

Part 1
Continuous-time Butterworth filter

The Butterworth filter is defined by

$$(|H(s)|)^2 := \frac{1}{1 + \left(\frac{s}{i \cdot \Omega_c}\right)^{2 \cdot N}}$$

The poles of $|H(s)|^2$ are at the roots of the denominator, Dbutter() below

$$Dbutter(s, \Omega_c) := 1 + \left(\frac{s}{i \cdot \Omega_c}\right)^{2 \cdot N}$$

To find the roots, first define the filter order, N, and cutoff frequency Ω_c in radians/second

$$N := 2 \quad \Omega_c := 1 \quad T_s := \frac{1}{\Omega_c}$$

To use the Mathcad polyroots function, create a vector that contains the coefficients of the polynomial beginning with the constant term and proceeding with increasing powers of s, i.e., $a_0 + a_1 s + a_2 s^2$.

$$k := 0..2 \cdot N$$

$$DenomCoeffs_k := 0 \quad DenomCoeffs_0 := 1 \quad DenomCoeffs_{2 \cdot N} := \left(\frac{1}{i \cdot \Omega_c}\right)^{2 \cdot N}$$

$$FilterPoles := polyroots(DenomCoeffs)$$

These are then the poles of $|H(s)|^2$.

$$FilterPoles = \begin{pmatrix} -0.7071 + 0.7071i \\ -0.7071 - 0.7071i \\ 0.7071 + 0.7071i \\ 0.7071 - 0.7071i \end{pmatrix}$$

Part 2

Plotting the poles and zeroes of continuous-time filter in the s-plane

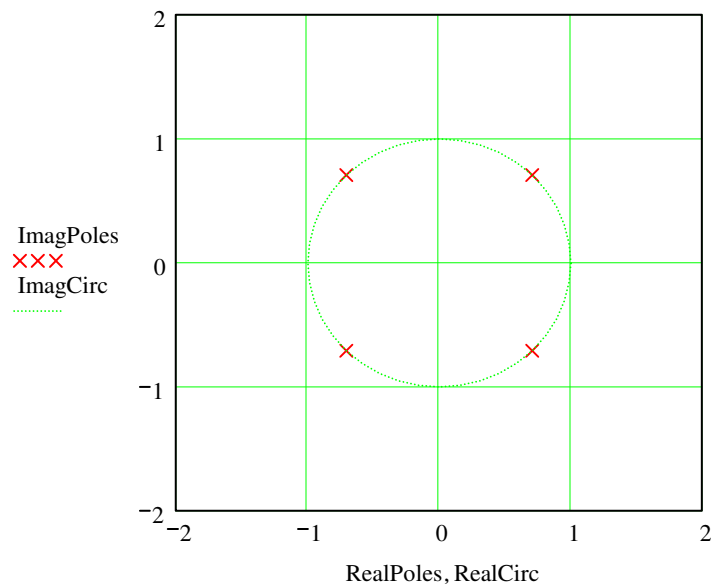
and the pole-zero plot

$\text{ImagPoles} := \text{Im}(\text{FilterPoles})$

$\text{RealPoles} := \text{Re}(\text{FilterPoles})$

Lets plot a unit circle too

$\text{un} := 0..40$ $\text{ImagCirc}_{\text{un}} := \Omega_c \cdot \sin\left(2 \cdot \pi \cdot \frac{\text{un}}{40}\right)$ $\text{RealCirc}_{\text{un}} := \Omega_c \cdot \cos\left(2 \cdot \pi \cdot \frac{\text{un}}{40}\right)$



Q1. Replot for a Chebyshev filter with $N=5$, $\varepsilon=0.5$, $\Omega_c=1$, $T_s=2/\Omega_c$.

Part 3

Finding the stable poles in the s-plane

The stable poles are in the left half plane and give rise to $H(s)$ from $|H(s)|^2$

```

StablePoles(vv) :=
  n ← rows(vv)
  cc ← 0
  for nc ∈ 0..n-1
    | xxcc ← vvnc if Re(vvnc) < 0
    | cc ← cc + 1 if Re(vvnc) < 0
  xx
  
```

```

StableFilterPoles := StablePoles(FilterPoles)
  
```

$$\text{StableFilterPoles} = \begin{pmatrix} -0.7071 + 0.7071i \\ -0.7071 - 0.7071i \end{pmatrix}$$

Q2. Find the stable poles for a Chebyshev filter with $N=5$, $\epsilon=0.5$, $\Omega_c=1$, $T_s=2/\Omega_c$.

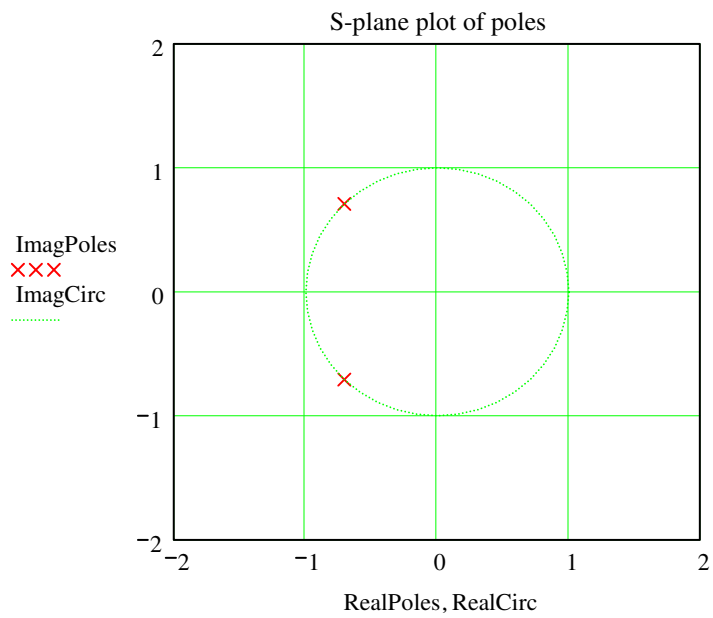
and the pole-zero plot of the stable poles

