CTP431: Fundamentals of Computer Music

Digital Filters



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Goals

- The fundamentals of digital filters
 - Linear time-invariant (LTI) system
 - FIR / IIR Filters
 - Convolution
 - Impulse response
 - Frequency response

Digital Filters

- Take the input signal *x*(*n*) as a sequence of numbers and returns the output signal *y*(*n*) as another sequence of numbers
- Perform a combination of three mathematic operations upon the input or the output
 - **Multiplication**: $y(n) = b \cdot x(n)$
 - **Delay**: y(n) = x(n M)
 - **Summation**: $y(n) = x(n) + a \cdot y(n M)$



Commonly Used Digital Filters in Computer Music

• Bi-quads filters

- lowpass, bandpass, highpass, equalizers
- Change timbre

• Comb filter (delayline)

- o delay/echo, chorus, flanger, reverb
- Change timbre or add spatial effect

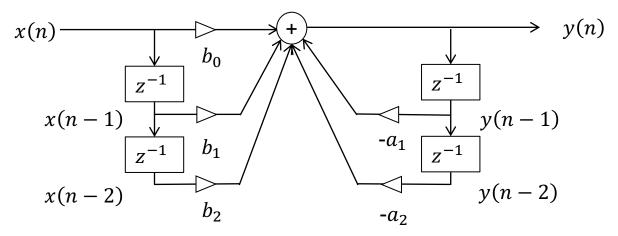
Convolution

- Reverberation (using room impulse responses), HRTF
- Add spatial effect

Bi-quad Filter

- Two delay elements for input or output
- The delayed output ("feedback") causes **resonance**
- Rooted from analog circuits (R-L-C)

$$y(n) = b_0 \cdot x(n) + b_1 \cdot x(n-1) + b_2 \cdot x(n-2) - a_1 \cdot y(n-1) - a_2 \cdot y(n-2)$$



- Use a delayline
- Feedforward is used for chorus/flanger and feedback is for echo/reverb
- Rooted from magnetic tape recording

Feedforward Comb Filter

Feedback Comb Filter

Convolution Filter

- Conduct the convolution operation with an **impulse response** of a system
- The impulse response is often measured from natural objects
 - HRTF: human ears
 - Reverberation: rooms

$$y(n) = b_0 \cdot x(n) + b_1 \cdot x(n-1) + b_2 \cdot x(n-2) + \dots + b_M \cdot x(n-M)$$

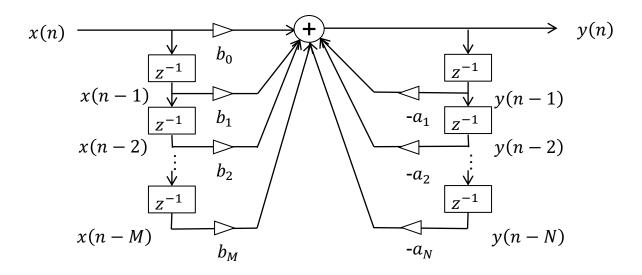
$$h(n) = [b_0, b_1, b_2, ..., b_M]$$

General Form of Digital Filters

• Difference equation

$$y(n) = b_0 \cdot x(n) + b_1 \cdot x(n-1) + b_2 \cdot x(n-2) + \dots + b_M \cdot x(n-M) - a_1 \cdot y(n-1) - a_2 \cdot y(n-2) - \dots - a_N \cdot y(n-N)$$

• Signal flow graph

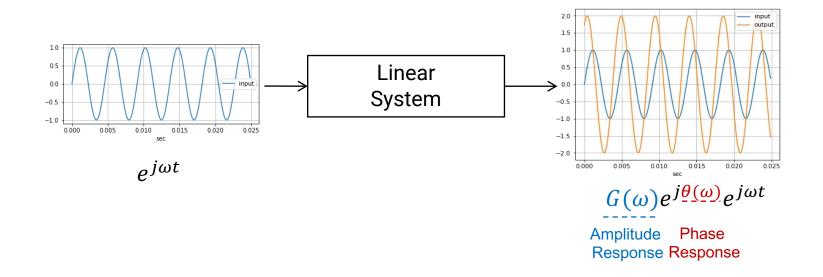


Linear Time-Invariant Filters

- They are called Linear Time-Invariant (LTI) filters in the context of digital signal processing
- Linearity
 - Scaling: if $x(n) \to y(n)$, then $a \cdot x(n) \to a \cdot y(n)$
 - Superposition: if $x_1(n) \rightarrow y_1(n)$ and $x_2(n) \rightarrow y_2(n)$, then $x_1(n) + x_2(n) \rightarrow y_1(n) + y_2(n)$
- Time-Invariance
 - If $x(n) \rightarrow y(n)$, then $x(n N) \rightarrow y(n N)$ for any N
 - This means that the system does not change its behavior over time

Linear Time-Invariant System

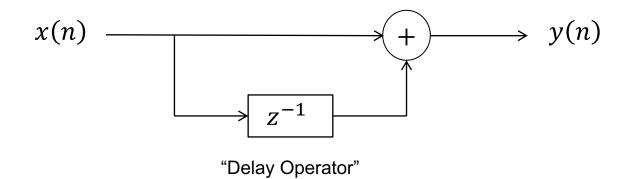
- Remember that sinusoids are eigenfunctions of linear system
 - The input sinusoids changes in amplitude and phase while preserving the same frequency
 - No new sinusoidal components are created



