

Simple Digital Filters

- Later in the course we shall review various methods of designing frequency-selective filters satisfying prescribed specifications
- We now describe several low-order FIR and IIR digital filters with reasonable selective frequency responses that often are satisfactory in a number of applications

Simple FIR Digital Filters

- FIR digital filters considered here have integer-valued impulse response coefficients
- These filters are employed in a number of practical applications, primarily because of their simplicity, which makes them amenable to inexpensive hardware implementations

Simple FIR Digital Filters

Lowpass FIR Digital Filters

- The simplest lowpass FIR digital filter is the 2-point moving-average filter given by

$$H_0(z) = \frac{1}{2}(1 + z^{-1}) = \frac{z + 1}{2z}$$

- The above transfer function has a zero at $z = -1$ and a pole at $z = 0$
- Note that here the pole vector has a unity magnitude for all values of ω

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- On the other hand, as ω increases from 0 to π , the magnitude of the zero vector decreases from a value of 2, the diameter of the unit circle, to 0
- Hence, the magnitude response $|H_0(e^{j\omega})|$ is a monotonically decreasing function of ω from $\omega = 0$ to $\omega = \pi$

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- The maximum value of the magnitude function is 1 at $\omega = 0$, and the minimum value is 0 at $\omega = \pi$, i.e.,

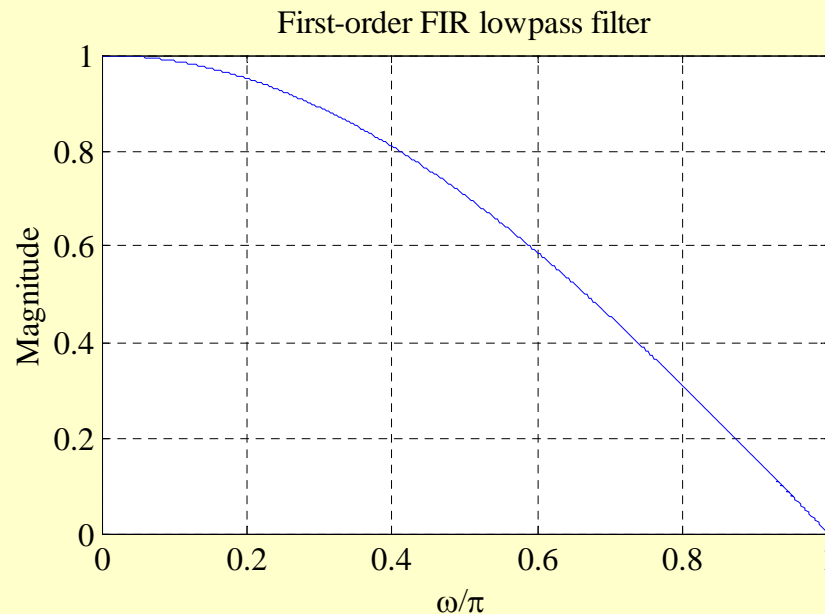
$$|H_0(e^{j0})| = 1, \quad |H_0(e^{j\pi})| = 0$$

- The frequency response of the above filter is given by

$$H_0(e^{j\omega}) = e^{-j\omega/2} \cos(\omega/2)$$

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- The magnitude response $|H_0(e^{j\omega})| = \cos(\omega/2)$ can be seen to be a monotonically decreasing function of ω



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- The frequency $\omega = \omega_c$ at which

$$\left| H_0(e^{j\omega_c}) \right| = \frac{1}{\sqrt{2}} \left| H_0(e^{j0}) \right|$$

is of practical interest since here the gain $\mathcal{G}(\omega_c)$ in dB is given by

$$\begin{aligned} \mathcal{G}(\omega_c) &= 20 \log_{10} \left| H(e^{j\omega_c}) \right| \\ &= 20 \log_{10} \left| H(e^{j0}) \right| - 20 \log_{10} \sqrt{2} \cong -3 \text{ dB} \end{aligned}$$

since the dc gain $\mathcal{G}(0) = 20 \log_{10} \left| H(e^{j0}) \right| = 0$

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- Thus, the gain $G(\omega)$ at $\omega = \omega_c$ is approximately 3 dB less than the gain at $\omega = 0$
- As a result, ω_c is called the **3-dB cutoff frequency**
- To determine the value of ω_c we set
$$|H_0(e^{j\omega_c})|^2 = \cos^2(\omega_c / 2) = \frac{1}{2}$$
which yields $\omega_c = \pi / 2$