$\text{ImagPoles} := \text{Im}(\text{StableFilterPoles})$

$\text{RealPoles} := \text{Re}(\text{StableFilterPoles})$

Lets plot a unit circle too

$\text{un} := 0..40$ $\text{ImagCirc}_{\text{un}} := \Omega_c \cdot \sin\left(2 \cdot \pi \cdot \frac{\text{un}}{40}\right)$ $\text{RealCirc}_{\text{un}} := \Omega_c \cdot \cos\left(2 \cdot \pi \cdot \frac{\text{un}}{40}\right)$



Q3. Replot for a Chebyshev filter with $N=5$, $\epsilon=0.5$, $\Omega_c=1$, $T_s=2/\Omega_c$.

Part 4

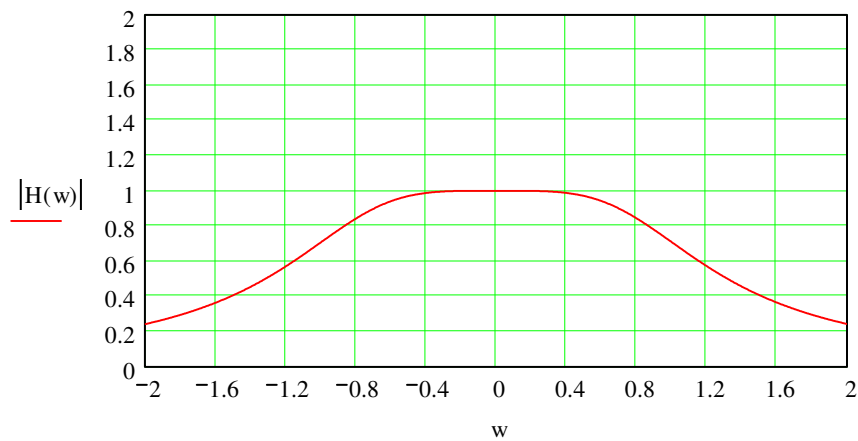
The continuous-time filter polynomial in the s-domain

$$\text{ContinuousTimeFilter}(v, s) := \frac{\prod_{n=0}^{\text{rows}(v)-1} [(-v)_n]}{\prod_{n=0}^{\text{rows}(v)-1} (s - v_n)}$$

For some reason, the Symbolic expansion below does not work in some versions of Mathcad.

ContinuousTimeFilter(StableFilterPoles, s) complex →

$$H(\Omega) := \text{ContinuousTimeFilter}(\text{StableFilterPoles}, i \cdot \Omega) \quad H(\Omega_c) = 1.9781 \times 10^{-9} - 0.7071i$$



Q4. Replot for a Chebyshev filter with $N=5$, $\epsilon=0.5$, $\Omega_c=1$, $T_s=2/\Omega_c$.

Part 5 Impulse response of continuous-time filter

$$H(s) := \text{ContinuousTimeFilter}(\text{StableFilterPoles}, s)$$

Take inverse Laplace transform along the imaginary axis

$$nw := 5$$

$$h(t) := \frac{1}{2 \cdot \pi} \int_{-nw \cdot \Omega_c}^{nw \cdot \Omega_c} H(i\Omega) e^{i\Omega \cdot t} d\Omega \quad \Omega_c = 1$$

Check against piecewise approximation to integral below

$$npts := 200$$

$$h2(t) := \sum_{k=-npts}^{npts} \frac{H\left(i k \cdot \frac{nw \cdot \Omega_c}{npts}\right) e^{i \left(k \cdot \frac{nw \cdot \Omega_c}{npts}\right) \cdot t}}{2\pi} \cdot \left(\frac{nw \cdot \Omega_c}{npts}\right)$$

$$\begin{aligned} h(0) &= 0.0628 + 3.4636i \times 10^{-10} & h(1) &= 0.4646 + 1.484i \times 10^{-9} & \frac{nw \cdot \Omega_c}{npts} &= 0.025 \\ h2(0) &= 0.0626 + 3.4555i \times 10^{-10} & h2(1) &= 0.4645 + 1.4834i \times 10^{-9} \end{aligned}$$



Q5. Replot for a Chebyshev filter with $N=5$, $\epsilon=0.5$, $\Omega_c=1$, $T_s=2/\Omega_c$.

