

# Contents

<b>1</b>	<b>Continuous-Time Systems . . . . .</b>	<b>1</b>
1.1	Relations in the Time Domain . . . . .	1
1.2	Relations in the Frequency Domain . . . . .	2
1.2.1	The Laplace Transform . . . . .	3
1.2.2	The Fourier Transform . . . . .	5
1.3	Transfer Functions . . . . .	7
1.4	Allpass Transfer Function . . . . .	13
1.5	The Squared Magnitude of Transfer Functions . . . . .	15
<b>2</b>	<b>Analog Filters . . . . .</b>	<b>19</b>
2.1	Filter Approximation . . . . .	19
2.2	Butterworth Filters . . . . .	23
2.3	Chebyshev Filters . . . . .	27
2.4	Inverse Chebyshev Filters . . . . .	33
2.5	Elliptic Filters . . . . .	35
2.5.1	Properties of the Jacobian Elliptic Function . . . . .	36
2.5.2	Elliptic Filter Design . . . . .	40
2.5.3	Calculation of the Poles and Zeros . . . . .	44
2.6	Bessel Filters . . . . .	50
2.7	Filter Transformations . . . . .	57
2.7.1	Low-Pass High-Pass Transformation . . . . .	59
2.7.2	Low-Pass Bandpass Transformation . . . . .	60
2.7.3	Low-Pass Bandstop Transformation . . . . .	61
2.8	Passive Filter Networks . . . . .	64
2.8.1	The Lossless Two-port . . . . .	64
2.8.2	Two-port Equations . . . . .	69
2.8.3	Network Configurations . . . . .	72
2.8.4	Ladder Filters . . . . .	74
2.8.5	Lattice Filter . . . . .	77

<b>3 Discrete-Time Systems . . . . .</b>	<b>85</b>
3.1 Discrete-Time Convolution . . . . .	86
3.2 Relations in the Frequency Domain . . . . .	88
3.3 The $z$ -Transform. . . . .	94
3.3.1 Definition of the $z$ -Transform . . . . .	94
3.3.2 Properties of the $z$ -Transform . . . . .	95
3.4 Stability Criterion in the Time Domain. . . . .	101
3.5 Further Relations of Interest . . . . .	102
3.5.1 Magnitude at $\omega = 0$ and $\omega = \pi/T$ . . . . .	102
3.5.2 Parseval's Theorem . . . . .	103
3.5.3 Group Delay Calculation in the $z$ -Domain. . . . .	104
<b>4 Sampling Theorem . . . . .</b>	<b>107</b>
4.1 Introduction . . . . .	107
4.2 Sampling . . . . .	107
4.3 Band-Limited Signals . . . . .	109
4.4 Signal Conversion . . . . .	110
4.4.1 Analog-to-Digital Conversion . . . . .	110
4.4.2 Digital-to-Analog Conversion . . . . .	112
4.4.2.1 Implementational Aspects. . . . .	112
4.4.2.2 Mathematical Analysis of the D/A Conversion Process. . . . .	113
4.4.2.3 Storage and Playout of Analog Signals . . . . .	115
4.4.2.4 Ideal Signal Reconstruction . . . . .	118
<b>5 Filter Structures. . . . .</b>	<b>123</b>
5.1 Graphical Representation of Discrete-Time Networks . . . . .	123
5.1.1 Block diagram and flowgraph . . . . .	123
5.1.2 Realisability . . . . .	126
5.2 FIR Filters. . . . .	127
5.2.1 The Basic Structure of FIR Filters . . . . .	127
5.2.2 Magnitude Response. . . . .	132
5.2.3 Reciprocal Conjugate Zeros . . . . .	133
5.2.4 Phase Response . . . . .	135
5.2.5 Group Delay . . . . .	137
5.2.6 Linear-Phase Filters . . . . .	140
5.3 IIR Filters . . . . .	146
5.3.1 An Introductory Example . . . . .	146
5.3.2 Direct Form Filters. . . . .	147
5.3.3 Poles and Zeros . . . . .	150
5.3.4 Stability Considerations in the Frequency Domain . . . . .	154
5.4 State-Space Structures. . . . .	156
5.5 The Normal Form. . . . .	161

5.6	Digital Ladder Filters . . . . .	163
5.6.1	Kirchhoff Ladder Filters . . . . .	163
5.6.2	Wave Digital Filters . . . . .	169
5.6.2.1	Wave Parameters. . . . .	169
5.6.2.2	Decomposition of the Analog Reference Network into One-Ports and Multi-Ports . . . . .	175
5.6.2.3	The Reflectance of the Capacitor and the Inductor . . . . .	179
5.6.2.4	The Role of the Bilinear Transform. . . . .	182
5.6.2.5	Observance of the Realisability Condition . . . . .	184
5.6.2.6	Second-Order Wave Digital Filter Block . . . . .	187
5.7	Allpass Filters . . . . .	189
5.7.1	Allpass Transfer Function . . . . .	191
5.7.2	Allpass Filter Structures . . . . .	196
5.7.2.1	Direct form. . . . .	196
5.7.2.2	Multiplier Extraction . . . . .	198
5.7.2.3	Wave Digital Filter . . . . .	202
5.7.3	Applications . . . . .	210
5.7.3.1	The Gray And Markel Filter Structure . . . . .	211
5.7.3.2	The Digital Lattice Filter . . . . .	215
5.7.3.3	Notch Filter . . . . .	220
5.7.3.4	Equalisers. . . . .	225
5.7.3.5	Approximately Linear-Phase Filters. . . . .	228
5.7.3.6	Filter Bank Structure . . . . .	232
5.7.3.7	90-Degree Phase Shift . . . . .	234
5.7.3.8	Fractional Delay . . . . .	237
5.8	Software Implementation of Digital Filter Algorithms. . . . .	240
5.8.1	State-Space Structures. . . . .	241
5.8.2	Program Flow . . . . .	244
5.8.3	Second-Order Filter Blocks . . . . .	246
5.8.4	FIR Filters. . . . .	254
5.8.5	Fixed-Point Implementation. . . . .	257
<b>6</b>	<b>Design of IIR Filters. . . . .</b>	<b>259</b>
6.1	Introduction . . . . .	259
6.2	Preservation Theorem of the Convolution . . . . .	260
6.3	Approximation in the Time Domain . . . . .	263
6.3.1	Continuous-Time Filter Responses . . . . .	263
6.3.2	Sampling the Analog Filter Responses . . . . .	266
6.3.3	Impulse-Invariant Design . . . . .	270
6.3.4	Step-Invariant Design . . . . .	276
6.3.5	Ramp-Invariant Design . . . . .	279
6.3.6	Summary. . . . .	283

