

- First-order IIR filter
- Second-order IIR filter

## 1 First-Order IIR Filter

(a) **Difference equation:**  $a_1$  and  $b_0$  real

$$y[n] = a_1 y[n-1] + b_0 x[n].$$

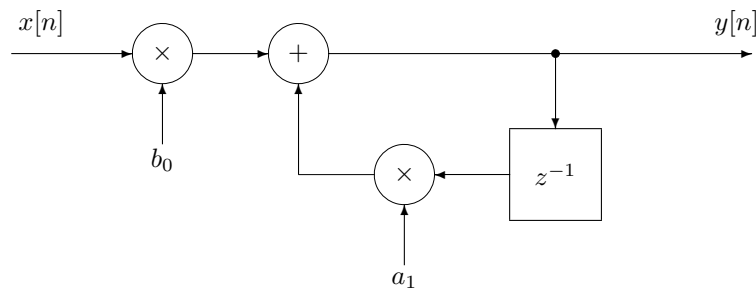
(b) **System function:**

$$H(z) = \frac{b_0}{1 - a_1 z^{-1}} = \frac{b_0 z}{z - a_1}.$$

(c) **Impulse response:**

$$h[n] = b_0 a_1^n u[n].$$

(d) **Implementation:**

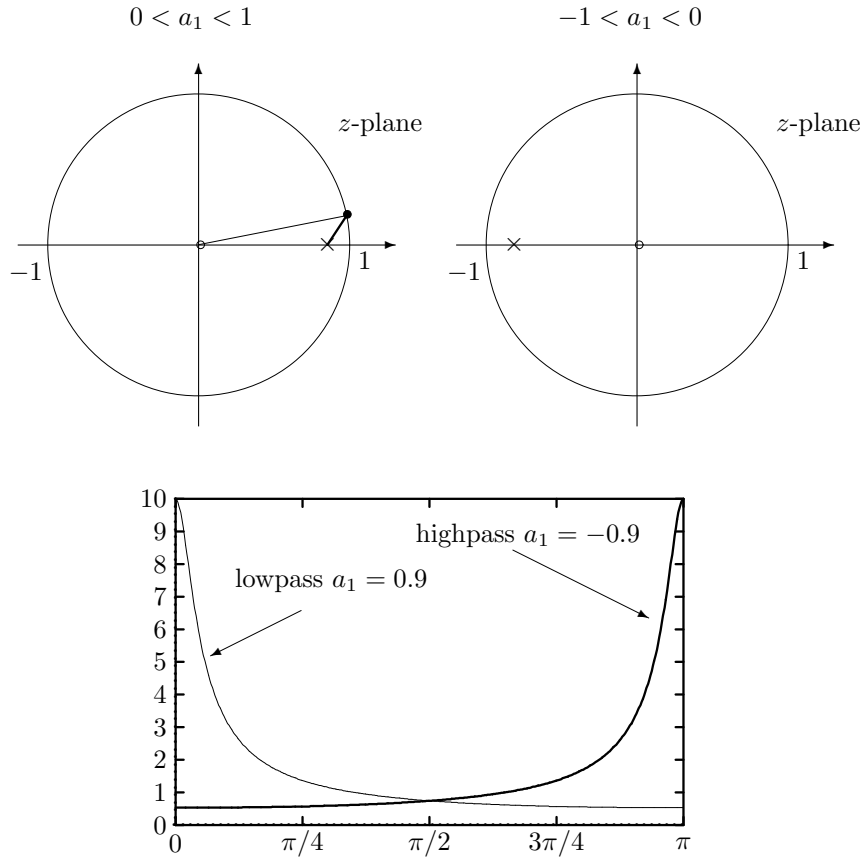


(e) **Stability requirement:**  $|a_1| < 1$

(f) **Frequency response function:**

$$\begin{aligned} \mathcal{H}(\hat{\omega}) &= H(z) \Big|_{z=e^{j\hat{\omega}}} \\ |\mathcal{H}(\hat{\omega})|^2 &= \mathcal{H}(\hat{\omega})\mathcal{H}^*(\hat{\omega}) \\ &= \frac{b_0^2}{1 - 2a_1 \cos(\hat{\omega}) + a_1^2}. \end{aligned}$$

- (i)  $0 < a_1 < 1$ : a positive pole at  $z = a_1$  and a peak at  $\hat{\omega} = 0 \implies$  a lowpass filter
- (ii)  $-1 < a_1 < 0$ : a negative pole at  $z = a_1$  and a peak at  $\hat{\omega} = \pi \implies$  a highpass filter



