Basic IIR Digital Filter Structures

- The causal IIR digital filters we are concerned with in this course are characterized by a real rational transfer function of z^{-1} or, equivalently by a constant coefficient difference equation
- From the difference equation representation, it can be seen that the realization of the causal IIR digital filters requires some form of feedback

Basic IIR Digital Filter Structures

- An *N*-th order IIR digital transfer function is characterized by 2*N*+1 unique coefficients, and in general, requires 2*N*+1 multipliers and 2*N* two-input adders for implementation
- **Direct form IIR filters**: Filter structures in which the multiplier coefficients are precisely the coefficients of the transfer function

• Consider for simplicity a 3rd-order IIR filter with a transfer function

$$H(z) = \frac{P(z)}{D(z)} = \frac{p_0 + p_1 z^{-1} + p_2 z^{-2} + p_3 z^{-3}}{1 + d_1 z^{-1} + d_2 z^{-2} + d_3 z^{-3}}$$

• We can implement H(z) as a cascade of two filter sections as shown on the next slide

$$X(z) \longrightarrow H_1(z) \xrightarrow{W(z)} H_2(z) \longrightarrow Y(z)$$

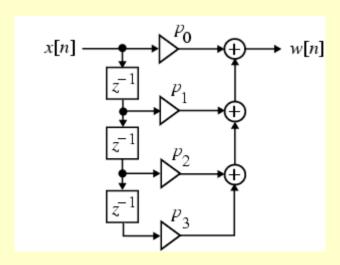
where

$$H_1(z) = \frac{W(z)}{X(z)} = P(z) = p_0 + p_1 z^{-1} + p_2 z^{-2} + p_3 z^{-3}$$

$$H_2(z) = \frac{Y(z)}{W(z)} = \frac{1}{D(z)} = \frac{1}{1 + d_1 z^{-1} + d_2 z^{-2} + d_3 z^{-3}}$$

• The filter section $H_1(z)$ can be seen to be an FIR filter and can be realized as shown below

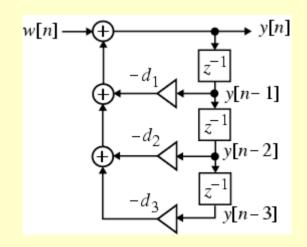
$$w[n] = p_0 x[n] + p_1 x[n-1] + p_2 x[n-2] + p_3 x[n-3]$$



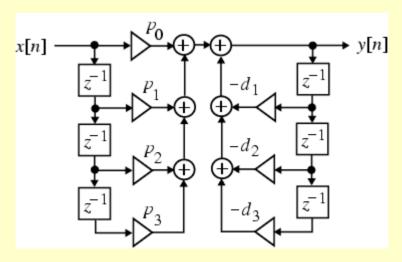
• The time-domain representation of $H_2(z)$ is given by

$$y[n] = w[n] - d_1y[n-1] - d_2y[n-2] - d_3y[n-3]$$

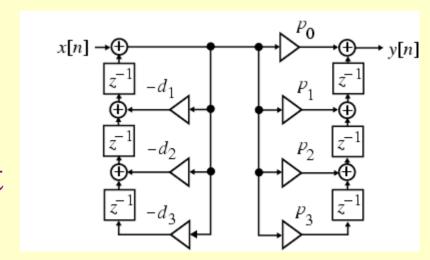
Realization of $H_2(z)$ follows from the above equation and is shown on the right



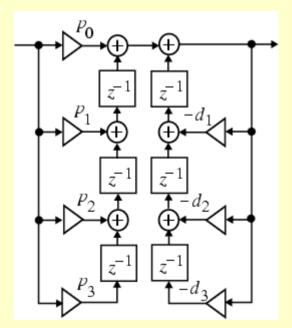
• A cascade of the two structures realizing $H_1(z)$ and $H_2(z)$ leads to the realization of H(z) shown below and is known as the **direct** form I structure

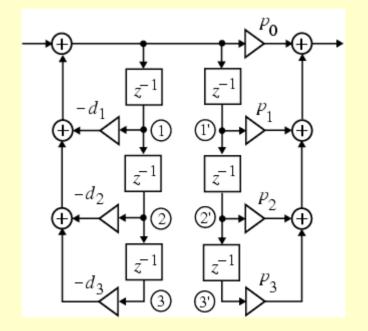


- Note: The direct form I structure is noncanonic as it employs 6 delays to realize a 3rd-order transfer function
- A transpose of the direct form I structure is shown on the right and is called the direct form I_t structure

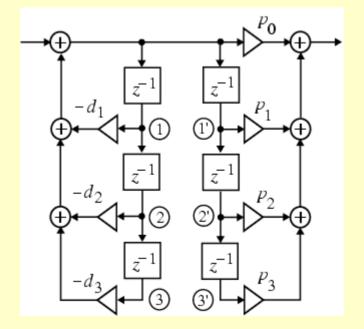


 Various other noncanonic direct form structures can be derived by simple block diagram manipulations as shown below