The Simplest Lowpass Filter

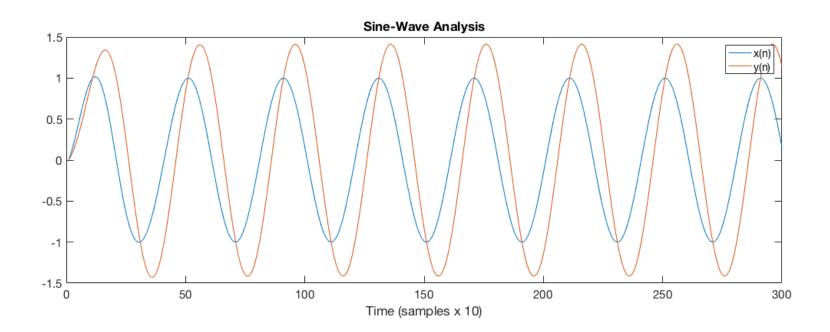
• Difference equation: y(n) = x(n) + x(n-1)

• Signal flow graph



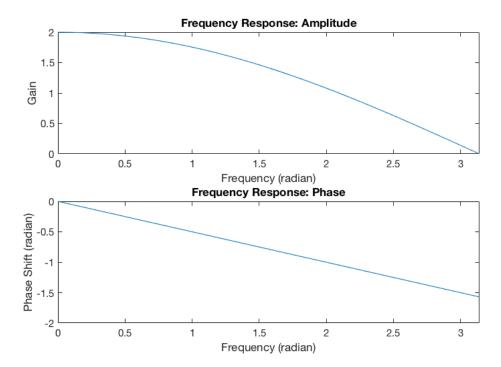
The Simplest Lowpass Filter: Sine-Wave Analysis

• Measure the amplitude and phase changes given a sinusoidal signal input



The Simplest Lowpass Filter: Frequency Response

- Plot the amplitude and phase change over different frequency
 - The frequency sweeps from 0 to the Nyquist rate



The Simplest Lowpass Filter: Frequency Response

- Mathematical approach
 - Use complex sinusoid as input: $x(n) = e^{j\omega n}$
 - Then, the output is:

$$\begin{split} y(n) &= x(n) + x(n-1) = e^{j\omega n} + e^{j\omega(n-1)} = \left(1 + e^{-j\omega}\right) \cdot e^{j\omega n} \\ &= \left(1 + e^{-j\omega}\right) \cdot x(n) \end{split}$$

- Frequency response: $H(\omega) = (1 + e^{-j\omega}) = (e^{j\frac{\omega}{2}} + e^{-j\frac{\omega}{2}})e^{-j\frac{\omega}{2}} = 2\cos(\frac{\omega}{2})e^{-j\frac{\omega}{2}}$
- Amplitude response: $|H(\omega)| = 2 \cos\left(\frac{\omega}{2}\right)$
- Phase response: $\angle H(\omega) = -\frac{\omega}{2}$

Finite Impulse Response (FIR) System

• Difference equation

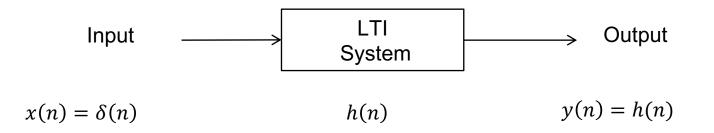
$$y(n) = b_0 \cdot x(n) + b_1 \cdot x(n-1) + b_2 \cdot x(n-2) + \dots + b_M \cdot x(n-M)$$

 b_M

• Signal flow graph $x(n) \xrightarrow{x(n-1)} b_0 \xrightarrow{(x(n-1))} b_1 \xrightarrow{(x(n-2))} b_1 \xrightarrow{(x(n-2))} b_2 \xrightarrow{(x(n-M))} b_2$

Impulse Response

- The system output when the input is a unit impulse
 x(n) = δ(n) = [1, 0, 0, 0, ...] → y(n) = h(n)= [b₀, b₁, b₂ ..., b_M] (for FIR system)
- Characterizes the digital system **as a sequence of numbers**
 - A system is represented just like audio samples!



Examples: Simplest FIR filters and Moving-Average Filters

- The simplest lowpass filter
 h(n) = [1, 1]
- The simplest highpass filter
 o h(n) = [1, −1]
- Moving-average filter (order=5)

•
$$h(n) = \left[\frac{1}{5}, \frac{1}{5}, \frac{1}{5}, \frac{1}{5}, \frac{1}{5}, \frac{1}{5}\right]$$

Convolution

• The output of LTI digital filters is represented by the convolution operation between *x*(*n*) and *h*(*n*)

$$y(n) = x(n) * h(n) = \sum_{i=-\infty}^{\infty} x(i) \cdot h(n-i) = \left| \sum_{i=-\infty}^{\infty} h(i) \cdot x(n-i) \right|$$

This is more practical expression when the input is an audio streaming

- Examples
 - The simplest lowpass filter
 - $y(n) = [1, 1] * x(n) = 1 \cdot x(n) + 1 \cdot x(n-1) = x(n) + x(n-1)$

Proof: Convolution

- Method 1
 - The input is represented as the sum of weighted and delayed impulses units
 - $x(n) = [x_0, x_1, x_2 \dots, x_M] = x_0 \cdot \delta(n) + x_1 \cdot \delta(n-1) + x_2 \cdot \delta(n-2) + \dots + x_M \cdot \delta(n-M)$
 - By the linearity and time-invariance
 - $y(n) = x_0 \cdot h(n) + x_1 \cdot h(n-1) + x_2 \cdot h(n-2) + \dots + x_M \cdot h(n-M) = \sum_{i=0}^{M} x(i) \cdot h(n-i)$

