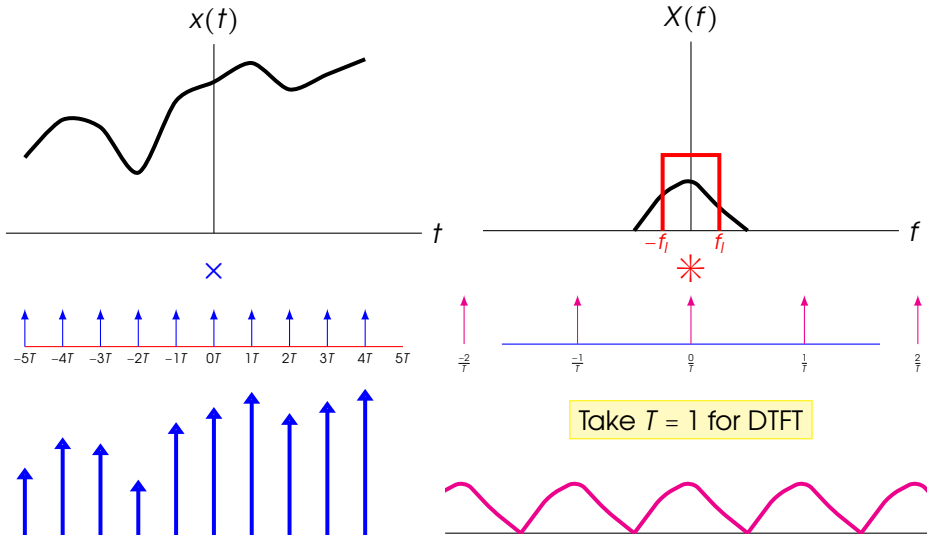
$*$



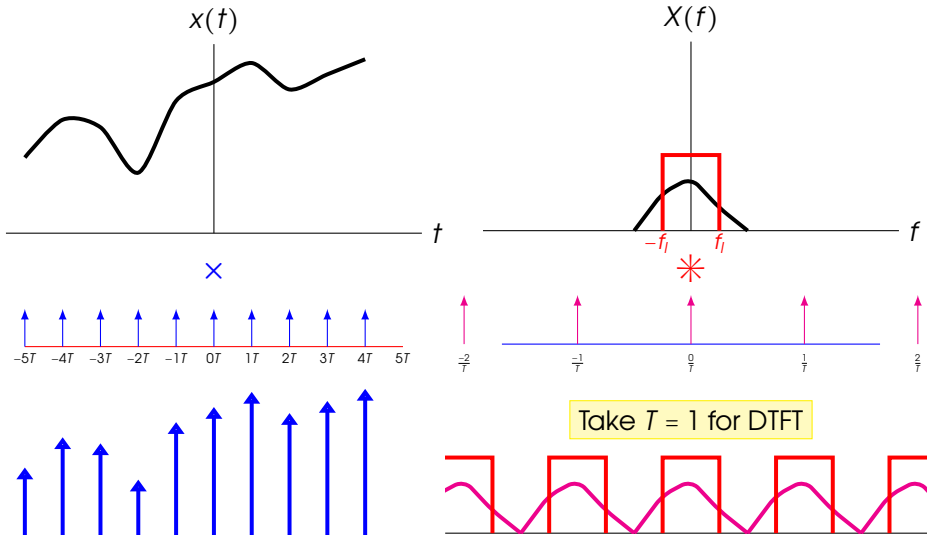
Take $T = 1$ for DTFT



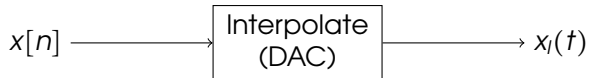
DTFT and Low Pass Filtering



DTFT and Low Pass Filtering



Ideal/Desired Digital Filter



Ideal/Desired Digital Filter



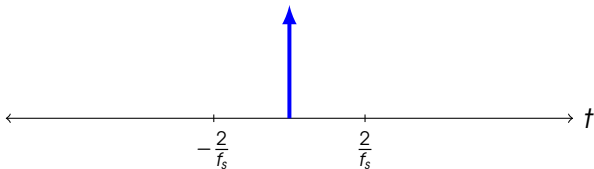
Desired Filter Response $h_d[n]$:



Ideal/Desired Digital Filter



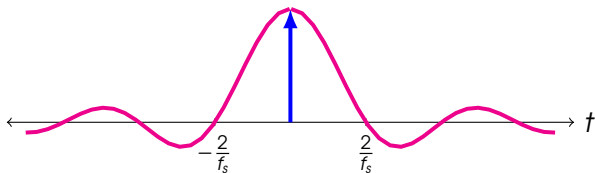
Desired Filter Response $h_d[n]$:



Ideal/Desired Digital Filter



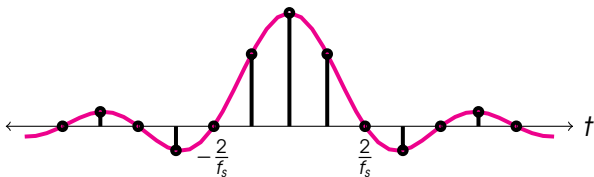
Desired Filter Response $h_d[n]$:



Ideal/Desired Digital Filter



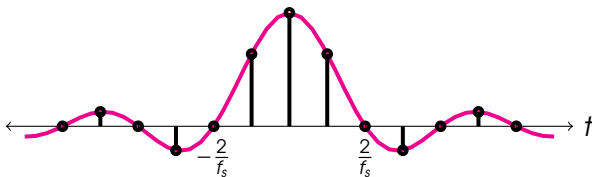
Desired Filter Response $h_d[n]$:



Ideal/Desired Digital Filter



Desired Filter Response $h_d[n]$:



Audio Rate 16kHz, Lowpass Cut-off $f_l = 4\text{kHz}$, Ideal Filter



FIR: Window Method

Among all h_0, \dots, h_{L-1} , find

$$\min \int_{-\frac{1}{2}}^{\frac{1}{2}} |\hat{H}_d(f) - \hat{H}(f)|^2 df.$$



FIR: Window Method

Among all h_0, \dots, h_{L-1} , find

$$\min \int_{-\frac{1}{2}}^{\frac{1}{2}} |\hat{H}_d(f) - \hat{H}(f)|^2 df.$$

$$\int |\hat{H}_d(f) - \hat{H}(f)|^2 df = \sum_{n \in \mathbb{Z}} |h_d[n] - h[n]|^2 \quad (\text{Parseval's Identity})$$



FIR: Window Method

Among all h_0, \dots, h_{L-1} , find

$$\min \int_{-\frac{1}{2}}^{\frac{1}{2}} |\hat{H}_d(f) - \hat{H}(f)|^2 df.$$

$$\begin{aligned} \int |\hat{H}_d(f) - \hat{H}(f)|^2 df &= \sum_{n \in \mathbb{Z}} |h_d[n] - h[n]|^2 \quad (\text{Parseval's Identity}) \\ &= \sum_{n=0}^{L-1} |h_d[n] - h[n]|^2 + \sum_{n < 0} |h_d[n] - h[n]|^2 \\ &\quad + \sum_{n > L} |h_d[n] - h[n]|^2 \end{aligned}$$



FIR: Window Method

Among all h_0, \dots, h_{L-1} , find

$$\min \int_{-\frac{1}{2}}^{\frac{1}{2}} |\hat{H}_d(f) - \hat{H}(f)|^2 df.$$

$$\int |\hat{H}_d(f) - \hat{H}(f)|^2 df = \sum_{n \in \mathbb{Z}} |h_d[n] - h[n]|^2 \quad (\text{Parseval's Identity})$$

$$= \sum_{n=0}^{L-1} |h_d[n] - h[n]|^2 + \sum_{n < 0} |h_d[n] - h[n]|^2 + \sum_{n > L} |h_d[n] - h[n]|^2$$

$$= \sum_{n=0}^{L-1} |h_d[n] - h[n]|^2 + \sum_{n < 0} |h_d[n]|^2 + \sum_{n > L} |h_d[n]|^2$$



FIR: Window Method

Among all h_0, \dots, h_{L-1} , find

$$\min \int_{-\frac{1}{2}}^{\frac{1}{2}} |\hat{H}_d(f) - \hat{H}(f)|^2 df.$$

$$\int |\hat{H}_d(f) - \hat{H}(f)|^2 df = \sum_{n \in \mathbb{Z}} |h_d[n] - h[n]|^2 \quad (\text{Parseval's Identity})$$

$$\begin{aligned} &= \sum_{n=0}^{L-1} |h_d[n] - h[n]|^2 + \sum_{n < 0} |h_d[n] - h[n]|^2 \\ &\quad + \sum_{n > L} |h_d[n] - h[n]|^2 \end{aligned}$$

$$\begin{aligned} &= \sum_{n=0}^{L-1} |h_d[n] - h[n]|^2 + \sum_{n < 0} |h_d[n]|^2 + \sum_{n > L} |h_d[n]|^2 \\ &\geq \sum_{n \notin \{0, \dots, L-1\}} |h_d[n]|^2. \end{aligned}$$



