

# EE 508

## Lecture 6

Degrees of Freedom  
The Approximation Problem

# Design Strategy

Theorem: A circuit with transfer function  $T(s)$  can be obtained from a circuit with normalized transfer function  $T_n(s_n)$  by denormalizing all frequency dependent components.

$$C \longrightarrow C/\omega_0$$

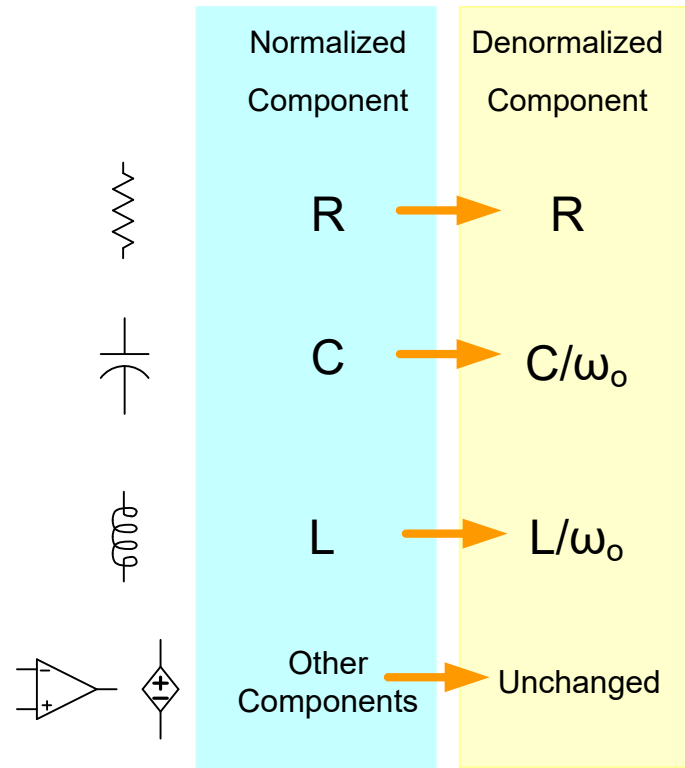
$$L \longrightarrow L/\omega_0$$

## Review from Last Time

# Frequency normalization/scaling

The frequency scaled circuit can be obtained from the normalized circuit simply by scaling the frequency dependent impedances (up or down) by the scaling factor

Component denormalization by factor of  $\omega_0$



Component values of energy storage elements are scaled down by a factor of  $\omega_0$

# Impedance Scaling

Theorem: If all impedances in a circuit are scaled by a constant  $\theta$ , then

- a) All dimensionless transfer functions are unchanged
- b) All transresistance transfer functions are scaled by  $\theta$
- c) All transconductance transfer functions are scaled by  $\theta^{-1}$

# Impedance Scaling

Impedance scaling of a circuit is achieved by multiplying ALL impedances in the circuit by a constant

$$R \longrightarrow \theta R$$

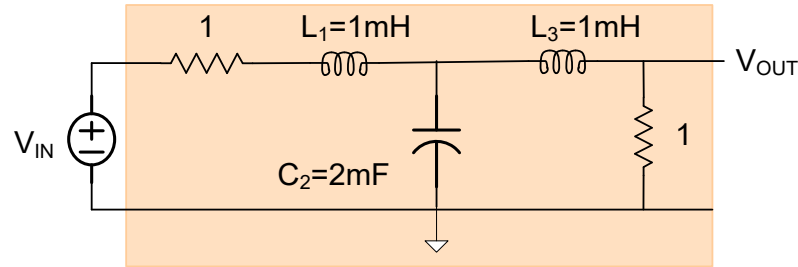
$$C \longrightarrow C/\theta$$

$$L \longrightarrow L\theta$$

$$A \longrightarrow \begin{array}{l} \theta A \text{ for transresistance gain} \\ A \text{ for dimensionless gain} \\ A/\theta \text{ for transconductance gain} \end{array}$$

## Review from Last Time

Example: Design a V-V passive 3<sup>rd</sup>-order Lowpass Butterworth filter with a band-edge of 1K Rad/Sec and equal source and load terminations.



$$T(s) = K \frac{10^9}{s^3 + 2 \cdot 10^3 s^2 + 2 \cdot 10^6 s + 10^9}$$

Is this solution practical?

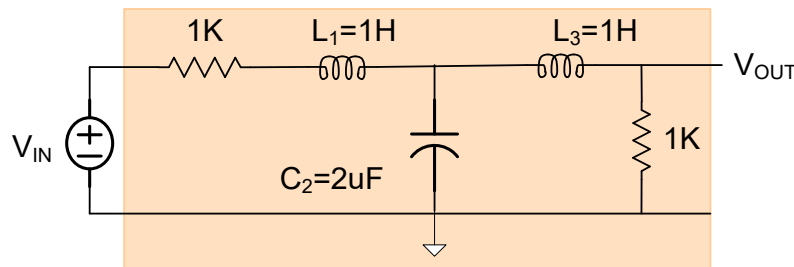
**Some component values are too big and some are too small !**

Impedance scale by  $\theta = 1000$

R  $\longrightarrow$   $\theta R$

C  $\longrightarrow$   $C/\theta$

L  $\longrightarrow$   $\theta L$



$$T(s) = K \frac{10^9}{s^3 + 2 \cdot 10^3 s^2 + 2 \cdot 10^6 s + 10^9}$$

Component values more practical

# Typical approach to lowpass filter design

1. Obtain normalized approximating function
2. Synthesize circuit to realize normalized approximating function
3. Denormalize circuit obtained in step 2
4. Impedance scale to obtain acceptable component values

# Degrees of Freedom

The number of degrees of freedom in the design of a system is the difference between the total number of design variables and the number of constraints for the design.

Important to recognize the number of degrees of freedom available in a design and the number of constraints.

- If the number of design variables is less than the number of constraints in a specific system, the system is over-constrained
- Even if the number of degrees of freedom is greater than or equal to 1, a solution may not exist



Example: Design a 2<sup>nd</sup> order lowpass Butterworth filter with 3dB passband attenuation, a dc gain of 5, and a 3dB bandedge of 4KHz and no inductors

## Degrees of Freedom?

Can't tell since there is no design yet

## Number of Restrictions (Constraints) ?

- 2<sup>nd</sup> Order
- Lowpass
- Butterworth
- 3dB passband attenuation
- dc gain of 5
- 3dB bandedge of 4 KHz
- No inductors

