

# MINIMUM-PHASE FIR FILTER DESIGN

## The Lifting Procedure

---

1. INTRODUCTION
2. PROBLEM FORMULATION
3. THE SQUARE MAGNITUDE
4. A TRANSFORMATION
5. MEETING SPECIFICATIONS
6. SUMMARY OF THE LIFTING PROCEDURE
7. MEETING SPECIFICATIONS — EXAMPLE
8. PLOTTING THE PHASE
9. PHASE UNWRAPPING
10. GROUP DELAY

## INTRODUCTION

---

FIR filters that have symmetric or antisymmetric impulse responses have no phase distortion (their phase is linear). However, the problem with linear-phase filters is that the delay can be too large. The delay of a linear-phase filter is equal to  $(N - 1)/2$ , where  $N$  is the length of the filter. To obtain a linear-phase FIR filter with a narrow transition-band and high stop-band attenuation requires making the filter long. Therefore, linear-phase FIR filters satisfying demanding specifications will have a large delay. This large delay could be a major drawback. (1) If the filter is used inside a feedback loop in a control system it could cause instability. (2) If the filter is used in a communication system it could cause delays that are longer than is acceptable.

For applications where it is important to minimize the delay caused by a filter, a minimum-phase filter can be a good choice. Minimum-phase filters have all their zeros inside or on the unit circle. A minimum-phase filter can be obtained from a linear-phase filter by reflecting all of the zeros that are outside the unit circle to inside the unit circle. In other words, those zeros located at  $z = r e^{j\theta}$  are moved to  $z = \frac{1}{r} e^{j\theta}$ . This modification results in a minimum-phase filter that has the same frequency response magnitude  $|H(e^{j\omega})|$  as the linear-phase filter. However, the minimum-phase filter obtained in this way will not be optimal in general. There will generally be a minimum-phase filter that is superior than the one obtained by simply reflecting the zeros in this way.

## PROBLEM FORMULATION

---

In this section we consider the design of low-pass filters. The design problem can be stated as follows.

**Problem 1:** Find the FIR filter  $h(n)$  of minimal length (not necessarily with linear-phase) such that

$$||H(e^{j\omega})| - 1| \leq \Delta_p \quad \text{for } 0 \leq \omega \leq \omega_p \quad (1)$$

$$|H(e^{j\omega})| \leq \Delta_s \quad \text{for } \omega_s \leq \omega \leq \pi. \quad (2)$$

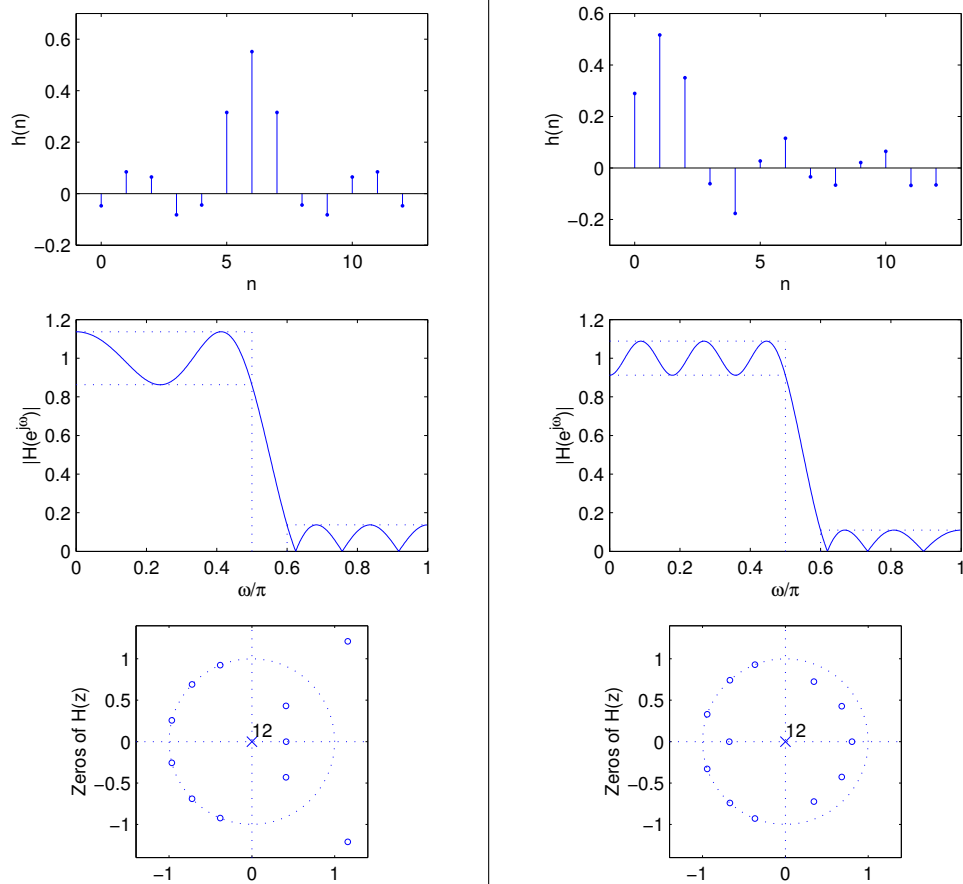
The given design parameters are the band-edges  $\omega_p$ ,  $\omega_s$  and the maximum error in the pass-band and stop-band  $\Delta_p$ ,  $\Delta_s$ .

This design problem is more difficult than the design of a linear-phase FIR filter, because the frequency response magnitude  $|H(e^{j\omega})|$  is a nonlinear function of the filter coefficients  $h(n)$ .

$$|H(e^{j\omega})| = \left| \sum_{n=0}^{N-1} h(n) e^{j\omega n} \right|. \quad (3)$$

This section describes how to design minimum-phase FIR filters so that the error between  $|H(e^{j\omega})|$  and a desired  $D(\omega)$  is minimized.