Proof: Convolution

- Method 2
 - The impulse response can be represented as a set of weighted impulses
 - $h(n) = [b_0, b_1, b_2, ..., b_M] = b_0 \cdot \delta(n) + b_1 \cdot \delta(n-1) + b_2 \cdot \delta(n-2) + \dots + b_M \cdot \delta(n-M)$
 - By the linearity, the distributive property and $x(n) * \delta(n-k) = x(n-k)$
 - $y(n) = b_0 \cdot x(n) + b_1 \cdot x(n-1) + b_2 \cdot x(n-2) + \dots + b_M \cdot x(n-M) = \sum_{i=0}^{M} h(i) \cdot x(n-i)$

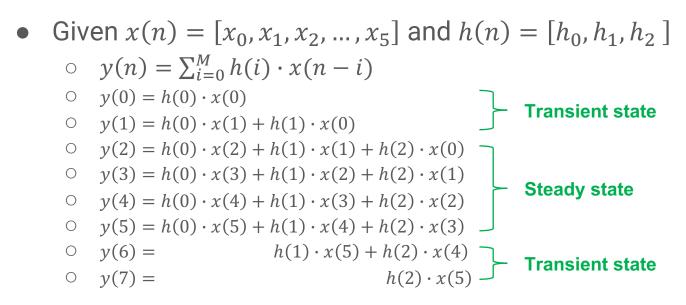
Properties of Convolution

• Commutative: $x(n) * h_1(n) * h_2(n) = x(n) * h_2(n) * h_1(n)$

• Associative: $(x(n) * h_1(n)) * h_2(n) = x(n) * (h_1(n) * h_2(n))$

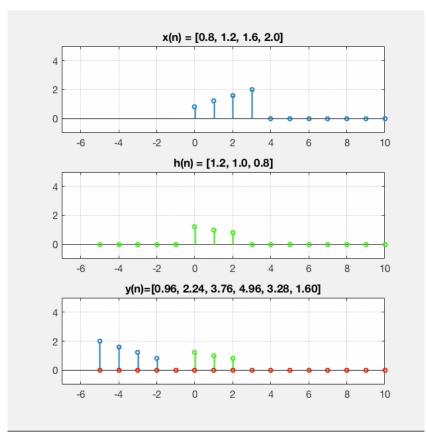
• Distributive: $x(n) * (h_1(n) + h_2(n)) = x(n) * h_1(n) + x(n) * h_2(n)$

Example: Convolution



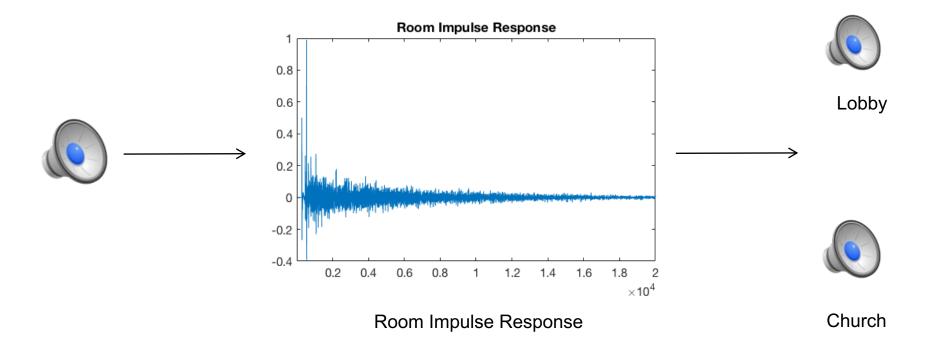
- The size of transient region is equal to the number of delay operators
- If the length of x(n) is M and the length of h(n) is N, then the length of y(n) is M + N 1.

Demo: Convolution



Example: Convolution Reverb

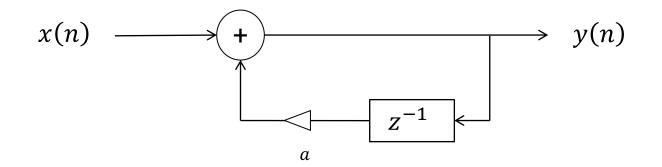
• Convolution Reverb



A Simple Feedback Lowpass Filter

• Difference equation: $y(n) = x(n) + a \cdot y(n-1)$

- Signal flow graph
 - When *a* is slightly less than 1, it is called "Leaky Integrator"



A Simple Feedback Lowpass Filter: Impulse Response

Impulse response: exponential decays

$$\circ \quad y(0) = x(0) = 1$$

$$\circ \quad y(1) = x(1) + a \cdot y(0) = a$$

$$\circ \quad y(2) = x(2) + a \cdot y(1) = a^2 \qquad \longrightarrow \qquad h(n) = [1, a, a]$$

•
$$y(3) = x(3) + a \cdot y(2) = a^2$$

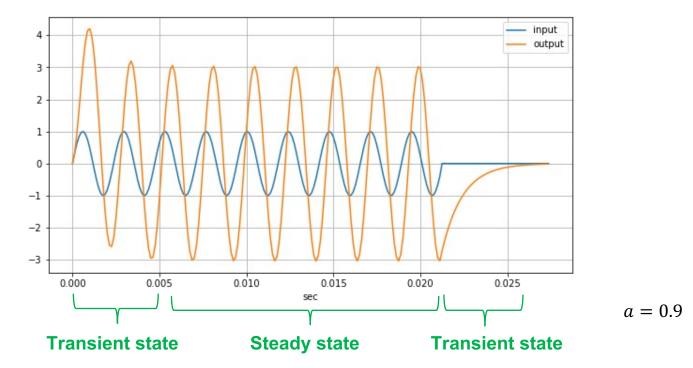
$$\longrightarrow h(n)=[1, a, a^2, a^3, \dots$$

Stability Issue!

