

Interpolated Delay Lines, Ideal Bandlimited Interpolation, and Fractional Delay Filter Design

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June 5, 2008

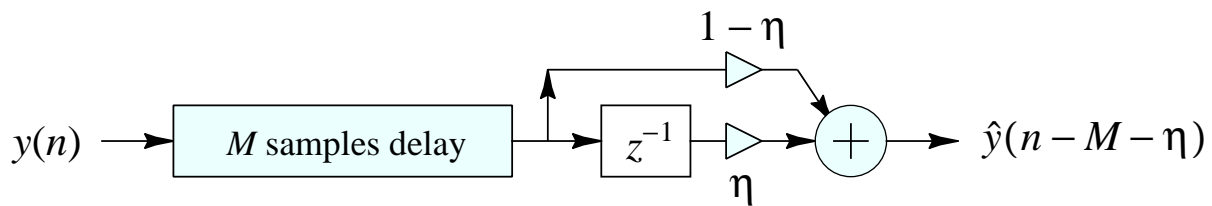
*Work supported by the Wallenberg Global Learning Network

Outline

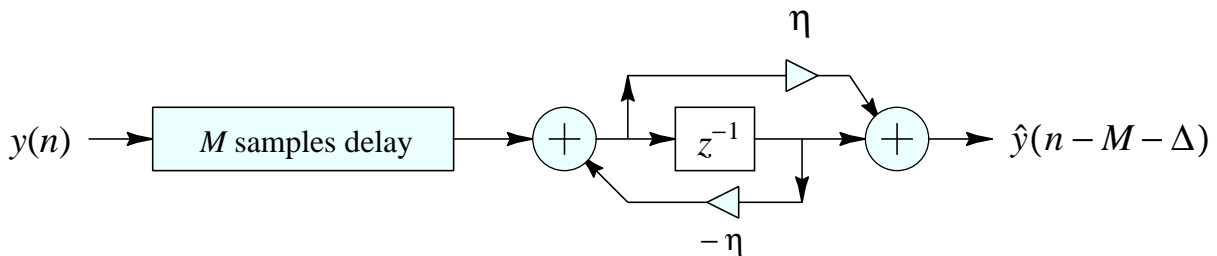
- Low-Order (Fast) Interpolators
 - Linear
 - Allpass
- High-Order Interpolation
 - Ideal Bandlimited Interpolation
 - Windowed-Sinc Interpolation
- High-Order Fractional Delay Filtering
 - Lagrange
 - Farrow Structure
 - Thiran Allpass
- Optimal FIR Filter Design for Interpolation
 - Least Squares
 - Comparison to Lagrange

Simple Interpolators suitable for Real Time Fractional Delay Filtering

Linearly Interpolated Delay Line (1st-Order FIR)



Allpass Interpolated Delay Line (1st-Order)



$$\Delta \approx \frac{1 - \eta}{1 + \eta}$$

Linear Interpolation

Simplest of all, and the most commonly used:

$$\hat{y}(n - \eta) = (1 - \eta) \cdot y(n) + \eta \cdot y(n - 1)$$

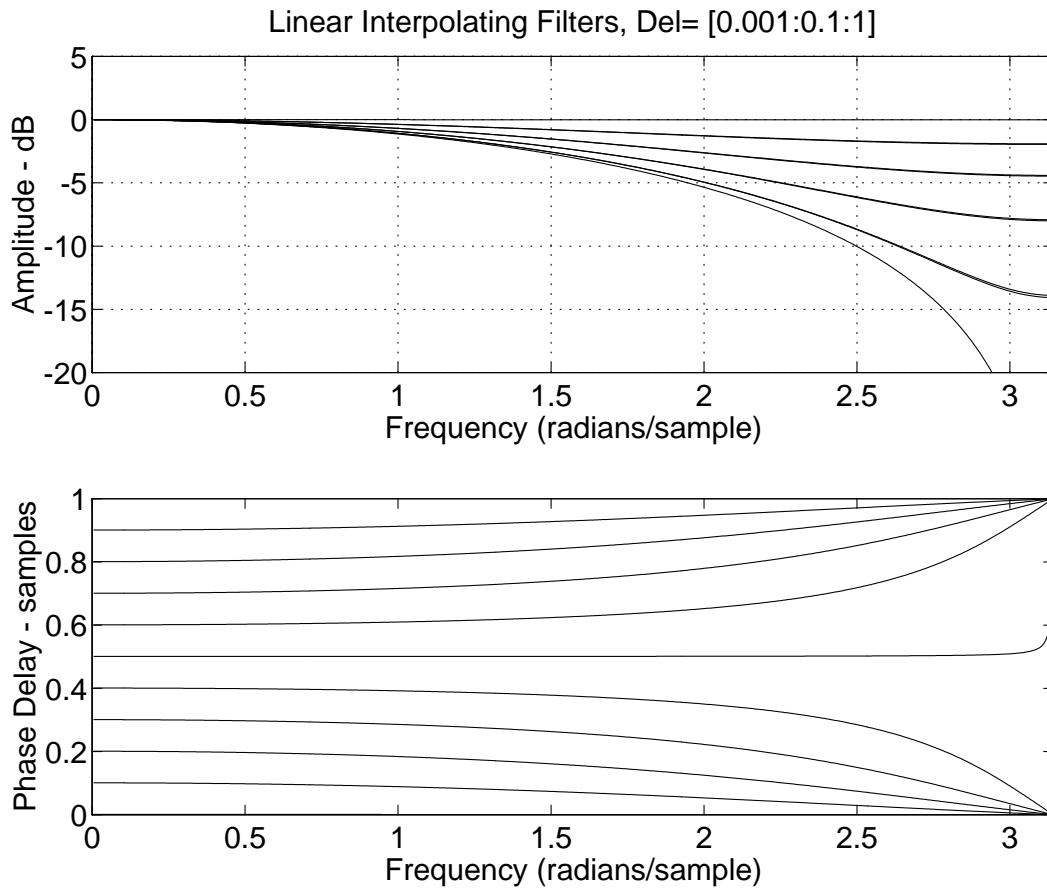
where $\eta =$ desired fractional delay.

