

# Infinite Impulse Response Filters

Digital filter is a linear time-invariant discrete time system mainly used for filtering of sequences (arrays). The sequences are obtained by sampling the i/p analog signals. The digital filter performs the frequency related operations such as low pass, high pass, band pass & all pass etc.

The design specifications include cut-off frequency, sampling frequency of i/p signal, pass band variation, approximation, type of filter etc.

Digital filters are realized through H/W or z/W. Usually s/w digital filters require digital H/W for their operation.

Digital filters of two types

- 1) Finite impulse response (FIR) filter
- 2) Infinite impulse response (IIR) filter

These two types of filters are best described by difference equations. IIR filters are recursive, i.e. they use feedback, hence o/p of IIR filter depend upon present i/p as well as past i/p & o/p's. But FIR systems are non-recursive, i.e. FIR filter depends only upon present & past i/p's. i.e. it does not use feedback.

FIR filter system has finite duration unit sample response i.e.

$$h(n) = 0, \text{ for } n < 0 \text{ \& } n \geq M$$

The unit sample response exists only for this duration from 0 to  $M-1$ . Hence it is a FIR system, where IIR system has infinite duration unit sample response

$h(n) \neq 0$  for  $n < 0$   
The unit sample response exists for duration 0 to  $\infty$ . Hence it is an IIR system.

As we know the digital filters are described by difference equations of LTI system as given

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$$y(n) = - \sum_{k=1}^N a_k y(n-k) + \sum_{k=0}^M b_k x(n-k) \quad \text{--- (1)}$$

In above Eq<sup>n</sup> 1st term represents past & second summation indicates present & future (A/D) i/p's. Hence above Eq (1) represents IIR system when first summation term is absent in Eq (1) then  $y(n) = \sum_{k=0}^M b_k x(n-k)$  --- (2)

then Eq (2) represents FIR filter.

Then o/p of LTI system can be given by convolution property.

$$y(n) = \sum_{k=-\infty}^{\infty} h(k) x(n-k) \quad \text{--- (3)}$$

In FIR filter unit sample response  $h(k)$  exists for finite duration 0 to M.

∴ o/p FIR filter is

$$y(n) = \sum_{k=0}^{M-1} h(k) x(n-k) \quad \text{--- (4)}$$

From Eq (1) & Eq (4) we can conclude that unit sample response of FIR filter is given by

$$h(k) = b_k$$

The unit sample response can be directly obtained in terms of coefficients of difference equation.

$$\sum_{k=0}^p a_k y(n-k) = \sum_{k=0}^M b_k x(n-k)$$

Note

Cutoff frequency is defined as freq. whose gain is changed by some specified amount relative to the pass band gain.

# Frequency selective filter

Filter is the one which rejects unwanted frequencies from i/p signal & allow the desired frequencies to obtain the reqd shape of o/p signal.

The range of frequency of signal that are passed through filter is called pass band & those frequencies that are blocked is called stopband.

According to frequency point of view, filters are of different types.

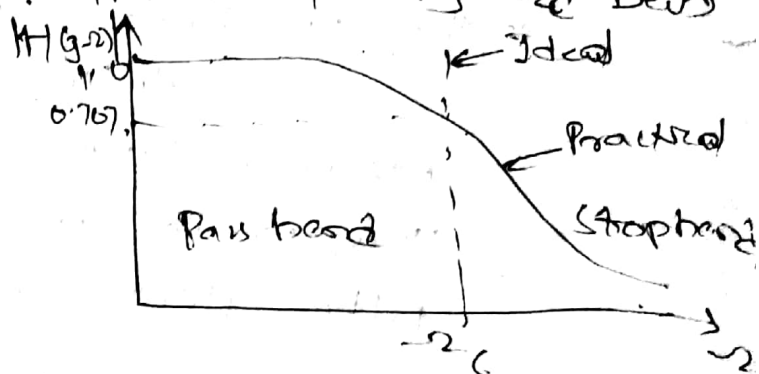
- (1) Low pass
- (2) High pass
- (3) Band pass
- (4) Band reject

## Low pass filter

This filter allow low frequency in the passband  $0 < \omega < \omega_c$  to pass & blocks the higher frequency in stopband  $\omega > \omega_c$ . The frequency  $\omega_c$  is called

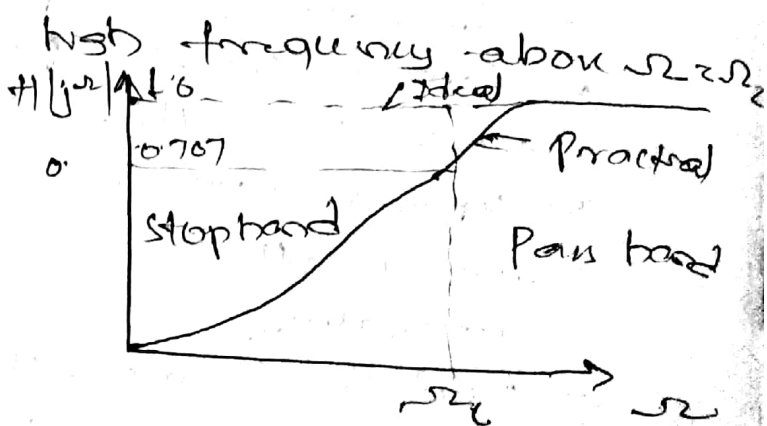
the two bands is cut off frequency, where the magnitude is given by

$$|H(j\omega)| = 1/\sqrt{2}$$



## (2) High pass filter

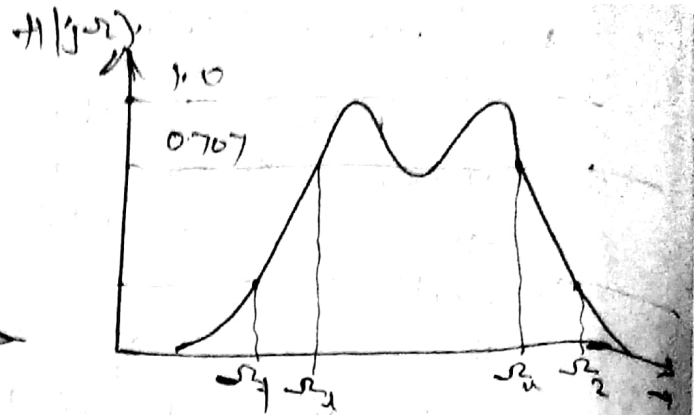
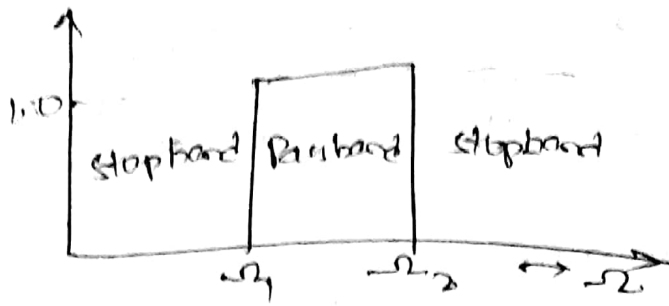
This filter allows high frequency above  $\omega_c$  to pass & rejects the frequencies between  $\omega_2 < \omega < \omega_1$ . Magnitude response of is ideal is



## (3) Band pass filter

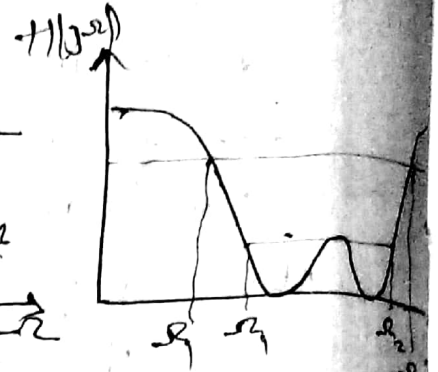
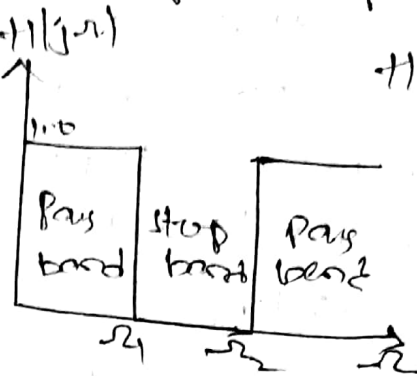
It allow only a band of frequencies from  $\omega_1$  to  $\omega_2$  to pass & stops all other frequencies

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Its magnitude response of Band pass filter as shown

(i) Band reject filter  
It rejects all frequency  
both  $\omega_1$  &  $\omega_2$  &  
allow remaining  
frequencies



FIR filters have the following Adv over IIR  
 (i) they can have exact linear phase  
 always stable.

