Computer-Aided Design of Digital Filters

- The IIR and FIR filter design techniques discussed so far can be easily implemented on a computer
- In addition, there are a number of filter design algorithms that rely on some type of optimization techniques that are used to minimize the error between the desired frequency response and that of the computer-generated filter

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Computer-Aided Design of Digital Filters

- Basic idea behind the computer-based iterative technique
- Let $H(e^{j\omega})$ denote the frequency response of the digital filter H(z) to be designed approximating the desired frequency response $D(e^{j\omega})$, given as a piecewise linear function of ω , in some sense

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Computer-Aided Design of Digital Filters

- <u>Objective</u> Determine iteratively the coefficients of H(z) so that the difference between between $H(e^{j\omega})$ and $D(e^{j\omega})$ over closed subintervals of $0 \le \omega \le \pi$ is minimized
- This difference usually specified as a weighted error function

 $\mathcal{E}(\omega) = W(e^{j\omega})[H(e^{j\omega}) - D(e^{j\omega})]$ where $W(e^{j\omega})$ is some user-specified weighting function

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Computer-Aided Design of Digital Filters

• Chebyshev or minimax criterion -Minimizes the peak absolute value of the weighted error:

 $\varepsilon = \max_{\omega \in R} |\mathcal{E}(\omega)|$

where *R* is the set of disjoint frequency bands in the range $0 \le \omega \le \pi$, on which $D(e^{j\omega})$ is defined

 For example, for a lowpass filter design, *R* is the disjoint union of [0, ω_p] and [ω_s, π]

Computer-Aided Design of Digital Filters

• Least-p Criterion - Minimize

$$\varepsilon = \int_{\omega \in R} W(e^{j\omega}) [H(e^{j\omega}) - D(e^{j\omega})]^p d\omega$$

over the specified frequency range R with p a positive integer

- *p* = 2 yields the **least-squares criterion**
- As $p \rightarrow \infty$, the least *p*-th solution approaches the minimax solution

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Computer-Aided Design of Digital Filters

- Least-*p* Criterion In practice, the p-th power error measure is approximated as $\mathcal{E} = \sum_{i=1}^{K} \{W(e^{j\omega_i})[H(e^{j\omega_i}) - D(e^{j\omega_i})]\}^p$ where ω_i , $1 \le i \le K$, is a suitably chosen dense grid of digital angular frequencies
- For linear-phase FIR filter design, $H(e^{j\omega})$ and $D(e^{j\omega})$ are zero-phase frequency responses
- For IIR filter design, $H(e^{j\omega})$ and $D(e^{j\omega})$ are magnitude functions

Design of Equiripple Linear-Phase FIR Filters

• The linear-phase FIR filter obtained by minimizing the peak absolute value of

 $\varepsilon = \max_{\omega \in R} |\mathcal{I}(\omega)|$

is usually called the equiripple FIR filter

• After ε is minimized, the weighted error function $\mathcal{I}(\omega)$ exhibits an equiripple behavior in the frequency range *R*

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Design of Equiripple Linear-Phase FIR Filters

• The general form of frequency response of a causal linear-phase FIR filter of length 2*M*+1:

 $H(e^{j\omega}) = e^{-jM\omega} e^{j\beta} \breve{H}(\omega)$

where the amplitude response $\breve{H}(\omega)$ is a real function of ω

• Weighted error function is given by $\mathcal{E}(\omega) = W(\omega)[\breve{H}(\omega) - D(\omega)]$

where $D(\omega)$ is the desired amplitude response and $W(\omega)$ is a positive weighting function

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Design of Equiripple Linear-Phase FIR Filters

- **Parks-McClellan Algorithm** Based on iteratively adjusting the coefficients of $\check{H}(\omega)$ until the peak absolute value of $\mathfrak{T}(\omega)$ is minimized
- If peak absolute value of 𝔅(ω) in a band
 ω_a ≤ ω ≤ ω_b is ε_o, then the absolute error satisfies

$$\left| \breve{H}(\omega) - D(\omega) \right| \leq \frac{\varepsilon_o}{\left| W(\omega) \right|}, \quad \omega_a \leq \omega \leq \omega_b$$

