

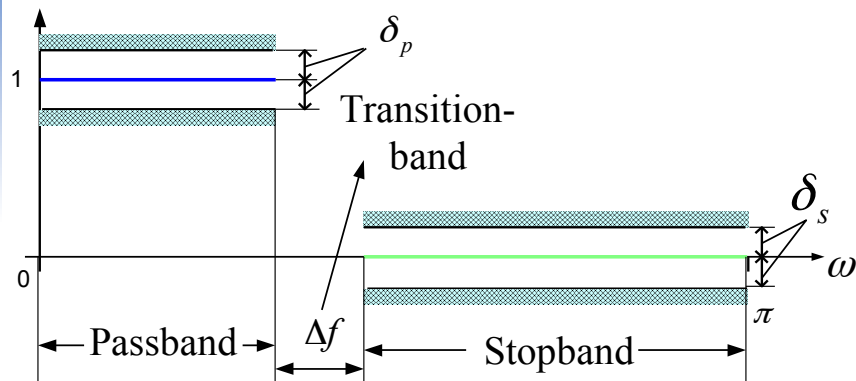
Chapter 5

Digital Filter

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Basics of Digital Filter

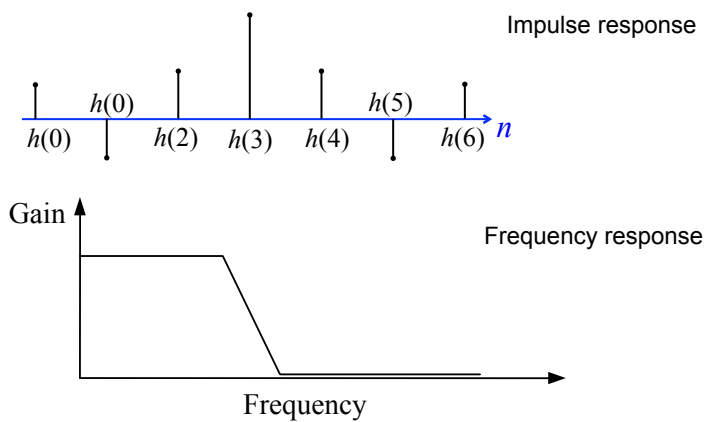
Filter Specifications



Finite Impulse Response (FIR) Filters

- Example of an FIR filter

$$y(n) = h(0)x(n) + h(1)x(n-1) + \dots + h(6)x(n-6)$$



Representation of an FIR filter

- By convolution sum

$$y(n) = h(0)x(n) + h(1)x(n-1) + \dots + h(N-1)x(n-N+1)$$

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

- By z-transform transfer function

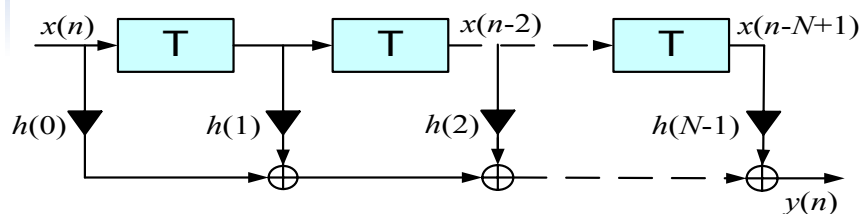
$$H(z) = \sum_{m=0}^{N-1} h(m) z^{-m}$$

$$H(e^{j\omega}) = \sum_{m=0}^{N-1} h(m) e^{-j\omega m}, \quad \omega = 2\pi fT$$

Implementation of FIR Filters

- Three main components:

- Adder – \oplus
- Multiplier – \blacktriangleright
- Delay – \boxed{T}



$h(n), n=0, \dots, N-1$, are coefficients.

