



## Digital Filters FIR and IIR Systems

ELEC 3004: **Systems**: Signals & Controls

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(Some material adapted from courses by Russ Tedrake and Elena Punskeya)

Lecture 16

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Today...

Week	Date	Lecture Title
1	27-Feb	Introduction
	1-Mar	Systems Overview
2	6-Mar	Signals & Signal Models
	8-Mar	System Models
3	13-Mar	Linear Dynamical Systems
	15-Mar	Sampling & Data Acquisition
4	20-Mar	Time Domain Analysis of Continuous Time Systems
	22-Mar	System Behaviour & Stability
5	27-Mar	Signal Representation
	29-Mar	Holiday
6	10-Apr	Frequency Response
	12-Apr	Transform
7	17-Apr	Noise & Filtering
	19-Apr	Analog Filters
8	24-Apr	Discrete-Time Signals
	26-Apr	Discrete-Time Systems
9	1-May	Digital Filters & IIR/FIR Systems
10	3-May	Fourier Transform & DTFT
	8-May	Introduction to Digital Control
11	10-May	Stability of Digital Systems
	15-May	PID & Computer Control
12	17-May	Applications in Industry
	22-May	State-Space
13	24-May	Controllability & Observability
	29-May	Information Theory/Communications & Review
	31-May	Summary and Course Review



ELEC 3004: **Systems**

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## Goals for the Week

- Digital Filter Types
- FIR Filter Types
- IIR Filter Types
- DT Convolution Review → Friday
- DFFT Methods  
(Separate from Fourier Transforms – Please review [1] and [2])



## Announcements:

- Problem Set 2 is up!
  - Due: Friday, May 24<sup>th</sup>
- Lab 3 (Experiment 4):
  - **Runs on Week 9 (this!) and Week 10**
- “Pop-Quiz” Dates:
  - **May 8**: Signal Processing
  - **May 29**: Digital Control
- Some Feedback on the Problem Set 1 Survey!
  - 126 pages (some more colorful than others)...
  - General positive
  - We’re listening →
    - Quiz dates announced
    - Platypus: Ctrl + S added, line wrapping added [redactor bug],
    - **LaTeX: Love and Not Love** Let’s Review Mathtype and the HTML view
    - “Why typing? ∴ it is anonymously peer-reviewed. It’s about the fair-go...  
It’s not about your handwriting, it’s about the other person’s ... how fair would it be if your peer review score went down of their sloppiness.
- HW 2 feedback: “Question 10 is Awesome” -- Thanks! ☺



Look at this

$$\int \frac{e^{t+ie}}{\sin f^2} dt$$

That is art. Please continue to refine and use this.



## → Two Types of Systems

- Linear shift-invariant:

$$y = \sum_{k=0}^{N-1} u[k] Z^k h$$

Z: Shift operator

$$Z \cdot [u_0, u_1, u_2, u_3, \dots, u_{n-1}]^T = [u_{n-1}, u_0, u_1, u_2, \dots, u_{n-2}]^T$$

- Linear time-invariant system

$$y = \sum_{k=-\infty}^{\infty} u[k] R^k h$$

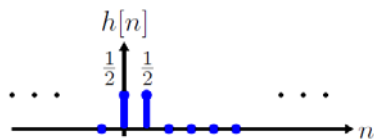
R: Unit delay operator

$$R \cdot [\dots, u_0, u_1, u_2, u_3, \dots]^T = [\dots, u_{-1}, u_0, u_1, \dots]^T$$



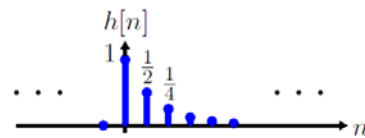
## Impulse Response of Both Types

$$y[n] = \frac{1}{2}u[n-1] + \frac{1}{2}u[n]$$



'Finite impulse response' (FIR)

$$y[n] = \frac{1}{2}y[n-1] + u[n]$$



"Infinite impulse response" (IIR)



## → Digital Filters

- Wikipedia Says:

A **digital filter** is a system that performs mathematical operations on a [sampled, discrete-time signal](#) to reduce or enhance certain aspects of that signal.

- Basically we have a transfer function or ... a difference equation

In the Z-domain:

$$H(z) = \frac{B(z)}{A(z)} = \frac{b_0 + b_1 z^{-1} + b_2 z^{-2} + \dots + b_N z^{-N}}{1 + a_1 z^{-1} + a_2 z^{-2} + \dots + a_M z^{-M}}$$

- This is a recursive form with inputs (Numerator) and outputs (Denominator)  
→ “IIR infinite impulse response” behaviour
- If the denominator is made equal to unity (i.e. no feedback)  
→ then this becomes an FIR or finite impulse response filter.



## → Digital Filters Types

### FIR

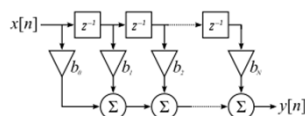
From  $H(z)$ :

$$\begin{aligned} \rightarrow H(\omega) &= h_0 + h_1 e^{-i\omega} + \dots + h_{n-1} e^{-i(n-1)\omega} \\ &= \sum_{t=0}^{n-1} h_t \cos t\omega - i \sum_{t=0}^{n-1} h_t \sin t\omega \end{aligned}$$

→ Filter becomes a “multiply, accumulate, and delay” system:

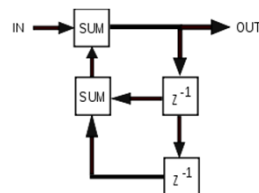
$$y(t) = \sum_{\tau=0}^{n-1} h_{\tau} u(t - \tau)$$

$$y[n] = b_0 x[n] + b_1 x[n-1] + \dots + b_N x[n-N]$$



### IIR

- [Impulse response](#) function that is non-zero over an infinite length of time.



