

# DSP-CIS

Part-II: Filter Design and Implementation

## Chapter-4 : Filter Design

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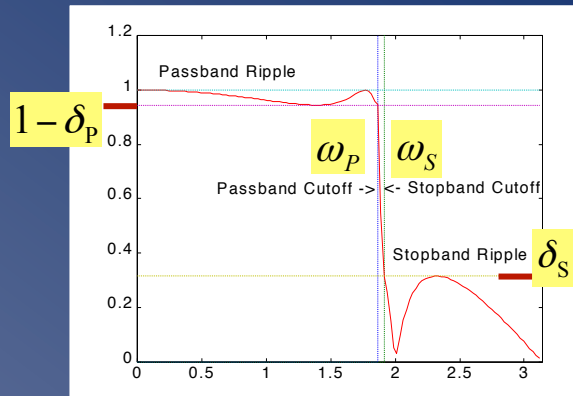
## Filter Design Process

- **Step-1 : Define filter specs**  
Pass-band, stop-band, optimization criterion,...
- **Step-2 : Derive optimal transfer function**  
FIR or IIR filter design **Chapter-4**
- **Step-3 : Filter realization** (block scheme/flow graph)  
Direct form realizations, lattice realizations, ... **Chapter-5**
- **Step-4 : Filter implementation** (software/hardware)  
Finite word-length issues, ... **Chapter-6**  
Question: implemented filter = designed filter ?  
'You can't always get what you want' -Jagger/Richards (?)

## Filter Design Process

- **Step-1: Filter Specification**

Example: Low-pass filter



## Chapter-4 : Filter Design

- **FIR filters**

- Linear-phase FIR filters
- FIR design by optimization  
Weighted least-squares design, Minimax design
- FIR design in practice  
'Windows', Equiripple design, ...  
Software (Matlab,...)

- **IIR filters**

- Poles and zeros
- IIR design by optimization  
Weighted least-squares design, Minimax design
- IIR design in practice  
Software (Matlab,...)



## FIR Filters

FIR filter = finite impulse response filter

$$H(z) = \frac{B(z)}{z^L} = b_0 + b_1 z^{-1} + \dots + b_L z^{-L}$$

- L poles at the origin  $z=0$  (hence guaranteed stability)
- L zeros (zeros of  $B(z)$ ), 'all zero' filters
- Corresponds to difference equation

$$y[k] = b_0 \cdot u[k] + b_1 \cdot u[k-1] + \dots + b_L \cdot u[k-L]$$

- Hence also known as 'moving average filters' (MA)
- Impulse response

$$h[0] = b_0, h[1] = b_1, \dots, h[L] = b_L, h[L+1] = 0, \dots$$

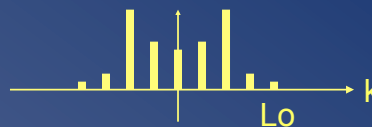
## Linear Phase FIR Filters

- Non-causal zero-phase filters :

Example: symmetric impulse response (length  $2 \cdot L_o + 1$ )

$$h[-L_o], \dots, h[-1], h[0], h[1], \dots, h[L_o]$$

$$h[k] = h[-k], k = 1 \dots L_o$$



Frequency response is

$$e^{+jx} + e^{-jx} = 2 \cdot \cos x$$

$$H(e^{j\omega}) = \sum_{k=-L_o}^{+L_o} h[k] \cdot e^{-j\omega \cdot k} = \dots = \sum_{k=0}^{L_o} d_k \cdot \cos(\omega \cdot k) \quad \begin{matrix} d_k = 2 \cdot h[k] \\ \text{except } d_0 = h[0] \end{matrix}$$

2L<sub>o</sub>+1 terms

L<sub>o</sub>+1 terms

i.e. real-valued (=zero-phase) transfer function

# Linear Phase FIR Filters

- **Causal linear-phase** filters = non-causal zero-phase + delay  
Example: symmetric impulse response & L even

$$h[0], h[1], \dots, h[L]$$

$$L = 2 \cdot L_0$$

$$h[k] = h[L-k], k=0..L$$



Frequency response is

$$H(e^{j\omega}) = \sum_{k=0}^L h[k] \cdot e^{-j\omega \cdot k} = \dots = e^{-j\omega \cdot L_0} \cdot \sum_{k=0}^{L_0} d_k \cdot \cos(\omega \cdot k) \quad \begin{matrix} d_k = 2 \cdot h[k + L_0] \\ \text{except } d_0 = h[L_0] \end{matrix}$$