Demonstrations of FIR Filters

- Let us consider a low pass FIR filter,

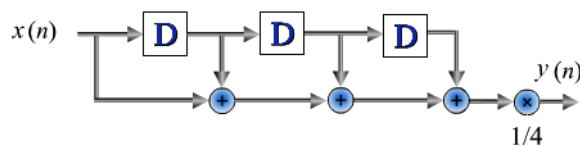
$$y(n) = \frac{1}{4} [x(n) + x(n-1) + x(n-2) + x(n-3)] \quad (1)$$

Its z-transform transfer function is:

$$H(z) = \frac{Y(z)}{X(z)} = \frac{1}{4} [1 + z^{-1} + z^{-2} + z^{-3}] \quad (2)$$

How Does an FIR Filter Works?

$$y(n] = \frac{1}{4} [x(n) + x(n-1) + x(n-2) + x(n-3)] \quad (1)$$



Click to begin demo  



Frequency Response

- Consider a complex exponential input sequence

$$x(n) = e^{j\omega n} \quad -\infty < n < \infty$$

- If the impulse response of the system is $h(n)$, the output is :

$H(e^{j\omega})$ is called
frequency
response

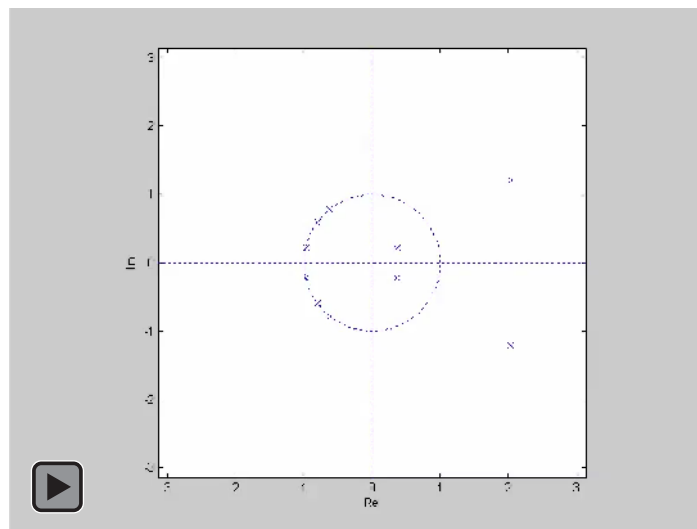
$$y(n) = \sum_{m=-\infty}^{\infty} h(m) e^{j\omega(n-m)} = e^{j\omega n} \sum_{m=-\infty}^{\infty} h(m) e^{-j\omega m}$$

