



Procesiranje signala

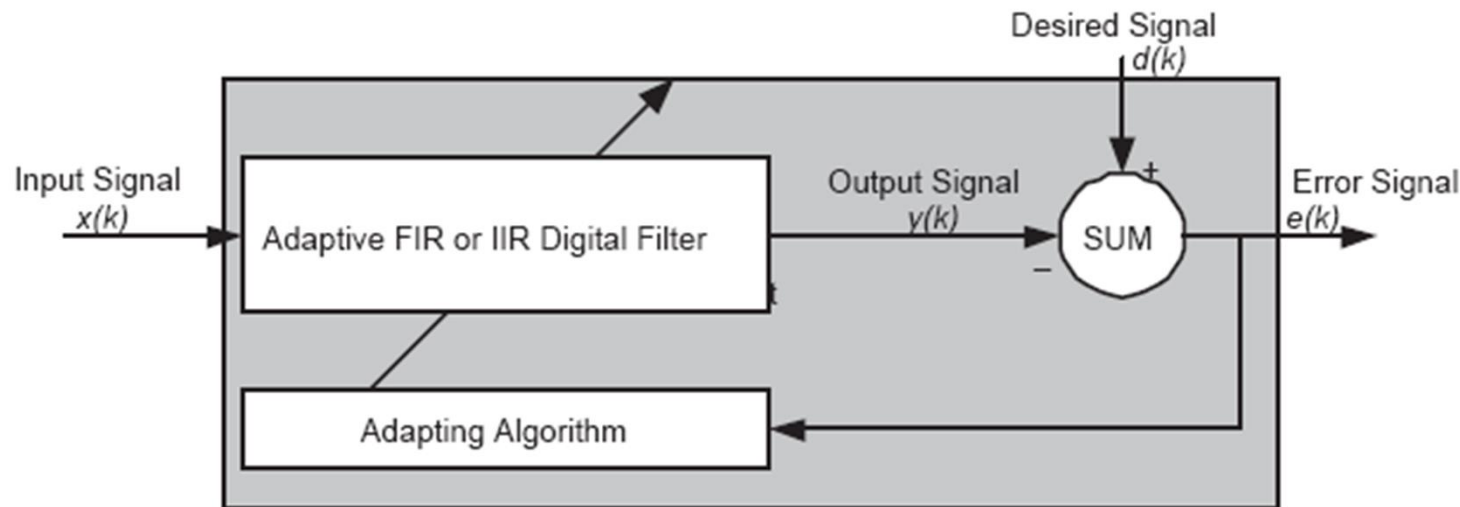
Profesor dr Miroslav Lutovac

"This project has been funded with support from the European Commission. This publication [communication] reflects the views only of the author, and the Commission cannot be held responsible for any use which may be made of the information contained therein"

- Adaptivni filtri i njihova primena
- Identifikacija sistema
- Identifikacija inverznog sistema
- Poništavanje šuma
- Predikcija

Šta je adaptivni filter?

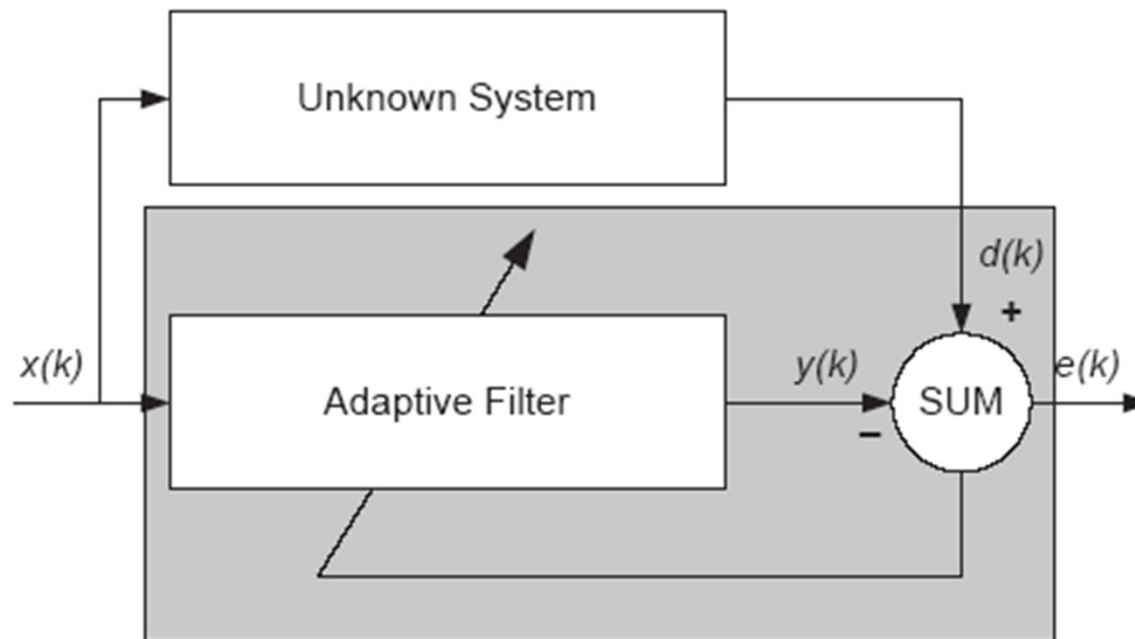
- **Adaptivni filter** je filter čiji koeficijenti se podešavaju (menjaju) tokom rada filtra tako da se procesiranjem adaptivnim filtrom ostvari željeni rezultat obrade
- Primer: Signal se propušta kroz adaptivni filter čiji koeficijenti se menjaju sve dok filtrirani signal ne postane približno jednak zadatom signalu



Procesiranje signala

Identifikacija sistema

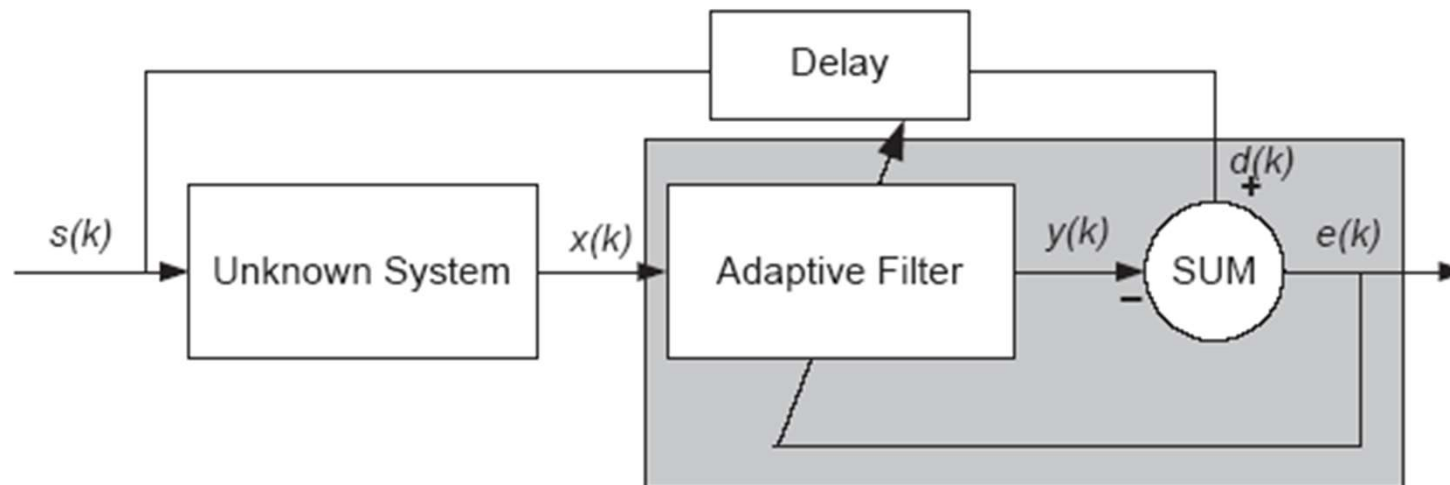
- Adaptivni filter se koristi da se odrede karakteristike nepoznatog sistema (telekomunikacionog kanala)
- Na ulaz adaptivnog filtra se dovodi signal koji je identičan pobudi nepoznatog sistema
- Kada je razlika izlaza nepoznatog sistema i adaptivnog filtra veoma mala, karakteristika filtra je približno ista kao i nepoznatog sistema



Procesiranje signala

Identifikacija inverzne karakteristike sistema

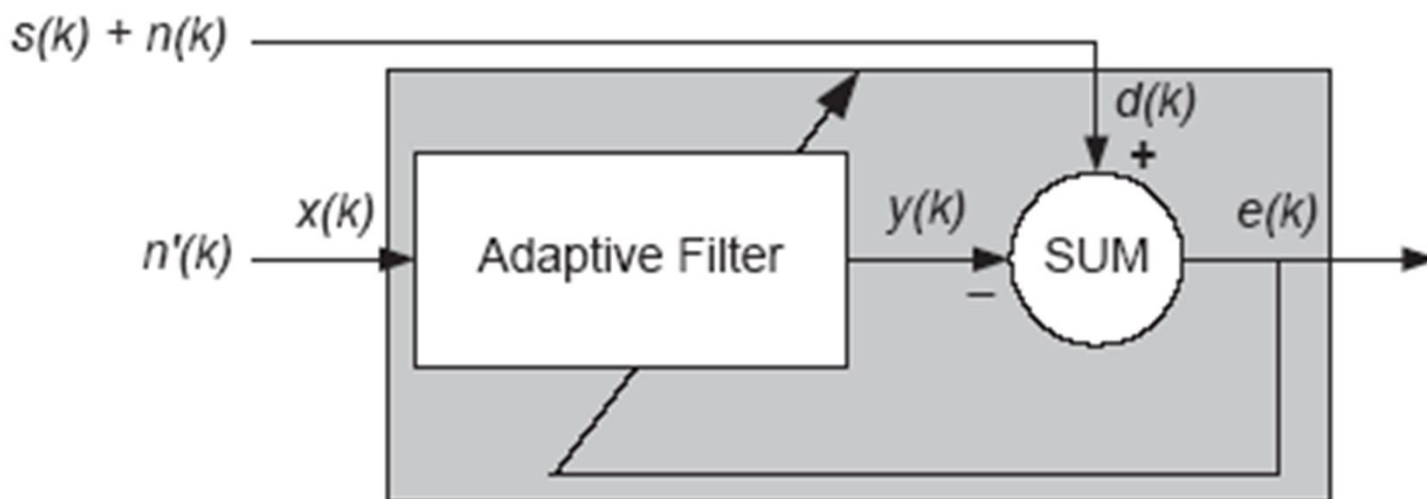
- Izlaz nepoznatog sistema se veže kaskadno sa adaptivnim filtrom, a na ulaz kašnjenja se dovodi signal identičan ulazu u nepoznati sistem
- Kada je razlika mala, tada je frekvencijska karakteristika adaptivnog filtra jednaka recipročnoj karakteristici nepoznatog sistema



Procesiranje signala

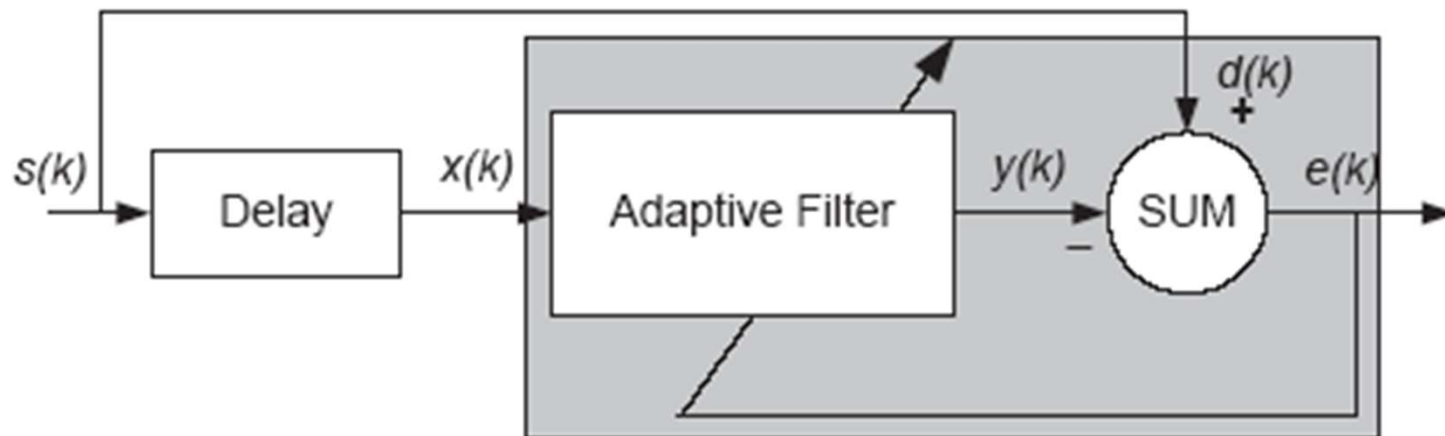
Poništavanje šuma i interferencije

- Iz signala $s[k]+n[k]$ treba da se eliminiše smetnja, $s[k]$ je informacioni signal, $n[k]$ je signal smetnje
- Signal $n'[k]$, koji je korelisan sa $n[k]$, dovodi se na adaptivni filter koji podešava koeficijente sve dok signal greške ne postane približno jednak informacionom signalu



Predikcija periodičnog signala

- Neka je signal $s[k]$ periodičan u nekom vremenskom intervalu i stacionaran ili sporo promenljiv
- Adaptivni filter treba da predvidi buduće vrednosti signala na osnovu prethodnih vrednosti
- Može da se koristi i za eliminaciju periodičnog signala iz slučajnog signala



Algoritmi za adaptivne filtre

- LMS (Least Mean Squares)
- RMS (Recursive Least Squares)
- Adaptivni filtri u frekvencijskom domenu
- Lattice adaptivni filtri

Least Mean Squares (LMS) Based FIR Adaptive Filters

- **Adaptive filter method – adapting algorithm used to generate filter coefficients during adaptation**
- **adaptfilt.adjlms** Adjoint LMS FIR adaptive filter algorithm
- **adaptfilt.blms** Block LMS FIR adaptive filter algorithm
- **adaptfilt.blmsfft** FFT-based Block LMS FIR adaptive filter algorithm
- **adaptfilt.dlms** Delayed LMS FIR adaptive filter algorithm
- **adaptfilt.filtxlm** Filtered-x LMS FIR adaptive filter algorithm
- **adaptfilt.lms** LMS FIR adaptive filter algorithm
- **adaptfilt.nlms** Normalized LMS FIR adaptive filter algorithm
- **adaptfilt.sd** Sign-data LMS FIR adaptive filter algorithm
- **adaptfilt.se** Sign-error LMS FIR adaptive filter algorithm
- **adaptfilt.ss** Sign-sign LMS FIR adaptive filter algorithm

sistem_identification.m

% x je slucajni signal kao informacioni signal

nsamp = 500;

x = randn(1,nsamp);

Informacioni signal

% Nepoznati sistem koji treba da se identifikuje

% generisan je kao FIR filter sa koeficijentima b

b = fir1(31,0.5);

% y je signal koji je primljen kao izlaz nepoznatog sistema b

% a na pobudu poznatim signalom x

xf = filter(b,1,x);

Informacioni signal na izlazu
nepoznatog sistema

% signal [uma koji je dodat u prenosu korisnog signala

n = 0.1*randn(1,nsamp);

Informacioni signal i šum

% signal koji je primljen = informacioni + sum

d = xf+n;

Procesiranje signala

sistem_identification.m (2)

Korak adaptacije

% LMS step size

mu = 0.008;

% Izabran je LMS algoritam sa tezinskim koeficijentom mu

% pocetna stanja su izabrana da su 0

ha = adaptfilt.lms(32,mu);

% procesiranje adaptivnim filtrom

[y,e] = filter(ha,x,d);

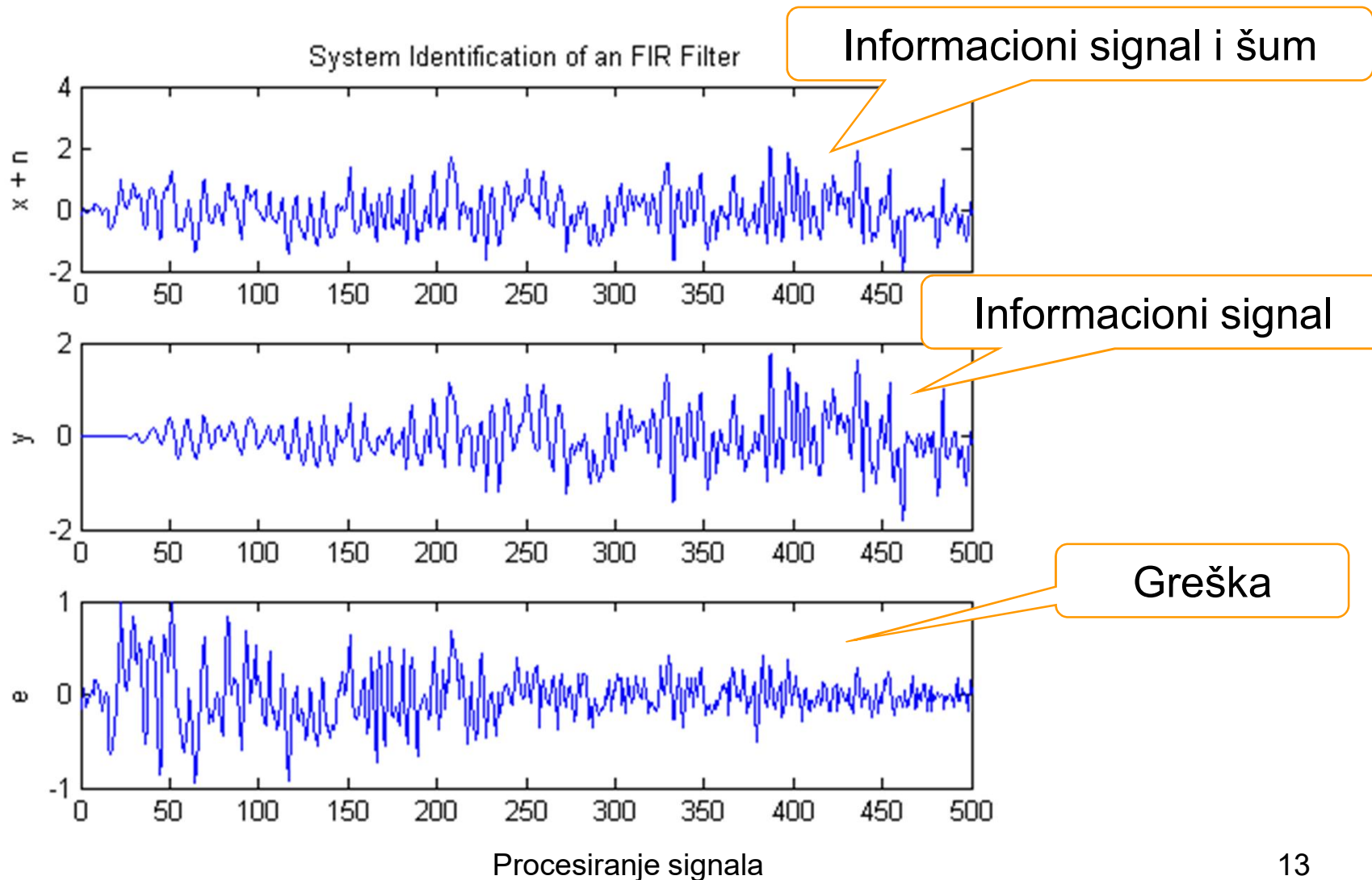
LMS algoritam

Procesiranje

sistem_identification.m (3)

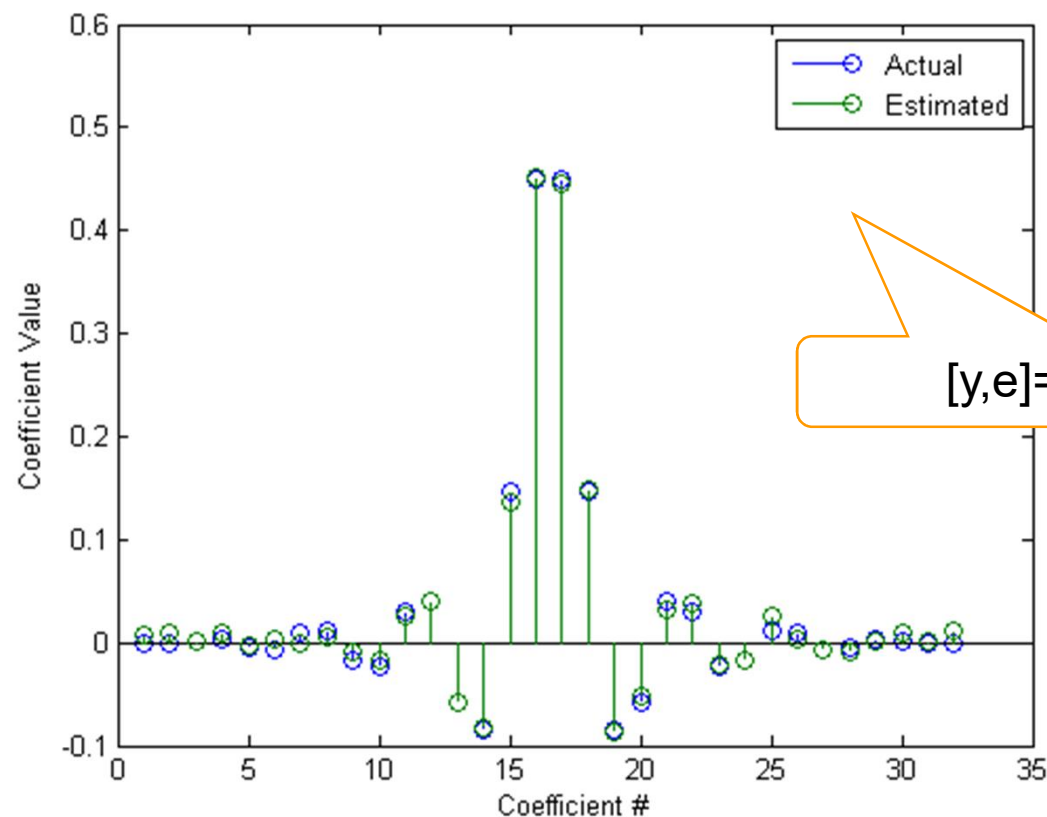
```
subplot(3,1,1);  
plot(1:500,d);  
ylabel('x + n');  
title('System Identification of an FIR Filter');  
subplot(3,1,2);  
plot(1:500,y);  
ylabel('y');  
subplot(3,1,3);  
plot(1:500,e);  
ylabel('e');
```

sistem_identification.m (4)



sistem_identification.m (5)

```
stem([b.',ha.coefficients.']);  
legend('Actual','Estimated');  
xlabel('Coefficient #'); ylabel('Coefficient Value');
```

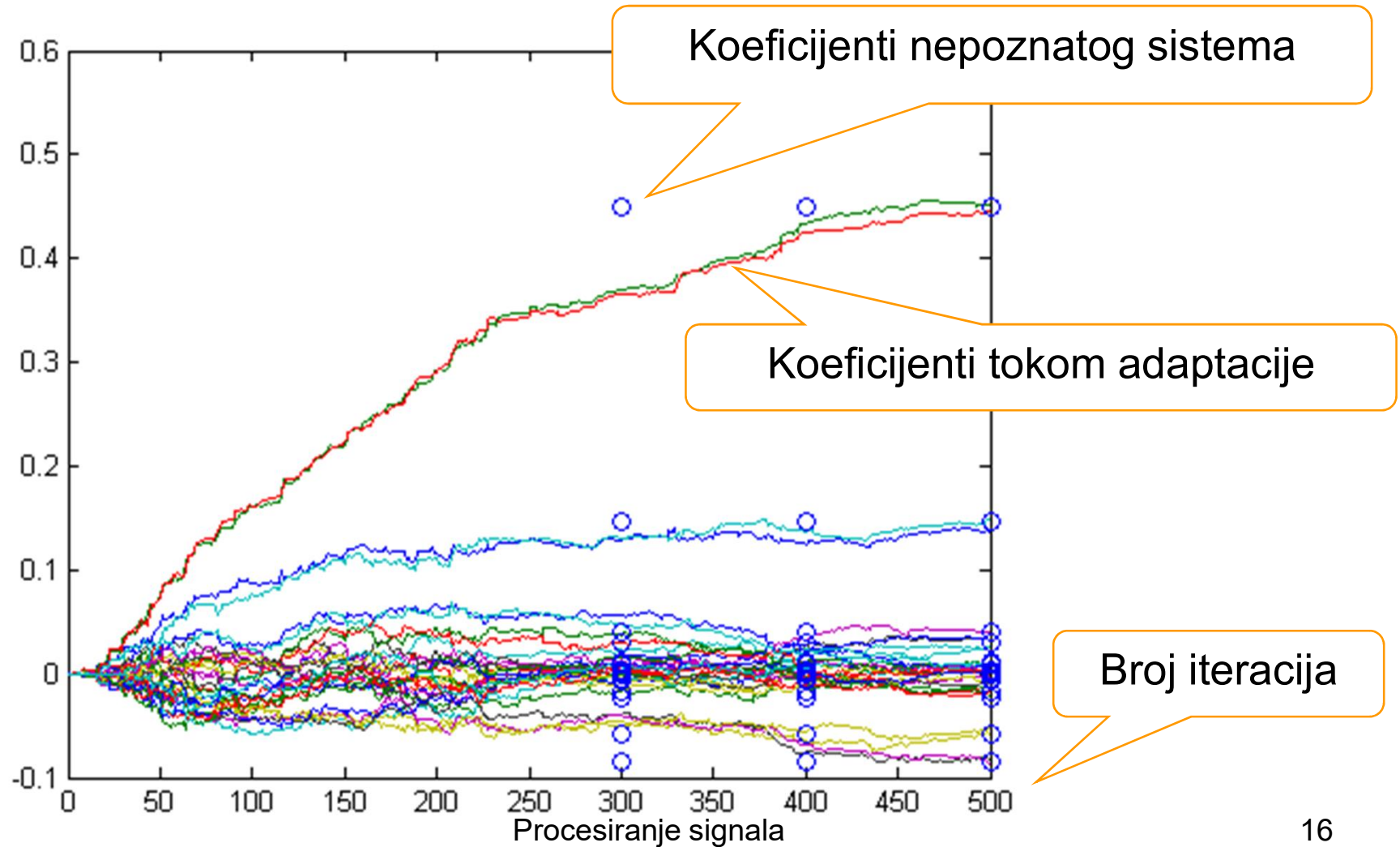


`[y,e]=filter(ha,x,d)`

sistem_identification.m (6)

```
c0=[];  
reset(ha);           % Start from zero again  
ha.PersistentMemory = true; % Don't reset  
for ind = 1:nsamp  
    [y1,e1] = filter(ha,x(ind),d(ind));  
    c0 = [c0;ha.coefficients];  
end  
plot(c0)
```

sistem_identification.m (7)

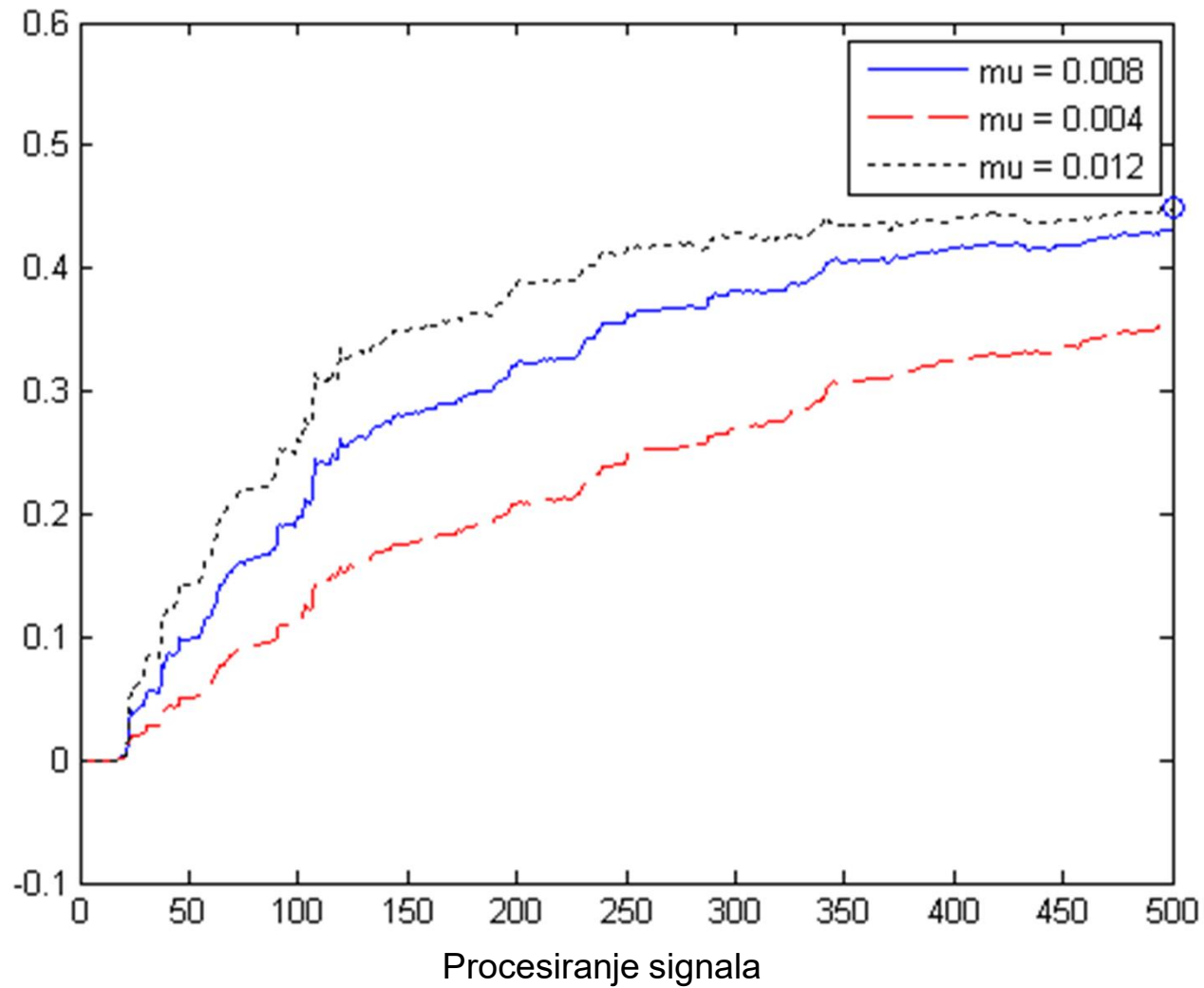


sistem_ident_2.m

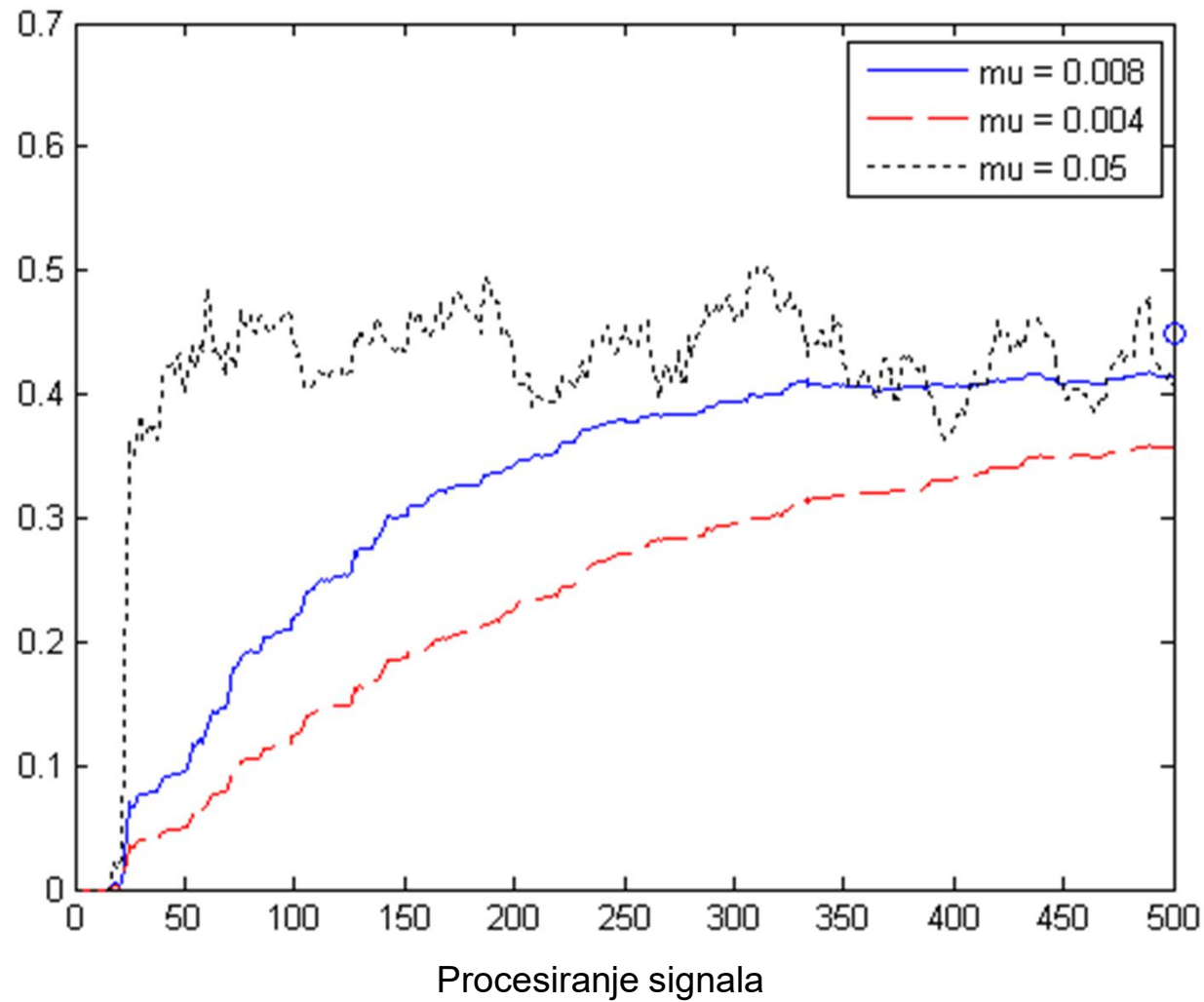
```
mu = 0.004;
ha = adaptfilt.lms(32,mu); [y,e] = filter(ha,x,d);
c1=[]; reset(ha); ha.PersistentMemory = true;
for ind = 1:nsamp
    [y1,e1] = filter(ha,x(ind),d(ind));
    c1 = [c1;ha.coefficients];
end

mu = 0.012;
ha = adaptfilt.lms(32,mu); [y,e] = filter(ha,x,d);
c2=[]; reset(ha); ha.PersistentMemory = true;
for ind = 1:nsamp
    [y1,e1] = filter(ha,x(ind),d(ind));
    c2 = [c2;ha.coefficients];
end
```

sistem_ident_2.m (2)