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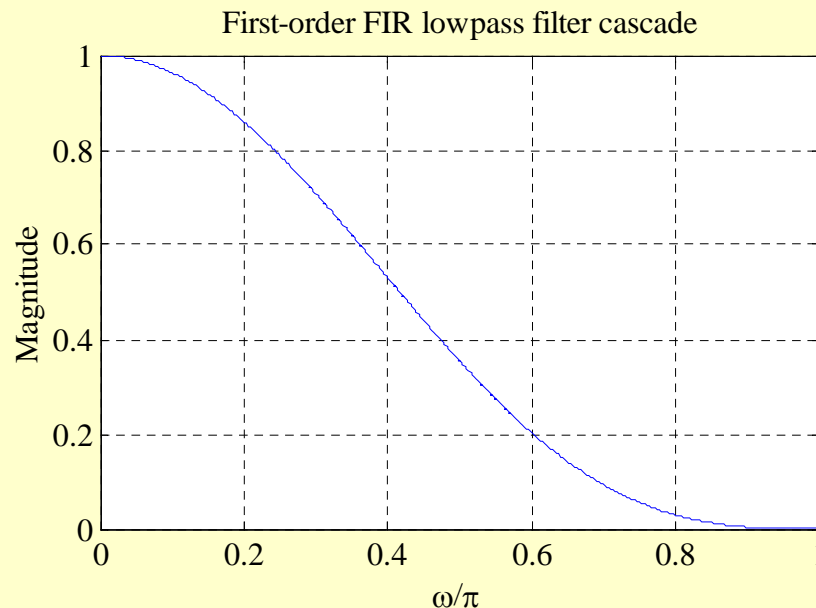
- The 3-dB cutoff frequency ω_c can be considered as the passband edge frequency
- As a result, for the filter $H_0(z)$ the passband width is approximately $\pi/2$
- The stopband is from $\pi/2$ to π
- Note: $H_0(z)$ has a zero at $z = -1$ or $\omega = \pi$, which is in the stopband of the filter

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- A cascade of the simple FIR filter

$$H_0(z) = \frac{1}{2}(1 + z^{-1})$$

results in an improved lowpass frequency response as illustrated below for a cascade of 3 sections



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- The 3-dB cutoff frequency of a cascade of M sections is given by

$$\omega_c = 2 \cos^{-1} (2^{-1/2M})$$

- For $M = 3$, the above yields $\omega_c = 0.302\pi$
- Thus, the cascade of first-order sections yields a sharper magnitude response but at the expense of a decrease in the width of the passband

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- A better approximation to the ideal lowpass filter is given by a higher-order moving-average filter
- Signals with rapid fluctuations in sample values are generally associated with high-frequency components
- These high-frequency components are essentially removed by an moving-average filter resulting in a smoother output waveform

Simple FIR Digital Filters

Highpass FIR Digital Filters

- The simplest highpass FIR filter is obtained from the simplest lowpass FIR filter by replacing z with $-z$
- This results in

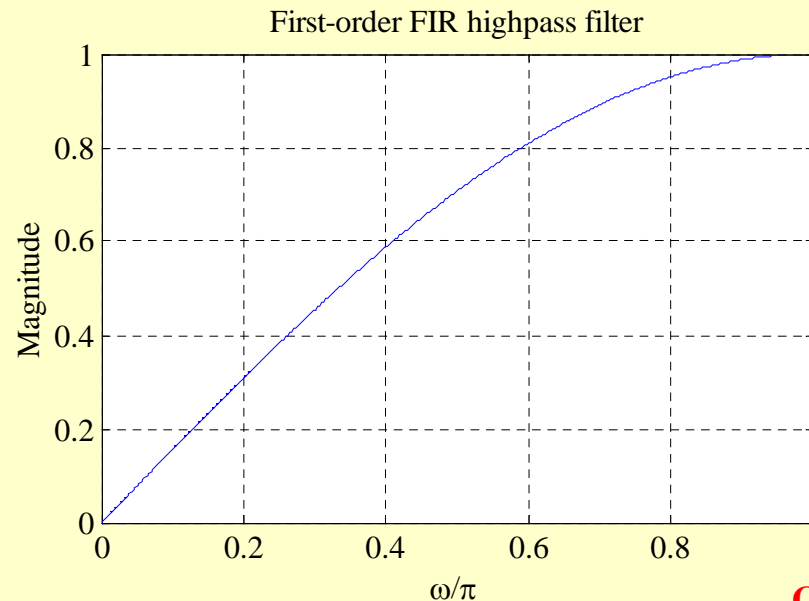
$$H_1(z) = \frac{1}{2}(1 - z^{-1})$$

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- Corresponding frequency response is given by

$$H_1(e^{j\omega}) = j e^{-j\omega/2} \sin(\omega/2)$$

whose magnitude response is plotted below



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- The monotonically increasing behavior of the magnitude function can again be demonstrated by examining the pole-zero pattern of the transfer function $H_1(z)$
- The highpass transfer function $H_1(z)$ has a zero at $z = 1$ or $\omega = 0$ which is in the stopband of the filter

