• A perfect reconstruction two-channel FIR filter bank with linear-phase FIR filters can be designed if the power-complementary requirement

 $|H_0(e^{j\omega})|^2 + |H_1(e^{j\omega})|^2 = 1$ between the two analysis filters  $H_0(z)$  and  $H_1(z)$  is not imposed

1

• To develop the pertinent design equations we observe that the input-output relation of the 2-channel QMF bank  $Y(z) = \frac{1}{2} \{ H_0(z) G_0(z) + H_1(z) G_1(z) \} X(z)$  $+\frac{1}{2}\{H_0(-z)G_0(z)+H_1(-z)G_1(z)\}X(-z)$ can be expressed in matrix form as  $Y(z) = \frac{1}{2} \begin{bmatrix} G_0(z) & G_1(z) \end{bmatrix} \begin{bmatrix} H_0(z) & H_0(-z) \\ H_1(z) & H_1(-z) \end{bmatrix} \begin{bmatrix} X(z) \\ X(-z) \end{bmatrix}$ 

- From the previous equation we obtain  $Y(-z) = \frac{1}{2} \begin{bmatrix} G_0(-z) & G_1(-z) \end{bmatrix} \begin{bmatrix} H_0(z) & H_0(-z) \\ H_1(z) & H_1(-z) \end{bmatrix} \begin{bmatrix} X(z) \\ X(-z) \end{bmatrix}$ 
  - Combining the two matrix equations we get

 $\begin{bmatrix} Y(z) \\ Y(-z) \end{bmatrix} = \frac{1}{2} \begin{bmatrix} G_0(z) & G_1(z) \\ G_0(-z) & G_1(-z) \end{bmatrix} \begin{bmatrix} H_0(z) & H_0(-z) \\ H_1(z) & H_1(-z) \end{bmatrix} \begin{bmatrix} X(z) \\ X(-z) \end{bmatrix}$  $=\frac{1}{2}\mathbf{G}^{(m)}(z)[\mathbf{H}^{(m)}(z)]^T\begin{bmatrix}X(z)\\X(-z)\end{bmatrix}$ 3

Copyright © 2001, S. K. Mitra

where

$$\mathbf{G}^{(m)}(z) = \begin{bmatrix} G_0(z) & G_1(z) \\ G_0(-z) & G_1(-z) \end{bmatrix}$$
$$\mathbf{H}^{(m)}(z) = \begin{bmatrix} H_0(z) & H_1(z) \\ H_0(-z) & H_1(-z) \end{bmatrix}$$

are called the modulation matrices

- Now for perfect reconstruction we must have  $Y(z) = z^{-\ell} X(z)$  and correspondingly  $Y(-z) = (-z)^{-\ell} X(-z)$
- Substituting these relations in the equation

$$\begin{bmatrix} Y(z) \\ Y(-z) \end{bmatrix} = \frac{1}{2} \mathbf{G}^{(m)}(z) [\mathbf{H}^{(m)}(z)]^T \begin{bmatrix} X(z) \\ X(-z) \end{bmatrix}$$

we observe that the PR condition is satisfied if  $\frac{1}{2}\mathbf{G}^{(m)}(z)[\mathbf{H}^{(m)}(z)]^T = \begin{bmatrix} z^{-\ell} & 0\\ 0 & (-z)^{-\ell} \end{bmatrix}_{Copyright © 2001, S. K. Mitra}$ 

• Thus, knowing the analysis filters  $H_0(z)$ and  $H_1(z)$ , the synthesis filters  $G_0(z)$  and  $G_1(z)$  are determined from

$$\mathbf{G}^{(m)}(z) = 2 \begin{bmatrix} z^{-\ell} & 0 \\ 0 & (-z)^{-\ell} \end{bmatrix} \left( \begin{bmatrix} \mathbf{H}^{(m)}(z) \end{bmatrix}^T \right)^{-1}$$