## EXAMPLE



The filter on the left is a linear-phase FIR filter of length 13 designed so that the Chebyshev error is minimized. The maximum value of the error in the pass-band and stop-band is 0.137. The filter on the right is a minimum-phase FIR filter of the same length, however, the maximum value of the error in the pass-band is 0.0882, and in the stop-band it is 0.1099. By not restricting the impulse response to be symmetric, the frequency response magnitude  $|H(e^{j\omega})|$  can be improved. The remainder of this section describes how to design a non-symmetric low-pass filter  $h(n)$  so that  $|H(e^{j\omega})|$  has the smallest error.

## THE SQUARE MAGNITUDE

---

Because  $|H(e^{j\omega})|$  is not a linear function of the coefficients  $h(n)$ , it turns out to be more convenient to work with the square magnitude  $|H(e^{j\omega})|^2$ . Assuming the filter coefficients  $h(n)$  are real, we can write:

$$|H(e^{j\omega})|^2 = H(e^{j\omega}) \cdot \overline{H(e^{j\omega})} \quad (4)$$

$$= H(e^{j\omega}) \cdot H(e^{-j\omega}) \quad (5)$$

$$= H(z) \cdot H(1/z)|_{z=e^{j\omega}} \quad (6)$$

Suppose  $h(n)$  is a length  $N$  FIR impulse response. If we define

$$R(z) := H(z) \cdot H(1/z) \quad (7)$$

then

$$r(n) = h(n) * h(-n) \quad (8)$$

and

$$R(e^{j\omega}) = |H(e^{j\omega})|^2. \quad (9)$$

Note that  $r(n)$  will be symmetric with  $r(n) = r(-n)$  and the length of  $r(n)$  will be  $2N - 1$ . It turns out to be more straight-forward to design the filter  $R(z)$ , and then to obtain  $H(z)$  from  $R(z)$ .

Herrmann and Schüssler proposed a method for designing minimum-phase filters for which the Chebyshev error is minimized [1]. Their method is based on the transformation of a linear-phase FIR Chebyshev filter in to a minimum-phase FIR filter.

## Transformation of Type I FIR equi-ripple linear-phase filter into an equi-ripple minimum-phase filter

---

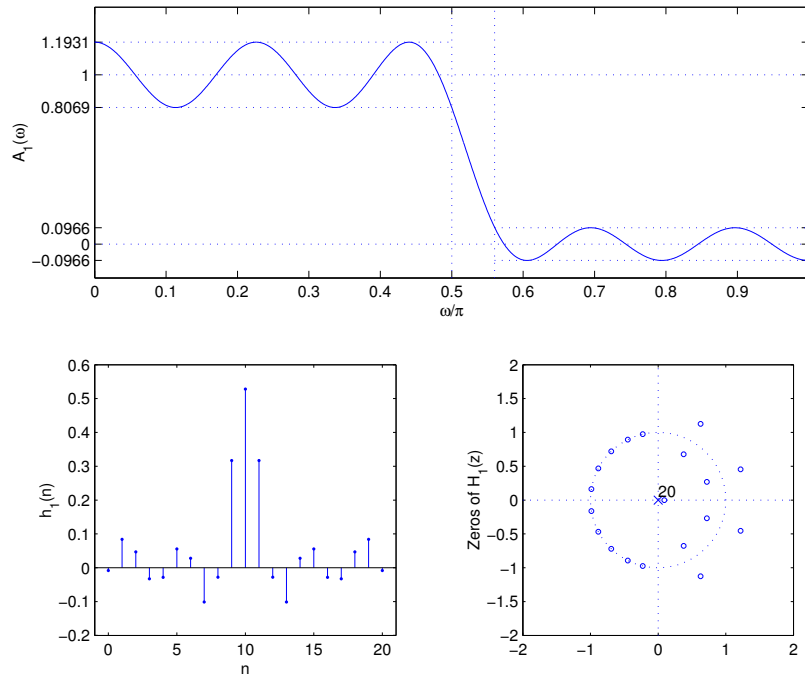
The method consists of 4 steps.

1. Design an equi-ripple Type I linear-phase filter  $h_1(n)$  of length  $2N - 1$ .
2. Obtain a second Type I linear-phase filter  $h_2(n)$  by adjusting  $h_1(n)$  so that  $A_2(\omega) \geq 0$ .
3. Spectrally factor  $h_2(n)$  to obtain a minimum-phase FIR filter  $h_3(n)$  of length  $N$ .
4. Scale  $h_3(n)$  by an appropriate constant to obtain a minimum-phase FIR filter  $h(n)$  that is equi-ripple.

This procedure is best illustrated by an example.

## STEP ONE

**Step One:** Design an equi-ripple Type I FIR filter of length  $2N - 1$ . For example, to design a length 11 minimum-phase FIR filter, we will first design a length 21 Type I FIR filter.



Define  $\delta_1$  and  $\delta_2$  to be the maximum value of the error in the pass-band and stop-band.

$$\delta_1 := \max |A_1(\omega) - 1| \quad \text{for } 0 \leq \omega \leq \omega_p \quad (10)$$

$$\delta_2 := \max |A_1(\omega)| \quad \text{for } \omega_s \leq \omega \leq \pi \quad (11)$$

We can then write:

$$1 - \delta_1 \leq A_1(\omega) \leq 1 + \delta_1 \quad \text{for } 0 \leq \omega \leq \omega_p \quad (12)$$

$$-\delta_2 \leq A_1(\omega) \leq \delta_2 \quad \text{for } \omega_s \leq \omega \leq \pi. \quad (13)$$

```
N = 11;
Kp = 1;
Ks = 2;
wp = 0.50*pi;
ws = 0.56*pi;
wo = (wp+ws)/2;
L = 1000;
w = [0:L]*pi/L;
D = (w<=wo);
W = Kp*(w<=wp) + Ks*(w>=ws);
[h1,del] = fircheb(2*N-1,D,W);
d1 = del/Kp;
d2 = del/Ks;
```

