

BLM3620 Digital Signal Processing*

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Yıldız Technical University – Computer Engineering *Based on lecture notes from Ali Can Karaca & Ahmet Elbir



Lecture #14 – Filter Design Basics

Relation of z-Transform and DTFT

• Examples

• Filter Design Using z-Plane

MATLAB Example



ANY SIGNAL has a z-Transform:

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

$$H(z) = \sum_{n} h[n]z^{-n}$$



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$$H(z) = \sum_{n} h[n] z^{-n}$$

n	n < -1	-1	0	1	2	3	4	5	<i>n</i> > 5
x[n]	0	0	2	4	6	4	2	0	0

 $X(z) = \sum x[n]z^{-n}$



ANY SIGNAL has a z-Transform:

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 $X(z) = \sum x[n]z^{-n}$

$$X(z) = ?$$



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x[n]	0	0	2	4	6	4	2	0	0

 $X(z) = \sum x[n]z^{-n}$

$$X(z) = ?$$

$$X(z) = ? X(z) = 2 + 4z^{-1} + 6z^{-2} + 4z^{-3} + 2z^{-4}$$



ANY SIGNAL has a z-Transform:

$$H(z) = \sum_{n} h[n]z^{-n}$$

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

Example 7.1

n	n < -1	-1	0	1	2	3	4	5	n > 5	
x[n]	0	0	2	4	6	4	2	0	0	
$\mathbf{V}(\mathbf{z})$										

$$X(z) = ?$$

$$X(z) = ? | X(z) = 2 + 4z^{-1} + 6z^{-2} + 4z^{-3} + 2z^{-4} |$$

FREQUENCY RESPONSE?



• Same Form:

$$\hat{\omega} - \text{Domain}$$

$$H(e^{j\hat{\omega}}) = \sum_{k=0}^{M} b_k e^{-j\hat{\omega}k}$$

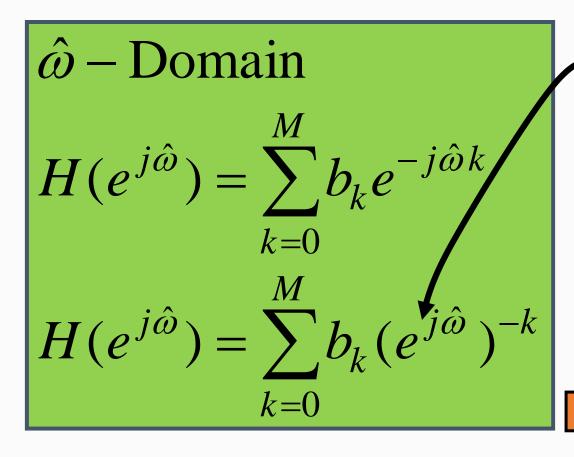
$$H(e^{j\hat{\omega}}) = \sum_{k=0}^{M} b_k (e^{j\hat{\omega}})^{-k}$$

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

FREQUENCY RESPONSE?



• Same Form:



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

$$z - Domain$$

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

SAME COEFFICIENTS

If we have single complex exponential signal....



SINUSOIDAL RESPONSE

- x[n] = SINUSOID => y[n] is SINUSOID
- Get MAGNITUDE & PHASE from H(z)

if
$$x[n] = e^{j\hat{\omega}n}$$

then $y[n] = H(e^{j\hat{\omega}})e^{j\hat{\omega}n}$
where $H(e^{j\hat{\omega}}) = H(z)\Big|_{z=e^{j\hat{\omega}}}$

Exercise-1



POP QUIZ

• Given:

$$H(z) = \frac{2 + 2z^{-1}}{1 - 0.8z^{-1}}$$

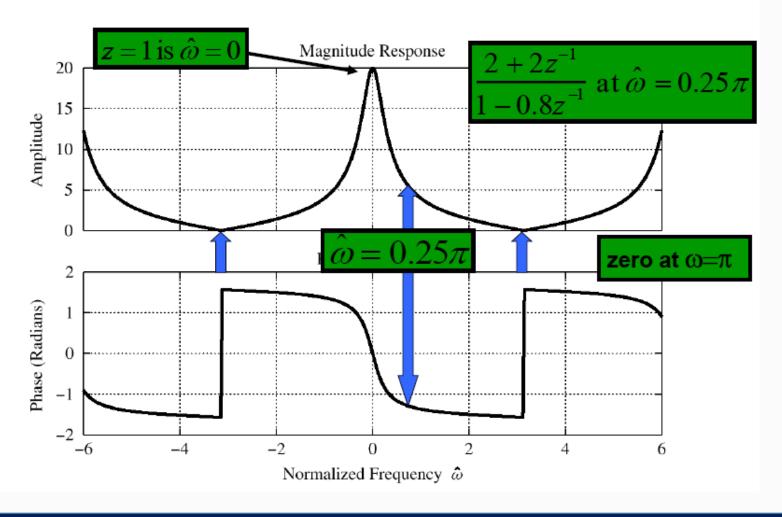
- Find the Impulse Response, *h*[*n*]
- Find the output, y[n]
 - When

$$x[n] = \cos(0.25\pi n)$$

Exercise-1



Evaluate FREQ. RESPONSE



Exercise-1



POP QUIZ: Eval Freq. Resp.

• Given:

$$H(z) = \frac{2 + 2z^{-1}}{1 - 0.8z^{-1}}$$

- Find output, y[n], when
 - Evaluate at

$$x[n] = \cos(0.25\pi n)$$

$$z = e^{j0.25\pi}$$

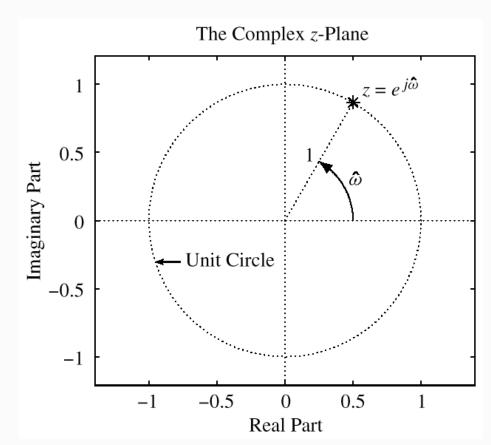
$$H(z) = \frac{2 + 2(\frac{\sqrt{2}}{2} - j\frac{\sqrt{2}}{2})}{1 - 0.8e^{-j0.25\pi}} = 5.182e^{-j1.309}$$