= i.e. causal implementation of zero-phase filter, by introducing delay  $\left. \begin{matrix} z^{-L_0} \\ \Big|_{z=e^{j\omega}} \end{matrix} \right| = e^{-j\omega \cdot L_0}$  ← phase is linear function of frequency

# Linear Phase FIR Filters

**Type-1**  
L=2L<sub>0</sub>=even  
symmetric  
h[k]=h[L-k]

$$e^{-j\omega L/2} \sum_{k=0}^{L_0} d_k \cdot \cos(\omega \cdot k)$$

LP/HP/BP

**Type-2**  
L=2L<sub>0</sub>+1=odd  
symmetric  
h[k]=h[L-k]

$$e^{-j\omega L/2} \cos\left(\frac{\omega}{2}\right) \cdot \sum_{k=0}^{L_0} d_k \cdot \cos(\omega \cdot k)$$

zero at  $\omega = \pi$   
LP/BP

**Type-3**  
L=2L<sub>0</sub>=even  
anti-symmetric  
h[k]=-h[L-k]

$$j e^{-j\omega L/2} \sin(\omega) \cdot \sum_{k=0}^{L_0-1} d_k \cdot \cos(\omega \cdot k)$$

zero at  $\omega = 0, \pi$   
BP

**Type-4**  
L=2L<sub>0</sub>+1=odd  
anti-symmetric  
h[k]=-h[L-k]

$$j e^{-j\omega L/2} \sin\left(\frac{\omega}{2}\right) \cdot \sum_{k=0}^{L_0} d_k \cdot \cos(\omega \cdot k)$$

zero at  $\omega = 0$   
HP/BP

PS: 'Modulating' Type-2 with 1,-1,1,-1,... gives Type-4 (LP->HP)

PS: 'Modulating' Type-4 with 1,-1,1,-1,... gives Type-2 (HP->LP)

PS: 'Modulating' Type-1 with 1,-1,1,-1,... gives Type-1 (LP-<->HP)

PS: 'Modulating' Type-3 with 1,-1,1,-1,... gives Type-3 (BP-<->BP)

PS: IIR filters can NEVER have linear-phase property ! (proof see literature)

## FIR Filter Design by Optimization

### (I) Weighted Least Squares Design :

- Select one of the basic forms that yield linear phase

e.g. Type-1

$$H(e^{j\omega}) = e^{-j\omega L/2} \cdot \sum_{k=0}^{L-1} d_k \cdot \cos(\omega \cdot k) = e^{-j\omega L/2} \cdot |H(\omega)| = e^{-j\omega L/2} \cdot G(\omega)$$

- Specify desired frequency response (LP,HP,BP,...)

$$H_d(\omega) = e^{-j\omega L/2} \cdot G_d(\omega)$$

- Optimization criterion is

$$\min_{d_0, \dots, d_{L-1}} \int_{-\pi}^{+\pi} W(\omega) |H(e^{j\omega}) - H_d(\omega)|^2 d\omega = \min_{d_0, \dots, d_{L-1}} \underbrace{\int_{-\pi}^{+\pi} W(\omega) |G(\omega) - G_d(\omega)|^2 d\omega}_{F(d_0, \dots, d_{L-1})}$$

where  $W(\omega) \geq 0$  is a weighting function

## FIR Filter Design by Optimization

- This is 'Quadratic Optimization' problem

$$\min_x \left\{ \int_{-\pi}^{\pi} W(\omega) \left| c^T(\omega) \cdot \begin{bmatrix} d_0 \\ \vdots \\ d_{L-1} \end{bmatrix} - G_d(\omega) \right|^2 d\omega \right\} = \min_x \underbrace{\{x^T \cdot Q \cdot x - 2x^T \cdot p + \mu\}}_{F(d_0, \dots, d_{L-1})}$$

$$x^T = \begin{bmatrix} d_0 & d_1 & \dots & d_{L-1} \end{bmatrix} \quad c^T(\omega) = \begin{bmatrix} 1 & \cos(\omega) & \dots & \cos((L-1)\omega) \end{bmatrix}$$

$$Q = \int_{-\pi}^{\pi} W(\omega) \cdot c(\omega) \cdot c^T(\omega) d\omega \quad p = \int_{-\pi}^{\pi} W(\omega) \cdot G_d(\omega) \cdot c(\omega) d\omega$$

$$\mu = \dots$$

... with solution  $x_{OPT} = Q^{-1} \cdot p$



# FIR Filter Design by Optimization

- Example: Low-pass design

$$G_d(\omega) = 1, |\omega| < \omega_p \quad (\text{pass-band})$$

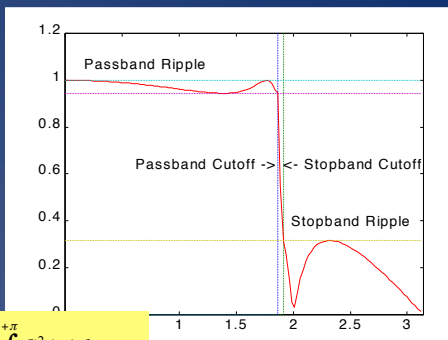
$$G_d(\omega) = 0, \omega_s \leq |\omega| \leq \pi \quad (\text{stop-band})$$