One-multiply form:

$$\hat{y}(n - \eta) = y(n) + \eta \cdot [y(n - 1) - y(n)]$$

- Works best with *lowpass* signals
(Natural spectra tend to roll off rapidly)
- Works well with *over-sampling*

Frequency Responses of Linear Interpolation for Delays between 0 and 1



Linear Interpolation as a Convolution

Equivalent to filtering the *continuous-time* impulse train

$$\sum_{n=0}^{N-1} y(nT)\delta(t - nT)$$

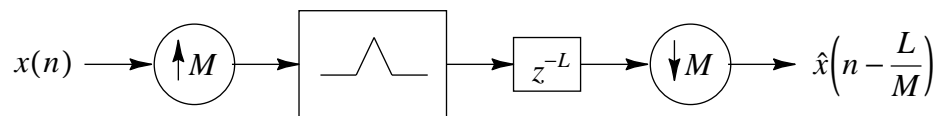
with the *continuous-time* “triangular pulse” FIR filter

$$h_l(t) = \begin{cases} 1 - |t/T|, & |t| \leq T \\ 0, & \text{otherwise} \end{cases}$$

followed by *sampling* at the desired phase

Replacing $h_l(t)$ by $h_s(t) \triangleq \text{sinc}\left(\frac{t}{T}\right)$ converts linear interpolation to *ideal bandlimited interpolation* (to be discussed later)

Upsample, Shift, Downsample View



First-Order Allpass Interpolation

$$\begin{aligned}\hat{x}(n - \Delta) \stackrel{\Delta}{=} y(n) &= \eta \cdot x(n) + x(n - 1) - \eta \cdot y(n - 1) \\ &= \eta \cdot [x(n) - y(n - 1)] + x(n - 1) \\ H(z) &= \frac{\eta + z^{-1}}{1 + \eta z^{-1}}\end{aligned}$$

- Low frequency delay given by

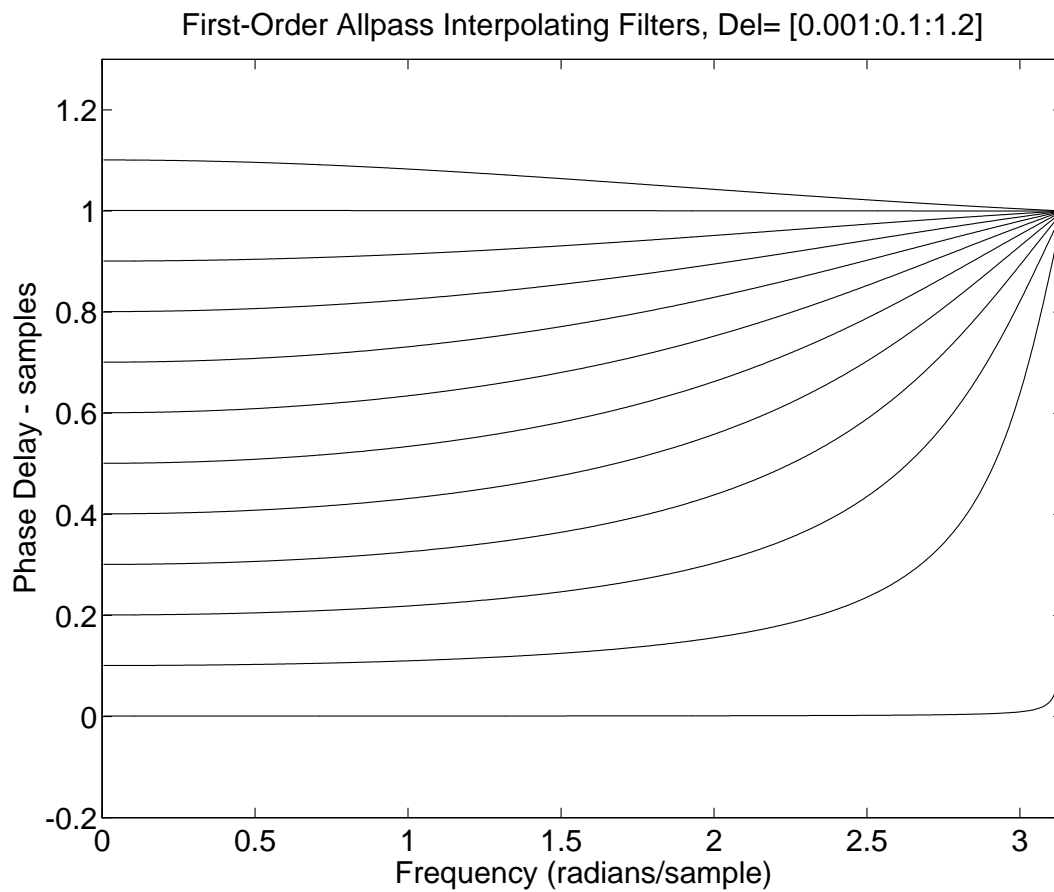
$$\Delta \approx \frac{1 - \eta}{1 + \eta} \quad (\text{exact at DC})$$

- Same complexity as linear interpolation
- Good for delay-line interpolation, *not* random access
- Best used with *fixed* fractional delay Δ
- To avoid pole near $z = -1$, use offset delay range, e.g.,

$$\Delta \in [0.1, 1.1] \leftrightarrow \eta \in [-0.05, 0.82]$$

Intuitively, ramping the coefficients of the allpass gradually “grows” or “hides” one sample of delay. This tells us how to handle resets when crossing sample boundaries.

Phase Delays of First-Order Allpass Interpolators for Various Desired Delays



Ideal Bandlimited Interpolation

Ideal interpolation for digital audio is *bandlimited interpolation*, i.e., samples are *uniquely* interpolated based on the assumption of zero spectral energy for $|f| \geq f_s/2$.

Ideal *bandlimited interpolation* is *sinc interpolation*:

$$y(t) = (y * h_s)(t) = \sum_{n=0}^{N-1} y(nT)h_s(t - nT)$$

where

$$h_s(t) \triangleq \text{sinc}(f_s t)$$
$$\text{sinc}(x) \triangleq \frac{\sin(\pi x)}{\pi x}$$

(Proof: sampling theorem)

Applications of Bandlimited Interpolation

Bandlimited Interpolation is used in (e.g.)

