

DSP First, 2/e

Lecture 21 Zeros of H(z) and the Frequency Domain

Aug 2016

© 2003-2016, JH McClellan & RW Schafer

1

READING ASSIGNMENTS

- This Lecture:
 - Chapter 9, Sects. 9-5 & 9-6
- Other Reading:
 - Examples: Chapter 9, Sects. 9-7 & 9-8
 - ZEROS (and POLES)
 - Practical Bandpass Filters

Aug 2016

© 2003-2016, JH McClellan & RW Schafer

3

LECTURE OBJECTIVES

- ZEROS and POLES
- Relate H(z) to FREQUENCY RESPONSE

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

- **THREE DOMAINS:**
 - Show Relationship for FIR:

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

Aug 2016

© 2003-2016, JH McClellan & RW Schafer

4

DESIGN PROBLEM

- Example:
 - Design a Lowpass FIR filter (Find b_k)
 - Reject completely 0.7π , 0.8π , and 0.9π
 - This is NULLING
 - Estimate the filter length needed to accomplish this task. How many b_k ?
- Z POLYNOMIALS provide the TOOLS

Aug 2016

© 2003-2016, JH McClellan & RW Schafer

5

CONVOLUTION PROPERTY

- Convolution in the **n**-domain
 - SAME AS
- Multiplication in the **z**-domain



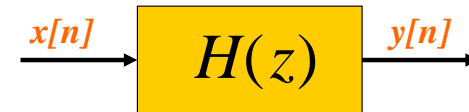
$$y[n] = h[n] * x[n] \leftrightarrow Y(z) = H(z)X(z)$$

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

FIR Filter

MULTIPLY z-TRANSFORMS

CONVOLUTION EXAMPLE



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

$$h[n] = \delta[n] - \delta[n-1]$$

$$y[n] = x[n] * h[n]$$

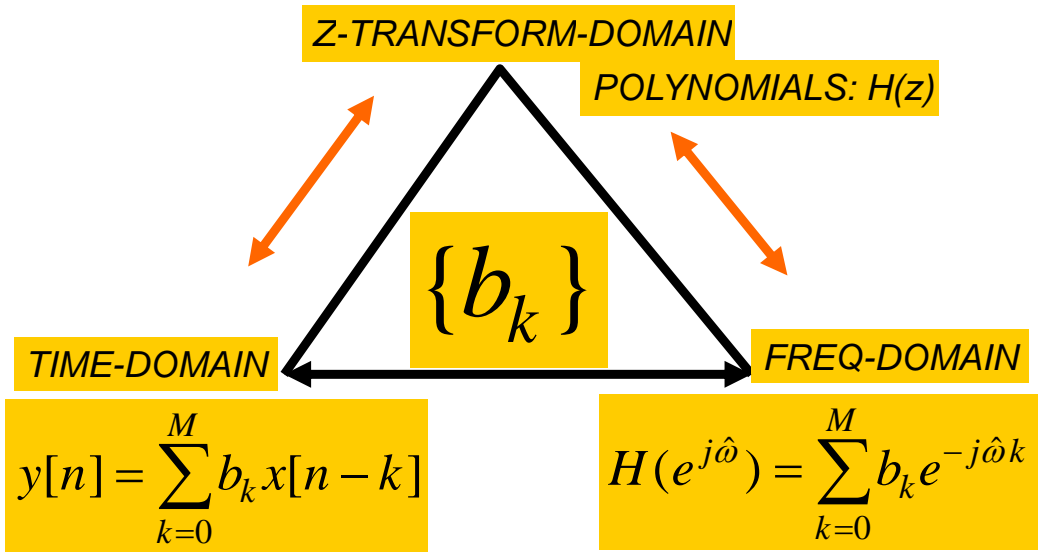
$$X(z) = z^{-1} + 2z^{-2}$$

$$H(z) = 1 - z^{-1}$$

$$Y(z) = (z^{-1} + 2z^{-2})(1 - z^{-1}) = z^{-1} + z^{-2} - 2z^{-3}$$

$$y[n] = \delta[n-1] + \delta[n-2] - 2\delta[n-3]$$

THREE DOMAINS



FREQUENCY RESPONSE ?