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- Improved highpass magnitude response can again be obtained by cascading several sections of the first-order highpass filter
- Alternately, a higher-order highpass filter of the form

$$H_1(z) = \frac{1}{M} \sum_{n=0}^{M-1} (-1)^n z^{-n}$$

is obtained by replacing z with $-z$ in the transfer function of a moving average filter

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- An application of the FIR highpass filters is in moving-target-indicator (MTI) radars
- In these radars, interfering signals, called **clutters**, are generated from fixed objects in the path of the radar beam
- The clutter, generated mainly from ground echoes and weather returns, has frequency components near zero frequency (dc)

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- The clutter can be removed by filtering the radar return signal through a **two-pulse canceler**, which is the first-order FIR highpass filter $H_1(z) = \frac{1}{2}(1 - z^{-1})$
- For a more effective removal it may be necessary to use a **three-pulse canceler** obtained by cascading two two-pulse cancelers

Simple IIR Digital Filters

Lowpass IIR Digital Filters

- A first-order causal lowpass IIR digital filter has a transfer function given by

$$H_{LP}(z) = \frac{1-\alpha}{2} \left(\frac{1+z^{-1}}{1-\alpha z^{-1}} \right)$$

where $|\alpha| < 1$ for stability

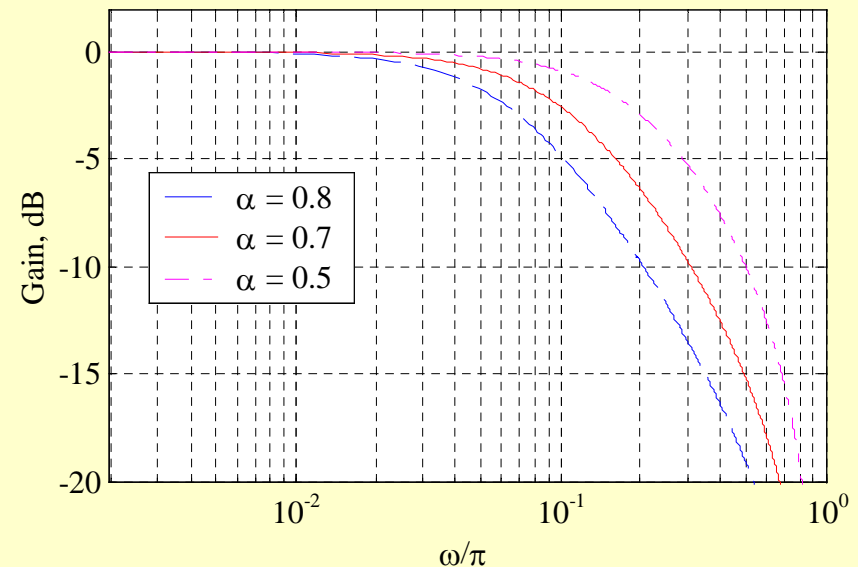
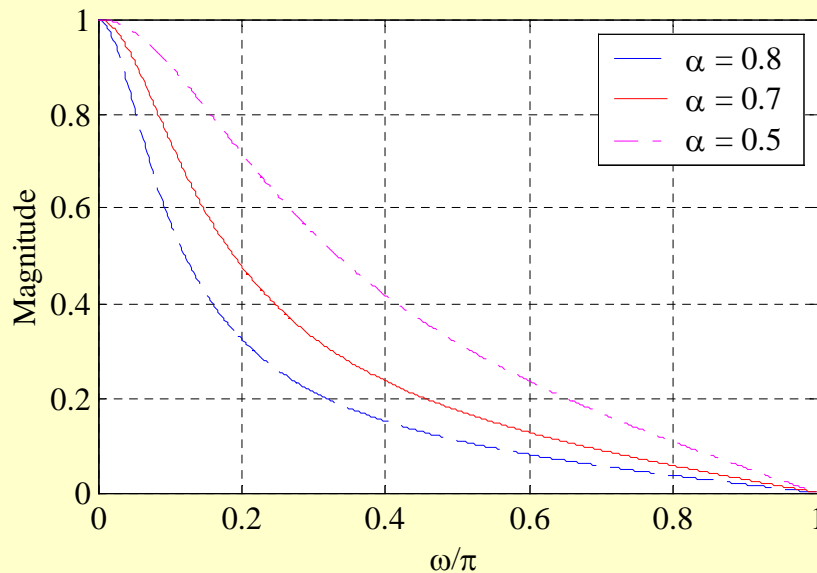
- The above transfer function has a zero at $z = -1$ i.e., at $\omega = \pi$ which is in the stopband