- Sampling-rate conversion
- Wavetable/sampling synthesis
- Virtual analog synthesis
- Oversampling D/A converters
- Fractional delay filtering

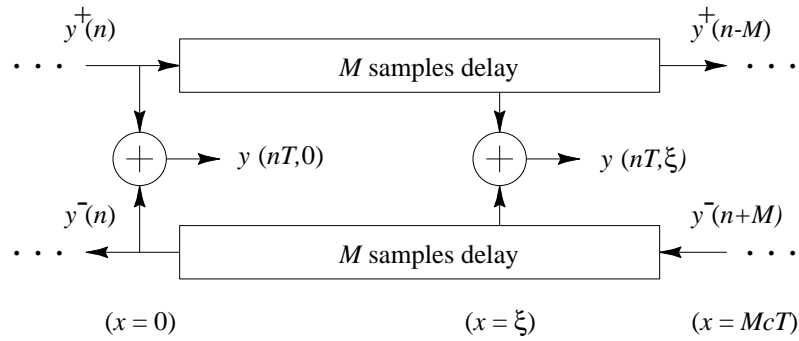
Fractional delay filtering is a *special case* of bandlimited interpolation:

- Fractional delay filters only need *sequential access* \Rightarrow *IIR filters* can be used
- General bandlimited interpolation requires *random access* \Rightarrow *FIR filters* normally used

Fractional Delay Filters are used for (among other things)

- Time-varying delay lines (flanging, chorus, leslie)
- Resonator tuning in digital waveguide models
- Exact tonehole placement in woodwind models
- Beam steering of microphone / speaker arrays

Example Application of Fractional Delay Filtering and Bandlimited Interpolation

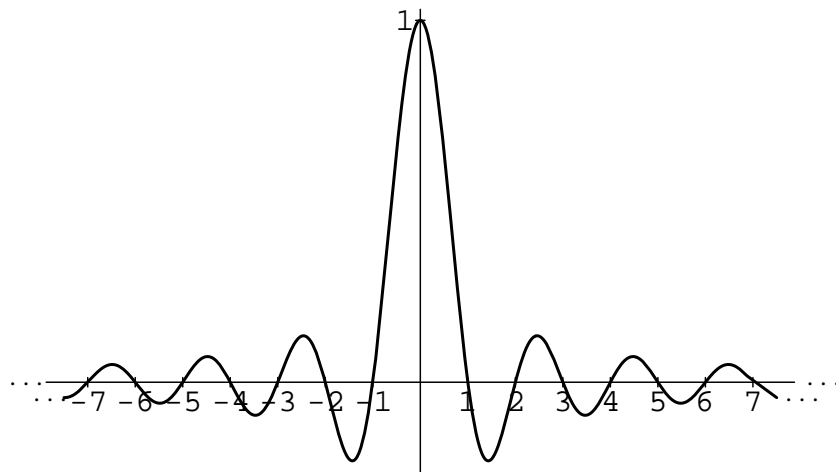


Digital Waveguide String Model

- "Pick-up" needs Bandlimited Interpolation
- "Tuning" needs Fractional Delay Filtering

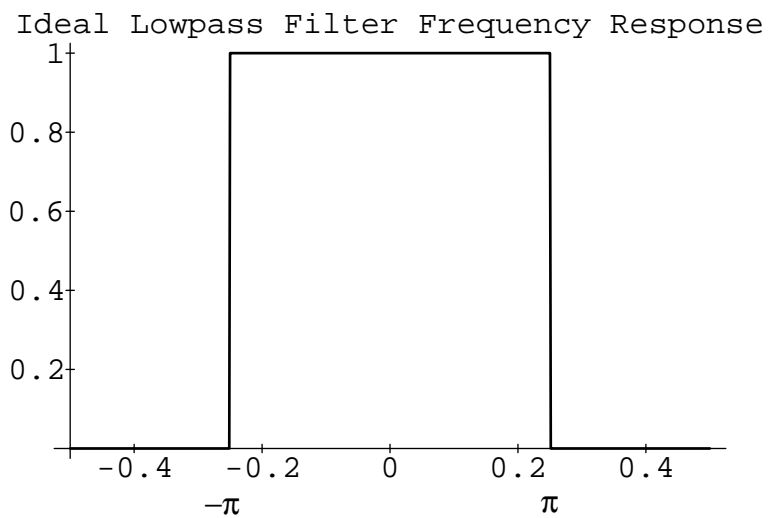
The Sinc Function (“Cardinal Sine”)

$$\text{sinc}(t) \triangleq \frac{\sin(\pi t)}{\pi t}$$



Sinc Function

The sinc function is the impulse response of the ideal lowpass filter which cuts off at half the sampling rate



Ideal D/A Conversion

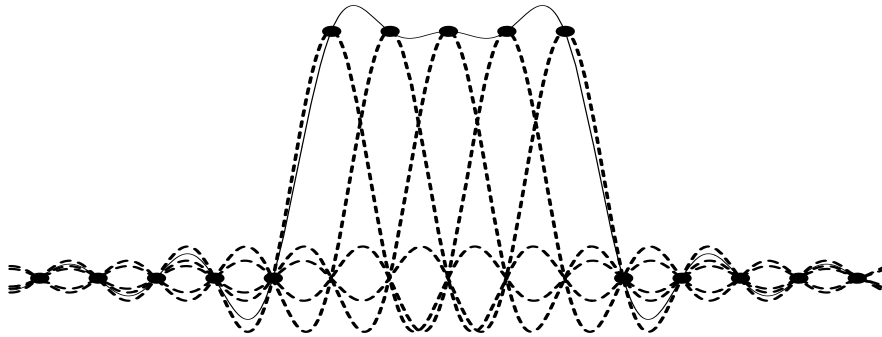
Each sample in the time domain scales and locates one *sinc function* in the unique, continuous, bandlimited interpolation of the sampled signal.

Convolving a sampled signal $y(n)$ with $\text{sinc}(n - \eta)$ “evaluates” the signal at an arbitrary continuous time $\eta \in \mathbf{R}$:

$$\begin{aligned} y(\eta) &= \sum_{n=0}^{N-1} y(n) \text{sinc}(\eta - n) \\ &= \text{SAMPLE}\{y * \text{SHIFT}_n(\delta)\} \end{aligned}$$

Ideal D/A Example

Reconstruction of a bandlimited rectangular pulse $x(t)$ from its samples $x = [\dots, 0, 1, 1, 1, 1, 1, 0, \dots]$:



Bandlimited Rectangular Pulse Reconstruction

Catch

- Sinc function is infinitely long and noncausal
- Must be available in *continuous* form

Optimal Least Squares Bandlimited Interpolation Formulated as a Fractional Delay Filter

Note that interpolation is a special case of *linear filtering*. (Proof: Convolution representation above.)

