# Chapter 5 <br> THE APPLICATION OF THE Z TRANSFORM <br> 5.6 Transfer Functions for Digital Filters <br> 5.7 Amplitude and Delay Distortion 

Copyright © 2005 Andreas Antoniou<br>Victoria, BC, Canada<br>Email: aantoniou@ieee.org

July 14, 2018

## Introduction

$\Rightarrow$ Previous presentations dealt with the frequency response of discrete-time systems, which is obtained by using the transfer function.

## Introduction

$\Rightarrow$ Previous presentations dealt with the frequency response of discrete-time systems, which is obtained by using the transfer function.
$\Rightarrow$ In this presentation, we examine some of the basic types of transfer functions that characterize some typical first- and second-order filter types known as biquads.

## Introduction

$\Rightarrow$ Previous presentations dealt with the frequency response of discrete-time systems, which is obtained by using the transfer function.
$\Rightarrow$ In this presentation, we examine some of the basic types of transfer functions that characterize some typical first- and second-order filter types known as biquads.
$\Rightarrow$ Biquads are often used as basic digital-filter blocks to construct high-order filters.

## First-Order Transfer Functions

$\Rightarrow$ A first-order transfer function can have only a real zero and a real pole, i.e.,

$$
H(z)=\frac{z-z_{0}}{z-p_{0}}
$$

## First-Order Transfer Functions

$\Rightarrow$ A first-order transfer function can have only a real zero and a real pole, i.e.,

$$
H(z)=\frac{z-z_{0}}{z-p_{0}}
$$

$\Rightarrow$ To ensure that the system is stable, the pole must satisfy the condition $-1<p_{0}<1$.

## First-Order Transfer Functions

$\Rightarrow$ A first-order transfer function can have only a real zero and a real pole, i.e.,

$$
H(z)=\frac{z-z_{0}}{z-p_{0}}
$$

$\Rightarrow$ To ensure that the system is stable, the pole must satisfy the condition $-1<p_{0}<1$.
$\Rightarrow$ The zero can be anywhere on the real axis of the $z$ plane.

## First-Order Transfer Functions Cont'd

$\Rightarrow$ If the pole is close to point $(1,0)$ and the zero is close to or at point $(-1,0)$, then we have a lowpass filter.



## First-Order Transfer Functions Cont'd

$\Rightarrow$ If the pole is close to point $(1,0)$ and the zero is close to or at point $(-1,0)$, then we have a lowpass filter.
$\Rightarrow$ If the zero and pole positions are interchanged, then we get a highpass filter.



## First-Order Transfer Functions Cont'd

$\Rightarrow$ Certain applications require discrete-time systems that have a constant amplitude response and a varying phase response.
Such systems can be constructed by using allpass transfer functions.

## First-Order Transfer Functions Cont'd

$\Rightarrow$ Certain applications require discrete-time systems that have a constant amplitude response and a varying phase response.
Such systems can be constructed by using allpass transfer functions.
$\Rightarrow$ A first-order allpass transfer function is of the form

$$
H(z)=\frac{p_{0} z-1}{z-p_{0}}=p_{0} \frac{z-1 / p_{0}}{z-p_{0}}
$$

where the zero is the reciprocal of the pole.

## First-Order Transfer Functions Cont'd

$\Rightarrow$ Certain applications require discrete-time systems that have a constant amplitude response and a varying phase response.
Such systems can be constructed by using allpass transfer functions.
$\Rightarrow$ A first-order allpass transfer function is of the form

$$
H(z)=\frac{p_{0} z-1}{z-p_{0}}=p_{0} \frac{z-1 / p_{0}}{z-p_{0}}
$$

where the zero is the reciprocal of the pole.
$\Rightarrow$ The frequency response of a system characterized by $H(z)$ is given by

$$
H\left(e^{j \omega T}\right)=\frac{p_{0} e^{j \omega T}-1}{e^{j \omega T}-p_{0}}=\frac{p_{0} \cos \omega T+j p_{0} \sin \omega T-1}{\cos \omega T+j \sin \omega T-p_{0}}
$$

## First-Order Transfer Functions Cont'd

$$
H\left(e^{j \omega T}\right)=\frac{p_{0} e^{j \omega T}-1}{e^{j \omega T}-p_{0}}=\frac{p_{0} \cos \omega T+j p_{0} \sin \omega T-1}{\cos \omega T+j \sin \omega T-p_{0}}
$$