• After some algebra we arrive at

$$G_{0}(z) = \frac{2z^{-\ell}}{\det[\mathbf{H}^{(m)}(z)]} \cdot H_{1}(-z)$$
$$G_{1}(z) = -\frac{2z^{-\ell}}{\det[\mathbf{H}^{(m)}(z)]} \cdot H_{0}(-z)$$

where

 $\det[\mathbf{H}^{(m)}(z)] = H_0(z)H_1(-z) - H_0(-z)H_1(z)$ 

and  $\ell$  is an odd positive integer

• For FIR analysis filters  $H_0(z)$  and  $H_1(z)$ , the synthesis filters  $G_0(z)$  and  $G_1(z)$  will also be FIR filters if

$$\det[\mathbf{H}^{(m)}(z)] = cz^{-k}$$

where *c* is a real number and *k* is a positive integer

• In this case  $G_0(z) = \frac{2}{c} z^{-(\ell-k)} H_1(-z)$  $G_1(z) = -\frac{2}{c} z^{-(\ell-k)} H_0(-z)$ 

Copyright © 2001, S. K. Mitra

- Let  $H_0(z)$  be an FIR filter of odd order Nsatisfying the power-symmetric condition  $H_0(z)H_0(z^{-1}) + H_0(-z)H_0(-z^{-1}) = 1$
- Choose  $H_1(z) = z^{-N} H_0(-z^{-1})$
- Then det[ $\mathbf{H}^{(m)}(z)$ ]

 $= -z^{-N} \Big( H_0(z) H_0(z^{-1}) + H_0(-z) H_0(-z^{-1}) \Big) = -z^{-N}$ 

• Comparing the last equation with

$$\det[\mathbf{H}^{(m)}(z)] = cz^{-k}$$

we observe that c = -1 and k = N

• Using  $H_1(z) = z^{-N} H_0(-z^{-1})$  in  $G_0(z) = \frac{2}{c} z^{-(\ell-k)} H_1(-z)$  $G_1(z) = -\frac{2}{c} z^{-(\ell-k)} H_0(-z)$ 

with  $\ell = k = N$  we get  $G_0(z) = 2z^{-N}H_0(z^{-1}), \quad G_1(z) = 2z^{-N}H_1(z^{-1})$ 

- Note: If  $H_0(z)$  is a causal FIR filter, the other three filters are also causal FIR filters
- Moreover,  $|H_1(e^{j\omega})| = |H_0(-e^{j\omega})|$
- Thus, for a real coefficient transfer function if  $H_0(z)$  is a lowpass filter, then  $H_1(z)$  is a highpass filter
- In addition,  $|G_i(e^{j\omega})| = |H_i(e^{j\omega})|$ , i = 1,2

- A perfect reconstruction power-symmetric filter bank is also called an orthogonal filter bank
- The filter design problem reduces to the design of a power-symmetric lowpass filter  $H_0(z)$
- To this end, we can design a an even-order  $F(z) = H_0(z)H_0(z^{-1})$  whose spectral factorization yields  $H_0(z)$

- Now, the power-symmetric condition  $H_0(z)H_0(z^{-1}) + H_1(-z)H_1(-z^{-1}) = 1$ implies that F(z) be a zero-phase half-band lowpass filter with a non-negative frequency response  $F(e^{j\omega})$
- Such a half-band filter can be obtained by adding a constant term *K* to a zero-phase half-band filter Q(z) such that  $F(e^{j\omega}) = Q(e^{j\omega}) + K \ge 0$  for all  $\omega$

- Summarizing, the steps for the design of a real-coefficient power-symmetric lowpass filter  $H_0(z)$  are:
- (1) Design a zero-phase real-coefficient FIR half-band lowpass filter Q(z) of order 2N with N an odd positive integer:

$$Q(z) = \sum_{n=-N}^{N} q[n] z^{-n}$$

- (2) Let  $\delta$  denote the peak stopband ripple of  $Q(e^{j\omega})$
- Define  $F(z) = Q(z) + \delta$  which guarantees that  $F(e^{j\omega}) \ge 0$  for all  $\omega$
- Note: If q[n] denotes the impulse response of Q(z), then the impulse response f [n] of F(z) is given by

 $f[n] = \begin{cases} q[n] + \delta, & \text{for } n = 0\\ q[n], & \text{for } n \neq 0 \end{cases}$ 