$$= H(e^{j\omega}) x(n)$$

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

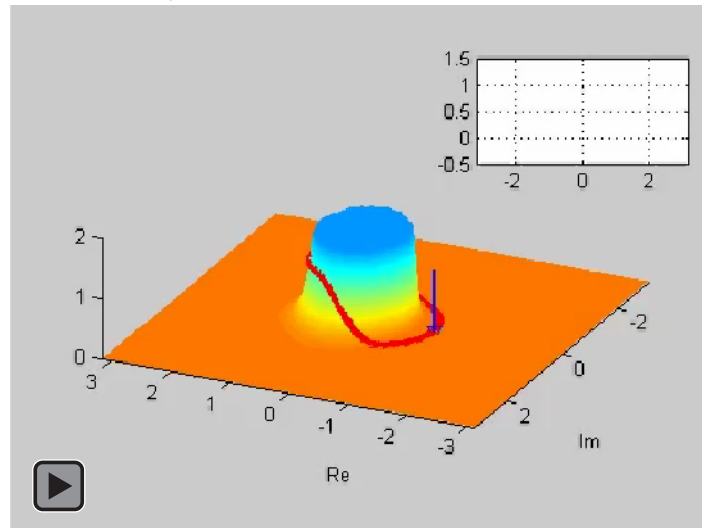
Demonstration 1

z-plane Representation of an FIR Filter



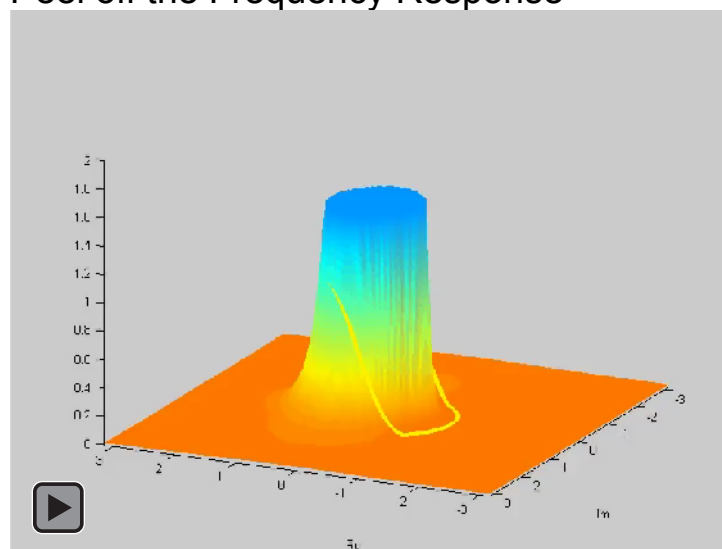
Demonstration 2

Frequency Response in a z-plane



Demonstration 3

Peel off the Frequency Response



Compute Frequency Response

- Magnitude and phase response

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

Magnitude
response

Phase
response

- Compute frequency response using Matlab

`[H,w]=freqz(b,a,N);`

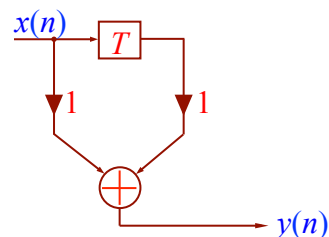
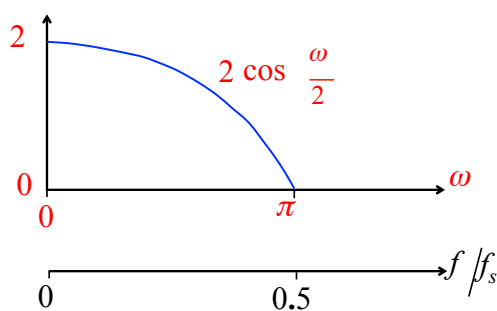
-- returns the N-point frequency vector w in radians and the N-point complex frequency response vector H of the B(z)/A(z).

$$H(z) = \frac{B(z)}{A(z)} = \frac{\sum_{k=0}^q b(k)z^{-k}}{\sum_{k=0}^p a(k)z^{-k}}$$

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

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

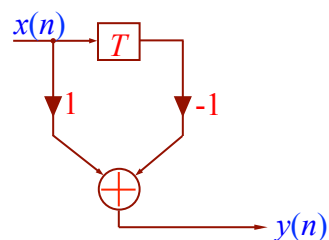
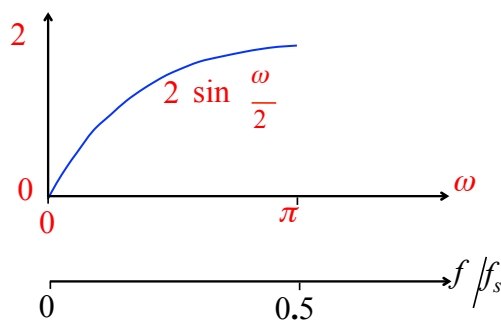
$$= 2 e^{-j\frac{\omega}{2}} \cos \frac{\omega}{2}$$



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

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

$$= 2 e^{j(\frac{\pi}{2} - \frac{\omega}{2})} \sin \frac{\omega}{2}$$



Properties of FIR Filter

1. $|H(e^{j\omega})| = |H(e^{-j\omega})|$
2. $\angle H(e^{j\omega}) = -\angle H(e^{-j\omega})$

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

$$= \left\{ \sum_{m=0}^{N-1} h(m) e^{-j\omega m} \right\}^*, \quad h(m) \text{ real}$$

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

Properties of FIR Filter

3. $H(e^{j\omega}) = H(e^{j(\omega+2\pi m)})$

Proof :
$$H(e^{j(\omega+2\pi m)}) = \sum_{n=0}^{N-1} h(n) e^{-j(\omega+2\pi m)n}$$
$$= \sum_{n=0}^{N-1} h(n) e^{-j\omega n} = H(e^{j\omega})$$

For $h(n)$ real, knowledge of $H(e^{j\omega})$ between $\omega = 0$ and $\omega = \pi \Rightarrow$ knowledge of $H(e^{j\omega})$ for any ω .