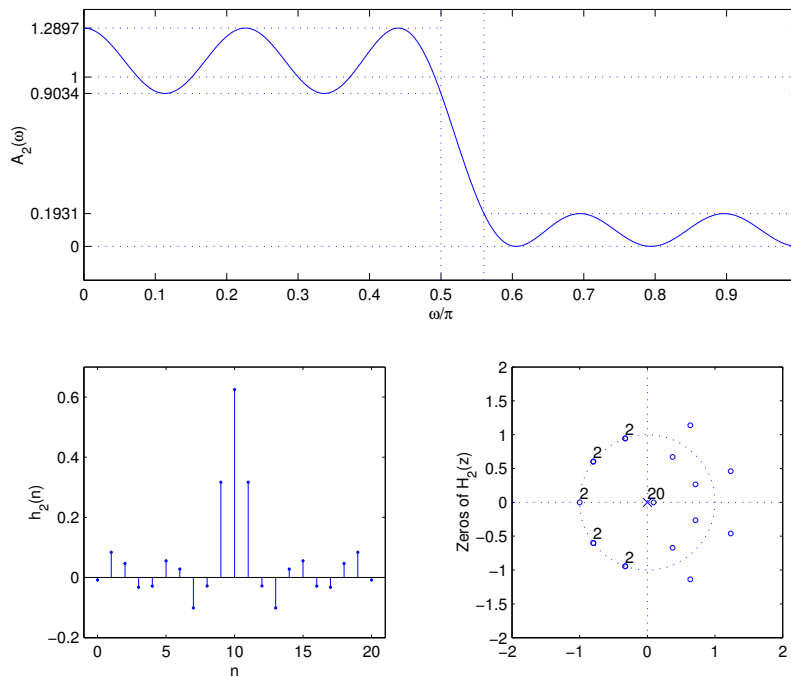
In this example,  $\delta_1 = 0.1931$ ,  $\delta_2 = 0.0966$ .



## STEP TWO

---

**Step Two:** Step two is to adjust the filter  $h_1(n)$  so that the filter can be spectrally factored. This can be done by adding  $\delta_2$  to the middle coefficient of  $h_1(n)$ .



$$h_2(n) = h_1(n) + \delta_2 \cdot \delta(n - N + 1) \quad (14)$$

In Matlab this can be done with the command

```
h2 = h1;
h2(N) = h2(N) + d2;
```

This has the effect of 'lifting' the amplitude response

$$A_2(\omega) = A_1(\omega) + \delta_2. \quad (15)$$

The frequency response amplitude of  $h_2(n)$  then satisfies the fol-

lowering bounds,

$$1 - \delta_1 + \delta_2 \leq A_2(\omega) \leq 1 + \delta_1 + \delta_2 \quad \text{for } 0 \leq \omega \leq \omega_p \quad (16)$$

$$0 \leq A_2(\omega) \leq 2\delta_2 \quad \text{for } \omega_s \leq \omega \leq \pi. \quad (17)$$

Notice that the zeros of  $H_2(z)$  on the unit circle are now of even multiplicity. Then the filter  $h_2(n)$  can be spectrally factored because

$$\boxed{A_2(\omega) \geq 0} \quad (18)$$

and because  $h_2(n)$  is symmetric and of odd length.

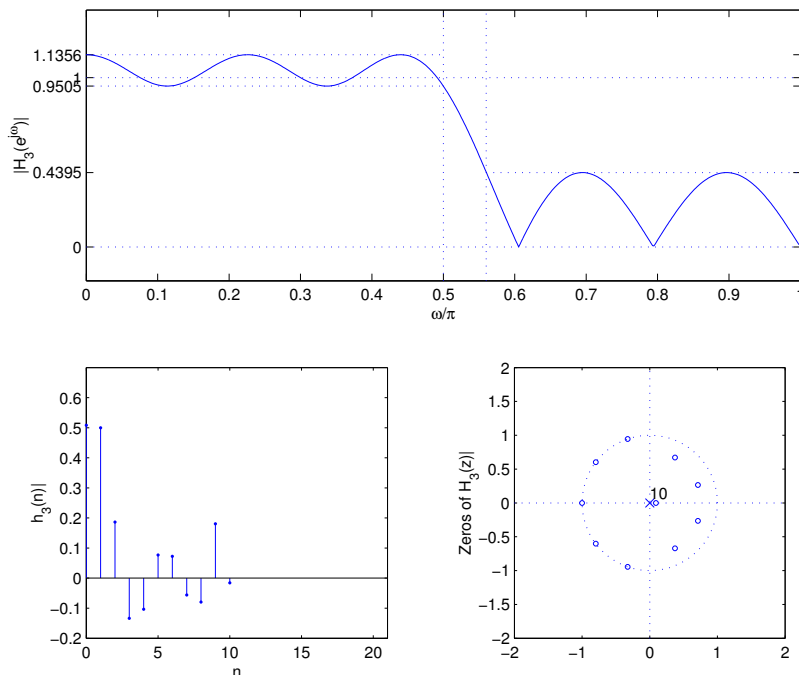
## STEP THREE

**Step Three:** We can obtain a minimum-phase filter by spectrally factoring the filter  $h_2(n)$ . If  $h_3(n)$  is a spectral factor of  $h_2(n)$ , then we have

$$|H_3(e^{j\omega})|^2 = A_2(\omega). \quad (19)$$

or

$$|H_3(e^{j\omega})| = \sqrt{A_2(\omega)}. \quad (20)$$



This can be done with the Matlab command,

```
h3 = sfact(h2);
```

where the command `sfact` is described in the notes about spectral

factorization. Then  $|H_3(e^{j\omega})|$  satisfies the following bounds

$$\sqrt{1 - \delta_1 + \delta_2} \leq |H_3(e^{j\omega})| \leq \sqrt{1 + \delta_1 + \delta_2} \quad \text{for } 0 \leq \omega \leq \omega_p \quad (21)$$

$$|H_3(e^{j\omega})| \leq \sqrt{2\delta_2} \quad \text{for } \omega_s \leq \omega \leq \pi. \quad (22)$$

Note that  $|H_3(e^{j\omega})|$  does not have an equi-ripple behavior in the pass-band. That is because the lower bound  $\sqrt{1 - \delta_1 + \delta_2}$  and the upper bound  $\sqrt{1 + \delta_1 + \delta_2}$  in the pass-band are not of the form  $1 + \delta_p$  and  $1 - \delta_p$ .

