

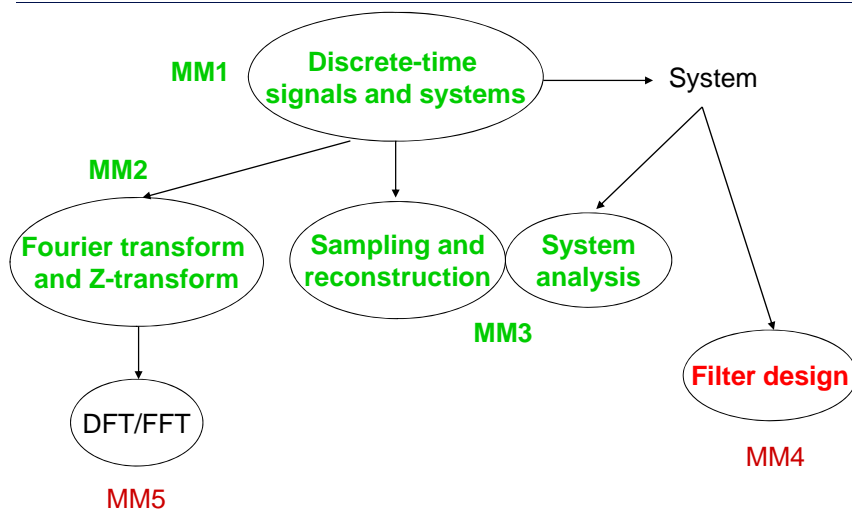
Digital Signal Processing, Fall 2009

Lecture 4: Filter Design

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Course at a glance



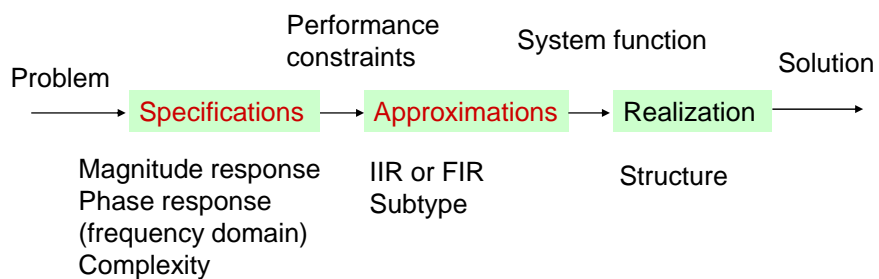
Part I: Filter design

- Filter design
- IIR filter design
- FIR filter design

Filter design process

Filter, in broader sense, covers any system.

Three design steps

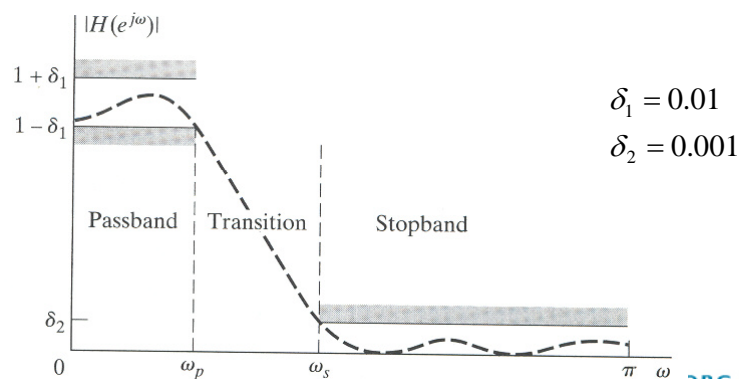


Specifications – an example

- Specifications for a discrete-time lowpass filter

$$1 - 0.01 \leq |H(e^{j\omega})| \leq 1 + 0.01, \quad 0 \leq \omega \leq \omega_p$$

$$|H(e^{j\omega})| \leq 0.001, \quad \omega \geq \omega_s$$



Specifications of frequency response

- Typical lowpass filter specifications in terms of tolerable
 - Passband distortion, as **smallest** as possible
 - Stopband attenuation, as **greatest** as possible
 - Width of transition band: as **narrowest** as possible
- Improving one often worsens others → a tradeoff
- Increasing filter order improves all

DT filter for CT signals

- DT filter for the processing of CT signals
 - Bandlimited input signal
 - High enough sampling frequency
- Then, specifications (often given in frequency domain) conversion is straightforward

$$H_{\text{eff}}(j\Omega) = \begin{cases} H(e^{j\Omega T}), & |\Omega| < \pi/T \\ 0, & |\Omega| > \pi/T \end{cases}$$

Signal is band-limited;
T is small enough.

$$H(e^{j\omega}) = H_{\text{eff}}\left(j\frac{\omega}{T}\right), \quad |\omega| < \pi \quad \omega = \Omega T$$

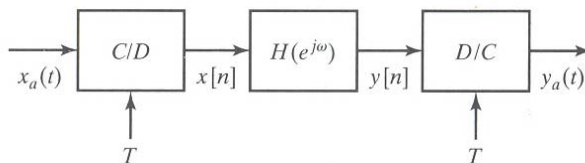


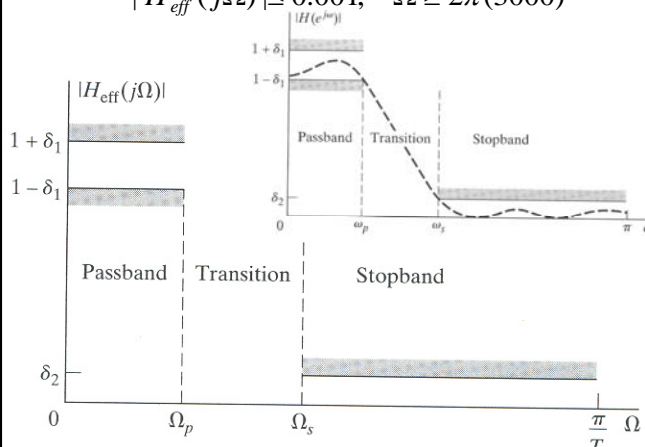
Figure 7.1 Basic system for discrete-time filtering of continuous-time signals.

