

EE-2025

Fall-00

Lecture 24
H(z) & Frequency Response
1-Dec-00

Final Exam Info

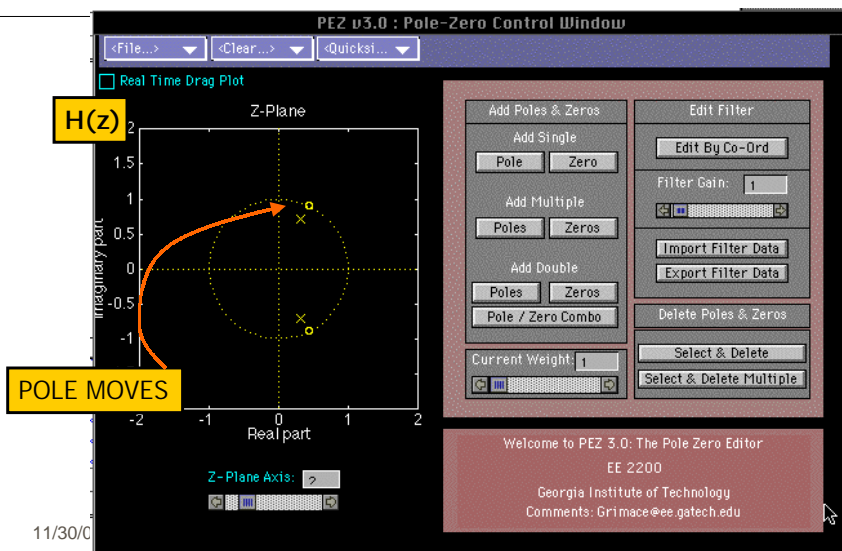
- Calendar: Final Exam(s)
 - Period 1, Monday, 11-Dec @ 8 am
 - Period 8, Wed, 13-Dec @ 11:30am
- Report CONFLICTS immediately !!!!
 - E.g., 3 exams in one day
- Reviews will be held on Sunday & Tuesday
 - 7pm in ECE Auditorium

11/30/00

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2

PeZ GUI for MATLAB



ZZZZZ-Transform



teaching the 'Z-TRANSFORM'...

11/30/00

4

Lecture 24

IIR Filters: H(z) & Frequency Response

READING ASSIGNMENTS

■ This Lecture:

■ Chapter 8, pp. 263-279

■ Other Reading:

■ Recitation: Ch. 8, pp. 261-272

■ POLES & ZEROS

LECTURE OBJECTIVES

- SYSTEM FUNCTION: $H(z)$
- $H(z)$ has **POLES** and ZEROS
- FREQUENCY RESPONSE of IIR
 - Get $H(z)$ first

$$H(e^{j\hat{\omega}}) = H(z) \Big|_{z=e^{j\hat{\omega}}}$$

- THREE-DOMAIN APPROACH

$$h[n] \leftrightarrow H(z) \leftrightarrow H(e^{j\hat{\omega}})$$

IIR FILTER REVIEW

- ADD PREVIOUS OUTPUTS

$$y[n] = 0.8y[n-1] + 3x[n]$$

FEEDBACK COEFFICIENT

SIGN CHANGE

- MATLAB

■ `yy = filter([3],[1,-0.8],xx)`

$$H(z) = \frac{3}{1 - 0.8z^{-1}}$$

IMPULSE RESPONSE

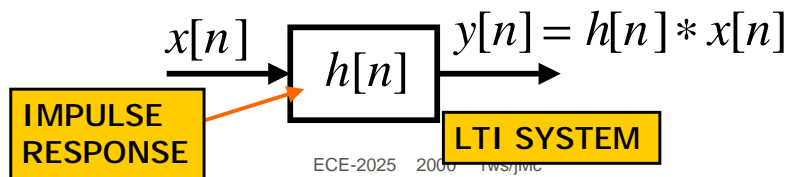
DIFFERENCE EQUATION:

$$y[n] = 0.8y[n-1] + 3x[n]$$

Find $h[n]$

$$h[n] = 3(0.8)^n u[n]$$

CONVOLUTION in TIME-DOMAIN

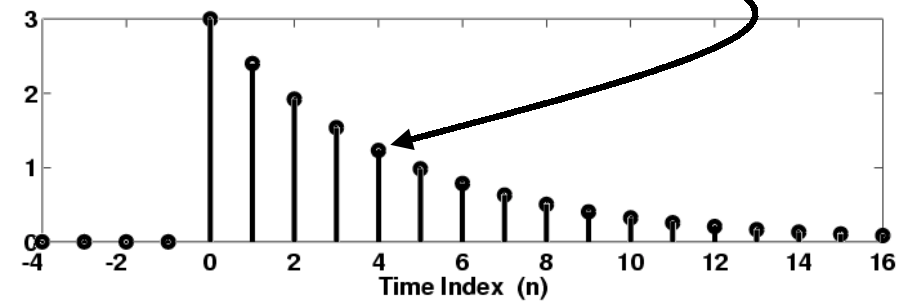


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5

PLOT IMPULSE RESPONSE

$$h[n] = b_0(a_1)^n u[n] = 3(0.8)^n u[n]$$



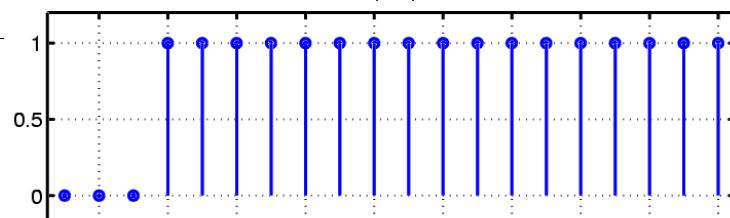
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6

PLOT STEP RESPONSE

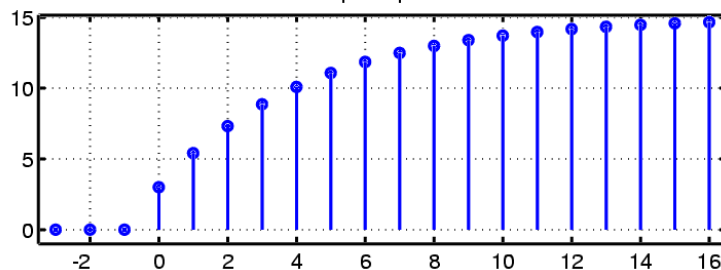
Step Input



$$y[n] = 0.8y[n-1] + 3u[n]$$

$$y[n] = 15(1 - 0.8^{n+1})u[n]$$

Step Response



11/

7

THREE DOMAINS

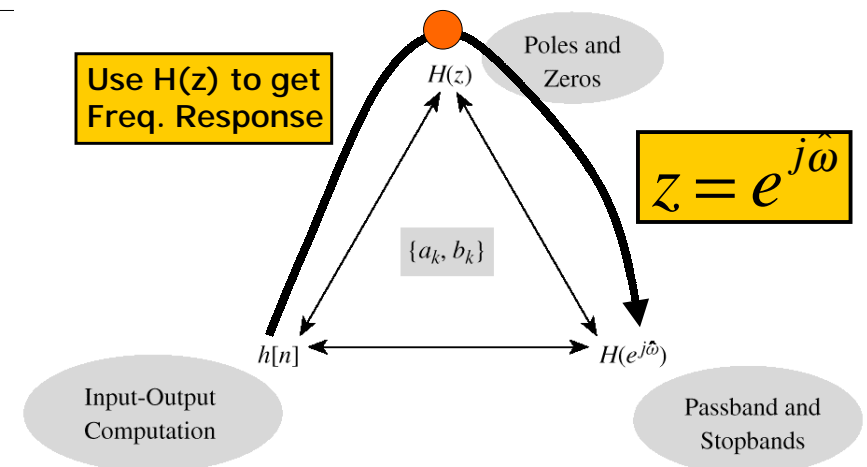


Figure 8.13 Relationship among the n -, z -, and $\hat{\omega}$ -domains. The filter coefficients $\{a_k, b_k\}$ play a central role.

