

DSP

Chapter-2 : Signals & Systems Review

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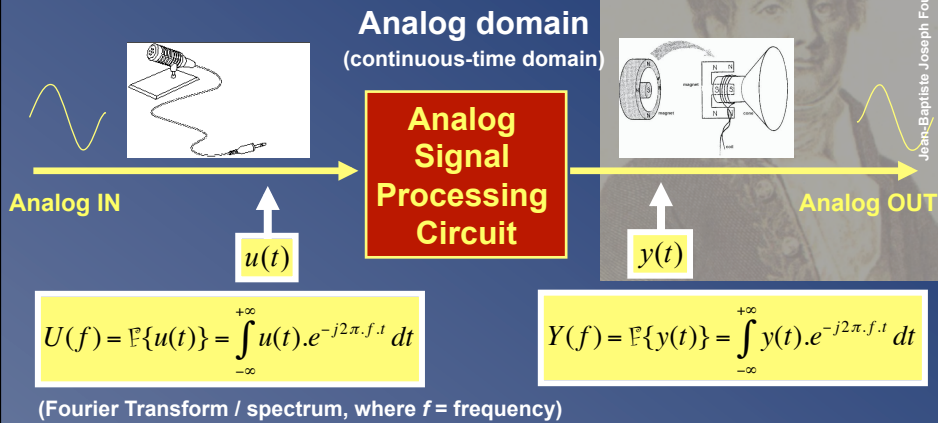
Chapter-2 : Signals & Systems Review

- **Discrete-Time/Digital Signals** (10 slides)
Sampling, quantization, reconstruction
- **Discrete-Time Systems** (13 slides)
LTI, impulse response, convolution, z-transform, frequency response, frequency spectrum, IIR/FIR
- **Discrete Fourier Transform** (4 slides)
DFT-IDFT, FFT
- **Multi-Rate Systems** (11 slides)



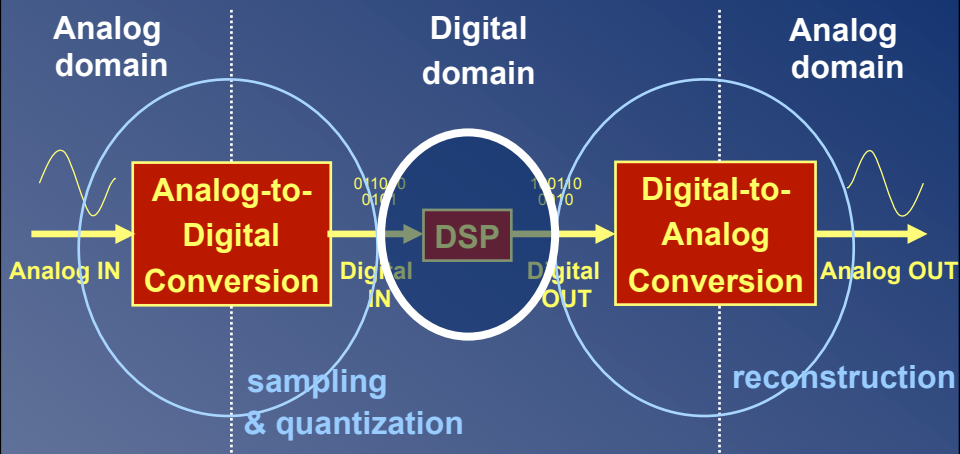
Discrete-Time/Digital Signals 1/10

Analog signal processing



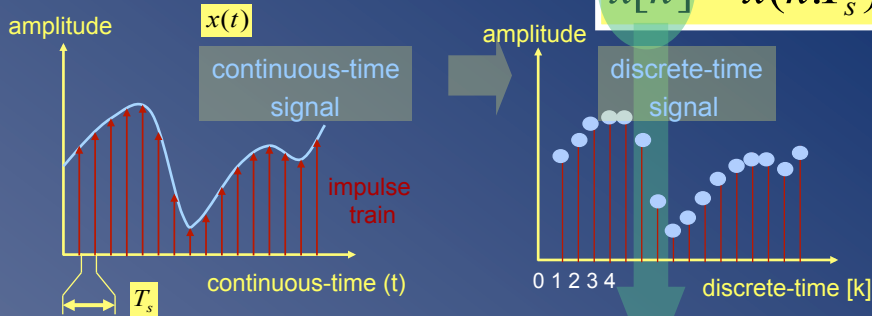
Discrete-Time/Digital Signals 2/10

Digital signal processing



Discrete-Time/Digital Signals 3/10

1. Sampling



It will turn out (p.24-25) that a **spectrum** can be computed from $x[k]$ (=discrete-time), which (remarkably) will be equal to the **spectrum** (=Fourier transform) of the (continuous-time) sequence of impulses.....

$$x_D(t) = x(t) \cdot \sum_{k=-\infty}^{+\infty} \delta(t - k.T_s)$$

Discrete-Time/Digital Signals 4/10

So what does this spectrum of $x_D(t)$ look like...

