

6: Window Filter Design

- Inverse DTFT
- Rectangular window
- Dirichlet Kernel +
- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

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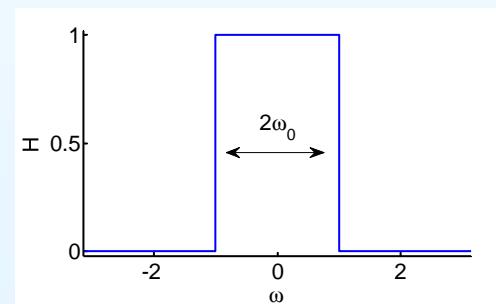
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- Common Windows
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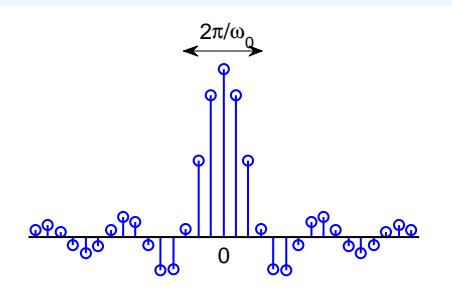
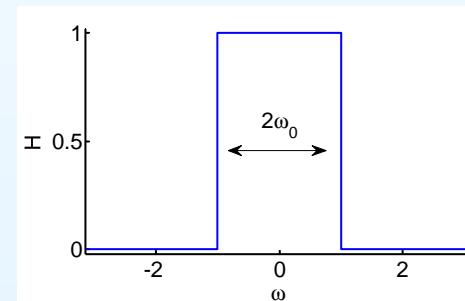
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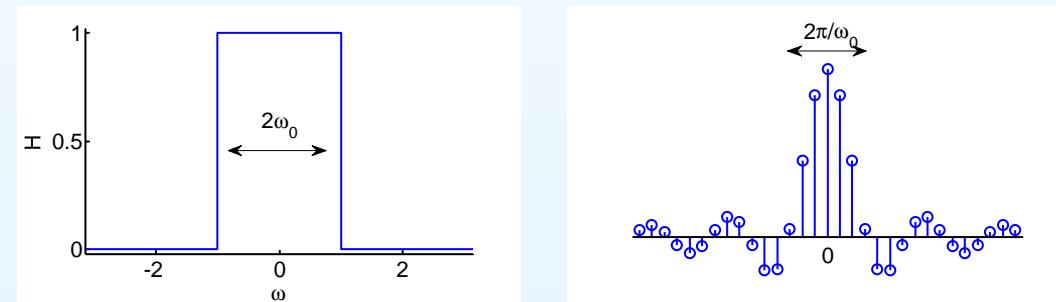
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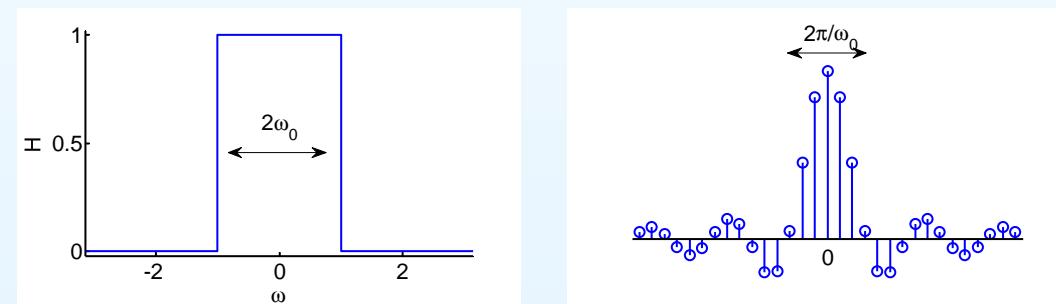
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- MATLAB routines

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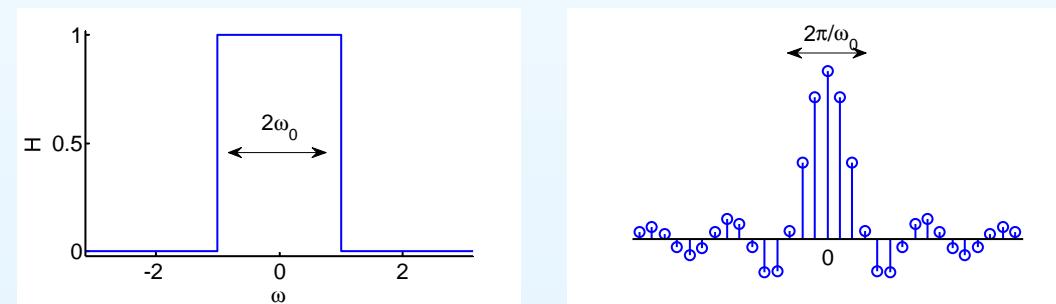
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 Sadly $h[n]$ is infinite and non-causal.

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- Window relationships
- Common Windows
- Order Estimation
- Example Design
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- Summary
- MATLAB routines

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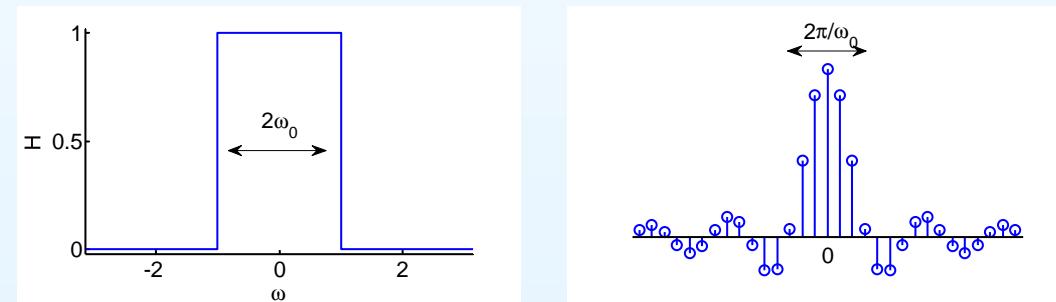
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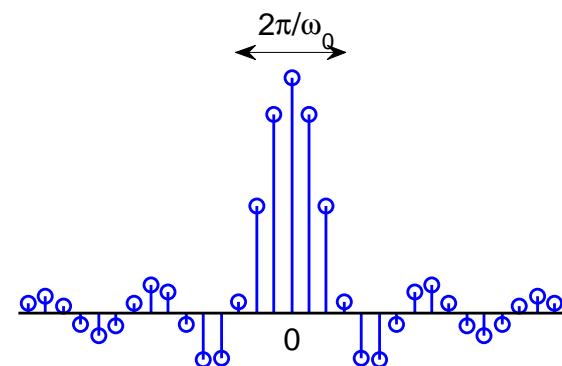
Sadly $h[n]$ is infinite and non-causal. Solution: multiply $h[n]$ by a window

Rectangular window

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- Rectangular window
- Dirichlet Kernel
- +
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 - Common Windows
 - Order Estimation
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 - Frequency sampling
 - Summary
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Truncate to $\pm \frac{M}{2}$ to make finite

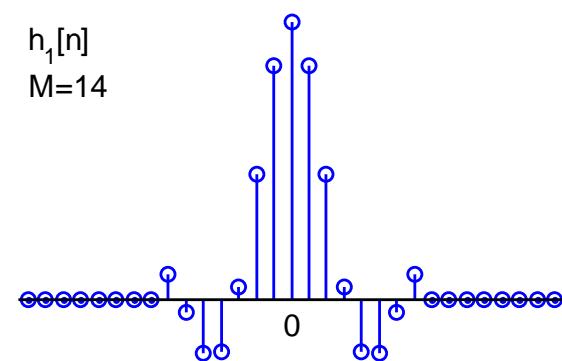


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6: Window Filter Design

- Inverse DTFT
- Rectangular window
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- Common Windows
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- Example Design
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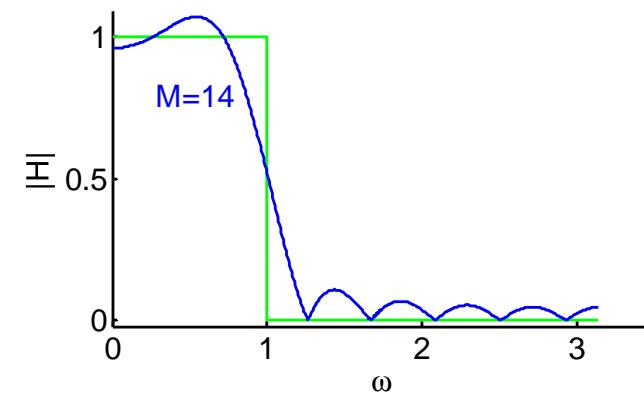
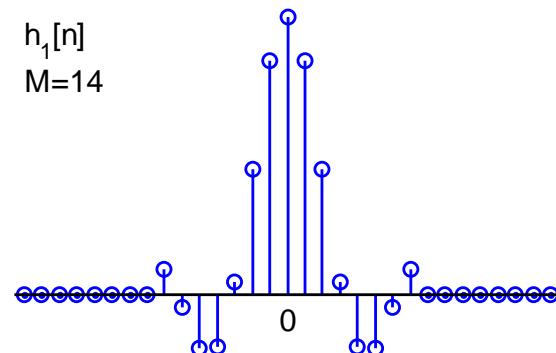
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- Common Windows
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MSE Optimality:

Define mean square error (MSE) in frequency domain

$$E = \frac{1}{2\pi} \int_{-\pi}^{\pi} |H(e^{j\omega}) - H_1(e^{j\omega})|^2 d\omega$$



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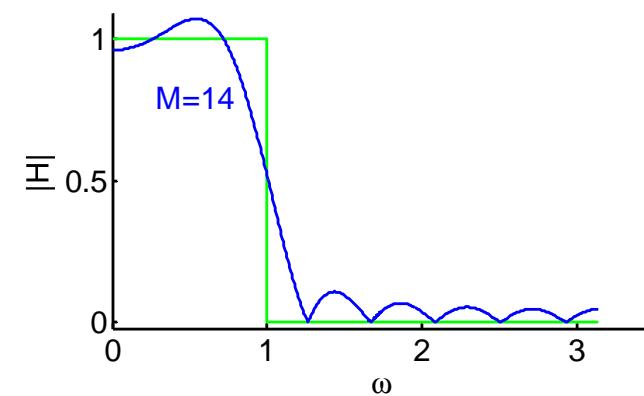
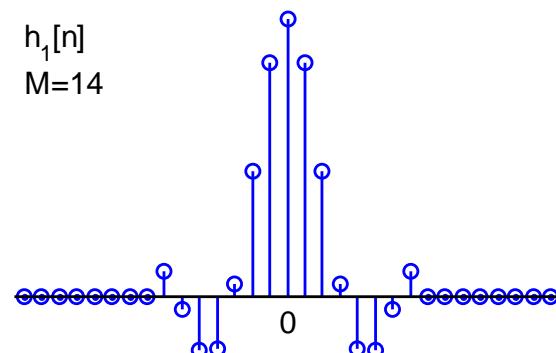
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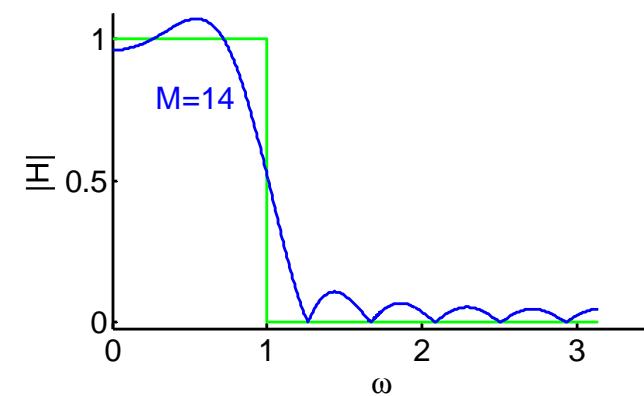
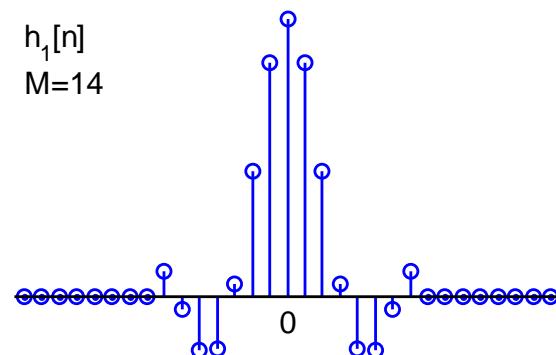
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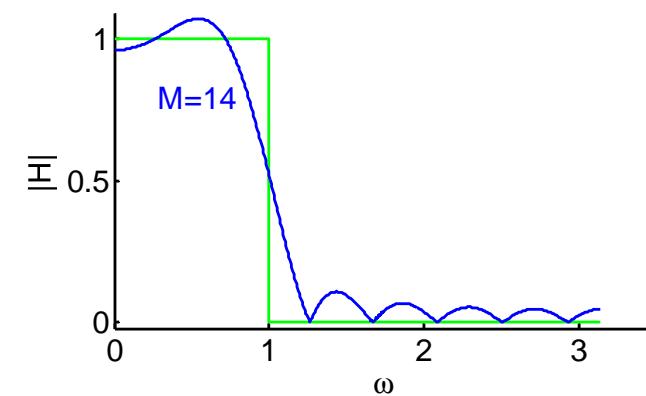
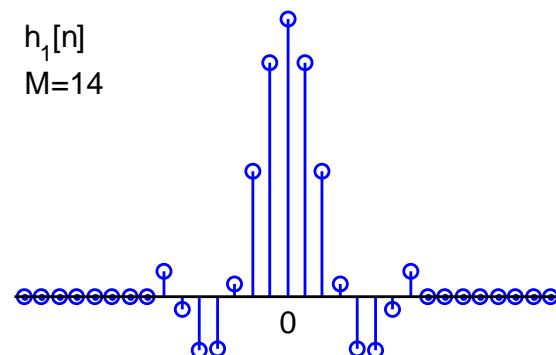
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- Rectangular window
- Dirichlet Kernel
- Window relationships
- Common Windows
- Order Estimation
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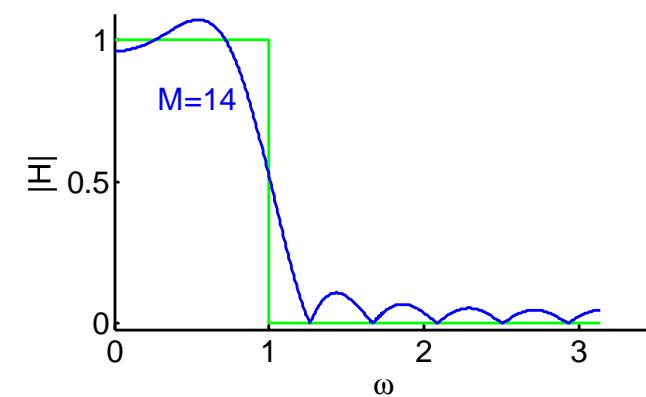
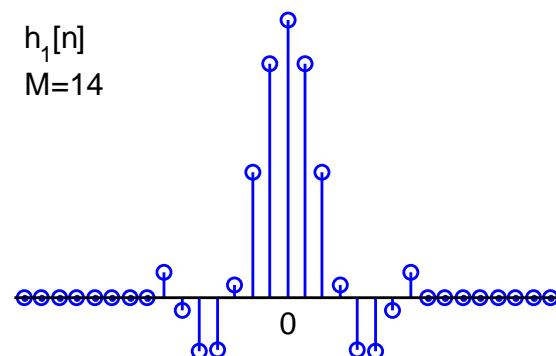
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6: Window Filter Design