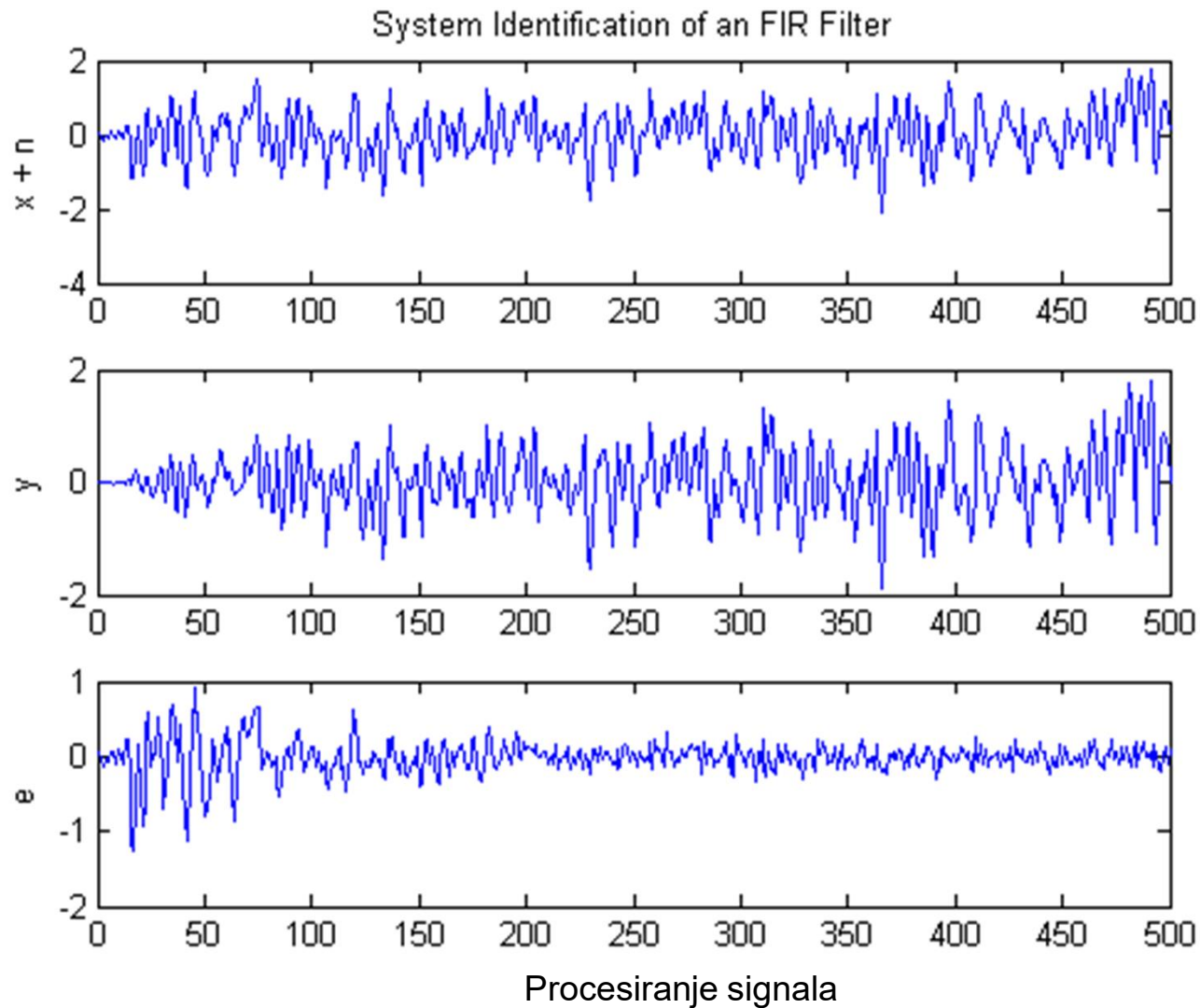
sistem_ident_3.m



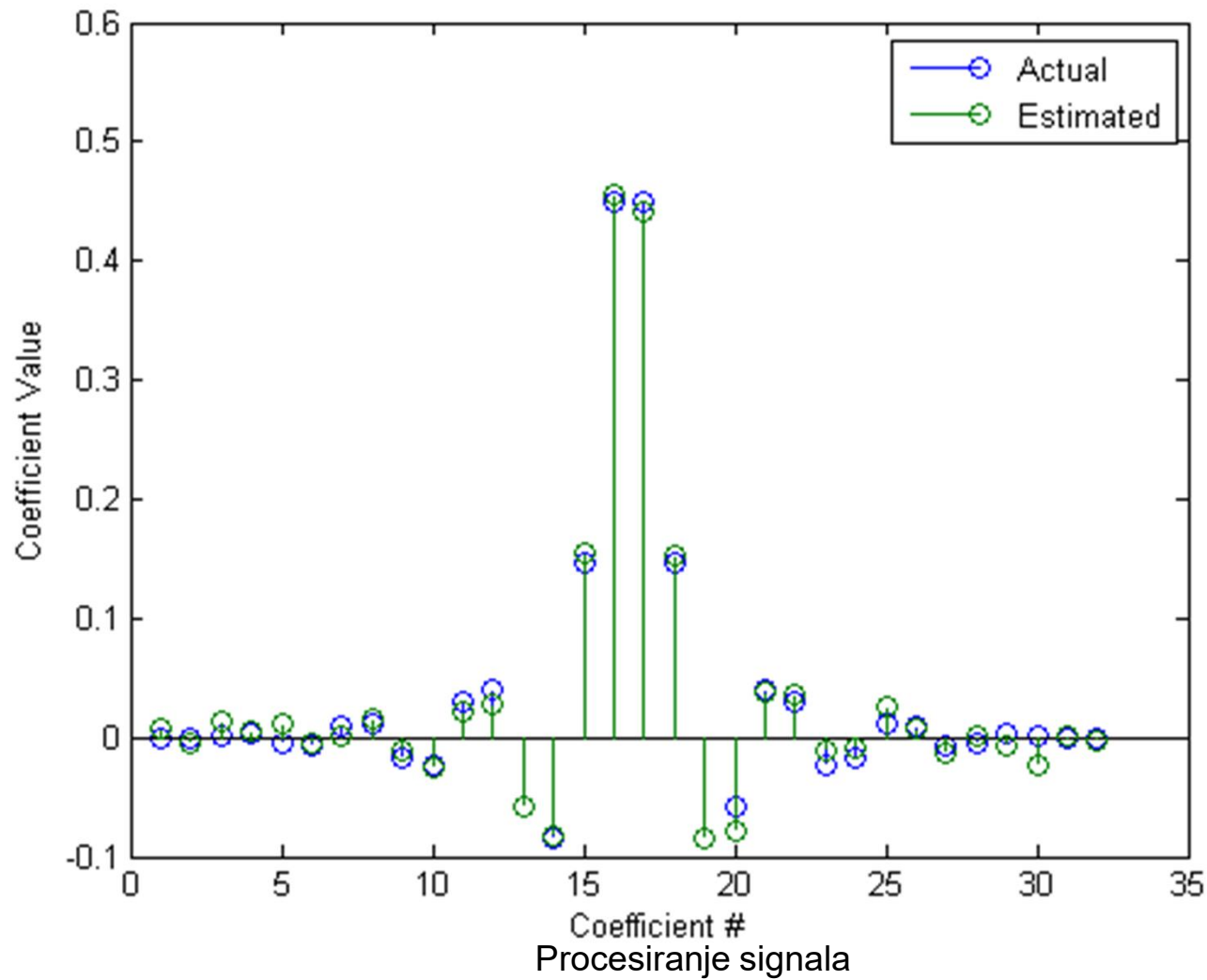
sistem_ident_nlms.m

```
mu = 0.4;  
  
...  
  
ha = adaptfilt.nlms(32,mu);
```

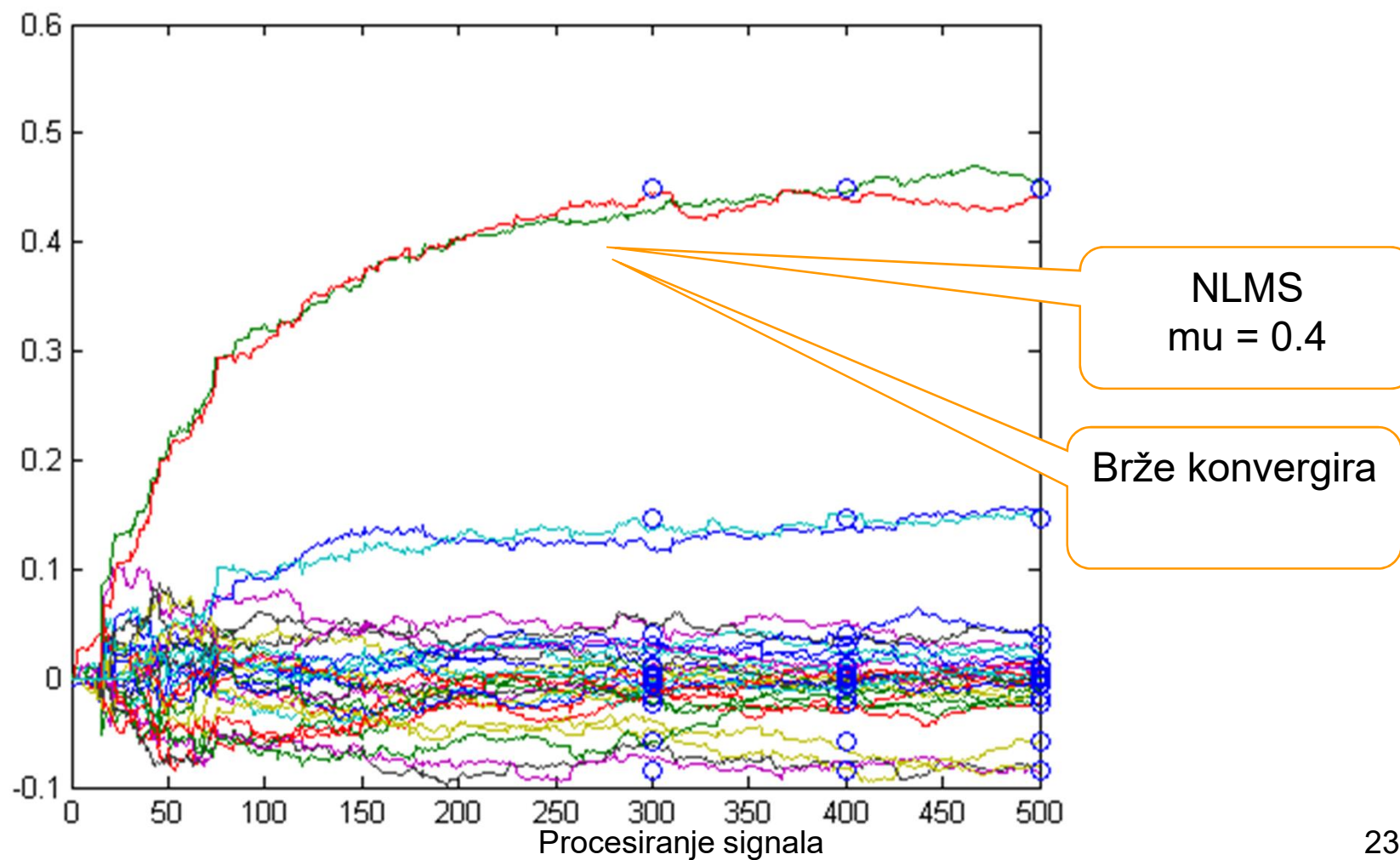
sistem_ident_nlms.m (2)



sistem_ident_nlms.m (3)



sistem_ident_nlms.m (4)



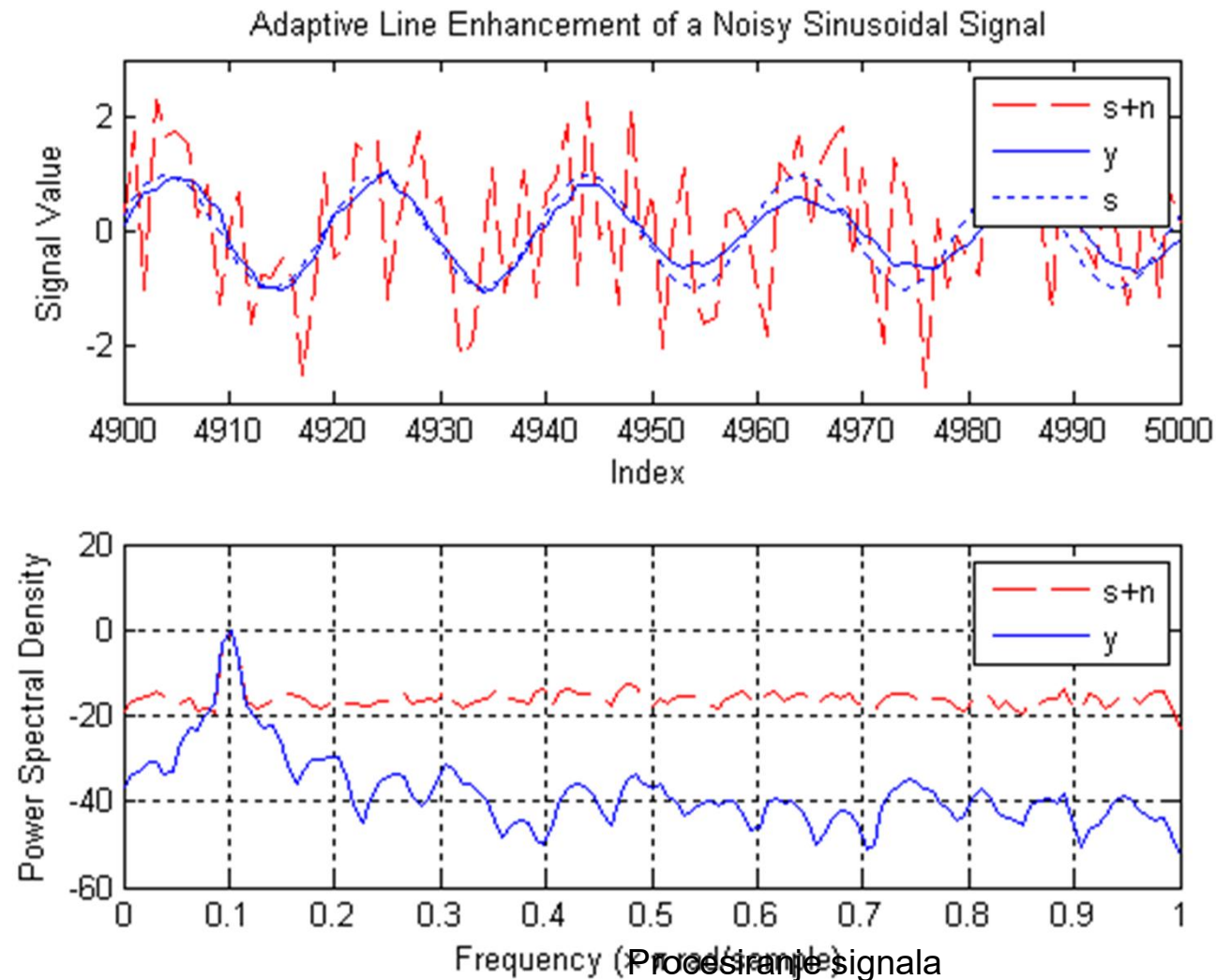
noise_cancellation.m

```
d=1; % Number of samples of delay
ntr=5000; % Number of iterations
v=sin(2*pi*0.05*[1:ntr+d]); % Sinusoidal signal
n=randn(1,ntr+d); % Noise signal
x=v(1:ntr)+n(1:ntr); % Input signal(delayed desired)
ds = v(1+d:ntr+d)+n(1+d:ntr+d); % Desired signal
mu = 0.0001; % Sign-data step size.
ha = adaptfilt.sd(32,mu);
[y,e] = filter(ha,x,ds);
k = 1:ntr;
plot(k,ds,'r--',k,y,'b-',k,v(1+d:ntr+d),':');
axis([ntr-100 ntr -3 3]);
xlabel('Index'); ylabel('Signal Value');
```

noise_cancellation.m (2)

```
[pxx,om] = pwelch(x(ntr-1000:ntr));  
pyy = pwelch(y(ntr-1000:ntr));  
subplot(2,1,2);  
w = om/pi;  
plot(w,10*log10(pxx/max(pxx)), 'r--', ...  
      w,10*log10(pyy/max(pyy)), 'b-');  
axis([0 1 -60 20]);  
legend('s+n','y');  
xlabel('Frequency (\times \pi \text{ rad/sample})');  
ylabel('Power Spectral Density'); grid on;
```

noise_cancellation.m (3)



sistem_inv_ident.m

```
x = randn(1,3000);
delay = zeros(1,12);
d = [delay x(1:2988)];
ufilt = fir1(12,0.55,'low');
xdata = filter(ufilt,1,x);
p0 = 2*eye(13);
lambda = 0.99;
ha = adaptfilt.rls(13,lambda,p0);
[y,e] = filter(ha,xdata,d);
k = 1:length(d);
subplot(3,1,1);
plot(k,d);
ylabel('d');
title('System Identification of an FIR Filter');
subplot(3,1,2); plot(k,y);ylabel('y');
subplot(3,1,3); plot(k,e);ylabel('e');
```

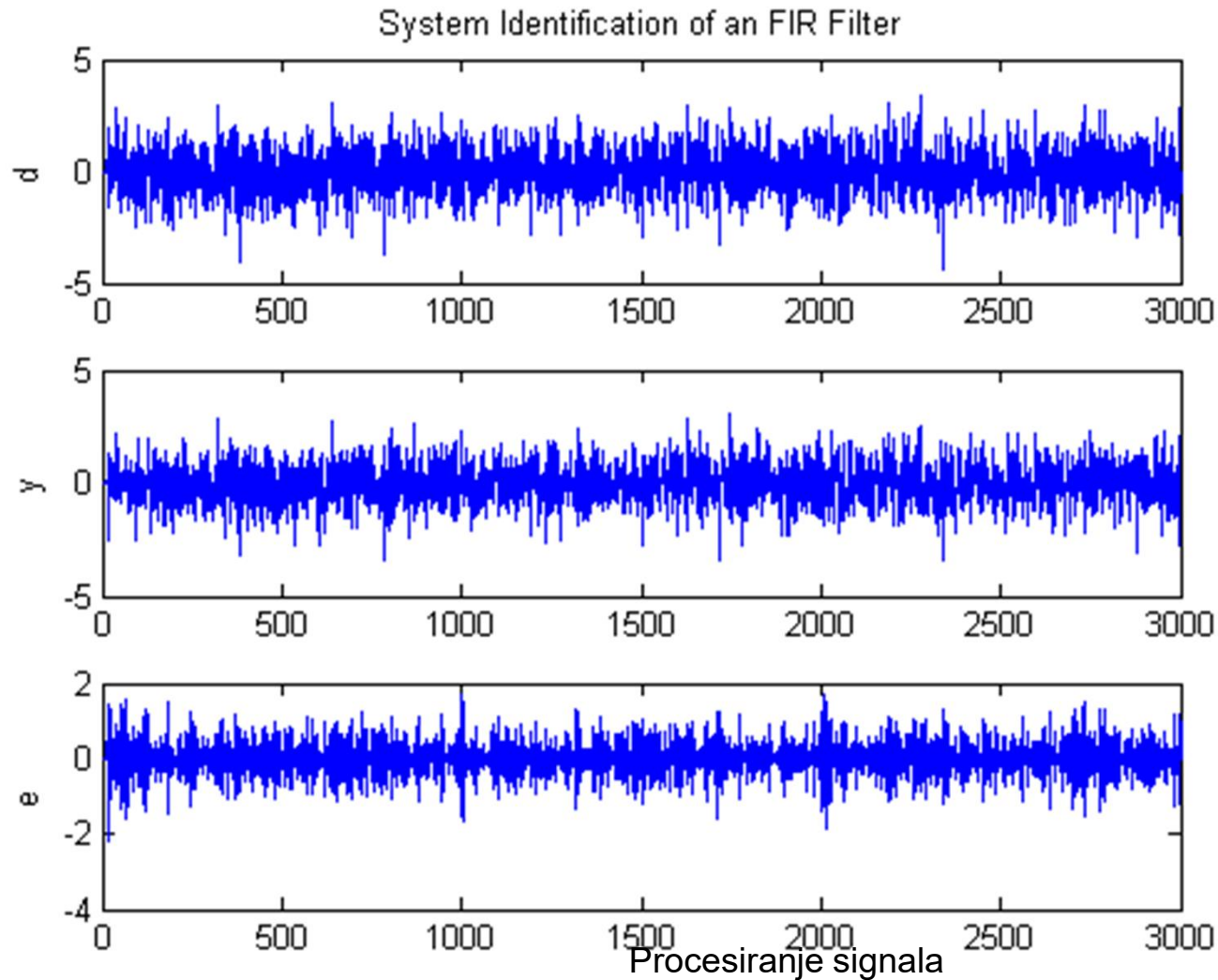
sistem_inv_ident.m (2)

```
figure
subplot(3,1,1)
[h,w] = freqz(ufilt,1,256);
plot(w/2/pi,abs(h))
ylabel('H'); grid on;

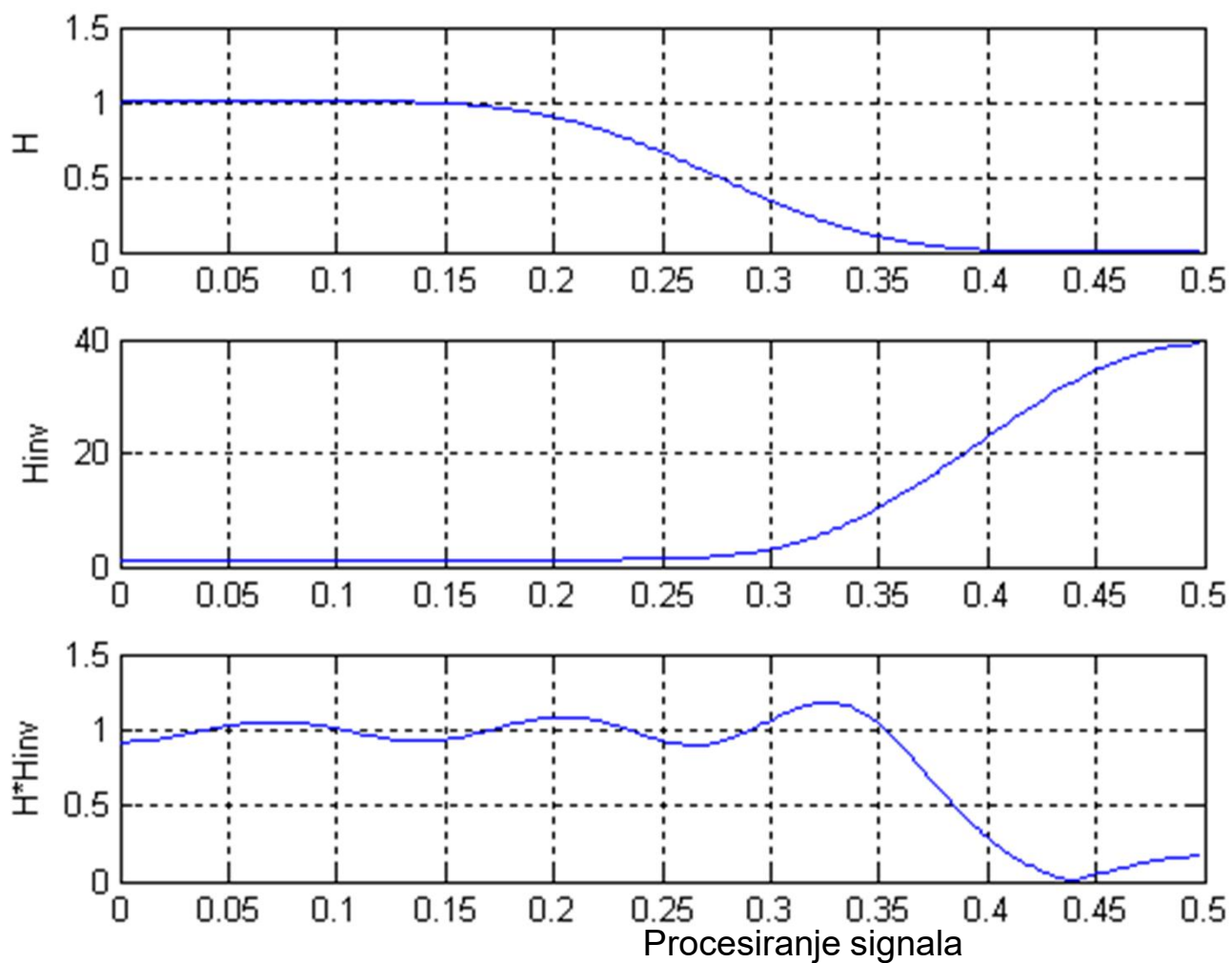
invb = ha.Coefficients;
subplot(3,1,2)
[h,w] = freqz(invb,1,256);
plot(w/2/pi,abs(h))
ylabel('Hinv'); grid on;

subplot(3,1,3)
[h,w] = freqz(conv(ufilt,invb),1,256);
plot(w/2/pi,abs(h))
ylabel('H*Hinv'); grid on;
```

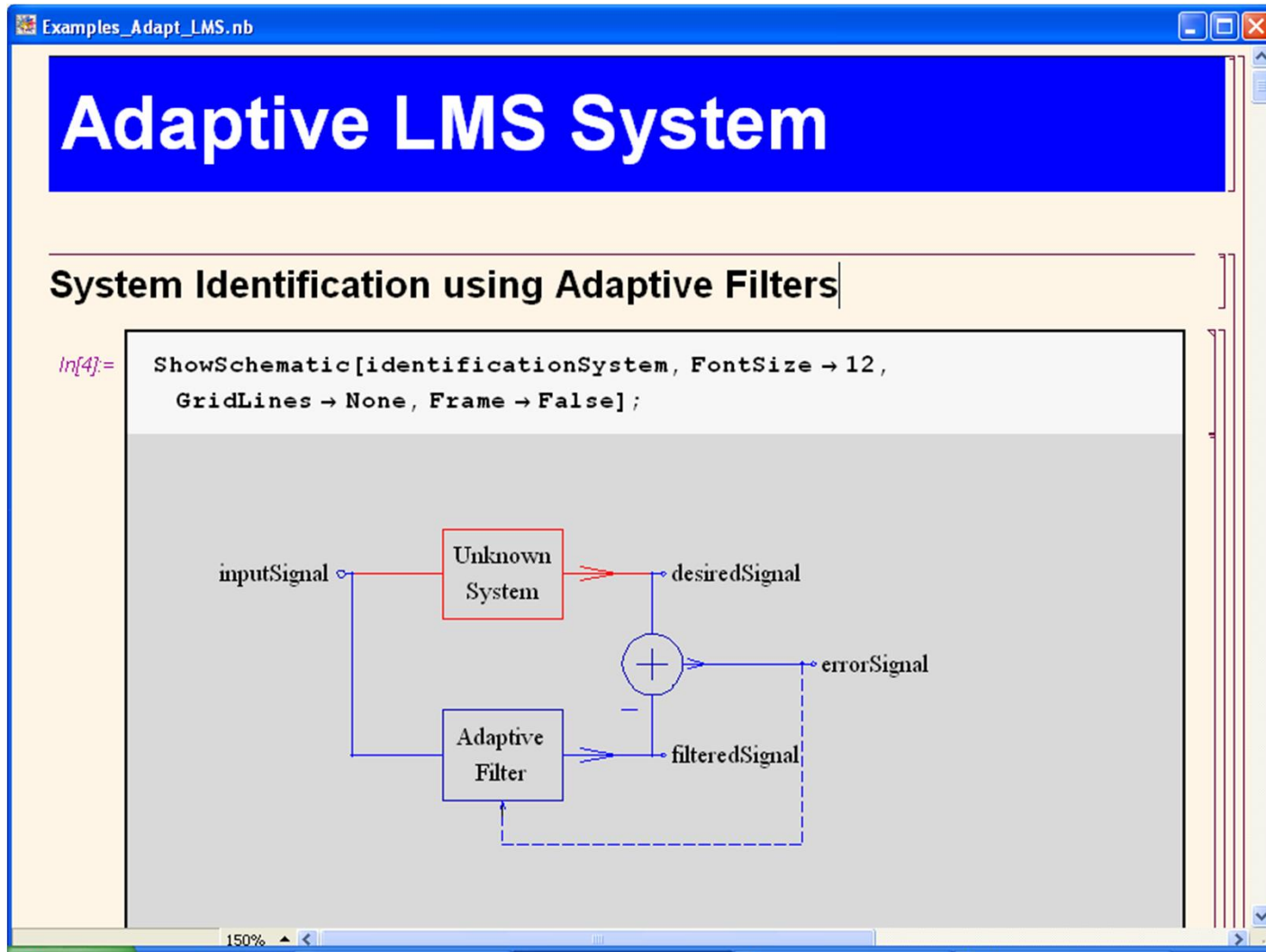
sistem_inv_ident.m (3)



sistem_inv_ident.m (4)