- If a < 1, the filter output converges (stable) Ο
- If a = 1, the filter output oscillates (critical) Ο
- If a > 1, the filter output diverges (unstable) Ο

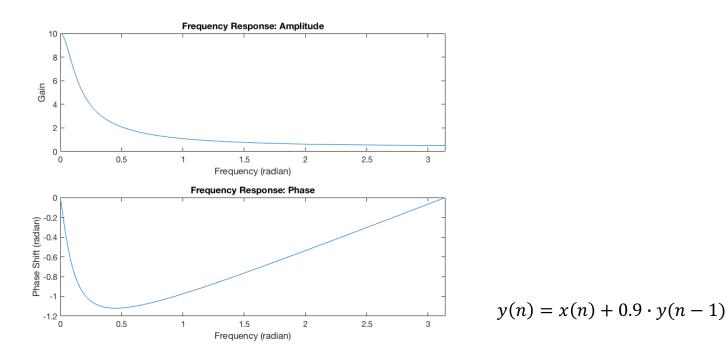
A Simple Feedback Lowpass Filter: Sine-Wave Analysis

• Measure the amplitude and phase changes given a sinusoidal signal input



A Simple Feedback Lowpass Filter: Frequency Response

- More dramatic change than the simplest lowpass filter (FIR)
 - Phase response is not linear



A Simple Feedback Lowpass Filter: Frequency Response

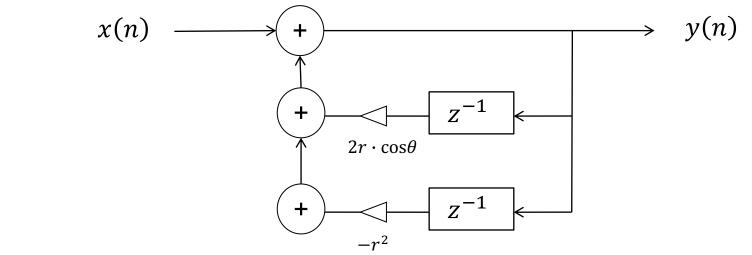
- Mathematical approach
 - Use complex sinusoid as input: $x(n) = e^{j\omega n}$
 - $y(n) = G(\omega)e^{j(\omega n + \theta(\omega))} \rightarrow y(n m) = e^{-j\omega m}y(n)$ for any m
 - The output is: $y(n) = x(n) + a \cdot y(n-1)$ $y(n) = x(n) + a \cdot e^{j\omega}y(n)$
 - Frequency response: $H(\omega) = \frac{1}{(1-a \cdot e^{-j\omega})} = \frac{1}{(1-a \cdot \cos(\omega) + a \cdot j \cdot \sin(\omega))}$
 - Amplitude response: $|H(\omega)| = \frac{1}{(1 a \cdot \cos(\omega))^2 + (a \cdot \sin(\omega))^2}$ • Phase response: $\angle H(\omega) = -\operatorname{atan}(\frac{a \cdot \sin(\omega)}{1 - a \cdot \cos(\omega)})$
- Note that the this approach is getting complicated

Reson Filter

• Difference equation

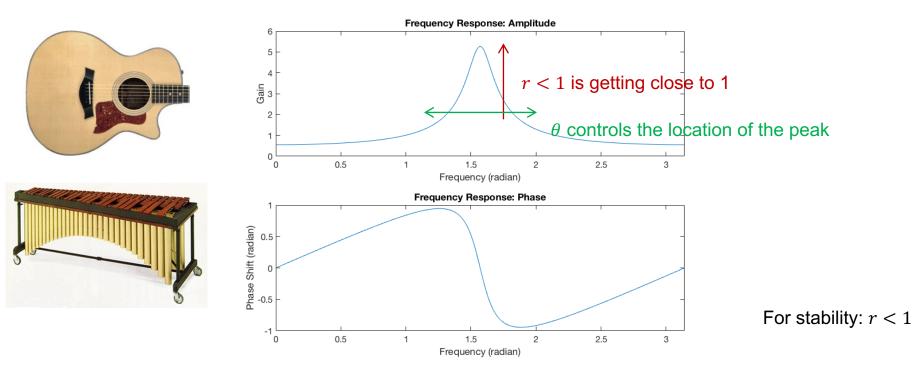
$$y(n) = x(n) + 2r \cdot \cos(\theta) \cdot y(n-1) - r^2 \cdot y(n-2)$$

• Signal flow graph



Reson Filter: Frequency Response

- Generate resonance at a particular frequency
 - \circ Control the peak height by r and the peak frequency by θ



Reson Filter

- Mathematical approach
 - Use complex sinusoid as input: $x(n) = e^{j\omega n}$
 - $y(n) = G(\omega)e^{j(\omega n + \theta(\omega))} \rightarrow y(n m) = e^{-jm\omega}y(n)$ for any m
 - The output is: $y(n) = x(n) + 2r \cdot \cos(\theta) \cdot y(n-1) r^2 \cdot y(n-2)$ $y(n) = x(n) + 2r \cdot \cos(\theta) \cdot e^{j\omega}y(n) - r^2 \cdot e^{j2\omega}y(n-2)$
 - Frequency response

$$H(\omega) = \frac{1}{(1 - 2r \cdot \cos(\theta) \cdot e^{j\omega} + r^2 \cdot e^{j2\omega})}$$

=
$$\frac{1}{(1 - r(\cos(\theta) + j \cdot \sin(\theta))e^{j\omega})(1 - r(\cos(\theta) - j \cdot \sin(\theta))e^{j\omega})}$$
 Amplitude response: $|H(\omega)|$?
Phase response: $\angle H(\omega)$?