Part 6

Partial fraction expansion of continuous-time filter design

We already have the poles of the filter, all we need is residues

```

FilterResidues(pol) :=
  n ← rows(pol)
  num ← 1
  for na ∈ 0..n-1
    num ← num·polna
  num ← num
  for nr ∈ 0..n-1
    dd ← 1
    for nc ∈ 0..n-1
      dd ← dd·(polnr - polnc) if nc ≠ nr
    resnr ← num/dd
  res
  
```

FilterRes := FilterResidues(StableFilterPoles)

$$\text{PartialFracExpan}(\text{res}, \text{poles}, s) := \sum_{k=0}^{\text{rows}(\text{poles})-1} \frac{\text{res}_k}{(s - \text{poles}_k)}$$

PartialFracExpan(FilterRes, StableFilterPoles, s) expand, s →

$$\text{StableFilterPoles} = \begin{pmatrix} -0.7071 + 0.7071i \\ -0.7071 - 0.7071i \end{pmatrix} \quad \text{FilterRes} = \begin{pmatrix} 1.9781 \times 10^{-9} - 0.7071i \\ -1.9781 \times 10^{-9} + 0.7071i \end{pmatrix}$$

Q6. Find the FilterRes (Filter residues) for a Chebyshev filter with N=5, ε=0.5, Ω_c=1, T_s=2/Ω_c.

$$\text{PartialFracExpan}(\text{FilterRes}, \text{StableFilterPoles}, i \cdot \Omega_c) = 1.9781 \times 10^{-9} - 0.7071i$$

$$\text{PartialFracExpan}(\text{FilterRes}, \text{StableFilterPoles}, 0) = 1$$

Part 7

Impulse-invariance filter design

Using the partial fraction expansion form, it is simple to create the impulse-invariance filter.

Given the partial fraction expansion of $H(s)$ as follows:

$$H(s) := \sum_{k=0}^{\text{NumberOfPoles}-1} \frac{\text{res}_k}{(s - \text{poles}_k)}$$

The impulse-invariance filter design in the z-domain is:

$$H(z) := \sum_{k=0}^{\text{NumberOfPoles}-1} \frac{T_s \cdot \text{res}_k}{(1 - z^{-1} e^{T_s \cdot \text{poles}_k})}$$

So define a function to create the impulse invariance design:

$$\text{ImpInvarDesign}(\text{res}, z, T_s) := \sum_{k=0}^{\text{rows}(\text{poles})-1} \frac{T_s \cdot \text{res}_k}{(1 - z^{-1} e^{T_s \cdot \text{poles}_k})}$$

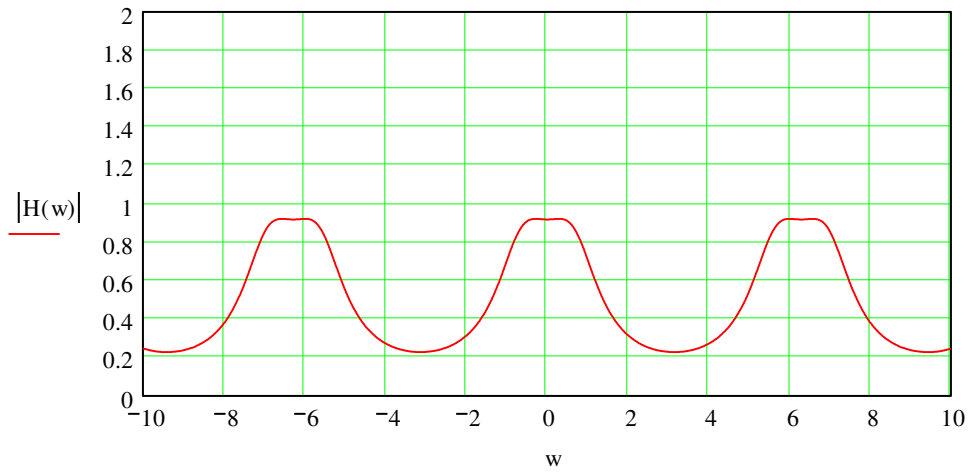
$$\text{Himpinv}(z) := \text{ImpInvarDesign}(\text{FilterRes}, \text{StableFilterPoles}, z, T_s)$$

$$\text{Himpinv}(1) = 0.9181 - 4.5017i \times 10^{-10}$$

$$H(\omega) := \text{Himpinv}(e^{i \cdot \omega})$$

Frequency response of impulse-invariance design

$$\Omega_c = 1 \quad f_c := \frac{\Omega_c}{2\pi} \quad f_c = 0.1592 \quad T_s = 1 \quad f_s := \frac{1}{T_s} \quad f_s = 1 \quad \frac{f_s}{f_c} = 6.2832$$



Q7. Replot for a Chebyshev filter with $N=5$, $\epsilon=0.5$, $\Omega_c=1$, $T_s=2/\Omega_c$.

Part 8

Bilinear transform filter design

The bilinear design is taken by substituting $s = (2/Ts)(z-1)/(z+1)$

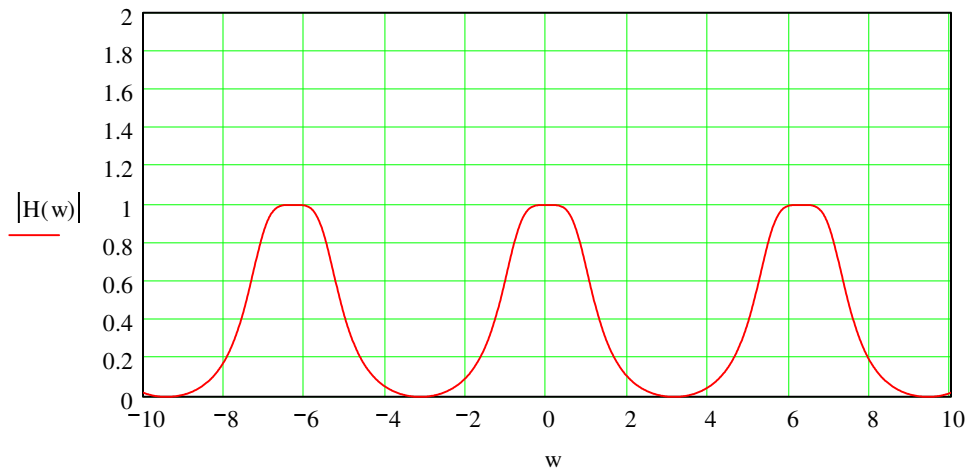
$$\text{BilinearDesign}(\text{res}, \text{poles}, z, Ts) := \sum_{k=0}^{\text{rows}(\text{poles})-1} \frac{\text{res}_k}{\left[\frac{2 \cdot (z-1)}{Ts \cdot (z+1)} - \text{poles}_k \right]}$$