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- Rectangular window
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- Window relationships
- Common Windows
- Order Estimation
- Example Design
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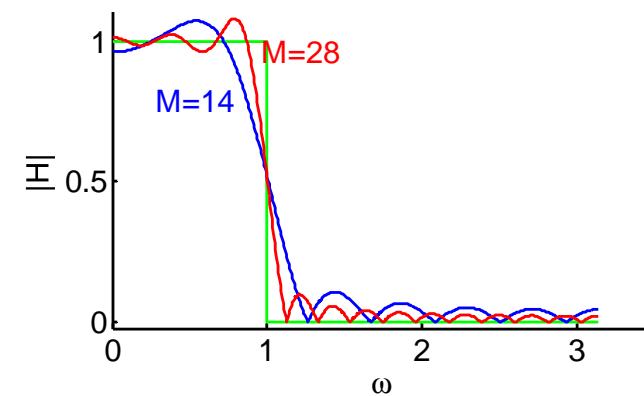
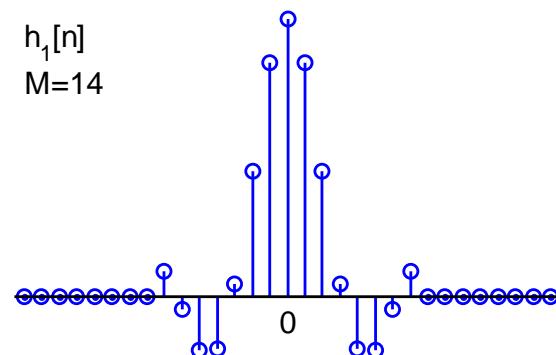
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- Rectangular window
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- Window relationships
- Common Windows
- Order Estimation
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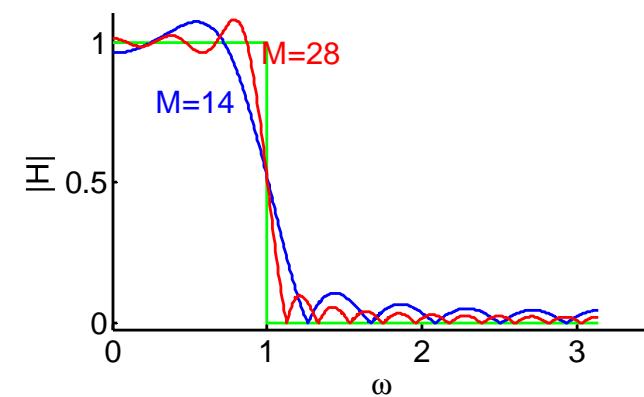
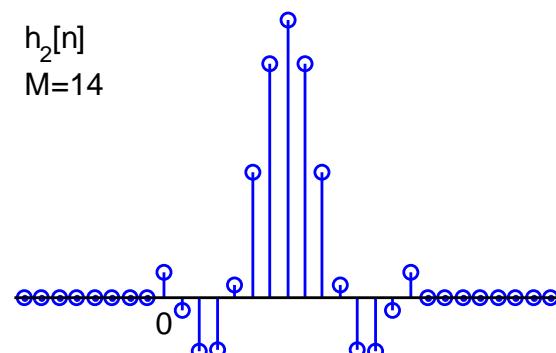
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Normal to delay by $\frac{M}{2}$ to make causal. Multiplies $H(e^{j\omega})$ by $e^{-j\frac{M}{2}\omega}$.

Dirichlet Kernel

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- **Dirichlet Kernel** +
- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

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- Rectangular window
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- Window relationships
- Common Windows
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- Summary
- MATLAB routines

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- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

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- Window relationships
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- + ● Window relationships
- Common Windows
- Order Estimation
- Example Design
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- MATLAB routines

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Dirichlet Kernel

6: Window Filter Design

- Inverse DTFT
- Rectangular window
- **Dirichlet Kernel**
- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

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Effect: convolve ideal freq response with **Dirichlet kernel (aliassed sinc)**

Dirichlet Kernel

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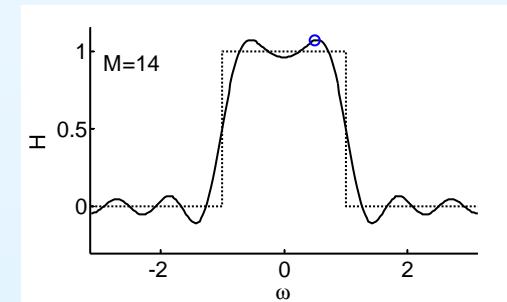
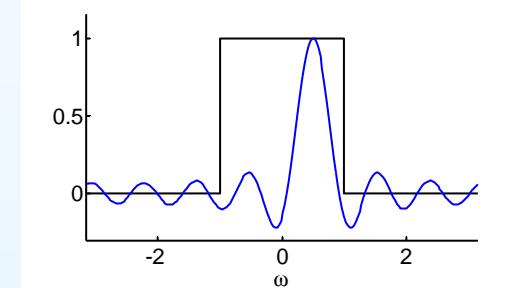
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- Window relationships
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Dirichlet Kernel

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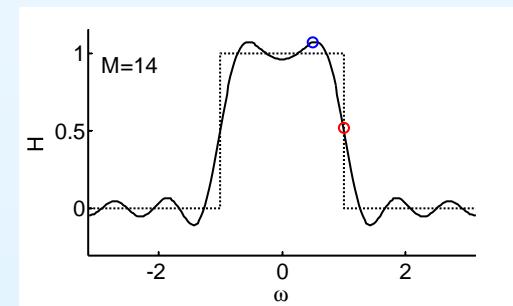
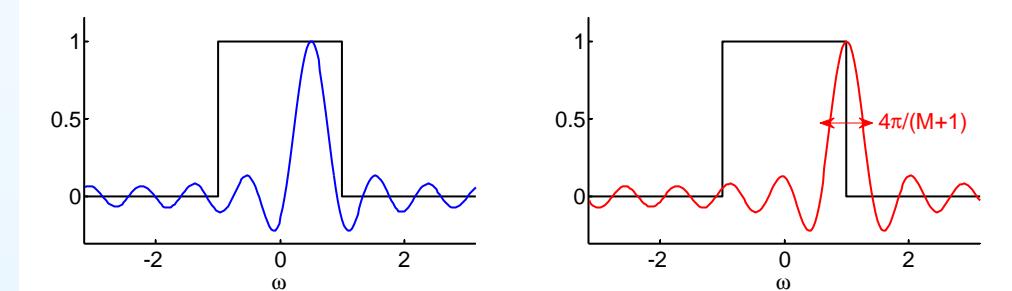
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- **Dirichlet Kernel**
- Window relationships
- Common Windows
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Dirichlet Kernel

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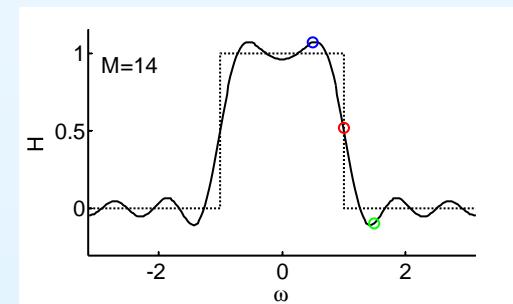
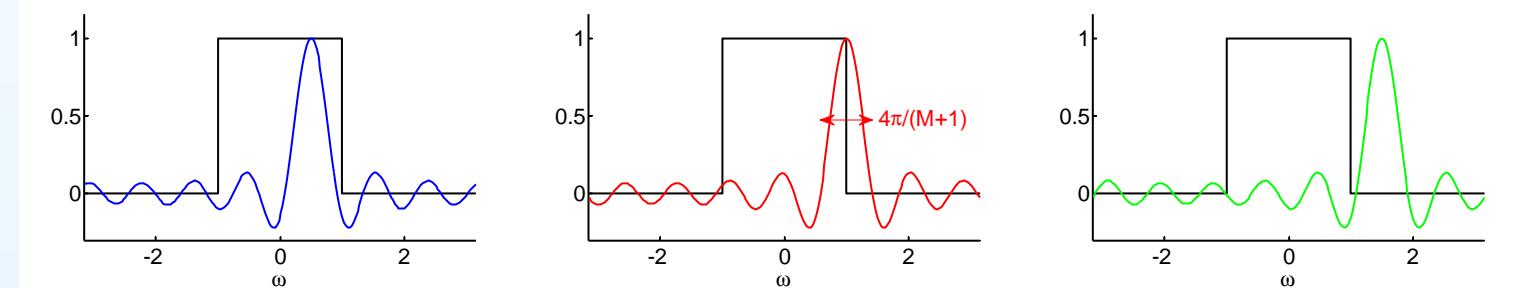
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- Rectangular window
- **Dirichlet Kernel**
- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

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Dirichlet Kernel

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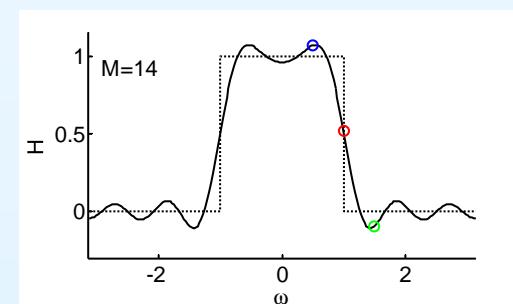
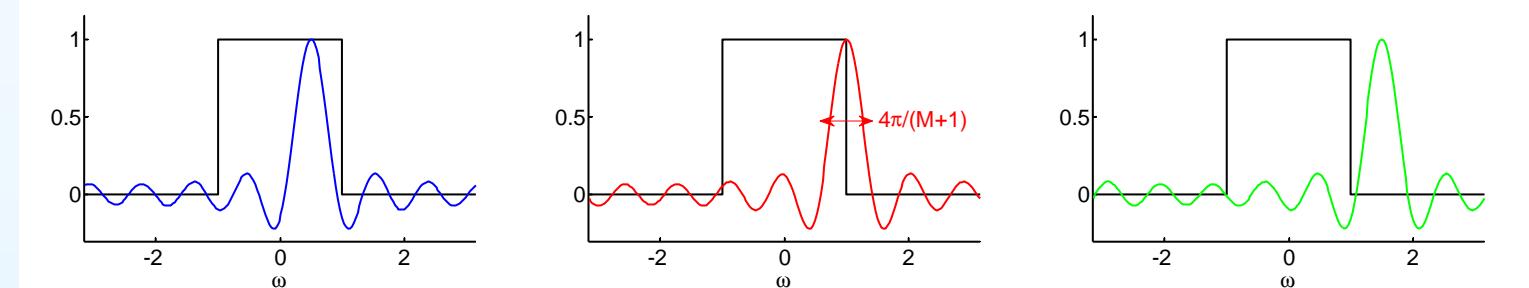
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- Rectangular window
- **Dirichlet Kernel**
- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
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Dirichlet Kernel