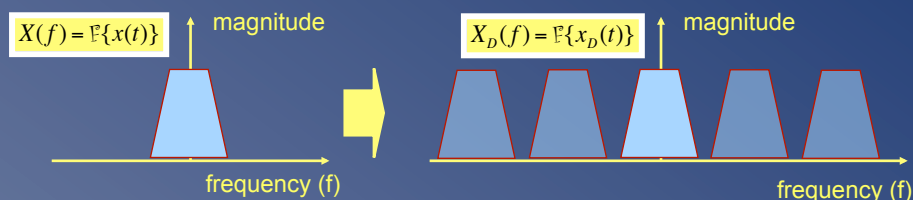
- **Spectrum replication**

- Time domain:

$$x_D(t) = x(t) \cdot \sum_{k=-\infty}^{+\infty} \delta(t - k.T_s)$$

- Frequency domain:

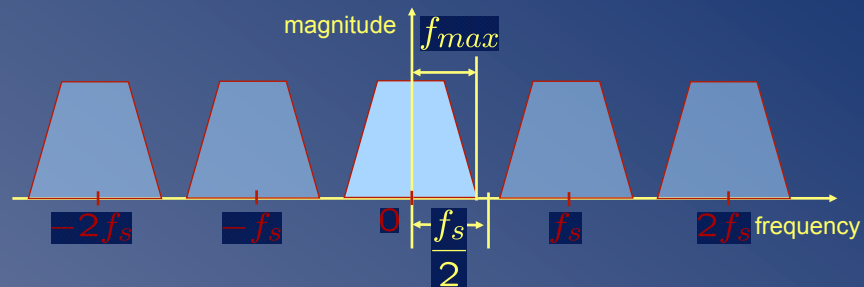
$$X_D(f) = \frac{1}{T_s} \cdot \sum_{k=-\infty}^{+\infty} X(f - \frac{k}{T_s})$$



Discrete-Time/Digital Signals 5/10

- **Sampling theorem**

- Analog signal spectrum $X(f)$ runs up to f_{max} Hz
- Spectrum replicas are separated by $f_s = 1/T_s$ Hz



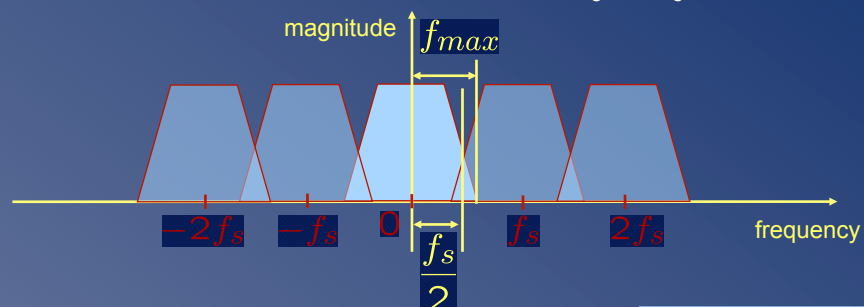
- No spectral overlap if and only if

$$f_s > 2.f_{max}$$

Discrete-Time/Digital Signals 6/10

- **Sampling theorem**

- Analog signal spectrum $X(f)$ runs up to f_{max} Hz
- Spectrum replicas are separated by $f_s = 1/T_s$ Hz



- Spectral overlap (= 'folding', 'aliasing') if

$$f_s < 2.f_{max}$$

Discrete-Time/Digital Signals 7/10

- **Sampling theorem**

$$f_s \geq 2f_{max} \quad (*)$$

– Terminology:

- sampling frequency/rate f_s
- Nyquist frequency $f_s/2$
- sampling interval/period T_s

– E.g. CD audio: $f_s = 44,1$ kHz

- **Anti-aliasing prefilters**

- If $f_s < 2f_{max}$ then frequencies above the Nyquist frequency are ‘folded’ into lower frequencies (=aliasing)
- To avoid aliasing, sampling is usually preceded by (analog-domain) low-pass (=anti-aliasing) filtering

(*) An equivalent formulation is $f_s > f_{max} - (-f_{max}) = f_{max} - f_{min} =$ ‘bandwidth’ ... will use this in p.36

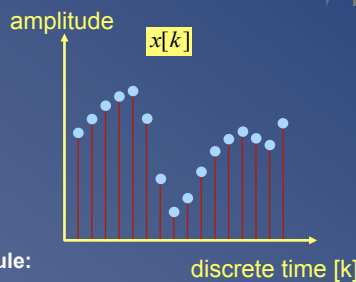
Henry Nyquist (1889–1976)

Discrete-Time/Digital Signals 8/10

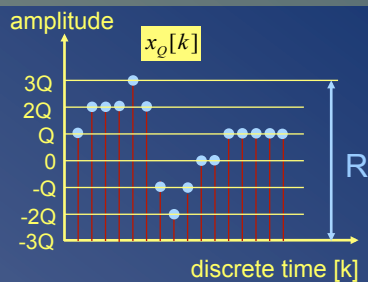
2. B-bit quantization

discrete-time signal

quantized discrete-time signal
=discrete-amplitude&time signal
=digital signal



6dB per bit rule:



$$\text{Number of bits } B = \log_2 \left(\frac{\text{range } R}{\text{quantization step } Q} + 1 \right)$$