## STEP FOUR

---

**Step Four:** Finally, we need only scale  $h_3(n)$  so that it has an equi-ripple behavior in the pass-band. The scaling

$$h(n) = C \cdot h_3(n), \quad |H(e^{j\omega})| = C \cdot |H_3(e^{j\omega})| \quad (23)$$

gives the bounds

$$C \sqrt{1 - \delta_1 + \delta_2} \leq |H(e^{j\omega})| \leq C \sqrt{1 + \delta_1 + \delta_2} \quad \text{for } 0 \leq \omega \leq \omega_p \quad (24)$$

$$|H(e^{j\omega})| \leq C \sqrt{2\delta_2} \quad \text{for } \omega_s \leq \omega \leq \pi. \quad (25)$$

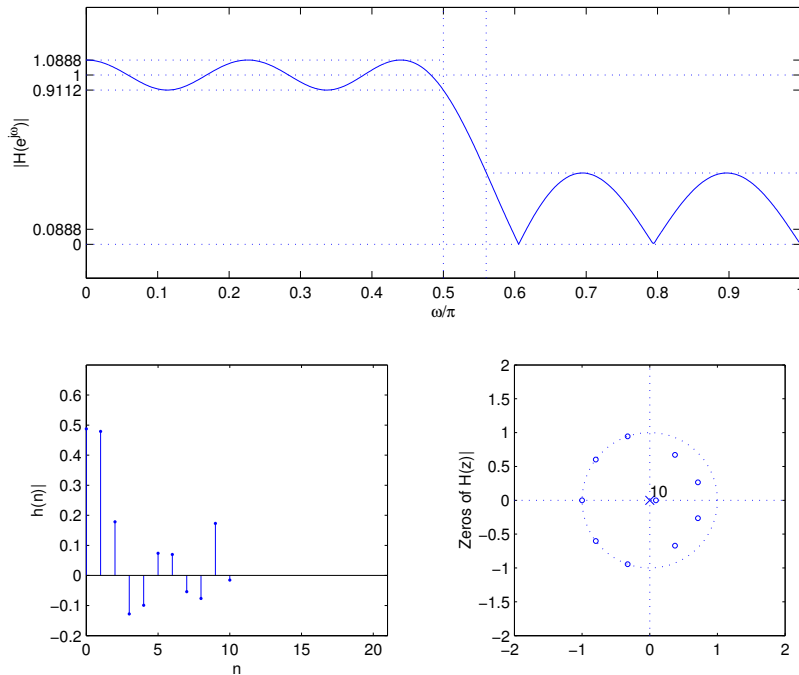
Setting the lower and upper bounds equal to  $1 - \delta_p$  and  $1 + \delta_p$  respectively, we get

$$1 - \delta_p = C \sqrt{1 - \delta_1 + \delta_2} \quad (26)$$

$$1 + \delta_p = C \sqrt{1 + \delta_1 + \delta_2}. \quad (27)$$

Solving for  $C$ , we obtain

$$C = \frac{2}{\sqrt{1 + \delta_1 + \delta_2} + \sqrt{1 - \delta_1 + \delta_2}}. \quad (28)$$



In Matlab we have

$$h = h3*2/(sqrt(1+d1+d2)+sqrt(1-d1+d2));$$

With this value of  $C$ , we get the bounds

$$1 - \delta_p \leq |H(e^{j\omega})| \leq 1 + \delta_p \quad \text{for } 0 \leq \omega \leq \omega_p \quad (29)$$

$$|H(e^{j\omega})| \leq \delta_s \quad \text{for } \omega_s \leq \omega \leq \pi. \quad (30)$$

where

$$\delta_p = \frac{\sqrt{1 + \delta_1 + \delta_2} - \sqrt{1 - \delta_1 + \delta_2}}{\sqrt{1 + \delta_1 + \delta_2} + \sqrt{1 - \delta_1 + \delta_2}} \quad (31)$$

$$\delta_s = \frac{2\sqrt{2\delta_2}}{\sqrt{1 + \delta_1 + \delta_2} + \sqrt{1 - \delta_1 + \delta_2}}. \quad (32)$$

## MEETING SPECIFICATIONS

---

To ensure that  $H(e^{j\omega})$  satisfies the given error bound we can invert the expressions for  $\delta_p$  and  $\delta_s$  to determine the corresponding target values  $\delta_1$ ,  $\delta_2$ . Solving for  $\delta_1$  and  $\delta_2$  gives

$$\delta_1 = \frac{4\delta_p}{2 - \delta_s^2 + 2\delta_p^2} \quad (33)$$

$$\delta_2 = \frac{\delta_s^2}{2 - \delta_s^2 + 2\delta_p^2}. \quad (34)$$

Then, provided the linear-phase Type I filter  $h_1(n)$  is designed according to the tolerances  $\delta_1$  and  $\delta_2$ , the minimum-phase filter  $h(n)$  will satisfy the constraints

$$||H(e^{j\omega})| - 1| \leq \delta_p \quad \text{for } 0 \leq \omega \leq \omega_p \quad (35)$$

$$|H(e^{j\omega})| \leq \delta_s \quad \text{for } \omega_s \leq \omega \leq \pi. \quad (36)$$

Note that a Type I FIR filter specified to have a maximum error of  $\Delta_1$  and  $\Delta_2$  in the pass-band and stop-band respectively, can be designed using the Parks-McClellan (PM) algorithm with weights  $K_p = 1/\Delta_1$ ,  $K_s = 1/\Delta_2$ . However, the resulting Type I FIR produced by the PM algorithm may have errors that are smaller than the specified tolerances. Therefore, the formulas (33,34) are to be used only to select the weighting parameters  $K_p$  and  $K_s$ . The Matlab code for this example is combined into the following program.

```
N = 11;
Kp = 1;
Ks = 2;
wp = 0.50*pi;
ws = 0.56*pi;
wo = (wp+ws)/2;
L = 3000;
```

```

w = [0:L]*pi/L;
D = (w<=wo);
W = Kp*(w<=wp) + Ks*(w>=ws);
[h1,del] = fircheb(2*N-1,D,W);
d1 = del/Kp;
d2 = del/Ks;

h2 = h1;
h2(N) = h2(N) + d2;

h3 = sfact(h2);

A = sqrt(1+d1+d2);
B = sqrt(1-d1+d2);
h = h3*2/(A+B);

dp = (A-B)/(A+B);
ds = 2*sqrt(2*d2)/(A+B);

