

Finite Impulse Response (FIR)

Digital Filters (II)

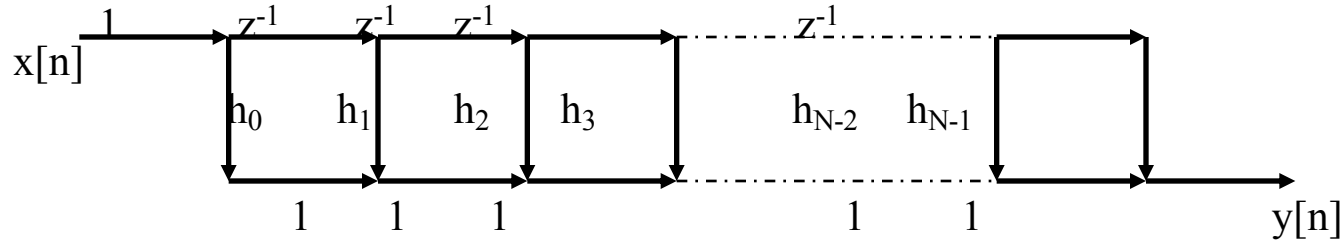
Ideal Impulse Response Design

Examples

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- FIR Filter Design Problem

Given $H(z)$ or $H(e^{j\omega})$, find filter coefficients $\{b_0, b_1, b_2, \dots, b_{N-1}\}$ which are equal to $\{h_0, h_1, h_2, \dots, h_{N-1}\}$ in the case of FIR filters.



Consider a general (infinite impulse response) definition:

$$H(z) = \sum_{n=-\infty}^{\infty} h[n] z^{-n}$$

From complex variable theory, the inverse transform is:

$$h[n] = \frac{1}{2\pi j} \oint_C H(z) z^{n-1} dz$$

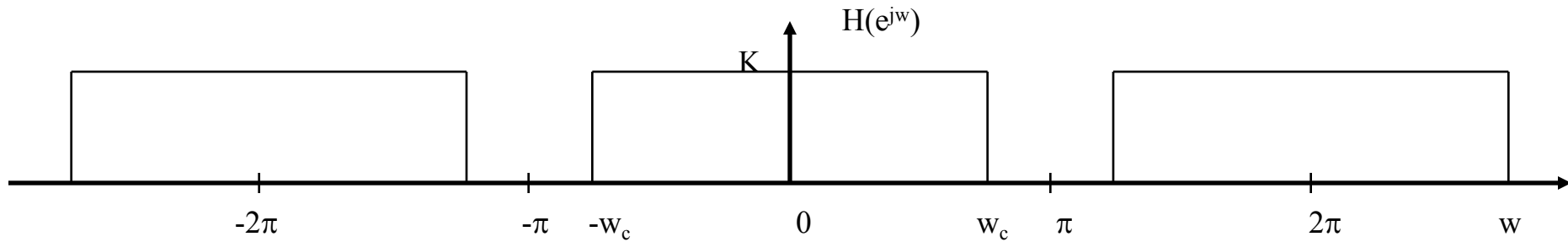
Where C is a counterclockwise closed contour in the region of convergence of H(z) and encircling the origin of the z-plane

- Evaluating H(z) on the unit circle ($z = e^{j\omega}$) :

$$H(e^{j\omega}) = \sum_{n=-\infty}^{\infty} h[n] e^{-jn\omega}$$

$$h[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{jn\omega} d\omega \quad \text{where } dz = je^{j\omega} d\omega$$

- Design of an ideal low pass FIR digital filter



Find ideal low pass impulse response $\{h[n]\}$

$$h_{LP}[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{jn\omega} d\omega$$

$$= \frac{1}{2\pi} \int_{-w_c}^{w_c} K e^{jn\omega} d\omega$$

Hence

$$h_{LP}[n] = \frac{K}{n\pi} \sin(nw_c)$$

$$n = 0, \pm 1, \pm 2, \dots, \pm\infty$$

Let $K = 1$, $w_c = \pi/4$, $n = 0, \pm 1, \dots, \pm 10$

The impulse response coefficients are

$n = 0,$	$h[n] = 0.25$	$n = \pm 4,$	$h[n] = 0$
$= \pm 1,$	$= 0.225$	$= \pm 5,$	$= -0.043$
$= \pm 2,$	$= 0.159$	$= \pm 6,$	$= -0.053$
$= \pm 3,$	$= 0.075$	$= \pm 7,$	$= -0.032$

$n = \pm 8,$	$h[n] = 0$
$= \pm 9,$	$= 0.025$
$= \pm 10,$	$= 0.032$

Non Causal FIR Impulse Response

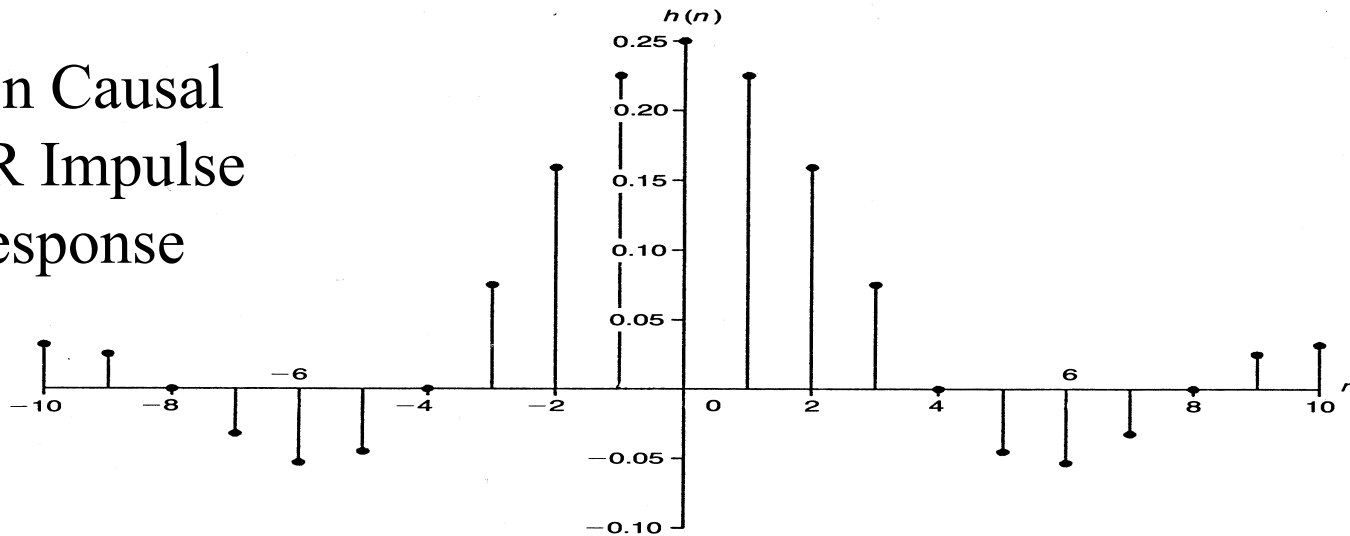
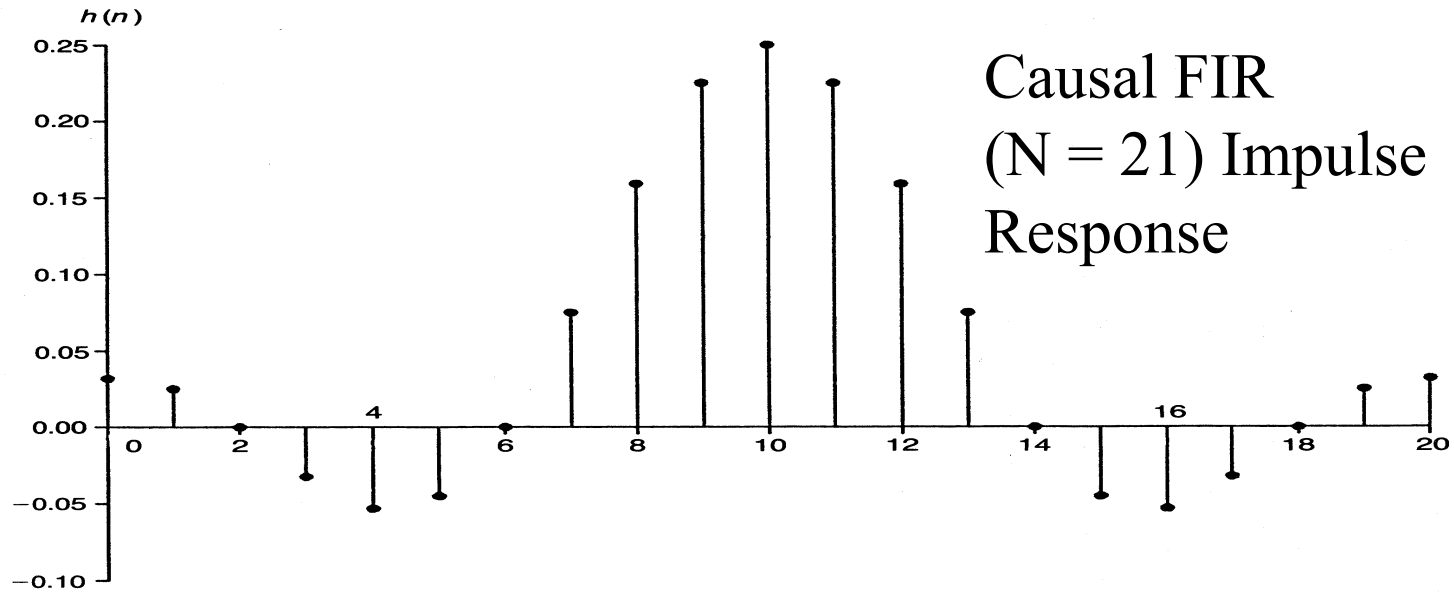