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- $H_{LP}(z)$ has a real pole at $z = \alpha$
- As ω increases from 0 to π , the magnitude of the zero vector decreases from a value of 2 to 0, whereas, for a positive value of α , the magnitude of the pole vector increases from a value of $1 - \alpha$ to $1 + \alpha$
- The maximum value of the magnitude function is 1 at $\omega = 0$, and the minimum value is 0 at $\omega = \pi$

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- i.e., $|H_{LP}(e^{j0})| = 1$, $|H_{LP}(e^{j\pi})| = 0$
- Therefore, $|H_{LP}(e^{j\omega})|$ is a monotonically decreasing function of ω from $\omega = 0$ to $\omega = \pi$ as indicated below



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- The squared magnitude function is given by

$$|H_{LP}(e^{j\omega})|^2 = \frac{(1-\alpha)^2(1+\cos\omega)}{2(1+\alpha^2-2\alpha\cos\omega)}$$

- The derivative of $|H_{LP}(e^{j\omega})|^2$ with respect to ω is given by

$$\frac{d |H_{LP}(e^{j\omega})|^2}{d\omega} = \frac{-(1-\alpha)^2(1+2\alpha+\alpha^2)\sin\omega}{2(1-2\alpha\cos\omega+\alpha^2)^2}$$

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$d |H_{LP}(e^{j\omega})|^2 / d\omega \leq 0$ in the range $0 \leq \omega \leq \pi$
verifying again the monotonically decreasing
behavior of the magnitude function

- To determine the 3-dB cutoff frequency
we set

$$|H_{LP}(e^{j\omega_c})|^2 = \frac{1}{2}$$

in the expression for the square magnitude
function resulting in

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$$\frac{(1-\alpha)^2(1+\cos\omega_c)}{2(1+\alpha^2-2\alpha\cos\omega_c)} = \frac{1}{2}$$

or

$$(1-\alpha)^2(1+\cos\omega_c) = 1 + \alpha^2 - 2\alpha\cos\omega_c$$

which when solved yields

$$\cos\omega_c = \frac{2\alpha}{1+\alpha^2}$$

- The above quadratic equation can be solved for α yielding two solutions

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- The solution resulting in a stable transfer function $H_{LP}(z)$ is given by

$$\alpha = \frac{1 - \sin \omega_c}{\cos \omega_c}$$

- It follows from

$$|H_{LP}(e^{j\omega})|^2 = \frac{(1 - \alpha)^2 (1 + \cos \omega)}{2(1 + \alpha^2 - 2\alpha \cos \omega)}$$

that $H_{LP}(z)$ is a BR function for $|\alpha| < 1$

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Highpass IIR Digital Filters

- A first-order causal highpass IIR digital filter has a transfer function given by

$$H_{HP}(z) = \frac{1 + \alpha}{2} \left(\frac{1 - z^{-1}}{1 - \alpha z^{-1}} \right)$$

where $|\alpha| < 1$ for stability

- The above transfer function has a zero at $z = 1$ i.e., at $\omega = 0$ which is in the stopband

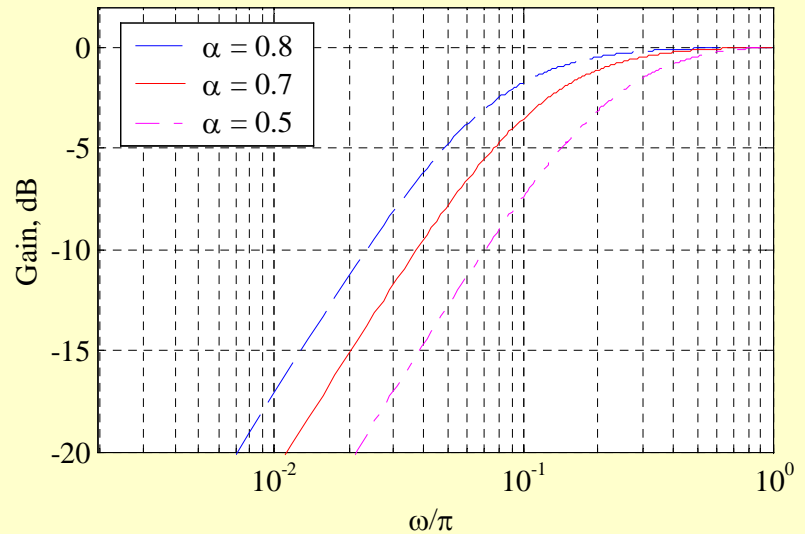
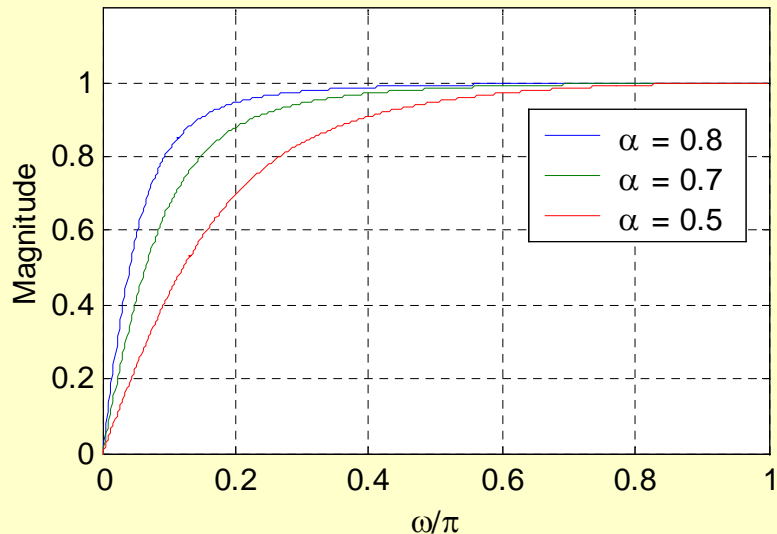
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- Its 3-dB cutoff frequency ω_c is given by