6: Window Filter Design

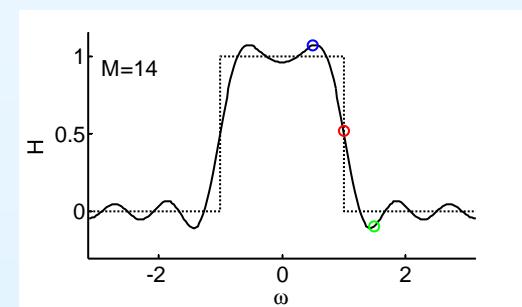
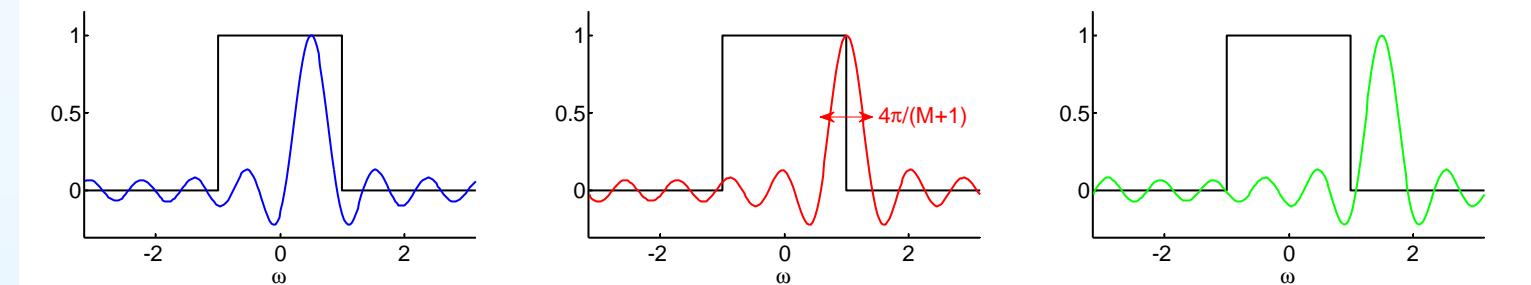
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- Rectangular window
- **Dirichlet Kernel**
- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
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Passband ripple: $\Delta\omega \approx \frac{4\pi}{M+1}$

Dirichlet Kernel

6: Window Filter Design

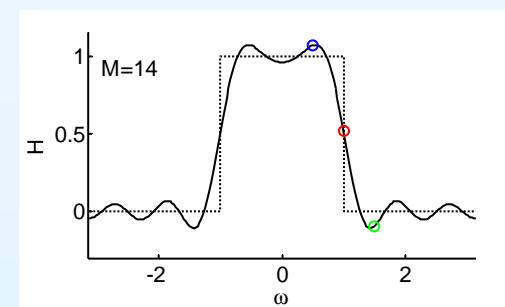
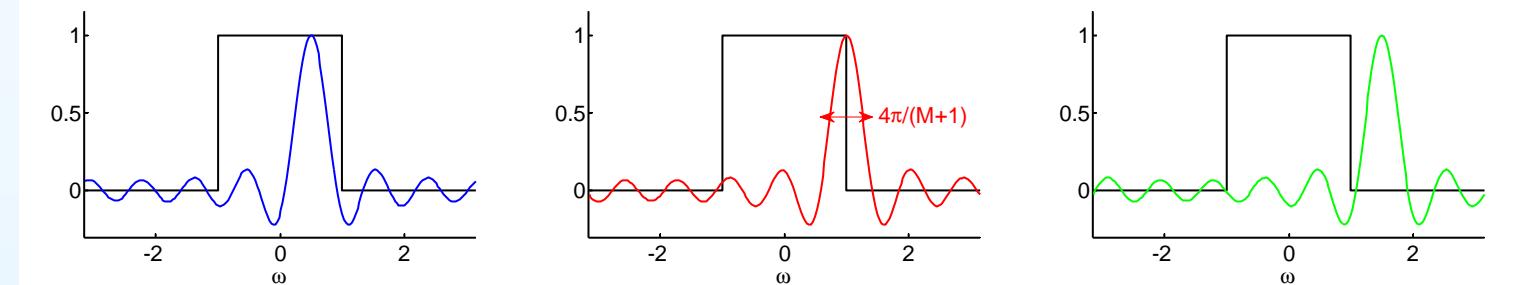
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- Rectangular window
- **Dirichlet Kernel**
- Window relationships
- Common Windows
- Order Estimation
- Example Design
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- Summary
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6: Window Filter Design

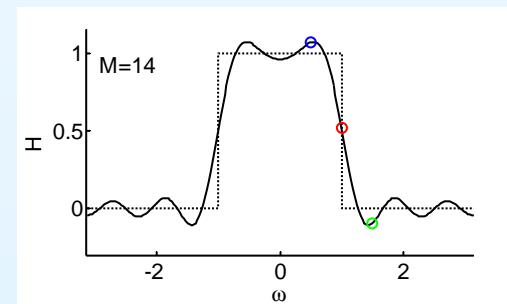
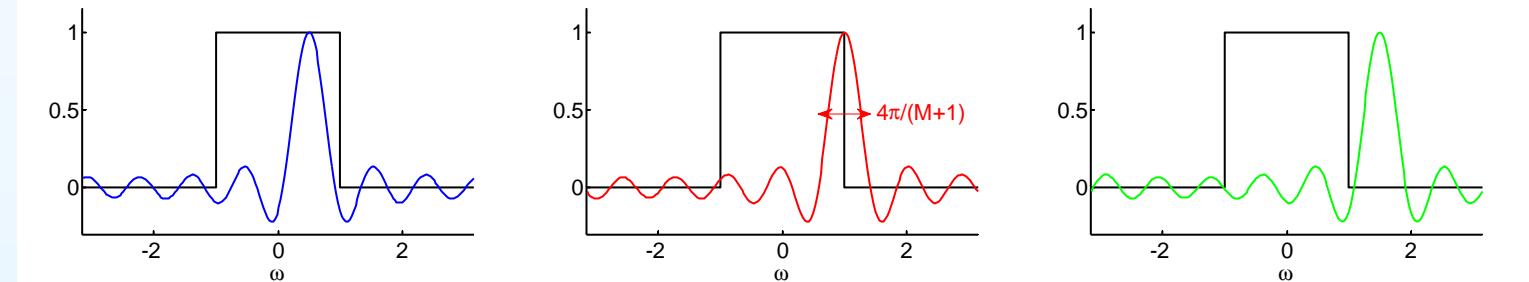
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- Window relationships
- Common Windows
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- Example Design
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Dirichlet Kernel

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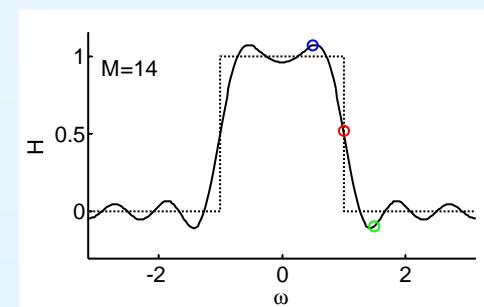
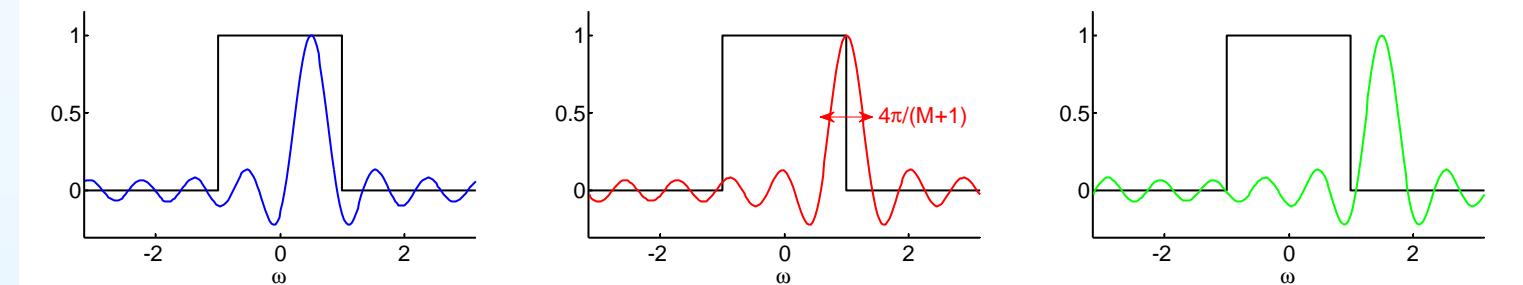
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Transition Gradient: $\left. \frac{d|H|}{d\omega} \right|_{\omega=\omega_0} \approx \frac{M+1}{2\pi}$

Window relationships

6: Window Filter Design

- Inverse DTFT
- Rectangular window
- Dirichlet Kernel
- **Window relationships** +
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

When you multiply an impulse response by a window $M + 1$ long

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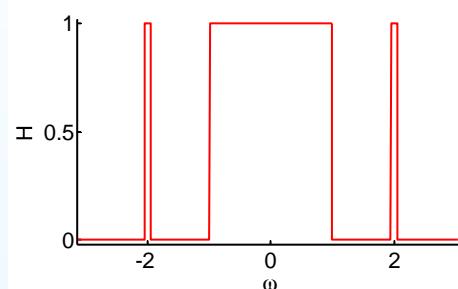
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6: Window Filter Design

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- Rectangular window
- Dirichlet Kernel
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- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
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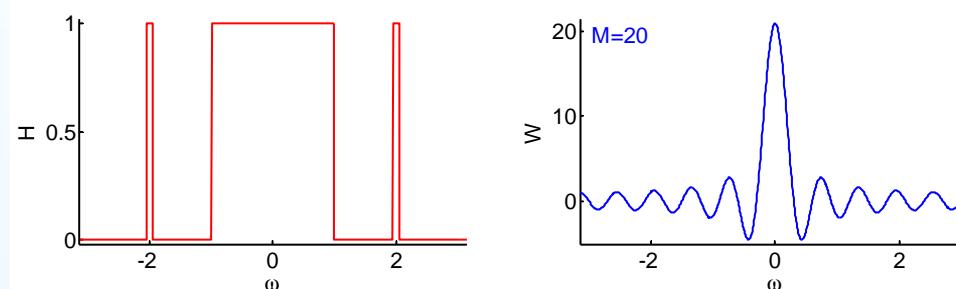
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6: Window Filter Design

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- Dirichlet Kernel
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- Order Estimation
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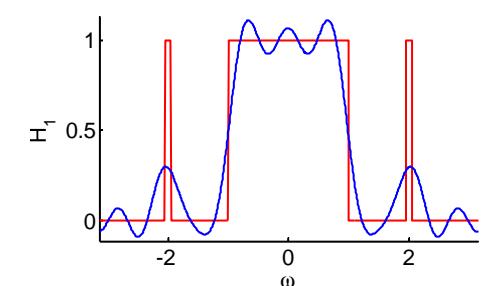
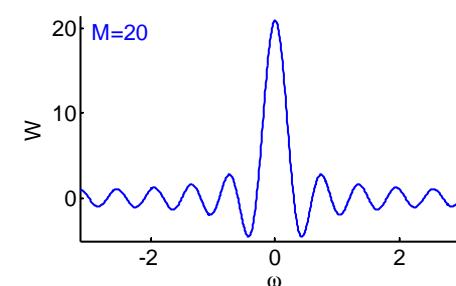
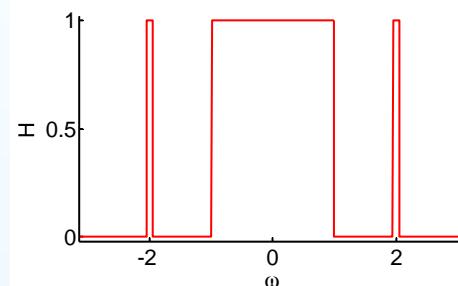
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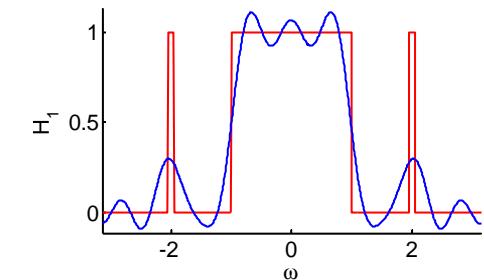
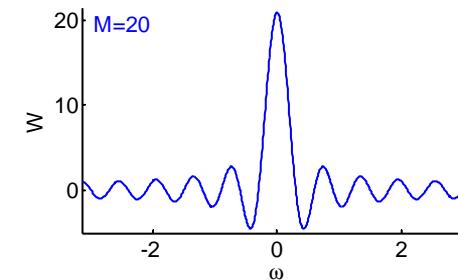
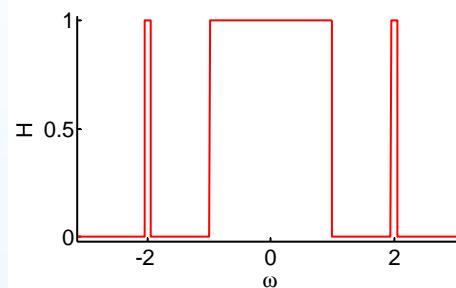
6: Window Filter Design