```



## SUMMARY OF THE LIFTING PROCEDURE

---

To design a minimum-phase filter satisfying

$$||H(e^{j\omega})| - 1| \leq \Delta_p \quad \text{for } 0 \leq \omega \leq \omega_p \quad (37)$$

$$|H(e^{j\omega})| \leq \Delta_s \quad \text{for } \omega_s \leq \omega \leq \pi \quad (38)$$

the following algorithm can be used. This algorithm is sometimes referred to as the *lifting* procedure as it involves lifting the amplitude response  $A_1(\omega)$  so that it can be spectrally factored.

---

1. Design a minimal-length Type I FIR filter  $h_1(n)$  satisfying the constraints

$$|A_1(\omega) - 1| \leq \Delta_1 \quad \text{for } 0 \leq \omega \leq \omega_p \quad (39)$$

$$|A_1(\omega)| \leq \Delta_2 \quad \text{for } \omega_s \leq \omega \leq \pi. \quad (40)$$

where

$$\Delta_1 = \frac{4 \Delta_p}{2 - \Delta_s^2 + 2 \Delta_p^2} \quad (41)$$

$$\Delta_2 = \frac{\Delta_s^2}{2 - \Delta_s^2 + 2 \Delta_p^2}. \quad (42)$$

This filter can be obtained with the Parks-McClellan algorithm using the pass-band and stop-band weights

$$K_p = 1/\Delta_1, \quad K_s = 1/\Delta_2. \quad (43)$$

2. Define

$$\delta_1 := \max |A_1(\omega) - 1| \quad \text{for } 0 \leq \omega \leq \omega_p \quad (44)$$

$$\delta_2 := \max |A_1(\omega)| \quad \text{for } \omega_s \leq \omega \leq \pi \quad (45)$$

and set

$$h_2(n) = h_1(n) + \delta_2 \cdot \delta(n - N + 1) \quad (46)$$

3. Compute a minimum-phase spectral factor  $h_3(n)$  of  $h_2(n)$  such that

$$|H_3(e^{j\omega})| = \sqrt{|H_2(e^{j\omega})|}. \quad (47)$$

4. Scale  $h_3(n)$  to obtain the equi-ripple filter  $h(n)$ .

$$h(n) = C \cdot h_3(n) \quad (48)$$

where

$$C = \frac{2}{\sqrt{1 + \delta_1 + \delta_2} + \sqrt{1 - \delta_1 + \delta_2}}. \quad (49)$$

---

Note that when the spectral factorization is performed,

$$|H_3(e^{j\omega})| = \sqrt{|H_2(e^{j\omega})|} \quad (50)$$

the stop-band ripples become larger. If the spectral factor  $h_3(n)$  is to have small ripples in the stop-band, the filter  $h_2(n)$  must have ripples in the stop-band that are especially small.

## MEETING SPECIFICATIONS — EXAMPLE

---

In this example, we use the lifting procedure to design a minimum-phase FIR filter satisfying the specifications

$$||H(e^{j\omega})| - 1| \leq \Delta_p \quad \text{for } 0 \leq \omega \leq \omega_p \quad (51)$$

$$|H(e^{j\omega})| \leq \Delta_s \quad \text{for } \omega_s \leq \omega \leq \pi \quad (52)$$

where

$$\Delta_p = 0.03, \quad \Delta_s = 0.02, \quad \text{and } \omega_p = 0.50\pi, \quad \omega_s = 0.56\pi. \quad (53)$$

**Step one.** Step one of the design processes calls for the design of a Type I linear-phase FIR filter meeting the transformed specifications. The transformed specifications for this example are

$$\Delta_1 = 0.0600, \quad \Delta_2 = 1.9986 \cdot 10^{-4}. \quad (54)$$

Therefore the weighting parameters  $K_p$  and  $K_s$  can be chosen to be

$$K_p = 16.6783, \quad K_s = 5.0035 \cdot 10^3. \quad (55)$$

Notice that the stop-band is weighted much more than the pass-band. If we design a length 79 Type I FIR filter with these weighting parameters and the specified pass-band and stop-band edges, we find that the resulting pass-band and stop-band errors are

$$\delta_1 = 0.0605, \quad \delta_2 = 2.0177 \cdot 10^{-4} \quad (56)$$

which violated the specified tolerance margins  $\Delta_1$  and  $\Delta_2$ . But if we design a length 81 Type I FIR filter with the same weighting parameters, then we find that

$$\delta_1 = 0.0571, \quad \delta_2 = 1.9032 \cdot 10^{-4} \quad (57)$$

which satisfy the transformed specifications. We call this filter  $h_1(n)$ .

**Step two.** In step two, we just need to add  $\delta_2$  to the center term of  $h_1(n)$  and call the result  $h_2(n)$ . Then the zeros of  $H_2(z)$  that lie on the unit circle will be of even multiplicity.

**Step three.** In step three we find the minimum-phase spectral factor of  $h_2(n)$  and call the result  $h_3(n)$ . The length of the  $h_3(n)$  will be 41.