## FIR Properties

- Require no feedback.
  - Are inherently stable.
  - They can easily be designed to be [linear phase](#) by making the coefficient sequence symmetric
  - Flexibility in shaping their magnitude response
  - Very Fast Implementation (based around FFTs)
- 
- The main disadvantage of FIR filters is that considerably more computation power in a general purpose processor is required compared to an IIR filter with similar sharpness or [selectivity](#), especially when low frequency (relative to the sample rate) cutoffs are needed.



## FIR as a class of LTI Filters

- Transfer function of the filter is

$$H(z) = \frac{Y(z)}{X(z)} = \frac{\sum_{k=0}^M b_k z^{-k}}{1 + \sum_{k=1}^N a_k z^{-k}}$$

- Finite Impulse Response (FIR) Filters: ( $N = 0$ , no feedback)

➔ From  $H(z)$ :

$$\begin{aligned} H(\omega) &= h_0 + h_1 e^{-i\omega} + \dots + h_{n-1} e^{-i(n-1)\omega} \\ &= \sum_{t=0}^{n-1} h_t \cos t\omega - i \sum_{t=0}^{n-1} h_t \sin t\omega \end{aligned}$$

∴  $H(\omega)$  is periodic and conjugate

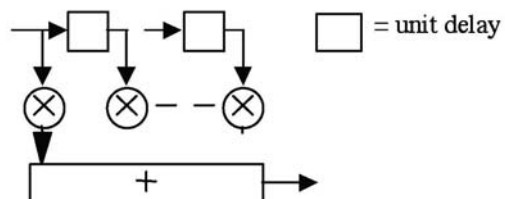
∴ Consider  $\omega \in [0, \pi]$



## FIR Filters

- Let us consider an FIR filter of length  $M$
- Order  $N=M-1$  **(watch out!)**
- Order  $\rightarrow$  number of delays

$$y(n) = \sum_{k=0}^{M-1} b_k x(n-k) = \sum_{k=0}^{M-1} h(k) x(n-k)$$



## FIR Impulse Response

Obtain the impulse response immediately with  $x(n) = \delta(n)$ :

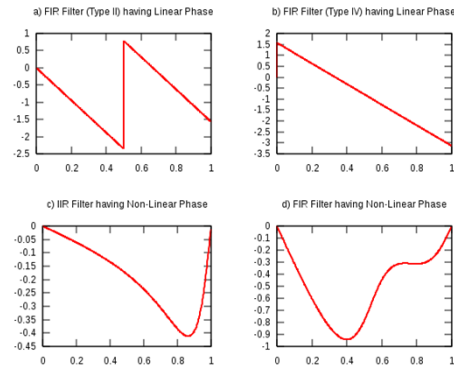
$$h(n) = y(n) = \sum_{k=0}^{M-1} b_k \delta(n-k) = b_n$$

- The impulse response is of finite length  $M$  (good!)
- FIR filters have only zeros (no poles) (as they must,  $N=0$ !)
  - Hence known also as **all-zero** filters
- FIR filters also known as **feedforward** or **non-recursive**, or **transversal** filters



## FIR & Linear Phase

- The phase response of the filter is a linear function of frequency
- Linear phase has constant group delay, all frequency components have equal delay times.  $\therefore$  No distortion due to different time delays of different frequencies



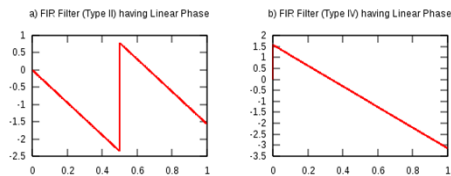
[Ref: Wikipedia \(Linear Phase\)](#)

- FIR Filters with:

$$\sum_{n=-\infty}^{\infty} h[n] \cdot \sin(\omega \cdot (n - \alpha) + \beta) = 0$$



## FIR & Linear Phase → Four Types



[Ref: Wikipedia \(Linear Phase\)](#)

Impulse response	# coeffs	$H(\omega)$	Type
$h(n) = h(M-1-n)$	Odd	$e^{-j\omega(M-1)/2} \left( h\left(\frac{M-1}{2}\right) + 2 \sum_{k=1}^{(M-3)/2} h\left(\frac{M-1}{2} - k\right) \cos(\omega k) \right)$	1
$h(n) = h(M-1-n)$	Even	$e^{-j\omega(M-1)/2} 2 \sum_{k=1}^{(M-2)/2} h\left(\frac{M}{2} - k\right) \cos\left(\omega\left(k - \frac{1}{2}\right)\right)$	2
$h(n) = -h(M-1-n)$	Odd	$e^{-j[\omega(M-1)/2 - \pi/2]} \left( 2 \sum_{k=1}^{(M-1)/2} h\left(\frac{M-1}{2} - k\right) \sin(\omega k) \right)$	3
$h(n) = -h(M-1-n)$	Even	$e^{-j[\omega(M-1)/2 - \pi/2]} 2 \sum_{k=1}^{(M-2)/2} h\left(\frac{M}{2} - k\right) \sin\left(\omega\left(k - \frac{1}{2}\right)\right)$	4

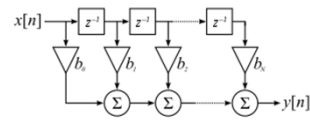
- Type 1: most versatile
- Type 2: frequency response is always 0 at  $\omega=\pi$  (not suitable as a high-pass)
- Type 3 and 4: introduce a  $\pi/2$  phase shift, 0 at  $\omega=0$  (not suitable as a high-pass)