Specifications – an example

- Specifications for a CT lowpass filter

$$1 - 0.01 \leq |H_{\text{eff}}(j\Omega)| \leq 1 + 0.01, \quad 0 \leq \Omega \leq 2\pi(2000)$$

$$|H_{\text{eff}}(j\Omega)| \leq 0.001, \quad \Omega \geq 2\pi(3000)$$



$$\omega = \Omega T$$

$$\delta_1 = 0.01$$

$$\delta_2 = 0.001$$

$$\Omega_p = 2\pi(2000)$$

$$\Omega_s = 2\pi(3000)$$

Design a filter

- Design goal: find system function to make frequency response meet the specifications (tolerances)
- Infinite impulse response filter
 - Poles inside unit circle due to causality and stability
 - Rational function approximation
- Finite impulse response filter
 - Linear phase is often required
 - Polynomial approximation

E.g. IIR filter design

- For rational system function

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

find the system coefficients such that the corresponding frequency response

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

provides a good **approximation** to a desired response

$$H(e^{j\omega}) \approx H_{desired}(e^{j\omega}) \longrightarrow H(z)$$

- Rational system function
- Stable
- causal

FIR and IIR

IIR

- Rational system function
- Poles + zeros
- Stable/unstable
- Hard to control phase
- Low order (4-20)
- Designed on the basis of analog filter

FIR

- Polynomial system function
- Zeros
- Stable
- Easy to get linear phase
- High order (20-2000)
- Unrelated to analog filter

FIR or IIR

- Whether FIR or IIR often depends on the phase requirements
- Design principle
 - If GLP is essential → FIR
 - If not → IIR preferable (can meet specifications with lower complexity)

Part II: IIR Filter design

- Filter design
- IIR filter design
 - Analog filter design
 - IIR filter design by impulse invariance
- FIR filter design

Design IIR filter based on analog filter

- The mapping is direct

$$H_{eff}(j\Omega) = \begin{cases} H(e^{j\Omega T}), & |\Omega| < \pi/T \\ 0, & |\Omega| > \pi/T \end{cases}$$

Signal is band-limited;
 T is small enough.

$$H(e^{j\omega}) = H_{eff}(j\frac{\omega}{T}), \quad |\omega| < \pi$$

- Advanced analog filter design techniques
- Designing DT filter by transforming prototype CT filter:
- Transform (map) DT specifications to analog
 - Design analog filter
 - Inverse-transform analog filter to DT

Transformation method

- Transform (map) DT specifications to analog

$$\omega = \Omega T$$

- Design analog filter

$$H_c(s) \text{ or } h_c(t)$$

$$s = \sigma + j\Omega$$

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

- Inverse-transform to DT

$$H(z) \text{ or } h[n]$$

$$H(j\Omega) = \int_{-\infty}^{\infty} h(t)e^{-j\Omega t} dt$$

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

- The imaginary axis of the s-plane
→ the unit circle of the z-plane
- Poles in the left half of the s-plane
→ poles inside the unit circle in the z-plane (stable)

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$

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

Part II-A: Analog Filter design

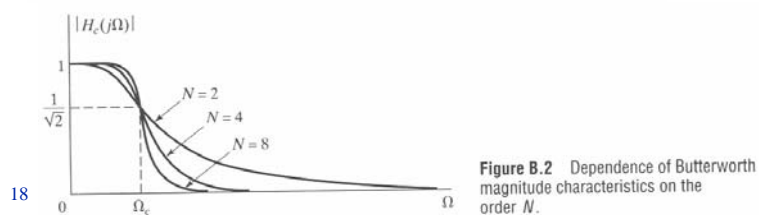
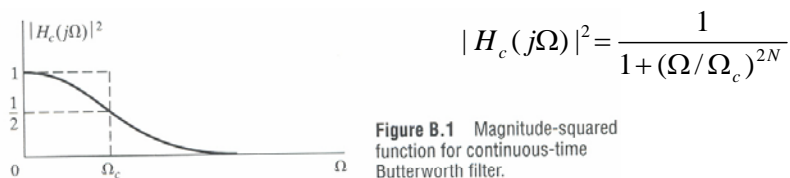
- Filter design
- IIR filter design
 - Analog filter design
 - IIR filter design by impulse invariance
- FIR filter design

Analog filter design

- Butterworth
- Chebyshev I
- Chebyshev II
- Ellipical

Butterworth lowpass filters

- The magnitude response
 - Maximally flat in the passband
 - Monotonic in both passband and stopband
- The squared magnitude response



Poles in s-plane

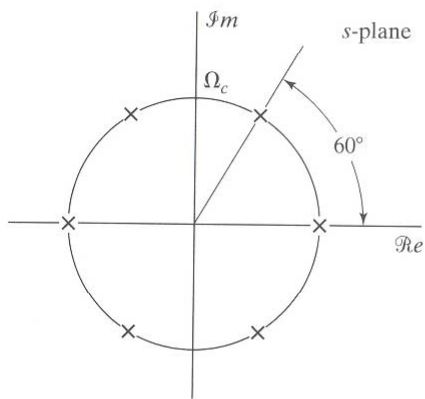


Figure B.3 s-plane pole locations for a third-order Butterworth filter

Part II-B: Design by impulse invariance

- Filter design
- IIR filter design
 - Analog filter design
 - IIR filter design by impulse invariance
- FIR filter design

Filter design by impulse invariance

- Impulse invariance: a method for obtaining a DT system whose $H(e^{j\omega})$ is determined by the $H_c(j\Omega)$ of a CT system.

$$h[n] = T_d h_c(nT_d)$$

T_d - 'design' sampling interval

- In DT filter design, the specifications are provided in the DT, so T_d has no role. T_d is included for discussion though. T_d also has nothing to do with C/D and D/C conversion in Fig. 7.1, i.e. T_d need not be the same as the sampling period T of the C/D and D/C conversion.

