

ESE 531: Digital Signal Processing

Lecture 11: February 17, 2022

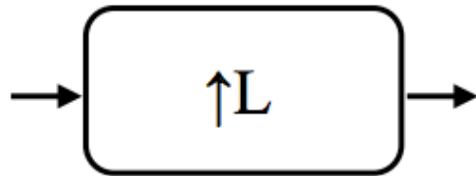
Polyphase Decomposition and Multi-rate
Filter Banks



Lecture Outline

- ❑ Review: Interchanging Operations
- ❑ Polyphase Decomposition
- ❑ Multi-Rate Filter Banks

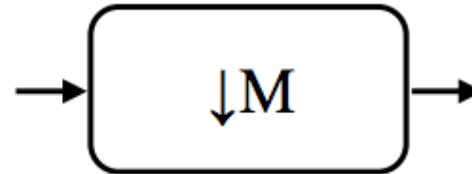
Expander and Compressor



“expander”

Upsampling

- expanding in time
- compressing in frequency



“compressor”

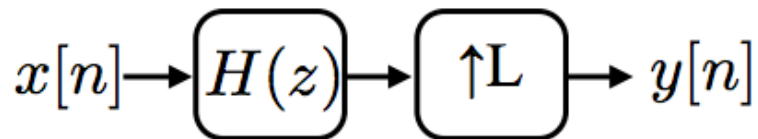
Downsampling

- compressing in time
- expanding in frequency

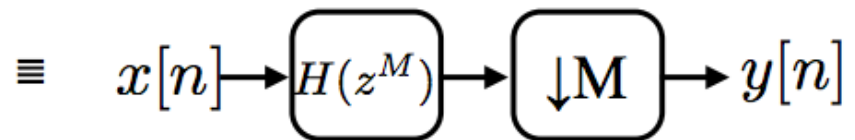
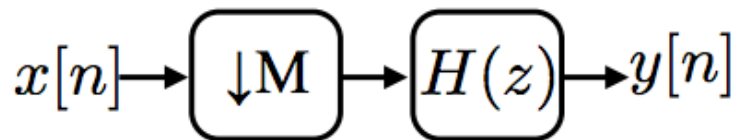
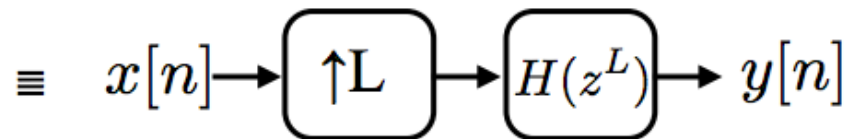
not LTI!

Interchanging Operations - Summary

Filter and expander



Expander and expanded filter*



Compressor and filter

Expanded filter* and compressor

*Expanded filter = expanded impulse response, compressed freq response



Polyphase Decomposition

- ❑ The polyphase decomposition of a sequence is obtained by representing it as a superposition of M subsequences, each consisting of every M th value of successively delayed versions of the sequence.
- ❑ When this decomposition is applied to a filter impulse response, it can lead to efficient implementation structures for linear filters in several contexts.



Polyphase Decomposition

- We can decompose an impulse response (of our filter) to:

$$h[n] = \sum_{k=0}^{M-1} h_k[n - k]$$

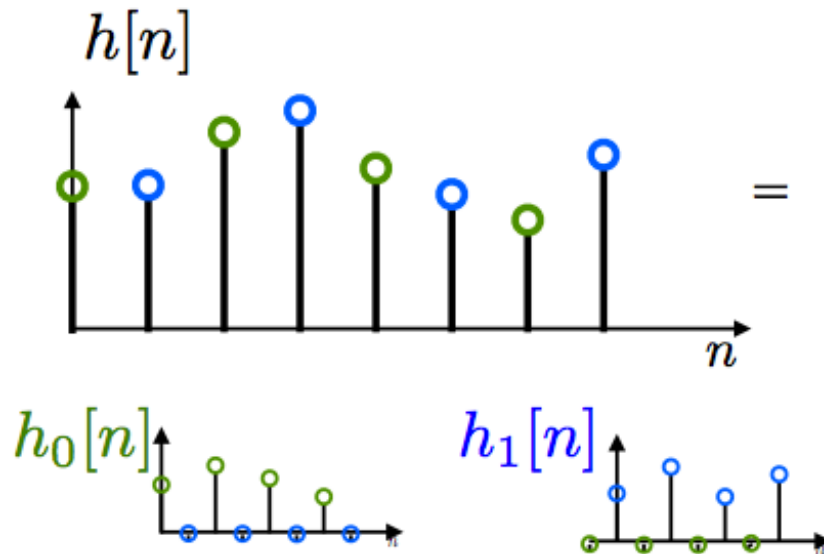


Polyphase Decomposition

- We can decompose an impulse response (of our filter) to:

$$h[n] = \sum_{k=0}^{M-1} h_k[n - k]$$

M=2

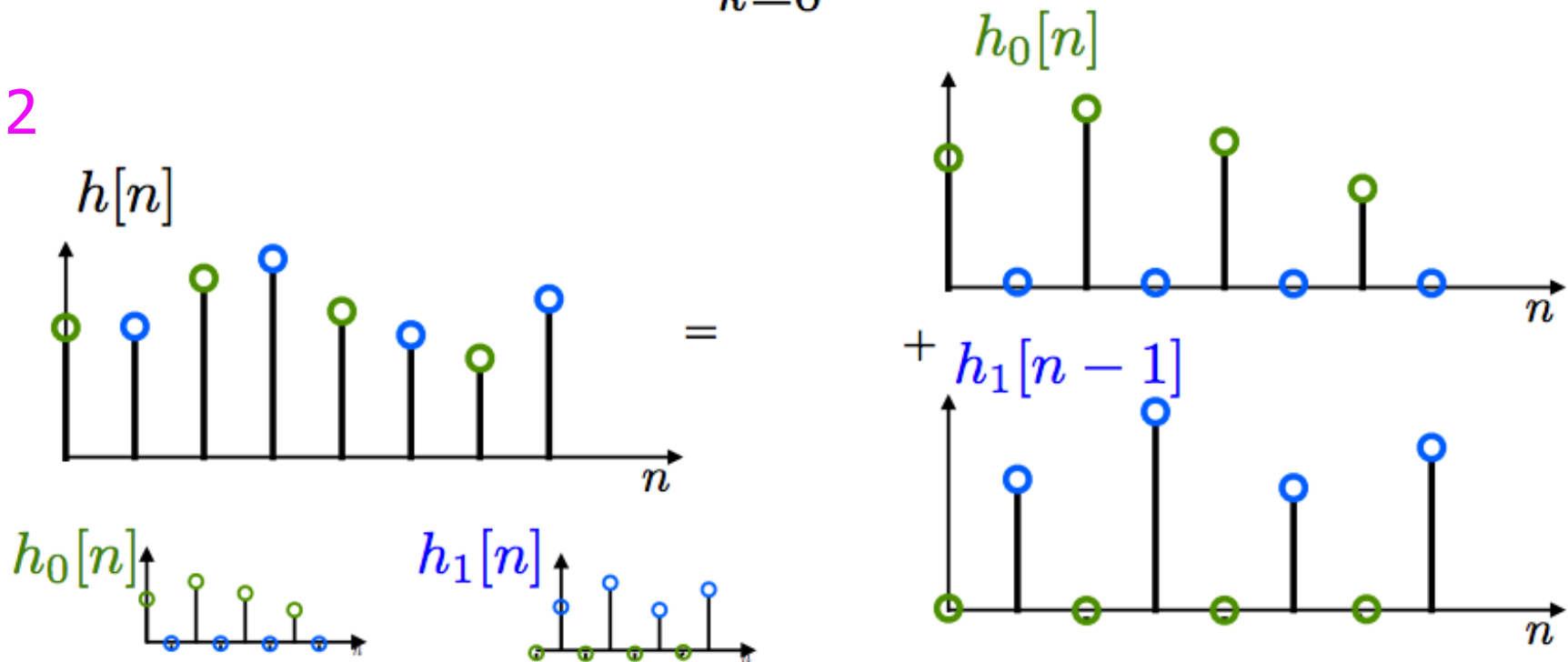


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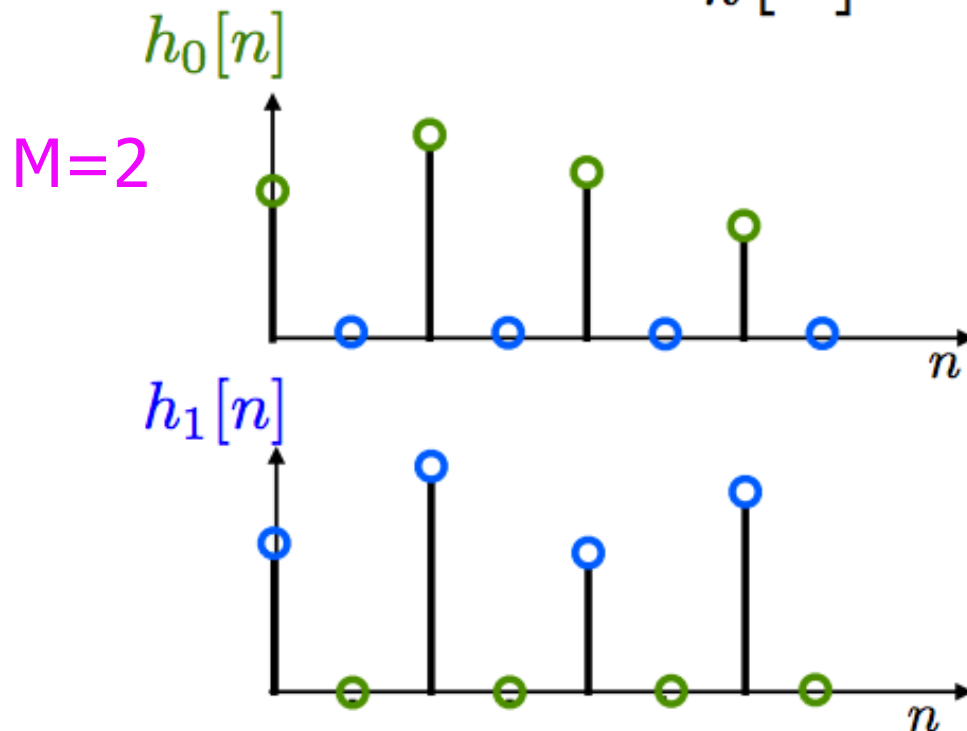




Polyphase Decomposition

$$h_k[n] \rightarrow \boxed{\downarrow M} \rightarrow e_k[n]$$

$$e_k[n] = h_k[nM]$$

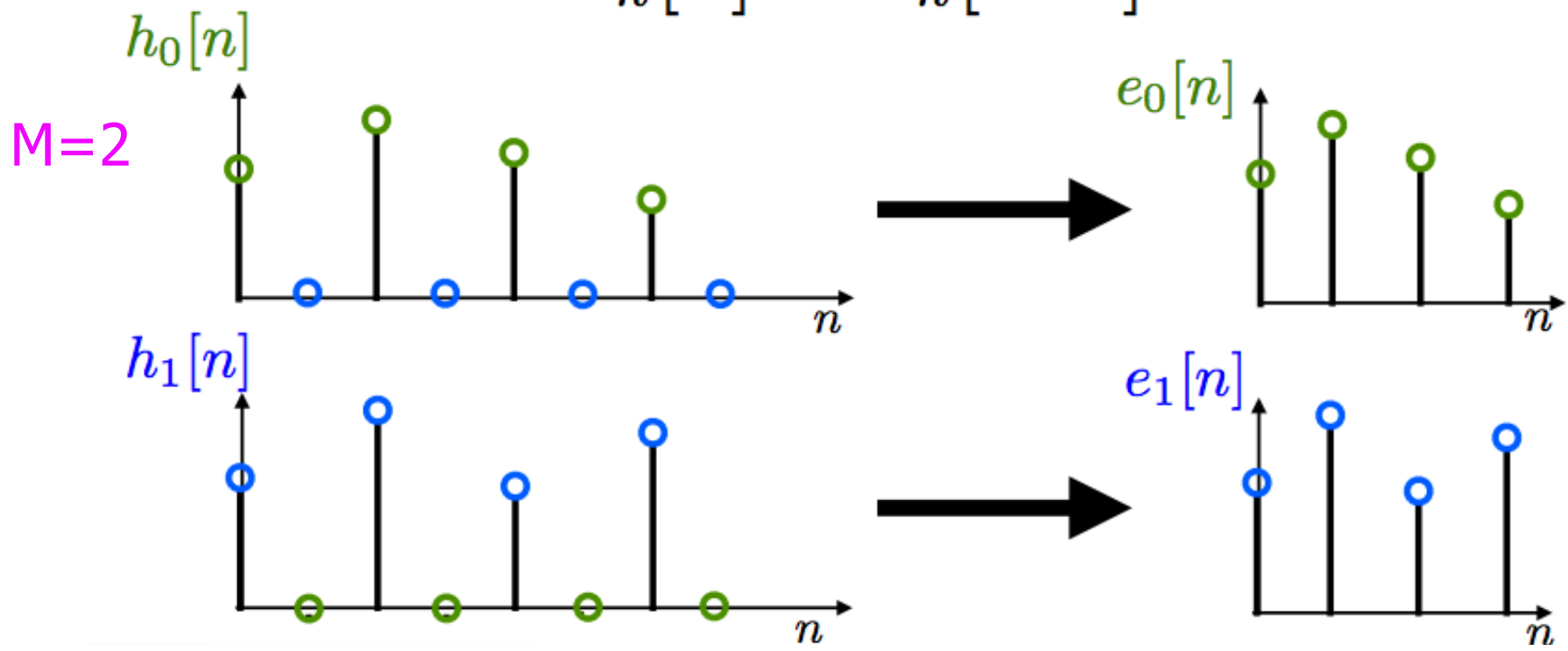




Polyphase Decomposition

$$h_k[n] \rightarrow \boxed{\downarrow M} \rightarrow e_k[n]$$

$$e_k[n] = h_k[nM]$$



● Polyphase Decomposition



recall upsampling $\Rightarrow$ scaling

$$H_k(z) = E_k(z^M)$$



Polyphase Decomposition



recall upsampling $\Rightarrow$ scaling

$$H_k(z) = E_k(z^M)$$

Also, recall:

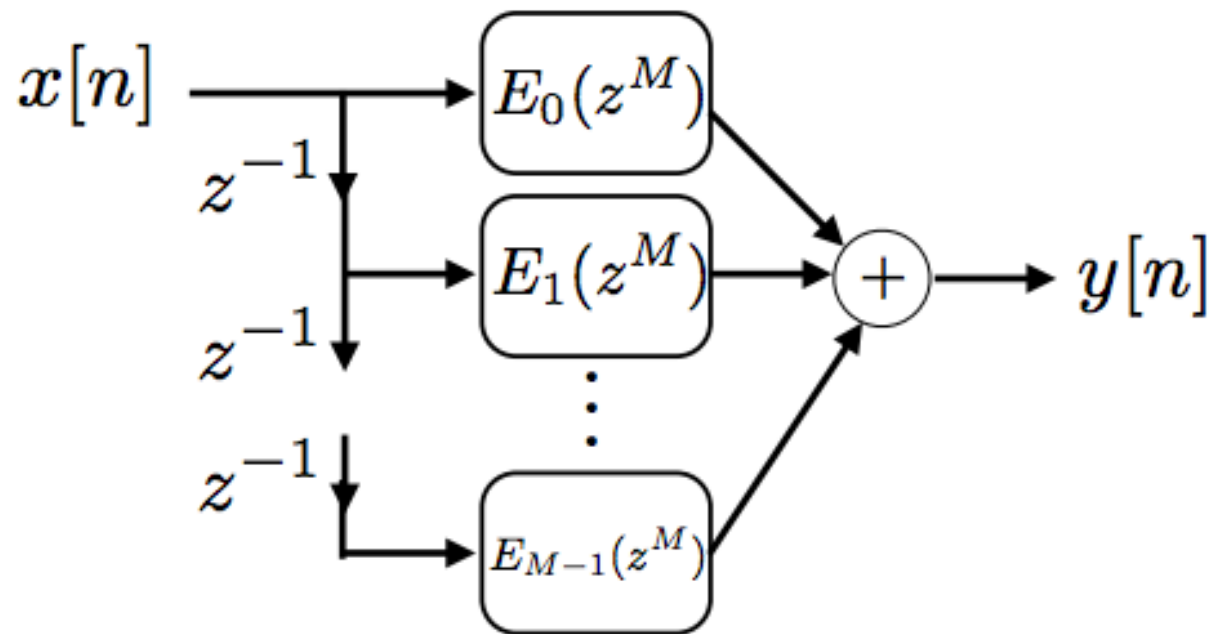
$$h[n] = \sum_{k=0}^{M-1} h_k[n - k]$$

So,

$$H(z) = \sum_{k=0}^{M-1} E_k(z^M) z^{-k}$$

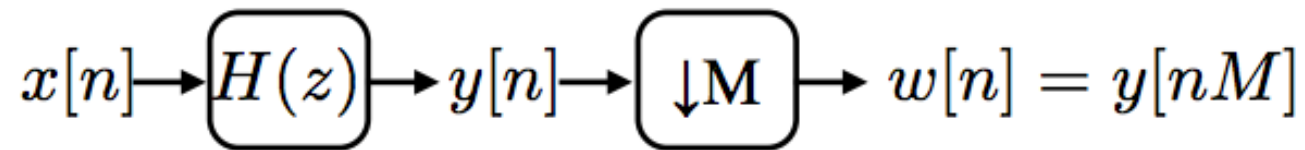
Polyphase Decomposition

$$H(z) = \sum_{k=0}^{M-1} E_k(z^M) z^{-k}$$





Polyphase Implementation of Decimation

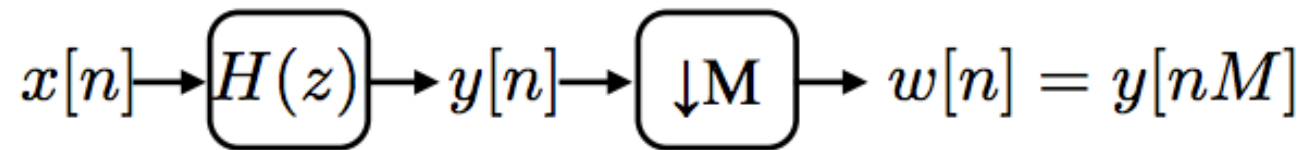


❑ Problem:

- Compute all $y[n]$ and then throw away -- wasted computation!