## FIR Filter Design

- How to get all these coefficients?

$$H(\omega) = h_0 + h_1 e^{-i\omega} + \dots + h_{n-1} e^{-i(n-1)\omega}$$



### FIR Design Methods:

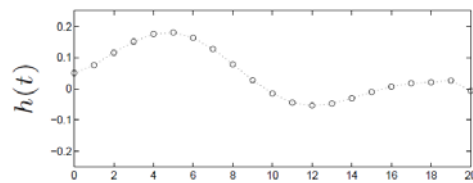
1. Impulse Response Truncation
  - + Simplest
  - Undesirable frequency domain-characteristics, not very useful
2. Windowing Design Method
  - + Simple
  - Not optimal (not minimum order for a given performance level)
3. Optimal filter design methods
  - + “More optimal”
  - Less simple...



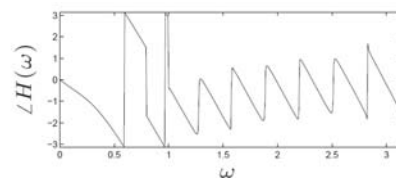
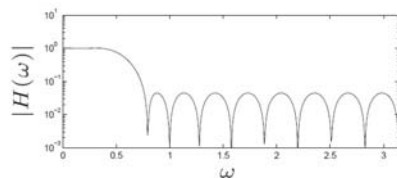
## FIR Filter Design & Operation

### Ex: Lowpass FIR filter

- Set Impulse response (order  $n = 21$ )
- “Determine”  $h(t)$ 
  - $h(t)$  is a 20 element vector that we’ll use to as a weighted sum



- FFT (“Magic”) gives  $\overset{t}{\text{Frequency Response \& Phase}}$





## Why is this “hard”? Looking at the Low-Pass Example

$$H_d(\omega) = \begin{cases} 1 & \text{if } |\omega| \leq \omega_c \\ 0 & \text{if } \omega_c < |\omega| < \pi \end{cases}$$

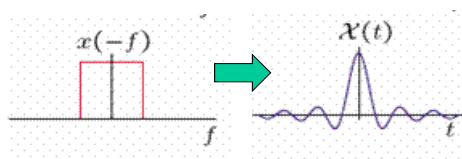
- Why is this hard?
  - Shouldn't it be “easy” ??
    - ... just hit it with some FFT “magic” and then keep the bands we want and then hit it with some Inverse-FFT “supermagic”???
  - Remember we need a “system” that does this “rectangle function” in frequency
  - Let's consider what that means...
    - It basically suggests we need an **Inverse FFT** of a **“rectangle function”**



## Flashback: Fourier Series & Rectangular Functions

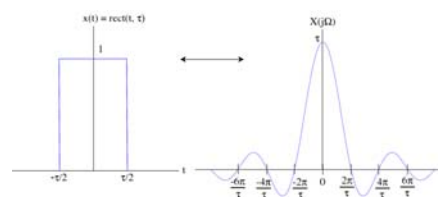
$\mathfrak{F}$ : Fourier Transform

$$\mathfrak{F}^{-1} \left\{ \text{rect} \left( \frac{\omega}{2} \right) \right\} = \frac{\text{sinc}(t)}{\pi}$$



Ref: <http://cnx.org/content/m26719/1.1/>  
<http://www.wolframalpha.com/input/?i=IFFT%28sinc%28P%29%29>

$$\mathfrak{F} \{ \text{rect}(t) \} = \text{sinc} \left( \frac{\omega}{2} \right)$$



Ref: <http://cnx.org/content/m32899/1.8/>  
<http://www.thefouriertransform.com/pairs/box.php>

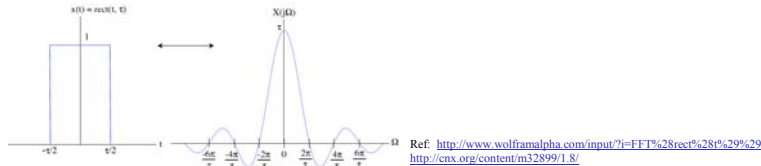
See:

- Table 7.1 (p. 702) Entry 17  
 & Table 9.1 (p. 852) Entry 7



## Flashback: Fourier Series & Rectangular Functions [2]

- The sinc function might look familiar
  - This is the frequency content of a square wave (box)



- This also applies to **signal reconstruction!**
  - **Whittaker–Shannon interpolation formula**
    - This says that the “better way” to go from Discrete to Continuous (i.e. D to A) is not ZOH, but rather via the sinc!

$$x(t) = \sum_{n=-\infty}^{\infty} x[n] \cdot \text{sinc}\left(\frac{t-nT}{T}\right)$$



## ∴ FIR and Low Pass Filters...

$$\therefore H_d(\omega) = \begin{cases} 1 & \text{if } |\omega| \leq \omega_c \\ 0 & \text{if } \omega_c < |\omega| < \pi \end{cases}$$

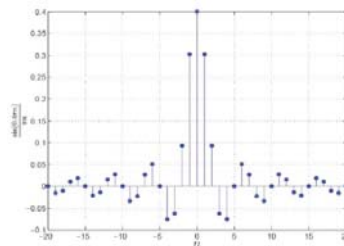
Has impulse response:

$$h_d(n) = \frac{\omega_c}{\pi} \frac{\sin \omega_c n}{\omega_c n}$$

Thus, to filter an impulse train with an ideal **low-pass filter** use:

$$x(t) = \left( \sum_{n=-\infty}^{\infty} x[n] \cdot \delta(t - nT) \right) * \text{sinc}\left(\frac{t}{T}\right)$$