**Step four.** In step three we scale the filter  $h_3(n)$  by  $C$ , which for this example is  $C = 1.0003127316$ .

This solution found using the lifting procedure yields a minimum-phase FIR filter of length 41 with

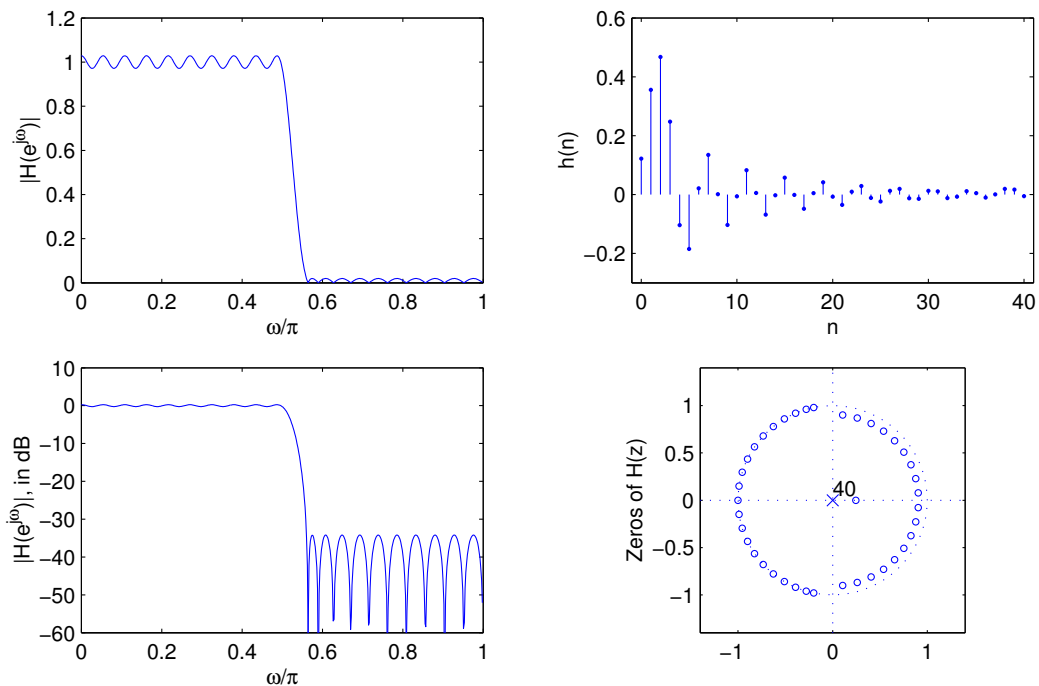
$$||H(e^{j\omega})| - 1| \leq \delta_p \quad \text{for } 0 \leq \omega \leq \omega_p \quad (58)$$

$$|H(e^{j\omega})| \leq \delta_s \quad \text{for } \omega_s \leq \omega \leq \pi \quad (59)$$

where

$$\delta_p = 0.0286, \quad \delta_s = 0.0195. \quad (60)$$

The minimum-phase filter is illustrated in the figure.



The filter was obtained with the following Matlab code.

```

% Set up specifications

Dp = 0.03;           % Dp: pass-band spec for h
Ds = 0.02;           % Ds: stop-band spec for h
D1 = (4*Dp)/(2-Ds^2 + 2*Dp^2); % D1: pass-band spec for h1
D2 = (Ds^2)/(2-Ds^2 + 2*Dp^2); % D2: stop-band spec for h1
Kp = 1/D1;           % Kp: pass-band weight for h1
Ks = 1/D2;           % Ks: stop-band weight for h1

wp = 0.50*pi;
ws = 0.56*pi;
wo = (wp+ws)/2;
L = 3000;
w = [0:L]*pi/L;
D = (w<=wo);
W = Kp*(w<=wp) + Ks*(w>=ws);

% -----

% STEP 1 - Design a Type I FIR filter of minimal length that
%           meets the transformed specifications.

N = 40;
[h1,del] = fircheb(2*N-1,D,W);
d1 = del/Kp;         % d1: actual pass-band error for h1
d2 = del/Ks;         % d2: actual stop-band error for h1

[d1 d2] % ----> A length 79 filter can not satisfy the specifications.

```

```

% Try a filter of length 81

N = 41;
[h1,del] = fircheb(2*N-1,D,W);
d1 = del/Kp; % d1: actual pass-band error for h1
d2 = del/Ks; % d2: actual stop-band error for h1

[d1 d2] % ---> This length 81 filter does satisfy the specifications.

figure(1), mfigNS(h1), orient tall, print -depsc lift2A

% -----

% STEP 2 - "lift" the frequency response

h2 = h1;
h2(N) = h2(N) + d2; % "lift" h1

figure(2), mfigNS(h2), orient tall, print -depsc lift2B

% -----

% STEP 3 - Compute a minimum-phase spectral factor

h3 = sfact(h2); % spectral factorization of h2

figure(3), mfigNS(h3), orient tall, print -depsc lift2C

% -----

% STEP 4 - Scale h(n)

A = sqrt(1+d1+d2);
B = sqrt(1-d1+d2);
h = h3*2/(A+B); % scaling of h3

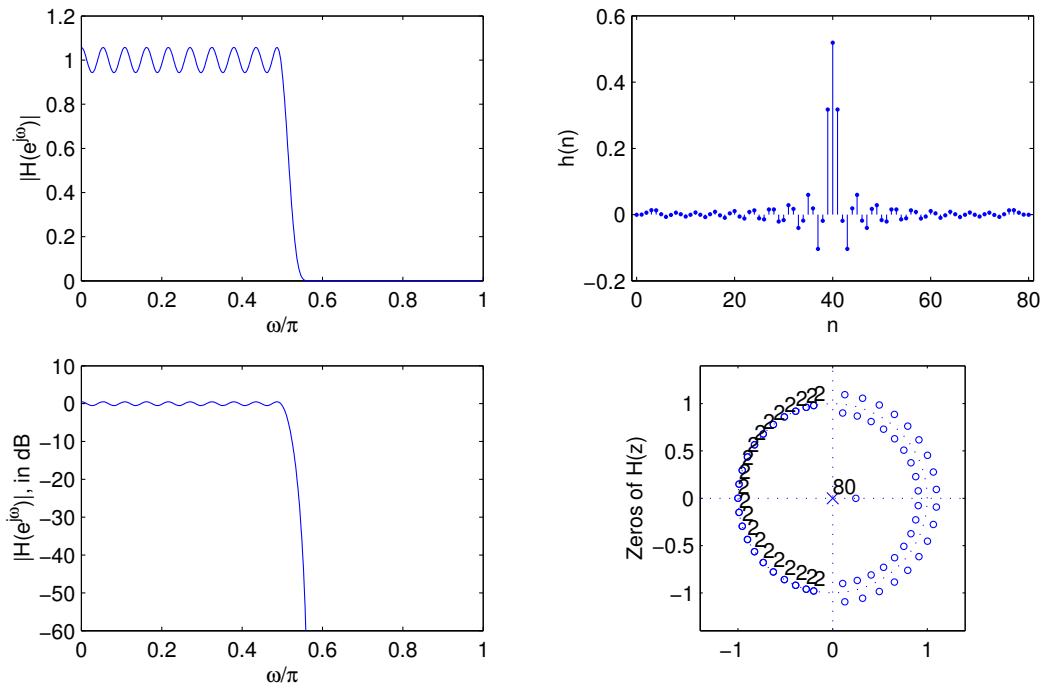
figure(4), mfigNS(h), orient tall, print -depsc lift2D

% -----

dp = (A-B)/(A+B); % actual pass-band error for h
ds = 2*sqrt(2*d2)/(A+B); % actual stop-band error for h