First-Order Transform Pair

GEOMETRIC SEQUENCE:

$$h[n] = ba^n u[n] \leftrightarrow H(z) = \frac{b}{1 - az^{-1}}$$

USE KNOWN TRANSFORM PAIR:

$$\begin{aligned} h[n] &= ba^n u[n] = 3(0.8)^n u[n] \\ H(z) &= \sum_n 3(0.8)^n u[n] z^{-n} \\ &= \sum_{n=0}^{\infty} 3(0.8)^n z^{-n} = \frac{3}{1 - 0.8z^{-1}} \end{aligned}$$

11/30/00

9

DELAY PROPERTY of X(z)

DELAY in TIME \leftrightarrow Multiply X(z) by z^{-1}

$$x[n] \leftrightarrow X(z)$$

$$x[n-1] \leftrightarrow z^{-1} X(z)$$

$$\begin{aligned} \text{Proof: } \sum_{n=-\infty}^{\infty} x[n-1] z^{-n} &= \sum_{\ell=-\infty}^{\infty} x[\ell] z^{-(\ell+1)} \\ &= z^{-1} \sum_{\ell=-\infty}^{\infty} x[\ell] z^{-\ell} = z^{-1} X(z) \end{aligned}$$

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10

Z-Transform of IIR Filter

DERIVE the SYSTEM FUNCTION H(z)

Use **DELAY PROPERTY**

$$y[n] = a_1 y[n-1] + b_0 x[n] + b_1 x[n-1]$$

$$Y(z) = a_1 z^{-1} Y(z) + b_0 X(z) + b_1 z^{-1} X(z)$$

EASIER with DELAY PROPERTY

Time delay of n_0 samples multiplies the z-transform by z^{-n_0}

$$x[n - n_0] \iff z^{-n_0} X(z)$$

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11

SYSTEM FUNCTION

DIFFERENCE EQUATION:

$$y[n] = 0.8y[n-1] + 3x[n] - 2x[n-1]$$

READ the FILTER COEFFS:

$$Y(z) = \left(\frac{3 - 2z^{-1}}{1 - 0.8z^{-1}} \right) X(z)$$

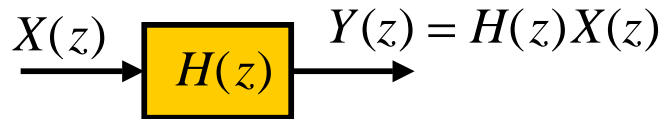
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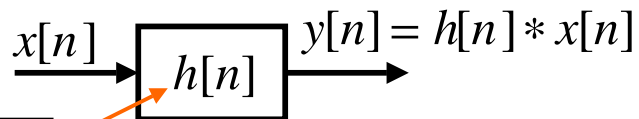
13

CONVOLUTION PROPERTY

- MULTIPLICATION** of z-TRANSFORMS



- CONVOLUTION** in TIME-DOMAIN



IMPULSE
RESPONSE

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14

POLES & ZEROS

- ROOTS of NUMERATOR & DENOMINATOR

$$H(z) = \frac{b_0 + b_1 z^{-1}}{1 - a_1 z^{-1}} \rightarrow H(z) = \frac{b_0 z + b_1}{z - a_1}$$

$$b_0 z + b_1 = 0 \Rightarrow z = -\frac{b_1}{b_0}$$

ZERO:
 $H(z) = 0$

$$z - a_1 = 0 \Rightarrow z = a_1$$

POLE: $H(z) \rightarrow \text{inf}$

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15

EXAMPLE: Poles & Zeros

- VALUE of $H(z)$ at POLES is **INFINITE**

$$H(z) = \frac{2 + 2z^{-1}}{1 - 0.8z^{-1}}$$

$$H(-1) = \frac{2 + 2(-1)}{1 - 0.8(-1)} = 0$$

ZERO at $z = -1$

$$H\left(\frac{4}{5}\right) = \frac{2 + 2\left(\frac{4}{5}\right)}{1 - 0.8\left(\frac{4}{5}\right)} = \frac{7}{5} \rightarrow \infty$$