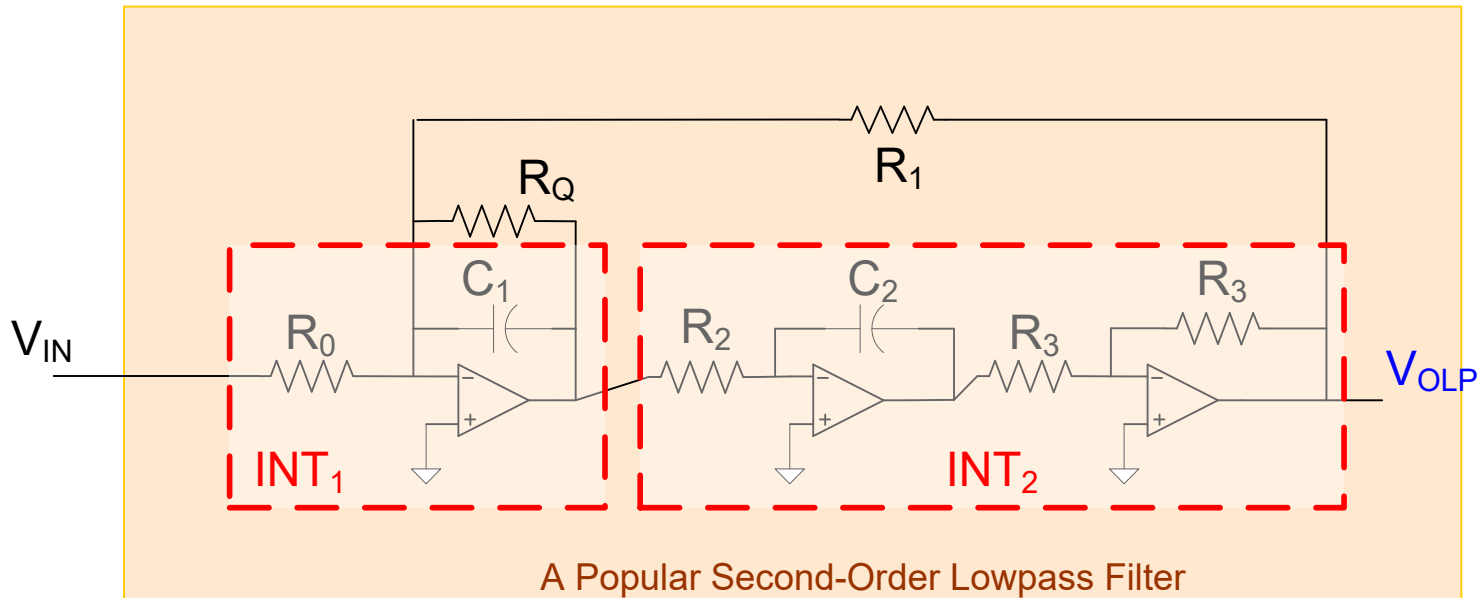
7 Restrictions

Example: Design a 2<sup>nd</sup> order lowpass Butterworth filter with 3dB passband attenuation, a dc gain of 5, and a 3dB bandedge of 4KHz with no inductors.

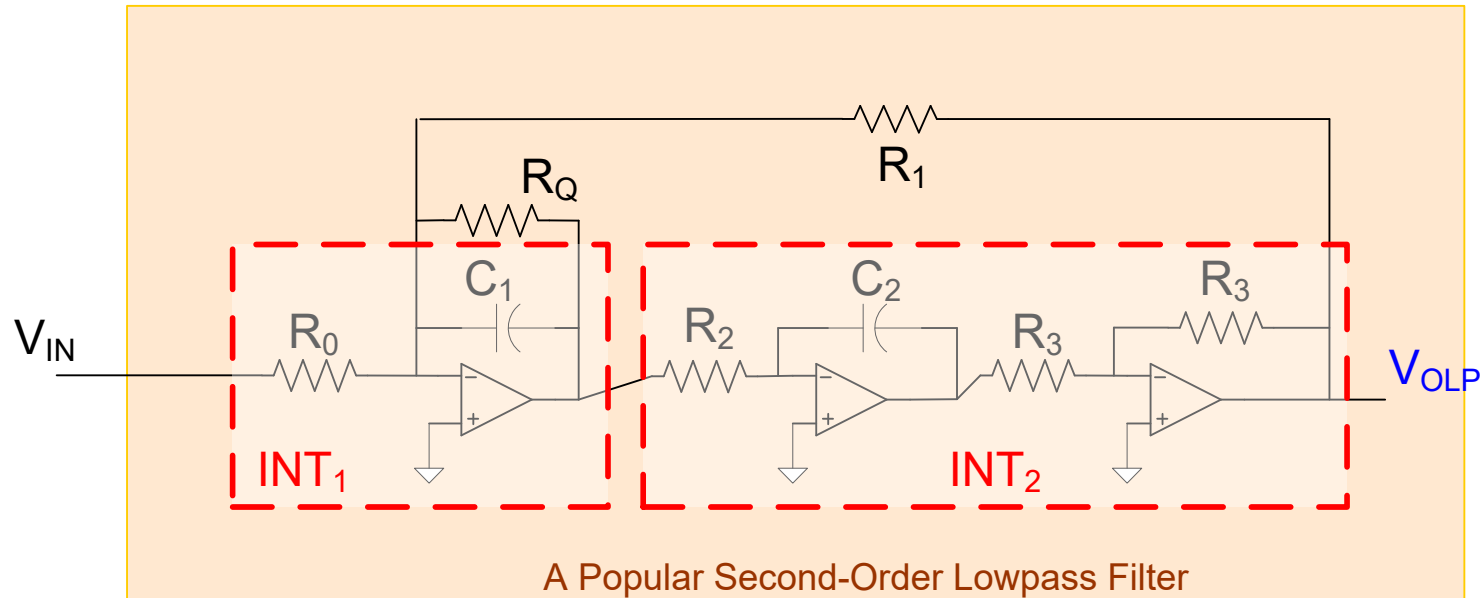
Note: We have not discussed the Butterworth approximation yet so some details here will be based upon concepts that will be developed later

$$T_{\text{BWn-3dB}} = \left( \frac{1}{s^2 + \sqrt{2}s + 1} \right) \cdot 5 \quad \Longrightarrow \quad \begin{aligned} \omega_0 &= 1 \\ Q &= \frac{1}{\sqrt{2}} = 0.707 \end{aligned}$$

(2<sup>nd</sup> order, lowpass, BW, 3dB, gain of 5)



Example: Design a 2<sup>nd</sup> order lowpass Butterworth filter with 3dB passband attenuation, a dc gain of 5, and a 3dB band edge of 4KHz, no inductors.



$$T(s) = \frac{1}{R_2 R_0 C_1 C_2} \frac{1}{s^2 + s \left( \frac{1}{R_Q C_1} \right) + \frac{1}{R_2 R_1 C_1 C_2}}$$

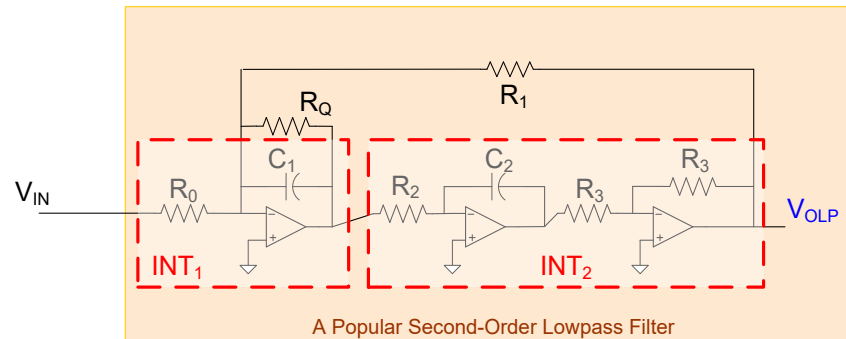
$$\omega_0 = \frac{1}{\sqrt{R_1 R_2 C_1 C_2}}$$

$$Q = \frac{R_Q}{\sqrt{R_1 R_2}} \sqrt{\frac{C_1}{C_2}}$$

7 design variables and only two constraints (ignoring the gain right now)

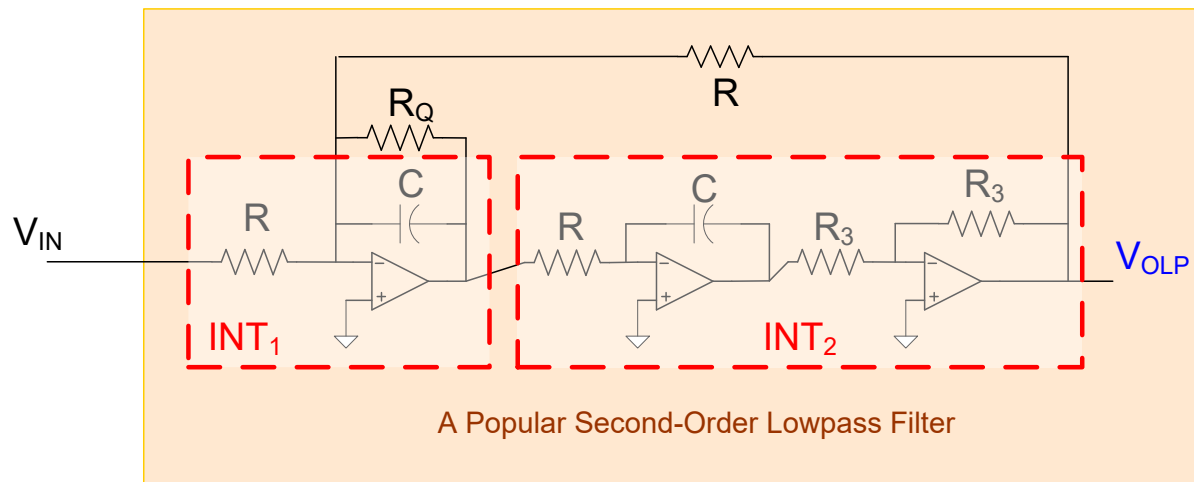
**Circuit has 5 Degrees of Freedom!**

Example: Design a 2<sup>nd</sup> order lowpass Butterworth filter with 3dB passband attenuation, a dc gain of 5, and a 3dB band edge of 4KHz