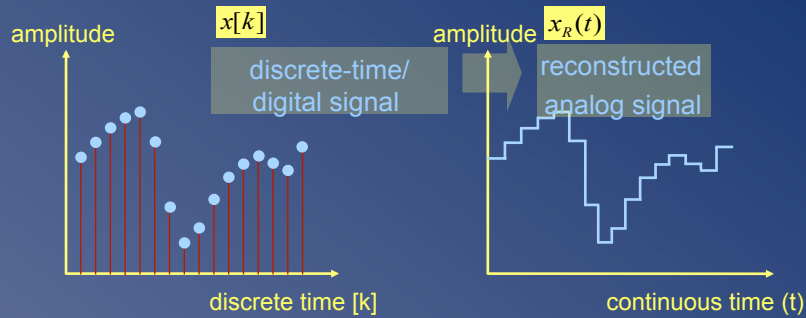
$$\text{Signal-to-QuantizationNoise-Ratio} = 20 \log_{10} \left(\frac{\text{range } R}{\text{quantization step } Q} \right) = 6B \text{ dB}$$

Ex: CD audio = 16bits ~ 96dB SNR
(LP's: 60dB SNR)

Discrete-Time/Digital Signals 9/10

3. Reconstruction

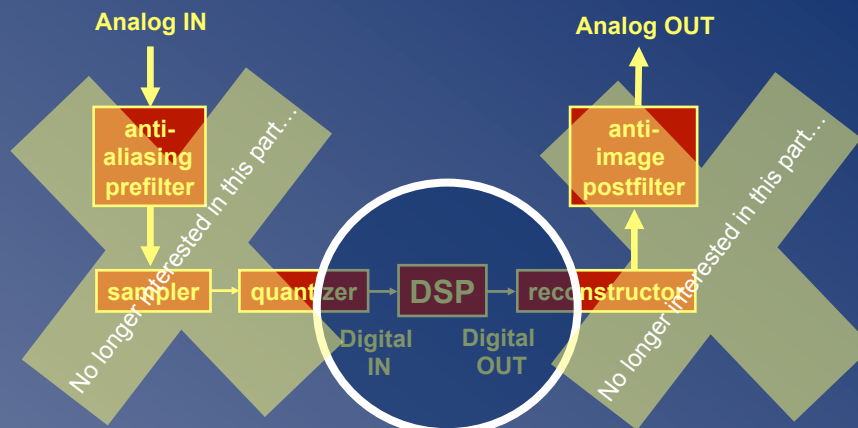
- Reconstruction = 'fill the gaps' between adjacent samples
- Example: staircase reconstructor



- In a practical realization $x_D(t)$ is generated first as an intermediate signal by means of a D-to-A & sampler, which is then followed by (analog domain) filtering (details omitted)

Discrete-Time/Digital Signals 10/10

- Complete scheme is...



Discrete-Time Systems 1/13

Discrete-time system is 'sampled data' system



Input signal $u[k]$ is a sequence of samples (=numbers)

..., $u[-2]$, $u[-1]$, $u[0]$, $u[1]$, $u[2]$, ...

System then produces a sequence of output samples $y[k]$

..., $y[-2]$, $y[-1]$, $y[0]$, $y[1]$, $y[2]$, ...

Example: 'DSP' block in previous slide

Discrete-Time Systems 2/13

Will consider linear time-invariant (LTI) systems



Linear :

input $u_1[k]$ -> output $y_1[k]$

input $u_2[k]$ -> output $y_2[k]$

hence $a.u_1[k] + b.u_2[k]$ -> $a.y_1[k] + b.y_2[k]$

Time-invariant (shift-invariant)

input $u[k]$ -> output $y[k]$

hence input $u[k-T]$ -> output $y[k-T]$

Discrete-Time Systems 3/13

Will consider causal systems

iff for all input signals with $u[k]=0, k<0 \rightarrow$ output $y[k]=0, k<0$

Impulse response

input $\dots, 0, 0, \overset{k=0}{1}, 0, 0, 0, \dots \rightarrow$ output $\dots, 0, 0, \overset{k=0}{h[0]}, h[1], h[2], h[3], \dots$

General input $u[0], u[1], u[2], u[3]$ (cfr. linearity & shift-invariance!)

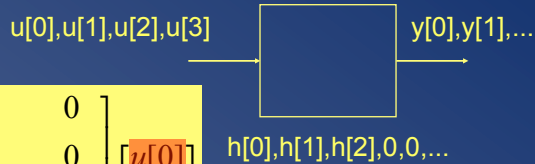
$$\begin{bmatrix} y[0] \\ y[1] \\ y[2] \\ y[3] \\ y[4] \\ y[5] \end{bmatrix} = \begin{bmatrix} h[0] & 0 & 0 & 0 \\ h[1] & h[0] & 0 & 0 \\ h[2] & h[1] & h[0] & 0 \\ 0 & h[2] & h[1] & h[0] \\ 0 & 0 & h[2] & h[1] \\ 0 & 0 & 0 & h[2] \end{bmatrix} \begin{bmatrix} u[0] \\ u[1] \\ u[2] \\ u[3] \end{bmatrix}$$



Otto Toeplitz (1881-1940)

Discrete-Time Systems 4/13

Convolution



$$\begin{bmatrix} y[0] \\ y[1] \\ y[2] \\ y[3] \\ y[4] \\ y[5] \end{bmatrix} = \begin{bmatrix} h[0] & 0 & 0 & 0 \\ h[1] & h[0] & 0 & 0 \\ h[2] & h[1] & h[0] & 0 \\ 0 & h[2] & h[1] & h[0] \\ 0 & 0 & h[2] & h[1] \\ 0 & 0 & 0 & h[2] \end{bmatrix} \begin{bmatrix} u[0] \\ u[1] \\ u[2] \\ u[3] \end{bmatrix}$$

$$y[k] = \sum_{\bar{k}} h[k - \bar{k}] \cdot u[\bar{k}] \stackrel{\Delta}{=} h[k] * u[k]$$