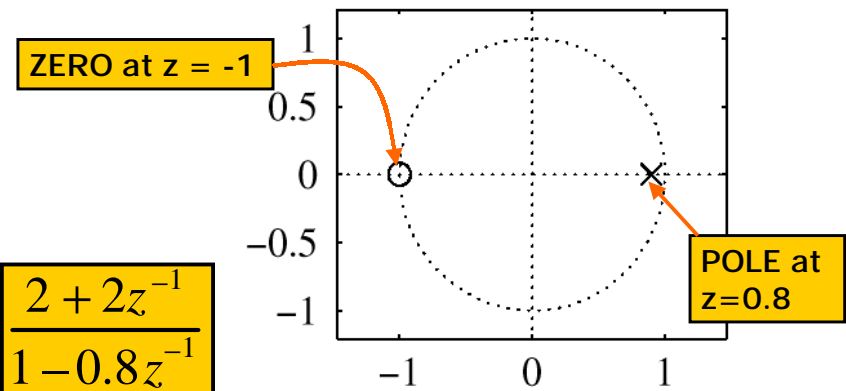
POLE at $z = 0.8$

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16

POLE-ZERO PLOT



11/30/00

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17

FREQUENCY RESPONSE

- SYSTEM FUNCTION: $H(z)$
- $H(z)$ has DENOMINATOR
- FREQUENCY RESPONSE of IIR
 - We have $H(z)$

$$H(e^{j\hat{\omega}}) = H(z) \Big|_{z=e^{j\hat{\omega}}}$$

- THREE-DOMAIN APPROACH

$$h[n] \leftrightarrow H(z) \leftrightarrow H(e^{j\hat{\omega}})$$

FREQUENCY RESPONSE

- EVALUATE on the UNIT CIRCLE

$$H(e^{j\hat{\omega}}) = H(z) \Big|_{z=e^{j\hat{\omega}}}$$

$$H(z) = \frac{b_0 + b_1 z^{-1}}{1 - a_1 z^{-1}}$$

$$H(e^{j\hat{\omega}}) = H(z) \Big|_{z=e^{j\hat{\omega}}} = \frac{b_0 + b_1 e^{-j\hat{\omega}}}{1 - a_1 e^{-j\hat{\omega}}}$$

FREQ. RESPONSE FORMULA

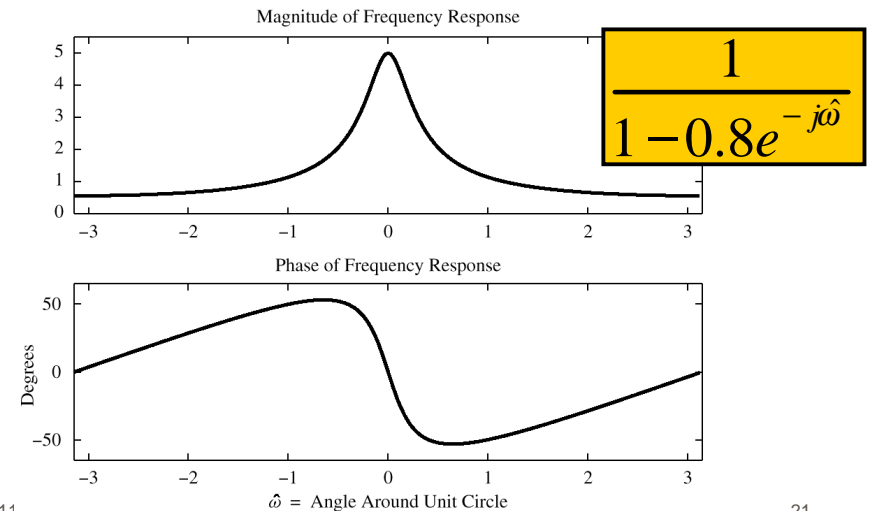
$$H(z) = \frac{1}{1 - 0.8z^{-1}} \rightarrow H(e^{j\hat{\omega}}) = \frac{1}{1 - 0.8e^{-j\hat{\omega}}}$$

