

Signal Processing Techniques and its Applications
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Lecture - 44
Analogue filter to digital filter transformation

Ok. So, now, what we have done? We have designed that analogue filter $H(s)$ using the transfer function of $H(s)$ using Butterworth or Chebyshev, whatever you want. So, you create that filter transfer function $H(s)$. Then, what is required? I have to convert $H(s)$ to $H(z)$. So, how do I do that? Two methods, either bilinear transformation or impulse⁻¹ methods.

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IIR Filter Design by impulse invariance

Objective: Design an IIR filter having a unit sample response $h[n]$ that is the sampled version of the impulse response of the analog filter ($h_a(t)$)

$h[n] = h_a[nT]$

$H_a(s) = \sum_{k=1}^N \frac{c_k}{s - p_k}$

$c_k = H_a(s)(s - p_k) \Big|_{s=p_k}$

The impulse response of the analogue filter

$h_a(t) = \mathcal{L}^{-1} \left[\sum_{k=1}^N \frac{c_k}{s - p_k} \right] = \sum_{k=1}^N c_k e^{p_k t}$

$h[n] = h_a(nT) = \sum_{k=1}^N c_k e^{p_k nT}$

$H(s) \rightarrow h(t)$
 $H(s) \rightarrow H(z)$
 $h(nT) \rightarrow h[n]$
 $H(z) \rightarrow h[n]$

$f = nT$

So, now, let us discuss about impulse inversion in the impulse⁻¹ method. So, what is objective? Design an IIR filter with a unit response; let us say if the $H(s)$ is my Laplace transform, then if the $h(t)$ is my time domain transfer function of the filter.

Now, if $h(t)$ is the time domain transfer function, if I want to convert the same digital filter, then my transfer of the impulse response is $h[n]$. So, my objective is to design an IR filter with an impulse response $h[n]$, which is the sampled version of the impulse response of the analogue filter. Is it clear?

So, I am designing the analogue filter, so I know the analogue filter equation $h_a(t)$, and then what $h[n]$ is nothing but a sample version that is the impulse response of the digital filter. So, $H(z)$ is nothing but converting that analogue domain to the z domain, which defines my $h[n]$.

So, my objective is not only to get $H(z)$, so I $H(z)$ is not there is a method, but my objective is that if I know $h(t)$, I can get $h[n]$ by nothing but a sampling. If I have a signal $S(t)$, then I get $S(nT)$, which is nothing, but the digital signal is nothing but a sampling. So, time is sampled and discretized. So, I can say this is nothing but a discrete time response of the filter ok.

So, let us say the analogue filter is $H_a(s)$ is equal to c_k by s minus p_k where k varies from 1 to N . So, that means I am saying that I am to design an N th-order analogue filter, which

is H and s . Now, what is my objective? I have to find out what $H(z)$ will be. So, c_k is the coefficient. What is the c_k ?

So, I can find out the c_k value by an algebraic partial algebra, which is nothing but this one, ok? So, now, if this is my $H_a(s)$, then what is the impulse response of the analogue filter? So, $h_a(t)$ so, $h_a(t)$ is nothing but an $^{-1}$ Laplace transform of $H_a(s)$. So, I can say $h_a(t)$ is nothing but a Laplace $^{-1}$ transform of $H(s)$.

So, I take the $^{-1}$ Laplace transform of $H(s)$, which gives me k equal to 1 to N $c_k e^{p_k T}$, p_k is the position of the pole. So, p_k is the pole position s minus p_k , so k is equal to 0 s minus p_0 into s minus p_1 into s minus summation, so c_k is equal to 0; what is this? This is nothing but a c_0 by s minus p_0 into plus c_1 by s minus p_1 plus c_2 by s minus p_2 like that, so that is my $H(s)$. So, if the k varies from 1 to N , then the order of the filter is N ok.

So, now, my responsibility is to find out $h[n]$. So, I know $h(t)$ is nothing but the $^{-1}$ Laplace transform of $H(s)$. So, $H(s)$, I take the $^{-1}$ Laplace transform, and I get this one. Then, what is $h[n]$? $h[n]$ is nothing but a sampled version of $h(t)$. So, $h[n]$ is equal to h of a sampled version, continuous time is sampled means n into T , T is called the 1 by sampling frequency or sample interval.

So, T is, there is a continuous time I sampled it at every T interval. So, that is why, T this continuous time T is replaced by n into capital T ok, so, which is equal to this one ok.

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Handwritten derivations on a slide:

$$H(z) = Z[h[n]] = \sum_{n=0}^{\infty} h[n] z^{-n}$$

$$= \sum_{n=0}^{\infty} \sum_{k=1}^N c_k e^{p_k n T} z^{-n}$$

$$= \sum_{k=1}^N c_k \sum_{n=0}^{\infty} (e^{p_k T} z^{-1})^n = \sum_{k=1}^N c_k \sum_{n=0}^{\infty} (e^{p_k T} z^{-1})^n$$

$$H(z) = \sum_{k=1}^N c_k \frac{1}{1 - e^{p_k T} z^{-1}}$$

Digital filter has poles at $z_k = e^{p_k T}$ for $k=1, 2, \dots, N$

Handwritten notes:

- $h[n] = \sum_{k=1}^N c_k e^{p_k n T}$
- $F_s = 8KHz$, $T = 1/F_s$
- $\sum_{n=0}^{\infty} a^n = \frac{1}{1-a}$
- $\sum_{n=0}^{\infty} (e^{p_k T} z^{-1})^n = \frac{1}{1 - e^{p_k T} z^{-1}}$
- $\frac{1}{1 - e^{p_k T} z^{-1}} = \frac{z}{z - e^{p_k T}}$

Now, what is $H(z)$? So, suppose $h[n]$ is my impulse response, then $H(z)$ is equal to the Z transform of $h[n]$. What is the Z transform? $H(z) = \mathcal{Z}\{h[n]\} = \sum_{n=0}^{\infty} h[n]z^{-n}$. Now, I know $h[n]$ is this one because this is the continuous impulse response, the continuous time I sampled the T into n into T, so this is my $h[n]$, so I put this $h[n]$ value in here ok.

Once I put the $h[n]$ value, I get two summations. So, if you see c_k are related to the k, I can say this k summation take out, and here all are related to the n, so I can say

$$H(z) = \sum_{k=1}^N c_k \sum_{n=0}^{\infty} (e^{p_k T} z^{-1})^n$$

Now, this is my $H(z)$. So, $H(z)$, if you see I have a this is my $H(z)$, which is nothing but a

$$H(z) = \sum_{k=1}^N c_k \cdot \frac{1}{1 - e^{p_k T} z^{-1}}$$

which is nothing but the c_1 by $1 - e^{p_1 T}$ let us say $p_1 T$ plus c_2 divided by $1 - e^{p_2 T}$ like that dot dot dot dot ok. So, I can say z^{-1} .