- Inverse DTFT
- Rectangular window
- Dirichlet Kernel
- **Window relationships**
- Common Windows
- Order Estimation
- Example Design
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- Summary
- MATLAB routines

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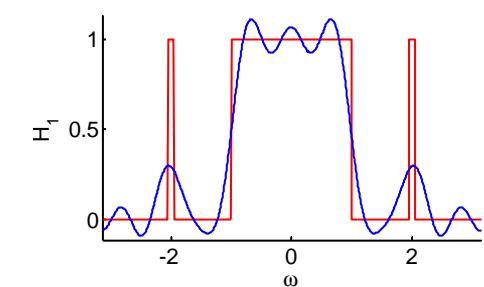
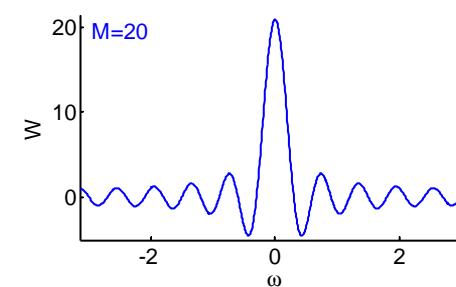
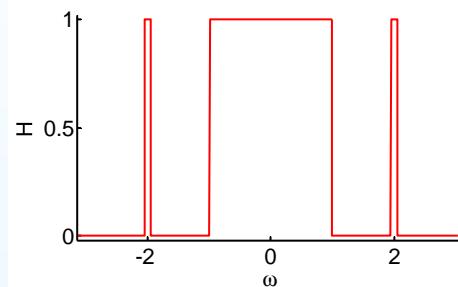
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- Inverse DTFT
- Rectangular window
- Dirichlet Kernel
- **Window relationships**
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

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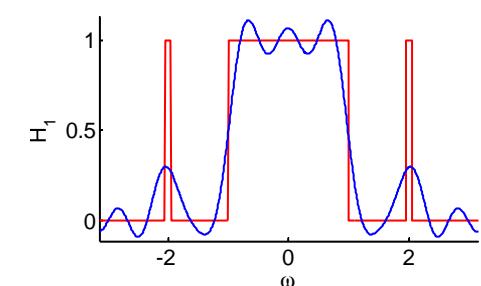
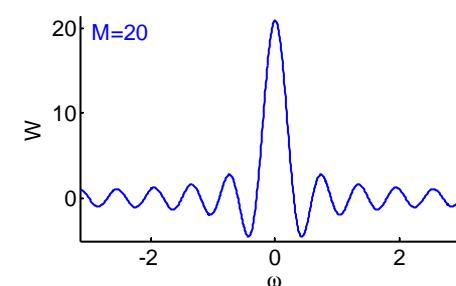
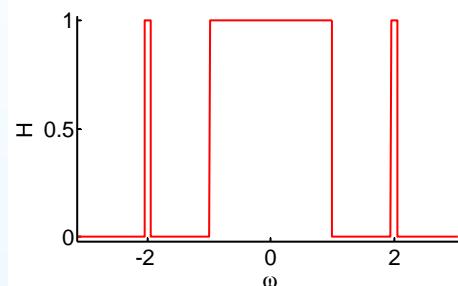
Window relationships

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- Rectangular window
- Dirichlet Kernel
- **Window relationships**
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

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(b) transition bandwidth, $\Delta\omega$ = width of the main lobe
transition amplitude, ΔH = integral of main lobe $\div 2\pi$

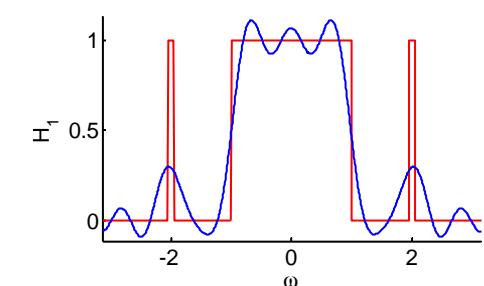
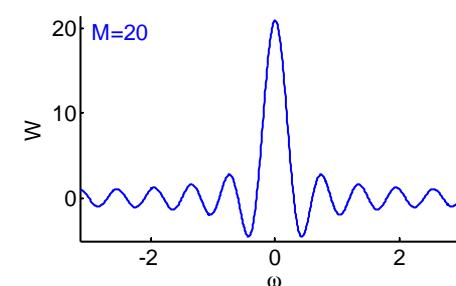
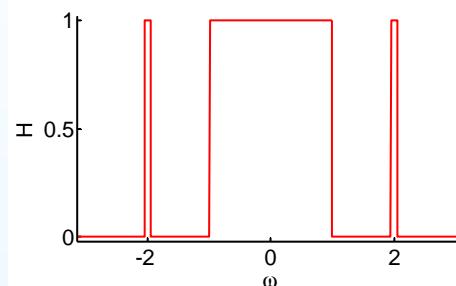
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- Inverse DTFT
- Rectangular window
- Dirichlet Kernel
- **Window relationships**
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

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(b) transition bandwidth, $\Delta\omega = \text{width of the main lobe}$
transition amplitude, $\Delta H = \text{integral of main lobe} \div 2\pi$
rectangular window: $\Delta\omega = \frac{4\pi}{M+1}$, $\Delta H \approx 1.18$

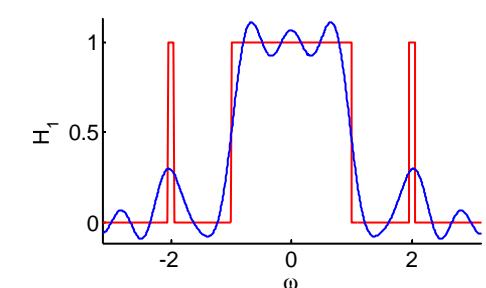
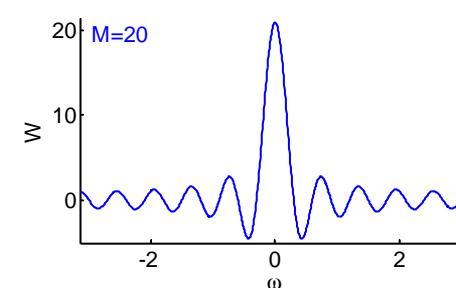
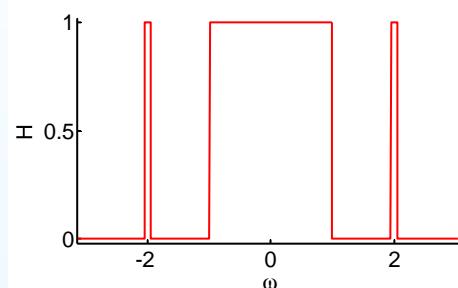
6: Window Filter Design

- Inverse DTFT
- Rectangular window
- Dirichlet Kernel
- **Window relationships**
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

Window relationships

When you multiply an impulse response by a window $M + 1$ long

$$H_{M+1}(e^{j\omega}) = \frac{1}{2\pi} H(e^{j\omega}) \circledast W(e^{j\omega})$$



(a) passband gain $\approx w[0]$; peak $\approx \frac{w[0]}{2} + \frac{0.5}{2\pi} \int_{\text{mainlobe}} W(e^{j\omega}) d\omega$
rectangular window: passband gain = 1; peak gain = 1.09

(b) transition bandwidth, $\Delta\omega$ = width of the main lobe
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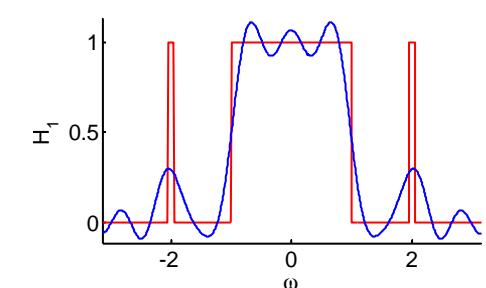
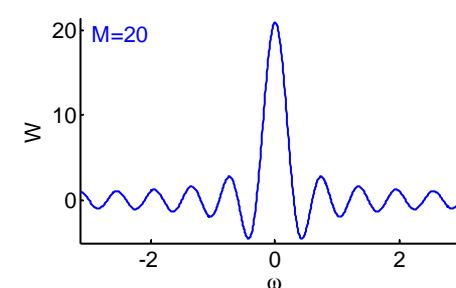
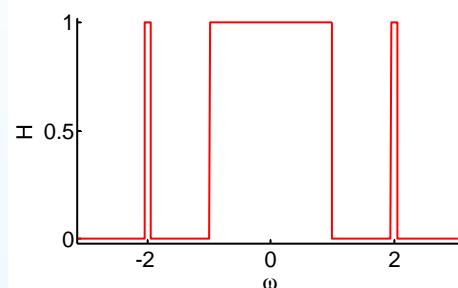
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- Rectangular window
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- Common Windows
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- Example Design
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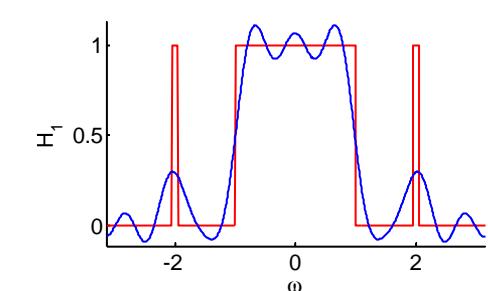
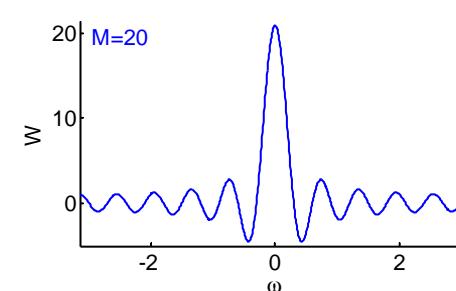
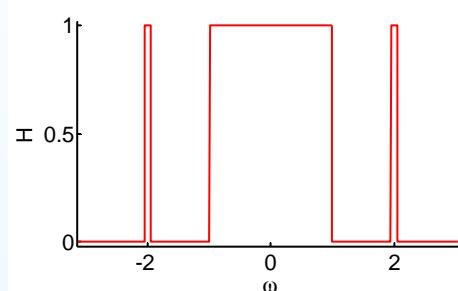
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6: Window Filter Design

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- Rectangular window
- Dirichlet Kernel
- **Window relationships**
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

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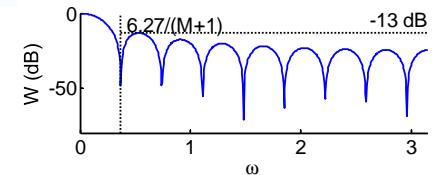
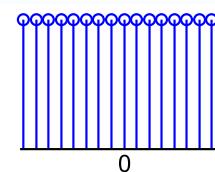
(d) features narrower than the main lobe will be broadened and attenuated

6: Window Filter Design

- Inverse DTFT
- Rectangular window
- Dirichlet Kernel
- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

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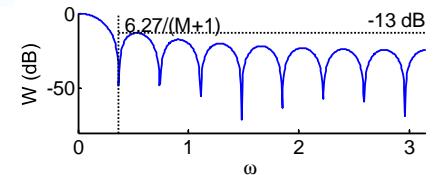
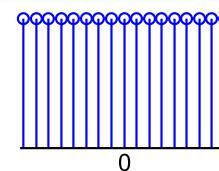


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- Inverse DTFT
- Rectangular window
- Dirichlet Kernel
- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