$$|H(e^{j\hat{\omega}})|^2 = \left| \frac{1}{1 - 0.8e^{-j\hat{\omega}}} \right|^2 = \frac{1}{1 - 0.8e^{-j\hat{\omega}}} \cdot \frac{1}{1 - 0.8e^{j\hat{\omega}}}$$

$$\frac{1}{1 + 0.64 - 0.8e^{-j\hat{\omega}} - 0.8e^{j\hat{\omega}}} = \frac{1}{1.64 - 1.6\cos\hat{\omega}}$$

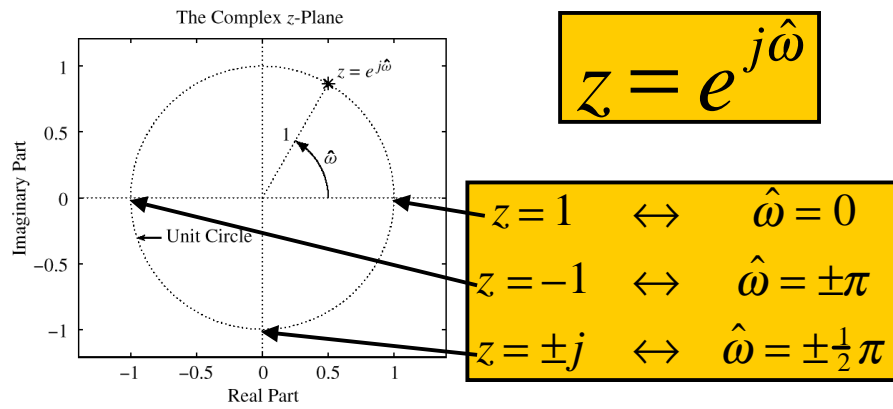
$$\text{@ } \hat{\omega} = 0, |H(e^{j\hat{\omega}})|^2 = \frac{1}{0.04} = 25 \quad \text{@ } \hat{\omega} = \pi?$$

FREQ. RESPONSE from H(z)