Now you see that the this approach is getting even more complicated
 We will introduce more intuitive method to obtain the frequency response

Infinite Impulse Response (IIR) Filters

• Difference equation

•
$$y(n) = b_0 \cdot x(n) - a_1 \cdot y(n-1) - a_2 \cdot y(n-2) - \dots - a_N \cdot y(n-N)$$

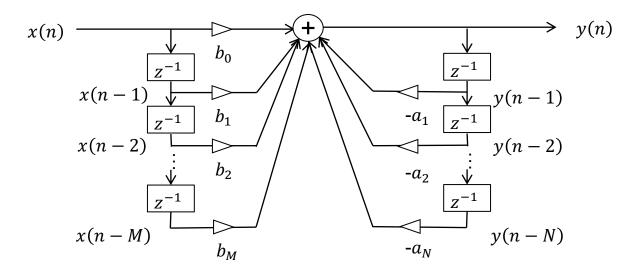
Signal flow graph y(n) \rightarrow x(n)╈ b_0 $|z^{-1}|$ y(n-1)-a₁ z^{-1} y(n-2)*-a*₂ z^{-1} y(n-N) $-a_N$

General Form of LTI Filters

• Difference equation

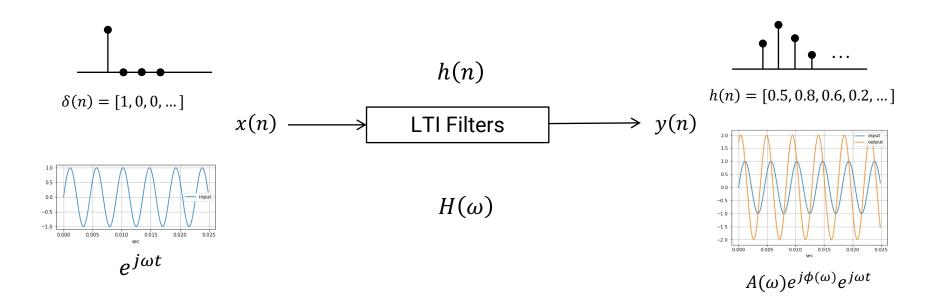
$$y(n) = b_0 \cdot x(n) + b_1 \cdot x(n-1) + b_2 \cdot x(n-2) + \dots + b_M \cdot x(n-M) -a_1 \cdot y(n-1) - a_2 \cdot y(n-2) - \dots - a_N \cdot y(n-N)$$

• Signal flow graph



LTI filters

- Characterized by
 - Impulse response (time-domain): h(n)
 - Frequency response (frequency-domain): $H(\omega)$



• How can we easily derive the frequency response?

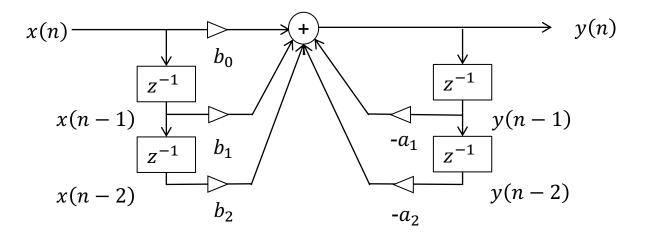
• What is the relation between the impulse response and the frequency response?

Bi-quad filter

• Difference equation

$$y(n) = b_0 \cdot x(n) + b_1 \cdot x(n-1) + b_2 \cdot x(n-2) - a_1 \cdot y(n-1) - a_2 \cdot y(n-2)$$

• Signal flow graph



Bi-quad filter: Frequency Response

• Sine-wave analysis

• Putting this into the different equation

$$y(n) = b_0 \cdot x(n) + b_1 \cdot e^{-j\omega} \cdot x(n) + b_2 \cdot e^{-j2\omega} \cdot x(n) - a_1 \cdot e^{-j\omega} \cdot y(n) - a_2 \cdot e^{-j2\omega} \cdot y(n)$$

$$y(n) = \frac{b_0 + b_1 \cdot e^{-j\omega} + b_2 \cdot e^{-j2\omega}}{1 + a_1 \cdot e^{-j\omega} + a_2 \cdot e^{-j2\omega}} x(n)$$

$$H(\omega) = \frac{b_0 + b_1 \cdot e^{-j\omega} + b_2 \cdot e^{-j2\omega}}{1 + a_1 \cdot e^{-j\omega} + a_2 \cdot e^{-j2\omega}}$$

Bi-quad filter: Amplitude and Phase Response

• Amplitude Response: $G(\omega) = |H(\omega)|$

$$\begin{aligned} G(\omega) &= |H(\omega)| = \left| \frac{b_0 + b_1 \cdot e^{-j\omega} + b_2 \cdot e^{-j2\omega}}{1 + a_1 \cdot e^{-j\omega} + a_2 \cdot e^{-j2\omega}} \right| \\ &= \left| \frac{b_0 + b_1 \cdot (\cos(\omega) - j\sin(\omega)) + b_2 \cdot (\cos(2\omega) - j\sin(2\omega))}{1 + a_1 \cdot (\cos(\omega) - j\sin(\omega)) + a_2 \cdot (\cos(2\omega) - j\sin(2\omega))} \right| \\ &= \left| \frac{b_0 + b_1 \cdot \cos(\omega) + b_2 \cdot \cos(2\omega) - j(b_1 \cdot \sin(\omega) + b_2 \cdot \sin(2\omega))}{1 + a_1 \cdot \cos(\omega) + a_2 \cdot \cos(2\omega) - j(a_1 \cdot \sin(\omega) + a_2 \cdot j\sin(2\omega))} \right| = \dots \end{aligned}$$

- Phase response: $\theta(\omega) = \angle H(\omega)$
- The analytic expression of frequency response is complicated!