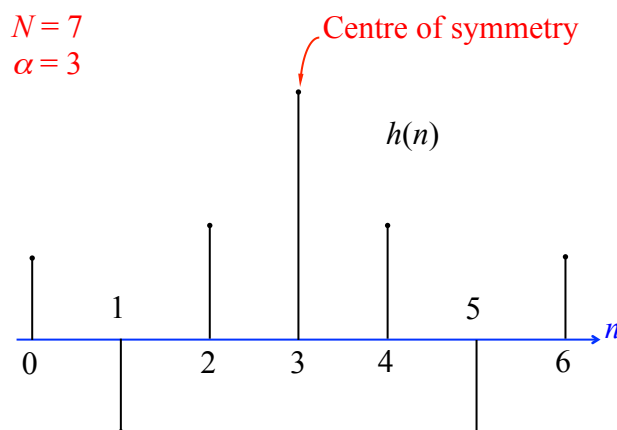
Linear Phase FIR Filter

- An FIR filter may be designed to have linear phase characteristics.
- The phase response of a linear phase FIR filter is either $-\alpha\omega$ or $\beta-\alpha\omega$ where $\alpha = (N-1)/2$, ω is the frequency, $\beta = \pm 0.5\pi$, and N is the filter length.
- Its frequency response is given by $e^{-j\frac{N-1}{2}\omega} R(\omega)$ or $e^{j\frac{\pi}{2} - j\frac{N-1}{2}\omega} R(\omega)$, where $R(\omega)$ is a real function.

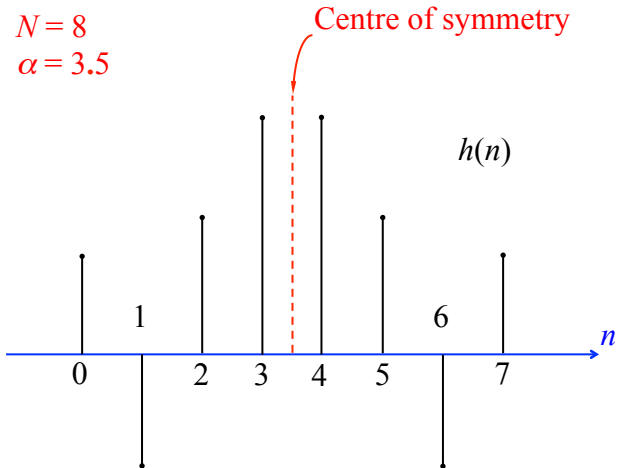
Linear Phase FIR Filter

- Its impulse response is either symmetrical or anti-symmetrical.
- If its impulse response is symmetrical, its phase response is $-\alpha\omega$.
- If its impulse response is anti-symmetrical, its phase response is $\beta - \alpha\omega$.