$\Rightarrow$ The amplitude and phase responses are given by

$$
\begin{aligned}
M(\omega) & =\left|\frac{p_{0} \cos \omega T-1+j p_{0} \sin \omega T}{\cos \omega T-p_{0}+j \sin \omega T}\right| \\
& =\left[\frac{\left(p_{0} \cos \omega T-1\right)^{2}+\left(p_{0} \sin \omega T\right)^{2}}{\left(\cos \omega T-p_{0}\right)^{2}+(\sin \omega T)^{2}}\right]^{\frac{1}{2}}=1
\end{aligned}
$$

and

$$
\theta(\omega)=\tan ^{-1} \frac{p_{0} \sin \omega T}{p_{0} \cos \omega T-1}-\tan ^{-1} \frac{\sin \omega T}{\cos \omega T-p_{0}}
$$

respectively.

## Second-Order Lowpass Biquad

$\Rightarrow$ A lowpass second-order transfer function can be constructed by placing a complex-conjugate pair of poles anywhere inside the unit circle and a pair of zeros at the Nyquist point:


## Second-Order Lowpass Biquad Cont'd

$\Rightarrow$ The transfer function of the lowpass biquad assumes the form:

$$
H_{L P}(z)=\frac{(z+1)^{2}}{\left(z-r e^{j \phi}\right)\left(z-r e^{-j \phi}\right)}=\frac{z^{2}+2 z+1}{z^{2}-2 r(\cos \phi) z+r^{2}}
$$

where $0<r<1$.

## Second-Order Lowpass Biquad Cont'd

$\Rightarrow$ As the poles move closer to the unit circle, the amplitude response develops a peak at frequency $\omega=\phi / T$ while the slope of the phase response tends to become steeper and steeper at that frequency.


## Second-Order Highpass Biquad

$\Rightarrow$ A highpass second-order transfer function can be constructed by placing a complex-conjugate pair of poles anywhere inside the unit circle and a pair of zeros at point $(1,0)$ :


## Second-Order Highpass Biquad Cont'd

$\Rightarrow$ The transfer function of the highpass biquad assumes the form:

$$
H_{H P}(z)=\frac{(z-1)^{2}}{z^{2}-2 r(\cos \phi) z+r^{2}}=\frac{\left(z^{2}-2 z+1\right)}{z^{2}-2 r(\cos \phi) z+r^{2}}
$$

where $0<r<1$.

## Second-Order Highpass Biquad Cont'd

$\Rightarrow$ As the poles move closer to the unit circle, the amplitude response develops a peak at frequency $\omega=\phi / T$ while the slope of the phase response tends to become steeper and steeper at that frequency.


## Second-Order Bandpass Biquad

$\Rightarrow$ A bandpass second-order transfer function can be constructed by placing a complex-conjugate pair of poles anywhere inside the unit circle, zeros at points $(-1,0)$ and $(1,0)$ :


## Second-Order Bandpass Biquad Cont'd

$\Rightarrow$ The transfer function of the bandpass biquad assumes the form:

$$
H_{B P}(z)=\frac{(z+1)(z-1)}{z^{2}-2 r(\cos \phi) z+r^{2}}
$$

where $0<r<1$.

## Second-Order Bandpass Biquad Cont'd

$\Rightarrow$ As the poles move closer to the unit circle, the amplitude response develops a peak at frequency $\omega=\phi / T$ while the slope of the phase response tends to become steeper and steeper at that frequency.



## Second-Order Notch Biquad

$\Rightarrow$ A notch second-order transfer function can be constructed by placing a complex-conjugate pair of poles anywhere inside the unit circle, and a complex-conjugate pair of zeros on the unit circle.

There are three possibilities:




## Second-Order Notch Biquad Cont'd

$\Rightarrow$ The transfer function of the bandpass biquad assumes the form:

$$
H_{N}(z)=\frac{z^{2}-2(\cos \psi) z+1}{z^{2}-2 r(\cos \phi) z+r^{2}}
$$

where $0<r<1$.

## Second-Order Notch Biquad Cont'd

$\Rightarrow$ If $\psi=\pi / 4, \psi=\pi / 2$, or $\psi=3 \pi / 4$, the notch filter behaves as a highpass, bandstop, or lowpass filter.


## Second-Order Allpass Biquad

$\Rightarrow$ An allpass second-order transfer function can be constructed by placing a complex-conjugate pair of poles anywhere inside the unit circle and a complex-conjugate pair of zeros that are the reciprocals of the poles outside the unit circle.