FIGURE 9.6(a) Coefficients for noncausal, nonrecursive filter

We can make it causal if we shift $h_{LP}[n]$ by 10 units to the right:

$$h_{LP}[n] = \frac{K}{(n-10)\pi} \sin((n-10)w_c) \quad n = 0, 1, 2, \dots, 20$$



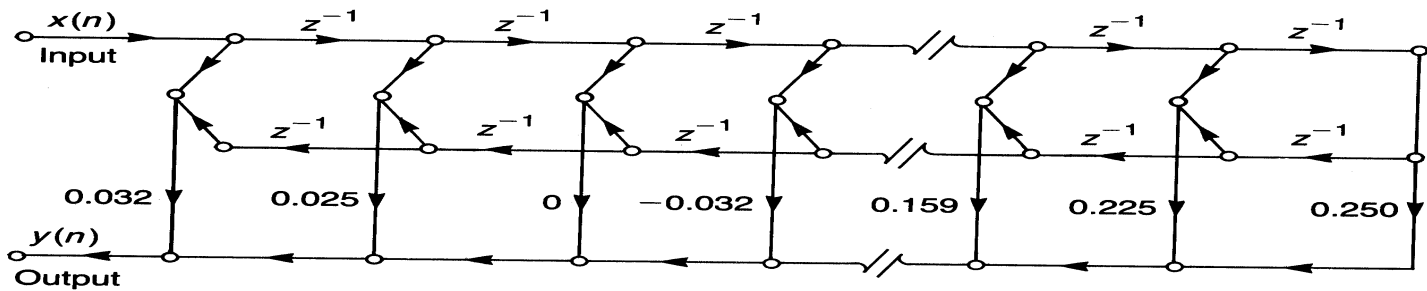
Notice the symmetry: $h[n] = h[N-1-n]$ which satisfies the linear phase condition.

- Filter Transfer Function

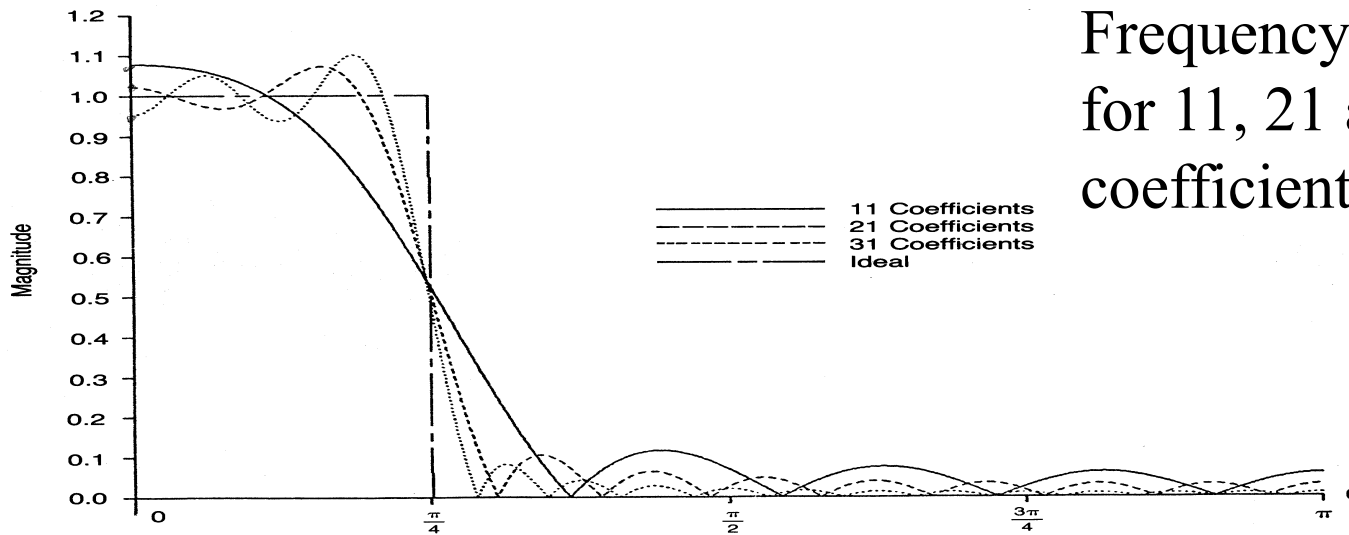
$$H_{LP}(e^{j\omega}) = \sum_{n=0}^{20} h_{LP}[n]e^{-jn\omega} \quad \text{since } z = e^{j\omega}$$