So, I can say this $e^{p_k T}$ is nothing but a value of z^{-1} because it is nothing but a z^{-1} minus this one, z^{-1} upper side z , so the pole position, the pole digital filter pole, is nothing but an $e^{p_k T}$. What is p_k ? p_k you have given $s - p_k$, the pole position in s plane. So, I know p_k , if I know sampling frequency, z^{-1} is nothing but a $e^{p_k T}$. So, suppose I have an F s is equal to 8 kilohertz, then I know T, T is equal to $1/F_s$, then I if I know the p_k value, I know the value of the z^{-1} .

So, this is my impulse invariance filter transfer function. So, I know $H(s)$. So, if my $H(s)$ is equal to this one, $H(s)$ is equal to $c_k / (s - p_k)$, then my $H(z)$ is equal to c_k divided by $e^{p_k T} z^{-1}$. So, I converted the s domain to the z domain.


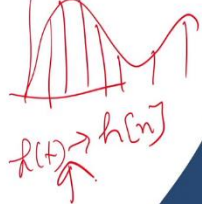
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Aliasing Effect:

When a continuous time signal with spectrum $h_a(t)$ is sampled with sampling frequency $\Omega_s = 2\pi F_s$, the spectrum of the sampled signal is

$$H(j\Omega) = FT[h_A(nT)] = FT[h_A(n/F_s)]$$
$$H(j\Omega) = \frac{1}{T} \sum_{k=-\infty}^{\infty} H_A(j\Omega - jk\Omega_s)$$
$$H(f) = \frac{1}{T} \sum_{k=-\infty}^{\infty} H_A(f - kF_s) \quad \text{where } f = \Omega/2\pi$$

Aliasing occurs if the sampling frequency F_s is less than twice the highest frequency contained in $h_a(t)$



Then, what is the implication? What actually happens if I do that? Mathematically, I can do that very easily, but what is happening inside means there is an aliasing effect; why does this aliasing effect come? Because I have a signal and I have sampled it. So, if you see any signal sampling related to the aliasing, I have to avoid aliasing, which is why I required an anti-aliasing filter.

So, I also only have $h(t)$, and I converted to $h[n]$, but what is the anti-aliasing filter? What is that aliasing effect? Any analog-to-digital conversion requires an anti-aliasing filter; why does this aliasing effect come?

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Aliasing Effect:

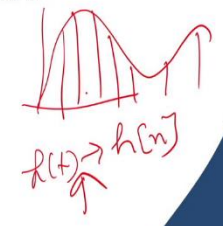

When a continuous time signal with spectrum $h_a(t)$ is sampled with sampling frequency $\Omega_s = 2\pi F_s$, the spectrum of the sampled signal is

$$H(j\Omega) = FT[h_a(nT)] = FT[h_a(n/F_s)]$$

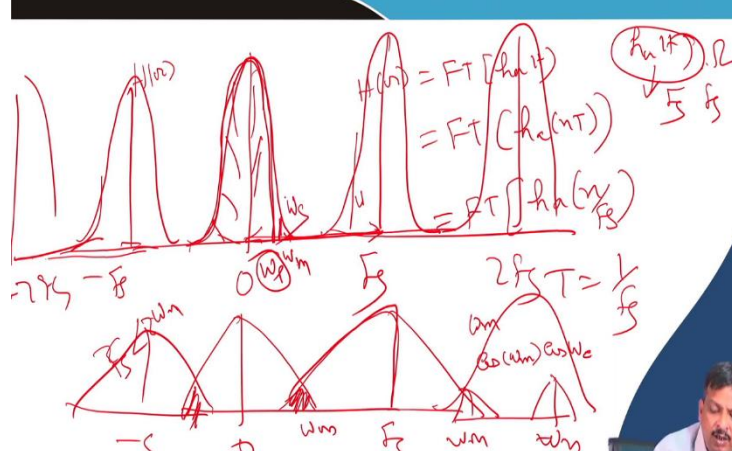

$$H(j\Omega) = \frac{1}{T} \sum_{k=-\infty}^{\infty} H_A(j\Omega - jk\Omega_s)$$

$$H(f) = \frac{1}{T} \sum_{k=-\infty}^{\infty} H_A(f - kF_s) \text{ where } f = \Omega/2\pi$$

Aliasing occurs if the sampling frequency F_s is less than twice the highest frequency contained in $h_a(t)$

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Now, let us say I drew it, and then it will be better than showing you the slide. Let us say I have a signal whose frequency response; I have a signal whose frequency response is less than I have a signal $h_a(t)$ whose frequency response $H(\omega)$ looks like this; let us say this one: this is my frequency response.

Now, when I make it sampled, if I sample this $h_a(t)$ by a sampling frequency F_s , then what is $H(\omega)$? $H(\omega)$ is nothing but a Fourier transform of $h_a(t)$. Now, $h_a(t)$ is periodic, and Fourier transform is periodic now; in the case of the digital domain, the period is s defined

by F_s 2π sampling frequency is 2π , F_s is equal to 2π . So, in mathematics, when I say this one, then what will happen? So, it is nothing but h_n by F_s .

So, the Fourier transform of $h_a(t)$ is nothing but a Fourier transform of h of an nT if T is replaced by sampling, then F of T is equal to h of a T , which means n by F_s , and T is equal to 1 by F_s . So, I am doing the Fourier transform of n by F_s . So, this is nothing but a 1 by T if this is the Fourier transform, which will come into $j\omega$ minus $j\omega_s$, k equal to minus infinity to infinity.

So, what is happening physically? So, once I say that, how do I do sampling? basically, I am passing this signal or multiplying this signal with an impulse whose frequency is F_s . Once I say I have sampled the signal, that means the signal is periodic after every F_s , so the highest frequency component is F_s , so if this is 0 and if this is F_s , then there will be another repetition of the same signal. If this is minus F_s , there will be another repetition of the same signal.

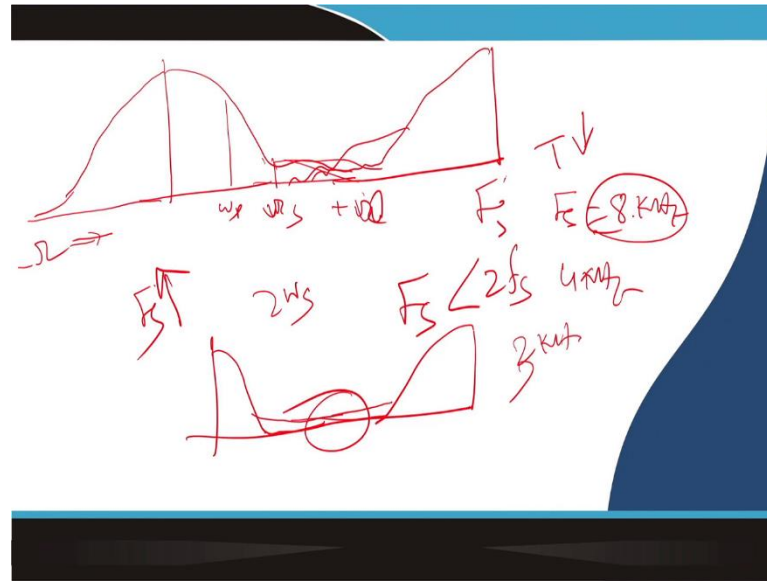
In communication, when you studied that let the ω_m is my signal frequency so, if I say $\cos \omega_m$ multiplied by carrier frequency $\cos \omega_c$, I get two components, ω_c plus ω_m ω_c minus ω_m so, at and all when I say ω_m has a two-frequency component in plus ω_m and minus ω_m .