## Second-Order Allpass Biquad Cont'd

$\Rightarrow$ The transfer function of the bandpass biquad assumes the form:

$$
H_{A P}(z)=\frac{r^{2} z^{2}-2 r(\cos \phi) z+1}{z^{2}-2 r(\cos \phi) z+r^{2}}
$$

where $0<r<1$.

## Second-Order Allpass Biquad Cont'd

$\Rightarrow$ The transfer function of the bandpass biquad assumes the form:

$$
H_{A P}(z)=\frac{r^{2} z^{2}-2 r(\cos \phi) z+1}{z^{2}-2 r(\cos \phi) z+r^{2}}
$$

where $0<r<1$.
$\Rightarrow$ We note that the numerator coefficients are the same as the denominator coefficients but in the reverse order.

## Second-Order Allpass Biquad Cont'd

$\Rightarrow$ The transfer function of the bandpass biquad assumes the form:

$$
H_{A P}(z)=\frac{r^{2} z^{2}-2 r(\cos \phi) z+1}{z^{2}-2 r(\cos \phi) z+r^{2}}
$$

where $0<r<1$.
$\Rightarrow$ We note that the numerator coefficients are the same as the denominator coefficients but in the reverse order.
$\Rightarrow$ The above is a general property, that is, an arbitrary transfer function with the above coefficient symmetry is an allpass transfer function independently of the order.

## Second-Order Allpass Biquad Cont'd

$$
\begin{aligned}
& M_{A P}(\omega) \\
& =\left|H_{A P}\left(e^{j \omega T}\right)\right|=\left[H_{A P}\left(e^{j \omega T}\right) \cdot H_{A P}^{*}\left(e^{j \omega T}\right)\right]^{\frac{1}{2}} \\
& =\left[H_{A P}\left(e^{j \omega T}\right) \cdot H_{A P}\left(e^{-j \omega T}\right)\right]^{\frac{1}{2}} \\
& =\left\{\left[H_{A P}(z) \cdot H_{A P}\left(z^{-1}\right)\right]_{z=e^{j \omega T}}\right\}^{\frac{1}{2}} \\
& =\left\{\left[\frac{r^{2} z^{2}+2 r(\cos \phi) z+1}{z^{2}+2 r(\cos \phi) z+r^{2}} \cdot \frac{r^{2} z^{-2}+2 r(\cos \phi) z^{-1}+1}{z^{-2}+2 r(\cos \phi) z^{-1}+r^{2}}\right]_{z=e^{j \omega T}}\right\}^{\frac{1}{2}} \\
& =\left\{\left[\frac{r^{2} z^{2}+2 r(\cos \phi) z+1}{z^{2}+2 r(\cos \phi) z+r^{2}} \cdot \frac{r^{2}+2 r(\cos \phi) z+z^{2}}{1+2 r(\cos \phi) z+z^{2} r^{2}}\right]_{z=e^{j \omega T}}\right\}^{\frac{1}{2}}=1
\end{aligned}
$$

## High-Order Filters

$\Rightarrow$ Higher-order transfer functions can be obtained by forming products or sums of first- and/or second-order transfer functions.

## High-Order Filters

$\Rightarrow$ Higher-order transfer functions can be obtained by forming products or sums of first- and/or second-order transfer functions.
$\Rightarrow$ Corresponding high-order filters can be constructed by connecting several biquads in cascade or in parallel.

## High-Order Filters

$\Rightarrow$ Higher-order transfer functions can be obtained by forming products or sums of first- and/or second-order transfer functions.
$\Rightarrow$ Corresponding high-order filters can be constructed by connecting several biquads in cascade or in parallel.
$\Rightarrow$ Methods for obtaining transfer functions that will yield specified frequency responses will be explored in later chapters.

## Amplitude and Delay Distortion

$\Rightarrow$ In practice, a discrete-time system can distort the information content of a signal to be processed.

## Amplitude and Delay Distortion

$\Rightarrow$ In practice, a discrete-time system can distort the information content of a signal to be processed.
$\Rightarrow$ Two types of distortion can be introduced as follows:

## Amplitude and Delay Distortion

$\Rightarrow$ In practice, a discrete-time system can distort the information content of a signal to be processed.
$\Rightarrow$ Two types of distortion can be introduced as follows:

- Amplitude distortion


## Amplitude and Delay Distortion

$\Rightarrow$ In practice, a discrete-time system can distort the information content of a signal to be processed.
$\Rightarrow$ Two types of distortion can be introduced as follows:

- Amplitude distortion
- Delay (or phase) distortion


## Amplitude and Delay Distortion Cont'd

$\Rightarrow$ Consider an application where a digital filter characterized by a transfer function $H(z)$ is to be used to select a specific signal $x_{k}(n T)$ from a sum of signals

$$
x(n T)=\sum_{i=1}^{m} x_{i}(n T)
$$

## Amplitude and Delay Distortion Cont'd

$\Rightarrow$ Consider an application where a digital filter characterized by a transfer function $H(z)$ is to be used to select a specific signal $x_{k}(n T)$ from a sum of signals

$$
x(n T)=\sum_{i=1}^{m} x_{i}(n T)
$$

$\Rightarrow$ Let the amplitude and phase responses of the filter be $M(\omega)$ and $\theta(\omega)$, respectively.

## Amplitude and Delay Distortion Cont'd

$\Rightarrow$ Consider an application where a digital filter characterized by a transfer function $H(z)$ is to be used to select a specific signal $x_{k}(n T)$ from a sum of signals

$$
x(n T)=\sum_{i=1}^{m} x_{i}(n T)
$$

$\Rightarrow$ Let the amplitude and phase responses of the filter be $M(\omega)$ and $\theta(\omega)$, respectively.
$\Rightarrow$ Two parameters associated with the phase response are the absolute delay $\tau_{a}(\omega)$ and the group delay $\tau_{g}(\omega)$ which are defined as

$$
\tau_{a}(\omega)=-\frac{\theta(\omega)}{\omega} \quad \text { and } \quad \tau_{g}(\omega)=-\frac{d \theta(\omega)}{d \omega}
$$

## Amplitude and Delay Distortion Cont'd

$\Rightarrow$ Consider an application where a digital filter characterized by a transfer function $H(z)$ is to be used to select a specific signal $x_{k}(n T)$ from a sum of signals

$$
x(n T)=\sum_{i=1}^{m} x_{i}(n T)
$$

$\Rightarrow$ Let the amplitude and phase responses of the filter be $M(\omega)$ and $\theta(\omega)$, respectively.
$\Rightarrow$ Two parameters associated with the phase response are the absolute delay $\tau_{a}(\omega)$ and the group delay $\tau_{g}(\omega)$ which are defined as

$$
\tau_{a}(\omega)=-\frac{\theta(\omega)}{\omega} \quad \text { and } \quad \tau_{g}(\omega)=-\frac{d \theta(\omega)}{d \omega}
$$

$\Rightarrow$ As functions of frequency, $\tau_{a}(\omega)$ and $\tau_{g}(\omega)$ are known as the absolute-delay and group-delay characteristics.

## Amplitude and Delay Distortion Cont'd

$\Rightarrow$ Now assume that the amplitude spectrum of signal $x_{k}(n T)$ is concentrated in frequency band $B$ given by

$$
B=\left\{\omega: \omega_{L} \leq \omega \leq \omega_{H}\right\}
$$

as shown.


## Amplitude and Delay Distortion Cont'd

$\Rightarrow$ Now assume that the amplitude spectrum of signal $x_{k}(n T)$ is concentrated in frequency band $B$ given by

$$
B=\left\{\omega: \omega_{L} \leq \omega \leq \omega_{H}\right\}
$$

as shown.
$\Rightarrow$ Also assume that the filter has amplitude and phase responses

$$
M(\omega)=\left\{\begin{array}{ll}
G_{0} & \text { for } \omega \in B \\
0 & \text { otherwise }
\end{array} \quad \text { and } \quad \theta(\omega)=-\tau_{g} \omega+\theta_{0} \quad \text { for } \omega \in B\right.
$$

respectively, where $G_{0}$ and $\tau_{g}$ are constants.


## Amplitude and Delay Distortion Cont'd

$\Rightarrow$ The $z$ transform of the output of the filter is given by

$$
Y(z)=H(z) X(z)=H(z) \sum_{i=1}^{m} X_{i}(z)=\sum_{i=1}^{m} H(z) X_{i}(z)
$$

## Amplitude and Delay Distortion Cont'd

$\Rightarrow$ The $z$ transform of the output of the filter is given by

$$
Y(z)=H(z) X(z)=H(z) \sum_{i=1}^{m} X_{i}(z)=\sum_{i=1}^{m} H(z) X_{i}(z)
$$

$\Rightarrow$ Thus the frequency spectrum of the output signal is obtained as

$$
\begin{aligned}
Y\left(e^{j \omega T}\right) & =\sum_{i=1}^{m} H\left(e^{j \omega T}\right) X_{i}\left(e^{j \omega T}\right) \\
& =\sum_{i=1}^{m} M(\omega) e^{j \theta(\omega)} X_{i}\left(e^{j \omega T}\right)
\end{aligned}
$$