If  $C_1=C_2=C$  and  $R_1=R_2=R_0=R$ , this reduces to

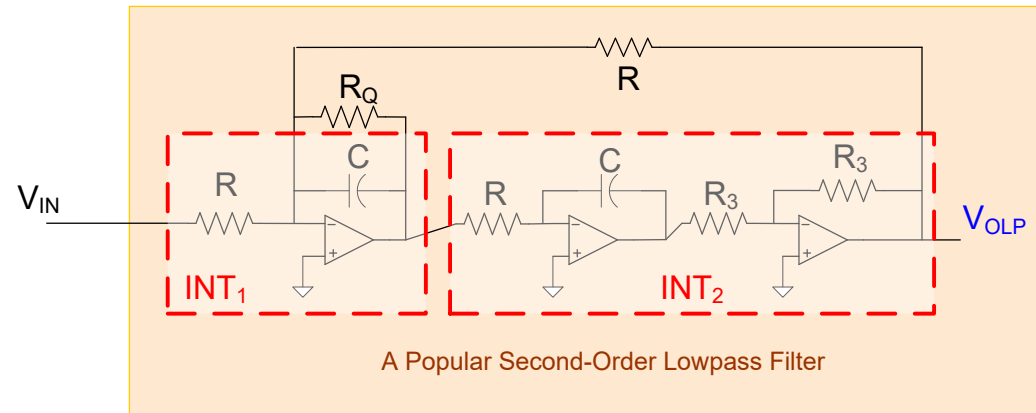
$$T(s) = \frac{1}{(RC)^2} \frac{1}{s^2 + s \left( \frac{R}{R_Q} \frac{1}{RC} \right) + \frac{1}{(RC)^2}}$$



How many degrees of freedom remain?

$$5-3=2$$

Example: Design a 2<sup>nd</sup> order lowpass Butterworth filter with 3dB passband attenuation, a dc gain of 5, and a 3dB bandedge of 4KHz



$$T(s) = \frac{1}{s^2 + s \left( \frac{R}{R_Q} \frac{1}{RC} \right) + \frac{1}{(RC)^2}}$$

$$\omega_0 = \frac{1}{RC}$$

$$Q = \frac{R_Q}{R}$$

Normalizing by the factor  $\omega_0$ , we obtain

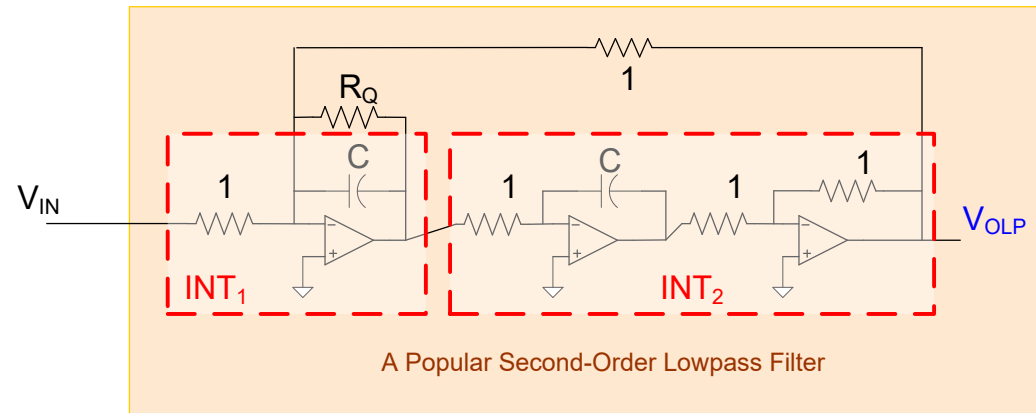
$$T(s_n) = \frac{1}{s^2 + s \left( \frac{R}{R_Q} \right) + 1}$$

Lets now use up the two degrees of freedom in the circuit:

Setting  $R=R_3=1$  obtain the following circuit

Example: Design a 2<sup>nd</sup> order lowpass Butterworth filter with 3dB passband attenuation, a dc gain of 5, and a 3dB bandedge of 4KHz

Setting  $R=R_3=1$  obtain the following circuit



The two constraints become

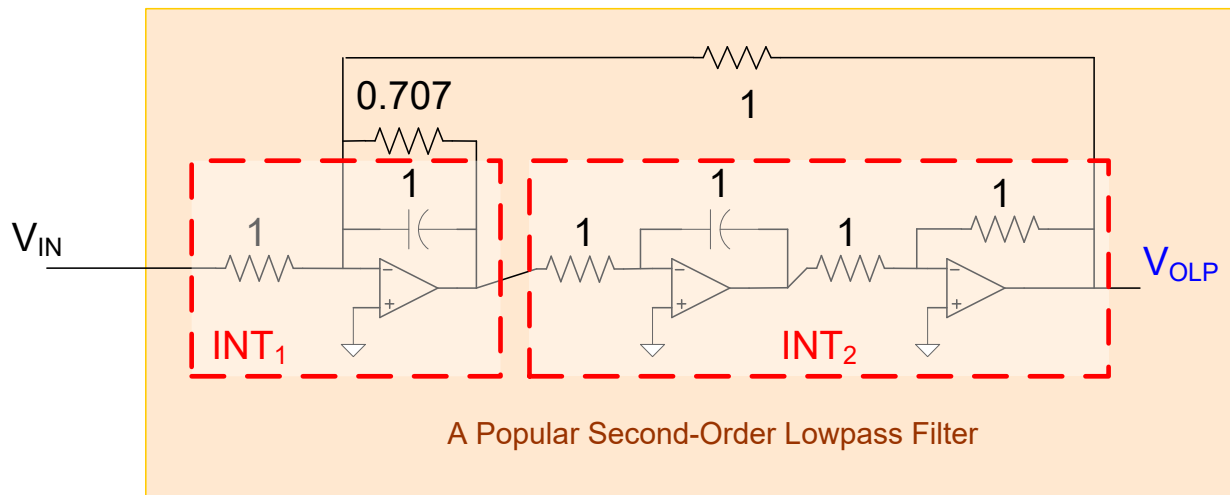
$$\omega_0 = \frac{1}{RC} = \frac{1}{C} \quad Q = \frac{R_Q}{R} = R_Q$$

This leaves 2 unknowns,  $R_Q$  and  $C$  and two constraints (i.e. no remaining degrees of freedom)

Example: Design a 2<sup>nd</sup> order lowpass Butterworth filter with 3dB passband attenuation, a dc gain of 5, and a 3dB bandedge of 4KHz

$$T(s_n) = \frac{1}{s^2 + s\left(\frac{1}{Q}\right) + 1} \quad \omega_{0n} = 1 \quad Q_N = \frac{1}{\sqrt{2}}$$