$$\text{Hbilin}(z) := \text{BilinearDesign}(\text{FilterRes}, \text{StableFilterPoles}, z, Ts)$$

$$\text{Hbilin}(1) = 1$$

$$\text{Hbilin}\left(e^{i \cdot 2\pi \cdot \frac{fc}{fs}}\right) = -0.0799 - 0.6372i$$

$$H(\omega) := \text{Hbilin}(e^{i \cdot \omega})$$



Q8. Replot for a Chebyshev filter with $N=5$, $\epsilon=0.5$, $\Omega_c=1$, $Ts=2/\Omega_c$.

The partial fraction expansion can be rewritten as

$$\text{BilinearDesign}(\text{res}, \text{poles}, z, \text{Ts}) := \sum_{k=0}^{\text{rows}(\text{poles})-1} \frac{1}{2 - \text{Ts} \cdot \text{poles}_k} \cdot \frac{\text{res}_k \cdot \text{Ts} \cdot (z + 1)}{z - \frac{2 + \text{Ts} \cdot \text{poles}_k}{2 - \text{Ts} \cdot \text{poles}_k}}$$

or can be rewritten as

$$\text{BilinearDesign}(\text{res}, \text{poles}, z, \text{Ts}) := (z + 1) \cdot \sum_{k=0}^{\text{rows}(\text{poles})-1} \frac{\text{res}_k \cdot \text{Ts}}{2 - \text{Ts} \cdot \text{poles}_k} \cdot \frac{1}{z - \frac{2 + \text{Ts} \cdot \text{poles}_k}{2 - \text{Ts} \cdot \text{poles}_k}}$$

$$\text{Hbilin}(z) := \text{BilinearDesign}(\text{FilterRes}, \text{StableFilterPoles}, z, \text{Ts})$$

$$\text{Hbilin}(1) = 1$$

$$\text{Hbilin}\left(e^{i \cdot 2\pi \cdot \frac{\text{fc}}{\text{fs}}}\right) = -0.0799 - 0.6372i$$

hence, the Bilinear poles are at

$$n := 0..N - 1$$

$$\text{BilinPoles}_n := \frac{2 + \text{Ts} \cdot \text{StableFilterPoles}_n}{2 - \text{Ts} \cdot \text{StableFilterPoles}_n} \quad \text{BilinPoles} = \begin{pmatrix} 0.3832 + 0.3613i \\ 0.3832 - 0.3613i \end{pmatrix}$$

Part 9

Expressing the bilinear transform filter as $H(z) = \text{Num}(z) / \text{Den}(z)$

As the first step,

the BilinNum() function below returns the numerator polynomial coefficients Num(z), in increasing powers of z for the bilinear filter response $H_{\text{bilin}}(z) = \text{Num}(z) / \text{Den}(z)$.

The arguments are: rez=residues of partial fraction expansion of the continuous time filter H(s)

poles= poles of partial fraction expansion of the continuous time filter H(s)

Ts= sampling period of the discrete-time system

```
BilinNum(rez, poles, Ts) :=
  n ← rows(rez)
  num ← 0
  for na ∈ 0..n - 1
    res_na ←  $\frac{\text{rez}_{na} \cdot \text{Ts}}{2 - \text{Ts} \cdot \text{poles}_{na}}$ 
    pol_na ←  $\frac{2 + \text{Ts} \cdot \text{poles}_{na}}{2 - \text{Ts} \cdot \text{poles}_{na}}$ 
  for na ∈ 0..n
    nx_na ← 0
  dummya ← 1
  for nr ∈ 0..n - 1
    nx ← nx·0
    ny ← nx·0
    flg ← 0
    cnt ← 0
    dummya ← 1
    for np ∈ 0..n - 1
      ny ← ny·0
      ny ← ny·0
      nx_0 ←  $-(\text{pol}_{np})$  if (np + nr ≠ 0) ∧ (flg = 0)
      nx_1 ← 1 if (np + nr = 0) ∧ (flg = 0)
      flg ← 1 if (np + nr = 0) ∧ (flg = 0)
      cnt ← cnt + 1 if (flg > 0) ∧ (np ≠ nr)
      cnta_nr,np ← cnt
      for nc ∈ 1..cnt if (np ≠ nr) ∧ (flg = 2)
        ny_nc ← nx_nc-1
```

```

for nc ∈ 1..cnt                                if (np ≠ nr) ∧ (flg = 2)
  nxnc-1 ← nync-1 + -(polnp)·nync
  nxcnt ← nycnt if (np ≠ nr) ∧ (flg = 2)
  flg ← 2 if (flg = 1)
  nznr ← nx·resnr
  num ← num + nznr
ny ← ny·0
numa ← num
nx ← num
for nc ∈ 1..n
  nync ← nxnc-1
for nc ∈ 0..n
  nxnc ← nxnc + nync
num ← nx
num