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Design of Equiripple Linear-Phase FIR Filters

• For filter design,

 $D(\omega) = \begin{cases} 1, & \text{in the passband} \\ 0, & \text{in the stopband} \end{cases}$

• $\breve{H}(\omega)$ is required to satisfy the above desired response with a ripple of $\pm \delta_p$ in the passband and a ripple of δ_s in the stopband

Design of Equiripple Linear-Phase FIR Filters

• Thus, weighting function can be chosen either as $W(\omega) = \begin{cases} 1, & \text{in the passband} \end{cases}$

$$= \left\{ \delta_p / \delta_s, \text{ in the stopband} \right\}$$

 $W(\omega) = \begin{cases} \delta_s / \delta_p, & \text{in the passband} \\ 1, & \text{in the stopband} \end{cases}$

or

pound

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Design of Equiripple Linear-Phase FIR Filters • Type 1 FIR Filter - $\overline{H}(\omega) = \sum_{k=0}^{M} a[k] \cos(\omega k)$ where $a[0] = h[M], a[k] = 2h[M-k], 1 \le k \le M$ • Type 2 FIR filter - $\overline{H}(\omega) = \sum_{k=1}^{(2M+1)/2} b[k] \cos(\omega(k-\frac{1}{2}))$ where $b[k] = 2h[\frac{2M+1}{2}-k], 1 \le k \le \frac{2M+1}{2}$ Copyright C 2001, S.K. Mitra









Design of Equiripple Linear-Phase FIR Filters • Modified form of weighted error function $\mathcal{E}(\omega) = W(\omega)[Q(\omega)A(\omega) - D(\omega)]$ $= W(\omega)Q(\omega)[A(\omega) - \frac{D(\omega)}{Q(\omega)}]$ $= \widetilde{W}(\omega)[A(\omega) - \widetilde{D}(\omega)]$ where we have used the notation $\widetilde{W}(\omega) = W(\omega)Q(\omega)$ $\widetilde{D}(\omega) = D(\omega)/Q(\omega)$



Design of Equiripple Linear-Phase FIR Filters

• <u>Alternation Theorem</u> - $A(\omega)$ is the best unique approximation of $D(\omega)$ obtained by minimizing peak absolute value ε of

 $\mathcal{E}(\omega) = W(\omega)[\mathcal{Q}(\omega)A(\omega) - D(\omega)]$ if and only if there exist at least *L*+2 extremal frequencies, $\{\omega_i\}, 0 \le i \le L+1$, in a closed subset *R* of the frequency range $0 \le \omega \le \pi$ such that $\omega_0 < \omega_1 < \dots < \omega_L < \omega_{L+1}$ and $\mathcal{E}(\omega_i) = -\mathcal{E}(\omega_{i+1}), |\mathcal{E}(\omega_i)| = \varepsilon$ for all *i*

Design of Equiripple Linear-Phase FIR Filters

- Consider a Type 1 FIR filter with an amplitude response $A(\omega)$ whose approximation error $\mathcal{E}(\omega)$ satisfies the Alternation Theorem
- Peaks of $\mathcal{E}(\omega)$ are at $\omega = \omega_i$, $0 \le i \le L+1$ where $d\mathcal{E}(\omega)/d\omega = 0$
- Since in the passband and stopband, $\widetilde{W}(\omega)$ and $\widetilde{D}(\omega)$ are piecewise constant,

 $\frac{d\mathcal{E}(\omega)}{d\omega} = \frac{dA(\omega)}{d\omega} = 0$

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Design of Equiripple Linear-Phase FIR Filters

- Using $\cos(\omega k) = T_k(\cos \omega)$, where $T_k(x)$ is the *k*-th order Chebyshev polynomial $T_k(x) = \cos(k \cos^{-1} x)$
- $A(\omega)$ can be expressed as