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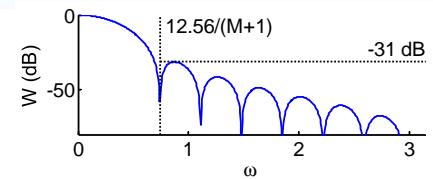
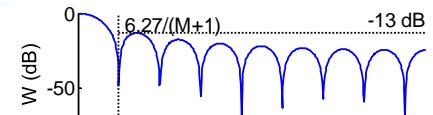
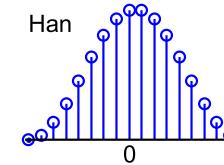
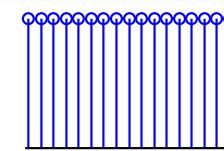
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- Inverse DTFT
- Rectangular window
- Dirichlet Kernel
- Window relationships
- Common Windows
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- Example Design
- Frequency sampling
- Summary
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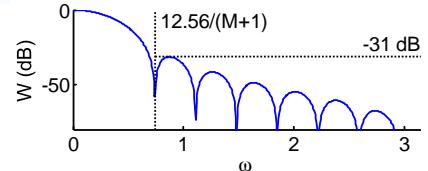
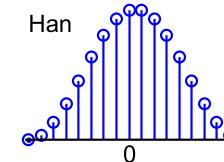
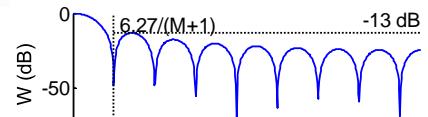
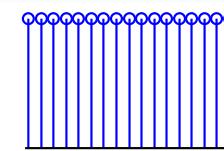
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- Inverse DTFT
- Rectangular window
- Dirichlet Kernel
- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
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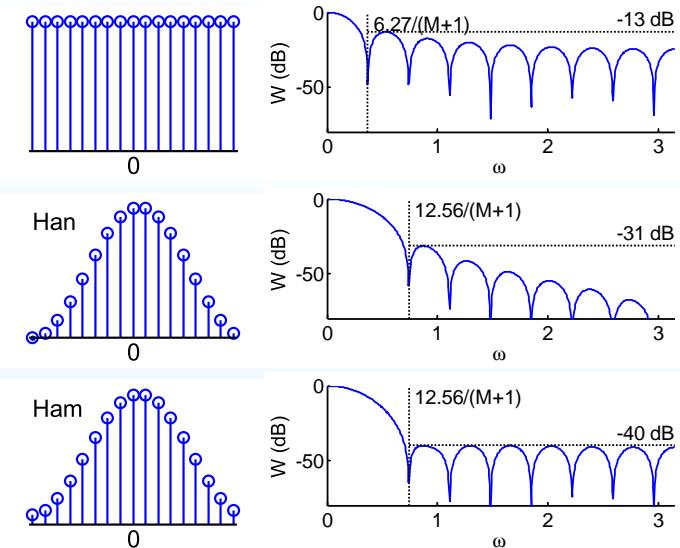
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- Order Estimation
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- Summary
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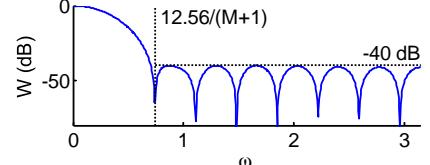
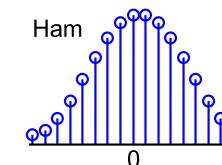
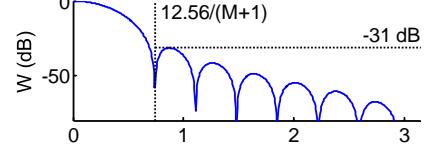
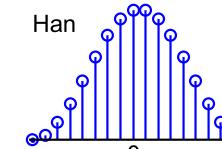
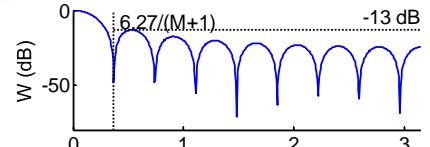
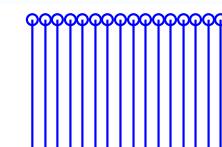
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- Rectangular window
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- Common Windows
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6: Window Filter Design

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- Rectangular window
- Dirichlet Kernel
- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

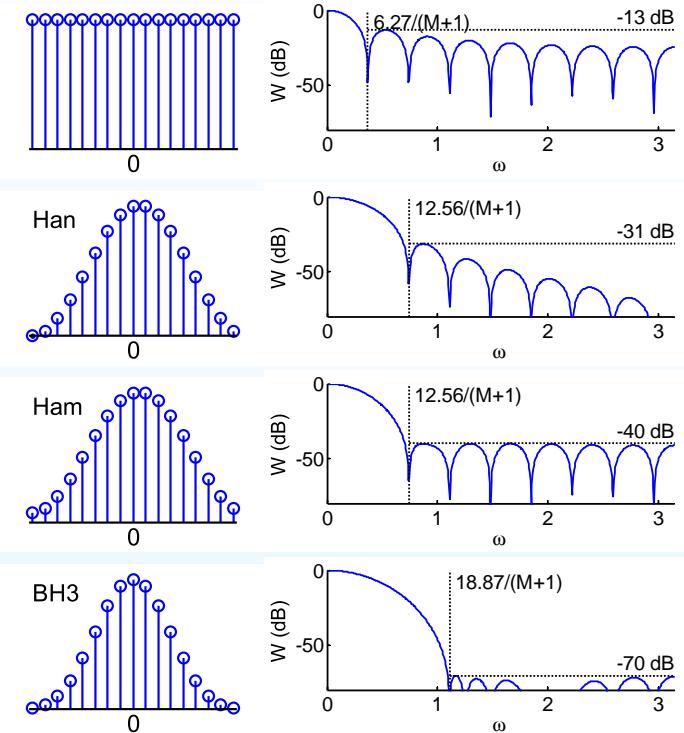
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 $0.42 + 0.5c_1 + 0.08c_2$



6: Window Filter Design

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- Rectangular window
- Dirichlet Kernel
- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

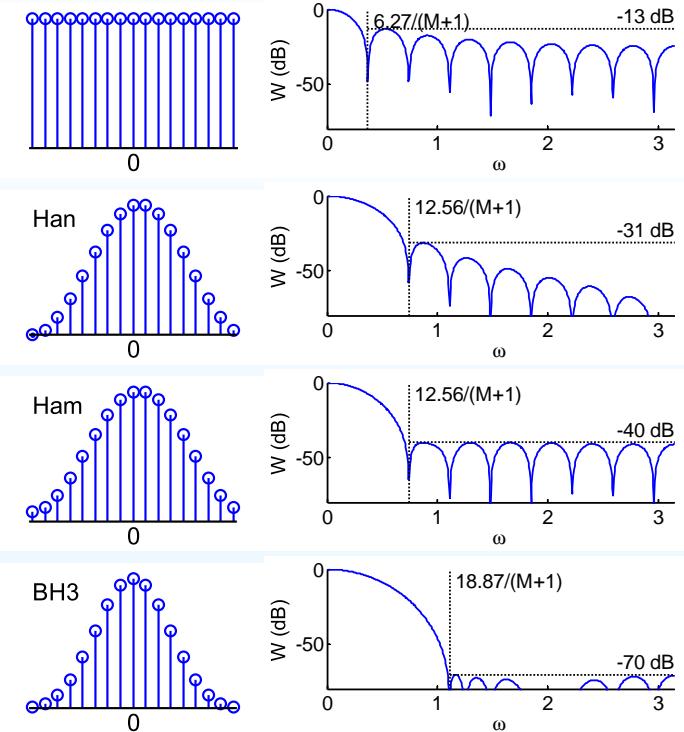
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- Dirichlet Kernel
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- Example Design
- Frequency sampling
- Summary
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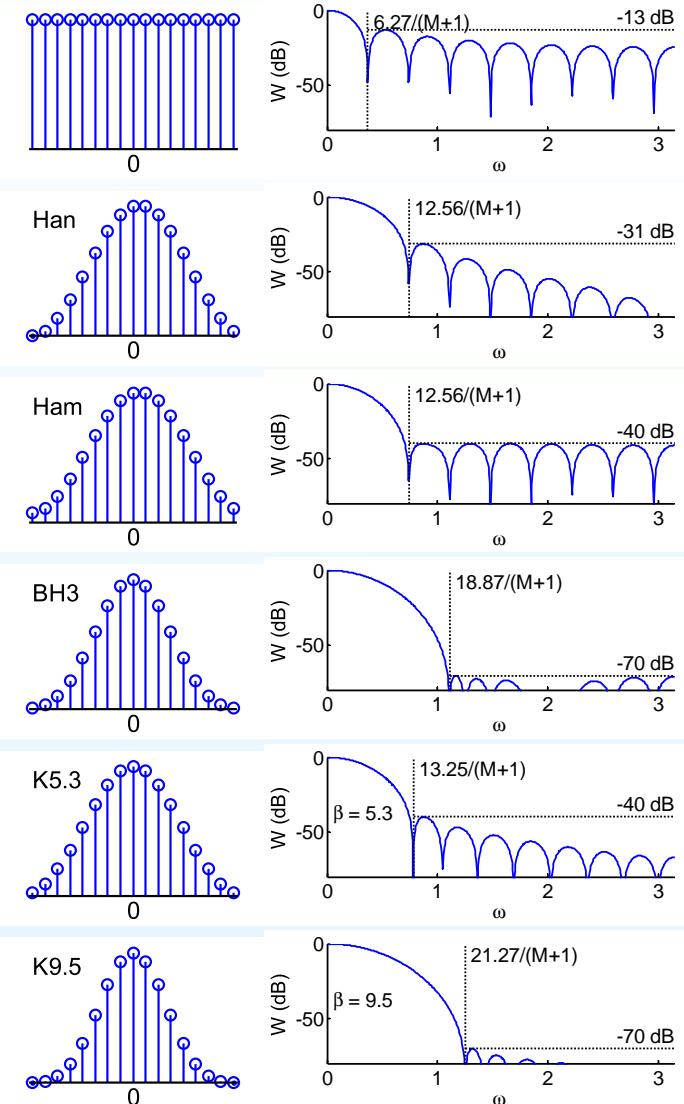
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$$\text{Kaiser: } \frac{I_0\left(\beta \sqrt{1 - \left(\frac{2n}{M}\right)^2}\right)}{I_0(\beta)}$$

β controls width v sidelobes



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- Rectangular window
- Dirichlet Kernel
- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

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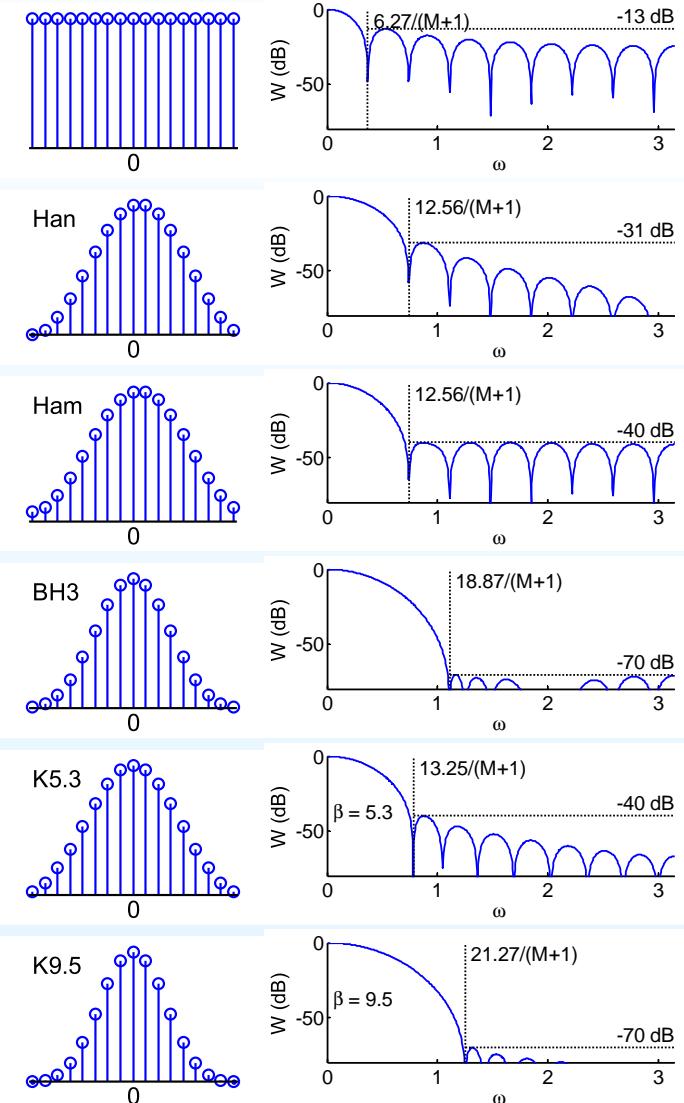
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Good compromise:
Width v sidelobe v decay



Order Estimation

6: Window Filter Design

- Inverse DTFT
- Rectangular window
- Dirichlet Kernel +
- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

Several formulae estimate the required order of a filter, M .

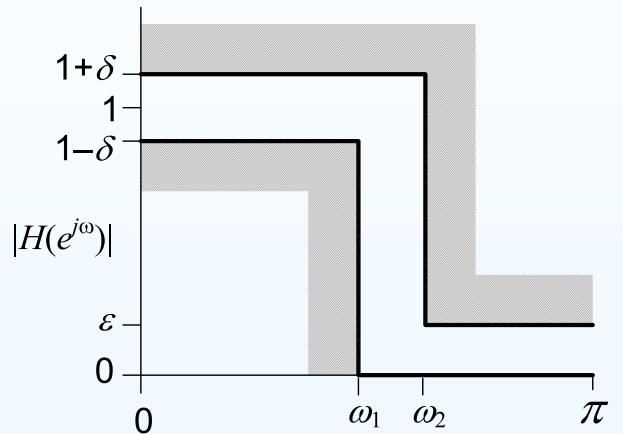
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6: Window Filter Design

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- Rectangular window
- Dirichlet Kernel
- + ● Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

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6: Window Filter Design

- Inverse DTFT
- Rectangular window
- Dirichlet Kernel
- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

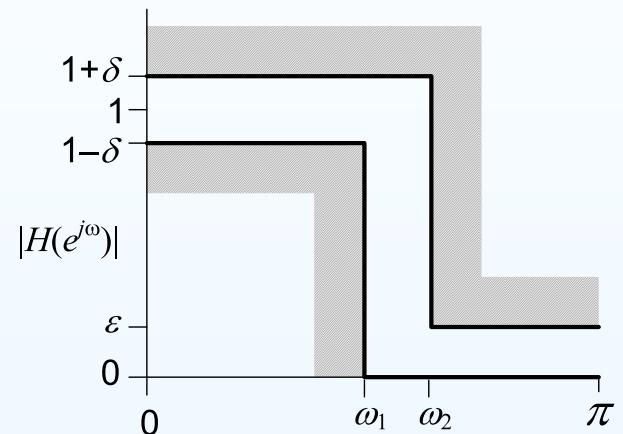
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Several formulae estimate the required order of a filter, M .

