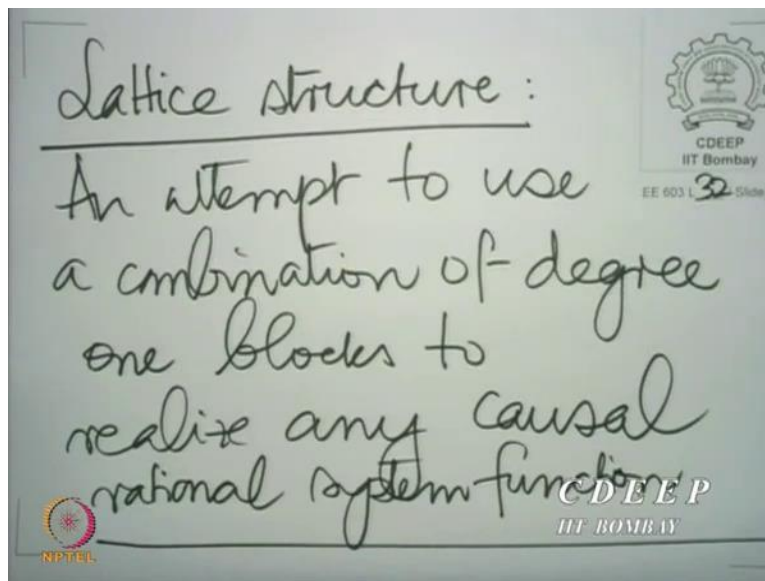


Digital Signal Processing & Its Applications
Professor Vikram M. Gadre
Department of Electrical Engineering
Indian Institute of Technology Bombay
Lecture 32c
Lattice Structure

Anyway it is obvious that we would like to have a uniform structure repeated if possible and let uniform structure could be degree one, if we can make it so. Now, what we are going to do is to conceive of the simplest possible degree one structure that we can envisage and then see whether that degree one structure can be repeated to get any rational causal system function.

We will find that we can do almost that, but not quite, there are a few pathological cases where we might not be able to do this, but otherwise in most cases, we shall indeed be able to decompose in the way that we have just described. And that leads us to what is called the lattice structure.

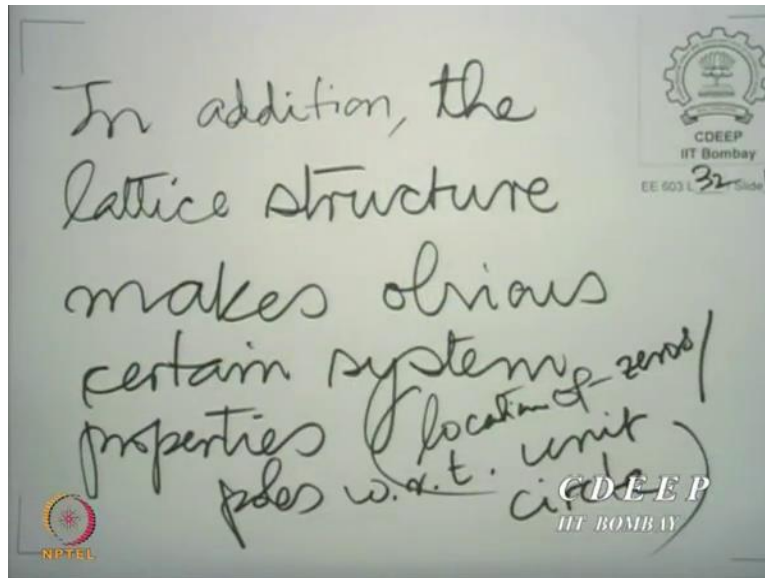
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So, let me put down right in the beginning the motivation for the lattice structure. An attempt to use a combination of degree one blocks to realize any causal rational system function. Now, this is not as exciting if you look carefully at the direct form two structure the direct form two structure in a way is that you are using degree one terms after all. I mean, you are using one delay at a time, if you think of it that way.

