

Lecture 11

Frequency Response of FIR

10-May-99

Info: Web-CT, Lab, HW

Calendar:

| Quiz #1 on 24-May (Monday)

Prob Set #5 due FRIDAY

| Includes 3 On-Line Problems due Wed.

Lab #6: Frequency Response

| Lab Quiz on Thursday 13-May

| Another lab Quiz on 20-May

READING ASSIGNMENTS

This Lecture:

| Chapter 6, pp. 157–165, 169–176

Other Reading:

| Recitation: Ch. 6, pp. 176–188

| FREQUENCY RESPONSE EXAMPLES

| Next Lecture: Chapter 6, pp. 188–194

LECTURE OBJECTIVES

SINUSOIDAL INPUT SIGNAL

| DETERMINE FIR OUTPUT

FREQUENCY RESPONSE of FIR

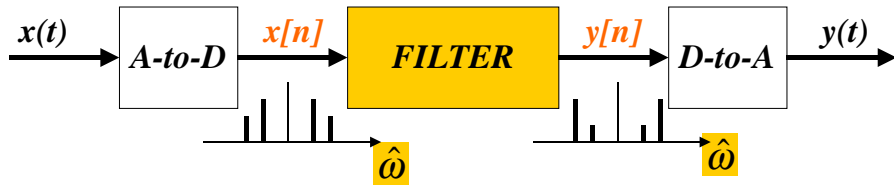
| MAGNITUDE vs. Frequency

| PHASE vs. Freq

| PLOTTING:

$$H(\hat{\omega}) = |H(\hat{\omega})| e^{j\phi(\hat{\omega})}$$

DIGITAL "FILTERING"



■ CONCENTRATE on the SPECTRUM

■ SINUSOIDAL INPUT

■ INPUT $x[n]$ = SUM of SINUSOIDS

■ Then, OUTPUT $y[n]$ = SUM of SINUSOIDS

GENERAL FIR FILTER

■ FILTER COEFFICIENTS $\{b_k\}$

■ DEFINE THE FILTER

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

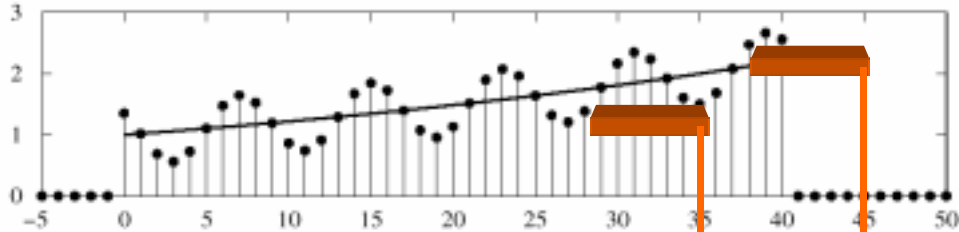
■ For example, $\{b_k\} = \{3, -1, 2, 1\}$