$$y[n] = 5.182\cos(0.25\pi n - 0.417\pi)$$

UNIT CIRCLE: RECAP



MAPPING BETWEEN



z and $\hat{\omega}$

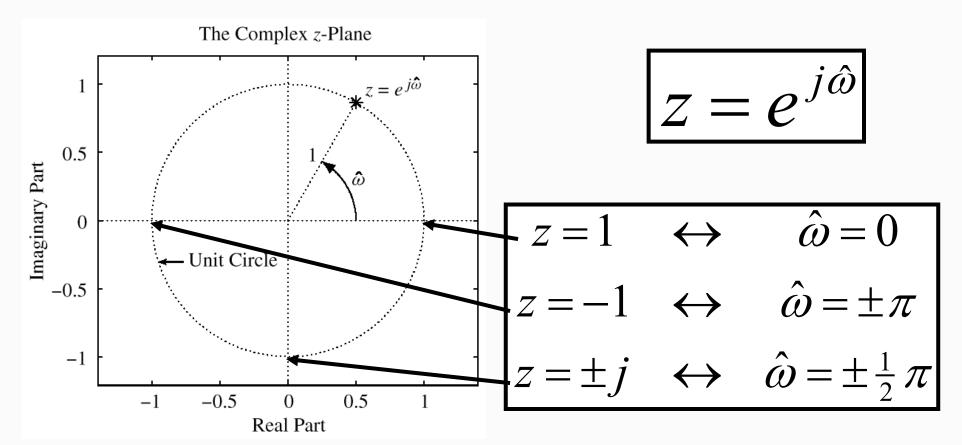
$$z = e^{j\hat{\omega}}$$

UNIT CIRCLE: RECAP

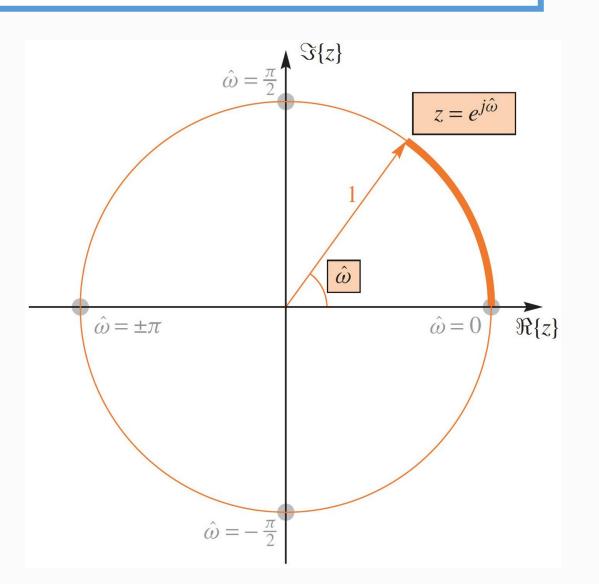


MAPPING BETWEEN

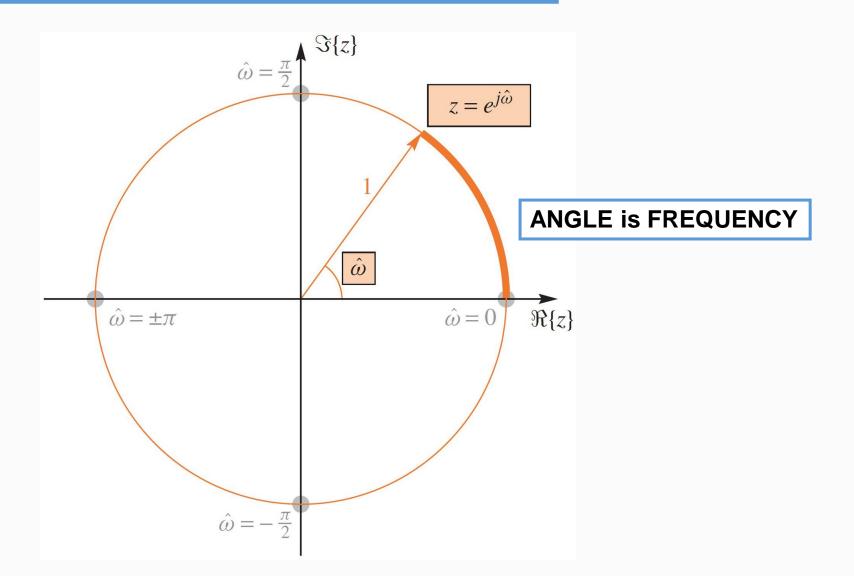
z and $\hat{\omega}$



$$H(e^{j\hat{\omega}}) = H(z)\big|_{z=e^{j\hat{\omega}}}$$



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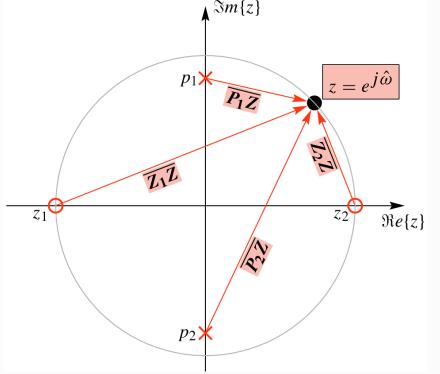
Frequency Response from poles and zeros

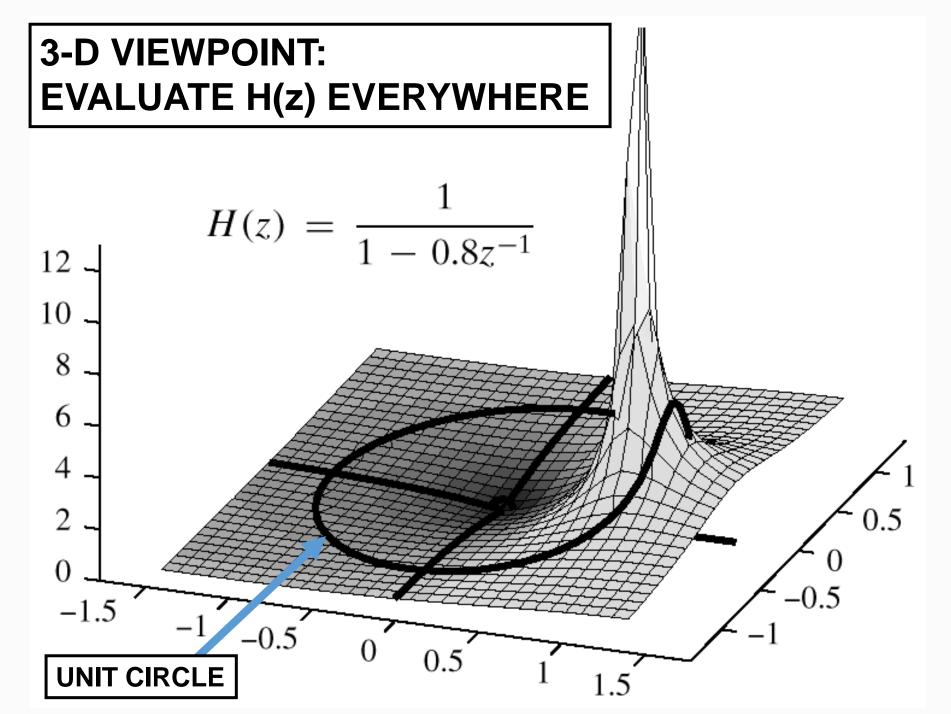


$$|H(e^{j\hat{\omega}})| = G \frac{|e^{j\hat{\omega}} - z_1| |e^{j\hat{\omega}} - z_2|}{|e^{j\hat{\omega}} - p_1| |e^{j\hat{\omega}} - p_2|}$$

$$|H(e^{j\hat{\omega}})| = G \frac{\overline{Z_1 Z} \cdot \overline{Z_2 Z}}{\overline{P_1 Z} \cdot \overline{P_2 Z}}$$