Design methods are generally linear  
 they can be realised efficiently in H/W.  
 filters that up transients have finite delay

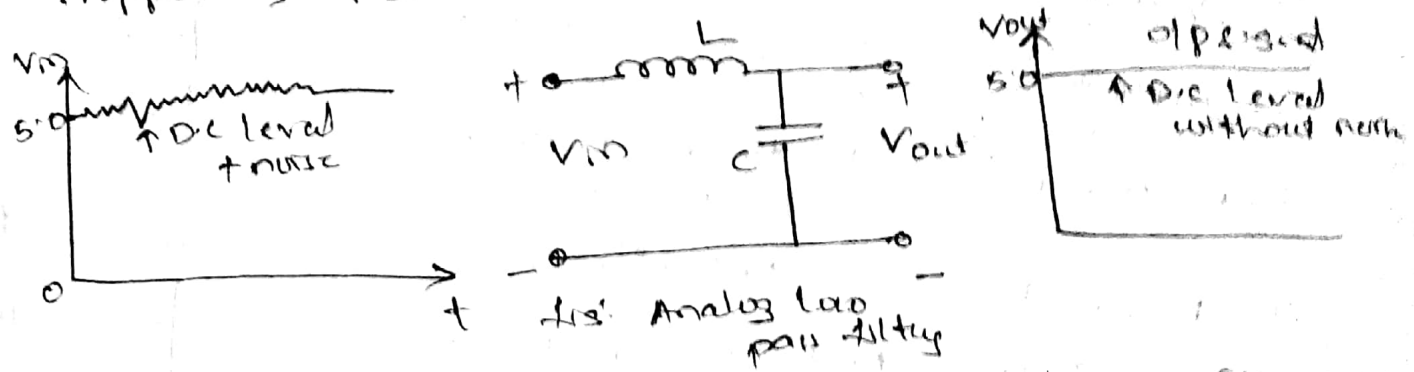
Some objectives of the filters are

- (1) Eliminate noise present in the signal due to imperfect transmission channel
- (2) Remove signal distortion
- (3) Separate two or more distinct signals which were purposely mixed for minimizing the channel utilization.
- (4) Resolve signals into their frequency components
- (5) Re-demodulate the signals which were modulated at the transmission end.
- (6) Limit the bandwidth of signal

Example of Analog low pass filter

$X_c > X_o$  Page V

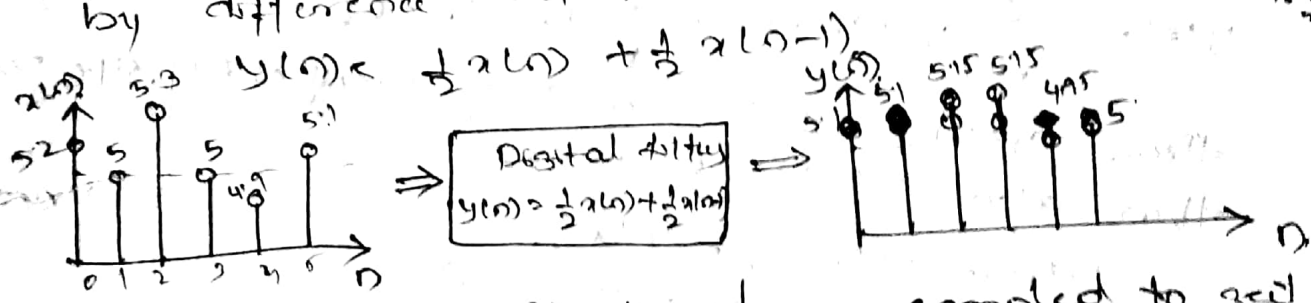
Consider LC low pass filter, used to remove ripple & noise in the input signal.



As shown in the above figure I/P is 5V noisy DC voltage. & this is measured by LC filter & O/P signal is pure DC level of 5V.  $\therefore$  noise is high frequency signal hence low pass filter removes this noise & passes only DC level.

Digital low pass filter

Only change in the digital filter is don't use capacitor & inductor, Digital filter is realised by difference eqn. i.e.



Noisy analog SV signal is sampled to get  $x(n)$  hence samples of  $x(n)$  vary above & below 5V level. when the noisy signal given to digital low pass filter realised by difference eqn  $y(n)$ .  $\therefore$  then it computes various values of  $y(n)$  according to eqn

$y(n) = \frac{1}{2} x(n) + \frac{1}{2} x(n-1)$   
 O/P sample  $y(n)$  for different values of  $n$  are  
 Assume  $x(-1) = 5V$   
 $y(0) = \frac{1}{2} x(0) + \frac{1}{2} x(-1) = \frac{1}{2}(5.2) + \frac{1}{2}(5) = 5.1$   
 $y(1) = \frac{1}{2} x(1) + \frac{1}{2} x(0) = \frac{1}{2}(5) + \frac{1}{2}(5.2) = 5.1$   
 $y(2) = \frac{1}{2} \times 5.3 + \frac{1}{2} \times 5 = 5.15$   
 $y(3) = \frac{1}{2} \times 5 + \frac{1}{2} \times 5.3 = 5.15$   
 $y(4) = \frac{1}{2} \times 4.9 + \frac{1}{2} \times 5 = 4.95$   
 $y(5) = \frac{1}{2} \times 5.1 + \frac{1}{2} \times 4.9 = 5$

Noise level in samples is reduced (compared to  $x(n)$ )

Comparison  
Parameters

- (1) I/P / O/P signals
- (2) Composition
- (3) Alter repr<sup>n</sup>
- (4) Flexibility
- (5) Portability
- (6) Interference noise & others effect
- (7) Storage / maintenance failure

because Analog filter  
Analog filter  
Analog  
Elements like R, L, C  
or analog IC's  
In terms of system components  
Not flexible  
Not easily portable  
Maximum effect  
Difficult<sup>to</sup> storage & maintenance & high failure rates

Digital filter  
Digital (Analog) filter  
s/w + digital filter  
By difference eq<sup>n</sup>  
Highly flexible  
Portable  
Minimum / no effect  
Easy storage & maintenance & reduced failure rate

Consider Example of FIR filter

FIR filter is described by difference eq<sup>n</sup>  

$$y(n) = - \sum_{k=1}^N a_k y(n-k) + \sum_{k=0}^M b_k x(n-k)$$

Here  $a_1 = 1$ ,  $b_0 = 1$  & rest of coefficient are zero  
then above eq<sup>n</sup> becomes

$$y(n) = y(n-1) + x(n)$$

Take z-transform of above eq<sup>n</sup>

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

$$Y(z)(1 - z^{-1}) = X(z)$$

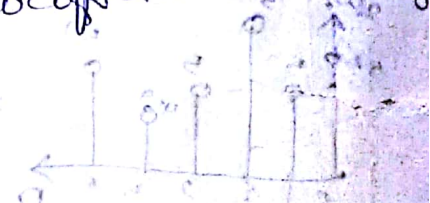
$$\frac{Y(z)}{X(z)} = \frac{1}{1 - z^{-1}} = H(z)$$

Invert z-transform of above eq<sup>n</sup> gives unit sample response  $h(n)$ .

$$h(n) = u(n) \text{ i.e. unit step function}$$

$$u(n) = \begin{cases} 0 & \text{for } n < 0 \\ 1 & \text{for } n \geq 0 \end{cases}$$

Step function has  $\infty$  duration.  $\therefore$  Unit sample response has  $\infty$  duration  $\therefore$  hence it is FIR filter.



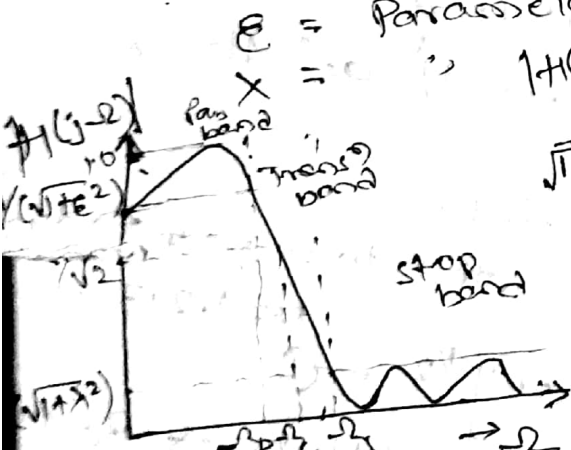
# Design of Digital Filters from Analog Filters

Common method of designing IIR filters is indirect method which involves designing an analog prototype filter & then transforming prototype to a digital filter. For given specs of digital filter the derivation of digital filter transfer fun<sup>n</sup> requires 3 steps

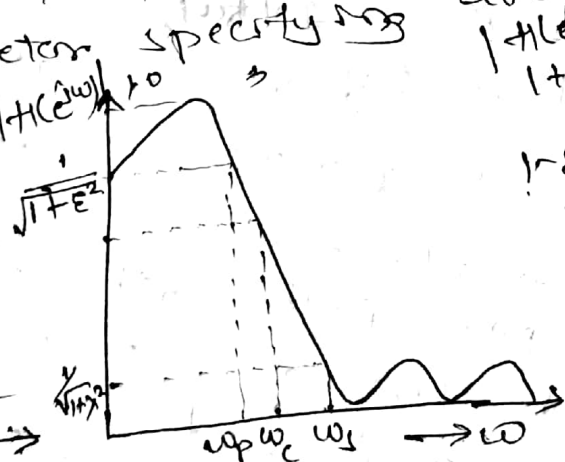
- 1) Map the desired digital filter spec<sup>s</sup> into those for an equivalent analog filter
- 2) Convert spec<sup>s</sup> of digital IIR filter to eq<sup>l</sup> spec<sup>s</sup> of analog IIR filter
- 3) Derive the analog transfer fun<sup>n</sup> for analog prototype
- 4) Transform the transfer fun<sup>n</sup> of the analog prototype into an equivalent digital filter transfer fun<sup>n</sup>.

