Data Analysis: Band Pass Filters

Signal Processing and Filtering Techniques for Data Visualization

Contents

1	Introduction	2
2	Butterworth Filter	2
3	Band Pass Filters Using Averaging Approach	3
	3.1 Moving Average	3
	3.2 Weighted Moving Average	4
	3.3 Hamming Window Filter	

1 Introduction

This document details information about the filtering methods available in the data visualization dashboard.

2 Butterworth Filter

The Butterworth filter is a commonly used bandpass filter characterized by its maximally flat frequency response in the passband. It provides a smooth roll-off and no ripples, making it ideal for applications where a clean frequency response is required. The magnitude response of an *n*th-order Butterworth filter is given by:

$$|H(f)| = \frac{1}{\sqrt{1 + \left(\frac{f}{f_c}\right)^{2n}}}$$

where f_c is the cutoff frequency and n is the filter order. This filter allows frequencies within a specified band to pass through with minimal attenuation while effectively suppressing frequencies outside this band.

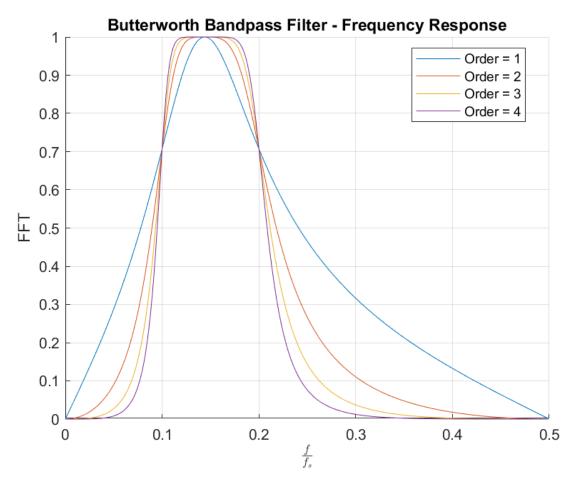


Figure 1: Frequency response of the Butterworth filter.

The filter used in the dashboard is a Butterworth filter of order 4, cutting the frequencies below 0.8~Hz and above 16~Hz.

3 Band Pass Filters Using Averaging Approach

The following filters were designed to mimic the processing performed in the analysis Excel sheet. All operate based on the following principle:

Given a signal s(n) with $n \in [1, N]$, we first remove the DC component by subtracting the mean:

$$s_{\text{centered}}(n) = s(n) - \frac{1}{N} \sum_{n=1}^{N} s(n)$$

This step acts as a rudimentary high-pass filter to remove the zero-frequency component. We then apply an averaging filter, which acts as a low-pass filter:

$$s_{\text{filtered}}(n) = (s_{\text{centered}} * h)(n)$$

where h(n) is the impulse response (transfer function) of the averaging filter.

3.1 Moving Average

The moving average filter averages the signal over K points:

$$h(n) = \frac{1}{K} \sum_{k=0}^{K-1} \delta(n-k)$$

This results in a smoothing effect by averaging adjacent samples.

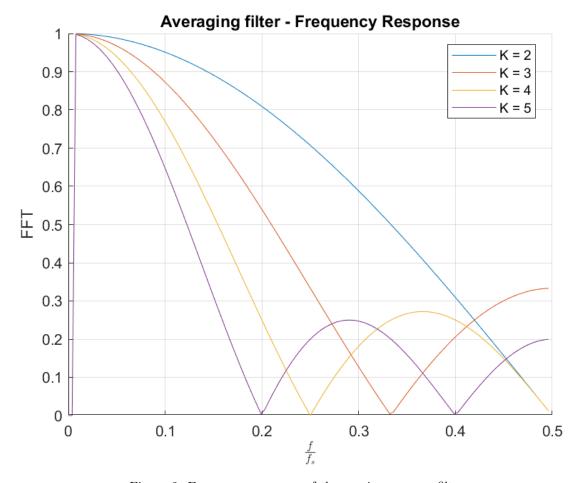


Figure 2: Frequency response of the moving average filter.

