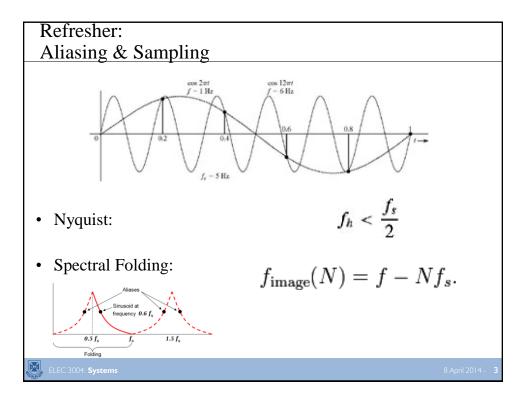
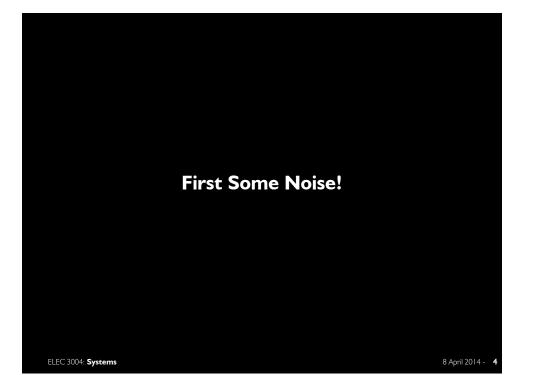
	http://elec3004.com
Filter Analysis & Discrete System	ns
Thursday: <b>z-Transforms</b> Next Tuesday: <b>Intro to Control (With Dr.</b>	Pounds!!)
ELEC 3004: <b>Digital Linear Systems</b> : Signals & Controls Dr. Surya Singh	
Lecture 6	
elec3004@itee.uq.edu.au	April 8, 2014
http://robotics.itee.uq.edu.au/~elec3004/	(cc)) BY-NO-SA

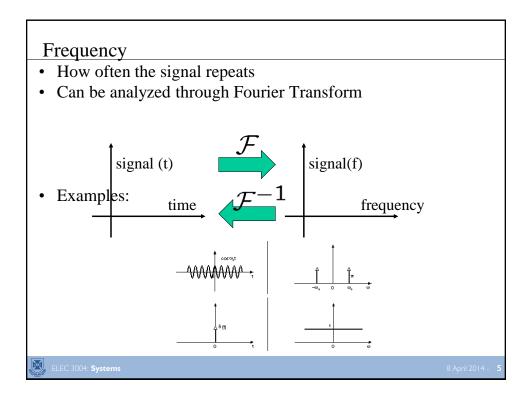
Week	Date	Lecture Title			
1	4-Mar	Introduction & Systems Overview			
1	6-Mar	[Linear Dynamical Systems]			
2	11-Mar	Signals as Vectors & Systems as Maps			
2	13-Mar	[Signals]			
3	18-Mar	Sampling & Data Acquisition & Antialiasing Filters			
3	20-Mar	[Sampling]			
4	25-Mar	System Analysis & Convolution			
4	27-Mar	[Convolution & FT]			
5	1-Apr	Frequency Response & Filter Analysis			
	3-Apr	[Filters]			
6		Discrete Systems & Z-Transforms			
		[Z-Transforms]			
7		Introduction to Control			
'	1	[Feedback]			
8		Digital Filters			
0	2	[Digital Filters]			
9	2	Introduction to Digital Control			
<i>´</i>	2	[Digitial Control]			
10		Stability of Digital Systems			
	2	[Stability]			
11		State-Space			
	2	Controllability & Observability			
12	2	PID Control & System Identification			
_	2	Digitial Control System Hardware			
13		Applications in Industry & Information Theory & Communications			
	5-Jun	Summary and Course Review			

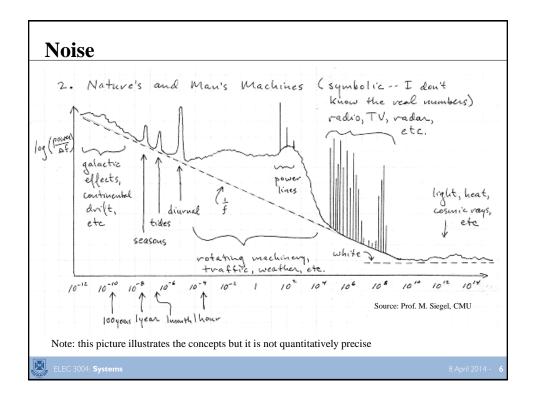
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## Noise [2]