Implies

$$H_{LP}(z) = \sum_{n=0}^{20} h_{LP}[n]z^{-n}$$

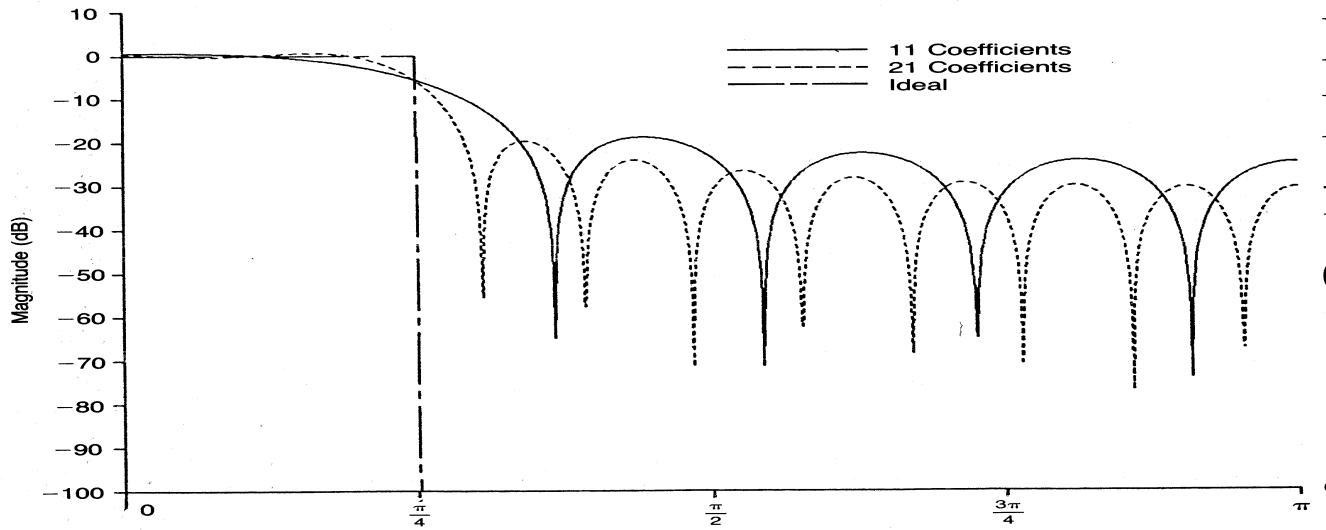


Filter Implementation for 21 coefficients

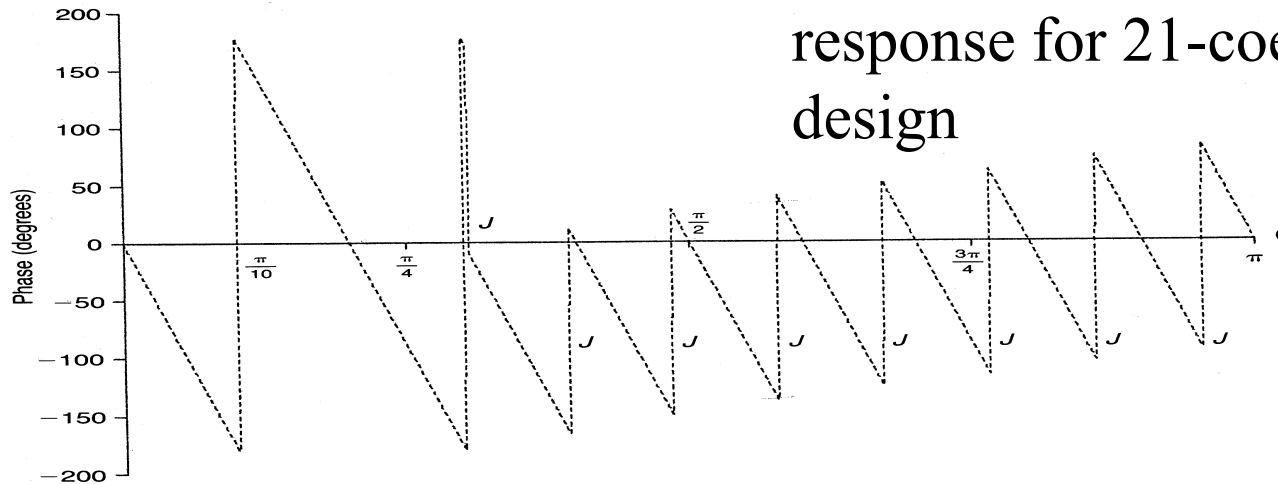


Magnitude of filter
Frequency Response
for 11, 21 and 31
coefficient lengths

Low Pass filter
Frequency
Response in dB
for 11 and 21
coefficients



Low pass filter phase
response for 21-coefficient
design



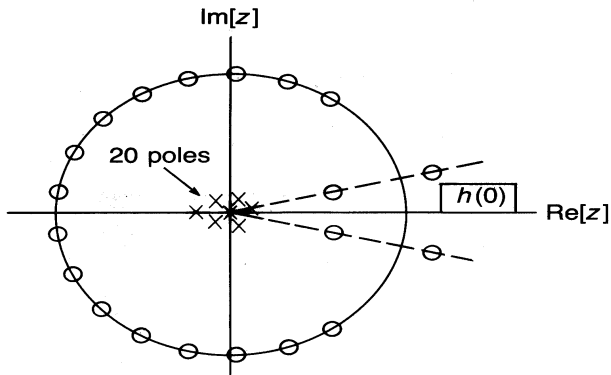


FIGURE 9.8(d) Pole-zero plot for $H(z)$

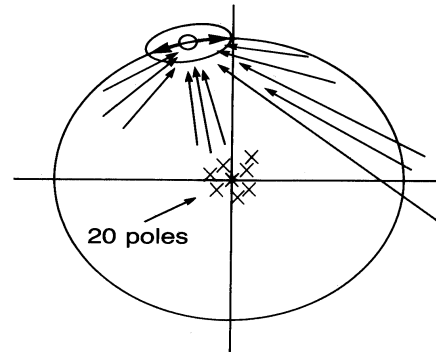
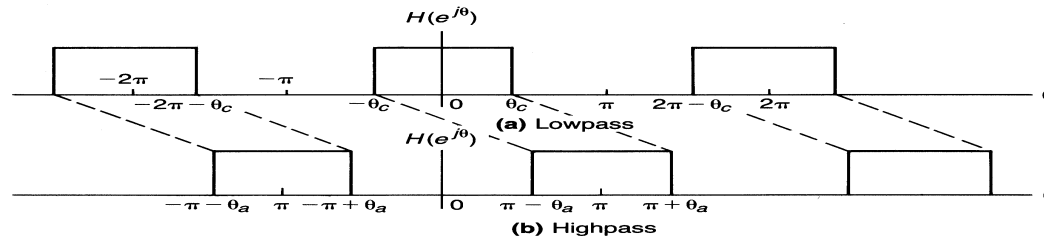


FIGURE 9.8(e) Vectors for frequency response near $\theta = 1.813$

FIGURE 9.9 Magnitude characteristics of ideal low-pass and highpass filters



The above figure implies

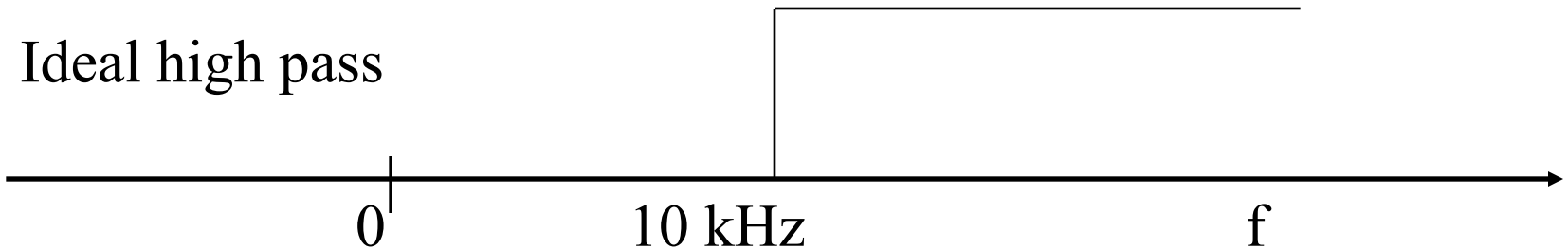
$$H_{HP}(e^{j\omega}) = H_{LP}(e^{j(\omega-\pi)})$$

$$h_{HP}[n] = h_{LP}[n](-1)^n$$

Now:

$$\begin{aligned} H_{HP}(e^{jw}) &= \sum_{n=-\infty}^{\infty} h_{LP}[n]e^{-jn(w-\pi)} &= \sum_{n=-\infty}^{\infty} h_{LP}[n]e^{-jnw}(-1)^n \\ & &= \underbrace{\sum_{n=-\infty}^{\infty} h_{LP}[n](-1)^n}_{h_{HP}[n]} e^{-jnw} \end{aligned}$$

Example: Analog high pass filter specification



Given: $f_s = 50\text{kHz}$, it follows: $w = \Omega T$
 $= 2\pi f/f_s = 0.4\pi \text{ rad}$

Digital specification: $0.4\pi = \pi - w_a$

$$\therefore w_c (\text{LPF}) = \pi - w_a = \pi - 0.4\pi = 0.6\pi$$

First design ideal LPF with $w_c = 0.6\pi$

Answer :

$$h_{LP}[n] = \frac{1}{n\pi} \sin(0.6\pi n)$$
$$n = 0, \pm 1, \pm 2, \dots, \pm\infty$$

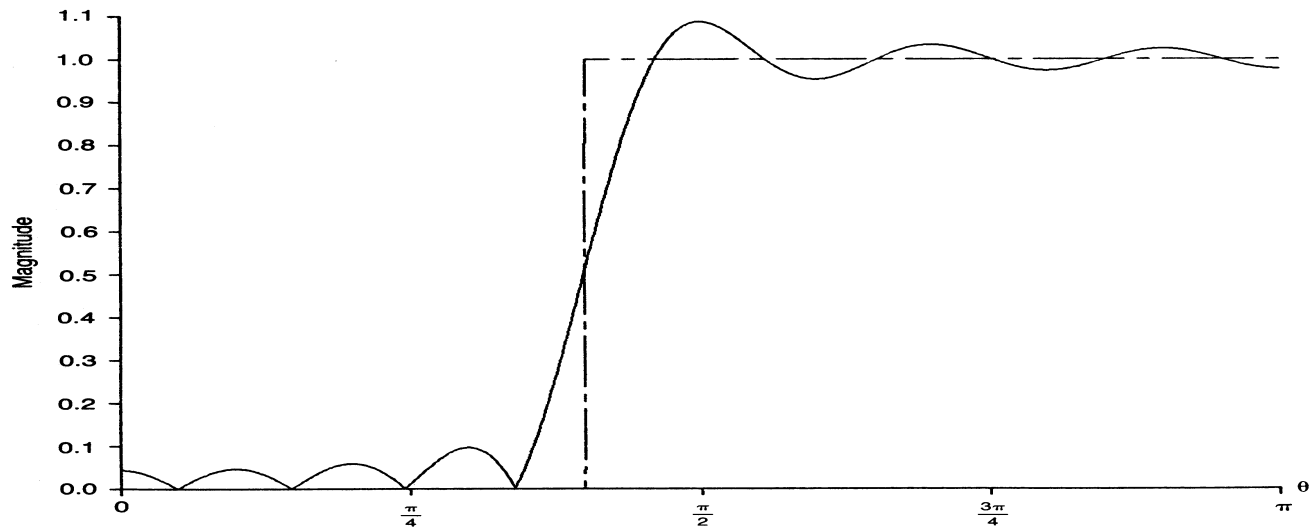
Follows now:

$$h_{HP}[n] = h_{LP}[n](-1)^n$$

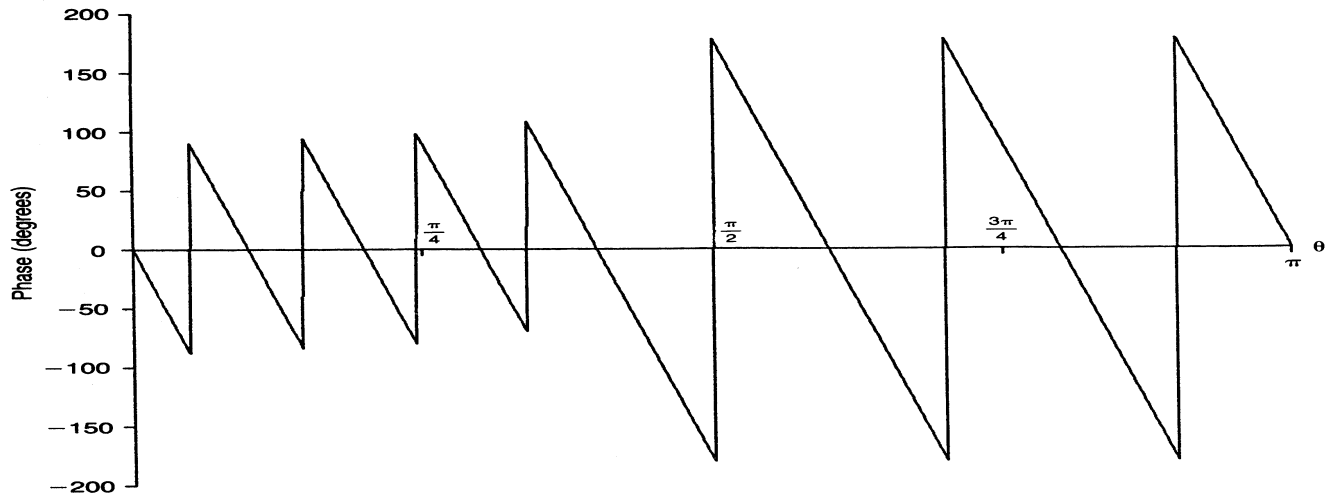
$$h_{HP}[n] = \frac{(-1)^{n-I}}{\pi(n-I)} \sin(0.6\pi(n-I))$$