• (3) Determine the spectral factor  $H_0(z)$  of 15 F(z)

- Example Consider the FIR filter  $F(z) = z^{N}(1+z^{-1})^{N+1}R(z)$ where R(z) is a polynomial in  $z^{-1}$  of degree N-1 with N odd
- *F*(*z*) can be made a half-band filter by choosing *R*(*z*) appropriately
- This class of half-band filters has been called the binomial or maxflat filter

- The filter *F*(*z*) has a frequency response that is maximally flat at ω = 0 and at ω = π
- For N = 3,  $R(z) = \frac{1}{16}(-1 + 4z^{-1} z^{-2})$ resulting in

$$F(z) = \frac{1}{16}(-z^3 + 9z + 16 + 9z^{-1} - z^{-3})$$

which is seen to be a symmetric polynomial with 4 zeros located at z = -1, a zero at  $z = 2 - \sqrt{3}$ , and a zero at  $z = 2 + \sqrt{3}$ 

- The minimum-phase spectral factor is therefore the lowpass analysis filter  $H_0(z) = -0.3415(1 + z^{-1})^2 [1 - (2 - \sqrt{3})z^{-1}]$  $= -0.3415(1 + 1.732z^{-1} + 0.464z^{-2} - 0.268z^{-3})$
- The corresponding highpass filter is given by  $H_1(z) = z^{-3}H_0(-z^{-1})$  $= -0.3415(0.2679 + 0.4641z^{-1} - 1.732z^{-2} + z^{-3})$

- The two synthesis filters are given by  $G_0(z) = 2z^{-3}H_0(z^{-1})$   $= -0.683(-0.2679 + 0.4641z^{-1} + 1.732z^{-2} + z^{-3})$   $G_1(z) = 2z^{-3}H_1(z^{-1})$  $= -0.683(1 - 1.732z^{-1} + 0.4641z^{-2} + 0.2679z^{-3})$
- Magnitude responses of the two analysis filters are shown on the next slide



- Comments: (1) The order of *F*(*z*) is of the form 4*K*+2, where *K* is a positive integer
- Order of  $H_0(z)$  is N = 2K+1, which is odd as required

- (2) Zeros of *F*(*z*) appear with mirror-image symmetry in the *z*-plane with the zeros on the unit circle being of even multiplicity
- Any appropriate half of these zeros can be grouped to form the spectral factor  $H_0(z)$
- For example, a minimum-phase H<sub>0</sub>(z)can be formed by grouping all the zeros inside the unit circle along with half of the zeros on the unit circle

- Likewise, a maximum-phase  $H_0(z)$  can be formed by grouping all the zeros outside the unit circle along with half of the zeros on the unit circle
- However, it is not possible to form a spectral factor with linear phase
- (3) The stopband edge frequency is the same for F(z) and  $H_0(z)$

- (4) If the desired minimum stopband attenuation of  $H_0(z)$  is  $\alpha_s$  dB, then the minimum stopband attenuation of F(z) is  $2\alpha_s + 6.02$  dB
- Example Design a lowpass real-coefficient power-symmetric filter  $H_0(z)$  with the following specifications:  $\omega_s = 0.63\pi$ , and  $\alpha_s = 12 \, \text{dB}$

- The specifications of the corresponding zerophase half-band filter F(z) are therefore:  $\omega_s = 0.63\pi$  and  $\alpha_s = 40$  dB
- The desired stopband ripple is thus  $\delta_s = 0.01$  which is also the passband ripple
- The passband edge is at  $\omega_p = \pi 0.63\pi = 0.37\pi$
- Using the function remezord we first estimate the order of F(z) and then using the function remez design Q(z)

- The order of F(z) is found to be 14 implying that the order of H<sub>0</sub>(z) is 7 which is odd as desired
- To determine the coefficients of *F*(*z*) we add err (the maximum stopband ripple) to the central coefficient *q*[7]
- Next, using the function roots we determine the roots of F(z) which should theretically exhibit mirror-image symmetry with double
- roots on the unit circle