## 2 Second-Order IIR Filter

(a) **Difference equation:**  $a_1, a_2$  and  $b_0$  real

$$y[n] = a_1 y[n-1] + a_2 y[n-2] + b_0 x[n].$$

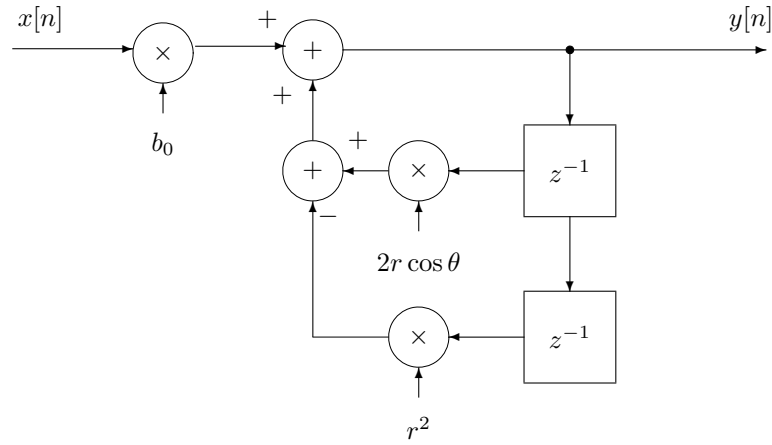
(b) **System function:**

$$\begin{aligned}
 H(z) &= \frac{b_0}{1 - a_1 z^{-1} - a_2 z^{-2}} \\
 &= \frac{b_0 z^2}{z^2 - a_1 z - a_2} \\
 &= \frac{b_0 z^2}{(z - r e^{j\theta})(z - r e^{-j\theta})} \\
 &= \frac{b_0}{1 - 2r \cos(\theta) z^{-1} + r^2 z^{-2}}.
 \end{aligned}$$

(c) **Impulse response:**

$$h[n] = \frac{1}{\sin \theta} r^n \sin((n+1)\theta) u[n].$$

(d) **Implementation:**



(e) **Stability requirement:** The two poles must reside inside the unit circle  $|r| < 1$

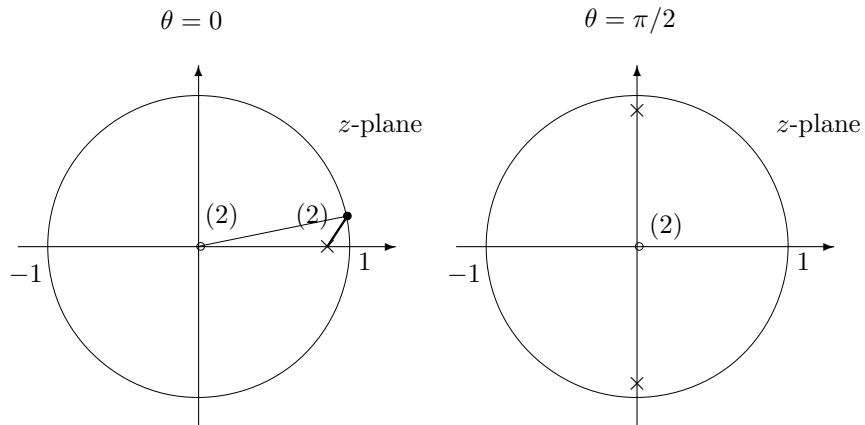
(f) **Frequency response function:**

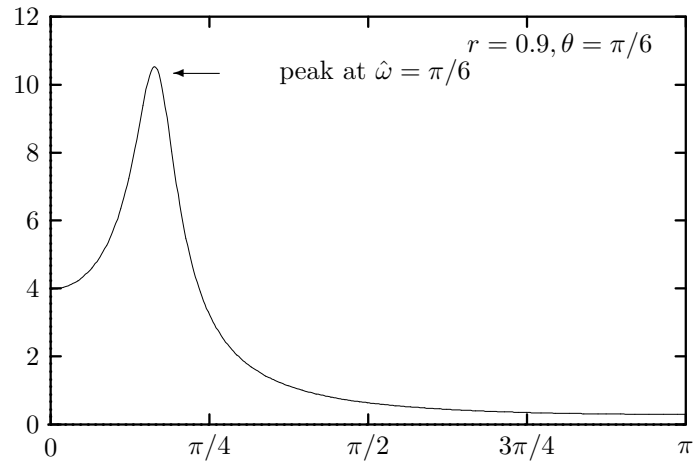
$$\mathcal{H}(\hat{\omega}) = H(z) \Big|_{z=e^{j\hat{\omega}}}$$

(i) Special cases:  $\theta = 0$  or  $\pi$

Two poles (therefore, a peak) at  $z = 0$  or  $z = \pi \implies$  a lowpass or highpass filter

(ii)  $\theta \neq 0, \pi$ : a peak at  $\hat{\omega} = \theta \implies$  a bandpass filter.





**Conclusion:** A real coefficient 2nd order IIR filter can be used as a building block for low, high or bandpass filtering.