And if you look at a degree, if you look at a direct form two, what you are doing is you are putting one loop for each additional term in the denominator or numerator. So, although this is exciting, it is not exciting enough. What I also said in the beginning of the lectures is that in addition to being able to realize each should also exhibit certain system properties that is where the lattice structure scores over any of the other structures and we will state that very clear.

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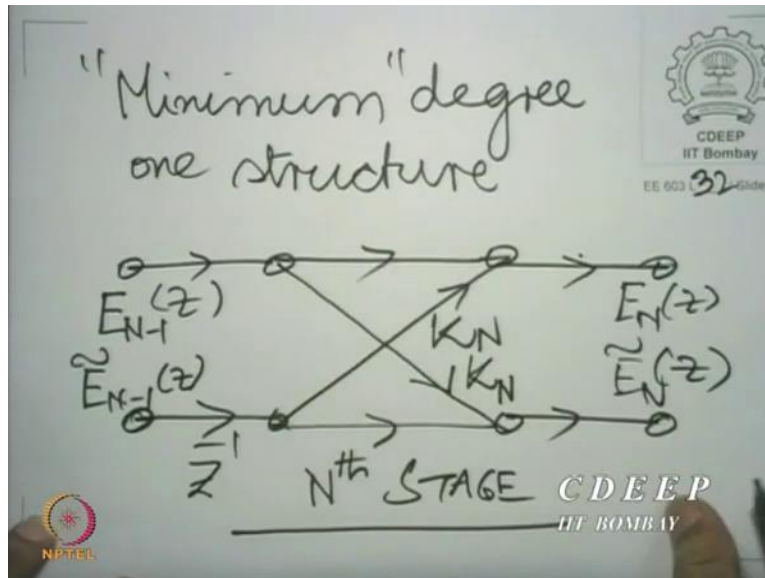
In addition the lattice structure make obvious certain system properties. In fact, location of poles with respect to unit circle. Why poles not only poles of location of zeros or poles, that is was attractive about the lattice structure, in addition to that degree, one repetition. So, in fact, before we you know, we cannot really at this point, understand all of this, we are just trying to put down a wish list and then see if the wish list is realized.

But what we will do right now is first to think of the simplest possible lattice structure that we can have. Now, you know, let us the smallest degree one structure that you can envisage should have at least one multiplier and one delay. Now, there again, you want to realize both the numerator and denominator or least you can do is to have two ranches so to speak, one which will give you a denominator kind of term, and the other which will give you a numerator.

Now, this is kind of intuitive. I mean, in a way what I am doing is I know what I finally have, and I am trying to arrive there by some kind of intuitive reasoning. So, do not worry too much if

we do not understand all of this right now. After we have gone through the lattice structure in its entirety everything will fall into place.

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So, what I am saying is that minimum degree to degree one structure primary should look something like this. You need to have a delay somewhere. So, let us put a delay, let us put a delay here. I am showing two inputs and two outputs, I will explain why, you need to have a multiply, you need to have some summation and some multiplication. Let us, put that down. Let us, put, say K times or $-K$ does not matter, K if you like. Now, you could have made done with this. But as I said later, we want to tweak the structure to give feedback as well.

If you have feedback in one direction, there must be some feed forward in some feedback. So, let us keep everything feed forward for the moment. But we will allow for one of them to get converted to feedback. So, let us keep this as K here, again as a multiplier and one there. So, this is what we call this is the minimal degree one structure that we are going to deal with.

And let us this is the, this is going to be repeated. At least write down the Z transforms of the sequences everywhere. So, this is let us assume that this is the N th stage or the N th such degree one structure. Therefore the sequence which is carved to here is the so called $N-1$ th sequence, let us call the sequence here, E_{N-1} in the Z domain.

And we will call this E_{N-1} in the Z domain. And this is of course called $E_N Z$ and E_N (tilde Z). And since this is the N th stage, we should also number these coefficients here we will call this the N th coefficient, K_N and K_N there as well. Let us, write down the relationships between E_N and E_{N-1} from this drawing.