- However!!**  
a sinc is non-causal and infinite in duration



And, this **cannot** be implemented **in practice** ☹

∴ we need to know all samples of the input, both in the **past** and in the **future**

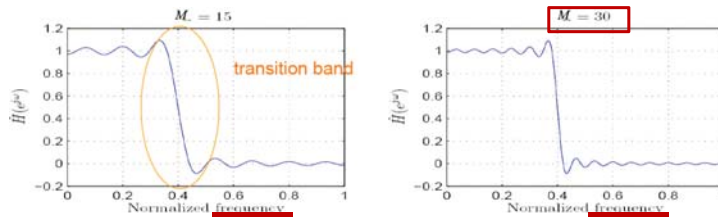


## Plan 0: Impulse Response Truncation

Maybe we saw this coming...

∴ Clip off the sinc at some large  $n$

$$\hat{h}(n) = \frac{\sin(n\omega_c)}{\pi n} \text{ for } |n| \leq M \text{ and } 0 \text{ otherwise}$$



- *Ripples* in both passband/stopband and the transition not abrupt (i.e., a *transition band*).
- As  $M \rightarrow \infty$ , transition band  $\rightarrow 0$  (as expected!)



## → FIR Filters: Window Function Design Method

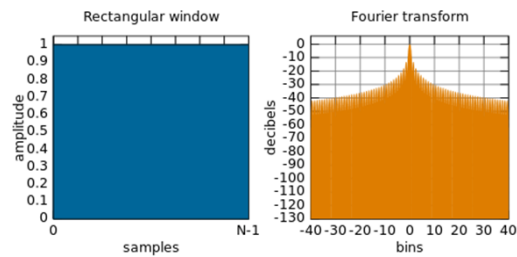
- Windowing: a generalization of the truncation idea
- There many, many “window” functions:
  - Rectangular
  - Triangular
  - Hanning
  - Hamming
  - Blackman
  - Kaiser
  - Lanczos
  - Many More ... (see: [http://en.wikipedia.org/wiki/Window\\_function](http://en.wikipedia.org/wiki/Window_function))



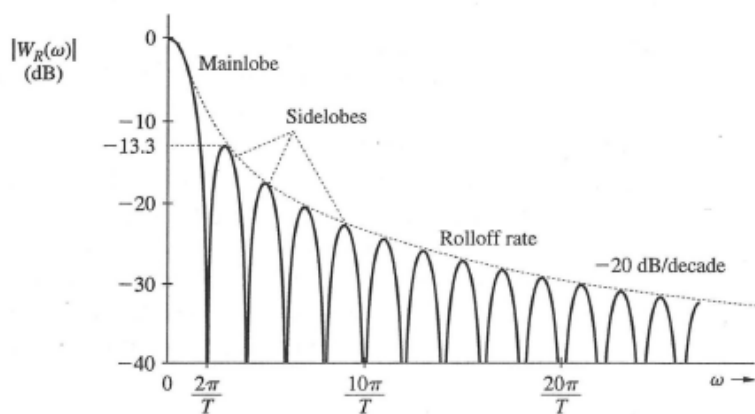
## Some Window Functions [1]

### 1. Rectangular

$$w(n) = 1$$



## Windowing and its effects/terminology



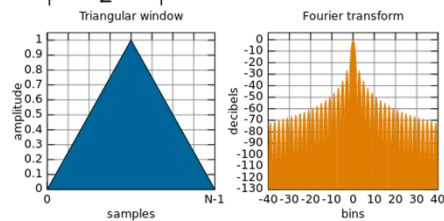
Lathi, Fig. 7.45



## Some More Window Functions ...

### 2. Triangular window

$$w(n) = 1 - \left| \frac{n - \frac{N-1}{2}}{\frac{N-1}{2}} \right|$$



- And Bartlett Windows

- A slightly narrower variant with zero weight at both ends:

$$w(n) = 1 - \left| \frac{n - \frac{N-1}{2}}{\frac{N-1}{2}} \right|$$



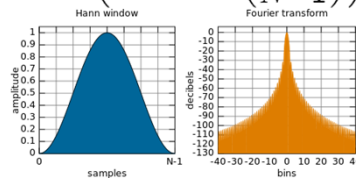
## Some More Window Functions...

### 3. Generalized Hamming Windows

$$w(n) = \alpha - \beta \cos\left(\frac{2\pi n}{N-1}\right)$$

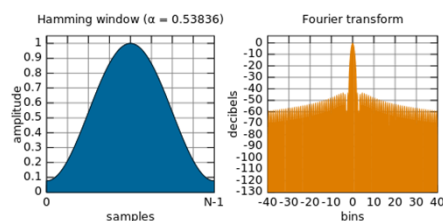
→ Hanning Window

$$\rightarrow w(n) = 0.5 \left( 1 - \cos\left(\frac{2\pi n}{N-1}\right) \right)$$



→ Hamming's Window

$$\rightarrow \alpha = 0.54, \beta = 1 - \alpha = 0.46$$

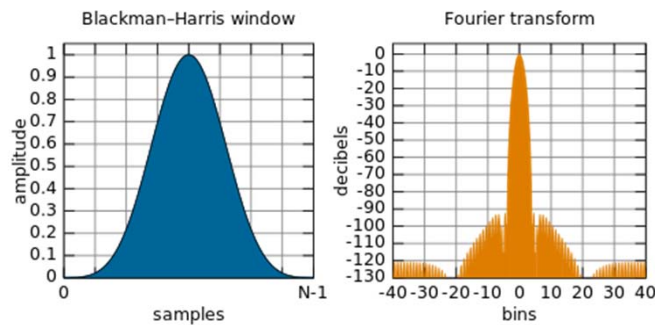


## Some More Window Functions...

### 4. Blackman-Harris Windows

- A generalization of the Hamming family,
- Adds more shifted sinc functions for less side-lobe levels

$$w(n) = a_0 - a_1 \cos\left(\frac{2\pi n}{N-1}\right) + a_2 \cos\left(\frac{4\pi n}{N-1}\right) - a_3 \cos\left(\frac{6\pi n}{N-1}\right)$$