- Same Form:

$\hat{\omega}$ - Domain

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

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

$$z = e^{j\hat{\omega}}$$

z - Domain

$$H(z) = \sum_{k=0}^M b_k z^{-k}$$

SAME COEFFICIENTS

H(z) as ANALYSIS TOOL

- H(z) is a **COMPLEX-VALUED** function of a **COMPLEX VARIABLE** z.
- Shape of H(z), and the Frequency Response, is dominated by zeros (H(z)=0) and poles (H(z)=∞)
- Can we use tools of POLYNOMIALS (e.g., roots and factoring) to make analysis easier?

ZEROS of H(z)

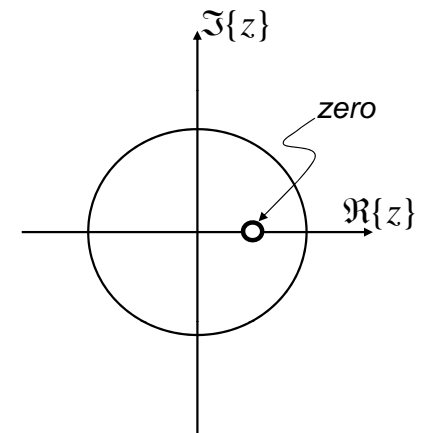
$$H(z) = 1 - \frac{1}{2} z^{-1}$$

- Find z, where H(z)=0

$$1 - \frac{1}{2} z^{-1} = 0 ?$$

$$z - \frac{1}{2} = 0$$

$$\text{Zero at : } z = \frac{1}{2}$$



ZEROS of H(z) - example 2

- Find z, where H(z)=0
 - Interesting when z is ON the unit circle.

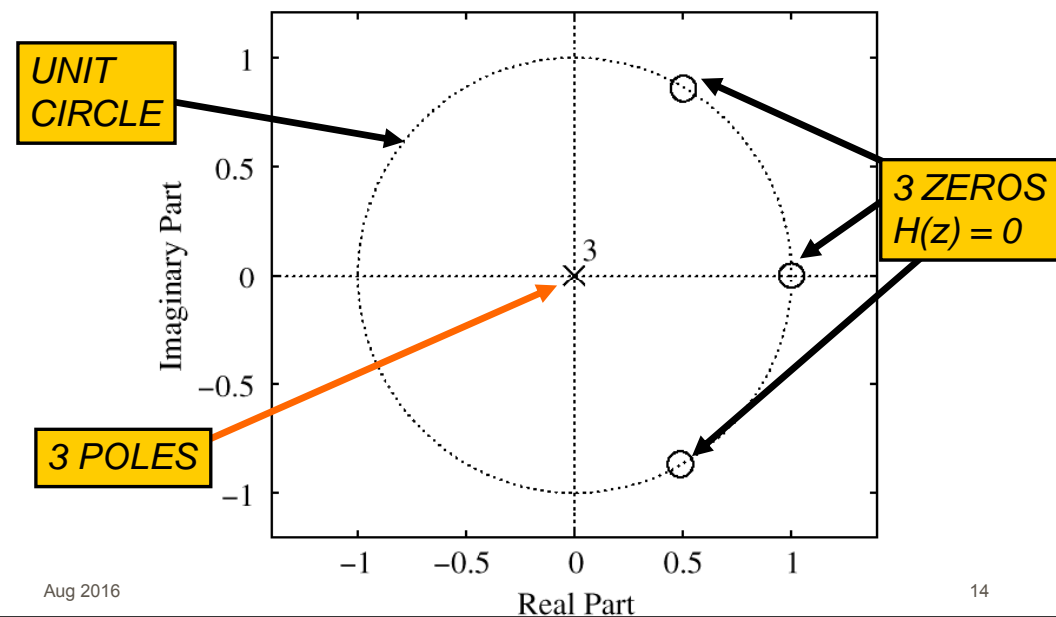
$$H(z) = 1 - 2z^{-1} + 2z^{-2} - z^{-3}$$