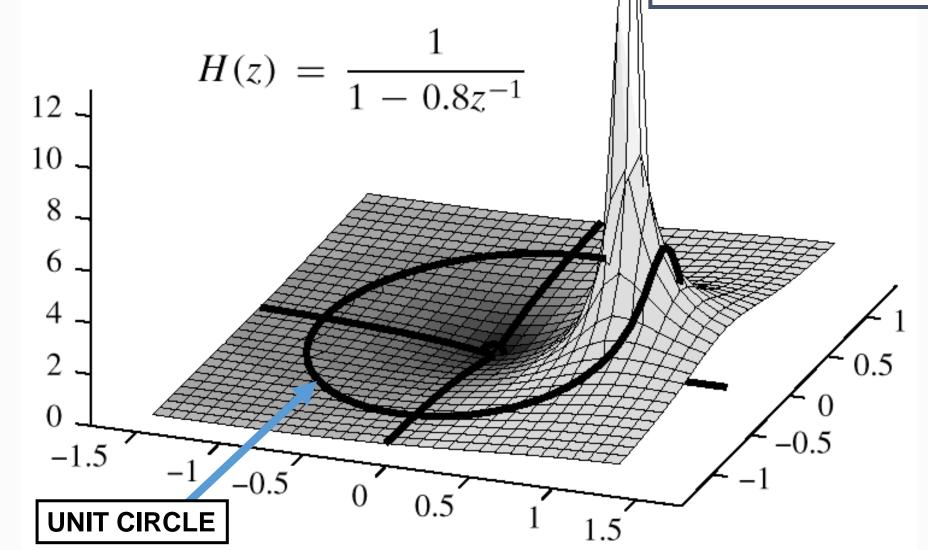
$$H(z) = G \frac{(z - z_1)(z - z_2)}{(z - p_1)(z - p_2)}$$





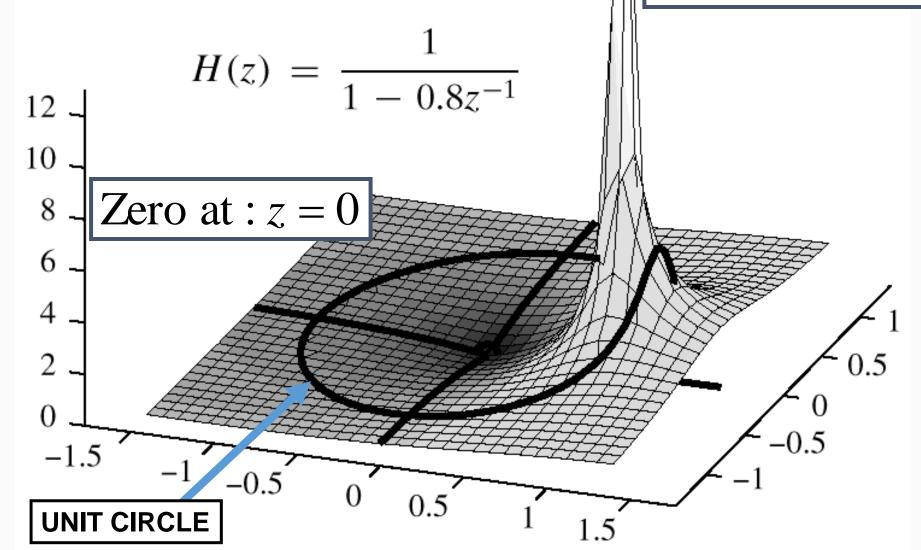
3-D VIEWPOINT: EVALUATE H(z) EVERYWHERE

Pole at : z = 0.8

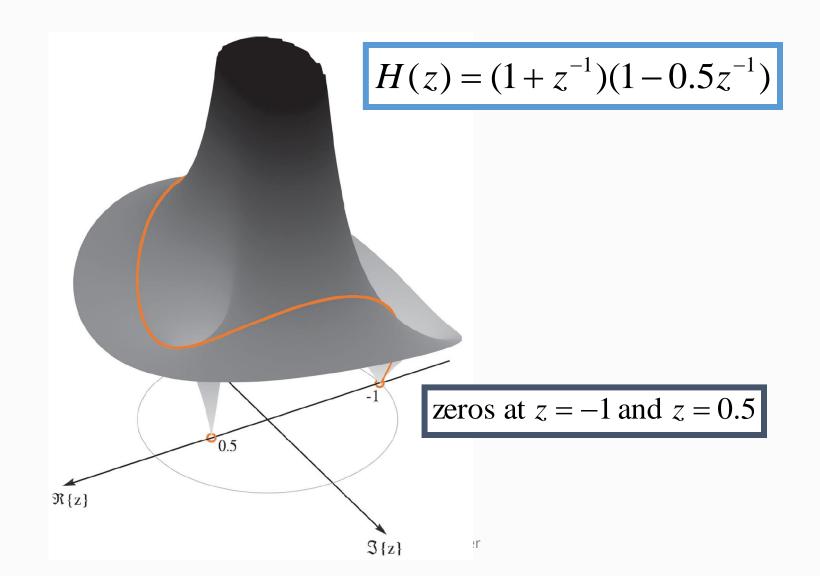


3-D VIEWPOINT: EVALUATE H(z) EVERYWHERE

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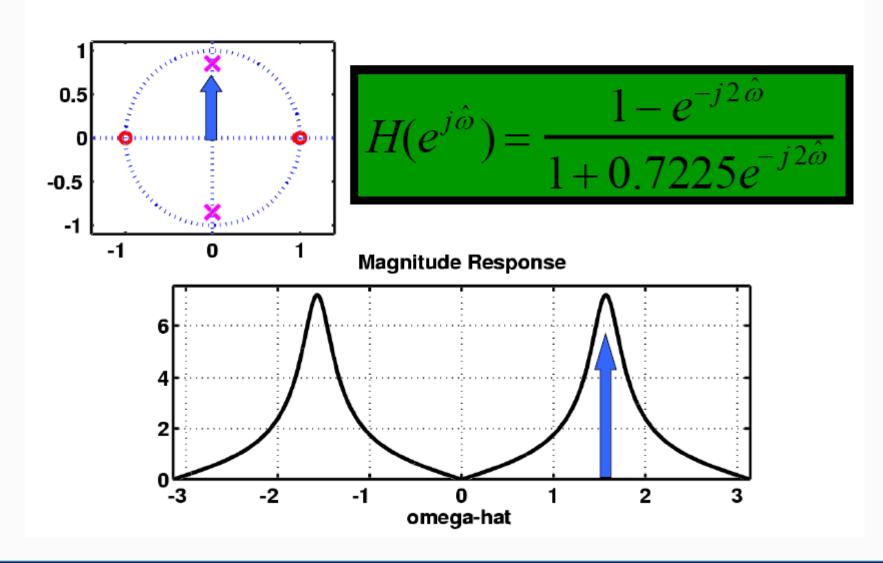


Evaluate H(z) on Unit Circle





FREQUENCY RESPONSE from POLE-ZERO PLOT





- Find z, where H(z)=0
 - Interesting when z is ON the unit circle.