Various parameters associated with magnitude response of a digital low pass filter.

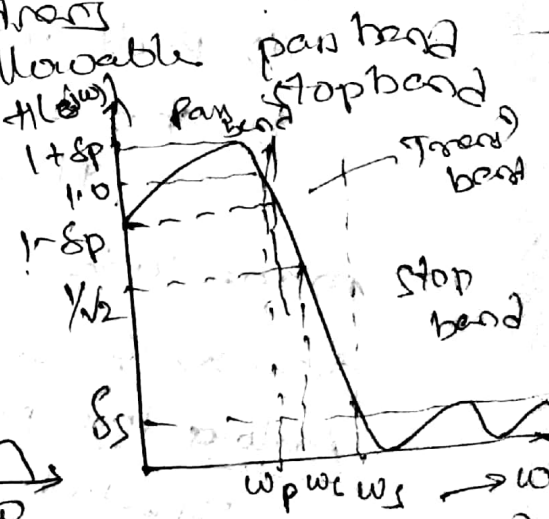
- $\omega_p$  = stop band frequency in radians
- $\omega_{ps}$  = Pass band frequency in radians
- $\omega_c$  = Cutoff frequency in radians
- $\epsilon$  = Pass band ripple
- $\delta_s$  = Stop band ripple



(a) Analog low pass filter



(b) Digital LPF



(c) Alternate spec<sup>n</sup> of LPF

Digital frequencies  $\omega_p, \omega_c$  &  $\omega_s$  are replaced by the analog frequencies  $\Omega_p, \Omega_s$  &  $\Omega_c$  hence digital filter can be modified as analog filter

$\epsilon_p$  (pass band error tolerance) &  $\delta_s$  (maximum allowable magnitude in stopband) parameters are used for specifying the magnitude frequency response

Remember  $\lambda \in \mathbb{R}$   $\epsilon = 2 \frac{\sqrt{\epsilon_p}}{1 - \epsilon_p}$  &  $\lambda = \sqrt{(1 + \epsilon_p)^2 - \delta_s^2} / \delta_s$

Using Analog filter spec<sup>s</sup> the int fun<sup>n</sup> of analog LPF is designed & it is transformed to digital filter

Analog low pass filter design

General form of analog filter transfer function

$$H(s) = \frac{N(s)}{D(s)} = \frac{\sum_{i=0}^n a_i s^i}{1 + \sum_{i=1}^n b_i s^i}$$

$H(s)$  is Laplace transform of impulse response

$h(t)$  or  $\omega$

$$H(s) = \int_{-\infty}^{\infty} h(t) e^{-st} dt$$

for stable analog filter poles of  $H(s)$  lie on the left half of  $s$ -plane.

Mainly there are two types of analog filter design

- (1) Butterworth filter
- (2) Chebyshev filter

They differ in nature of their magnitude responses as well as their design & complement.

Analog low pass Butterworth filter

Magnitude function of Butterworth filter is given by

$$|H(j\omega)| = \frac{1}{[1 + (\omega/\omega_c)^{2N}]^{1/2}} \quad \text{--- (1)}$$

where  $N$  shows the order of filter,  $\omega_c$  is cutoff frequency. Magnitude response graph with various values of  $N$  &  $\omega$  are shown below.

Maximum response is at  $\omega=0$ . As  $N$  increases magnitude response approaches ideal characteristics of low pass filter. As  $\omega$  increases, value  $|H(j\omega)|$  decreases rapidly.

11.2.5 14.17.18  
21.38.48.42



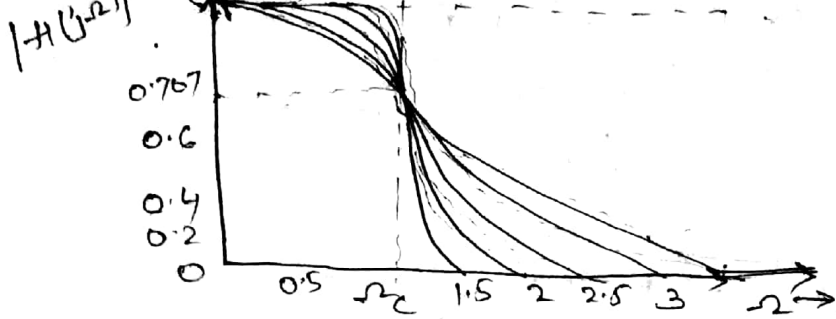


Fig. 1 low pass Butterworth magnitude response.

At  $\omega = \omega_c$  all curves pass through 0.707 point from Eq (1) Magnitude square of normalized Butterworth filter is

$$|H(j\omega)|^2 = \frac{1}{1 + (\omega/\omega_c)^{2N}}, \quad N = 1, 2, 3, \dots \quad (2)$$

To derive transfer func<sup>n</sup> of a stable filter substitute  $\omega = \frac{s}{j}$  in Eq (2) we get

$$|H(j\omega)|^2 = H(\omega^2) = H(s/j)^2 = H\left(\frac{s^2}{j^2}\right) = H\left(\frac{s^2}{-1}\right)$$

$$= H(-s^2) = H(s) \cdot H(-s)$$

$$H(s) \cdot H(-s) = \frac{1}{1 + \left(\frac{s}{j}\right)^{2N}} \cdot \frac{1}{1 + \frac{s^{2N}}{j^{2N}}} = \frac{1}{1 + (-1)^N s^{2N}}$$

$$H(s) \cdot H(-s) = \frac{1}{1 + (-s)^{2N}} \quad (3)$$

from the above Eq<sup>n</sup>, because of two factors  $H(s)$  &  $H(-s)$  poles exist both in LHP & RHP side of s-plane.  $H(s)$  has roots in LHP &  $H(-s)$  has corresponding roots in RHP.

WRT by equating denominator to zero - we can obtain roots (poles), & roots depends on N value

$$\text{i.e. } 1 + (-s^2)^N = 0 \quad (4)$$

$$\text{if } N \text{ is odd } s^{2N} = 1 = e^{j2\pi k}$$

Now the roots of Eq (4) can be found as

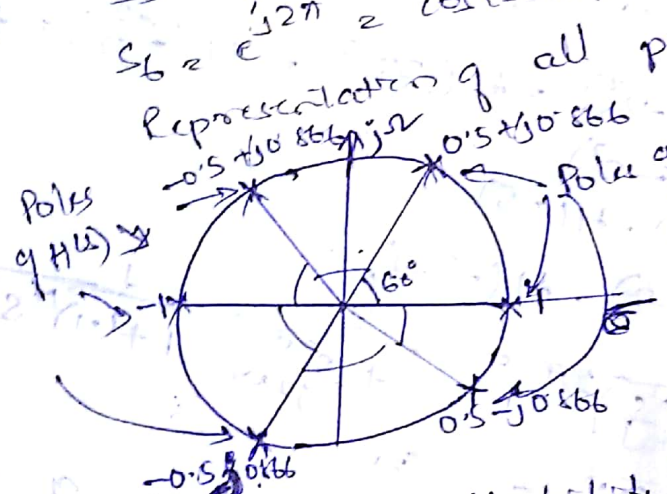
$$s_k = e^{j\frac{2\pi k}{2N}} \quad k = 1, 2, \dots, 2N$$

when  $N$  is even.  $j(2k-1)\pi$   
 then  $s^{2N} = -1 = e^{j(2k-1)\pi}$   
 $= e^{j2\pi k} \cdot e^{-j\pi} = e^{j2\pi k} (-1)$   
 $= -e^{j2\pi k}$

then roots are given by  $s_k = e^{j(2k-1)\pi/2N}$  for  $k=1, 2, \dots, 2N$

for  $N=3$   $s^{2N} = 1$   $s^6 = 1$   $k=1, 2, \dots, 6$   
 $s_k = e^{j2\pi k/6}$   $k=1, 2, 3, 4, 5, 6$

- $s_1 = e^{j\pi/3} = \cos(\pi/3) + j\sin(\pi/3) = 0.5 + j0.866$
- $s_2 = e^{j2\pi/3} = \cos(2\pi/3) + j\sin(2\pi/3) = -0.5 + j0.866$
- $s_3 = e^{j3\pi/3} = e^{j\pi} = \cos(\pi) + j\sin(\pi) = -1$
- $s_4 = e^{j4\pi/3} = \cos(4\pi/3) + j\sin(4\pi/3) = -0.5 - j0.866$
- $s_5 = e^{j5\pi/3} = \cos(5\pi/3) + j\sin(5\pi/3) = 0.5 - j0.866$
- $s_6 = e^{j2\pi} = \cos(2\pi) + j\sin(2\pi) = 1$



1st pole location in the s-plane for magnitude square function of Butterworth filter.

