

ESE 5310: Digital Signal Processing

Lecture 17: March 21, 2023

Design of FIR Filters, Optimal Filter Design



Linear Filter Design

- ❑ Used to be an art
 - Now, lots of tools to design optimal filters
- ❑ For DSP there are two common classes
 - Infinite impulse response IIR
 - Finite impulse response FIR
- ❑ Both classes use finite order of parameters for design
- ❑ Today we will focus on FIR designs



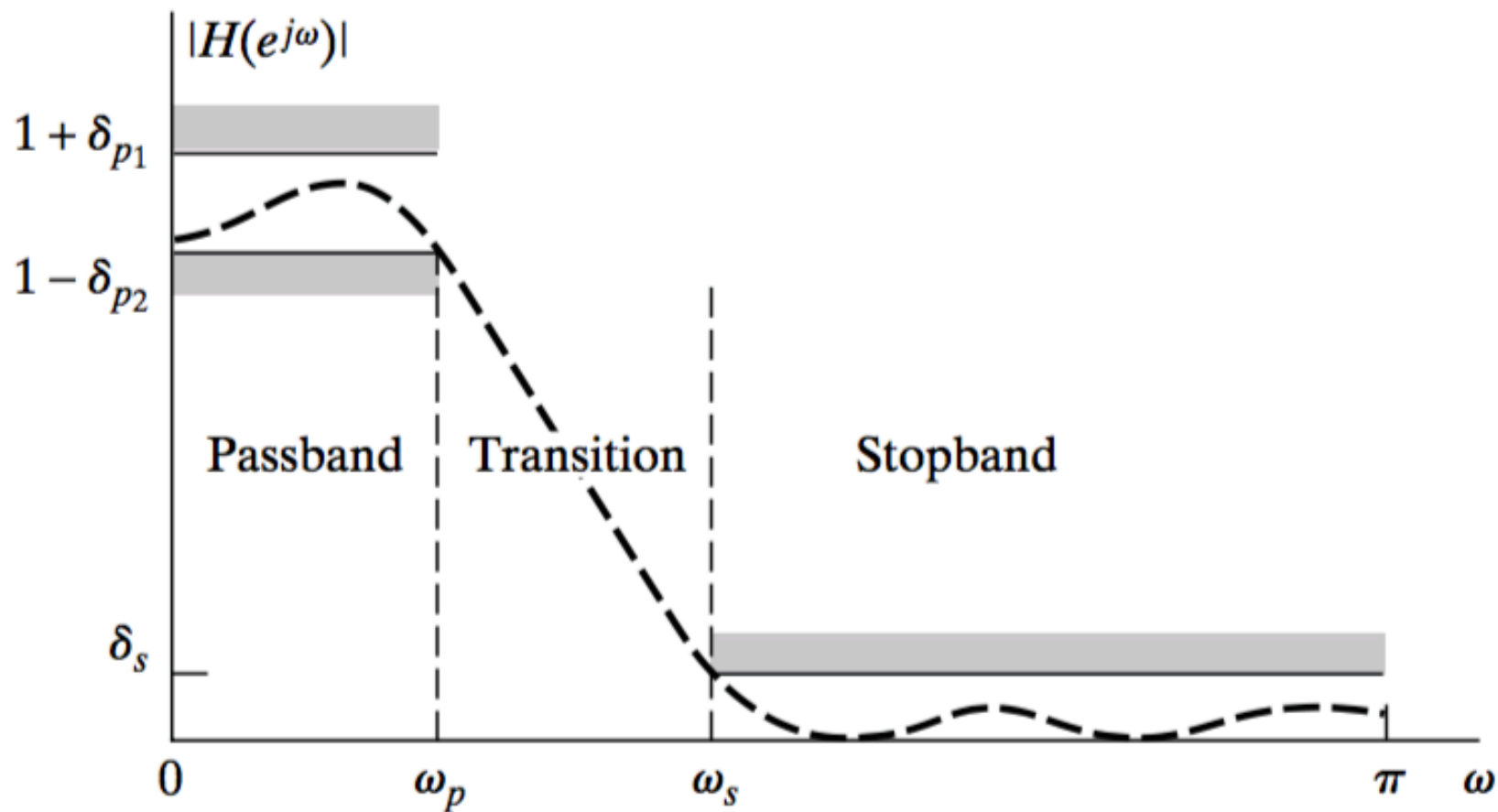
What is a Linear Filter?

- ❑ Attenuates certain frequencies
- ❑ Passes certain frequencies
- ❑ Affects both phase and magnitude

- ❑ IIR
 - Mostly non-linear phase response
 - Could be linear over a range of frequencies
- ❑ FIR
 - Much easier to control the phase
 - Both non-linear and linear phase



Filter Specifications



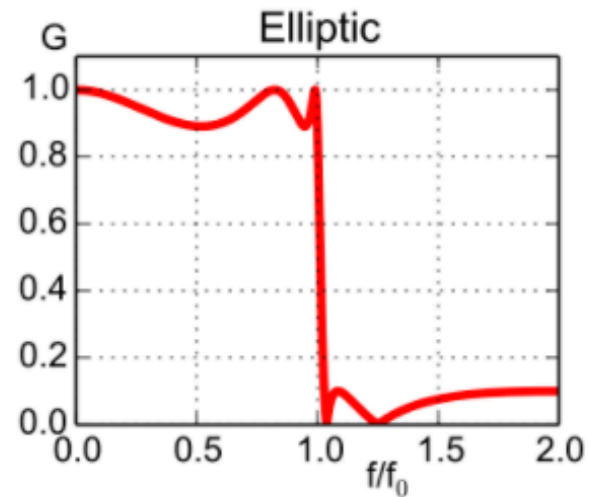
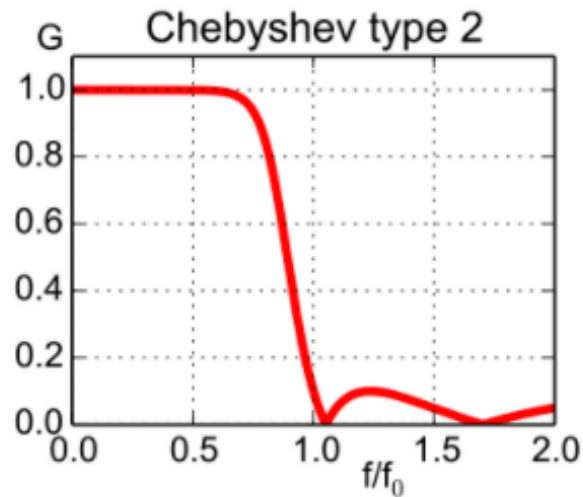
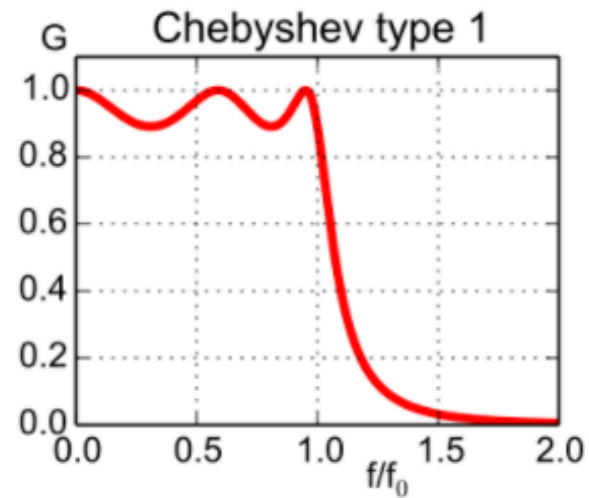
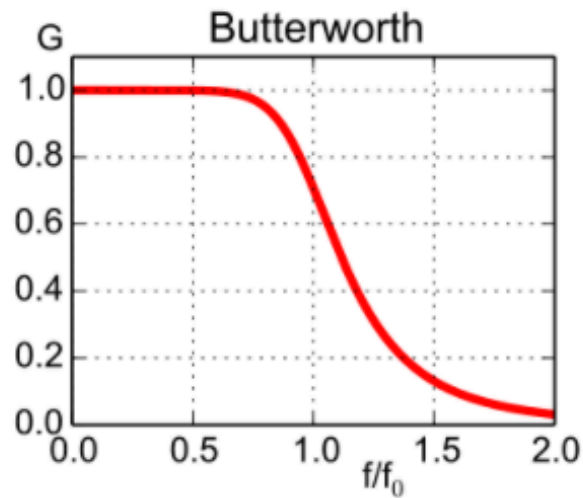


Design Comparison

- ❑ Design specifications
 - passband edge frequency $\omega_p = 0.5\pi$
 - stopband edge frequency $\omega_s = 0.6\pi$
 - maximum passband gain = 0 dB
 - minimum passband gain = -0.3dB
 - maximum stopband gain = -30dB

- ❑ Use bilinear transformation to design DT low pass filter for each type

Comparisons






What is a Linear Filter?

- ❑ Attenuates certain frequencies
- ❑ Passes certain frequencies
- ❑ Affects both phase and magnitude

- ❑ IIR
 - Mostly non-linear phase response
 - Could be linear over a range of frequencies
- ❑ FIR
 - Much easier to control the phase
 - Both non-linear and linear phase

FIR Design by Windowing

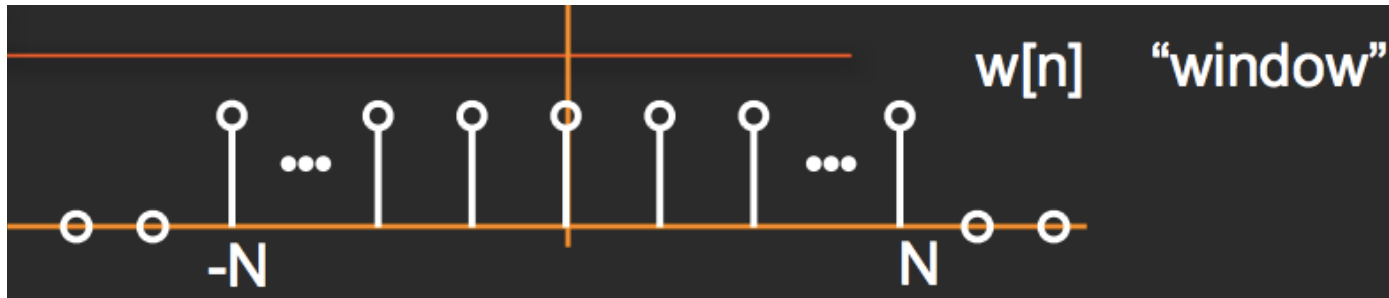
- Given desired frequency response, $H_d(e^{j\omega})$, find an impulse response

$$h_d[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} H_d(e^{j\omega}) e^{j\omega n} d\omega$$


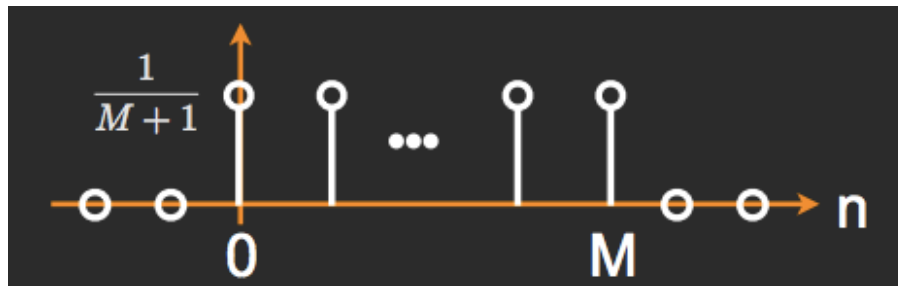
- Obtain the M^{th} order causal FIR filter by truncating/windowing it

$$h[n] = \left\{ \begin{array}{ll} h_d[n]w[n] & 0 \leq n \leq M \\ 0 & \text{otherwise} \end{array} \right\}$$

Example: Moving Average

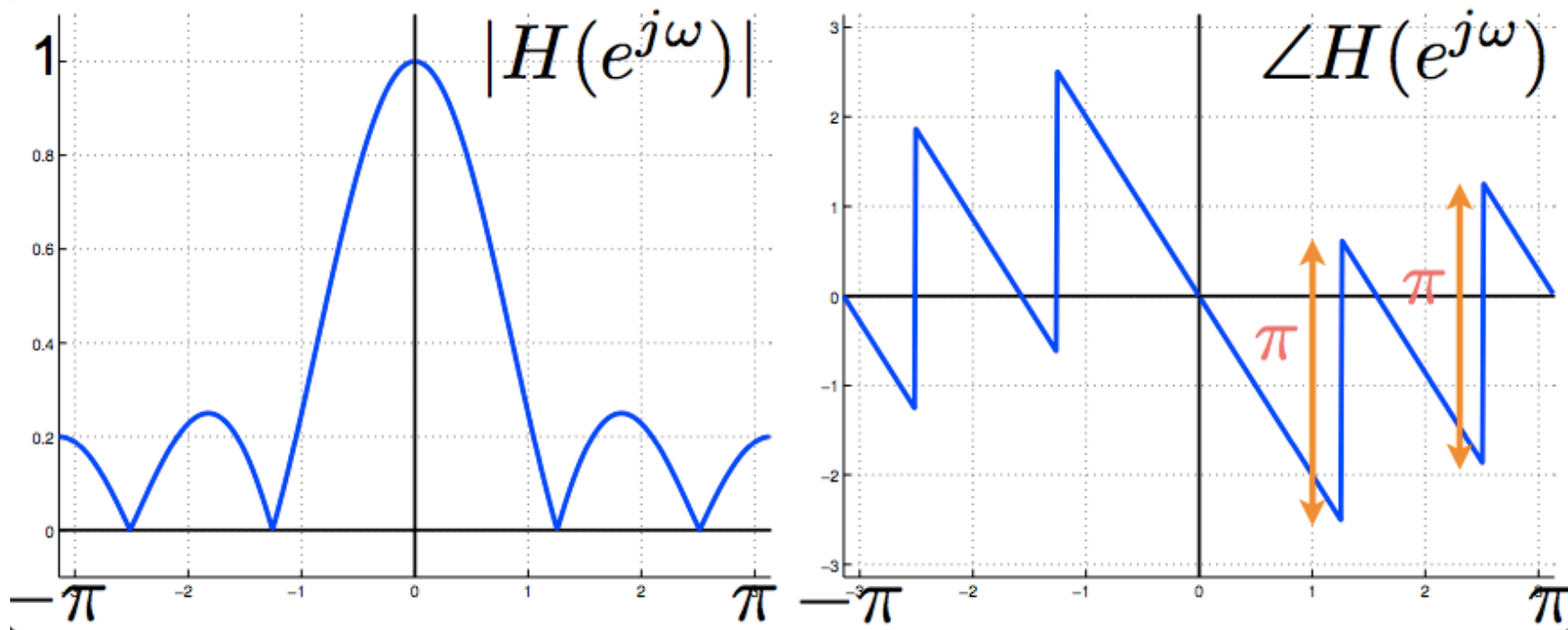


$$w[n] \leftrightarrow W(e^{j\omega}) = \frac{\sin((N + 1/2)\omega)}{\sin(\omega/2)}$$



$$\frac{1}{M+1} w[n - M/2] \leftrightarrow W(e^{j\omega}) = \frac{e^{-j\omega M/2}}{M+1} \frac{\sin((M/2 + 1/2)\omega)}{\sin(\omega/2)}$$