Consider a filter which delays its input by Δ samples:

- Ideal impulse response = *bandlimited delayed impulse* = *delayed sinc*

$$h_{\Delta}(t) = \text{sinc}(t - \Delta) \triangleq \frac{\sin[\pi(t - \Delta)]}{\pi(t - \Delta)}$$

- Ideal frequency response = “*brick wall*” *lowpass* response, cutting off at $f_s/2$ and having *linear phase* $e^{-j\omega\Delta T}$

$$H_{\Delta}(e^{j\omega}) \triangleq \text{DTFT}(h_{\Delta}) = \begin{cases} e^{-j\omega\Delta}, & |\omega| < \pi f_s \\ 0, & |\omega| \geq \pi f_s \end{cases}$$

$$\rightarrow H_{\Delta}(e^{j\omega T}) = e^{-j\omega\Delta T}, \quad -\pi \leq \omega T < \pi$$

$$\leftrightarrow \text{sinc}(n - \Delta), \quad n = 0, \pm 1, \pm 2, \dots$$

The sinc function is an infinite-impulse-response (IIR) digital filter with no recursive form \Rightarrow *non-realizable*

To obtain a *finite* impulse response (FIR) interpolating filter, let's formulate a *least-squares filter-design problem*:

Desired Interpolator Frequency Response

$$H_{\Delta}(e^{j\omega T}) = e^{-j\omega\Delta T}, \quad \Delta = \text{Desired delay in samples}$$

FIR Filter Frequency Response

$$\hat{H}_{\Delta}(e^{j\omega T}) = \sum_{n=0}^{L-1} \hat{h}_{\Delta}(n) e^{-j\omega n T}$$

Error to Minimize

$$E(e^{j\omega T}) = H_{\Delta}(e^{j\omega T}) - \hat{H}_{\Delta}(e^{j\omega T})$$

L^2 Error Norm

$$\begin{aligned} J(\underline{h}) &\triangleq \|E\|_2^2 = \frac{T}{2\pi} \int_{-\pi/T}^{\pi/T} |E(e^{j\omega T})|^2 d\omega \\ &= \frac{T}{2\pi} \int_{-\pi/T}^{\pi/T} |H_{\Delta}(e^{j\omega T}) - \hat{H}_{\Delta}(e^{j\omega T})|^2 d\omega \end{aligned}$$

By Parseval's Theorem

$$J(\underline{h}) = \sum_{n=0}^{\infty} |h_{\Delta}(n) - \hat{h}_{\Delta}(n)|^2$$

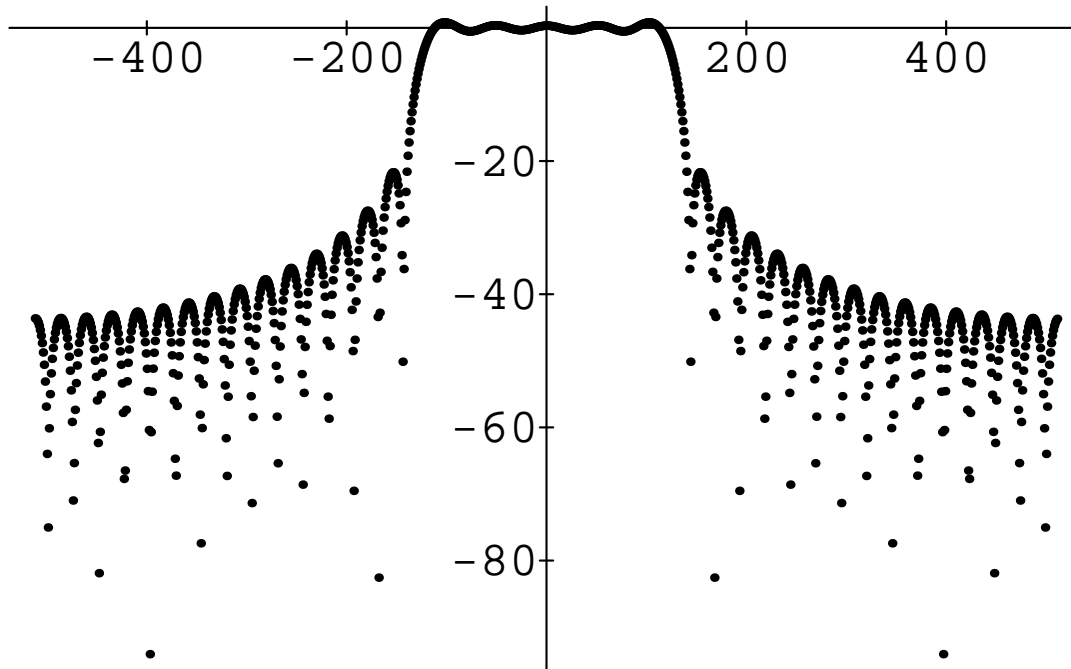
Optimal Least-Squares FIR Interpolator

$$\hat{h}_{\Delta}(n) = \begin{cases} \text{sinc}(n - \Delta), & 0 \leq n \leq L - 1 \\ 0, & \text{otherwise} \end{cases}$$

Truncated-Sinc Interpolation

Truncate $\text{sinc}(t)$ at 5th zero-crossing to left and right of time 0 to get

Frequency Response : Rectangular Window



Truncated-Sinc Transform

- Vertical axis in dB, horizontal axis in spectral samples
- Optimal in least-squares sense
- Poor stop-band rejection (≈ 20 dB)
- “Gibbs Phenomenon” gives too much “ripple”
- Ripple can be reduced by *tapering* the sinc function to zero instead of simply truncating it.