To ensure stability considering only poles that lies in left half of s-plane then transfer function of denominator  $H(s)$  is

$$(s+1)(s+0.5-j0.866)(s+0.5+j0.866)$$

$$(s+1)(s^2 + 0.5s + j0.866s + 0.5s + 0.5^2 + j0.5 \times 0.866 - j0.866 \times 0.5 + 0.866^2)$$

$$(s+1)(s^2 + s + 0.5^2 + 0.866^2)$$

$$(s+1)(s^2 + s + 1)$$

This transfer function of 3rd order Butterworth filter cut-off  $\omega_c = 1$  rad/sec

$$H(s) = \frac{1}{(s+1)(s^2 + s + 1)}$$

Roots can be calculated by using the formula

$$s_k = e^{j\phi_k} \text{ where } \text{---} \textcircled{8}$$

$$\phi_k = \frac{\pi}{2} + \frac{(2k-1)\pi}{2N}, \quad k=1, 2, 3, \dots, N. \text{ ---} \textcircled{9} \quad 13$$

for  $N=4$  from eqn  $\text{---} \textcircled{9}$  poles can be calculated as

$$s_1 = e^{j\phi_1} = s_1$$

$$\phi_1 = \frac{\pi}{2} + \frac{(2-1)\pi}{2 \times 4} = \frac{\pi}{2} + \frac{\pi}{8} = \frac{4\pi + \pi}{8} = 5\pi/8$$

$$s_1 = e^{j5\pi/8} = \cos 112.5 + j \sin 112.5 = -0.3827 + j0.9239$$

$$\phi_2 = \frac{\pi}{2} + \frac{3\pi}{8} = 157.5$$

$$s_2 = e^{j157.5} = \cos 157.5 + j \sin 157.5 = -0.9239 + j0.3826$$

$$\phi_3 = \frac{\pi}{2} + \frac{5\pi}{8} = 202.5$$

$$s_3 = e^{j202.5} = \cos 202.5 + j \sin 202.5 = -0.9239 - j0.3827$$

$$\phi_4 = \frac{\pi}{2} + \frac{7\pi}{8} = 247.5$$

$$s_4 = e^{j247.5} = \cos 247.5 + j \sin 247.5 = -0.3827 - j0.9239$$

transfer fun<sup>n</sup>  $H(s)$  is

$$(s + 0.3827 - j0.9239)(s + 0.9239 - j0.3826)(s + 0.9239 + j0.3827)(s + 0.3827 + j0.9239)$$

$$\left\{ (s + 0.3827)^2 + (0.9239)^2 \right\} \left\{ (s + 0.9239)^2 + (0.3827)^2 \right\}$$

$$(a+b)^2 = a^2 + b^2 + 2ab$$

$$a^2 + b^2 = (a+b)^2 - 2ab$$

$$\left\{ s^2 + 0.7654s + 1 \right\} \left\{ s^2 + 1.8478s + 1 \right\}$$

$$\left\{ s^2 + 0.1464s + 0.7654 \right\} \left\{ s^2 + 0.8536s + 1.8478 \right\}$$

$$\left\{ s^2 + 0.7654s + 1 \right\} \left\{ s^2 + 1.8478s + 1 \right\}$$

fourth order Butterworth filter transfer fun<sup>n</sup> for

$\omega_c = 1 \text{ rad/sec}$  is given by

$$H(s) = \frac{1}{(s^2 + 0.7654s + 1)(s^2 + 1.8478s + 1)} \text{ ---} \textcircled{10}$$

Eq  $\text{---} \textcircled{10}$  is called Eq<sup>n</sup> for normalized poles.

The unnormalized poles are given by

$$s_k' = -\omega_c s_k \text{ ---} \textcircled{11}$$

Transfer fun<sup>n</sup> of such type of Butterworth filter can be obtained by substituting  $s \rightarrow s/\omega_c$  in table

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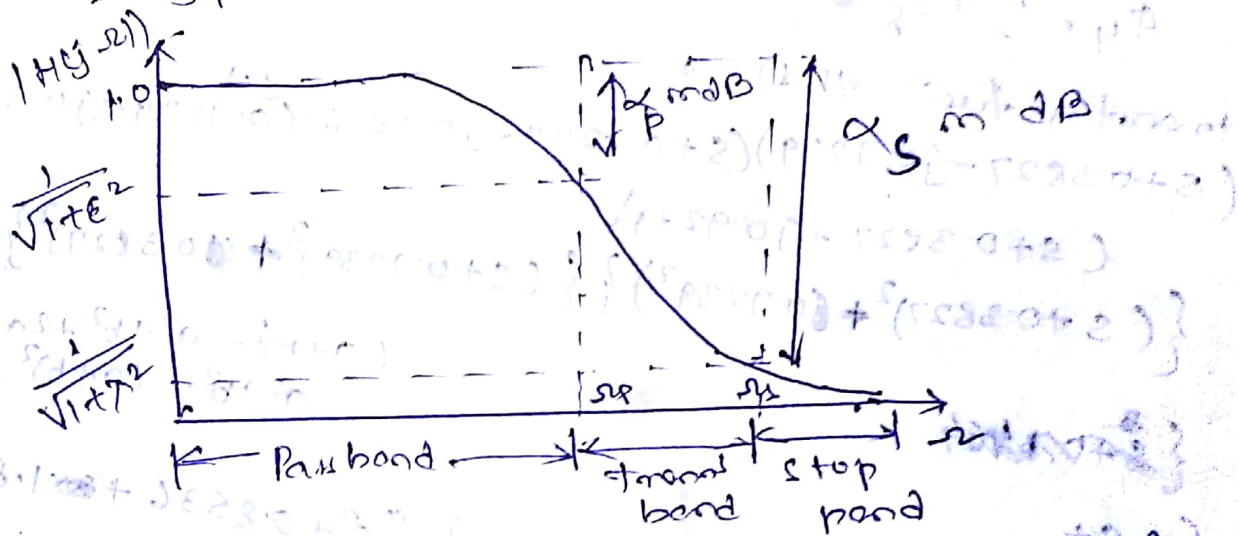
Let filter was restricted to  $-20\text{ dB}$  attenuation at  $\omega_c$ . Max pass band attenuation is  $+10\text{ dB}$  at  $\omega_p$  at pass band freq  $\omega_p$  &  $\omega_c$  a stopband attenuation is  $+10\text{ dB}$  at stop band freq  $\omega_s$ .  
Then magnitude fun<sup>n</sup> can be written as

$$|H(j\omega)| = \frac{1}{[1 + \epsilon^2 (\omega/\omega_p)^{2p}]^{1/2}} \quad \text{--- (12)}$$

$$|H(j\omega)|^2 = \frac{1}{1 + \epsilon^2 (\omega/\omega_p)^{2p}} \quad \text{--- (13)}$$

Taking logarithm on both sides

$$20 \log |H(j\omega)| = 10 \log 1 - 10 \log [1 + \epsilon^2 (\frac{\omega}{\omega_p})^{2p}] \quad \text{--- (14)}$$



∴ Butterworth approximation of magnitude response at  $\omega = \omega_p$  attenuation is equal to  $\alpha_p$  from eq - (14)

$$20 \log |H(j\omega_p)| = -10 \log (1 + \epsilon^2) = -\alpha_p \quad \text{at } \omega = \omega_p$$

$$\alpha_p = 10 \log (1 + \epsilon^2)$$

$$0.1 \alpha_p = \log (1 + \epsilon^2)$$

Taking antilog on both sides

$$1 + \epsilon^2 = 10^{0.1 \alpha_p}$$

$$\epsilon^2 = 10^{0.1 \alpha_p} - 1$$

$$\epsilon = \sqrt{10^{0.1 \alpha_p} - 1} \quad \text{--- (15)}$$

At  $\omega = \omega_s$  minimum stopband attenuation is  $\alpha_s$

Eq - (14) becomes

$$20 \log |H(\omega_s)| = 10 \log 1 - 10 \log \left[ 1 + \epsilon^2 \left( \frac{\omega_s}{\omega_p} \right)^{2N} \right] = -\alpha_s$$

$$-\alpha_s = -10 \log \left[ 1 + \epsilon^2 \left( \frac{\omega_s}{\omega_p} \right)^{2N} \right]$$

or  $\alpha_s = 10 \log \left[ 1 + \epsilon^2 \left( \frac{\omega_s}{\omega_p} \right)^{2N} \right]$

Taking antilog on both sides we get

$$\left[ 1 + \epsilon^2 \left( \frac{\omega_s}{\omega_p} \right)^{2N} \right] = 10^{0.1 \alpha_s} \quad \text{--- (15)}$$

$$\epsilon^2 \left( \frac{\omega_s}{\omega_p} \right)^{2N} = 10^{0.1 \alpha_s} - 1 \quad \text{--- (16)}$$

Substituting Eq - (15) in Eq - (16) we get

$$\left( 10^{0.1 \alpha_p} - 1 \right) \left( \frac{\omega_s}{\omega_p} \right)^{2N} = 10^{0.1 \alpha_s} - 1$$

$$\left( \frac{\omega_s}{\omega_p} \right)^{2N} = \frac{10^{0.1 \alpha_s} - 1}{10^{0.1 \alpha_p} - 1} \quad \text{--- (17)}$$

1. 2. 3. 4. 10. 12. 13. 15. 16. 17. 18. 19. 20. 21. 22. 23. 24. 25. 26. 27. 28. 29. 30. 31. 32. 33. 34. 35. 36. 37. 38. 39. 40. 41. 42. 43. 44. 45. 46. 47. 48. 49. 50.