The I indicates the length of the filter

Hence the above filter is a causal FIR high pass digital filter

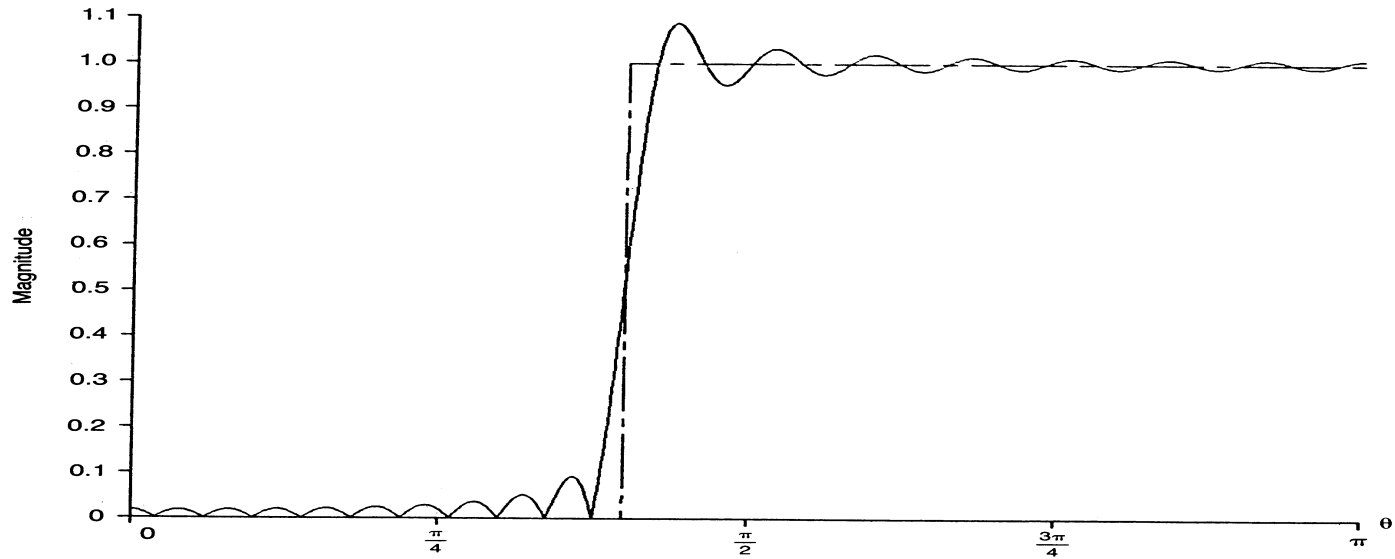


(a) Magnitude—21-coefficient design

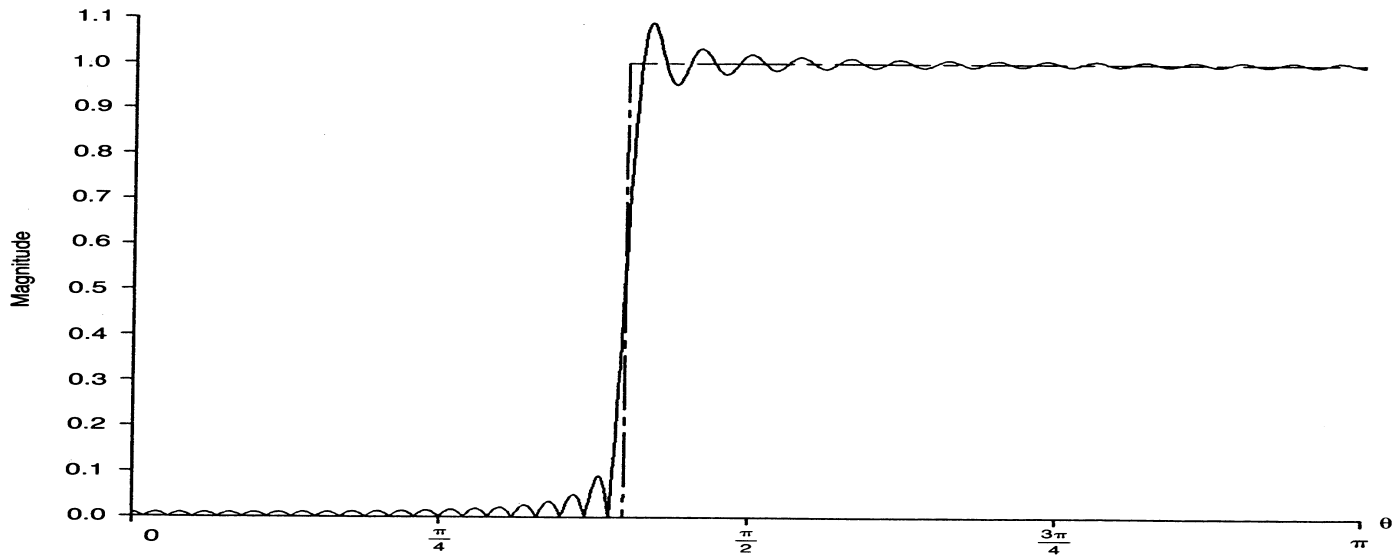


(b) Phase—21-coefficient design

FIGURE 9.10 Highpass filter frequency response

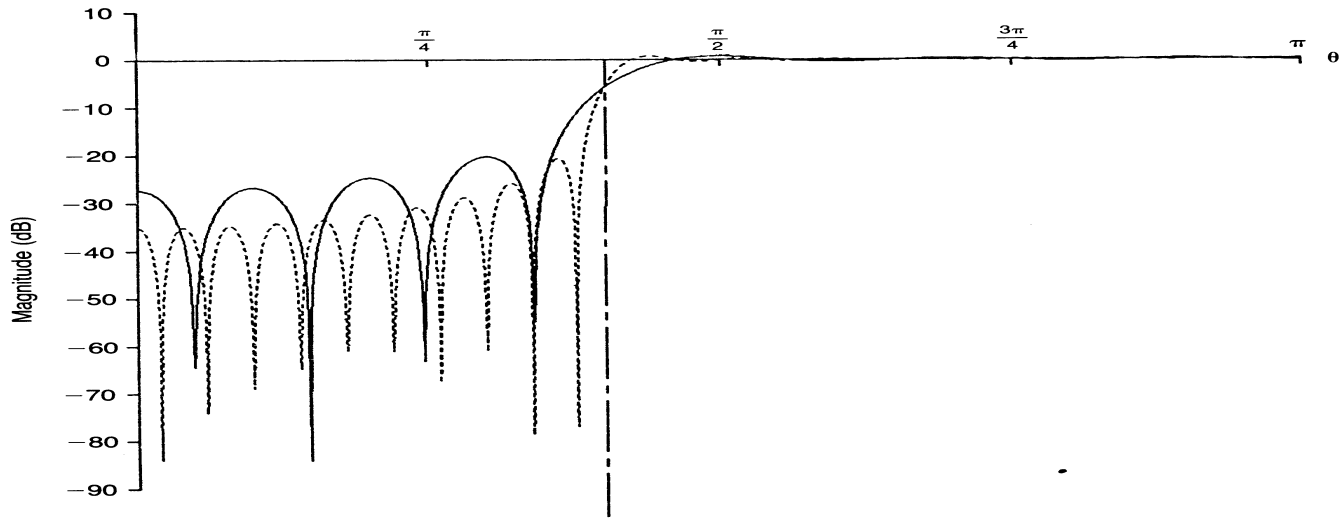


(c) Magnitude — 51-coefficient design



(d) Magnitude — 101-coefficient design

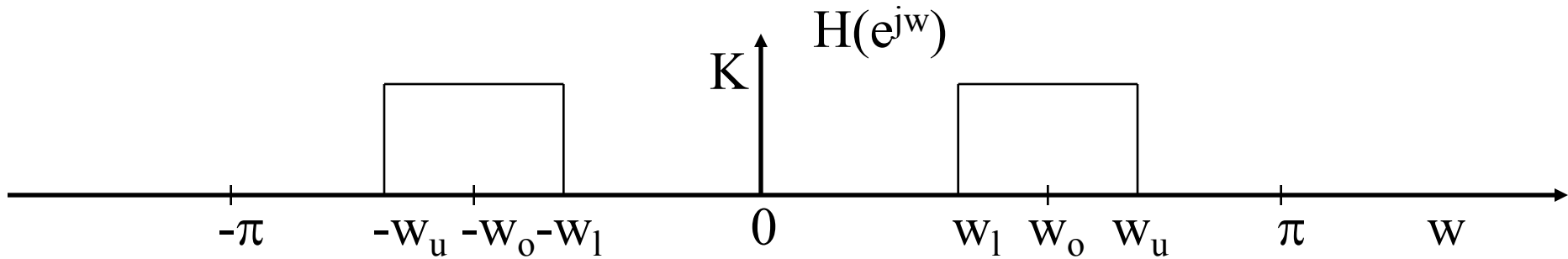
FIGURE 9.10 Highpass filter frequency response