```

$$\text{BilinNum}(\text{FilterRes}, \text{StableFilterPoles}, \text{Ts}) = \begin{pmatrix} 0.1277 + 4.943i \times 10^{-10} \\ 0.2555 + 9.8859i \times 10^{-10} \\ 0.1277 + 4.943i \times 10^{-10} \end{pmatrix}$$

Next, clean up the numerical errors that give rise to the negligibly small imaginary parts in the coefficients:

$$\text{num} := \text{Re}(\text{BilinNum}(\text{FilterRes}, \text{StableFilterPoles}, \text{Ts})) \quad \text{num} = \begin{pmatrix} 0.1277 \\ 0.2555 \\ 0.1277 \end{pmatrix}$$

Q9. Find num, the numerator coefficients of $H(z)$ for a Chebyshev filter with $N=5$, $\epsilon=0.5$, $\Omega_c=1$, $T_s=2/\Omega_c$.

Finally, the numerator $\text{Num}(z)$ of $H_{\text{bilin}}(z) = \text{Num}(z) / \text{Den}(z)$ is

$$\text{numerator}(z) := \sum_{k=0}^{\text{rows}(\text{num})-1} \text{num}_k \cdot z^k \quad \text{numerator}(x) \text{ expand, } x \rightarrow$$

Next,

the BilinDenom() function below returns the denominator polynomial coefficients Den(z), in increasing powers of z for the bilinear filter response $H_{\text{bilin}}(z) = \text{Num}(z)/\text{Den}(z)$.

The arguments are: rez=residues of partial fraction expansion of the continuous time filter H(s)

poles= poles of partial fraction expansion of the continuous time filter H(s)

Ts= sampling period of the discrete-time system

```

BilinDenom(rez, poles, Ts) :=
  n ← rows(rez)
  den ← 0
  cnt ← 0
  for na ∈ 0..n - 1
    res_na ←  $\frac{\text{rez}_{na} \cdot \text{Ts}}{2 - \text{Ts} \cdot \text{poles}_{na}}$ 
    pol_na ←  $\frac{2 + \text{Ts} \cdot \text{poles}_{na}}{2 - \text{Ts} \cdot \text{poles}_{na}}$ 
  for na ∈ 0..n
    nx_na ← 0
  ny ← nx
  for np ∈ 0..n - 1
    ny ← ny · 0
    ny ← ny · 0
    nx_0 ←  $-(\text{pol}_{np})$  if np = 0
    nx_1 ← 1 if np = 0
    cnt ← cnt + 1
    cnta_np ← cnt
    for nc ∈ 1..cnt if cnt > 1
      ny_nc ← nx_{nc-1}
    for nc ∈ 1..cnt if cnt > 1
      nx_{nc-1} ← ny_{nc-1} +  $-(\text{pol}_{np}) \cdot \text{ny}_{nc}$ 
    nx_cnt ← ny_cnt if cnt > 1
  den ← nx
  den

```

den := BilinDenom(FilterRes, StableFilterPoles, Ts)

$$\text{den} = \begin{pmatrix} 0.2774 - 7.7467i \times 10^{-10} \\ -0.7664 + 2.7519i \times 10^{-9} \\ 1 \end{pmatrix}$$

Again, clean up the numerical errors that give rise to the negligibly small imaginary parts in the coefficients:

den := Re(BilinDenom(FilterRes, StableFilterPoles, Ts))

$$\text{den} = \begin{pmatrix} 0.2774 \\ -0.7664 \\ 1 \end{pmatrix}$$

Q10. Find den, the denominator coefficients of H(z) for a Chebyshev filter with N=5, ε=0.5, Ωc=1, Ts=2/Ωc.

Finally, the denominator Den(z) of Hbilin(z) = Num(z) / Den(z) is

$$\text{denominator}(z) := \sum_{k=0}^{\text{rows}(\text{den})-1} \text{den}_k z^k \quad \text{den}(x) \text{ expand, } z \rightarrow$$

After all the calculations, there is potential for numerical error that could lead to instability, so check that the poles of the bilinear transform filter are stable

$$\text{polecheck} := \text{polyroots}(\text{den}) \quad \text{polecheck} = \begin{pmatrix} 0.3832 - 0.3613i \\ 0.3832 + 0.3613i \end{pmatrix}$$

Check the magnitude of the complex poles.

$$\overrightarrow{|\text{polecheck}|} = \begin{pmatrix} 0.5267 \\ 0.5267 \end{pmatrix}$$

Q11. Is the filter stable? Why?

