
LINEAR-PHASE FIR DIGITAL FILTER DESIGN

BY

REMEZ EXCHANGE ALGORITHM

Exercises 5.

REMEZ Parks-McClellan optimal equiripple FIR filter design. Summary

$B = \text{REMEZ}(N, F, A)$ returns a length $N+1$ linear phase (real, symmetric coefficients) FIR filter which has the best approximation to the desired frequency response described by F and A in the mini-max sense. F is a vector of frequency band edges in pairs, in ascending order between 0 and 1. 1 corresponds to the Nyquist frequency or half the sampling frequency. A is a real vector the same size as F which specifies the desired amplitude of the frequency response of the resultant filter B . The desired response is the line connecting the points $(F(k), A(k))$ and $(F(k+1), A(k+1))$ for odd k ; REMEZ treats the bands between $F(k+1)$ and $F(k+2)$ for odd k as "transition bands" or "don't care" regions. Thus the desired amplitude is piecewise linear with transition bands. The maximum error is minimized.

For filters with a gain other than zero at $F_s/2$, e.g., high-pass and band-stop filters, N must be even. Otherwise, N will be incremented by one.

$B = \text{REMEZ}(N, F, A, W)$ uses the weights in W to weight the error. W has one entry per band (so it is half the length of F and A), which tells REMEZ how much emphasis to put on minimizing the error in each band relative to the other bands.

$B = \text{REMEZ}(N, F, A, \text{'Hilbert'})$ and $B = \text{REMEZ}(N, F, A, W, \text{'Hilbert'})$ design filters that have odd symmetry, that is, $B(k) = -B(N+2-k)$ for $k = 1, \dots, N+1$. A special case is a Hilbert transformer which has an approx. amplitude of 1 across the entire band, e.g. $B = \text{REMEZ}(30, [1 \ .9], [1 \ 1], \text{'Hilbert'})$.

$B = \text{REMEZ}(N, F, A, \text{'differentiator'})$ and $B = \text{REMEZ}(N, F, A, W, \text{'differentiator'})$ also design filters with odd symmetry, but with a special weighting scheme for non-zero amplitude bands. The weight is assumed to be equal to the inverse of frequency times the weight W . Thus the filter has a much better fit at low frequency than at high frequency. This designs FIR differentiators.

$B = \text{REMEZ}(\dots, \{\text{LGRID}\})$, where $\{\text{LGRID}\}$ is a one-by-one cell array containing an integer, controls the density of the frequency grid. The frequency grid size is roughly $\text{LGRID} * N/2 * \text{BW}$, where BW is the fraction of the total band interval $[0, 1]$ covered by F . LGRID should be no less than its default of 16. Increasing LGRID often results in filters which are more exactly equiripple, at the expense of taking longer to compute.

$[B, \text{ERR}] = \text{REMEZ}(\dots)$ returns the maximum ripple height ERR .

$[B, \text{ERR}, \text{RES}] = \text{REMEZ}(\dots)$ returns a structure RES of optional results computed by REMEZ, and contains the following fields:

RES.fgrid : vector containing the frequency grid used in the filter design optimization

RES.des : desired response on fgrid

RES.wt : weights on fgrid

RES.H : actual frequency response on the grid

RES.error : error at each point on the frequency grid (desired - actual)

RES.iextr : vector of indices into fgrid of extremal frequencies

RES.fextr : vector of extremal frequencies

See also CREMEZ, FIRLS, FIR1, FIR2, BUTTER, CHEBY1, CHEBY2, ELLIP, FREQZ, FILTER and GREMEZ in the Filter Design toolbox.

Examples

Example 1. Low-pass filter design

$$\omega_p = 0.25\pi, \omega_s = 0.3\pi$$

Solution:

$$f = [0 \ 0.2500 \ 0.3000 \ 1.0000] ;$$

$$a = [1 \ 1 \ 0 \ 0];$$

$$N = 10, 20, 30, 40, 50;$$

$$b = \text{remez}(N, f, a);$$

Note: the designed filters will possess the same ripple in the pass-band and stop-band

Example 2. High-pass filter design

$$\omega_s = 0.25\pi, \omega_p = 0.3\pi$$

$$f = [0 \ 0.2500 \ 0.3000 \ 1.0000] ;$$

$$N = 10, 20, 30, 40, \mathbf{50};$$

$$b = \text{remez}(N, f, a);$$

Note: the designed filters will possess the same ripple in the pass-band and stop-band