6.4	Approximation in the Frequency Domain . . . . .	284
6.4.1	Difference Method . . . . .	285
6.4.2	Bilinear Transform . . . . .	289
6.4.3	Practical Filter Design Using the Bilinear Transform . . . . .	294
6.4.4	IIR Filters with Bessel Characteristics . . . . .	298
6.5	Allpass Filter Design . . . . .	301
6.5.1	Interpolation . . . . .	305
6.5.2	Least Mean Square Design . . . . .	313
6.5.3	Quasi-Equiripple Design . . . . .	318
6.5.4	True Equiripple Design . . . . .	320
6.5.5	MAXFLAT Design . . . . .	324
7	<b>Design of FIR Filters . . . . .</b>	329
7.1	Introduction . . . . .	329
7.2	Linear-Phase Filters . . . . .	330
7.3	Frequency Sampling . . . . .	333
7.4	Minimisation of the Mean-Square Error . . . . .	340
7.4.1	Direct Solution . . . . .	343
7.4.2	The Window Method . . . . .	350
7.4.3	Arbitrary Magnitude Responses . . . . .	355
7.5	Chebyshev Approximation . . . . .	359
7.5.1	The Remez Exchange Algorithm . . . . .	359
7.5.2	Polynomial Interpolation . . . . .	362
7.5.3	Introduction of a Weighting Function . . . . .	366
7.5.4	Case 2, 3 and 4 Filters . . . . .	369
7.5.5	Minimum-Phase FIR Filters . . . . .	371
7.6	Maximally Flat (MAXFLAT) Design . . . . .	375
8	<b>Effects of Finite Register Length . . . . .</b>	383
8.1	Classification of the Effects . . . . .	383
8.2	Number Representation . . . . .	383
8.2.1	Fixed-Point Numbers . . . . .	384
8.2.2	Floating-Point Numbers . . . . .	387
8.3	Quantisation . . . . .	389
8.3.1	Fixed-Point Numbers . . . . .	389
8.3.2	Floating-Point Numbers . . . . .	394
8.4	System Noise Behaviour . . . . .	397
8.4.1	Signal-to-Noise Ratio . . . . .	397
8.4.2	Noise Filtering by LSI Systems . . . . .	399
8.4.3	Optimum Use of the Dynamic Range . . . . .	401
8.5	Noise Optimisation with Fixed-Point Arithmetic . . . . .	403
8.5.1	Noise Behaviour of First- and Second-Order Filter Blocks . . . . .	403
8.5.2	Shaping of the Noise Spectrum . . . . .	411
8.5.3	Noise in a Cascade of Second-Order Filter Blocks . . . . .	416

8.6	Finite Coefficient Wordlength . . . . .	420
8.6.1	Coefficient Sensitivity . . . . .	421
8.6.2	Graphical Representation of the Pole Density . . . . .	423
8.6.3	Increased Pole Density at Low and High Frequencies . . . . .	428
8.6.4	Further Remarks Concerning Coefficient Sensitivity . . . . .	433
8.6.5	A Concluding Example . . . . .	434
8.7	Limit Cycles . . . . .	437
8.7.1	Nonlinearities in Actual Implementations . . . . .	438
8.7.2	Stability of the Linear Filter . . . . .	440
8.7.3	Stability with Quantisation and Overflow Correction . . . . .	445
8.7.4	A Constructive Approach for the Determination of Stability . . . . .	446
8.7.4.1	The Linear System . . . . .	446
8.7.4.2	Stability of the Nonlinear System . . . . .	448
8.7.5	A Search Algorithm in the State Plane . . . . .	460
8.7.6	Summary . . . . .	467
9	Oversampling and Noise Shaping . . . . .	469
9.1	D/A Conversion . . . . .	469
9.1.1	Upsampling and Interpolation . . . . .	470
9.1.2	The CIC Interpolator Filter . . . . .	474
9.1.3	Noise Filtering . . . . .	479
9.1.4	Noise Shaping . . . . .	481
9.2	A/D Conversion . . . . .	483
9.2.1	Oversampling . . . . .	483
9.2.2	Downsampling and Decimation . . . . .	484
9.2.3	CIC Decimation Filter . . . . .	486
9.2.4	Noise Filtering . . . . .	487
9.2.5	Oversampling $\Delta\Sigma$ Conversion . . . . .	488
10	Appendix . . . . .	493
10.1	Symbols and Abbreviations . . . . .	493
10.2	References . . . . .	495
10.3	Filter Design Tables . . . . .	498
10.4	Filter Design Routines . . . . .	513
	Index . . . . .	523