= `convolution sum`
 (=more convenient than Toeplitz matrix notation when considering (infinitely) long input and impulse response sequences)

Discrete-Time Systems 5/13

Z-Transform of system $h[k]$ and signals $u[k], y[k]$

Definition:

$$H(z) = \sum_k h[k] \cdot z^{-k} \quad U(z) = \sum_k u[k] \cdot z^{-k} \quad Y(z) = \sum_k y[k] \cdot z^{-k}$$

Input/output relation:

$$\begin{bmatrix} y[0] \\ y[1] \\ y[2] \\ y[3] \\ y[4] \\ y[5] \end{bmatrix} = \begin{bmatrix} 1 & z^{-1} & z^{-2} & z^{-3} & z^{-4} & z^{-5} \end{bmatrix} \begin{bmatrix} h[0] & 0 & 0 & 0 \\ h[1] & h[0] & 0 & 0 \\ h[2] & h[1] & h[0] & 0 \\ 0 & h[2] & h[1] & h[0] \\ 0 & 0 & h[2] & h[1] \\ 0 & 0 & 0 & h[2] \end{bmatrix} \begin{bmatrix} u[0] \\ u[1] \\ u[2] \\ u[3] \end{bmatrix}$$

$$\underbrace{\hspace{10em}}_{Y(z)} = \underbrace{\begin{bmatrix} 1 & z^{-1} & z^{-2} & z^{-3} \end{bmatrix}}_{H(z)} \cdot \underbrace{\hspace{10em}}_{U(z)}$$

$$\Rightarrow Y(z) = H(z) \cdot U(z) \quad H(z) \text{ is 'transfer function'}$$

Discrete-Time Systems 6/13

Z-Transform

- Easy input-output relation: $Y(z) = H(z) \cdot U(z)$

- May be viewed as 'shorthand' notation
(for convolution operation/Toeplitz-vector product)

- Stability

= bounded input $u[k]$ leads to bounded output $y[k]$

--iff $\sum_k |h[k]| < \infty$

--iff all the poles of $H(z)$ lie inside the unit circle
(now z =complex variable)
(for causal, rational systems, see below)

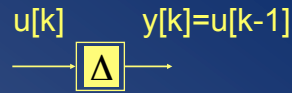
Discrete-Time Systems 7/13

Example-1 : 'Delay operator'

Impulse response is $\dots, 0, 0, \overset{k=0}{\boxed{0}}, 1, 0, 0, 0, \dots$

Transfer function is $H(z) = z^{-1} = \frac{1}{z}$

Pole at $z=0$



Example-2 : Delay + feedback

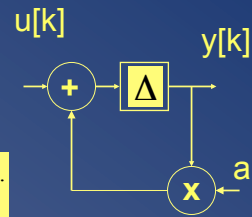
Impulse response is $\dots, 0, 0, \overset{k=0}{\boxed{0}}, 1, a, a^2, a^3, \dots$

Transfer function is $H(z) = z^{-1} + a.z^{-2} + a^2.z^{-3} + a^3.z^{-4} + \dots$

Pole at $z=a$

$$\Rightarrow H(z) - a.z^{-1}H(z) = z^{-1}$$

$$\Rightarrow H(z) = \frac{z^{-1}}{1 - a.z^{-1}} = \frac{1}{z - a}$$



=simple rational function realized with a delay element, a multiplier and an adder

Discrete-Time Systems 8/13

Will consider only rational transfer functions:

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

- L poles (zeros of A(z)) , L zeros (zeros of B(z))
- Corresponds to difference equation

$$Y(z) = H(z)U(z) \Rightarrow A(z).Y(z) = B(z)U(z) \Rightarrow \dots$$

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

- Hence rational H(z) can be realized with finite number of delay elements, multipliers and adders
- In general, this is a 'infinitely long impulse response' ('IIR') system (as in example-2)

Discrete-Time Systems 9/13

Special case is

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

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

$$Y(z) = H(z).U(z) \Rightarrow y[k] = b_0.u[k] + b_1.u[k-1] + \dots + b_L.u[k-L]$$

= 'moving average' (MA) filter

- Impulse response $h[k]$ is

$$0, 0, 0, b_0, b_1, \dots, b_{L-1}, b_L, 0, 0, 0, \dots$$

= 'finite impulse response' ('**FIR**') filter

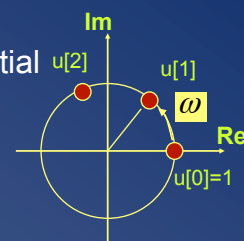
Discrete-Time Systems 10/13

$H(z)$ & frequency response:

- Given a system $H(z)$
- Given an input signal = complex exponential

$$u[k] = e^{j\omega k} \quad -\infty < k < \infty$$

$$= \cos(\omega k) + j \cdot \sin(\omega k)$$



- Output signal : (where ω =radial frequency)

$$y[k] = \sum_{\bar{k}} h[\bar{k}] \cdot u[k-\bar{k}] = \sum_{\bar{k}} h[\bar{k}] \cdot e^{j\omega(k-\bar{k})} = e^{j\omega k} \sum_{\bar{k}} h[\bar{k}] \cdot e^{-j\omega \bar{k}} = u[k] \cdot H(e^{j\omega})$$