Example 3. Pass-band filter design

$$\omega_{p1} = 0.25\pi, \omega_{p2} = 0.45\pi, \omega_{s1} = 0.2\pi, \omega_{s1} = 0.5\pi$$

$$f = [0 \ .2 \ .25 \ .45 \ .5 \ 1];$$

$$a = [0 \ 0 \ 1 \ 1 \ 0 \ 0];$$

$$N = 10, 20, 30, 40, \mathbf{50};$$

$$b = \text{remez}(N, f, a);$$

Note: the designed filters will possess the same ripple in the pass-band and stop-band

Example 4. Stop-band filter design

$$\omega_{s1} = 0.25\pi, \omega_{s2} = 0.45\pi, \omega_{p1} = 0.2\pi, \omega_{p1} = 0.5\pi$$

$$f = [0 \ .2 \ .25 \ .45 \ .5 \ 1];$$

$$a = [1 \ 1 \ 0 \ 0 \ 1 \ 1];$$

$$N = 10, 20, 30, 40, \mathbf{50};$$

$$b = \text{remez}(N, f, a);$$

Note: the designed filters will possess the same ripple in the pass-band and stop-band

Example 5. Low-pass filter design

$$\omega_p = 0.25\pi, \omega_s = 0.3\pi$$

Solution:

$$f = [0 \ 0.2500 \ 0.3000 \ 1.0000];$$

$$a = [1 \ 1 \ 0 \ 0];$$

$$ww = [1 \ .5];$$

$$N = 10, 20, 30, 40, 50;$$

$$b = \text{remez}(N, f, a, ww);$$

Note 1: The designed filters will possess the different ripple in the pass-band and stop-band. The ripple in the stop-band will be doubled of the ripple in the pass-band.

Note 2: pass-band: δ_1, w_1 ; stop-band: δ_2, w_2 ; result: $\delta_2 = \delta_1 \frac{w_1}{w_2}$

Example 6. High-pass filter design

$$\omega_s = 0.25\pi, \omega_p = 0.3\pi$$

$$f = [0 \ 0.2500 \ 0.3000 \ 1.0000];$$

$$a = [0 \ 0 \ 1 \ 1];$$

$$ww = [.5 \ 1];$$

$$N = 10, 20, 30, 40, 50;$$

$$b = \text{remez}(N, f, a, ww);$$

Note: The designed filters will possess the different ripple in the pass-band and stop-band. The ripple in the stop-band will be doubled of the ripple in the pass-band.

Example 7. Pass-band filter design

$$\omega_{p1} = 0.25\pi, \omega_{p2} = 0.45\pi, \omega_{s1} = 0.2\pi, \omega_{s1} = 0.5\pi$$

$$f = [0 \ .2 \ .25 \ .45 \ .5 \ 1];$$

$$a = [0 \ 0 \ 1 \ 1 \ 0 \ 0];$$

$$ww = [.5 \ 1 \ .5]$$

$$N = 10, 20, 30, 40, 50;$$

$$b = \text{remez}(N, f, a, ww);$$

Example 8. Stop-band filter design

$$\omega_{s1} = 0.25\pi, \omega_{s2} = 0.45\pi, \omega_{p1} = 0.2\pi, \omega_{p2} = 0.5\pi$$

```
f=[0 .2 .25 .45 .5 1];  
a=[1 1 0 0 1 1];  
ww=[1 .5 1];  
N=10, 20, 30, 40, 50;  
b=remez(N,f,a,ww);
```

Example 9. Differentiator design

```
f=0.01:.001:.99911;  
a=0.01:.001:.99911;  
b=remez(25,f,f,'differentiator');
```

Example 10. Hilbert transformer design

```
f= [.1 .9];  
a=[1 1];  
b=remez(30,f,a,'Hilbert');
```

Example 11. Filtering

Let $x_1(t) = 2 \cos 2\pi f_1 t$, $x_2(t) = 1.3 \cos 2\pi f_2 t$, $f_1 = 15 \text{ kHz}$, $f_2 = 45 \text{ kHz}$, $y(t) = x_1(t) + x_2(t)$ and $f_0 = 100 \text{ kHz}$ is sampling frequency. By using a suitable FIR filters, extract $x_1(t)$ and $x_2(t)$ from $y(t)$.

Example 12. Filtering

Let $x_1(t) = 2 \cos 2\pi f_1 t$, $x_2(t) = 2 \cos 2\pi f_2 t$, $f_1 = 15 \text{ kHz}$, $f_2 = 45 \text{ kHz}$, $y(t) = x_1(t)x_2(t)$ and $f_0 = 200 \text{ kHz}$ is sampling frequency. By using a suitable FIR filter extract $y(t)$ from signal $z(t) = y(t) + n(t)$, where $n(t)$ is zero-mean Gaussian noise with $\sigma_n^2 = 2$. For signal $z(t)$ as well as for the signal obtained by filtering $z(t)$ evaluate signal-to-noise ratio.
