

Lecture 17

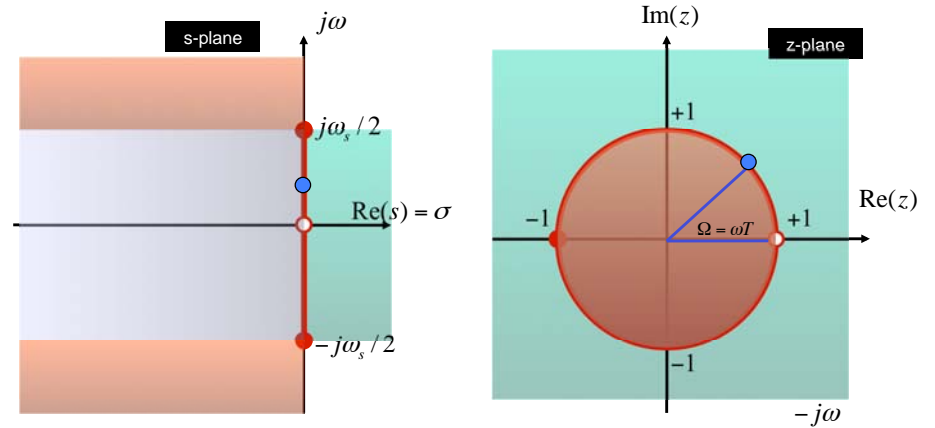
Digital Filters (Lathi 5.6)

Peter Cheung
Department of Electrical & Electronic Engineering
Imperial College London

URL: www.ee.imperial.ac.uk/pcheung/teaching/ee2_signals
E-mail: p.cheung@imperial.ac.uk

Mapping from s-plane to z-plane (from last lecture)

- Since $z = e^{sT} = e^{(\sigma + j\omega)T} = e^{\sigma T} e^{j\omega T}$ where $T = 2\pi/\omega_s$ we can map the s-plane to the z-plane as below:

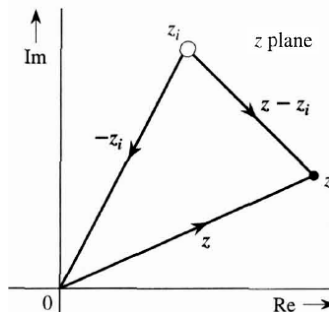


Frequency Response from pole-zero locations (1)

- The transfer function $H[z]$ can be expressed in factorised polynomial:

$$H[z] = b_0 \frac{(z - z_1)(z - z_2) \cdots (z - z_N)}{(z - \gamma_1)(z - \gamma_2) \cdots (z - \gamma_N)}$$

- We have established that the frequency response is given by $H[e^{j\Omega}]$.
- Therefore we can compute the frequency by evaluating $H[z]$ at $z = e^{j\Omega}$, which is the unity circle.
- Each term $(z - z_i)$ can be evaluated as shown:



Frequency Response from pole-zero locations (2)

- Therefore, for all the poles and zeros, we can use the graphical method (similar to the s-plane case):

- The amplitude response is:

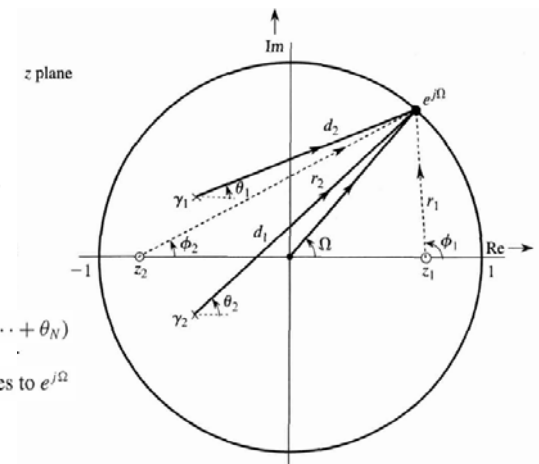
$$|H[e^{j\Omega}]| = b_0 \frac{r_1 r_2 \cdots r_N}{d_1 d_2 \cdots d_N}$$

$$= b_0 \frac{\text{product of the distances of zeros to } e^{j\Omega}}{\text{product of distances of poles to } e^{j\Omega}}$$

- The phase response is:

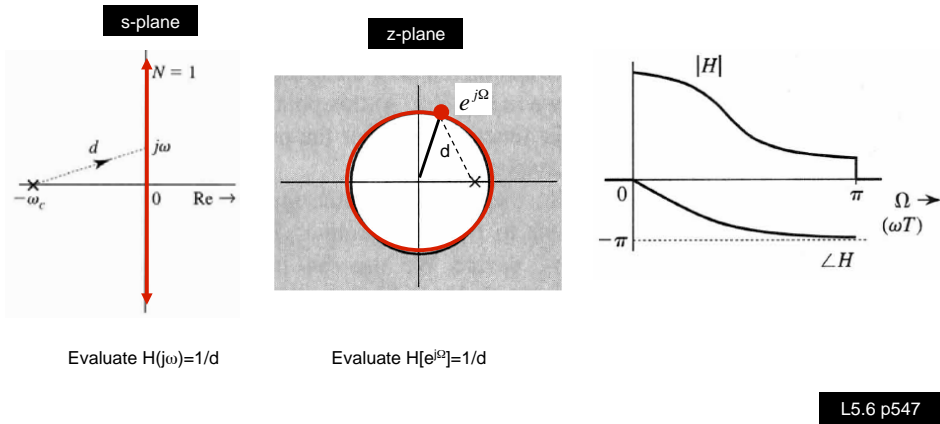
$$\angle H[e^{j\Omega}] = (\phi_1 + \phi_2 + \cdots + \phi_N) - (\theta_1 + \theta_2 + \cdots + \theta_N)$$

$$= \text{sum of zero angles to } e^{j\Omega} - \text{sum of pole angles to } e^{j\Omega}$$

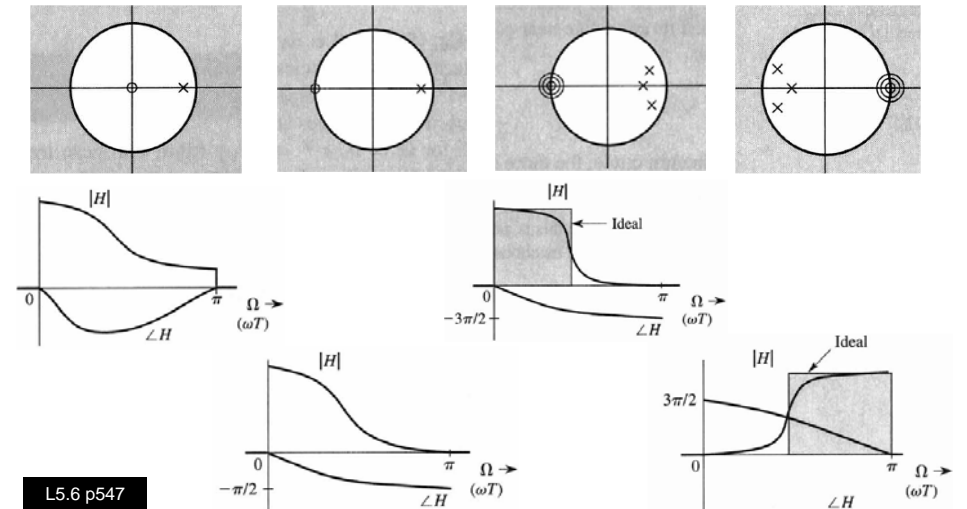


Pole-Zero locations & Filtering (1)

- Therefore, for all the poles and zeros, we can use the graphical method (similar to the s-plane case):



Pole-Zero locations & Filtering (2)



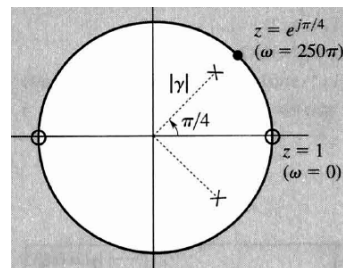
Example – a bandpass filter (1)

- Derive the amplitude response of a discrete-time system having a sampling frequency of 1000 Hz, and with zeros at $(z=1)$ and $(z=0)$, and poles at $\gamma_1 = |\gamma|e^{j\pi/4}$ and $\gamma_2 = |\gamma|e^{-j\pi/4}$.

- The transfer function is:

$$H[z] = \frac{(z-1)(z+1)}{(z-|\gamma|e^{j\pi/4})(z-|\gamma|e^{-j\pi/4})}$$

$$= \frac{z^2 - 1}{z^2 - \sqrt{2}|\gamma|z + |\gamma|^2}$$



- Note that analogue frequency ω corresponds to digital frequency $\Omega = \omega T$, where T is the sampling period (i.e. 10^{-3}).
- Hence $\Omega = \pi/4$ corresponds to $\omega = 250\pi$ or $f = 125\text{Hz}$.