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

= 'frequency response'
 = complex function of radial frequency ω
 = $H(z)$ evaluated on the unit circle

Discrete-Time Systems 11/13

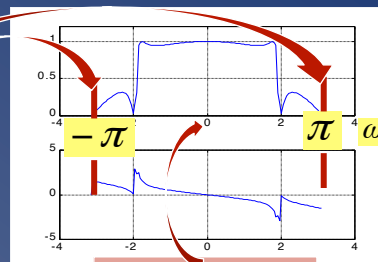
H(z) & frequency response: $H(e^{j\omega})$

- Periodic with period = 2π
- For a real-valued impulse response $h[k]$
 - magnitude response $|H(e^{j\omega})|$ is even function
 - phase response $\angle H(e^{j\omega})$ is odd function
- Example-1: Low-pass filter

Nyquist frequency

$$e^{j\pi k} = \dots, 1, -1, 1, -1, 1, \dots$$

(=2 samples/period)



- Example-2: All-pass filter $|H(e^{j\omega})| = 1$

DC

$$e^{j0k} = \dots, 1, 1, 1, 1, \dots$$

Discrete-Time Systems 12/13

• Z-Transform & Discrete-Time Fourier Transform

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

$$Y(z) = H(z).U(z) \quad \Rightarrow \quad Y(e^{j\omega}) = H(e^{j\omega}).U(e^{j\omega})$$

- $H(e^{j\omega})$ is frequency response of the LTI system
- $U(e^{j\omega})$ is frequency spectrum ('Discrete-Time Fourier Transform') of input signal

$$U(e^{j\omega}) = U(z) \Big|_{z=e^{j\omega}} = \sum_{k=-\infty}^{+\infty} u[k].z^{-k} \Big|_{z=e^{j\omega}} = \sum_{k=-\infty}^{+\infty} u[k].e^{-j\omega.k}$$

(compare to Fourier Transform, see p.3)

- $Y(e^{j\omega})$ is frequency spectrum of the output signal

Discrete-Time Systems 13/13

• Z-Transform & Fourier Transform It is proved that...

- The **frequency response** $H(e^{j\omega})$ of an LTI system is equal to the Fourier transform of the continuous-time impulse sequence (see p.5) constructed with $h[k]$

e.g. $f = \frac{f_s}{2} \Rightarrow \omega = \pi$

$$H(e^{j\omega}) = \dots = \mathbb{F}\{h_D(t)\} = \mathbb{F}\left\{\sum_k h[k] \cdot \delta(t - kT_s)\right\}, \quad \omega = 2\pi \cdot \frac{f}{f_s}$$

- The **frequency spectrum** $U(e^{j\omega})$ or $Y(e^{j\omega})$ of a discrete-time signal is equal to the Fourier transform of the continuous-time impulse sequence constructed with $u[k]$ or $y[k]$

$$U(e^{j\omega}) = \dots = \mathbb{F}\{u_D(t)\} = \mathbb{F}\left\{\sum_k u[k] \cdot \delta(t - kT_s)\right\}, \quad \omega = 2\pi \cdot \frac{f}{f_s}$$

- $\mathbb{F}\{y_D(t)\} = \mathbb{F}\{h_D(t)\} \cdot \mathbb{F}\{u_D(t)\}$ corresponds to continuous-time $Y(f) = H(f) \cdot U(f)$ iff $U(f), Y(f), H(f)$ are bandlimited (\rightarrow no aliasing)

Discrete/Fast Fourier Transform 1/4

• DFT definition:

- The 'Discrete-time Fourier Transform' of a discrete-time system/signal $x[k]$ is a (periodic) continuous function of ω

$$X(e^{j\omega}) = \left[\sum_{k=-\infty}^{+\infty} x[k] \cdot z^{-k} \right]_{z=e^{j\omega}} \quad (\text{see p.28})$$

- The 'Discrete Fourier Transform' (DFT) is a discretized version of this, obtained by sampling ω at N uniformly spaced frequencies $\omega_n = 2\pi \cdot n / N$ ($n=0,1,\dots,N-1$) and by truncating $x[k]$ to N samples ($k=0,1,\dots,N-1$)

$$X[e^{j\frac{2\pi \cdot n}{N}}] = \sum_{k=0}^{N-1} x[k] \cdot e^{-j\frac{2\pi \cdot n}{N} k}$$

Discrete/Fast Fourier Transform 2/4

- **DFT & Inverse DFT (IDFT):**

- An N -point DFT sequence can be calculated from an N -point time sequence:

$$X[e^{j\frac{2\pi}{N}n}] = \sum_{k=0}^{N-1} x[k] \cdot e^{-j\frac{2\pi}{N}nk} \quad = \text{DFT}$$

- Conversely, an N -point time sequence can be calculated from an N -point DFT sequence:

$$x[k] = \frac{1}{N} \sum_{n=0}^{N-1} X[e^{j\frac{2\pi}{N}n}] \cdot e^{j\frac{2\pi}{N}nk} \quad = \text{IDFT}$$

Discrete/Fast Fourier Transform 3/4

- **DFT/IDFT in matrix form**

- Using shorthand notation..