Relationship btw frequency responses

- Impulse response

$$h[n] = T_d h_c(nT_d)$$

- Frequency response

$$H(e^{j\omega}) = \sum_{k=-\infty}^{\infty} H_c(j\frac{\omega}{T_d} + j\frac{2\pi}{T_d}k)$$

sampling:

$$x[n] = x_c(nT)$$

$$X(e^{j\omega}) = \frac{1}{T} \sum_{k=-\infty}^{\infty} X_c(j\frac{\omega}{T} - j\frac{2\pi k}{T})$$

if the CT filter is bandlimited

$$H_c(j\Omega) = 0, \quad |\Omega| \geq \pi/T_d$$

then

$$H(e^{j\omega}) = H_c(j\frac{\omega}{T_d}), \quad |\omega| \leq \pi$$

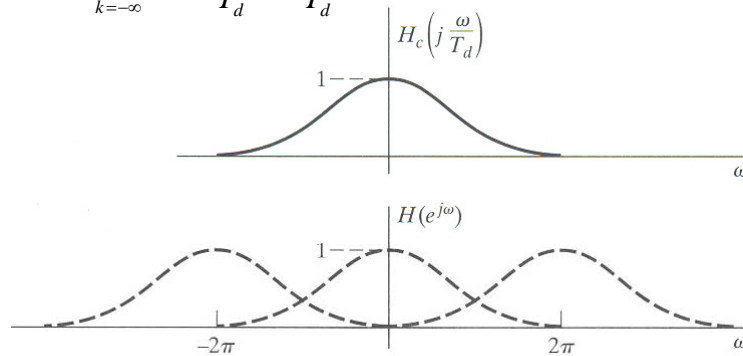
$$H(e^{j\omega}) = H_{eff}(j\frac{\omega}{T}), \quad |\omega| < \pi$$

This is also the way to get CT filter specifications from $H(e^{j\omega})$ by applying the relation $\Omega = \omega/T_d$

Aliasing in the impulse invariance design

$$h[n] = T_d h_c(nT_d)$$

$$H(e^{j\omega}) = \sum_{k=-\infty}^{\infty} H_c(j\frac{\omega}{T_d} + j\frac{2\pi}{T_d}k)$$



The continuous-time filter may be designed to exceed the specifications, particularly in the stopband.

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Impulse invariance with a Butterworth filter

- Specifications

$$0.89125 \leq |H(e^{j\omega})| \leq 1, \quad 0 \leq \omega \leq 0.2\pi$$

$$|H(e^{j\omega})| \leq 0.17783, \quad 0.3\pi \leq \omega \leq \pi$$

- Since the sampling interval T_d cancels in the impulse invariance procedure, we choose $T_d=1$, so $\omega = \Omega$

- Magnitude function for a CT Butterworth filter

$$0.89125 \leq |H_c(j\Omega)| \leq 1, \quad 0 \leq \Omega \leq 0.2\pi \quad H_{eff}(j\Omega) = \begin{cases} H(e^{j\Omega T}), & |\Omega| < \pi/T \\ 0, & |\Omega| > \pi/T \end{cases}$$

$$|H_c(j\Omega)| \leq 0.17783, \quad 0.3\pi \leq \Omega \leq \pi \quad H(e^{j\omega}) = H_{eff}(j\frac{\omega}{T}), \quad |\omega| < \pi$$

- Due to the monotonic function of Butterworth filter, we have

$$|H_c(j0.2\pi)| \geq 0.89125$$

$$|H_c(j0.3\pi)| \leq 0.17783$$

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Impulse invariance with a Butterworth filter

- Squared magnitude function of a Butterworth filter

$$(2) \quad |H_c(j\Omega)|^2 = \frac{1}{1 + (\Omega/\Omega_c)^{2N}} \quad \leftarrow (1) \quad \begin{array}{l} |H_c(j0.2\pi)| \geq 0.89125 \\ |H_c(j0.3\pi)| \leq 0.17783 \end{array}$$

$$(3) \quad 1 + \left(\frac{0.2\pi}{\Omega_c}\right)^{2N} = \left(\frac{1}{0.89125}\right)^2 \quad (5) \quad N = 6$$

$$1 + \left(\frac{0.3\pi}{\Omega_c}\right)^{2N} = \left(\frac{1}{0.17783}\right)^2 \quad (6) \quad \Omega_c = 0.7032$$

$$(4) \quad \begin{array}{l} N = 5.8858 \\ \Omega_c = 0.70474 \end{array}$$

$$H_c(s)H_c(-s) = \frac{1}{1 + (s/j\Omega_c)^{2N}} = \frac{1}{1 + (s/j0.7032)^{12}}$$

Impulse invariance with a Butterworth filter

- 12 poles for the squared magnitude function
- The system function has the three pole pairs in the left half of the s-plane

Pole pair 1: $-0.182 \pm j(0.679)$,
 Pole pair 2: $-0.497 \pm j(0.497)$,
 Pole pair 3: $-0.679 \pm j(0.182)$.

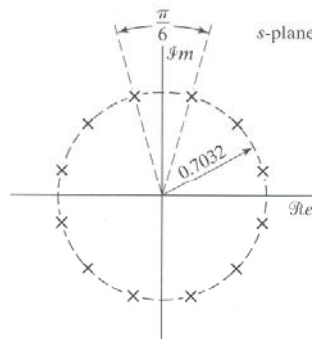


Figure 7.4 s-plane locations for poles of $H_c(s)H_c(-s)$ for sixth-order Butterworth filter in Example 7.2.