Example: Moving Average





FIR Design by Windowing

- With multiplication in time property,

$$H(e^{j\omega}) = H_d(e^{j\omega}) * W(e^{j\omega})$$

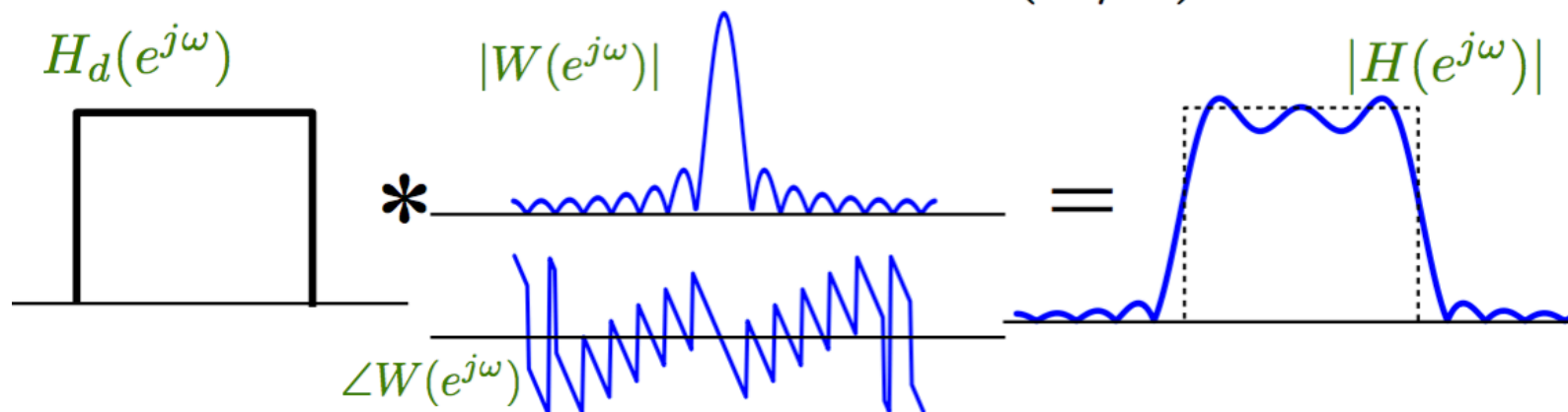
FIR Design by Windowing

- With multiplication in time property,

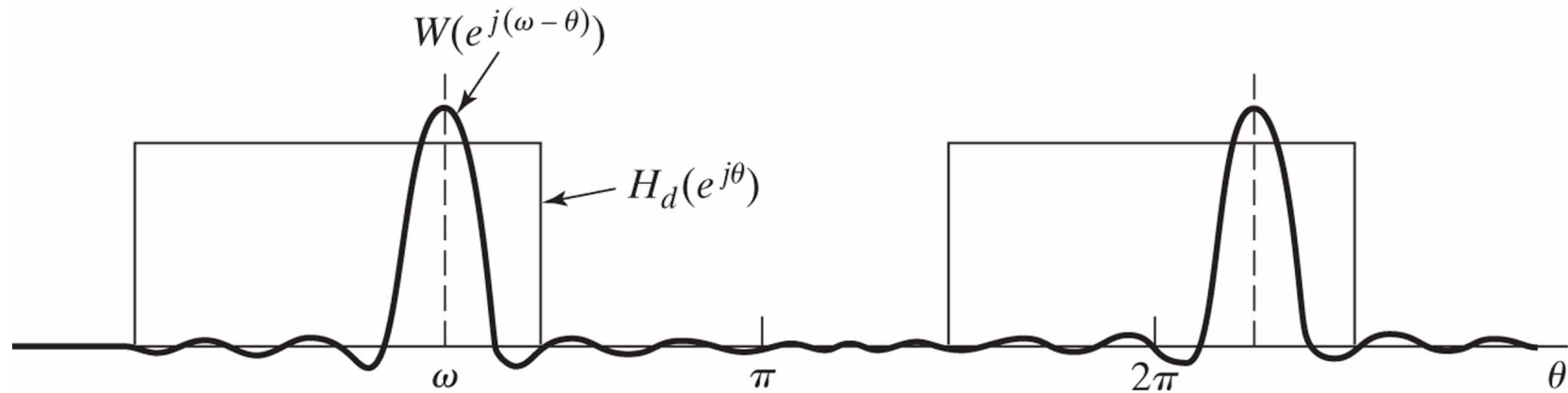
$$H(e^{j\omega}) = H_d(e^{j\omega}) * W(e^{j\omega})$$

- For Boxcar (rectangular) window

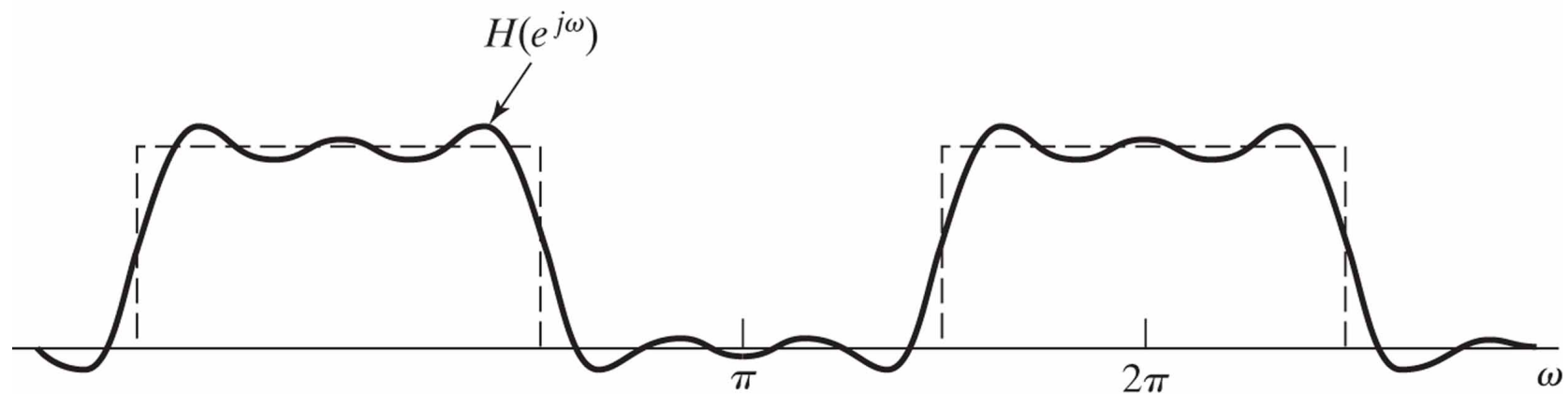
$$W(e^{j\omega}) = e^{-j\omega \frac{M}{2}} \frac{\sin(\omega(M+1)/2)}{\sin(\omega/2)}$$



FIR Design by Windowing

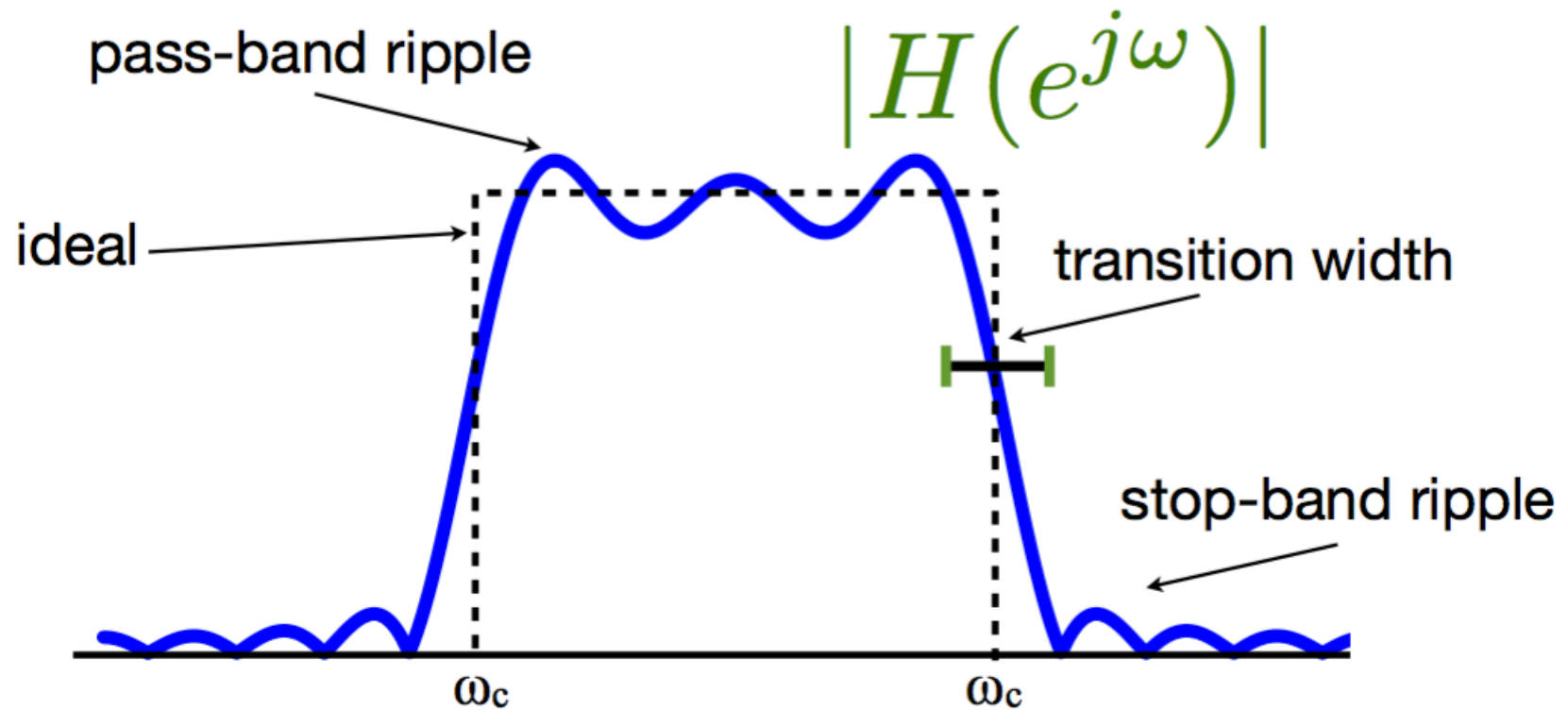


(a)



(b)

FIR Design by Windowing





Tapered Windows

Name(s)	Definition	MATLAB Command	Graph ($M = 8$)
Hann	$w[n] = \begin{cases} \frac{1}{2} \left[1 + \cos\left(\frac{\pi n}{M/2}\right) \right] & n \leq M/2 \\ 0 & n > M/2 \end{cases}$	<code>hann(M+1)</code>	<p>hann(M+1), M = 8</p>
Hanning	$w[n] = \begin{cases} \frac{1}{2} \left[1 + \cos\left(\frac{\pi n}{M/2 + 1}\right) \right] & n \leq M/2 \\ 0 & n > M/2 \end{cases}$	<code>hanning(M+1)</code>	<p>hanning(M+1), M = 8</p>
Hamming	$w[n] = \begin{cases} 0.54 + 0.46 \cos\left(\frac{\pi n}{M/2}\right) & n \leq M/2 \\ 0 & n > M/2 \end{cases}$	<code>hamming(M+1)</code>	<p>hamming(M+1), M = 8</p>