Optimization function is

$$F(d_0, \dots, d_{L_o}) = \underbrace{\int_0^{\omega_p} |G(\omega) - 1|^2 d\omega}_{\text{pass-band}} + \underbrace{\gamma \int_{\omega_s}^{\pi} G^2(\omega) d\omega}_{\text{stop-band}} = \dots$$

i.e.

$$W(\omega) = 1, |\omega| < \omega_p \quad W(\omega) = \gamma, \omega_s \leq |\omega| \leq \pi$$



# FIR Filter Design by Optimization

- A simpler problem is obtained by replacing the F(..) by...

$$E(d_0, \dots, d_{L_o}) = \sum_i W(\omega_i) |G(\omega_i) - G_d(\omega_i)|^2$$

where the  $\omega_i$ 's are a set of **sample frequencies**

This leads to an equivalent ('discretized') quadratic optimization function:

$$E(d_0, \dots, d_{L_o}) = \sum_i W(\omega_i) \left\{ c^T(\omega_i) \cdot \begin{bmatrix} d_0 \\ \vdots \\ d_{L_o} \end{bmatrix} - G_d(\omega_i) \right\}^2 = x^T \cdot \underline{Q} \cdot x - 2x^T \cdot \underline{p} + \underline{\mu}$$

$$\underline{Q} = \sum_i W(\omega_i) \cdot c(\omega_i) \cdot c^T(\omega_i), \quad \underline{p} = \sum_i W(\omega_i) \cdot G_d(\omega_i) \cdot c(\omega_i), \quad \underline{\mu} = \dots$$

$$x_{OPT} = \underline{Q}^{-1} \cdot \underline{p}$$

Compare to p.10



+++ Simple

--- Unpredictable behavior in between sample freqs.

## FIR Filter Design by Optimization

- This is often supplemented with additional constraints, e.g. for pass-band and stop-band ripple control :

$$\begin{aligned} |G(\omega_{p,i}) - 1| &\leq \delta_p, \quad \text{for pass-band freqs. } \omega_{p,1}, \omega_{p,2}, \dots \quad (\delta_p \text{ is pass-band ripple}) \\ |G(\omega_{s,i})| &\leq \delta_s, \quad \text{for stop-band freqs. } \omega_{s,1}, \omega_{s,2}, \dots \quad (\delta_s \text{ is stop-band ripple}) \end{aligned}$$

- The resulting optimization problem is :

minimize :  $F(d_0, \dots, d_{L_o}) = \dots$  (=quadratic function)

$$x^T = \begin{bmatrix} d_0 & d_1 & \dots & d_{L_o} \end{bmatrix}$$

subject to  $G_p \cdot x \leq b_p$  (=pass-band constraints)  
 $G_s \cdot x \leq b_s$  (=stop-band constraints)

= 'Quadratic Programming' problem

## FIR Filter Design by Optimization

### (II) 'Minimax' Design :

- Select one of the basic forms that yield linear phase e.g. Type-1

$$H(e^{j\omega}) = e^{-j\omega L/2} \cdot \sum_{k=0}^{L_o} d_k \cdot \cos(\omega \cdot k) = e^{-j\omega L/2} \cdot G(\omega)$$

- Specify desired frequency response (LP, HP, BP, ...)

$$H_d(\omega) = e^{-j\omega L/2} \cdot G_d(\omega)$$

- Optimization criterion is

$$\min_{d_0, \dots, d_{L_o}} \max_{-\pi \leq \omega \leq \pi} W(\omega) |H(e^{j\omega}) - H_d(\omega)|^2 = \min_{d_0, \dots, d_{L_o}} \max_{-\pi \leq \omega \leq \pi} W(\omega) |G(e^{j\omega}) - G_d(\omega)|^2$$

where  $W(\omega) \geq 0$  is a weighting function

- Leads to 'Semi-Definite Programming' (SDP) problem, for which efficient interior-point algorithms & software are available.