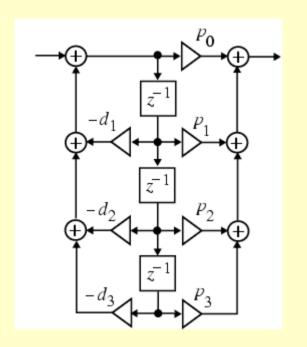


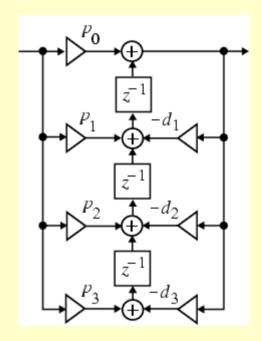


• Observe in the direct form structure shown below, the signal variable at nodes ① and ① are the same, and hence the two top delays can be shared



- Likewise, the signal variables at nodes (2) and (2) are the same, permitting the sharing of the middle two delays
- Following the same argument, the bottom two delays can be shared
- Sharing of all delays reduces the total number of delays to 3 resulting in a canonic realization shown on the next slide along with its transpose structure



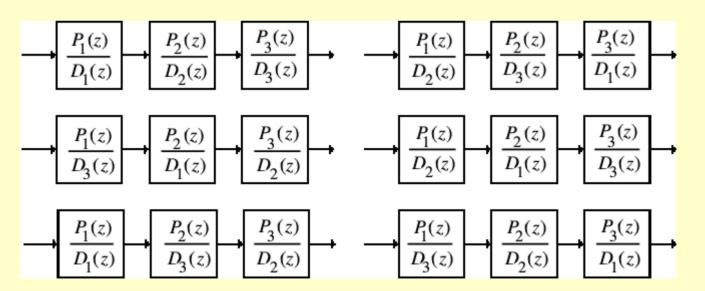


• Direct form realizations of an *N*-th order IIR transfer function should be evident

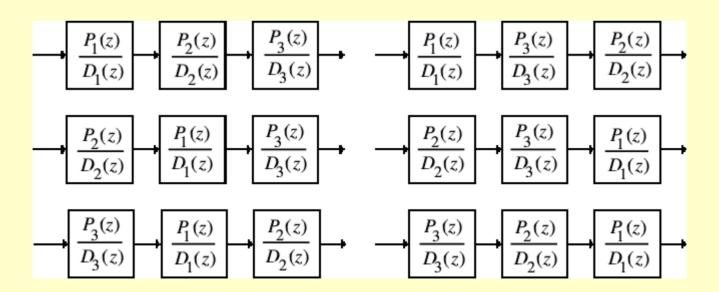
- By expressing the numerator and the denominator polynomials of the transfer function as a product of polynomials of lower degree, a digital filter can be realized as a cascade of low-order filter sections
- Consider, for example, H(z) = P(z)/D(z) expressed as

$$H(z) = \frac{P(z)}{D(z)} = \frac{P_1(z)P_2(z)P_3(z)}{D_1(z)D_2(z)D_3(z)}$$

 Examples of cascade realizations obtained by different pole-zero pairings are shown below



 Examples of cascade realizations obtained by different ordering of sections are shown below



• There are altogether a total of 36 different cascade realizations of

$$H(z) = \frac{P_1(z)P_2(z)P_2(z)}{D_1(z)D_2(z)D_3(z)}$$

based on pole-zero-pairings and ordering

 Due to finite wordlength effects, each such cascade realization behaves differently from others

• Usually, the polynomials are factored into a product of 1st-order and 2nd-order polynomials:

$$H(z) = p_0 \prod_{k} \left(\frac{1 + \beta_{1k} z^{-1} + \beta_{2k} z^{-2}}{1 + \alpha_{1k} z^{-1} + \alpha_{2k} z^{-2}} \right)$$

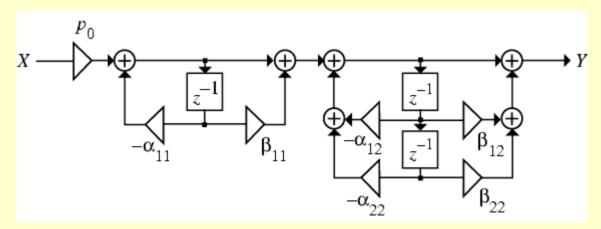
• In the above, for a first-order factor

$$\alpha_{2k} = \beta_{2k} = 0$$

Consider the 3rd-order transfer function

$$H(z) = p_0 \left(\frac{1 + \beta_{11} z^{-1}}{1 + \alpha_{11} z^{-1}} \right) \left(\frac{1 + \beta_{12} z^{-1} + \beta_{22} z^{-2}}{1 + \alpha_{12} z^{-1} + \alpha_{22} z^{-2}} \right)$$