Impulse invariance with a Butterworth filter

To construct $H_c(s)$ from the magnitude-squared function $H_c(s)H_c(-s)$, we choose the poles on the left-half-plane part of the s-plane to obtain a stable and causal filter.

$$H_c(s) = \frac{0.12093}{(s^2 + 0.3640s + 0.4945)(s^2 + 0.9945s + 0.4945)(s^2 + 1.3585s + 0.4945)}$$

Express $H_c(s)$ as a partial fraction expansion, perform the transformation of Eq. (7.12):

$$H(z) = \frac{0.2871 - 0.4466z^{-1}}{(1 - 1.2971z^{-1} + 0.6949z^{-2})} + \frac{-2.1428 + 1.1455z^{-1}}{(1 - 1.0691z^{-1} + 0.3699z^{-2})} + \frac{1.8557 - 0.6303z^{-1}}{(1 - 0.9972z^{-1} + 0.2570z^{-2})}$$

Impulse invariance with a Butterworth filter

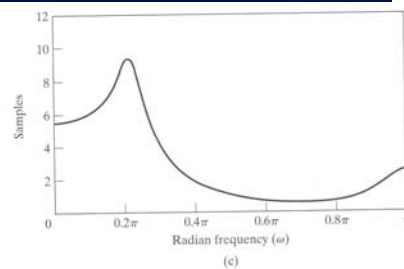
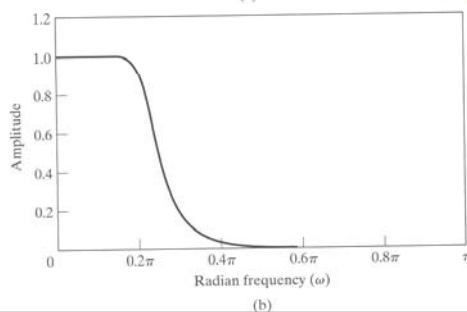
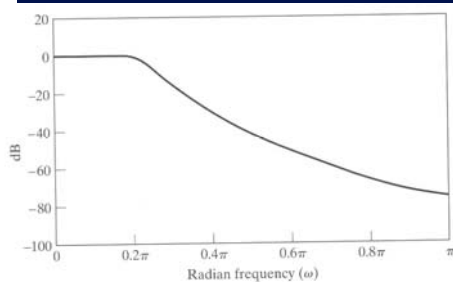


Figure 7.5 Frequency response of sixth-order Butterworth filter transformed by impulse invariance. (a) Log magnitude in dB. (b) Magnitude. (c) Group delay.

Part III: FIR filter design

- Filter design
- IIR filter design
- FIR filter design
 - Commonly used windows
 - Generalized linear-phase FIR filter
 - The Kaiser window filter design method

FIR filter design

- Design problem: the FIR system function

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

$$h[n] = \begin{cases} b_n, & 0 \leq n \leq M \\ 0, & \text{otherwise} \end{cases}$$

- Start from impulse response directly

$$H(z) = h[0] + h[1]z^{-1} + \dots + h[M]z^{-M}$$

Find

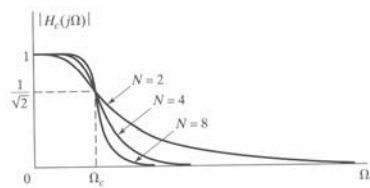
- the degree M and
 - the filter coefficients $h[k]$
- to approximate a desired frequency response

Lowpass filter – as an example

- Ideal lowpass filter

$$H_{lp}(e^{j\omega}) = \begin{cases} 1, & |\omega| < \omega_c \\ 0, & \omega_c < \omega \leq \pi \end{cases} \quad h[n] = \frac{\sin \omega_c n}{\pi n}, \quad -\infty < n < \infty$$

- IIR filter: based on transformations of CT IIR system into DT ones.



$$|H_c(j\Omega)|^2 = \frac{1}{1 + (\Omega/\Omega_c)^{2N}}$$

poles

Figure B.2 Dependence of Butterworth magnitude characteristics on the order N .

- FIR filter: how? $h[n]$ is non-causal, infinite!

Design by windowing

- Desired frequency responses are often piecewise-constant with discontinuities at the boundaries between bands, resulting in **non-causal** and **infinte** impulse response extending from $-\infty$ to ∞ , but

$$n \rightarrow \pm\infty, \quad h_d[n] \rightarrow 0$$

- So, the most straightforward method is to truncate the ideal response by windowing and do time-shifting:

$$g[n] = \begin{cases} h_d[n], & |n| \leq M \\ 0, & \text{otherwise} \end{cases}$$

$$h[n] = g[n - M]$$

Design by windowing

After Champagne & Labeau, DSP Class Notes 2002.

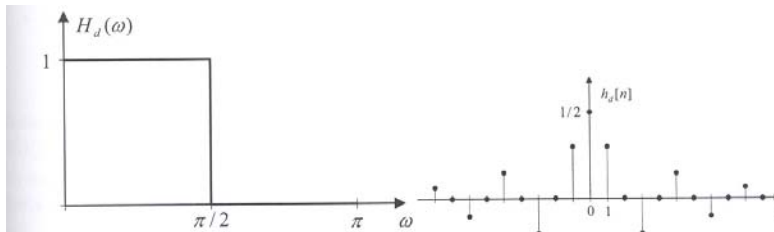


Figure 9.17: Desired (a) frequency response and (b) impulse response for example 9.7

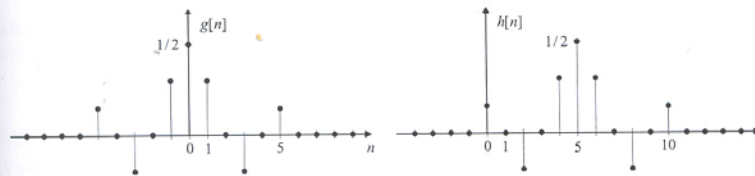


Figure 9.18: (a) Windowed impulse response $g[n]$ and (b) shifted windowed impulse response $h[n]$ for example 9.7