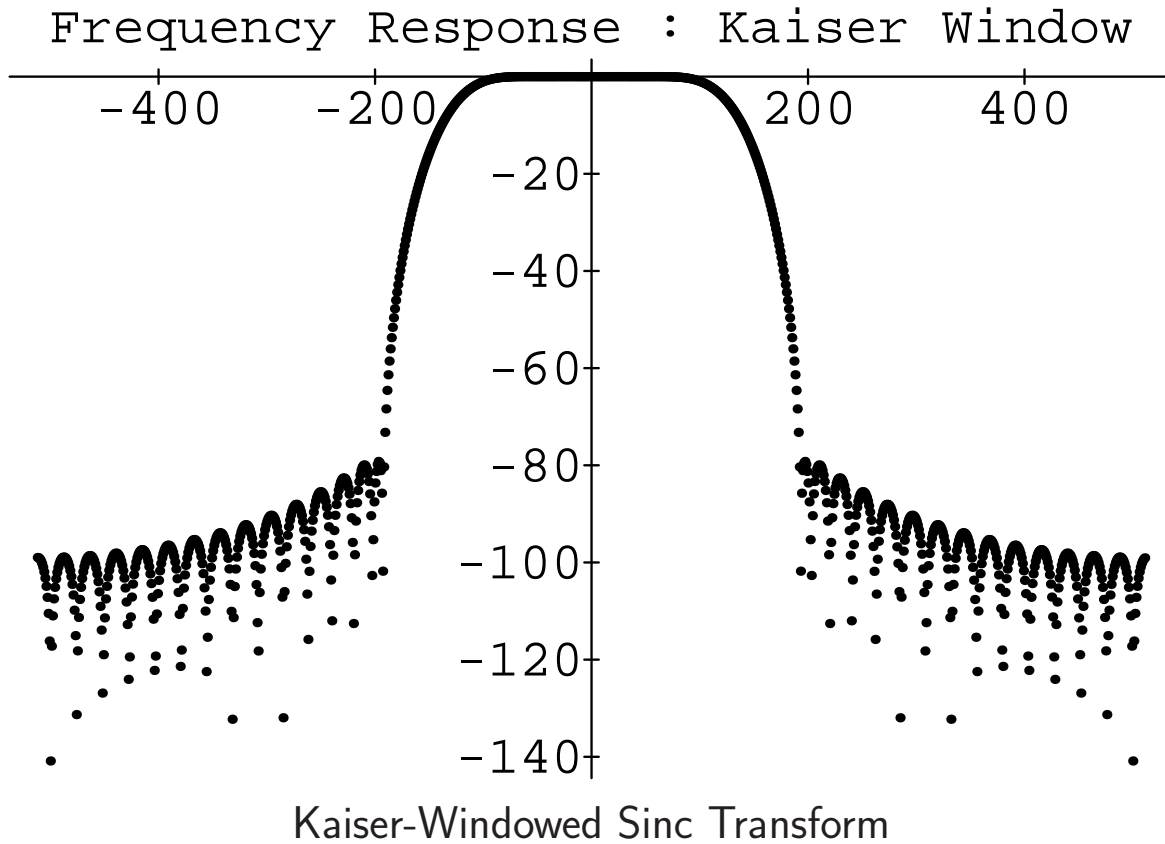
Windowed Sinc Interpolation

- Sinc function can be *windowed* more generally to yield

$$\hat{h}_{\Delta}(n) = \begin{cases} w(n - \Delta)\text{sinc}[\alpha(n - \Delta)], & 0 \leq n \leq L - 1 \\ 0, & \text{otherwise} \end{cases}$$

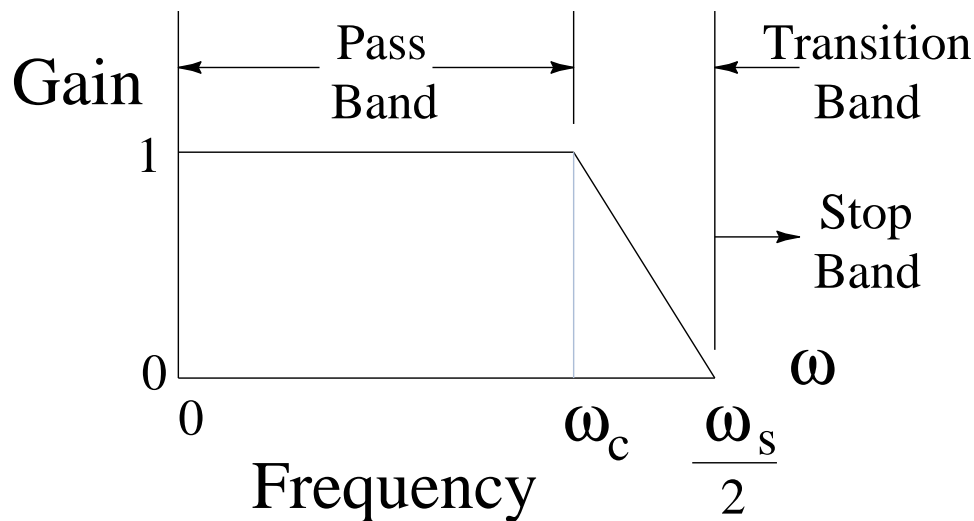
- Example of *window method* for FIR lowpass filter design applied to sinc functions (ideal lowpass filters) sampled at various phases (corresponding to desired delay between samples)
- For best results, $\Delta \approx L/2$
- $w(n)$ is any real symmetric window (e.g., Hamming, Blackman, Kaiser).
- Non-rectangular windows *taper* truncation which *reduces* Gibbs phenomenon, as in FFT analysis

Spectrum of Kaiser-windowed Sinc



- Stopband now starts out close to -80 dB
- Kaiser window has a single parameter which trades off stop-band attenuation versus transition-bandwidth from pass-band to stop-band

Lowpass Filter Design



Lowpass Filter Design Parameters

- In the *transition band*, frequency response “rolls off” from 1 at $\omega_c = \omega_s/(2\alpha)$ to zero (or ≈ 0.5) at $\omega_s/2$.
- Interpolation can remain “perfect” in pass-band

Online references (FIR interpolator design)

- Music 421 Lecture 2 on Windows¹
- Music 421 Lecture 3 on FIR Digital Filter Design²
- Optimal FIR Interpolator Design³

¹<http://ccrma.stanford.edu/~jos/Windows/>

²<http://ccrma.stanford.edu/~jos/WinFilt/>

³<http://ccrma.stanford.edu/jos/resample/optfir.pdf>

Oversampling Reduces Filter Length

- Example 1:
 - $f_s = 44.1$ kHz (CD quality)
 - Audio upper limit = 20 kHz
 - *Transition band* = 2.05 kHz
 - *FIR filter length* $\triangleq L_1$
- Example 2:
 - $f_s = 48$ kHz (e.g., DAT)
 - Audio upper limit = 20 kHz
 - *Transition band* = 4 kHz
 - *FIR filter length* $\approx L_1/2$
- Required FIR filter length varies inversely with transition bandwidth
 - \Rightarrow Required filter length in example 1 is almost *double* ($\approx 4/2.1$) the required filter length for example 2
- Increasing the sampling rate by less than ten percent reduces the filter expense by almost fifty percent