$$\alpha = (1 - \sin \omega_c) / \cos \omega_c$$

which is the same as that of $H_{LP}(z)$

- Magnitude and gain responses of $H_{HP}(z)$ are shown below



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- $H_{HP}(z)$ is a BR function for $|\alpha| < 1$
- Example - Design a first-order highpass digital filter with a 3-dB cutoff frequency of 0.8π
- Now, $\sin(\omega_c) = \sin(0.8\pi) = 0.587785$ and $\cos(0.8\pi) = -0.80902$
- Therefore
$$\alpha = (1 - \sin \omega_c) / \cos \omega_c = -0.5095245$$

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- Therefore,

$$\begin{aligned} H_{HP}(z) &= \frac{1 + \alpha}{2} \left(\frac{1 - z^{-1}}{1 - \alpha z^{-1}} \right) \\ &= 0.245238 \left(\frac{1 - z^{-1}}{1 + 0.5095245 z^{-1}} \right) \end{aligned}$$

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Bandpass IIR Digital Filters

- A 2nd-order bandpass digital transfer function is given by

$$H_{BP}(z) = \frac{1-\alpha}{2} \left(\frac{1-z^{-2}}{1-\beta(1+\alpha)z^{-1}+\alpha z^{-2}} \right)$$

- Its squared magnitude function is

$$\begin{aligned} & \left| H_{BP}(e^{j\omega}) \right|^2 \\ &= \frac{(1-\alpha)^2 (1-\cos 2\omega)}{2[1+\beta^2(1+\alpha)^2+\alpha^2-2\beta(1+\alpha)^2\cos\omega+2\alpha\cos 2\omega]} \end{aligned}$$

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- $|H_{BP}(e^{j\omega})|^2$ goes to zero at $\omega = 0$ and $\omega = \pi$
- It assumes a maximum value of 1 at $\omega = \omega_o$, called the **center frequency** of the bandpass filter, where

$$\omega_o = \cos^{-1}(\beta)$$

- The frequencies ω_{c1} and ω_{c2} where $|H_{BP}(e^{j\omega})|^2$ becomes 1/2 are called the **3-dB cutoff frequencies**