$$\begin{cases} X[n] = X[e^{j\frac{2\pi}{N}n}] \\ W_N = e^{-j\frac{2\pi}{N}} \end{cases}$$

- ..the **DFT** can be rewritten as

$$\begin{bmatrix} X[0] \\ X[1] \\ \dots \\ X[N-1] \end{bmatrix} = \begin{bmatrix} W_N^0 & W_N^0 & \dots & W_N^0 \\ W_N^0 & W_N^1 & \dots & W_N^{(N-1)} \\ \vdots & \vdots & \dots & \vdots \\ W_N^0 & W_N^{(N-1)} & \dots & W_N^{(N-1)^2} \end{bmatrix} \begin{bmatrix} x[0] \\ x[1] \\ \vdots \\ x[N-1] \end{bmatrix} \quad \mathbf{X} = \mathbf{F} \cdot \mathbf{x}$$

- ..the **IDFT** can be rewritten as

$$\begin{bmatrix} x[0] \\ x[1] \\ \dots \\ x[N-1] \end{bmatrix} = \frac{1}{N} \begin{bmatrix} W_N^0 & W_N^0 & \dots & W_N^0 \\ W_N^0 & W_N^{-1} & \dots & W_N^{-(N-1)} \\ \vdots & \vdots & \dots & \vdots \\ W_N^0 & W_N^{-(N-1)} & \dots & W_N^{-(N-1)^2} \end{bmatrix} \begin{bmatrix} X[0] \\ X[1] \\ \vdots \\ X[N-1] \end{bmatrix} \quad \begin{aligned} \mathbf{x} &= \mathbf{F}^{-1} \cdot \mathbf{X} \\ &= \frac{1}{N} \mathbf{F}^* \cdot \mathbf{X} \end{aligned}$$

Discrete/Fast Fourier Transform 4/4

- **Fast Fourier Transform (FFT) (1805/1965)**

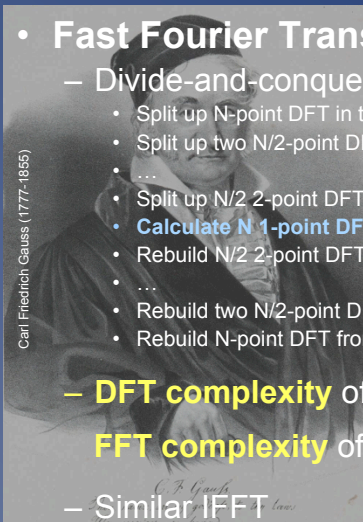
- Divide-and-conquer approach:

- Split up N-point DFT in two N/2-point DFT' s
- Split up two N/2-point DFT' s in four N/4-point DFT' s
- ...
- Split up N/2 2-point DFT' s in N 1-point DFT' s
- **Calculate N 1-point DFT' s**
- Rebuild N/2 2-point DFT' s from N 1-point DFT' s
- ...
- Rebuild two N/2-point DFT' s from four N/4-point DFT' s
- Rebuild N-point DFT from two N/2-point DFT' s

- **DFT complexity** of N^2 multiplications is reduced to **FFT complexity** of $O(N \log_2(N))$ multiplications

- Similar IFFT

Carl Friedrich Gauss (1777-1855)



James W. Cooley



John W. Tukey

Multi-Rate Systems 1/11

- **Decimation : decimator (=downsampler)**

$$u[0], u[1], u[2], \dots \rightarrow \boxed{\downarrow D} \rightarrow u[0], \quad u[D], \quad u[2D], \dots$$

Example : $u[k]: 1, 2, 3, 4, 5, 6, 7, 8, 9, \dots$

2-fold downsampling: $1, 3, 5, 7, 9, \dots$

- **Interpolation : expander (=upsampler)**

$$u[0], \quad u[1], \quad u[2], \dots \rightarrow \boxed{\uparrow D} \rightarrow u[0], 0, \dots, 0, u[1], 0, \dots, 0, u[2], \dots$$

Example : $u[k]: 1, 2, 3, 4, 5, 6, 7, 8, 9, \dots$

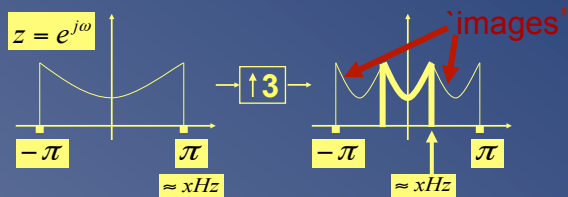
2-fold upsampling: $1, 0, 2, 0, 3, 0, 4, 0, 5, 0, \dots$

Multi-Rate Systems 2/11

- Z-transform & frequency domain analysis of expander

$$u[0], u[1], u[2], \dots \xrightarrow{\uparrow D} u[0], 0, \dots, 0, u[1], 0, \dots, 0, u[2], \dots$$

$$U(z) \xrightarrow{\uparrow D} U(z^D)$$



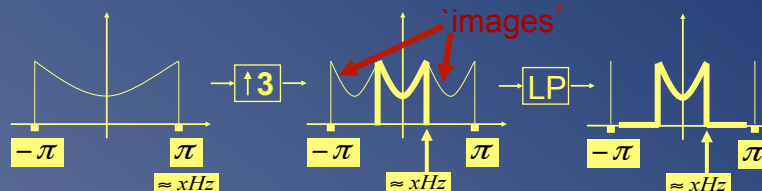
'Expansion in time domain ~ compression in frequency domain'