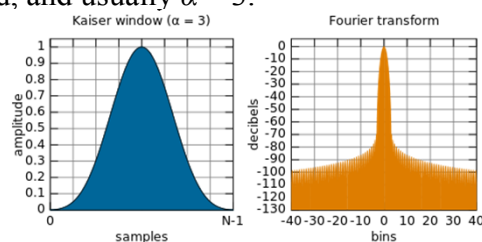
## Some More Window Functions...

### 5. Kaiser window

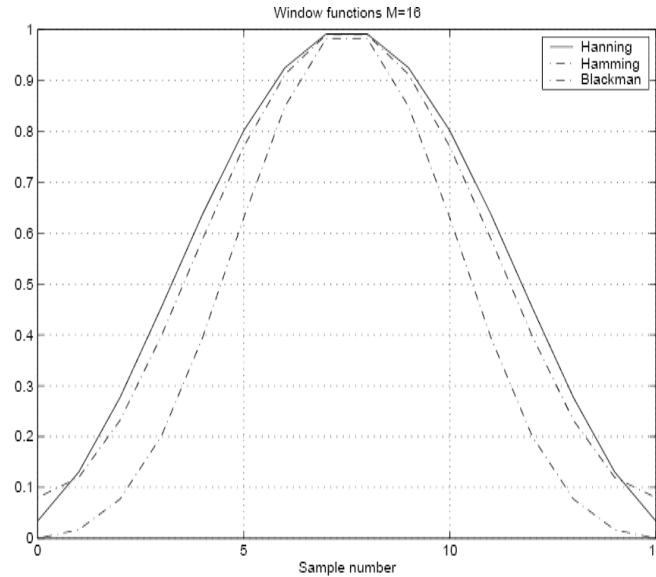
- A DPSS (discrete prolate spheroidal sequence)
- Maximize the energy concentration in the main lobe

$$\rightarrow w(n) = \frac{I_0\left(\pi\alpha\sqrt{1-\left(\frac{2n}{N-1}-1\right)^2}\right)}{I_0(\pi\alpha)}$$

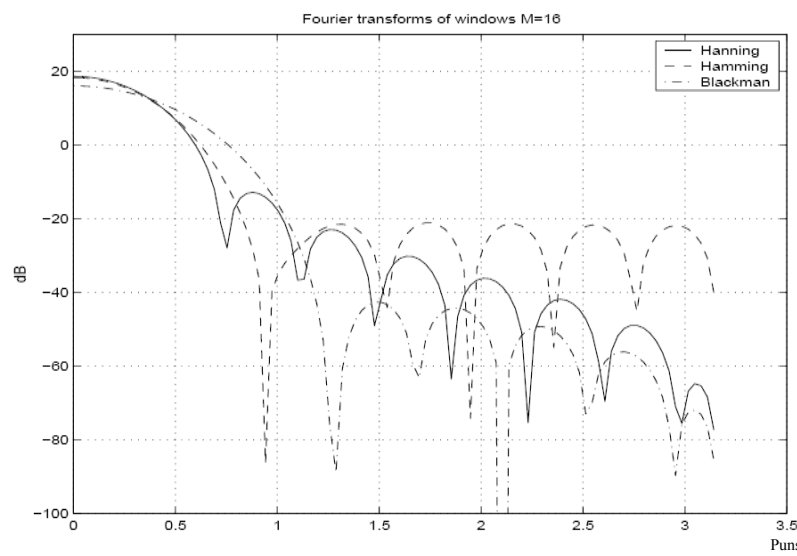
- Where:  $I_0$  is the zero-th order modified Bessel function of the first kind, and usually  $\alpha = 3$ .



## Comparison of Alternative Windows –Time Domain



## Comparison of Alternative Windows Frequency Domain



## Summary Characteristics of Common Window Functions

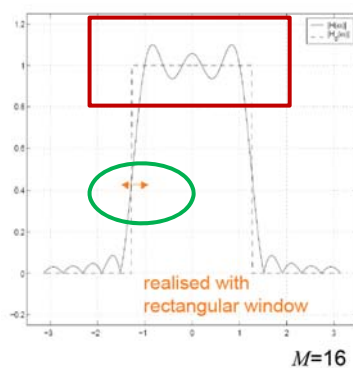
No.	Window $w(t)$	Mainlobe Width	Rolloff Rate (dB/oct)	Peak Sidelobe level (dB)	Peak $20\log_{10}\delta$
1	Rectangular: $\text{rect}\left(\frac{t}{T}\right)$	$\frac{4\pi}{T}$	-6	-13.3	-21dB
2	Bartlett: $\Delta\left(\frac{t}{2T}\right)$	$\frac{8\pi}{T}$	-12	-26.5	
3	Hanning: $0.5\left[1 + \cos\left(\frac{2\pi t}{T}\right)\right]$	$\frac{8\pi}{T}$	-18	-31.5	-44dB
4	Hamming: $0.54 + 0.46\cos\left(\frac{2\pi t}{T}\right)$	$\frac{8\pi}{T}$	-6	-42.7	-53dB
5	Blackman: $0.42 + 0.5\cos\left(\frac{2\pi t}{T}\right) + 0.08\cos\left(\frac{4\pi t}{T}\right)$	$\frac{12\pi}{T}$	-18	-58.1	-74dB
6	Kaiser: $\frac{I_0\left[\alpha\sqrt{1 - 4\left(\frac{t}{T}\right)^2}\right]}{I_0(\alpha)}$ $0 \leq \alpha \leq 10$	$\frac{11.2\pi}{T}$	-6	-59.9 ( $\alpha = 8.168$ )	