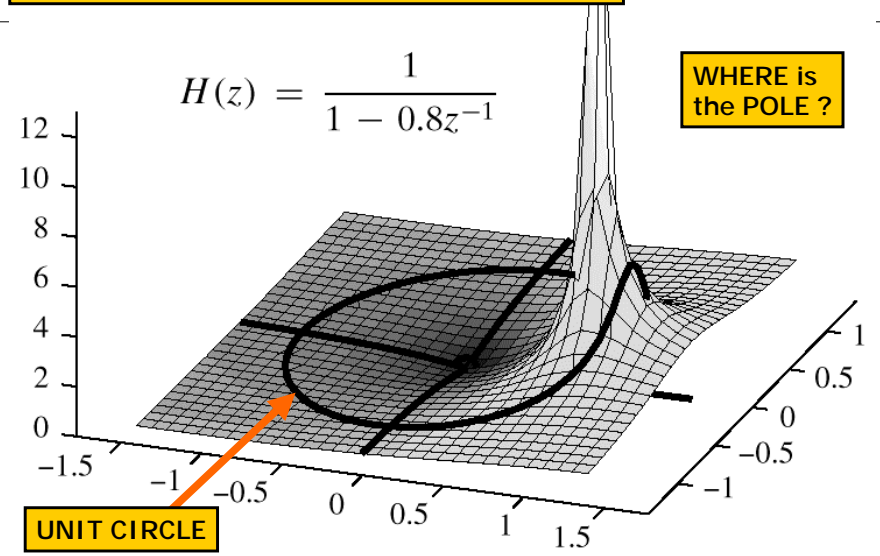


UNIT CIRCLE

MAPPING BETWEEN z and $\hat{\omega}$

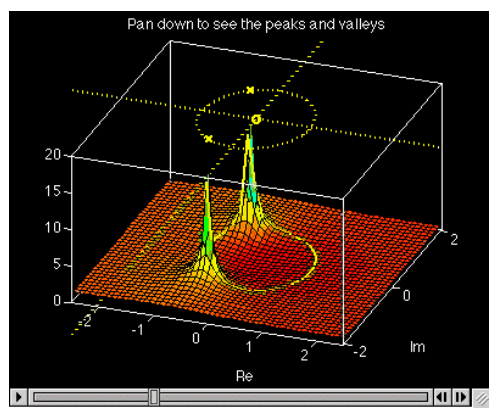


3-D VIEWPOINT: EVALUTE $H(z)$ EVERYWHERE

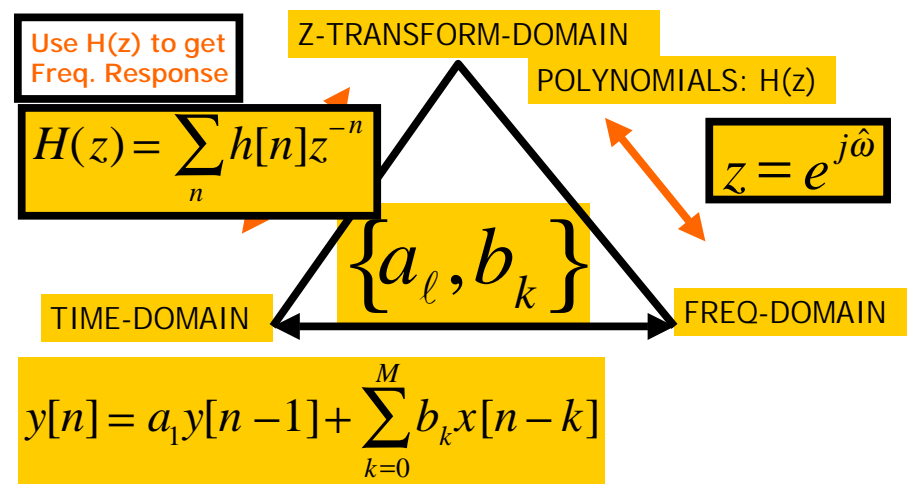


MOVIE for $H(z)$ in 3-D

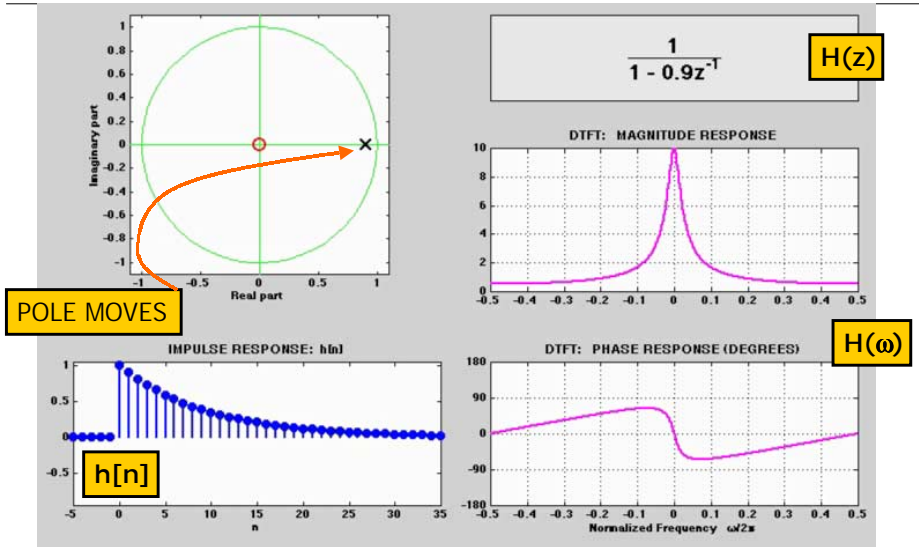
- POLES to $H(z)$ to Frequency Reponse
- TWO POLES SHOWN