Design by rectangular window

- In general,

$$h[n] = h_d[n]w[n]$$

For simple truncation, the window is the rectangular window

$$w[n] = \begin{cases} 1, & 0 \leq n \leq M \\ 0, & \text{otherwise} \end{cases}$$

$$H(e^{j\omega}) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H_d(e^{j\theta}) H(e^{j(\omega-\theta)}) d\theta$$

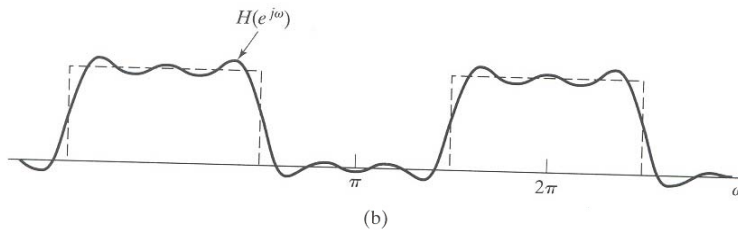
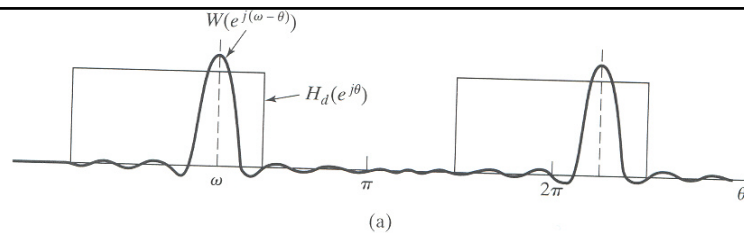


Figure 7.19 (a) Convolution process implied by truncation of the ideal impulse response. (b) Typical approximation resulting from windowing the ideal impulse response.

$w[n] = 1, -\infty < n < \infty$, then what? $W(e^{j\omega}) = \sum_{r=-\infty}^{\infty} 2\pi\delta(\omega + 2\pi r)$
 $W(e^{j\omega})$ should be narrow band

Requirements on the window

$$w[n] = 1, -\infty < n < \infty, \quad W(e^{j\omega}) = \sum_{r=-\infty}^{\infty} 2\pi\delta(\omega + 2\pi r)$$

$W(e^{j\omega})$ should be narrow band

■ Requirements

- $W(e^{j\omega})$ approximates an impulse to faithfully reproduce the desired frequency response
- $w[n]$ as short as possible in duration (the order of the filter) to minimize computation in the implementation of the filter

→ Conflicting

Take the rectangular window as an example.

Rectangular window

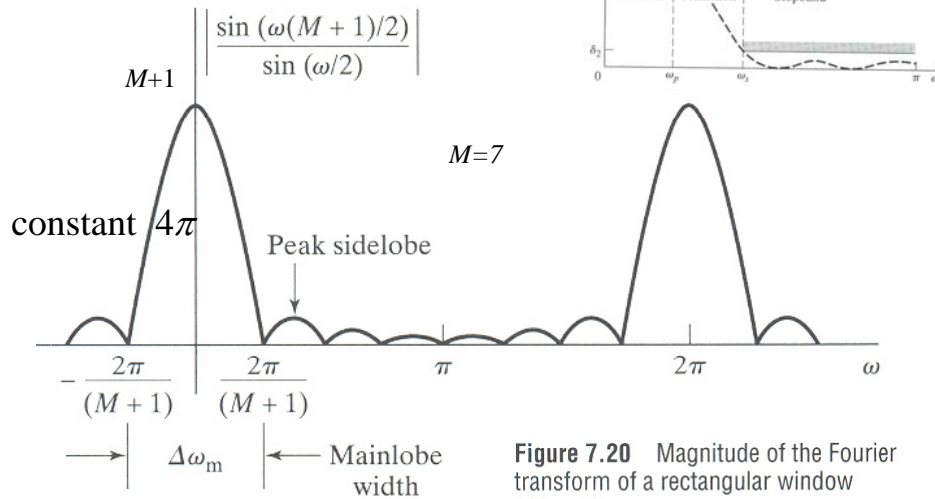


Figure 7.20 Magnitude of the Fourier transform of a rectangular window ($M = 7$).