So, in the case of a single frequency, I said ω_m , so this will look like this if the ω_0 to ω_m is my signal frequency. So, if this is my signal frequency response, then once I sample using sampling frequency F_s , I get this kind of series, there will be another again repeat at twice F_s , here also another repeat at minus twice f_s , so this will be infinite in both side because it is analogue infinite filter, IIR response.

Now, if you see if this length is 0 to F_s , this distance unless this is my ω_m so, if this ω_m is twice ω_{F_s} is less than twice ω_m , what will happen? This kind of thing we will get this is ω_m , this is F_s , this is 0 , so there will be an aliasing effect on both sides another, again will be this side and again will be this side minus F_s , so there will be the aliasing effect.

So, what is the requirement when I design an ω_p ? Let us say this is my ω_p ; if the ω_p and here also there will be a ω_p so, ω_p is my cut-off frequency. Let us say this is my passband edge frequency is ω_s .

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So, suppose I want to let us take another slide. Suppose I want to design this filter; let us say my filter frequency response looks like this. So, this is my ω_s , let us say this is my ω_p . Now if this is so, this side is also the same thing as the negative side: this is minus ω , this side is minus ω , this side is plus ω . Now, once I multiply with F_s once I sample it, then this ω becomes sampling small ω .

So, in that case, at F_s , the same thing will occur. So, there may be an aliasing. So, if twice ω_s is F_s is the F_s is so, F_s is less than; if F_s is less than twice the small cut-off pass band or stop band edge frequency, then I can say the both the filters stop band will be overlapped in nature so, there will be in overlapping. So, aliasing will happen. So, I cannot design a filter where there will be aliasing is there. So, to avoid aliasing, my F_s should be such that so high that stop band attenuation is almost 0.

So, I required a filter like this, and my F_s are like this. So, I can guarantee the stop band attenuation is close to 0, so there is no overlap.

So, what is the limitation? The F_s should be very high; that means T should be very low $1/F_s$ is equal to T . So, if I want to design a low pass filter, I have to think that what suppose I want to say that let us say I said F_s is equal to 8 kilohertz, then maximum allowable stop band frequency is equal to 4 kilohertz, but the problem is stop band attenuation is 40 dB so, if that attenuation is not 0, then also there will be a aliasing.

So, let us say if I want to allow it to sufficiently, I can only design up to 2-kilohertz loss of 2 to 3-kilohertz low pass filter if the sampling frequency is 8 kilohertz. So, for the impulse in variance methods, the main problem is designing a low pass filter, and I have to choose a sampling frequency well above or well high; that is the problem, okay? So, that is explained in mathematics like this.

So, aliasing occurs when the sampling frequency is less than twice the highest frequency component of $h_a(t)$. Is it clear? So, this will look like this: this is the picture. So, this is my $H(f)$. So, this is repeated at F_s , again repeated at twice F_s . So, if you see if this is my decaying like this and this is decaying like this, there is an aliasing portion there. I understand.


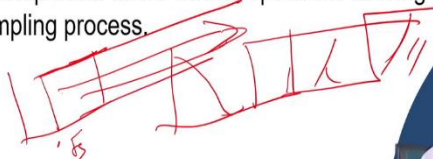
So, what is the mathematical representation? This is f , F_s is equal to 0, one is it is a plus F_s that means, f minus F_s and it is this is minus F_s so, it is a plus F_s , this side negative side and this side positive side ok. So, the impulse in variance methods I can easily design the Z transform, but this T , T determines the aliasing effect because T is equal to $1/F_s$.

So, if T is not sufficiently small, then aliasing can happen. To avoid aliasing, T should be sufficiently smaller, which means the sampling frequency should be sufficiently high ok.

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Aliasing effect impact:

- A.** The digital filter will possess (approximately) the frequency response characteristics of the corresponding analogue filter if the sampling interval T is selected sufficiently small to avoid completely or minimize the effects of aliasing.
- B.** The impulse invariance method is inappropriate for designing high-pass filters or stop-band filters due to spectrum aliasing that results from the sampling process.



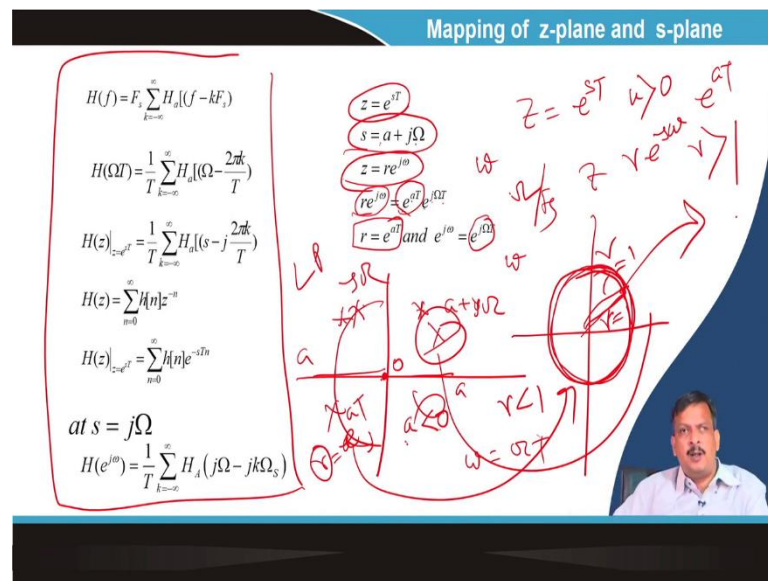
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So, that is written here, and the same thing. But I see that I have an aliasing effect in the case of a low pass filter. However, in the case of a high-pass filter, what is the high-pass

filter response? A high pass filter frequency response is this kind: This is your high pass filter. So, a high pass means all frequencies after a certain frequency.

Now, if I multiply by f_s , what will happen? I will get the same F_s at the high pass, so here I also get, here I get; it does not matter if aliasing happens. So, I can easily design high-pass filters using impulse invariance methods.