Copyright © 2001, S. K. Mitra

- However, the algorithm s numerically quite sensitive and it is found that a slightly larger value than err should be added to ensure double zeros of F(z) on the unit circle
- Choosing the roots inside the unit circle along with one set of unit circle roots we get the minimum-phase spectral factor  $H_0(z)$

• The zero locations of *F*(*z*) and *H*<sub>0</sub>(*z*) are shown below



Copyright © 2001, S. K. Mitra

• The gain responses of the two analysis filters are shown below



- Separate realizations of the two filters H<sub>0</sub>(z) and H<sub>1</sub>(z) would require 2(N+1) multipliers and 2N two-input adders
- However, a computationally efficient realization requiring N+1 multipliers and 2N two-input adders can be developed by exploiting the relation

$$H_1(z) = z^{-N} H_0(-z^{-1})$$

## **Paraunitary System**

• A *p*-input, *q*-output LTI discrete-time system with a transfer matrix  $\mathbf{T}_{pq}(z)$  is called a paraunitary system if  $\mathbf{T}_{pq}(z)$  is a paraunitary matrix, i.e.,

$$\tilde{\mathbf{T}}_{pq}(z)\mathbf{T}_{pq}(z) = c\mathbf{I}_p$$

- Note:  $\tilde{\mathbf{T}}_{pq}(z)$  is the paraconjugate of  $\mathbf{T}_{pq}(z)$ given by the transpose of  $\mathbf{T}_{pq}(z^{-1})$  with each coefficient replaced by its conjugate
- $\mathbf{I}_p$  is an  $p \times p$  identity matrix, *c* is a real 30 constant

### **Paraunitary Filter Banks**

- A causal, stable paraunitary system is also a lossless system
- It can be shown that the modulation matrix

$$\mathbf{H}^{(m)}(z) = \begin{bmatrix} H_0(z) & H_1(z) \\ H_0(-z) & H_1(-z) \end{bmatrix}$$

of a power-symmetric filter bank is a paraunitary matrix

## **Paraunitary Filter Banks**

- Hence, a power-symmetric filter bank has also been referred to as a paraunitary filter bank
- The cascade of two paraunitary systems with transfer matrices  $\mathbf{T}_{pq}^{(1)}(z)$  and  $\mathbf{T}_{qr}^{(2)}(z)$  is also paraunitary
- The above property can be utilized in designing a paraunitary filter bank without resorting to spectral factorization

- Consider a real-coefficient FIR transfer function  $H_N(z)$  of order N satisfying the power-symmetric condition  $H_N(z)H_N(z^{-1}) + H_N(-z)H_N(-z^{-1}) = K_N$
- We shall show now that  $H_N(z)$  can be realized in the form of a cascaded lattice structure as shown on the next slide



• Define

$$H_{i}(z) = \frac{X_{i}(z)}{X_{0}(z)}, \quad G_{i}(z) = \frac{Y_{i}(z)}{X_{0}(z)}$$
$$1 \le i \le N$$

- From the figure we observe that  $X_1(z) = X_0(z) + k_1 z^{-1} X_0(z)$  $Y_1(z) = -k_1 X_0(z) + z^{-1} X_0(z)$
- Therefore,

$$H_1(z) = 1 + k_1 z^{-1}, \quad G_1(z) = -k_1 + z^{-1}$$

• It can be easily shown that

$$G_1(z) = z^{-1} H_1(-z^{-1})$$

- Next from the figure it follows that  $H_i(z) = H_{i-2}(z) + k_i z^{-2} G_{i-2}(z)$   $G_i(z) = -k_i H_{i-2}(z) + z^{-2} G_{i-2}(z)$
- It can easily be shown that

$$G_i(z) = z^{-i} H_i(-z^{-1})$$

provided

$$G_{i-2}(z) = z^{-(i-2)}H_{i-2}(-z^{-1})$$

- We have shown that  $G_i(z) = z^{-i}H_i(-z^{-1})$ holds for i = 1
- Hence the above relation holds for all odd integer values of *i*
- $\longrightarrow$  N must be an odd integer
- It is a simple exercise to show that both  $H_i(z)$ and  $G_i(z)$  satisfy the power-symmetry condition  $H_i(z)H_i(z^{-1}) + H_i(-z)H_i(-z^{-1}) = K_i$