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

$$\text{Roots : } z = 1, \frac{1}{2} \pm j \frac{\sqrt{3}}{2} \quad e^{\pm j\pi/3}$$

Recall: Roots occur in Conjugate pairs when coefficients are real

PLOT ZEROS in z-DOMAIN



POLES of $H(z)$

- Find z , where $H(z) \rightarrow \infty$
 - FIR only has poles at $z=0$

$$H(z) = 1 - 2z^{-1} + 2z^{-2} - z^{-3}$$

$$H(z) = \frac{z^3 - 2z^2 + 2z - 1}{z^3}$$

Three Poles at : $z = 0$

FREQUENCY RESPONSE ?

- Same Form:

$\hat{\omega}$ - Domain

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

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

$$z = e^{j\hat{\omega}}$$

z - Domain

$$H(z) = \sum_{k=0}^M b_k z^{-k}$$

SAME COEFFICIENTS

FREQ RESPONSE from System Function

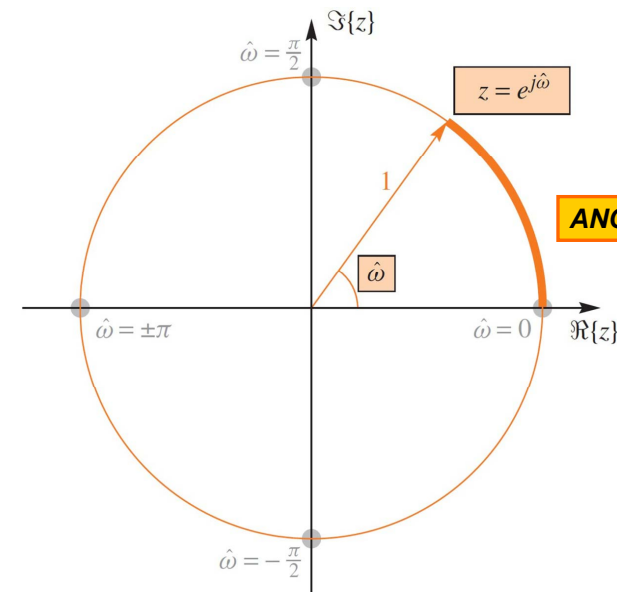
- Relate $H(z)$ to FREQUENCY RESPONSE

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

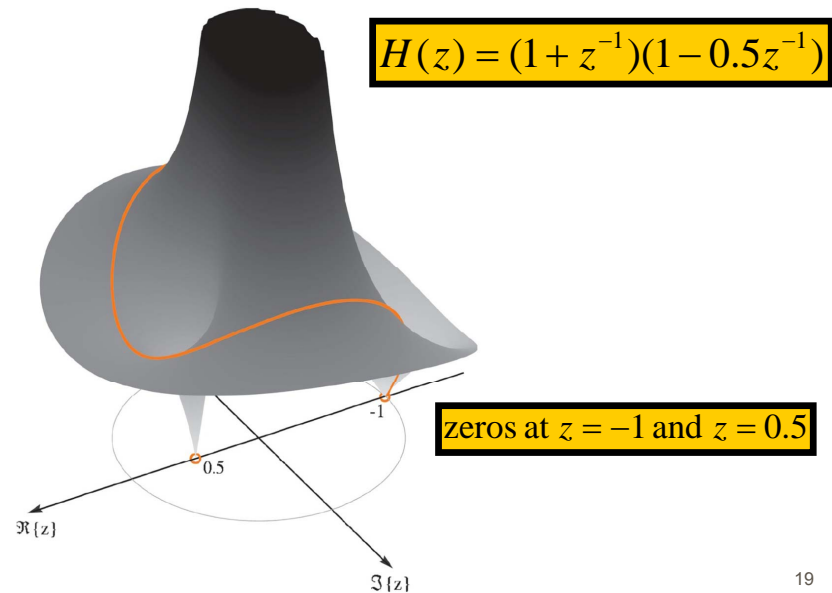
- EVALUATE $H(z)$ on the **UNIT CIRCLE**
 - ANGLE is same as FREQUENCY