The Digital Audio Resampling Home Page

- C++ software for windowed-sinc interpolation
- C++ software for FIR filter design by window method
- Fixed-point data and filter coefficients
- Can be adapted to time-varying resampling
- Open source, free
- First written in 1983 in SAIL
- URL: <http://ccrma.stanford.edu/~jos/resample/>
- *Most needed upgrade:*
 - Design and install a set of *optimal* FIR interpolating filters.⁴

⁴<http://ccrma.stanford.edu/jos/resample/optfir.pdf>

Lagrange Interpolation

- Lagrange interpolation is just *polynomial interpolation*
- N th-order polynomial interpolates $N + 1$ points
- First-order case = *linear interpolation*

Problem Formulation

Given a set of $N + 1$ known samples $f(x_k)$, $k = 0, 1, 2, \dots, N$, find the *unique* order N *polynomial* $y(x)$ which *interpolates* the samples

Solution (Waring, Lagrange):

$$y(x) = \sum_{k=0}^N l_k(x) f(x_k)$$

where

$$l_k(x) \triangleq \frac{(x - x_0) \cdots (x - x_{k-1})(x - x_{k+1}) \cdots (x - x_N)}{(x_k - x_0) \cdots (x_k - x_{k-1})(x_k - x_{k+1}) \cdots (x_k - x_N)}$$

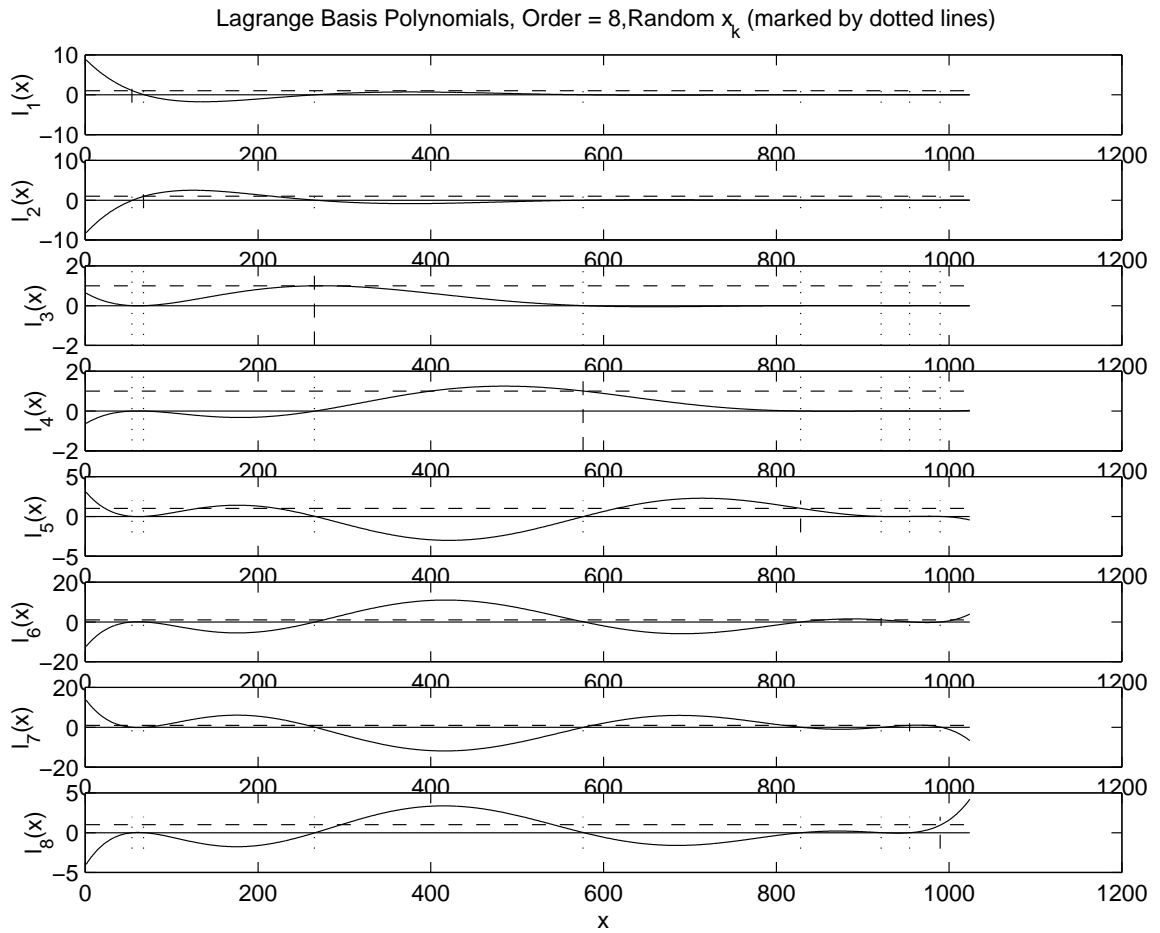
- Numerator gives a *zero* at all samples but the k th
- Denominator simply *normalizes* $l_k(x)$ to 1 at $x = x_k$
- As a result,

$$l_k(x_j) = \delta_{kj} \triangleq \begin{cases} 1, & j = k \\ 0, & j \neq k \end{cases}$$

- Generalized bandlimited impulse = generalized sinc function:
Each $l_k(x)$ goes through 1 at $x = x_k$ and zero at all other sample points
i.e., $l_k(x)$ is analogous to $\text{sinc}(x - x_k)$

- Lagrange interpolaton is *equivalent* to *windowed sinc* interpolation using a *binomial window*
- Can be viewed as a *linear, spatially varying filter* (in analogy with linear, time-varying filters)

Example Lagrange Basis Functions



Lagrange Interpolation Optimality

In the uniformly sampled case, Lagrange interpolation can be viewed as ordinary FIR filtering:

- Lagrange interpolation filters *maximally flat* in the frequency domain about dc:

$$\left. \frac{d^m E(e^{j\omega})}{d\omega^m} \right|_{\omega=0} = 0, \quad m = 0, 1, 2, \dots, N,$$

where

$$E(e^{j\omega}) \triangleq e^{-j\omega\Delta} - \sum_{n=0}^N h(n)e^{-j\omega n}$$

and Δ is the desired delay in samples.