 $A(\omega) = \sum_{k=0}^{L} \alpha[k] (\cos \omega)^k$

which is an *L*th-order polynomial in $\cos \omega$

• Hence, $A(\omega)$ can have at most L-1 local minima and maxima inside specified passband and stopband

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Design of Equiripple Linear-Phase FIR Filters

- At bandedges, $\omega = \omega_p$ and $\omega = \omega_s$, $|\mathcal{E}(\omega)|$ is a maximum, and hence $A(\omega)$ has extrema at these points
- $A(\omega)$ can have extrema at $\omega = 0$ and $\omega = \pi$
- Therefore, there are at most L+3 extremal frequencies of *E*(ω)
- For linear-phase FIR filters with *K* specified bandedges, there can be at most *L*+*K*+1 extremal frequencies

Design of Equiripple Linear-Phase FIR Filters

• The set of equations \sim

$$\widetilde{W}(\omega_i)[A(\omega_i) - \widetilde{D}(\omega_i)] = (-1)^i \varepsilon, \ 0 \le i \le L + 1$$

is written in a matrix form

							-~ -	1
[1	$\cos(\omega_0)$		$\cos(L\omega_0)$	$-1/\widetilde{W}(\omega_0)$	[<i>a</i> [0]]		$D(\omega_0)$	
1	$\cos(\omega_l)$		$\cos(L\omega_1)$	$1/\widetilde{W}(\omega_1)$	ã[1]		$D(\omega_{l})$	
:	÷	·	:	:	:	=	÷	
1	$\cos(\omega_L)$		$\cos(L\omega_L)$	$(-1)^{L-1}/\widetilde{W}(\omega_L)$	$\widetilde{a}[L]$		$\widetilde{D}(\omega_I)$	
1	$\cos(\omega_{L+1})$		$\cos(L\omega_{L+1})$	$(-1)^L / \widetilde{W}(\omega_{L+1})$	ε		$\widetilde{D}(\omega_{L,1})$	

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Design of Equiripple Linear-Phase FIR Filters

- The matrix equation can be solved for the unknowns α[i] and ε if the locations of the L+2 extremal frequencies are known a priori
- The **Remez exchange algorithm** is used to determine the locations of the extremal frequencies



Step 3: Values of A(ω) at ω = ω_i are then computed using

$$A(\omega_i) = \frac{(-1)^i \varepsilon}{\widetilde{W}(\omega_i)} + \widetilde{D}(\omega_i), \quad 0 \le i \le L + 1$$

• <u>Step 4</u>: The polynomial $A(\omega)$ is determined by interpolating the above values at the *L*+2 extremal frequencies using the Lagrange interpolation formula

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Remez Exchange Algorithm

• <u>Step 4</u>: The new error function

 $\mathcal{E}(\omega) = \widetilde{W}(\omega)[A(\omega) - \widetilde{D}(\omega)]$ is computed at a dense set $S(S \ge L)$ of frequencies. In practice S = 16L is adequate. Determine the L+2 new extremal frequencies from the values of $\mathcal{E}(\omega)$ evaluated at the dense set of frequencies.

• <u>Step 5</u>: If the peak values ε of $\mathcal{E}(\omega)$ are equal in magnitude, algorithm has converged. Otherwise, go back to Step 2.