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



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

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



- Find z, where H(z)=0
 - Interesting when z is ON the unit circle.

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

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

Roots:
$$z = 1, \frac{1}{2} \pm j \frac{\sqrt{3}}{2}$$



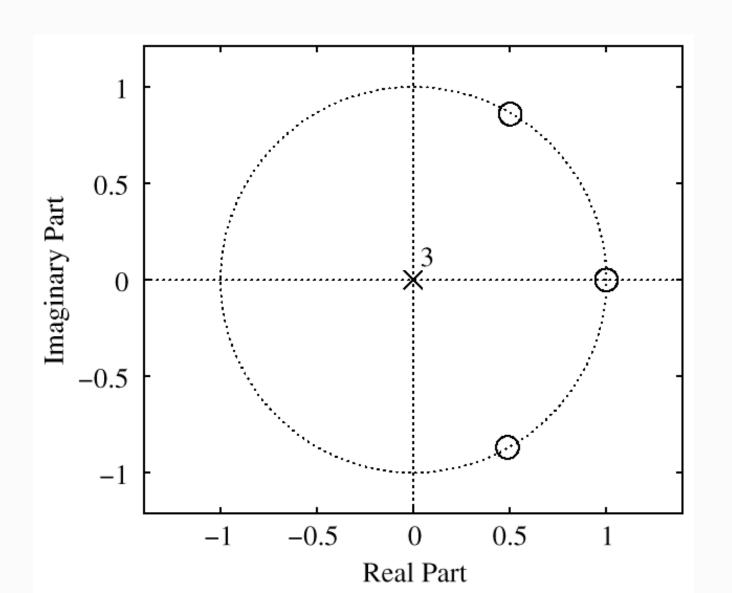
- Find z, where H(z)=0
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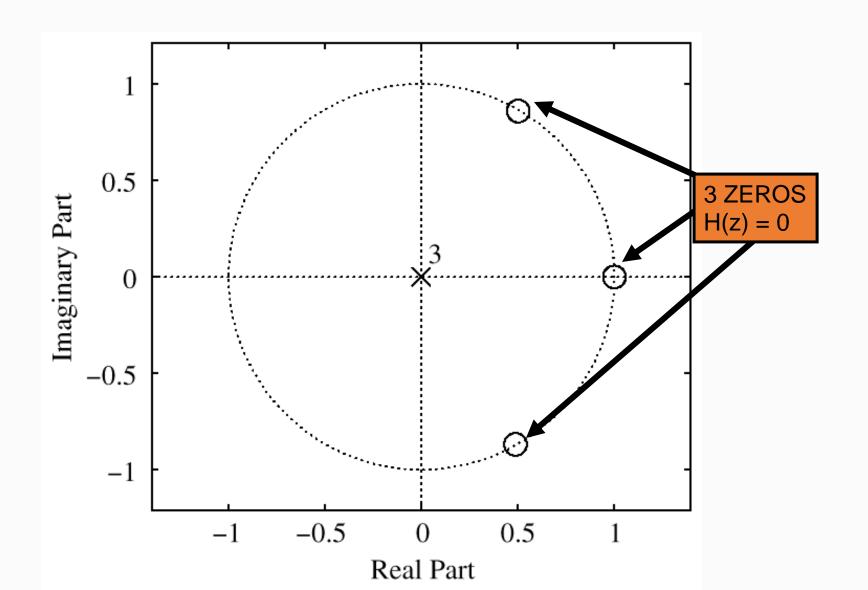
$$H(z) = 1 - 2z^{-1} + 2z^{-2} - z^{-3}$$