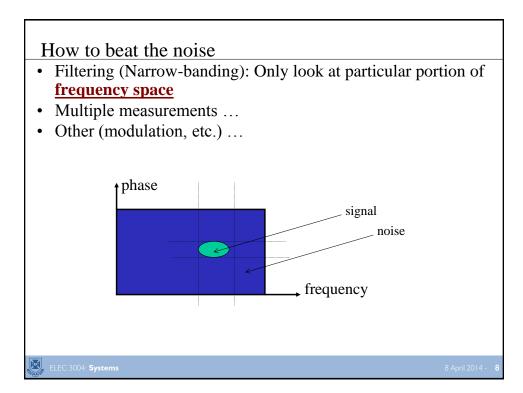
Various Types:

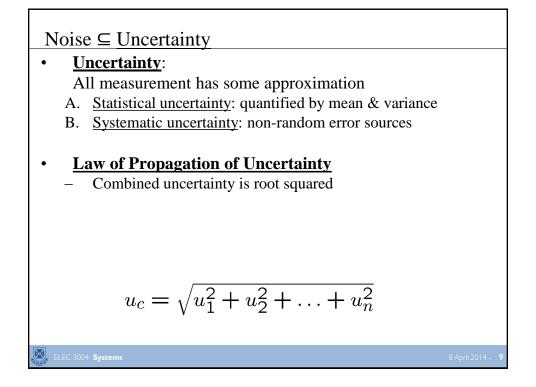
- Thermal (white): ٠
  - Johnson noise, from thermal energy inherent in mass.
- Flicker or 1/f noise: ٠

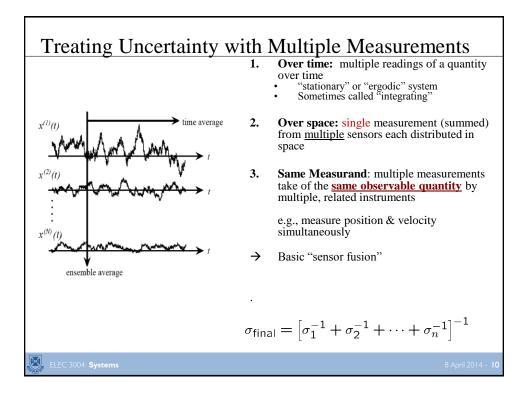
  - Pink noiseMore noise at lower frequency
- Shot noise: ٠

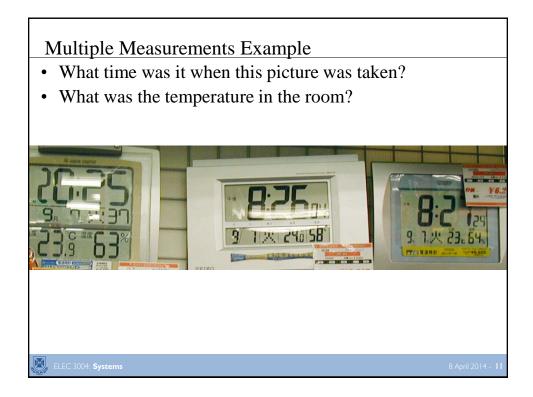
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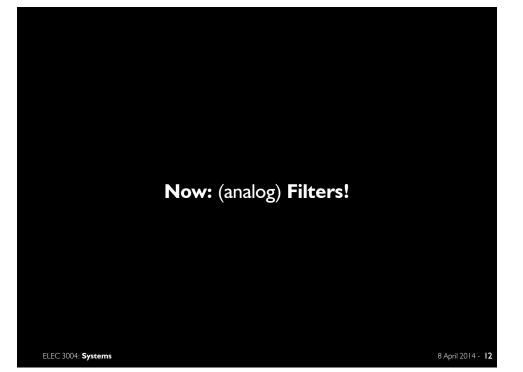
- Noise from quantum effects as current flows across a semiconductor barrier
- Avalanche noise: •
  - Noise from junction at breakdown (circuit at discharge)