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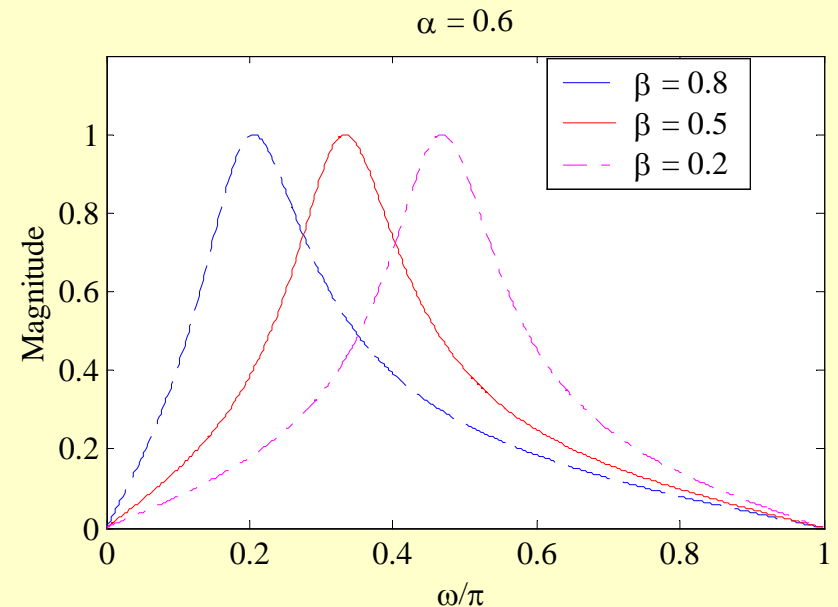
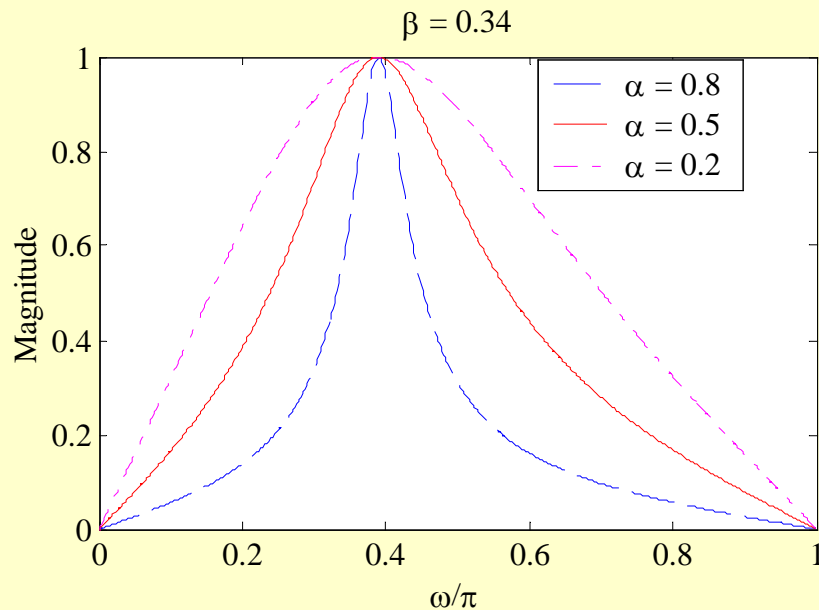
- The difference between the two cutoff frequencies, assuming $\omega_{c2} > \omega_{c1}$ is called the **3-dB bandwidth** and is given by

$$B_w = \omega_{c2} - \omega_{c1} = \cos^{-1} \left(\frac{2\alpha}{1 + \alpha^2} \right)$$

- The transfer function $H_{BP}(z)$ is a BR function if $|\alpha| < 1$ and $|\beta| < 1$

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- Plots of $|H_{BP}(e^{j\omega})|$ are shown below



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- Example - Design a 2nd order bandpass digital filter with center frequency at 0.4π and a 3-dB bandwidth of 0.1π

- Here $\beta = \cos(\omega_o) = \cos(0.4\pi) = 0.309017$ and

$$\frac{2\alpha}{1 + \alpha^2} = \cos(B_w) = \cos(0.1\pi) = 0.9510565$$

- The solution of the above equation yields:
 $\alpha = 1.376382$ and $\alpha = 0.72654253$

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- The corresponding transfer functions are

$$H'_{BP}(z) = -0.18819 \frac{1 - z^{-2}}{1 - 0.7343424z^{-1} + 1.37638z^{-2}}$$

and

$$H''_{BP}(z) = 0.13673 \frac{1 - z^{-2}}{1 - 0.533531z^{-1} + 0.72654253z^{-2}}$$