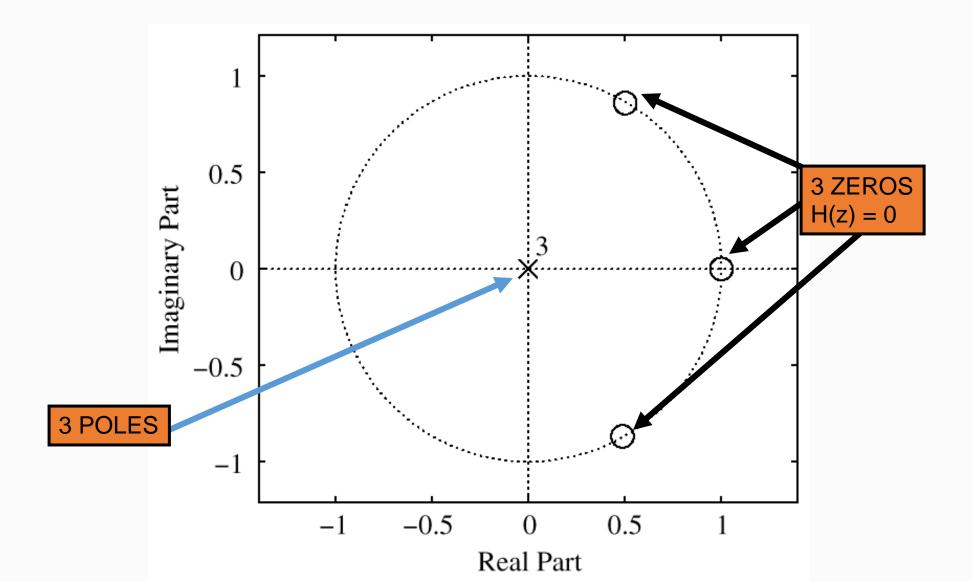
$$H(z) = (1-z^{-1})(1-z^{-1}+z^{-2})$$

Roots:
$$z = 1, \frac{1}{2} \pm j \frac{\sqrt{3}}{2}$$
 $e^{\pm j\pi/3}$

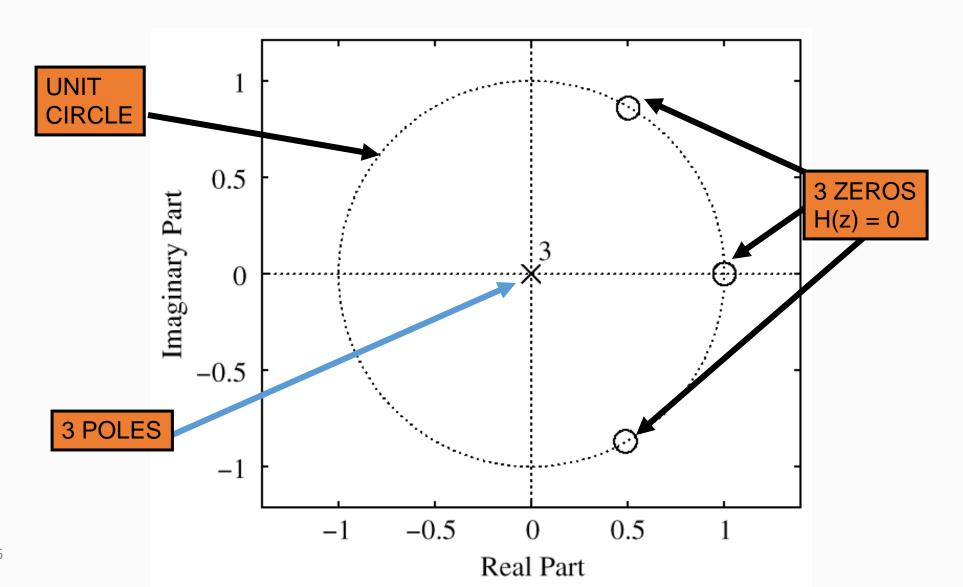
Recall: Roots occur in Conjugate pairs when coefficients are real







Aug 2016



Aug 2016

POLES of H(z)



- Find z, where
 - FIR only has poles at z=0

$$H(z) \rightarrow \infty$$

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

POLES of H(z)



- Find z, where
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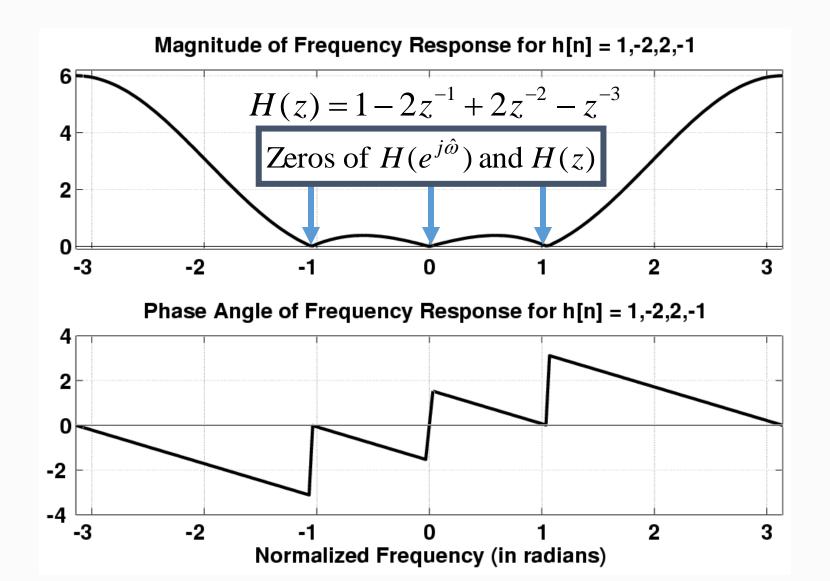
$$H(z) \rightarrow \infty$$

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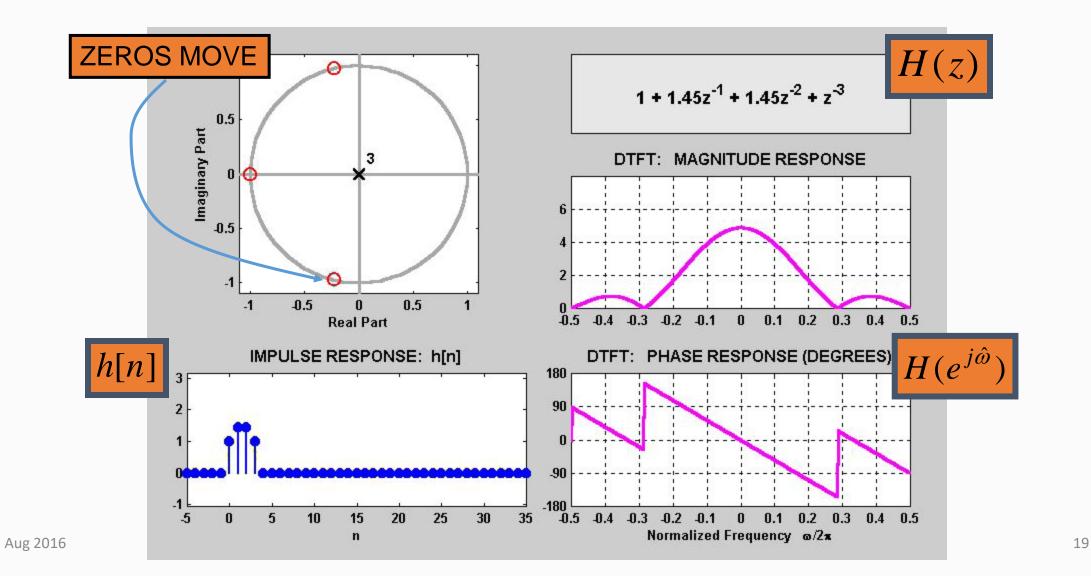
$$H(z) = \frac{z^3 - 2z^2 + 2z - 1}{z^3}$$

Three Poles at : z = 0

FIR Frequency Response



3 DOMAINS MOVIE: FIR



4 MOVIES @ WEBSITE

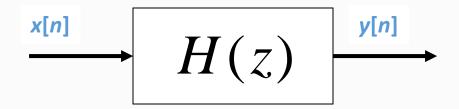


- http://dspfirst.gatech.edu/chapters/07ztrans/demos/3 domain/index.html
- 3 DOMAINS MOVIES: FIR Filters
 - Two zeros moving around UC and inside
 - Three zeros; one held fixed at z=-1
 - Ten zeros; 9 equally spaced around UC; one moving
 - Ten zeros; 8 equally spaced around UC; two moving



- When H(z)=0 on the unit circle.
 - Find inputs x[n] that give zero output

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

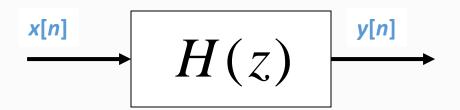




- When H(z)=0 on the unit circle.
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$$H(z) = 1 - 2z^{-1} + 2z^{-2} - z^{-3}$$

$$H(e^{j\hat{\omega}}) = 1 - 2e^{-j\hat{\omega}} + 2e^{-j2\hat{\omega}} - e^{-j3\hat{\omega}}$$