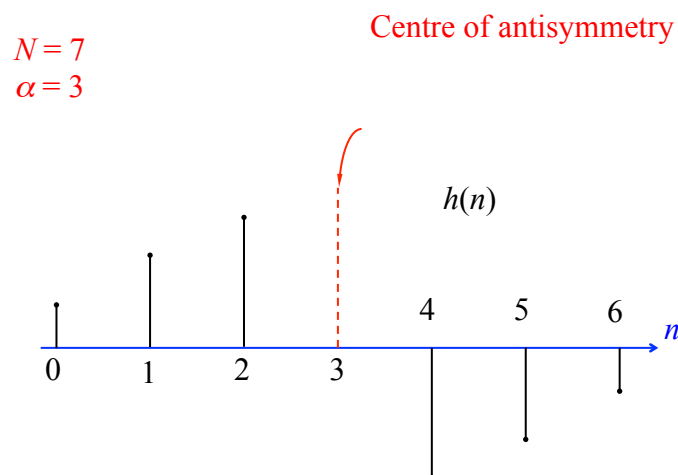
Symmetrical Impulse Response, N odd



Symmetrical Impulse Response, N even



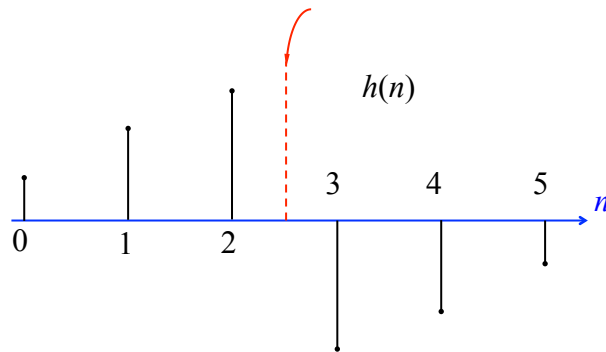
Anti-symmetrical Impulse Response, N odd



Anti-symmetrical Impulse Response, N even

$N = 6$
 $\alpha = 2.5$

Centre of antisymmetry



Frequency Response of Linear Phase FIR Filter

- 4 types, depending on whether N is odd or even and whether the impulse response is symmetrical or anti-symmetrical.

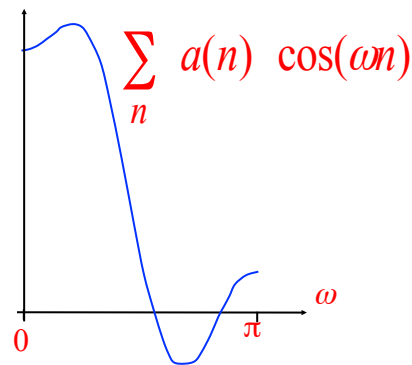
Type 1: Symmetrical Impulse Response, N odd.

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

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

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

$$n = 1, 2, \dots, \frac{N-1}{2}$$



Proof:

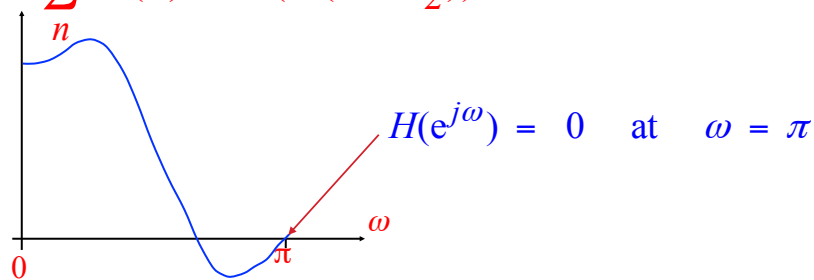
$$\begin{aligned} H(e^{j\omega}) &= \sum_{n=0}^{\frac{N-3}{2}} h(n) e^{-j\omega n} + h\left(\frac{N-1}{2}\right) e^{-j\omega \frac{N-1}{2}} + \sum_{n=\frac{N+1}{2}}^{N-1} h(n) e^{-j\omega n} \\ &= e^{-j\omega \frac{N-1}{2}} \left[\sum_{n=0}^{\frac{N-3}{2}} h(n) \left\{ e^{j\omega \left(\frac{N-1}{2} - n\right)} + e^{-j\omega \left(\frac{N-1}{2} - n\right)} \right\} + h\left(\frac{N-1}{2}\right) \right] \\ &= e^{-j\omega \frac{N-1}{2}} \left\{ \sum_{n=0}^{\frac{N-3}{2}} 2h(n) \cos \left[\omega \left(\frac{N-1}{2} - n\right) \right] + h\left(\frac{N-1}{2}\right) \right\} \\ &= e^{-j\omega \frac{N-1}{2}} \left\{ \sum_{m=1}^{\frac{N-1}{2}} 2h\left(\frac{N-1}{2} - m\right) \cos \omega m + h\left(\frac{N-1}{2}\right) \right\} \end{aligned}$$