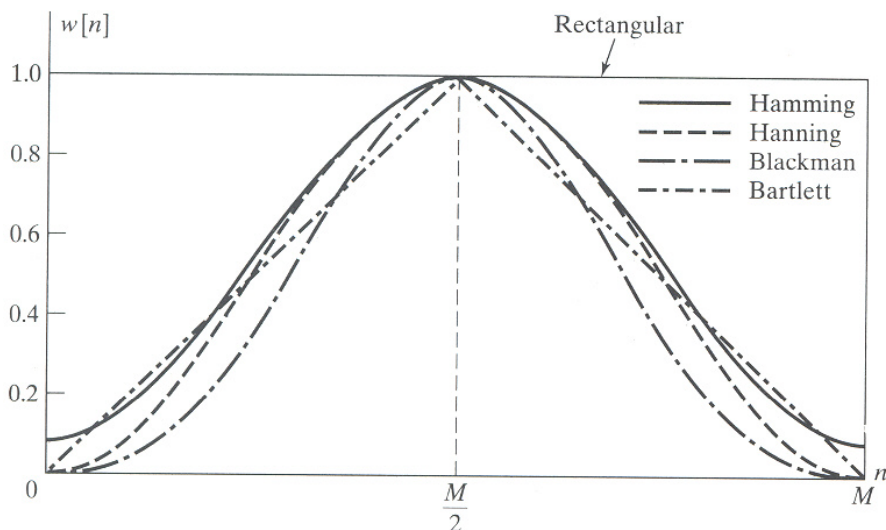
Part III-A: Commonly used windows

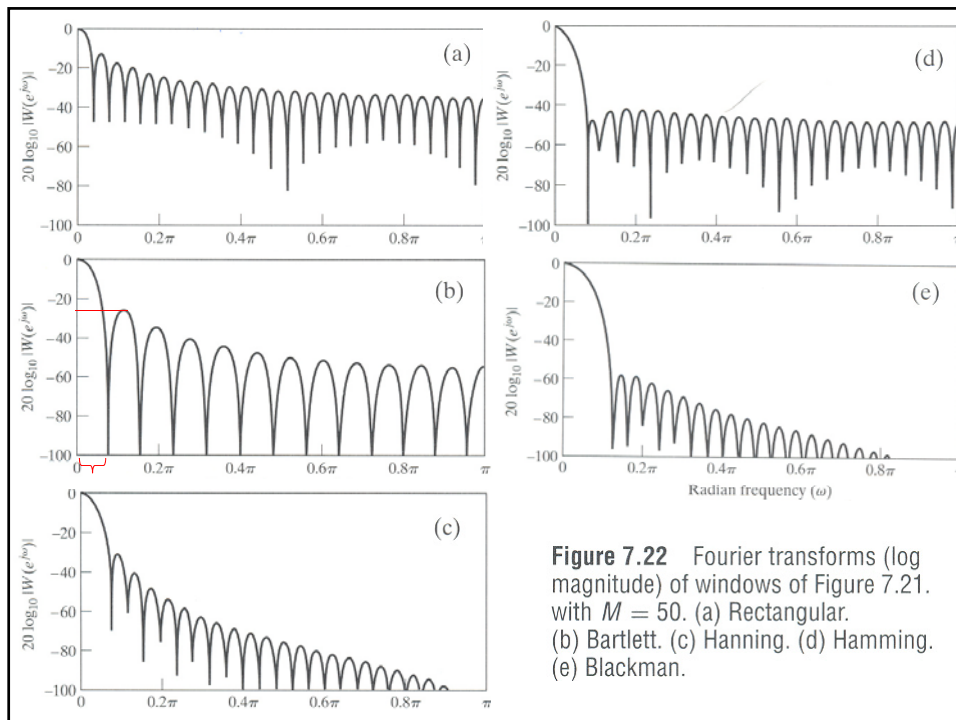
- Filter design
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Standard windows – time domain

- Rectangular $w[n] = \begin{cases} 1, & 0 \leq n \leq M \\ 0, & \text{otherwise} \end{cases}$
- Triangular $w[n] = \begin{cases} 2n/M, & 0 \leq n \leq M/2 \\ 2 - 2n/M, & M/2 \leq n \leq M \\ 0, & \text{otherwise} \end{cases}$
- Hanning $w[n] = \begin{cases} 0.5 - 0.5 \cos(2\pi n/M), & 0 \leq n \leq M \\ 0, & \text{otherwise} \end{cases}$
- Hamming $w[n] = \begin{cases} 0.54 - 0.46 \cos(2\pi n/M), & 0 \leq n \leq M \\ 0, & \text{otherwise} \end{cases}$
- Blackman $w[n] = \begin{cases} 0.42 - 0.5 \cos(2\pi n/M) + 0.08 \cos(4\pi n/M), & 0 \leq n \leq M \\ 0, & \text{otherwise} \end{cases}$

Standard windows – figure





Standard windows – comparison

Magnitude of side lobes vs width of main lobe

TABLE 7.1 COMPARISON OF COMMONLY USED WINDOWS

Type of Window	Peak Side-Lobe Amplitude (Relative)	Approximate Width of Main Lobe	Peak Approximation Error, $20 \log_{10} \delta$ (dB)	Equivalent Kaiser Window, β	Transition Width of Equivalent Kaiser Window
Rectangular	-13	$4\pi/(M+1)$	-21	0	$1.81\pi/M$
Bartlett	-25	$8\pi/M$	-25	1.33	$2.37\pi/M$
Hanning	-31	$8\pi/M$	-44	3.86	$5.01\pi/M$
Hamming	-41	$8\pi/M$	-53	4.86	$6.27\pi/M$
Blackman	-57	$12\pi/M$	-74	7.04	$9.19\pi/M$

↓
Independent of M!

Part III-B: Linear-phase FIR filter

- Filter design
- IIR filter design
 - Analog filter design
 - IIR filter design by impulse invariance
- FIR filter design
 - Commonly used windows
 - Generalized linear-phase FIR filter
 - The Kaiser window filter design method

Linear-phase FIR systems

- Generalized linear-phase system

$$H(e^{j\omega}) = A(e^{j\omega})e^{-j\omega\alpha + j\beta}$$

$A(e^{j\omega})$ is a real function of ω ,

α and β are real constants

- *Causal FIR systems* have generalized linear-phase if $h[n]$ satisfies the symmetry condition

$$h[M - n] = h[n], \quad n = 0, 1, \dots, M$$

or

$$h[M - n] = -h[n], \quad n = 0, 1, \dots, M$$

Generalized linear phase FIR filter

- Often aim at designing causal systems with a **generalized linear phase** (stability is not a problem)
 - If the impulse response of the desired filter is symmetric about $M/2$, $h_d[M-n] = h_d[n]$
 - Choose windows being symmetric about the point $M/2$

$$w[n] = \begin{cases} w[M-n], & 0 \leq n \leq M \\ 0, & \text{otherwise} \end{cases}$$

$$W(e^{j\omega}) = W_e(e^{j\omega})e^{-j\omega M/2}$$

$W_e(e^{j\omega})$ is a real, even function of ω

→ the resulting frequency response will have a generalized linear phase

$$H(e^{j\omega}) = A_e(e^{j\omega})e^{-j\omega M/2}$$

$A_e(e^{j\omega})$ is real and even

Linear-phase lowpass filter – an example

Desired frequency response

$$H_{lp}(e^{j\omega}) = \begin{cases} e^{-j\omega M/2}, & |\omega| < \omega_c \\ 0, & \omega_c < \omega \leq \pi \end{cases}$$