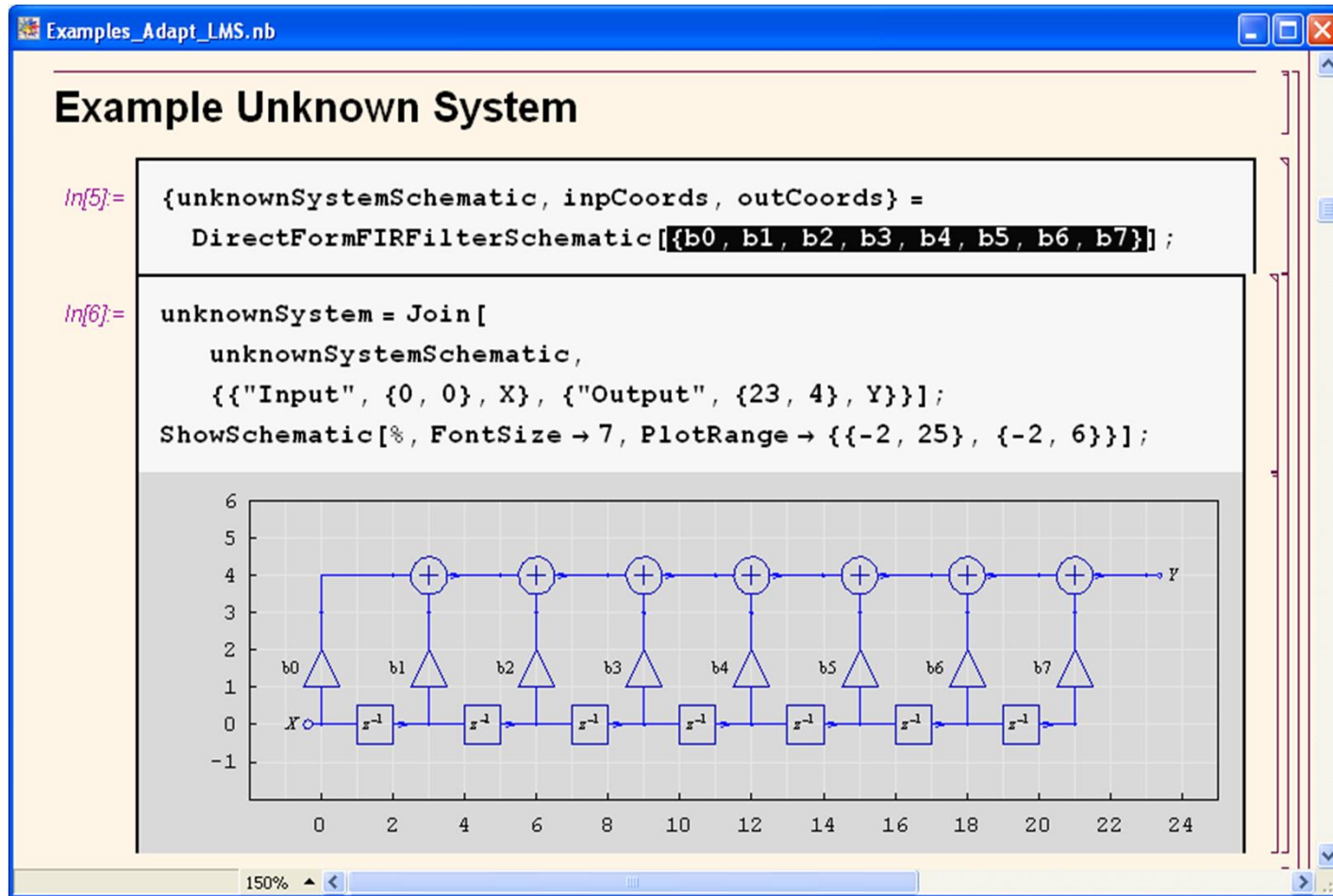


Adaptive LMS System

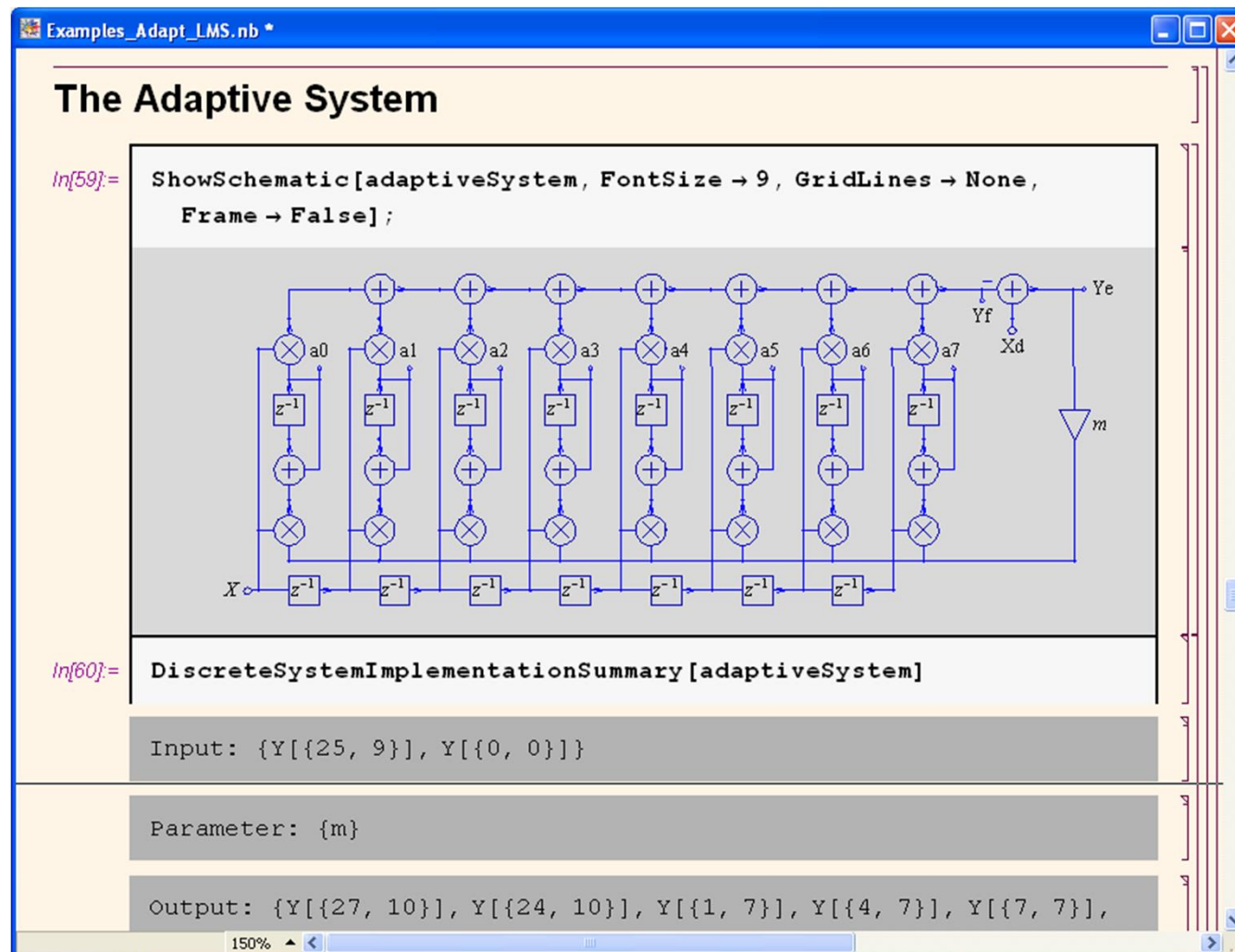


Procesiranje signala

Draw Schematic

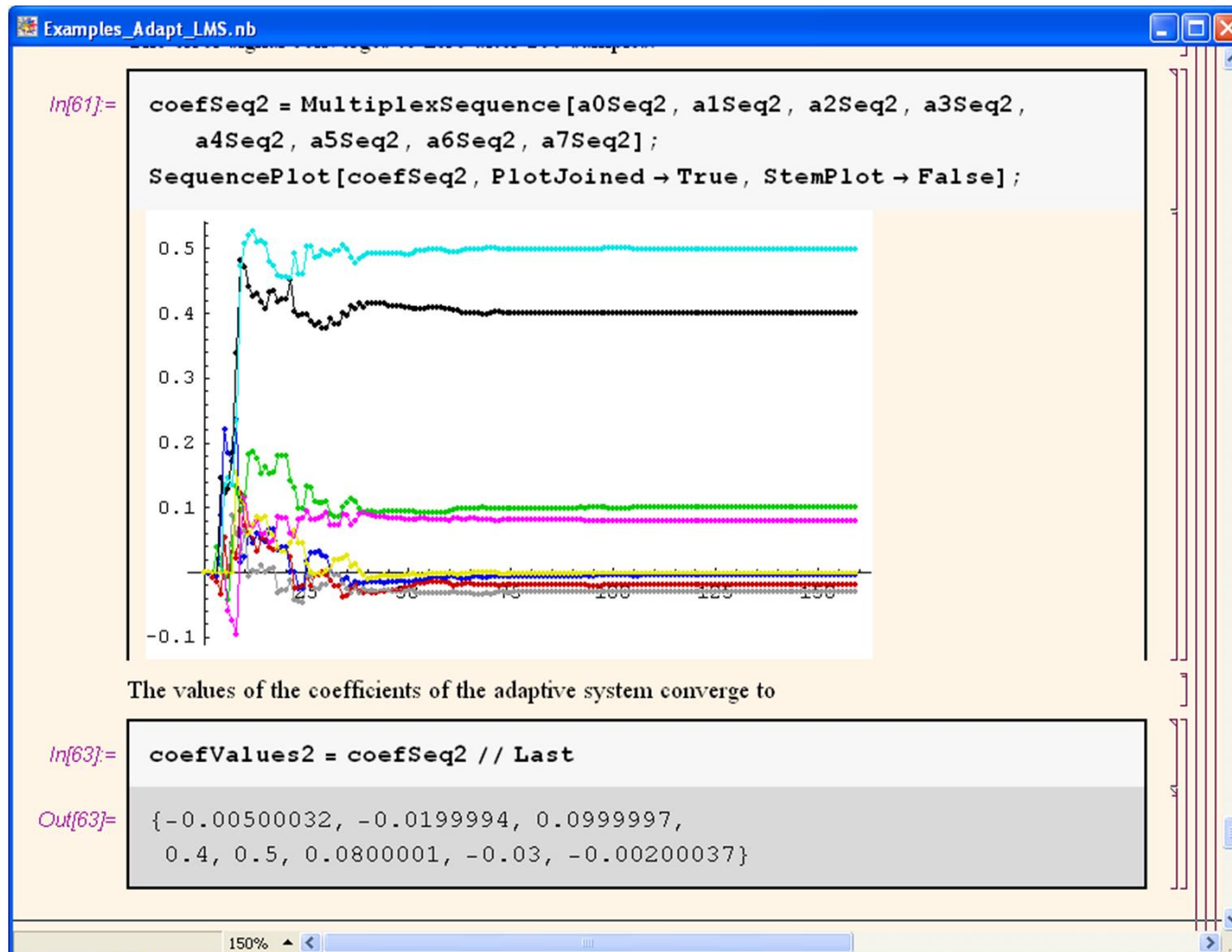


Adaptive System



Procesiranje signala

Finding Adapted Coefficients



Symbolic Response of the Unknown System

- `desiredSignalSymbolic =`
`DiscreteSystemSimulation[unknownSystem,inputSignal]`
- $\{-0.0026 b_0\},$
 $\{-0.1111 b_0 - 0.0026 b_1\},$
 $\{0.0751 b_0 - 0.1111 b_1 - 0.0026 b_2\},$
 $\{0.05 b_0 + 0.0751 b_1 - 0.1111 b_2 - 0.0026 b_3\},$
 $\{-0.0517 b_0 + 0.05 b_1 + 0.0751 b_2 - 0.1111 b_3 - 0.0026 b_4\},$
 $\dots \} =$
 $\{0.000013\}, \{0.0006075\}, \{0.0015865\}, \{-0.013902\}, \dots \}$

Nonlinear Systems

Example_NonlinearSystem.nb

Solving Nonlinear Systems

The term *solve* means that *SchematicSolver* can find the closed-form expression of the output signal for a known stimulus given by a closed-form expression.

Draw Schematic

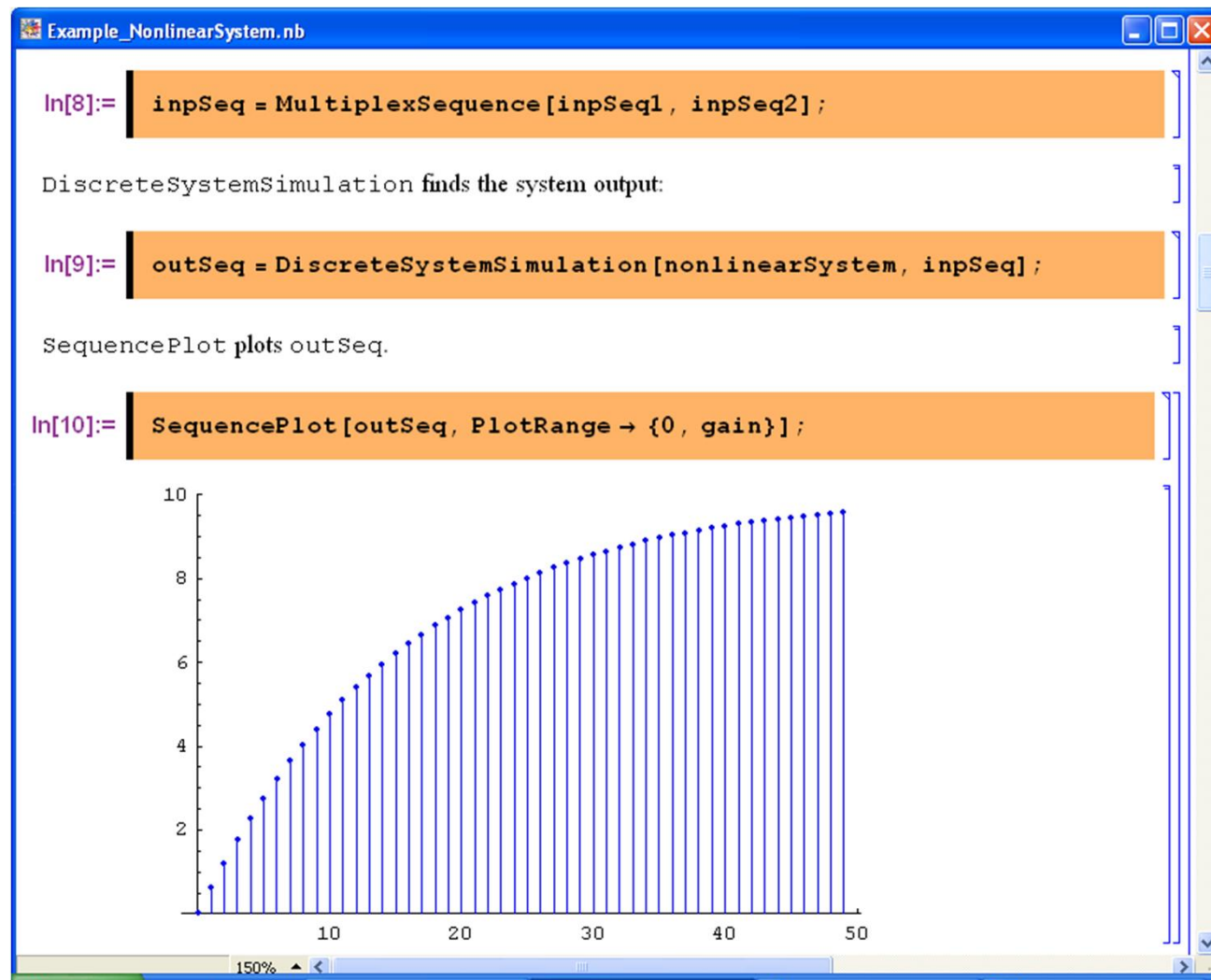
Show Schematic

```
In[3]:= ShowSchematic[nonlinearSystem, PlotRange -> {{-2, 18}, {-1, 9}}];
```

150%

Procesiranje signala

Response - unit step input



Procesiranje signala

Can we find a **closed-form** expression in terms of the sample index?

```
In[11]:= DiscreteSystemImplementation[nonlinearSystem,
      "implementProc"] ;

Implementation procedure name: implementProc

Implementation procedure usage:

{{Y1p5}, {Y1p3}} = implementProc[{Y0p0,
  Y0p8}, {Y1p5}, {}] is the template for calling the
procedure. The general template is {outputSamples,
finalConditions} = procedureName[inputSamples,
initialConditions, systemParameters]. See
also: DiscreteSystemImplementationProcessing

Assume that the system was at rest (zero initial conditions) and that the two inputs are excited
by the first set of samples (that correspond to the sample index 0).

In[12]:= initialState = {0}
```

Compute symbolic output sample

Example_NonlinearSystem.nb

Generally, we can compute the symbolic output sample, y_2 , and final state, d_2 , for an arbitrary initial state d_1 and the stimulus $\{1, \text{gain}\}$ that correspond to an arbitrary sample index.

In[15]:= `{{y2}, {d2}} = implementProc[{1, gain}, {d1}, {}] // Simplify`

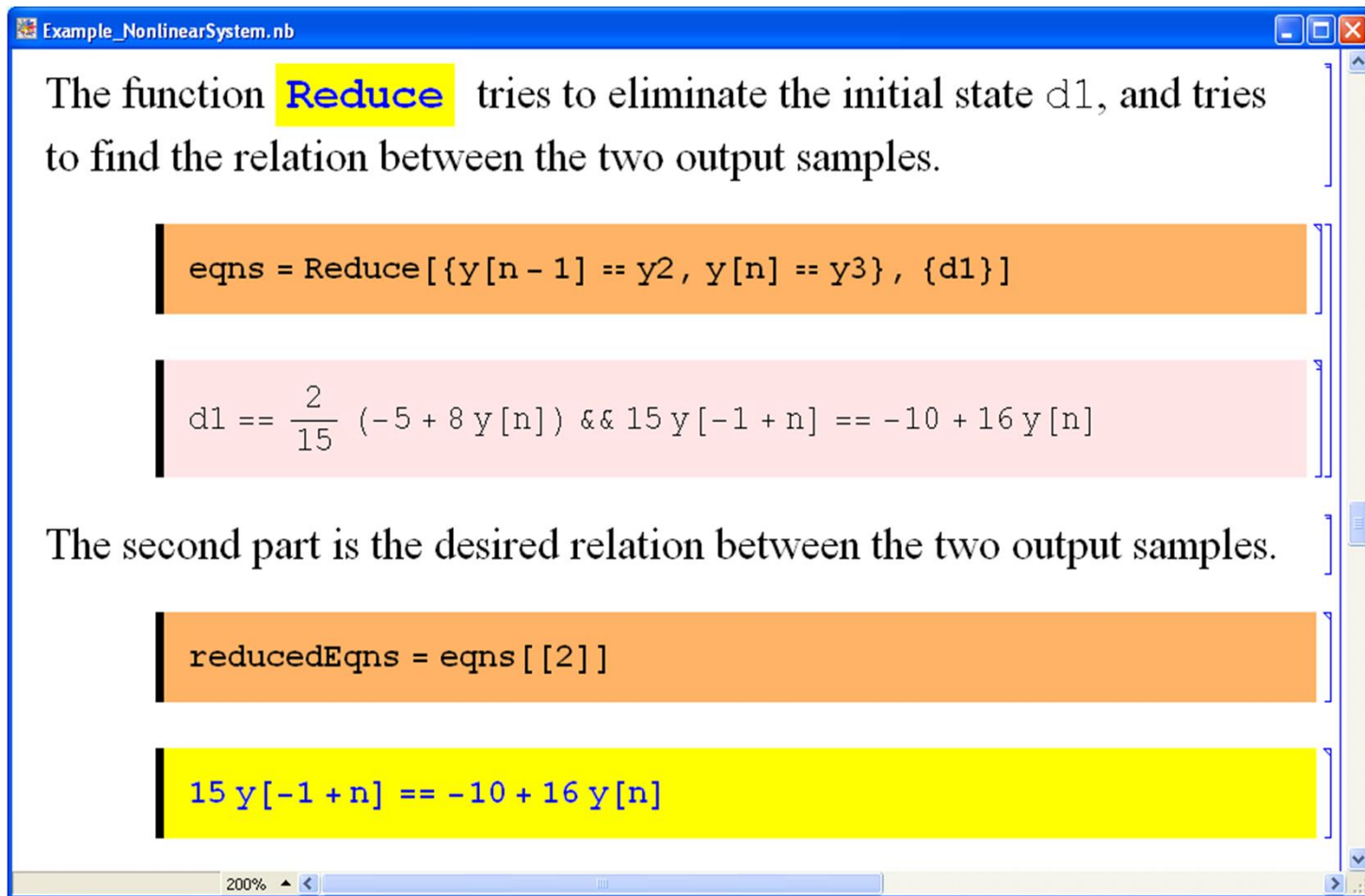
Out[15]= $\left\{ \{d_1\}, \left\{ \frac{5}{16} (2 + 3 d_1) \right\} \right\}$

For the next sample index, the output sample, y_3 , and final state, d_3 , follow:

In[16]:= `{{y3}, {d3}} = implementProc[{1, gain}, {d2}, {}] // Simplify`

Out[16]= $\left\{ \left\{ \frac{5}{16} (2 + 3 d_1) \right\}, \left\{ \frac{5}{256} (62 + 45 d_1) \right\} \right\}$

Find relation between the two output samples



The function **Reduce** tries to eliminate the initial state $d1$, and tries to find the relation between the two output samples.

```
eqns = Reduce[{y[n - 1] == y2, y[n] == y3}, {d1}]
```

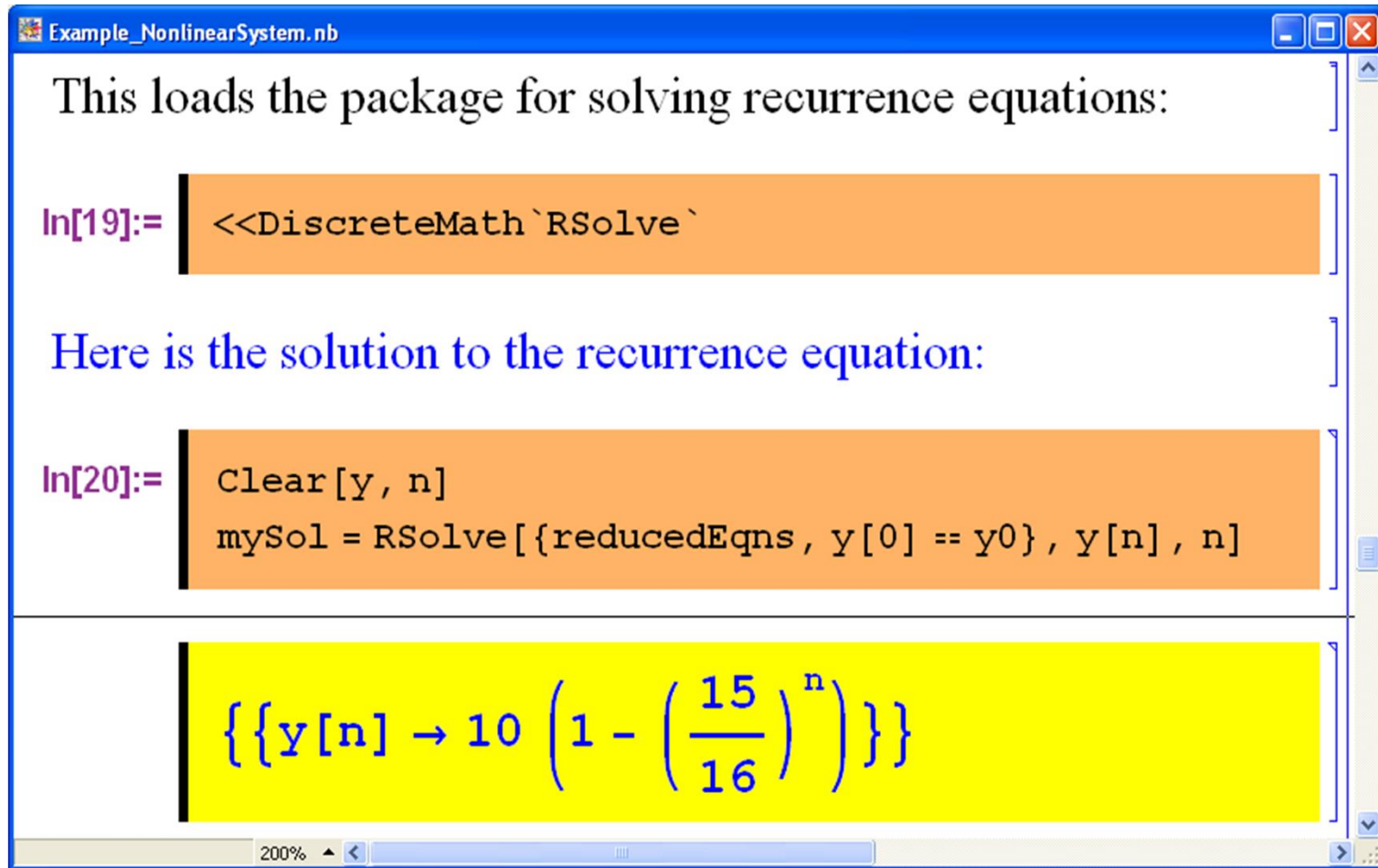
$$d1 == \frac{2}{15} (-5 + 8 y[n]) \ \&\& \ 15 y[-1 + n] == -10 + 16 y[n]$$

The second part is the desired relation between the two output samples.

```
reducedEqns = eqns[[2]]
```

$$15 y[-1 + n] == -10 + 16 y[n]$$

Solve the recurrence equation



Example_NonlinearSystem.nb

This loads the package for solving recurrence equations:

```
In[19]:= <<DiscreteMath`RSolve`
```

Here is the solution to the recurrence equation:

```
In[20]:= Clear[y, n]
mySol = RSolve[{reducedEqns, y[0] == y0}, y[n], n]
```

$$\left\{ \left\{ y[n] \rightarrow 10 \left(1 - \left(\frac{15}{16} \right)^n \right) \right\} \right\}$$

200%

Optimization

Example_NonlinearSystem.nb *

Let us find the number of samples after which the output sequence has the value $\text{gain} \cdot b$, say 90% of the gain.

In[27]:= `Solve[w[n] == gain*b, n] // Simplify`
`8 /. b -> 0.9`

Out[27]= $\left\{ \left\{ n \rightarrow -\frac{\text{Log}[1-b]}{\text{Log}\left[\frac{16}{15}\right]} \right\} \right\}$

Out[28]= $\left\{ \left\{ n \rightarrow 35.6777 \right\} \right\}$

200%

- Promena učestanosti odabiranja
- Smanjenje i povećanje učestanosti odabiranja
- Decimacija
- Interpolacija
- Polifazna dekompozicija
- Projektovanje višestepenih sistema

Zašto primena različitih frekvencija odabiranja?

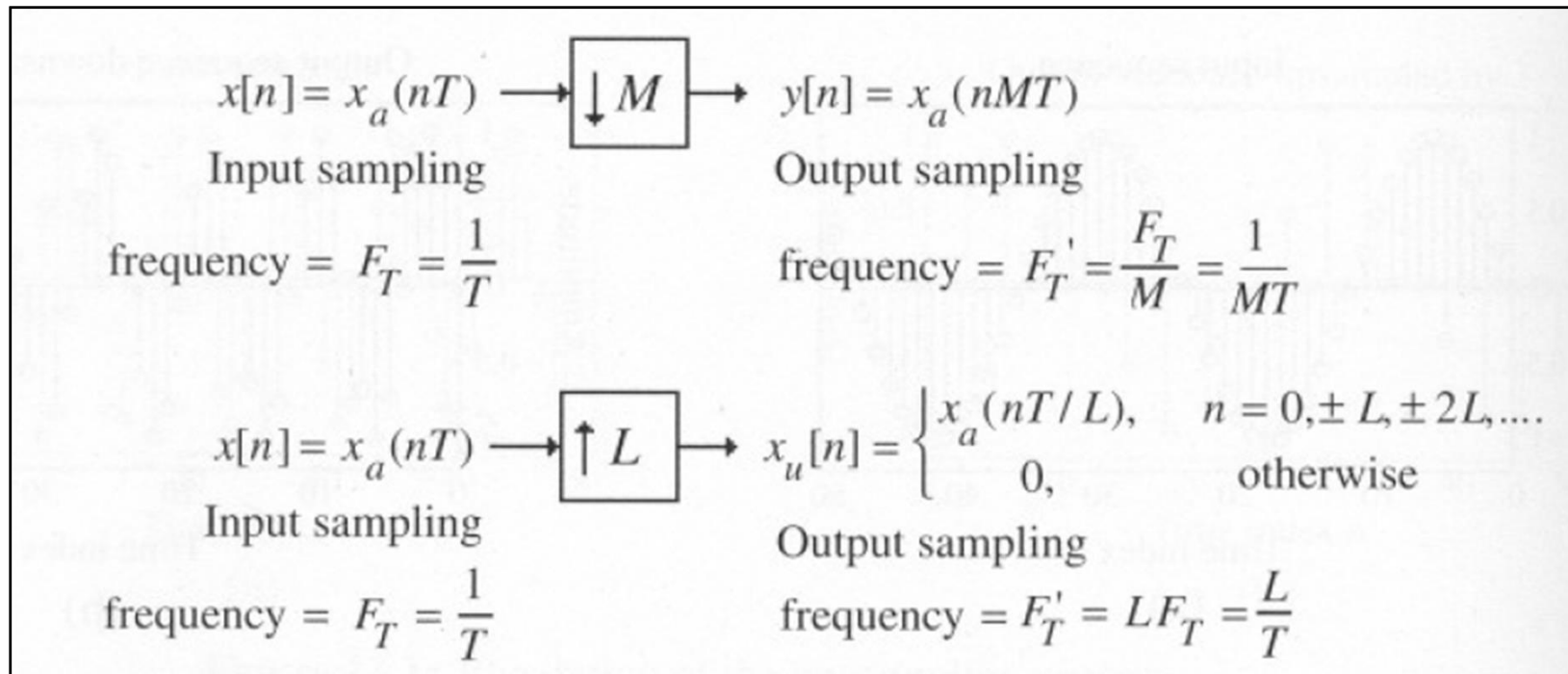
Prednosti:

- Manje računskih operacija
- Manje memorije za koeficijente i smeštanje prethodnih stanja
- Filtrima se snižava red
- Manji su efekti konačne dužine reči
- Manja je osetljivost na tačnost koeficijenata filtra

Primeri *multirate* sistema

- Sistemi sa više različitih učestanosti odabiranja se nazivaju *multirate* sistemi
- Digitalni audio signal:
 - (1) prenos na 32 kHz, (2) zapis na CD-u na 44.1 kHz, (3) digitalne audio trake na 48 kHz
- Digitalni TV signal – različiti standardi
- Digitalni signal može da se pretvori u analogni i da se ponovo generiše digitalni za drugu učestanost odabiranja
- Digitalni signal sa jednom učestanošću odabiranja direktno se pretvori u drugi digitalni signal

Osnovne operacije za promenu učestanosti odabiranja



Down-sampler

- **Down-sampler** $\downarrow M$ – vrši se redukcija učestanosti odabiranja sa celobrojnim faktorom M

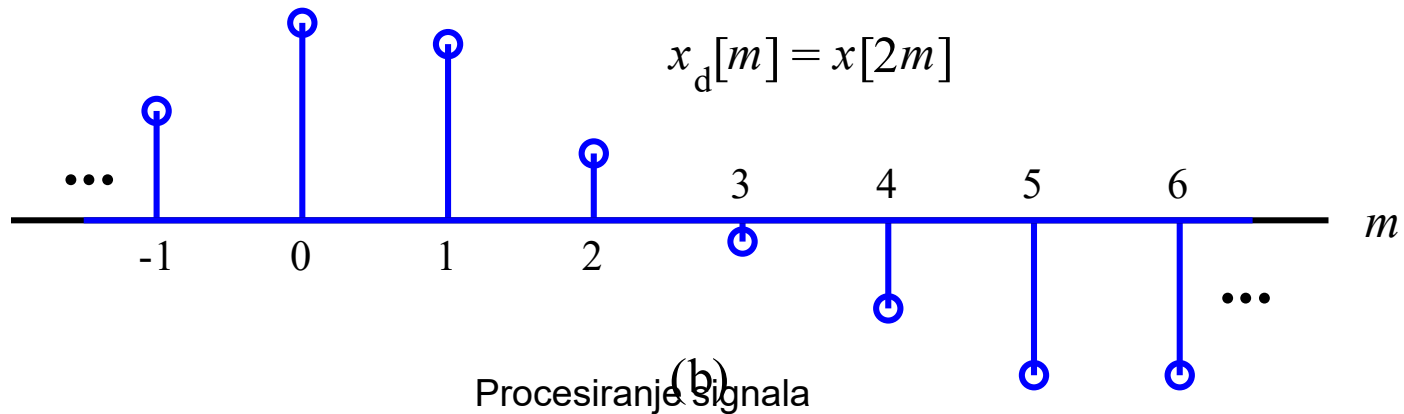
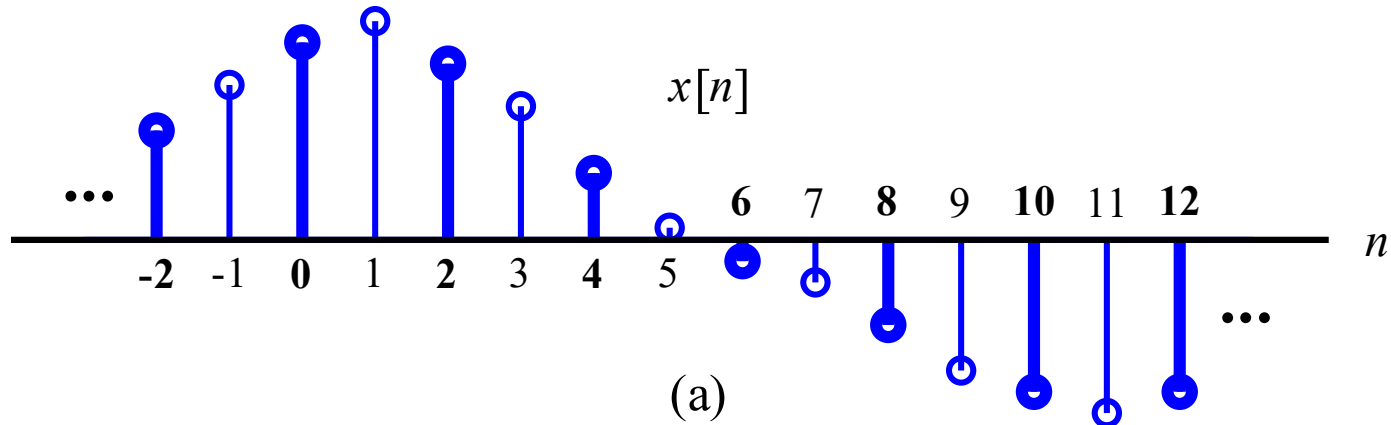
$$x[n] = x_a(t) \Big|_{t=nT} = x_a(nT)$$

$$x_d[n] = x[Mn] = x_a(t) \Big|_{t=nMT} = x_a(t) \Big|_{t=nT'} = x_a(nT')$$

$$T' = MT$$

$$F_T' = F_T / M$$

Down-sampling za $M=2$



Program 13_2

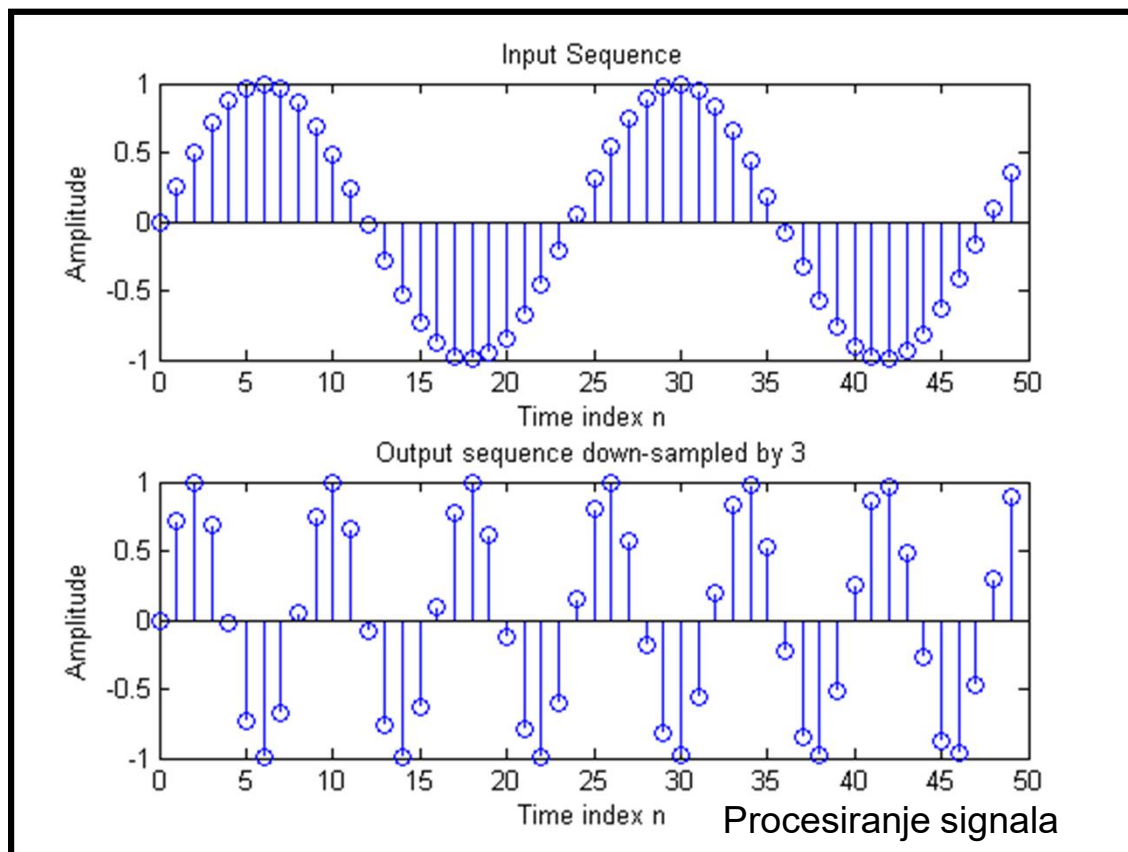
Inicijalizacija

```
N = 50;  
M = 3;  
fo = 0.042;
```

Down-sampling

```
n = 0 : N-1;  
m = 0 : N*M-1;  
x = sin(2*pi*fo*m);  
y = x([1 : M : length(x)]);  
subplot(2,1,1)  
stem(n, x(1:N));  
title('Input Sequence');  
xlabel('Time index n');ylabel('Amplitude');  
subplot(2,1,2)  
stem(n, y);  
title(['Output sequence down-sampled by ', num2str(M)]);  
ylabel('Amplitude');xlabel('Time index n');
```