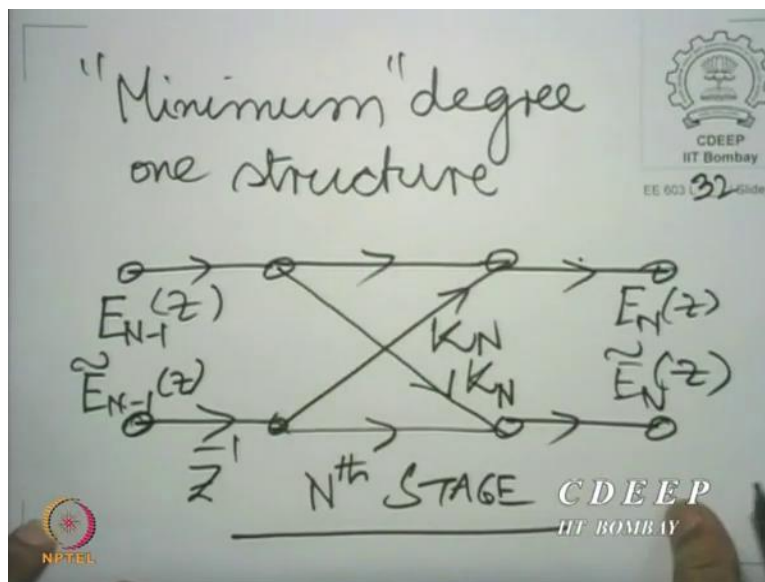
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Handwritten equations on a whiteboard:

$$E_N(z) = E_{N-1}(z) + zK_N \tilde{E}_{N-1}(z)$$

$$\tilde{E}_N(z) = \frac{1}{z} \tilde{E}_{N-1}(z) + K_N E_{N-1}(z)$$

The whiteboard also features logos for NPTEL, CDEEP IIT Bombay, and EE 603 Slide 32.

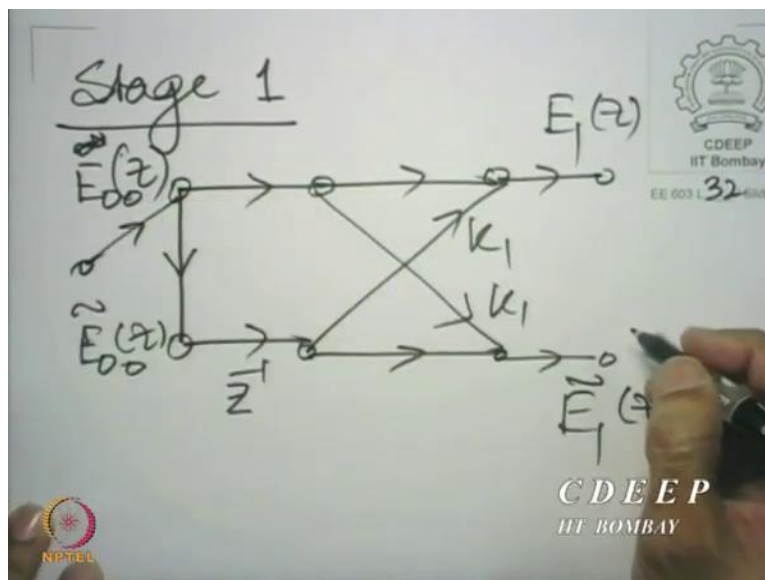


Clearly $E_N Z$ is equal to $E_{N-1}(Z) + K_N$ times E_{N-1} tilde Z . I will just show that to you again, E_N (Z) is now see be careful this is $E_{N-1}(Z)$ the truck brings it and transports it here and puts just E_{N-1} here, this truck and this truck together carry E_{N-1} and K_N times $Z^{-1} E_{N-1}$ tilde Z times Z^{-1} .

So, I need a Z^{-1} there two. Let us, not forget the Z^{-1} so $Z^{-1} (E_{N-1} \text{ tilde } Z)$ appears here multiplied by K_N .