Lathi, Table 7.3  
Punsakya, Slide 92

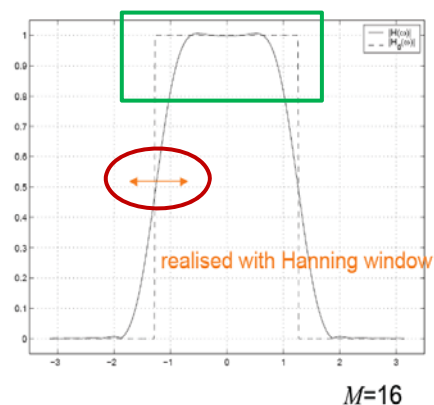


## FIR: Rectangular & Hanning Windows

### • Rectangular



### • Hanning



➔ Hanning: Less ripples, but wider transition band

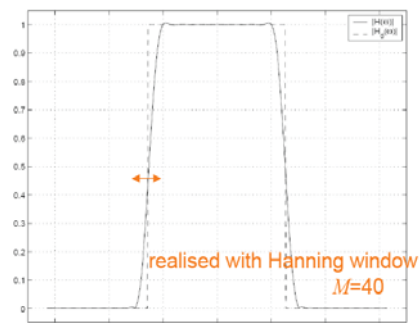
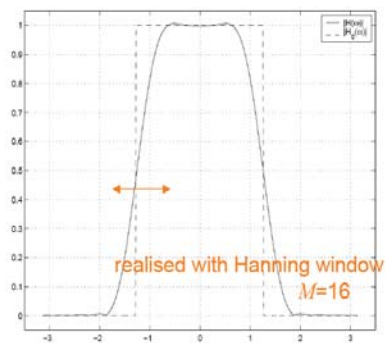
Punsakya, Slide 93





## Adding Order

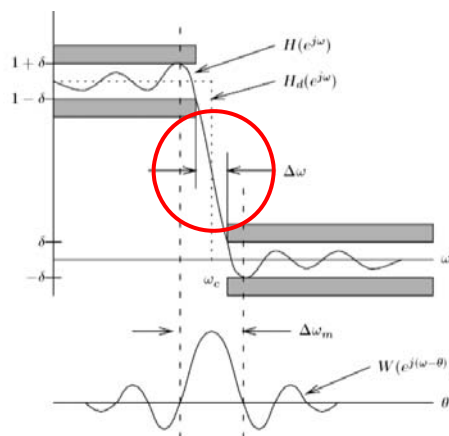
- + Transition and Smoothness
- Increased Size



Punskaya, Slide 94



## Windowed FIR Property 1: Equal transition bandwidth

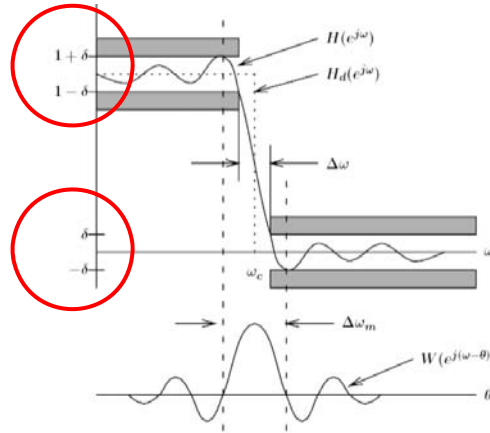


Punskaya, Slide 96

- Equal transition bandwidth on both sides of the ideal cutoff frequency



## Windowed FIR Property 2: Peak Errors same in Passband & Stopband



Punskeya, Slide 96

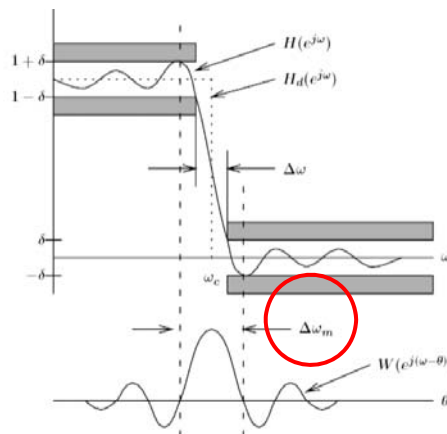
- Peak approximation error in the passband ( $1+\delta \rightarrow 1-\delta$ ) is equal to that in the stopband ( $\delta \rightarrow -\delta$ )



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## Windowed FIR Property 3: Mainlobe Width



Punskeya, Slide 99

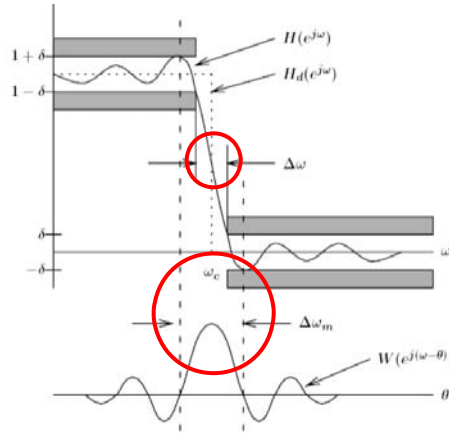
- The distance between approximation error peaks is approximately equal to the width of the mainlobe  $\Delta\omega_m$