To find out expressions for the order of filter then take logarithm on Eq - (17) we get

$$\left( \frac{\omega_s}{\omega_p} \right)^{2N} = \sqrt{\frac{10^{0.1 \alpha_s} - 1}{10^{0.1 \alpha_p} - 1}}$$

$$N \log \left( \frac{\omega_s}{\omega_p} \right) = \log \sqrt{\frac{10^{0.1 \alpha_s} - 1}{10^{0.1 \alpha_p} - 1}}$$

$$N = \frac{\log \sqrt{\frac{10^{0.1 \alpha_s} - 1}{10^{0.1 \alpha_p} - 1}}}{\log (\omega_s / \omega_p)} \quad \text{--- (18)}$$

It is not an integer value to the next higher integer value

Therefore  $N$  is rounded off to the next higher integer value

$$N \geq \frac{\log \sqrt{\frac{10^{0.1 \alpha_s} - 1}{10^{0.1 \alpha_p} - 1}}}{\log (\omega_s / \omega_p)} \quad \text{--- (19)}$$

$$N \geq \frac{\log (\lambda / \epsilon)}{\log (\omega_s / \omega_p)} \quad \text{--- (20)}$$

where

$$\epsilon = (10^{0.1 \alpha_p} - 1)^{1/2}$$

$$\lambda = (10^{0.1 \alpha_s} - 1)^{1/2}$$

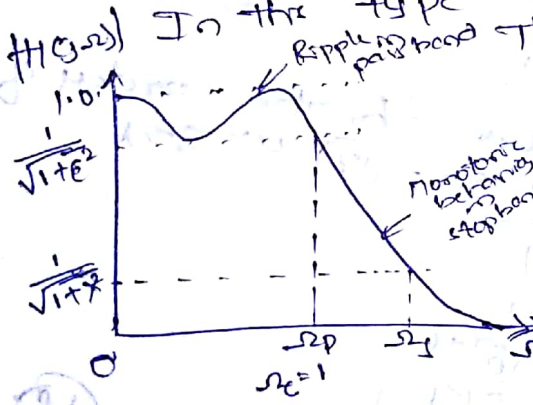
As  $k$  notations are used in the above Eq. 9  
 $A = \frac{\lambda}{\epsilon} \left( \frac{10^{0.1k} - 1}{10^{0.1k} + 1} \right)^{1/2}$       &  $k = \sqrt{2p/2s} = \text{times}^{\text{d}} \text{ ripple}$

Final <sup>order</sup> Eq<sup>n</sup> for low pass Butterworth analog filter given by  $N \geq \frac{\log A}{\log(1/k)}$  — (21)

Analog low pass chebyshev filter

In the filter there is ripple in the passband or stopband. Based on the characteristics there are two types of chebyshev filter:

(1) Type-I chebyshev filter: In this type there is a ripple in the passband. These filters are all pole filters. Behaviour in the passband is also called as equiripple characteristic. These type of filters have monotonic characteristic in the stopband. The poles of Type-I chebyshev filter lie on the ellipse in  $s$ -plane.



The magnitude square response of  $x^{\text{th}}$  order type-I filter can be expressed as

$$|H(j\omega)|^2 = \frac{1}{1 + \epsilon^2 C_N^2(\frac{\omega}{\omega_p})} \quad N=1, 2, \dots$$

where  $C_N(x)$  is  $N^{\text{th}}$  order chebyshev polynomial  
 $C_N(x) = \cos(N \arccos x)$  — (2)  $|x| \leq 1$  passband  
 $C_N(x) = \cosh(N \operatorname{arccosh} x)$  — (3)  $|x| > 1$  stopband

The higher order  $N$  polynomials are obtained by following recursive formula.

$$C_N(x) = 2x C_{N-1}(x) - C_{N-2}(x), \quad N \geq 1 \quad \text{--- (4)}$$

where  $C_0(x) = 1$  for  $x=0$        $C_1(x) = x$  for  $x=1$   
 $C_2(x) = 2x^2 - 1$  for  $x=0$        $C_3(x) = 4x^3 - 3x$  for  $x=1$

- Properties of chebyshev polynomials
- (1)  $C_N(x) = -C_N(-x)$  for  $N$  is odd
  - $C_N(x) = C_N(-x)$  for  $N$  is even
  - $C_N(0) = (-1)^{N/2}$  for  $N$  is even

2,3,4,5,8  
10,12,16,18  
25,29,36,37

$$C_N(1) = 1 \text{ for all } N$$

$$C_N(-1) = 1 \text{ for } N \text{ even}$$

$$C_N(-1) = -1 \text{ for } N \text{ odd}$$

(2)  $C_N(\omega)$  oscillates with equal ripple bands  $\pm 1$  for  $|\omega| \leq 1$

(3) for all  $N$   $0 \leq |C_N(\omega)| \leq 1$  for  $0 \leq |\omega| \leq 1$   
 $|C_N(\omega)| > 1$  for  $|\omega| > 1$

(4)  $C_N(\omega)$  is monotonically increasing for  $|\omega| > 1$  for all  $N$ .

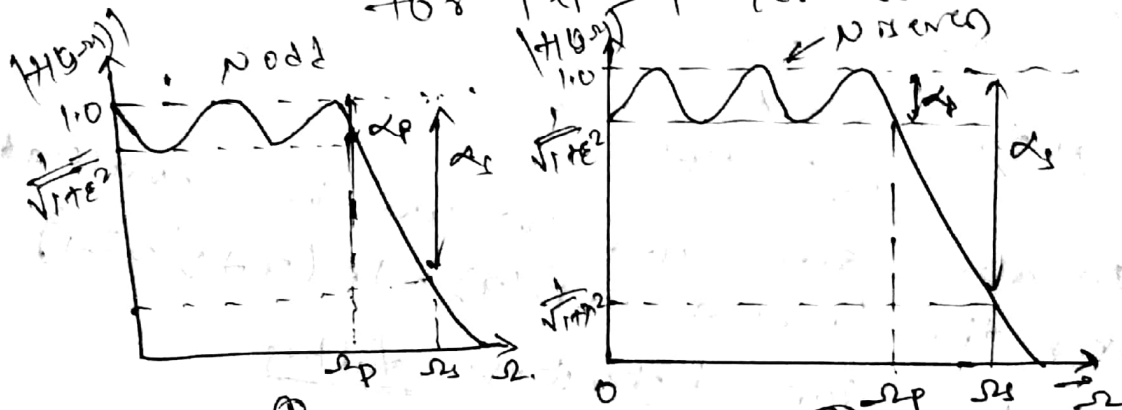


Fig: show low pass Chebyshev filter magnitude response for odd values of  $N$  oscillatory curve starts from unity & for even values of  $N$  oscillatory curve starts from  $(1/\sqrt{1+\epsilon^2})$ .

Taking logarithm for Eq (1) we get

$$20 \log |H(j\omega)| = 10 \log 1 - 10 \log \left[ 1 + \epsilon^2 C_N^2 \left( \frac{\omega}{\omega_p} \right) \right] \quad \text{--- (5)}$$

Here  $\alpha_p$  = attenuation in the dB at passband frequency  
 $\alpha_s$  = " " " " " " " " stopband "

At  $\omega = \omega_p$  Eq (5) can be written as

$$-10 \log \left[ 1 + \epsilon^2 C_N^2 \left( \frac{\omega_p}{\omega_p} \right) \right] = -\alpha_p$$

$$\therefore C_N(1) = 1$$

$$\alpha_p = 10 \log (1 + \epsilon^2)$$

Taking antilog on both sides

$$10^{0.1 \alpha_p} = 1 + \epsilon^2$$

$$1 + \epsilon^2 = 10^{0.1 \alpha_p}$$

$$\epsilon = \left( 10^{0.1 \alpha_p} - 1 \right)^{1/2} \quad \text{--- (6)}$$

at  $\omega = \omega_s$  in Eq - (6) we get  
 $-10 \log(1 + \epsilon^2 \cos^2(\frac{\omega_s}{\omega_p})) = -\alpha_s$   
 $\alpha_s = 10 \log(1 + \epsilon^2 (\cosh(N \operatorname{arccosh}(\frac{\omega_s}{\omega_p}))^2))$  ( $\frac{\omega_s}{\omega_p} > 1$ )

substituting  $\epsilon$  in above Eq<sup>n</sup> & solving for  $N$  rounds it to next higher integer.

$$N \geq \frac{\cosh^{-1} \sqrt{(10^{\alpha_s/10} - 1) / (10^{\alpha_p/10} - 1)}}{\cosh^{-1} \omega_s / \omega_p} \quad \text{--- (7)}$$

Let  $A = \frac{\lambda}{\epsilon} = \sqrt{(10^{\alpha_s/10} - 1) / (10^{\alpha_p/10} - 1)}$

$k = \omega_p / \omega_s$

$$N \geq \frac{\cosh^{-1} A}{\cosh^{-1}(1/k)} \quad \text{--- (8)}$$

In above Eq<sup>n</sup>  $\cosh^{-1}(x)$  can be evaluated using the formula  $\cosh^{-1}(x) = \ln(x + \sqrt{x^2 - 1})$

Pole locations for chebyshev filter

considering Eq - (1)

$$|H(j\omega)|^2 = \frac{1}{1 + \epsilon^2 C_N^2(\frac{\omega}{\omega_p})}$$

by equating

denominator equal to zero we obtain poles for type-I chebyshev filter.