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$$x[n] \qquad H(z)$$

$$x[n] = e^{j(\pi/3)n}$$



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$$H(e^{j\hat{\omega}}) = 1 - 2e^{-j\hat{\omega}} + 2e^{-j2\hat{\omega}} - e^{-j3\hat{\omega}}$$

$$x[n] = e^{j(\pi/3)n}$$

$$y[n] = H(e^{j(\pi/3)}) \cdot e^{j(\pi/3)n}$$



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$$\xrightarrow{x[n]} \qquad H(z) \qquad H(e^{j\pi/3}) = ?$$

$$x[n] = e^{j(\pi/3)n}$$

$$y[n] = H(e^{j(\pi/3)}) \cdot e^{j(\pi/3)n}$$





$$H(e^{j\hat{\omega}}) = 1 - 2e^{-j\hat{\omega}} + 2e^{-j2\hat{\omega}} - e^{-j3\hat{\omega}}$$



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$$y[n] = H(e^{j\pi/3}) \cdot e^{j(\pi/3)n}$$

$$y[n] = (1 - 2e^{-j\pi/3} + 2e^{-j2\pi/3} - e^{-j3\pi/3}) \cdot e^{j(\pi/3)n}$$



$$H(e^{j\hat{\omega}}) = 1 - 2e^{-j\hat{\omega}} + 2e^{-j2\hat{\omega}} - e^{-j3\hat{\omega}}$$

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$$y[n] = (1 - 2e^{-j\pi/3} + 2e^{-j2\pi/3} - e^{-j3\pi/3}) \cdot e^{j(\pi/3)n}$$

$$(1 - 2(\frac{1}{2} - j\frac{\sqrt{3}}{2}) + 2(-\frac{1}{2} - j\frac{\sqrt{3}}{2}) - (-1))$$



$$H(e^{j\hat{\omega}}) = 1 - 2e^{-j\hat{\omega}} + 2e^{-j2\hat{\omega}} - e^{-j3\hat{\omega}}$$

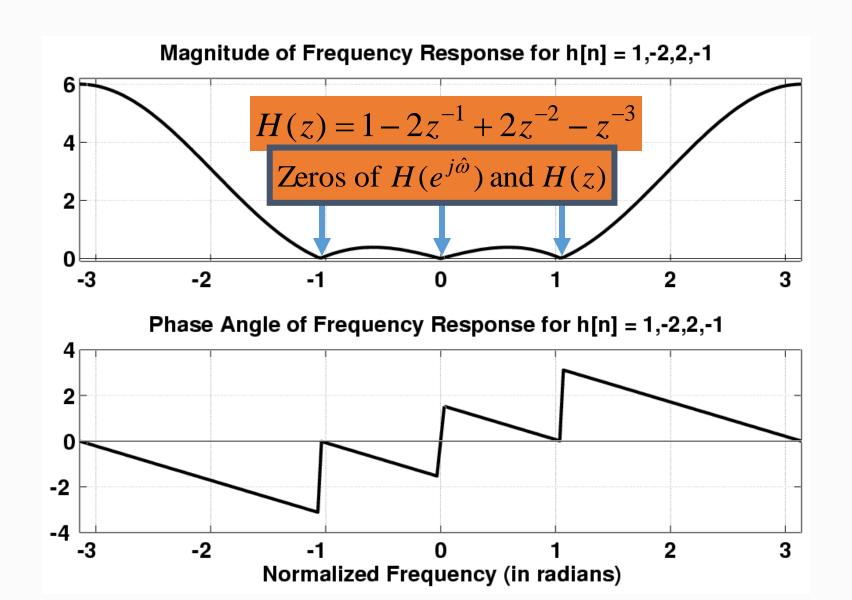
$$y[n] = H(e^{j\pi/3}) \cdot e^{j(\pi/3)n}$$

$$y[n] = (1 - 2e^{-j\pi/3} + 2e^{-j2\pi/3} - e^{-j3\pi/3}) \cdot e^{j(\pi/3)n}$$

$$(1-2(\frac{1}{2}-j\frac{\sqrt{3}}{2})+2(-\frac{1}{2}-j\frac{\sqrt{3}}{2})-(-1))$$

$$y[n] = (1 - 1 + j\sqrt{3} - 1 - j\sqrt{3} + 1) \cdot e^{j(\pi/3)n} = 0$$

FIR Frequency Response



DESIGN PROBLEM



- Example:
 - Design a Lowpass FIR filter (Find b_k)
 - Reject completely 0.7π , 0.8π , and 0.9π
 - Estimate the filter length needed to accomplish this task. How many b_k ?

Z POLYNOMIALS provide the TOOLS

NULLING FILTER DESIGN



PLACE ZEROS to make y[n] = 0

Need 6 ZEROS where H(z) = 0

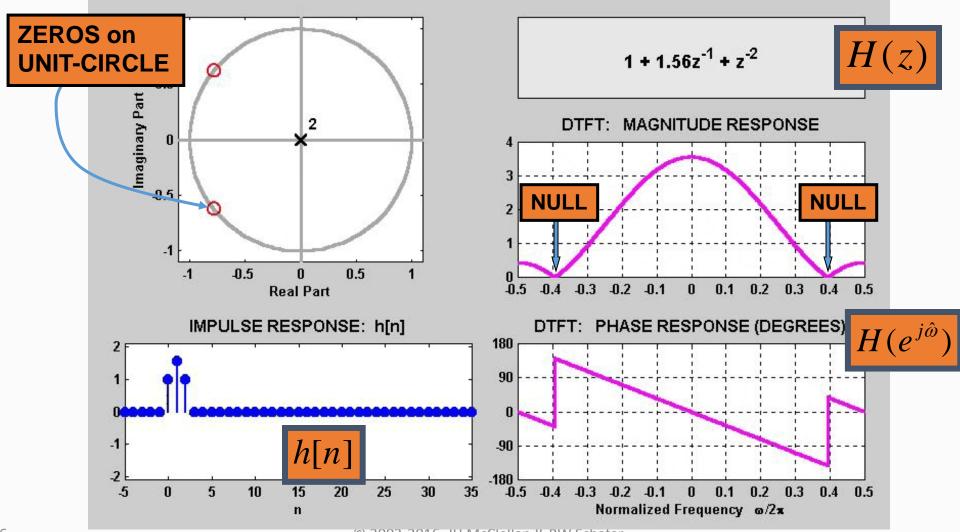
$$H(z_k) = 0$$
, for $z_k = e^{\pm j0.7\pi}$, $e^{\pm j0.8\pi}$, $e^{\pm j0.9\pi}$