Multi-Rate Systems 3/11

- Z-transform & frequency domain analysis of expander

$$u[0], u[1], u[2], \dots \xrightarrow{\uparrow D} u[0], 0, \dots, 0, u[1], 0, \dots, 0, u[2], \dots$$

Expander mostly followed by 'interpolation filter' to remove images (and 'interpolate the zeros')



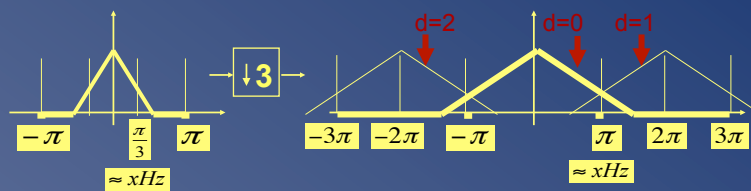
Interpolation filter can be low-/band-/high-pass (see p.35-36 and Chapter-10)

Multi-Rate Systems 4/11

- Z-transform & frequency domain analysis of decimator

$$u[0], u[1], u[2] \dots \rightarrow \downarrow D \rightarrow u[0], u[D], u[2D] \dots$$

$$U(z) \rightarrow \downarrow D \rightarrow \frac{1}{D} \sum_{d=0}^{D-1} U(z^{1/D} \cdot e^{-j2\pi d/D})$$



'Compression in time domain ~ expansion in frequency domain'

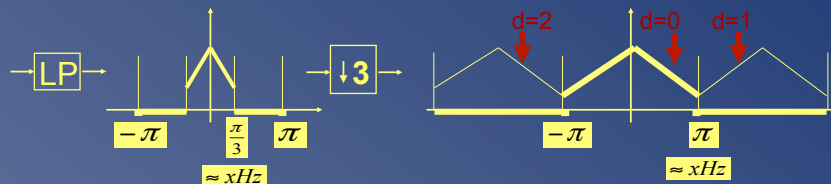
PS: Note that $U(e^{j\omega})$ is periodic with period 2π while $U(e^{j\omega/D})$ is periodic with period $2D\pi$. The summation with $d=0 \dots D-1$ restores the periodicity with period 2π !

Multi-Rate Systems 5/11

- Z-transform & frequency domain analysis of decimator

$$u[0], u[1], u[2] \dots \rightarrow \downarrow D \rightarrow u[0], u[D], u[2D] \dots$$

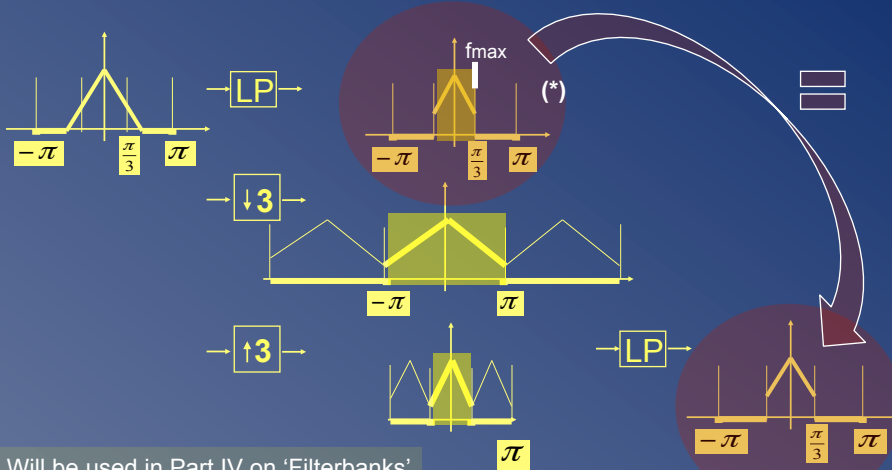
Decimation introduces ALIASING if input signal occupies frequency band larger than $2\pi/D$, hence mostly preceded by anti-aliasing (decimation) filter



Anti-aliasing filter can be low-/band-/high-pass (see p.35-36 and Chapter-10)

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- Example: LP anti-aliasing / down / up / LP interpolation

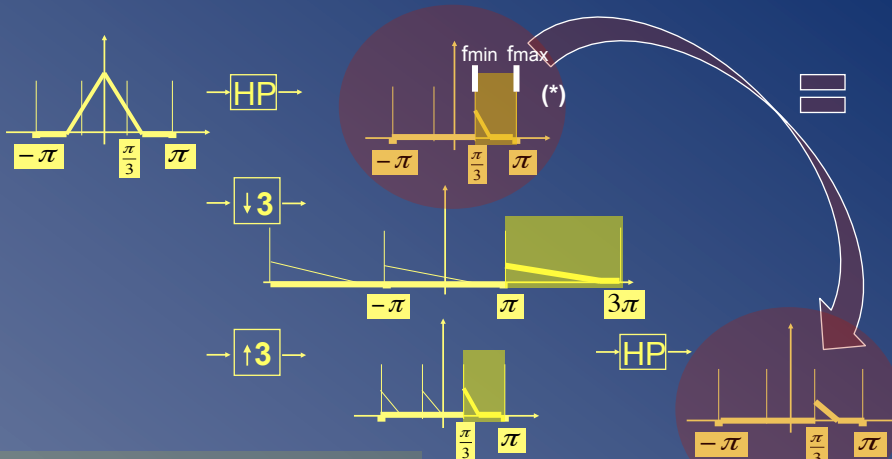


(*) Corresponds to Nyquist theorem: 3-fold reduction $f_{\max} \rightarrow$ 3-fold reduction f_s