- *Z*-transform
 - Define *z* as a variable in the complex plane: we call it *z*-plane
 - When replacing $z = e^{j\omega} = \cos(\omega) + j\sin(\omega)$ (on unit circle), the frequency response changes to the following form

$$H(\omega) = \frac{b_0 + b_1 \cdot e^{-j\omega} + b_2 \cdot e^{-j2\omega}}{1 + a_1 \cdot e^{-j\omega} + a_2 \cdot e^{-j2\omega}} \longrightarrow H(z) = \frac{b_0 + b_1 \cdot z^{-1} + b_2 \cdot z^{-2}}{1 + a_1 \cdot z^{-1} + a_2 \cdot z^{-2}}$$

- We call this *z*-transform or transfer function of the filter
- " z^{-1} " corresponds to one sample delay: delay operator or delay element

Bi-quad filter: Poles and Zeros in Z-Transform

- The polynomial of z^{-1} in H(z) can be factorized
 - We can find roots for both numerator and denominator
 - Zeros: roots of numerator
 - Poles: roots of denominator

$$H(z) = \frac{(1 - q_1 z^{-1})(1 - q_2 z^{-1})}{(1 - p_1 z^{-1})(1 - p_2 z^{-1})}$$

- Zeros and poles can be complex numbers (as a complex conjugate)
- We can analyze frequency response more easily using poles and zeros than numerator or denominator coefficient

Bi-quad filter: Pole-Zero Analysis: Amplitude Response

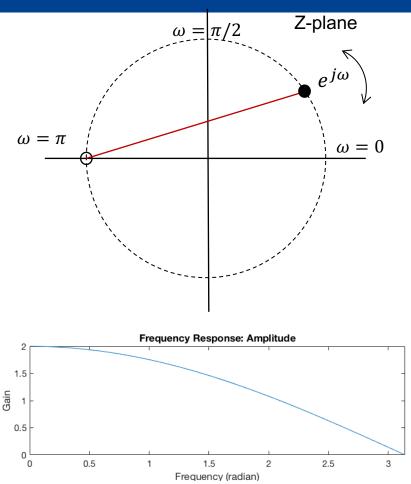
- Amplitude Response
 - Computed using distances between poles and unit circles and distances between zeros and units circles on Z-plane

$$\begin{aligned} G(\omega) &= |H(\omega)| = \left| \frac{\left(1 - q_1 e^{-j\omega}\right) \left(1 - q_2 e^{-j\omega}\right)}{(1 - p_1 e^{-j\omega}) (1 - p_2 e^{-j\omega})} \right| \\ &= \left| \frac{\left(e^{j\omega} - q_1\right) \left(e^{j\omega} - q_2\right)}{(e^{j\omega} - p_1) (e^{j\omega} - p_2)} \right| \\ &= \frac{|e^{j\omega} - q_1| |e^{j\omega} - q_2|}{|e^{j\omega} - p_1| |e^{j\omega} - p_2|} \end{aligned}$$

Example: Simplest lowpass filter

- Transfer function
 - $H(z) = 1 + z^{-1}$
 - Zeros: $q_1 = -1$ (no pole)
- Amplitude Response