FIR: Window Method

Among all h_0, \dots, h_{L-1} , find

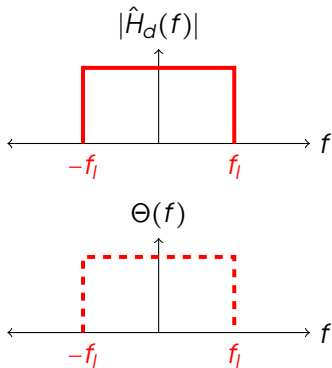
$$\min \int_{-\frac{1}{2}}^{\frac{1}{2}} |\hat{H}_d(f) - \hat{H}(f)|^2 df.$$

$$\begin{aligned} \int |\hat{H}_d(f) - \hat{H}(f)|^2 df &= \sum_{n \in \mathbb{Z}} |h_d[n] - h[n]|^2 \quad (\text{Parseval's Identity}) \\ &= \sum_{n=0}^{L-1} |h_d[n] - h[n]|^2 + \sum_{n < 0} |h_d[n] - h[n]|^2 \\ &\quad + \sum_{n > L} |h_d[n] - h[n]|^2 \\ &= \sum_{n=0}^{L-1} |h_d[n] - h[n]|^2 + \sum_{n < 0} |h_d[n]|^2 + \sum_{n > L} |h_d[n]|^2 \\ &\geq \sum_{n \notin \{0, \dots, L-1\}} |h_d[n]|^2. \end{aligned}$$

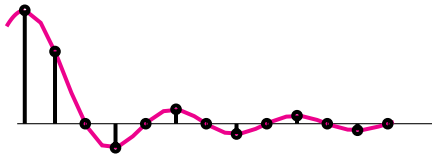
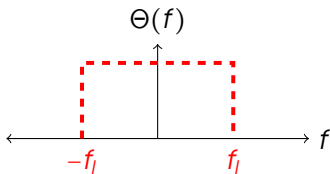
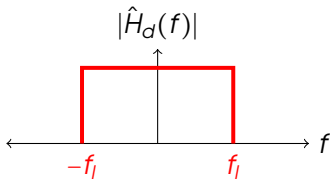
Take $h[n] = h_d[n]$ for $0 \leq n \leq L-1$ to get RHS! (Window)



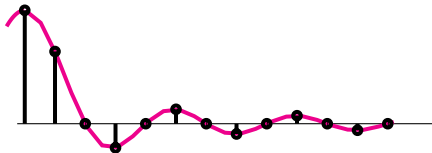
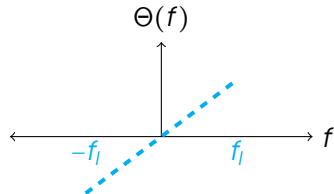
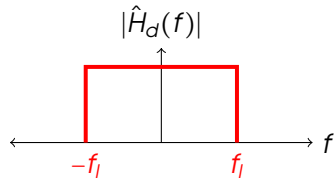
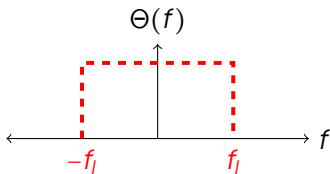
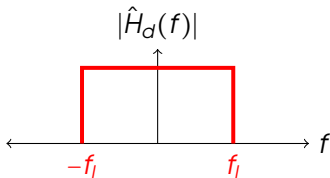
Causality



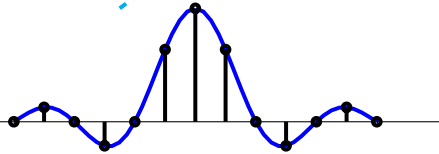
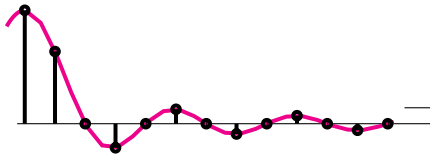
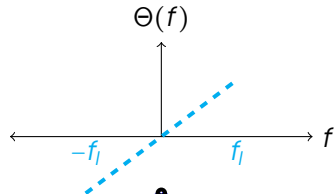
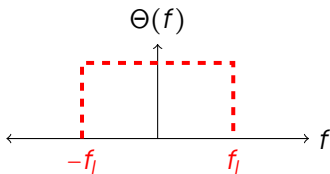
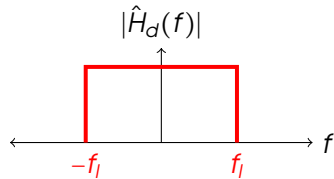
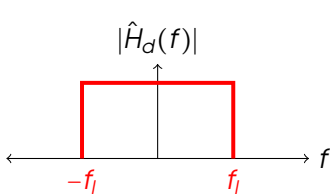
Causality



Causality



Causality



Z-Transform

$$H(z) = \sum_{n \in \mathbb{Z}} h[n] z^{-n}. \quad (1)$$

Polynomial in z , which takes complex values.

Example: $(h_0, h_1, h_2) = (2, 7, 1 - j1)$:

$$H(z) = 2 + 7z^{-1} + (1 - j1)z^{-2}.$$