• 6th order FIR has 7 filter coefficients

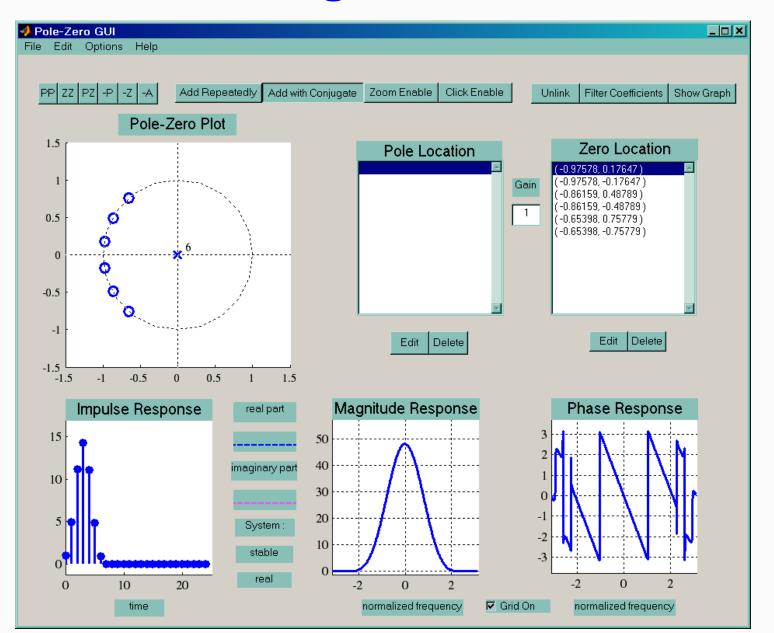
$$x[n] = e^{j0.8\pi n}$$
 \Rightarrow $y[n] = H(e^{j0.8\pi})e^{j0.8\pi n}$

$$H(z) = b_0 + b_1 z^{-1} + b_2 z^{-2} + b_3 z^{-3} + b_4 z^{-4} + b_5 z^{-5} + b_6 z^{-6}$$

3 DOMAINS MOVIE: FIR



PeZ Demo: Zero Placing



We usually want filters with real coefficients

$$H(z) = 1 - az^{-1}$$
 \Rightarrow $H(z) = 0$ @ $z = a$

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$$H(z) = 1 - az^{-1}$$
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If we want to block sinusoid with $\hat{\omega} = \pm 0.8\pi$

$$H(z_k) = 0 \quad \text{for } z_k = e^{\pm j0.8\pi}$$

$$\Rightarrow H(z) = z^{-2}(z - e^{j0.8\pi})(z - e^{-j0.8\pi})$$

$$= z^{-2}(z^2 - z(e^{j0.8\pi} + e^{-j0.8\pi}) + 1)$$

$$= 1 - 2(\cos 0.8\pi)z^{-1} + z^{-2} = 1 + 1.618z^{-1} + z^{-2}$$

z⁻² needed for causality

We usually want filters with real coefficients

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If we want to block sinusoid with $\hat{\omega} = \pm 0.8\pi$

$$H(z_k) = 0 \quad \text{for } z_k = e^{\pm j0.8\pi}$$

$$\Rightarrow H(z) = z^{-2} (z - e^{j0.8\pi}) (z - e^{-j0.8\pi})$$

$$= z^{-2} (z^2 - z(e^{j0.8\pi} + e^{-j0.8\pi}) + 1)$$

$$= 1 - 2(\cos 0.8\pi) z^{-1} + z^{-2} = 1 + 1.618 z^{-1} + z^{-2}$$

z⁻² needed for causality

$$h[0] = 1$$
, $h[1] = 1.618$, $h[2] = 1$

Block Multiple Frequencies

Want to totally block: $\hat{\omega}_1, \hat{\omega}_2, \dots, \hat{\omega}_m$

H(z) must have zeros at: $z = e^{\pm j\hat{\omega}_1}, e^{\pm j\hat{\omega}_2}, \cdots, e^{\pm j\hat{\omega}_m}$

To block $\hat{\omega} = 0$ or π must have zero at z = 1 or -1

So, the general form becomes:

$$H(z) = (1 - z^{-1})(1 + z^{-1}) \prod_{n=1}^{m} (1 - e^{j\hat{\omega}_n} z^{-1})(1 - e^{-j\hat{\omega}_n} z^{-1})$$
to block DC to block f_s/2

Block Multiple Frequencies

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$$H(z)$$
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On the other hand: Not much control over other frequencies

$$H(z) = \sum_{k=0}^{L-1} z^{-k}$$

$$H(z) = \sum_{k=0}^{L-1} z^{-k} = \frac{1 - z^{-L}}{1 - z^{-1}} = \frac{z^{L} - 1}{z^{L-1}(z - 1)}$$

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$$z = e^{j(2\pi/L)k}$$
 for $k = 1, 2, ... L - 1$

ZEROS on UNIT CIRCLE

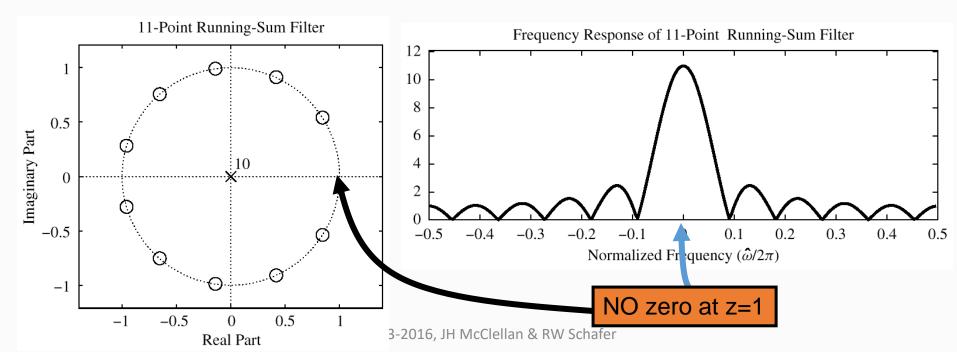
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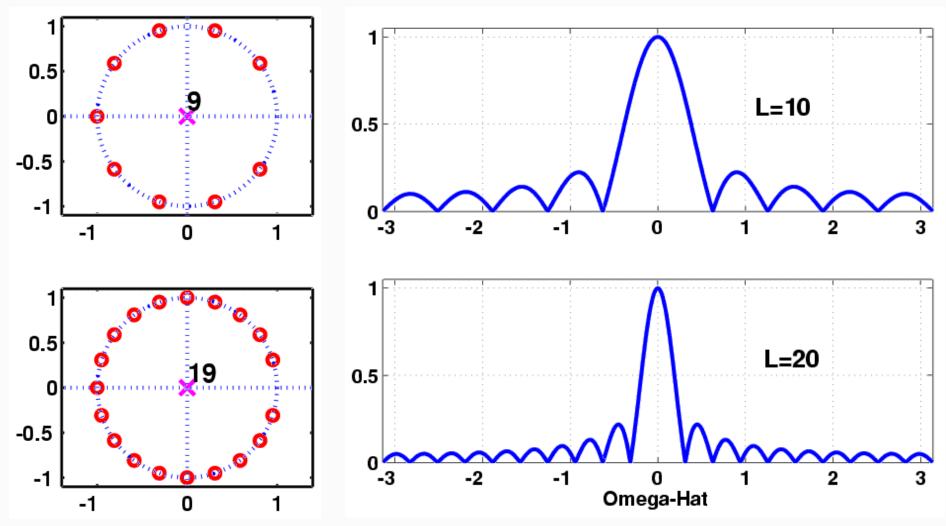
$$z = e^{j(2\pi/L)k} \quad \text{for } k = 1, 2, \dots L - 1$$
ZEROS on UNIT CIRCLE