Type 2 : Symmetrical Impulse Response, N even

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

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

$$\sum_n b(n) \cos\left(\omega\left(n - \frac{1}{2}\right)\right)$$

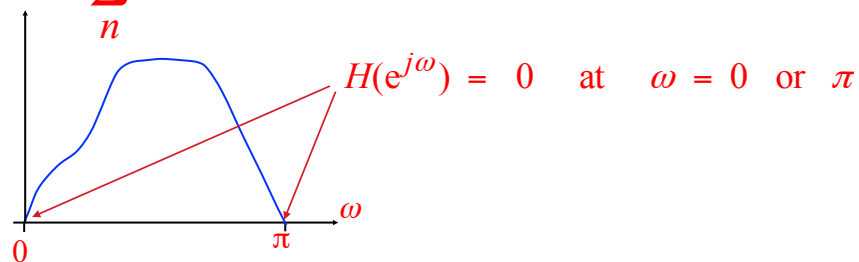


Type 3: Anti-symmetrical Impulse Response, N odd

$$H(e^{j\omega}) = e^{-j\omega \frac{N-1}{2}} e^{j\frac{\pi}{2}} \sum_{n=0}^{\frac{N-1}{2}} c(n) \sin(\omega n), \quad h\left(\frac{N-1}{2}\right) = 0$$

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

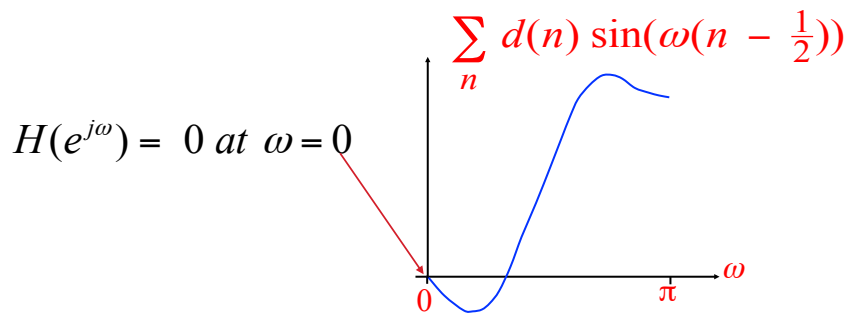
$$\sum_n c(n) \sin(\omega n)$$



Type 4: Anti-symmetrical Impulse Response, N even

$$H(e^{j\omega}) = e^{-j\frac{N-1}{2}\omega} e^{j\frac{\pi}{2}} \sum_{n=1}^{\frac{N}{2}} d(n) \sin\left(\omega\left(n - \frac{1}{2}\right)\right)$$

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



FIR filter length estimation

$$L = \frac{-20 \log(\sqrt{\delta_p \delta_s}) - 13}{14.6 \Delta f} + 1$$

$\delta_p < 1$, Passband ripple,

$\delta_s < 1$, Stopband ripple/attenuation

Δf = Normalized transition-width

= |stopband edge - passband edge|

Filter length and complexity

- FIR filter transfer function:

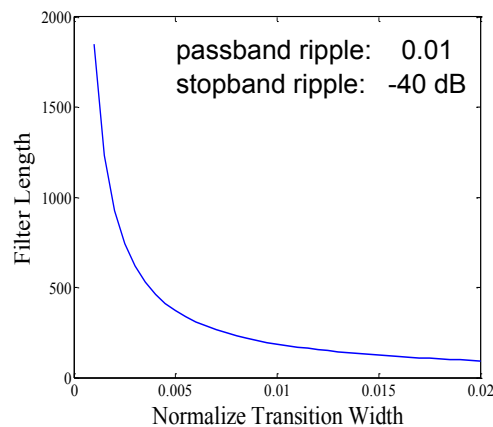
$$H(z) = a_0 + a_1 z^{-1} + a_2 z^{-2} + \dots + a_N z^{-N}$$

- Filter length=the order of transfer function +1.
- Complexity=No. of taps (coefficients) for a filter.
- For a symmetric filter, the filter complexity is about the half of the filter length.

Complexity of a FIR Filter

$$L = \frac{-20 \log(\sqrt{\delta_p \delta_s}) - 13}{14.6 \Delta f} + 1$$

where δ_p and δ_s are passband and stopband ripple; Δf is the transition width.