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- <u>Stage 3</u>:
- Choose extremal points where $\mathcal{I}_2(x)$ assumes its maximum absolute values
- These are $x_1 = 0$, $x_2 = 1$, $x_3 = 2$
- New values of unknowns are obtained by solving

yielding
$$a_0 = -0.65, a_1 = 2.2, \varepsilon = 0.55$$

Remez Exchange Algorithm • Plot of $\mathcal{F}_3(x) = 1.1x^2 - 2.2x + 0.55$ along with values of error at chosen extremal points shown below $\int_{0.5}^{0.5} \int_{0.5}^{0.5} \int$

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IIR Digital Filter Design Using MATLAB

- Order Estimation -
- For IIR filter design using bilinear transformation, MATLAB statements to determine the order and bandedge are:
 - [N, Wn] = buttord(Wp, Ws, Rp, Rs);
 - [N, Wn] = cheb1ord(Wp, Ws, Rp, Rs);
 - [N, Wn] = cheb2ord(Wp, Ws, Rp, Rs);
 - [N, Wn] = ellipord(Wp, Ws, Rp, Rs);

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IIR Digital Filter Design Using MATLAB

• <u>Example</u> - Determine the minimum order of a Type 2 Chebyshev digital highpass filter with the following specifications:

$$F_p = 1$$
 kHz, $F_p = 1$ kHz, $F_T = 4$ kHz,
 $\alpha_p = 1$ dB, $\alpha_s = 40$ dB

• Here,
$$Wp = 2 \times 1/4 = 0.5$$
, $Ws = 2 \times 0.6/4 = 0.3$

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• Using the statement [N, Wn] = cheb2ord(0.5, 0.3, 1, 40); we get N = 5 and Wn = 0.3224

IIR Digital Filter Design Using MATLAB

- <u>Filter Design</u> -
- For IIR filter design using bilinear transformation, MATLAB statements to use are:
 - [b, a] = butter(N, Wn)
 - [b, a] = cheby1(N, Rp, Wn)
 - [b, a] = cheby2(N, Rs, Wn)
 - [b, a] = ellip(N, Rp, Rs, Wn)

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IIR Digital Filter Design Using MATLAB

• The form of transfer function obtained is $B(z) = b(1) + b(2)z^{-1} + \dots + b(N+1)z^{-1}$

 $G(z) = \frac{B(z)}{A(z)} = \frac{b(1) + b(2)z^{-1} + \dots + b(N+1)z^{-N}}{1 + a(2)z^{-1} + \dots + a(N+1)z^{-N}}$

- The frequency response can be computed using the M-file freqz(b, a, w) where w is a set of specified angular frequencies
- It generates a set of complex frequency response samples from which magnitude and/or phase response samples on be computed

IIR Digital Filter Design Using MATLAB

- Example Design an elliptic IIR lowpass filter with the specifications: $F_p = 0.8$ kHz, $F_s = 1$ kHz, $F_T = 4$ kHz, $\alpha_p = 0.5$ dB, $\alpha_s = 40$ dB
- Here, $\omega_p = 2\pi F_p / F_T = 0.4\pi$, $\omega_s = 2\pi F_s / F_T = 0.5\pi$
- Code fragments used are: [N,Wn] = ellipord(0.4, 0.5, 0.5, 40); [b, a] = ellip(N, 0.5, 40, Wn);

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FIR Digital Filter Design Using MATLAB

- Order Estimation -
- Kaiser's Formula:

$$N \cong \frac{-20\log_{10}(\sqrt{\delta_p \delta_s})}{\sqrt{\delta_p \delta_s}}$$

$$-14.6(\omega_s-\omega_p)/2\pi$$

• <u>Note</u>: Filter order *N* is inversely proportional to transition band width $(\omega_s - \omega_p)$ and does not depend on actual location of transition band



FIR Digital Filter Design Using MATLAB

- Formula valid for $\delta_p \ge \delta_s$
- For $\delta_p < \delta_s$, formula to be used is obtained by interchanging δ_p and δ_s
- Both formulas provide only an estimate of the required filter order *N*
- Frequency response of FIR filter designed using this estimated order may or may not meet the given specifications
- If specifications are not met, increase filter order until they are met

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FIR Digital Filter Design Using MATLAB

- MATLAB code fragments for estimating filter order using Kaiser's formula num = - 20*log10(sqrt(dp*ds)) - 13; den = 14.6*(Fs - Fp)/FT; N = ceil(num/den);
- M-file remezord implements Hermann-Rabiner-Chan's order estimation formula