Program 13_2



Ulazna sekvenca

Sekvenca posle
down-sampling

Up-sampler

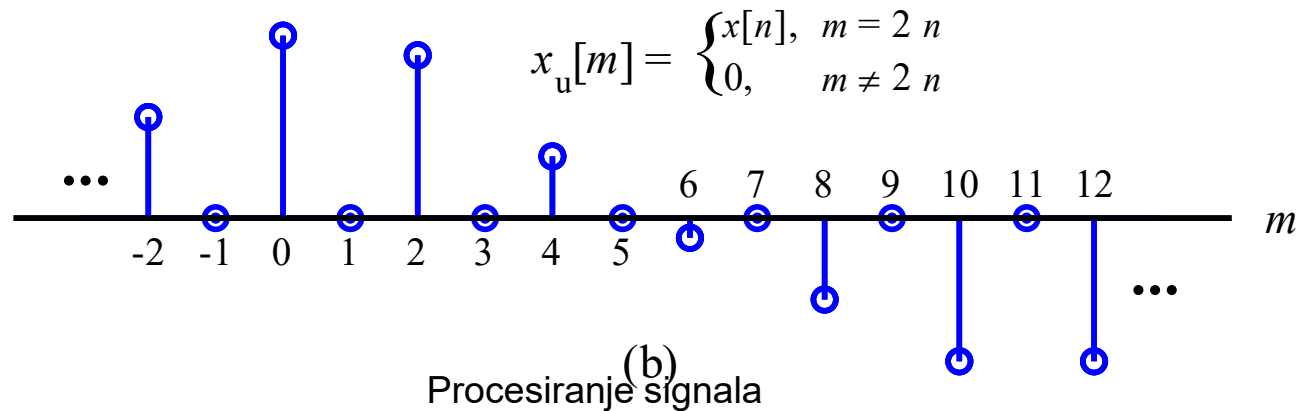
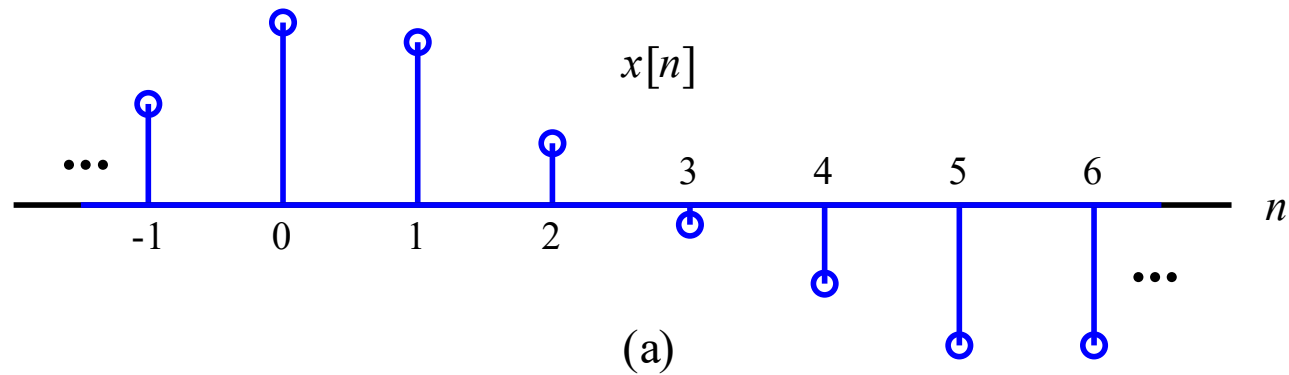
- **Up-sampler** $\uparrow L$ – vrši se povećanje učestanosti odabiranja sa celobrojnim faktorom L

$$x_u[n] = \begin{cases} x[n/L], & n = 0, \pm L, \pm 2L, \dots \\ 0, & \text{drugde} \end{cases}$$

$$T' = T / L$$

$$F'_T = L F_T$$

Up-sampling za $L=2$



Program 13_1

Inicijalizacija

```
N = 50;  
fo = 0.12;  
L = 3;
```

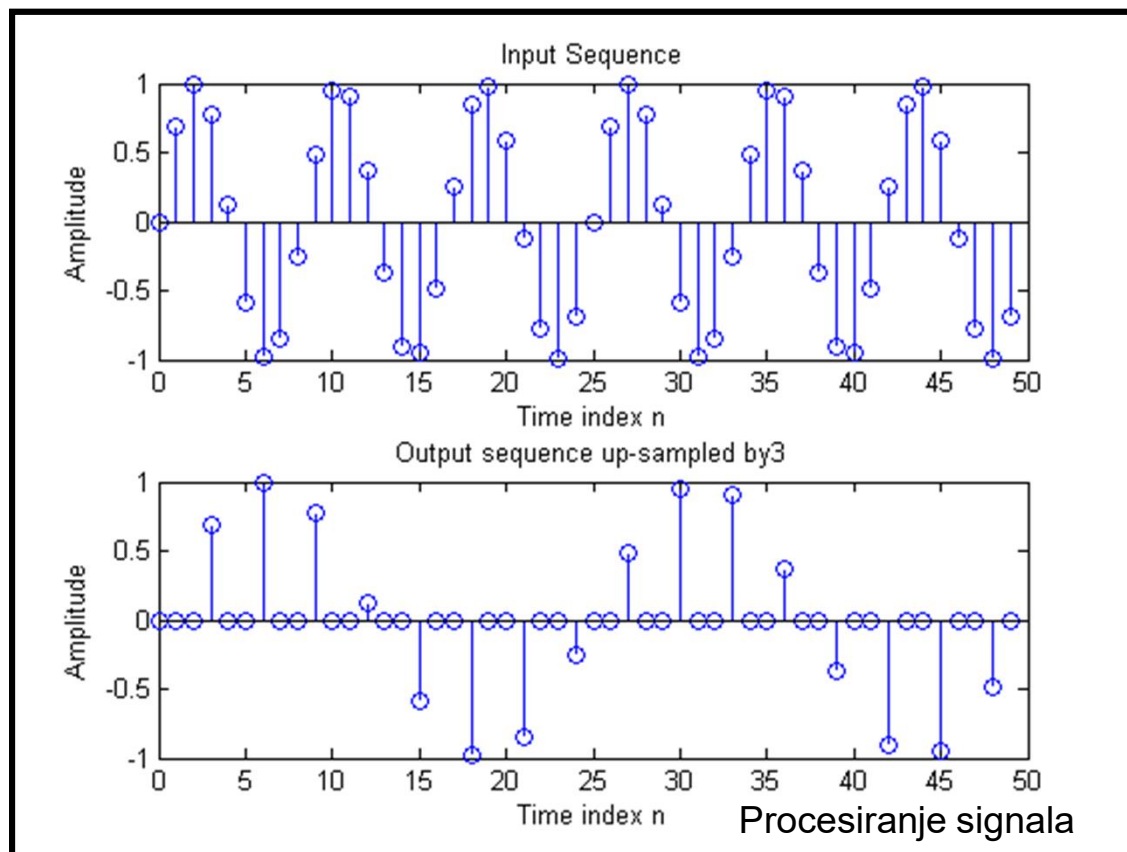
Up-sampling

```
n = 0:N-1;  
x = sin(2*pi*fo*n);  
y = zeros(1, L*length(x));  
y([1: L: length(y)]) = x;  
subplot(2,1,1)  
stem(n,x);  
title('Input Sequence');  
xlabel('Time index n'); ylabel('Amplitude');  
subplot(2,1,2)  
stem(n,y(1:length(x)));  
title(['Output sequence up-sampled by', num2str(L)]);  
xlabel('Time index n'); ylabel('Amplitude');
```

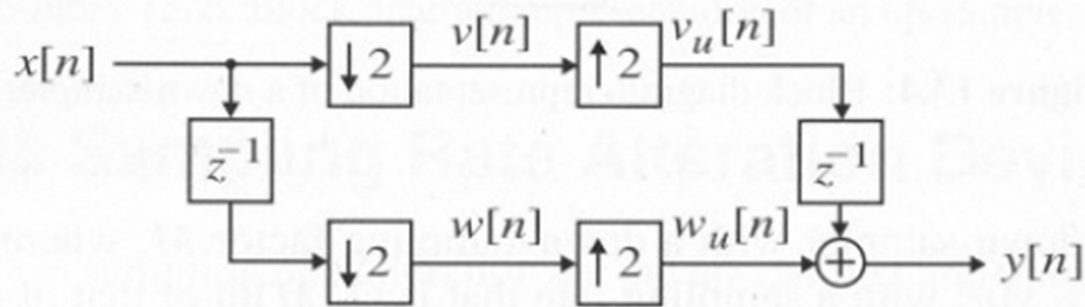
Program 13_1

Ulazna sekvenca

Sekvenca posle
up-sampling



Perfektna rekonstrukcija

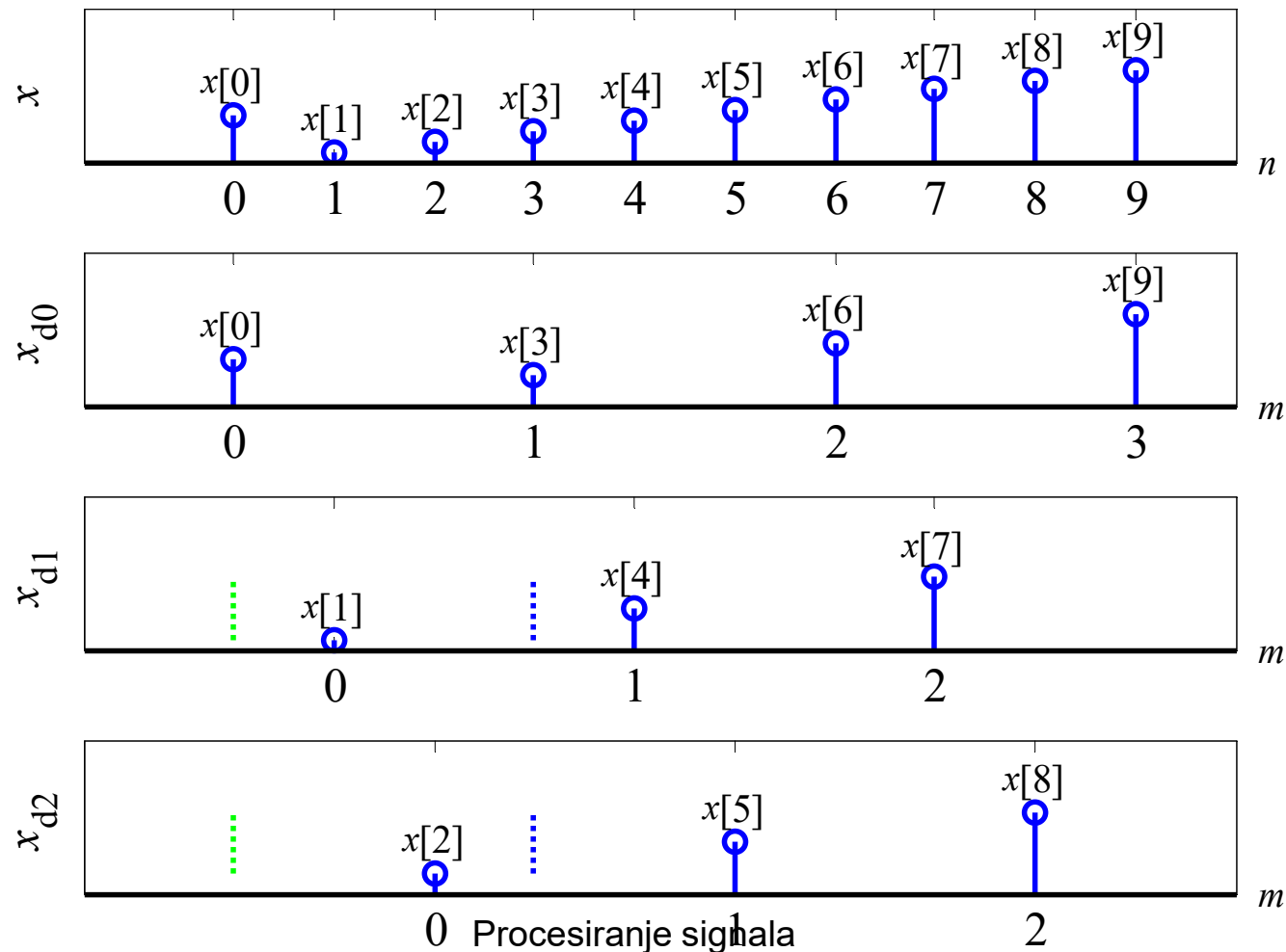


$n :$	0	1	2	3	4	5	6	7	8
$x[n] :$	$x[0]$	$x[1]$	$x[2]$	$x[3]$	$x[4]$	$x[5]$	$x[6]$	$x[7]$	$x[8]$
$v[n] :$	$x[0]$	$x[2]$	$x[4]$	$x[6]$	$x[8]$	$x[10]$	$x[12]$	$x[14]$	$x[16]$
$w[n] :$	$x[-1]$	$x[1]$	$x[3]$	$x[5]$	$x[7]$	$x[9]$	$x[11]$	$x[13]$	$x[15]$
$v_u[n] :$	$x[0]$	0	$x[2]$	0	$x[4]$	0	$x[6]$	0	$x[8]$
$w_u[n] :$	$x[-1]$	0	$x[1]$	0	$x[3]$	0	$x[5]$	0	$x[7]$
$v_u[n-1] :$	0	$x[0]$	0	$x[2]$	0	$x[4]$	0	$x[6]$	0
$y[n] :$	$x[-1]$	$x[0]$	$x[1]$	$x[2]$	$x[3]$	$x[4]$	$x[5]$	$x[6]$	$x[7]$

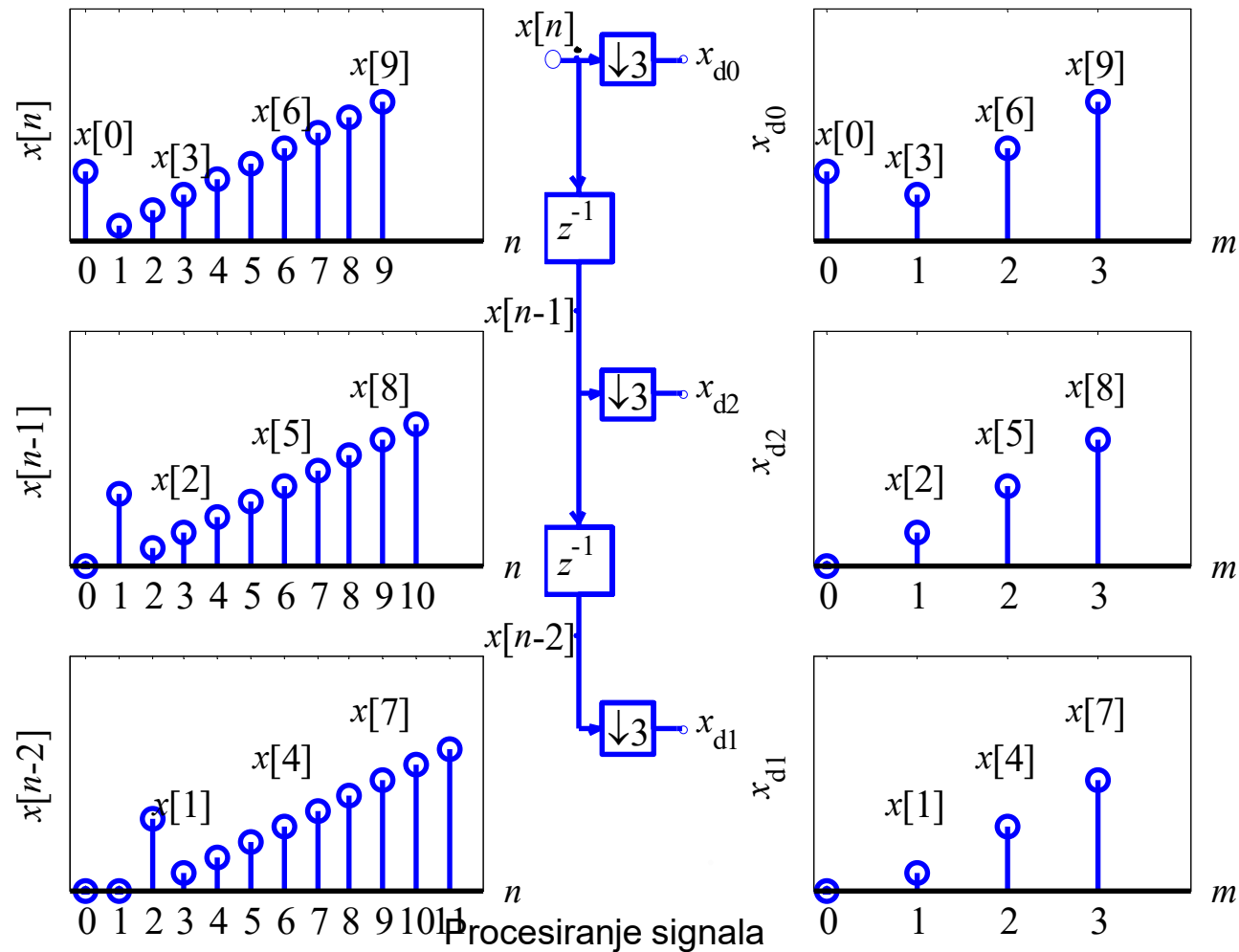
Procesiranje signala

∞

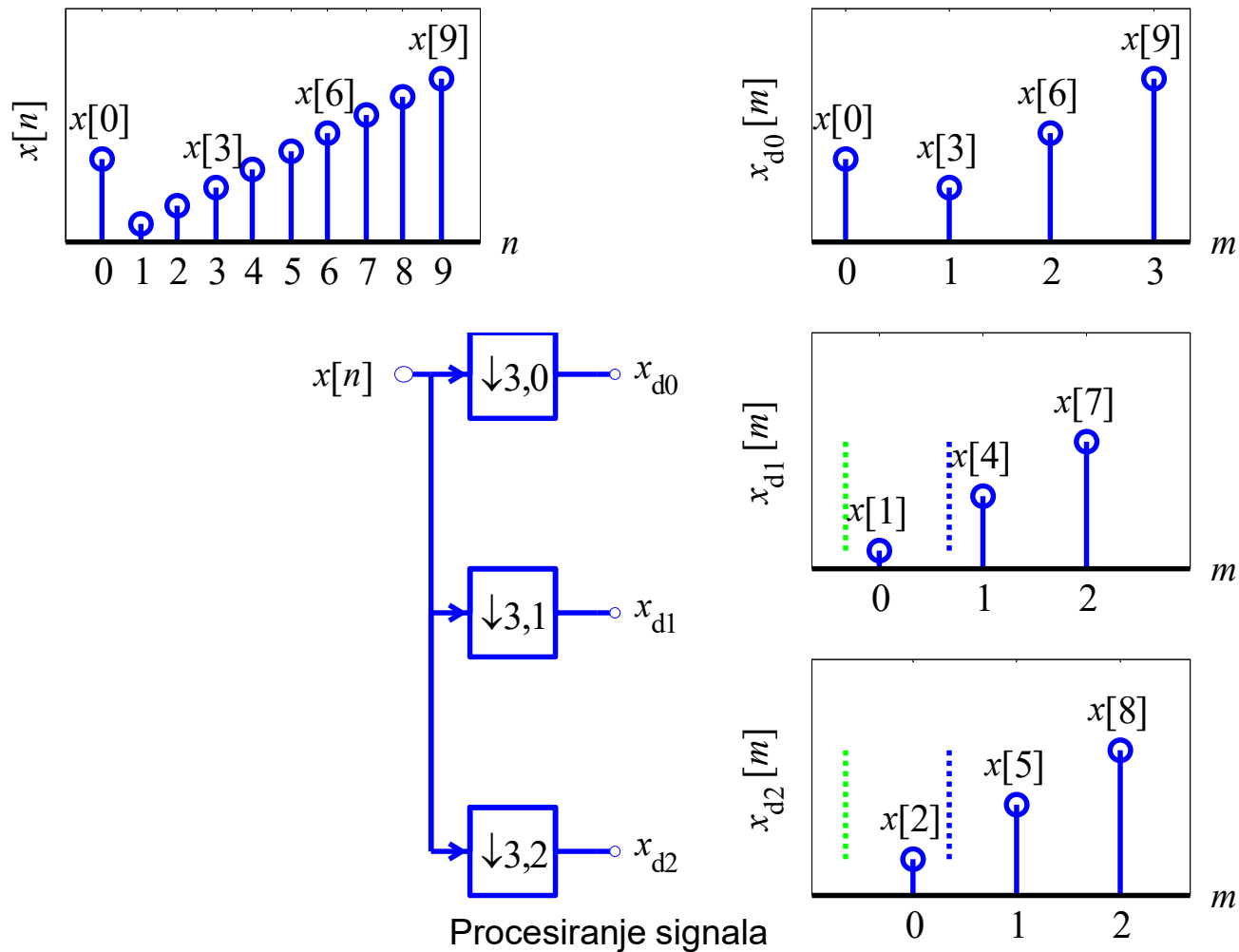
Down-sampling sa ofsetom



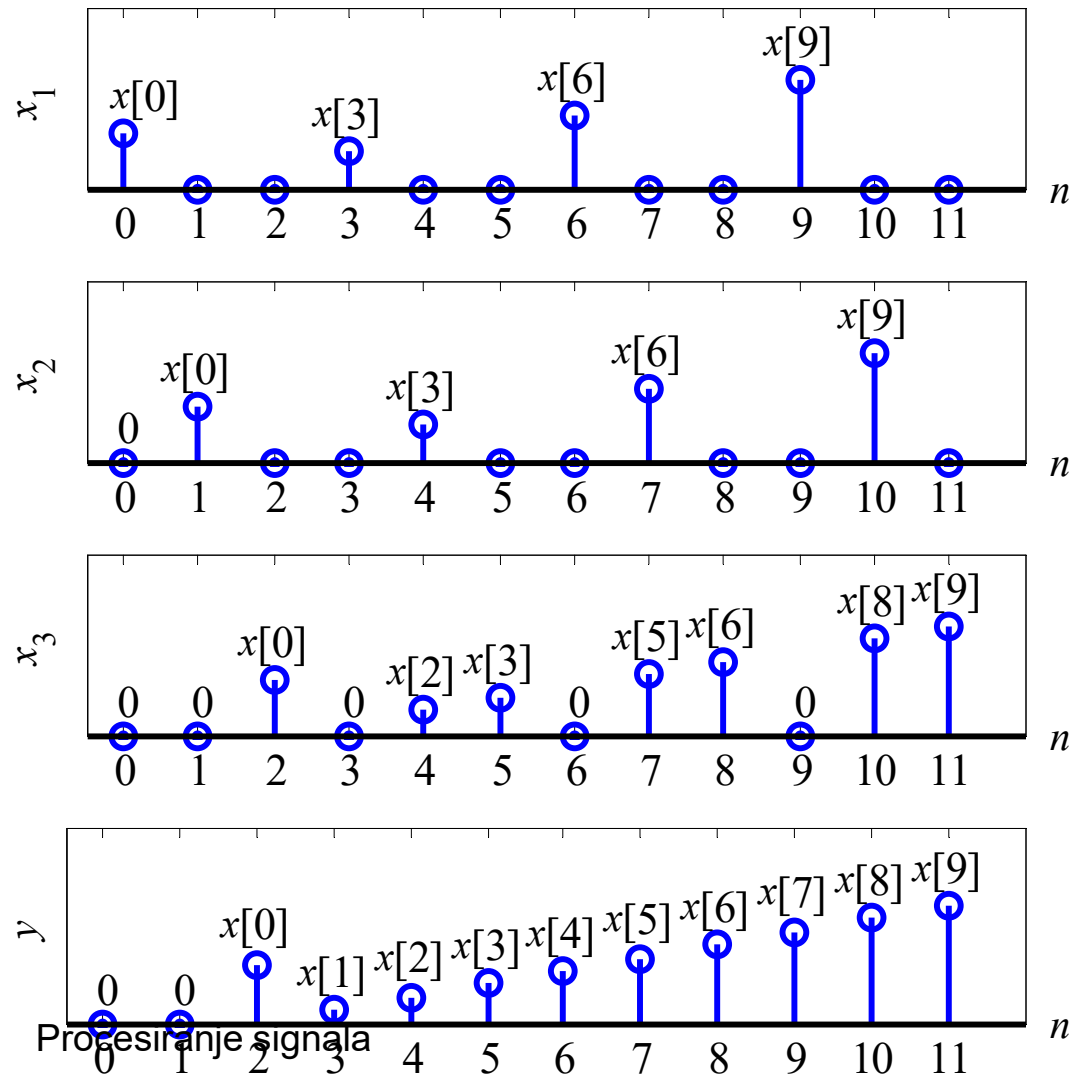
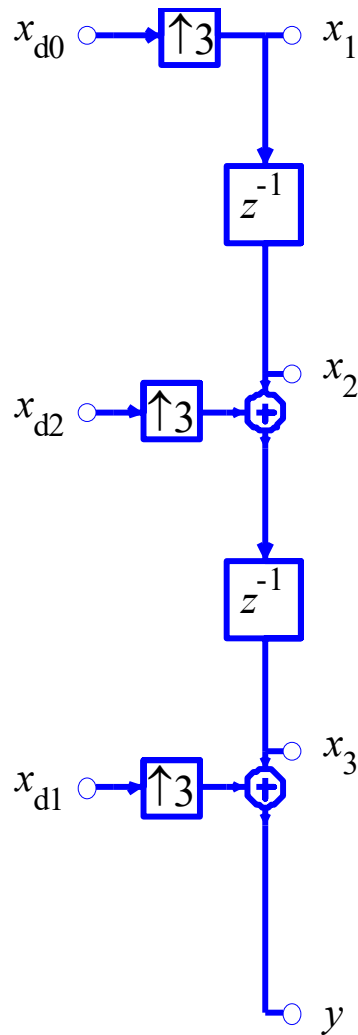
Down-sampling sa kašnjenjem



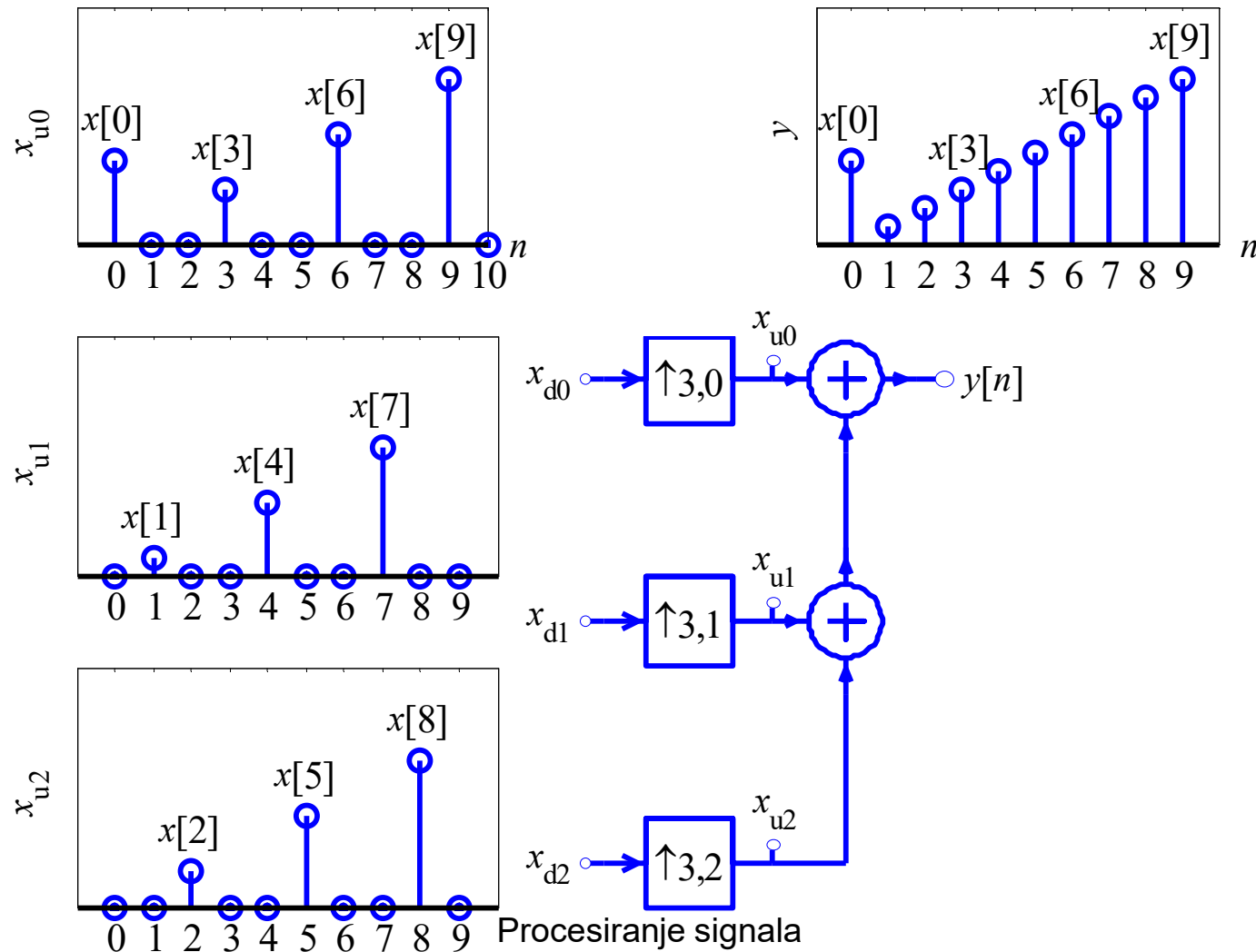
Realizacija sa ofsetom



Up-sampling sa kašnjenjem



Rekonstrukcija sa ofsetom



Aliasing – folding za pobude periodičnim sekvencama

$M = 5$	$x[n]$ pre down-sampling	$x_d[n]$ posle down-sampling	$y[m]$ equivalent
	$x_1[n] = \sin(2\pi 0.04 n + \varphi)$	$x_{d1}[m] = \sin(2\pi 0.2 m + \varphi)$	$\sin(2\pi 0.2 m + \varphi)$
	$x_2[n] = -\sin(2\pi 0.16 n - \varphi)$	$x_{d2}[m] = -\sin(2\pi 0.8 m - \varphi)$	$\sin(2\pi 0.2 m + \varphi)$
	$x_3[n] = \sin(2\pi 0.24 n + \varphi)$	$x_{d3}[m] = \sin(2\pi 1.2 m + \varphi)$	$\sin(2\pi 0.2 m + \varphi)$

$$\{x[n]\} = \{\sin(2\pi f n + \varphi)\}$$

$$0 < f < 1/2M$$

Karakteristike u frekvencijskom domenu za $L=2$

$$x_u[n] = \begin{cases} x[n/2], & n = 0, \pm 2, \pm 4, \dots \\ 0, & \text{drugde} \end{cases}$$

$$X_u(z) = \sum_{n=-\infty}^{n=\infty} x_u[n/2] z^{-n} = \sum_{\substack{n=-\infty \\ n \text{ even}}}^{n=\infty} x_u[n/2] z^{-n}$$

$$X_u(z) = \sum_{m=-\infty}^{m=\infty} x_u[m] z^{-2m} = X(z^2)$$

Up-sampler: karakteristike u frekvencijskom domenu

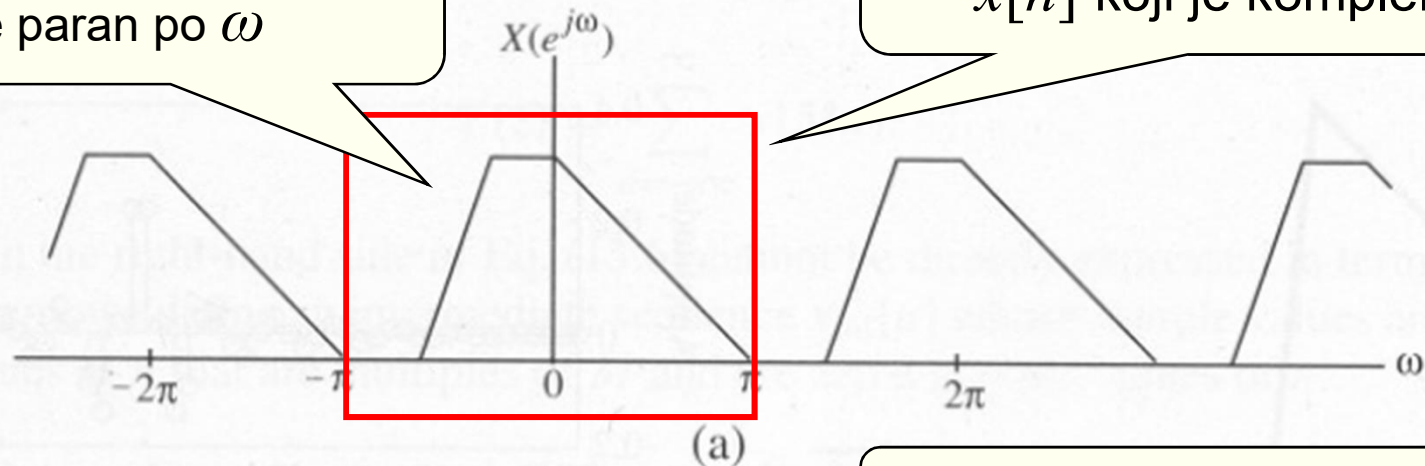
$$x_u[n] = \begin{cases} x[n/L], & n = 0, \pm L, \pm 2L, \dots \\ 0, & \text{drugde} \end{cases}$$

$$X_u(z) = X(z^L)$$

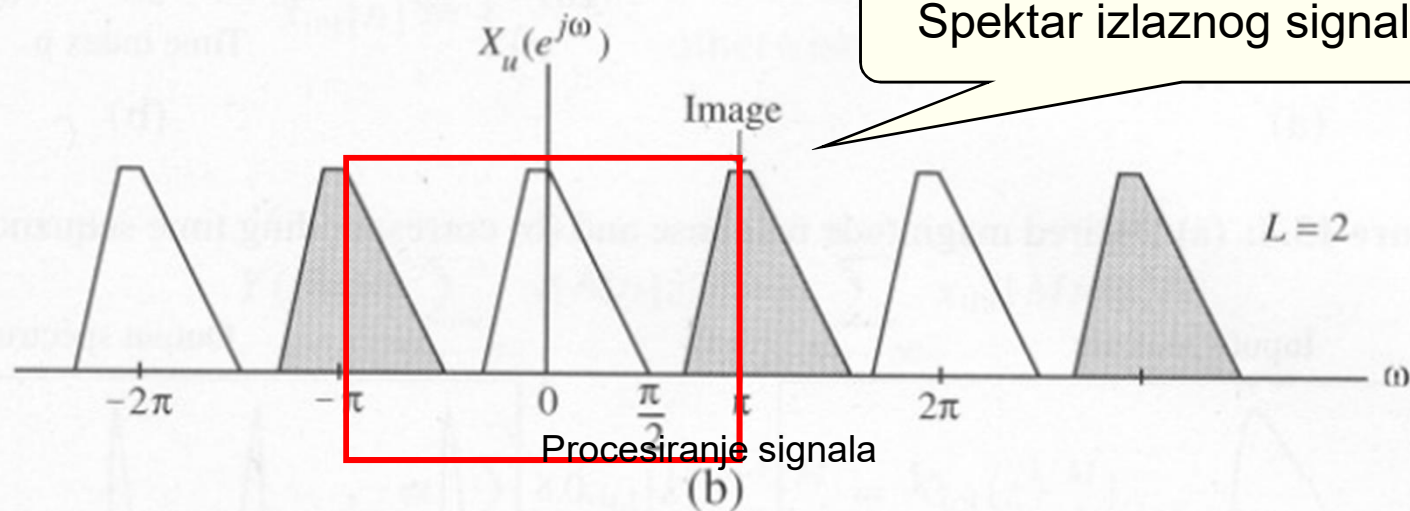
Up-sampling u frekvencijskom domenu

DTFT realnog signala
je paran po ω

Spektar ulaznog signala
 $x[n]$ koji je kompleksan



Spektar izlaznog signala $x_u[n]$



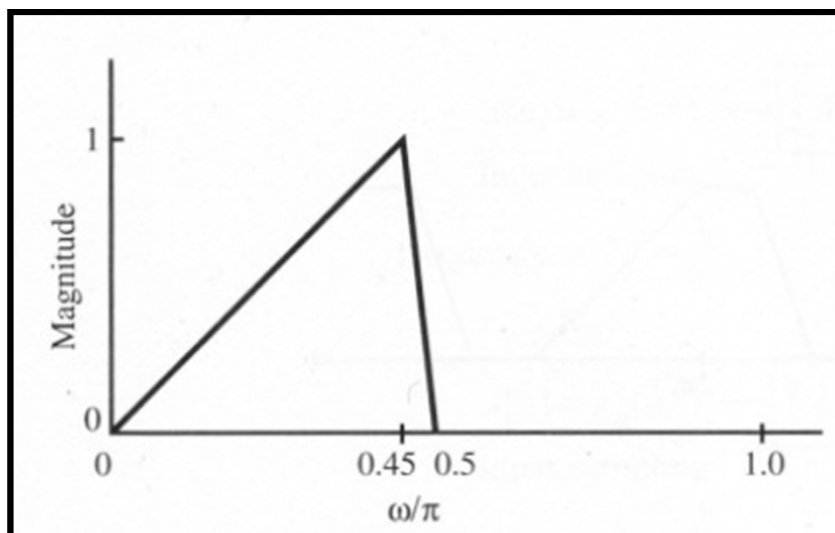
Program 13_3

```
freq = [0 0.45 0.5 1];  
mag = [0 1 0 0];  
x = fir2(99, freq, mag);  
[Xz, w] = freqz(x, 1, 512);  
plot(w/pi, abs(Xz)); grid  
xlabel('\omega/\pi'); ylabel('Magnitude');  
title('Input spectrum');  
  
L = 5;  
disp(['Up-sampling factor = ' num2str(L)])  
y = zeros(1, L*length(x));  
y([1: L: length(y)]) = x;  
[Yz, w] = freqz(y, 1, 512);  
plot(w/pi, abs(Yz)); grid  
xlabel('\omega/\pi'); ylabel('Magnitude');  
title('Output spectrum');
```

