

EE-2025

Fall-2000

Lecture 9
FIR Filtering Intro
25-Sept-00

Information

- Music Listening this week
 - Have your song ready BEFORE lab
- MATLAB help:
 - Mon & Tues @ 6pm, VL-456
 - Tues @ 11-12 in VL-361
- Problem Set #4 due THIS WEEK

9/23/00

EE-2025 Fall-2000 rws/jMc

2

Quiz Info

- All grading change on Quiz #1 must be completed by 3-Oct
 - After that, the scores are permanent
- Lab Quiz NEXT week: On-Line format
- Quiz #2 on 20-Oct (Friday)

LECTURE

9/23/00

EE-2025 Fall-2000 rws/jMc

3

Questions & Learning

- It is not the answer that enlightens, but the question.....Decouvertes
- No man really becomes a fool until he stops asking questions...C. Steinmetz

LECTURE

9/23/00

EE-2025 Fall-2000 rws/jMc

4

Lecture 9
FIR Filtering Intro

READING ASSIGNMENTS

- This Lecture:
 - Chapter 5, pp. 119-131
- Other Reading:
 - Recitation: Ch. 5, pp. 127-133, 142-146
 - CONVOLUTION
 - Next Lecture: Chapter 5, pp. 133-152

LECTURE OBJECTIVES

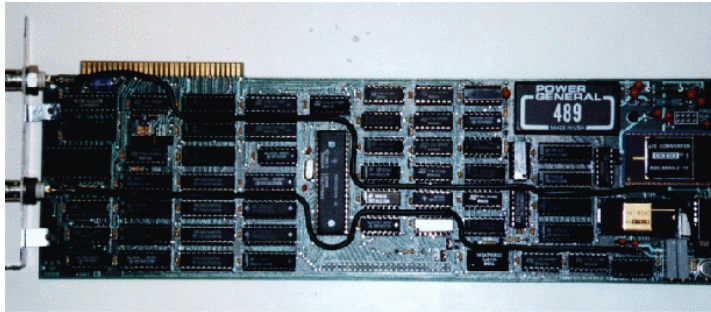
- INTRODUCE FILTERING IDEA
 - Weighted Average
 - Running Average
- FINITE IMPULSE RESPONSE FILTERS
 - **FIR** Filters
 - Show how to compute the output $y[n]$ from the input signal, $x[n]$

DIGITAL FILTERING



- CONCENTRATE on the COMPUTER
 - PROCESSING ALGORITHMS
 - SOFTWARE (MATLAB)
 - HARDWARE: DSP chips, VLSI
- **DSP**: DIGITAL SIGNAL PROCESSING

The TMS32010, 1983



First PC plug-in board from Atlanta Signal Processors Inc.

Rockland Digital Filter, 1971

**Model 4136
PROGRAMMABLE
DIGITAL
FILTER**

Variable-Order Digital Filter for Realizing All Classical Designs

The Rockland Model 4136 Programmable Digital Filter consists of a second-order digital filter section which is multiplexed four ways to achieve eighth-order filtering. Each of the four sections has fully-programmable coefficients which are stored internally in a read-write memory.

The transfer function from filter input to filter output in z-transform notation is given by

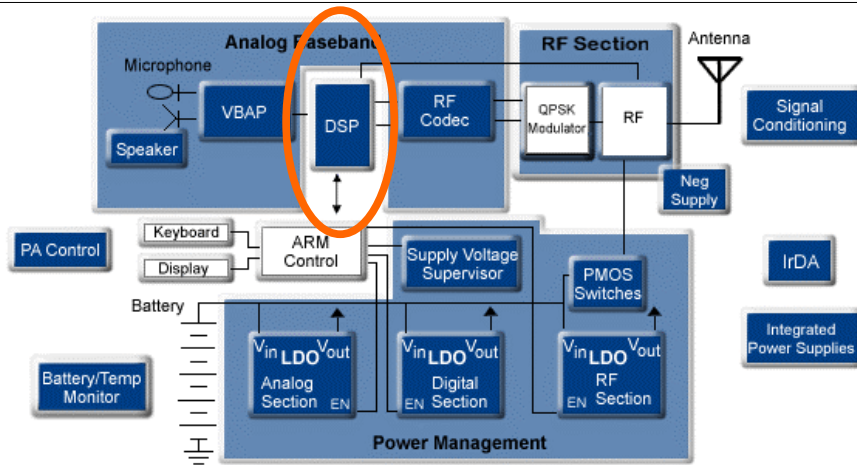
$$H_n(z) = \prod_{n=1}^N \frac{K_n(1+z^{-1}A_1+z^{-2}A_2)}{1-z^{-1}B_1-z^{-2}B_2} \quad (1)$$

where N=0,1,2,3,4 is one-half the filter order section.