$z = e^{j\hat{\omega}}$ (as $\hat{\omega}$ varies)
defines a **CIRCLE**, radius = 1

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



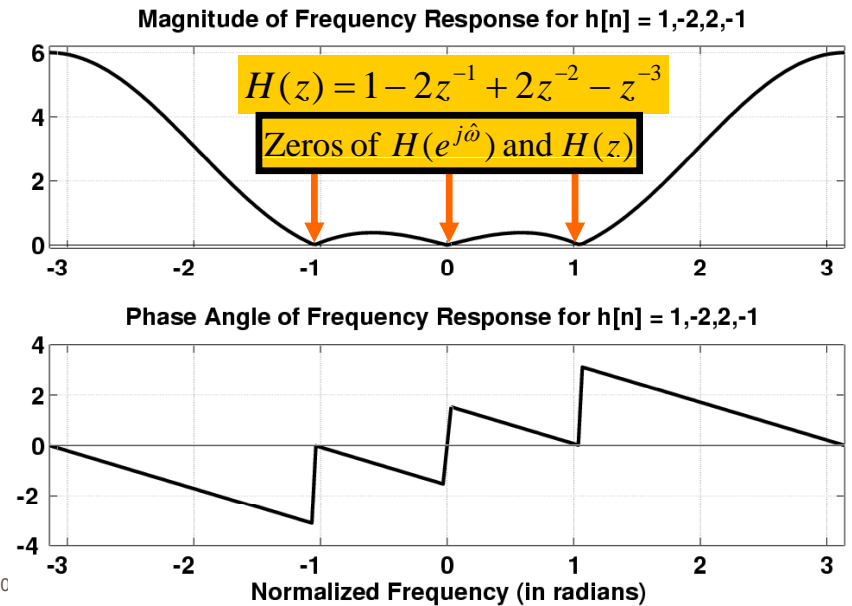
Evaluate $H(z)$ on Unit Circle



Aug 2016

19

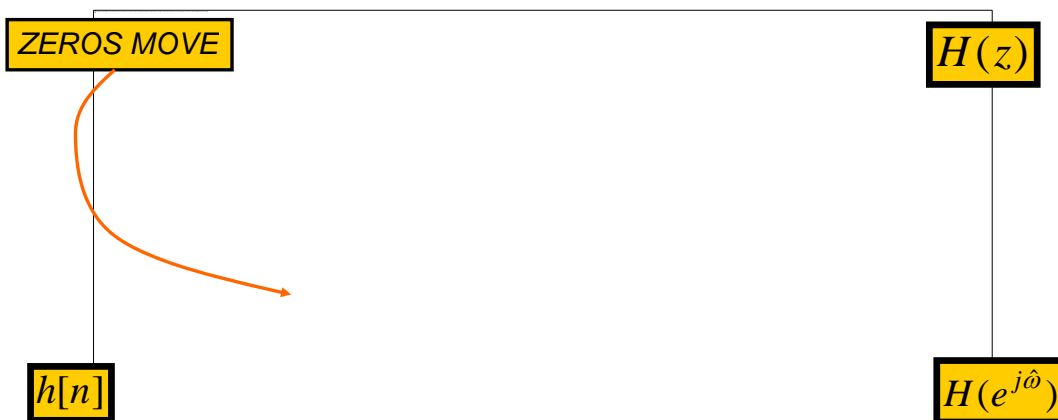
FIR Frequency Response



Aug 20

20

3 DOMAINS MOVIE: FIR



Aug 2016

© 2003-2016, JH McClellan & RW Schaffer

21

4 MOVIES @ WEBSITE

- http://dspfirst.gatech.edu/chapters/07ztrans/demos/3_domain/index.html
- 3 DOMAINS MOVIES: FIR Filters
 - Two zeros moving around UC and inside
 - Three zeros; one held fixed at $z=-1$
 - Ten zeros; 9 equally spaced around UC; one moving
 - Ten zeros; 8 equally spaced around UC; two moving