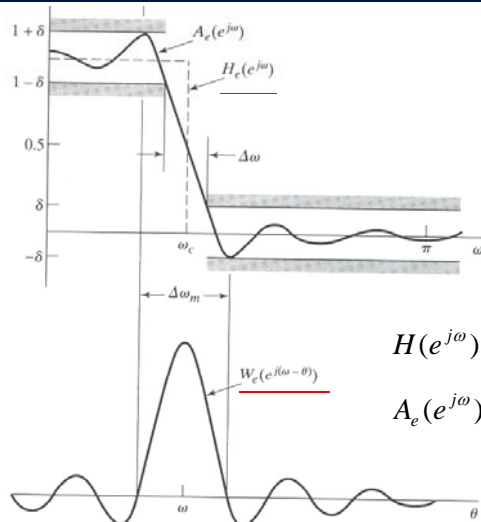
$$h_{lp}[n] = \frac{\sin[\omega_c(n - M/2)]}{\pi(n - M/2)}, \quad -\infty < n < \infty$$

SO $h_{lp}[M-n] = h_{lp}[n]$

apply a symmetric window → a linear-phase system

$$h[n] = h_{lp}[n]w[n] = \frac{\sin[\omega_c(n - M/2)]}{\pi(n - M/2)} w[n]$$

Window method approximations



$$H_d(e^{j\omega}) = H_e(e^{j\omega})e^{-j\omega M/2}$$

$H_e(e^{j\omega})$ is real and even

$$W(e^{j\omega}) = W_e(e^{j\omega})e^{-j\omega M/2}$$

$W_e(e^{j\omega})$ is real and even

$$H(e^{j\omega}) = A_e(e^{j\omega})e^{-j\omega M/2}$$

$$A_e(e^{j\omega}) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H_e(e^{j\theta}) W_e(e^{j(\omega-\theta)}) d\theta$$

Figure 7.23 Illustration of type of approximation obtained at a discontinuity of the ideal frequency response.

Key parameters

- To meet the requirement of FIR filter, choose
 - Shape of the window
 - Duration of the window
- Trial and error is not a satisfactory method to design filters → a simple formalization of the window method by Kaiser

Part III-C: Kaiser window filter design

- Filter design
- IIR filter design
 - Analog filter design
 - IIR filter design by impulse invariance
- FIR filter design
 - Commonly used windows
 - Generalized linear-phase FIR filter
 - The Kaiser window filter design method

The Kaiser window filter design method

- An easy way to find the trade-off between the main-lobe width and side-lobe area
- The Kaiser window

$$w[n] = \begin{cases} \frac{I_0[\beta(1 - [(n - \alpha) / \alpha]^2)^{1/2}]}{I_0(\beta)}, & 0 \leq n \leq M \\ 0, & \text{otherwise} \end{cases}$$

$$\alpha = M / 2$$

- $I_0(\cdot)$ is the zeroth-order modified Bessel function of the first kind. $\beta \geq 0$ is an adjustable design parameter.
- The length $(M+1)$ and the shape parameter β can be adjusted to trade side-lobe amplitude for main-lobe width (not possible for preceding windows!)

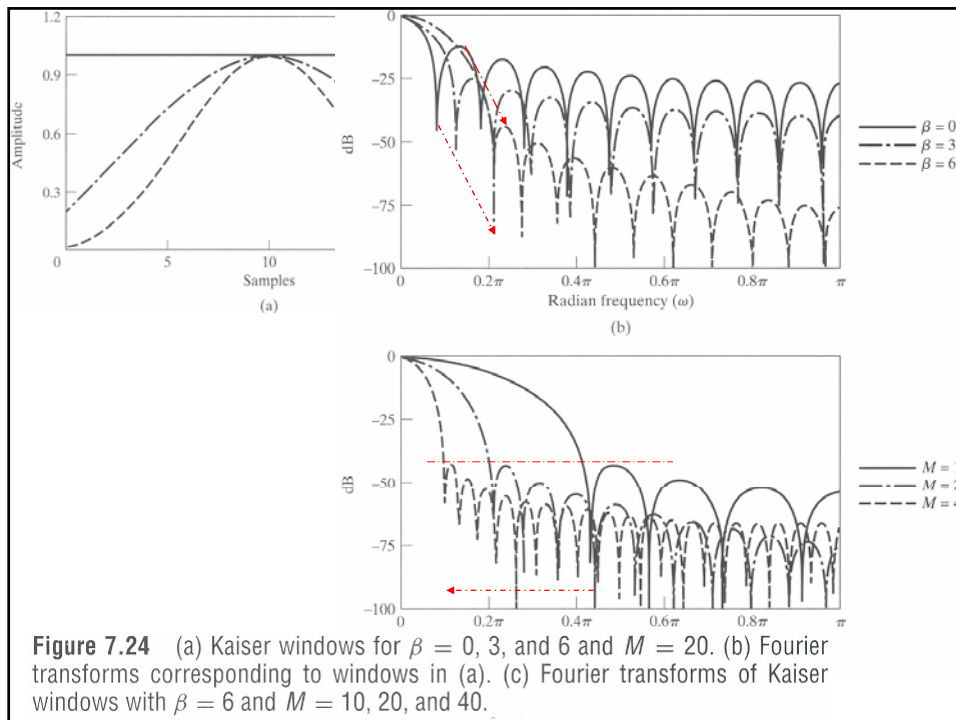


Figure 7.24 (a) Kaiser windows for $\beta = 0, 3,$ and 6 and $M = 20$. (b) Fourier transforms corresponding to windows in (a). (c) Fourier transforms of Kaiser windows with $\beta = 6$ and $M = 10, 20,$ and 40 .