What about $E_N \text{ tilde}$? $E_N \text{ tilde}$ takes K_N times this so $K_N E_{N-1} + Z^{-1} E_{N-1} \text{ tilde}$ transported as it is. So, we have $E_N (\text{tilde } Z) = Z^{-1} E_{N-1} \text{ tilde } Z + (K_N \text{ times } E_{N-1} Z)$. In the very beginning this is the Nth stage N can be 1, 2, 3 and so on. In the very beginning in stage number one you would have K_1 here and you here you have E_0 and $E_0 \text{ tilde}$ here.

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So, let us consider stage one. And let us derive some insights from stage one. You have E_0 $E_0 \text{ tilde}$ there or $E_0 Z$ and $E_0 \text{ tilde } Z, Z^{-1}$ as you will K_1 up there and K_1 down here. $E_1 Z$ here and $E_1 (\text{tilde } Z)$ there let us explicitly write down the expressions and let us join them together and take this to be the input. Now, let us see what happens.

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$$E_1(z) = E_0(z) + K_1 z^{-1} E_0(z)$$

$$E_1(z) = z^{-1} E_0(z) + K_1 E_0(z)$$

$$E_0(z) = E_0(z)$$

Clearly, $E_1(z)$ would be equal to you know it is going to be $E_0(z) + K_1 z^{-1} E_0(z)$ and $E_1(z)$ is $z^{-1} E_0(z) + K_1 E_0(z)$ but $E_0(z) = E_0(z)$ and therefore we could write down $E_1(z)$ by $E_0(z)$ and $E_1(z)$ by $E_0(z)$.

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$$\frac{E_1(z)}{E_0(z)} = 1 + K_1 z^{-1} = A_1(z)$$

$$\frac{E_1(z)}{E_0(z)} = K_1 + z^{-1} = A_1(z)$$

\tilde{A}_1 : Coeff of A_1 in reverse order

$E_1(z) / E_0(z)$ or $E_0(z)$ does not matter is $1 + K_1 z^{-1}$ and $(E_1(z) / E_0(z)) = (K_1 + z^{-1})$ and let us call this $A_1(z)$ and let us call $A_1(z)$ and we note a something very interesting as a relation between A_1 and $A_1(z)$ is the coefficients of A_1 reverse order so here the coefficients

of the successive power of Z^{-1} are 1 and K_1 here the coefficients of the successive powers of Z^{-1} are K_1 and 1 we are in reverse order. And that can be expressed formally in the language of Z transforms as follows.

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The image shows a whiteboard with the following handwritten equations:

$$\tilde{A}_1(z) = z^{-1} A_1(z^{-1})$$

$$A_1(z^{-1}) = 1 + K_1 z$$

$$z^{-1} A_1(z^{-1}) = z^{-1} + K_1$$

$$= \tilde{A}_1(z)$$

Logos for CDEEP IIT Bombay and NPTEL are visible on the whiteboard.

$A_1(\tilde{Z}) = (A_1 Z^{-1}) * Z^{-1}$ that you can easily verify. So, $A_1 Z^{-1}$ could be $(1 + K_1 Z)$ and therefore $Z^{-1} A_1 Z^{-1}$ would be $(Z^{-1} + K_1)$ which is indeed $A_1 \tilde{Z}$ verified. Now, if we do indeed connect E_0 and $E_0 \tilde{}$ together as we have done here. We can now show the mathematical induction that this always be the case that means if we define A and $\tilde{}$ to be the ratio of E_N/E_0 mind you E_0 and $E_0 \tilde{}$ are connected so, puts stages one after the other first stage second stage third stage but connect E_0 and $E_0 \tilde{}$ together.

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Put $E_0(z) = \tilde{E}_0(z)$
 Consider N^{th} Stage output
 $E_N(z)$, $\tilde{E}_N(z) / \tilde{A}_N(z)$
 Define $A_N(z) = \frac{E_N(z)}{E_0(z)}$ and $\tilde{A}_N(z) = \frac{\tilde{E}_N(z)}{\tilde{E}_0(z)}$

So, what I am saying is this in the lattice structure put E_0 equal E_0 tilde as we have done here and then consider the N th stage output E_N and E_N tilde define $A_N(z)$ to be $E_N(z) / E_0(z)$ and A_N (tilde z) to be E_N (tilde z) / E_0 (z tilde) for tilde and non-tilde for non-tilde.