Polyphase Implementation of Decimation

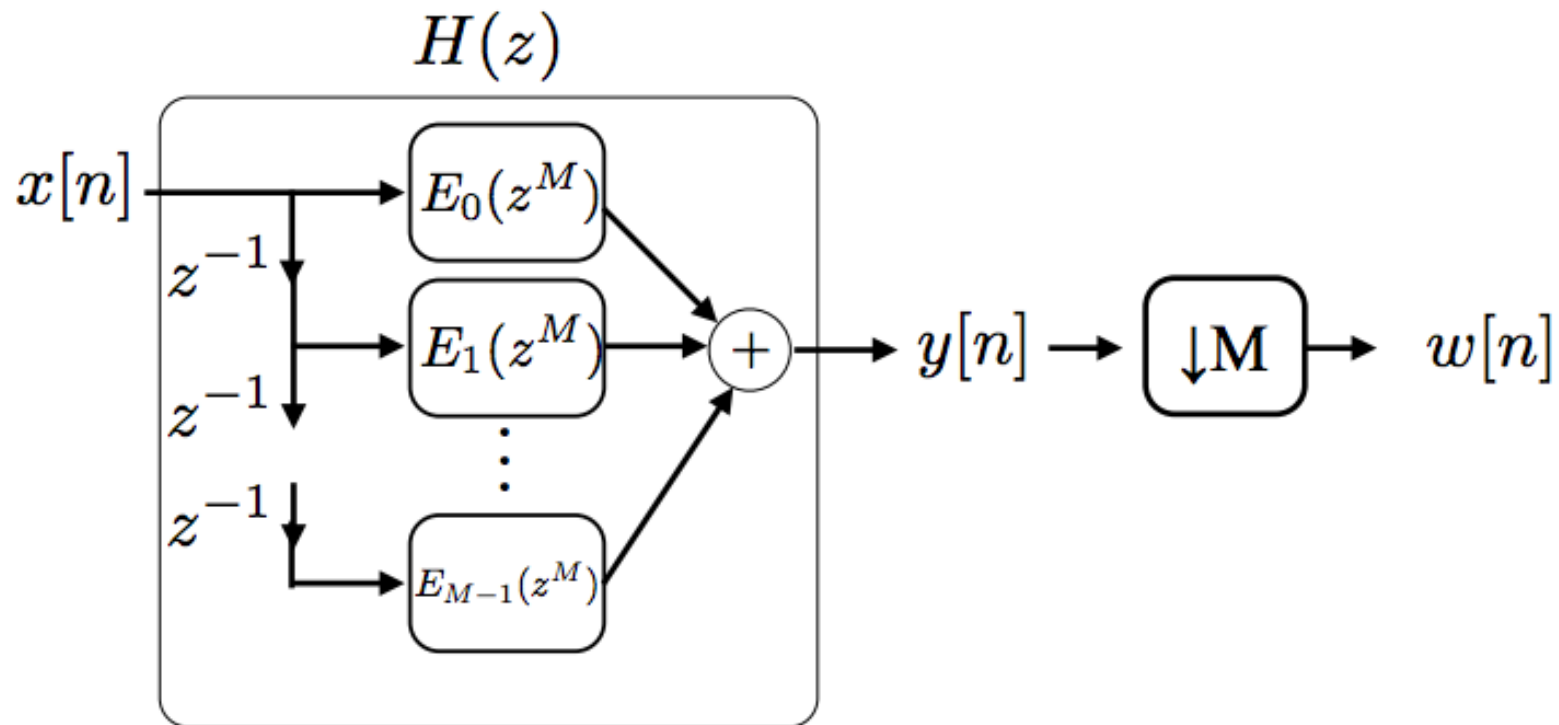


❑ Problem:

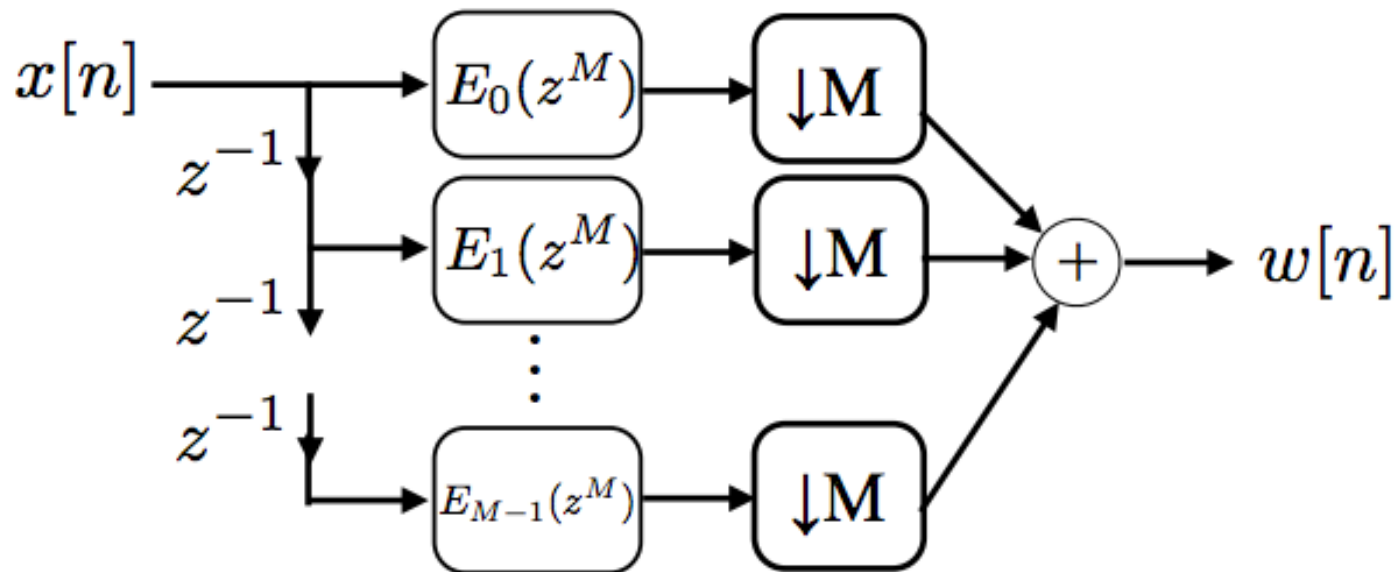
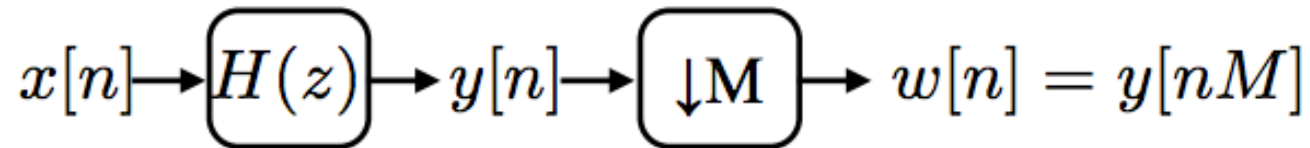
- Compute all $y[n]$ and then throw away -- wasted computation!
- For FIR length $N \rightarrow N$ multiplications/unit time

Polyphase Implementation of Decimation

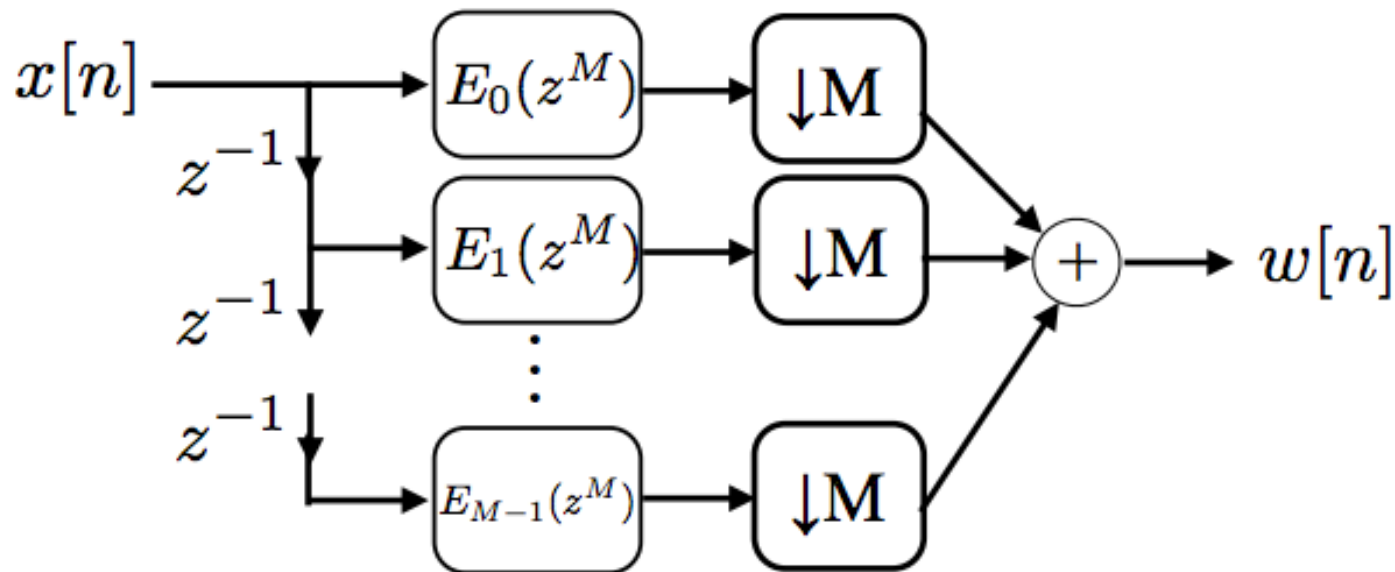
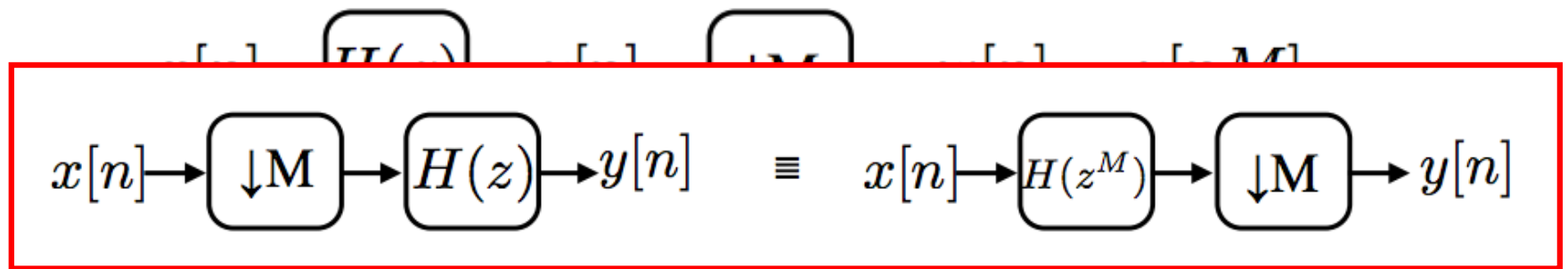
$$x[n] \rightarrow H(z) \rightarrow y[n] \rightarrow \downarrow M \rightarrow w[n] = y[nM]$$



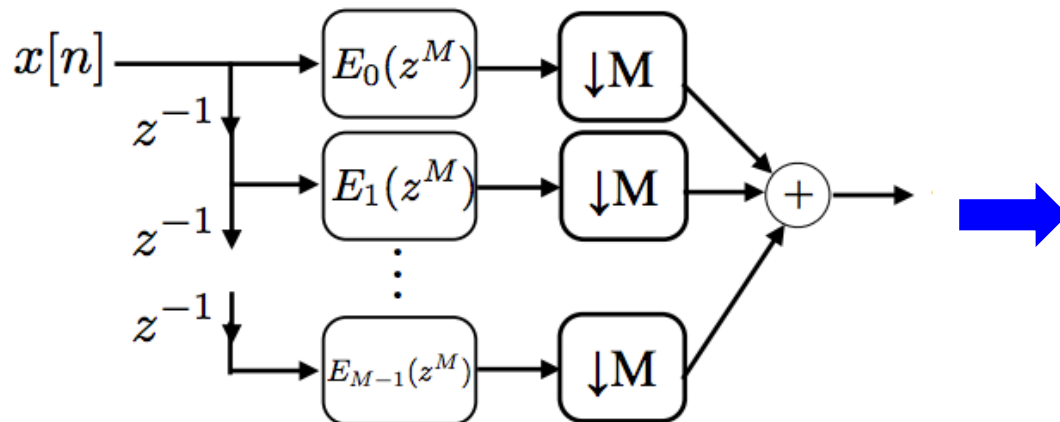
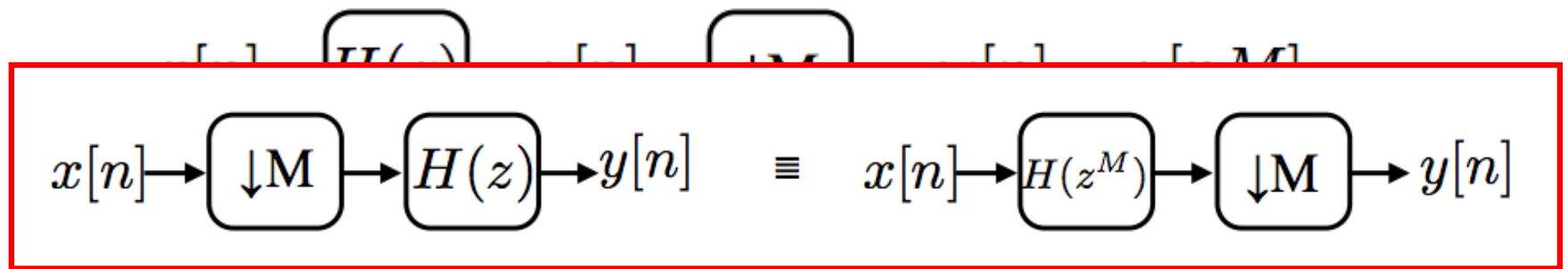
Polyphase Implementation of Decimation



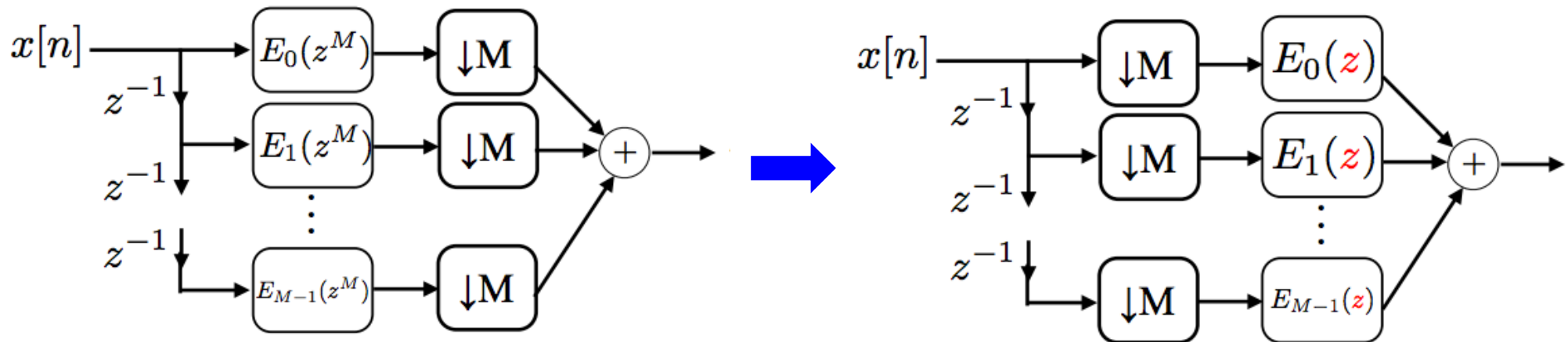
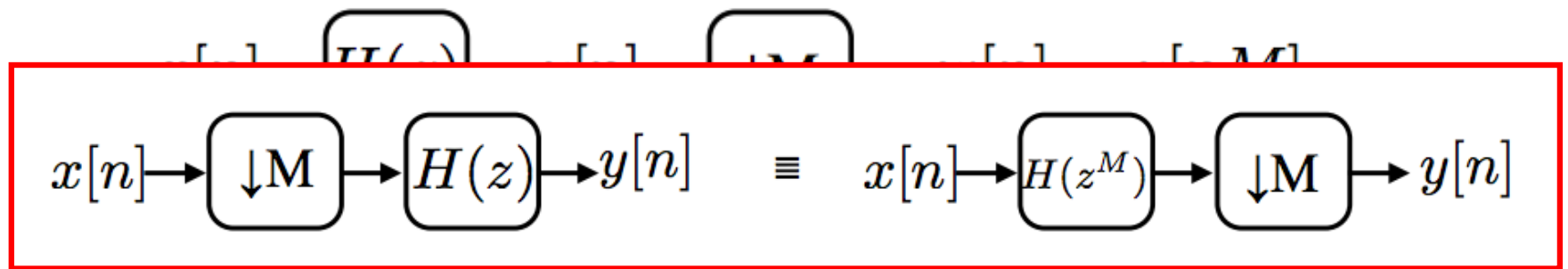
Polyphase Implementation of Decimation