Commonly Used Windows

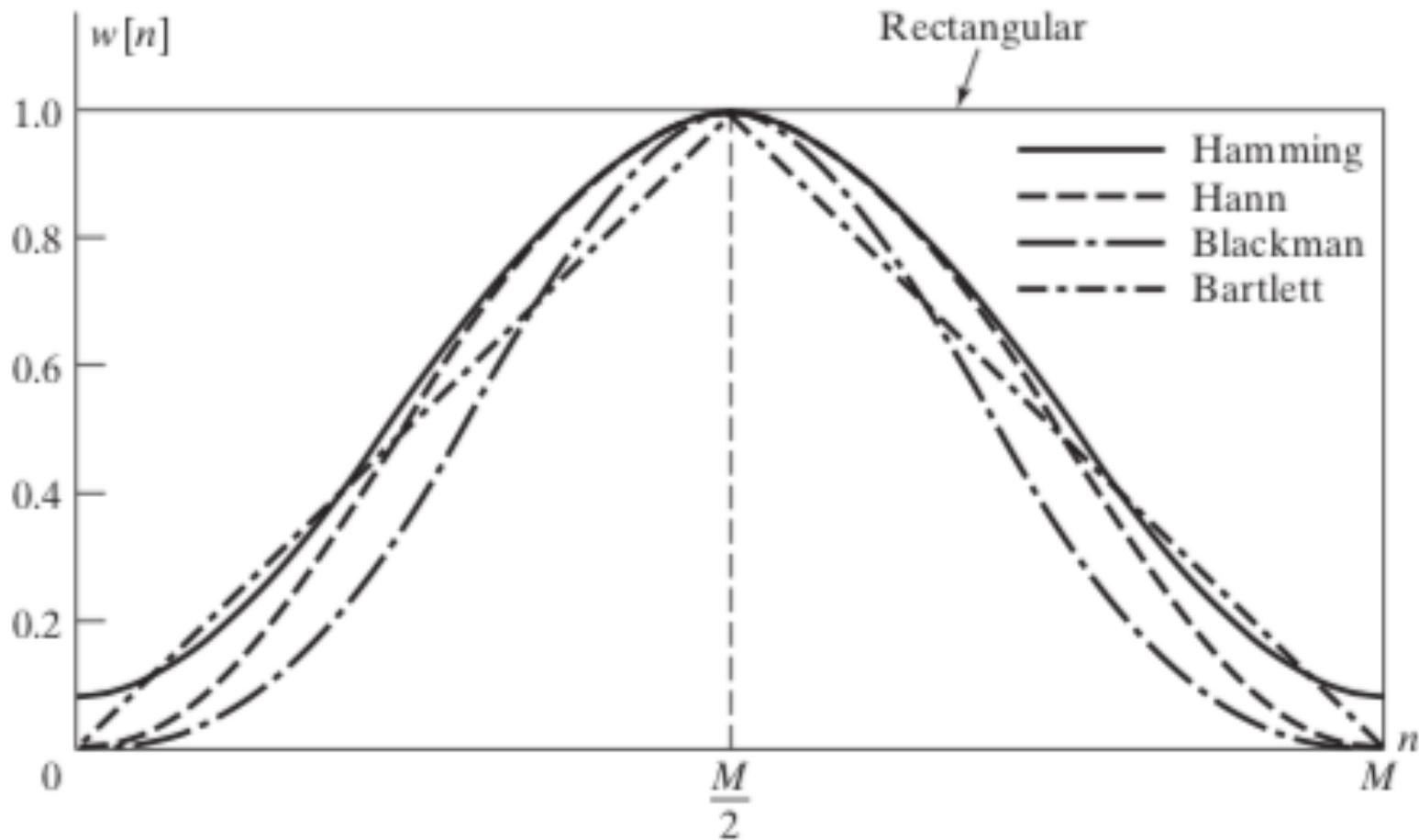
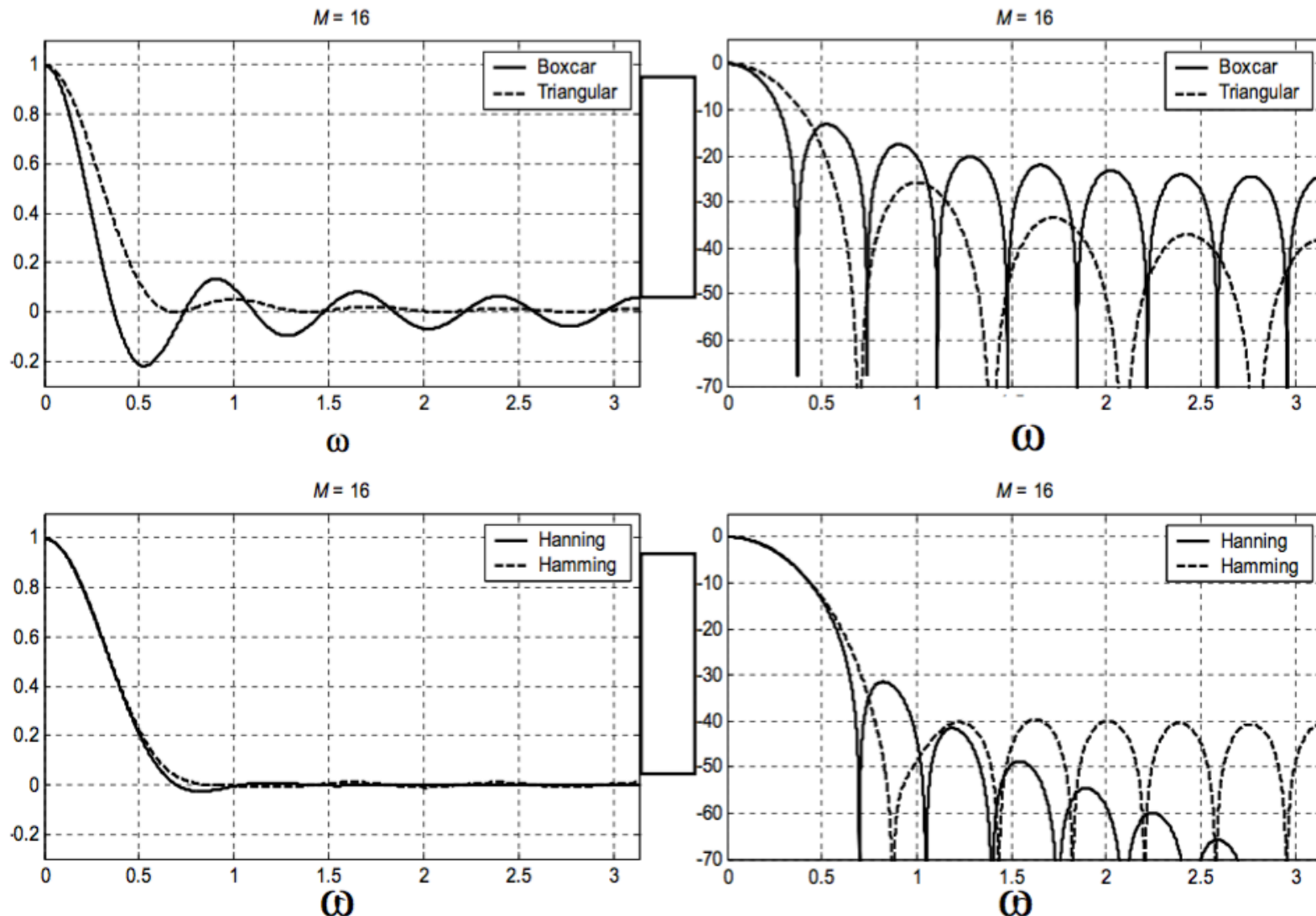


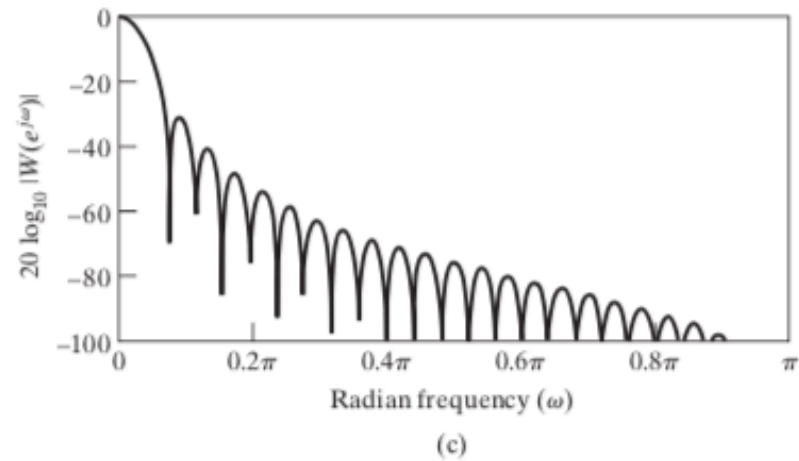
Figure 7.29 Commonly used windows.

Tradeoff – Ripple vs. Transition Width

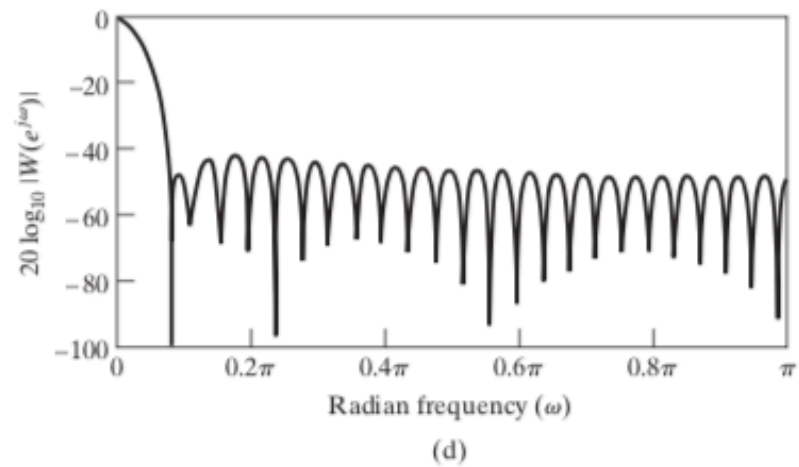




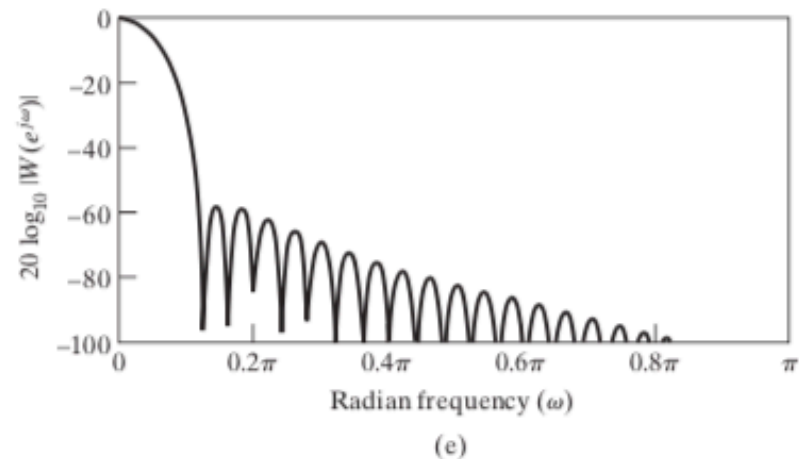
Hann



Hamming



Blackman





Kaiser Window

- Near optimal window quantified as the window maximally concentrated around $\omega=0$

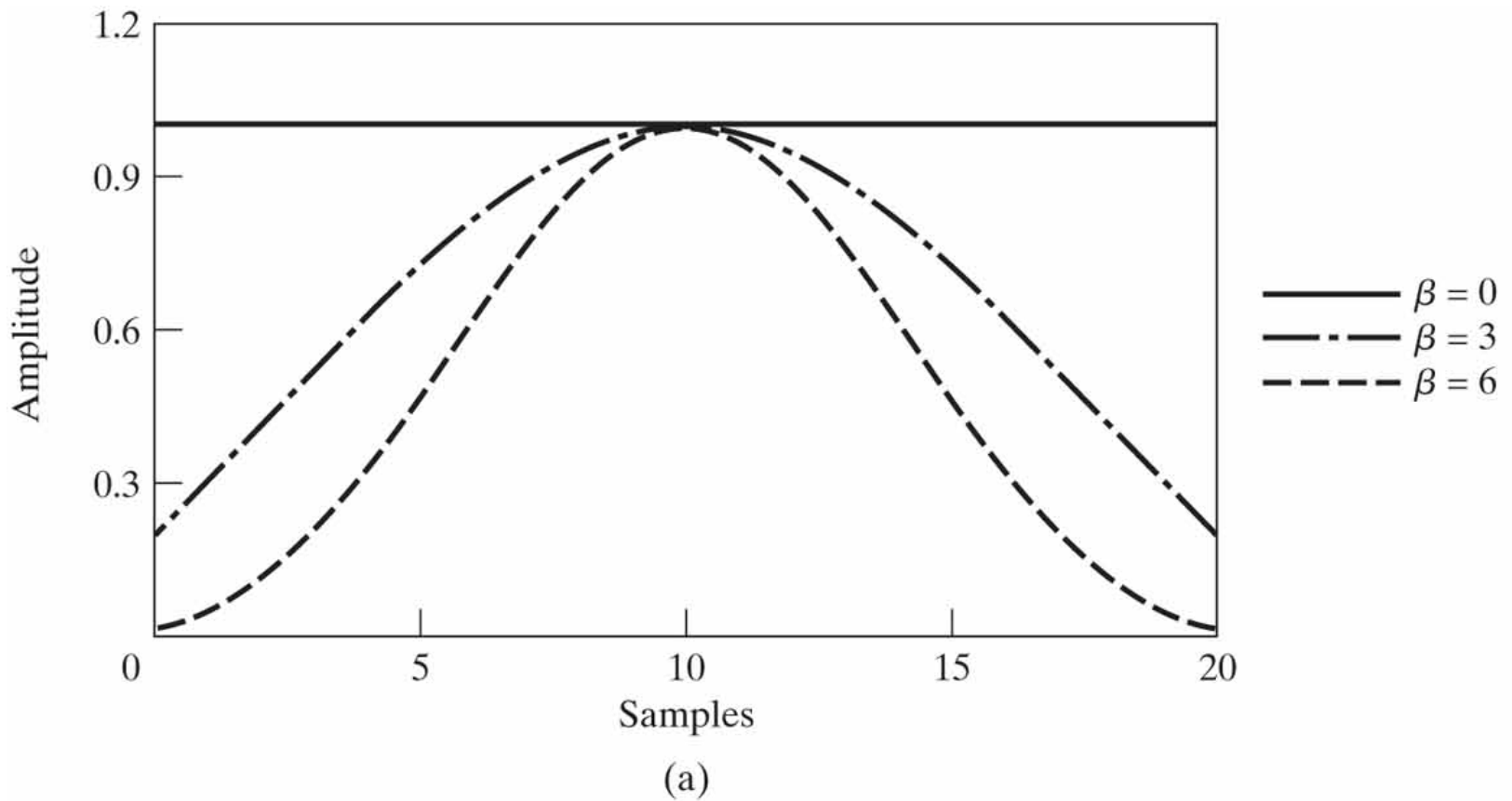
$$w[n] = \begin{cases} \frac{I_0[\beta(1 - [(n - \alpha)/\alpha]^2)^{1/2}]}{I_0(\beta)}, & 0 \leq n \leq M, \\ 0, & \text{otherwise,} \end{cases}$$

- Two parameters – M and β
- $\alpha=M/2$
- $I_0(x)$ – zeroth order Bessel function of the first kind