Aug 2016

© 2003-2016, JH McClellan & RW Schaffer

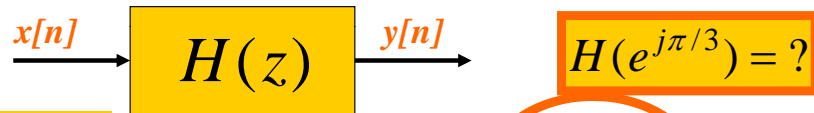
22

NULLING PROPERTY of H(z)

- When $H(z)=0$ on the unit circle.
 - Find inputs $x[n]$ that give zero output

$$H(z) = 1 - 2z^{-1} + 2z^{-2} - z^{-3}$$

$$H(e^{j\hat{\omega}}) = 1 - 2e^{-j\hat{\omega}} + 2e^{-j2\hat{\omega}} - e^{-j3\hat{\omega}}$$



$$x[n] = e^{j(\pi/3)n}$$

$$y[n] = H(e^{j(\pi/3)}) \cdot e^{j(\pi/3)n}$$

Aug 2016

© 2003-2016, JH McClellan & RW Schaffer

23

NULLING PROPERTY of H(z)

- Evaluate $H(z)$ at the input “frequency”

$$H(e^{j\hat{\omega}}) = 1 - 2e^{-j\hat{\omega}} + 2e^{-j2\hat{\omega}} - e^{-j3\hat{\omega}}$$

$$y[n] = H(e^{j\pi/3}) \cdot e^{j(\pi/3)n}$$

$$y[n] = (1 - 2e^{-j\pi/3} + 2e^{-j2\pi/3} - e^{-j3\pi/3}) \cdot e^{j(\pi/3)n}$$

$$(1 - 2(\frac{1}{2} - j\frac{\sqrt{3}}{2}) + 2(-\frac{1}{2} - j\frac{\sqrt{3}}{2}) - (-1))$$

$$y[n] = (1 - 1 + j\sqrt{3} - 1 - j\sqrt{3} + 1) \cdot e^{j(\pi/3)n} = 0$$

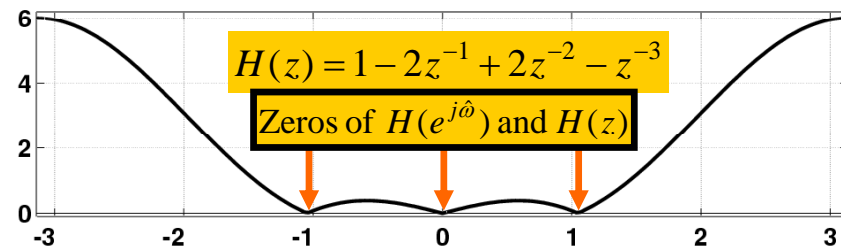
Aug 2016

© 2003-2016, JH McClellan & RW Schaffer

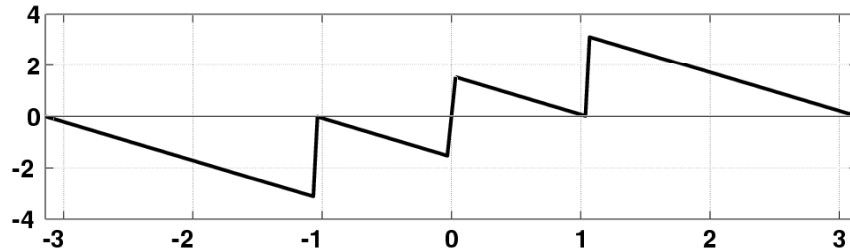
24

FIR Frequency Response

Magnitude of Frequency Response for $h[n] = 1, -2, 2, -1$



Phase Angle of Frequency Response for $h[n] = 1, -2, 2, -1$



Aug 2

Normalized Frequency (in radians)

25

DESIGN PROBLEM

- Example:
 - Design a Lowpass FIR filter (Find b_k)
 - Reject completely 0.7π , 0.8π , and 0.9π
 - Estimate the filter length needed to accomplish this task. How many b_k ?
- Z POLYNOMIALS provide the TOOLS