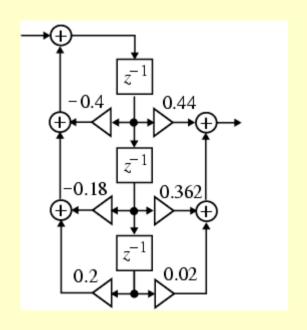
One possible realization is shown below



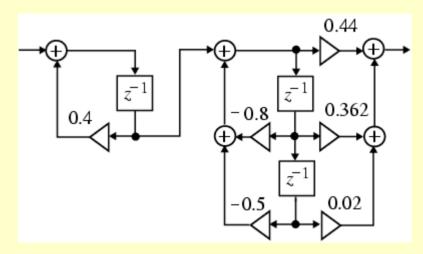
• Example - Direct form II and cascade form realizations of

$$H(z) = \frac{0.44z^{-1} + 0.362z^{-2} + 0.02z^{-3}}{1 + 0.4z^{-1} + 0.18z^{-2} - 0.2z^{-3}}$$
$$= \left(\frac{0.44 + 0.362z^{-1} + 0.02z^{-2}}{1 + 0.8z^{-1} + 0.5z^{-2}}\right) \left(\frac{z^{-1}}{1 - 0.4z^{-1}}\right)$$

are shown on the next slide



Direct form II



Cascade form

- A partial-fraction expansion of the transfer function in z^{-1} leads to the **parallel form I** structure
- Assuming simple poles, the transfer function H(z) can be expressed as

$$H(z) = \gamma_0 + \sum_{k} \left(\frac{\gamma_{0k} + \gamma_{1k} z^{-1}}{1 + \alpha_{1k} z^{-1} + \alpha_{2k} z^{-2}} \right)$$

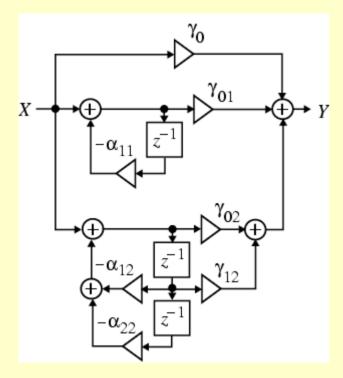
• In the above for a real pole $\alpha_{2k} = \gamma_{1k} = 0$

- A direct partial-fraction expansion of the transfer function in z leads to the parallel form II structure
- Assuming simple poles, the transfer function H(z) can be expressed as

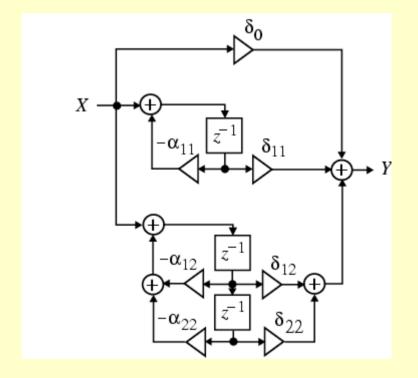
$$H(z) = \delta_0 + \sum_{k} \left(\frac{\delta_{0k} z^{-1} + \delta_{2k} z^{-2}}{1 + \alpha_{1k} z^{-1} + \alpha_{2k} z^{-2}} \right)$$

• In the above for a real pole $\alpha_{2k} = \delta_{2k} = 0$

• The two basic parallel realizations of a 3rdorder IIR transfer function are shown below



Parallel form I



Parallel form II

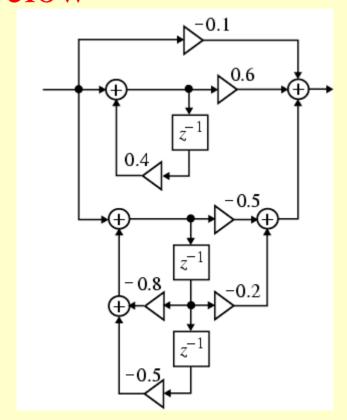
• Example - A partial-fraction expansion of

$$H(z) = \frac{0.44z^{-1} + 0.362z^{-2} + 0.02z^{-3}}{1 + 0.4z^{-1} + 0.18z^{-2} - 0.2z^{-3}}$$

in z^{-1} yields

$$H(z) = -0.1 + \frac{0.6}{1 - 0.4z^{-1}} + \frac{-0.5 - 0.2z^{-1}}{1 + 0.8z^{-1} + 0.5z^{-2}}$$