Finally, we have $H_{\text{bilin}}(z) = \text{Num}(z)/\text{Den}(z)$

$$H_{\text{bilin}}(\text{num}, \text{den}, z) := \frac{\sum_{k=0}^{\text{rows}(\text{num})-1} \text{num}_k \cdot z^k}{\sum_{k=0}^{\text{rows}(\text{den})-1} \text{den}_k \cdot z^k}$$

So check a few important points:

$$H_{\text{bilin}}(\text{num}, \text{den}, 1) = 1$$

$$f_c = 0.1592$$

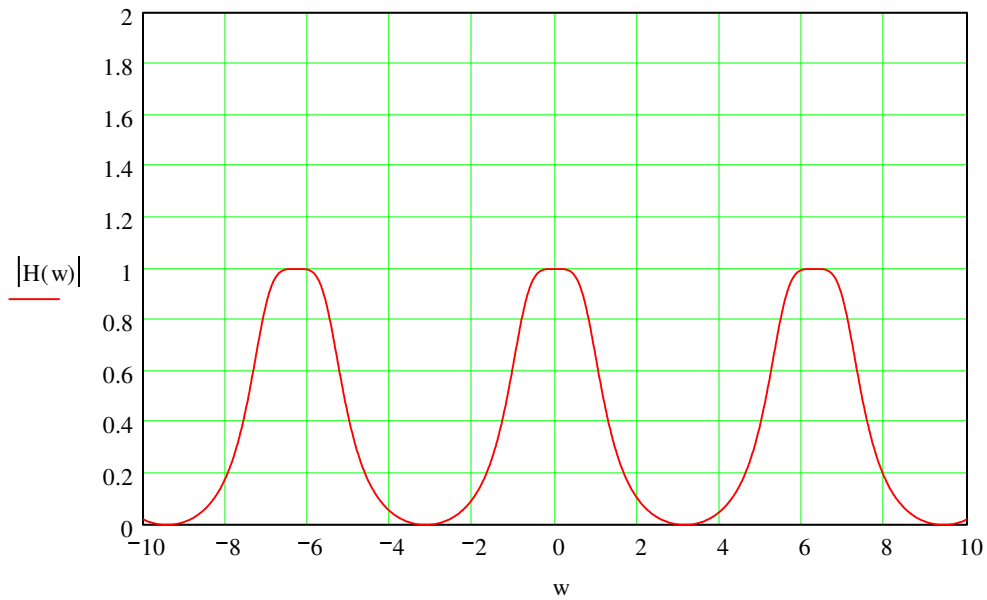
$$H_{\text{bilin}}(\text{num}, \text{den}, -1) = 0$$

$$f_s = 1$$

$$H_{\text{bilin}}\left[\text{num}, \text{den}, e^{i\left(2\pi \frac{f_c}{f_s}\right)}\right] = -0.0799 - 0.6372i$$

Plot the frequency response of the bilinear transform filter

$$H(\omega) := H_{\text{bilin}}(\text{num}, \text{den}, e^{i\omega})$$



Q12. Replot for a Chebyshev filter with $N=5$, $\epsilon=0.5$, $\Omega_c=1$, $T_s=2/\Omega_c$.

Part 10

Plotting the poles and zeroes of bilinear transform filter in the z-plane

and the pole-zero plot

$$\text{polyroots}(\text{num}) = \begin{pmatrix} -1 \\ -1 \end{pmatrix} \quad \text{polyroots}(\text{den}) = \begin{pmatrix} 0.3832 - 0.3613i \\ 0.3832 + 0.3613i \end{pmatrix}$$

$$\text{ImagPoles} := \text{Im}(\text{polyroots}(\text{den}))$$

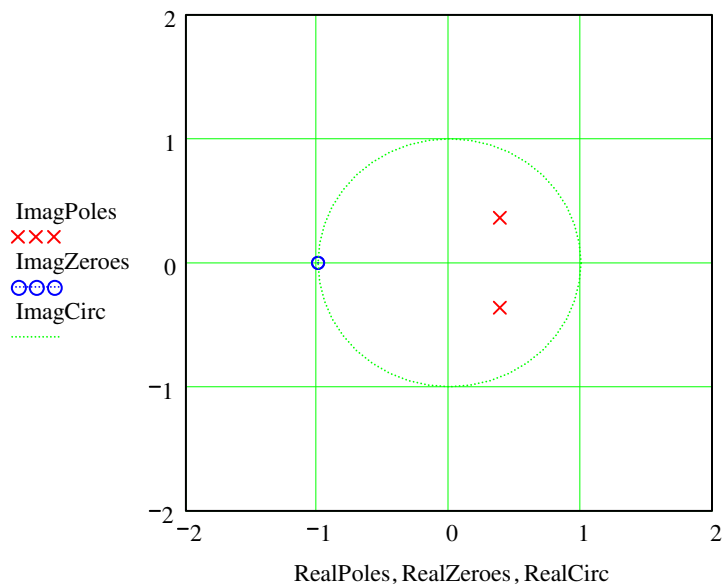
$$\text{RealPoles} := \text{Re}(\text{polyroots}(\text{den}))$$

$$\text{ImagZeroes} := \text{Im}(\text{polyroots}(\text{num}))$$

$$\text{RealZeroes} := \text{Re}(\text{polyroots}(\text{num}))$$

Lets plot a unit circle too

$$\text{un} := 0..40 \quad \text{ImagCirc}_{\text{un}} := \sin\left(2 \cdot \pi \cdot \frac{\text{un}}{40}\right) \quad \text{RealCirc}_{\text{un}} := \cos\left(2 \cdot \pi \cdot \frac{\text{un}}{40}\right)$$



Q13. Replot for a Chebyshev filter with $N=5$, $\epsilon=0.5$, $\Omega_c=1$, $T_s=2/\Omega_c$.

