
TOPICS FOR TODAY'S LECTURE

Finite Impulse Response (FIR) Filter Design and Examples

0. Linear phase-Why it's good
 1. Windowing ideal filters
 2. Frequency Sampling
 3. Equiripple (Matlab)
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WHY USE FIR FILTERS? [1/2]

Form: $y[n] = b_0x[n] + b_1x[n-1] + \dots + b_Nx[n-N]$.

Advantages:

1. Always stable (poles at origin).
 2. Make causal using finite delay.
 3. Finite duration \rightarrow transient=0 after N time samples (unlike IIR).
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WHY USE FIR FILTERS? [2/2]

Disadvantages:

1. May need *long* duration $h[n]$.
2. IIR $h[n]$ more selective with less memory and fewer MADs.

Note: FIR=MA (Moving Average).

WHY USE LINEAR PHASE? [1/3]

DTFT: $h[n]$ even \rightarrow phase = $\{0, \pi\}$.

DTFT: $h[n]$ odd \rightarrow phase = $\{\frac{\pi}{2}, -\frac{\pi}{2}\}$.

So: Alter magnitudes, not phase.

Note: 4th advantage of FIR filters.

WHY USE LINEAR PHASE? [2/3]

So: $h[n]$ has linear phase means that

$\leftrightarrow h[n] = g[n-D]$ where $g[n] = \pm g[-n]$.

Then: $\arg[H(e^{j\omega})] = \frac{\pi k}{2} - \omega D$ (linear phase)

where: $k = \text{one of } \{0, 1, 2, 3\}$ (so affine phase)

and: $|H(e^{j\omega})| = |G(e^{j\omega})|$ (have same gain).

WHY USE LINEAR PHASE? [3/3]

EX: Linear phase lowpass filter with cutoff ω_c .

DTFTs: $Y(e^{j\omega}) = H(e^{j\omega})X(e^{j\omega})$.

$|\omega| < \omega_c$: $Y(e^{j\omega}) = X(e^{j\omega})e^{-j\omega D}$

Effect: In passband, $y[n] = x[n-D]$ (no distortion).

$|\omega| > \omega_c$: $Y(e^{j\omega}) \approx 0$

Effect: In stopband, phase distortion, but $y[n] = 0$.

FORMS OF LINEAR PHASE

Type	FORM OF $h[n]$	APPLICATION	Restriction
I	$\{b, a, c, a, b\}$	BandReject	None
II	$\{b, a, a, b\}$	LowPass only	$H(e^{j\pi}) = 0$
III	$\{b, a, 0, -a, -b\}$	BandPass only	$H(e^{j0}, j\pi) = 0$
IV	$\{b, a, -a, -b\}$	HighPass	$H(e^{j0}) = 0$

NO: You don't have to memorize "Types I-IV"!

Zeros: Complex conjugate reciprocal quadruples:

Means: $\{z_0, z_0^*, \frac{1}{z_0}, \frac{1}{z_0^*}\}$. Note $z_0^* = \frac{1}{z_0}$ on unit circle.

WINDOWING IDEAL $h[n]$ [1/2]

Idea: $h[n] = h_{\text{IDEAL}}[n]w[n]$ for some **data window** (Hamming) $w[n]$.

Matlab: `h=fir1(N-1,W,'ftype',window);`
where: W =vector of passband cutoffs.

EX: 5-point digital differentiator using a rectangular window:

ALL-PASS FILTERS

What: $|H(e^{j\omega})|=1$ but $\arg[H(e^{j\omega})] \neq 0$.

Why? Correct phase distortion for IIR.

Need: Zeros and poles in reciprocal pairs:

That is: \exists zero $z_0 \rightarrow \exists$ pole $1/z_0^*$
and: \exists pole $p_0 \rightarrow \exists$ zero $1/p_0^*$.

H(z) $= \frac{1}{z_0^*} \frac{z-z_0}{z-1/z_0^*} \rightarrow H(z)H^*(1/z^*)=1$.

WINDOWING IDEAL $h[n]$ [2/2]

Soln: $h_{\text{IDEAL}}[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} (j\omega) e^{j\omega n} d\omega$
 $= \frac{(-1)^n}{n} = \left\{ \dots, -\frac{1}{2}, 1, 0, -1, \frac{1}{2}, \dots \right\}$

Note: Inverse DTFT $\left\{ \begin{matrix} \text{IMAG} \\ \text{ODD} \end{matrix} \right\} = \left\{ \begin{matrix} \text{REAL} \\ \text{ODD} \end{matrix} \right\}$.