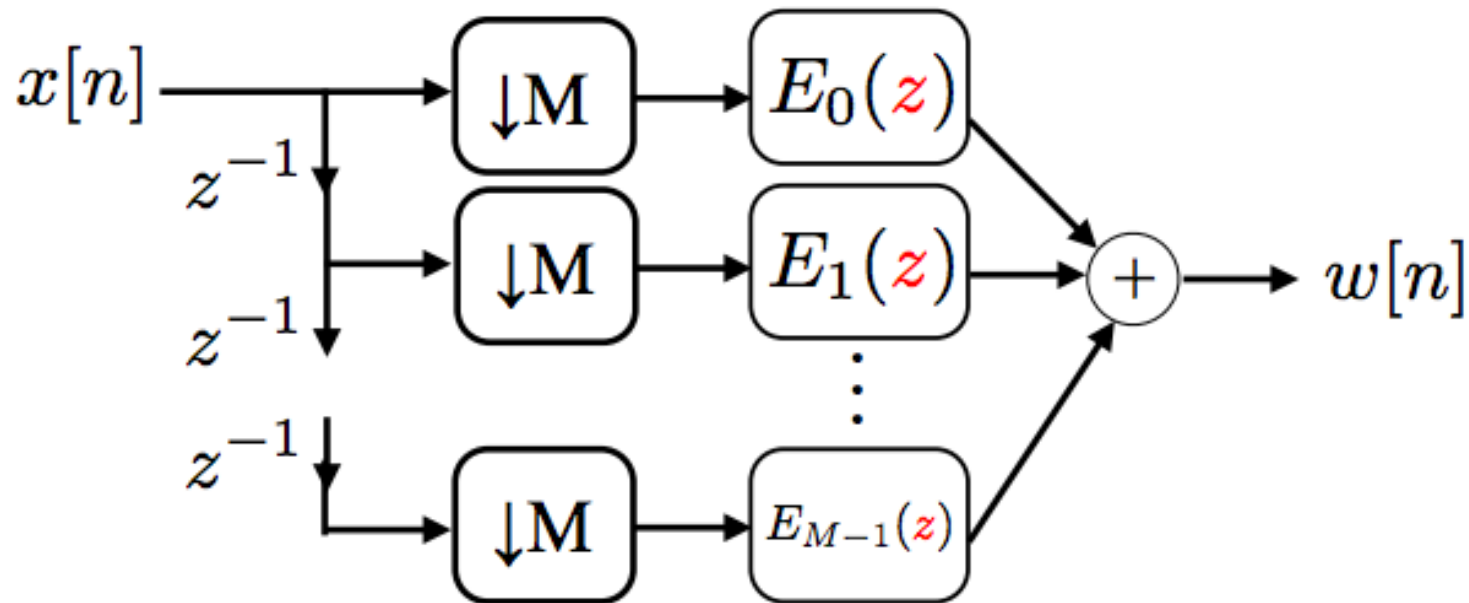
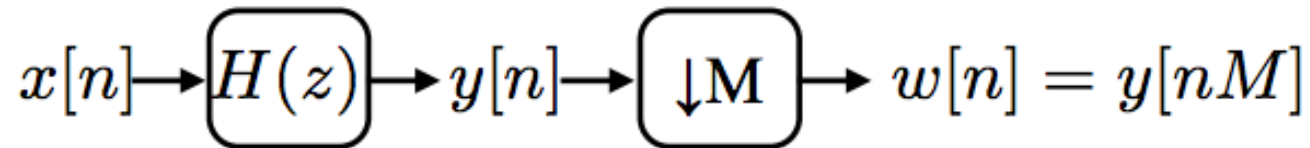
Polyphase Implementation of Decimation



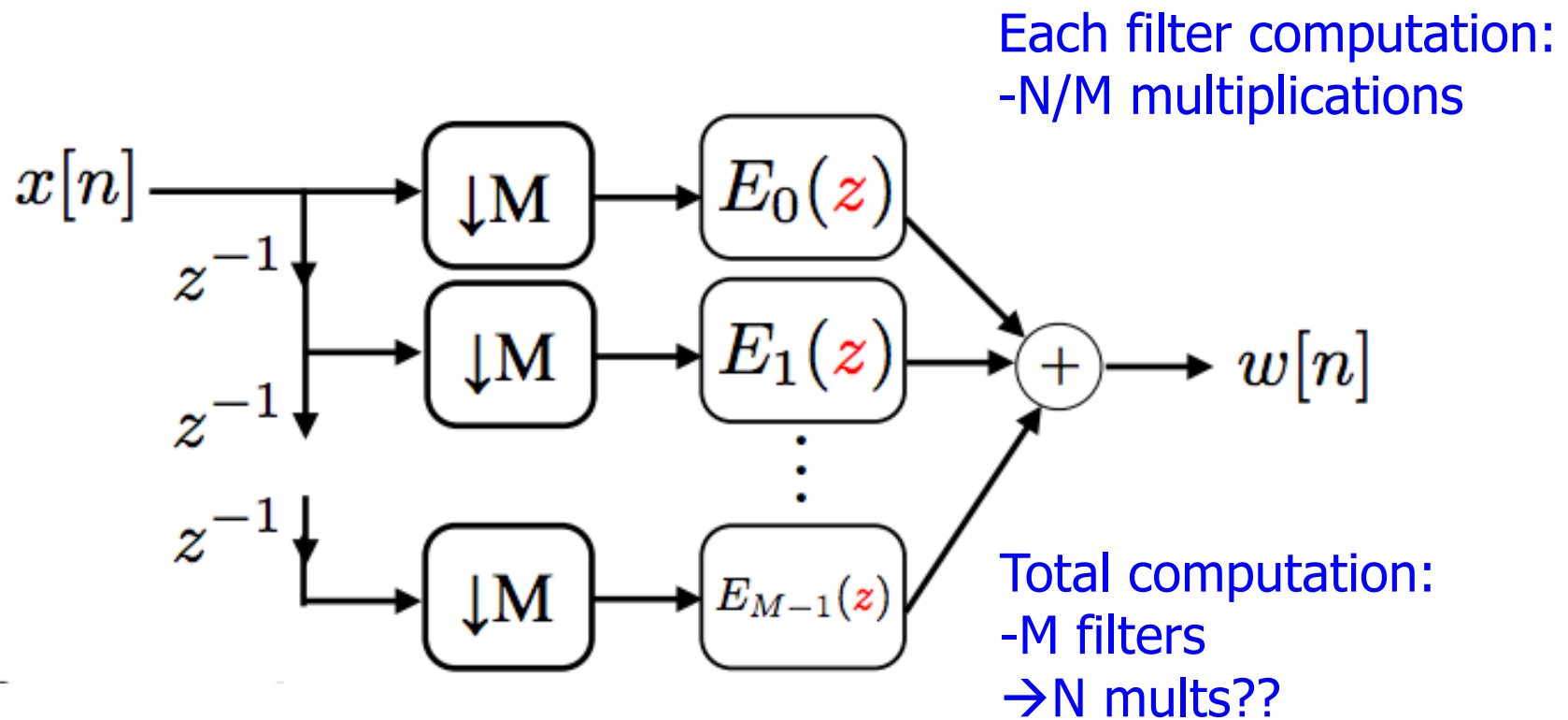
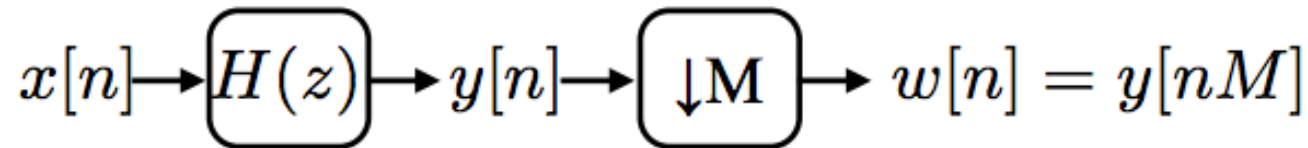
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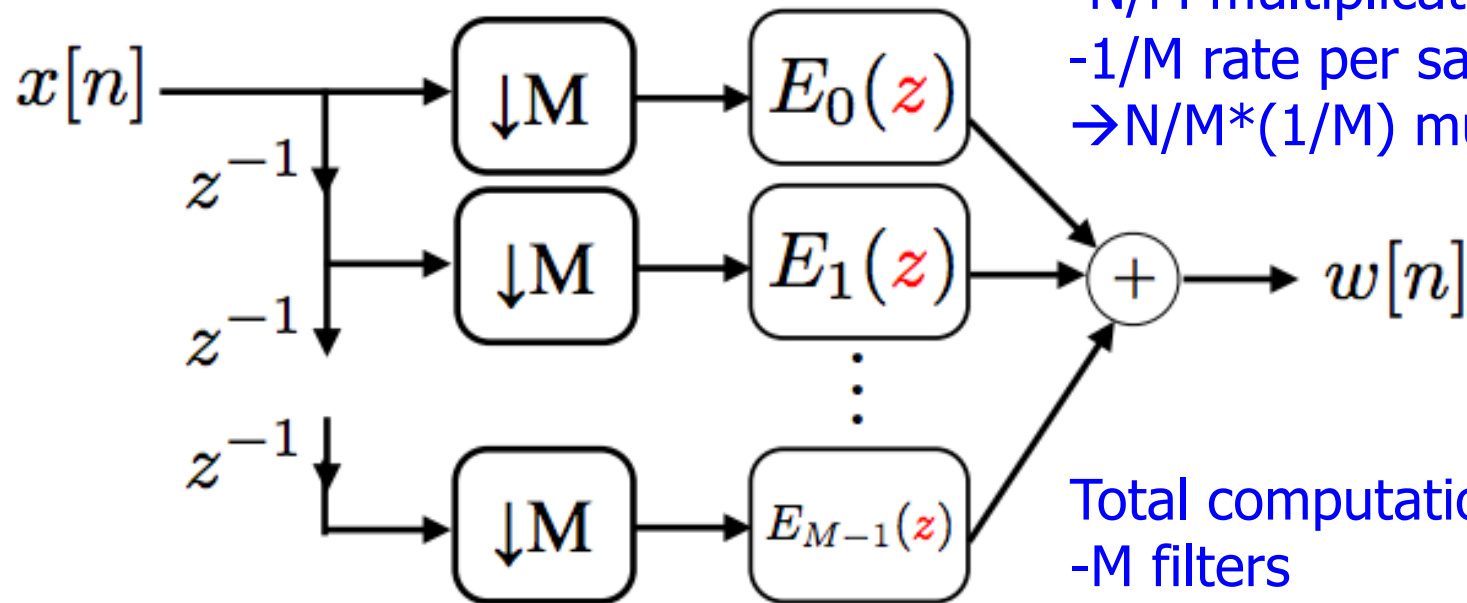
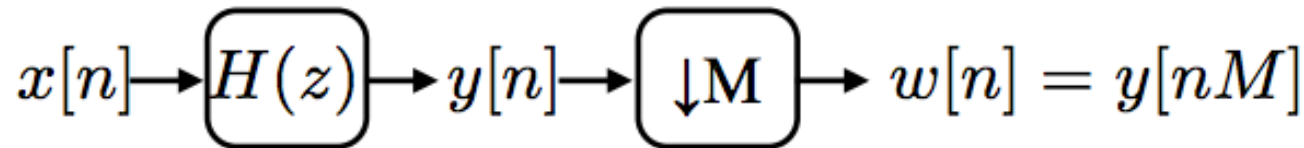
Polyphase Implementation of Decimation



Polyphase Implementation of Decimation



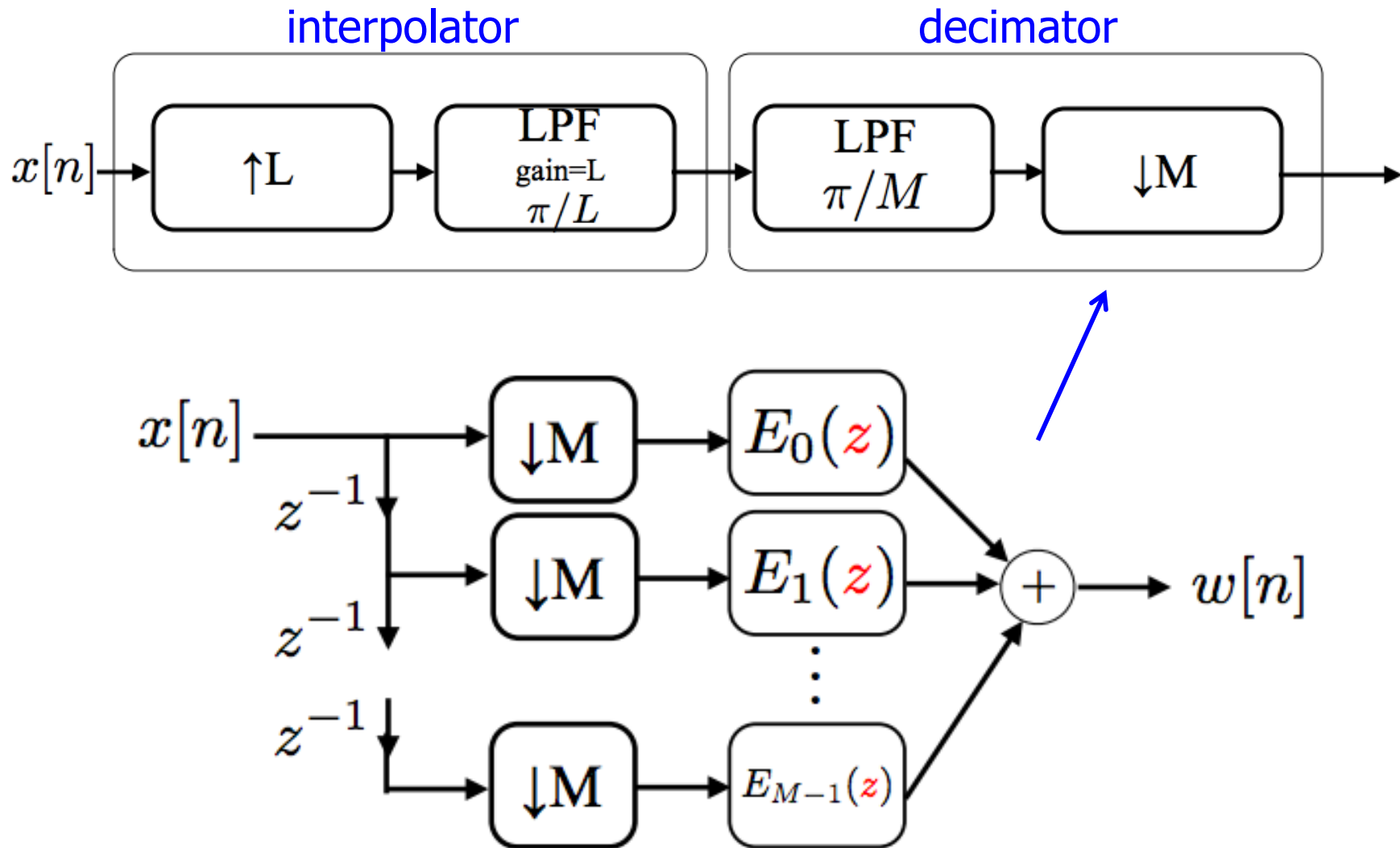
Polyphase Implementation of Decimation



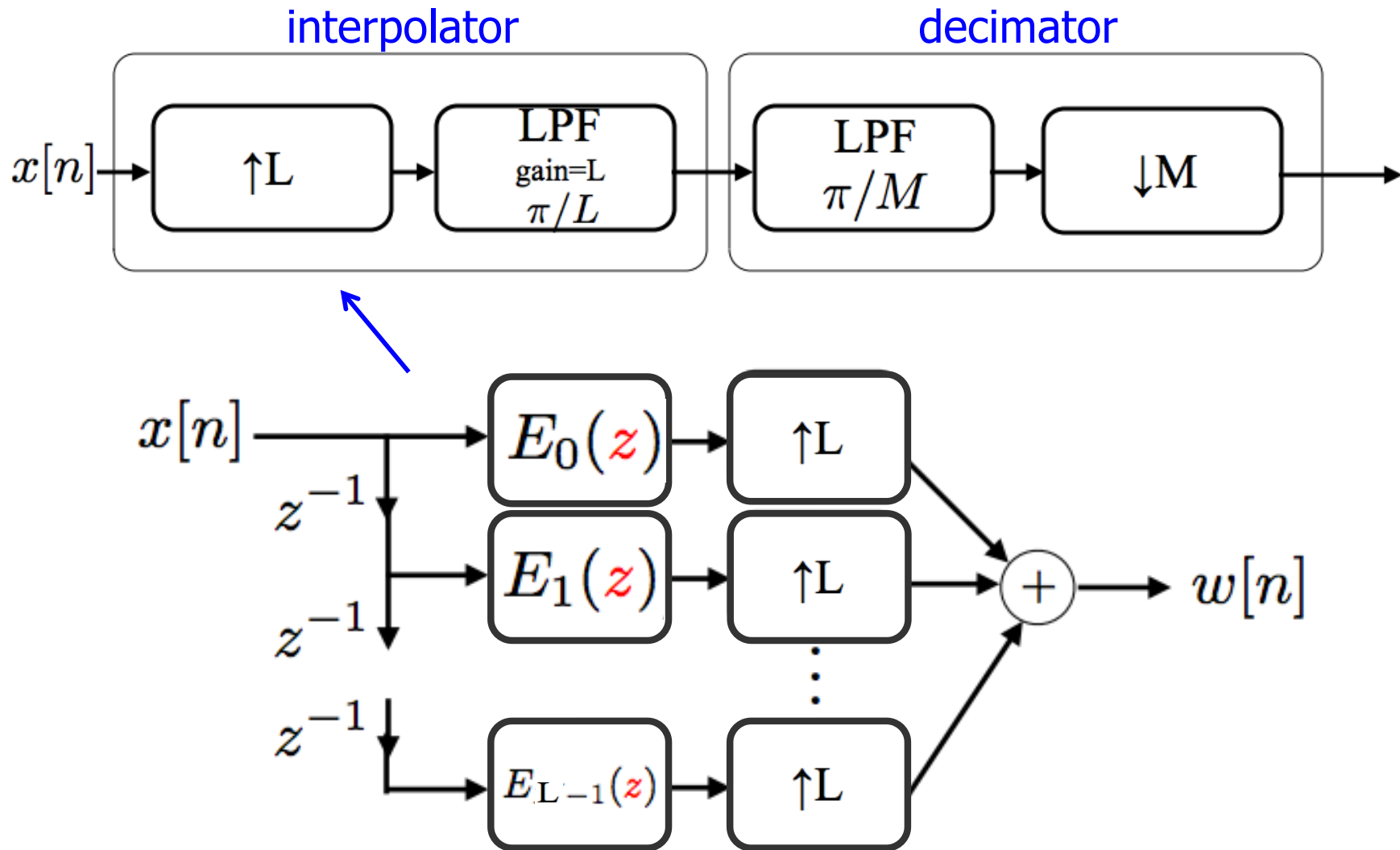
Each filter computation:
- N/M multiplications
- $1/M$ rate per sample
 $\rightarrow N/M * (1/M)$ mults/unit time

