

Appendix H: Program for designing with the aid of linear programming a filter considered in the lecture notes as well as in the handbook chapter

% This Matlab script-file optimizes the coefficients of
% of Example 4.11 in the handbook chapter T. Saramäki,
% "Finite Impulse Response Filter Design".

%

% Can be found in SUNs: ~ts/matlab/dsp/linear2.m

%

% Subfunctions needed: type1fre() (home-made)

% LP() (optimization toolbox)

%

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clear all

close all

NN=46 % Filter order

%-----

% Half the filter order+1 (number of unknown filter coefficients)

%-----

N=NN/2+1;

%-----

% Passband edge as fraction of pi

%-----

fp=.5;

%-----

% Stopband edge as fraction of pi

%-----

fs=.6;

%-----

% Grid points: gridp and grids are the number of

% grid points in the passband and stopband, respectively

%-----

gridp=20*N;

grids=20*N;

%-----

% Desired response in the passband and stopband

%-----

Des_pass=ones(1,gridp);

Des_stop=zeros(1,grids);

%-----

% Passband and stopband weights

%-----

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Weig_pass=ones(1,gridp);
Weig_stop=sqrt(10)*ones(1,grids);
%*****
% Set up matrices for Linear Programming:
% min z=c*x subject to Ax<=b
% Note that a linear combination of unknowns is
% minimized. In the lecture notes this combination
% was maximized!!
%*****
% For our problem, x(i)=h(NN-i+1) for i=1,2,...,N, where
% N=NN/2+1 with NN being the filter order. x(N+1) is delta_s,
% the maximum absolute value of the weighted error function
% E(omega)=W(omega)[H(omega)-D(omega)], where H(omega)=
% x(1)*Phi(1,Omega)+...+x(N)*Phi(N,omega) with
% Phi(1,Omega)=1 and Phi(i,Omega)= 2*cos((i-1)*omega)
% for i > 1.
%*****
wp=fp*pi;
ws=fs*pi;
%-----
% Passband grid points
% -----
W=[0:wp/(gridp-1):wp];
%-----
% Add the stopband grid points
%-----
W=[W ws:(pi-ws)/(grids-1):pi];
%*****
%Frequency-domain conditions
%*****
% H(omega(i))-delta_s/W(omega(i)) <= D((omega(i))
% and
% -H(omega(i))-delta_s/W(omega(i)) <= -D((omega(i))
%*****
for i=1:N
    G(:,i)=type1fre(i,W)';
end
A1=-1./[Weig_pass Weig_stop]';
A=[ G A1
    -G A1];
b=[Des_pass Des_stop -Des_pass -Des_stop]';
%*****
% To be minimized is x(N+1)
%*****
c=[zeros(1,N) 1];
%*****

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% Time-domain conditions:  $-0.05 < x(N) < +0.05$ ,  $-0.05 < x(N)+x(N-1)$ 
%  $< +0.05$ , ...,  $-0.05 < x(N)+x(N-1)+\dots+x(N-21) < +0.05$ 
%*****
for k=1:22
clear A1
clear b1
clear A2
clear b2
b1=[0.05]';
b2=[0.05]';
A1=[zeros(1,N-k) ones(1,1+k-1) 0];
A2=[zeros(1,N-k) -ones(1,1+k-1) 0];
b=[b;b1;b2];
A=[A;A1;A2];
end
%*****
% Condition  $2*(x(N)+x(N-1)+\dots+x(2))+1=1$ 
%*****
clear A1
clear b1
clear A2
clear b2
b1=[1]';
b2=[-1]';
A1=[ones(1,1) 2*ones(1,N-1) 0];
A2=[-ones(1,1) -2*ones(1,N-1) 0];
b=[b;b1;b2];
A=[A;A1;A2];
%*****
% Call LP function for Linear Programming
% This function is included in Optimization Toolbox
%*****
x=lp(c,A,b);
%-----
%  $h(NN-i+1)=x(i)$  for  $i=1,2,\dots,N$  ( $N=NN/2+1$ )
%  $x(N+1)$  is the stopband ripple.
%-----
%*****
% Form the impulse response of the filter
%*****
B=x(1:N)';
h=[fliplr(x(2:N)') B];
ripple=x(N+1)
[H,z]=zeroam(h,.0,1.,5000);
M=2*(N-1);
figure(1)

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plot(z/pi,20*log10(abs(H)));axis([0 1 -80 10]);grid
title(['Amplitude response'])
xlabel('Angular frequency omega/pi');
ylabel('Amplitude in dB');
[H,z]=zeroam(h,.0,fp,2000);
figure(2)
dmin=1-min(H);dmax=max(H)-1;
plot(z/pi,H);axis([0 fp 1-1.05*dmin 1+1.05*dmax]);grid
title('Passband details')
xlabel('Angular frequency omega/pi');
ylabel('Amplitude');
hh=0
for k=1:47
hh=hh+h(k);
g(k)=hh;
end
for k=48:61
g(k)=hh;
end
figure(3)
impz(g);ylabel('Step response');xlabel('n in samples')
axis([0 60 -.1 1.1]);

```