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

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

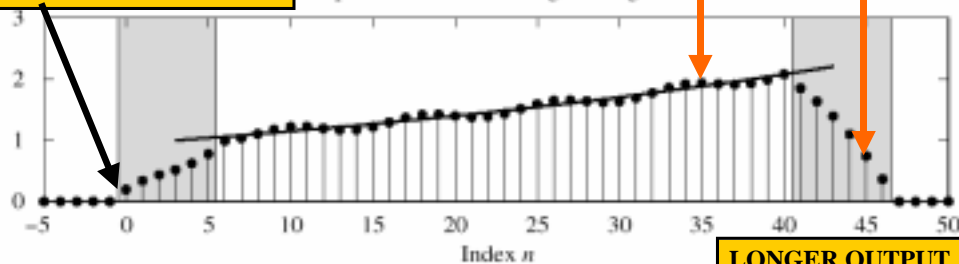
ANIMATION of FIR FILTER

Input Signal: $x[n] = (1.02)^n + \cos(2\pi n/8 + \pi/4)$ for $0 \leq n \leq 40$



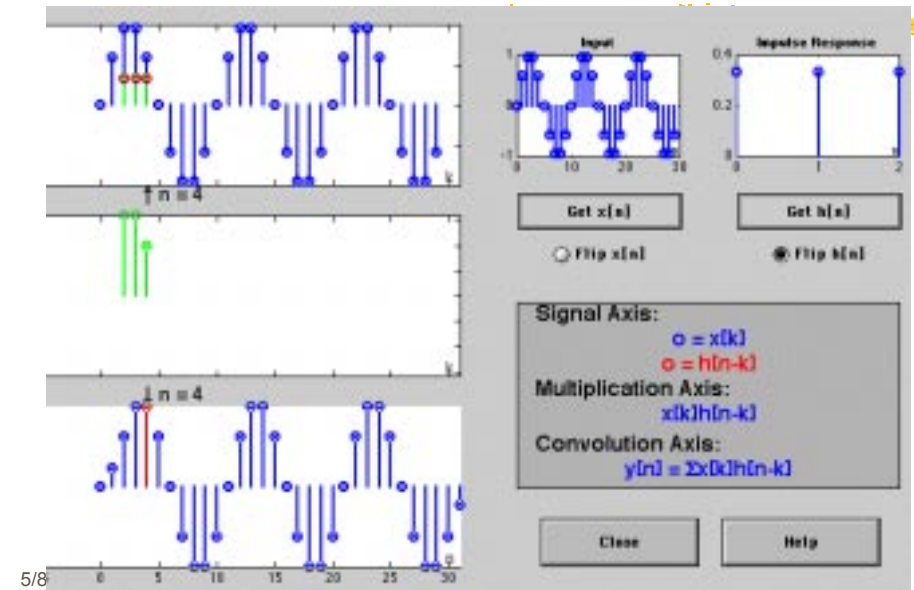
CAUSAL: Use Previous

Output of 7-Point Running-Average Filter



LONGER OUTPUT

CONVDEMO: MATLAB GUI



SPECIAL INPUT SIGNALS

- INPUT: $x[n] = \text{SINUSOID}$
- OUTPUT: $y[n]$ will also be a **SINUSOID**
 - Different Amplitude and Phase
 - **SAME** Frequency
- **AMPLITUDE & PHASE CHANGE**
 - Called the **FREQUENCY RESPONSE**

COMPLEX EXPONENTIAL

$$x[n] = Ae^{j\phi} e^{j\hat{\omega}n} \quad -\infty < n < \infty$$

$x[n]$ is the input signal—a complex exponential

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

FIR DIFFERENCE EQUATION

COMPLEX EXP OUTPUT

- Use the FIR “Difference Equation”

$$y[n] = \sum_{k=0}^M b_k Ae^{j\phi} e^{j\hat{\omega}(n-k)}$$

DERIVATION

$$= \left(\sum_{k=0}^M b_k e^{-j\hat{\omega}k} \right) Ae^{j\phi} e^{j\hat{\omega}n}$$

$$= \mathcal{H}(\hat{\omega}) Ae^{j\phi} e^{j\hat{\omega}n} \quad -\infty < n < \infty$$

FREQUENCY RESPONSE

- At each frequency, we can define

$$\mathcal{H}(\hat{\omega}) = \sum_{k=0}^M b_k e^{-j\hat{\omega}k} \leftarrow \text{FREQUENCY RESPONSE}$$

- **Complex-valued formula**
 - Has **MAGNITUDE** vs. frequency
 - And **PHASE** vs. frequency

EXAMPLE 6.1

Example 6.1

$$\{b_k\} = [1, 2, 1]$$

$$\mathcal{H}(\hat{\omega}) = 1 + 2e^{-j\hat{\omega}} + e^{-j\hat{\omega}2}$$

To obtain formulas for the magnitude and phase of the frequency response

$$\mathcal{H}(\hat{\omega}) = 1 + 2e^{-j\hat{\omega}} + e^{-j\hat{\omega}2}$$

$$= e^{-j\hat{\omega}} (e^{j\hat{\omega}} + 2 + e^{-j\hat{\omega}})$$

$$= e^{-j\hat{\omega}} (2 + 2 \cos \hat{\omega})$$

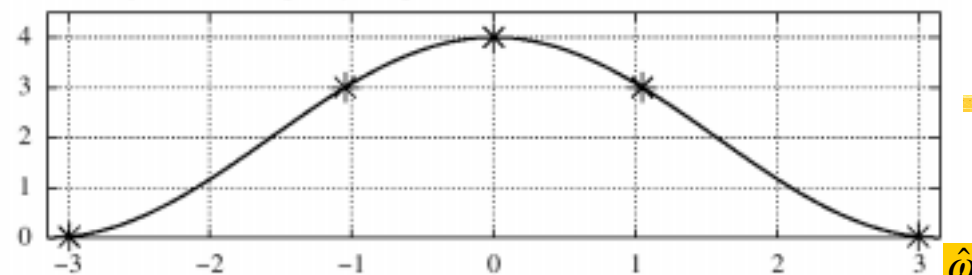
EXPLOIT SYMMETRY

Since $(2 + 2 \cos \hat{\omega}) \geq 0$ for frequencies $-\pi < \hat{\omega} \leq \pi$,