## FIR Filter Design by Optimization

- **Conclusion:**
  - (I) Weighted least squares design
  - (II) Minimax design

provide general 'framework', procedures to translate filter design problems into standard optimization problems
- **In practice (and in textbooks):**

Emphasis on specific (ad-hoc) procedures :

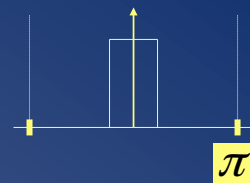
  - Filter design based on 'windows'
  - Equiripple design

## FIR Filter Design using 'Windows'

### Example : Low-pass filter design

- Ideal low-pass filter is

$$H_d(\omega) = \begin{cases} 1 & |\omega| < \omega_c \\ 0 & \omega_c < |\omega| < \pi \end{cases}$$



- Hence ideal time-domain impulse response is (non-causal zero-phase)

$$h_d[k] = \frac{1}{2\pi} \int_{-\pi}^{+\pi} H_d(e^{j\omega}) e^{j\omega k} d\omega = \dots = \alpha \cdot \frac{\sin(\omega_c k)}{\omega_c k} \quad -\infty < k < \infty$$

- Truncate  $h_d[k]$  to  $L+1$  samples ( $L$  even):

$$h[k] = \begin{cases} h_d[k] & -L/2 < k < L/2 \\ 0 & \text{otherwise} \end{cases}$$

- Add delay to turn into causal filter



## FIR Filter Design using 'Windows'

### Example : Low-pass filter design (continued)

- PS : It can be shown (use Parseval's theorem) that the filter obtained by such time-domain truncation is also obtained by using a weighted least-squares design procedure with the given  $H_d$  (+linear phase) and weighting function  $W(\omega) = 1$

- Truncation corresponds to applying a 'rectangular window' :

$$h[k] = h_d[k] \cdot w[k]$$

$$w[k] = \begin{cases} 1 & -L/2 < k < L/2 \\ 0 & \text{otherwise} \end{cases}$$

- +++ Simple procedure (also for HP, BP, ...)
- - - - Truncation in time-domain results in 'Gibbs effect' in frequency domain, i.e. large ripple in pass-band and stop-band (at band edge discontinuity), which cannot be reduced by increasing the filter order L.

## FIR Filter Design using 'Windows'

### Remedy: Apply other window functions...

- Time-domain multiplication with a window function  $w[k]$  corresponds to frequency domain convolution with  $W(z)$  :

$$h[k] = h_d[k] \cdot w[k]$$

$$H(z) = H_d(z) * W(z)$$

- Candidate windows : Han, Hamming, Blackman, Kaiser, ... (see textbooks, see DSP-I)
- Window choice/design = trade-off between side-lobe levels (define peak pass-/stop-band ripple) and width main-lobe (defines transition bandwidth), see examples p.25-28

## FIR Equiripple Design

- Starting point is minimax criterion, e.g.

$$\min_{d_0, \dots, d_{L_0}} \max_{0 \leq \omega \leq \pi} W(\omega) |G(\omega) - G_d(\omega)| = \min_{d_0, \dots, d_{L_0}} \max_{0 \leq \omega \leq \pi} |E(\omega)|$$

- Based on theory of Chebyshev approximation and the 'alternation theorem', which (roughly) states that the optimal  $d$ 's are such that the 'max' (maximum weighted approximation error) is obtained at  $L_0+2$  extremal frequencies...

$$\max_{0 \leq \omega \leq \pi} |E(\omega)| = |E(\omega_i)| \quad \text{for } i = 1, \dots, L_0 + 2$$

...that hence will exhibit the same maximum ripple ('equiripple')

- Iterative procedure for computing extremal frequencies, etc. ([Remez exchange algorithm](#), [Parks-McClellan algorithm](#))
- Very flexible, etc., available in many software packages
- Details omitted here (see textbooks)

## FIR Filter Design Software

- FIR Filter design abundantly available in commercial software
- Matlab:

$b = \text{fir1}(L, Wn, \text{type}, \text{window})$ , windowed linear-phase FIR design,  $L$  is filter order,  $Wn$  defines band-edges,  $\text{type}$  is 'high', 'stop', ...