• In addition,  $H_i(z)$  and  $G_i(z)$  are powercomplementary, i.e.,

$$(1+k_i^2)z^{-2}G_{i-2}(z) = k_iH_i(z) + G_i(z)$$

 To develop the synthesis equation we express H<sub>i-2</sub>(z) and G<sub>i-2</sub>(z) in terms of H<sub>i</sub>(z) and G<sub>i</sub>(z):

$$(1+k_i^2)H_{i-2}(z) = H_i(z) - k_iG_i(z)$$
  
$$(1+k_i^2)z^{-2}G_{i-2}(z) = k_iH_i(z) + G_i(z)$$

- Note: At the *i*-th step, the coefficient  $k_i$  is chosen to eliminate the coefficient of  $z^{-i}$ , the highest power of  $z^{-1}$  in  $H_i(z) - k_i G_i(z)$
- For this choice of  $k_i$  the coefficient of also vanishes making  $H_{i-2}(z)$  a polynomial of degree i-2
- The synthesis process begins with i = N and compute  $G_N(z)$  using  $G_N(z) = z^{-N} H_N(-z^{-1})$

• Next, the transfer functions  $H_{N-2}(z)$  and  $G_{N-2}(z)$  are determined using the synthesis equations

$$(1+k_i^2)H_{i-2}(z) = H_i(z) - k_iG_i(z)$$
  
$$(1+k_i^2)z^{-2}G_{i-2}(z) = k_iH_i(z) + G_i(z)$$

• This process is repeated until all coefficients of the lattice have been determined

- Example Consider  $H_5(z) = 1 + 0.3z^{-1} + 0.2z^{-2} - 0.376z^{-3}$  $-0.06z^{-4} + 0.2z^{-5}$
- It can be easily verified that  $H_5(z)$  satisfies the power-symmetric condition
- Next we form

$$G_5(z) = z^{-5}H_5(-z^{-1}) = -0.2 - 0.06z^{-1}$$
  
+ 0.376z^{-2} + 0.2z^{-3} - 0.3z^{-4} + z^{-5}

Copyright © 2001, S. K. Mitra

- To determine  $H_5(z)$  we first form
- $H_5(z) k_5 G_5(z) = (1 + 0.2k_5) + (0.3 + 0.06k_5)z^{-1}$ 
  - $+(0.2-0.376k_5)z^{-2}+(-0.376-0.2k_5)z^{-3}$

$$+(-0.06+0.3k_5)z^{-4}+(0.2-k_5)z^{-5}$$

• To cancel the coefficient of  $z^{-5}$  in the above we choose

$$k_5 = 0.2$$

• Then 
$$H_3(z) = \frac{1}{1-k_5^2} [H_5(z) - k_5 G_5(z)]$$
  
=  $\frac{1}{1.04} (1.04 + 0.312z^{-1} + 0.1248z^{-2} - 0.416z^{-3})$ 

• We next form

 $G_3(z) = z^{-3}H_3(-z^{-1}) = 0.4 + 0.12z^{-1} - 0.3z^{-2} + z^{-3}$ 

• Continuing the above process we get

$$k_3 = -0.4, \quad k_1 = 0.3$$

- Using the method outlined for the realization of a power-symmetric transfer function, we can develop a cascaded lattice realization of the 2-channel paraunitary QMF bank
- Three important properties of the QMF lattice structure are structurally induced

- (1) The QMF lattice guarantees perfect reconstruction independent of the lattice parameters
- (2) It exhibits very small coefficient sensitivity to lattice parameters as each stage remains lossless under coefficient quantization
- (3) Computational complexity is about onehalf that of any other realization as it requires (*N*+1)/2 total number of multipliers for an order-*N* filter

- Example Consider the analysis filter of the previous example:  $H_7(z) = 0.3231 + 0.51935z^{-1} + 0.30134z^{-2}$  $-0.0781z^{-3} - 0.13767z^{-4} + 0.321z^{-5}$  $+ 0.079z^{-6} - 0.049z^{-7}$
- We place a multiplier h[0] = 0.3231 at the input and synthesize a cascade lattice structure for the normalized transfer function  $H_7(z)/h[0]$