To satisfy the 2 constraints, must now set  $R_Q = Q$        $C = 1$



Now we can do frequency scaling

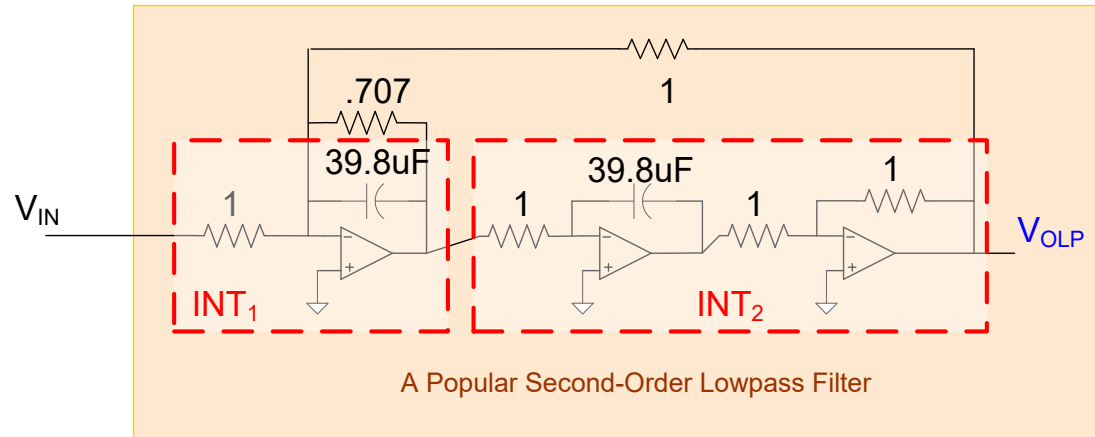
$$C \longrightarrow C/\omega_0$$

$$L \longrightarrow L/\omega_0$$

$$C=1 \longrightarrow 1/(2\pi \bullet 4K) = 39.8\mu F$$

Example: Design a 2<sup>nd</sup> order lowpass Butterworth filter with 3dB passband attenuation, a dc gain of 5, and a 3dB bandedge of 4KHz

Denormalized circuit with bandedge of 4 KHz



This has the right transfer function (but unity gain)

Can now do impedance scaling to get more practical component values

R →  $\theta R$

C →  $C/\theta$

L →  $\theta L$

A good impedance scaling factor may be  $\theta=1000$

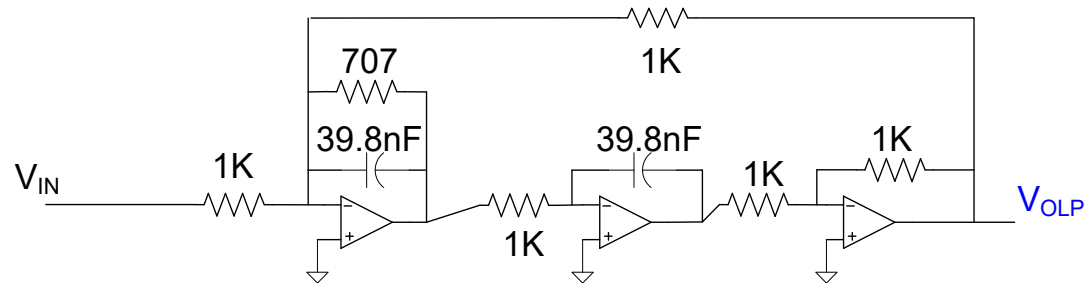
R → 1K

C → 39.8nF



Example: Design a 2<sup>nd</sup> order lowpass Butterworth filter with 3dB passband attenuation, a dc gain of 5, and a 3dB bandedge of 4KHz

Denormalized circuit with bandedge of 4 KHz



This has the right transfer function (but unity gain)

To finish the design, precede or follow this circuit with an amplifier with a gain of 5 to meet the dc gain requirements

# Filter Concepts and Terminology

- Frequency scaling
- Frequency Normalization
- Impedance scaling



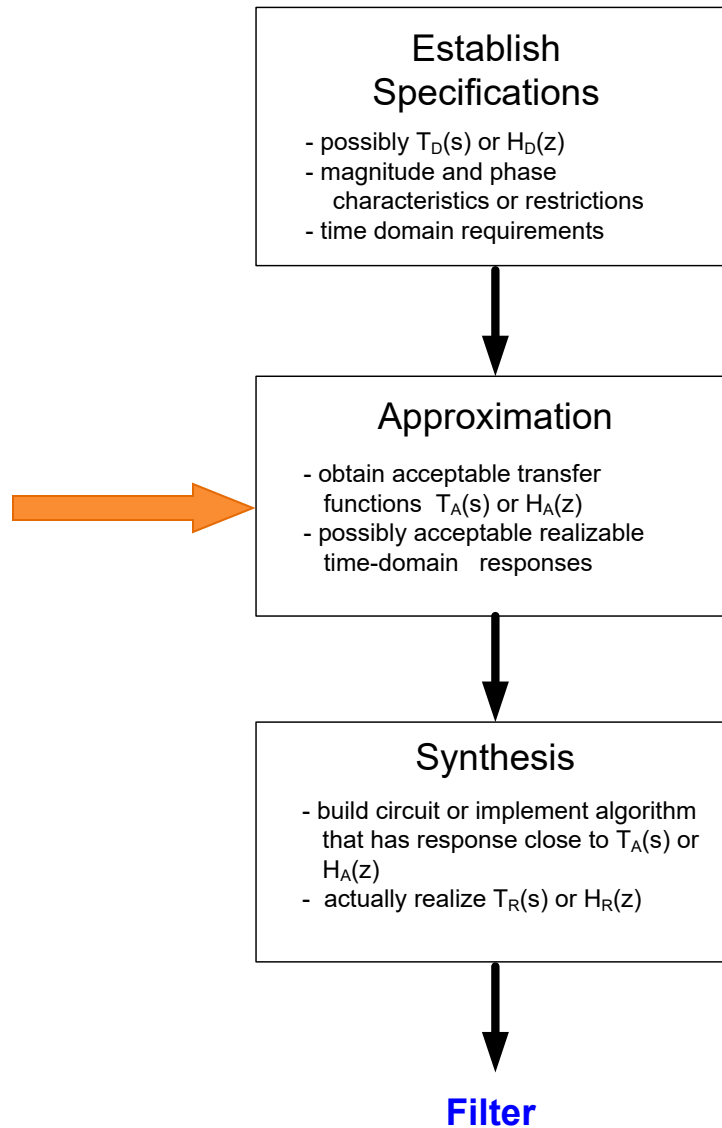
## Transformations

- LP to BP
- LP to HP
- LP to BR

It can be shown the standard HP, BP, and BR approximations can be obtained by a frequency transformation of a standard LP approximating function

Will address the LP approximation first, and then provide details about the frequency transformations

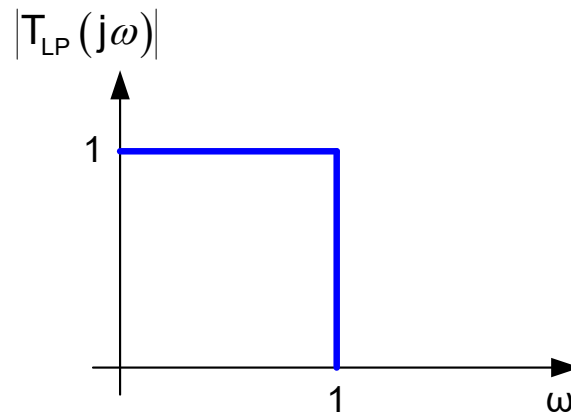
# Filter Design Process



# The Approximation Problem

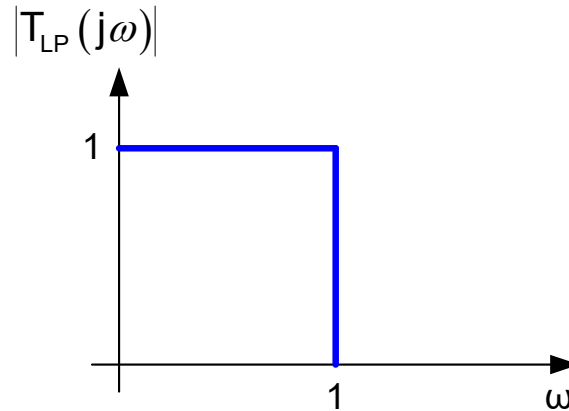
The goal in the approximation problem is simple, just want a function  $T_A(s)$  or  $H_A(z)$  that meets the filter requirements.