Ulazni signal

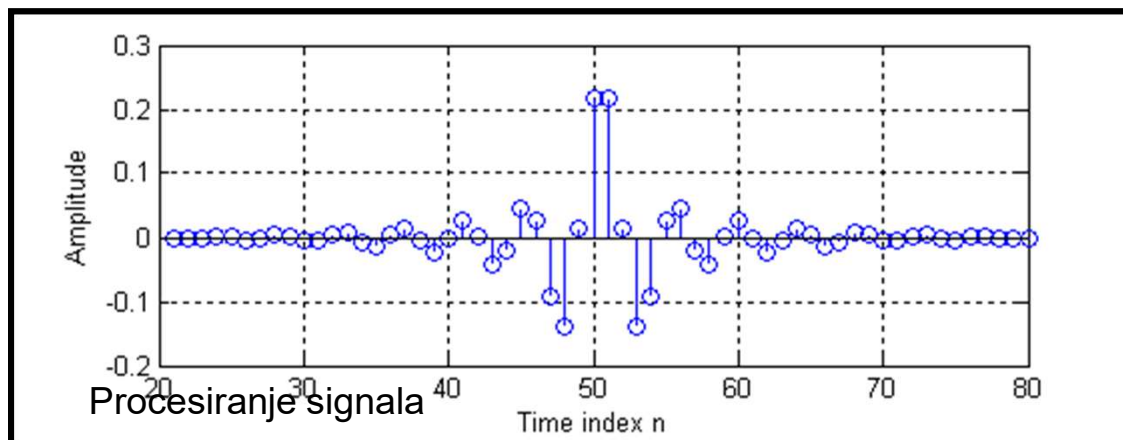
Spektar

Program 13_3

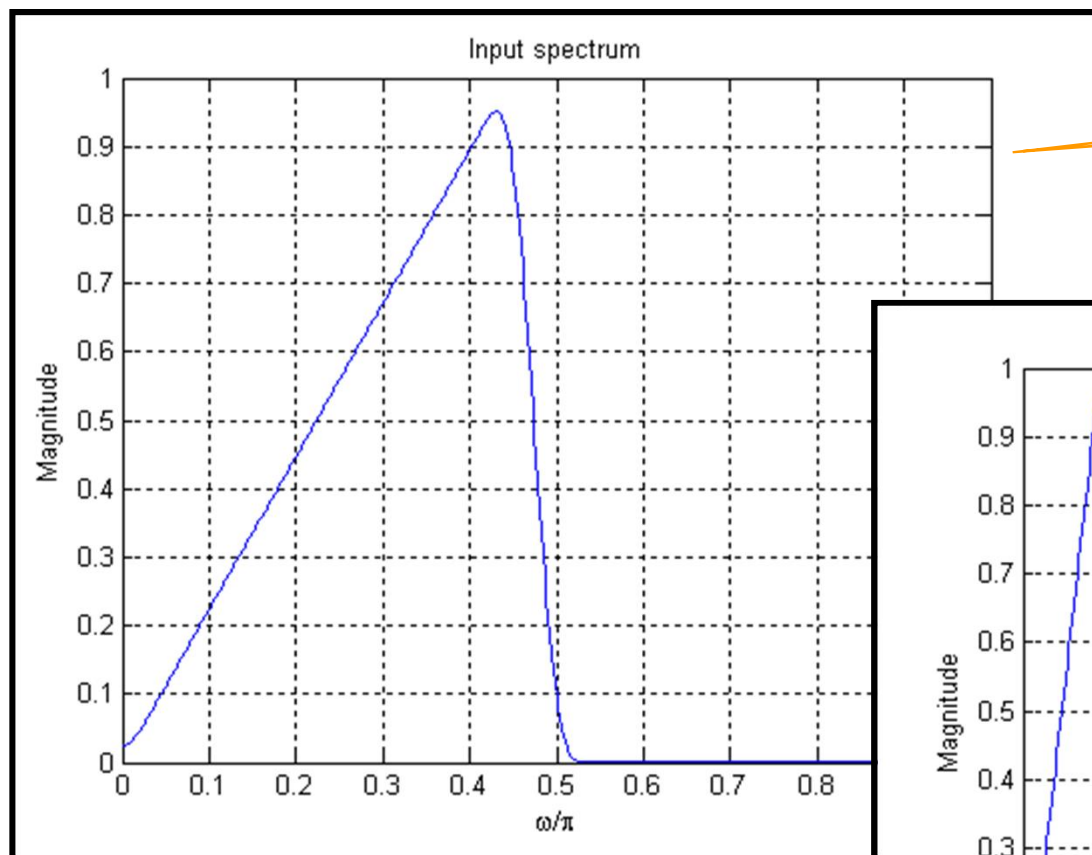


Generisati signal sa
spektrom

Signal koji ima
definisani spektar



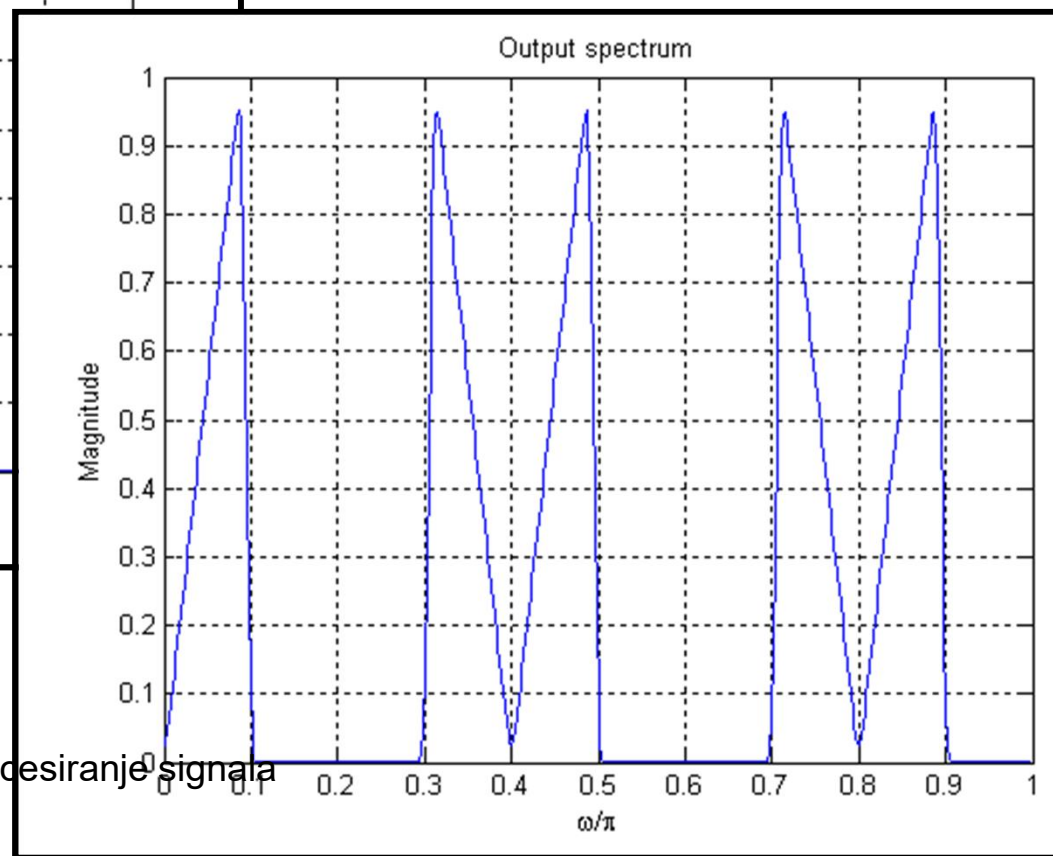
Program 13_3



Spektar ulaznog signala

Spektar izlaznog signala

Procesiranje signala



Down-sampler: karakteristike u frekvencijskom domenu (1)

$$Y(z) = \sum_{n=-\infty}^{n=\infty} x[Mn] z^{-n}$$

$$x_{\text{int}}[n] = \begin{cases} x[n], & n = 0, \pm M, \pm 2M, \dots \\ 0, & \text{drugde} \end{cases}$$

$$Y(z) = \sum_{n=-\infty}^{n=\infty} x_{\text{int}}[Mn] z^{-n} = \sum_{k=-\infty}^{k=\infty} x_{\text{int}}[k] z^{-k/M} = X_{\text{int}}(z^{1/M})$$

Procesiranje signala

Down-sampler: karakteristike u frekvencijskom domenu (2)

$$x_{\text{int}}[n] = c[n] x[n]$$

$$Y(z) = X_{\text{int}}(z^{1/M})$$

$$c[n] = \begin{cases} 1, & n = 0, \pm M, \pm 2M, \dots \\ 0, & \text{drugde} \end{cases}$$

$$c[n] = \frac{1}{M} \sum_{k=0}^{M-1} W_M^{kn}, \quad W_M = e^{-j2\pi/M}$$

$$X_{\text{int}}(z) = \frac{1}{M} \sum_{k=0}^{M-1} X(z W_M^{-k})$$

Procesiranje signala

$$Y(z) = \frac{1}{M} \sum_{k=0}^{M-1} X(z^{1/M} W_M^{-k})$$

Down-sampler: karakteristike u frekvencijskom domenu (3)

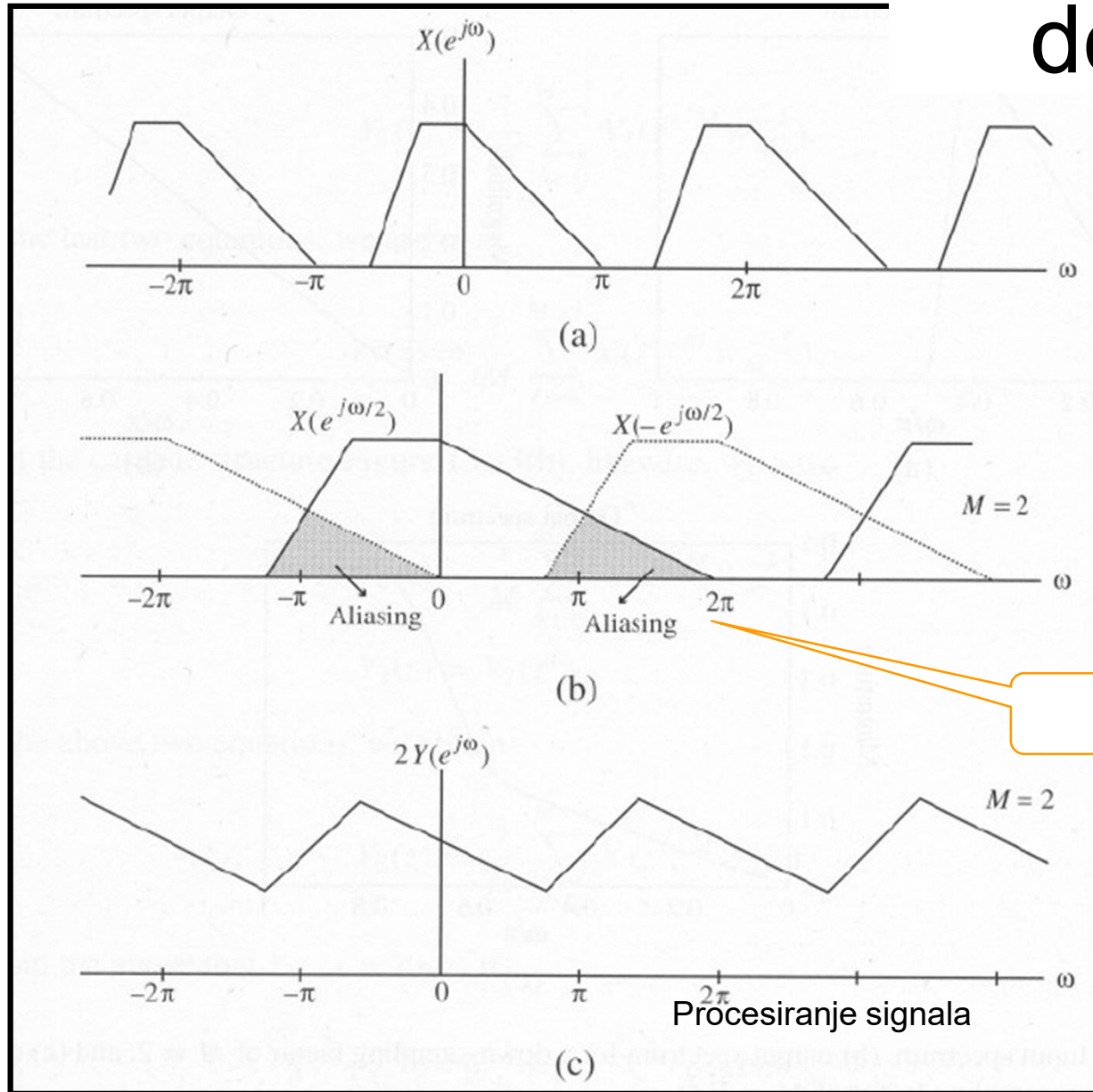
$$Y(z) = \frac{1}{M} \sum_{k=0}^{M-1} X(z^{1/M} W_M^{-k})$$

$$Y(e^{j\omega}) = \frac{1}{2} \left(X(e^{j\omega/2}) + X(-e^{j\omega/2}) \right)$$

$$X(-e^{j\omega/2}) = X(e^{j(\omega-2\pi)/2})$$

Neka je $X(e^{j\omega/2})$
realna funkcija sa
asimetričnim spektrom

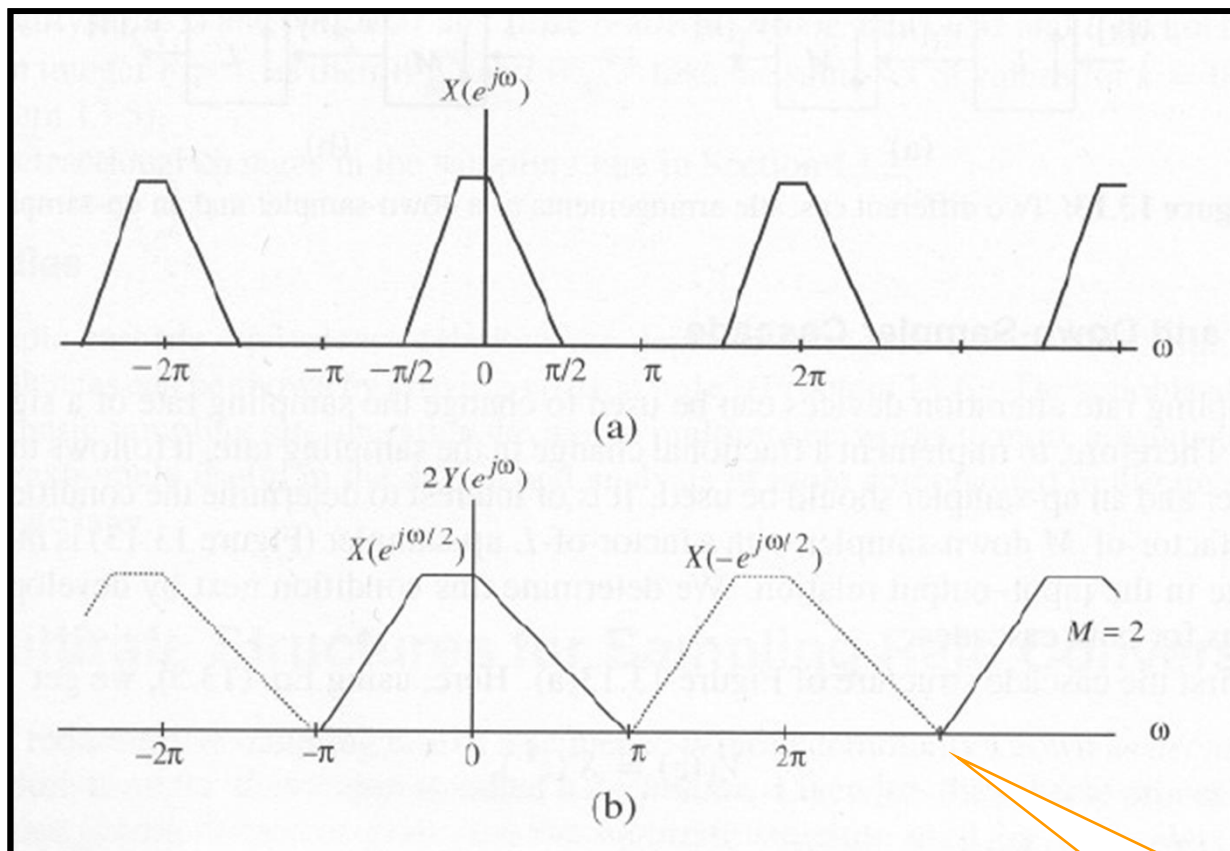
Frekvencijski domen (4)



Aliasing

Procesiranje signala

Frekvencijski domen (5)



Procesiranje signala

Bez efekta aliasing

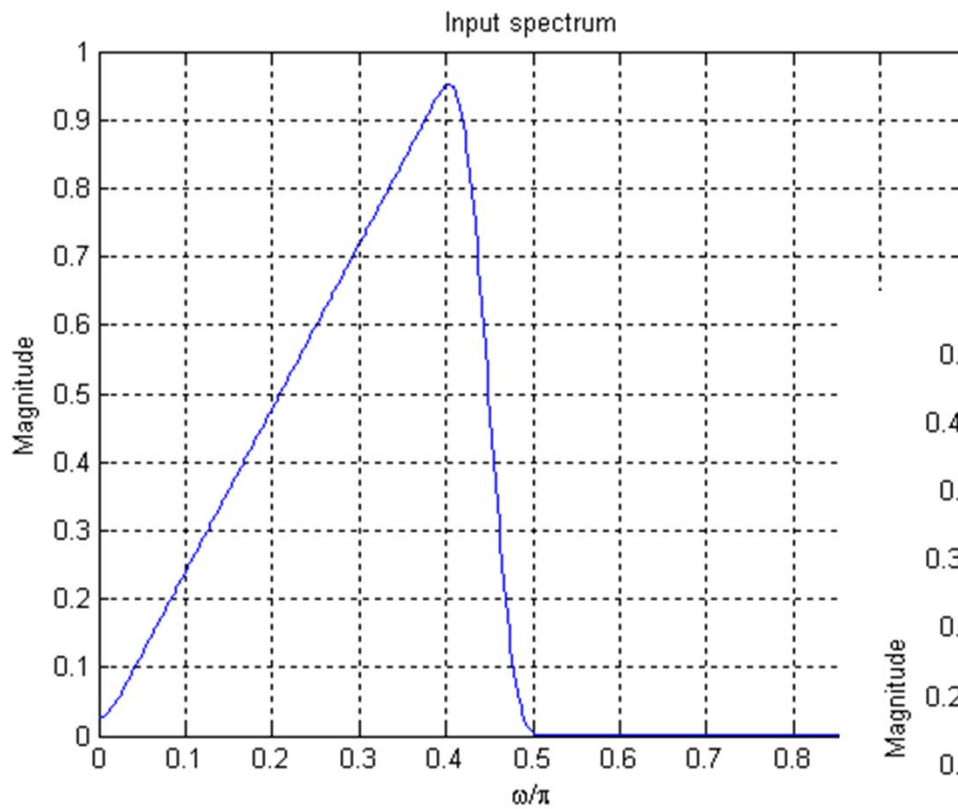
Program 13_4

```
freq = [0 0.42 0.48 1];  
mag = [0 1 0 0];  
x = fir2(101, freq, mag);  
[Xz, w] = freqz(x, 1, 512);  
plot(w/pi, abs(Xz)); grid  
xlabel('\omega/\pi'); ylabel('Magnitude');  
title('Input spectrum');  
  
M = 2;  
y = x([1: M: length(x)]);  
[Yz, w] = freqz(y, 1, 512);  
plot(w/pi, abs(Yz)); grid  
xlabel('\omega/\pi'); ylabel('Magnitude');  
title(['Output spectrum, M = ' num2str(M)]);
```

Ulazni signal

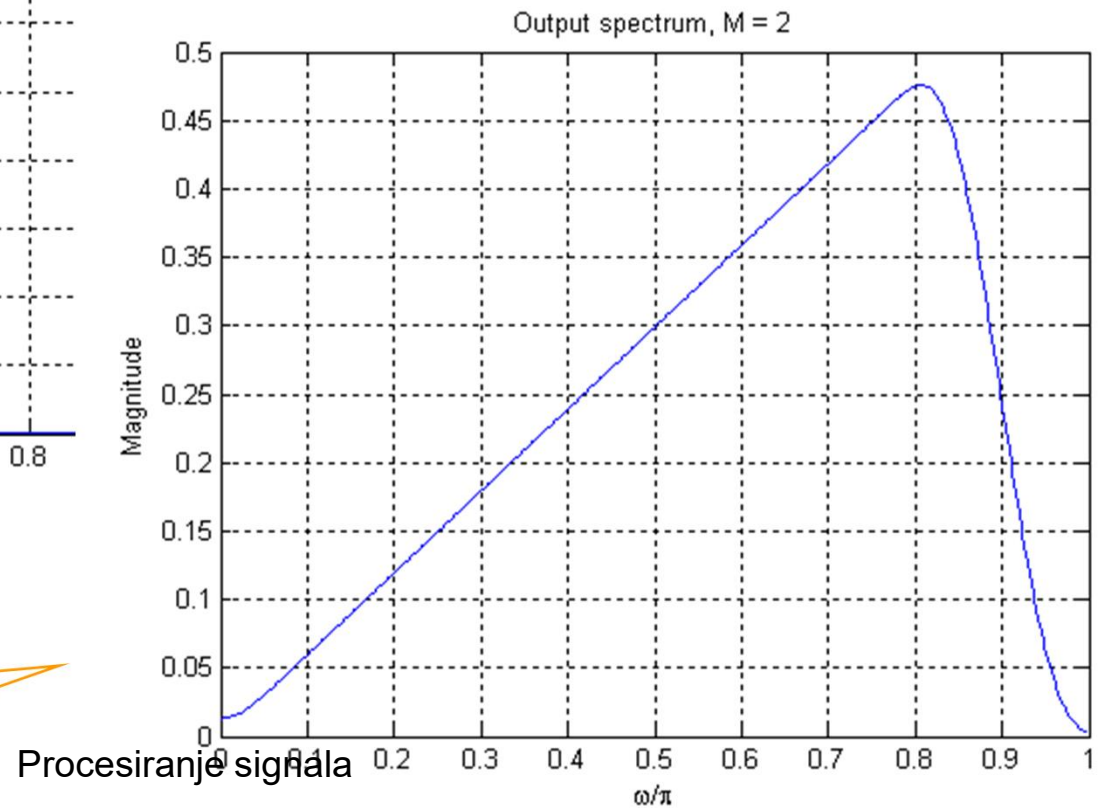
Spektar

Program 13_4

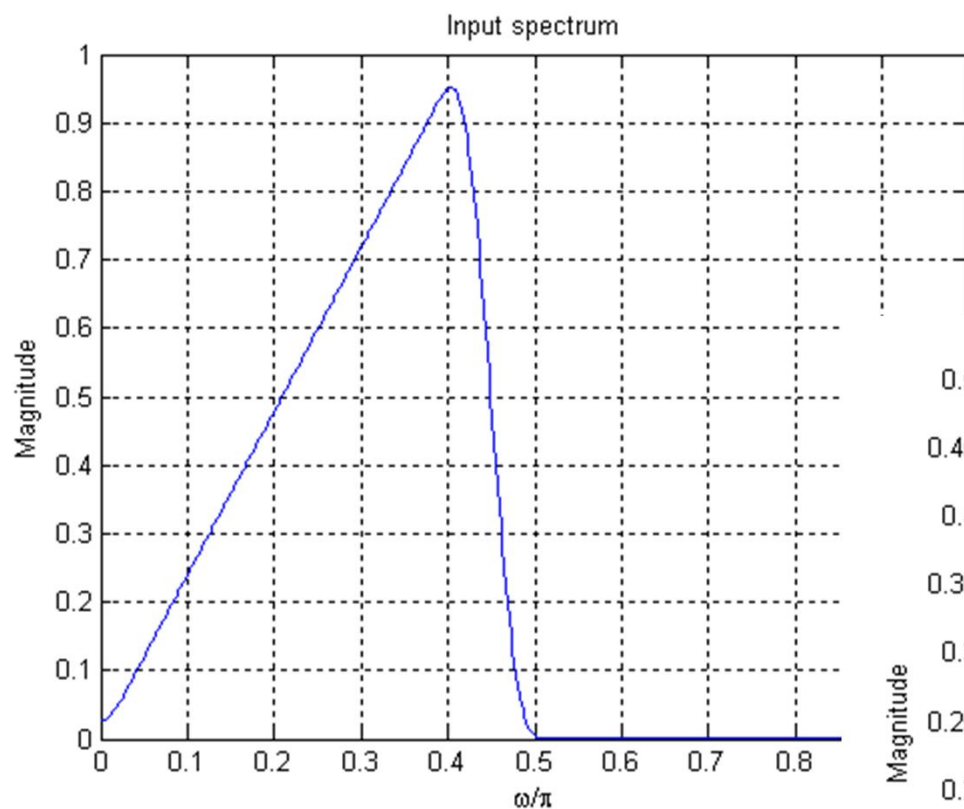


Spektar ulaznog signala

Spektar izlaznog signala
 $M=2$

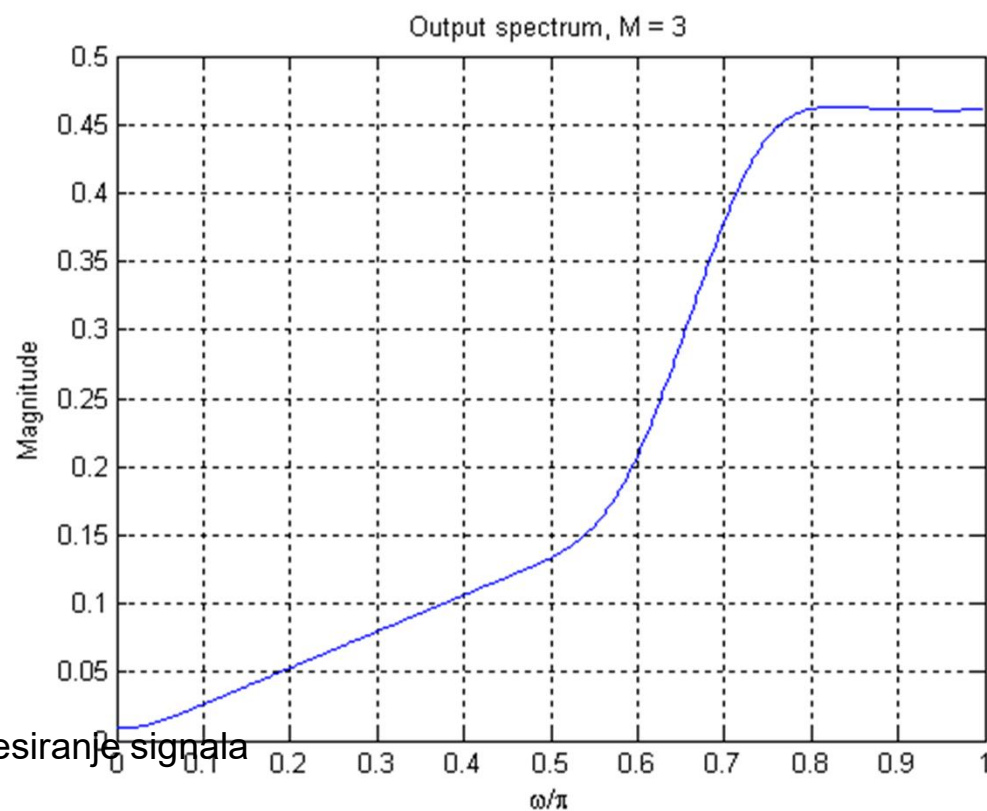


Program 13_4



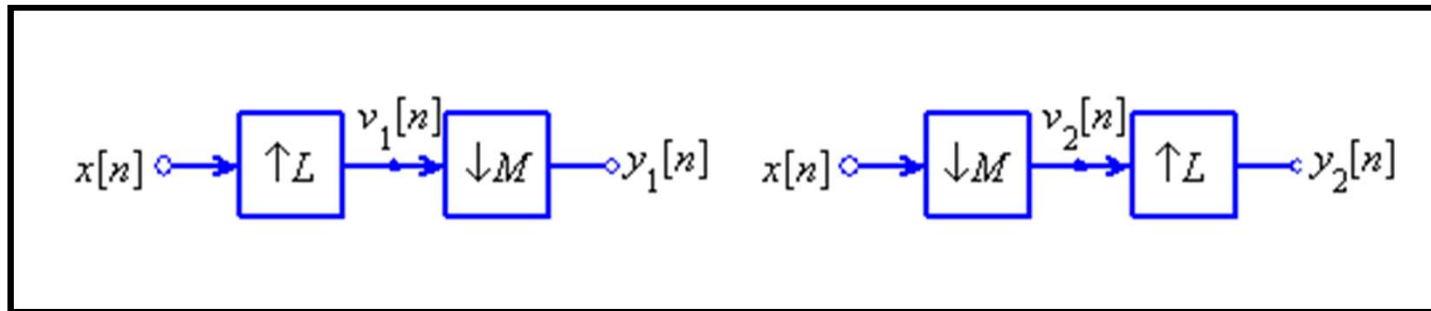
Spektar ulaznog signala

Spektar izlaznog signala
 $M=3$



Procesiranje signala

Kaskadna veza



$$V_1(z) = X(z^L)$$

$$Y_1(z) = \frac{1}{M} \sum_{k=0}^{M-1} V_1(z^{1/M} W_M^{-k})$$

$$V_2(z) = \frac{1}{M} \sum_{k=0}^{M-1} X(z^{1/M} W_M^{-k})$$

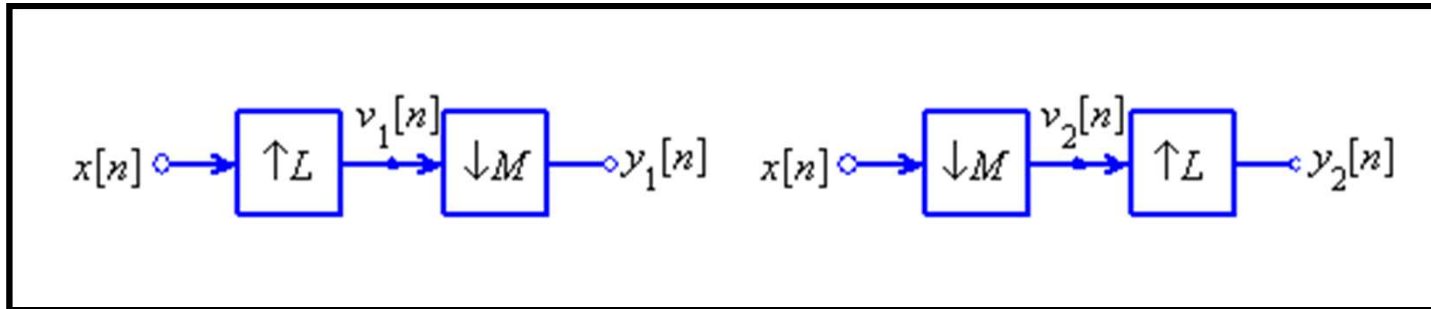
$$Y_2(z) = V_2(z^L)$$

$$Y_1(z) = \frac{1}{M} \sum_{k=0}^{M-1} X(z^{L/M} W_M^{-kL})$$

Procesiranje signala

$$Y_2(z) = \frac{1}{M} \sum_{k=0}^{M-1} X(z^{L/M} W_M^{-k})$$

Kaskadna veza



$$Y_1(z) = \frac{1}{M} \sum_{k=0}^{M-1} X(z^{L/M} W_M^{-kL})$$

$$Y_2(z) = \frac{1}{M} \sum_{k=0}^{M-1} X(z^{L/M} W_M^{-k})$$

$$Y_1(z) = Y_2(z)$$

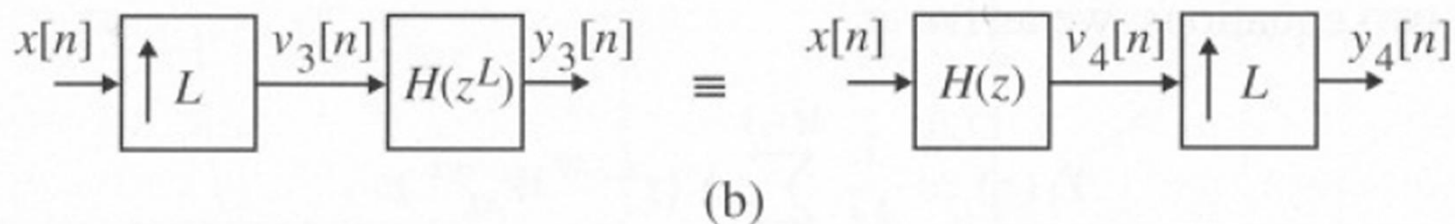
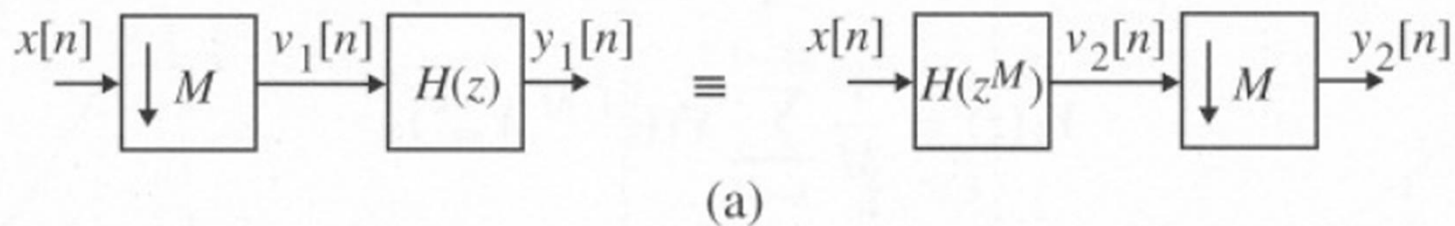