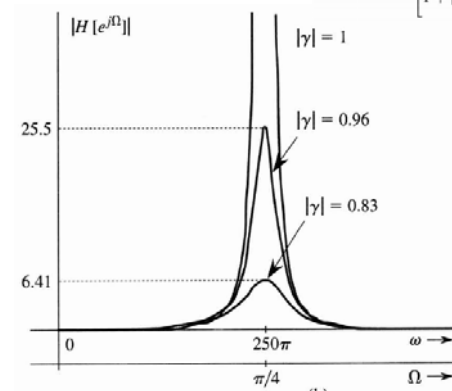
L5.6 p549

Example – a bandpass filter (2)

- Therefore, we have:

$$|H[e^{j\Omega}]| = \frac{|e^{j2\Omega} - 1|}{|e^{j\Omega} - |\gamma|e^{j\pi/4}||e^{j\Omega} - |\gamma|e^{-j\pi/4}|}$$

$$|H[e^{j\Omega}]|^2 = \frac{2(1 - \cos 2\Omega)}{[1 + |\gamma|^2 - 2|\gamma| \cos(\Omega - \frac{\pi}{4})][1 + |\gamma|^2 - 2|\gamma| \cos(\Omega + \frac{\pi}{4})]}$$



L5.6 p549

Example – a bandpass filter (3)

- We can implement this digital filter as:

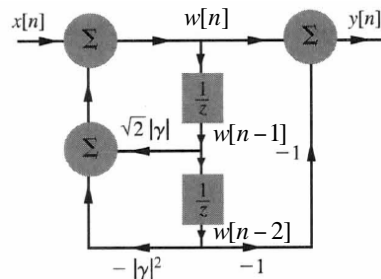
$$H[z] = \frac{z^2 - 1}{z^2 - \sqrt{2}|\gamma|z + |\gamma|^2} \quad \frac{Y(z)}{X(z)} = \frac{1 - z^{-2}}{1 - \sqrt{2}|\gamma|z^{-1} + |\gamma|^2 z^{-2}}$$

$$Y(z) = (1 - z^{-2}) \frac{1}{1 - \sqrt{2}|\gamma|z^{-1} + |\gamma|^2 z^{-2}} X(z)$$

$$Y(z) = (1 - z^{-2})W(z)$$

$$W(z) = \frac{1}{1 - \sqrt{2}|\gamma|z^{-1} + |\gamma|^2 z^{-2}} X(z)$$

$$W(z) = X(z) + \sqrt{2}|\gamma|z^{-1}W(z) - |\gamma|^2 z^{-2}W(z)$$



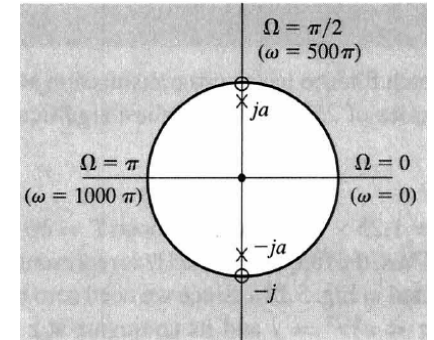
L5.6 p549

Example – a bandstop (notch) filter (1)

- Design a second-order notch filter to have zero transmission (i.e notch) at 250Hz. Assume sample frequency to be 1000Hz.
- One revolution around unity circuit corresponds to 1000Hz, the sampling frequency range.
- Therefore 250Hz corresponds to $\Omega = 2\pi \times 250 / 1000 = \pi/2$.

- Therefore place two zeros on unity circle at $\Omega = \pm\pi/2$ to form the notch.
- To make the recovery around the notch frequency "fast", place two poles as shown at distance a from origin.

$$H[z] = \frac{(z - j)(z + j)}{(z - ja)(z + ja)} = \frac{z^2 + 1}{z^2 + a^2}$$

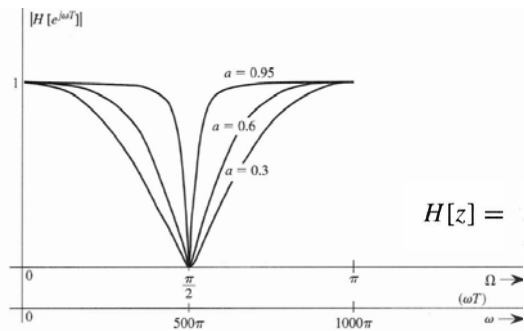
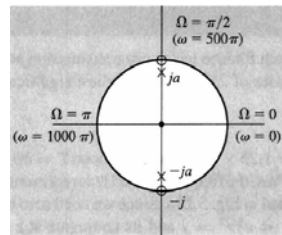


L5.6 p551

Example – a bandstop (notch) filter (2)

- Therefore, the square of the magnitude response is:

$$|H[e^{j\Omega}]|^2 = \frac{(1 + a^2)^2 (e^{j2\Omega} + 1)(e^{-j2\Omega} + 1)}{4 (e^{j2\Omega} + a^2)(e^{-j2\Omega} + a^2)} = \frac{(1 + a^2)^2 (1 + \cos 2\Omega)}{2(1 + a^4 + 2a^2 \cos 2\Omega)}$$



$$H[z] = \frac{z^2 + 1}{z^2 + a^2}$$