Will focus primarily on approximations of the standard normalized lowpass function



- Frequency scaling will be used to obtain other LP band edges
- Frequency transformations will be used to obtain HP, BP, and BR responses

# The Approximation Problem



$$T_A(s) = ?$$

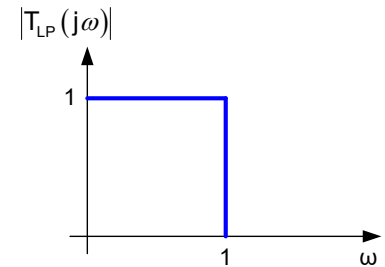
$T_A(s)$  is a rational fraction in  $s$

$$T(s) = \frac{\sum_{i=0}^m a_i s^i}{\sum_{i=0}^n b_i s^i}$$

Rational fractions in  $s$  have no discontinuities in either magnitude or phase response

No natural metrics for  $T_A(s)$  that relate to magnitude and phase characteristics (difficult to meaningfully compare  $T_{A1}(s)$  and  $T_{A2}(s)$ )

# The Approximation Problem



Approach we will follow:

➔ Magnitude Squared Approximating Functions  $H_A(\omega^2)$

- Inverse Transform  $H_A(\omega^2) \rightarrow T_A(s)$
- Collocation
- Least Squares
- Pade Approximations
- Other Analytical Optimization
- Numerical Optimization
- Canonical Approximations
  - Butterworth (BW)
  - Chebyshev (CC)
  - Elliptic
  - Thompson

# Magnitude Squared Approximating Functions

$$T(s) = \frac{\sum_{i=0}^m a_i s^i}{\sum_{i=0}^n b_i s^i}$$

$$T(j\omega) = \frac{\sum_{i=0}^m a_i (j\omega)^i}{\sum_{i=0}^n b_i (j\omega)^i}$$

$$T(j\omega) = \frac{a_0 + a_1(j\omega) + a_2(j\omega)^2 + \dots + a_m(j\omega)^m}{b_0 + b_1(j\omega) + b_2(j\omega)^2 + \dots + b_n(j\omega)^n}$$

$$T(j\omega) = \frac{[a_0 - a_2\omega^2 + a_4\omega^4 + \dots] + j[a_1\omega - a_3\omega^3 + a_5\omega^5 + \dots]}{[b_0 - b_2\omega^2 + b_4\omega^4 + \dots] + j[b_1\omega - b_3\omega^3 + b_5\omega^5 + \dots]}$$

$$T(j\omega) = \frac{\left[ \sum_{\substack{0 \leq k \leq m \\ \text{keven}}} a_k \omega^k \right] + j \left[ \omega \sum_{\substack{0 \leq k \leq m \\ \text{kodd}}} a_k \omega^{k-1} \right]}{\left[ \sum_{\substack{0 \leq k \leq n \\ \text{keven}}} b_k \omega^k \right] + j \left[ \omega \sum_{\substack{0 \leq k \leq n \\ \text{kodd}}} b_k \omega^{k-1} \right]}$$

$$T(j\omega) = \frac{[F_1(\omega^2)] + j[\omega F_2(\omega^2)]}{[F_3(\omega^2)] + j[\omega F_4(\omega^2)]}$$

where  $F_1, F_2, F_3$  and  $F_4$  are even functions of  $\omega$

# Magnitude Squared Approximating Functions

$$T(s) = \frac{\sum_{i=0}^m a_i s^i}{\sum_{i=0}^n b_i s^i}$$

$$T(j\omega) = \frac{[F_1(\omega^2)] + j[\omega F_2(\omega^2)]}{[F_3(\omega^2)] + j[\omega F_4(\omega^2)]}$$

$$|T(j\omega)| = \sqrt{\frac{[F_1(\omega^2)]^2 + \omega^2 [F_2(\omega^2)]^2}{[F_3(\omega^2)]^2 + \omega^2 [F_4(\omega^2)]^2}}$$

Thus  $|T(j\omega)|$  is an even function of  $\omega$

It follows that  $|T(j\omega)|^2$  is a rational fraction in  $\omega^2$  with real coefficients

Since  $|T(j\omega)|^2$  is a real variable, natural metrics exist for comparing approximating functions to  $|T(j\omega)|^2$



# Magnitude Squared Approximating Functions

$$T(s) = \frac{\sum_{i=0}^m a_i s^i}{\sum_{i=0}^n b_i s^i}$$

If a desired magnitude response is given, it is common to find a rational fraction in  $\omega^2$  with real coefficients, denoted as  $H_A(\omega^2)$ , that approximates the desired magnitude squared response and then obtain a function  $T_A(s)$  that satisfies the relationship  $|T_A(j\omega)|^2 = H_A(\omega^2)$

$H_A(\omega^2)$  is real so natural metrics exist for obtaining  $H_A(\omega^2)$

$$H_A(\omega^2) = \frac{\sum_{i=0}^{2l} c_i \omega^{2i}}{\sum_{i=0}^{2k} d_i \omega^{2i}}$$

Obtaining  $T_A(s)$  from  $H_A(\omega^2)$  is termed the inverse mapping problem

But how is  $T_A(s)$  obtained from  $H_A(\omega^2)$  ?

Inverse mapping problem:

$$T_A(s) \xrightarrow[\text{well defined}]{} H_A(\omega^2) \qquad H_A(\omega^2) = |T_A(j\omega)|^2$$

$$T_A(s) \xleftarrow{?} H_A(\omega^2)$$

Consider an example:

$$\begin{array}{l} T_1(s) = s + 1 \\ T_1(s) = s - 1 \end{array} \begin{array}{l} \nearrow \\ \nearrow \end{array} H_A(\omega^2) = 1 + \omega^2$$

Thus, the inverse mapping in this example is not unique !

Inverse mapping problem:

$$T_A(s) \longrightarrow H_A(\omega^2) \qquad H_A(\omega^2) = |T_A(j\omega)|^2$$

$$T_A(s) \xleftarrow{?} H_A(\omega^2)$$

Some observations:

- If an inverse mapping exists, it is not necessarily unique
- If an inverse mapping exists, then a minimum phase inverse mapping exists and it is unique (within all-pass factors)
- The mapping from  $T_A(s)$  to  $H_A(\omega^2)$  increases order by a factor of 2
- Any inverse mapping from  $H_A(\omega^2)$  to  $T_A(s)$  will reduce order by a factor of 2 (within all-pass factors)

Example:

$$H_A(\omega^2) = \frac{2\omega^2 + 1}{\omega^4 + 2\omega^2 + 1} \longrightarrow T_A(s) = \frac{\sqrt{2}s + 1}{(s+1)(s+1)}$$

Example:

$$H_A(\omega^2) = \frac{\omega^2 - 1}{\omega^4 + 2\omega^2 + 1} \longrightarrow ?$$

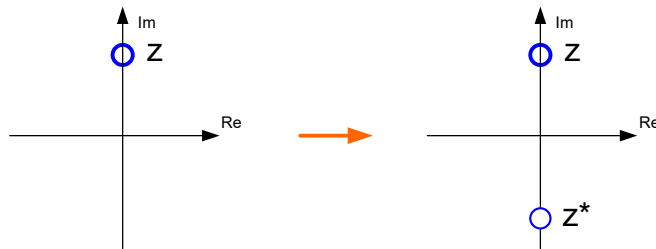
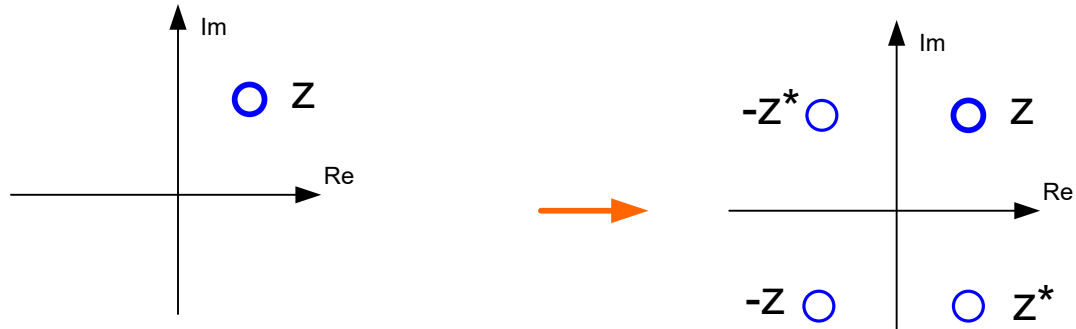
Inverse mapping does not exist !

