

Prob. 5.35 All-Pass Filter \Rightarrow "Pet Problem"

$$y[n] - a y[n-1] = b x[n] + x[n-1] \quad (1)$$

Take DTFT of both sides:

$$Y(\omega) (1 - a e^{-j\omega}) = X(\omega) (b + e^{-j\omega})$$

Convolution prop. dictates $Y(\omega) = H(\omega) X(\omega)$

$$H(\omega) = \frac{Y(\omega)}{X(\omega)} = \frac{b + e^{-j\omega}}{1 - a e^{-j\omega}}$$

So, we have DTFT of $h[n] = H(\omega)$
frequency response of system
without even determining
impulse response $h[n]$

Consider $b = -a$ (where a is real-valued)

$$H(\omega) = \frac{-a + e^{-j\omega}}{1 - a e^{-j\omega}} = e^{-j\omega} \frac{(1 - a e^{j\omega})}{1 - a e^{-j\omega}} \quad (2)$$

since a is real-valued

$$\left. \frac{1 - a e^{j\omega}}{1 - a e^{-j\omega}} = \frac{c}{c^*} \right\} \begin{array}{l} \text{for any complex no. } c, \\ \frac{c}{c^*} \text{ has magnitude 1} \end{array}$$

\Rightarrow easy to see in polar form

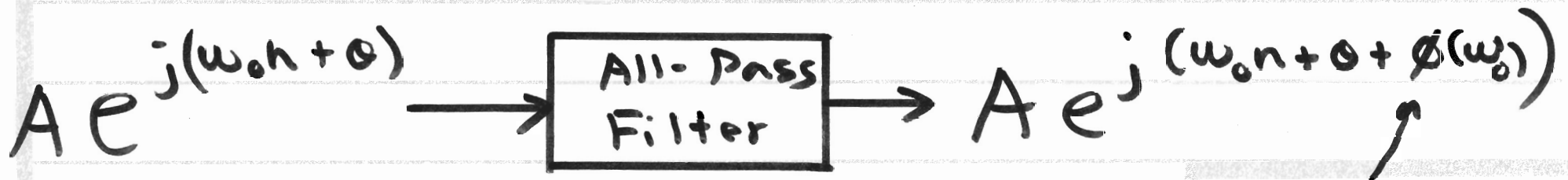
$$\frac{c}{c^*} = \frac{|c| e^{j\angle c}}{|c| e^{-j\angle c}} = e^{j2\angle c}$$

and since $|ab| = |a||b|$, we have

$$|H(\omega)| = |e^{-j\omega}| \left| \frac{1 - a e^{j\omega}}{1 - a e^{-j\omega}} \right| = 1 \text{ for all } \omega$$

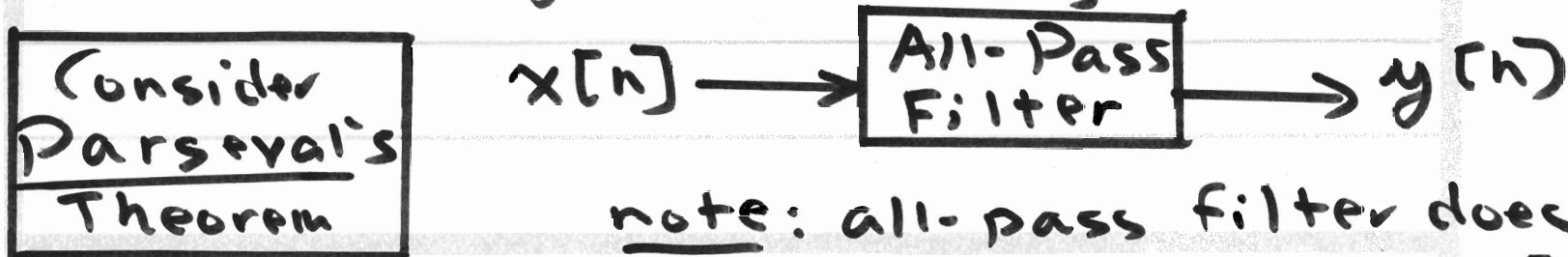
• Thus: $y[n] - a y[n-1] = -a x[n] + x[n-1]$ ③
 is an all-pass (magnitude) filter for any
 value of a (real-valued) $|H(\omega)| = 1 \forall \omega$