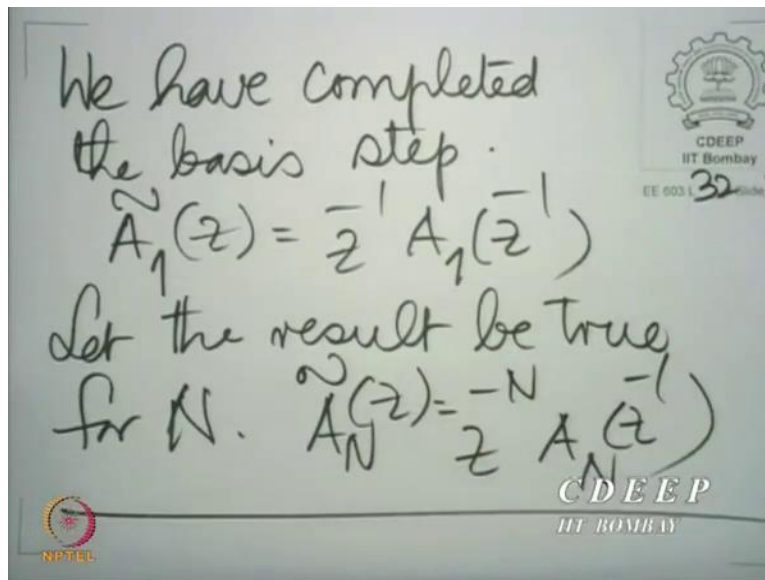
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We can prove by mathematical induction that
 $\tilde{A}_N(z) = z^{-N} A_N(z)$
 Coeff of $A_N(\cdot)$ in reverse order!

What we are saying here is that we can prove by mathematical induction that A_N (tilde z) is $z^{-N} A_N(z)$ or the coefficients of A_N in reverse order this is the language for saying the coefficients of A_N (tilde z) are coefficients of $A_N z$ in the reverse order we shall not prove this my

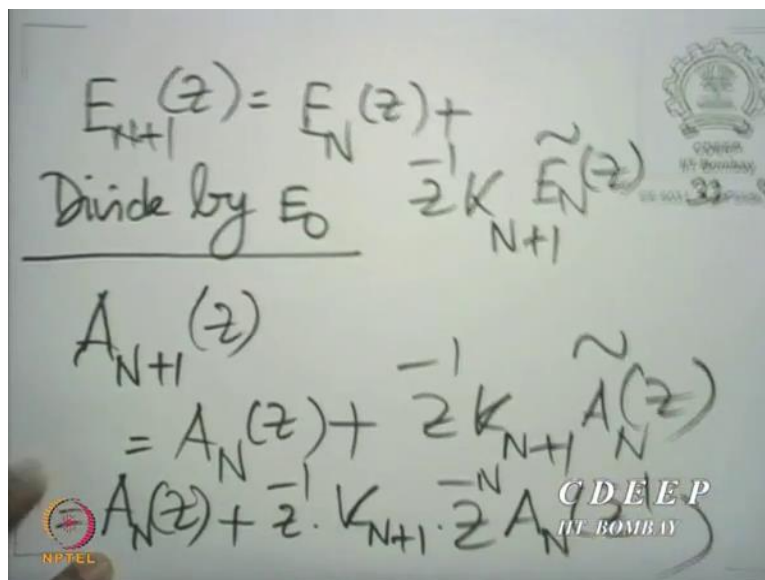
mathematical induction. Now it is very simple we have already completed the base step because we proved it for N equal to 1.

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let us, now complete the inductive step so let us write that down, We have completed the base step, Indeed $A_1(\tilde{z}) = z^{-1} A_1(z^{-1})$. Let us this be true, let the result be true for N and N can begin with 1 and therefore $A_N(\tilde{z}) = z^{-N} A_N(z^{-1})$ let this be true. We shall show that it is true for N replace by N+ 1.