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Now, when mapping the z-plane to the s-plane, whether this means that the transform is stable or not, what is the mapping of the z-plane to the s-plane? I am not going into details on this side, but I have already explained. Is that okay? So, what is z ? z is equal to e in the power sT . If you see that z is equal to e^{pkT} , the position of the pole so, s is the pole position ok.

So, if now my s is equal to so , let us see this is my s plane, this is my s plane, so this is a real axis, and this is the $j\omega$ axis, and this is my z plane. So, the z plane is defined by r so, unit circle; unit circle means r equal to 1, so what are the stability criteria? All my poles must be inside the unit circle, ok?

So, the radius is r equal to 1. All poles must be inside the unit circle. How do I define a pole as nothing but $re^{j\omega}$ that is digit discrete, normalized discrete frequency, and when I define a pole in here so, this is nothing but a less, this is my pole. So, this is nothing but a plus $j\omega$ x, y coordinate.

So, s is equal to $a + j\omega$, and z is equal to $re^{j\omega}$. So, I can say since z is equal to e^{sT} so, $r e^{j\omega}$ is equal to e^{aT} so, s is nothing but $a + j\omega$ so, e^{aT} into $e^{j\omega} T$. So, the real part, the magnitude part r is related to e^{aT} and $j\omega$ is related to $e^{j\omega}$.

That is why if you see this ω is normalized discrete frequency, this ω is analogue frequency; so, that is why the analogue frequency the once I say that this is divided per sample $F_s T$ means 1 by F_s , then I can say it is not radian per second, radian per sample which is nothing but a small ω .

So, I know a small ω is nothing but a ωT , and r is equal to a to it, and r is equal to e^{aT} . Now, why did I say when I designed the Laplace domain filter that all poles must be on the left-hand side, and all poles must be on the left-hand side? What is the meaning? This means that the value of a is less than 0 because this is the 0 point, so this is a negative. So, if the value is less than 0 , the value of a is less than 0 , then I can say r can be within 1 , so r is less than 1 .

At a equal to 0 , the r is equal to 1 . So, a equal to 0 means at origin that r equal to 1 , s plane origin is nothing but a z plane unit circle. So, if all my poles are on the left-hand side of the Laplace domain, I can easily say that all poles are guaranteed within the unit circle. Now, if any pole in the right-hand side of the Laplace domain is mapped to outside the unit circle because if a is positive, a is greater than 0 , then e^{aT} is always r is always greater than 1 . Is it clear?

So, that is the mapping of the z plane and s plane that you have already studied in z transform and s transform Laplace transform; I just repeat those things.

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$r = e^{aT}$ and $e^{j\omega T} = e^{j\Omega T}$

if $a < 0$ then $r < 1$ and $a > 0$ then $r > 1$

Then, the left-half of s-plane is mapped inside the unit circle in z-plane and right-half of s-plane is mapped into points that fall outside the unit circle in z-plane. This is one of the desirable properties of a good $s \rightarrow z$ mapping.

However, the mapping of the $j\Omega$ -axis into the unit circle is not one-to-one

$-\pi/T \leq \Omega \leq \pi/T \rightarrow -\pi \leq \omega \leq \pi$

$\pi/T \leq \Omega \leq 3\pi/T \rightarrow -\pi \leq \omega \leq \pi$

$(2k-1)\pi/T \leq \Omega \leq (2k+1)\pi/T \rightarrow -\pi \leq \omega \leq \pi$

So, we see again that $s \rightarrow z$ is mapping, so that is the mapping which I explain is written in here. So, the left-hand side s-plane plane poles are within the unit circle of the z-plane, and the right-hand side pole is outside the unit circle, and that pole is ok. Now, how the mapping of $j\omega$ axis, how do I map the $j\omega$ axis?

So, what is the meaning of this? That suppose this is my ok if my all r is in the $j\omega$ axis; let us say my all poles are in the $j\omega$ axis, so that means s is equal to $j\omega$; then how will this map to the z plane? So, let us say the real part is r equal to 1, then how is it mapped to the z plane or the z plane to the s plane? How is it mapped?

I know in discrete frequency, the frequency range is minus π to π , which is the normalized discrete frequency range of the sampling. So, 2π is the maximum frequency, half 2π half is π so, maximum rate of oscillation is possible so, the value of ω is minus π to π ok or not.

Now, if you see if it is π by T if the ω is equal to what is ω ? What is small ω is equal to capital ω into T . So, I can say that capital ω is equal to analogue ω by T . So, if this ω is equal to minus π by T , then I can say small ω is equal to minus π . If it is equal to π by T , then I can some ω is equal to π . So, this minus π by 2π by t is all mapped with minus π to π .

Now, let us say small ω is π by T and also ω 3π by T . So, π by T , 3π by T , which is more than π , let us say. So, if it is 3π by T , then the so, what is the value of the small ω is equal to ω 3π , but 3π cannot be because ω is varied from minus π to π only.

So, this is also mapped with these things. So, there is a many-to-one mapping. Is it clear? So, there is a many-to-one mapping; this is called aliasing because all are compressed, so they are overlapping in nature. Due to this, this aliasing is happening ok.

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Conclusions

A. The mapping from the analogue frequency domain to the digital frequency domain is many-to-one. It reflects simply **the effects of aliasing due to sampling.**

B. It follows for the frequency responses of analogue filter and equivalent digital filter obtained by impulse invariant transformation that the analogue filter must be band-limited to the range $-\pi/T \leq \Omega \leq \pi/T$. **This generally requires that the analogue filter has to be suitably band-limited prior to transformation.**

Handwritten notes: $f_s/2$, $P_h(t) \rightarrow h[n]$, $H(s) \rightarrow H(z)$, $-1/T$ to u , and a diagram of a box with an arrow labeled 'to u'.

So, in conclusion, we can say the mapping from the analogue frequency domain to the digital frequency domain is many-to-one. It reflects simply the effect of aliasing because analogue frequency ω capital ω , discrete frequency small ω , this mapping is many-to-one. It follows the frequency response of the analogue filter and the equivalent digital filter obtained by impulse invariant transformation that the analogue filter must be band limited.

So, that means, $h_a(t)$ when I say $h_a(t)$, I converted to $h[n]$ or H s I converted to $H(z)$ that $h_a(t)$ must be a band limited to avoid aliasing, which is nothing but a minus π by T to π by T that means, F_s by 2, highest frequency component that is the property of analogue to digital conversion, highest frequency component must be F_s by 2.

So, what is required? If you see any ADC, the first step is an anti-aliasing filter. So, if I use the impulse invariance method, I have to guarantee that the design filter is band limited,

which means it is guaranteed that, like an anti-aliasing filter that means, F_s is sufficiently high so that there is no aliasing that happens ok.