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### Windowed FIR Property 4: Mainlobe Width [2]



Punskeya, Slide 96

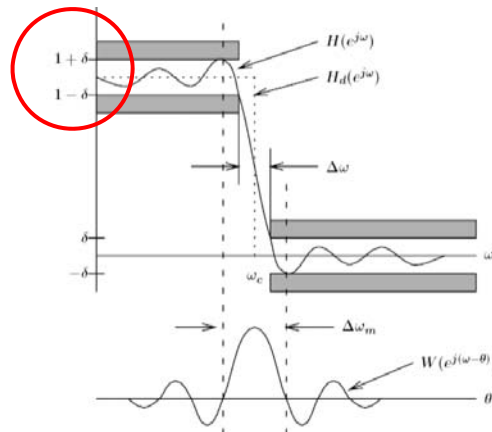
- The width of the mainlobe is wider than the transition bandwidth



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### Windowed FIR Property 5: Peak $\Delta\delta$ is determined by the window shape



Punskeya, Slide 96

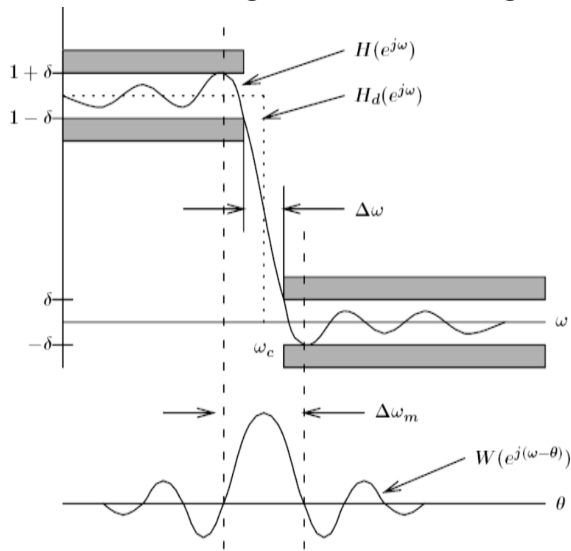
- peak approximation error is determined by the window shape, independent of the filter order



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## Window Design Method Design Terminology



Where:

- $\omega_c$ : cutoff frequency
- $\delta$ : maximum passband ripple
- $\Delta\omega$ : transition bandwidth
- $\Delta\omega_m$ : width of the window mainlobe

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## Passband / stopband ripples

$\omega_s$  and  $\omega_p$ : Corner Frequencies

Passband / stopband ripples are often expressed in dB:

- passband ripple =  $20 \log_{10} (1+\delta_p)$  dB
- peak-to-peak passband ripple  $\cong 20 \log_{10} (1+2\delta_p)$  dB
- minimum stopband attenuation =  $-20 \log_{10} (\delta_s)$  dB

Ex:

$$\delta_p = 6\% \rightarrow \cong 20 \log_{10} (1+2\delta_p) = 1\text{dB}$$

$$\delta_s = 0.01 \rightarrow = -20 \log_{10} (\delta_s) = 40\text{dB}$$



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## Summary of Design Procedure

1. Select a suitable window function
2. Specify an ideal response  $H_d(\omega)$
3. Compute the coefficients of the ideal filter  $h_d(n)$
4. Multiply the ideal coefficients by the window function to give the filter coefficients
5. Evaluate the frequency response of the resulting filter and iterate if necessary (e.g. by increasing  $M$  if the specified constraints have not been satisfied).

Punskeya, Slide 105

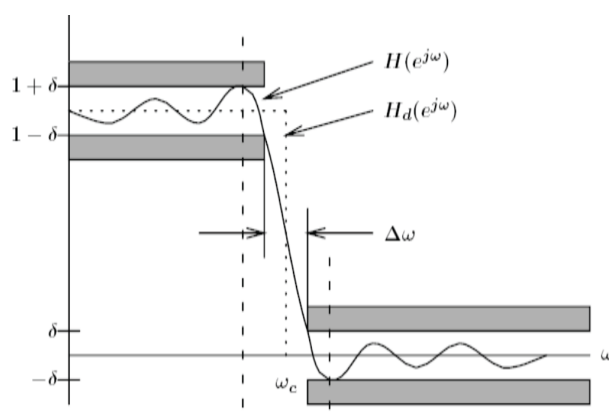


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## Windowed Filter Design Example

- Design a type I low-pass filter with:
  - $\omega_p = 0.2\pi$
  - $\omega_s = 0.3\pi$
  - $\delta = 0.01$



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## Windowed Filter Design Example: Step 1: Select a suitable Window Function

No.	Window $w(t)$	Mainlobe Width	Rolloff Rate (dB/oct)	Peak Side-lobe level (dB)	Peak $20\log_{10}\delta$
1	Rectangular: $\text{rect}\left(\frac{t}{T}\right)$	$\frac{4\pi}{T}$	-6	-13.3	-21dB
2	Bartlett: $\Delta\left(\frac{t}{2T}\right)$	$\frac{8\pi}{T}$	-12	-26.5	
3	Hanning: $0.5\left[1 + \cos\left(\frac{2\pi t}{T}\right)\right]$	$\frac{8\pi}{T}$	-18	-31.5	-44dB
4	Hamming: $0.54 + 0.46\cos\left(\frac{2\pi t}{T}\right)$	$\frac{8\pi}{T}$	-6	-42.7	-53dB
5	Blackman: $0.42 + 0.5\cos\left(\frac{2\pi t}{T}\right) + 0.08\cos\left(\frac{4\pi t}{T}\right)$	$\frac{12\pi}{T}$	-18	-58.1	-74dB
6	Kaiser: $\frac{I_0\left[\alpha\sqrt{1 - 4\left(\frac{t}{T}\right)^2}\right]}{I_0(\alpha)}$ $0 \leq t \leq T$	$\frac{11.2\pi}{T}$	-6	-59.9 ( $\alpha = 8.368$ )	