$b = \text{fir2}(L, f, m, \text{window})$ , windowed FIR design based on inverse Fourier transform with frequency points  $f$  and corresponding magnitude response  $m$

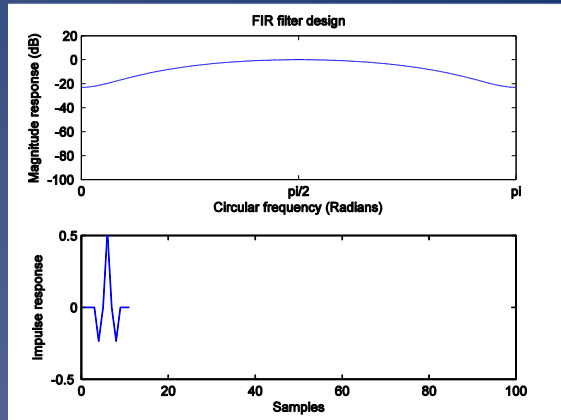
$b = \text{remez}(L, f, m)$ , equiripple linear-phase FIR design with Parks-McClellan (Remez exchange) algorithm

## FIR Filter Design – Matlab Examples

- for filter\_order=10:30:100
- % Impulse response
- b = fir1(filter\_order,[W1 W2],'bandpass');
- % Frequency response
- % Plotting
- end

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filter\_order-10

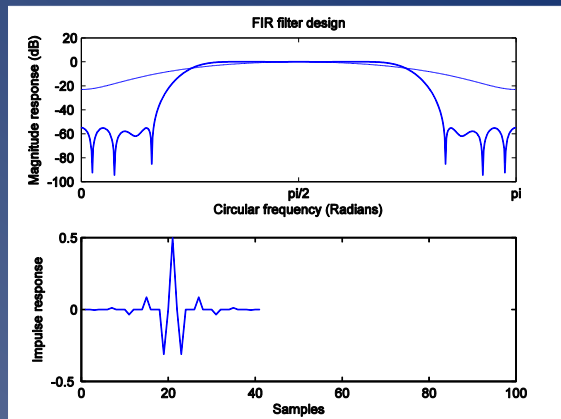


## FIR Filter Design – Matlab Examples

- for filter\_order=10:30:100
- % Impulse response
- b = fir1(filter\_order,[W1 W2],'bandpass');
- % Frequency response
- % Plotting
- end

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filter\_order-40

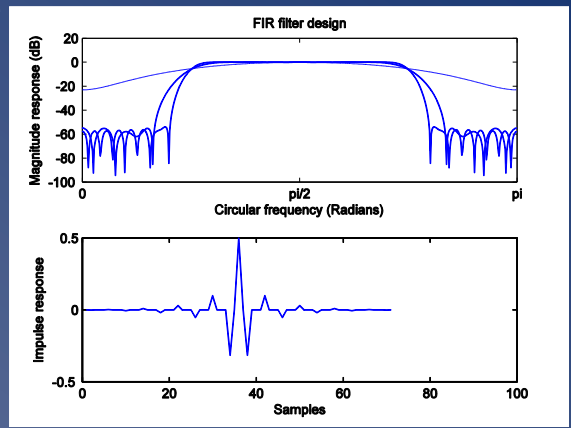


# FIR Filter Design – Matlab Examples

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- for filter\_order=10:30:100
- % Impulse response
- b = fir1(filter\_order,[W1 W2],'bandpass');
- % Frequency response
- % Plotting
- end

filter\_order-70

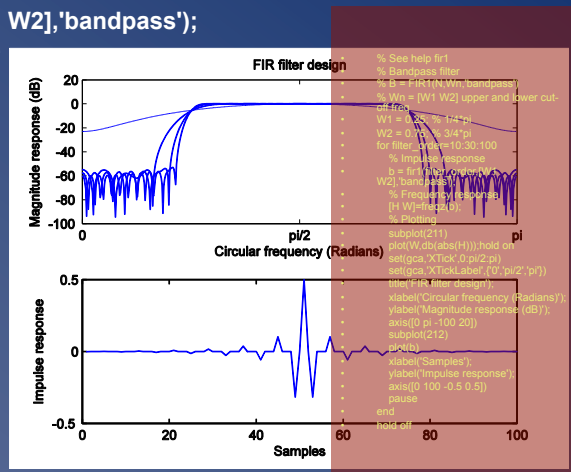


# FIR Filter Design – Matlab Examples

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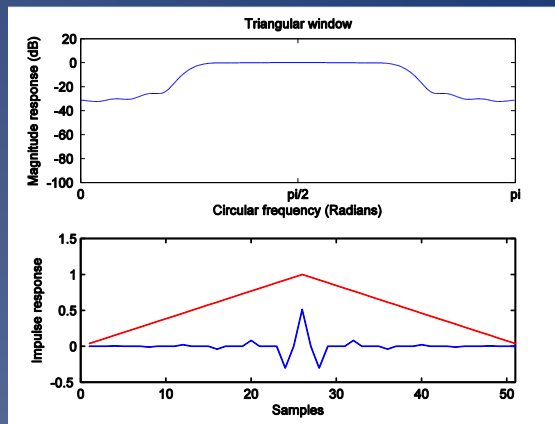
- for filter\_order=10:30:100
- % Impulse response
- b = fir1(filter\_order,[W1 W2],'bandpass');
- % Frequency response
- % Plotting
- end