Total computation:
- M filters
 $\rightarrow N/M$ mults/unit time

Polyphase Implementation of Decimator



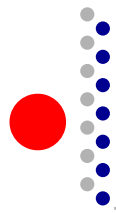
Polyphase Implementation of Interpolation





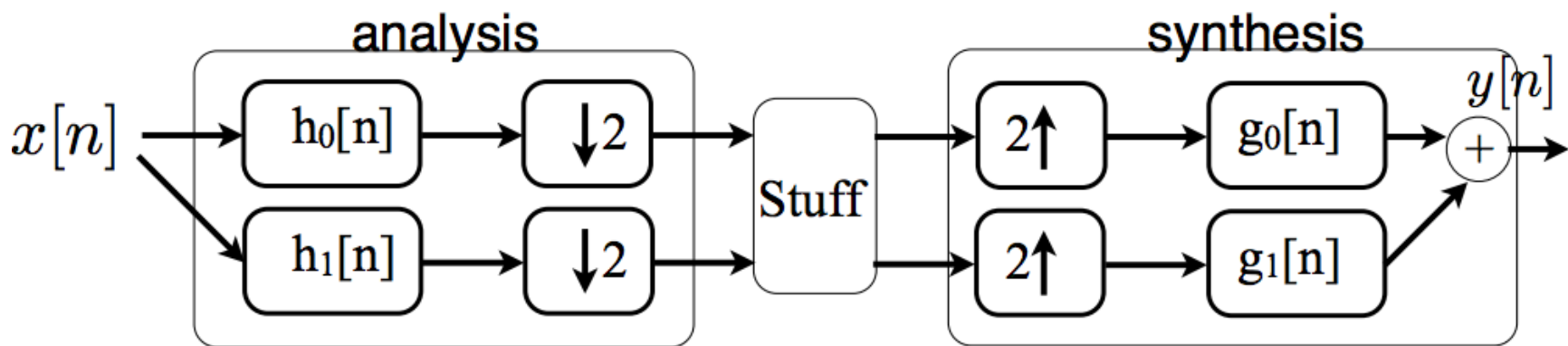
Multi-Rate Filter Banks

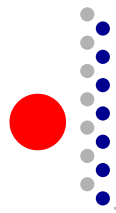
- ❑ Use filter banks to operate on a signal differently in different frequency bands
 - To save computation, reduce the rate after filtering



Multi-Rate Filter Banks

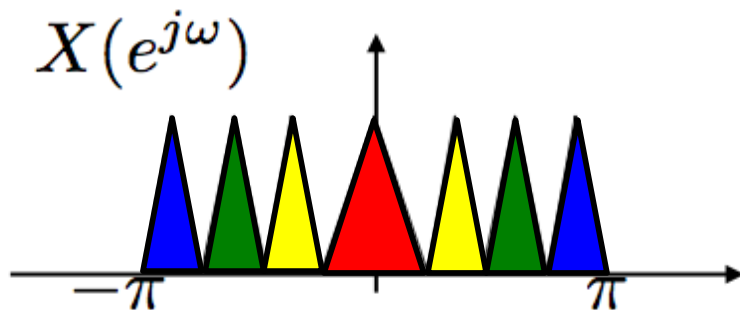
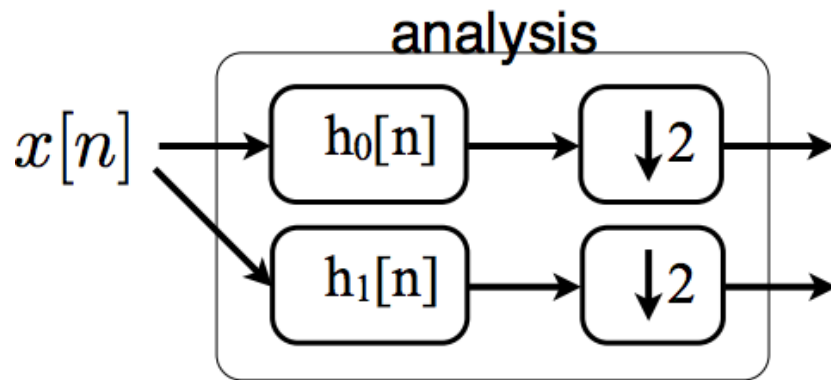
- ❑ Use filter banks to operate on a signal differently in different frequency bands
 - To save computation, reduce the rate after filtering
- ❑ $h_0[n]$ is low-pass, $h_1[n]$ is high-pass
 - Often $h_1[n] = e^{j\pi n} h_0[n] \leftarrow$ shift freq resp by π





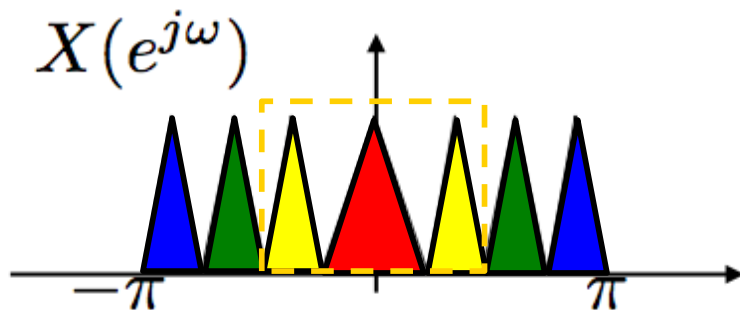
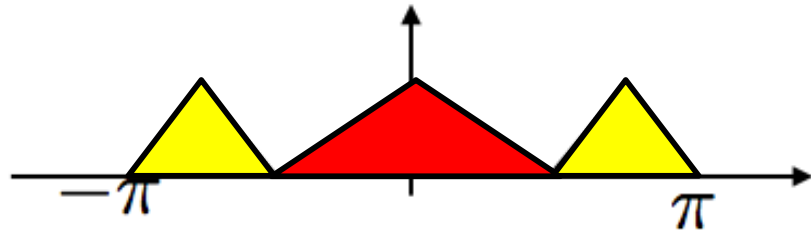
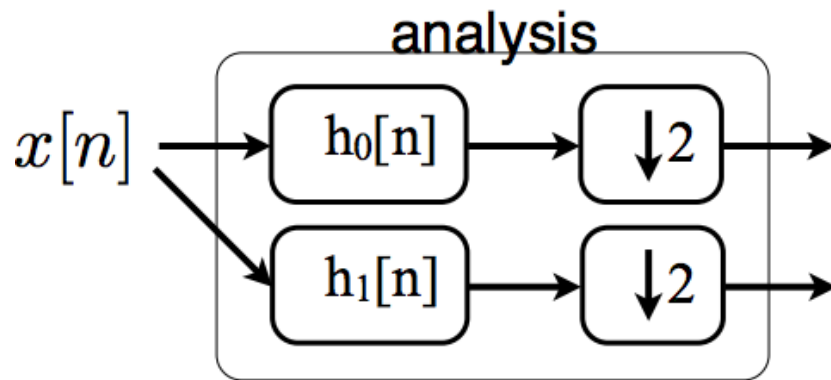
Multi-Rate Filter Banks

- Assume h_0, h_1 are ideal low/high pass with $\omega_C = \pi/2$



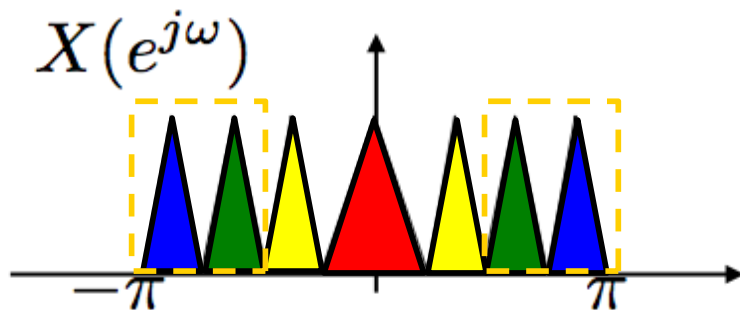
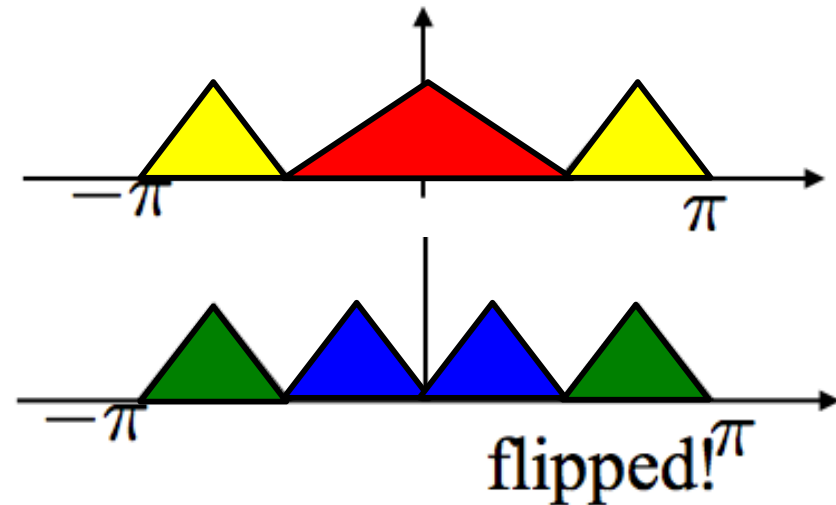
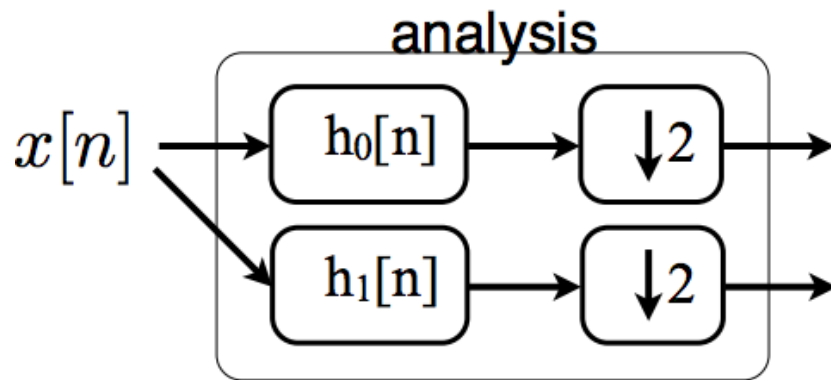
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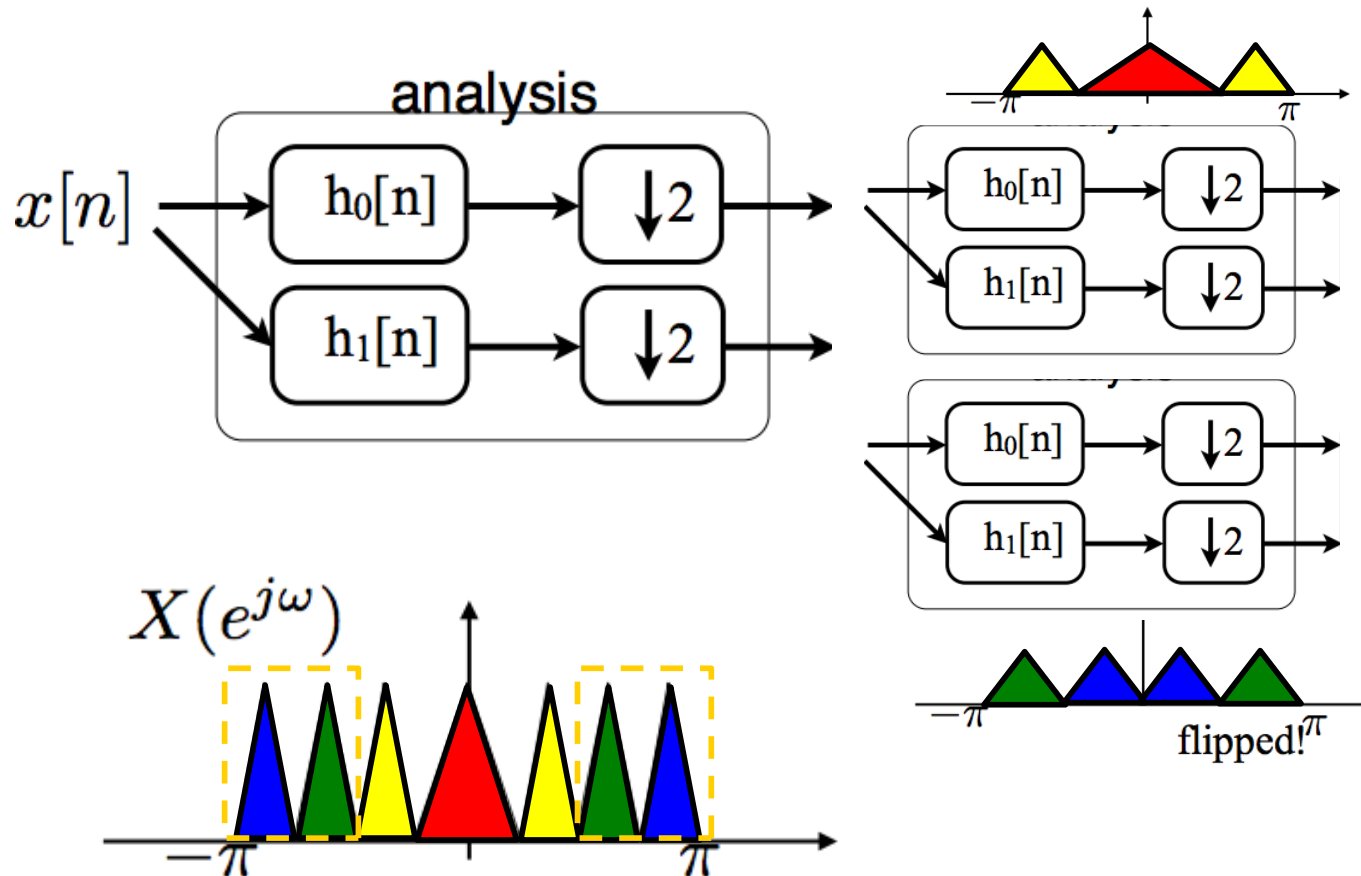
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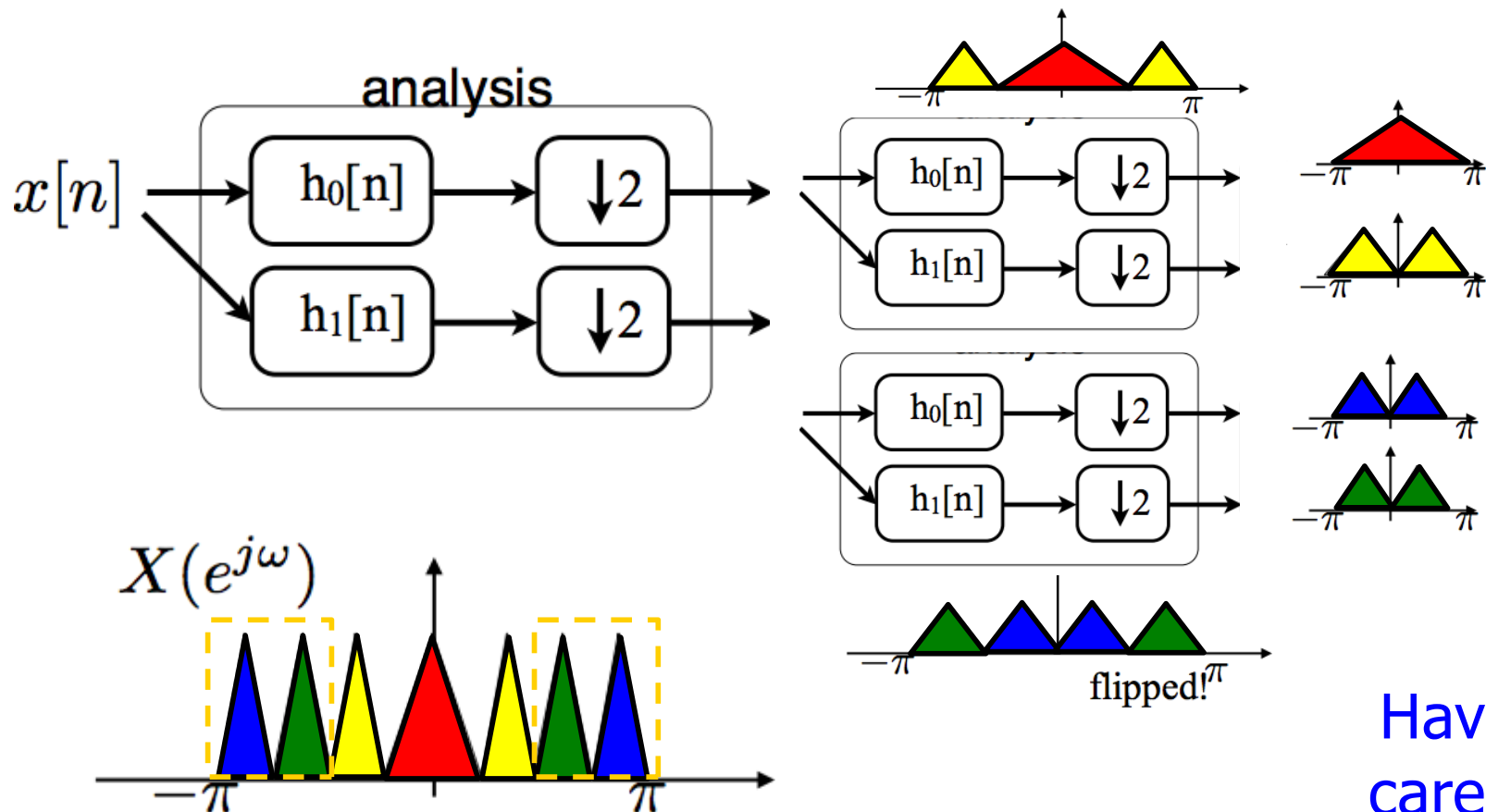
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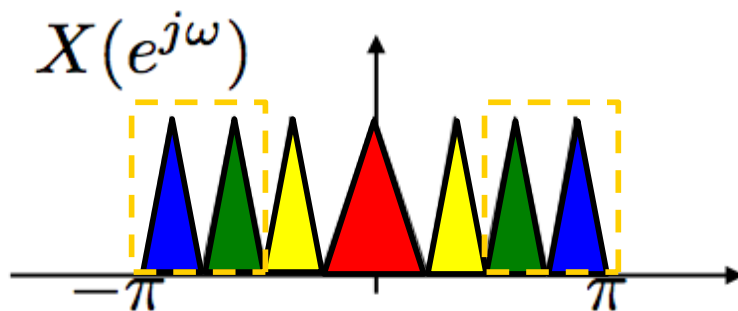
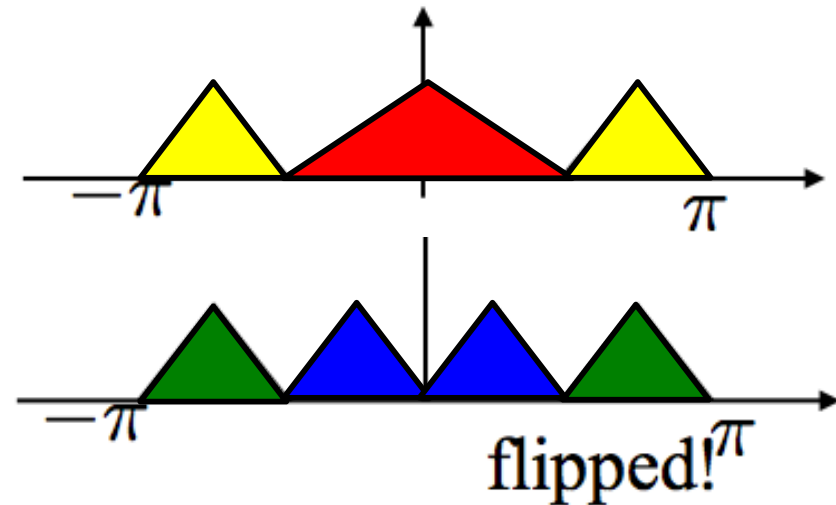
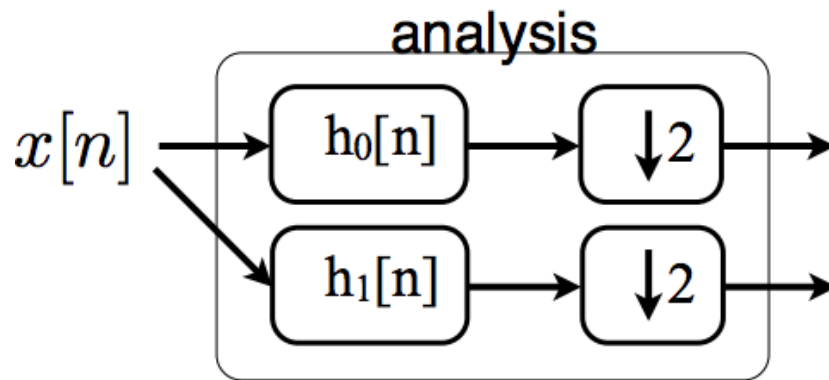
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Have to be careful with order!