It can be shown that many even rational fractions in  $\omega^2$  do not have an inverse mapping back to the s-domain !

Often these functions have a magnitude squared response that does a good job of approximating the desired filter magnitude response

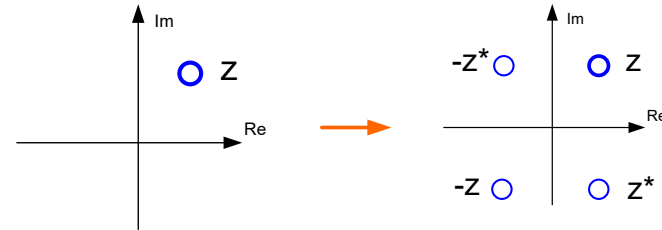
If an inverse mapping exists, there are often several inverse mappings that exist

Observation: If  $z$  is a zero (pole) of  $H_A(\omega^2)$ , then  $-z$ ,  $z^*$ , and  $-z^*$  are also zeros (poles) of  $H_A(\omega^2)$



Thus, roots come as quadruples if off of the axis and as pairs if they lay on the axis

Observation: If  $z$  is a zero (pole) of  $H_A(\omega^2)$ , then  $-z$ ,  $z^*$ , and  $-z^*$  are also zeros (poles) of  $H_A(\omega^2)$



Proof:

Consider an even polynomial in  $\omega^2$  with real coefficients  $P(\omega^2) = \sum_{i=0}^m a_i \omega^{2i}$

At a root, this polynomial satisfies the expression  $P(\omega^2) = \sum_{i=0}^m a_i \omega^{2i} = 0$

Replacing  $\omega$  with  $-\omega$ , we obtain

$$P([-\omega]^2) = \sum_{i=0}^m a_i [-\omega]^{2i} = \sum_{i=0}^m a_i [-1^{2i}] [\omega]^{2i} = \sum_{i=0}^m a_i [\omega]^{2i} = 0 \implies -\omega \text{ is a root of } P(\omega^2)$$

Recall  $(xy)^* = x^*y^*$ ,  $(x^n)^* = (x^*)^n$  and  $(x+y)^* = x^*+y^*$

Taking the complex conjugate of  $P(\omega^2) = 0$  we obtain

$$P(\omega^2)^* = \sum_{i=0}^m (a_i \omega^{2i})^* = \sum_{i=0}^m (a_i^*) (\omega^{2i})^* = \sum_{i=0}^m (a_i^*) ((\omega^*)^{2i}) = 0$$

Since  $a_i$  is real for all  $i$ , it thus follows that

$$\sum_{i=0}^m (a_i) ((\omega^*)^{2i}) = 0 \implies \omega^* \text{ is a root of } P(\omega^2)$$

# Magnitude Squared Approximating Functions

If a desired magnitude response is given, it is common to find a rational fraction in  $\omega^2$  with real coefficients, denoted as  $H_A(\omega^2)$ , that approximates the desired magnitude squared response and then obtain a function  $T_A(s)$  that satisfies the relationship  $|T_A(j\omega)|^2 = H_A(\omega^2)$

Inverse mapping may not exist !

To make this approach practical it is essential that a method be developed for determining if an inverse mapping exists and, if it exists, to determine an inverse mapping!

Inverse Mapping Theorem: If  $H_A(\omega^2)$  is a rational fraction of order  $2m/2n$  with real coefficients with no poles or zeros of odd multiplicity on the real axis, then there exists a real number  $H_0$  such that the function

$$T_{AM}(s) = \frac{H_0 (s-jz_1)(s-jz_2) \cdots (s-jz_m)}{(s-jp_1)(s-jp_2) \cdots (s-jp_n)}$$

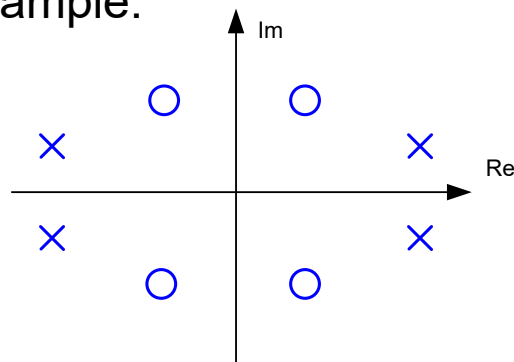
is a minimum phase rational fraction with real coefficients that satisfies the relationship

$$|T_{AM}(j\omega)| = \sqrt{H_A(\omega^2)}$$

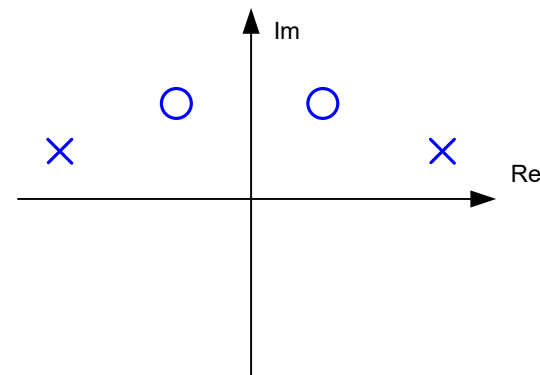
where  $\{z_1, z_2, \dots, z_m\}$  are the upper half-plane zeros of  $H_A(\omega^2)$  and exactly half of the real axis zeros,

and where where  $\{p_1, p_2, \dots, p_n\}$  are the upper half-plane poles of  $H_A(\omega^2)$  and exactly half of the real axis poles.

Example:



Roots of  $H_A(\omega^2)$



Roots that Appear in  $T_{AM}(s)$   
(but multiplied by  $j$ )

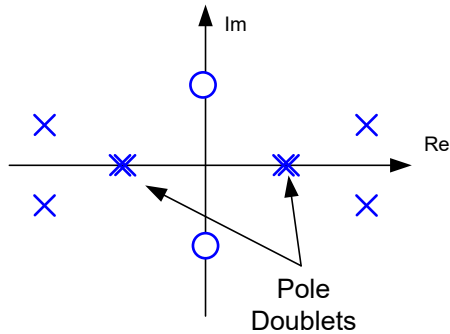


$$H_A(\omega^2) = \frac{H_0^2 \left[ (\omega - z_1)(\omega - z_2) \cdots (\omega - z_m) \right] \cdot \left[ (\omega + z_1)(\omega + z_2) \cdots (\omega + z_m) \right]}{\left[ (\omega - p_1)(\omega - p_2) \cdots (\omega - p_n) \right] \cdot \left[ (\omega + p_1)(\omega + p_2) \cdots (\omega + p_n) \right]}$$