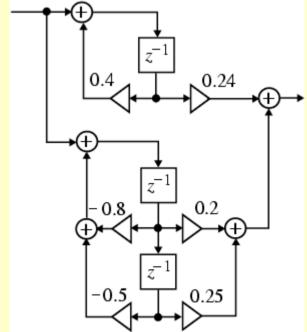
• The corresponding parallel form I realization is shown below



• Likewise, a partial-fraction expansion of H(z) in z yields

$$H(z) = \frac{0.24z^{-1}}{1 - 0.4z^{-1}} + \frac{0.2z^{-1} + 0.25z^{-1}}{1 + 0.8z^{-1} + 0.5z^{-2}}$$

 The corresponding parallel form II realization is shown on the right



- The cascade form requires the factorization of the transfer function which can be developed using the M-file zp2sos
- The statement sos = zp2sos(z,p,k) generates a matrix sos containing the coefficients of each 2nd-order section of the equivalent transfer function H(z) determined from its pole-zero form

• sos is an $L \times 6$ matrix of the form

$$\mathtt{sos} = \begin{bmatrix} \mathtt{p}_{01} & \mathtt{p}_{11} & \mathtt{p}_{21} & \mathtt{d}_{01} & \mathtt{d}_{11} & \mathtt{d}_{21} \\ \mathtt{p}_{02} & \mathtt{p}_{12} & \mathtt{p}_{22} & \mathtt{d}_{02} & \mathtt{d}_{12} & \mathtt{d}_{22} \\ \mathtt{p}_{0L} & \mathtt{p}_{1L} & \mathtt{p}_{2L} & \mathtt{d}_{0L} & \mathtt{d}_{1L} & \mathtt{d}_{2L} \end{bmatrix}$$

whose *i*-th row contains the coefficients $\{p_{i\ell}\}$ and $\{d_{i\ell}\}$, of the the numerator and denominator polynomials of the *i*-th 2nd-order section

- L denotes the number of sections
- The form of the overall transfer function is given by

$$H(z) = \prod_{i=1}^{L} H_i(z) = \prod_{i=1}^{L} \frac{p_{0i} + p_{1i}z^{-1} + p_{2i}z^{-2}}{d_{0i} + d_{1i}z^{-1} + d_{2i}z^{-2}}$$

 Program 6_1 can be used to factorize an FIR and an IIR transfer function

• Note: An FIR transfer function can be treated as an IIR transfer function with a constant numerator of unity and a denominator which is the polynomial describing the FIR transfer function

- Parallel forms I and II can be developed using the functions residuez and residue, respectively
- Program 6_2 uses these two functions

Realization of Allpass Filters

- An M-th order real-coefficient allpass transfer function $A_M(z)$ is characterized by M unique coefficients as here the numerator is the mirror-image polynomial of the denominator
- A direct form realization of $A_M(z)$ requires 2M multipliers
- Objective Develop realizations of $A_M(z)$ requiring only M multipliers

Realization Using Multiplier Extraction Approach

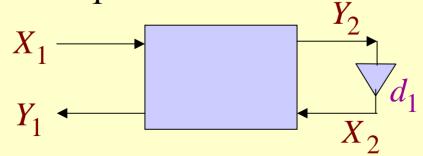
- Now, an arbitrary allpass transfer function can be expressed as a product of 2nd-order and/or 1st-order allpass transfer functions
- We consider first the minimum multiplier realization of a 1st-order and a 2nd-order allpass transfer functions

First-Order Allpass Structures

• Consider first the 1st-order allpass transfer function given by

$$A_1(z) = \frac{d_1 + z^{-1}}{1 + d_1 z^{-1}}$$

• We shall realize the above transfer function in the form a structure containing a single multiplier d_1 as shown below



First-Order Allpass Structures

• We express the transfer function $A_1(z) = Y_1/X_1$ in terms of the transfer parameters of the two-pair as

$$A_1(z) = t_{11} + \frac{t_{12}t_{21}d_1}{1 - d_1t_{22}} = \frac{t_{11} - d_1(t_{11}t_{22} - t_{12}t_{21})}{1 - d_1t_{22}}$$

A comparison of the above with

$$A_1(z) = \frac{d_1 + z^{-1}}{1 + d_1 z^{-1}}$$

yields

$$t_{11} = z^{-1}, \ t_{22} = -z^{-1}, \ t_{11}t_{22} - t_{12}t_{21} = -1$$

First-Order Allpass Structures

- Substituting $t_{11} = z^{-1}$ and $t_{22} = -z^{-1}$ in $t_{11}t_{22} t_{12}t_{21} = -1$ we get $t_{12}t_{21} = 1 z^{-2}$
- There are 4 possible solutions to the above equation:

Type 1A:
$$t_{11} = z^{-1}$$
, $t_{22} = -z^{-1}$, $t_{12} = 1 - z^{-2}$, $t_{21} = 1$
Type 1B: $t_{11} = z^{-1}$, $t_{22} = -z^{-1}$, $t_{12} = 1 + z^{-1}$, $t_{21} = 1 - z^{-1}$

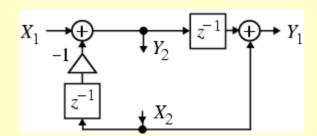
- Type $1A_t: t_{11} = z^{-1}, t_{22} = -z^{-1}, t_{12} = 1, t_{21} = 1 z^{-2}$
- Type 1B_t: $t_{11} = z^{-1}$, $t_{22} = -z^{-1}$, $t_{12} = 1 - z^{-1}$, $t_{21} = 1 + z^{-1}$
- We now develop the two-pair structure for the Type 1A allpass transfer function

• From the transfer parameters of this allpass we arrive at the input-output relations:

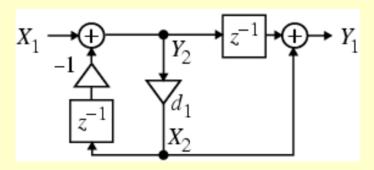
$$Y_2 = X_1 - z^{-1}X_2$$

 $Y_1 = z^{-1}X_1 + (1 - z^{-2})X_2 = z^{-1}Y_2 + X_2$

 A realization of the above two-pair is sketched below

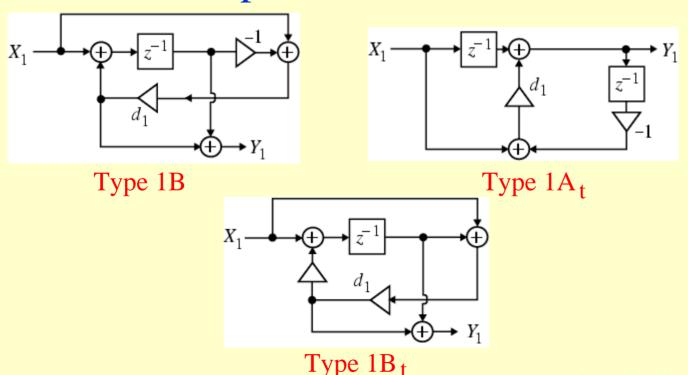


• By constraining the X_2 , Y_2 terminal-pair with the multiplier d_1 , we arrive at the Type 1A allpass filter structure shown below



Type 1A

• In a similar fashion, the other three singlemultiplier first-order allpass filter structures can be developed as shown below

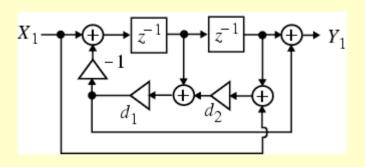


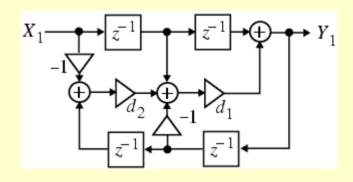
Second-Order Allpass Structures

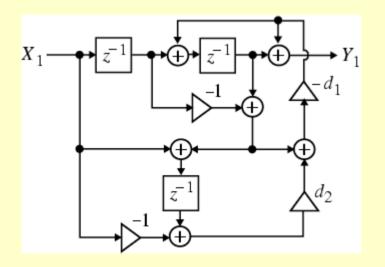
- A 2nd-order allpass transfer function is characterized by 2 unique coefficients
- Hence, it can be realized using only 2 multipliers
- Type 2 allpass transfer function:

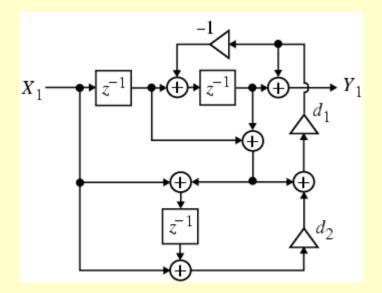
$$A_2(z) = \frac{d_1 d_2 + d_1 z^{-1} + z^{-2}}{1 + d_1 z^{-1} + d_1 d_2 z^{-2}}$$

Type 2 Allpass Structures







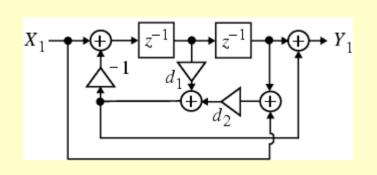


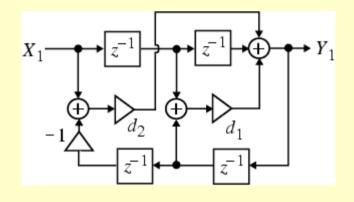
Type 3 Allpass Structures

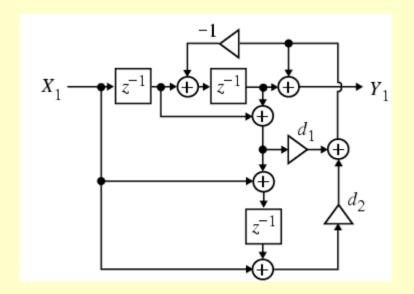
• Type 3 allpass transfer function:

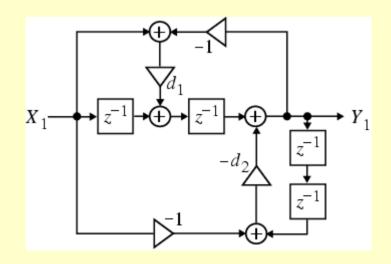
$$A_3(z) = \frac{d_2 + d_1 z^{-1} + z^{-2}}{1 + d_1 z^{-1} + d_2 z^{-2}}$$

Type 3 Allpass Structures









Realization Using Multiplier Extraction Approach

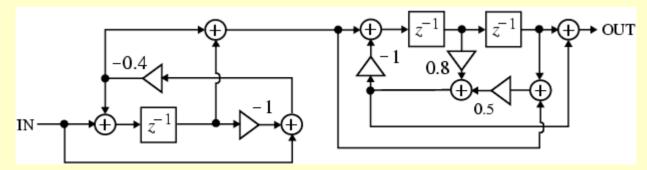
• Example - Realize

$$A_3(z) = \frac{-0.2 + 0.18z^{-1} + 0.4z^{-2} + z^{-3}}{1 + 0.4z^{-1} + 0.18z^{-2} - 0.2z^{-3}}$$

$$= \frac{(-0.4 + z^{-1})(0.5 + 0.8z^{-1} + z^{-2})}{(1 - 0.4z^{-1})(1 + 0.8z^{-1} + 0.5z^{-2})}$$

• A 3-multiplier cascade realization of the above allpass transfer function is shown

below



- The stability test algorithm described earlier in the course also leads to an elegant realization of an *M*th-order allpass transfer function
- The algorithm is based on the development of a series of (m-1)th-order allpass transfer functions $A_{m-1}(z)$ from an mth-order allpass transfer function $A_m(z)$ for m = M, M-1, ..., 1

- Let $A_m(z) = \frac{d_m + d_{m-1}z^{-1} + d_{m-2}z^{-2} + \dots + d_1z^{-(m-1)} + z^{-m}}{1 + d_1z^{-1} + d_2z^{-2} + \dots + d_{m-1}z^{-(m-1)} + d_mz^{-m}}$
- We use the recursion

$$A_{m-1}(z) = z[\frac{A_m(z) - k_m}{1 - k_m A_m(z)}], \quad m = M, M - 1, ..., 1$$

where $k_m = A_m(\infty) = d_m$

• It has been shown earlier that $A_M(z)$ is stable if and only if

$$k_m^2 < 1$$
 for $m = M, M - 1, ..., 1$

• If the allpass transfer function $A_{m-1}(z)$ is expressed in the form

$$A_{m-1}(z) = \frac{d'_{m-1} + d'_{m-2}z^{-1} + \dots + d'_{1}z^{-(m-2)} + z^{-(m-1)}}{1 + d'_{1}z^{-1} + \dots + d'_{m-2}z^{-(m-2)} + d'_{m-1}z^{-(m-1)}}$$

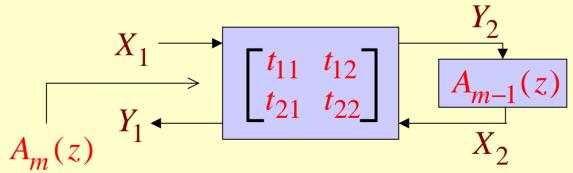
then the coefficients of $A_{m-1}(z)$ are simply related to the coefficients of $A_m(z)$ through

$$d_{i}' = \frac{d_{i} - d_{m}d_{m-i}}{1 - d_{m}^{2}}, \quad 1 \le i \le m - 1$$

• To develop the realization method we express $A_m(z)$ in terms of $A_{m-1}(z)$:

$$A_m(z) = \frac{k_m + z^{-1} A_{m-1}(z)}{1 + k_m z^{-1} A_{m-1}(z)}$$

• We realize $A_m(z)$ in the form shown below



• The transfer function $A_m(z) = Y_1/X_1$ of the constrained two-pair can be expressed as

$$A_m(z) = \frac{t_{11} - (t_{11}t_{22} - t_{12}t_{21})A_{m-1}(z)}{1 - t_{22}A_{m-1}(z)}$$