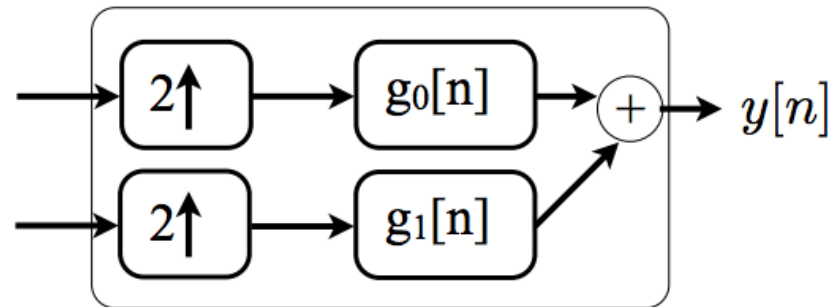
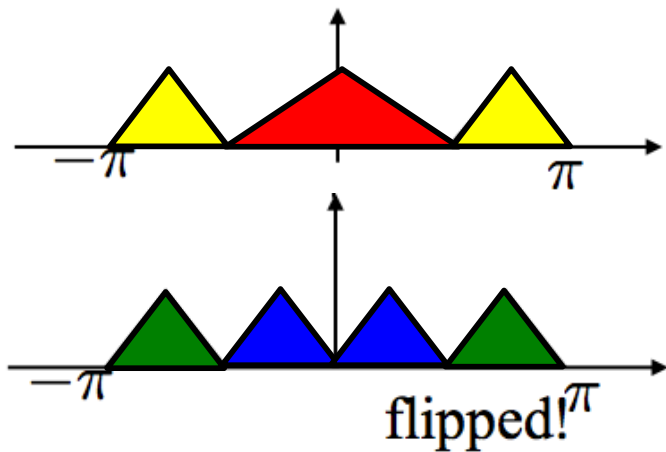
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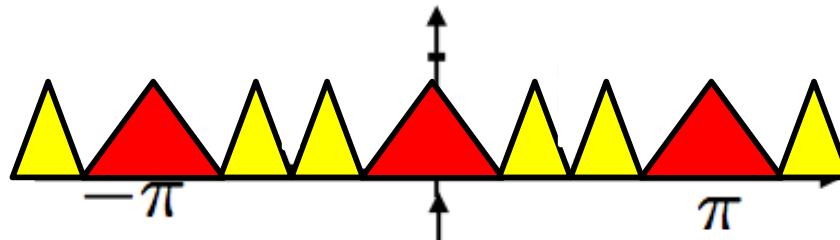
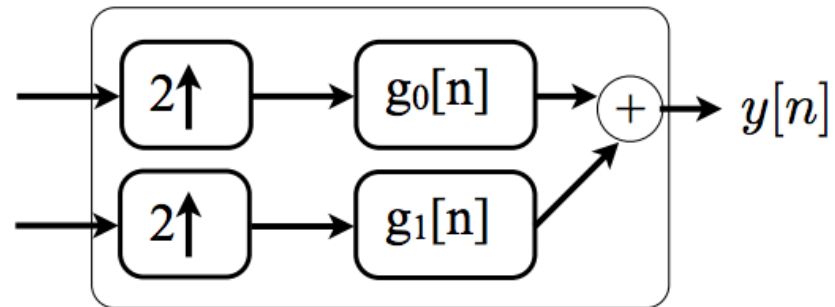
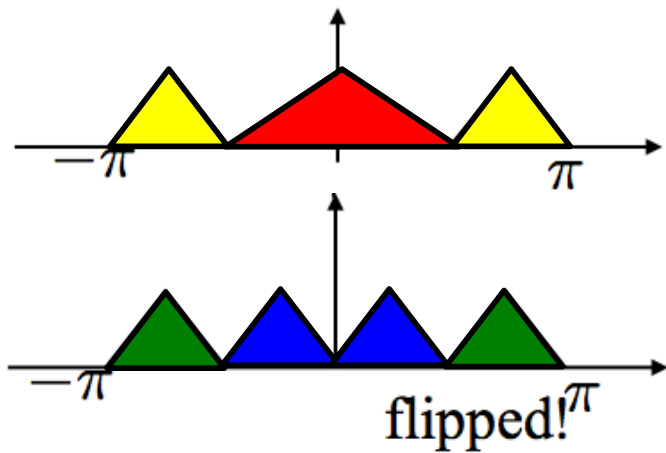
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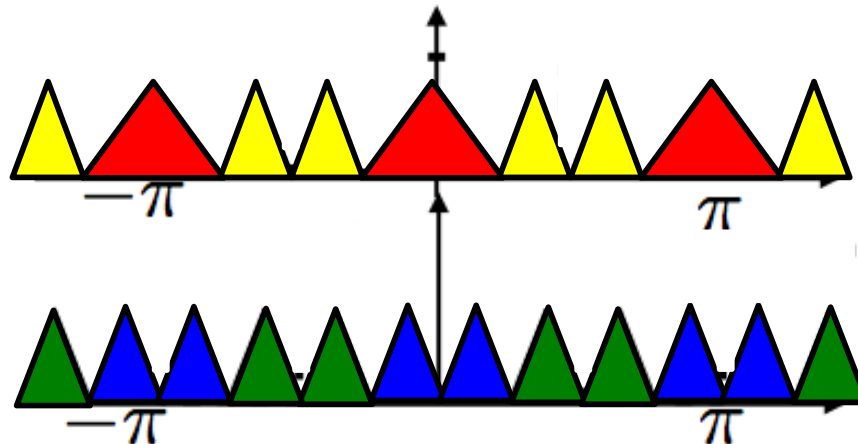
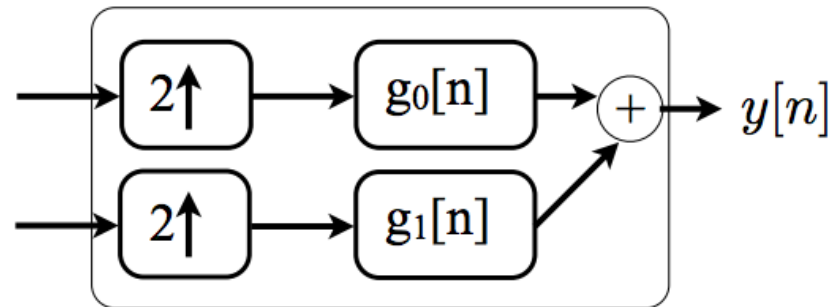
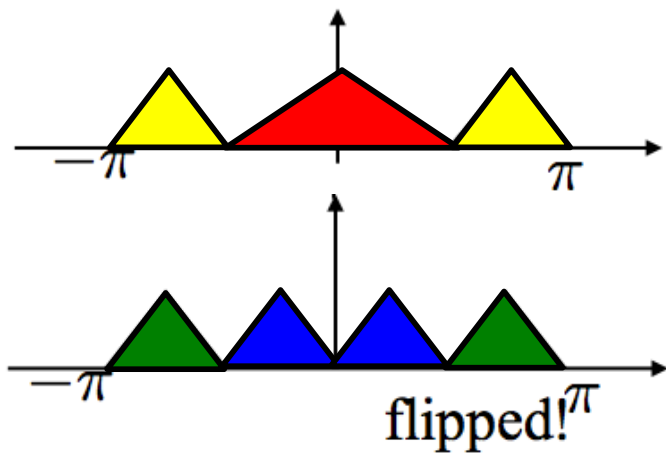
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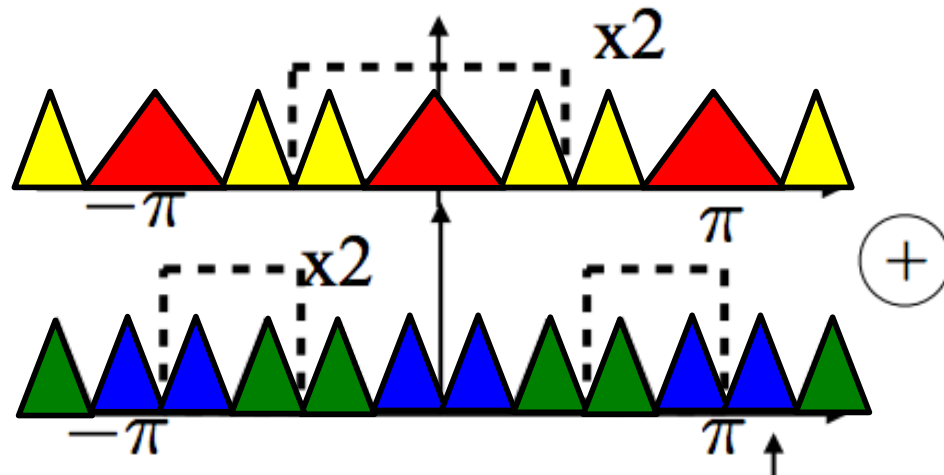
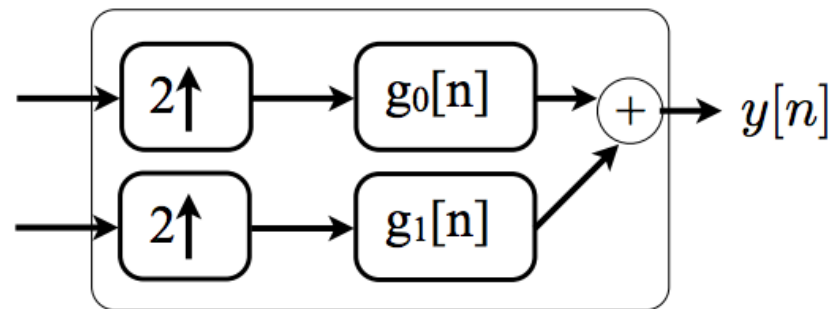
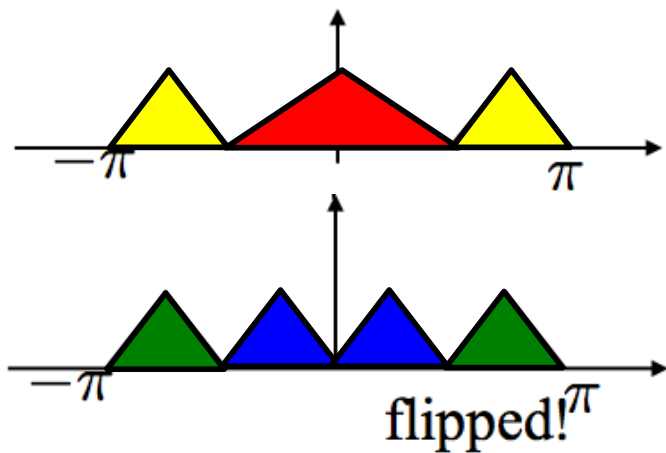
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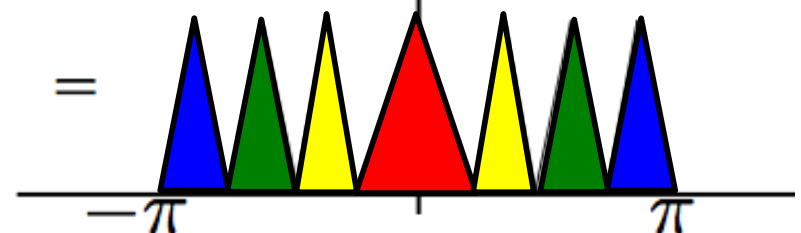
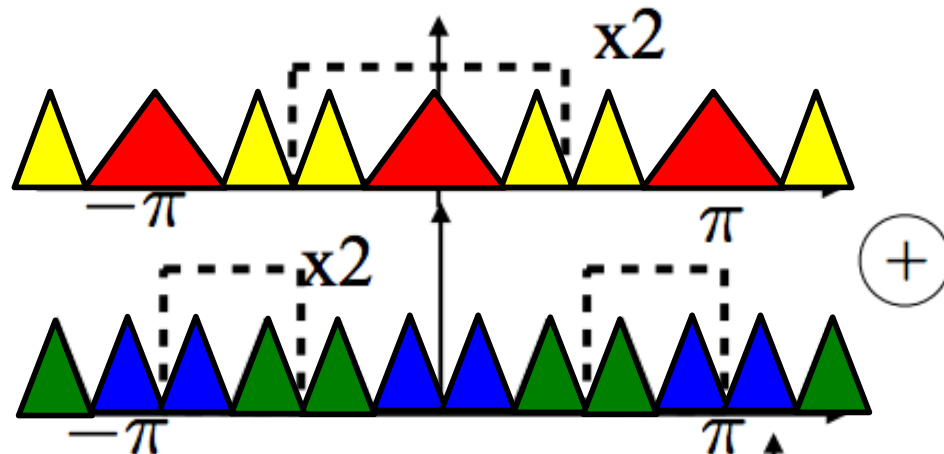
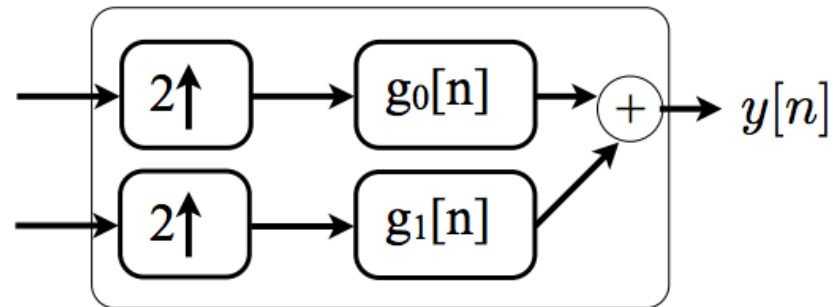
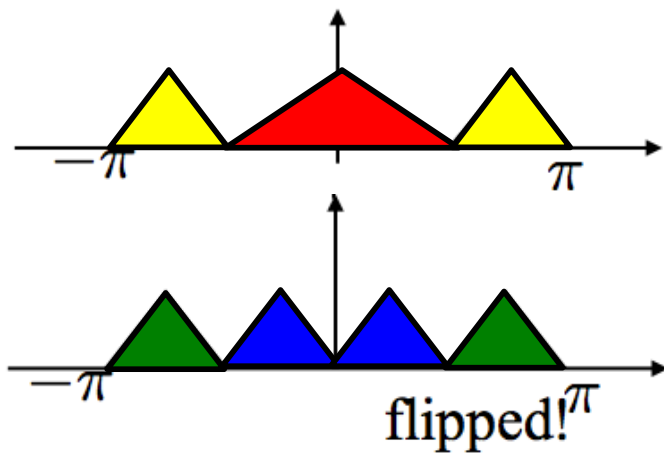
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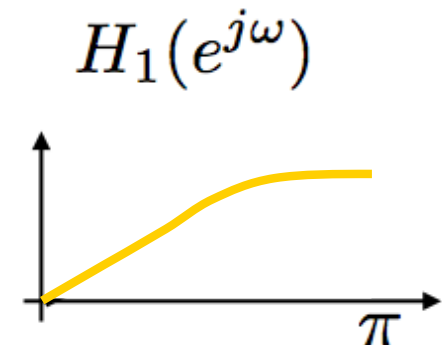
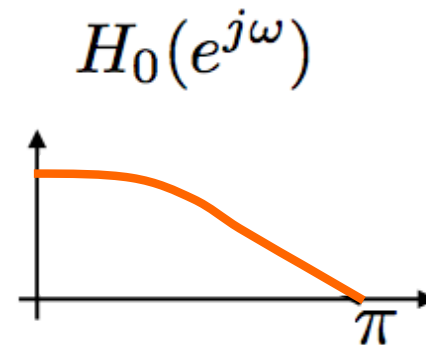
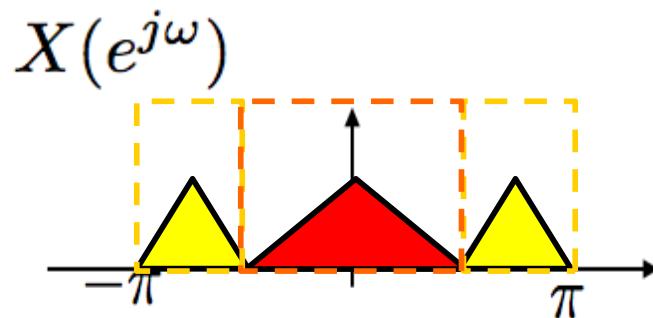
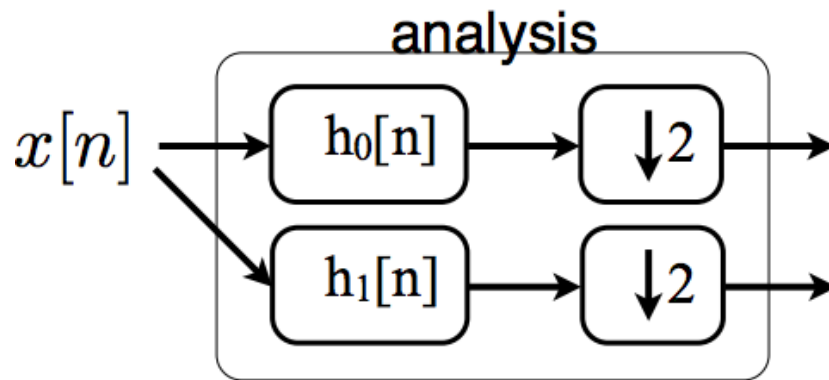
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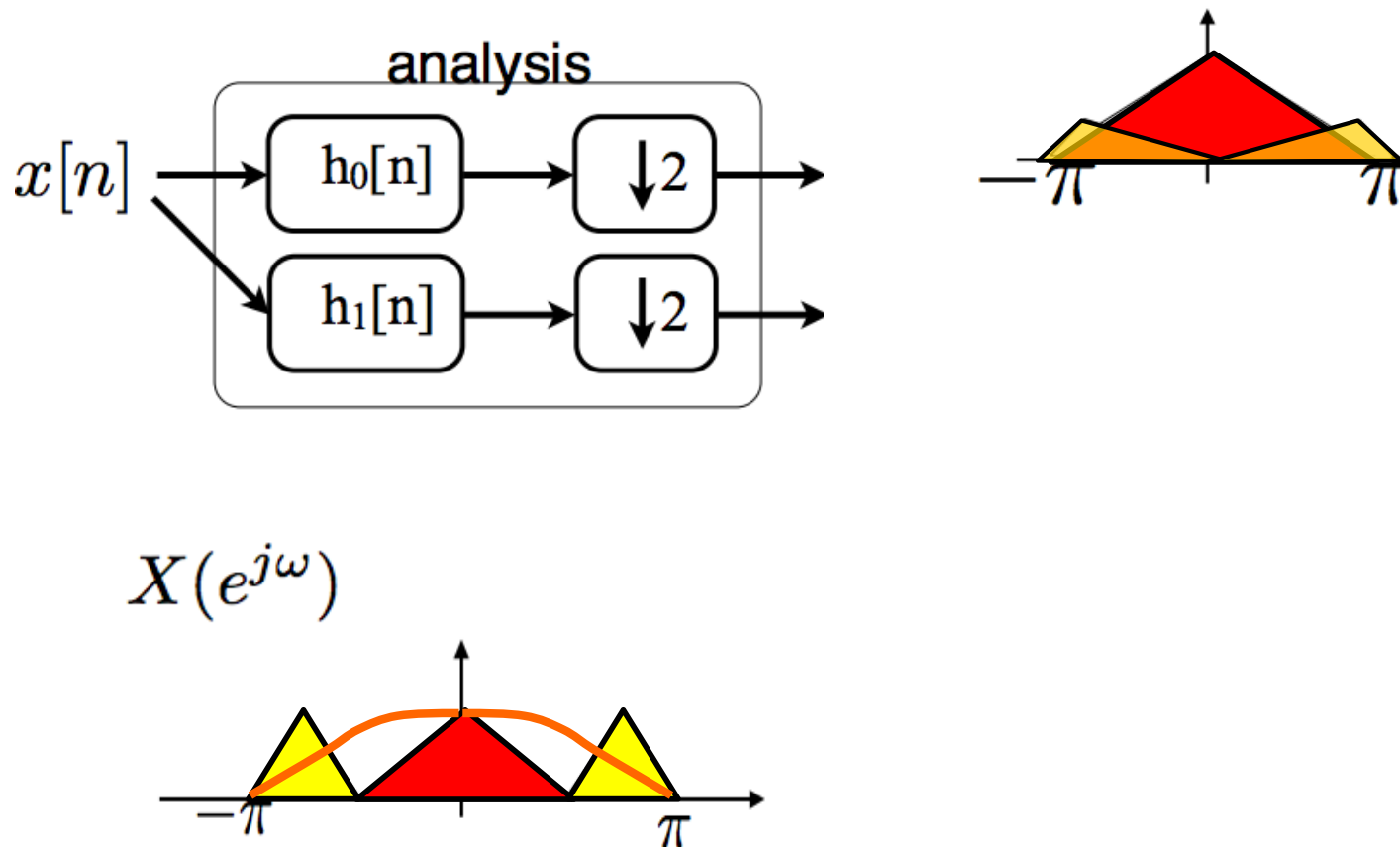
Multi-Rate Filter Banks