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So, indeed let us consider the relationships between A_{N+1} and A_N you see $E_{N+1}(Z)$ is of course as you know $E_N(Z) + Z^{-1} K_{N+1} E_N(\tilde{Z})$. Where upon the same relationship hold between the A 's because you can divide by E_0 on both sides.

Say that $A_{N+1}(Z)$ is $A_N(Z) + Z^{-1} K_{N+1} A_N(\tilde{Z})$ but we write them expression for $A_N(\tilde{Z})$ by mathematical by the assumption of mathematical induction, the inductive assumption. Then we write this as $A_N Z$ here plus $Z^{-1} K_{N+1} (Z^{-N}) A_N Z^{-1}$. And the beauty is we have got A_{N+1} entirely in term of A_N there tilde anywhere. And assume it can be done to A_{N+1} tilde.

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Handwritten mathematical derivation on a whiteboard:

$$A_{N+1}(\tilde{Z}) \text{ is similarly equal to } K_{N+1} A_N(Z) + Z^{-1} A_N(\tilde{Z})$$

$$= K_{N+1} A_N(Z) + Z^{-1} Z^{-N} A_N(Z^{-1})$$


$A_{N+1}(\tilde{Z})$ is similarly equal to $K_{N+1} A_N(Z) + Z^{-1} A_N(\tilde{Z})$ which is of course, $K_{N+1} A_N(Z) + Z^{-1}$ times Z^{-N} times $A_N Z^{-1}$. Now, it is a very simple matter. What we need to do is to compare the coefficient reversed form of A_N with A_{N+1} tilde.

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$$A_{N+1}(z) = A_N(z) + K_{N+1} z^{-1} A_N(z^{-1})$$

$$\tilde{A}_{N+1}(z) = K_{N+1} A_N(z) + z^{-1} A_N(z^{-1})$$

$$\frac{z^{-(N+1)}}{z} A_{N+1}(z) = z^{-1} A_N(z) + K_{N+1} A_N(z)$$



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$$E_{N+1}(z) = E_N(z) + z^{-1} K_{N+1} \tilde{E}_N(z)$$

Divide by E_0

$$A_{N+1}(z) = A_N(z) + z^{-1} K_{N+1} \tilde{A}_N(z)$$

$$A_N(z) + z^{-1} K_{N+1} \tilde{A}_N(z)$$



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$\tilde{A}_{N+1}^T(z)$ is similarly equal to
 $K_{N+1} A_N(z) + z^{-1} \tilde{A}_N(z)$
 $= K_{N+1} A_N(z) + z^{-1} z^{-N} A_N(z^{-1})$

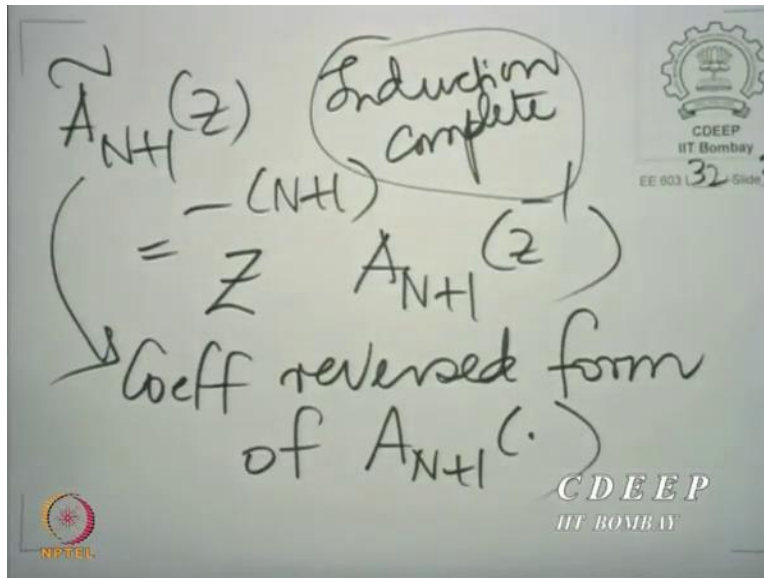
So, let us just write down you see let us write down the two equations together to make matter easy. So what we are saying is let us write down this equation $A_{N+1} Z$ is from here this equation we will write it down explicitly. Essentially, $A_N Z + K_{N+1} Z^{-N+1}$ please note $A_N Z^{-1}$ and A_{N+1} (tilde Z) from here is $K_{N+1} A_N Z + Z^{-N+1}$ here.