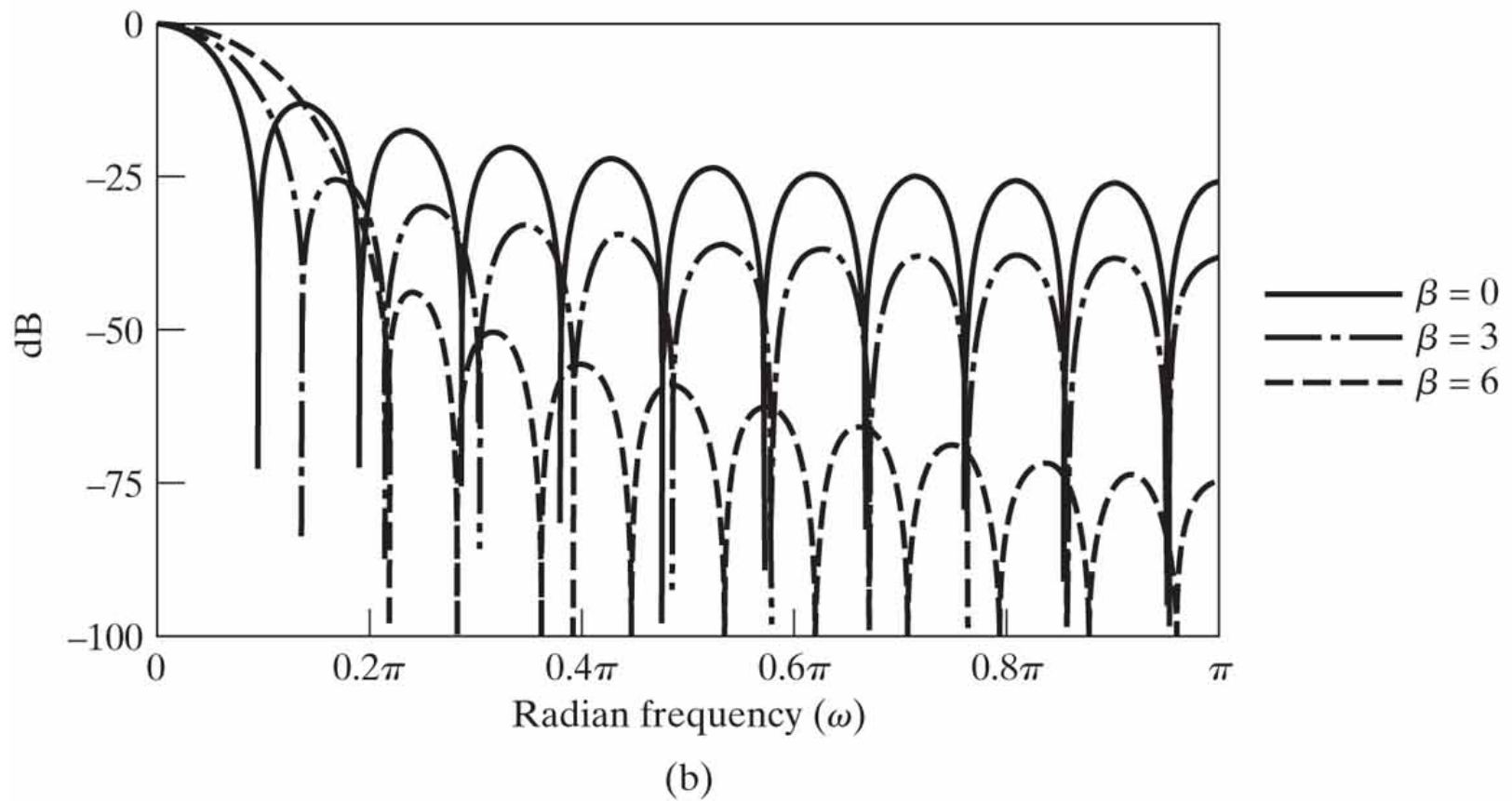
Kaiser Window

□ $M=20$



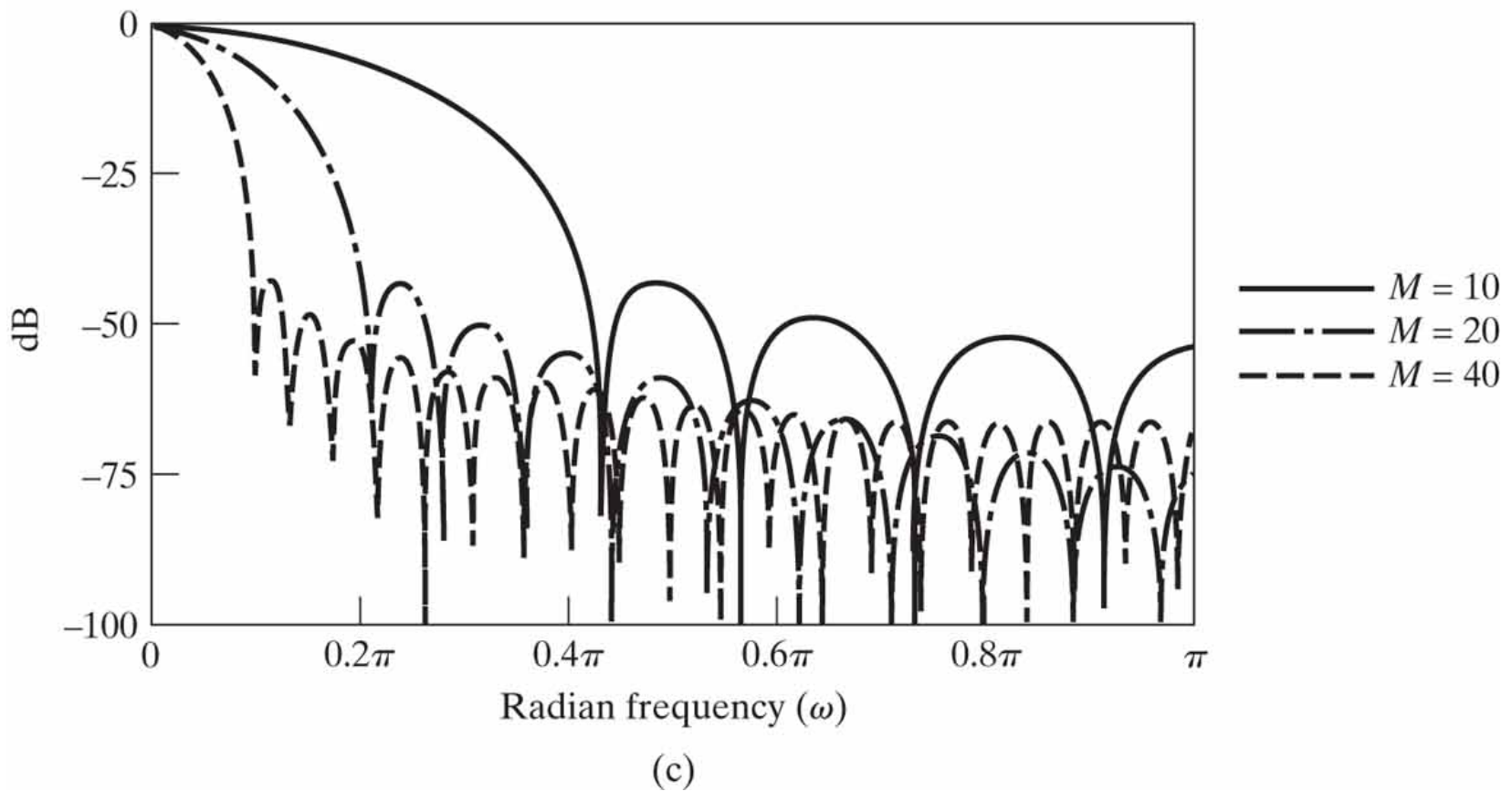
Kaiser Window

□ M=20



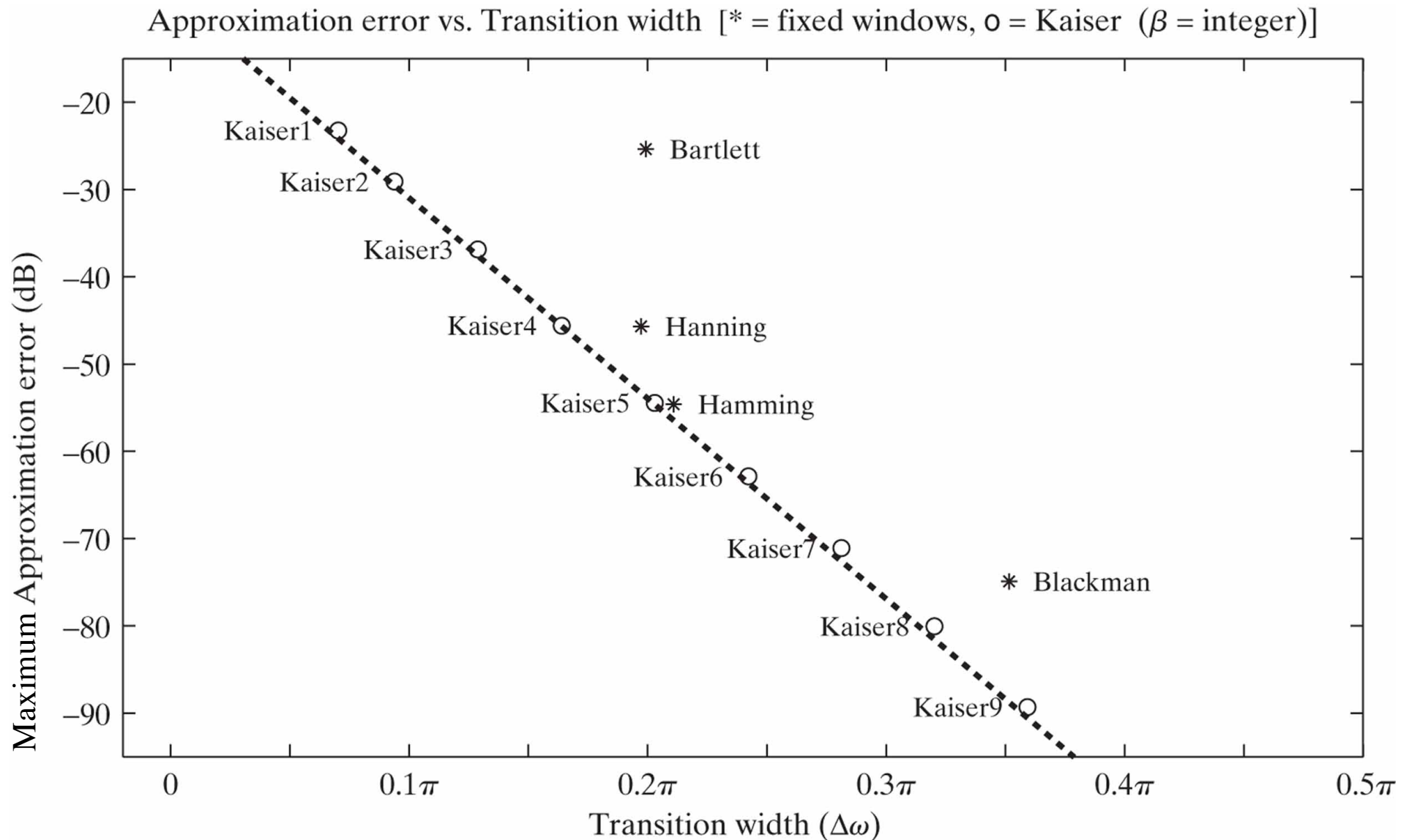
Kaiser Window

□ $\beta=6$



Approximation Error

LPF, $M=32$, $\omega_c=0.5\pi$





FIR Filter Design

- Choose a desired frequency response $H_d(e^{j\omega})$
 - non causal (zero-delay), and infinite imp. response
 - If derived from C.T, choose T and use:

$$H_d(e^{j\omega}) = H_c(j\frac{\Omega}{T})$$

- Window:
 - Length $M+1 \Leftrightarrow$ affects transition width
 - Type of window \Leftrightarrow transition-width/ ripple

FIR Filter Design

- Choose a desired frequency response $H_d(e^{j\omega})$
 - non causal (zero-delay), and infinite imp. response
 - If derived from C.T, choose T and use:

$$H_d(e^{j\omega}) = H_c(j\frac{\Omega}{T})$$

- Window:
 - Length $M+1 \Leftrightarrow$ affects transition width
 - Type of window \Leftrightarrow transition-width/ ripple
 - Modulate to shift impulse response
 - Why?

$$H_d(e^{j\omega})e^{-j\omega\frac{M}{2}}$$



FIR Filter Design

- ❑ Determine truncated impulse response $h_1[n]$

$$h_1[n] = \begin{cases} \frac{1}{2\pi} \int_{-\pi}^{\pi} H_d(e^{j\omega}) e^{-j\omega \frac{M}{2}} e^{j\omega n} & 0 \leq n \leq M \\ 0 & \text{otherwise} \end{cases}$$

- ❑ Apply window

$$h_w[n] = w[n]h_1[n]$$

- ❑ Check:
 - Compute $H_w(e^{j\omega})$, if does not meet specs increase M or change window


Example: FIR Low-Pass Filter Design

$$H_d(e^{j\omega}) = \begin{cases} 1 & |\omega| \leq \omega_c \\ 0 & \text{otherwise} \end{cases}$$

Choose $M \Rightarrow$ Window length and set

$$H_1(e^{j\omega}) = H_d(e^{j\omega})e^{-j\omega \frac{M}{2}}$$


$$h_1[n] = \begin{cases} \frac{\sin(\omega_c(n-M/2))}{\pi(n-M/2)} & 0 \leq n \leq M \\ 0 & \text{otherwise} \end{cases}$$


$$\frac{\omega_c}{\pi} \text{sinc}\left(\frac{\omega_c}{\pi}(n - M/2)\right)$$

Example: FIR Low-Pass Filter Design

- The result is a windowed sinc function

$$h_w[n] = w[n]h_1[n]$$


$$\frac{\omega_c}{\pi} \text{sinc}\left(\frac{\omega_c}{\pi}(n - M/2)\right)$$

- High Pass Design:

- Design low pass
- Transform to $h_w[n](-1)^n$

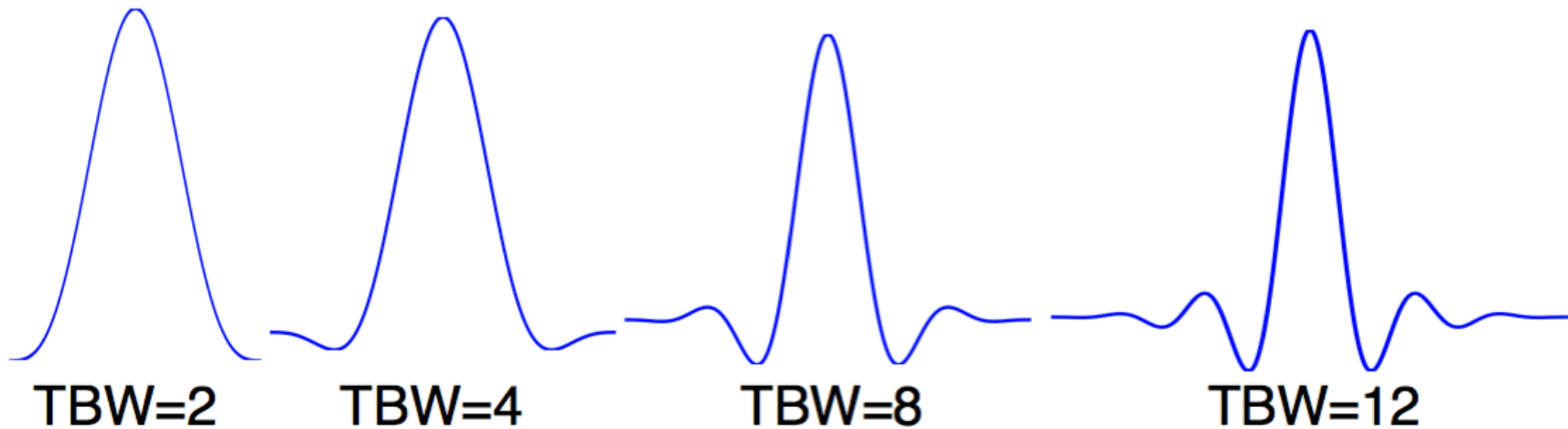
- General bandpass

- Transform to $2h_w[n]\cos(\omega_0 n)$ or $2h_w[n]\sin(\omega_0 n)$

Characterization of Filter Shape

Time-Bandwidth Product, a unitless measure

$$T(BW) = (M+1)\omega/2\pi \Rightarrow \text{also, total \# of zero crossings}$$

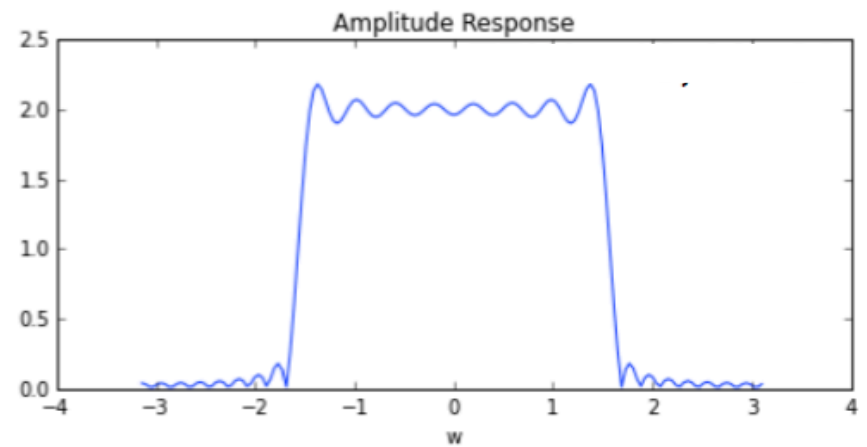
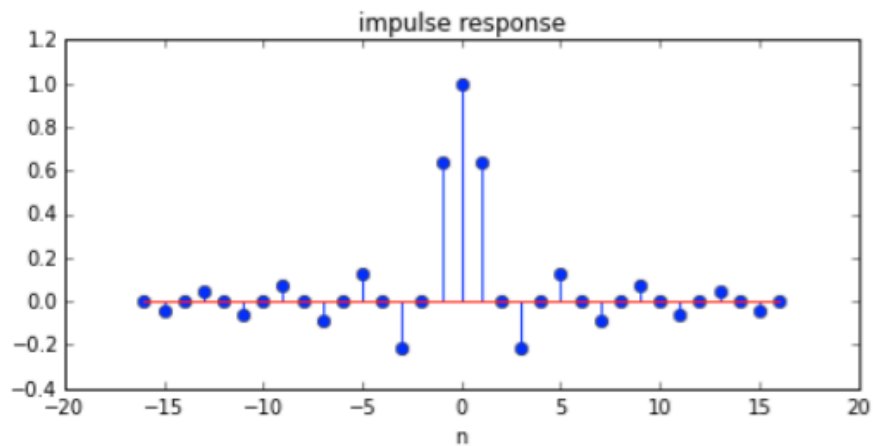
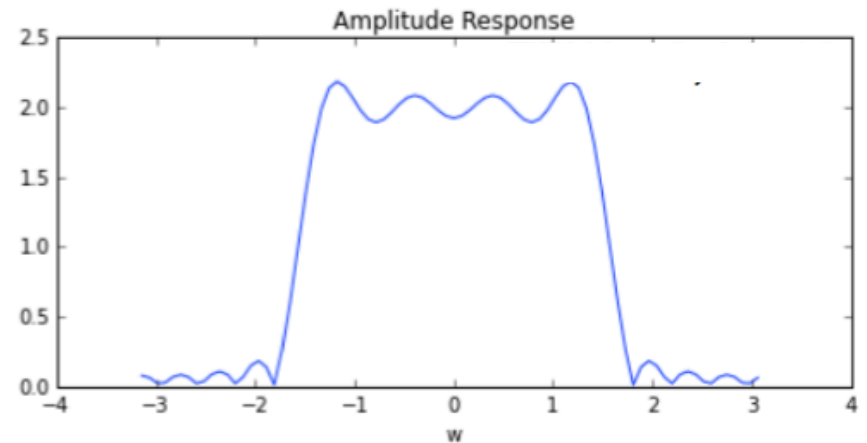
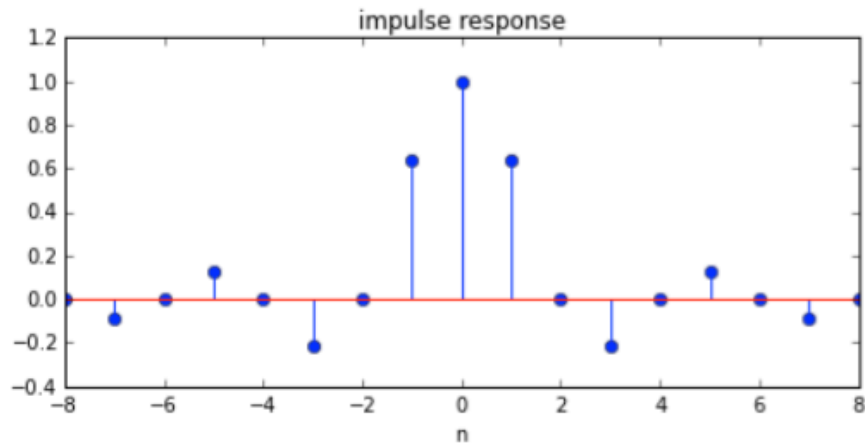


Larger TBW \Rightarrow More of the “sinc” function

hence, frequency response looks more like a rect function



Time Bandwidth Product




Design through FFT

- ❑ To design order M filter:
- ❑ Over-Sample/discretize the frequency response at P points where $P \gg M$ ($P=15M$ is good)

$$H_1(e^{j\omega_k}) = H_d(e^{j\omega_k})e^{-j\omega_k \frac{M}{2}}$$

- ❑ Sampled at: $\omega_k = k \frac{2\pi}{P} \quad |k = [0, \dots, P-1]$
- ❑ Compute $h_1[n] = \text{IDFT}_P(H_1[k])$
- ❑ Apply M+1 length window:

$$h_w[n] = w[n]h_1[n]$$

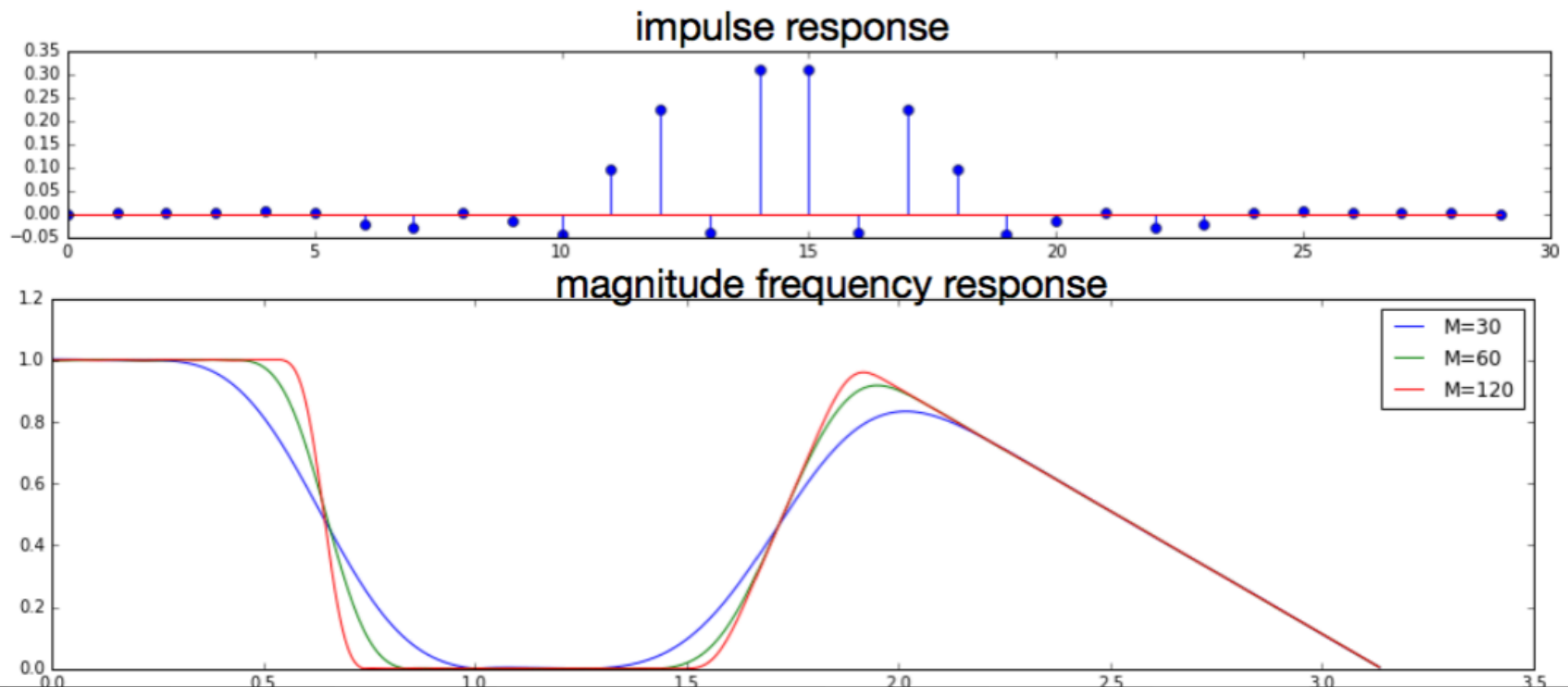


Example

- `signal.firwin2(M+1,omega_vec/pi, amp_vec)`
- `taps1 = signal.firwin2(30, [0.0,0.2,0.21,0.5, 0.6, 1.0], [1.0, 1.0, 0.0,0.0,1.0,0.0])`

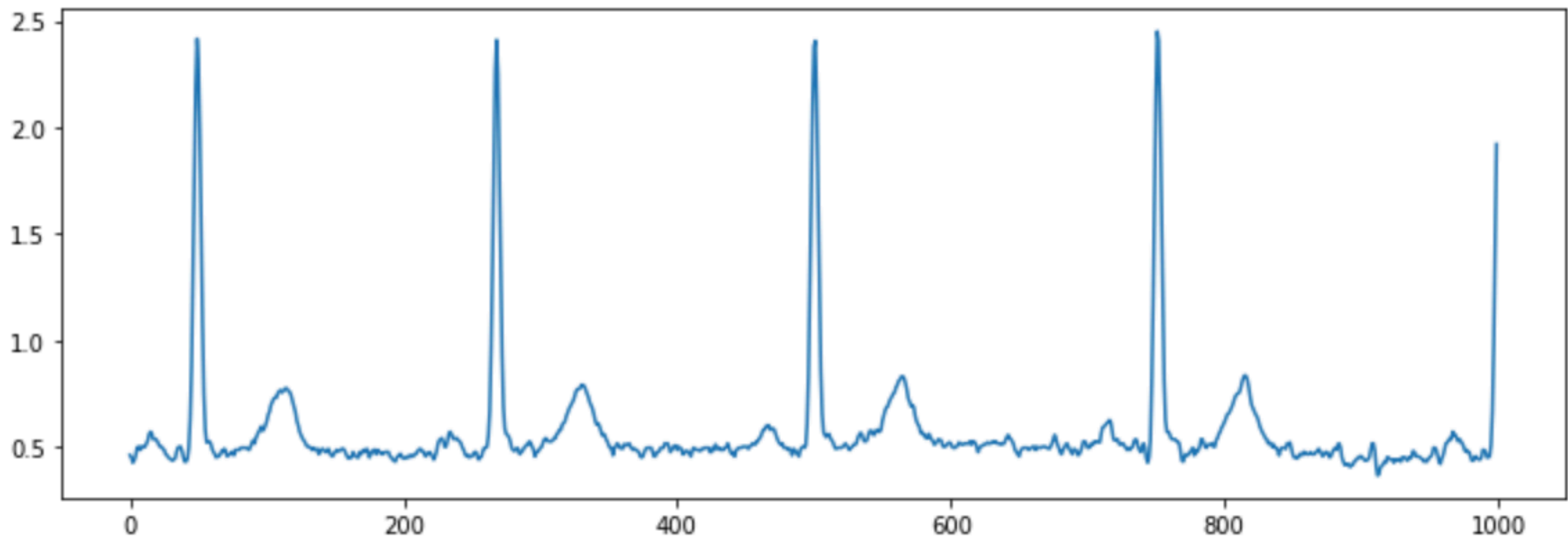
Example

- `signal.firwin2(M+1,omega_vec/pi, amp_vec)`
- `taps1 = signal.firwin2(30, [0.0,0.2,0.21,0.5, 0.6, 1.0], [1.0, 1.0, 0.0,0.0,1.0,0.0])`



Python Filter/Re-sample Example

- ❑ Heartrate detection of ECG signal



Optimal Filter Design



Optimal Filter Design

- ❑ Window method
 - Design Filters heuristically using windowed sinc functions
 - Choose order and window type
 - Check DTFT to see if filter specs are met
- ❑ Optimal design
 - Design a filter $h[n]$ with $H(e^{j\omega})$
 - Approximate $H_d(e^{j\omega})$ with some optimality criteria - or satisfies specs.



