Digital Filter Designer's Handbook

Featuring C Routines

C. Britton Rorabaugh

TAB Books
Division of McGraw-Hill, Inc.

Blue Ridge Summit, PA 17294-0850

Contents

χi

Preface		xv
Chapte	r 1. Mathematical Review	1
1.1	Exponentials and Logarithms	1
1.2	Complex Numbers	4
1.3	Trigonometry	6
1.4	Derivatives	12
1.5	Integration	13
1.6	Dirac Delta Function	14
1.7	Mathematical Modeling of Signals	17
1.8	Fourier Series	22
1.9	Fourier Transform	28
1.10	Spectral Density	31
Chapte	· 2. Filter Fundamentals	35
2.1	Systems	35
2.2	Characterization of Linear Systems	39
2.3	Laplace Transform	41
2.4	Properties of the Laplace Transform	43
2.5	Transfer Functions	45
2.6	Heaviside Expansion	47
2.7	Poles and Zeros	48
2.8	Magnitude, Phase, and Delay Responses	51
2.9	Filter Fundamentals	53
Chapter	3. Butterworth Filters	65
3.1	Transfer Function	65
3.2	Frequency Response	66
3.3	Determination of Minimum Order for Butterworth Filters	70

List of Programs

viii Contents	
3.4 Impulse Response of Butterworth Filters	70
3.5 Step Response of Butterwoth Filters	72
Chapter 4. Chebyshev Filters	77
4.1 Transfer Function	78
4.2 Frequency Response	83
4.3 Impulse Response	86
4.4 Step Response	86
Chapter 5. Elliptical Filters	93
5.1 Parameter Specification	93
5.2 Normalized-Transfer Function	95
5.3 Denormalized-Transfer Function	99
Chapter 6. Bessel Filters	109
6.1 Transfer Function	109
6.2 Frequency Response	111
6.3 Group Delay	111
Chapter 7. Fundamentals of Digital Signal Processing	117
7.1 Digitization	117
7.2 Discrete-Time Fourier Transform	127
7.3 Discrete-Time Systems	129
7.4 Diagramming Discrete-Time Systems	131
Chapter 8. Discrete Fourier Transform	137
8.1 Discrete Fourier Transform	137
8.2 Properties of the DFT	139
8.3 Implementing the DFT	141
8.4 Fast Fourier Transforms	141 143
8.5 Applying the Discrete Fourier Transform	143
Chapter 9. The z Transform	151
9.1 Region of Convergence	151
9.2 Relationship between the Laplace and z Transforms	155
9.3 System Functions	155
9.4 Common z-Transform Pairs and Properties	156
9.5 Inverse z Transform	157 157
9.6 Inverse z Transform via Partial Fraction Expansion	10/

		Contents	ix
Chapte	r 10. FIR Filter Fundamentals		161
10.1	Introduction to FIR Filters		161
10.1			162
10.2			163
70.0	Linear Financia		100
Chapte	r 11. Fourier Series Method of FIR Filter Design		171
11.1	Basis of the Fourier Series Method		171
11.2	Rectangular Window		179
11.3	Triangular Window		184
11.4	Window Software		189
11.5	Applying Windows to Fourier Series Filters		191
11.6	von Hann Window		193
11.7	Hamming Window		197
11.8	Dolph-Chebyshev Window		199
Chapte	r 12. FIR Filter Design: Frequency Sampling Method		211
12.1	Introduction		211
12.2	Odd N versus Even N		214
12.3	Design Formulas		218
12.4	Frequency Sampling Design with Transition-Band Samples		219
12.5	Optimization with Two Transition-Band Samples		223
12.6	Optimization with Three Transition-Band Samples		229
Chapte	r 13. FIR Filter Design: Remez Exchange Method		245
13.1	Cheybshev Approximation		246
13.2	Strategy of the Remez Exchange Method		247
13.3	Evaluating the Error		251
13.4	Selecting Candidate Extremal Frequencies		252
13.5	Obtaining the Impulse Response		255
13.6	Using the Remez Exchange Method		255
13.7	Extension of the Basic Method		259
Chapter	14. IIR Filters		271
14.1	Frequency Response of IIR Filters		272
14.2	IIR Realizations		272
	impulse invariance		274
14.4	Step Invariance		279
Chapter	15. IIR Filters via the Bilinear Transformation		287
15.1	Bilinear Transformation		287
15.2	Factored Form of the Blilinear Transformation		288
15.3	Properties of the Bilinear Transformation		291
15.4	Programming the Bilinear Transformation		293