the magnitude is $|\mathcal{H}(\hat{\omega})| = (2 + 2 \cos \hat{\omega})$

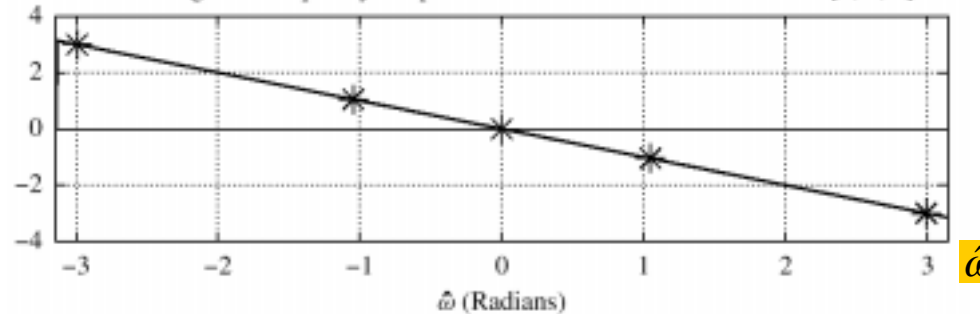
and the phase is $\angle \mathcal{H}(\hat{\omega}) = -\hat{\omega}$.

Magnitude of Frequency Response of FIR Filter with Coefficients [1, 2, 1]



$$|\mathcal{H}(\hat{\omega})| = (2 + 2 \cos \hat{\omega})$$

Phase Angle of Frequency Response of FIR Filter with Coefficients [1, 2, 1]



MATLAB: FREQUENCY RESPONSE

■ `HH = freqz(bb, 1, ww)`

■ VECTOR `bb` contains Filter Coefficients

■ DSP-First: `HH = frekz(bb, 1, ww)`

■ FILTER COEFFICIENTS `{bk}`

$$\mathcal{H}(\hat{\omega}) = \sum_{k=0}^M b_k e^{-j\hat{\omega}k}$$

EXAMPLE 6.2

■ Find $y[n]$ when $x[n] = \text{complex exp.}$

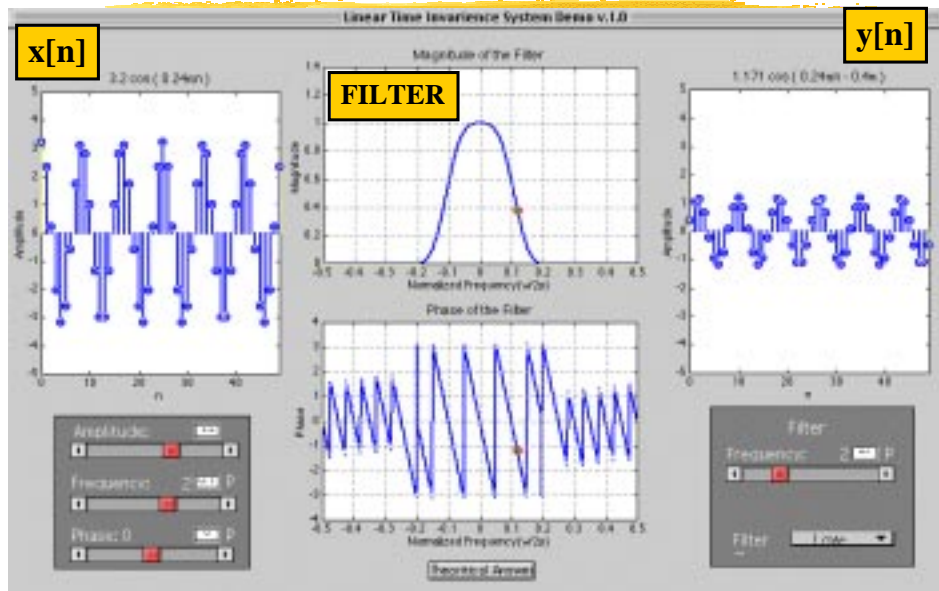
Example 6.2 Consider the complex input $x[n] = 2e^{j\pi/4} e^{j\pi n/3}$.