- Same optimality criterion as *Butterworth filters* in classical analog filter design
- Can also be viewed as “Pade approximation” to a constant frequency response in the frequency domain

Proof of Maximum Flatness at DC

The maximumally flat fractional-delay FIR filter is obtained by equating to zero all $N + 1$ leading terms in the Taylor (Maclaurin) expansion of the frequency-response error at dc:

$$\begin{aligned}
 0 &= \left. \frac{d^k}{d\omega^k} E(e^{j\omega}) \right|_{\omega=0} \\
 &= \left. \frac{d^k}{d\omega^k} \left[e^{-j\omega\Delta} - \sum_{n=0}^N h(n) e^{-j\omega n} \right] \right|_{\omega=0} \\
 &= (-j\Delta)^k - \sum_{n=0}^N (-jn)^k h(n)
 \end{aligned}$$

$$\implies \boxed{\sum_{n=0}^N n^k h(n) = \Delta^k, \quad k = 0, 1, \dots, N}$$

This is a linear system of equations of the form $V\mathbf{h} = \underline{\Delta}$, where V is a Vandermonde matrix. The solution can be written as a ratio of Vandermonde determinants using Cramer's rule. As shown by Cauchy (1812), the determinant of a Vandermonde matrix $[p_i^{j-1}]$, $i, j = 1, \dots, N$ can be expressed in closed form as

$$\begin{aligned}
 \left| [p_i^{j-1}] \right| &= \prod_{j>i} (p_j - p_i) \\
 &= (p_2 - p_1)(p_3 - p_1) \cdots (p_N - p_1) \cdots \\
 &\quad (p_3 - p_2)(p_4 - p_2) \cdots (p_N - p_2) \cdots \\
 &\quad (p_{N-1} - p_{N-2})(p_N - p_{N-2}) \cdots \\
 &\quad (p_N - p_{N-1})
 \end{aligned}$$

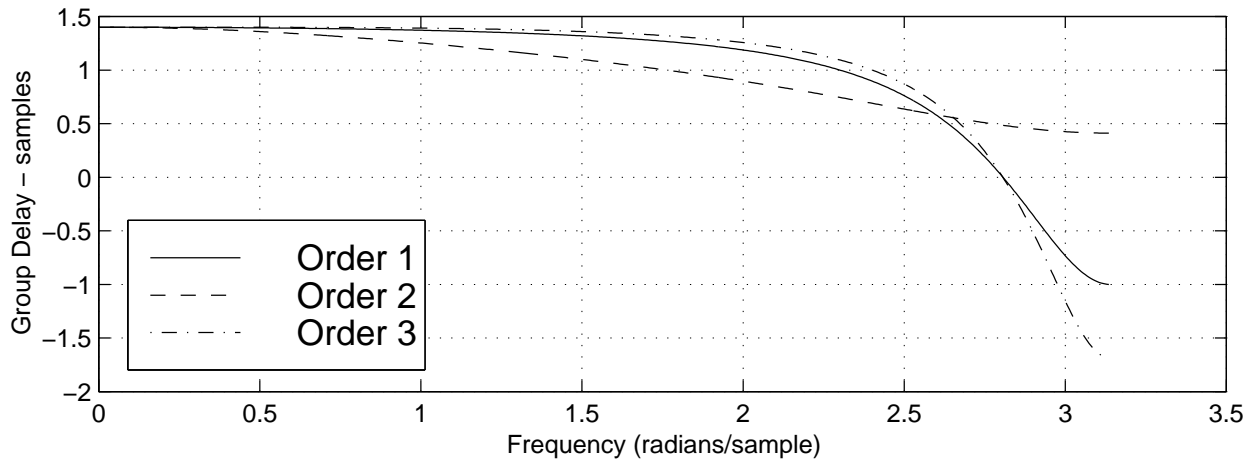
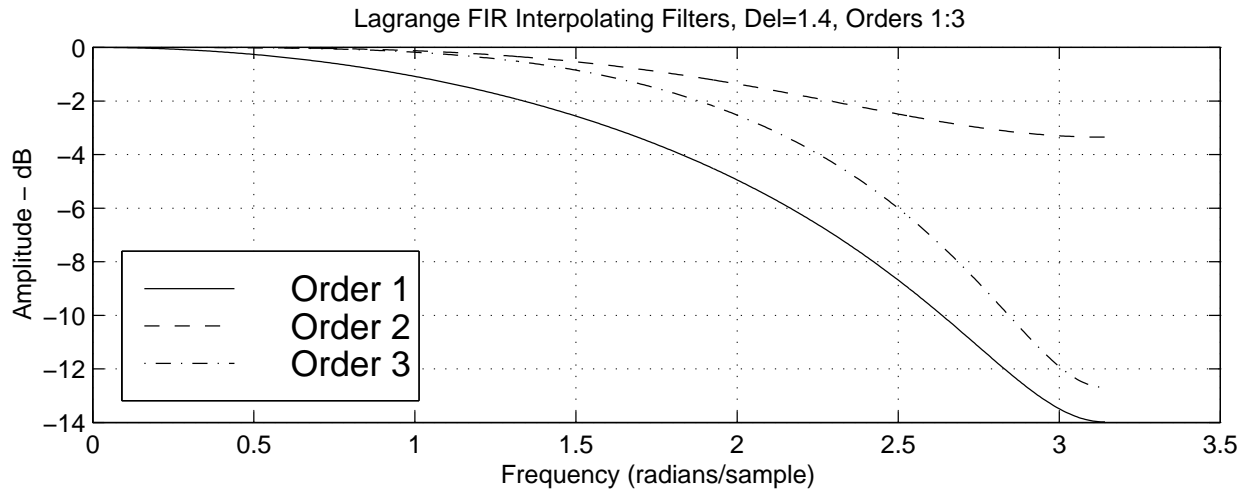
Making this substitution in the solution obtained by Cremer's rule yields that the impulse response of the order N maximally flat fractional-delay FIR filter may be written in closed form as

$$h(n) = \prod_{\substack{k=0 \\ k \neq n}}^N \frac{D - k}{n - k}$$

which coincides with the formula for Lagrange interpolation when the abscissae are equally spaced on the integers from 0 to $N - 1$. (Online Reference:⁵ Vesa Välimäki's thesis, Chapter 3, Part 2, pp. 82–84)