## Amplitude and Delay Distortion Cont'd

$$
Y\left(e^{j \omega T}\right)=\sum_{i=1}^{m} M(\omega) e^{j \theta(\omega)} X_{i}\left(e^{j \omega T}\right)
$$

$\Rightarrow$ We have assumed that
$M(\omega)=\left\{\begin{array}{ll}G_{0} & \text { for } \omega \in B \\ 0 & \text { otherwise }\end{array} \quad\right.$ and $\quad \theta(\omega)=-\tau_{g} \omega+\theta_{0} \quad$ for $\omega \in B$ and hence we get

$$
Y\left(e^{j \omega T}\right)=G_{0} e^{-j \omega \tau_{g}+j \theta_{0}} X_{k}\left(e^{j \omega T}\right)
$$

since all signal spectrums except $X_{k}\left(e^{j \omega T}\right)$ will be multiplied by zero.

## Amplitude and Delay Distortion Cont'd

$$
Y\left(e^{j \omega T}\right)=G_{0} e^{-j \omega \tau_{g}+j \theta_{0}} X_{k}\left(e^{j \omega T}\right)
$$

$\Rightarrow$ If we now let $\tau_{g}=m T$ where $m$ is a constant, we can write

$$
Y(z)=G_{0} e^{j \theta_{0}} z^{-m} X_{k}(z)
$$

## Amplitude and Delay Distortion Cont'd

$$
Y\left(e^{j \omega T}\right)=G_{0} e^{-j \omega \tau_{g}+j \theta_{0}} X_{k}\left(e^{j \omega T}\right)
$$

$\Rightarrow$ If we now let $\tau_{g}=m T$ where $m$ is a constant, we can write

$$
Y(z)=G_{0} e^{j \theta_{0}} z^{-m} X_{k}(z)
$$

$\Rightarrow$ Therefore, from the time-shifting theorem of the $z$ transform, we deduce the output of the filter as

$$
y(n T)=G_{0} e^{j \theta_{0}} x_{k}(n T-m T)
$$

## Amplitude and Delay Distortion Cont'd

$$
Y\left(e^{j \omega T}\right)=G_{0} e^{-j \omega \tau_{g}+j \theta_{0}} X_{k}\left(e^{j \omega T}\right)
$$

$\Rightarrow$ If we now let $\tau_{g}=m T$ where $m$ is a constant, we can write

$$
Y(z)=G_{0} e^{j \theta_{0}} z^{-m} X_{k}(z)
$$

$\Rightarrow$ Therefore, from the time-shifting theorem of the $z$ transform, we deduce the output of the filter as

$$
y(n T)=G_{0} e^{j \theta_{0}} x_{k}(n T-m T)
$$

$\Rightarrow$ In effect, if the amplitude response of the filter is constant with respect to frequency band $B$ and zero elsewhere and its phase response is a linear function of $\omega$, that is, the group delay is constant in frequency band $B$, then the output signal is a delayed replica of signal $x_{k}(n T)$ except that a constant multiplier $G_{0} e^{j \theta_{0}}$ is introduced.

## Amplitude and Delay Distortion Cont'd

$\Rightarrow$ If the amplitude response of the system is not constant in frequency band $B$, then so-called amplitude distortion will be introduced since different frequency components of the signal will be amplified by different amounts.

## Amplitude and Delay Distortion Cont'd

$\Rightarrow$ If the amplitude response of the system is not constant in frequency band $B$, then so-called amplitude distortion will be introduced since different frequency components of the signal will be amplified by different amounts.
$\Rightarrow$ If the group delay is not constant in band $B$, different frequency components will be delayed by different amounts, and delay (or phase) distortion will be introduced.

## Amplitude and Delay Distortion Cont'd

$\Rightarrow$ Amplitude distortion can be quite objectionable in practice.
Consequently, the amplitude response is required to be flat to within a prescribed tolerance in each frequency band that carries information.
$\Rightarrow$ If the ultimate receiver of the signal is the human ear, e.g., when a speech or music signal is to be processed, delay distortion turns out to be quite tolerable.
$\Rightarrow$ In other applications where images are involved, e.g., transmission of video signals, delay distortion can be as objectionable as amplitude distortion, and the delay characteristic is required to be fairly flat.

## This slide concludes the presentation. Thank you for your attention.