$$1 + \epsilon^2 C_N^2(\frac{-js}{\omega_p}) = 0$$

Important points

- 1) The transfer func<sup>n</sup> of chebyshev filter is an all pole func<sup>n</sup>, like butworth filter
- 2) The numerator is constant & there is no finite zero
- 3) Poles on transfer func<sup>n</sup> lie on ellipse. The major axis lies on imaginary axis of s-plane & minor axis lies along real axis
- 4) Narrower the ellipse close will be poles & has steeper slopes
- 5) Ripple magnitude will have a more effect on loca<sup>n</sup> of poles & -1st order



Simplify above eq. for  $z$

$$CN\left(\frac{-j}{z_p}\right) = \pm j/\epsilon = \cos[N\omega_1^{-1}\left(\frac{-j}{z_p}\right)] \quad \text{--- (9)}$$

According to def<sup>n</sup>  $\cos^{-1}\left(\frac{-j}{z_p}\right) = \phi - j\theta$  --- (10)

Substituting Eq (10) in Eq (9) we get

$$\frac{\pm j}{\epsilon} = \cos[N(\phi - j\theta)] = \cos[N\phi - jN\theta]$$

$$= \cos(N\phi)\cosh(N\theta) + j\sin(N\phi)\sinh(N\theta)$$

$$\pm j/\epsilon = \cos(N\phi)\cosh(N\theta) + j\sin(N\phi)\sinh(N\theta) \quad \text{--- (11)}$$

$$\therefore \cos\theta = \frac{e^{j\theta} + e^{-j\theta}}{2} \quad \& \quad \cos j\theta = \frac{e^{j^2\theta} + e^{-j^2\theta}}{2} = \frac{e^{-\theta} + e^{\theta}}{2} = \cosh(\theta)$$

Equating real & imaginary parts of both sides of Eq (11) gives

$$\cos(N\phi) \cdot \cosh(N\theta) = 0$$

$$\sin(N\phi) \cdot \sinh(N\theta) = \frac{\pm 1}{\epsilon}$$

When  $\theta$  is real then  $\cosh(N\theta) > 0$  then to satisfy

real eq<sup>n</sup>  $\phi = \frac{(2k-1)\pi}{2N}$ ,  $k = 1, 2, \dots, N$ . --- (12)

Using the value of  $\phi$  & imaginary Eq<sup>n</sup> value of  $\theta$  becomes  $\theta = \pm \frac{1}{N} \sinh^{-1}\left(\frac{1}{\epsilon}\right)$  where  $\sin^2\phi = 1$

By putting the value of  $\phi$  &  $\theta$  in Eq (10) we get the left half plane location:

$$z_k = j\omega_p \cos(\phi - j\theta)$$

$$= j\omega_p (\cos\phi \cosh\theta + j\sin\phi \sinh\theta)$$

$$z_k = \omega_p (-\sin\phi \sinh\theta + j\cos\phi \cosh\theta) \quad \text{--- (13)}$$

Then in Eq (13)  $\sinh\theta$  &  $\cosh\theta$  can be calculated as

$$\sinh^{-1}(x) = \ln(x + \sqrt{1+x^2})$$

$$\sinh^{-1}(1/\epsilon) = \ln\left(\frac{1}{\epsilon} + \sqrt{1 + \frac{1}{\epsilon^2}}\right)$$

$$\text{or } \mu = e^{\sinh^{-1}(1/\epsilon)} = \frac{1}{\epsilon} + \sqrt{1 + \frac{1}{\epsilon^2}}$$

$$\text{then } \sinh\theta = \sinh\left(\frac{1}{N} \sinh^{-1}(1/\epsilon)\right) \quad \therefore \sinh\theta = \frac{e^{\theta} - e^{-\theta}}{2}$$

$$= \frac{e^{\frac{1}{N} \sinh^{-1}(1/\epsilon)} - e^{-\frac{1}{N} \sinh^{-1}(1/\epsilon)}}{2}$$

$$\sinh \theta = \frac{[e^{+\theta} \cosh \theta \cdot e^{\theta}]^{1/2} - [e^{-\theta} \cosh \theta \cdot e^{\theta}]^{1/2}}{2}$$

$$= \frac{u^{1/2} - u^{-1/2}}{2}$$

Similarly  $\cosh \theta = \frac{u^{1/2} + u^{-1/2}}{2}$

∴ then Eq - (13) becomes

$$S_k = -\Omega_p \left[ -\sin \phi \cdot \sinh \theta + j \cos \phi \cdot \cosh \theta \right] \left[ \frac{u^{1/2} + u^{-1/2}}{2} \right]$$

$$= -\Omega_p \left[ -\sin \phi \left[ \frac{u^{1/2} - u^{-1/2}}{2} \right] + j \cos \phi \left[ \frac{u^{1/2} + u^{-1/2}}{2} \right] \right]$$

$$= -a \sin \phi + j b \cos \phi$$

$$= -a \sin \left( \frac{(2k-1)\pi}{2N} \right) + j b \cos \left( \frac{(2k-1)\pi}{2N} \right)$$

$$\cos(\theta \pm 90^\circ) = \mp \sin \theta$$

$$\sin(\theta \pm 90^\circ) = \pm \cos \theta$$

$$S_k = a \cos \left( 90 + \frac{(2k-1)\pi}{2N} \right) + j b \sin \left( 90 + \frac{(2k-1)\pi}{2N} \right)$$

$$S_k = a \cos \phi_k + j b \sin \phi_k$$

$$= \sigma_k + j \Omega_k \quad k = 1, 2, \dots, N$$

The poles of chebyshev filter can be determined by using Eq - (14)

$$a = -\Omega_p \left[ \frac{u^{1/2} - u^{-1/2}}{2} \right]$$

$$b = -\Omega_p \left[ \frac{u^{1/2} + u^{-1/2}}{2} \right]$$

$$\phi_k = \frac{\pi}{2} + \frac{(2k-1)\pi}{2N}$$

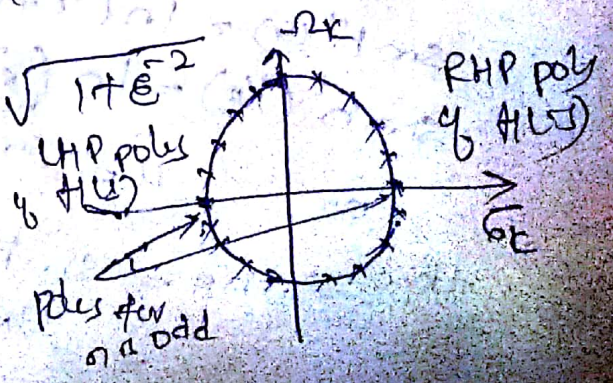
$$\therefore u = e^{\pm \theta} = e^{\pm \cosh^{-1} \left( \frac{\sigma_k + j \Omega_k}{-\Omega_p} \right)}$$

The poles of chebyshev filter are located on ellipse

∴ replace  $s = \sigma_k + j \Omega_k$  for ellipse

$$\frac{\sigma_k^2 + \Omega_k^2}{a^2} = 1, \quad a \neq b \text{ minor axis}$$

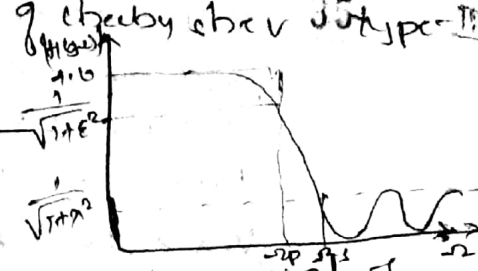
$$a > b$$



Chebyshev Type - 2 Filter + exhibit monotonic behaviour in passband & equiripple in stopband. This type of filter has both poles and zeros.

The magnitude square response of chebyshev 2 type filter is given by

$$|H(j\omega)|^2 = \frac{1}{1 + \epsilon^2 \left[ \frac{C_N^2(\omega/\omega_p)}{C_N^2(\omega/\omega_s)} \right]}$$



Here  $C_N(x)$  is  $N^{\text{th}}$  order chebyshev polynomial,  $\omega_p$  &  $\omega_s$  are passband & stopband frequency parameters. These zeros are located on imaginary axis at the points

$$s_k = j \frac{\omega_s}{\sin \phi_k} \quad k = 1, 2, \dots, N$$

Poles are located at the points  $(x_k, y_k)$  where

$$x_k = \frac{\omega_s \cos \phi_k}{\cos^2 \phi_k + \omega_s^2}$$

$$y_k = \frac{\omega_s \sin \phi_k}{\cos^2 \phi_k + \omega_s^2} \quad k = 1, 2, \dots, N$$

where  $\phi_k = a \cos \phi_k \quad k = 1, 2, \dots, N$   
 $\quad \quad \quad b \sin \phi_k \quad k = 1, 2, \dots, N$

$$\mu = \lambda + \sqrt{1 + \lambda^2}$$

For the given specifications  $\epsilon, \lambda, \omega_s \leq \omega_p$  the order of filter  $N = \frac{\cosh^{-1}(\lambda/\epsilon)}{\cosh^{-1}(\omega_s/\omega_p)} = \frac{\cosh^{-1} A}{\cosh^{-1} 1/K}$

where  $A = \lambda/\epsilon$   
 $K = \omega_p/\omega_s$   
 $E = (10^{0.1 \times \text{ripple}} - 1)^{0.5}$   
 $\lambda = (10^{0.1 \times \text{ripple}} + 1)^{0.5}$

- Comparison
- (a) Butterworth filter
  - (b) Poles lies on a circle
  - (c) Magnitude response ↓ monotonically as frequency ↑ from 0 to ∞.
  - (d) Transition Band is more for more specifications
  - (e) no. of poles are more as order of filter ↑

- (a) Chebyshev filter
- (b) Poles lies on ellipse
- (c) Magnitude response exhibits ripples in passband or stopband according to type.
- (d) Transition band is less
- (e) no. of poles less as order of filter ↑

# frequency transformation in Analog domain

36 To design lowpass filters with different passbands, frequency, highpass filters, band pass filters & bandstop filters from normalized lowpass analog filter ( $\omega_c = 1 \text{ rad/sec}$ ) can be done by using used:

(1) Lowpass to lowpass filter

for a given normalized low pass filter, when it is desired to have a low pass filter with different cutoff frequency ( $\omega_c$ ) (or pass band freq), then transformation is given by  $s \rightarrow \frac{s}{\omega_c}$ .