```

To compare the minimum-phase to a linear-phase filter with the same length, we obtain the linear-phase filter shown in the figure.



The pass-band and stop-band errors for the linear-phase filter are:

$$\delta_p = 0.0461, \quad \delta_s = 0.0307. \quad (61)$$

which are greater than the those of the minimum-phase solution. This linear-phase filter was obtained with the following Matlab commands.

```

N = 41;
Dp = 0.03;
Ds = 0.02;
Kp = 1/Dp;
Ks = 1/Ds;
wp = 0.50*pi;
ws = 0.56*pi;
wo = (wp+ws)/2;
L = 3000;
w = [0:L]*pi/L;
D = (w<=wo);
W = Kp*(w<=wp) + Ks*(w>=ws);
[h,del] = fircheb(N,D,W);
dp = del/Kp;
ds = del/Ks;

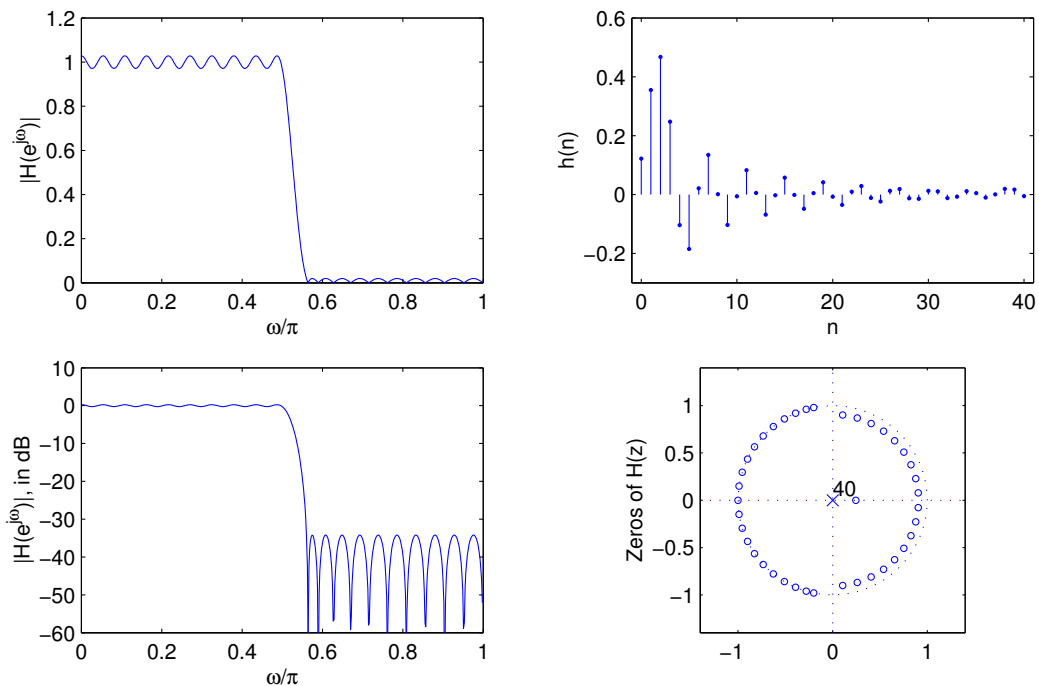
```

Therefore, we observe that by using a minimum-phase filter obtained using the lifting procedure, we get a filter that has (1) a

better frequency response magnitude and (2) a shorter delay. Notice that the impulse response of the minimum-phase filter has most of its energy in the first few samples. The trade-off is that the minimum-phase filter introduces phase-distortion, while the linear-phase filter does not. The relative importance of delay versus phase-distortion depends on the application. In image processing for example, it is usually important to use filters that have symmetric impulse responses. When a filter with a non-symmetric impulse response is used in image processing it can cause distortion that is visible (around edges in particular). However, in other applications, the phase-distortion is less important. For example, in audio processing and compression, minimum-phase filters are often used because the ear is less sensitive to phase distortion.

It was mentioned in the introduction that a minimum-phase filter can always be obtained by reflecting zeros  $z_k$  that lie outside the unit circle to  $1/z_k^*$ . If this is done with the length 41 linear-phase in the previous figure, one obtains the following filter.





The delay is reduced, but the frequency response magnitude  $|H_1(e^{j\omega})|$  is not changed, and is therefore not optimal. This minimum-phase filter was obtained with the following Matlab commands.