X Comens	
Chapter 16. Practical Considerations	299
16.1 Binary Representation of Numeric Values	299
16.2 Quantized Coefficients	303
16.3 Quantization Noise	304
Appendix A. Global Definitions	311
Appendix B. Prototypes for C Functions	313
Appendix C. Functions for Complex Arithmetic	321
Appendix D. Miscellaneous Support Functions	325

329

331

Contents

Bibliography

Index

List of Programs

Listing 2.1	aguerremeniou()	02
Listing 2.2	unwrapPhase()	64
Listing 3.1	butterworthFreqResponse()	74
Listing 3.2	butterworthImpulseResponse()	75
Listing 4.1	chebyshevFreqResponse()	88
Listing 4.2	chebyshevimpulseResponse()	89
Listing 5.1	cauerOrderEstim()	102
Listing 5.2	cauerCoeffs()	103
Listing 5.3	cauerFreqResponse()	105
Listing 5.4	cauerRescale()	106
Listing 6.1	besselCoefficients()	113
Listing 6.2	besselFreqResponse()	114
Listing 6.3	besselGroupDelay()	115
Listing 8.1	dft()	147
Listing 8.2	dft2()	147
Listing 8.3	fft()	148
Listing 10.1	cgdFirResponse()	167
Listing 10.2	normalizeResponse()	168
Listing 11.1	idealLowpass()	201

xii List of	Programs	
Listing 11.2	idealHighpass()	201
Listing 11.3	idealBandpass()	202
Listing 11.4	idealBandstop()	203
Listing 11.5	contRectangularResponse()	203
Listing 11.6	discRectangularResponse()	204
Listing 11.7	contTriangularResponse()	205
Listing 11.8	discTriangularResponse()	205
Listing 11.9	triangularWindow()	206
Listing 11.10	makeLagWindow()	206
Listing 11.11	makeDataWindow()	207
Listing 11.12	hannWindow()	208
Listing 11.13	hammingWindow()	209
Listing 12.1	fsDesign()	231
Listing 12.2	findSbPeak()	233
Listing 12.3	goldenSearch()	234
Listing 12.4	setTrans()	237
Listing 12.5	goldenSearch2()	238
Listing 12.6	setTransition()	240
Listing 12.7	optimize2()	242
isting 12.8	dumpRectComps()	243
isting 13.1	gridFreq()	261
isting 13.2	desLpfResp()	262
isting 13.3	weightLp()	262
isting 13.4	remezError()	263
isting 13.5	computeRemezA()	263
isting 13.6	remezSearch()	265

267

Listing 13.7 remezStop()

		List of Programs	xiii
Listing 13.8	remezStop2()		268
Listing 13.9	remezFinish()		268
Listing 13.10	remez()		269
Listing 14.1	iirResponse()		282
Listing 14.2	impulseInvar()		283
Listing 14.3	stepinvar()		285
Listing 15.1	bilinear()		296
Appendix A	Global Definitions		311
Appendix B	Prototypes for C Functions		313
Appendix C	Functions for Complex Arithmetic		321
Appendix D	Miscellaneous Support Functions		325

Preface

If you're going to own only one book on digital filters, this is the one to have. If you already own several, you need this book anyway—it contains quite a lot of useful information not available in any other book. I wrote this book for individuals faced with the need to design working digital filters—it is not intended as an academic text. All the necessary theoretical background is provided in the early chapters, and practical digital filter design techniques are provided in the later chapters. These design techniques are supported by numerous computer routines written in the C programming language. The techniques and programs presented in this book will prove to be very useful to engineers, students, and hobbyists engaged in the design of digital filters.

All of the programs in this book were written and tested using Think C for the Apple Macintosh computer. I made a conscientious effort to limit the programs to the ANSI standard subset of Think C and to avoid any machine dependencies. Potential efficiencies were sacrificed for the sake of portability and tutorial clarity. However, a few specific items need to be pointed out:

1. Constants used by several different functions are collected into a single "include" file called **globDefs.h** (a listing of this file is provided in App. A). The "new" style of ANSI prototyping was used throughout all of the software generated for this book. All the pertinent prototypes are collected in a file called **protos.h**, which is provided in App. B.

2. Nice long file names such as **computeRemezAmplitude.c** are allowed on the Macintosh, but on MS-DOS machines file names are limited to eight characters plus a three-character extension. Except for the two header files mentioned above, all the files on the accompanying disk have names that are keyed to the chapter number in which

the listing appears.

xvi Preface

3. I found it convenient to define a new type real that is the same as double. For use on machines with limited memory, real could be redefined as float to save memory, but accuracy could suffer. Being a long-time Fortran user, I also found it convenient to create a logical type. The lack of intrinsic complex types in C was overcome via a complex structure definition, and a set of complex arithmetic functions is detailed in App. C.

Britt Rorabaugh