Part 11

Experiment with effects of coefficient precision on the performance of the bilinear transform filter

Experiment using finite precision coefficients in the filter, using the variable "precision"

precision := 1000

Use precision to control truncation of the coefficients

$$\min_num := \overrightarrow{\min(|num|)} \quad \min_num = 0.1277$$

$$\text{numscale} := \text{round}\left(\frac{\text{precision}}{\min_num}, 0\right) \quad \text{numscale} = 7.828 \times 10^3$$

$$k := 0.. \text{rows}(\text{num}) - 1$$

$$\text{scaled_num}_k := \text{round}(\text{num}_k \cdot \text{numscale}, 0)$$

$$\min_den := \overrightarrow{\min(|den|)} \quad \min_den = 0.2774$$

$$\text{denscale} := \text{round}\left(\frac{\text{precision}}{\min_den}, 0\right) \quad \text{denscale} = 3.605 \times 10^3$$

$$k := 0.. \text{rows}(\text{den}) - 1$$

$$\text{scaled_den}_k := \text{round}(\text{den}_k \cdot \text{denscale}, 0)$$

$$\text{scaled_num} = \begin{pmatrix} 1 \times 10^3 \\ 2 \times 10^3 \\ 1 \times 10^3 \end{pmatrix} \quad \text{nscale} = 7.828 \times 10^3 \quad \text{scaled_den} = \begin{pmatrix} 1 \times 10^3 \\ -2.763 \times 10^3 \\ 3.605 \times 10^3 \end{pmatrix} \quad \text{le} = 3.605 \times 10^3$$

$$\text{HbilinPrecision}(\text{s_num}, \text{s_den}, \text{nscale}, \text{dscale}, z) := \frac{\text{dscale}}{\text{nscale}} \cdot \frac{\sum_{k=0}^{\text{rows}(\text{s_num})-1} \text{s_num}_k \cdot z^k}{\sum_{k=0}^{\text{rows}(\text{s_den})-1} \text{s_den}_k \cdot z^k}$$

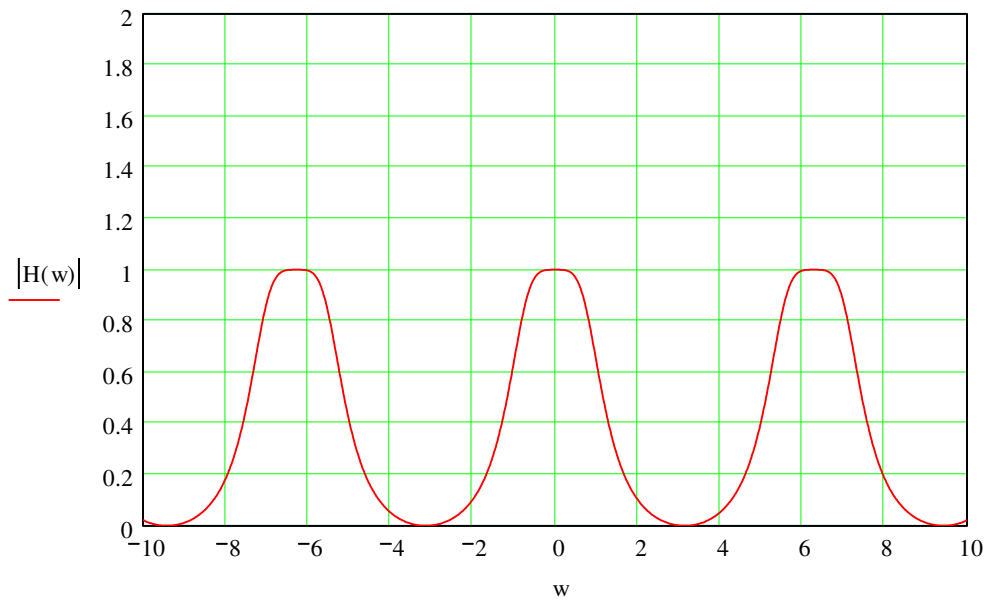
~~HbilinPrecision(scaled_num, scaled_den, numscale, denscale, z) :=~~

~~HbilinPrecision(scaled_num, scaled_den, numscale, denscale, z) →~~

HbilinPrecision(scaled_num, scaled_den, numscale, denscale, 1) = 1.0001

$$H(\omega) := \text{Hbilin}(\text{num}, \text{den}, e^{i\omega})$$

$$H(\omega) := \text{HbilinPrecision}(\text{scaled_num}, \text{scaled_den}, \text{numscale}, \text{denscale}, e^{i\omega})$$



Q14. Replot for a Chebyshev filter with $N=5$, $\epsilon=0.5$, $\Omega_c=1$, $T_s=2/\Omega_c$.

$$\text{polyroots}(\text{den}) = \begin{pmatrix} 0.3832 - 0.3613i \\ 0.3832 + 0.3613i \end{pmatrix}$$

$$\text{polyroots}(\text{scaled_den}) = \begin{pmatrix} 0.3832 + 0.3613i \\ 0.3832 - 0.3613i \end{pmatrix}$$

Q15. Reset the precision parameter to 10. With this setting, by what percentage did the poles of the filter change from their original value.

Appendix

Continuous-time Chebyshev filter

The Chebyshev filter is defined by

$$(|H(s)|)^2 := \frac{1}{1 + \left(\varepsilon \cdot C_n \left(\frac{s}{i \cdot \Omega_c} \right) \right)^2}$$

where $C_n(x)$ is the Chebyshev polynomial of the first kind of order n .