$$\circ \quad G(\omega) = |H(\omega)| = \left| e^{j\omega} + 1 \right|$$



Example: Simple feedback lowpass filter

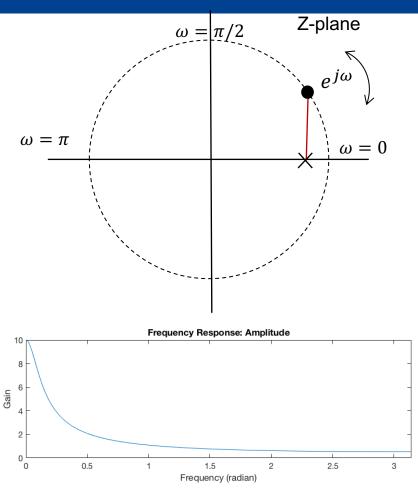
• Transfer function

•
$$H(z) = H(z) = \frac{1}{1 - 0.9 \cdot z^{-1}}$$

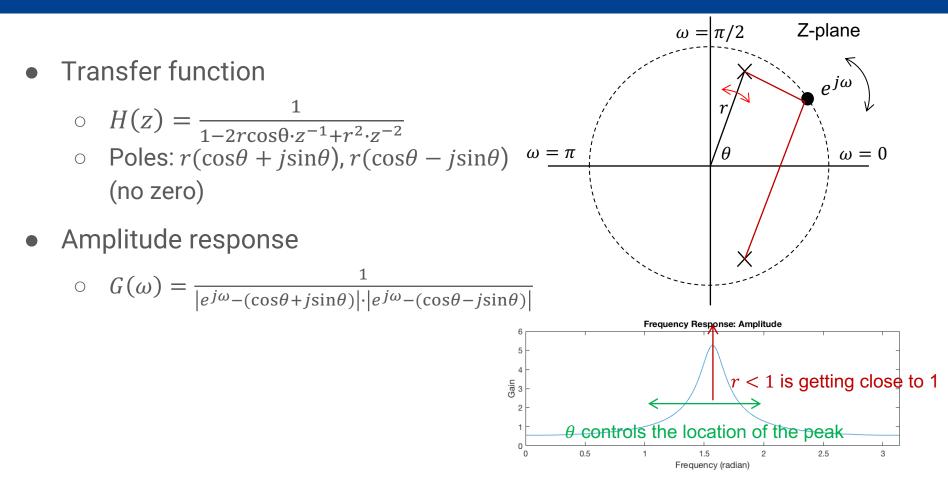
• Poles: $p_1 = 0.9$ (no zero)

• Amplitude Response

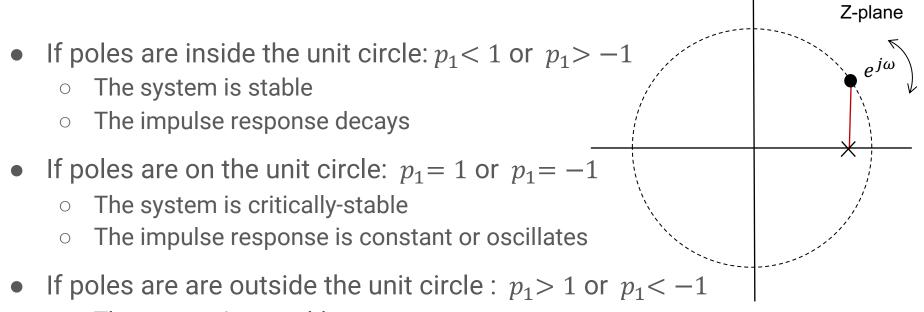
$$\circ \quad G(\omega) = |H(\omega)| = \frac{1}{|e^{j\omega} - 0.9|}$$



Example: Reson Filter



Poles and Stability: one-pole filter



- The system is unstable
- The impulse response diverges

Poles and Stability: Reson filter

- If poles are inside the unit circle: r < 1
 - The system is stable
 - The impulse response decays with oscillation
- If poles are on the unit circle: r = 1
 - The system is critically-stable
 - The impulse response oscillates with constant amplitude (sine generation)

Z-plane

- If poles are outside the unit circle: r > 1
 - The system is unstable
 - The impulse response diverges

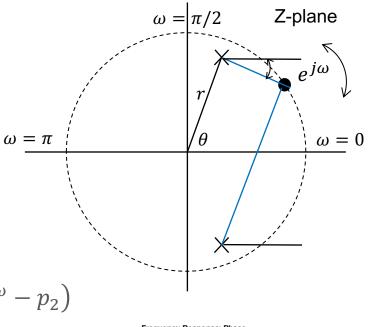
Bi-quad filter: Pole-Zero Analysis: Phase Response

- Phase Response
 - Computed using angles between poles and unit circles and angles between zeros and units circles on Z-plane

$$\begin{aligned} \theta(\omega) &= \angle H(\omega) = \frac{\angle (1 - q_1 e^{-j\omega})(1 - q_2 e^{-j\omega})}{\angle (1 - p_1 e^{-j\omega})(1 - p_2 e^{-j\omega})} \\ &= \angle (1 - q_1 e^{-j\omega}) + \angle (1 - q_2 e^{-j\omega}) - \angle (1 - p_1 e^{-j\omega}) - \angle (1 - p_2 e^{-j\omega}) \\ &= \angle (e^{j\omega} - q_1) + \angle (e^{j\omega} - q_2) - \angle (e^{j\omega} - p_1) - \angle (e^{j\omega} - p_2) \end{aligned}$$

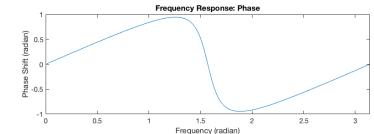
Example: Reson Filter

$$\begin{array}{l} \circ \quad H(z) = \frac{1}{1 - 2r\cos\theta \cdot z^{-1} + r^2 \cdot z^{-2}} \\ \circ \quad \text{Poles: } p_1 = r(\cos\theta + j\sin\theta) \\ p_2 = r(\cos\theta - j\sin\theta) \end{array}$$



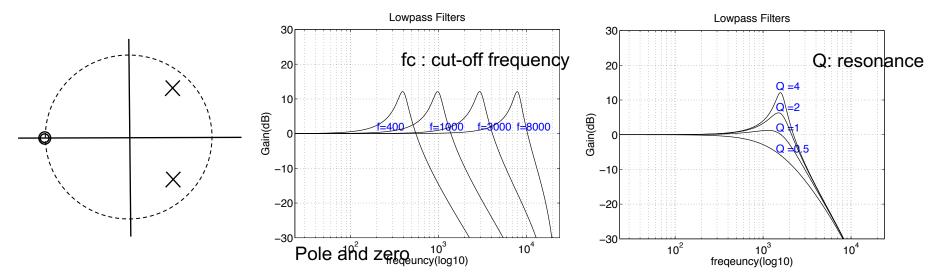


$$\circ \quad \theta(\omega) = \angle H(\omega) = -\angle (e^{j\omega} - p_1) - \angle (e^{j\omega} - p_2)$$