filter\_order-100



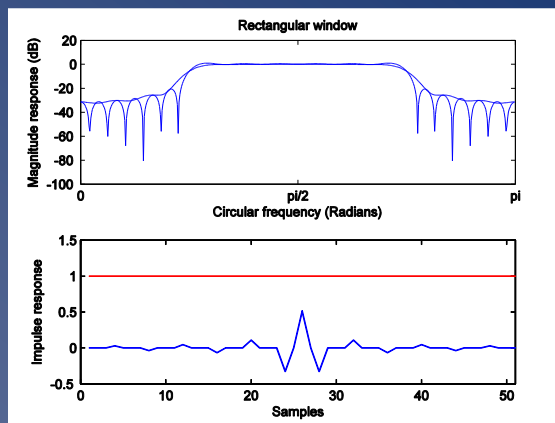
# FIR Filter Design – Matlab Examples

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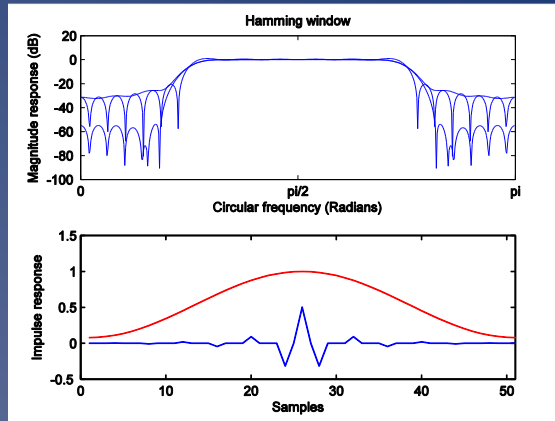
# FIR Filter Design – Matlab Examples

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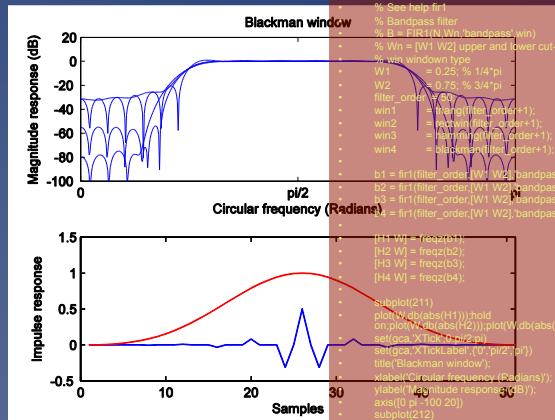
# FIR Filter Design – Matlab Examples

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# FIR Filter Design – Matlab Examples

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```

% See help fir1
% Bandpass filter
% B = FIR1(N,Wn,'bandpass',win)
% Wn = [W1 W2] upper and lower cut-off frequencies
% win window type
W1 = 0.25; % 1/4*pi
W2 = 0.75; % 3/4*pi
filter_order = 60;
win1 = hamming(filter_order+1);
win2 = blackman(filter_order+1);
win3 = hamming(filter_order+1);
win4 = blackman(filter_order+1);
b1 = fir1(filter_order,[W1 W2],bandpass,win1);
b2 = fir1(filter_order,[W1 W2],bandpass,win2);
b3 = fir1(filter_order,[W1 W2],bandpass,win3);
b4 = fir1(filter_order,[W1 W2],bandpass,win4);

[h1 W1] = freqz(b1);
[h2 W2] = freqz(b2);
[h3 W3] = freqz(b3);
[h4 W4] = freqz(b4);

subplot(2,1,1)
plot(W,db(abs(h1)),hold on,plot(W,db(abs(h2)),plot(W,db(abs(h3)),hold off
set(gca,'XTick',[0 pi/2 pi])
set(gca,'XTickLabel',{'0','pi/2','pi'})
title('Blackman window');
xlabel('Circular frequency (Radians)');
ylabel('Magnitude response (dB)');
axis([0 pi -100 20]);

subplot(2,1,2)
plot(0:filter_order,plot(win4,r),hold off
xlabel('Samples');
ylabel('Impulse response');
axis([0 filter_order+1 -0.5 1.5])
    
