

Digital Signal Processing

Inferring Frequency Response from Poles and Zeros

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Rational Transfer Function

Recall, if we have a system with

$$H(z) = \frac{b_0 + b_1 z^{-1} + \dots + b_M z^{-M}}{a_0 + a_1 z^{-1} + \dots + a_N z^{-N}}$$

and the ROC includes the unit circle, then we have

$$H(e^{j\omega}) = \frac{b_0 + b_1 e^{-j\omega} + \dots + b_M e^{-j\omega M}}{a_0 + a_1 e^{-j\omega} + \dots + a_N e^{-j\omega N}} \quad (1)$$

which can be factored to write

$$H(e^{j\omega}) = \left(\frac{b_0}{a_0} \right) \frac{(1 - c_1 e^{-j\omega}) \dots (1 - c_M e^{-j\omega})}{(1 - d_1 e^{-j\omega}) \dots (1 - d_N e^{-j\omega})} \quad (2)$$

The MATLAB commands `roots` and `poly` allow easy conversion between (1) and (2).

Magnitude Response

We can write the magnitude response as

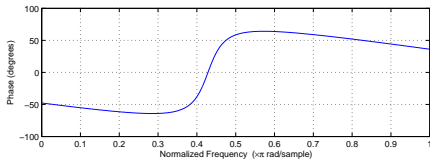
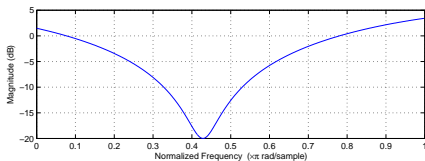
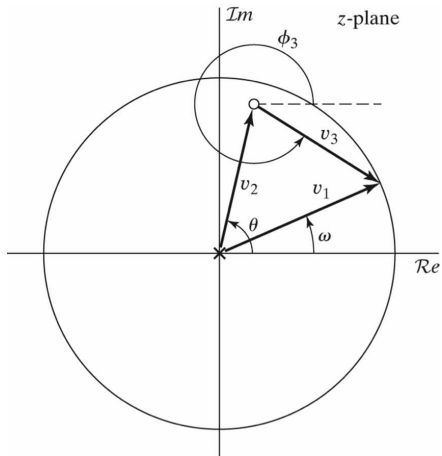
$$\begin{aligned}
 |H(e^{j\omega})| &= \left| \frac{b_0}{a_0} \right| \frac{|1 - c_1 e^{-j\omega}| \cdots |1 - c_M e^{-j\omega}|}{|1 - d_1 e^{-j\omega}| \cdots |1 - d_N e^{-j\omega}|} \\
 &= \left| \frac{b_0}{a_0} \right| \frac{|e^{j\omega} - c_1| \cdots |e^{j\omega} - c_M|}{|e^{j\omega} - d_1| \cdots |e^{j\omega} - d_N|}
 \end{aligned}$$

Intuition:

- ▶ $e^{j\omega}$ is a point on the unit circle.
- ▶ $|e^{j\omega} - c_m|$ is the distance from the m^{th} zero to that point on the unit circle.
- ▶ $|e^{j\omega} - d_n|$ is the distance from the n^{th} pole to that point on the unit circle.
- ▶ $|H(e^{j\omega})|$ is large when $e^{j\omega}$ is close to a pole and far from the zeros.
- ▶ $|H(e^{j\omega})|$ is small when $e^{j\omega}$ is close to a zero and far from the poles.

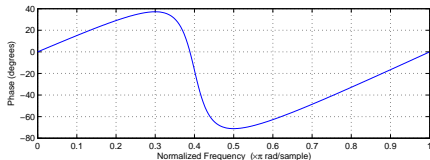
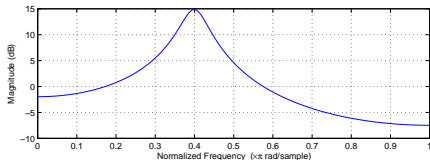
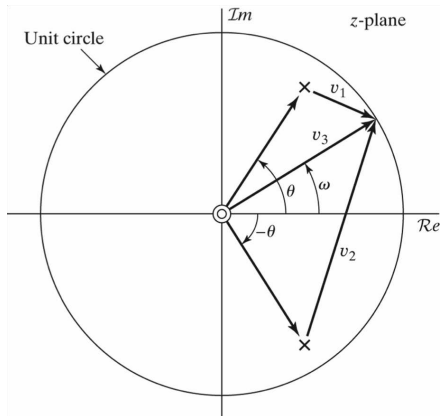
1st Order FIR Filter Example: $H(z) = 1 - az^{-1}$

$$a = 0.9e^{j3\pi/7}$$



2nd Order IIR Filter Example: $H(z) = \frac{1}{1 - 2r \cos(\theta)z^{-1} + r^2 z^{-2}}$

$r = 0.9$ and $\theta = 2\pi/5$



Phase Response

We can write the phase response as

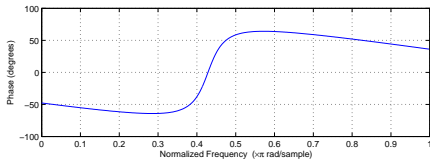
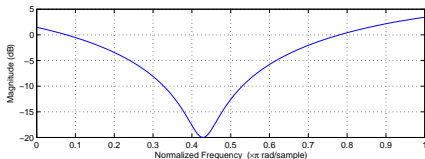
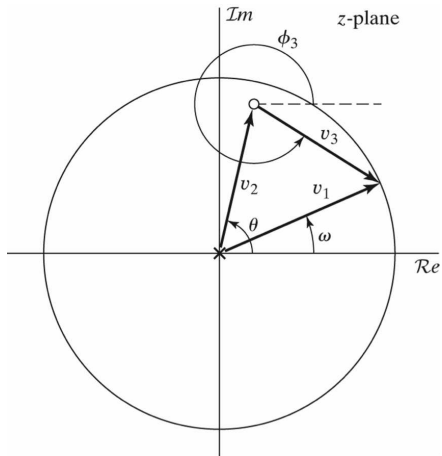
$$\begin{aligned}\angle H(e^{j\omega}) &= \angle \frac{b_0}{a_0} + \sum_{m=1}^M \angle(1 - c_m e^{-j\omega}) - \sum_{n=1}^N \angle(1 - d_n e^{-j\omega}) \\ &= \angle \frac{b_0}{a_0} + \sum_{m=1}^M [\angle(e^{j\omega} - c_m) - \angle e^{j\omega}] - \sum_{n=1}^N [\angle(e^{j\omega} - d_n) - \angle e^{j\omega}]\end{aligned}$$

Intuition:

- ▶ $e^{j\omega}$ is a point on the unit circle.
- ▶ $\angle(e^{j\omega} - c_m)$ is the angle of the vector from the m^{th} zero to that point on the unit circle.
- ▶ $\angle(e^{j\omega} - d_n)$ is the angle of the vector from the n^{th} pole to that point on the unit circle.
- ▶ $\angle e^{j\omega} = \omega$.

1st Order FIR Filter Example: $H(z) = 1 - az^{-1}$

$$a = 0.9e^{j3\pi/7}$$



2nd Order IIR Filter Example: $H(z) = \frac{1}{1 - 2r \cos(\theta)z^{-1} + r^2 z^{-2}}$

$r = 0.9$ and $\theta = 2\pi/5$