• Thus, for any sine wave into this system,
 amplitude is unchanged \Rightarrow just phase changes

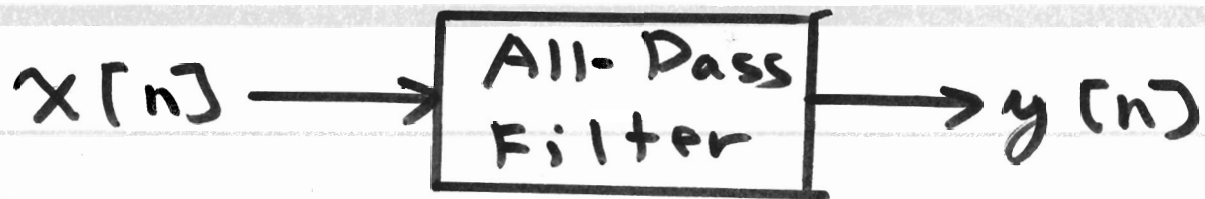


$$\phi(\omega_0) = \angle H(\omega_0)$$

• For arbitrary input $x[n]$, consider:



note: all-pass filter does
NOT mean $y[n] = x[n]$



$$E_x = \sum_{n=-\infty}^{\infty} |x[n]|^2$$

$$E_y = \sum_{n=-\infty}^{\infty} |y[n]|^2$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(\omega)|^2 d\omega$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} |Y(\omega)|^2 d\omega$$

• since $Y(\omega) = H(\omega)X(\omega)$

$$|Y(\omega)| = |H(\omega)| |X(\omega)|$$

$|Y(\omega)| = |X(\omega)|$ for all-pass filter

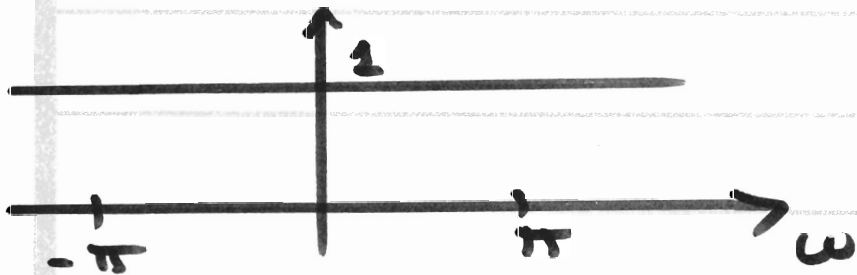
Thus, $E_y = E_x$ for all-pass filter

(pet problem :))

$$H(\omega) = \frac{-a + e^{-j\omega}}{1 - ae^{-j\omega}} = e^{-j\omega} \frac{(1 - ae^{j\omega})}{1 - ae^{-j\omega}} \quad (5)$$

$$|H(\omega)| = 1 \quad \forall \omega$$

$$\angle H(\omega) = ?$$



$$= -\omega + 2 \angle (1 - ae^{j\omega})$$

$$1 - ae^{j\omega}$$

$$= (1 - a \cos \omega) - ja \sin \omega$$

$$\angle (1 - ae^{j\omega}) = -\tan^{-1} \left\{ \frac{a \sin \omega}{1 - a \cos \omega} \right\}$$

Thus:

$$\angle H(\omega) = -\omega - 2 \tan^{-1} \left\{ \frac{a \sin \omega}{1 - a \cos \omega} \right\}$$

$-1 < a < 1$ for stability (later = Chap. 10)

Figure 5.4.17
 Frequency response characteristics of an all-pass filter with system functions (1) $H(z) = (0.6 + z^{-1})/(1 + 0.6z^{-1})$, (2) $H(z) = (r^2 - 2r \cos \omega_0 z^{-1} + z^{-2}) / (1 - 2r \cos \omega_0 z^{-1} + r^2 z^{-2})$, $r = 0.9$, $\omega_0 = \pi/4$.