(e) Magnitude(dB)—21 and 51-coefficient designs

FIGURE 9.10 Highpass filter frequency response

Bandpass FIR filter design:



Shift to right: $H(e^{j\omega}) e^{j\omega_0}$

Shift to left: $H(e^{j\omega}) e^{-j\omega_0}$

Follows:

$$h_{BP}[n] = [2 \cos n\omega_0] h_{LP}[n]$$

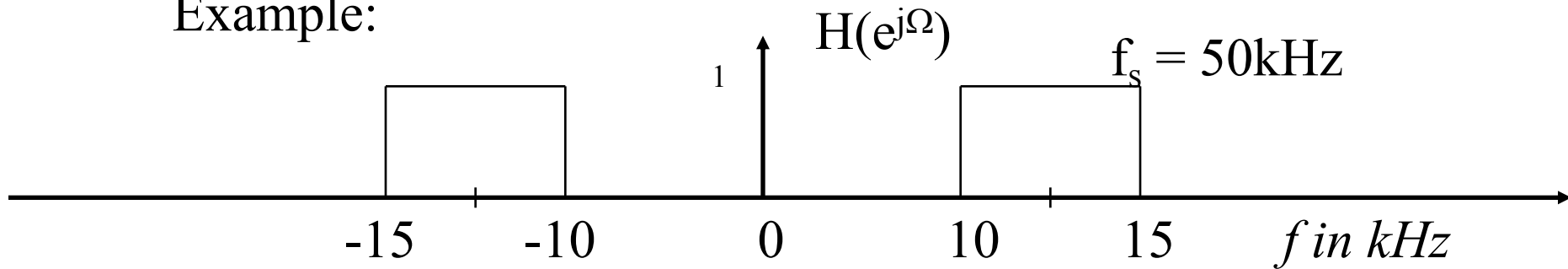
$$n = 0, \pm 1, \pm 2, \dots, \pm I$$

where

$$\omega_u - \omega_l = 2\omega_c \text{ (lowpass)}$$

$$\omega_o = \frac{\omega_u + \omega_l}{2}$$

Example:



Digital specifications:

$$w_l = \frac{2\pi(10^4)}{(5)(10^4)} = 0.4\pi$$

$$w_u = \frac{2\pi(10^4)(1.5)}{(5)(10^4)} = 0.6\pi$$

$$w_o = 0.5\pi$$

$$w_c = \frac{w_u - w_l}{2} = 0.1\pi$$

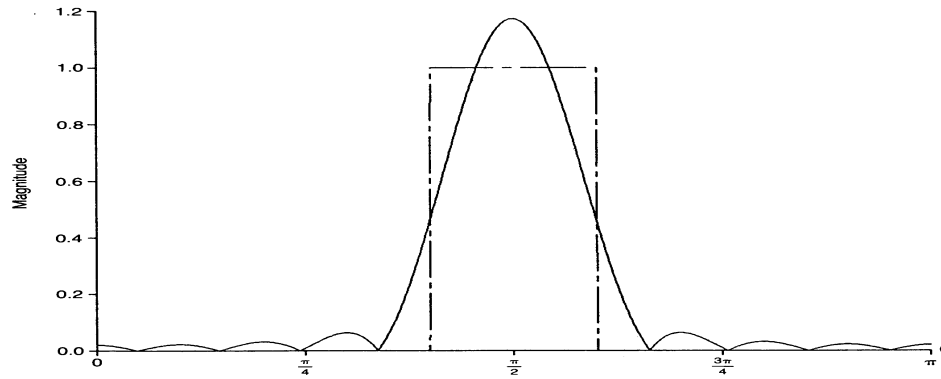
First design LPF:

$$h_{LP}[n] = \frac{1}{n\pi} \sin(0.1\pi n) \quad n = 0, \pm 1, \pm 2, \dots$$

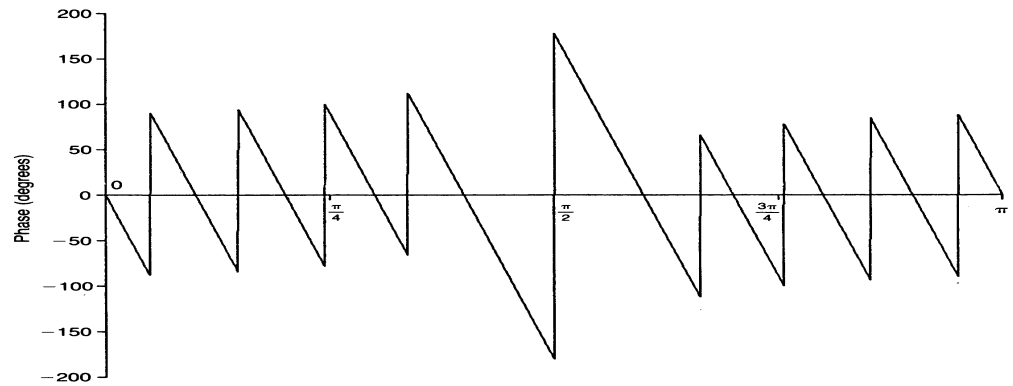
Follows:

$$h_{BP}[n] = [2 \cos(0.5\pi n) h_{LP}[n]] \quad n = 0, \pm 1, \pm 2, \dots$$

TABLE 9.1 FREQUENCY TRANSFORMATIONS	
<p>Lowpass</p> $h_{LP}(n) = \frac{K}{\pi n} \sin(n\theta_c), \quad n = 0, \pm 1, \pm 2, \dots, \pm I$	<p style="text-align: right;">(9.60)</p>
<p>Highpass</p> $h_{HP}(n) = (-1)^n h_{LP}(n), \quad n = 0, \pm 1, \pm 2, \dots, \pm I$	<p style="text-align: right;">(9.61)</p>
<p>Bandpass</p> $h_{BP}(n) = [2 \cos(n\theta_0)] h_{LP}(n), \quad n = 0, \pm 1, \pm 2, \dots, \pm I$ $\theta_u - \theta_\ell = 2\theta_c, \quad \theta_0 = \frac{\theta_u + \theta_\ell}{2}$	<p style="text-align: right;">(9.62)</p>
<p>Bandstop</p> $h_{BS}(0) = K - h_{BP}(0)$ $h_{BS}(n) = -h_{BP}(n), \quad n = \pm 1, \pm 2, \dots, \pm I$ $\theta_u - \theta_\ell = 2\theta_c$ $\theta_0 = \frac{\theta_u + \theta_\ell}{2}$	<p style="text-align: right;">(9.63)</p>