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Handwritten derivation on a whiteboard:

- Given $H(s) = \frac{s+0.1}{(s+0.1)^2 + 9}$
- Find poles: $p_k = -0.1 \pm j3$ (from $(s+0.1)^2 + 9 = 0$)
- Partial fraction expansion: $H(s) = \frac{c_1}{s+0.1+j3} + \frac{c_2}{s+0.1-j3}$
- Residue calculation: $c_k = H(s)(s-p_k) \big|_{s=p_k}$
- Result: $c_1 = 0.5$, $c_2 = 0.5$
- Discrete-time transfer function: $H(z) = \sum_{k=1}^N c_k \frac{1}{1 - e^{p_k T} z^{-1}}$
- Final expression: $H(z) = \frac{0.5}{1 - e^{(-0.1 + j3)T} z^{-1}} + \frac{0.5}{1 - e^{(-0.1 - j3)T} z^{-1}}$
- Handwritten notes include: $N=2$, $\omega_c = 2\pi$, $\omega_s = 5\pi$, $T = \frac{1}{F_s}$, $F_s = 0.1 + j3$, $\omega_c = 3$, $e^{aT} \cdot e^{j\omega T}$, $a=0.1$, $\omega=3$, $H(z)$, $a < 0$, $\omega < 1$.

Let us give an example and then, I stop, and then, I can. Ok, I can continue with the other methods also, and then I will stop. Let us say I have a transfer function in this one. I want to use impulse invariance methods to convert $H(z)$. So, what is the root? The root is nothing but a s plus 0.1 whole square plus 9 equal to 0 . If I solve it, I get this is the root, so this is the root. How many roots are there?

The order of the filter N is equal to 2 ok. So, I can say summation, this summation k equal to 1 to 2 , so I can say it is nothing but a c_1 , this will be c_2 sorry c_1 by p_1 let us say the p_1 is equal to plus and p_2 is equal to complex z minus so, c_1 by this one plus c_2 by this one. Now, how can I solve it by an algebraic expression? Is the expansion at c_k equal to $H(s)$ into s minus p_k at s equal to p_k ? I explained this method earlier, and it is okay.

From there, I can find the values of c_1 and c_2 , 0.5 and 0.5 , and this is my Laplace transform. Then, what is I known? I know z is equal to e^{sT} , or I can say $H(z)$ is equal to k equal to 2 c_k divided by 1 plus $e^{p_k T} z^{-1}$.

So, I can say that from this equation, if you see that p_k , the value of p_k p_1 is equal to 0.1 plus $3j$. So, I can say a is equal to 0.1 and ω is equal to 3 because s is equal to a plus $j\omega$ kind of thing, so I write down s equal to a plus $j\omega$ ok.

So, I can say e to the power; e^{aT} into e^{3jT} , so it is nothing but an e^{aT} . Why is minus because this is minus, so this is minus 0.1, a is equal to minus 1 minus 0.1 into T , and e^{3jT} into z^{-1} and another pole is this one, only this one is minus so, this one is minus now, I get the $H(z)$.

Now, if you see the value of a is less than; a is less than 0 because a is equal to 0 points; minus 0.1, so that is why I can say r is less than 1, so I can say $H(z)$ is within that unit circle ok. So, I have designed $H(z)$. So, once I know $H(s)$, I can get the $H(z)$ using impulse in variance methods.

Now, if I say my cut-off frequency is this design, This cut-off frequency will be defined by the position of the pole, so if I say my cut when I design this transfer function, I take the cut-off frequency ω_p is equal to, let us say 2-kilo hertz and ω_s is equal to 5-kilo hertz, then if I say if you to avoid aliasing so, around above 5-kilo hertz so, I can say the t will be 1 by F_s , F_s should be more than 10-kilo hertz ok. So, only the stop bands are aliasing, but at least the transition bandwidth is not aliasing ok.


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Bilinear Transformation Method

Mapping from the s-plane to the z-plane using bilinear transformation

Basic principle: application of the trapezoidal formula for numerical integration of differential equation.

The bilinear transformation is a conformal mapping that transforms the $j\Omega$ -axis into the unit circle in the z-plane only once, thus avoiding aliasing of frequency components. Furthermore, all points in the LHP of s are mapped inside the unit circle in the z-plane and all points in the RHP of s are mapped into corresponding points outside the unit circle in the z-plane.



Now, the bilinear transformation method. Mapping from the s-plane to the z-plane, I have already said that ok. So this is called you can say the this is called I said impulse invariance method. Then, there is another method, which you can say is called the bilinear transform method.

So, what are the bilinear transform methods? Bilinear transform is a mapping of the $j\omega$ axis to the unit circle in the z -plane only once. So, what is the problem with impulse invariance methods? There is a many-to-one mapping of the $j\omega$ axis. In bilinear transform, this problem is solved, so the aliasing effect is not there if I use the conversion of $H(s)$ to $H(z)$ using bilinear transform.

So, how do we do that? We apply the trapezoidal formula for numerical integration of the differential equation; let us see it, and then you can understand.

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Let us say I have an $H(s) = \frac{b}{s+a}$, so I have to convert $H(s)$ using bilinear transform, a trapezoidal formula I will come to that. So, if I say that $H(s)$ is equal to $\frac{b}{s+a}$, I can say $H(s) \cdot (s+a) = b$. So, now, if you see, if I have a system which has an $H(s)$, s is my transfer function, if I apply $X(s)$, I get $Y(s)$, so $Y(s)$ divided by $X(s)$ is equal to $H(s)$. So, I can say $Y(s) = H(s) \cdot X(s)$,

So, if the $Y(s)$ in the time domain is $y(t)$, $X(s)$ in the time domain is $x(t)$ so $H(s)$ is defined by $\frac{b}{s+a}$. So, I can easily write down this $y(t)$ into s plus a into $y(t)$ is equal to b into $x(t)$ because this is nothing, but I can say $y(s)$ capital Y s is equal to b by s plus a into $X(s)$. So, this will be here in $X(s)$.

So, $Y(s)$ gives me the $y(t)$, which is multiplied by s . What is the meaning of s ? s is called Laplace transform, s is nothing but a differentiator. So, I can say this is nothing but a $\frac{dy}{dt}$

by dt plus a $y(t)$, which is equal to b into x t . So, I can say that the day t by dt takes this one this side minus a t into bx t so that I can see the differentiation of t is nothing but a minus a t plus bx t .

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Instead of substituting a finite difference for the derivative, suppose that we integrate the derivative and approximate the integral by the **trapezoidal formula**:

$$\int_{x_1}^{x_2} f(x) dx \approx \frac{1}{2} (x_2 - x_1) [f(x_2) + f(x_1)]$$

$y_2 = nT$
 $t_0 = nT - T$

$$y(t) = \int_{t_0}^t y'(\tau) d\tau + y(t_0)$$

The approximation of the previous integral by trapezoidal formula is

$$y(nT) \approx \frac{T}{2} [y'(nT) + y'(nT - T)] + y(nT - T)$$

$y'(t) = -ay(t) + b$
 $t_0 = nT - T$

So, what is the meaning? Instead of subtracting a finite difference from the derivative, suppose that we integrated the derivative and approximated the integral using a trapezoidal format. So, the derivative is nothing but a here you can see; it is a difference differentiate. Instead of that, if I do the integrated so, I can say $y(t)$ is equal to t 0 to t y prime t plus d t , so this is ok. Think about it.