THREE DOMAINS



3 DOMAINS MOVIE: IIR



POP QUIZ

- Given: $H(z) = \frac{2 + 2z^{-1}}{1 - 0.8z^{-1}}$
- Find the Impulse Response, $h[n]$
- Find the output, $y[n]$
 - When $x[n] = \cos(0.25\pi n)$

POP QUIZ: Invert Z

- Given: $H(z) = \frac{2 + 2z^{-1}}{1 - 0.8z^{-1}} = \frac{2}{1 - 0.8z^{-1}} + \frac{2z^{-1}}{1 - 0.8z^{-1}}$
 - Find the Impulse Response, $h[n]$
 - Use the DELAY PROPERTY
- $h[n] = 2(0.8)^n u[n] + 2(0.8)^{n-1} u[n-1]$

SINUSOIDAL RESPONSE

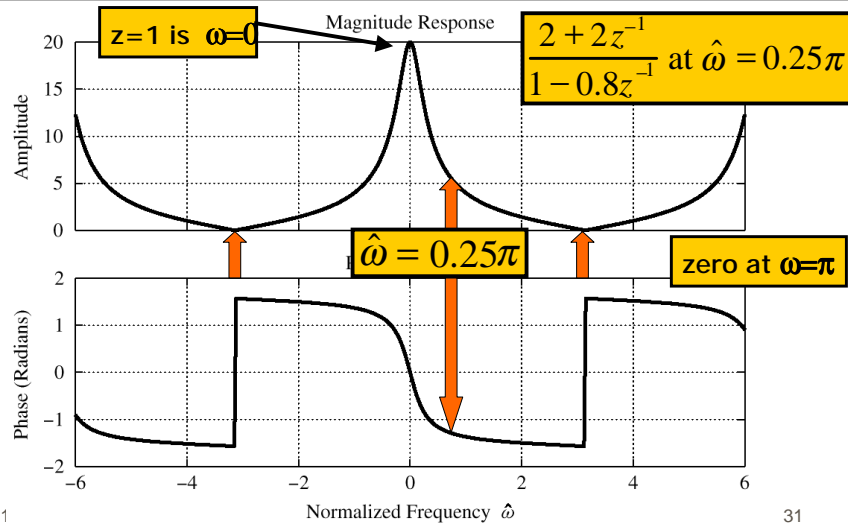
- $x[n] = \text{SINUSOID} \Rightarrow y[n]$ is SINUSOID
- Get MAGNITUDE & PHASE from $H(z)$

if $x[n] = e^{j\hat{\omega}n}$, then

$$y[n] = \mathcal{H}(\hat{\omega})e^{j\hat{\omega}n}$$

$$\mathcal{H}(\hat{\omega}) = H(e^{j\hat{\omega}}) = H(z) \Big|_{z=e^{j\hat{\omega}}}$$

Evaluate FREQ. RESPONSE



11

31

POP QUIZ: Eval Freq. Resp.

Given:

$$H(z) = \frac{2 + 2z^{-1}}{1 - 0.8z^{-1}}$$

Find output, $y[n]$, when

$$x[n] = \cos(0.25\pi n)$$

Evaluate at

$$z = e^{j0.25\pi}$$

$$H(z) = \frac{2 + 2\left(\frac{\sqrt{2}}{2} + j\frac{\sqrt{2}}{2}\right)}{1 - 0.8e^{-j0.25\pi}} = 5.182e^{-j1.309}$$

$$y[n] = 5.182 \cos(0.25\pi n - 0.417\pi)$$