FIR Filters

- Advantages :
 - Exact linear-phase characteristic.
 - Intrinsically stable implementation.
- Disadvantages :
 - Require a high-order transfer function compared with infinite-duration impulse response filters.

FIR Filter Design

- Windowing
- Frequency sampling
- Weighted Chebyshev approximation
- Demos are available in e-Learning Hub
<http://elearninghub.eng.nus.edu.sg>
under “simulation” → “Virtual simulation 5”

Parks-McClellan Optimal Equiripple FIR Filter Design Using Matlab

- Matlab functions for design FIR filter: “firpmord” and “firpm”.
- How to use the functions:
 - `[N,Fi,Ai,W]=firpmord(F,A,Dev,Fs);`
 - `B=firpm(N,Fi,Ai,W)` returns the coefficients of the resulting FIR filter which has the best approximation to the desired frequency response described by F, A, and Dev, where
 - F is a vector of filter bandedges in Hz.
 - A is a real vector indicate the desired amplitude on the bands defined by F.
 - Dev is a vector of maximum deviations or ripples allowable for each band. Dev must have the same length as A.
 - Fs is the sampling frequency.

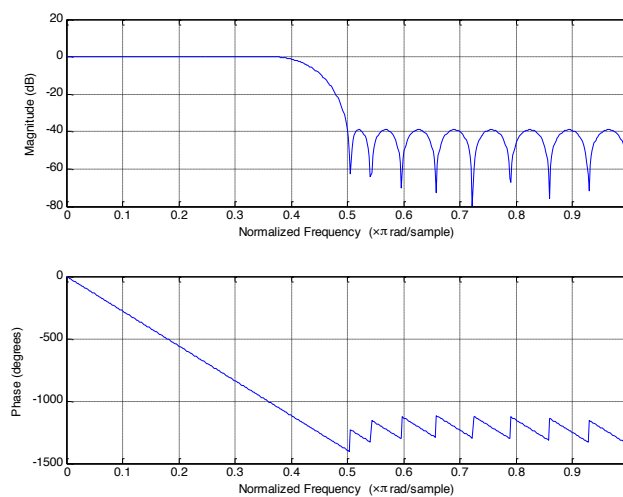
Example: a lowpass filter with $f_{\text{pass}}=1500\text{Hz}$, $f_{\text{stop}}=2000\text{Hz}$, $f_{\text{sample}}=8000\text{Hz}$, $r_p=r_s=0.01$

- `F=[1500, 2000];A=[1,0]; Dev=[0.01,0.01]`
- Using Matlab command “firpmord” to estimate the filter length.
`[N,Fi,Ai,W]=firpmord(F,A,Dev,8000);`
- Find the coefficients:
`B=firpm(N,Fi,Ai,W);`
- Plot frequency response : `freqz(B,1);`
- Need help: type “help firpm” in Matlab.

Coefficients

$h(0) = 0.0029 = h(31)$
 $h(1) = 0.0094 = h(30)$
 $h(2) = -0.0037 = h(29)$
 $h(3) = -0.0109 = h(28)$
 $h(4) = -0.0014 = h(27)$
 $h(5) = 0.0167 = h(26)$
 $h(6) = 0.0100 = h(25)$
 $h(7) = -0.0204 = h(24)$
 $h(8) = -0.0249 = h(23)$
 $h(9) = 0.0190 = h(22)$
 $h(10) = 0.0479 = h(21)$
 $h(11) = -0.0064 = h(20)$
 $h(12) = -0.0855 = h(19)$
 $h(13) = -0.0358 = h(18)$
 $h(14) = 0.1853 = h(17)$
 $h(15) = 0.4033 = h(16)$

Frequency Response



References

1. Digital Signal Processing: A Computer-Based Approach, by Sanjit K. Mitra, McGraw Hill.
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3. DSP First: A Multimedia Approach, by J.H. McClellan, R.W. Schafer, and M.A. Yoder, Prentice Hall.
4. Digital Signal Processing, By A.V. Oppenheim, R.W. Schafer, Prentice-Hall.