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Estimated order is

$$M \approx \frac{-5.6 - 4.3 \log_{10}(\delta\epsilon)}{\omega_2 - \omega_1}$$



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- Rectangular window
- Dirichlet Kernel
- Window relationships
- Common Windows
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- Example Design
- Frequency sampling
- Summary
- MATLAB routines

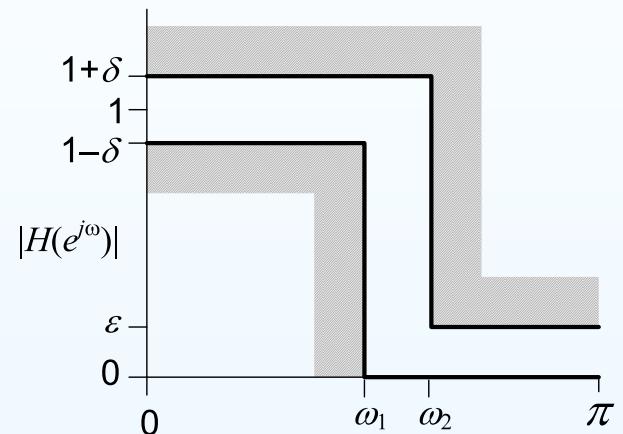
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- Common Windows
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- Example Design
- Frequency sampling
- Summary
- MATLAB routines

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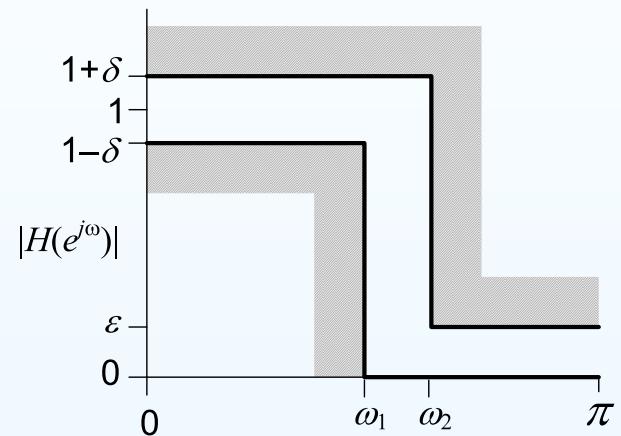
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- Rectangular window
- Dirichlet Kernel
- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

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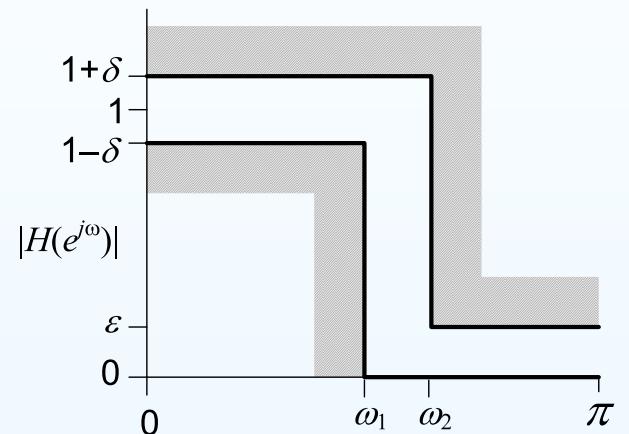
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Transition band: $f_1 = 1.8 \text{ kHz}$, $f_2 = 2.0 \text{ kHz}$, $f_s = 12 \text{ kHz}$.

6: Window Filter Design

- Inverse DTFT
- Rectangular window
- Dirichlet Kernel
- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

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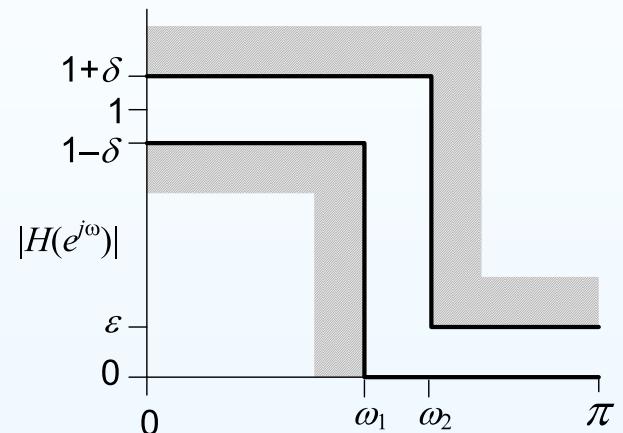
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- Inverse DTFT
- Rectangular window
- Dirichlet Kernel
- Window relationships
- Common Windows
- Order Estimation
- Example Design
- Frequency sampling
- Summary
- MATLAB routines

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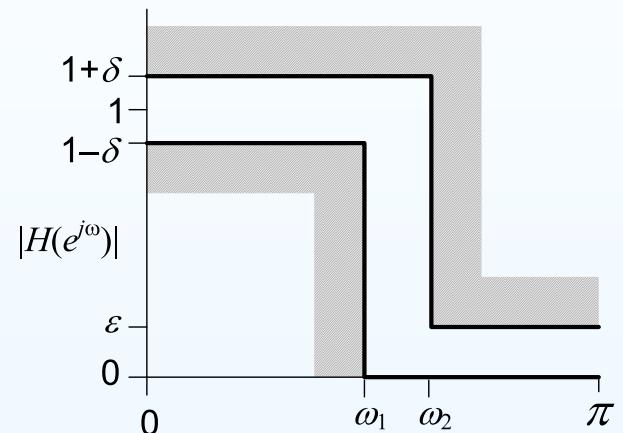
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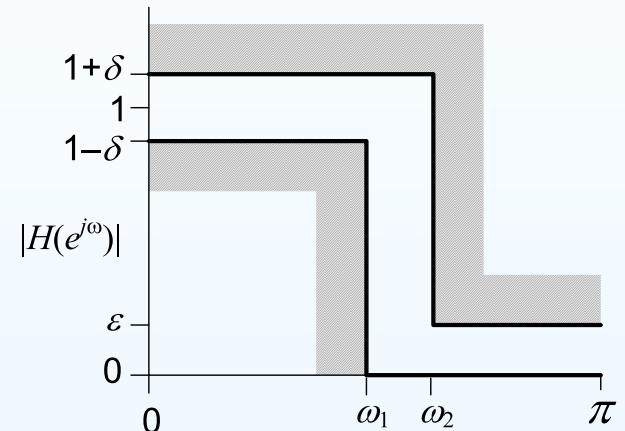
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$$\delta = 10^{\frac{0.1}{20}} - 1 = 0.0116, \epsilon = 10^{\frac{-35}{20}} = 0.0178$$

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- Inverse DTFT
- Rectangular window
- Dirichlet Kernel
- Window relationships
- Common Windows
- Order Estimation
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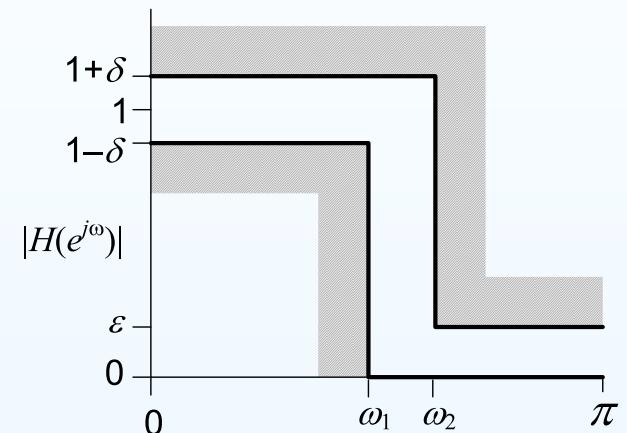
Several formulae estimate the required order of a filter, M .

E.g. for lowpass filter

Estimated order is

$$M \approx \frac{-5.6 - 4.3 \log_{10}(\delta\epsilon)}{\omega_2 - \omega_1} \approx \frac{-8 - 20 \log_{10} \epsilon}{2.2 \Delta\omega}$$

Required M increases as either the transition width, $\omega_2 - \omega_1$, or the gain tolerances δ and ϵ get smaller.



Example:

Transition band: $f_1 = 1.8 \text{ kHz}$, $f_2 = 2.0 \text{ kHz}$, $f_s = 12 \text{ kHz}$,

$$\omega_1 = \frac{2\pi f_1}{f_s} = 0.943, \omega_2 = \frac{2\pi f_2}{f_s} = 1.047$$

Ripple: $20 \log_{10} (1 + \delta) = 0.1 \text{ dB}$, $20 \log_{10} \epsilon = -35 \text{ dB}$

$$\delta = 10^{\frac{0.1}{20}} - 1 = 0.0116, \epsilon = 10^{\frac{-35}{20}} = 0.0178$$

$$M \approx \frac{-5.6 - 4.3 \log_{10}(2 \times 10^{-4})}{1.047 - 0.943} = \frac{10.25}{0.105} = 98$$

6: Window Filter Design

- Inverse DTFT
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Order Estimation

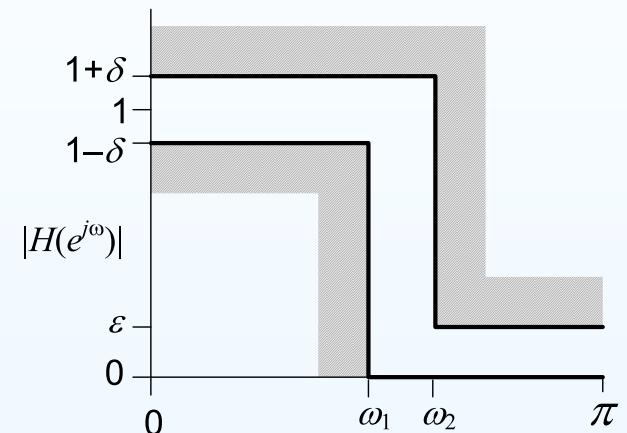
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Only approximate.

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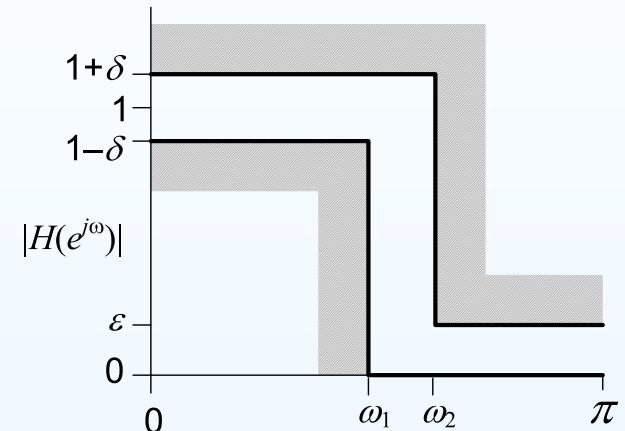
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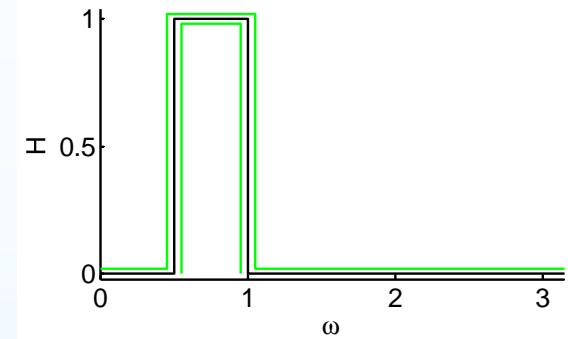
Example Design

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Specifications:

Bandpass: $\omega_1 = 0.5, \omega_2 = 1$



Example Design

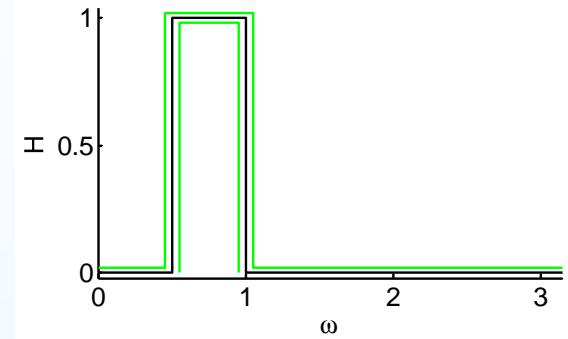
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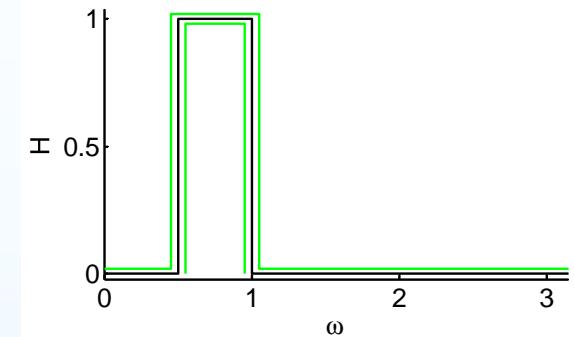
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Ripple: $\delta = \epsilon = 0.02$



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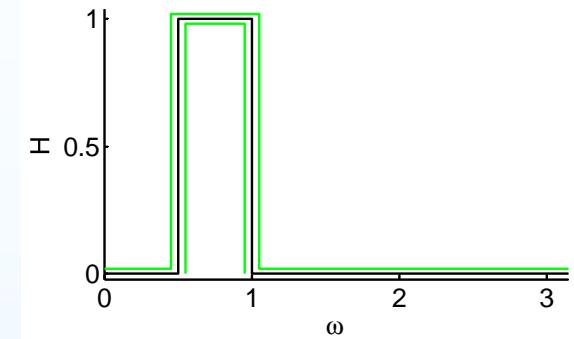
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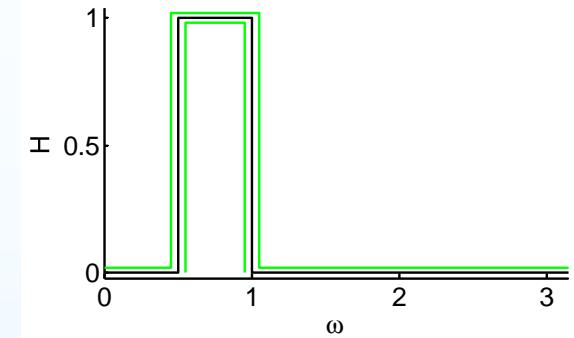
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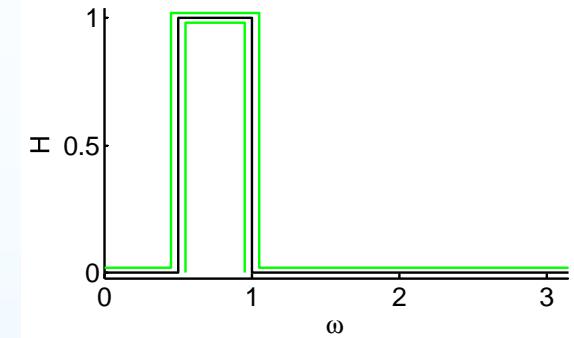
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Order:

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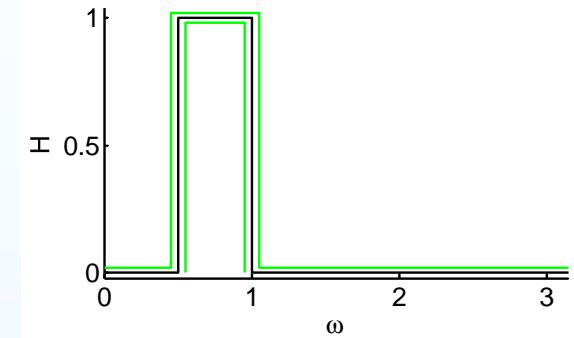
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Ideal Impulse Response:

Difference of two lowpass filters



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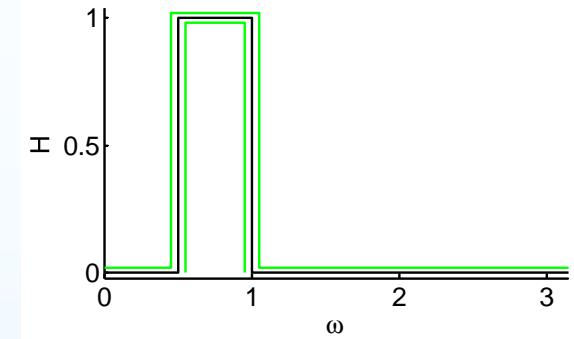
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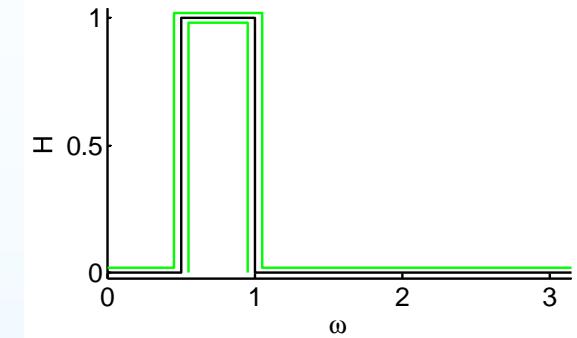
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- Common Windows
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- Example Design
- Frequency sampling
- Summary
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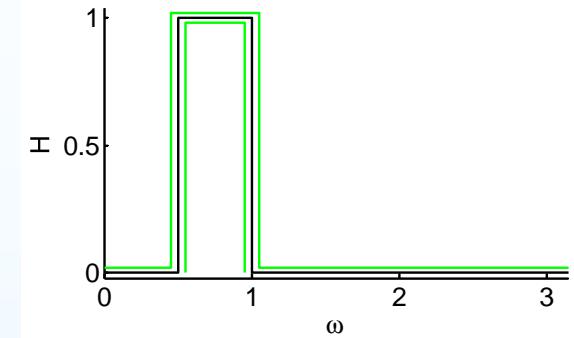
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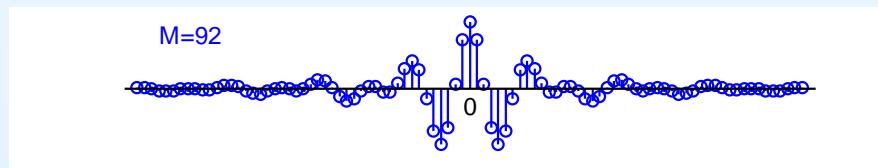
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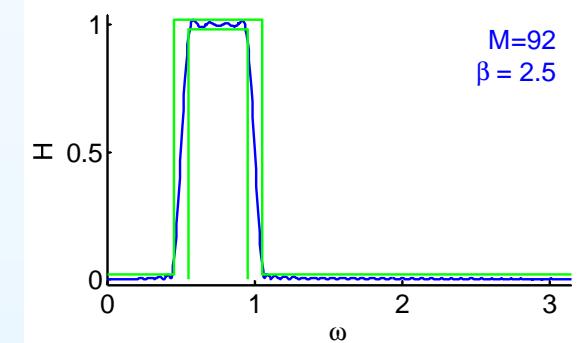
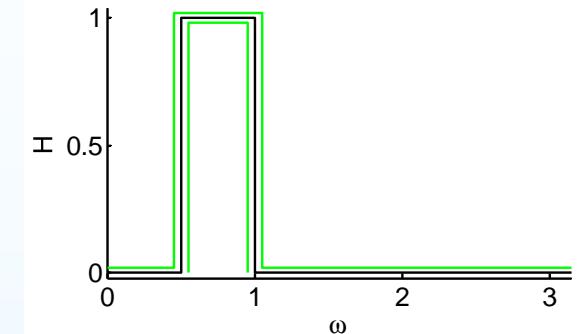
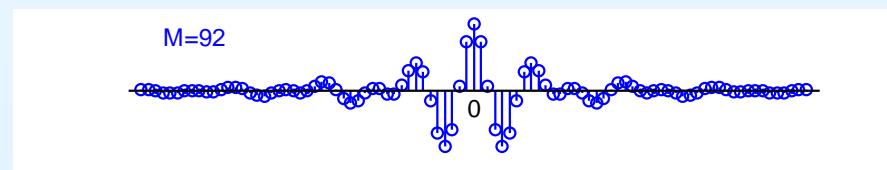
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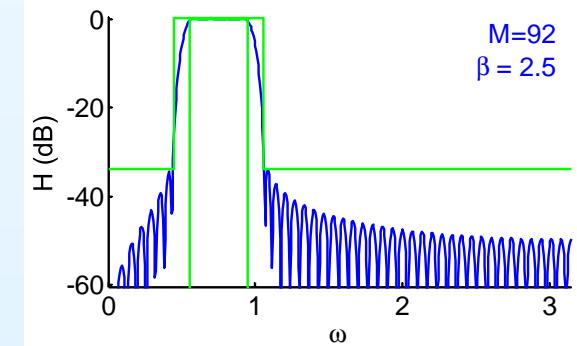
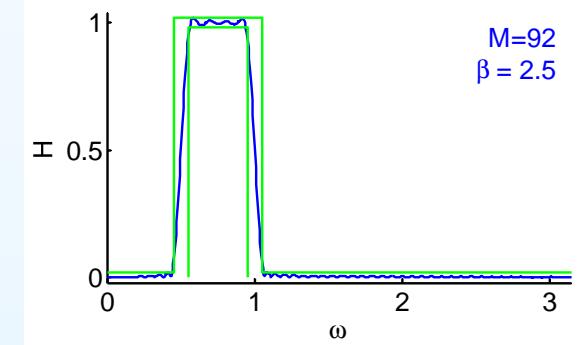
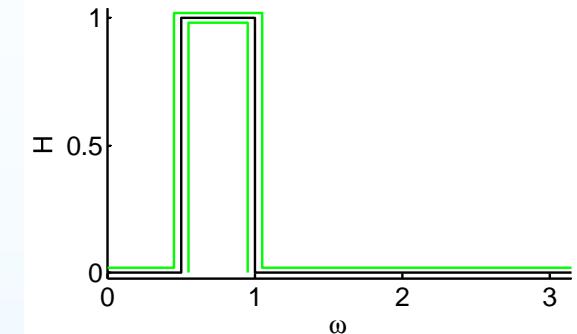
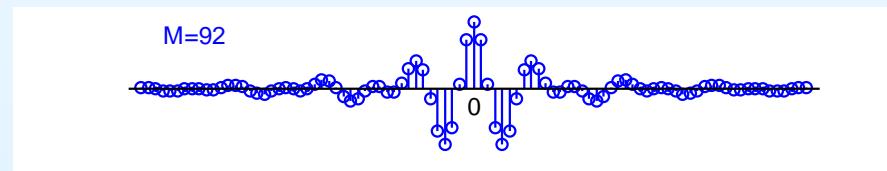
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Frequency sampling

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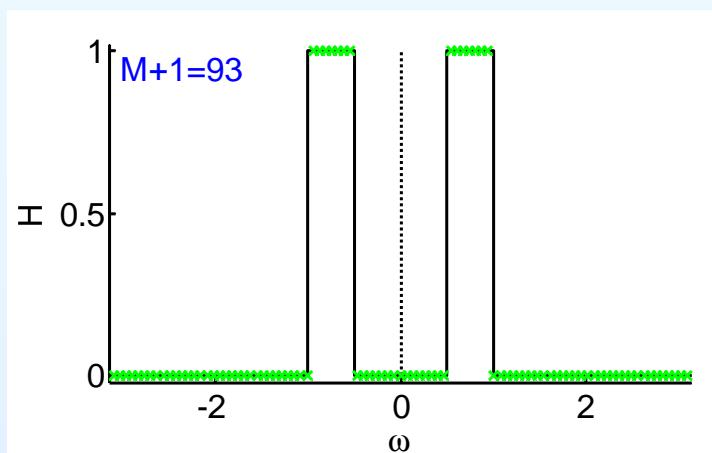
Take $M + 1$ uniform samples of $H(e^{j\omega})$

Frequency sampling

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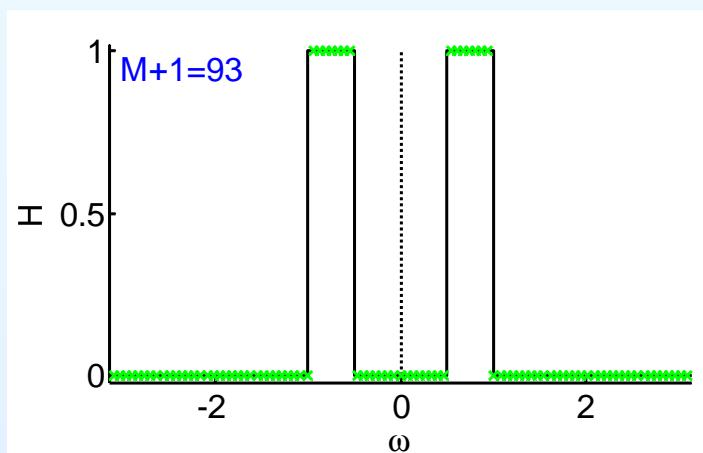


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Take $M + 1$ uniform samples of $H(e^{j\omega})$; take IDFT to obtain $h[n]$