As shown in Figure 2, the relatively high secondary lobes introduce unwanted high-frequency components in the filtered signal. The frequency axis is normalized; to convert to Hertz, multiply by the sampling frequency f_s .

3.2 Weighted Moving Average

In this filter, each output point is a weighted average of its 2K + 1 neighbors (including itself). Weights α_k are introduced to reduce the amplitude of secondary lobes in the frequency response:

$$h(n) = \frac{1}{A} \sum_{k=-K}^{K} \alpha_k \delta(n-k)$$

where

$$\alpha_k = \begin{cases} 2 - \cosh\left(\frac{k}{K}\right) & \text{if } k \in [-K, K] \\ 0 & \text{otherwise} \end{cases}$$

and

$$A = \sum_{k=-K}^{K} \alpha_k = 4K - \frac{\sinh\left(\frac{1}{2K} + 1\right)}{\sinh\left(\frac{1}{2K}\right)} + 2$$

is a normalization constant.

This choice for α_k gradually reduces the contribution of samples farther from the center, leading to a smoother and more localized impulse response.

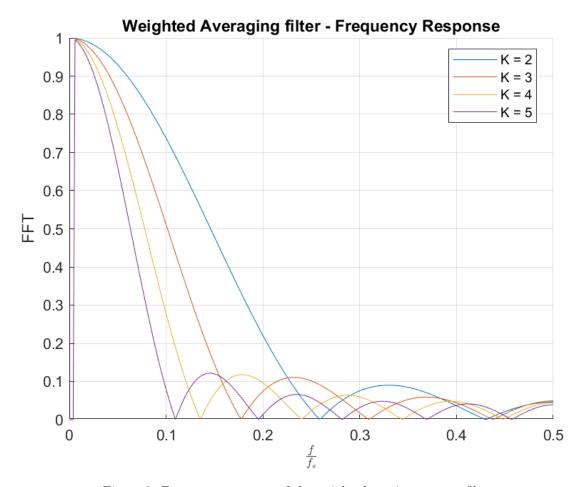


Figure 3: Frequency response of the weighted moving average filter.

3.3 Hamming Window Filter

This method involves convolving the signal with a Hamming window, yielding a filter whose secondary lobes are significantly reduced, thus minimizing unwanted high-frequency components:

$$h(n) = \frac{1}{A} \left[\alpha - \beta \cos \left(\frac{2\pi n}{K - 1} \right) \right], \quad n \in [0, K - 1]$$

where $\begin{cases} \alpha = 0.54 \\ \beta = 0.46 \end{cases}$ are constants defining the Hamming window shape, and

$$A = \alpha K + \frac{\beta \sin\left(\frac{\pi K}{1 - K}\right)}{\sin\left(\frac{\pi}{1 - K}\right)}$$

is the normalization constant.

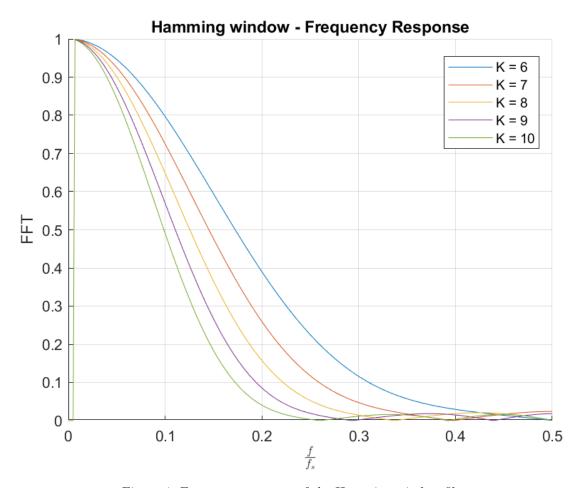


Figure 4: Frequency response of the Hamming window filter.