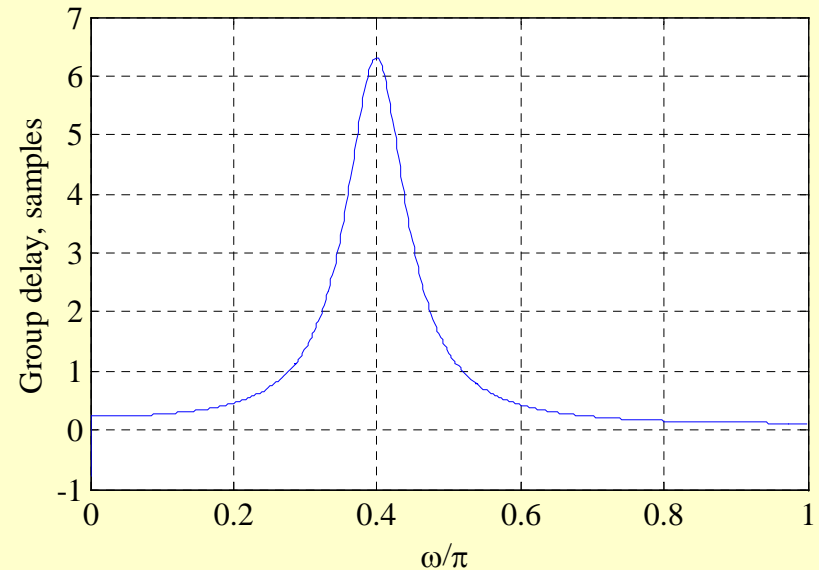
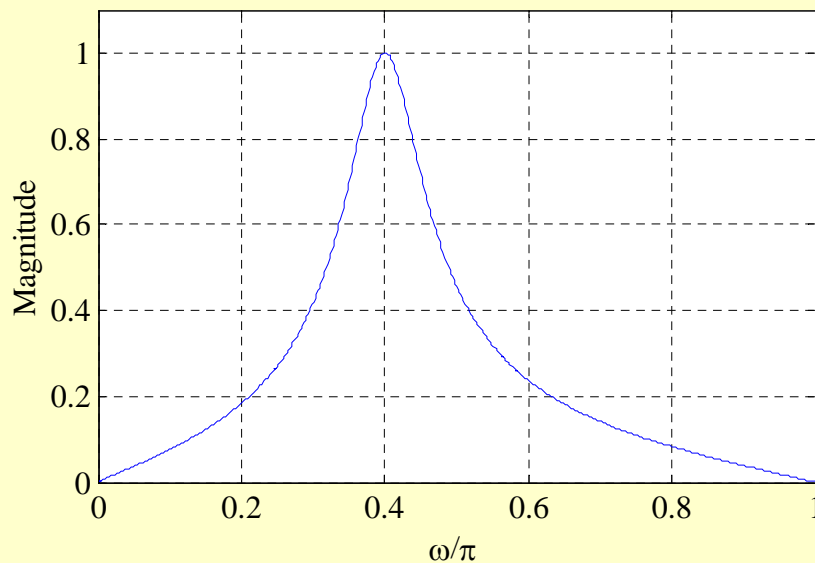
- The poles of $H'_{BP}(z)$ are at $z = 0.3671712 \pm j1.11425636$ and have a magnitude > 1

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- Thus, the poles of $H'_{BP}(z)$ are outside the unit circle making the transfer function unstable
- On the other hand, the poles of $H''_{BP}(z)$ are at $z = 0.2667655 \pm j0.8095546$ and have a magnitude of 0.8523746
- Hence $H''_{BP}(z)$ is BIBO stable
- Later we outline a simpler stability test

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- Figures below show the plots of the magnitude function and the group delay of $H''_{BP}(z)$



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Bandstop IIR Digital Filters

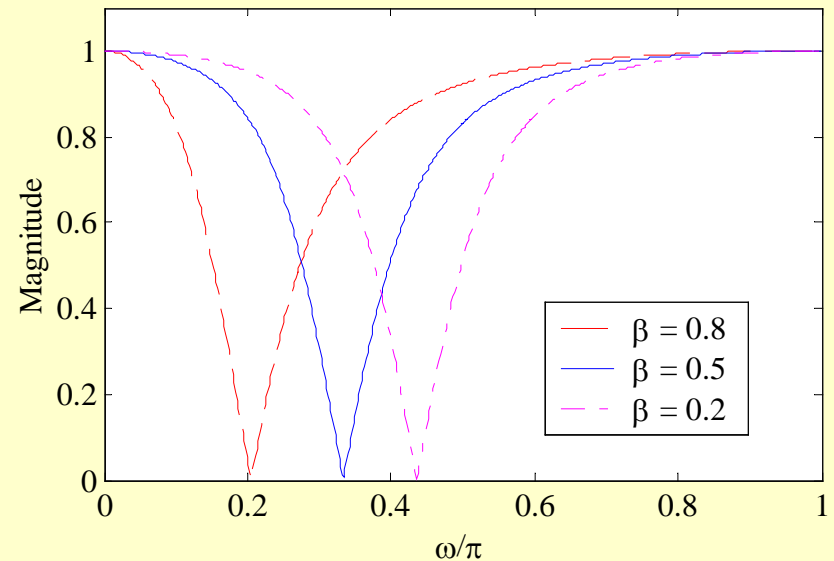
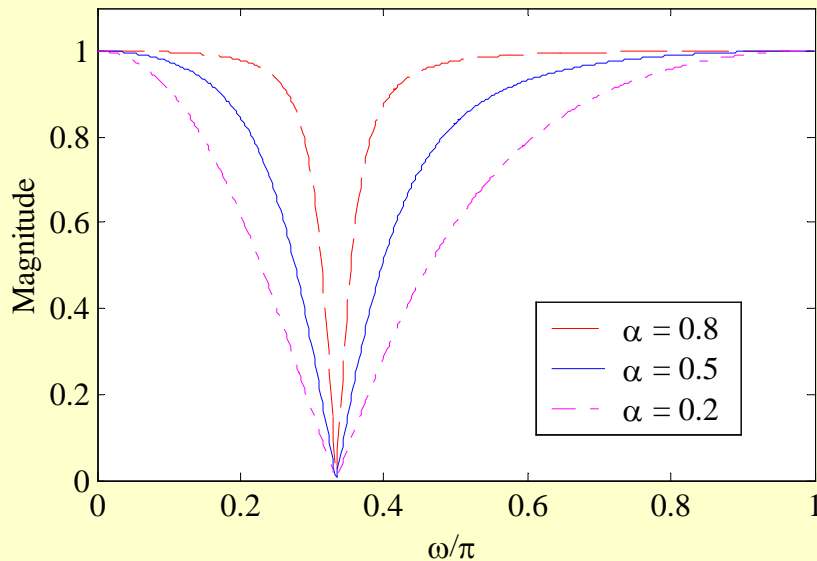
- A 2nd-order bandstop digital filter has a transfer function given by