(a) Magnitude — 21-coefficient design



(b) Phase — 21-coefficient design

FIGURE 9.12 Bandpass filter frequency response

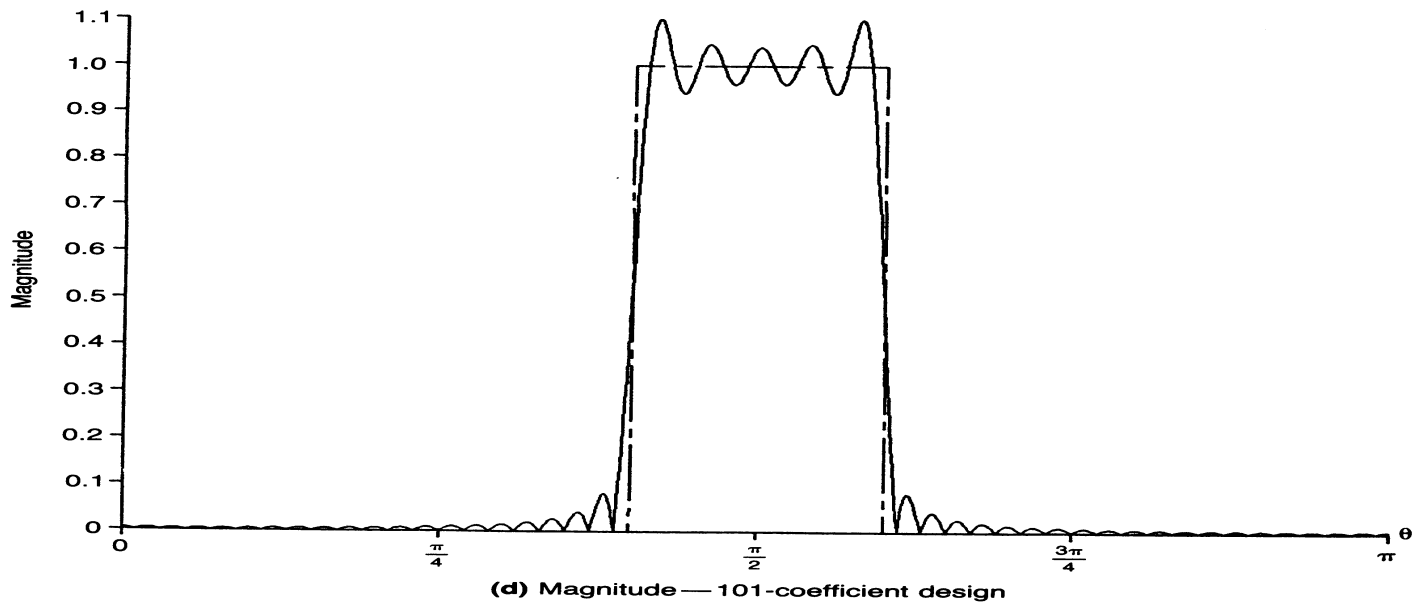
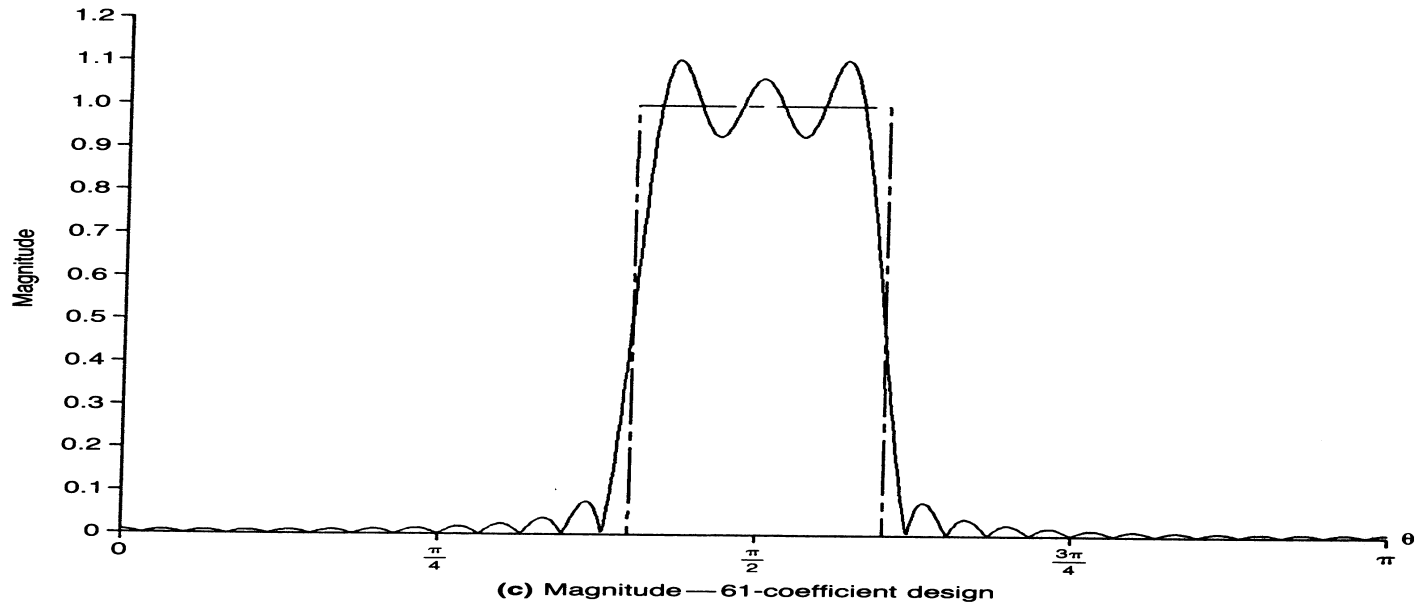
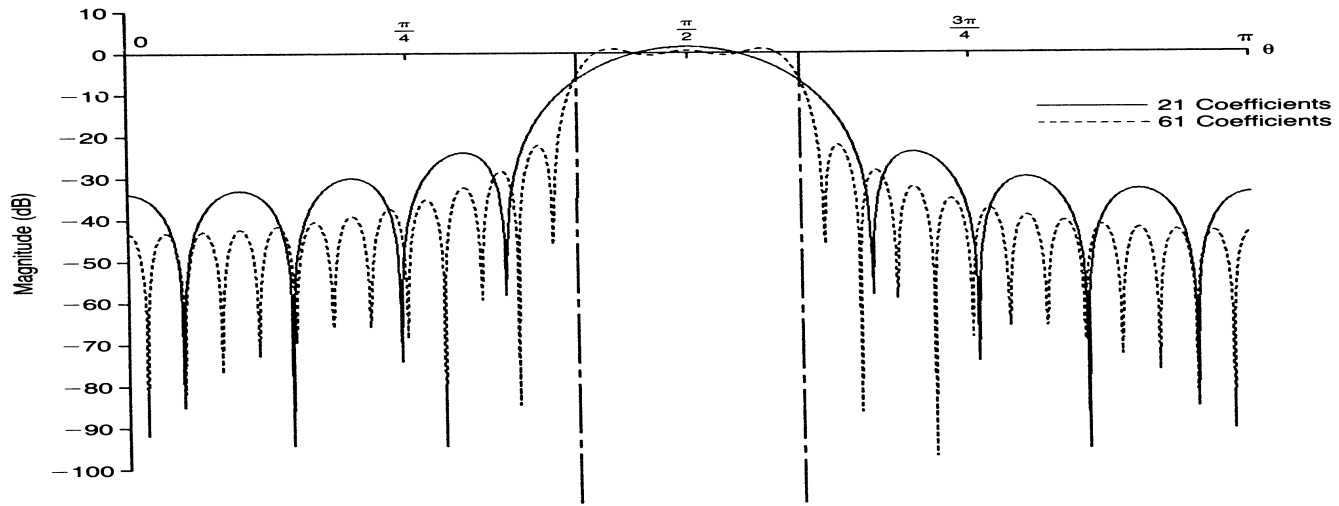


FIGURE 9.12 Bandpass filter frequency response



(e) Magnitude (dB)—21- and 61-coefficient designs

Bandpass filter frequency response

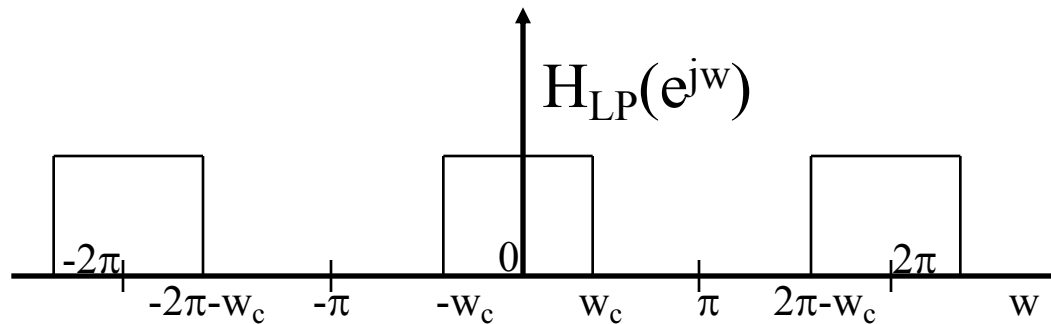
Homework # 6

1. Design a length-5 FIR bandpass filter with an antisymmetric impulse response $h[n]$, i.e. $h[n] = -h[4-n]$, $0 \leq n \leq 4$, satisfying the following magnitude response values : $|H(e^{j\frac{\pi}{4}})| = 0.5$ and $|H(e^{j\frac{\pi}{2}})| = 1$. Determine the exact expression for the frequency response of the filter designed.
2. An FIR filter of length 5 is defined by a symmetric impulse response i.e. $h[n] = h[4-n]$, $0 \leq n \leq 4$. Let the input to this filter be a sum of 3 cosine sequences of angular frequencies: 0.2 rad/samples, 0.5 rad/samples, and 0.8 rad/samples, respectively. Determine the impulse response coefficients so that the filter passes only the midfrequency component of the input.
3. The frequency response $H(e^{j\omega})$ of a length-4 FIR filter with a real and antisymmetric impulse response has the following specific values: $H(e^{j\pi}) = 8$, and $H(e^{j\pi/2}) = -2 + j2$. Determine $H(z)$.

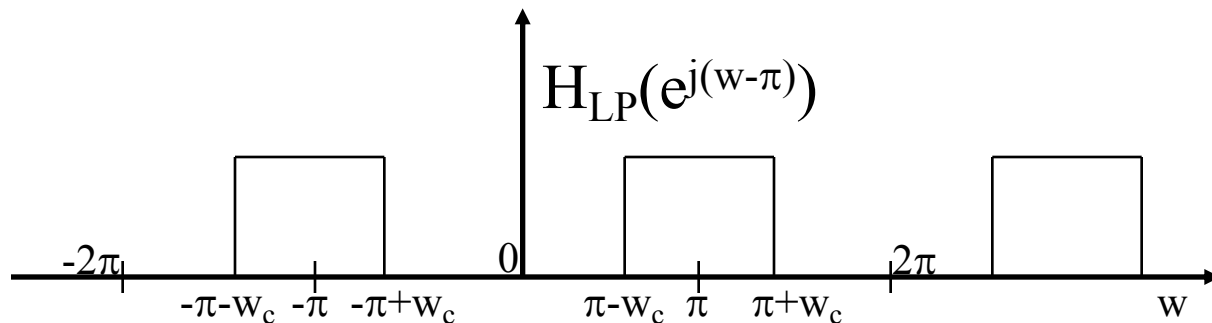
Frequency transformations of ideal filters.