• The lattice coefficients obtained for the normalized analysis transfer function are:

$$k_7 = -0.15165, \quad k_5 = 0.2354,$$
  
 $k_3 = -0.48393, \quad k_1 = 1.61$ 

• Note: Because of the numerical problem, the coefficients of the spectral factor obtained in the previous example are not very accurate

As a result, the coefficients of z<sup>-(i-1)</sup> of the transfer function H<sub>i-2</sub>(z) generated from the transfer function H<sub>i</sub>(z) using the relation

$$H_{i-2}(z) = \frac{1}{1+k_i^2} [H_i(z) - k_i G_i(z)]$$
  
is not exactly zero, and has been set to zero  
at each iteration

- Two interesting properties of the cascaded lattice QMF bank can be seen by examining its multiplier coefficient values
- (1) Signs of coefficients alternate between stages
- (2) The values of the coefficients {k<sub>i</sub>} decrease with increasing i

- The QMF lattice structure can be used directly to design the power-symmetric analysis filter  $H_0(z)$  using an iterative computer-aided optimization technique
- Goal: Determine the lattice parameters  $k_i$ by minimizing the energy in the stopband of  $H_0(z)$

- The pertinent objective function is given by  $\phi = \int_{\omega_s}^{\pi} |H_0(e^{j\omega})|^2 d\omega$
- Note: The power-symmetric property ensures good passband response

- In the design of an orthogonal 2-channel filter bank, the analysis filter  $H_0(z)$  is chosen as a spectral factor of the zero-phase even-order half-band filter  $F(z) = H_0(z)H_0(z^{-1})$
- Note: The two spectral factors  $H_0(z)$  and  $H_0(z^{-1})$  of F(z) have the same magnitude response

- As a result, it is not possible to design perfect reconstruction filter banks with linear-phase analysis and synthesis filters
- However, it is possible to maintain the perfect reconstruction condition with linear-phase filters by choosing a different factorization scheme

• To this end, the causal half-band filter  $z^{-N}F(z)$ of order 2N is factorized in the form  $z^{-N}F(z) = H_0(z)H_1(-z)$ 

where  $H_0(z)$  and  $H_1(z)$  are linear-phase filters

• The determinant of the modulation matrix  $\mathbf{H}^{(m)}(z)$  is now given by  $\det[\mathbf{H}^{(m)}(z)] = H_0(z)H_1(-z) - H_0(-z)H_1(z) = z^{-N}$ 

- Note: The determinant of the modulation matrix satisfies the perfect reconstruction condition
- The filter bank designed using the factorization scheme  $z^{-N}F(z) = H_0(z)H_1(-z)$ is called a biorthogonal filter bank
- The two synthesis filters are given by  $G_0(z) = H_1(-z), \quad G_1(z) = -H_0(-z)$

- <u>Example</u> The half-band filter  $F(z) = \frac{1}{16}z^{3}(1+z^{-1})^{4}(-1+4z^{-1}-z^{-2})$
- can be factored several different ways to yield linear-phase analysis filters  $H_0(z)$  and  $H_1(z)$
- For example, one choice yields  $H_0(z) = \frac{1}{8}(-1+2z^{-1}+6z^{-2}+2z^{-3}-z^{-4})$   $H_1(z) = \frac{1}{2}(1-2z^{-1}+z^{-2})$ Copyright © 2001, S. K. Mitra

56

- Since the length of H<sub>0</sub>(z) is 5 and the length of H<sub>1</sub>(z) is 3, the above set of analysis filters is known as the 5/3 filter-pair of Daubechies
- A plot of the gain responses of the 5/3 filterpair is shown below



Copyright © 2001, S. K. Mitra

• Another choice yields the 4/4 filter-pair of Daubechies

$$H_0(z) = \frac{1}{8}(1 + 3z^{-1} + 3z^{-2} + z^{-3})$$
$$H_1(z) = \frac{1}{2}(-1 - 3z^{-1} + 3z^{-2} + z^{-3})$$

• A plot of the gain responses of the 4/4 filterpair is shown below



Copyright © 2001, S. K. Mitra