- h_0, h_1 are **NOT** ideal low/high pass



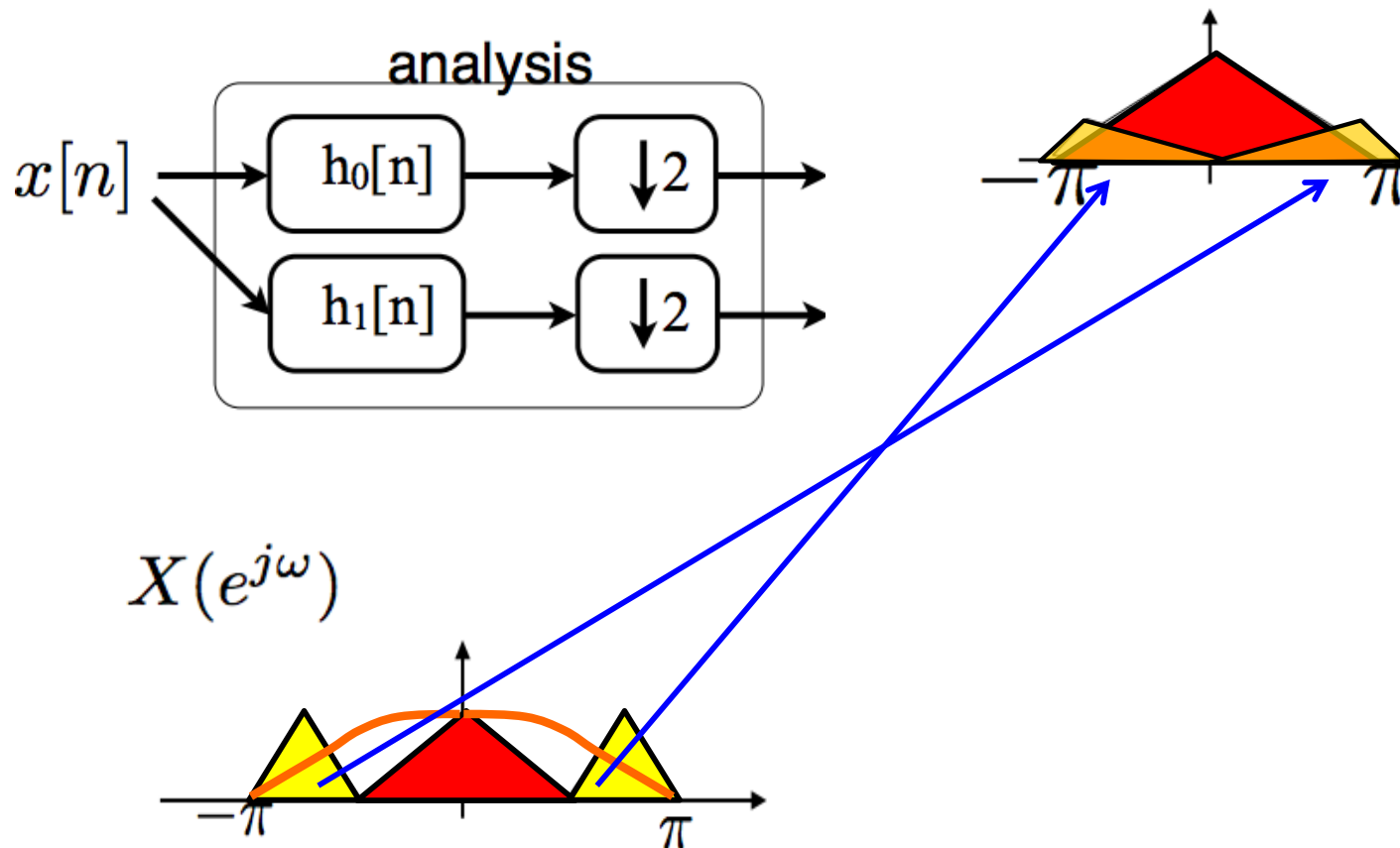
Non Ideal Filters

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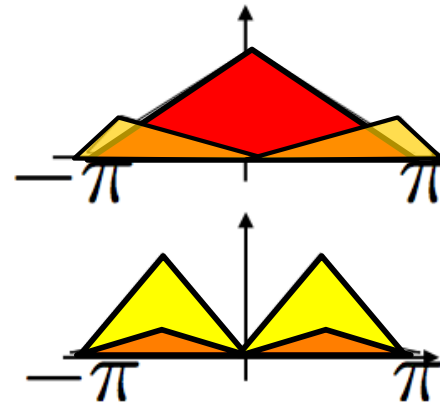
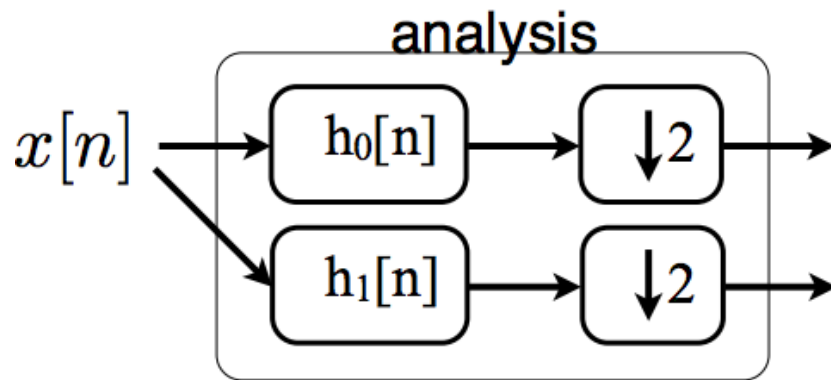
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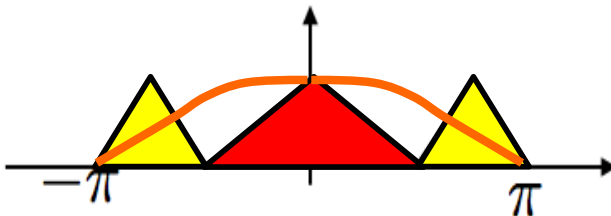


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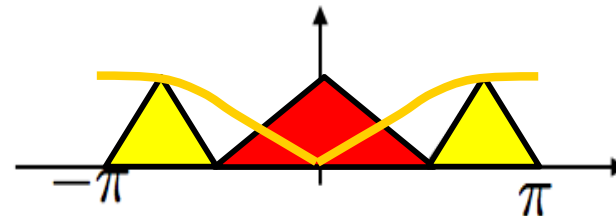
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$X(e^{j\omega})$

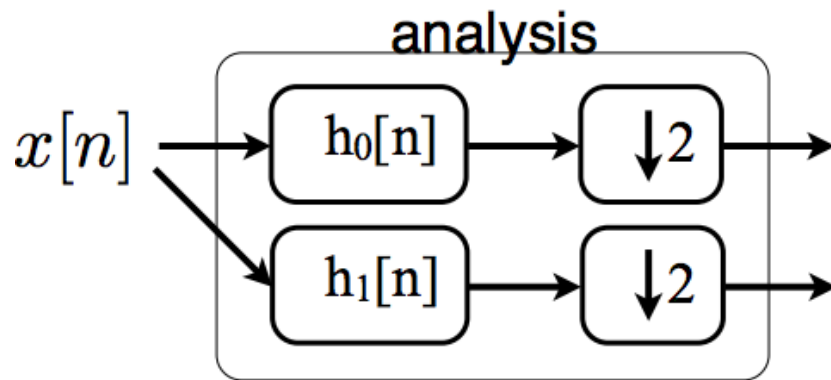


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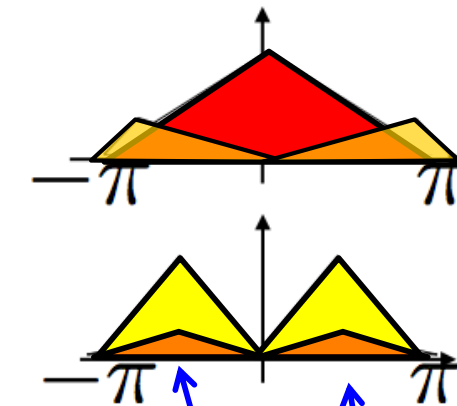
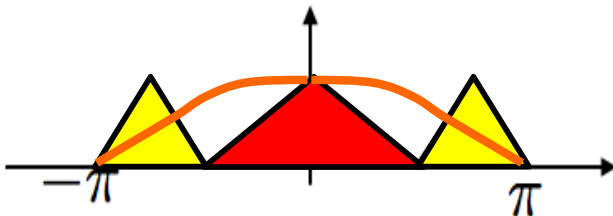


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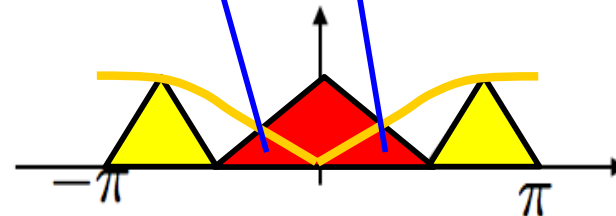
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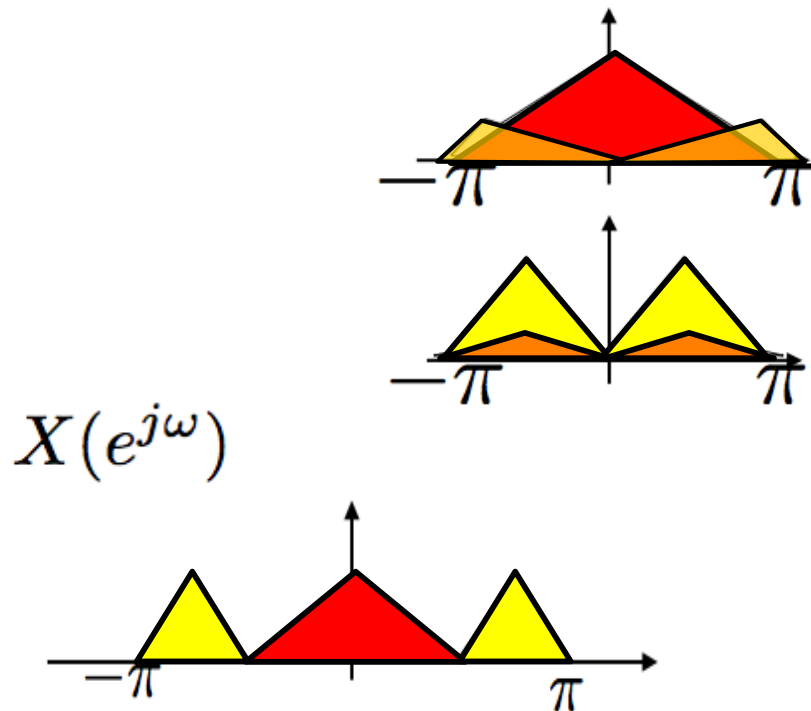
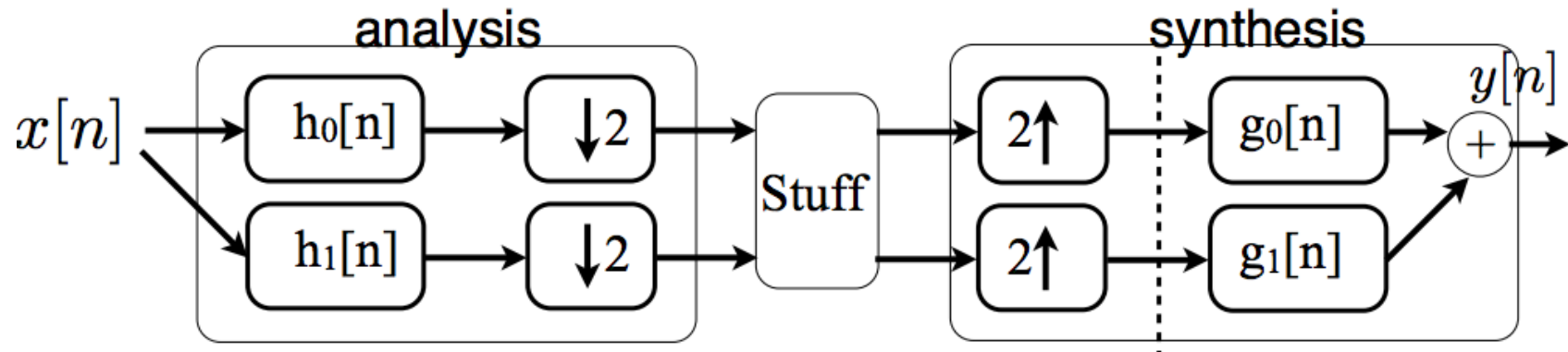
$X(e^{j\omega})$