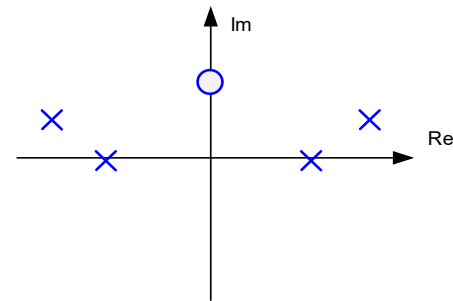
↓ If inverse exists

$$T_{AM}(s) = \frac{H_0 (s - jz_1)(s - jz_2) \cdots (s - jz_m)}{(s - jp_1)(s - jp_2) \cdots (s - jp_n)}$$

Example:

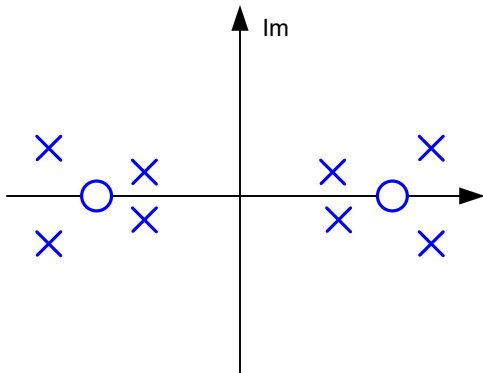


Roots of  $H_A(\omega^2)$



Roots that appear in  $T_{AM}(s)$

Example:

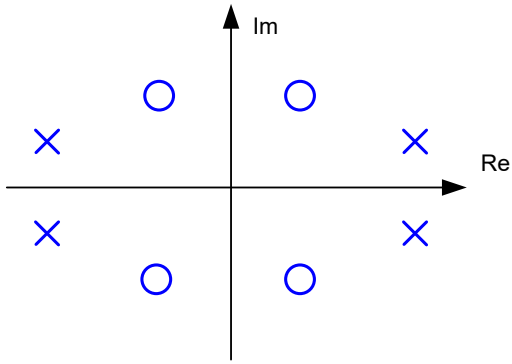


Inverse does not exist because zeros are of odd multiplicity on the real axis

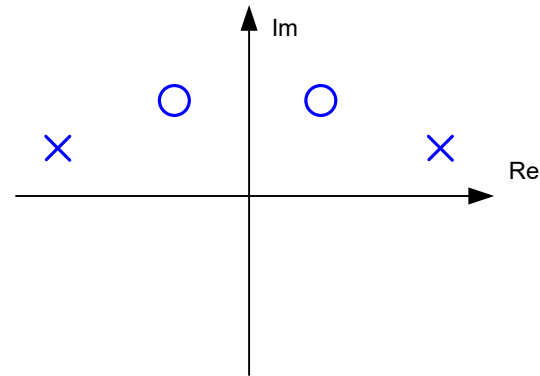
$$H_A(\omega^2) = \frac{H_0^2 \left[ (\omega - z_1)(\omega - z_2) \cdots (\omega - z_m) \right] \cdot \left[ (\omega + z_1)(\omega + z_2) \cdots (\omega + z_m) \right]}{\left[ (\omega - p_1)(\omega - p_2) \cdots (\omega - p_n) \right] \cdot \left[ (\omega + p_1)(\omega + p_2) \cdots (\omega + p_n) \right]}$$

↓ If inverse exists

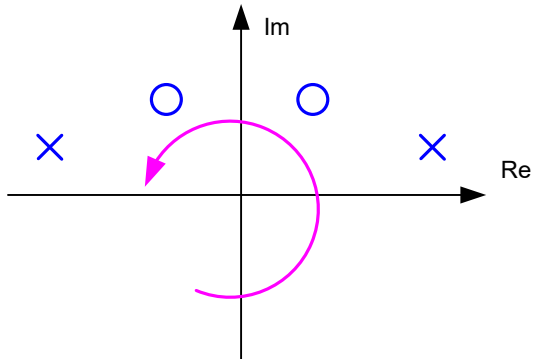
$$T_{AM}(s) = \frac{H_0 (s - jz_1)(s - jz_2) \cdots (s - jz_m)}{(s - jp_1)(s - jp_2) \cdots (s - jp_n)}$$



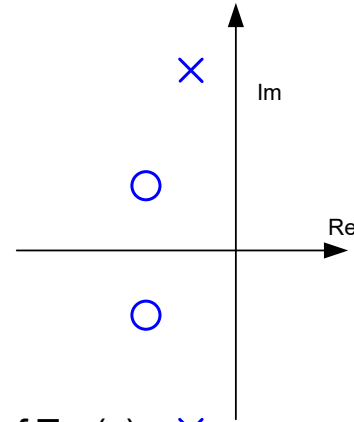
Roots of  $H_A(\omega^2)$



Roots that appear in  $T_{AM}(s)$



Rotate roots by  $90^\circ$

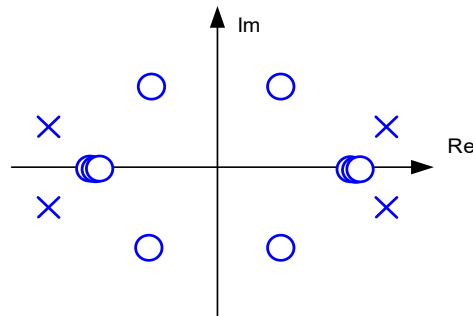
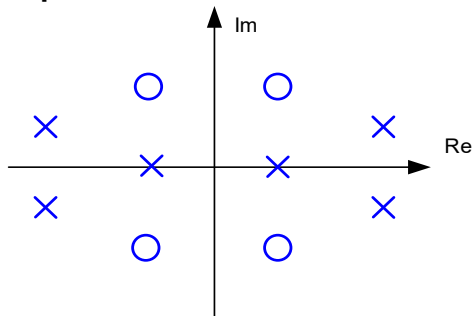


Roots of  $T_{AM}(s)$

Theorem: If  $H_A(\omega^2)$  is a rational fraction of order  $2m/2n$  with real coefficients with one or more poles on the real axis that are of odd multiplicity, then there is no inverse mapping to a rational fraction  $T(s)$  with real coefficients that satisfies the relationship  $|T(j\omega)| = \sqrt{H_A(\omega^2)}$

Theorem: If  $H_A(\omega^2)$  is a rational fraction of order  $2m/2n$  with real coefficients with one or more zeros on the real axis that are of odd multiplicity, then there is no inverse mapping to a rational fraction  $T(s)$  with real coefficients that satisfies the relationship  $|T(j\omega)| = \sqrt{H_A(\omega^2)}$

Example where inverse mapping does not exist:



$$H_A(\omega^2) = \frac{H_0^2 \left[ (\omega - z_1)(\omega - z_2) \cdots (\omega - z_m) \right] \cdot \left[ (\omega + z_1)(\omega + z_2) \cdots (\omega + z_m) \right]}{\left[ (\omega - p_1)(\omega - p_2) \cdots (\omega - p_n) \right] \cdot \left[ (\omega + p_1)(\omega + p_2) \cdots (\omega + p_n) \right]}$$



If inverse exists

$$T_{AM}(s) = \frac{H_0 (s - jz_1)(s - jz_2) \cdots (s - jz_m)}{(s - jp_1)(s - jp_2) \cdots (s - jp_n)}$$