So, $K_{N+1} A_N Z + Z^{-N+1}$, $A_N Z^{-1}$. And now, from here let us write down the coefficient reversed form. You see, it is very easy to show that $Z^{-N+1} A_{N+1} Z^{-1}$ would involve two steps, it would involve replacing Z by Z^{-1} so you see this would become Z^{-1} here and this will become Z^{-1} so Z .

This would also get replaced by Z^{N+1} instead of Z^{-N+1} and then we will multiply by Z^{-N+1} there would be a factor of Z^{-N+1} coming in here and this Z^{N+1} would go away with the Z^{-N+1} .

So, it is very clear that this gives you Z^{-N+1} times $A_N(Z) + K_{N+1} A_N Z^{-1}$ I am sorry so, it will be $Z^{-N+1} A_N Z^{-1}$ you know $Z Z$ gets replaced by Z^{-1} here plus K_{N+1} this term is got cancelled and this term has become $A_N Z$. Now, compare this expression and this expression here there exactly identical.

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And therefore, it is very clear that $\tilde{A}_{N+1}(z)$ is indeed $z^{-N+1} A_{N+1}(z)$ which means, essentially this is the coefficient reversed form of A_{N+1} . So, induction complete. What is true for N has also been shown to be true for $N + 1$. Now it is mystery why this property has excited us so much.

We will see that in the next lecture. Why is it that we are so excited about this coefficient reversal form. Anyway I mean, I would certainly urge you to verify that this operation of replacing z by z^{-1} first and then multiplying by z raised to the highest negative power equal to the degree thus coefficient reversal. I urge you to verify it.

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The image shows a whiteboard with handwritten mathematical expressions. At the top, the polynomial $A_2(z) = a_{20} + a_{21}z^{-1} + a_{22}z^{-2}$ is written. The term "Coeff reversal" is circled in red. Below this, the expression $z^2 A_2(z^{-1})$ is written, which is then expanded to $z^2(a_{20} + a_{21}z^{-1} + a_{22}z^{-2})$. This is further simplified to $z^2 a_{20} + z a_{21} + a_{22}$, demonstrating that the coefficients are reversed and the powers of z are increased. Logos for CDEEP IIT Bombay and NPTEL are visible on the whiteboard.

Anyway what I will do is illustrate by one example before we conclude. So, suppose we have second degree term so for example we had $A_2 Z$ which is of the form some $(a_{20} + a_{21}) Z^{-1} + a_{22} Z^{-2}$, then $A_2 Z^{-1}$ times Z^{-2} its degree 2 would become Z^{-2} times $(a_{20} + a_{21}) Z + a_{22} Z^2$ which is very clearly $Z^{-2} a_{20} + Z^{-1} a_{21} + a_{22}$.

So, it is the coefficient reversed form you see the coefficients in increasing powers of Z are a_{22} , a_{21} , a_{20} . Whereas, the a_{20} , a_{21} , a_{22} here. And you can see from this the mechanism of coefficient reverse. How coefficient reversal occurs? The mechanism is clear from this example. This property of coefficient reversal will actually help us.

One way to look at it is it. So, it gives a very clear relationship between these two system functions A_N and A_N tilde. And it is a relationship that we will use very fruitfully data to derive another structure which has feedback, you see, the structure that we had in this lecture has no feedback. So, we could use it to realize only FIR system functions.

What we shall do in the next lecture is to investigate how we can use this structure to realize any of FIR system function. That means you see what we have right now is a forward recursion. But now we need a backward recursion. How do you go from $A_N + 1$ to A_N ? We have gone from A_N to $A_N + 1$. But what we will have is the final structure and want to peel off stage by stage to get the individual case. That is what we shall do in the next lecture. Thank you.