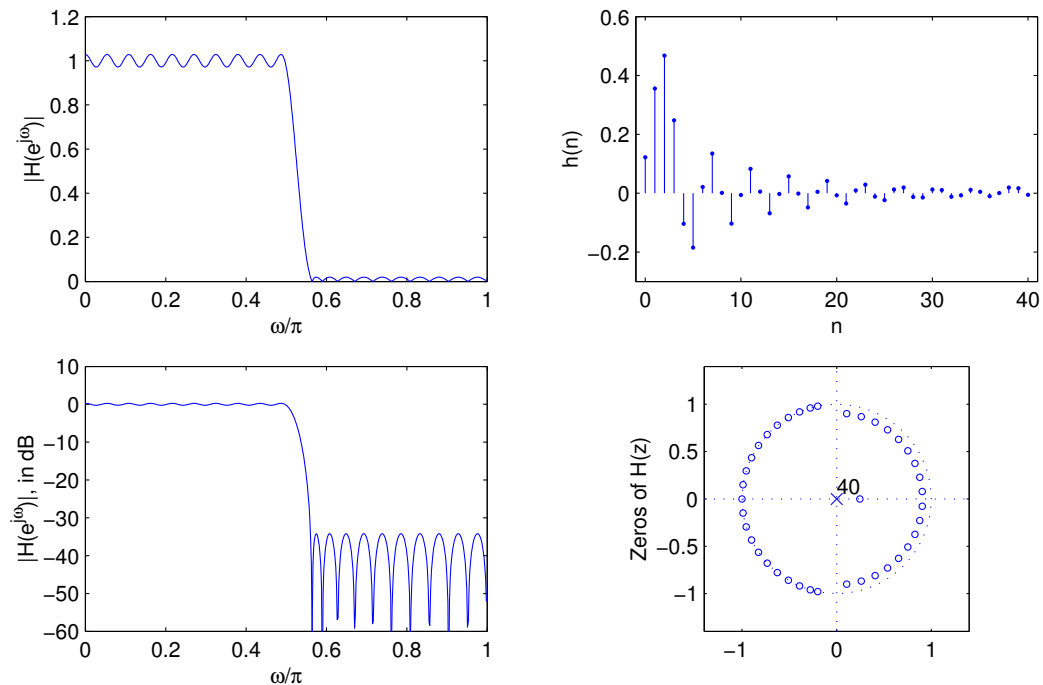
```

r = roots(h);
k = abs(r)>1.01;
r1 = r(k);           % roots outside |z|=1
r2 = r(~k);         % roots on or inside |z|=1
s = [1./r1; r2];
h2 = poly(1eja(s));
h2 = h2*norm(h)/norm(h2);

```

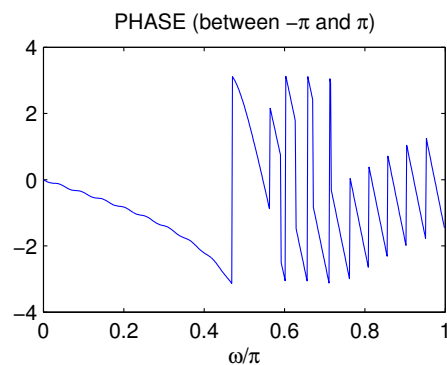
## PLOTTING THE PHASE

Let us examine the phase of the minimum-phase filter we obtained earlier (illustrated here again for convenience).



We can compute the complex-valued frequency response with the `freqz` command. Then the phase can be obtained with the `angle` command.

```
[H,w] = freqz(h);  
plot(w/pi,angle(H))
```

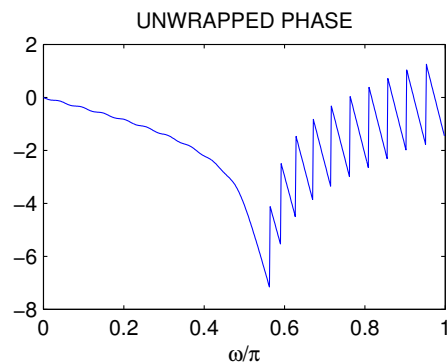


## PHASE UNWRAPPING

---

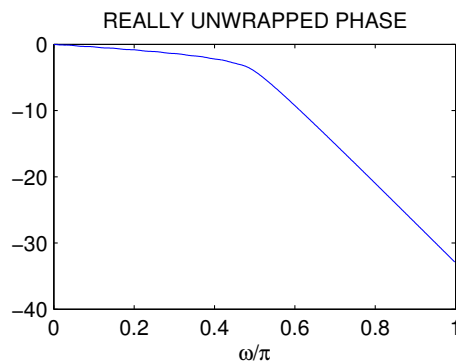
The plot of the phase has many discontinuities because the angle of a complex number provided by the `angle` command is between  $-\pi$  and  $\pi$ . That causes jumps of size  $2\pi$ . The process of removing those jumps is called *phase unwrapping* and is implemented with the command `unwrap`.

```
plot(w/pi,unwrap(angle(H)))
```



There are still some jumps of size  $\pi$  corresponding to zeros on the unit circle. These can be removed by multiplying the phase by 2, using the `unwrap` command, and then dividing the result by 2.

```
plot(w/pi,unwrap(angle(H)*2)/2)
```

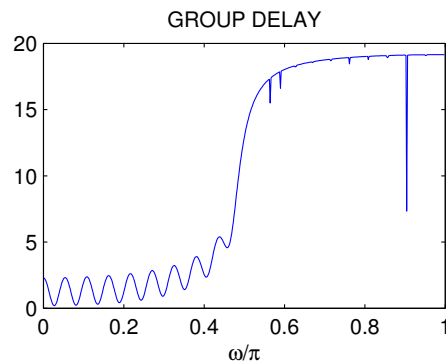


## GROUP DELAY

---

The *group delay* of a filter is the negative derivative of the phase. It indicates the delay caused by the filter measured in samples. It can be computed with the Matlab command `grpdelay`.

```
[G,w] = grpdelay(h);
```



Because the value of the magnitude is very small in the stop-band (ideally, it is zero), the phase and group delay in the stop-band is actually not so important.

## References

- [1] O. Herrmann and H. W. Schuessler. Design of nonrecursive filters with minimum phase. *Electron. Lett.*, 6(11):329–330, 28th May 1970. Also in [2].
- [2] L. R. Rabiner and C. M. Rader, editors. *Digital Signal Processing*. IEEE Press, 1972.