Trapezoidal, what is the trapezoidal formula that formula said that

$$\int_{x_1}^{x_2} f(x) dx \approx \frac{1}{2} [(x_2 - x_1) (f(x_2) + f(x_1))]$$

is called trapezoidal formula. Now, what I said is instead of differentiation of y by t is equal to minus ay t plus a t a b into $x(t)$ I said let us I integrate this one to compute $y(t)$; instead of taking the difference, I take integrate differentiation of t to compute $y(t)$ directly.

So, what do I do? $y(t)$ is equal to compute your t 0 to t first derivative into dT d τ into y plus y 0 t so, this is the initial value y 0 is the initial t 0 is the initial value. Now, I said that

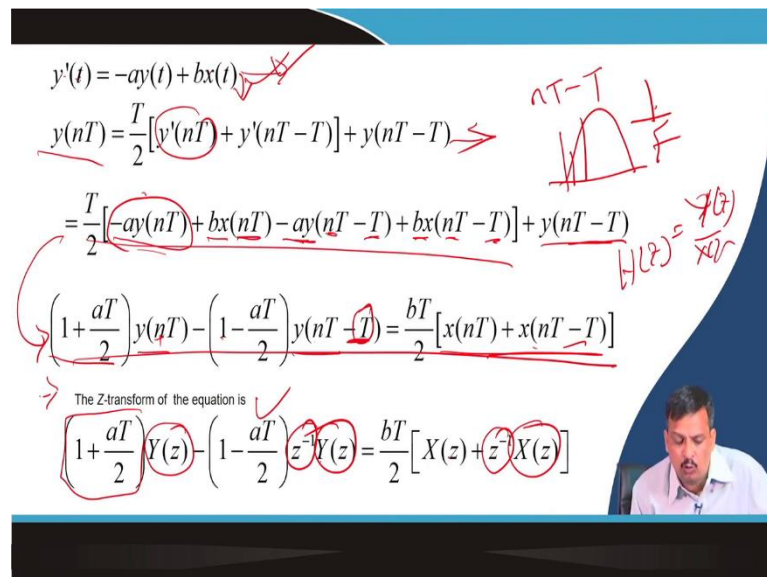
t is nothing but a n of, so T is digitized, so I can say y of nT is nothing but a T by 2 y prime nT. Just put it this formula.

So, instead of T, I put n into T, so it is t 0 to t. So, I can say this integration is nothing but a half of x2, x2 is nothing but a T, n of T minus x1 is nothing but a t 0, so t 0 is nothing but a n of T 0, so, there will be a T 0. So, it is T 0 is nothing but a 0th instant so, let us say T 0.

So, these differences, so, x2 minus x1, give me the half of T and is nothing but a y prime nT plus f of x2 and in plus f of x1. So, f of x2 is y prime n 2; nT, this is f of x, f of x dT plus this is x2, so I can say y prime nT plus y prime nT minus T plus t 0 is nothing but a nT minus T, T minus T, t 0 is the initiation time ok. Is it clear?

So, if it is so, in this case, my x2 is equal to nT, and my T 0 is equal to nT minus T ok. So, x2 minus x1 will give me the T, so that is why T by 2 is into x f of x2 plus f of x1, and this will be here. Now, if it is that, then instead of y prime nT, I can say that so, this is t 0 is nT minus T ok.

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$$y'(t) = -ay(t) + bx(t)$$

$$y(nT) = \frac{T}{2} [y'(nT) + y'(nT - T)] + y(nT - T)$$

$$= \frac{T}{2} [-ay(nT) + bx(nT) - ay(nT - T) + bx(nT - T)] + y(nT - T)$$

$$\left(1 + \frac{aT}{2}\right)y(nT) - \left(1 - \frac{aT}{2}\right)y(nT - T) = \frac{bT}{2} [x(nT) + x(nT - T)]$$

The Z-transform of the equation is

$$\left(1 + \frac{aT}{2}\right)Y(z) - \left(1 - \frac{aT}{2}\right)z^{-1}Y(z) = \frac{bT}{2} [X(z) + z^{-1}X(z)]$$

So, I can say the prime t is equal to this. I only know this one; we already know this one, and we have already derived it. So, I can say that I know this is ok. Then this I derived right now. Now, instead of this one, I replace it with this one so I can say y prime t, y prime nT is nothing but a minus a nT plus bx nT plus minus ay prime n; nT minus T plus bx nT

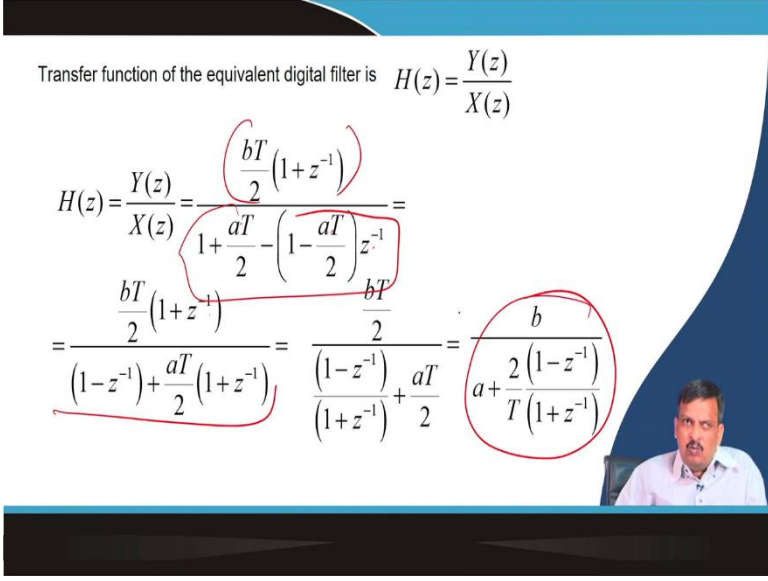
minus T plus $y[nT - T]$. Then, I can say $y[nT]$, just simplify this one, this will come to simplify, just simplify this one.

Now, if I take the Z-transform on both sides, why do I simplify this one? I get this one, so I take the Z-transform for all the y on one side and all the x on one side now. So, $y[nT]$ so, this is an aT divided by 2 into $Y(z)$. Now, if you see one, this is ok; this is minus T , what is the minus T ? $nT - T$. What is T ? T is nothing but a $1/f_s$, one sample duration, this is T distance between the two samples.