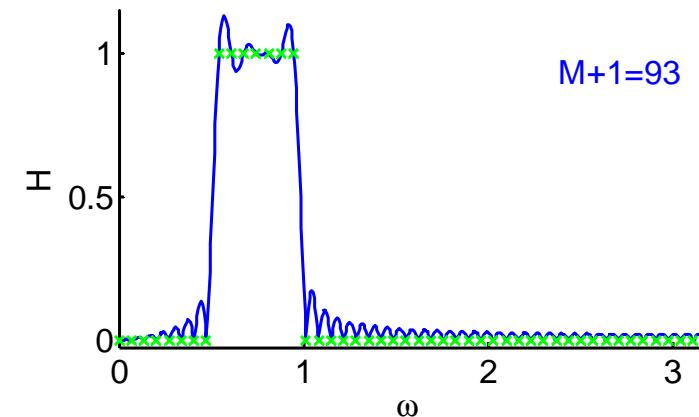
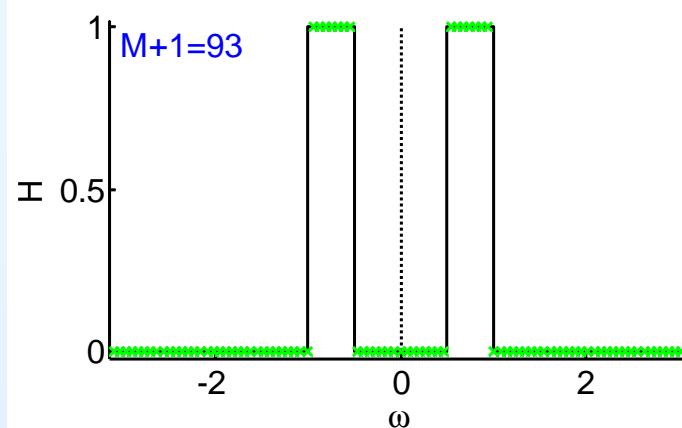


Frequency sampling

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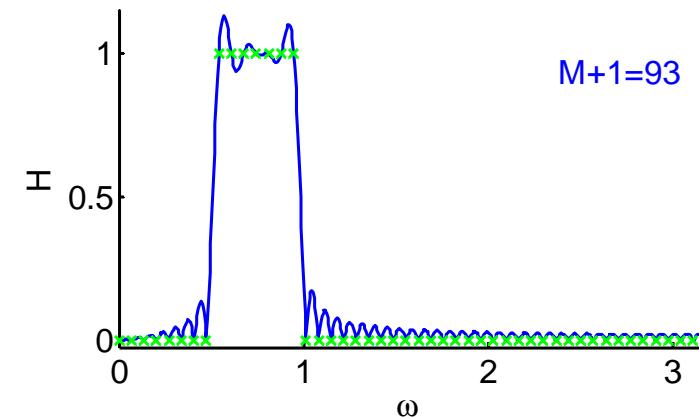
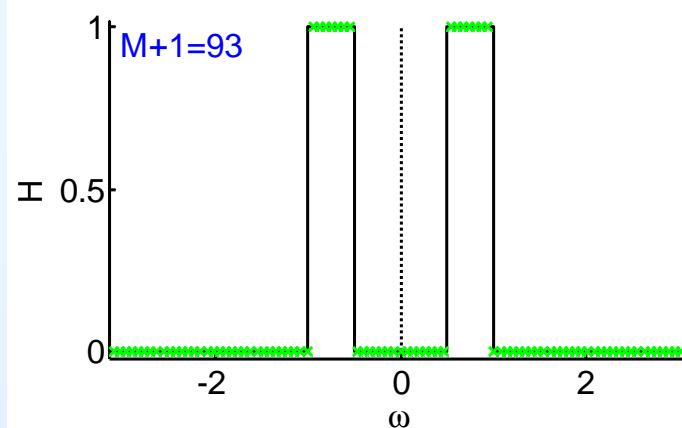
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Take $M + 1$ uniform samples of $H(e^{j\omega})$; take IDFT to obtain $h[n]$

Advantage:

exact match at sample points



Frequency sampling

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- MATLAB routines

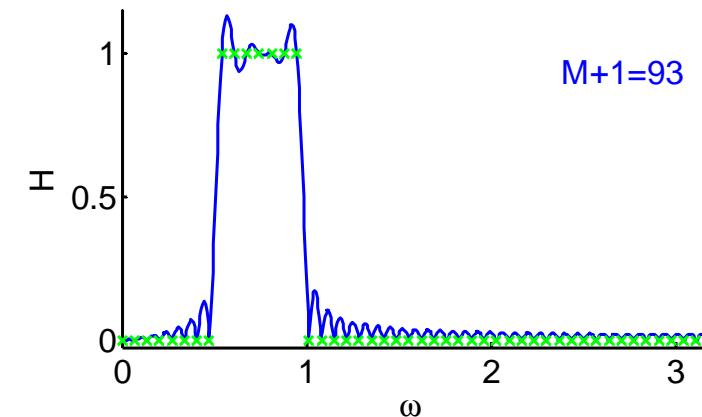
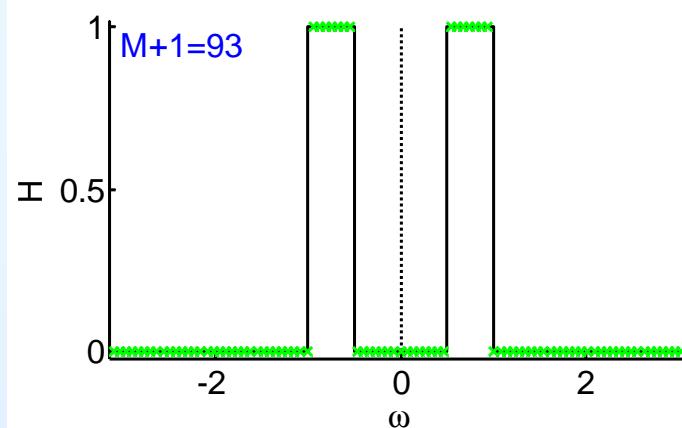
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Advantage:

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Disadvantage:

poor intermediate approximation if spectrum is varying rapidly



Frequency sampling

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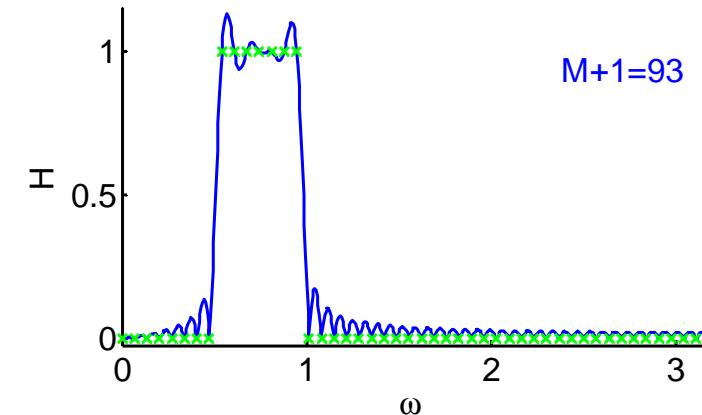
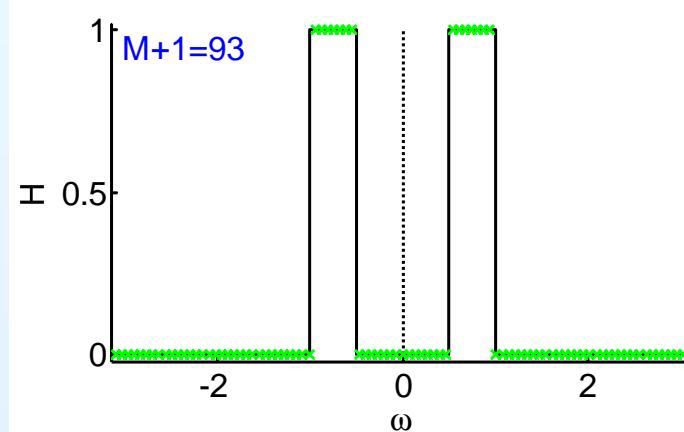
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Solutions:

(1) make the filter transitions smooth over $\Delta\omega$ width



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- Dirichlet Kernel
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- Frequency sampling
- Summary
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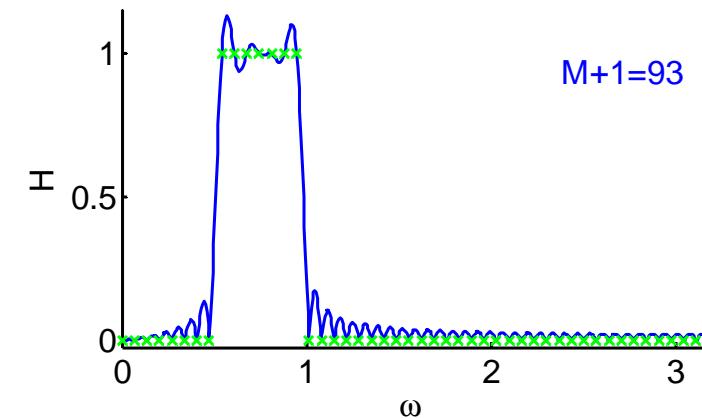
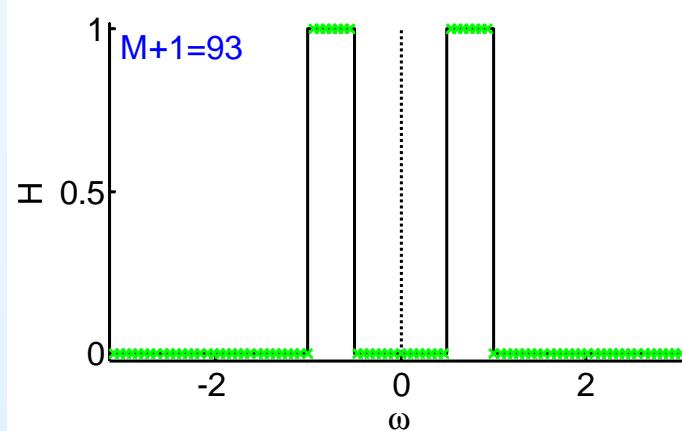
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- (1) make the filter transitions smooth over $\Delta\omega$ width
- (2) oversample and do least squares fit (can't use IDFT)



Frequency sampling

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- Dirichlet Kernel
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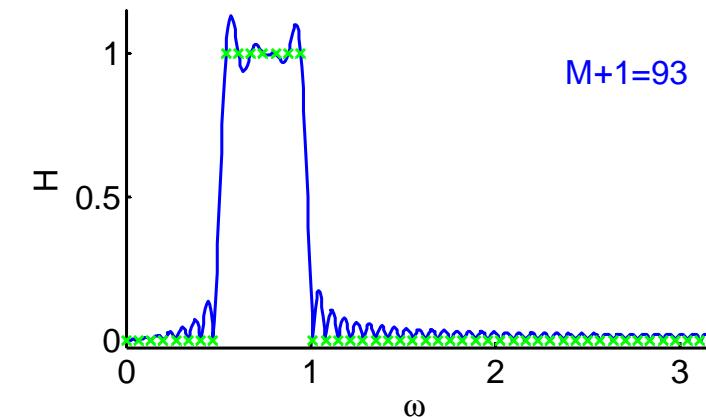
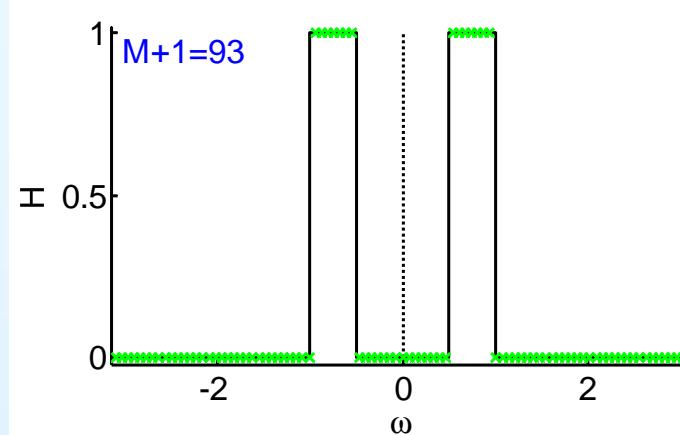
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Disadvantage:

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Solutions:

- (1) make the filter transitions smooth over $\Delta\omega$ width
- (2) oversample and do least squares fit (can't use IDFT)
- (3) use non-uniform points with more near transition (can't use IDFT)



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- Common Windows
- Order Estimation
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- Make an FIR filter by windowing the IDTFT of the ideal response

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- Rectangular window
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- Make an FIR filter by windowing the IDTFT of the ideal response
 - Ideal lowpass has $h[n] = \frac{\sin \omega_0 n}{\pi n}$

Summary

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- MATLAB routines

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6: Window Filter Design

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- Rectangular window
- Dirichlet Kernel
- Window relationships
- Common Windows
- Order Estimation
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For further details see Mitra: 7, 10.

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diric(x,n)	Dirichlet kernel: $\frac{\sin 0.5nx}{\sin 0.5x}$
hanning hamming kaiser	Window functions (Note 'periodic' option)
kaiserord	Estimate required filter order and β