$$W_M^{-kL} = W_M^{-k}$$

M i L su celobrojni i nemaju zajednički činioc

Procesiranje signala

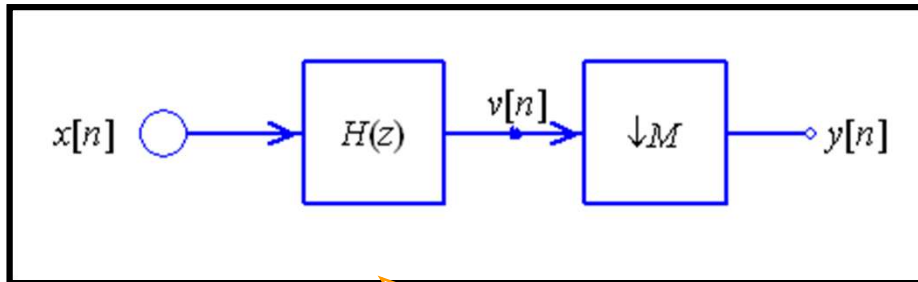
Ekvivalentne realizacije



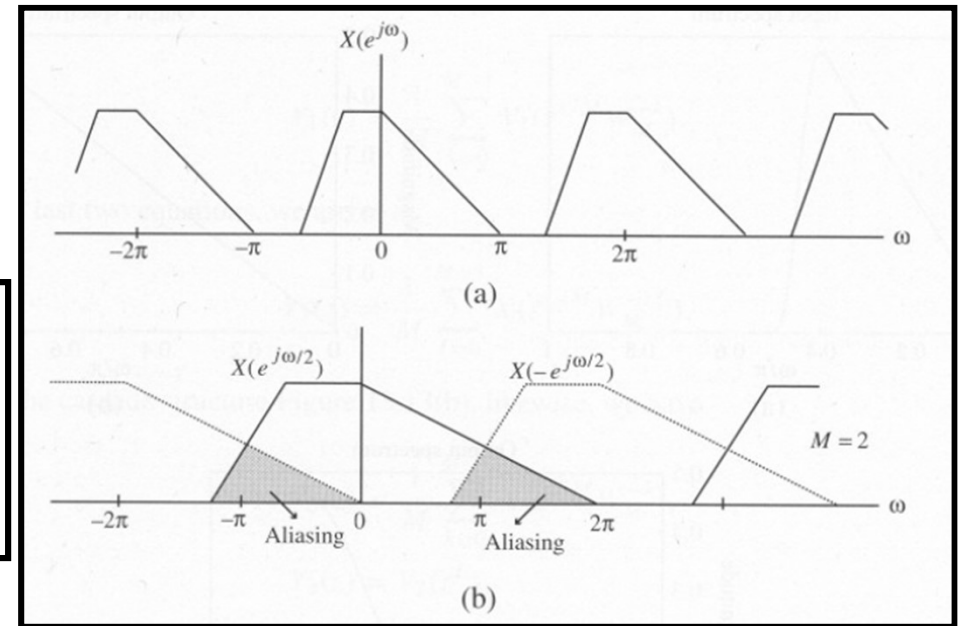
$$Y_1(z) = Y_2(z)$$

$$Y_3(z) = Y_4(z)$$

Decimacija

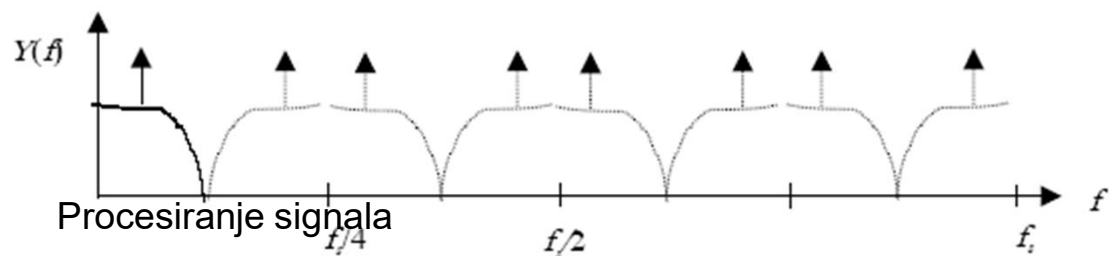
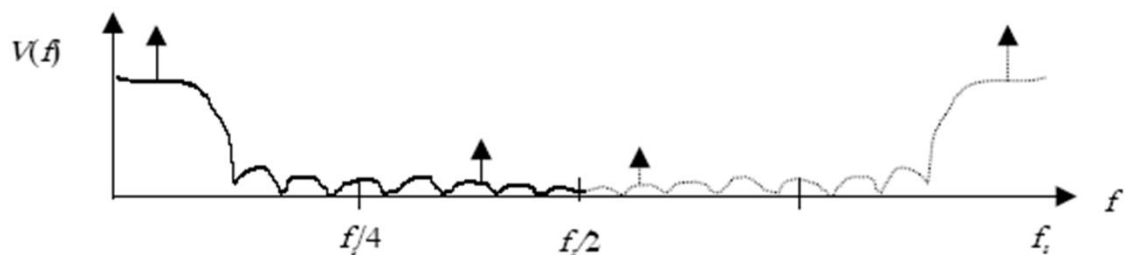
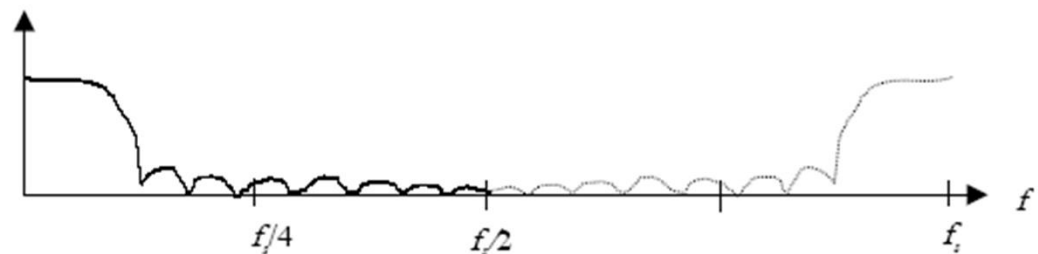
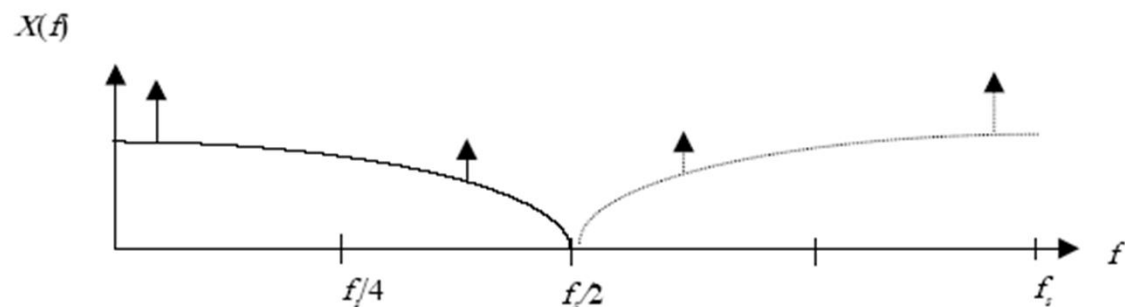
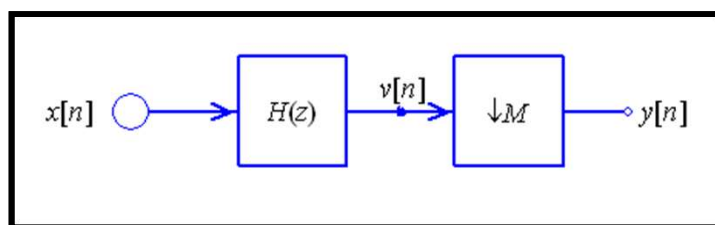


Filtar za decimaciju



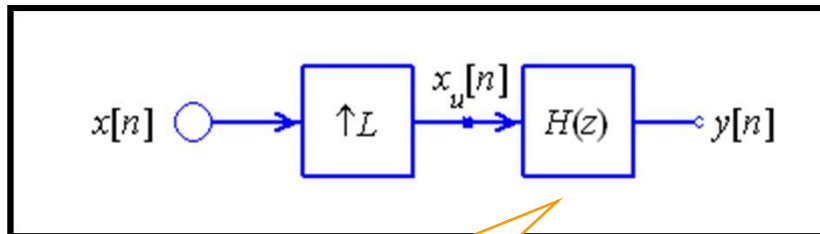
- Najviša učestanost u spektru signala mora da bude manja od polovine učestanosti odabiranja i tada nema aliasing-a
- Pre operacije down-sampling mora da se ograniči spektar signala na $1/(2M)$ da ne bi došlo do aliasing-a

Proces decimacije $M=4$

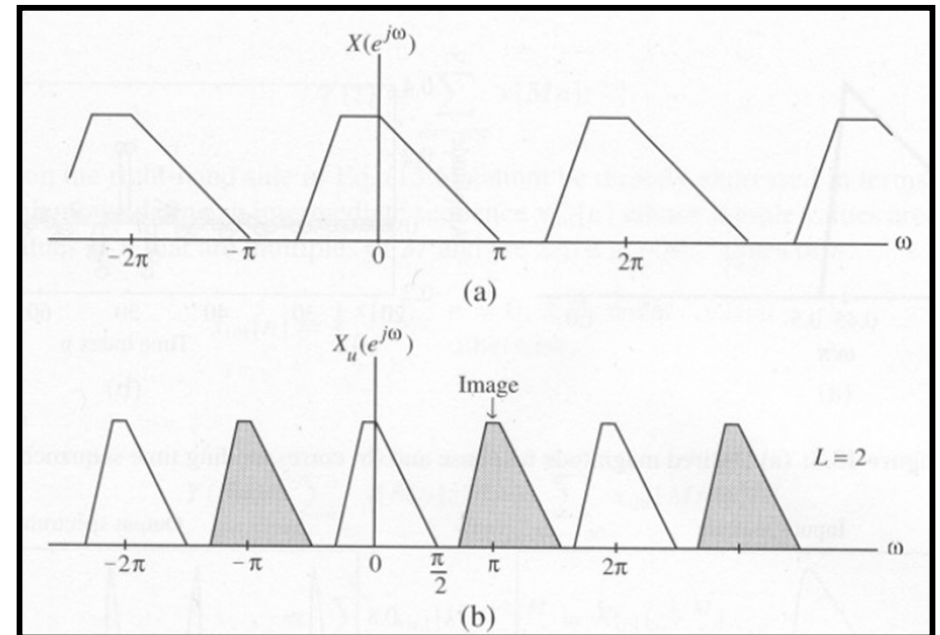


Procesiranje signala

Interpolacija

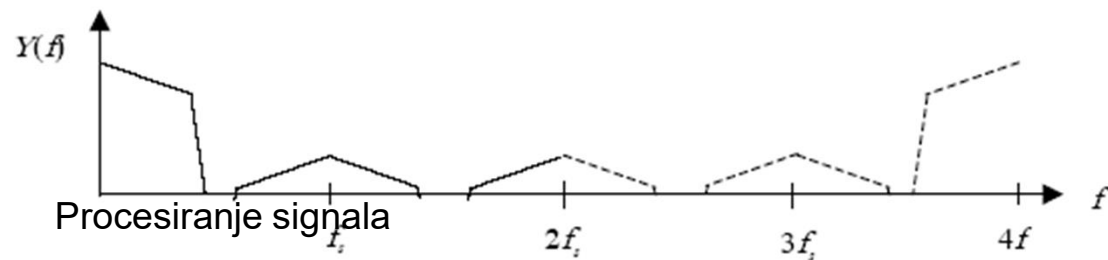
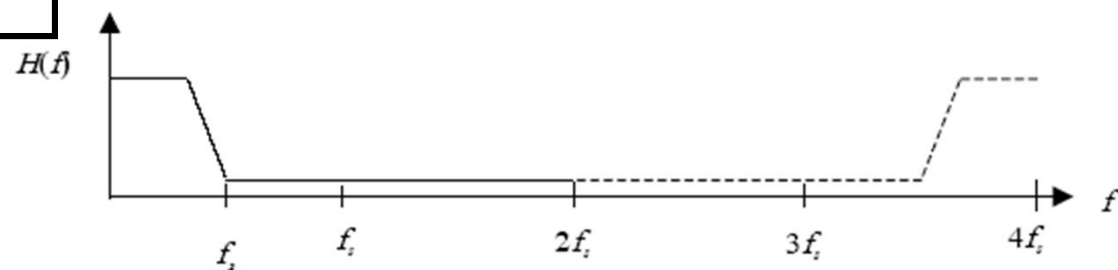
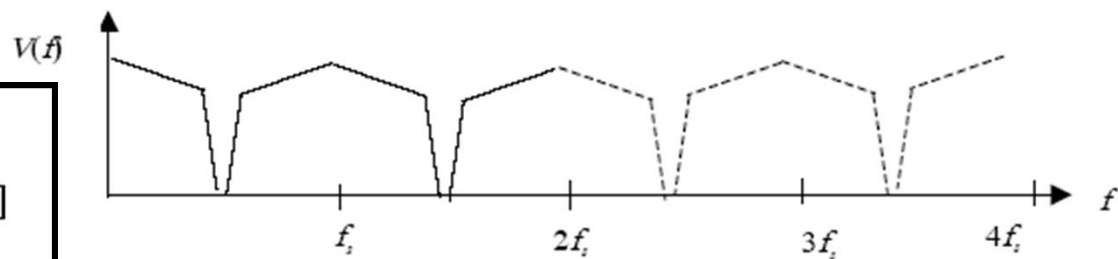
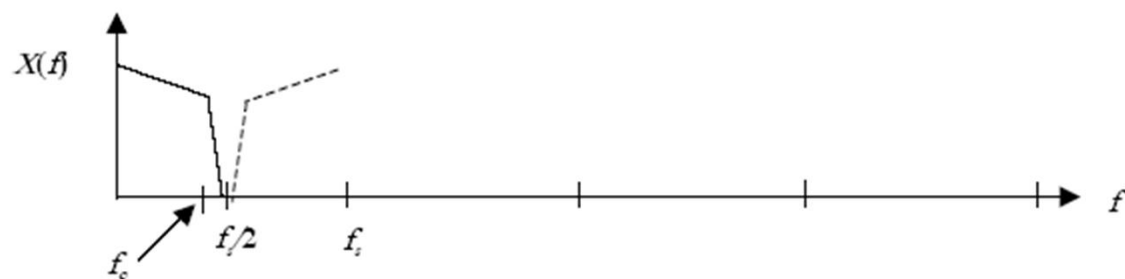
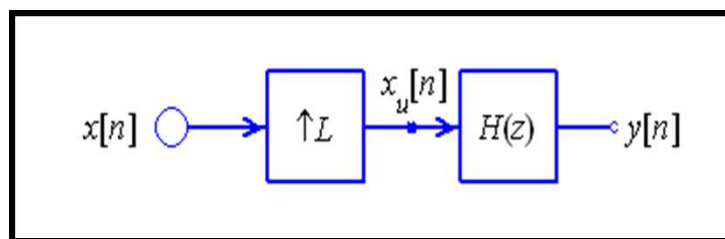


Interpolacioni filter



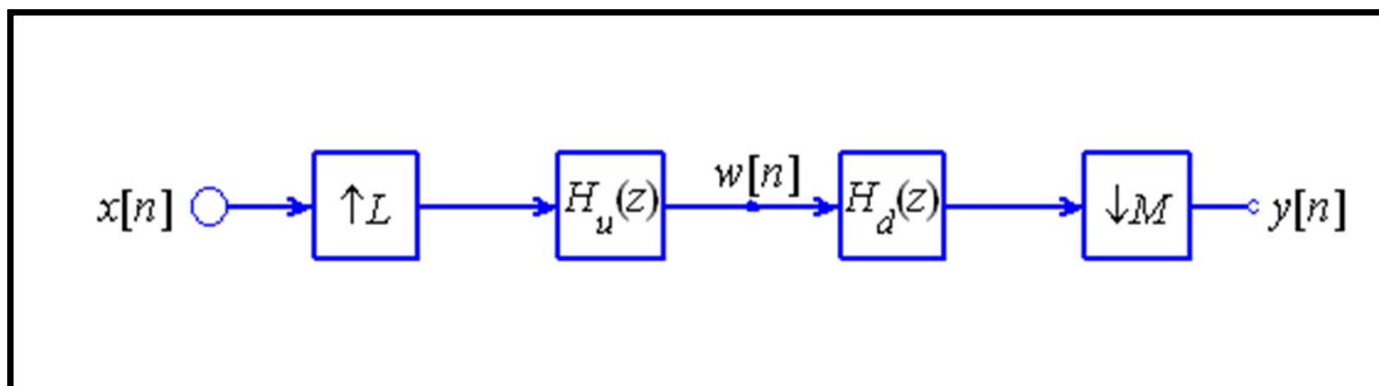
- Ubacivanje odbiraka nultih vrednosti sa up-sampler generiše spektralne komponente na učestanostima iznad $1/(2L)$
- Posle operacije up-sampling mora da se ograniči spektar signala na $1/(2L)$ da bi se eliminisale nepoželjne komponente

Proces interpolacije $L=4$



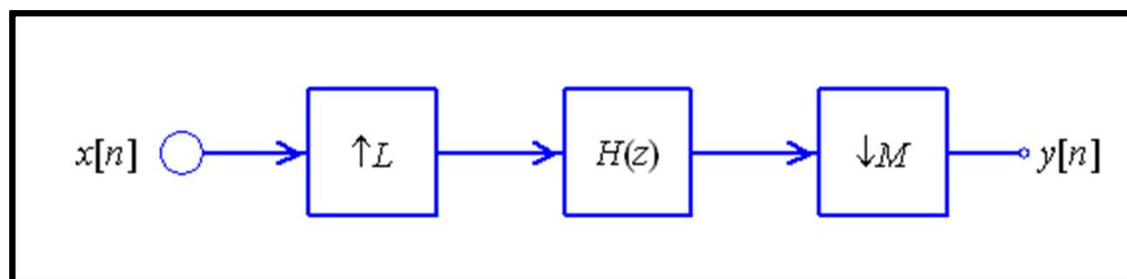
Procesiranje signala

Promena učestanosti odabiranja sa faktorom L/M



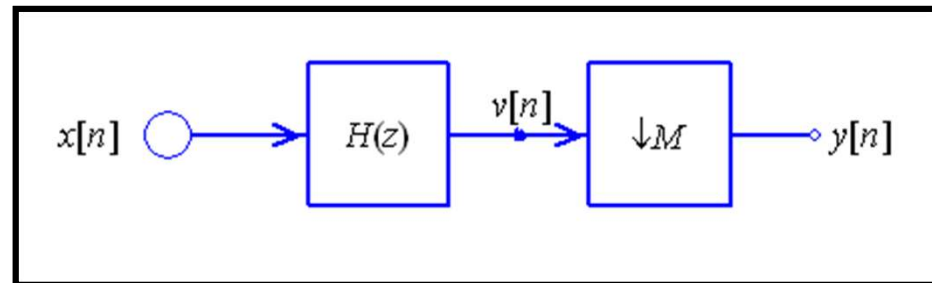
$$H(z) = H_u(z), L > M$$

$$H(z) = H_d(z), L < M$$



Ulazno-izlazne relacije decimatora

$$v[n] = \sum_{l=-\infty}^{\infty} h[n-l] x[l]$$



$$y[n] = v[Mn]$$

$$V(z) = H(z) X(z)$$

$$y[n] = \sum_{l=-\infty}^{\infty} h[Mn-l] x[l]$$

$$Y(z) = \frac{1}{M} \sum_{k=0}^{M-1} V(z^{1/M} W_M^{-k})$$

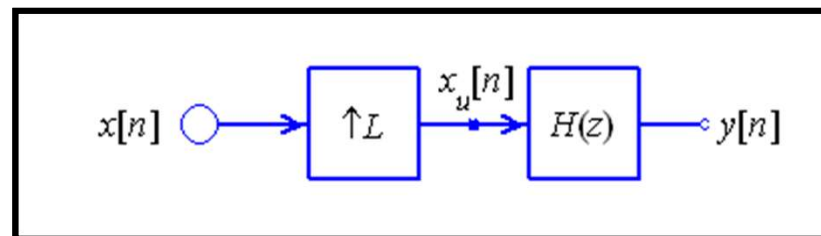
$$Y(z) = \frac{1}{M} \sum_{k=0}^{M-1} H(z^{1/M} W_M^{-k}) X(z^{1/M} W_M^{-k})$$

Ulazno-izlazne relacije interpolatora

$$x_u[Lm] = x[m], m = 0, \pm 1, \pm 2$$

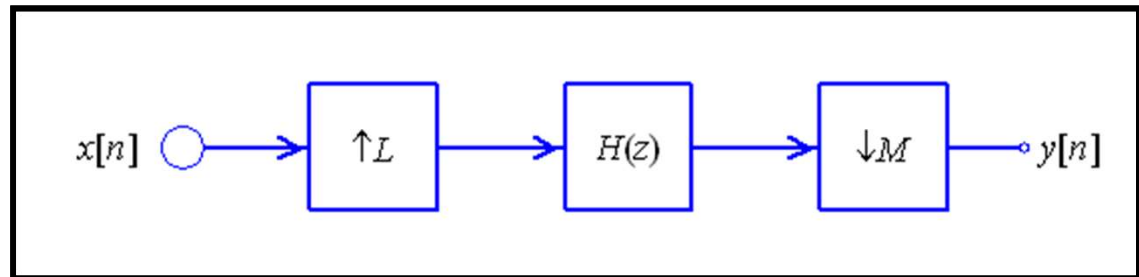
$$y[n] = \sum_{l=-\infty}^{\infty} h[n-l] x_u[l]$$

$$y[n] = \sum_{m=-\infty}^{\infty} h[n-Lm] x[Lm]$$



$$Y(z) = H(z) X(z^L)$$

Ulazno-izlazne relacije za promenu učestanosti odabiranja L/M

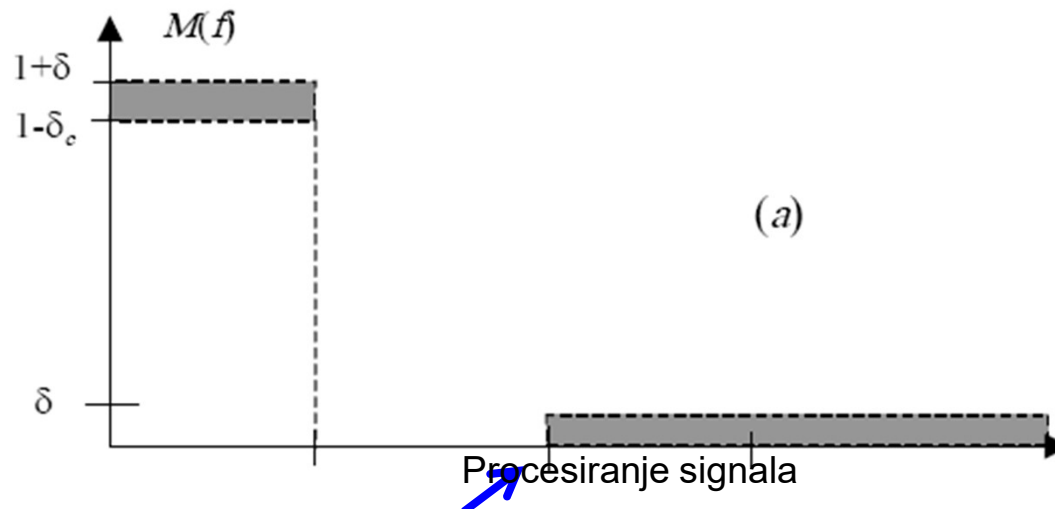


$$y[n] = \sum_{m=-\infty}^{\infty} h[Mn - Lm] x[m]$$

$$Y(z) = \frac{1}{M} \sum_{k=0}^{M-1} H(z^{1/M} W_M^{-k}) X(z^{L/M} W_M^{-kL})$$

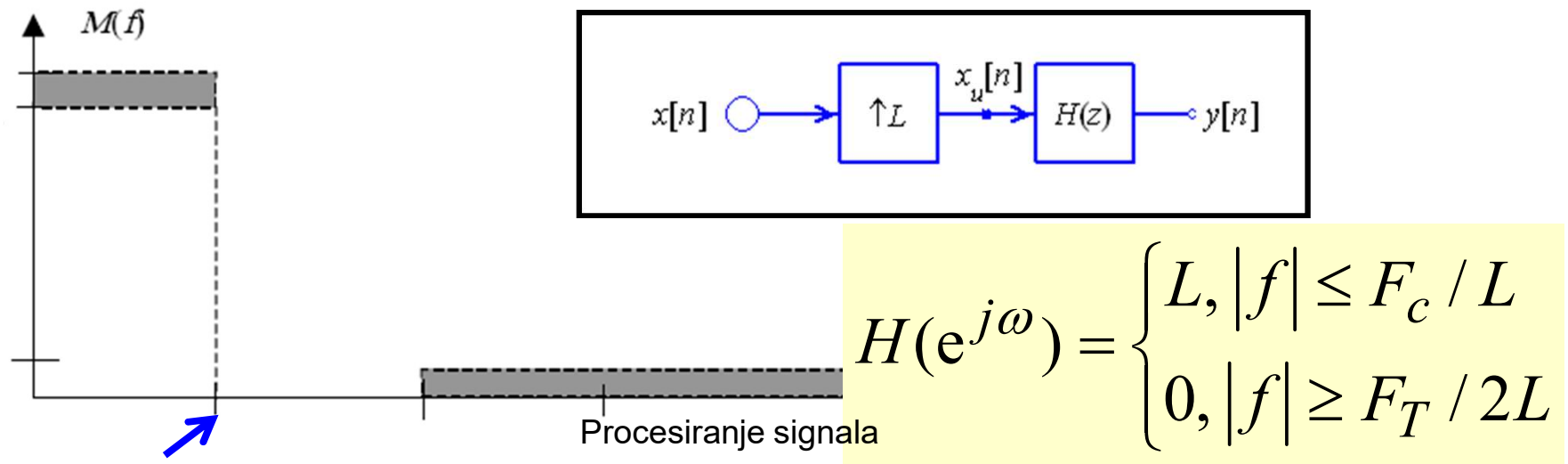
Interpolacioni filter (1)

- Granica nepropusnog opsega mora da bude $1/(2L)$ u odnosu na učestanost odabiranja, $F_{\text{stop}} = F_T/(2L)$
- Granica propusnog opsega je manja od F_{stop} i što je moguće bliža do F_{stop}



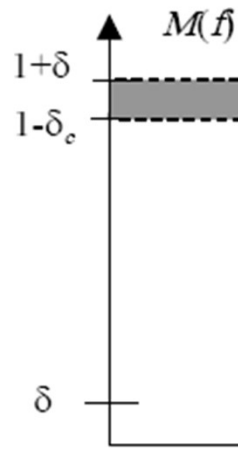
Interpolacioni filter (2)

- Neka je F_c najviša učestanost ulaznog signala koji treba da se zadrži posle interpolacije
- Granica propusnog opsega mora da bude $F_{\text{pass}} = F_c / L < F_T / (2L)$, F_T izlaznog signala

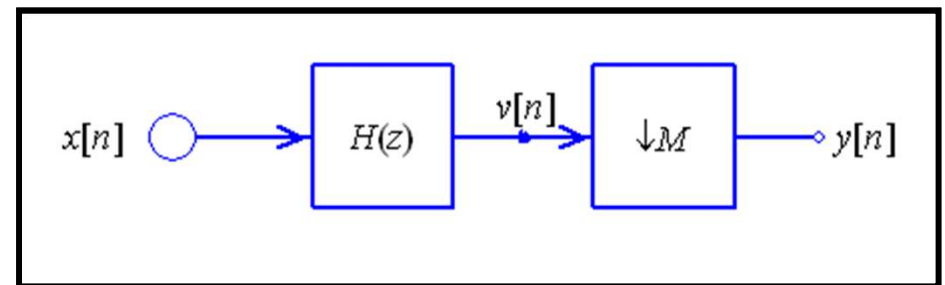


Decimacioni filter

- Neka je F_c najviša učestanost izlaznog signala koji treba da se zadrži posle decimacije
- Granica propusnog opsega mora da bude $F_{\text{pass}} = F_c / L < F_T / (2L)$, F_T ulaznog signala



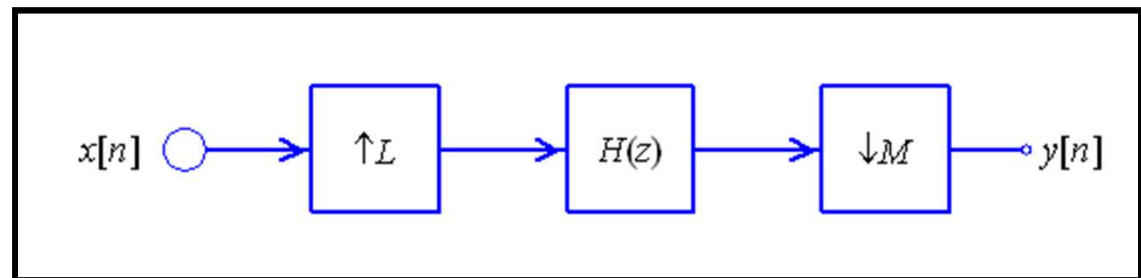
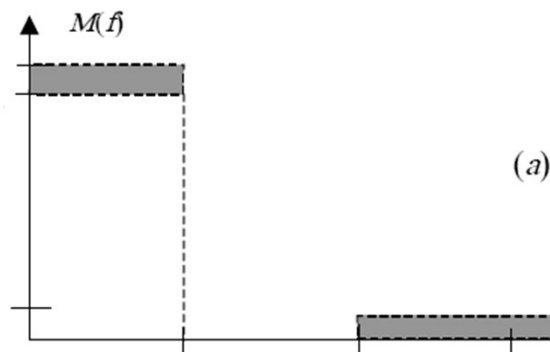
$$H(e^{j\omega}) = \begin{cases} 1, & |f| \leq F_c / M \\ 0, & |f| \geq F_T / 2M \end{cases}$$



Procesiranje signala

Decimacioni-interpolacioni filter

- Neka je F_c najviša učestanost izlaznog signala koji treba da se zadrži posle promene učestanosti odabiranja sa faktorom L/M , F_T je učestanost odabiranja filtra
- Granica propusnog opsega mora da zadovolji oba zahteva i za decimacioni i interpolacioni filter



$$H(e^{j\omega}) = \begin{cases} L, & |f| \leq \min(F_c / M, F_c / L) \\ 0, & |f| \geq \min(F_T / 2M, F_T / 2L) \end{cases}$$

Procesiranje signala

Efikasnost FIR i IIR filtara

- Decimacioni FIR filter izračunava izlazne vrednosti samo one koji se propuštaju kroz down-sampler – ušteda je veća ukoliko je veći faktor decimacije
- Decimacioni IIR filter izračunava izlazne vrednosti samo one koji se propuštaju kroz down-sampler ali sve vrednosti odbiraka koji se koriste u povratnim granama pa je i ušteda je manja u odnosu na FIR filtre

Primer složenosti decimatora

- R_M je broj množenja u sekundi
- F_T je učestanost odabiranja
- FIR, $H(z)$ dužine N : $R_M = N \times F_T$
- FIR $H(z)$ dužine N , down-sampler M :
 $R_M = F_T \times N/M$
- IIR, $H(z)$ reda K : $R_M = (2K+1) \times F_T$
- IIR, $H(z)$ reda K , down-sampler M :
 $R_M = K \times F_T + (K+1) \times F_T/M = F_T ((K+1)/M + K)$