So, what does minus T mean? It is delayed by one sample. So, I can say it is delayed by one sample, so it is nothing but a z^{-1} into $Y(z)$. $Y(z)$ is delayed by one sample. Similarly, here, this is also minus $1/X(z)$. Now, I know $H(z)$ is equal to $Y(z)$ divided by $X(z)$. Do that, do that $Y(z)$ by $X(z)$, so it will be bT by 2 into $1 + z^{-1}$ divided by this one.

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Transfer function of the equivalent digital filter is $H(z) = \frac{Y(z)}{X(z)}$

$$H(z) = \frac{Y(z)}{X(z)} = \frac{\frac{bT}{2}(1+z^{-1})}{1 + \frac{aT}{2} - \left(1 - \frac{aT}{2}\right)z^{-1}} = \frac{\frac{bT}{2}(1+z^{-1})}{\frac{bT}{2}} = \frac{b}{a + \frac{2(1-z^{-1})}{T(1+z^{-1})}}$$


So, I get $H(z)$, just then, the just simplification bT by 2 a $1 + z^{-1}$ into aT by 2 so, all aT will be z^{-1} will be there and so, all if I make that simplify it, it will come in this form b by a plus 2 into $1 - z^{-1}$ divided by $1 + z^{-1}$.

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Transfer function of the analogue filter: $H_a(s) = \frac{b}{s+a}$

Transfer function of the digital filter: $H(z) = \frac{2 \frac{(1-z^{-1})}{T(1+z^{-1})} + a}{\frac{2}{T} + s}$

Mapping equations:

$$s = \frac{2(1-z^{-1})}{T(1+z^{-1})}$$

$$z = \frac{\frac{2}{T} + s}{\frac{2}{T} - s}$$

So, what I have taken as an H s? So, H s is equal to b by s plus a. H(z) is equal to b by this plus a. So, I can say this is nothing but a s, if this is s, then I can from this equation, I can calculate what is z ok.

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Let $s = a + j\Omega$, $z = re^{j\omega}$

Mapping equation:

$$z = re^{j\omega} = \frac{\frac{2}{T} + j\Omega}{\frac{2}{T} - j\Omega}$$

Let $s = j\Omega$, then:

$$z = re^{j\omega} = \frac{\frac{2}{T} + j\Omega}{\frac{2}{T} - j\Omega} = \frac{\sqrt{\left(\frac{2}{T}\right)^2 + \Omega^2} e^{j \arctan \frac{\Omega T}{2}}}{\sqrt{\left(\frac{2}{T}\right)^2 + \Omega^2} e^{-j \arctan \frac{\Omega T}{2}}} = e^{j 2 \arctan \frac{\Omega T}{2}}$$

Therefore, $|z| = r = 1$ and $e^{j\omega} = e^{j 2 \arctan \frac{\Omega T}{2}}$

Relationships:

$$\omega = 2 \arctan \frac{\Omega T}{2}, \quad \Omega = \frac{2}{T} \tan \frac{\omega}{2}$$

Limiting cases:

- $\Omega \rightarrow \infty \rightarrow z = -1$
- $\Omega = 0 \rightarrow z = 1$

Handwritten notes include: $a + j\Omega$, $\frac{a+b}{a-b} \Rightarrow \sqrt{\frac{a+b}{a-b}}$, $\frac{a+b}{a-b} \approx \frac{b}{a}$, $\frac{b}{a} \approx \frac{\omega T}{2}$, $\omega = 2 \arctan \frac{\Omega T}{2}$, $\Omega = \frac{2}{T} \tan \frac{\omega}{2}$, $\omega = 2 \tan^{-1} \frac{\Omega T}{2}$, $\tan \frac{\omega}{2} = \frac{\Omega T}{2}$, $\Omega = \frac{2}{T} \tan \frac{\omega}{2}$.

And then mapping, then else is what? The mapping between s-plane and z-plane. So, s is equal to a plus j ω, z is equal to $re^{j\omega}$ so, s is equal to this one I know. So, I can say z is equal to $re^{j\omega}$. So, what is z? z is nothing but a 2 by T plus s divided by 2 by T minus s. So, $re^{j\omega}$, which is nothing but a T by 2 plus s T by 2 minus s.

So, I know this one is nothing, but how much is it? So, $2 \text{ by } T \text{ plus } j \omega \text{ divided by } T \text{ by } 2 \text{ minus } j \omega$. So, this is, let us say, $a \text{ plus } j b$, this is $a \text{ minus } j b$. So, $a \text{ plus } j b \text{ divided by } a \text{ minus } j b$. If I want to return in polar form so, this will be amplitude is nothing but a square plus $b \text{ square}$ e to the power; e to the power $j \tan^{-1} b \text{ by } a$.

So, this is $a \text{ plus } j b$. How can I write? $a \text{ plus } j b$ I can write in term of r into $j \theta$ so, where θ is equal to $\tan^{-1} b \text{ by } a$ and r is equal to magnitude root over of $a \text{ square plus } b \text{ square}$, this is a this is b so, this is the magnitude and this is the $\tan^{-1} j \tan^{-1} \omega T \text{ by } 2$ because b is ω so, $b \tan^{-1} b \text{ by } a$, b is ω and a is $2 \text{ by } T$ so, $\omega T \text{ by } 2$. So, $j \arctan$ means \tan^{-1} , $\tan^{-1} \omega T \text{ by } 2$, so, $\arctan \omega T \text{ by } 2$.

This is only the minus part there, so only the θ will be negative, and the amplitude will be the same; $a \text{ plus } j b$ and $a \text{ minus } j b$ both have the same amplitude; only the one is θ is positive, another one is θ is negative so, $e^{j\theta}$ divided by $e^{-j\theta}$. So, when I do it, $e^{2j\theta}$ is nothing but a .

So, which is equal to so, r is equal to 1 because this one is cancelled. So, I can say that r is equal to 1 and $e^{j\omega}$ is equal to e to the power $j 2 \tan^{-1} \omega T \text{ by } 2$ understand. So, I can say ω is equal to nothing but $2 \tan^{-1}$; ω is equal to $2 \tan^{-1}$ or $\arctan \omega T \text{ by } 2$, $\tan^{-1} 2 \tan^{-1} \omega T \text{ by } 2$.

So, what is if I say this capital ω so, it is nothing but $a \omega \text{ by } 2 \tan$ is equal to $\omega \text{ by } T \omega T \text{ by } 2$. So, I can say ω is equal to $2 \text{ by } T \text{ into } \tan \omega \text{ by } 2$. Now, if you see ω is equal to 0, then z is equal to how much? 1. If ω is equal to infinity, z is equal to minus 1. So, z can vary from 1 to minus 1. So, whatever the value, I can say so, z always z will be within that unit circle; infinite frequency can also map within that unit circle, so the problem of impulse in variance methods has gone away.