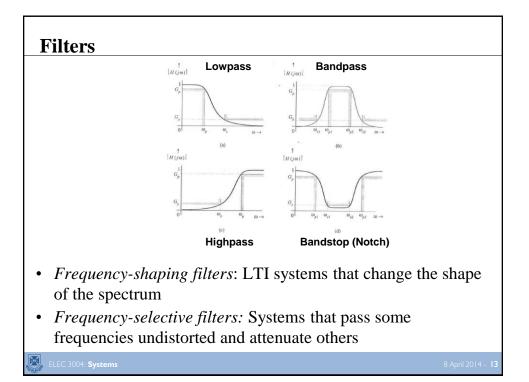


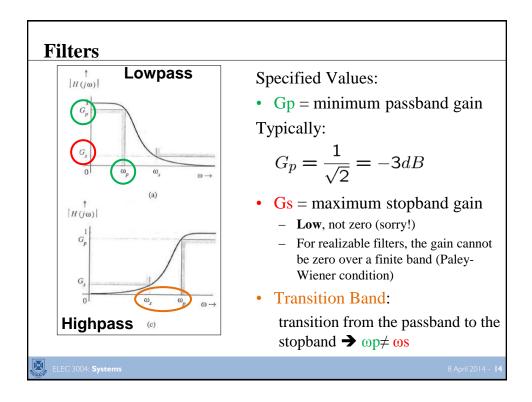


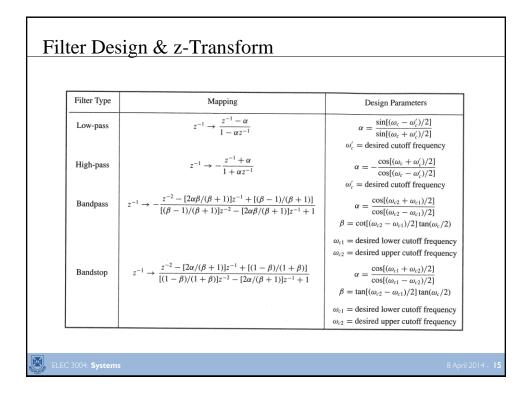


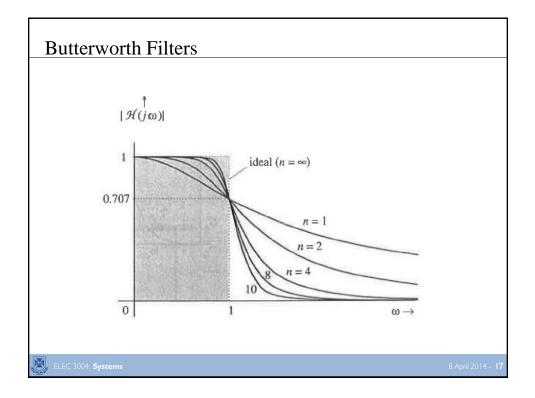


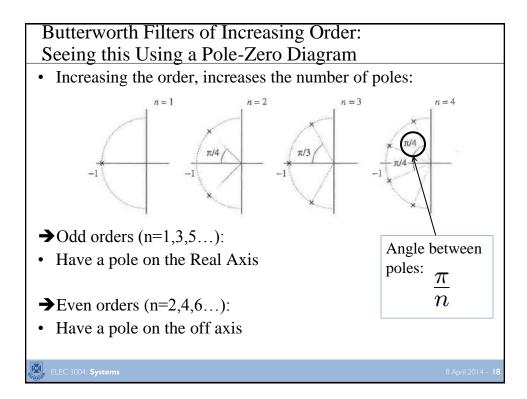


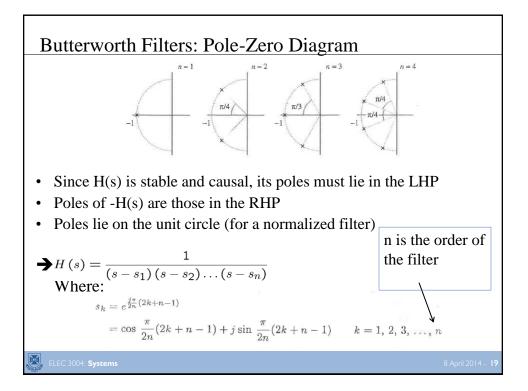


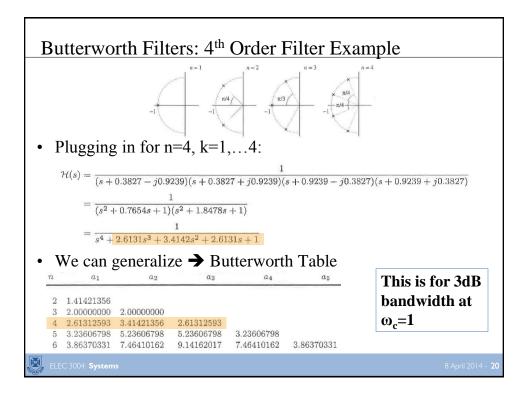


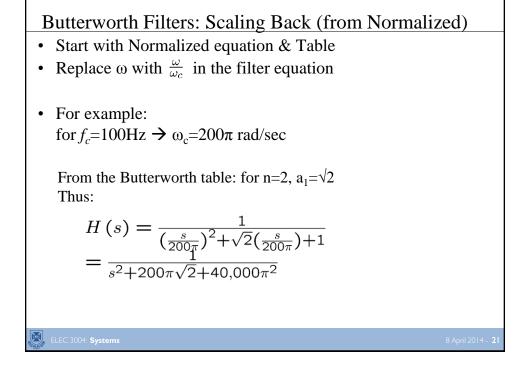


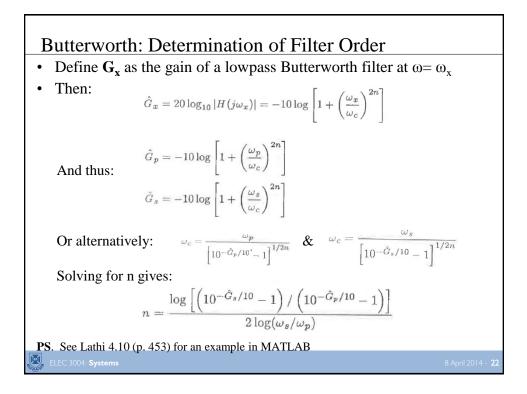


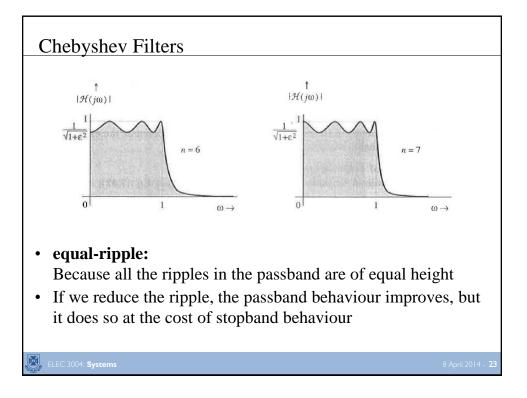












#### **Chebyshev Filters** Chebyshev Filters: Provide tighter transition bands (sharper cutoff) than the sameorder Butterworth filter, but this is achieved at the expense of inferior passband behavior (rippling) $\rightarrow$ For the lowpass (LP) case: at higher frequencies (in the stopband), the Chebyshev filter gain is smaller than the comparable Butterworth filter gain by about 6(n - 1) dBThe amplitude response of a normalized Chebyshev lowpass filter is: • $|\mathcal{H}(j\omega)| = \frac{1}{\sqrt{1 + \epsilon^2 C_n^2(\omega)}}$ Where $Cn(\omega)$ , the nth-order Chebyshev polynomial, is given by: $C_n(\omega)$ n $C_n(\omega) = \cos\left(n\cos^{-1}\omega\right)$ $C_n(\omega) = \cosh\left(n\cosh^{-1}\omega\right)$ 0 1 1 and where C<sub>n</sub> is given by: 2 20 3 400 4 $8\omega^4 - 8\omega$ $16\omega^5 - 20\omega^3 + 5\omega$ 5 $32\omega^6 - 48\omega^4 + 18\omega^2 - 1$ 6 💐 ELEC 3004: Systems