High pass Filter

The ideal low pass filter frequency response is shown below. $h_{LP}[n]$ represents the non-causal impulse response of $H_{LP}(e^{j\omega})$



Shifting the low pass filter frequency by π , we get



The above figure is the frequency response of an ideal high pass filter with a cutoff frequency of $\pi - \omega_c$ ($H_{HP}(e^{j\omega})$). Hence,

$$H_{HP}(e^{j\omega}) = H_{LP}(e^{j(\omega - \pi)})$$

From the shifting property of the Fourier transform, we get

$$h_{HP}[n] = h_{LP}[n]e^{j\pi n}$$

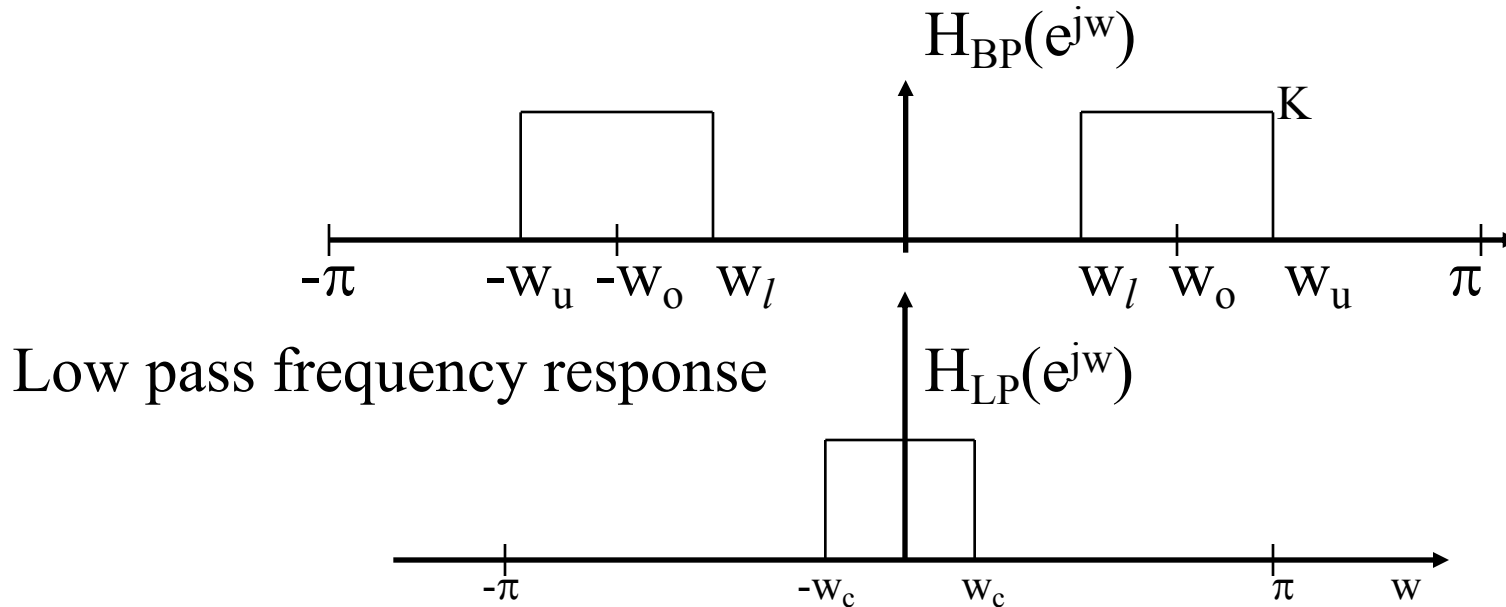
$$h_{HP}[n] = (-1)^n h_{LP}[n]$$

where
$$h_{LP}[n] = \frac{1}{\pi n} \sin(n\omega_c)$$

Hence, to design an ideal high pass filter with cutoff frequency of ω_a , first design an ideal low pass filter with a cutoff frequency of $(\pi - \omega_a)$. Then use the above transformation to obtain the impulse response of the ideal high pass filter.

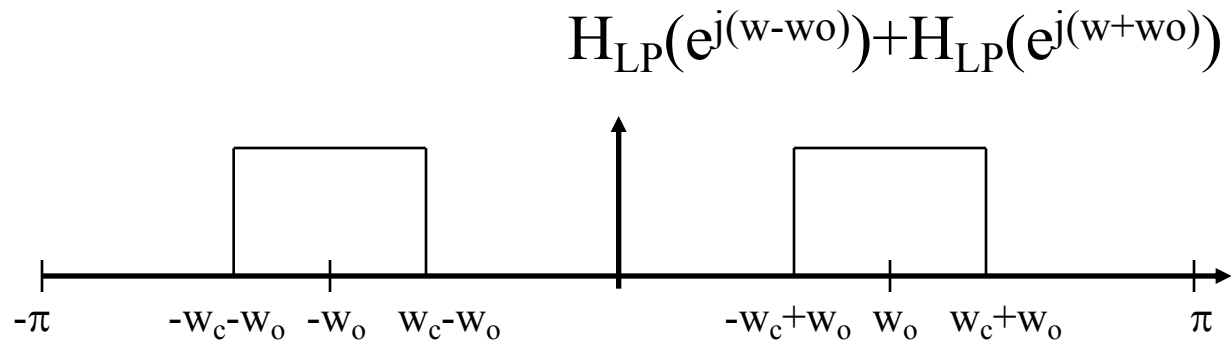
Band pass Filter

The frequency response for an ideal band pass filter is shown below. The center frequency is w_o .



Looking at the frequency responses of a band pass filter and a low pass filter, we can observe that a band pass filter is obtained by shifting the low pass filter to the left and to the right by w_o and adding the two shifted responses.

Shifting the low pass filter by ω_0 to the left and to the right and adding, we get



Comparing the ideal band pass filter and the above figure, we can observe that

$$\omega_l = -\omega_c + \omega_0$$

$$\omega_u = \omega_c + \omega_0$$

$$\omega_c = \frac{\omega_u - \omega_l}{2}$$

$$\omega_0 = \frac{\omega_u + \omega_l}{2}$$

The frequency response of the band pass filter $H_{BP}(e^{j\omega})$ is

$$H_{BP}(e^{j\omega}) = H_{LP}(e^{j(\omega-\omega_o)}) + H_{LP}(e^{j(\omega+\omega_o)})$$

From the shifting property of the Fourier transform , we have

$$h_{BP}[n] = h_{LP}[n]e^{j\omega_o n} + h_{LP}[n]e^{-j\omega_o n}$$

$$h_{BP}[n] = h_{LP}[n]\{e^{j\omega_o n} + e^{-j\omega_o n}\}$$

$$h_{BP}[n] = h_{LP}[n]\{2 \cos(n\omega_o)\}$$

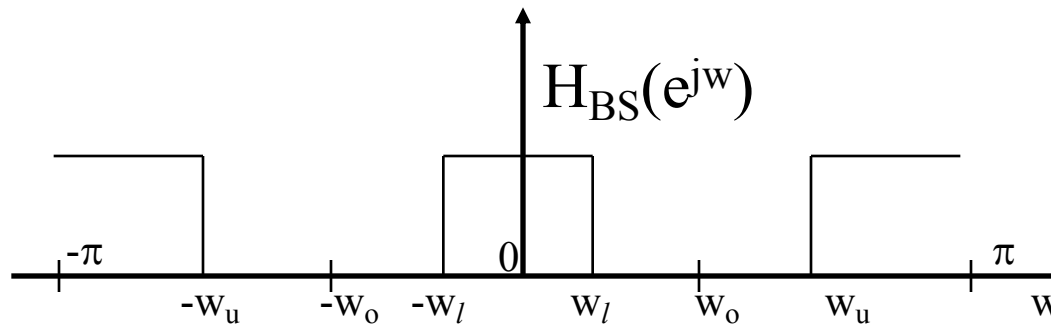
To design a band pass filter, first design a low pass filter with cutoff frequency ω_c given by

$$\omega_c = \frac{\omega_u - \omega_l}{2}$$

And use the above transformation to get the impulse response of the band pass filter .