Program 13_5

```
N = 128;      M = 2;
f1 = 0.043;   f2 = 0.31;
n = 0:N-1;

x = sin(2*pi*f1*n) + sin(2*pi*f2*n);
y = decimate(x,M,'fir');
subplot(3,1,1); stem(n,x(1:N));
title('Input sequence');
xlabel('Time index n');ylabel('Amplitude');

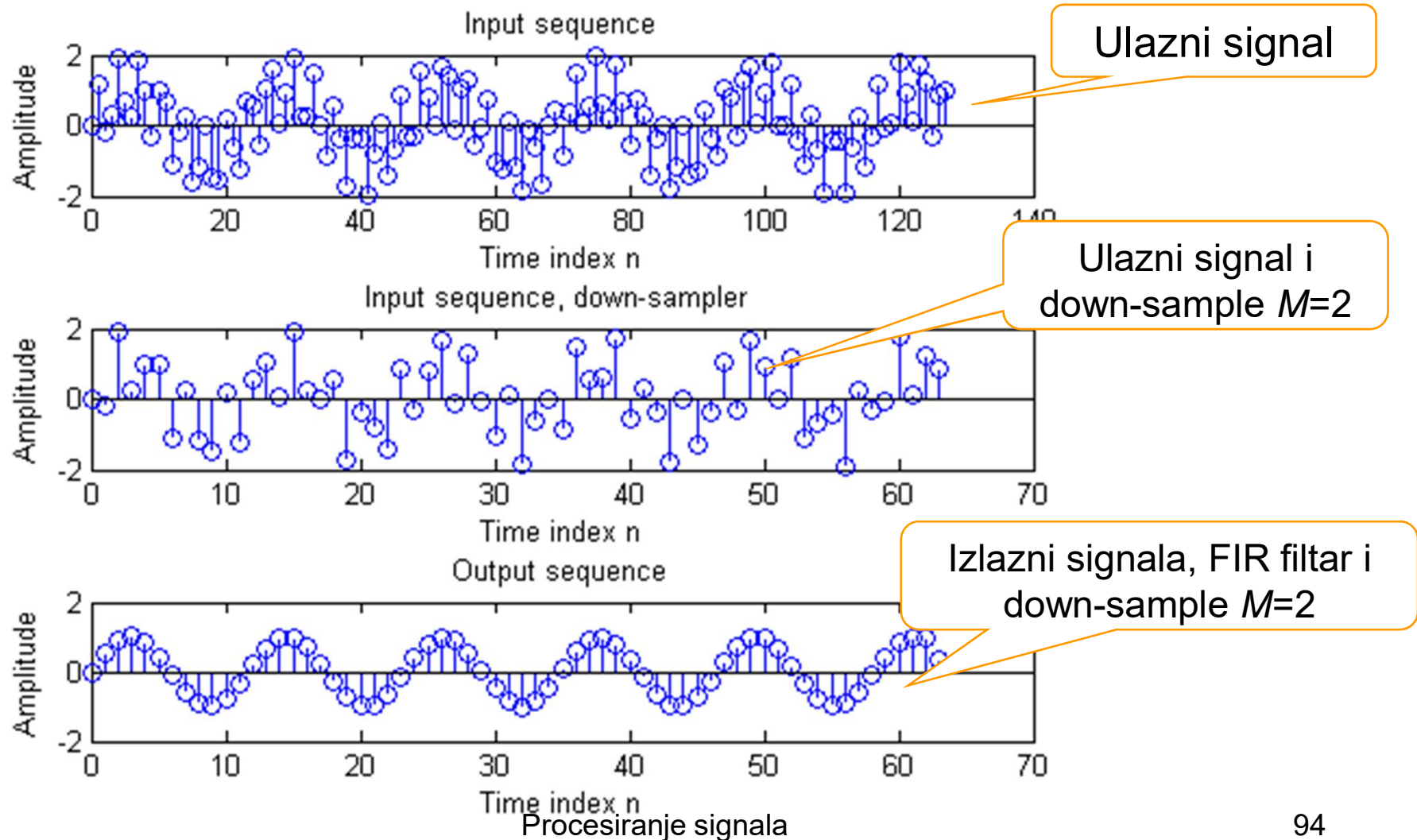
subplot(3,1,2); stem(n(1:M:N)/M,x(1:M:N));
title('Input sequence, down-sampler ');
xlabel('Time index n');ylabel('Amplitude');

subplot(3,1,3)
m=0:N/M-1;   stem(m,y(1:N/M));
title('Output sequence');
xlabel('Time index n'); ylabel('Amplitude');
```

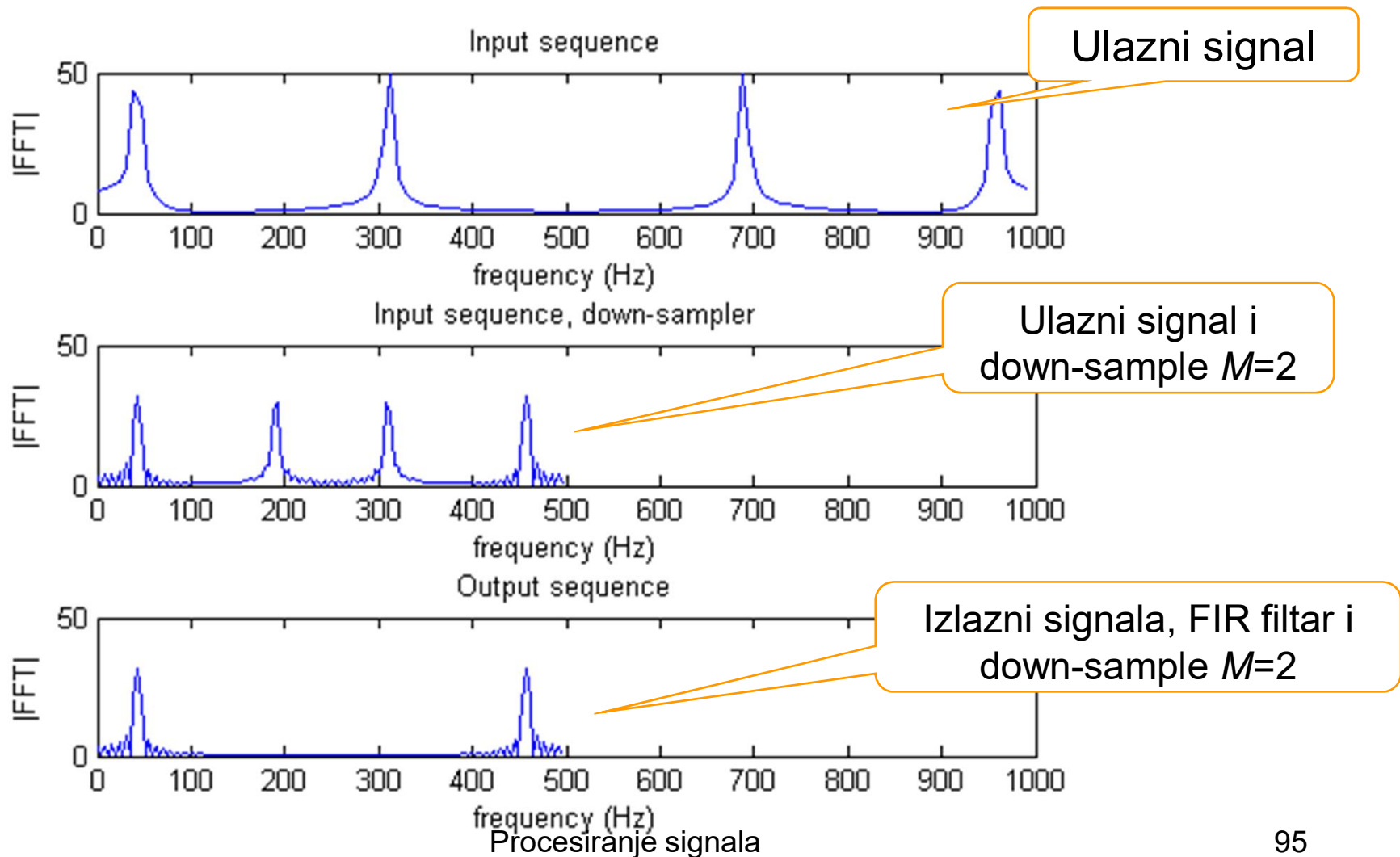
Ulazni signal

decimate

Vremenski domen: Program 13_5



Spektar signala: Program 13_5



Program 13_6

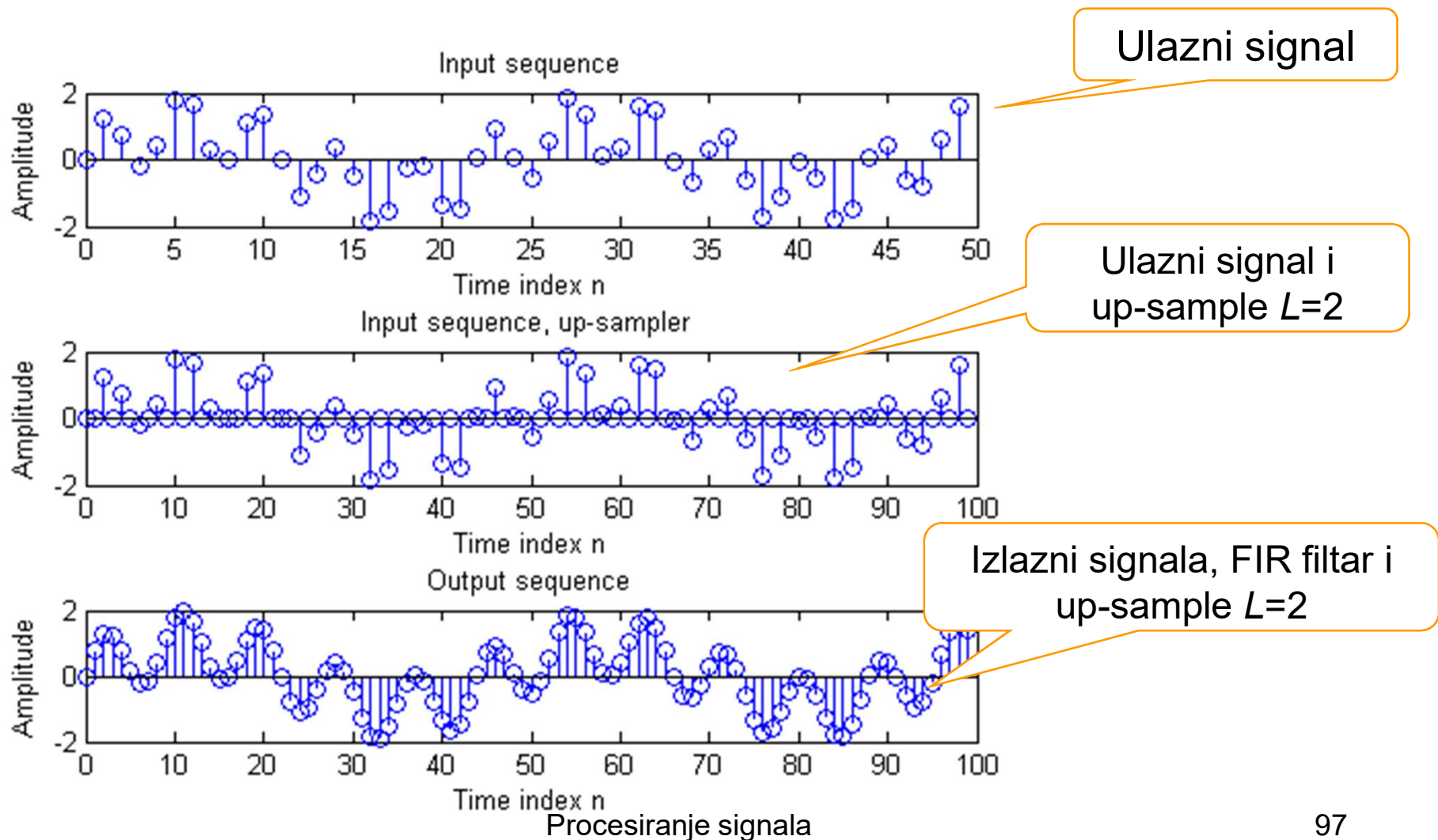
```
N = 128;    L = 2;
f1 = 0.043; f2 = 0.23;
n = 0:N-1;

x = sin(2*pi*f1*n) + sin(2*pi*f2*n);
y = interp(x,L);
subplot(3,1,1), stem(n(1:50),x(1:50));
title('Input sequence');
xlabel('Time index n'); ylabel('Amplitude');
subplot(3,1,3), m=0:N*L-1;
stem(m(1:L*50),y(1:L*50));
title('Output sequence');
xlabel('Time index n'); ylabel('Amplitude');
subplot(3,1,2)
x2 = zeros(size(y)); x2(1:L:L*N) = x;
stem(m(1:L*50),x2(1:L*50));
title('Input sequence, up-sampler ');
xlabel('Time index n'); ylabel('Amplitude');
```

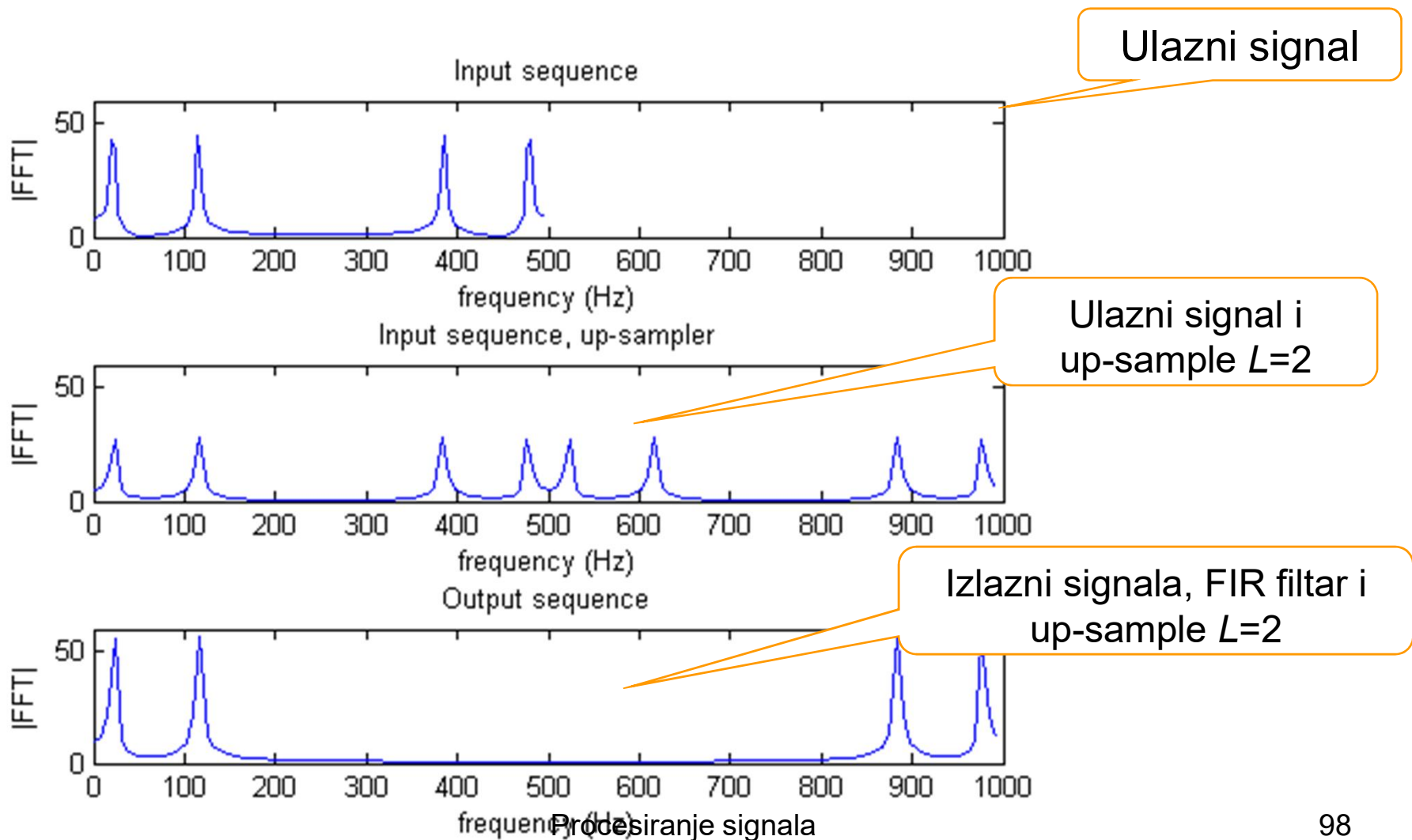
Ulazni signal

interp

Vremenski domen: Program 13_6



Spektar signala: Program 13_6

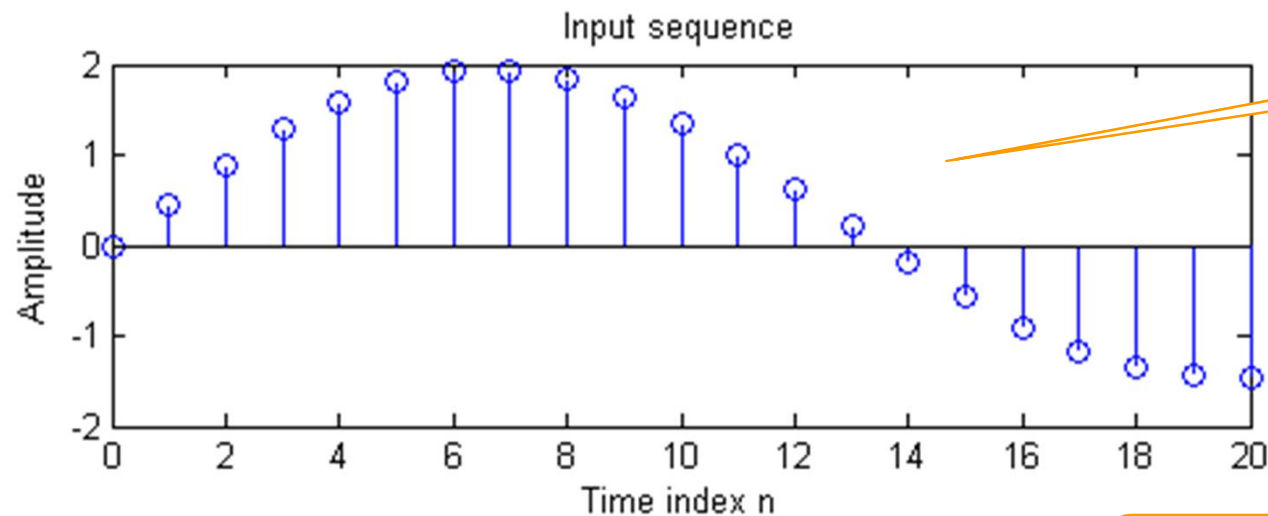


Program 13_7

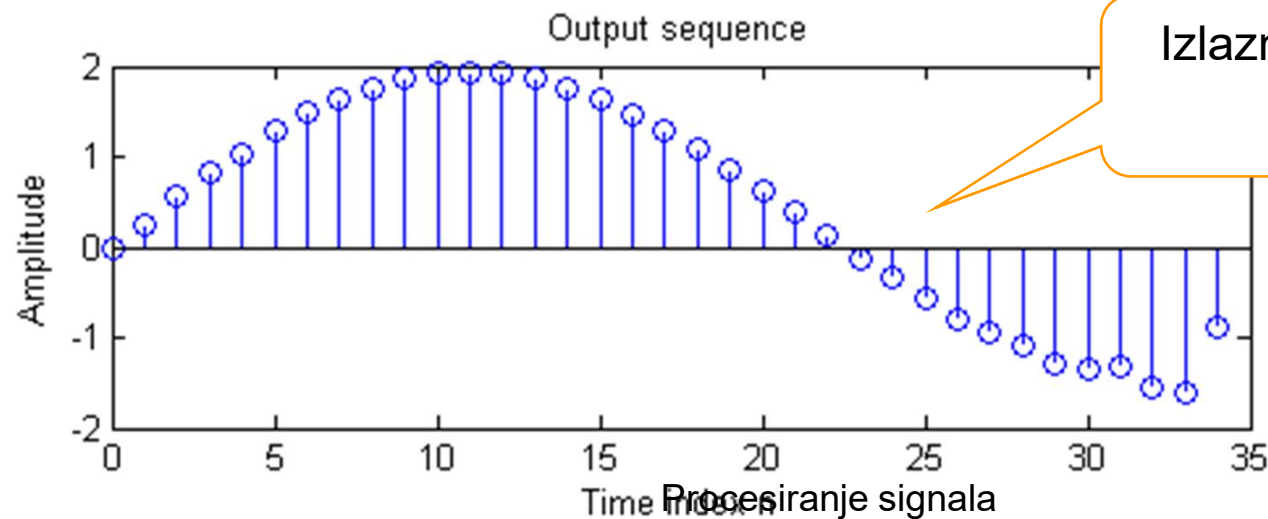
```
N = 21;  
L = 5;  
M = 3;  
f1 = 0.043; f2 = 0.031;  
  
n = 0:N-1;  
x = sin(2*pi*f1*n) + sin(2*pi*f2*n);  
y = resample(x,L,M);  
subplot(2,1,1)  
stem(n,x(1:N));  
title('Input sequence');  
xlabel('Time index n'); ylabel('Amplitude');  
subplot(2,1,2)  
m=0:N*L/M-1;  
stem(m,y(uint8(1:N*L/M)));  
title('Output sequence');  
xlabel('Time index n'); ylabel('Amplitude');
```

resample

Vremenski domen: Program 13_7



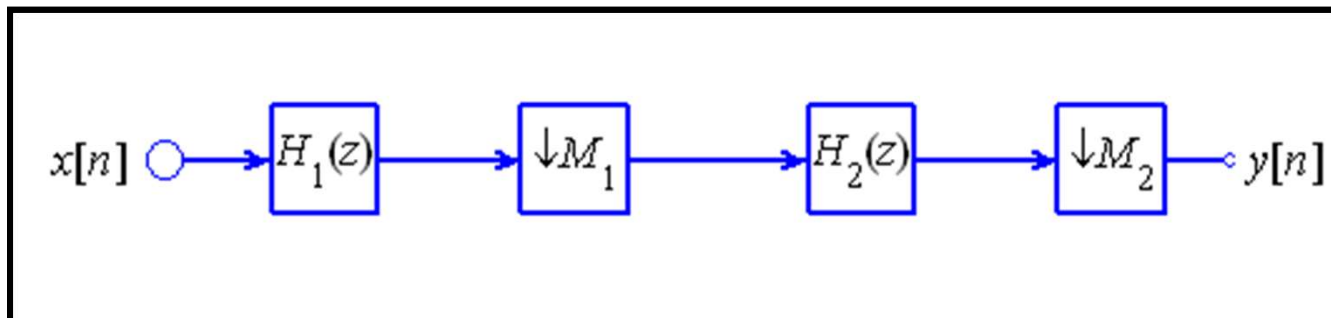
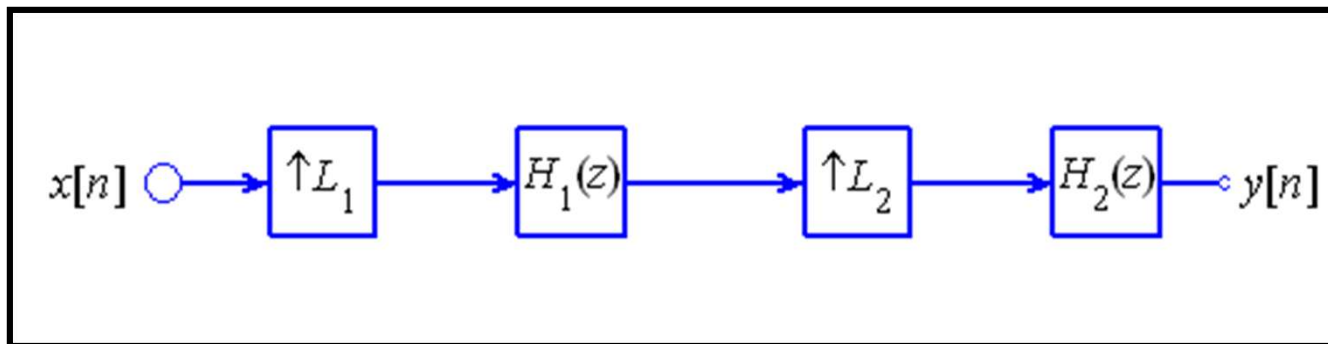
Ulazni signal



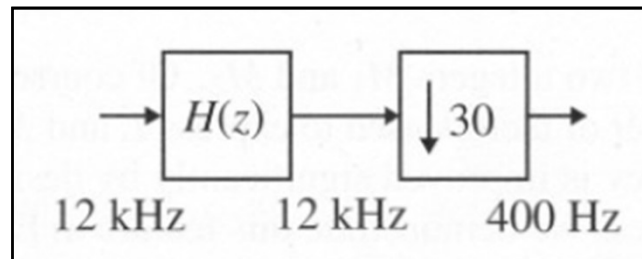
Izlazni signala, FIR filter i
 $L=5, M=3$

Procesiranje signala

Višestepena realizacija

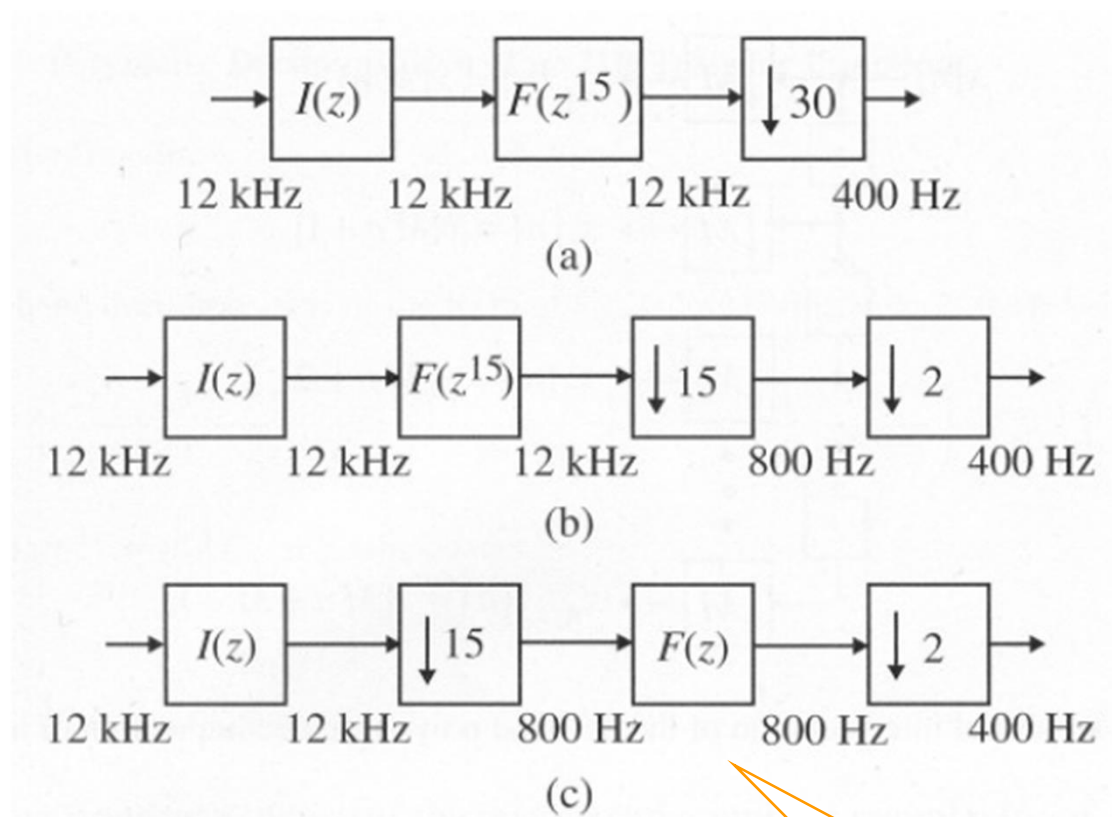


Primer višestepenog decimatora



- Smanjiti učestanost odabiranja sa $F_{T1}=12\text{ kHz}$ na $F_{T2}=400\text{ Hz}$, ($M=30$)
- Specifikacije: $F_{p,\max}=180\text{ Hz}$
 $\delta_p=0.002$, $\delta_s=0.001$, $F_s=F_{T2}/2=200\text{ Hz}$
- **remezord** za FIR linearne faze, $N=1827$
- $R_M = F_{T1} \times N/M = 12000 \times 1828/30 = 730800$

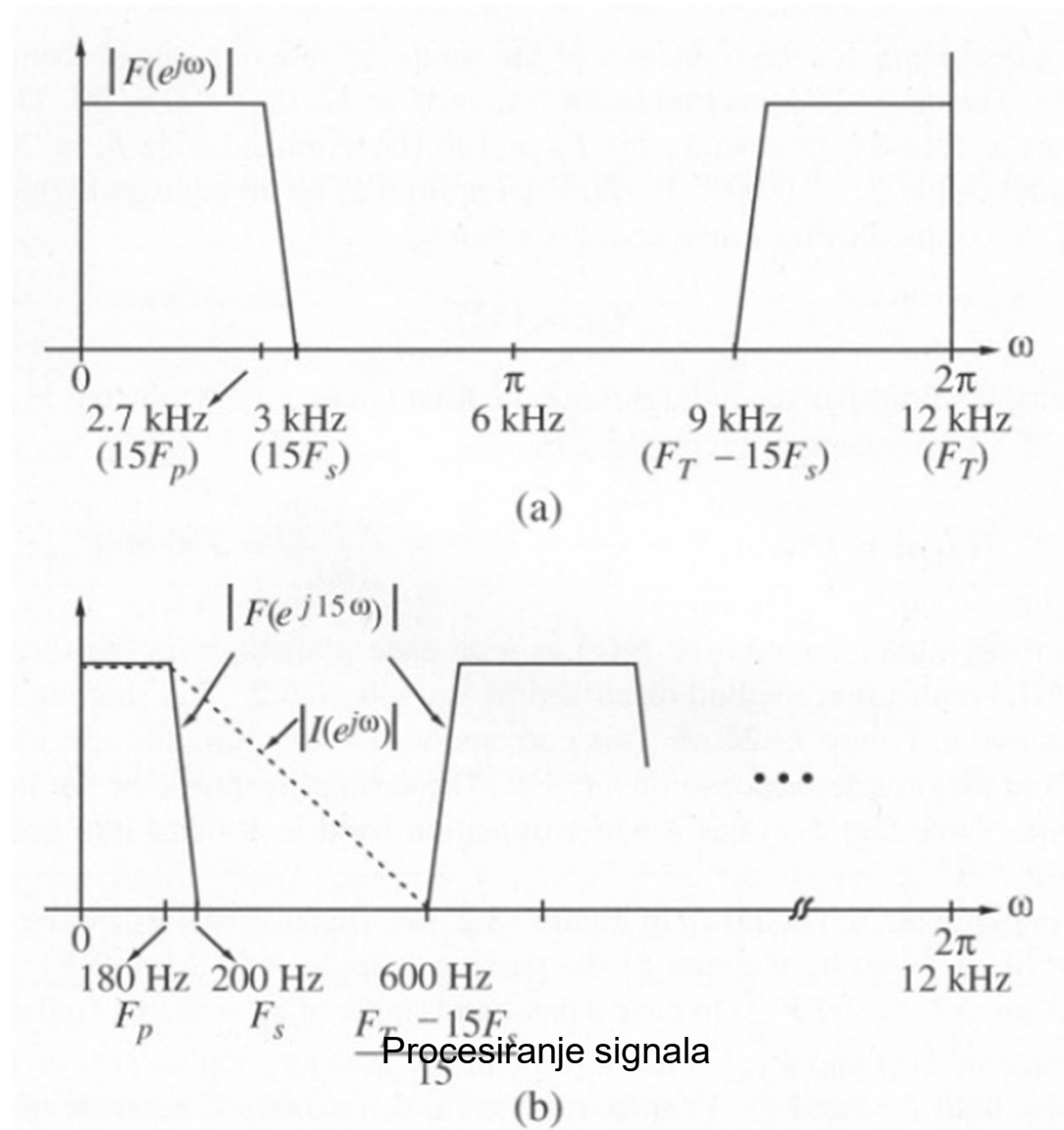
Višestepeni decimator (2)



Procesiranje signala

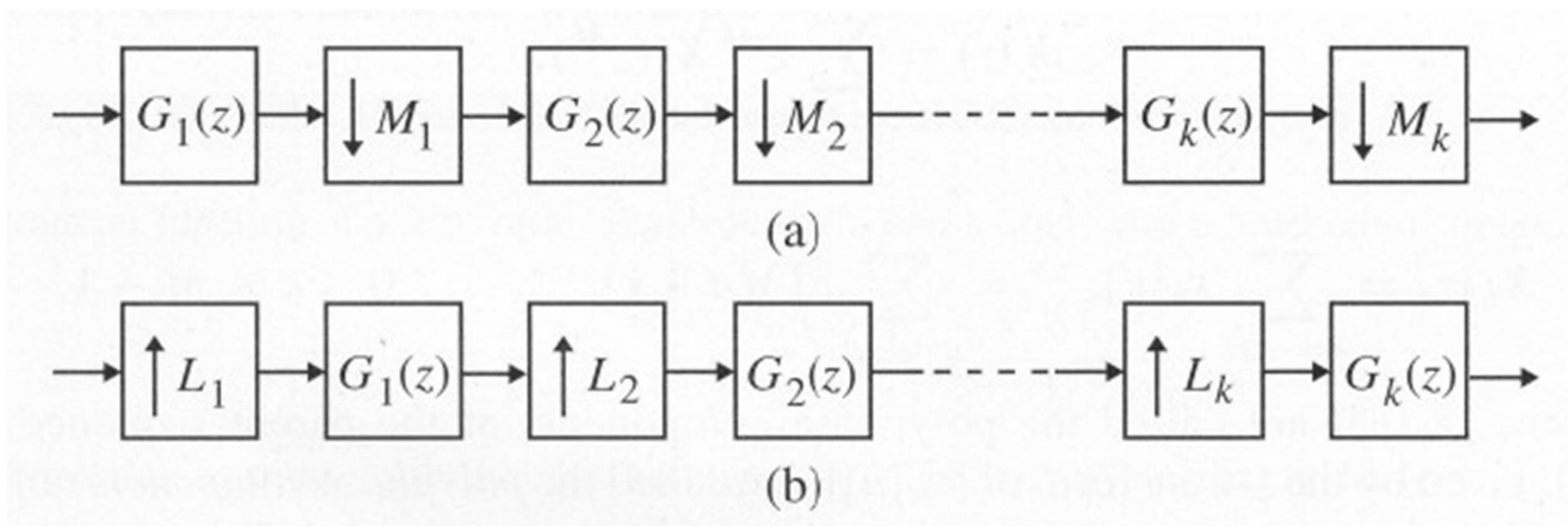
$$R_M = 127600$$

Višestepeni decimator (3)