The poles of $|H(s)|^2$ are at the roots of the denominator, $D_{\text{butter}}()$ below

$$D_{\text{Cheby}}(s, \Omega_c) := 1 + \left(\varepsilon \cdot C_n \left(\frac{s}{i \cdot \Omega_c} \right) \right)^2$$

To find the roots, first define the filter order, N , and cutoff frequency Ω_c in radians/second

$$N := 4 \quad \Omega_c := 1 \quad T_s := \frac{1}{\Omega_c} \quad \varepsilon := 0.5$$

The parameter ε determines minima of the passband ripple of $|H(\Omega)|^2$

$$\text{minPassband} := \frac{1}{(1 + \varepsilon^2)} \quad \text{minPassband} = 0.8$$

The minima of the passband ripple of $|H(\Omega)|$ is

$$\sqrt{\text{minPassband}} = 0.8944$$

The passband ripple in dB is

$$-10 \log(\text{minPassband}) = 0.9691$$

the Chebyshev polynomials are recursively defined.

$$C_0(x) = 1$$

$$C_1(x) = x$$

$$C_n(x) = 2x C_{n-1}(x) - C_{n-2}(x)$$

The following code snippet works for n=2,
 fix it to work for any value of n.

DenCheby(n,ε) computes the entire Chebyshev filter denominator:

$$\text{DenCheby}(n,\epsilon) = 1 + [\epsilon \text{Cn}(s/i\Omega_c)]^2$$

```
DenCheby(n, eps) :=
  for na ∈ 0..n
    xna ← 0
  pa ← x
  pb ← x
  p ← x
  pa0 ← 1
  pb1 ← 1
  ny ← 0·pa
  nx ← pa
  nz ← pb
  for nc ∈ 0..n-1
    nync+1 ← 2·nznc
  ny ← ny - nx
  p ← ny
  pa ← pb
  pb ← ny
  for na ∈ 0..n-2
    xna ← 0
  for na ∈ 0..n
    ny ← 0·x
    for nc ∈ 0..n
      nync+na ← pna·pnc
      xnc+na ← xnc+na + nync+na
  x ← x·eps·eps
  x0 ← x0 + 1
  for na ∈ 0..n-2
    xna ← i.na·xna
  x
```

The coefficients of the denominator polynomial of the chebyshev filter is then

$$\text{den} := \text{DenCheby}(2, \varepsilon)$$

$$\text{den} = \begin{pmatrix} 1.25 \\ 0 \\ 1 \\ 0 \\ 1 \end{pmatrix}$$

where

$$\text{denominator}(s) := \sum_{k=0}^{\text{rows}(\text{den})-1} \text{den}_k s^k$$

denominator(s) →

To use the Mathcad polyroots function, create a vector that contains the coefficients of the polynomial beginning with the constant term and proceeding with increasing powers of s, i.e., $a_0 + a_1 s + a_2 s^2$.

$$\text{FilterPoles} := \text{polyroots}(\text{DenCheby}(N, \varepsilon))$$

$$\text{FilterPoles} = \begin{pmatrix} -0.5559 + 0.8995i \\ -0.5559 - 0.8995i \\ 0.5559 + 0.8995i \\ 0.5559 - 0.8995i \end{pmatrix}$$

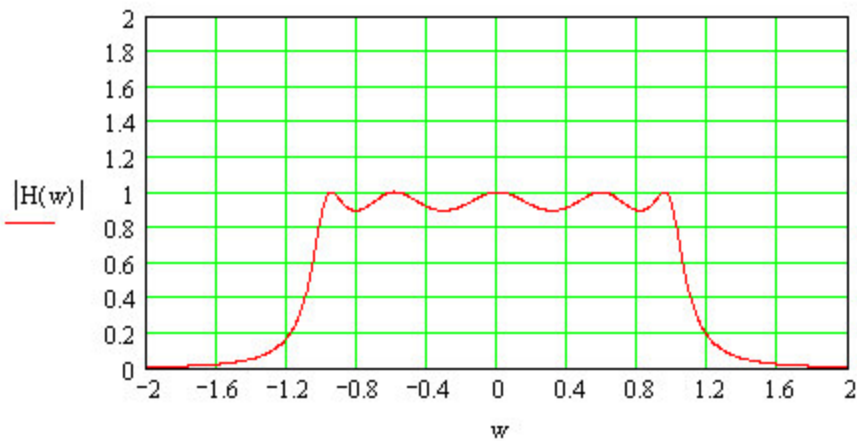
To test your code, for $N=4$, $\Omega_c=1$, and $\varepsilon=0.5$ the poles of $|H(s)|^2$ should be.

$$\begin{pmatrix} -0.3407 + 0.4079i \\ -0.3407 - 0.4079i \\ -0.1411 + 0.9847i \\ -0.1411 - 0.9847i \\ 0.1411 - 0.9847i \\ 0.1411 + 0.9847i \\ 0.3407 - 0.4079i \\ 0.3407 + 0.4079i \end{pmatrix}$$

To test your code, an example Chebyshev continuous time filter would be

$$H(\Omega) := \text{ContinuousTimeFilter}(\text{StableFilterPoles}, i\Omega)$$

$$\Omega_c = 1 \quad N = 5 \quad \varepsilon = 0.5$$



To test your code, an example Chebyshev impulseinvariance filter is:

Frequency response of impulse-invariance design

$$H(\omega) := \text{Himpinv}(e^{i\omega}) \quad \Omega_c = 1 \quad N = 5 \quad \varepsilon = 0.5 \quad T_s = 1$$