Band stop Filter

The frequency response of an ideal band stop filter ($H_{BS}(e^{j\omega})$) is



Looking at the frequency responses of band stop and band pass filters, we observe that the band stop filter is obtained by subtracting the band pass from 1.

$$H_{BS}(e^{j\omega}) = 1 - H_{BP}(e^{j\omega})$$

$$\sum_{n=-\infty}^{\infty} h_{BS}[n]e^{-jn\omega} = 1 - \sum_{n=-\infty}^{\infty} h_{BP}[n]e^{-jn\omega}$$

If we work out the first few terms, we get

$$\begin{aligned} & \dots + h_{BS}[-2]e^{j2\omega} + h_{BS}[-1]e^{j\omega} + h_{BS}[0] + h_{BS}[1]e^{-j\omega} + h_{BS}[2]e^{-j2\omega} \\ & = \dots + h_{BP}[-2]e^{j2\omega} + h_{BP}[-1]e^{j\omega} + 1 - h_{BP}[0] + h_{BP}[1]e^{-j\omega} + h_{BP}[2]e^{-j2\omega} \end{aligned}$$

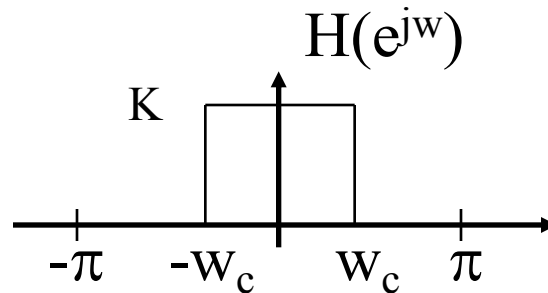
Hence, the impulse response coefficients for a band stop filter are obtained as

$$h_{BS}[0] = 1 - h_{BP}[0] = 1 - 2h_{LP}[0]$$

$$h_{BS}[n] = -h_{BP}[n] = -h_{LP}[n] \{2 \cos(n\omega_0)\} \quad n \neq 0$$

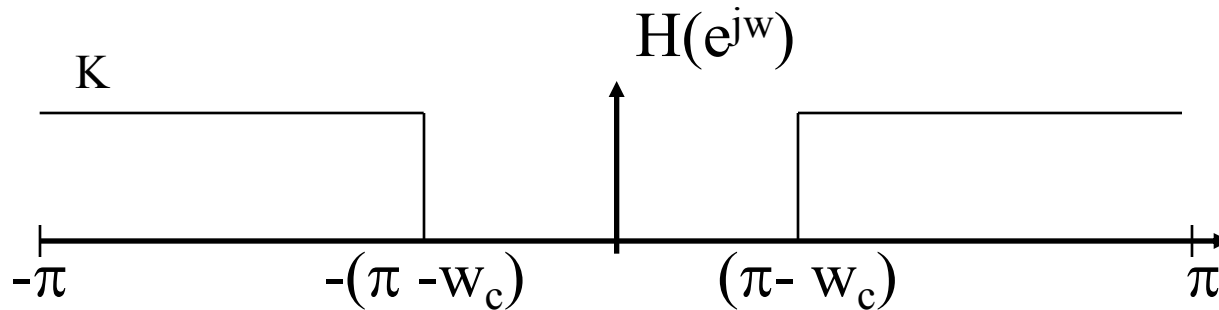
Low pass

$$h_{LP}[n] = \frac{K}{n\pi} \sin(n\omega_c) \quad n = 0, \pm 1, \pm 2, \dots, \pm I$$



High pass

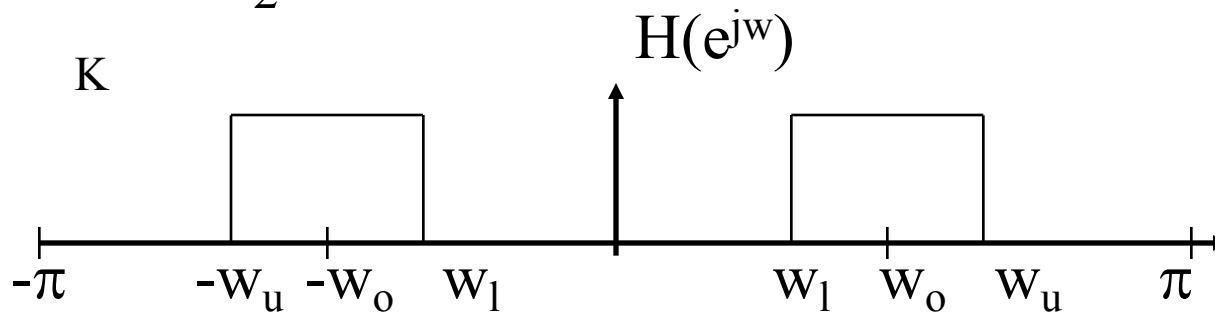
$$h_{HP}[n] = (-1)^n h_{LP}[n], \quad n = 0, \pm 1, \pm 2, \dots, \pm I$$



Band pass

$$h_{BP}[n] = [2 \cos(nw_o)]h_{LP}[n], \quad n = 0, \pm 1, \pm 2, \dots, \pm I$$

$$w_u - w_l = 2w_c, w_0 = \frac{w_u + w_l}{2}$$

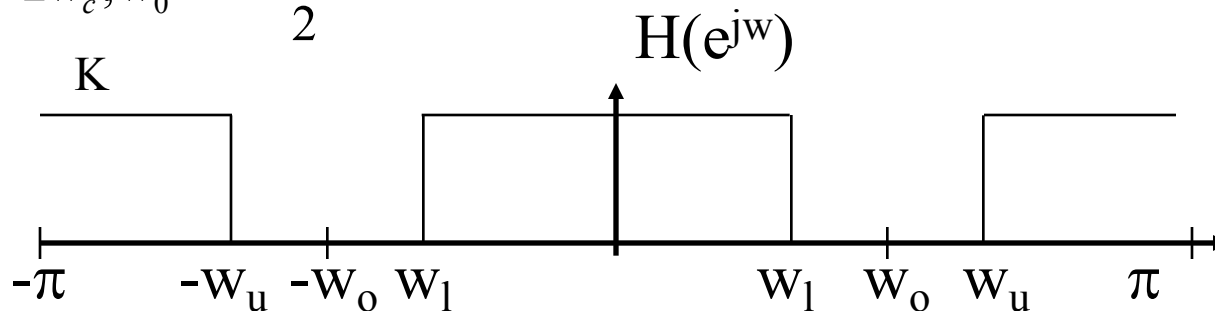


Band stop

$$h_{BS}[0] = K - h_{BP}[0],$$

$$h_{BS}[n] = -h_{BP}[n], \quad n = \pm 1, \pm 2, \dots, \pm I$$

$$w_u - w_l = 2w_c, w_0 = \frac{w_u + w_l}{2}$$



Examples

1. An FIR filter is defined by a symmetric impulse response, i.e. $h[0] = h[2]$. Input to the filter is a sum of two cosine sequences of angular frequencies 0.2 rad/s and 0.5 rad/s

Determine the impulse response coefficients so that it passes only the high frequency component of the input

Solution:

$$\begin{aligned}\text{Since } h[0] = h[2] \Rightarrow H(e^{j\omega}) &= h[0](1 + e^{-j2\omega}) + h[1]e^{-j\omega} \\ &= h[0]e^{-j\omega}(e^{j\omega} + e^{-j\omega}) + h[1]e^{-j\omega} \\ &= e^{-j\omega}(2h[0]\cos(\omega_0) + h[1])\end{aligned}$$

Since only high frequency component can pass through the filter,
when,

$$\omega_0 = 0.2 \quad \Rightarrow \quad H(e^{j\omega_0}) = 0 \quad \text{and}$$

$$\omega_0 = 0.5 \quad \Rightarrow \quad H(e^{j\omega_0}) = 1$$

$$\text{i.e. } H(e^{j0.2}) = 2h[0]\cos(0.2) + h[1] = 0$$

$$H(e^{j0.5}) = 2h[0]\cos(0.5) + h[1] = 1$$

Solving these two equations,

$$h[0] = h[2] = -4.8788 \quad \text{and} \quad h[1] = 9.5631$$

2. Design a length – 4 FIR bandpass filter with an anti symmetric impulse response i.e. $h[n] = h[-n-4]$, for $0 \leq n \leq 4$ satisfying the following magnitude response
 Values: $|H(e^{j\pi/4})| = 1$ and $|H(e^{j\pi/2})| = 0.5$

$$\begin{aligned}
 H(e^{j\omega}) &= h_0 + h_1 e^{-j\omega} + h_2 e^{-j2\omega} + h_3 e^{-j3\omega} \\
 &= h_0 + h_1 e^{-j\omega} - h_1 e^{-j2\omega} - h_0 e^{-j3\omega} \\
 &= h_0(1 - e^{-j3\omega}) + h_1 e^{-j\omega}(1 - e^{-j\omega}) \\
 &= h_0 e^{-j3\omega/2} (e^{j3\omega/2} - e^{-j3\omega/2}) + h_1 e^{-j\omega/2} (e^{j\omega/2} - e^{-j\omega/2}) \\
 &= j e^{-j3\omega/2} (2h_0 \sin(3\omega/2) + 2h_1 \sin(\omega/2))
 \end{aligned}$$

Since we have $|H(e^{j\pi/4})| = 1$ and $|H(e^{j\pi/2})| = 0.5$

$$H(e^{j\pi/4}) = 2h_0 \sin(3\pi/8) + 2h_1 \sin(\pi/8) = 1$$

and

$$H(e^{j\pi/2}) = 2h_0 \sin(3\pi/4) + 2h_1 \sin(\pi/4) = 0.5$$

Solving equations, we get

$$h_0 = -0.0381 \quad \text{and} \quad h_1 = 0.7452$$

3. The frequency response of a length-4 FIR filter has values:

$$|H(e^{j0})| = 2 \quad |H(e^{j\pi/2})| = 7 - j3 \quad \text{and} \quad |H(e^{j\pi})| = 0$$

Determine $H(z)$

Solution

Using the symmetry property of DTFT of a real sequence, we observe that

$$|H(e^{j3\pi/2})| = |H^*(e^{j\pi/2})| = 7 + j3$$

Thus the 4 point DFT of the sequence is given by:

$$H(k) = [2, 7 - j3, 0, 7 + j3]$$

The inverse DFT of the $H(k)$ gives $h(n)$ as:

$$h(n) = (4, 2, -3, -1) \quad (\text{using **ifft** in MATLAB})$$

Therefore $H(z)$ is:

$$H(z) = 4 + 2z^{-1} - 3z^{-2} - z^{-3}$$