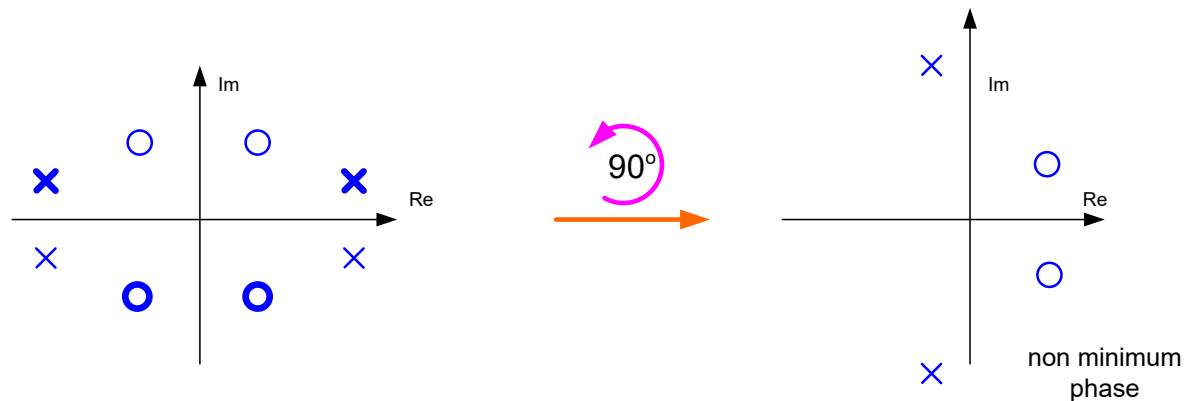
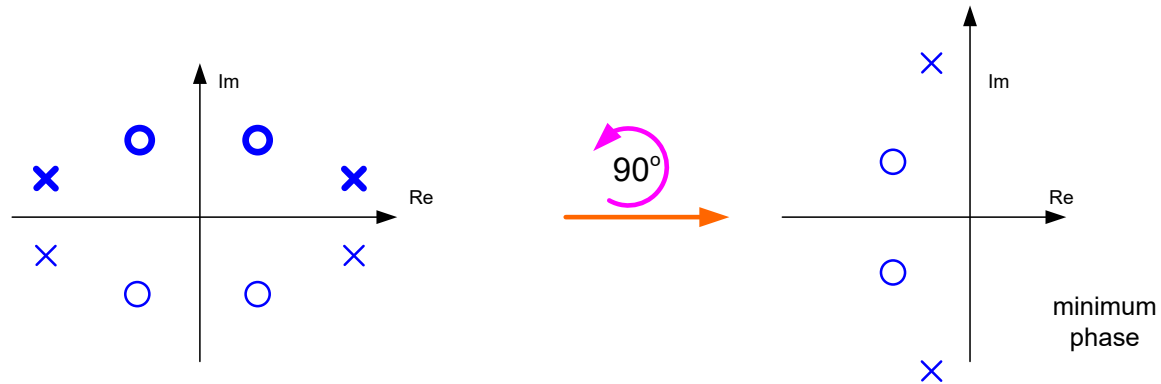
Observations:

- Coefficients of  $T_{AM}(s)$  are real
- If  $x$  is a root of  $H_A(\omega^2)$ , then  $jx$  is a root of  $T_{AM}(s)$
- Multiplying a root by  $j$  is equivalent to rotating it by  $90^\circ$  cc in the complex plane
- Roots of  $T_{AM}(s)$  are obtained from roots of  $H_A(\omega^2)$  by multiplying by  $j$
- Roots of  $T_{AM}(s)$  are upper half-plane roots and exactly half of real axis roots all rotated cc by  $90^\circ$
- If a root of  $H_A(\omega^2)$  has odd multiplicity on the real axis, the inverse mapping does not exist
- Other (often many) inverse mappings exist but are not minimum phase  
(These can be obtained by reflecting any subset of the zeros or poles around the imaginary axis into the RHP)

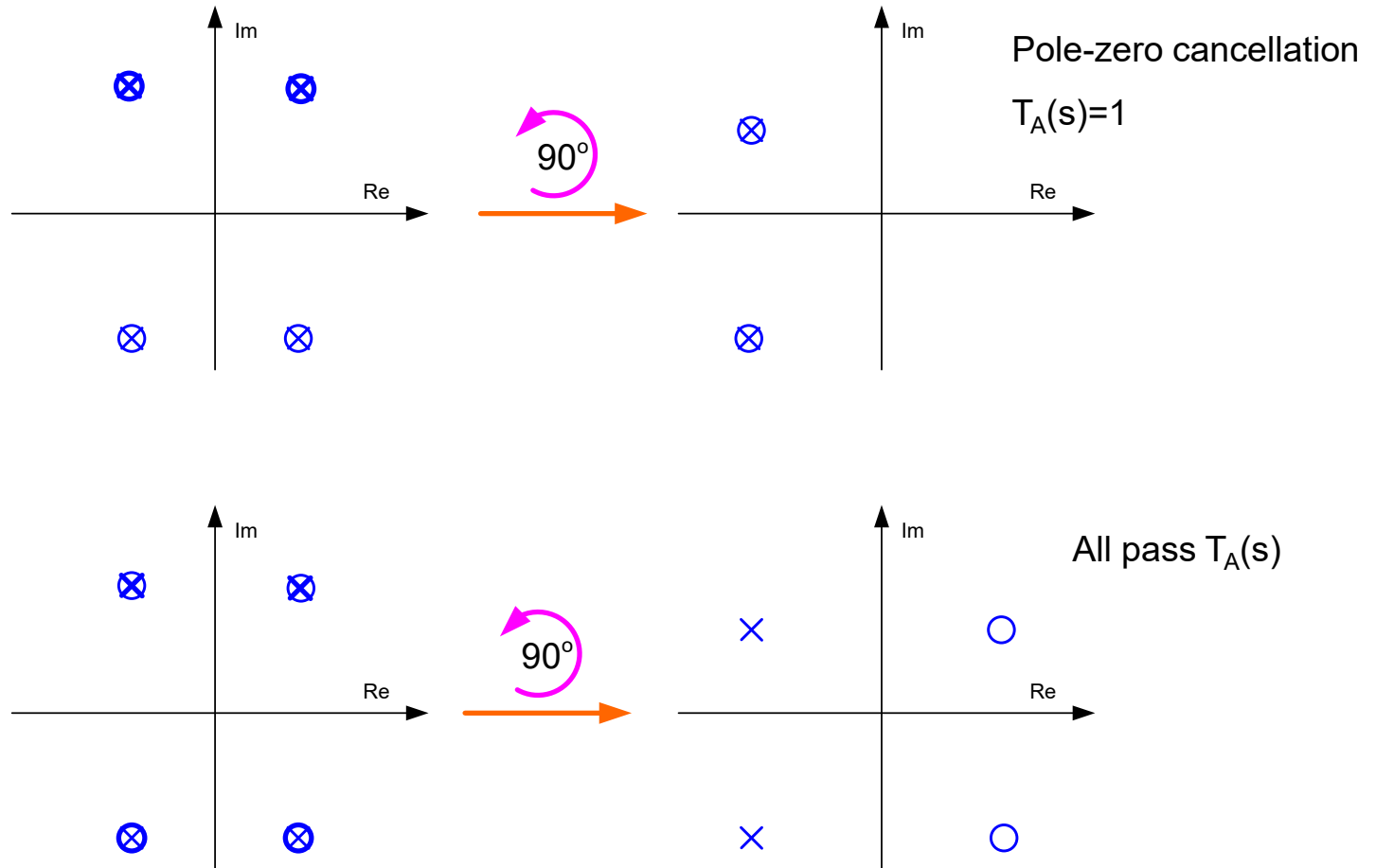
$$H_A(\omega^2) = \frac{H_0^2 \left[ (\omega - z_1)(\omega - z_2) \cdots (\omega - z_m) \right] \cdot \left[ (\omega + z_1)(\omega + z_2) \cdots (\omega + z_m) \right]}{\left[ (\omega - p_1)(\omega - p_2) \cdots (\omega - p_n) \right] \cdot \left[ (\omega + p_1)(\omega + p_2) \cdots (\omega + p_n) \right]}$$


If inverse exists

$$T_{AM}(s) = \frac{H_0 (s - jz_1)(s - jz_2) \cdots (s - jz_m)}{(s - jp_1)(s - jp_2) \cdots (s - jp_n)}$$



# All pass functions (and factors)



- Must not allow cancellations to take place in  $H_A(\omega^2)$  to obtain all-pass  $T_A(s)$
- Must keep upper HP poles and lower HP zeros in  $H_A(\omega^2)$  to obtain all-pass  $T_A(s)$
- All-pass  $T_A(s)$  is not minimum phase



Stay Safe and Stay Healthy !

**End of Lecture 6**