- LP with:  $\omega_p = 0.2\pi$ ,  $\omega_s = 0.3\pi$ ,  $\delta = 0.01$

- $\delta = 0.01$ : The required peak error spec:  $-20\log_{10}(\delta) = -40$  dB

} Hanning Window

- Main-lobe width:

$$\omega_s - \omega_p = 0.3\pi - 0.2\pi = 0.1\pi \rightarrow 0.1\pi = 8\pi / M$$

$\rightarrow$  Filter length  $M \geq 80$  & Filter order  $N \geq 79$

- BUT, Type-I filters have even order so  $N = 80$



## Windowed Filter Design Example: Step 2: Specify the Ideal Response

- From Property 1 (Midpoint rule)

$\rightarrow \omega_c = (\omega_s + \omega_p)/2 = (0.2\pi + 0.3\pi)/2 = 0.25\pi$

$\therefore$  An ideal response will be:

$$H_d(\omega) = \begin{cases} 1 & \text{if } |\omega| \leq 0.25\pi \\ 0 & \text{if } 0.25\pi < |\omega| < \pi \end{cases}$$



### Windowed Filter Design Example:

#### Step 3: Compute the coefficients of the ideal filter

- The ideal filter coefficients  $h_d$  are given by the Inverse **Discrete time** Fourier transform of  $H_d(\omega)$

$$\begin{aligned}x(n) &= \frac{1}{2\pi} \int_{-\pi}^{\pi} X(\omega) e^{j\omega n} d\omega = \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} e^{j\omega n} d\omega \\&= \frac{\omega_c}{\pi} \frac{\sin \omega_c n}{\omega_c n}.\end{aligned}$$

- + Delayed impulse response (to make it causal)

$$\tilde{h}(n) = \hat{h}\left(n - \frac{N-1}{2}\right)$$

- Coefficients of the ideal filter (via equation or IFFT):

$$h(n) = \frac{\sin(0.5\pi(n-40))}{\pi(n-40)}$$



### Windowed Filter Design Example:

#### Step 4: Multiply to obtain the filter coefficients

- $$h(n) = \frac{\sin(0.5\pi(n-40))}{\pi(n-40)}$$

- Multiply by a Hamming window function for the passband:

$$w(n) = 0.54 - 0.46 \cos\left(\frac{2\pi n}{M}\right)$$



### Windowed Filter Design Example: Step 5: Evaluate the Frequency Response and Iterate

- The frequency response is computed as the DFT of the filter coefficient vector
- **If** the resulting filter does not meet the specifications, **then**:
  - Adjust the ideal filter frequency response (for example, move the band edge) and repeat (step 2)
  - Adjust the filter length and repeat (step 4)
  - change the window (& filter length) (step 4)
- And/Or consult with Matlab:
  - **FIR1** and **FIR2**
  - **B=FIR2(N,F,M)** : Designs a Nth order FIR digital filter with



### Windowed Filter Design Example: Consulting Matlab:

- **FIR1** and **FIR2**
  - **B=FIR2(N,F,M)** : Designs a Nth order FIR digital filter
  - **F** and **M** specify frequency and magnitude breakpoints for the filter such that **plot(N,F,M)** shows a plot of desired frequency
  - Frequencies **F** must be in increasing order between 0 and  $F_s/2$ , with  $F_s$  corresponding to the sample rate.
  - **B** is the vector of length  $N+1$ , it is real, has linear phase and symmetric coefficients
  - Default window is Hamming – others can be specified





## Next Time in Linear Systems ....

Week	Date	Lecture Title
1	27-Feb	Introduction
	1-Mar	Systems Overview
2	6-Mar	Signals & Signal Models
	8-Mar	System Models
3	13-Mar	Linear Dynamical Systems
	15-Mar	Sampling & Data Acquisition
4	20-Mar	Time Domain Analysis of Continuous Time Systems
	22-Mar	System Behaviour & Stability
5	27-Mar	Signal Representation
	29-Mar	Holiday
6	10-Apr	Frequency Response
	12-Apr	z-Transform
7	17-Apr	Noise & Filtering
	19-Apr	Analog Filters
8	24-Apr	Discrete-Time Signals
	26-Apr	Discrete-Time Systems
9	1-May	Digital Filters & IIR/FIR Systems
	3-May	Fourier Transform & DTFT
10	8-May	Introduction to Digital Control
	10-May	Stability of Digital Systems
11	15-May	PID & Computer Control
	17-May	Applications in Industry
12	22-May	State-Space
	24-May	Controllability & Observability
13	29-May	Information Theory/Communications & Review
	31-May	Summary and Course Review



## In Conclusion

- FIR Filters are digital (can not be implemented in analog) and exploit the difference and delay operators
- A window based design builds on the notion of a truncation of the “ideal” box-car or rectangular low-pass filter in the Frequency domain (which is a sinc function in the time domain)
- Other Design Methods exist:
  - Least-Square Design
  - Equiripple Design
  - Remez method
  - The Parks-McClellan Remez algorithm
  - Optimisation routines ...