Comparing the above with

$$A_m(z) = \frac{k_m + z^{-1} A_{m-1}(z)}{1 + k_m z^{-1} A_{m-1}(z)}$$

we arrive at the two-pair transfer parameters

$$t_{11} = k_m, \quad t_{22} = -k_m z^{-1}$$

 $t_{11}t_{22} - t_{12}t_{21} = -z^{-1}$

• Substituting $t_{11} = k_m$ and $t_{22} = -k_m z^{-1}$ in the equation above we get

$$t_{12}t_{21} = (1 - k_m^2)z^{-1}$$

• There are a number of solutions for t_{12} and t_{21}

• Some possible solutions are given below:

$$t_{11} = k_m, \ t_{22} = -k_m z^{-1}, \ t_{12} = z^{-1}, \ t_{21} = 1 - k_m^2$$

$$t_{11} = k_m, \ t_{22} = -k_m z^{-1}, \ t_{12} = (1 - k_m) z^{-1}, \ t_{21} = 1 + k_m$$

$$t_{11} = k_m, \ t_{22} = -k_m z^{-1}, \ t_{12} = \sqrt{1 - k_m^2} z^{-1}, \ t_{21} = \sqrt{1 - k_m^2}$$

$$t_{11} = k_m, \ t_{22} = -k_m z^{-1}, \ t_{12} = (1 - k_m^2) z^{-1}, \ t_{21} = 1$$

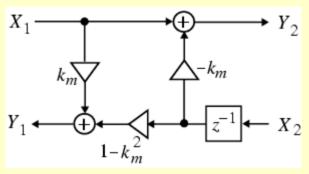
Consider the solution

$$t_{11} = k_m, \ t_{22} = -k_m z^{-1}, \ t_{12} = (1 - k_m^2) z^{-1}, \ t_{21} = 1$$

Corresponding input-output relations are

$$Y_1 = k_m X_1 - (1 - k_m^2) z^{-1} X_2$$
$$Y_2 = X_1 - k_m z^{-1} X_2$$

• A direct realization of the above equations leads to the 3-multiplier two-pair shown on the next slide

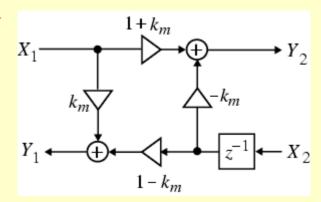


The transfer parameters

$$t_{11} = k_m, \ t_{22} = -k_m z^{-1}, \ t_{12} = (1 - k_m) z^{-1}, \ t_{21} = 1 + k_m$$

lead to the 4-multiplier two-pair structure

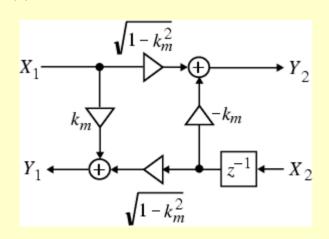
shown below



• Likewise, the transfer parameters

$$t_{11} = k_m, \ t_{22} = -k_m z^{-1}, \ t_{12} = \sqrt{1 - k_m^2 z^{-1}}, \ t_{21} = \sqrt{1 - k_m^2}$$

lead to the 4-multiplier two-pair structure shown below



• A 2-multiplier realization can be derived by manipulating the input-output relations:

$$Y_1 = k_m X_1 - (1 - k_m^2) z^{-1} X_2$$
$$Y_2 = X_1 - k_m z^{-1} X_2$$

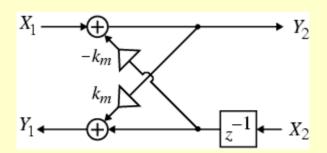
• Making use of the second equation, we can rewrite the first equation as

$$Y_1 = k_m Y_2 + z^{-1} X_2$$

A direct realization of

$$Y_1 = k_m Y_2 + z^{-1} X_2$$
$$Y_2 = X_1 - k_m z^{-1} X_2$$

lead to the 2-multiplier two-pair structure, known as the **lattice structure**, shown below



Consider the two-pair described by

$$t_{11} = k_m, \ t_{22} = -k_m z^{-1}, \ t_{12} = (1 - k_m) z^{-1}, \ t_{21} = 1 + k_m$$

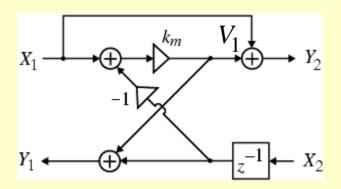
• Its input-output relations are given by

$$Y_1 = k_m X_1 + (1 - k_m) z^{-1} X_2$$
$$Y_2 = (1 + k_m) X_1 - k_m z^{-1} X_2$$