Mathematical Optimization

(mathematical) optimization problem

$$\begin{array}{ll}\text{minimize} & f_0(x) \\ \text{subject to} & f_i(x) \leq b_i, \quad i = 1, \dots, m\end{array}$$

- $x = (x_1, \dots, x_n)$: optimization variables
- $f_0 : \mathbf{R}^n \rightarrow \mathbf{R}$: objective function
- $f_i : \mathbf{R}^n \rightarrow \mathbf{R}, i = 1, \dots, m$: constraint functions

optimal solution x^* has smallest value of f_0 among all vectors that satisfy the constraints



Solving Optimization Problems

general optimization problem

- very difficult to solve
- methods involve some compromise, *e.g.*, very long computation time, or not always finding the solution

exceptions: certain problem classes can be solved efficiently and reliably

- least-squares problems
- linear programming problems
- convex optimization problems



Least-Squares Optimization

$$\text{minimize } \|Ax - b\|_2^2$$

solving least-squares problems

- analytical solution: $x^* = (A^T A)^{-1} A^T b$
- reliable and efficient algorithms and software
- computation time proportional to $n^2 k$ ($A \in \mathbf{R}^{k \times n}$); less if structured
- a mature technology

using least-squares

- least-squares problems are easy to recognize
- a few standard techniques increase flexibility (*e.g.*, including weights, adding regularization terms)



Linear Programming

$$\begin{array}{ll}\text{minimize} & c^T x \\ \text{subject to} & a_i^T x \leq b_i, \quad i = 1, \dots, m\end{array}$$

solving linear programs

- no analytical formula for solution
- reliable and efficient algorithms and software
- computation time proportional to n^2m if $m \geq n$; less with structure
- a mature technology

using linear programming

- not as easy to recognize as least-squares problems
- a few standard tricks used to convert problems into linear programs
(*e.g.*, problems involving ℓ_1 - or ℓ_∞ -norms, piecewise-linear functions)



Convex Optimization

$$\begin{array}{ll}\text{minimize} & f_0(x) \\ \text{subject to} & f_i(x) \leq b_i, \quad i = 1, \dots, m\end{array}$$

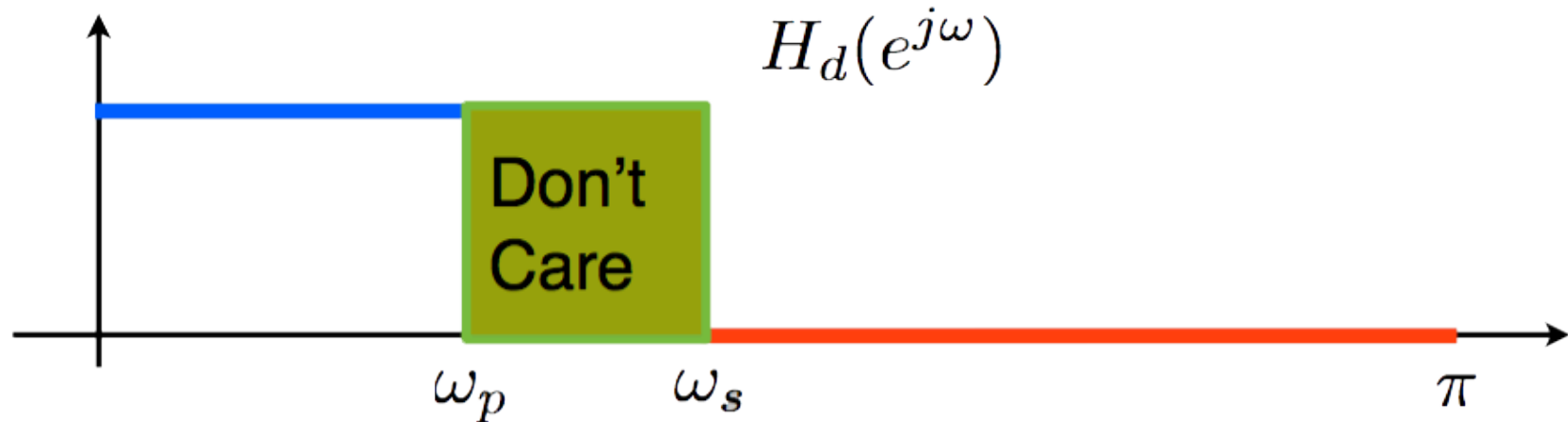
- objective and constraint functions are convex:

$$f_i(\alpha x + \beta y) \leq \alpha f_i(x) + \beta f_i(y)$$

if $\alpha + \beta = 1$, $\alpha \geq 0$, $\beta \geq 0$

- includes least-squares problems and linear programs as special cases

Optimality – Least Squares



- Least Squares:

$$\text{minimize} \int_{\omega \in \text{care}} |H(e^{j\omega}) - H_d(e^{j\omega})|^2 d\omega$$

- Variation: Weighted Least Squares:

$$\text{minimize} \int_{-\pi}^{\pi} W(\omega) |H(e^{j\omega}) - H_d(e^{j\omega})|^2 d\omega$$

Design Through Optimization

- ❑ Idea: Sample/discretize the frequency response

$$H(e^{j\omega}) \Rightarrow H(e^{j\omega_k})$$

- ❑ Sample points are fixed $\omega_k = k \frac{\pi}{P}$

$$-\pi \leq \omega_1 < \dots < \omega_p \leq \pi$$

- ❑ $M+1$ is the filter order
- ❑ $P \gg M + 1$ (rule of thumb $P=15M$)
- ❑ Yields a (good) approximation of the original problem



Example: Least Squares

- ❑ Target: Design $M+1 = 2N+1$ filter
- ❑ First design non-causal $\tilde{H}(e^{j\omega})$ and hence $\tilde{h}[n]$



Example: Least Squares

- ❑ Target: Design $M+1 = 2N+1$ filter
- ❑ First design non-causal $\tilde{H}(e^{j\omega})$ and hence $\tilde{h}[n]$
- ❑ Then, shift to make causal

$$h[n] = \tilde{h}[n - M/2]$$

$$H(e^{j\omega}) = e^{-j\frac{M}{2}} \tilde{H}(e^{j\omega})$$

Example: Least Squares

$$\tilde{h} = [\tilde{h}[-N], \tilde{h}[-N+1], \dots, \tilde{h}[N]]^T$$

$$b = [H_d(e^{j\omega_1}), \dots, H_d(e^{j\omega_P})]^T$$

$$A = \begin{bmatrix} e^{-j\omega_1(-N)} & \dots & e^{-j\omega_1(+N)} \\ \vdots & & \\ e^{-j\omega_P(-N)} & \dots & e^{-j\omega_P(+N)} \end{bmatrix}$$

$$\operatorname{argmin}_{\tilde{h}} ||A\tilde{h} - b||_2^2$$



Least-Squares

$$\operatorname{argmin}_{\tilde{h}} \quad ||A\tilde{h} - b||_2^2$$

Solution:

$$\tilde{h} = (A^* A)^{-1} A^* b$$

- ❑ Result will generally be non-symmetric and complex valued.
- ❑ However, if $\tilde{H}(e^{j\omega})$ is real, $\tilde{h}[n]$ should have symmetry!

Design of Linear-Phase L.P Filter

□ Suppose:

- $\tilde{H}(e^{j\omega})$ is real-symmetric
- M is even ($M+1$ length)

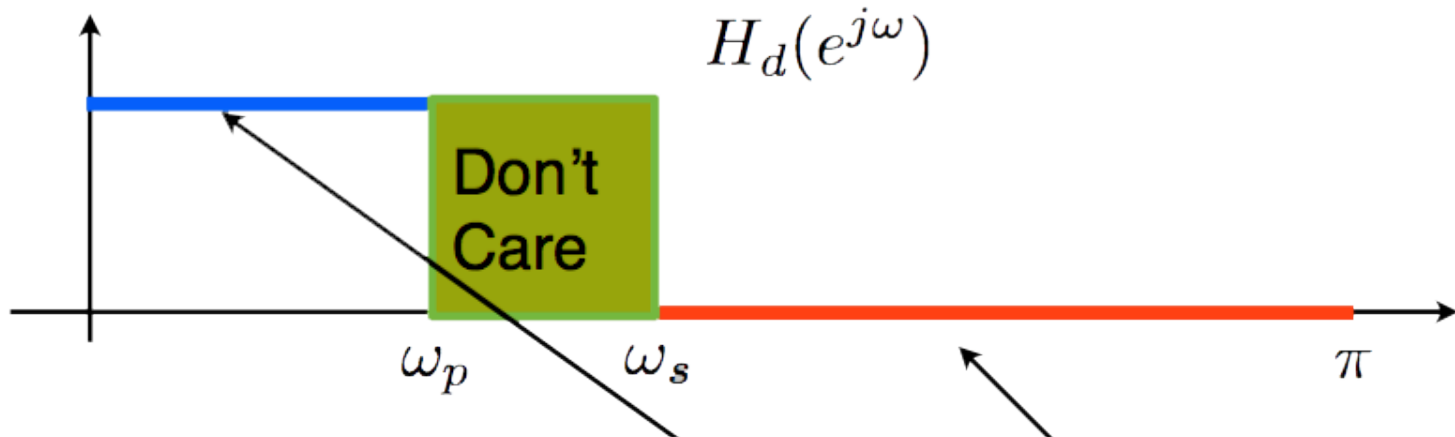
□ Then:

- $\tilde{h}[n]$ is real-symmetric around midpoint

□ So:

$$\begin{aligned}\tilde{H}(e^{j\omega}) &= \tilde{h}[0] + \tilde{h}[1]e^{-j\omega} + \tilde{h}[-1]e^{+j\omega} \\ &\quad + \tilde{h}[2]e^{-j2\omega} + \tilde{h}[-2]e^{+j2\omega} \dots \\ &= \tilde{h}[0] + 2\cos(\omega)\tilde{h}[1] + 2\cos(2\omega)\tilde{h}[2] + \dots\end{aligned}$$

Least-Squares Linear Phase Filter



Given M , ω_P , ω_S find the best LS filter:

$$A = \begin{bmatrix} 1 & \cdots & 2 \cos\left(\frac{M}{2}\omega_1\right) \\ \vdots & & \\ 1 & \cdots & 2 \cos\left(\frac{M}{2}\omega_p\right) \\ 1 & \cdots & 2 \cos\left(\frac{M}{2}\omega_s\right) \\ \vdots & & \\ 1 & \cdots & 2 \cos\left(\frac{M}{2}\omega_P\right) \end{bmatrix}$$

$$b = [1, 1, \dots, 1, 0, 0, \dots, 0]^T$$

Capital P

Least-Squares Linear Phase Filter

Given M , ω_P , ω_s find the best LS filter:

$$A = \begin{bmatrix} 1 & \cdots & 2 \cos(\frac{M}{2}\omega_1) \\ \vdots & & \\ 1 & \cdots & 2 \cos(\frac{M}{2}\omega_p) \\ 1 & \cdots & 2 \cos(\frac{M}{2}\omega_s) \\ \vdots & & \\ 1 & \cdots & 2 \cos(\frac{M}{2}\omega_P) \end{bmatrix} \quad b = [1, 1, \dots, 1, 0, 0, \dots, 0]^T$$

$$\tilde{h}_+ = [\tilde{h}[0], \dots, \tilde{h}[\frac{M}{2}]]^T = (A^* A)^{-1} A^* b$$

$$\tilde{h} = \begin{cases} \tilde{h}_+[n] & n \geq 0 \\ \tilde{h}_+[-n] & n < 0 \end{cases}$$

$$h[n] = \tilde{h}[n - M/2]$$



Extension:

- ❑ LS has no preference for pass band or stop band
- ❑ Use weighting of LS to change ratio

want to solve the discrete version of:

$$\text{minimize } \int_{-\pi}^{\pi} W(\omega) |H(e^{j\omega}) - H_d(e^{j\omega})|^2 d\omega$$

where $W(\omega)$ is δ_p in the pass band and δ_s in stop band

Similarly: $W(\omega)$ is 1 in the pass band and δ_p/δ_s in stop band


Weighted Least-Squares

$$\operatorname{argmin}_{\tilde{h}_+} (A\tilde{h}_+ - b)^* W^2 (A\tilde{h}_+ - b)$$

Solution:

$$\tilde{h}_+ = (A^* W^2 A)^{-1} W^2 A^* b$$

$$W = \begin{bmatrix} 1 & & & & & 0 \\ & 1 & & & & \\ & & \dots & & & \\ & & & \frac{\delta_p}{\delta_s} & & \\ & & & & \dots & \\ 0 & & & & & \frac{\delta_p}{\delta_s} \end{bmatrix}$$



Optimality – min-max

□ Chebychev Design (min-max)

$$\text{minimize}_{\omega \in \text{care}} \quad \max |H(e^{j\omega}) - H_d(e^{j\omega})|$$