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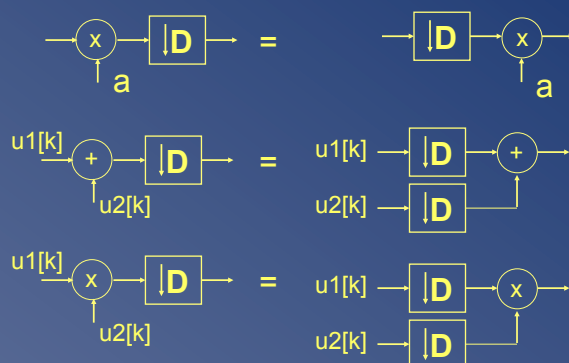
- Example: HP anti-aliasing / down / up / HP interpolation



(*) Corresponds to Nyquist theorem for 'passband' signals: $f_s > f_{\max} - f_{\min}$ (as in footnote p.9, now $f_{\min} \neq -f_{\max}$)

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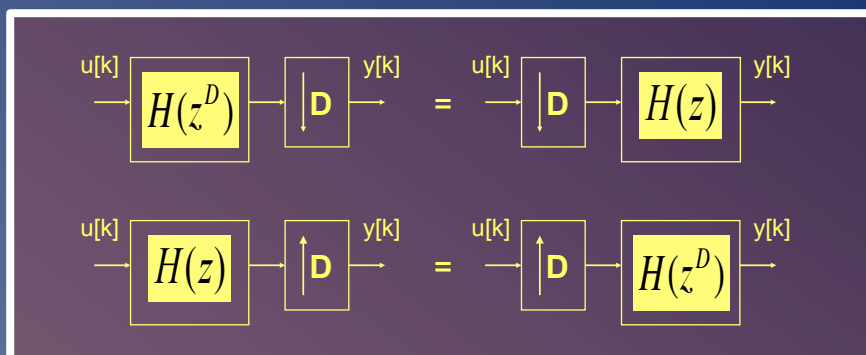
- Interconnection of multi-rate building blocks



i.e. all filter operations can be performed at the lowest rate!
Identities also hold if decimators are replaced by expanders

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- Noble identities (only for rational functions)



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Application of `noble identities : efficient multi-rate realizations of FIR filters through...

- **Polyphase decomposition:**

Example : (2-fold decomposition)

$$H(z) = h[0] + h[1].z^{-1} + h[2].z^{-2} + h[3].z^{-3} + h[4].z^{-4} + h[5].z^{-5} + h[6].z^{-6}$$

$$= \underbrace{(h[0] + h[2].z^{-2} + h[4].z^{-4} + h[6].z^{-6})}_{E_0(z^2)} + z^{-1} \cdot \underbrace{(h[1] + h[3].z^{-2} + h[5].z^{-4})}_{E_1(z^2)}$$

Example : (3-fold decomposition)

$$H(z) = h[0] + h[1].z^{-1} + h[2].z^{-2} + h[3].z^{-3} + h[4].z^{-4} + h[5].z^{-5} + h[6].z^{-6}$$

$$= \underbrace{(h[0] + h[3].z^{-3} + h[6].z^{-6})}_{E_0(z^3)} + z^{-1} \cdot \underbrace{(h[1] + h[4].z^{-3})}_{E_1(z^3)} + z^{-2} \cdot \underbrace{(h[2] + h[5].z^{-3})}_{E_2(z^3)}$$

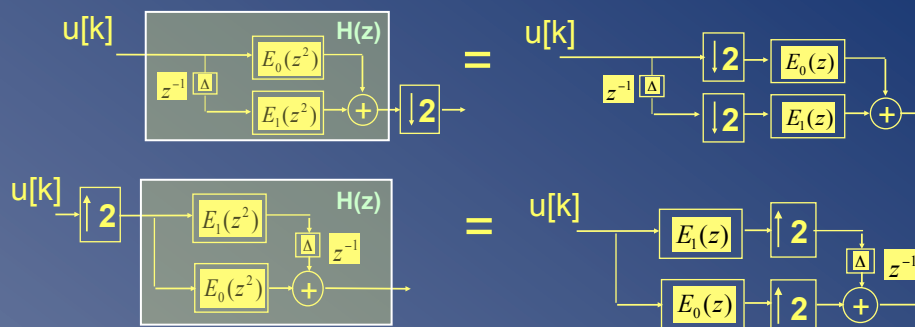
General: (D-fold decomposition)

$$H(z) = \sum_{k=-\infty}^{\infty} h[k].z^{-k} = \sum_{d=0}^{D-1} z^{-d} \cdot E_d(z^D) \quad , \quad E_d(z) = \sum_{k=-\infty}^{\infty} h[D.k + d].z^{-k}$$

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- **Polyphase decomposition:**

Example : efficient realization of FIR decimation/interpolation filter



i.e. all filter operations can be performed at the lowest rate!