(2) Lowpass to highpass

when it is desired to have a high pass filter with cutoff frequency  $\omega_c$  then transformation can be done by  $s \rightarrow \frac{\omega_c}{s}$

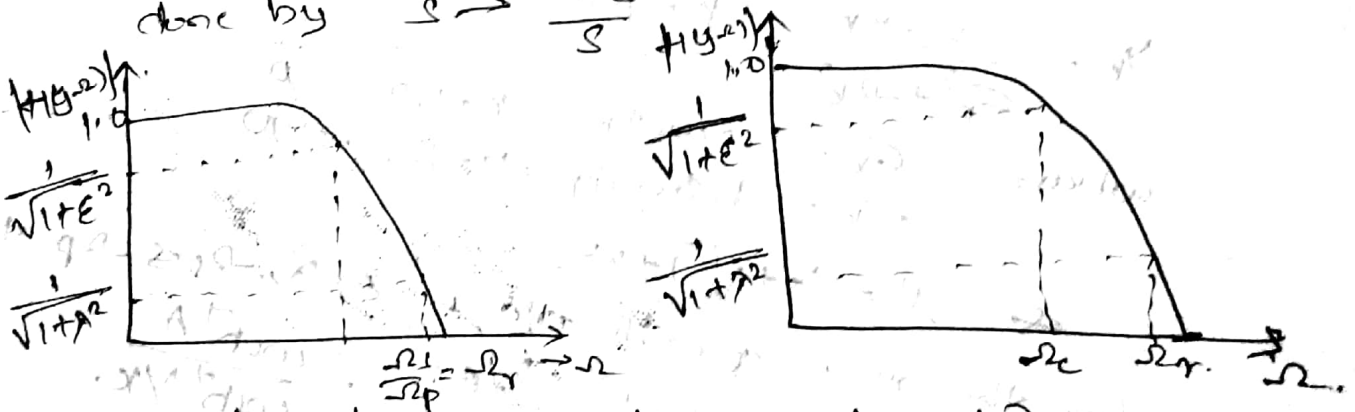


Fig. 1. lowpass to lowpass transform.

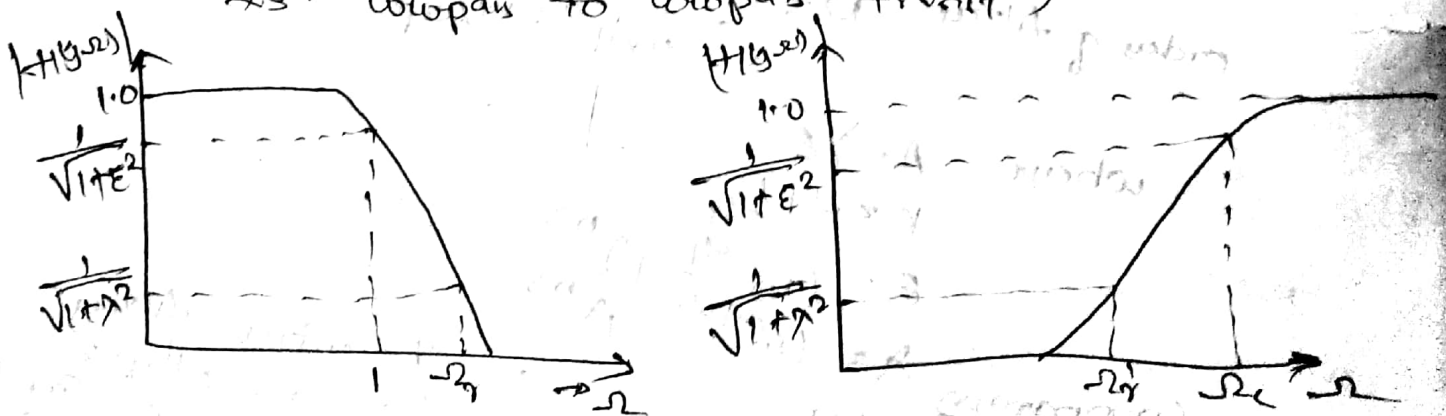


Fig. 2. Low pass to highpass transformation.

(3) Lowpass to Bandpass

for converting normalized LPF to band pass filter with cutoff frequencies  $\omega_1, \omega_2$  can be accomplished by  $s \rightarrow \frac{s^2 + \omega_1\omega_2}{s(\omega_2 - \omega_1)}$

$$A = \frac{-\Omega_1^2 + \Omega_1 \Omega_u}{\Omega_1 (\Omega_u - \Omega_1)}$$

$$B = \frac{-\Omega_2^2 - \Omega_2 \Omega_u}{\Omega_2 (\Omega_u - \Omega_2)}$$

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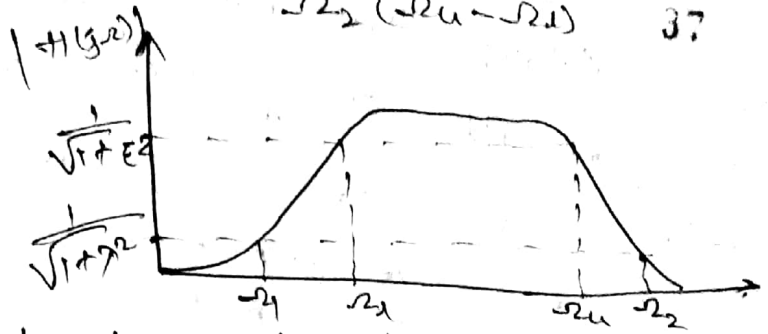
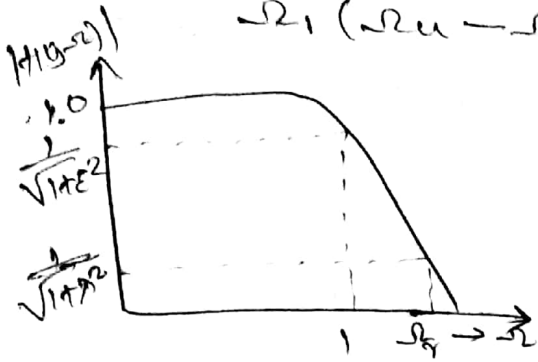


Fig: Lowpass to bandpass transformation.

(4) Lowpass to Band stop

Transformation to convert a normalized LPF to bandstop filter is

$$s \rightarrow \frac{s(\Omega_u - \Omega_l)}{s^2 + \Omega_l \Omega_u}$$

$$\Omega_c = \min\{\Omega_l, \Omega_u\}$$

$$A = \frac{-\Omega_1 (\Omega_u - \Omega_l)}{-\Omega_1^2 + \Omega_l \Omega_u}$$

$$B = \frac{-\Omega_2 (\Omega_u - \Omega_l)}{-\Omega_2^2 + \Omega_l \Omega_u}$$

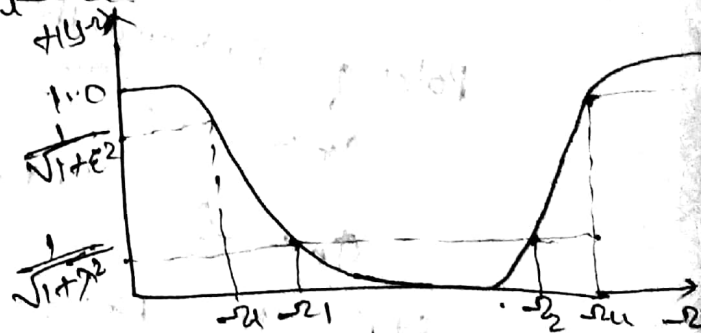
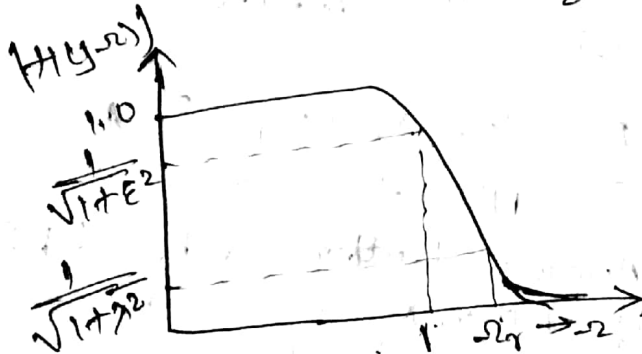


Fig: Lowpass to Bandstop transformation.