#### Normalized Chebyshev Properties

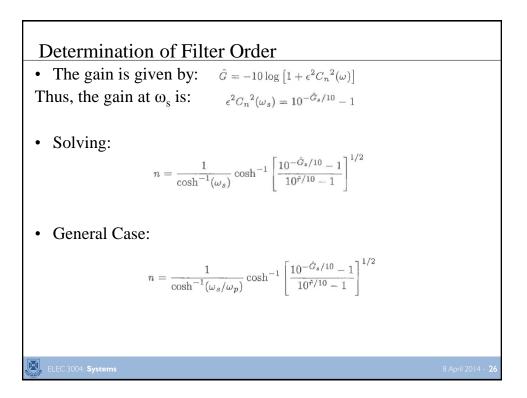
- It's normalized: The passband is  $0 < \omega < 1$
- Amplitude response: has ripples in the passband and is smooth (monotonic) in the stopband
- Number of ripples: there is a total of *n* maxima and minima over the passband  $0 < \omega < 1$

• 
$$C_n^2(0) = \begin{cases} 0, n : odd \\ 1, n : even \end{cases}$$
  $|H(0)| = \begin{cases} 1, n : odd \\ \frac{1}{\sqrt{1+\epsilon^2}}, n : even \end{cases}$ 

• 
$$\epsilon$$
: ripple height  $\Rightarrow r = \sqrt{1 + \epsilon^2}$ 

• The Amplitude at  $\omega = 1: \frac{1}{r} = \frac{1}{\sqrt{1+c^2}}$ 

For Chebyshev filters, the ripple *r* dB takes the place of G<sub>p</sub>
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#### Chebyshev Pole Zero Diagram

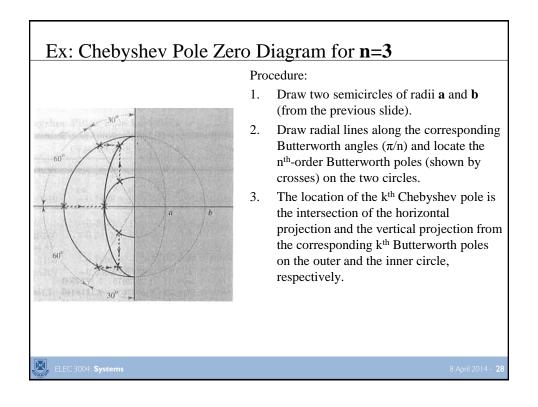
 Whereas <u>Butterworth</u> poles lie on a <u>semi-circle</u>, The poles of an n<sup>th</sup>-order normalized <u>Chebyshev</u> filter lie on a <u>semiellipse</u> of the major and minor semiaxes:

$$a = \sinh\left(\frac{1}{n}\sinh^{-1}\left(\frac{1}{\epsilon}\right)\right) \& b = \cosh\left(\frac{1}{n}\sinh^{-1}\left(\frac{1}{\epsilon}\right)\right)$$

And the poles are at the locations:

$$H(s) = \frac{1}{(s-s_1)(s-s_2)\dots(s-s_n)}$$
$$s_k = -\sin\left[\frac{(2k-1)\pi}{2n}\right]\sinh x + j\cos\left[\frac{(2k-1)\pi}{2n}\right]\cosh x, \ k = 1,\dots,n$$

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Chebyshev Values / Table $\mathcal{H}(s) = \frac{K_n}{C'_n(s)} = \frac{K_n}{s^n + a_{n-1}s^{n-1} + \dots + a_1s + a_0}$						
		$K_n = \begin{cases} a_0 \\ \hline  \end{cases}$	$\frac{a_0}{1+\epsilon^2} = \frac{a_0}{10^{\hat{r}/2}}$	n  odd $\overline{0}$ $n \text{ even}$	L	
n	$a_0$	$a_1$	$a_2$	<i>a</i> 3		
1	1.9652267					1 db ripple
<b>2</b>	1.1025103	1.0977343				$(\hat{r} = 1)$
3	0.4913067	1.2384092	0.9883412			
4	0.2756276	0.7426194	1.4539248	0.9528114		
					ı	

# Other Filter Types: Chebyshev Type II = Inverse Chebyshev Filters Chebyshev filters passband has ripples and the stopband is smooth. Instead: this has passband have smooth response and ripples in

• **Instead:** this has **passband** have **smooth** response and **ripples** in the stopband.