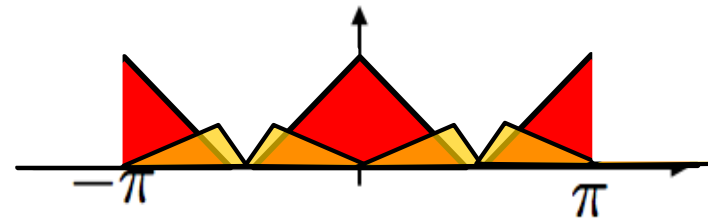
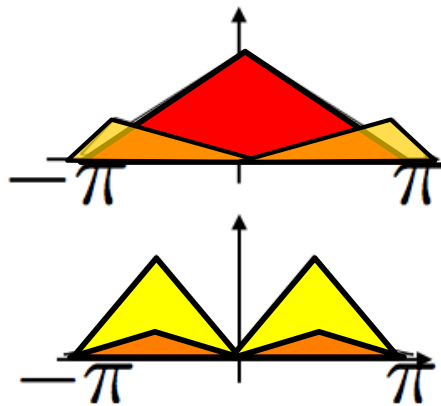
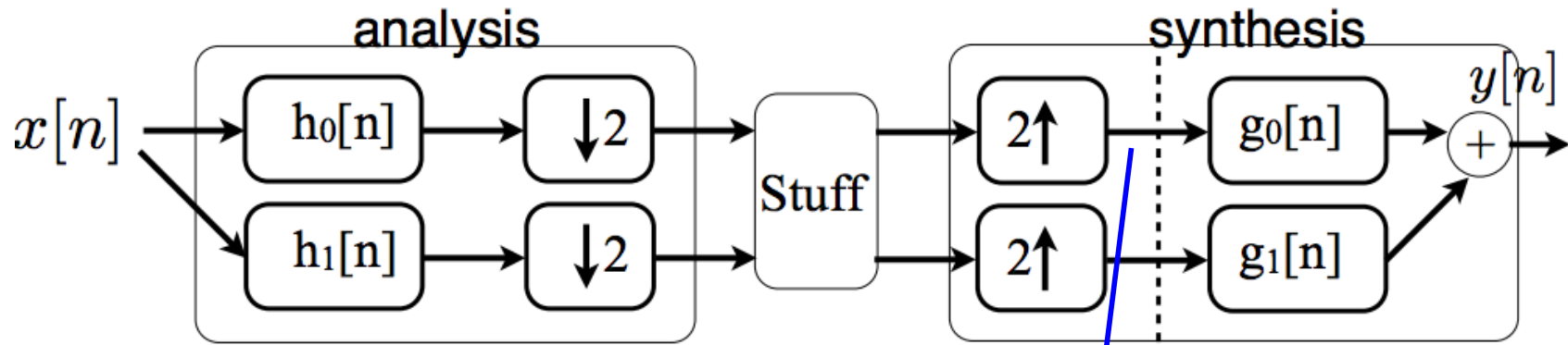
$X(e^{j\omega})$



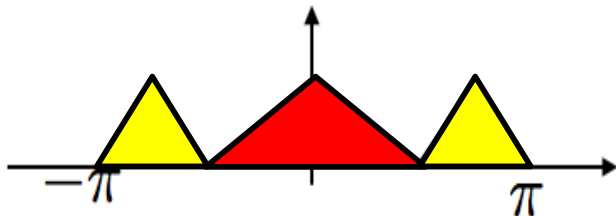
Non Ideal Filters



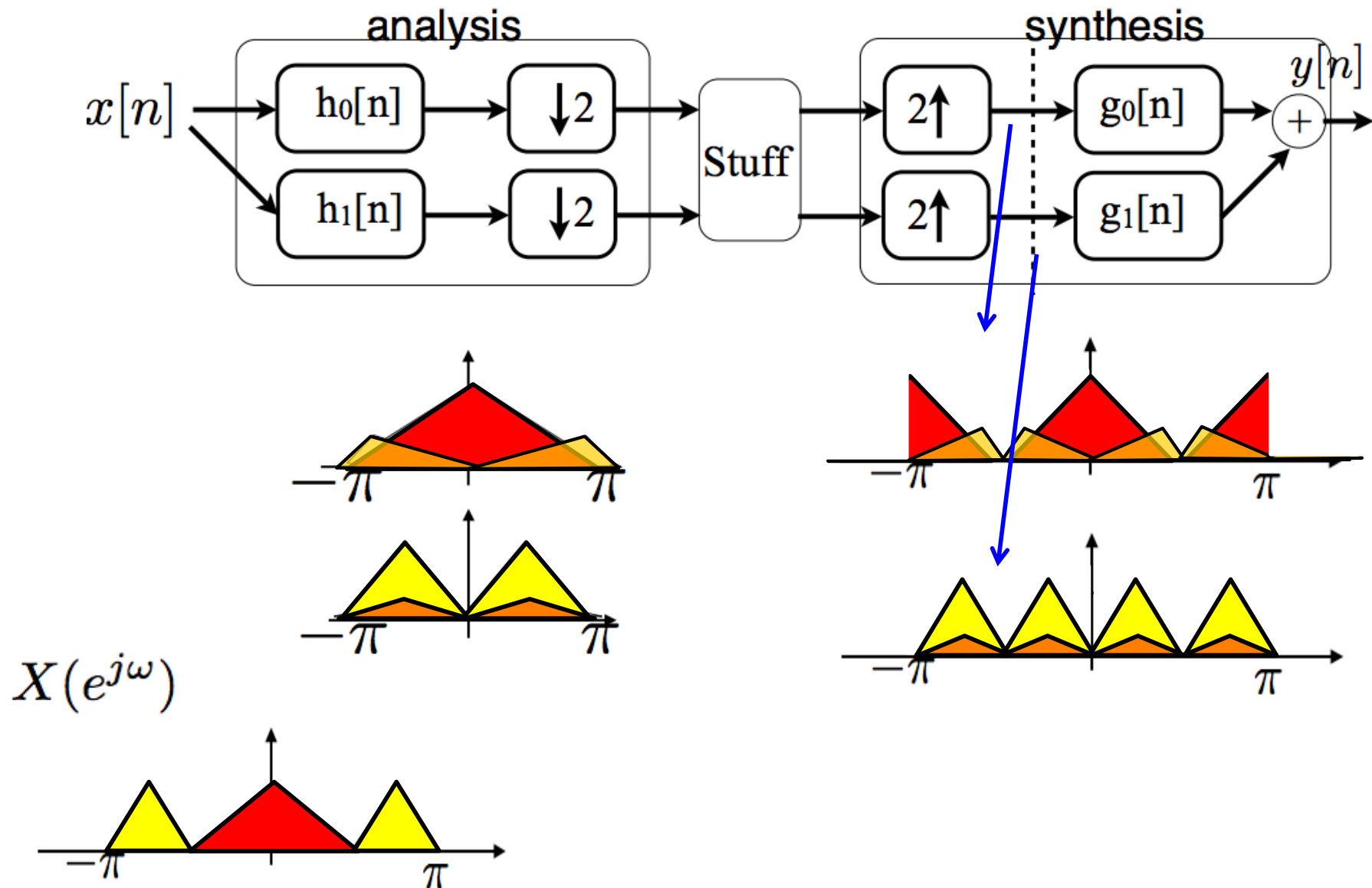
Non Ideal Filters



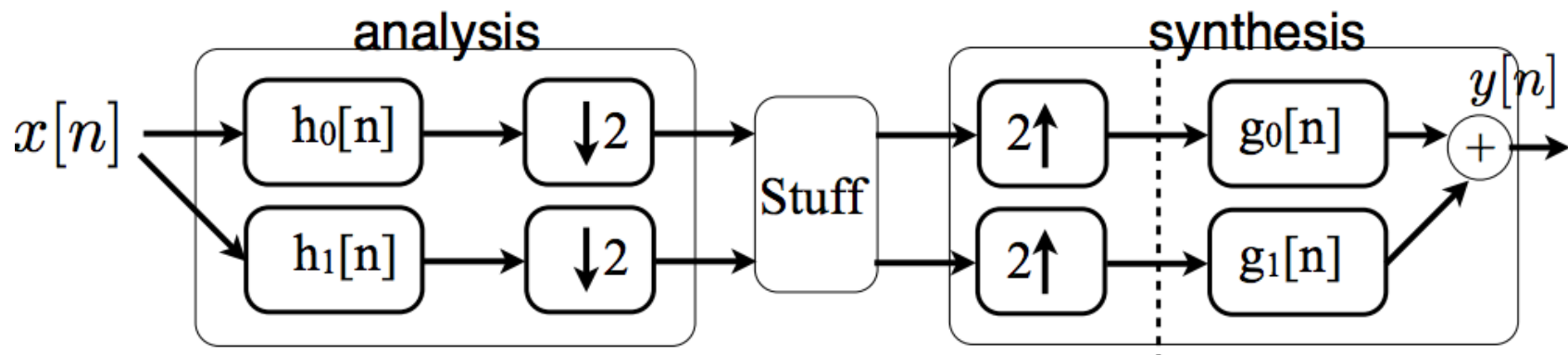
$X(e^{j\omega})$



Non Ideal Filters



Perfect Reconstruction non-Ideal Filters

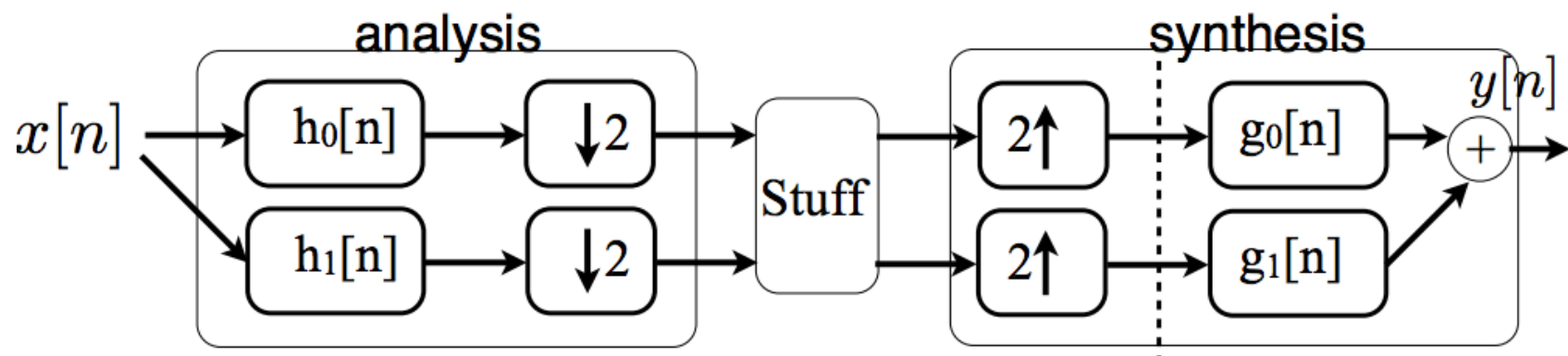


$$\begin{aligned}
 Y(e^{j\omega}) &= \frac{1}{2} [G_0(e^{j\omega})H_0(e^{j\omega}) + G_1(e^{j\omega})H_1(e^{j\omega})] X(e^{j\omega}) \\
 &\quad + \frac{1}{2} [G_0(e^{j\omega})H_0(e^{j(\omega-\pi)}) + G_1(e^{j\omega})H_1(e^{j(\omega-\pi)})] X(e^{j(\omega-\pi)})
 \end{aligned}$$

↑
↑

need to cancel!
aliasing

Perfect Reconstruction non-Ideal Filters



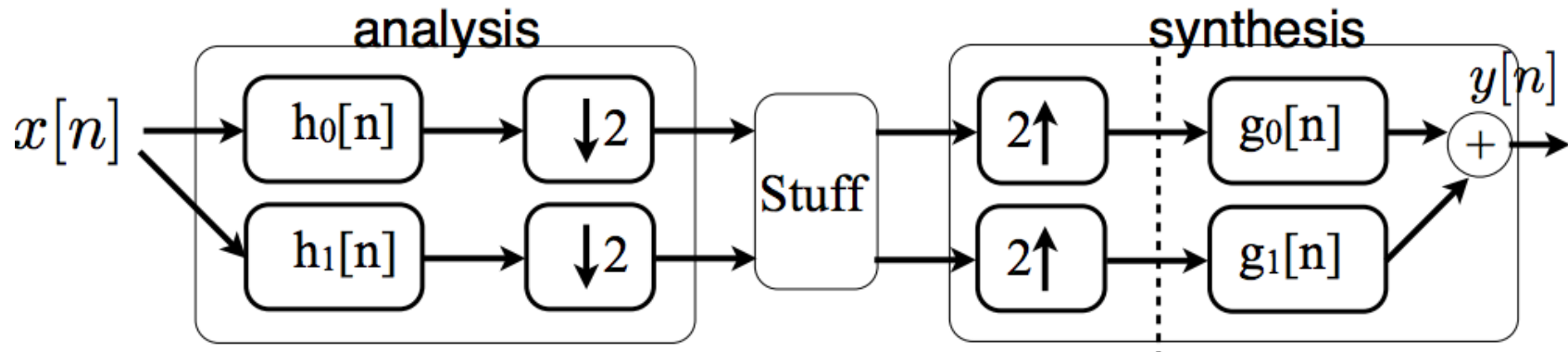
$$Y(e^{j\omega}) = \frac{1}{2} [G_0(e^{j\omega})H_0(e^{j\omega}) + G_1(e^{j\omega})H_1(e^{j\omega})] X(e^{j\omega})$$

$$+ \frac{1}{2} [G_0(e^{j\omega})H_0(e^{j(\omega-\pi)}) + G_1(e^{j\omega})H_1(e^{j(\omega-\pi)})] X(e^{j(\omega-\pi)})$$

↑
↑

need to cancel!
aliasing

Quadrature Mirror Filters



Quadrature mirror filters

$$\begin{aligned}
 H_1(e^{j\omega}) &= H_0(e^{j(\omega-\pi)}) \\
 G_0(e^{j\omega}) &= 2H_0(e^{j\omega}) \\
 G_1(e^{j\omega}) &= -2H_1(e^{j\omega})
 \end{aligned}$$

Perfect Reconstruction non-Ideal Filters

$$Y(e^{j\omega}) = \frac{1}{2} [G_0(e^{j\omega})H_0(e^{j\omega}) + G_1(e^{j\omega})H_1(e^{j\omega})] X(e^{j\omega}) \\ + \frac{1}{2} [G_0(e^{j\omega})H_0(e^{j(\omega-\pi)}) + G_1(e^{j\omega})H_1(e^{j(\omega-\pi)})] X(e^{j(\omega-\pi)})$$

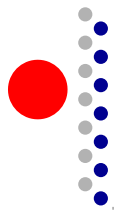
$$H_1(e^{j\omega}) = H_0(e^{j(\omega-\pi)})$$

$$G_0(e^{j\omega}) = 2H_0(e^{j\omega})$$

$$G_1(e^{j\omega}) = -2H_1(e^{j\omega})$$

↑
need to cancel!