Aug 2016

© 2003-2016, JH McClellan & RW Schaffer

26

NULLING FILTER DESIGN

- PLACE ZEROS to make $y[n] = 0$

Need 6 ZEROS
where $H(z) = 0$

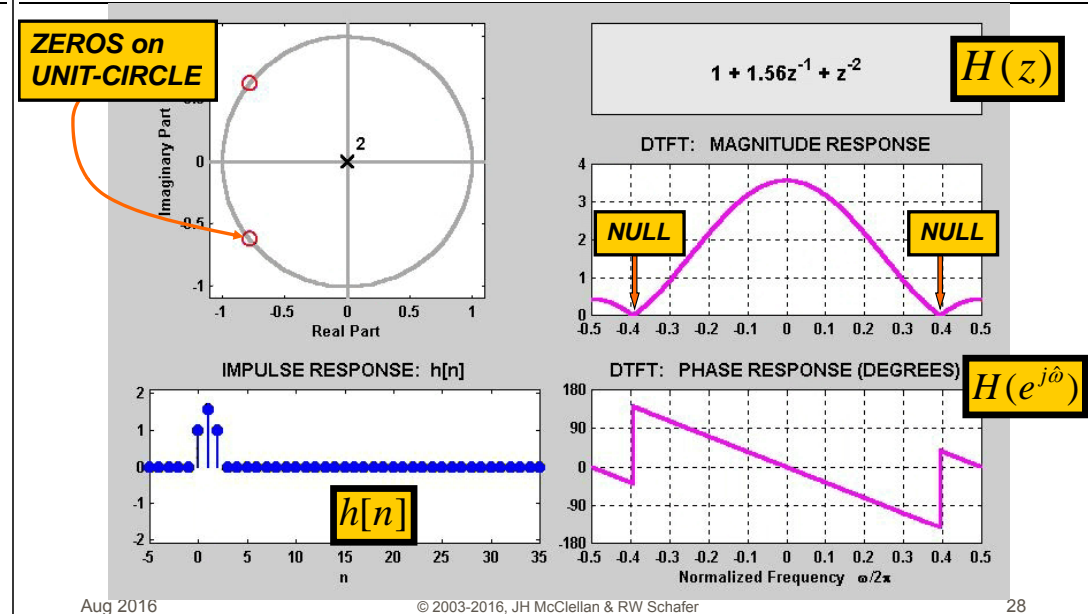
$$H(z_k) = 0, \text{ for } z_k = e^{\pm j0.7\pi}, e^{\pm j0.8\pi}, e^{\pm j0.9\pi}$$

$$x[n] = e^{j0.8\pi n} \Rightarrow y[n] = H(e^{j0.8\pi})e^{j0.8\pi n}$$

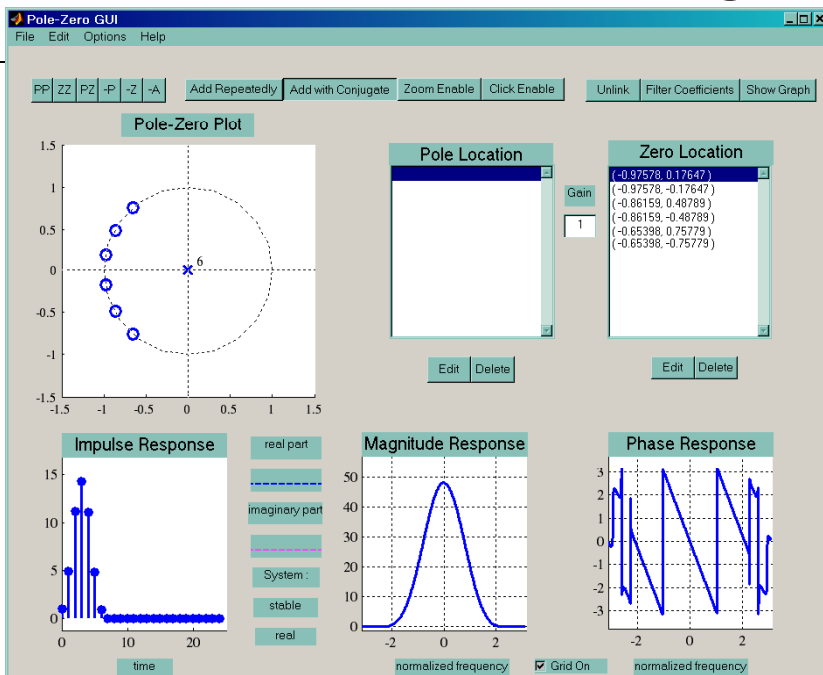
- 6th order FIR has 7 filter coefficients