$$H(z) = \sum_{k=0}^{10} z^{-k}$$

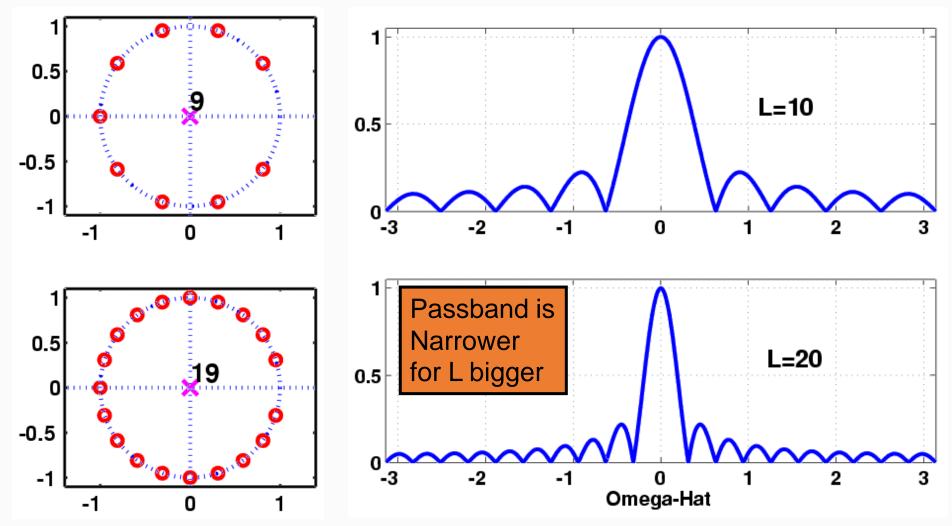
$$H(z) = (1 - e^{j2\pi/11}z^{-1})(1 - e^{j4\pi/11}z^{-1}) \cdots (1 - e^{j20\pi/11}z^{-1})$$



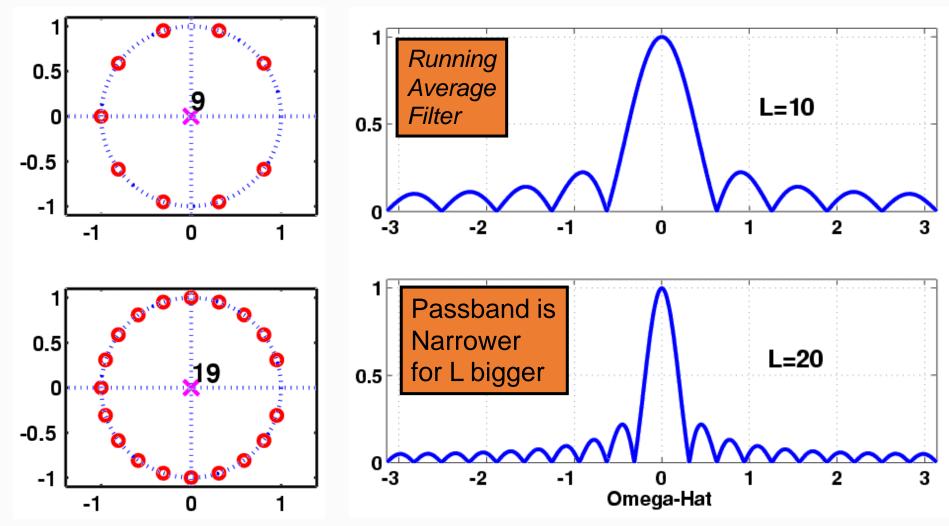
FILTER DESIGN: CHANGE L



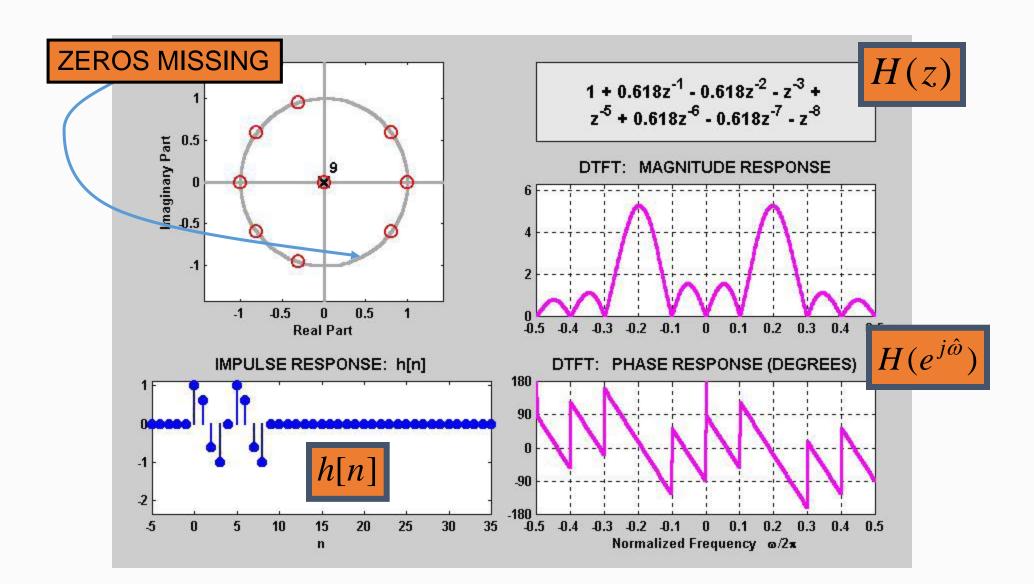
FILTER DESIGN: CHANGE L



FILTER DESIGN: CHANGE L



3 DOMAINS MOVIE: FIR BPF



Check Website & MATLAB Code



https://dspfirst.gatech.edu/chapters/07ztrans/demos/3 domain/index.html

```
%% load piano sounds
load labtest.mat;
sound(xx,fs);
figure (1); spectrogram (xx);
%% If I want to pass w = 0.2pi
load filter2.mat;
yy = filter( z values, p values, xx);
[h,w] = freqz( z values, p values, 'whole',120);
plot((w)/pi,abs(h));
sound(yy,fs);
figure (2); spectrogram (yy);
```