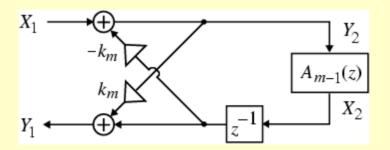
Define

$$V_1 = k_m (X_1 - z^{-1}) X_2$$

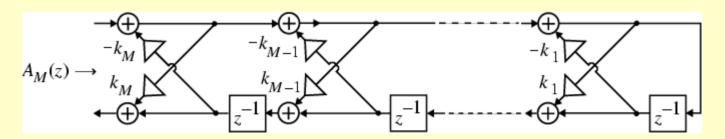
- We can then rewrite the input-output relations as $Y_1 = V_1 + z^{-1}X_2$ and $Y_2 = X_1 + V_1$
- The corresponding 1-multiplier realization is shown below



• An *m*th-order allpass transfer function $A_m(z)$ is then realized by constraining any one of the two-pairs developed earlier by the (m-1)th-order allpass transfer function $A_{m-1}(z)$



- The process is repeated until the constraining transfer function is $A_0(z) = 1$
- The complete realization of $A_M(z)$ based on the extraction of the two-pair lattice is shown below

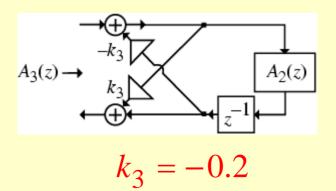


- It follows from our earlier discussion that $A_M(z)$ is stable if the magnitudes of all multiplier coefficients in the realization are less than 1, i.e., $|k_m| < 1$ for m = M, M 1, ..., 1
- The cascaded lattice allpass filter structure requires 2*M* multipliers
- A realization with *M* multipliers is obtained if instead the single multiplier two-pair is used

• Example - Realize

$$A_3(z) = \frac{-0.2 + 0.18z^{-1} + 0.4z^{-2} + z^{-3}}{1 + 0.4z^{-1} + 0.18z^{-2} - 0.2z^{-3}}$$
$$= \frac{d_1 + d_2z^{-1} + d_1z^{-2} + z^{-3}}{1 + d_1z^{-1} + d_2z^{-2} + d_3z^{-3}}$$

• We first realize $A_3(z)$ in the form of a lattice two-pair characterized by the multiplier coefficient $k_3 = d_3 = -0.2$ and constrained by a 2nd-order allpass $A_2(z)$ as indicated below



• The allpass transfer function $A_2(z)$ is of the form

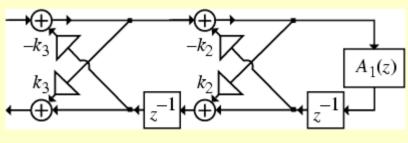
$$A_2(z) = \frac{d_2 + d_1 z^{-1} + z^{-2}}{1 + d_1 z^{-1} + d_2 z^{-2}}$$

• Its coefficients are given by

$$d_1' = \frac{d_1 - d_3 d_2}{1 - d_3^2} = \frac{0.4 - (-0.2)(0.18)}{1 - (-0.2)^2} = 0.4541667$$

$$d_2' = \frac{d_2 - d_3 d_1}{1 - d_3^2} = \frac{0.18 - (-0.2)(0.4)}{1 - (-0.2)^2} = 0.2708333$$

• Next, the allpass $A_2(z)$ is realized as a lattice two-pair characterized by the multiplier coefficient $k_2 = d_2' = 0.2708333$ and constrained by an allpass $A_1(z)$ as indicated below



$$k_3 = -0.2, \quad k_2 = 0.2708333$$

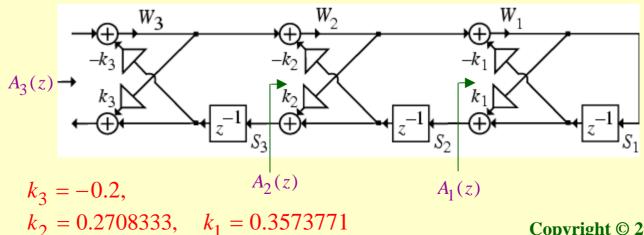
• The allpass transfer function $A_1(z)$ is of the form

$$A_1(z) = \frac{d_1'' + z^{-1}}{1 + d_1'' z^{-1}}$$

It coefficient is given by

$$d_{1}^{"} = \frac{d_{1}^{'} - d_{2}^{'} d_{1}^{'}}{1 - (d_{2}^{'})^{2}} = \frac{d_{1}^{'}}{1 + d_{2}^{'}} = \frac{0.4541667}{1.2708333} = 0.3573771$$

• Finally, the allpass $A_1(z)$ is realized as a lattice two-pair characterized by the multiplier coefficient $k_1 = d_1'' = 0.3573771$ and constrained by an allpass $A_0(z) = 1$ as indicated below



Cascaded Lattice Realization Using MATLAB

- The M-file poly2rc can be used to realize an allpass transfer function in the cascaded lattice form
- To this end Program 6_3 can be employed