 $\rightarrow$  Exhibits maximally flat passband response and equi-ripple stopband

→ Cheby2 in MATLAB

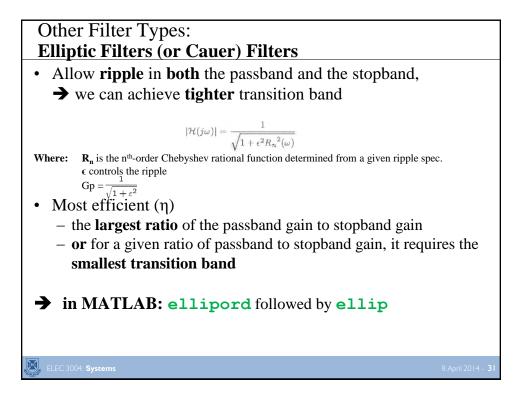
$$\mathcal{H}(\omega)|^{2} = 1 - |\mathcal{H}_{C}(1/\omega)|^{2} = \frac{\epsilon^{2}C_{n}^{2}(1/\omega)}{1 + \epsilon^{2}C_{n}^{2}(1/\omega)}$$

Where:  $\mathbf{H}_{\mathrm{c}}$  is the Chebyshev filter system from before

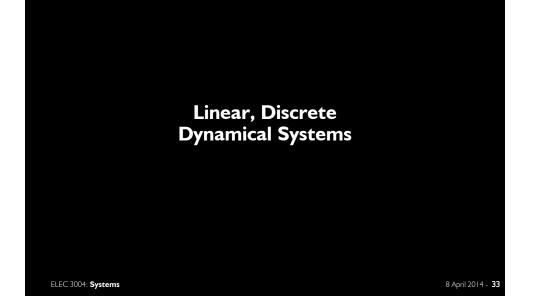
- Passband behavior, especially for small  $\omega$ , is **better** than Chebyshev
- Smallest transition band of the 3 filters (Butter, Cheby, Cheby2)
- Less time-delay (or phase loss) than that of the Chebyshev
- Both needs the **same order** *n* to meet a set of specifications.
- \$\$\$ (or number of elements): Cheby < Inverse Chebyshev < Butterworth (of the same performance [not order])</li>

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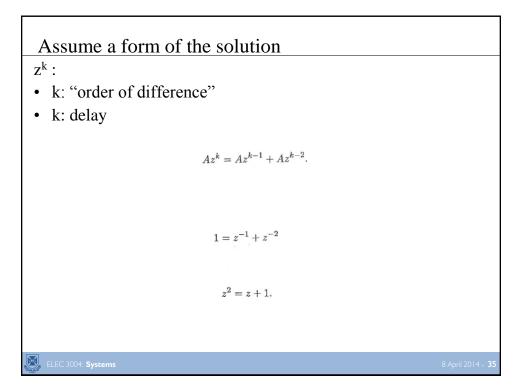
3 April 2014 - **30** 



In Sumn	nary					
	Filter Type	Passband Ripple	Stopband Ripple	Transition Band	MATLAB Design Command	
	Butterworth	No	No	Loose	butter	
	Chebyshev	Yes	No	Tight	cheby	
	Chebyshev Type II (Inverse Chebyshev)	No	Yes	Tight	cheby2	
	Eliptic	Yes	Yes	Tightest	ellip	
ELEC 3004: Syste	ems					8 April 2014 - <b>32</b>



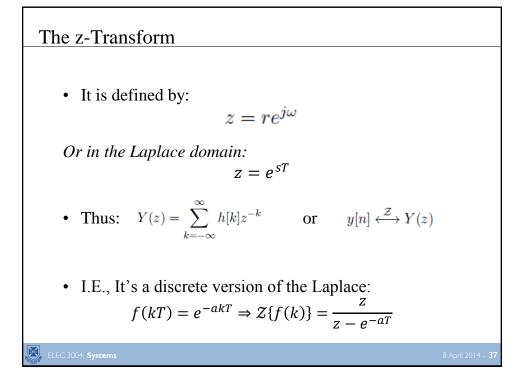
 $\begin{aligned} & \mu_k = f(e_0, \dots, e_k; u_0, \dots, u_{k-1}). \\ & u_k = -a_1 u_{k-1} - a_2 u_{k-2} - \dots - a_n u_{k-n} + b_0 e_k + b_1 e_{k-1} + \dots + b_m e_{k-m}. \\ & \nabla u_k = u_k - u_{k-1} \qquad (first difference), \\ & \nabla^2 u_k = \nabla u_k - \nabla u_{k-1} \qquad (second difference), \\ & \nabla^n u_k = \nabla^{n-1} u_k - \nabla^{n-1} u_{k-1} \qquad (nth difference). \end{aligned}$   $\begin{aligned} & u_k = u_k, \\ & u_{k-1} = u_k - \nabla u_k, \\ & u_{k-2} = u_k - 2\nabla u_k + \nabla^2 u_k. \end{aligned}$   $& a_2 \nabla^2 u_k - (a_1 + 2a_2) \nabla u_k + (a_2 + a_1 + 1) u_k = b_0 e_k. \end{aligned}$ 