$$H(z) = b_0 + b_1z^{-1} + b_2z^{-2} + b_3z^{-3} + b_4z^{-4} + b_5z^{-5} + b_6z^{-6}$$

3 DOMAINS MOVIE: FIR



PeZ Demo: Zero Placing



One zero, two zeros, ...

We usually want filters with real coefficients

$$H(z) = 1 - az^{-1} \Rightarrow H(z) = 0 \text{ @ } z = a$$

If we want to block sinusoid with $\hat{\omega} = \pm 0.8\pi$

$$\begin{aligned} H(z_k) &= 0 \text{ for } z_k = e^{\pm j0.8\pi} \\ \Rightarrow H(z) &= z^{-2}(z - e^{j0.8\pi})(z - e^{-j0.8\pi}) \\ &= z^{-2}(z^2 - z(e^{j0.8\pi} + e^{-j0.8\pi}) + 1) \\ &= 1 - 2(\cos 0.8\pi)z^{-1} + z^{-2} = 1 + 1.618z^{-1} + z^{-2} \\ h[0] &= 1, \quad h[1] = 1.618, \quad h[2] = 1 \end{aligned}$$

*z² needed
for causality*

Block Multiple Frequencies

Want to totally block: $\hat{\omega}_1, \hat{\omega}_2, \dots, \hat{\omega}_m$

$H(z)$ must have zeros at: $z = e^{\pm j\hat{\omega}_1}, e^{\pm j\hat{\omega}_2}, \dots, e^{\pm j\hat{\omega}_m}$

To block $\hat{\omega} = 0$ or π must have zero at $z = 1$ or -1

So, the general form becomes:

$$H(z) = (1 - z^{-1})(1 + z^{-1}) \prod_{n=1}^m (1 - e^{j\hat{\omega}_n} z^{-1})(1 - e^{-j\hat{\omega}_n} z^{-1})$$

to block DC \nearrow to block $f_s/2$ \nearrow

On the other hand: Not much control over other frequencies

L-pt RUNNING SUM $H(z)$

$$H(z) = \sum_{k=0}^{L-1} z^{-k} = \frac{1 - z^{-L}}{1 - z^{-1}} = \frac{z^L - 1}{z^{L-1}(z - 1)}$$