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Conclusion 1: $j\Omega$ -axis \rightarrow unit circle

Conclusion 2: The entire range in Ω is mapped only once into range $-\pi \leq \omega \leq \pi$, the aliasing errors are eliminated. However, the mapping is highly nonlinear. We observe a frequency compression or frequency warping, as it is usually called, due to these nonlinearity.

Conclusion 3: If $a < 0$ (left-half s-plane), we find $|z| < 1$ (inside unit circle)

Conclusion 4: If $a > 0$ (right-half s-plane), we find $|z| > 1$ (~~inside~~ ^{outside} unit circle)



So, this is the conclusion. So, the $j\omega$ axis is within that unit circle, I have proved. So, the entire range of ω is mapped into minus ω to plus ω , so there is no error, and there is no aliasing is there. Now, if a is less than 0, left-half plane, then we can say the mod of z is equal to less than 1 inside the unit circle. If a is greater than 0, then the mod of j is equal to greater than 1, so it is outside that unit circle. So, this will not be inside; this is outside. So, this is a bilinear transformation.

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$H_a(s) = \frac{s + 0.1}{(s + 0.1)^2 + 9}$ $s = \frac{2(1-z^{-1})}{T(1+z^{-1})}$ $T = \frac{1}{F_s}$

$F_s = 8\text{ kHz}$


$T = \frac{1}{8 \times 10^3}$

$H(z) = \frac{0.128 + 0.006z^{-1} - 0.122z^{-2}}{1 + 0.0006z^{-1} + 0.975z^{-2}}$

$H(z) = \frac{0.128 + 0.006z^{-1} - 0.122z^{-2}}{1 + 0.975z^{-2}}$

$\frac{2}{T} \left(\frac{1-z^{-1}}{1+z^{-1}} \right) + 0.1$

$\left(\frac{2}{T} \left(\frac{1-z^{-1}}{1+z^{-1}} \right) + 0.1 \right)^2 + 9$



Now, take an example to help you better understand. Let us say $H(s)$ is equal to $s + 0.1$, the same example as that impulse in the variance method and here, you take the same example, only you have to put s equal to this one where T is equal to $1/Fs$. Now, let us say I say the sampling frequency F_s is equal to 8 kilohertz, then you know the value of T , T is equal to $1/8 \times 10^3$ to the power 3.

So, I get the value of the T ; then I know $2/T$ value I know so, that value is constant, then $1 + z^{-1}$ divided by so, I can say this is nothing but a let us say $2/T$ into $1 - z^{-1}$ divided by $1 + z^{-1} + 0.1$ divided by $2/T$; $2/T$ $1 - z^{-1}$ divided by $1 + z^{-1} + 0.1$ whole square plus 9. Now, just simplify, and you will get this one. Simplify it, and you will get this one. I think T is equal to the 8-kilo hertz I have taken; you can simplify it.

If you see it, then you can also simplify that $0.00 z^{-1}$, so this is not a significant thing. So, I can write $1 +$ this one, so that is the answer. So, that is called bilinear transformation. Simply, s is equal to $2/T$ $1 - z^{-1}$ $1 + z^{-1}$.

So, in summary, what can I say? So, when I design an IIR filter using the analogue filter approach, I will first my job is to form the given specification of the filter and determine the Laplace transform of our Laplace transform function of the filter so, $H(s)$ I have to derive using Butterworth methods, Chebyshev methods or elliptical methods, anyone methods I can use, I can design that $H(s)$. Once I get $H(s)$, either I use impulse in variance methods or bilinear transformation methods to find out the $H(z)$.

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Design a single-pole lowpass digital filter with a 3-dB bandwidth of 0.2π using the bilinear transformation applied to the analog filter

$H(s) = \frac{\Omega_c}{s + \Omega_c}$

$\Omega = \frac{2}{T} \tan\left(\frac{\omega}{2}\right)$

$\Omega_c = 0.2\pi$

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

$c = e^{-\Omega_c T}$

$\Omega = \frac{0.65}{T}$

$y[n] - cy[n-1] = x[n]$

Block diagram: $y[n] = x[n] + c(y[n-1] - x[n])$

Once you get the $H(z)$, let us say you get the $H(z)$ like this; this is another example: let's say $H(z)$ is equal to $1/(z - c)$ then how do I implement it? Very simply, $y(z)$ is equal to $H(z)$ into $x(z)$. So, let us say once s , this is $H(s)$ now, let us say I take the bilinear transformation I can compute $H(z)$, $H(z)$ is equal to, let us say $1/(z - c)$. So, I know $y(z)$ is equal to $H(z)$ into $x(z)$, so $y(z)$ multiplied by $z - c$ is equal to $x(z)$.

So, $y(z)$ multi, so this will be $1/(z - c)$. This will be in the form of $1/(1 - cz^{-1})$ unless I have to take it this way: $H(z)$ is equal to take z common, so it is equal to $1/z \cdot 1/(1 - cz^{-1})$. So, I multiply both sides by z^{-1} so, it will be $1/(1 - cz^{-1})$ is equal to z^{-1} into $x(z)$. So, I know that it is nothing but a y of n minus c into y of n minus 1 is equal to $x[n]$ minus 1 .

Implement in structure 1 or structure 2; this is $x[n]$, delayed by one sample, added with this one so, this is not $x[n]$ is not there, only n minus 1 and then, goes to this is y of n delayed by one sample multiply by c , added with this one, structure 2 or structure 1 whatever you can do that.

Here is a real-life example. Design and single-pole low pass digital filter with a 3-dB bandwidth equal to 0.2π using bilinear transformation applied to the analogue filter $H(s)$ are equal to this one. So, what is ω_c cut-off frequency? 0.2π . So, what is this one? $H(s)$ is equal to $\omega_c/(s + \omega_c)$. So, what is ω ? Ω is nothing but a $2/T \tan(\omega/2)$ so I can say ω .

So, this cut-off frequency is normalized discrete frequency. So, this is small ω so I can capitalise ω as analogue frequency is nothing but a $2 \tan \omega T$ by 2. So, ω is nothing but a 0.2π so it is nothing but a 0.2π by 2, so it is 0.1π . So, $\tan 0.1\pi$ by T. So, 2 into $\tan 0.1\pi$ or 0.1π divide; 0.1π divided by 0.1π divided by T. So, this value is 0.65 and T.

Once I get this ω value, then what can I do? What do I require? I said that to design a single pole low pass digital filter, I have to find out $H(z)$, so what is $H(z)$? $H(z)$ is nothing but a $H(z)$ is nothing but a ω_c divided by T by 2 into 1 minus so, s value of s you can put there and you can calculate that $H(z)$, you do it in yourself ok.

So, I will stop here because the length of the video is increasing because this is the concept, which is there; you have just to read it and go through this video, understand what bilinear transformation is, how you convert it, and you do it ok.

Thank you very much.