# z Transforms

(Digital Systems Made eZ)

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• In prac	cansform tice, you'll use lo the z-transform of	-	r computer tools (ie is	. Matlab)
	F(s)	F(kt)	F(z)	
	$\frac{1}{s}$	1	$\frac{z}{z-1}$	
	$\frac{1}{s^2}$	kT	$\frac{Tz}{(z-1)^2}$	
	$\frac{1}{s+a}$	e <sup>-akT</sup>	$\frac{z}{z - e^{-aT}}$	
	$\frac{1}{(s+a)^2}$	kTe <sup>-akT</sup>	$\frac{zTe^{-aT}}{(z-e^{-aT})^2}$	
	$\frac{1}{s^2 + a^2}$	sin(akT)	$\frac{z \sin aT}{z^2 - (2 \cos aT)z + 1}$	

An example!

• Back to our difference equation: y(k) = x(k) + Ax(k-1) - By(k-1)

becomes

$$Y(z) = X(z) + Az^{-1}X(z) - Bz^{-1}Y(z) (z + B)Y(z) = (z + A)X(z)$$

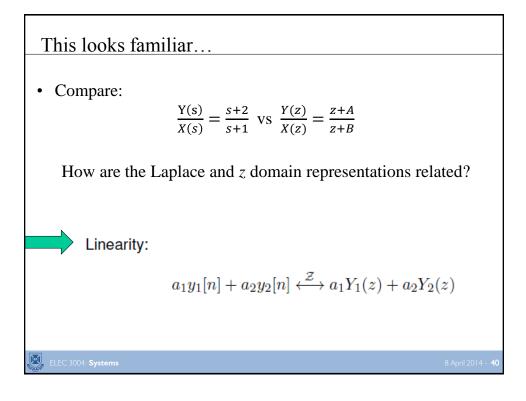
which yields the transfer function:

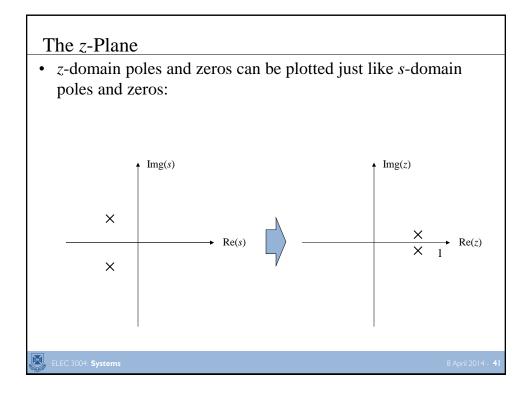
$$\frac{Y(z)}{X(z)} = \frac{z+A}{z+B}$$

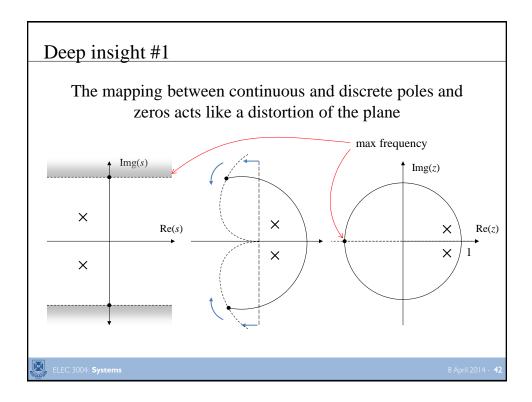
Note: It is also not uncommon to see systems expressed as polynomials in  $z^{-n}$ 

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### Region of Convergence

• For the convergence of X(z) we require that

 $\sum_{n=1}^{\infty} \left| a z^{-1} \right|^n < \infty$ 

• Thus, the ROC is the range of values of z for which  $|az^{-1}| < 1$ or, equivalently, |z| > |a|. Then