$$H_{BS}(z) = \frac{1 + \alpha}{2} \left(\frac{1 - 2\beta z^{-1} + z^{-2}}{1 - \beta(1 + \alpha)z^{-1} + \alpha z^{-2}} \right)$$

- The transfer function $H_{BS}(z)$ is a BR function if $|\alpha| < 1$ and $|\beta| < 1$

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- Its magnitude response is plotted below



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- Here, the magnitude function takes the maximum value of 1 at $\omega = 0$ and $\omega = \pi$
- It goes to 0 at $\omega = \omega_o$, where ω_o , called the **notch frequency**, is given by

$$\omega_o = \cos^{-1}(\beta)$$

- The digital transfer function $H_{BS}(z)$ is more commonly called a **notch filter**

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- The frequencies ω_{c1} and ω_{c2} where $|H_{BS}(e^{j\omega})|^2$ becomes $1/2$ are called the **3-dB cutoff frequencies**
- The difference between the two cutoff frequencies, assuming $\omega_{c2} > \omega_{c1}$ is called the **3-dB notch bandwidth** and is given by

$$B_w = \omega_{c2} - \omega_{c1} = \cos^{-1}\left(\frac{2\alpha}{1 + \alpha^2}\right)$$

Simple IIR Digital Filters

Higher-Order IIR Digital Filters

- By cascading the simple digital filters discussed so far, we can implement digital filters with sharper magnitude responses
- Consider a cascade of K first-order lowpass sections characterized by the transfer function

$$H_{LP}(z) = \frac{1 - \alpha}{2} \left(\frac{1 + z^{-1}}{1 - \alpha z^{-1}} \right)$$

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- The overall structure has a transfer function given by

$$G_{LP}(z) = \left(\frac{1-\alpha}{2} \cdot \frac{1+z^{-1}}{1-\alpha z^{-1}} \right)^K$$

- The corresponding squared-magnitude function is given by

$$|G_{LP}(e^{j\omega})|^2 = \left[\frac{(1-\alpha)^2 (1+\cos \omega)}{2(1+\alpha^2 - 2\alpha \cos \omega)} \right]^K$$

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- To determine the relation between its 3-dB cutoff frequency ω_c and the parameter α , we set

$$\left[\frac{(1 - \alpha)^2 (1 + \cos \omega_c)}{2(1 + \alpha^2 - 2\alpha \cos \omega_c)} \right]^K = \frac{1}{2}$$

which when solved for α , yields for a stable $G_{LP}(z)$:

$$\alpha = \frac{1 + (1 - C) \cos \omega_c - \sin \omega_c \sqrt{2C - C^2}}{1 - C + \cos \omega_c}$$

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where

$$C = 2^{(K-1)/K}$$

- It should be noted that the expression for α given earlier reduces to

$$\alpha = \frac{1 - \sin \omega_c}{\cos \omega_c}$$

for $K = 1$

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- Example - Design a lowpass filter with a 3-dB cutoff frequency at $\omega_c = 0.4\pi$ using a single first-order section and a cascade of 4 first-order sections, and compare their gain responses
- For the single first-order lowpass filter we have

$$\alpha = \frac{1 + \sin \omega_c}{\cos \omega_c} = \frac{1 + \sin(0.4\pi)}{\cos(0.4\pi)} = 0.1584$$

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- For the cascade of 4 first-order sections, we substitute $K = 4$ and get

$$C = 2^{(K-1)/K} = 2^{(4-1)/4} = 1.6818$$

- Next we compute

$$\begin{aligned}\alpha &= \frac{1 + (1 - C) \cos \omega_c - \sin \omega_c \sqrt{2C - C^2}}{1 - C + \cos \omega_c} \\ &= \frac{1 + (1 - 1.6818) \cos(0.4\pi) - \sin(0.4\pi) \sqrt{2(1.6818) - (1.6818)^2}}{1 - 1.6818 + \cos(0.4\pi)} \\ &= -0.251\end{aligned}$$

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- The gain responses of the two filters are shown below
- As can be seen, cascading has resulted in a sharper roll-off in the gain response