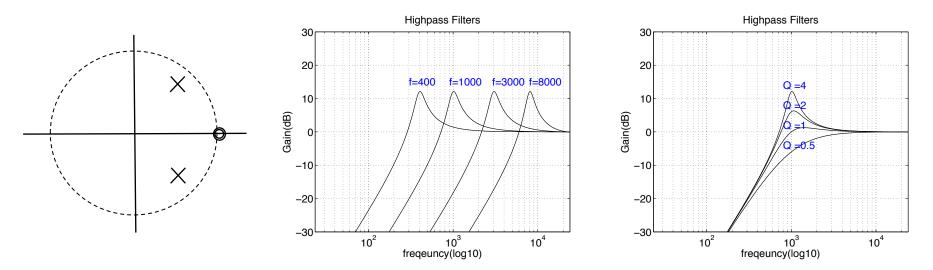
Digitized Resonant Low-pass Filter

$$H(z) = \left(\frac{1 - \cos\theta}{2}\right) \frac{1 + 2z^{-1} + z^{-2}}{(1 + \alpha) - 2\cos\theta z^{-1} + (1 - \alpha)z^{-2}} \qquad \alpha = \frac{\sin\theta}{2Q} \qquad \theta = 2\pi \frac{f_c}{f_s}$$



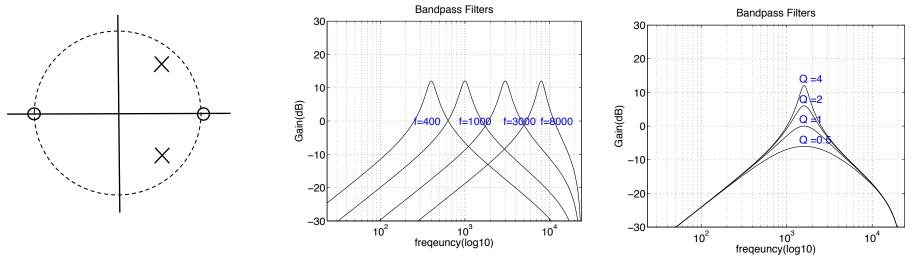
Digitized Resonant High-pass Filter

$$H(z) = (\frac{1+\cos\theta}{2})\frac{1-2z^{-1}+z^{-2}}{(1+\alpha)-2\cos\theta z^{-1}+(1-\alpha)z^{-2}} \qquad \alpha = \frac{\sin\theta}{2Q} \qquad \theta = 2\pi \frac{f_c}{f_s}$$



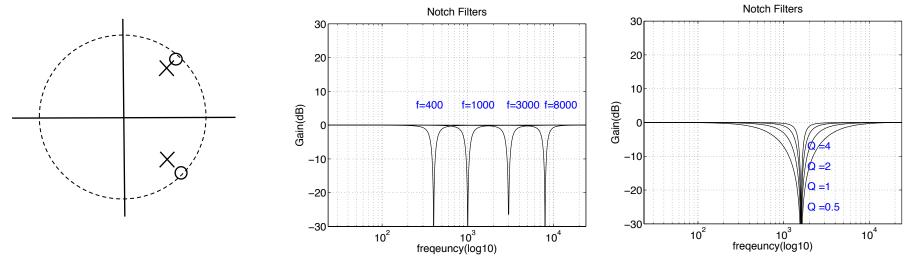
Digitized Band-pass filter

$$H(z) = \left(\frac{\sin\theta}{2Q}\right) \frac{1 - z^{-2}}{(1 + \alpha) - 2\cos\theta z^{-1} + (1 - \alpha)z^{-2}} \qquad \alpha = \frac{\sin\theta}{2Q} \qquad \theta = 2\pi \frac{f_c}{f_s}$$



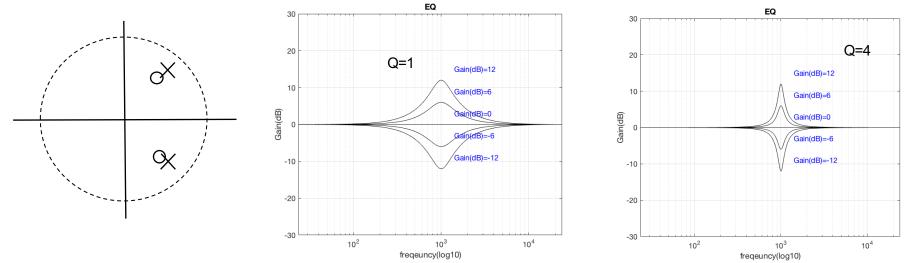
Digitized Notch filter

$$H(z) = \frac{1 - 2\cos\theta z^{-1} + z^{-2}}{(1 + \alpha) - 2\cos\theta z^{-1} + (1 - \alpha)z^{-2}} \qquad \alpha = \frac{\sin\theta}{2Q} \qquad \theta = 2\pi \frac{f_c}{f_s}$$



Digitized Equalizer

$$H(z) = \frac{(1 + \alpha \cdot A) - 2\cos\theta z^{-1} + (1 - \alpha \cdot A)z^{-2}}{(1 + \alpha/A) - 2\cos\theta z^{-1} + (1 - \alpha/A)z^{-2}} \qquad \alpha = \frac{\sin\theta}{2Q} \qquad \theta = 2\pi \frac{f_c}{f_s} \qquad A = 10^{(\frac{\text{Gain}(\text{dB})}{40})}$$



Demo: Pole-Zero Analysis

• <u>https://www.earlevel.com/main/2013/10/28/pole-zero-placement-v2/</u>