↑
aliasing



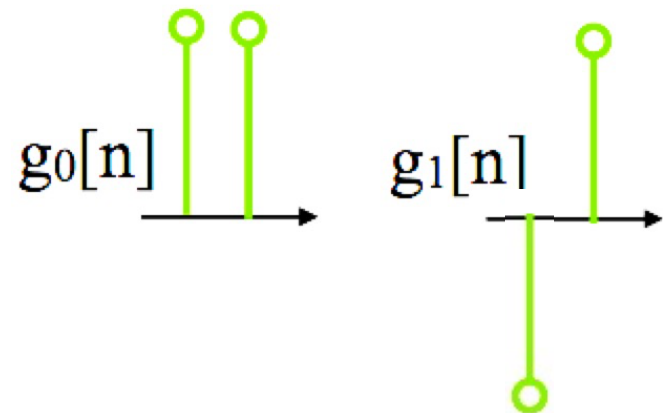
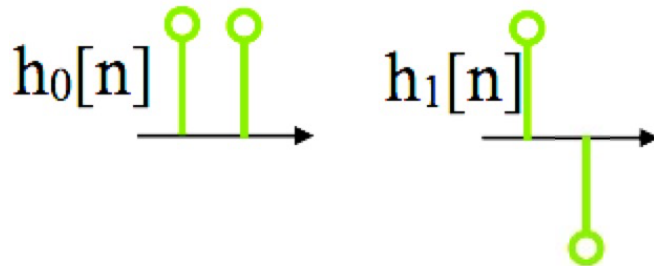
Haar Filter Example

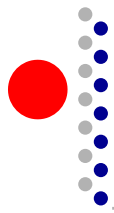
$$H_1(e^{j\omega}) = H_0(e^{j(\omega-\pi)})$$

$$G_0(e^{j\omega}) = 2H_0(e^{j\omega})$$

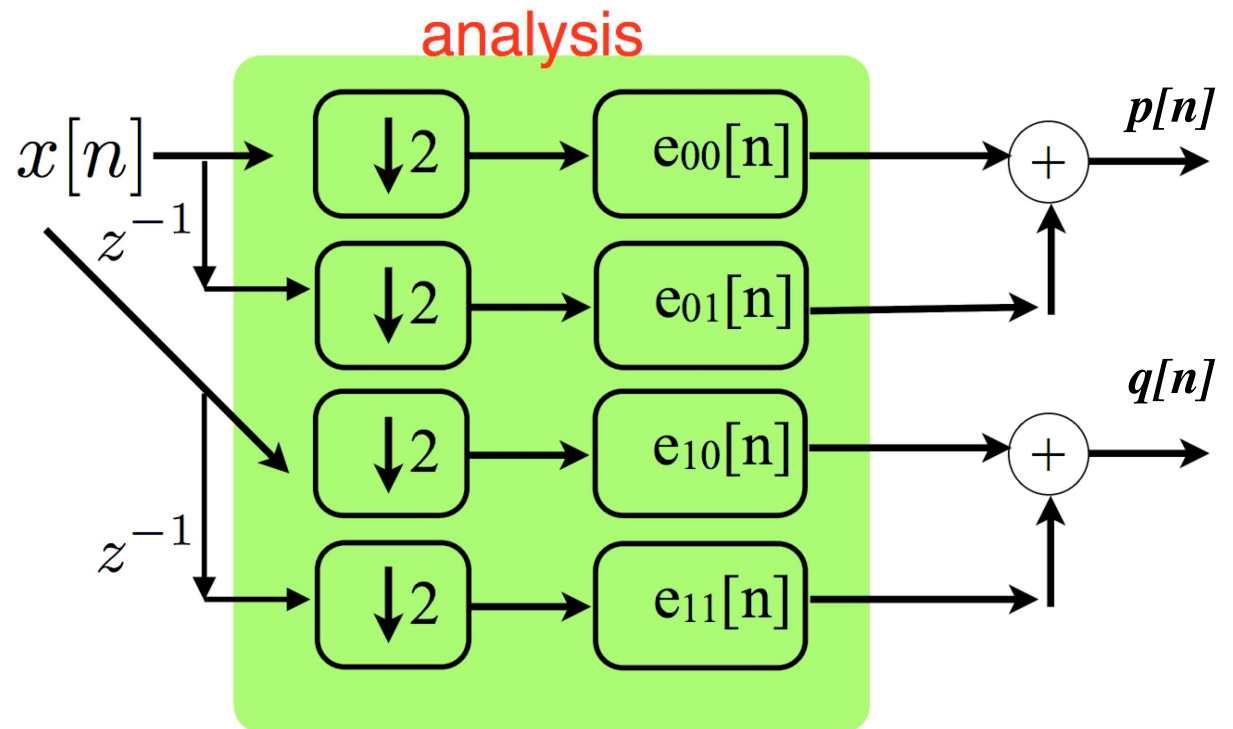
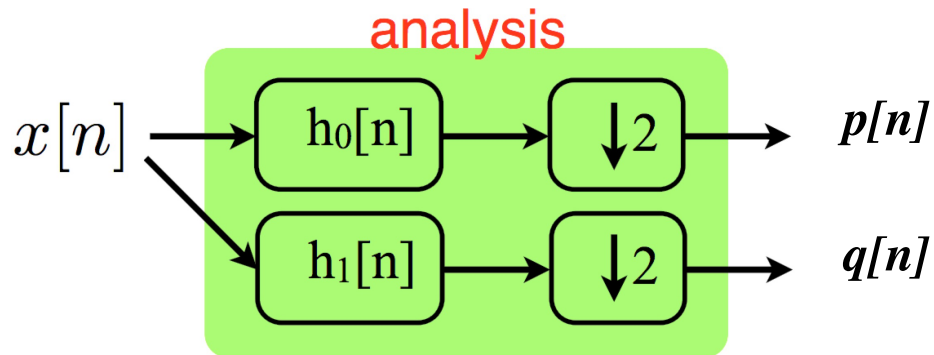
$$G_1(e^{j\omega}) = -2H_1(e^{j\omega})$$

Example Haar:





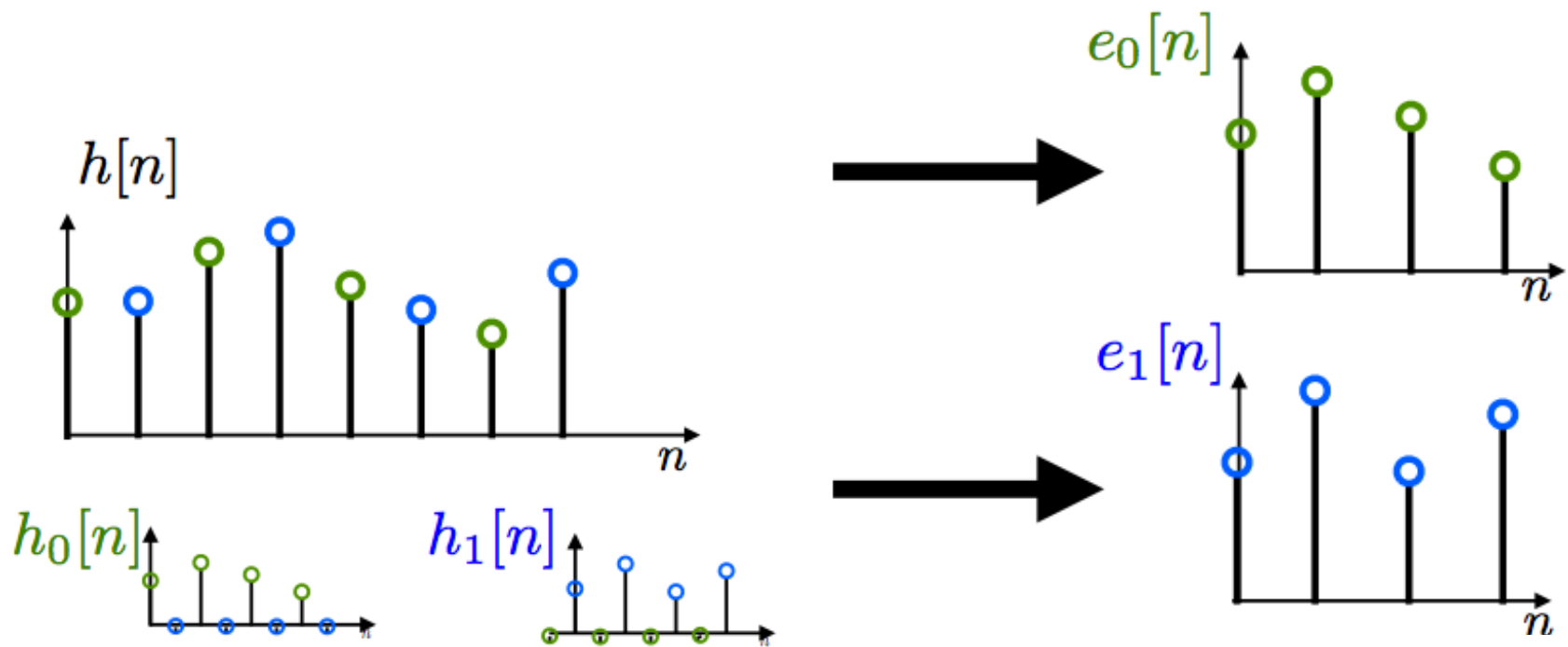
Polyphase Filter Bank



Polyphase Decomposition

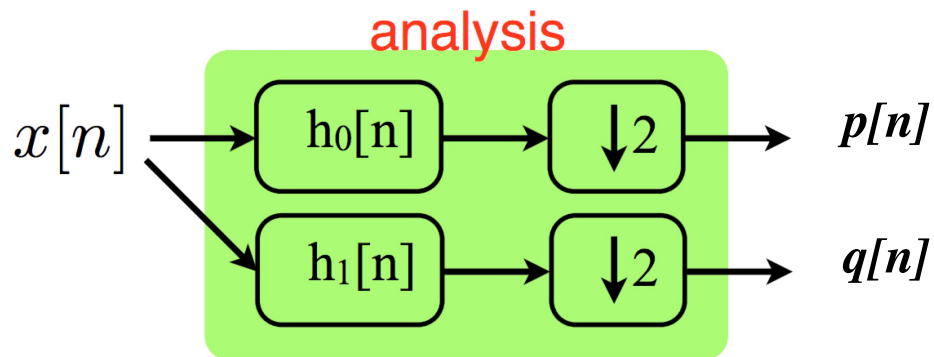
$$h_k[n] \rightarrow \boxed{\downarrow M} \rightarrow e_k[n]$$

$$e_k[n] = h_k[nM]$$

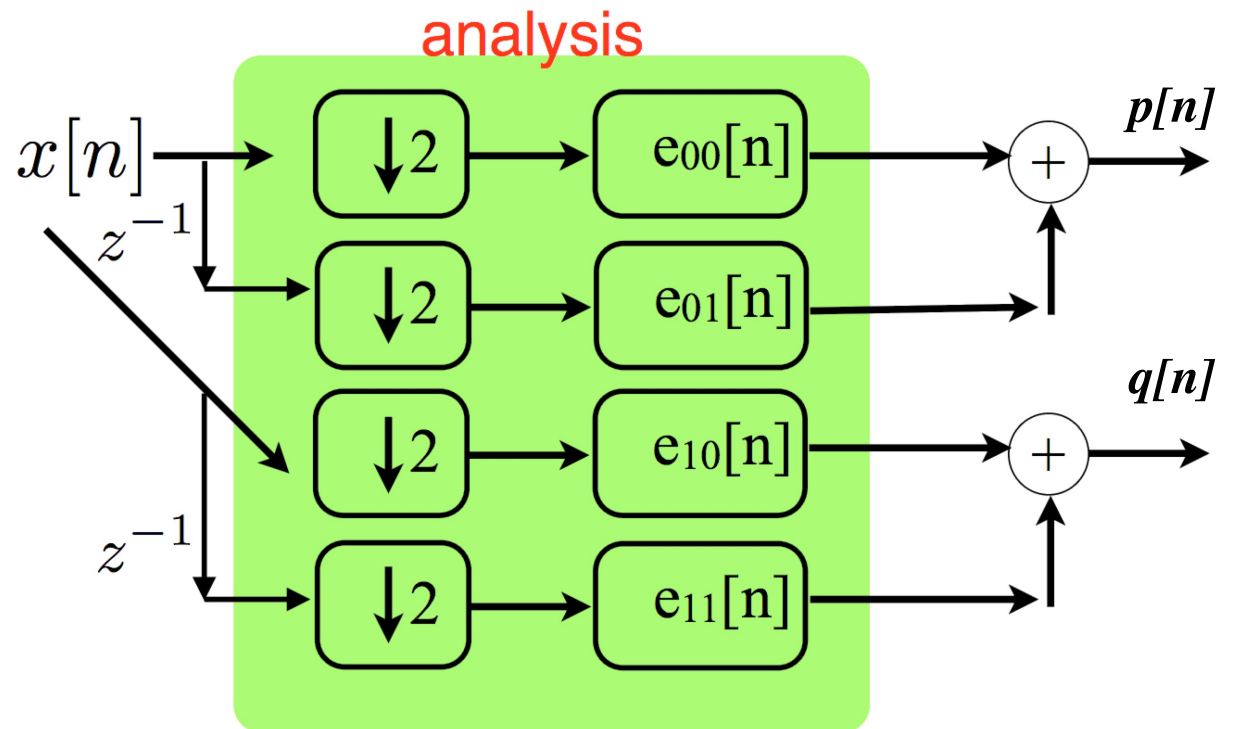




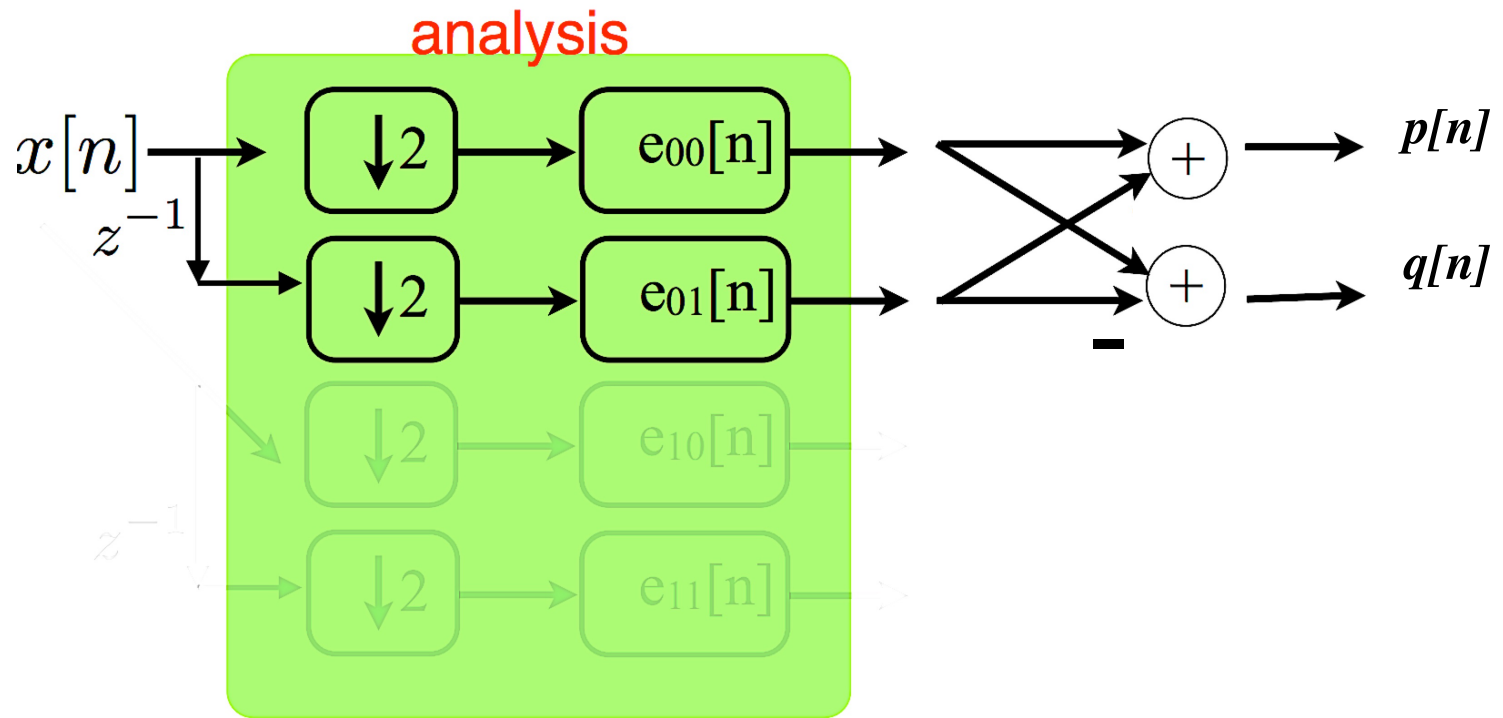
Polyphase Filter Bank



$$\begin{aligned} e_{00} &= h_0[2n] \\ e_{01} &= h_0[2n + 1] \\ e_{10} &= e_{00}[n] \\ e_{11} &= -e_{01}[n] \end{aligned}$$



Polyphase Filter Bank



$$e_{00} = h_0[2n]$$

$$e_{01} = h_0[2n + 1]$$

$$e_{10} = e_{00}[n]$$

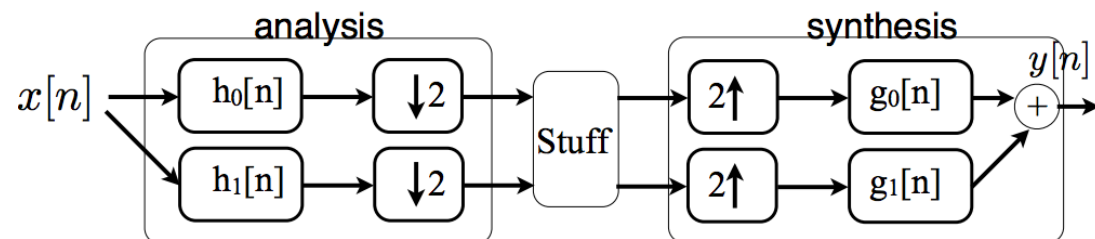
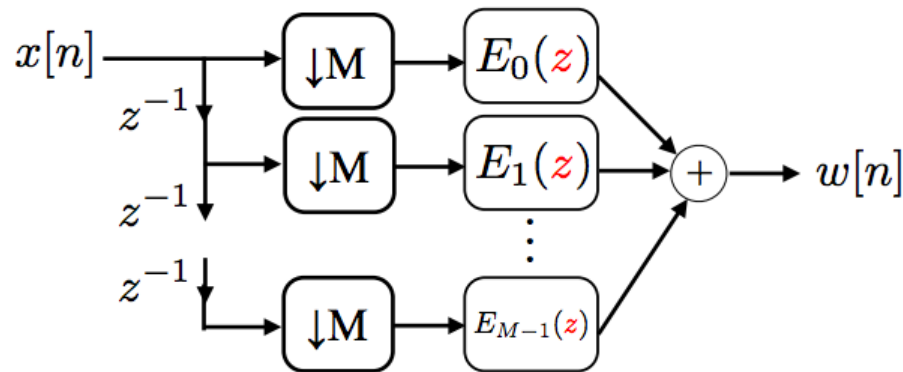
$$e_{11} = -e_{01}[n]$$

Big Ideas

- ❑ Interchanging Operations
- ❑ Polyphase Decomposition
- ❑ Multi-Rate Filter Banks

$$x[n] \rightarrow H(z) \rightarrow \uparrow L \rightarrow y[n] \quad \equiv \quad x[n] \rightarrow \uparrow L \rightarrow H(z^L) \rightarrow y[n]$$

$$x[n] \rightarrow \downarrow M \rightarrow H(z) \rightarrow y[n] \quad \equiv \quad x[n] \rightarrow H(z^M) \rightarrow \downarrow M \rightarrow y[n]$$





Admin

- ❑ HW 4 due Sunday

- ❑ Tania Friday office hours shifted to Saturday
 - Same time
 - Same Link on Piazza