```

## IIR filters

### Rational transfer function :

- $$H(z) = \frac{B(z)}{A(z)} = \frac{b_0 z^L + b_1 z^{L-1} + \dots + b_L}{z^L + a_1 z^{L-1} + \dots + a_L} = \frac{b_0 + b_1 z^{-1} + \dots + b_L z^{-L}}{1 + a_1 z^{-1} + \dots + a_L z^{-L}}$$

L poles (zeros of A(z)) , L zeros (zeros of B(z))

- Infinitely long impulse response
- Stable iff poles lie inside the unit circle
- Corresponds to difference equation

$$y[k] + a_1 y[k-1] + \dots + a_L y[k-L] = b_0 u[k] + b_1 u[k-1] + \dots + b_L u[k-L]$$

$$y[k] = \underbrace{b_0 u[k] + b_1 u[k-1] + \dots + b_L u[k-L]}_{\text{'MA'}} - \underbrace{a_1 y[k-1] - \dots - a_L y[k-L]}_{\text{'AR'}}$$

= also known as 'ARMA' (autoregressive-moving average)

## IIR Filter Design



- Low-order filters can produce sharp frequency response
- Low computational cost (cfr. difference equation p.29)



- Design more difficult
- Stability should be checked/guaranteed
- Phase response not easily controlled (e.g. no linear-phase IIR filters)
- Coefficient sensitivity, quantization noise, etc. can be a problem (see Chapter-6)

## IIR filters

### Frequency response versus pole-zero location :

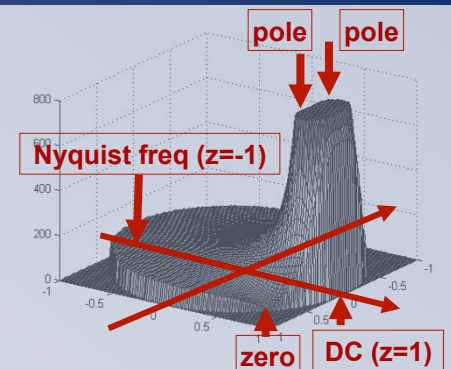
( ~ Frequency response is z-transform evaluated on the unit circle)

#### Example

Low-pass filter with

poles at  $0.80 \pm 0.20j$

zeros at  $0.75 \pm 0.66j$



Pole near unit-circle introduces 'peak' in frequency response

hence **pass-band** can be set by **pole placement**

Zero near (or on) unit-circle introduces 'dip' (or transmission zero) in freq. response

hence **stop-band** can be emphasized by **zero placement**

## IIR Filter Design by Optimization

### (I) Weighted Least Squares Design :

- IIR filter transfer function is

$$H(z) = \frac{B(z)}{A(z)} = \frac{b_0 + b_1z^{-1} + \dots + b_Lz^{-L}}{1 + a_1z^{-1} + \dots + a_Lz^{-L}}$$

- Specify desired frequency response (LP,HP,BP,...)

$$H_d(\omega)$$

- Optimization criterion is

$$\min_{b_0, \dots, b_L, a_1, \dots, a_L} \int_{-\pi}^{+\pi} W(\omega) |H(e^{j\omega}) - H_d(\omega)|^2 d\omega$$

$F(b_0, \dots, b_L, a_1, \dots, a_L)$

where  $W(\omega) \geq 0$  is a weighting function

- Stability constraint :  $A(z) \neq 0, |z| \geq 1$



## IIR Filter Design by Optimization

### (II) 'Minimax' Design :

- IIR filter transfer function is

$$H(z) = \frac{B(z)}{A(z)} = \frac{b_0 + b_1z^{-1} + \dots + b_Lz^{-L}}{1 + a_1z^{-1} + \dots + a_Lz^{-L}}$$

- Specify desired frequency response (LP,HP,BP,...)

$$H_d(\omega)$$