Filter input and output words are in 16-bit parallel form at a maximum sampling rate of 80 KHz while internal computations are made with 24-bit accuracy.

For the price of a small house, you could have one of these.

Digital Cell Phone



Free (?) with 2 year contract

DISCRETE-TIME SYSTEM



- OPERATE on $x[n]$ to get $y[n]$
- WANT a GENERAL CLASS of SYSTEMS
 - ANALYZE the SYSTEM
 - TOOLS: TIME-DOMAIN & FREQUENCY-DOMAIN
 - SYNTHESIZE the SYSTEM

D-T SYSTEM EXAMPLES



EXAMPLES:

POINTWISE OPERATORS

SQUARING: $y[n] = (x[n])^2$

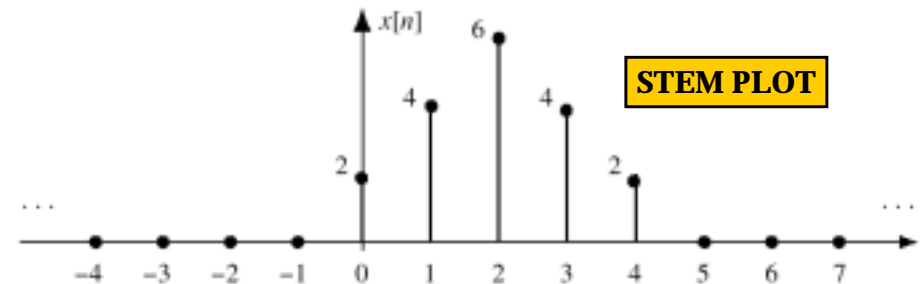
RUNNING AVERAGE

RULE: "the output at time n is the average of three consecutive input values"

DISCRETE-TIME SIGNAL

$x[n]$ is a LIST of NUMBERS

INDEXED by "n"



3-PT AVERAGE SYSTEM

ADD 3 CONSECUTIVE NUMBERS

Do this for each "n"

the following input-output equation

Make a TABLE

$$y[n] = \frac{1}{3}(x[n] + x[n + 1] + x[n + 2])$$

| n | $n < -2$ | -2 | -1 | 0 | 1 | 2 | 3 | 4 | 5 | $n > 5$ |
|--------|----------|---------------|----|---|----------------|---|---|---------------|---|---------|
| $x[n]$ | 0 | 0 | 0 | 2 | 4 | 6 | 4 | 2 | 0 | 0 |
| $y[n]$ | 0 | $\frac{2}{3}$ | 2 | 4 | $\frac{14}{3}$ | 4 | 2 | $\frac{2}{3}$ | 0 | 0 |

n=0 $y[0] = \frac{1}{3}(x[0] + x[1] + x[2])$

n=1 $y[1] = \frac{1}{3}(x[1] + x[2] + x[3])$

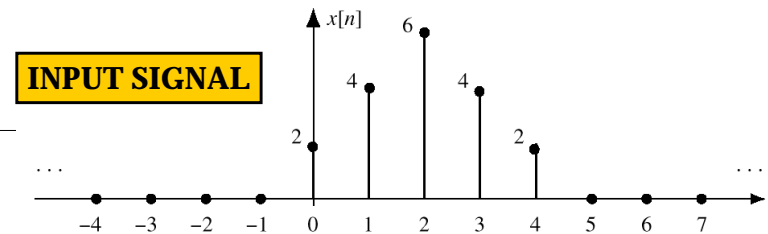


Figure 5.2 Finite-length input signal, $x[n]$.

$$y[n] = \frac{1}{3}(x[n] + x[n + 1] + x[n + 2])$$

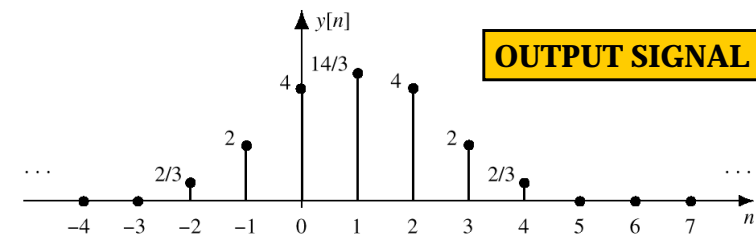


Figure 5.3 Output of running average, $y[n]$.