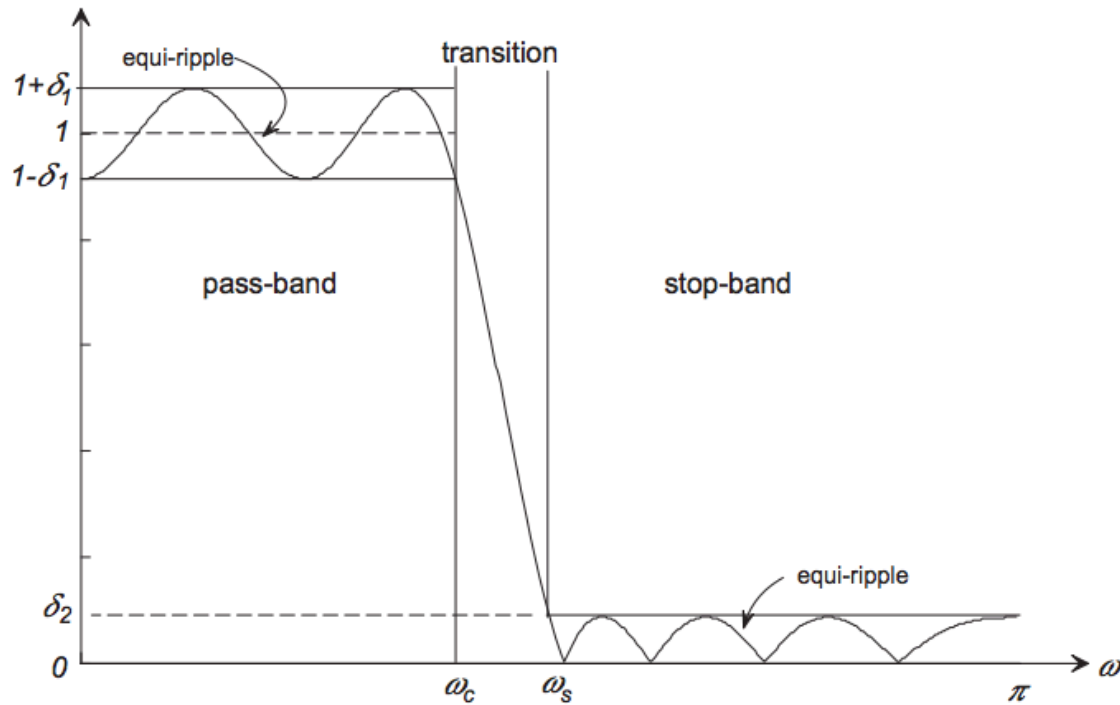
- Parks-McClellan algorithm - equiripple
- Also known as Remez exchange algorithms (signal.remez)
- Can also use convex optimization



Parks-McClellan

- ❑ Allows for multiple pass- and stop-bands.
- ❑ Is an equi-ripple design in the pass- and stop-bands, but allows independent weighting of the ripple in each band.
- ❑ Allows specification of the band edges.

Parks-McClellan: LP Filter



□ For the low-pass filter shown above the specifications are

$$\begin{array}{ll} 1 - \delta_1 < H(e^{j\omega}) < 1 + \delta_1 & \text{in the pass-band } 0 < \omega \leq \omega_c \\ -\delta_2 < H(e^{j\omega}) < \delta_2 & \text{in the stop-band } \omega_s < \omega \leq \pi. \end{array}$$



Parks-McClellan: LP Filter

- ❑ Need to determine $M+1$ (length of the filter) and the filter coefficients $\{h_n\}$

Parks-McClellan: LP Filter

- ❑ Need to determine $M+1$ (length of the filter) and the filter coefficients $\{h_n\}$
- ❑ If we assume M even and even symmetry FIR filter (Type I), then

$$A_e(e^{j\omega}) = h_e[0] + \sum_{n=1}^L 2h_e[n] \cos(\omega n).$$

$$H(e^{j\omega}) = A_e(e^{j\omega})e^{-j\omega M/2}.$$

Parks-McClellan: LP Filter

□ Reformulate:

$$A_e(e^{j\omega}) = h_e[0] + \sum_{n=1}^L 2h_e[n] \cos(\omega n).$$

□ ...to fitting a polynomial

$$A_e(e^{j\omega}) = \sum_{k=0}^L a_k (\cos \omega)^k,$$

$$A_e(e^{j\omega}) = P(x)|_{x=\cos \omega}, \quad P(x) = \sum_{k=0}^L a_k x^k.$$

Parks-McClellan: LP Filter

- Define approximation error function

$$E(\omega) = W(\omega)[H_d(e^{j\omega}) - A_e(e^{j\omega})],$$

$$W(e^{j\omega}) = \begin{cases} \delta_2/\delta_1 & \text{in the pass-band} \\ 1 & \text{in the stop-band} \\ 0 & \text{in the transition band.} \end{cases}$$



Parks-McClellan: LP Filter

- Define approximation error function

$$E(\omega) = W(\omega)[H_d(e^{j\omega}) - A_e(e^{j\omega})],$$

- Apply min-max or Chebyshev criteria

$$\min_{\{h_e[n]: 0 \leq n \leq L\}} \left(\max_{\omega \in F} |E(\omega)| \right),$$



Min-Max Filter Design

□ Constraints:

- min-max pass-band ripple

$$1 - \delta_p \leq |H(e^{j\omega})| \leq 1 + \delta_p, \quad 0 \leq \omega \leq \omega_p$$

- min-max stop-band ripple

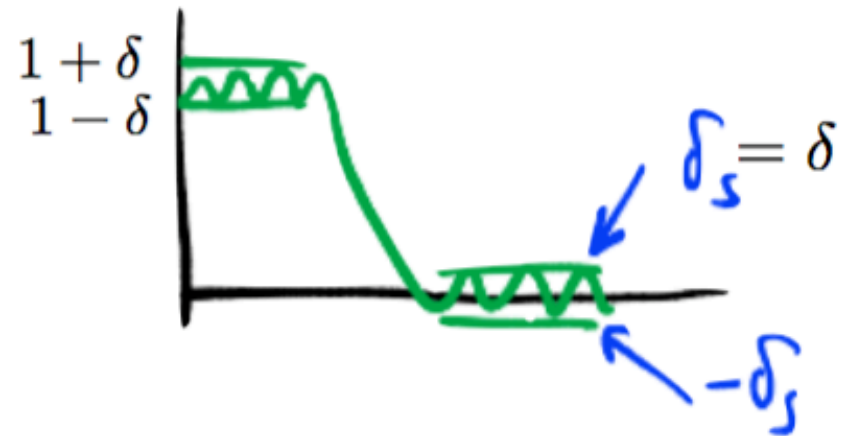
$$|H(e^{j\omega})| \leq \delta_s, \quad \omega_s \leq \omega \leq \pi$$

Min-Max Ripple Design

- Given ω_p , ω_s , M , find δ , \tilde{h}_+

minimize δ
Subject to :

$$\begin{aligned} 1 - \delta &\leq \tilde{H}(e^{j\omega_k}) \leq 1 + \delta & 0 \leq \omega_k \leq \omega_p \\ -\delta &\leq \tilde{H}(e^{j\omega_k}) \leq \delta & \omega_s \leq \omega_k \leq \pi \\ \delta &> 0 \end{aligned}$$



- Formulation is a linear program with solution δ , \tilde{h}_+
- A well studied class of problems with good solvers

Min-Max Ripple via LP

minimize δ
subject to :

$$\begin{aligned} 1 - \delta &\preceq A_p \tilde{h}_+ \preceq 1 + \delta \\ -\delta &\preceq A_s \tilde{h}_+ \preceq \delta \\ \delta &> 0 \end{aligned}$$

$$A_p = \begin{bmatrix} 1 & 2 \cos(\omega_1) & \cdots & 2 \cos(\frac{M}{2} \omega_1) \\ \vdots & & & \\ 1 & 2 \cos(\omega_p) & \cdots & 2 \cos(\frac{M}{2} \omega_p) \end{bmatrix}$$

$$A_s = \begin{bmatrix} 1 & 2 \cos(\omega_s) & \cdots & 2 \cos(\frac{M}{2} \omega_s) \\ \vdots & & & \\ 1 & 2 \cos(\omega_{\textcolor{red}{P}}) & \cdots & 2 \cos(\frac{M}{2} \omega_{\textcolor{red}{P}}) \end{bmatrix}$$

capital P

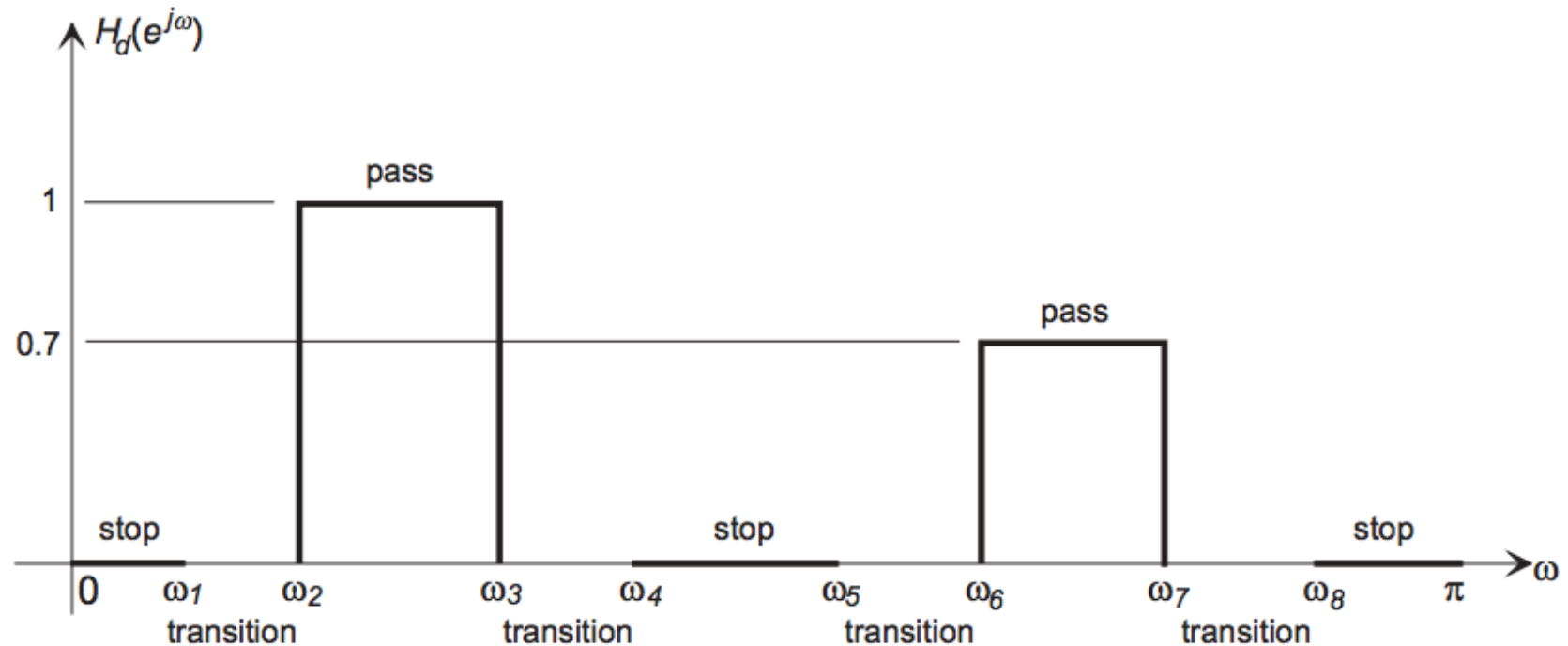


MATLAB Parks-McClellan Function

□ `b = firpm(M,F,A,W)`

- `b` is the array of filter coefficients (impulse response)
- `M` is the filter order (`M+1` is the length of the filter),
- `F` is a vector of band edge frequencies in ascending order
- `A` is a set of filter gains at the band edges
- `W` is an optional set of relative weights to be applied to each of the bands

MATLAB Parks-McClellan Function



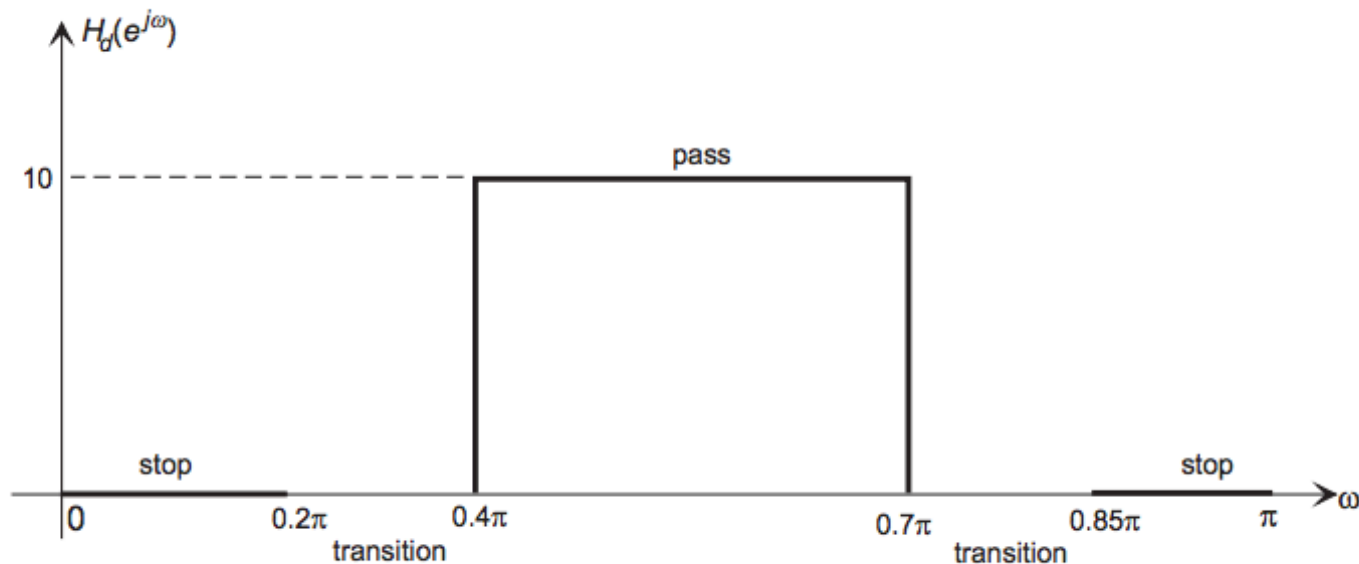
$$\mathbf{F} = [0 \quad \omega_1 \quad \omega_2 \quad \omega_3 \quad \omega_4 \quad \omega_5 \quad \omega_6 \quad \omega_7 \quad \omega_8 \quad 1]$$

$$\mathbf{A} = [0 \quad 0 \quad 1 \quad 1 \quad 0 \quad 0 \quad 0.7 \quad 0.7 \quad 0 \quad 0]$$

$$\mathbf{W} = [10 \quad 1 \quad 10 \quad 1 \quad 10]$$

MATLAB Example

- Design a 33 length PM filter and weight the stop-band ripple 10x more than the pass-band ripple