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FIR Digital Filter Design Using MATLAB

- For FIR filter design using the Kaiser window, window order is estimted using the M-file kaiserord
- The M-file kaiserord can in some cases generate a value of *N* which is either greater or smaller than the required minimum order
- If filter designed using the estimated order *N* does not meet the specifications, *N* should either be gradually increased or decreased until the specifications are met

Equiripple FIR Digital Filter Design Using MATLAB

- The M-file remez can be used to design an equiripple FIR filter using the Parks-McClellan algorithm 0.01
- <u>Example</u> Design an equiripple FIR filter with the specifications: $F_p = 0.8$ kHz, $F_s = 1$ kHz, $F_T = 4$ kHz, $\alpha_p = 0.5$ dB, $\alpha_s = 40$ dB
- Here, $\delta_p = 0.0559$ and $\delta_s = 0.01$

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Equiripple FIR Digital Filter Design Using MATLAB

MATLAB code fragments used are
[N, fpts, mag, wt] =
remezord(fedge, mval, dev, FT);
b = remez(N, fpts, mag, wt);
where fedge = [800 1000],
mval = [1 0], dev = [0.0559 0.01], and
FT = 4000















Equiripple FIR Digital Filter Design Using MATLAB

- Example Design a linear-phase FIR bandpass filter of order 60 with a passband from 0.3 to 0.5, and stopbands from 0 to 0.25 and from 0.6 to 1 with unequal weights
- The pertinent input data here are N = 60 fpts = [0 0.25 0.3 0.5 0.6 1] mag = [0 0 1 1 0 0] wt = [1 1 0.3]















Equiripple FIR Hilbert Transformer Design Using MATLAB

which can be met by a Type 3 FIR filter

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Equiripple FIR Hilbert Transformer Design Using MATLAB

- Example Design a linear-phase bandpass FIR Hilbert transformer of order 20 with $\omega_L = 0.1\pi$, $\omega_H = 0.9\pi$
- Code fragment to use
 b = remez(N, fpts, mag, 'Hilbert');
 where
 N = 20
 fpts = [0, 1, -0, 9]

fpts = $[0.1 \quad 0.9]$ mag = $[1 \quad 1]$





Window-Based FIR Filter Design Using MATLAB

- <u>Example</u> Kaiser window design for use in a lowpass FIR filter design
- Specifications of lowpass filter: $\omega_p = 0.3\pi$, $\omega_s = 0.4\pi$, $\alpha_s = 50$ dB $\Rightarrow \delta_s = 0.003162$
- Code fragments to use

 [N, Wn, beta, ftype] = kaiserord(fpts, mag,dev);
 w = kaiser(N+1, beta);
 where fpts = [0.3 0.4] mag = [0 1] dev = [0.003162 0.003162]

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Window-Based FIR Filter Design Using MATLAB

- M-files available are fir1 and fir2
- fir1 is used to design conventional lowpass, highpass, bandpass, bandstop and multiband FIR filters
- fir2 is used to design FIR filters with arbitrarily shaped magnitude response
- In fir1, Hamming window is used as a default if no window is specified

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Window-Based FIR Filter Design Using MATLAB

- Example Design using a Kaiser window a lowpass FIR filter with the specifications: $\omega_p = 0.3\pi, \omega_s = 0.4\pi, \delta_s = 0.003162$
- Code fragments to use

 [N, Wn, beta, ftype] = kaiserord(fpts, mag, dev);
 b = fir1(N, Wn, kaiser(N+1, beta));
 where fpts = [0.3 0.4]

mag = [1 0]

```
dev = [0.003162 0.003162]
```









• Example - Design using a Hamming window an FIR filter of order 100 with three different constant magnitude levels: 0.3 in the frequency range [0, 0.28], 1.0 in the frequency range [0.3, 0.5], and 0.7 in the frequency range [0.52, 1.0]