PAST, PRESENT, FUTURE

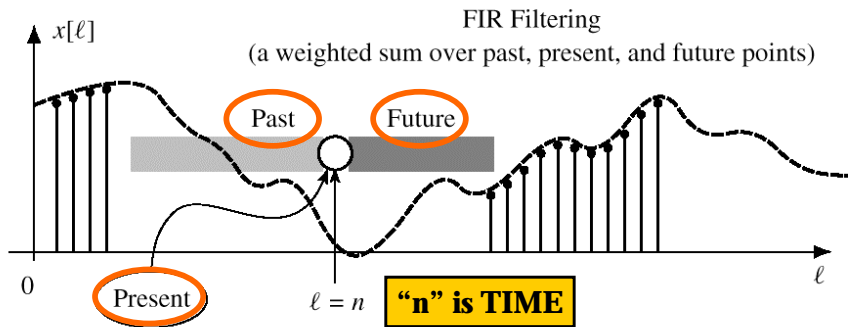


Figure 5.4 The running-average filter calculation at time index n uses values within a sliding window (shaded). Dark shading indicates the future ($\ell > n$); light shading, the past ($\ell < n$).

ANOTHER 3-pt AVERAGER

- Uses "PAST" VALUES of $x[n]$
 - IMPORTANT IF "n" represents REAL TIME
 - WHEN $x[n]$ & $y[n]$ ARE STREAMS

$$y[n] = \frac{1}{3}(x[n] + x[n-1] + x[n-2])$$

| n | $n < -2$ | -2 | -1 | 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | $n > 7$ |
|--------|----------|----|----|---------------|---|---|----------------|---|---|---------------|---|---------|
| $x[n]$ | 0 | 0 | 0 | 2 | 4 | 6 | 4 | 2 | 0 | 0 | 0 | 0 |
| $y[n]$ | 0 | 0 | 0 | $\frac{2}{3}$ | 2 | 4 | $\frac{14}{3}$ | 4 | 2 | $\frac{2}{3}$ | 0 | 0 |

GENERAL FIR FILTER

- FILTER COEFFICIENTS $\{b_k\}$

- DEFINE THE FILTER

$$y[n] = \sum_{k=0}^M b_k x[n-k]$$

- For example, $\{b_k\} = \{3, -1, 2, 1\}$

$$y[n] = \sum_{k=0}^3 b_k x[n-k]$$

$$= 3x[n] - x[n-1] + 2x[n-2] + x[n-3]$$

GENERAL FIR FILTER

- FILTER COEFFICIENTS $\{b_k\}$

$$y[n] = \sum_{k=0}^M b_k x[n-k]$$

- FILTER ORDER is M

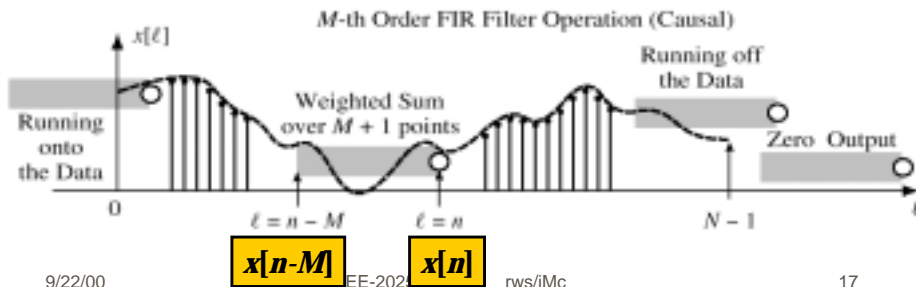
- FILTER LENGTH is $L = M+1$

- NUMBER of FILTER COEFFS is L

GENERAL FIR FILTER

- SLIDE a WINDOW across $x[n]$

$$y[n] = \sum_{k=0}^M b_k x[n - k]$$



9/22/00

EE-202

rws/jMc

17

FILTERED STOCK SIGNAL

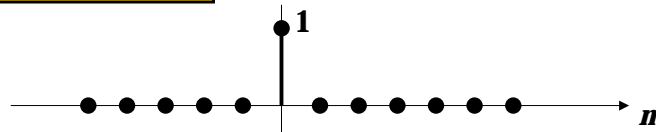


SPECIAL INPUT SIGNALS

- $x[n] = \text{SINUSOID}$ **FREQUENCY RESPONSE**
- $x[n]$ has only one NON-ZERO VALUE

$$\delta[n] = \begin{cases} 1 & n = 0 \\ 0 & n \neq 0 \end{cases}$$

UNIT-IMPULSE



UNIT IMPULSE SIGNAL $\delta[n]$

| | | | | | | | | | | | |
|---------------|-----|----|----|---|---|---|---|---|---|---|-----|
| n | ... | -2 | -1 | 0 | 1 | 2 | 3 | 4 | 5 | 6 | ... |
| $\delta[n]$ | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| $\delta[n-3]$ | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |

$\delta[n]$ is NON-ZERO When its argument is equal to ZERO

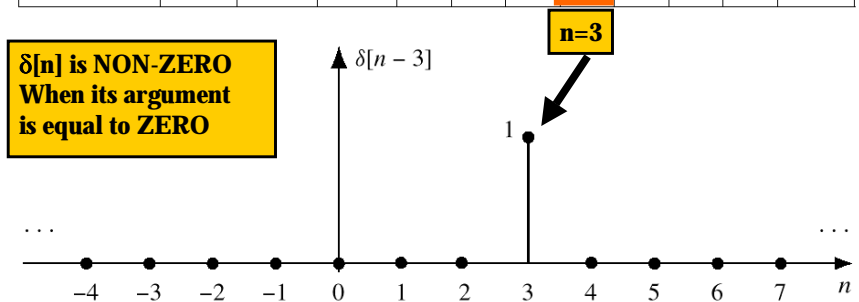


Figure 5.7 Shifted impulse sequence, $\delta[n-3]$.

9/22/00

EE-2025

2000

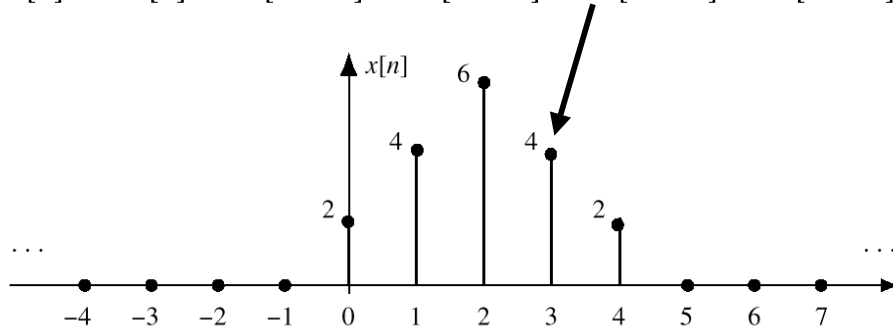
rws/jMc

19

MATH FORMULA for $x[n]$

- Use **SHIFTED** IMPULSES to write $x[n]$

$$x[n] = 2\delta[n] + 4\delta[n - 1] + 6\delta[n - 2] + 4\delta[n - 3] + 2\delta[n - 4]$$



9/22/00

EE-2025 2000 rws/jMc

21

SUM of **SHIFTED** IMPULSES

| n | ... | -2 | -1 | 0 | 1 | 2 | 3 | 4 | 5 | 6 | ... |
|----------------|-----|----|----|---|---|---|---|---|---|---|-----|
| $2\delta[n]$ | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| $4\delta[n-1]$ | 0 | 0 | 0 | 0 | 4 | 0 | 0 | 0 | 0 | 0 | 0 |
| $6\delta[n-2]$ | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 | 0 | 0 | 0 |
| $4\delta[n-3]$ | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 0 | 0 | 0 | 0 |
| $2\delta[n-4]$ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 0 |
| $x[n]$ | 0 | 0 | 0 | 2 | 4 | 6 | 4 | 2 | 0 | 0 | 0 |

$$x[n] = \sum_k x[k]\delta[n - k] \quad \leftarrow \text{This formula ALWAYS works}$$

$$= \dots + x[-1]\delta[n + 1] + x[0]\delta[n] + x[1]\delta[n - 1] + \dots \quad (5.3.6)$$

4-pt AVERAGER

- CAUSAL SYSTEM: USE PAST VALUES
 - $y[n] = (x[n] + x[n-1] + x[n-2] + x[n-3])/4$
- INPUT = UNIT IMPULSE SIGNAL = $\delta[n]$
 - $x[n] = \delta[n]$
 - $y[n] = 0.25\delta[n] + 0.25\delta[n-1] + 0.25\delta[n-2] + 0.25\delta[n-3]$
- OUTPUT is called "IMPULSE RESPONSE"
 - $h[n] = \{\dots, 0, 0, 0, 0.25, 0.25, 0.25, 0.25, 0, 0, \dots\}$

FIR IMPULSE RESPONSE

- Convolution = Filter Definition
 - Filter Coeffs = Impulse Response

| n | $n < 0$ | 0 | 1 | 2 | 3 | ... | M | $M + 1$ | $n > M + 1$ |
|--------------------|---------|-------|-------|-------|-------|-----|-------|---------|-------------|
| $x[n] = \delta[n]$ | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| $y[n] = h[n]$ | 0 | b_0 | b_1 | b_2 | b_3 | ... | b_M | 0 | 0 |

$$y[n] = \sum_{k=0}^M b_k x[n - k]$$

$$y[n] = \sum_{k=0}^M h[k] x[n - k]$$

CONVOLUTION

9/22/00

EE-2025 2000 rws/jMc

23

9/22/00

EE-2025 2000 rws/jMc

24