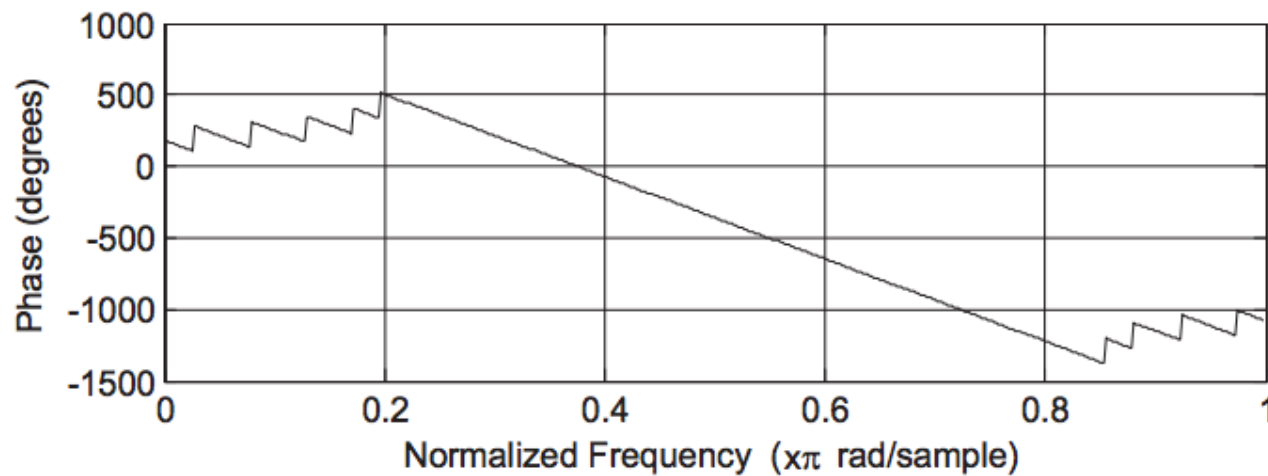
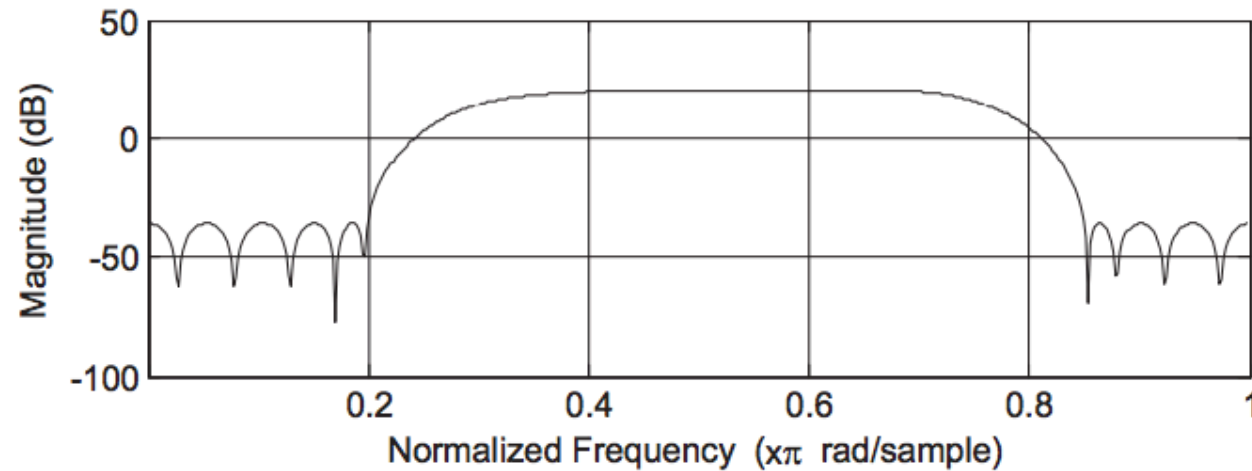


```
h=firpm(32,[0 0.2 0.4 0.7 0.85 1],[0 0 10 10 0 0],[10 1 10])  
freqz(h,1)
```

MATLAB Example

Des
band

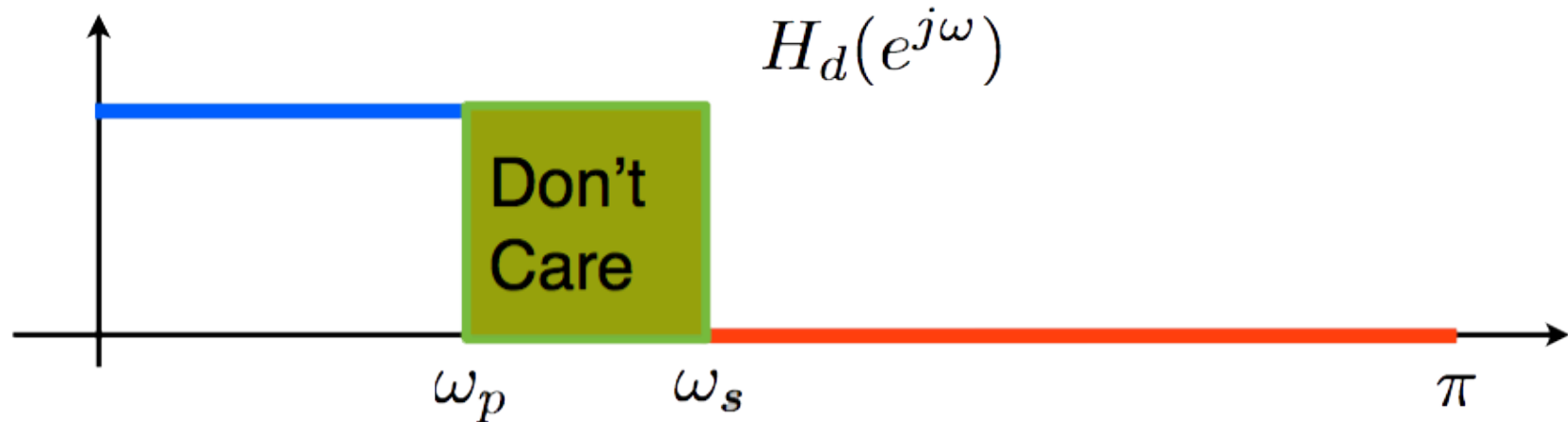
top-



1 10])

`h=firp`
`freqz(1`

Optimality – Least Squares



- Least Squares:

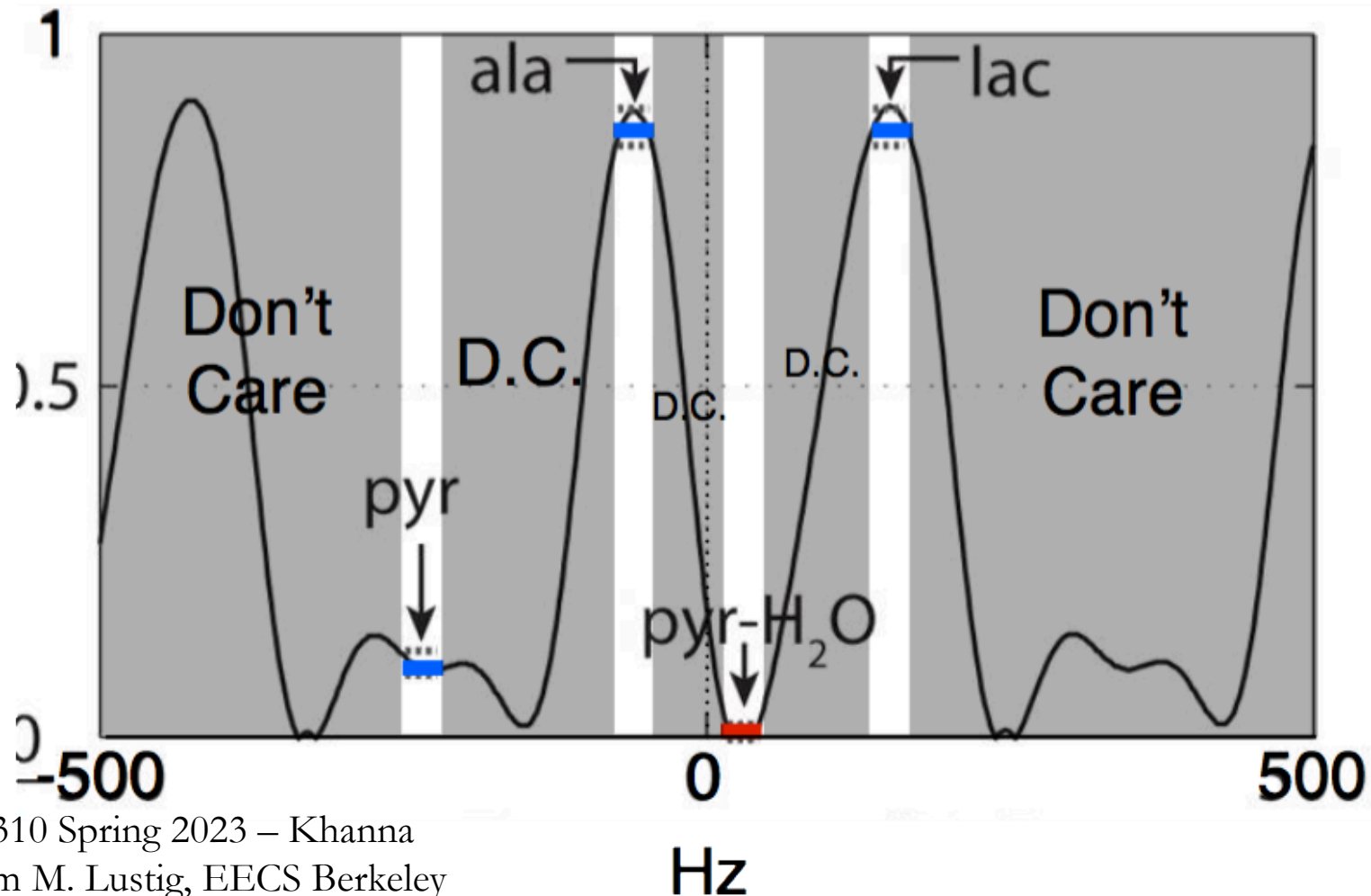
$$\text{minimize } \int_{\omega \in \text{care}} |H(e^{j\omega}) - H_d(e^{j\omega})|^2 d\omega$$

- Parks-McClellan

$$\min_{\{h_e[n]: 0 \leq n \leq L\}} \left(\max_{\omega \in F} |E(\omega)| \right),$$

Example of Complex Filter

- ❑ Larson et. al, “Multiband Excitation Pulses for Hyperpolarized ^{13}C Dynamic Chemical Shift Imaging” JMR 2008;194(1):121-127
- ❑ Need to design length 11 filter with following frequency response:





Convex Optimization

- ❑ Many tools and Solvers
- ❑ Tools:
 - CVX (Matlab) <http://cvxr.com/cvx/>
 - CVXOPT, CVXMOD (Python)
- ❑ Optimization Engines:
 - Sedumi (Free)
 - MOSEK (commercial)

Using CVX (in Matlab)

```
M = 16;
wp = 0.5*pi;
ws = 0.6*pi;
MM = 15*M;
w = linspace(0,pi,MM);
```

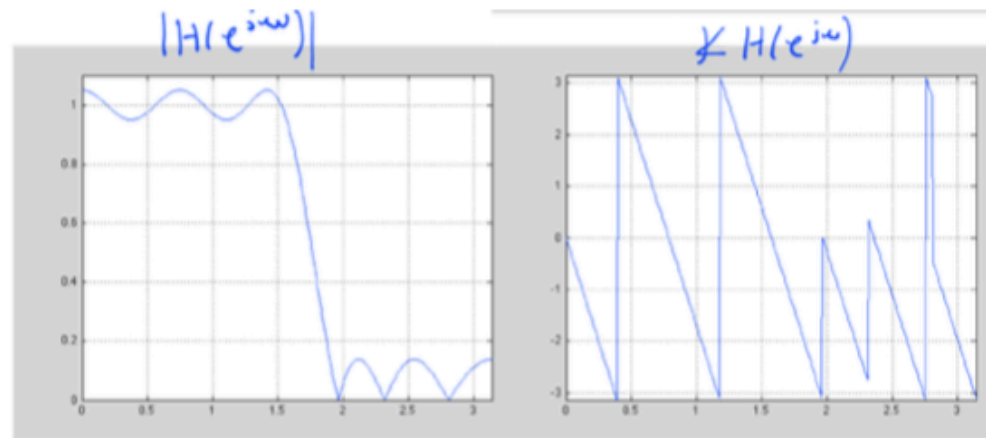
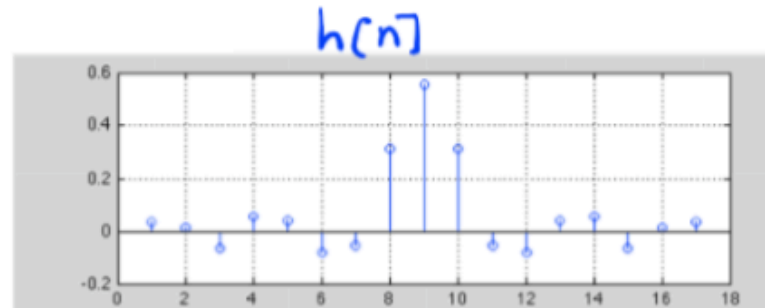
```
idxp = find(w <= wp);
idxs = find(w >= ws);
```

```
Ap = [ones(length(idxp),1) 2*cos(kron(w(idxp)',
[1:M/2]))];
As = [ones(length(idxs),1) 2*cos(kron(w(idxs)',
[1:M/2]))];
```

```
% optimization
cvx_begin
    variable hh(M/2+1,1);
    variable d(1,1);
```

```
    minimize(d)
    subject to
        Ap*hh <= 1+d;
        Ap*hh >= 1-d;
        As*hh < d;
        As*hh > -d;
        ds>0;
```

```
cvx_end
h = [hh(end:-1:1) ; hh(2:end)];
```





Admin

- ❑ Project1 out now
 - Due Tuesday 3/28