$$|\mathcal{H}(\pi/3)| = 2 + 2 \cos(\pi/3) = 3 \text{ and } \angle \mathcal{H}(\hat{\omega}) = -\pi/3.$$

Therefore, the output of the system for the given input is

$$\begin{aligned} y[n] &= 3e^{-j\pi/3} \cdot 2e^{j\pi/4} e^{j\pi n/3} \\ &= (3 \cdot 2) \cdot e^{(j\pi/4 - j\pi/3)} e^{j\pi n/3} \\ &= 6e^{-j\pi/12} e^{j\pi n/3} = 6e^{j\pi/4} e^{j\pi(n-1)/3} \end{aligned}$$

LTI Demo with Sinusoids



LTI SYSTEMS

- LTI: Linear & Time-Invariant
- **COMPLETELY CHARACTERIZED** by:
 - FREQUENCY RESPONSE, or
 - IMPULSE RESPONSE $h[n]$
- Two DOMAINS: time & frequency
 - Go back and forth quickly & easily

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Time & Frequency Relation

- Get Frequency Response from $h[n]$
 - Here is the FIR case:

The frequency response of an LTI system

$$\mathcal{H}(\hat{\omega}) = \sum_{k=0}^M b_k e^{-j\hat{\omega}k} = \sum_{k=0}^M h[k] e^{-j\hat{\omega}k} \quad (6.1.4)$$

IMPULSE RESPONSE

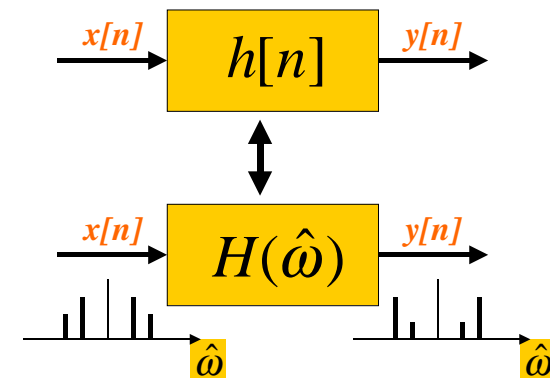
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BLOCK DIAGRAMS

- Equivalent Representations



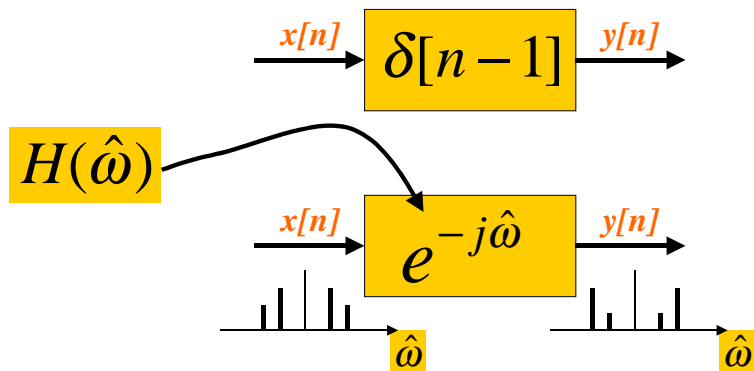
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DELAY SYSTEM

- UNIT DELAY: Find $h[n]$ and $H(\hat{\omega})$



CASCADE SYSTEMS

- Does the order of S_1 & S_2 matter?
 - NO, **LTI SYSTEMS can be rearranged !!!**
 - WHAT ARE THE FILTER COEFFS? $\{b_k\}$
 - WHAT is the FREQUENCY RESPONSE ?

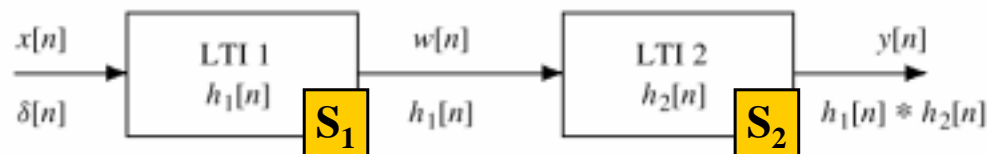


Figure 5.19 A Cascade of Two LTI Systems.

CASCADE EQUIVALENT

- MULTIPLY** the Frequency Responses