Design steps for Analog Butter

- 1) Find the order of filter  $N$  from the given specifications.
- 2) Round off it to next higher integer.
- 3) Find the transfer function  $H(s)$  for  $\Omega_c = 1$  rad/sec for the value of  $N$ .
- 4) Calculate value of cutoff frequency  $\Omega_c$ .
- 5) Find the transfer function  $H(s)$  for above value of  $\Omega_c$  by substituting  $s \rightarrow \frac{s}{\Omega_c}$  in  $H(s)$ .

Ex 35 Determine the order & poles of LP Butterworth filter that has 3dB attenuation at  $500 \text{ Hz}$  & an attenuation of 40dB at  $1000 \text{ Hz}$ .

6) ?  $\alpha_p = 3 \text{ dB}$        $\alpha_s = 40 \text{ dB}$   
 $\omega_p = 2\pi f = 2 \times \pi \times 500 = 1000 \pi \text{ rad/sec}$   
 $\omega_s = 2\pi f = 2 \times \pi \times 1000 = 2000 \pi \text{ rad/sec}$

The order of the filter is given by

$$N \geq \frac{\log \sqrt{(10^{0.1\alpha_s} - 1) / (10^{0.1\alpha_p} - 1)}}{\log(\omega_s / \omega_p)}$$

$$\geq \frac{\log \sqrt{(10^4 - 1) / (10^0.3 - 1)}}{\log\left(\frac{2000\pi}{1000\pi}\right)}$$

$$\geq \log \sqrt{\dots}$$

$$N \geq 6.6 \approx 7$$

Poles of Butterworth filter is given by  
 $\omega_c = 1000\pi$        $\alpha_p = 3 \text{ dB}$        $k = 1, 2, \dots, 7$

$$\phi_k = \frac{\pi}{2} + \frac{(2k-1)\pi}{2N}, \quad k = 1, 2, \dots, 7$$

$$H(s) = (s^2+1)(s^2+1.8015s+1)(s^2+1.247s+1)(s^2+0.945s+1)$$

Steps to Design Analog Butterworth LPF.

- 1) Find the order of filter  $N$  from given specs
- 2) Round it to next higher integer
- 3) Find the TF func  $H(s)$  for  $\omega_c = 1 \text{ rad/sec}$  for the value of  $N$ .
- 4) Calculate the value of  $\omega_c$  (cut off freq)
- 5) Find the transfer func  $H(s)$  for the above value of  $\omega_c$  by substituting  $s \rightarrow s/\omega_c$  in  $H(s)$

Design An Analog Butterworth filter that has  
 -2dB passband attenuation at freq of 20 rad/sec  
 & at least -10dB stopband attn at 30 rad/sec

Soln:  $\omega_p = 20$  rad/sec,  $\omega_s = 30$  rad/sec,  $\alpha_p = 2$  dB,  $\alpha_s = 10$  dB

$$N \geq \frac{\log \sqrt{10^{0.1 \alpha_s} - 1} / 10^{0.1 \alpha_p} - 1}{\log \omega_s / \omega_p}$$

$$N \geq \frac{\log \sqrt{10^{0.1 \times 10} - 1} / 10^{0.1 \times 2} - 1}{\log 30 / 20} \geq 3.37 \approx 4$$

Normalized LP Butterworth filter for  $N=4$ ,

$$H(s) = \frac{1}{(s^2 + 0.7653s + 1)(s^2 + 1.8477s + 1)}$$

$$\omega_c = \frac{\omega_p}{(10^{0.1 \alpha_p} - 1)^{1/2N}} = \frac{20}{(10^{0.1 \times 2} - 1)^{1/8}} = 21.3868$$

Pass filter for  $\omega_c = 21.3868$  can be obtained by substituting  $s \rightarrow s/21.3868$  in  $H(s)$

$$H(s) = \frac{1}{\left[ \left( \frac{s}{21.3868} \right)^2 + 0.7653 \left( \frac{s}{21.3868} \right) + 1 \right] \left[ \left( \frac{s}{21.3868} \right)^2 + 1.8477 \left( \frac{s}{21.3868} \right) + 1 \right]}$$

$$= \frac{0.26921 \times 10^6}{(s^2 + 16.3868s + 457.39)(s^2 + 39.5176s + 457.3)}$$

P.T  $\omega_c = \frac{\omega_p}{(10^{0.1 \alpha_p} - 1)^{1/2N}} = \frac{\omega_p}{(10^{0.1 \alpha_p} - 1)^{1/2N}}$

Magnitude square function of Butterworth Analog LPF

$$|H(j\omega)|^2 = \frac{1}{1 + (\omega/\omega_c)^{2N}}$$

From Eq (1)  $|H(j\omega)|^2 = \frac{1}{1 + \epsilon^2 (\omega/\omega_p)^{2N}}$

Compare Eq (1) & (2)

$$1 + (\omega/\omega_c)^{2N} = 1 + \epsilon^2 (\omega/\omega_p)^{2N}$$

$$\epsilon^2 (\omega/\omega_p)^{2N} = (\omega/\omega_c)^{2N} \quad \epsilon = (10^{0.1 \alpha_p} - 1)^{1/2}$$

$$(10^{0.1 \alpha_p} - 1) \left( \frac{\omega}{\omega_p} \right)^{2N} = \left( \frac{\omega}{\omega_c} \right)^{2N} \Rightarrow \omega_c = \frac{\omega_p}{\epsilon^{1/2N}}$$

$$\left( \frac{\omega_p}{\omega_c} \right)^{2N} = \frac{10^{0.1 \alpha_p} - 1}{10^{0.1 \alpha_p} - 1} = \epsilon^{1/2N} \Rightarrow \omega_c = \frac{\omega_p}{\epsilon^{1/2N}}$$

$$\omega_c = \frac{\omega_p}{(10^{0.1 \alpha_p} - 1)^{1/2N}}$$

## Steps to design analog Chebyshev lowpass filter.

1) From the given specifications find the order of filter  $N$ .

2) Round off it to next higher integer.

3) Find the values of  $a$  &  $b$ , which are minor & major axis of ellipse respectively

$$a = \Omega_p \left[ \frac{\mu^{1/N} - \mu^{-1/N}}{2} \right]; \quad b = \Omega_p \left[ \frac{\mu^{1/N} + \mu^{-1/N}}{2} \right]$$

$$\mu = \epsilon^2 + \sqrt{\epsilon^2 + 1}$$

$$\epsilon = \sqrt{10^{0.1 A_p - 1}}$$

4) Calculate the poles of chebyshev filter which lies on ellipse by using the formula

$$s_k = a \cos \phi_k + j b \sin \phi_k, \quad k=1, 2, \dots, N$$

$$\text{where } \phi_k = \frac{\pi}{2} + \left( \frac{2k-1}{2N} \right) \pi, \quad k=1, 2, \dots, N$$

5) Find denominator polynomial of transfer function using poles

6) The numerator of transfer fun<sup>n</sup> depends on  $N$

(a) For  $N = \text{odd}$  substitute  $s=0$  in denominator polynomial & find the value. This value

is equal to numerator of transfer function, ( $\because$  For  $N = \text{odd}$  magnitude response  $|H(j\omega)|$  starts at 1).

(b) For  $N = \text{even}$  denominator polynomial  $D$  divide result by  $\sqrt{1 + \epsilon^2}$ , this value is equal to numerator

To find the transfer function of highpass, bandpass etc any type find the transfer fun<sup>n</sup> of normalized lowpass filter & use suitable transformers.



10/5

Design a Chebyshev filter with a maximum passband attenuation of 2.5 dB at  $\Omega_p = 20 \text{ rad/sec}$  & stopband " of 30 dB at  $\Omega_s = 50 \text{ rad/sec}$ .

$$N = \frac{\cosh^{-1} \lambda / \epsilon}{\cosh^{-1} 1/k}$$

$$= \frac{\cosh^{-1} \sqrt{10^{0.125} - 1} / 10^{0.125}}{\cosh^{-1} \Omega_s / \Omega_p}$$

$$\lambda = 31.607$$

$$\epsilon = 0.882$$

$$\lambda = \sqrt{10^{0.125} - 1} = 31.607$$

$$\epsilon = \sqrt{10^{0.125} - 1} = 0.882$$

$$k = \frac{\Omega_p}{\Omega_s} = 0.4$$

$$k = \frac{\Omega_p}{\Omega_s}$$

$$N > 2.726 = 3$$

$$M = \epsilon^{-1} + \sqrt{1 + \epsilon^{-2}} = 2.65$$

$$a = 6.6, \quad b = 21.06$$

$$s_k = a \cos \phi_k + j b \sin \phi_k, \quad k = 1, 2, 3$$

$$\phi_k = \frac{\pi}{2} + \left( \frac{2k-1}{2N} \right) \pi, \quad k = 1, 2, 3$$

$$\phi_1 = 120^\circ, \quad \phi_2 = 180^\circ, \quad \phi_3 = 240^\circ$$

$$s_1 = -3.3 + j18.23$$

$$s_2 = -6.6$$

$$s_3 = -3.3 - j18.23$$

Denominator of  $H(s) = (s + 6.6)(s^2 + 6.6s + 343.2)$

Put  $s=0$  Numerator of  $H(s) = (6.6)(343.2) = 2265.27$

Transfer function of  $H(s) = \frac{2265.27}{(s + 6.6)(s^2 + 6.6s + 343.2)}$