$$z^L - 1 = 0 \Rightarrow z^L = 1 = e^{j2\pi k}$$

$$z = e^{j(2\pi/L)k} \text{ for } k = 1, 2, \dots, L-1$$

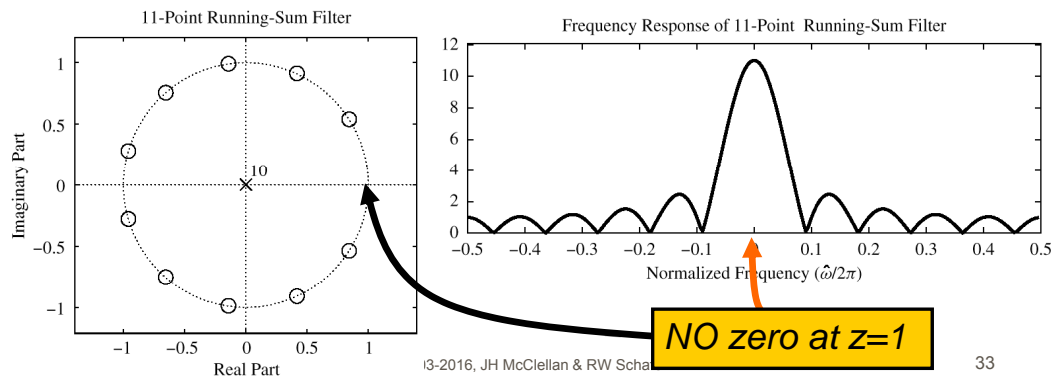
ZEROS on UNIT CIRCLE

$(z-1)$ in denominator cancels $k=0$ term

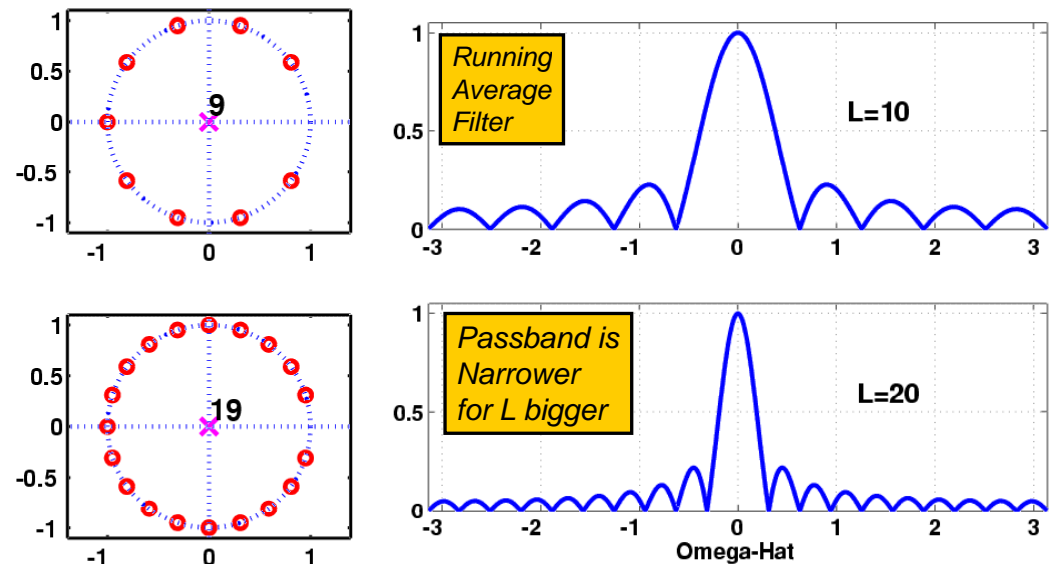
11-pt RUNNING SUM $H(z)$

$$H(z) = \sum_{k=0}^{10} z^{-k}$$

$$H(z) = (1 - e^{j2\pi/11} z^{-1})(1 - e^{j4\pi/11} z^{-1}) \dots (1 - e^{j20\pi/11} z^{-1})$$

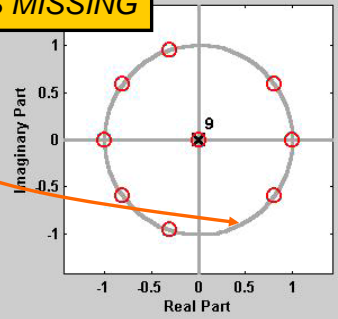


FILTER DESIGN: CHANGE L



3 DOMAINS MOVIE: FIR BPF

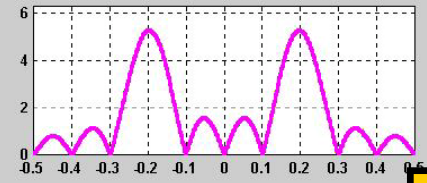
ZEROS MISSING



$$1 + 0.618z^{-1} - 0.618z^{-2} - z^{-3} + z^{-5} + 0.618z^{-6} - 0.618z^{-7} - z^{-8}$$

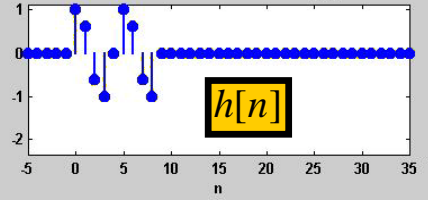
$H(z)$

DTFT: MAGNITUDE RESPONSE



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

IMPULSE RESPONSE: $h[n]$



DTFT: PHASE RESPONSE (DEGREES)