Answer: $h[n] = h_{\text{IDEAL}}[n]w[n] = \left\{ -\frac{1}{2}, 1, 0, -1, \frac{1}{2} \right\}$
 $\rightarrow y[n] = -\frac{1}{2}x[n+2] + x[n+1] - x[n-1] + \frac{1}{2}x[n-2]$.

Compare: To (3-point) central difference operator.

FREQUENCY SAMPLING [1/3]

Solve: $\sum_{n=-N/2}^{N/2} h[n]e^{-j\omega_k n} = H_D(e^{j\omega_k})$

for: frequencies ω_k (usually $\omega_k = \frac{2\pi k}{N+1}$)

and: $H_D(e^{j\omega})$ = Desired frequency response.

EX: Design a 5-point digital lowpass filter.

Using: Type I linear phase filter and specs:

Desire: $H_D(e^{j0})=1$, $H_D(e^{j\frac{\pi}{2}})=\frac{3}{4}$, $H_D(e^{j\pi})=0$.

FREQUENCY SAMPLING [2/3]

Soln: Type I: $h[n] = \{a, b, c, b, a\}$.

$H(e^{j\omega}) = c + 2b\cos(\omega) + 2a\cos(2\omega)$.

$\omega=0$: $c + 2b + 2a = 1 = H(e^{j0})$.

$\omega=\pi$: $c - 2b + 2a = 0 = H(e^{j\pi})$.

$\omega=\pi/2$: $c - 2a = \frac{3}{4} = H(e^{j\frac{\pi}{2}})$.

FREQUENCY SAMPLING [3/3]

Answer: $h[n]=\{a, b, \frac{c}{8}, b, a\}$
 $=\{-\frac{1}{16}, \frac{1}{4}, \frac{1}{8}, \frac{1}{4}, -\frac{1}{16}\}$.

OR: `ifft([1 3/4 0 3/4])`
`= [5/8 1/4 -1/8 1/4]`
`= aliased h[n]: $\frac{1}{16} + \frac{1}{16} = \frac{1}{8}$.`

Matlab: `h=fir2(N-1,F,M>window)`
where: M=magnitudes at freqs=F.

EQUIRIPPLE FILTER DESIGN [1/3]

Goal: $\min_{h[n]} \max_{\omega} \{|E(e^{j\omega})|W(e^{j\omega})\}$ (minimax)
where: $E(e^{j\omega})=H_D(e^{j\omega}) - \sum_{n=0}^{N-1} h[n]e^{-j\omega n}$.

Huh? Minimize largest error (worst case)
so: $|\text{error}|=|E(e^{j\omega})|$ is never very large.

Solution: Iterative algorithm (Parks & McClellan)
using: Remez exchange and alternation theorems.

EQUIRIPPLE FILTER DESIGN [2/3]

Matlab: `h=firpm(N-1,F,M,weights,ftype)`
where: M=magnitudes at frequencies=F
and: F=vector of $\frac{\omega}{\pi}$: Max freq $\omega=\pi \rightarrow F=1$.
Also: ftype=filter type (omit for Types I,II)
and: ftype='hilbert' (use this for Types III,IV).

EQUIRIPPLE FILTER DESIGN [3/3]

Weights: $W(e^{j\omega}) = \begin{cases} \delta_1 & \text{for } \omega > \omega_s \text{ (stopband)} \\ \delta_2 & \text{for } \omega < \omega_p \text{ (passband)} \end{cases}$
Why: Control relative ripple sizes in bands.
Also: ftype='differentiator': $W(e^{j\omega})=\frac{1}{\omega}$
vs.: ftype='hilbert': $W(e^{j\omega})=1$.
since: Want to penalize errors near $\omega=0$.

EQUIRIPPLE EXAMPLE [1/2]

EX: Design an FIR lowpass filter
using: Equiripple design procedure.
Specs: Length=61 (so order=60)
Passband: $0 \leq |\omega| < 0.2\pi$
Transition: $0.2\pi < |\omega| < 0.3\pi$
Stopband: $0.3\pi < |\omega| \leq \pi$

EQUIRIPPLE FILTER DESIGN: EX [2/2]

Soln: `firpm(60,[0.0,0.2,0.3,1.0],[1,1,0,0])`
Note: Magnitudes and frequencies are always specified in pairs defining *bands* of specs.
Compare: See 2nd ed. text p. 648-650: has answer.