- Optimization criterion is

$$\min_{b_0, \dots, b_L, a_1, \dots, a_L} \max_{0 \leq \omega \leq \pi} W(\omega) \cdot |H(e^{j\omega}) - H_d(\omega)|$$

where  $W(\omega) \geq 0$  is a weighting function

- Stability constraint :

$$A(z) \neq 0, |z| \geq 1$$

## IIR Filter Design by Optimization

These optimization problems are significantly more difficult than those for the FIR design case... :

- Problem-1:** Presence of denominator polynomial leads to non-linear/non-quadratic optimization
- Problem-2:** Stability constraint  
(zeros of a high-order polynomial are related to the its coefficients in a highly non-linear manner)
  - Solutions based on alternative stability constraints, that e.g. are affine functions of the filter coefficients, etc...
  - Topic of ongoing research, details omitted here

## IIR Filter Design by Optimization

- **Conclusion:**

- (I) Weighted least squares design

- (II) Minimax design

- provide general 'framework', procedures to translate filter design problems into 'standard' optimization problems

- **In practice (and in textbooks):**

- Emphasis on specific (ad-hoc) procedures :

- IIR filter design based *analog filter design* (Butterworth, Chebyshev, elliptic,...) and *analog->digital conversion*

- IIR filter design by *modeling* = direct z-domain design (Pade approximation, Prony, etc., not addressed here)

## IIR Filter Design Software

- IIR filter design considerably more complicated than FIR design (stability, phase response, etc..)
- (Fortunately) IIR Filter design abundantly available in commercial software

- Matlab:

- `[b,a]=butter/cheby1/cheby2/ellip(L,...,Wn),`

- IIR LP/HP/BP/BS design based on analog prototypes, pre-warping, bilinear transform, ...

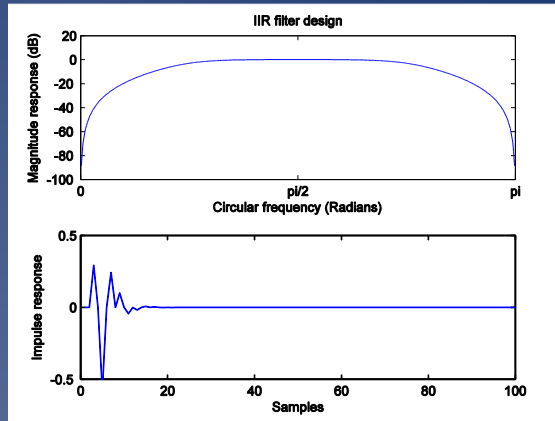
- immediately gives  $H(z)$  ☺

- analog prototypes, transforms, ... can also be called individually filter order estimation tool

- etc...

# IIR Filter Design – Matlab Examples

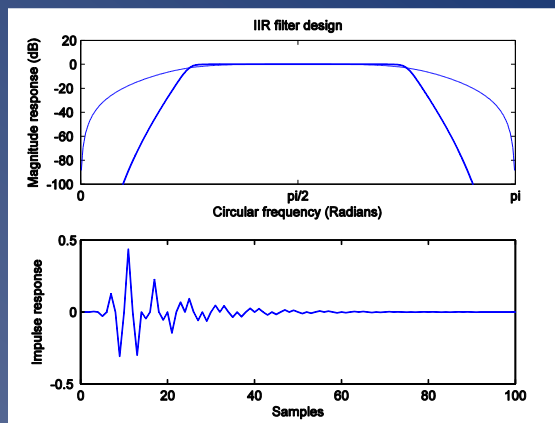
1/4



Butterworth 2<sup>nd</sup> order

# IIR Filter Design – Matlab Examples

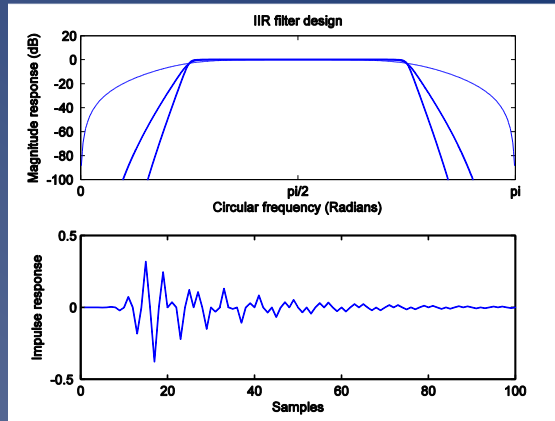
2/4



Butterworth 2<sup>nd</sup>, 10<sup>th</sup> order

# IIR Filter Design – Matlab Examples

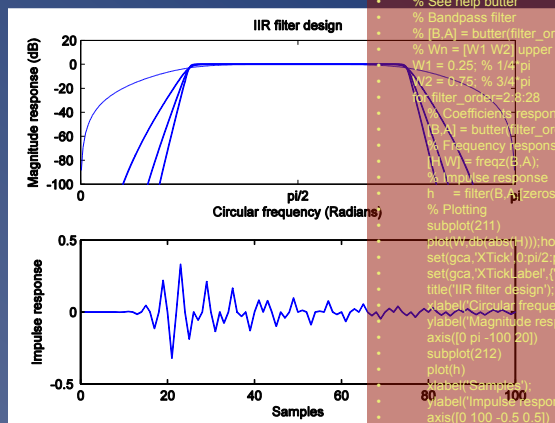
3/4



Butterworth 2<sup>nd</sup>, 10<sup>th</sup>, 18<sup>th</sup> order

# IIR Filter Design – Matlab Examples

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Butterworth 2<sup>nd</sup>, 10<sup>th</sup>, 18<sup>th</sup>, 26<sup>th</sup> order