Procesiranje signala

Višestepena decimacija - interpolacija



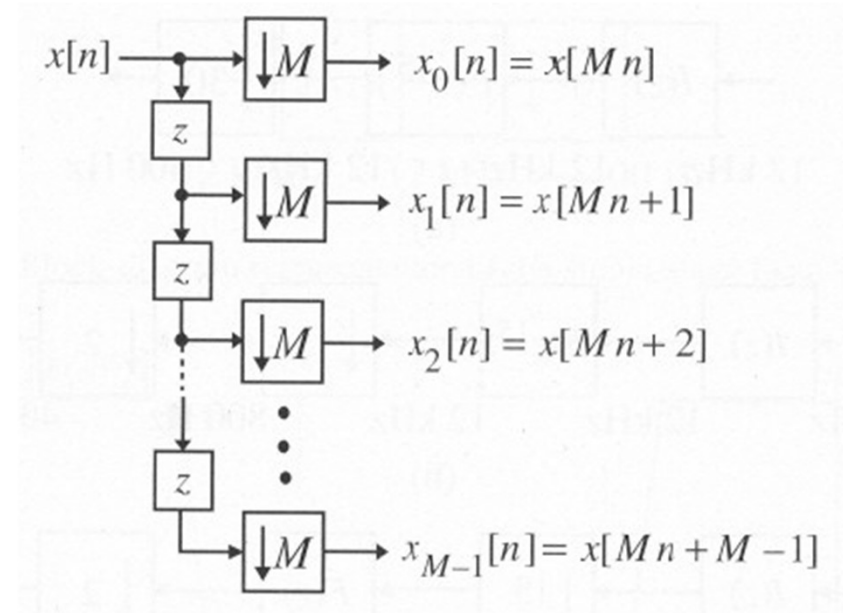
Polifazna dekompozicija

$$X(z) = \sum_{n=-\infty}^{\infty} x[n] z^{-n}$$

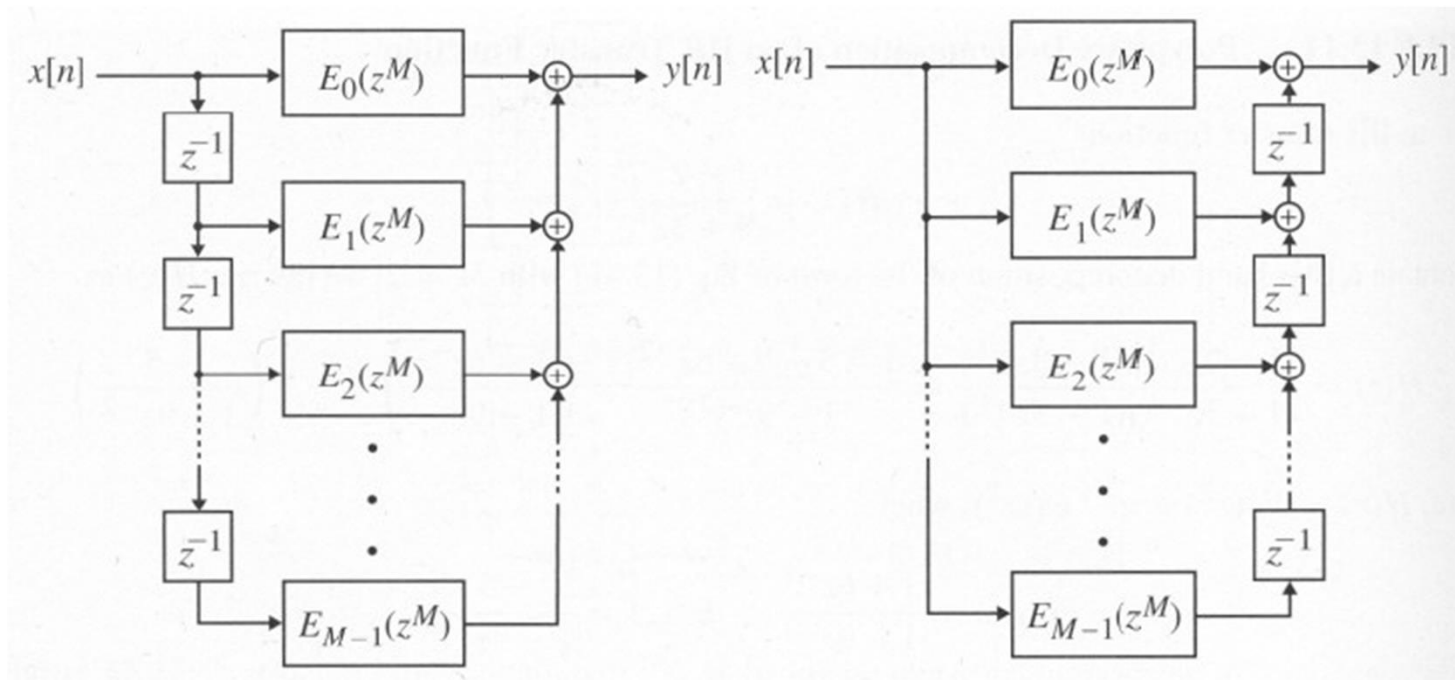
$$X(z) = \sum_{k=0}^{M-1} z^{-k} X_k(z^M)$$

$$X_k(z) = \sum_{n=-\infty}^{\infty} x_k[n] z^{-n}$$

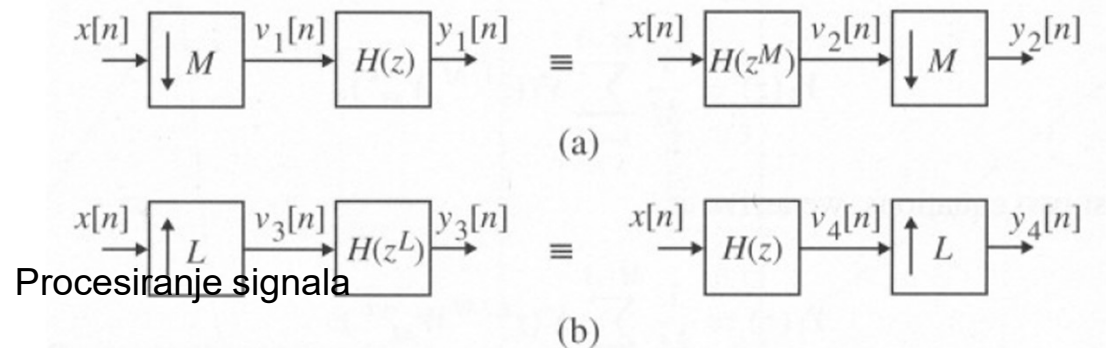
$$x_k[n] = x[Mn + k], \quad 0 \leq k \leq M - 1$$



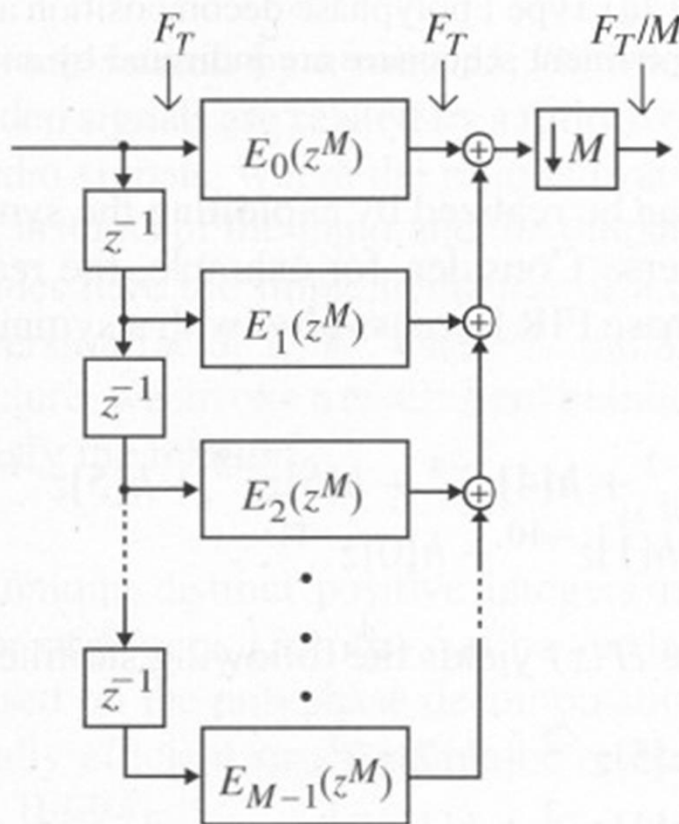
Direktna i transponovana FIR realizacija



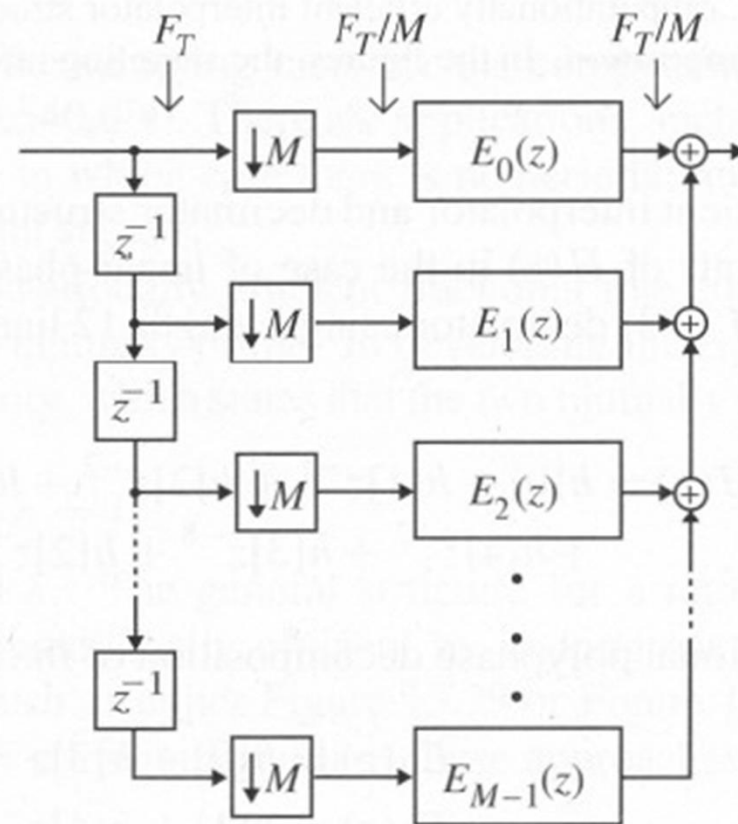
$$H(z) = \sum_{k=0}^{M-1} z^{-k} E_k(z^M)$$



Efikasne decimacione strukture

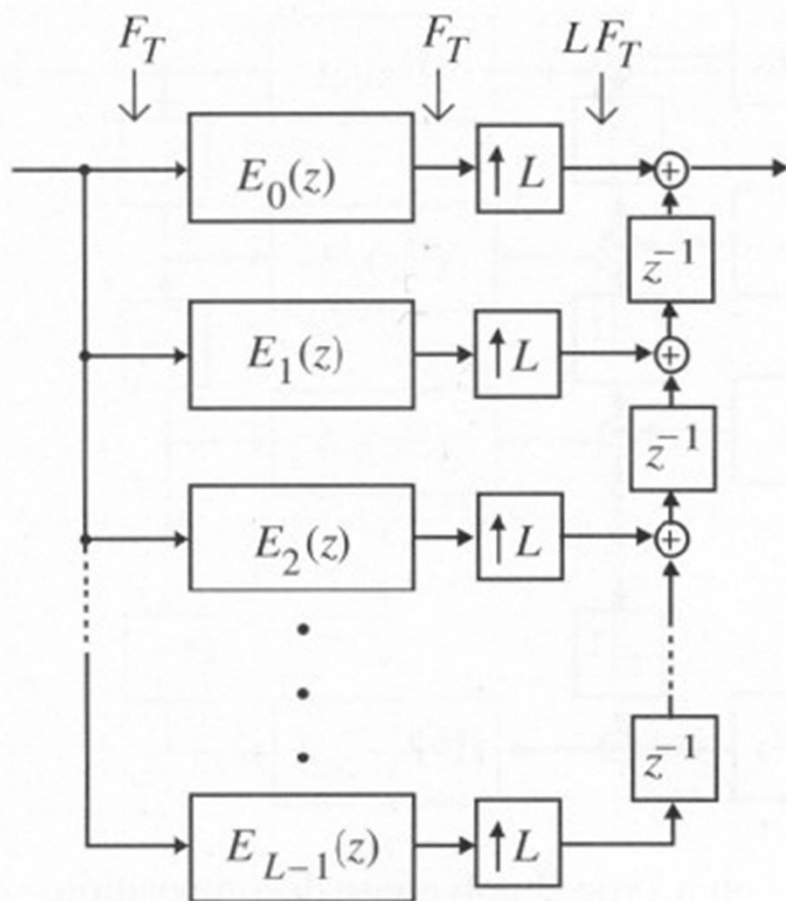


(a)



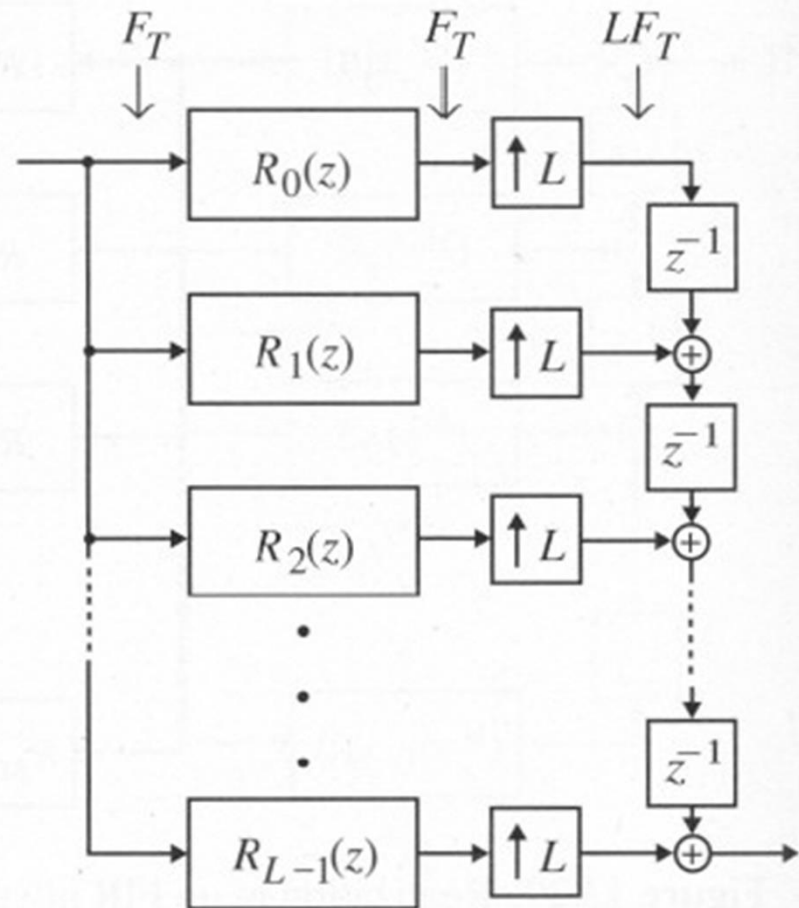
(b)

Efikasne interpolacione strukture



(a)

Procesiranje signala



(b)

Efikasne FIR strukture

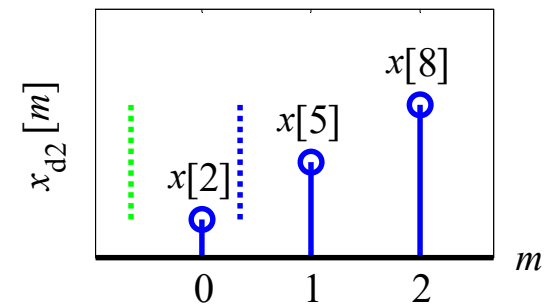
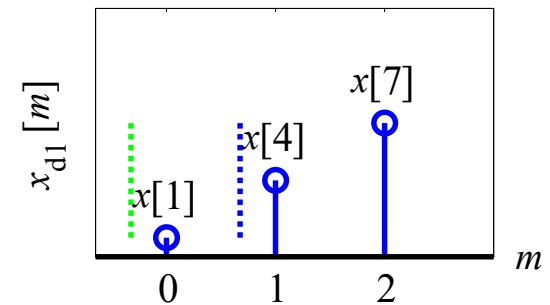
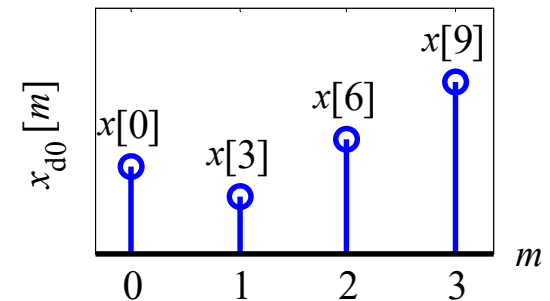
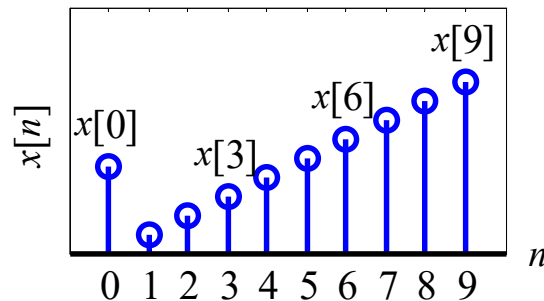
$$H(z) = h[0] + h[1]z^{-1} + h[2]z^{-2} + h[3]z^{-3} + h[4]z^{-4} + h[5]z^{-5} + h[5]z^{-6} + h[4]z^{-7} + h[3]z^{-8} + h[2]z^{-9} + h[1]z^{-10} + h[0]z^{-11}.$$

$$E_0(z) = h[0] + h[3]z^{-1} + h[5]z^{-2} + h[2]z^{-3},$$

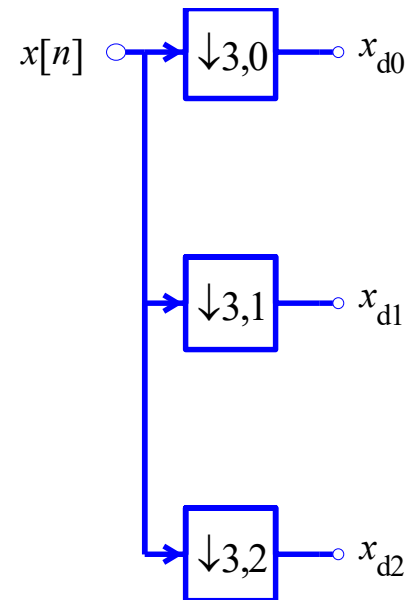
$$E_1(z) = h[1] + h[4]z^{-1} + h[4]z^{-2} + h[1]z^{-3},$$

$$E_2(z) = h[2] + h[5]z^{-1} + h[3]z^{-2} + h[0]z^{-3}.$$

Down-sampling sa ofsetom

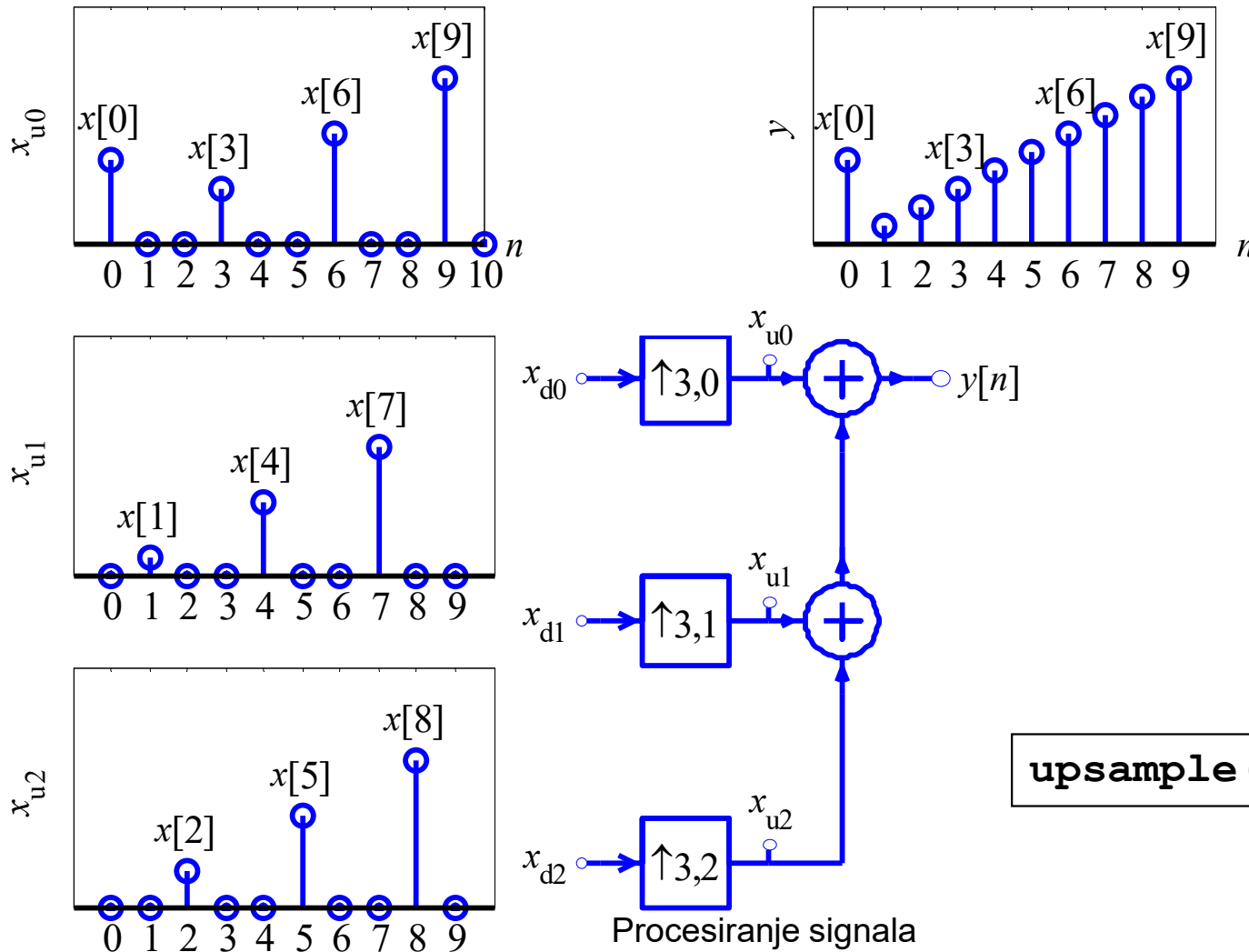


`downsample(x, M, p)`



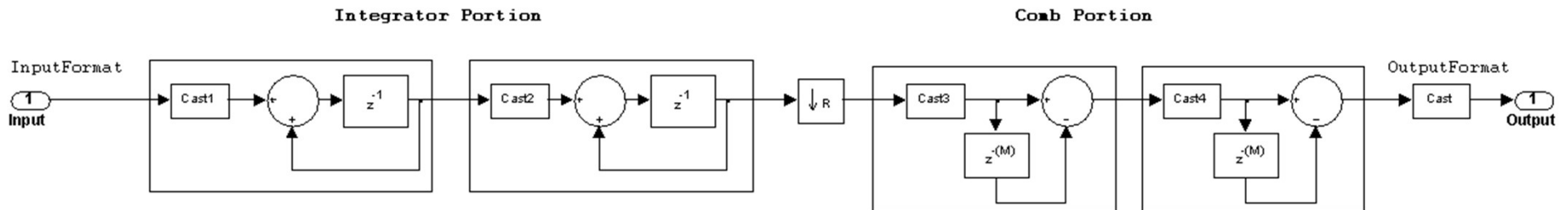
Procesiranje signala

Up-sampling sa ofsetom

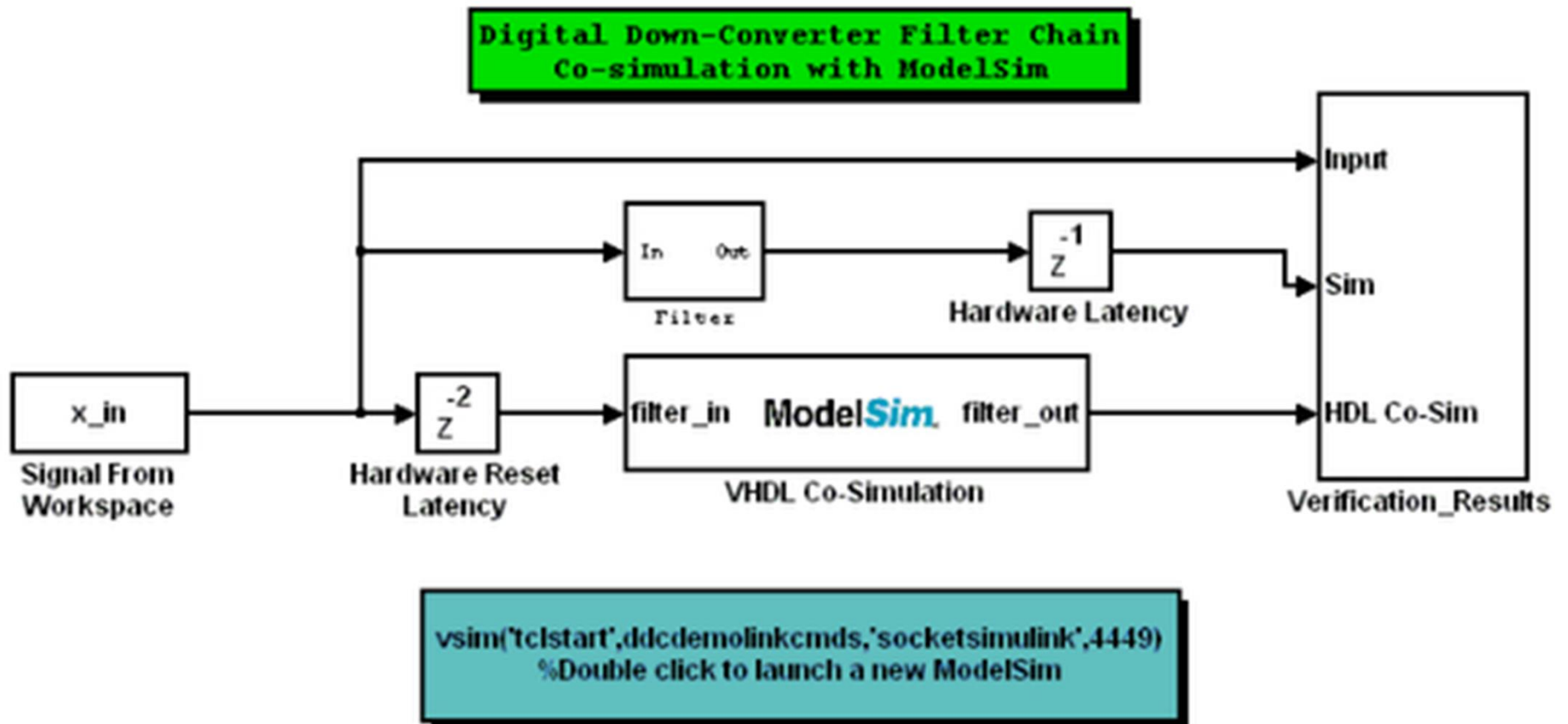


Cascaded Integrator-Comb CIC filtri

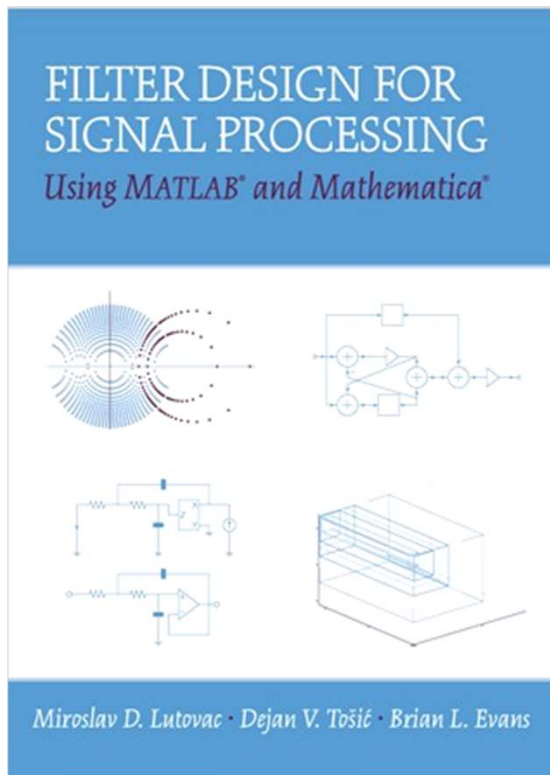
$$H(z) = H_I^N(z) H_C^N(z) = \frac{(1 - z^{-D})^N}{(1 - z^{-1})^N} = \left[\sum_{k=0}^{D-1} z^{-k} \right]^N$$



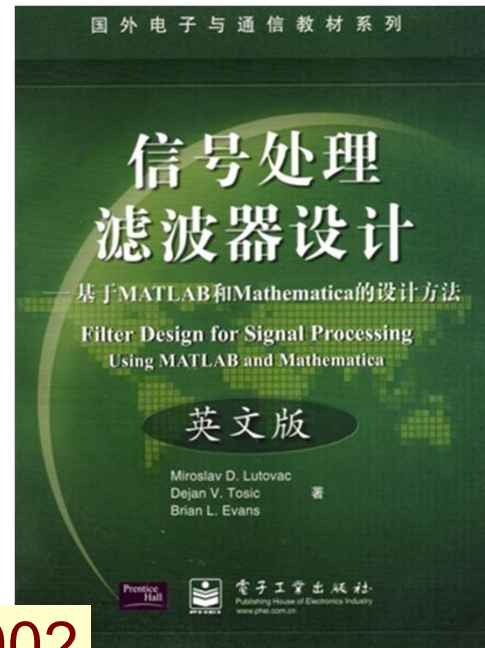
DDC – digital down converter



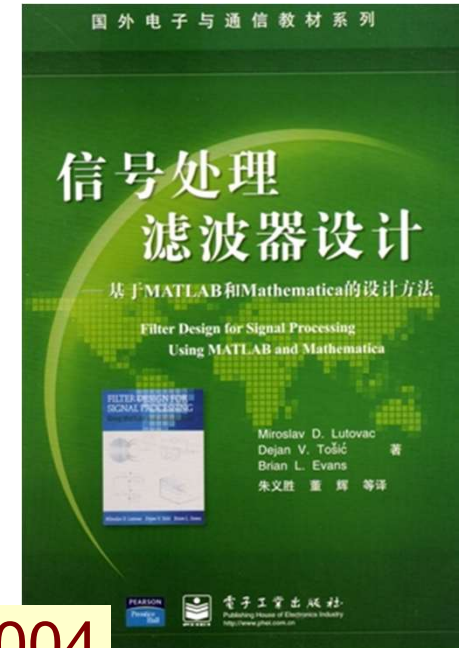
Further reading



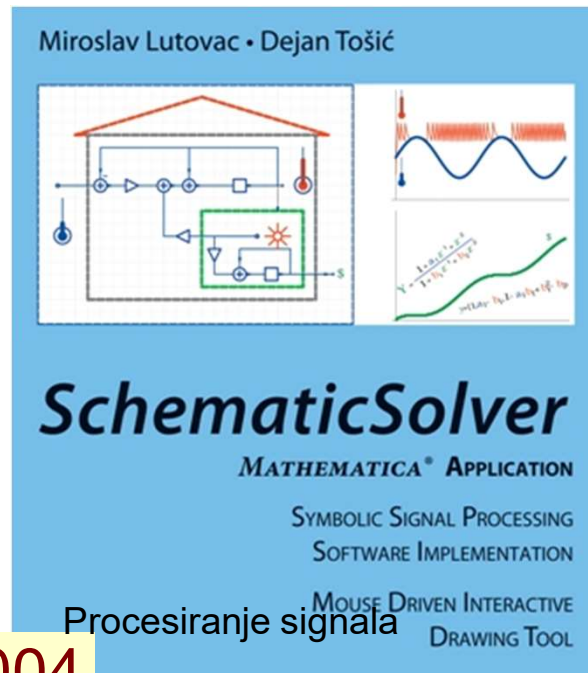
2001



2002

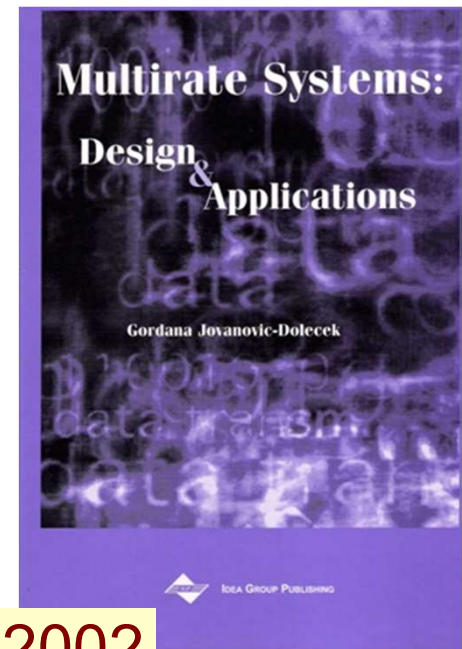


2004



2004

Procesiranje signala



2002

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mlutovac@viser.edu.rs

Ova prezentacija je nekomercijalna.

Slajdovi mogu da sadrže materijale preuzete sa Interneta, stručne i naučne građe, koji su zaštićeni Zakonom o autorskim i srodnim pravima.

Ova prezentacija se može koristiti samo privremeno tokom usmenog izlaganja nastavnika u cilju informisanja i upućivanja studenata na dalji stručni, istraživački i naučni rad i u druge svrhe se ne sme koristiti –

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- ZAKON O AUTORSKOM I SRODNIM PRAVIMA

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