Design FIR filter by the Kaiser window

Calculate M and β to meet the filter specification

- The peak approximation error δ is determined by β

Define $A = -20 \log_{10} \delta$ then (Peak error is fixed for other windows)

$$\beta = \begin{cases} 0.1102(A - 8.7), & A > 50 \\ 0.5842(A - 21)^{0.4} + 0.07886(A - 21), & 21 \leq A \leq 50 \\ 0.0, & A < 21 \quad (\text{Rectangular}) \end{cases}$$

- Passband cutoff frequency ω_p is determined by:

$$|H(e^{j\omega})| \geq 1 - \delta$$

Stopband cutoff frequency ω_s by: $|H(e^{j\omega})| \leq \delta$

Transition width $\Delta\omega = \omega_s - \omega_p$

M must satisfy

$$M = \frac{A - 8}{2.285 \Delta\omega}$$

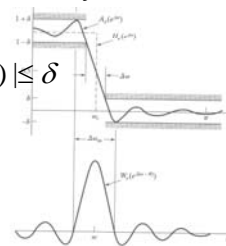


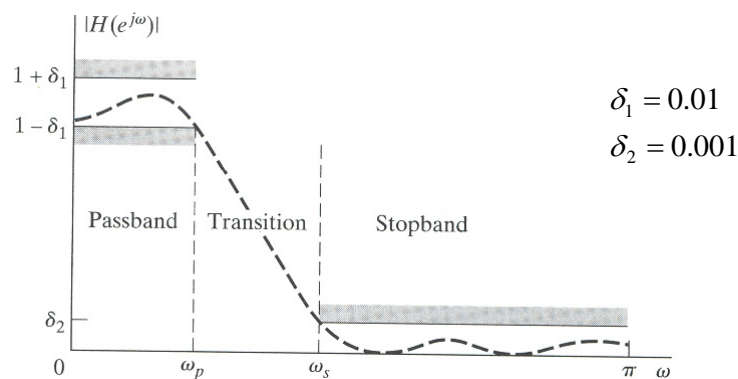
Figure 7.23 Illustration of type of approximation obtained at a discontinuity of the ideal frequency response.

A lowpass filter Specifications

- Specifications for a discrete-time lowpass filter

$$1 - 0.01 \leq |H(e^{j\omega})| \leq 1 + 0.01, \quad 0 \leq \omega \leq \omega_p = 0.4\pi$$

$$|H(e^{j\omega})| \leq 0.001, \quad \omega \geq \omega_s = 0.6\pi$$



Design the lowpass filter by Kaiser window

- Designing by window method indicating $\delta_1 = \delta_2$, we must set $\delta = 0.001$

- Transition width $\Delta\omega = \omega_s - \omega_p = 0.2\pi$

- $A = -20 \log_{10} \delta = 60$

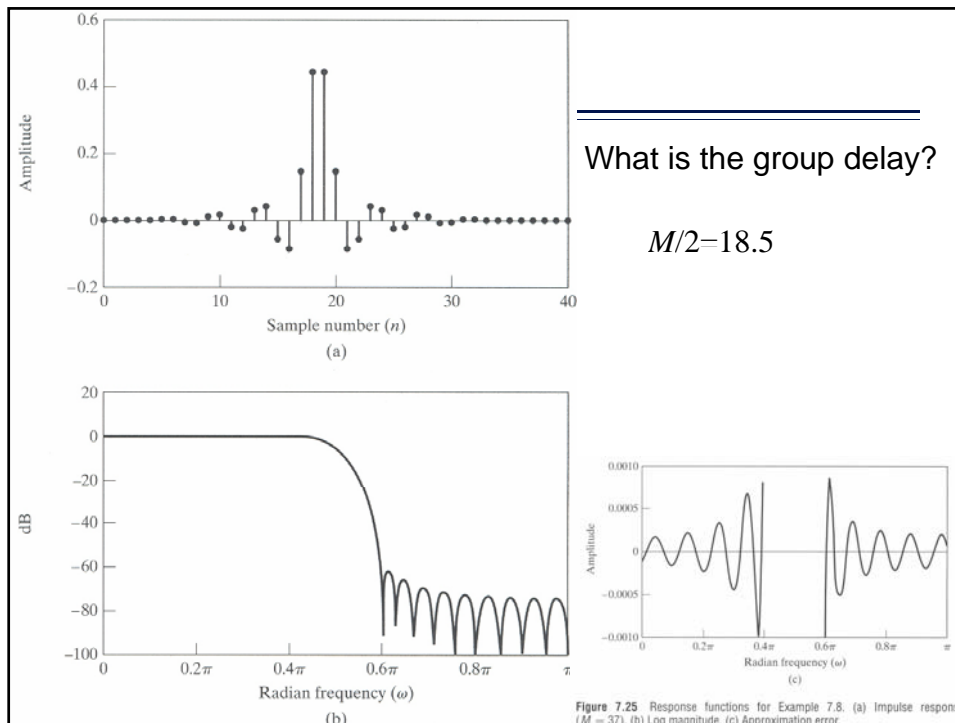
- The two parameters: $\beta = 5.653$, $M = 37$

- Cutoff frequency of the ideal lowpass filter

$$\omega_c = (\omega_s + \omega_p) / 2 = 0.5\pi$$

- Impulse response

$$h[n] = \begin{cases} \frac{\sin \omega_c (n - \alpha)}{\pi (n - \alpha)} \cdot \frac{I_0[\beta(1 - [(n - \alpha) / \alpha]^2)^{1/2}]}{I_0(\beta)}, & 0 \leq n \leq M \\ 0, & \text{otherwise} \end{cases}$$



Summary

- Filter design
 - IIR filter design
 - Analog filter design
 - IIR filter design by impulse invariance
 - FIR filter design
 - Commonly used windows
 - Generalized linear-phase FIR filter
 - The Kaiser window filter design method

Course at a glance