⁵http://www.acoustics.hut.fi/~vpv/publications/vesan_vaitos/ch3_pt2_lagrange.pdf

Lagrange Interpolator Frequency Responses: Orders 1, 2, and 3



$$\Delta = 1.4$$

Explicit Formula for Lagrange Interpolation Coefficients

$$h_{\Delta}(n) = \prod_{\substack{k=0 \\ k \neq n}}^{\Delta-1} \frac{\Delta - k}{n - k}, \quad n = 0, 1, 2, \dots, N$$

Lagrange Interpolation Coefficients Orders 1, 2, and 3

$h_{\Delta}Order$	$h_{\Delta}(0)$	$h_{\Delta}(1)$	$h_{\Delta}(2)$	$h_{\Delta}(3)$
$N = 1$	$1 - \Delta$	Δ		
$N = 2$	$\frac{(\Delta-1)(\Delta-2)}{2}$	$-\Delta(\Delta-2)$	$\frac{\Delta(\Delta-1)}{2}$	
$N = 3$	$-\frac{(\Delta-1)(\Delta-2)(\Delta-3)}{6}$	$\frac{\Delta(\Delta-2)(\Delta-3)}{2}$	$-\frac{\Delta(\Delta-1)(\Delta-3)}{2}$	$\frac{\Delta(\Delta-1)(\Delta-2)}{6}$

- For $N = 1$, Lagrange interpolation reduces to *linear interpolation* $h = [1 - \Delta, \Delta]$, as before
- For order N , desired delay should be in a one-sample range centered about $\Delta = N/2$

Matlab Code For Lagrange Fractional Delay

```
function h = lagrange(N, delay)
%LAGRANGE h=lagrange(N,delay) returns order N FIR
%         filter h which implements given delay
%         (in samples). For best results,
%         delay should be near N/2 +/- 1.
n = 0:N;
h = ones(1,N+1);
for k = 0:N
    index = find(n ~= k);
    h(index) = h(index) * (delay-k)./ (n(index)-k);
end
```

Relation of Lagrange Interpolation to Windowed Sinc Interpolation

- For an *infinite* number of *equally spaced* samples, with spacing $x_{k+1} - x_k = \Delta$, the Lagrange-interpolation basis polynomials converge to shifts of the *sinc function*, i.e.,

$$l_k(x) = \text{sinc} \left(\frac{x - k\Delta}{\Delta} \right), \quad k = \dots, -2, -1, 0, 1, 2, \dots$$

Proof: As order $\rightarrow \infty$, the binomial window \rightarrow Gaussian window \rightarrow constant (unity).

Alternate Proof: Every analytic function is determined by its zeros and its value at one nonzero point. Since $\sin(\pi x)$ is zero on all the integers except 0, and since $\text{sinc}(0) = 1$, it therefore coincides with the Lagrangian basis polynomial for $N = \infty$ and $k = 0$.

Variable FIR Interpolating Filter

Basic idea: Each FIR filter coefficient h_n becomes a *polynomial* in the delay parameter Δ :

$$\begin{aligned}
 h_{\Delta}(n) &\stackrel{\Delta}{=} \sum_{m=0}^P c_n(m) \Delta^m, \quad n = 0, 1, 2, \dots, N \\
 \Leftrightarrow H_{\Delta}(z) &\stackrel{\Delta}{=} \sum_{n=0}^N h_{\Delta}(n) z^{-n} \\
 &= \sum_{n=0}^N \left[\sum_{m=0}^P c_n(m) \Delta^m \right] z^{-n} \\
 &= \sum_{m=0}^P \left[\sum_{n=0}^N c_n(m) z^{-n} \right] \Delta^m \\
 &\stackrel{\Delta}{=} \sum_{m=0}^P C_m(z) \Delta^m
 \end{aligned}$$

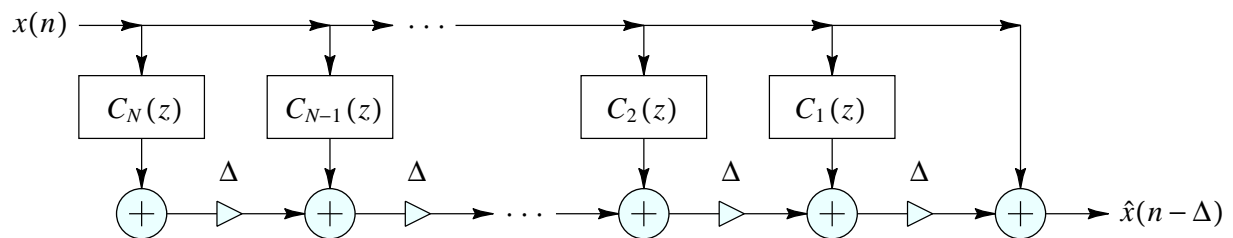
- More generally: $H_{\Delta}(x) = \sum_m \alpha(\Delta) C_m(z)$
where $\alpha(\Delta)$ is provided by a *table lookup*
- Basic idea applies to any *one-parameter* filter variation
- Also applies to *time-varying* filters ($\Delta \leftarrow t$)

Farrow Structure for Variable Delay FIR Filters

When the polynomial in Δ is evaluated using *Horner's rule*,

$$\hat{X}_{n-\Delta}(z) = X + \Delta [C_1 X + \Delta [C_2 X + \dots + \Delta [C_N X + \dots]]],$$

the filter structure becomes



As delay Δ varies, “basis filters” $C_k(z)$ remain *fixed*
 \Rightarrow *very convenient for changing* Δ over time

Farrow Structure Design Procedure

Solve the N_Δ equations

$$z^{-\Delta_i} = \sum_{k=0}^N C_k(z) \Delta_i^k, \quad i = 1, 2, \dots, N_\Delta$$

for the $N + 1$ FIR transfer functions $C_k(z)$, each order N_C in general

References: Laakso et al., Farrow

Thiran Allpass Interpolators

Given a desired delay $\Delta = N + \delta$ samples, an order N allpass filter

$$H(z) = \frac{z^{-N} A(z^{-1})}{A(z)} = \frac{a_N + a_{N-1}z^{-1} + \dots + a_1z^{-(N-1)} + z^{-N}}{1 + a_1z^{-1} + \dots + a_{N-1}z^{-(N-1)} + a_Nz^{-N}}$$

can be designed having *maximally flat group delay* equal to Δ at DC using the formula

$$a_k = (-1)^k \binom{N}{k} \prod_{n=0}^N \frac{\Delta - N + n}{\Delta - N + k + n}, \quad k = 0, 1, 2, \dots, N$$

where

$$\binom{N}{k} = \frac{N!}{k!(N-k)!}$$

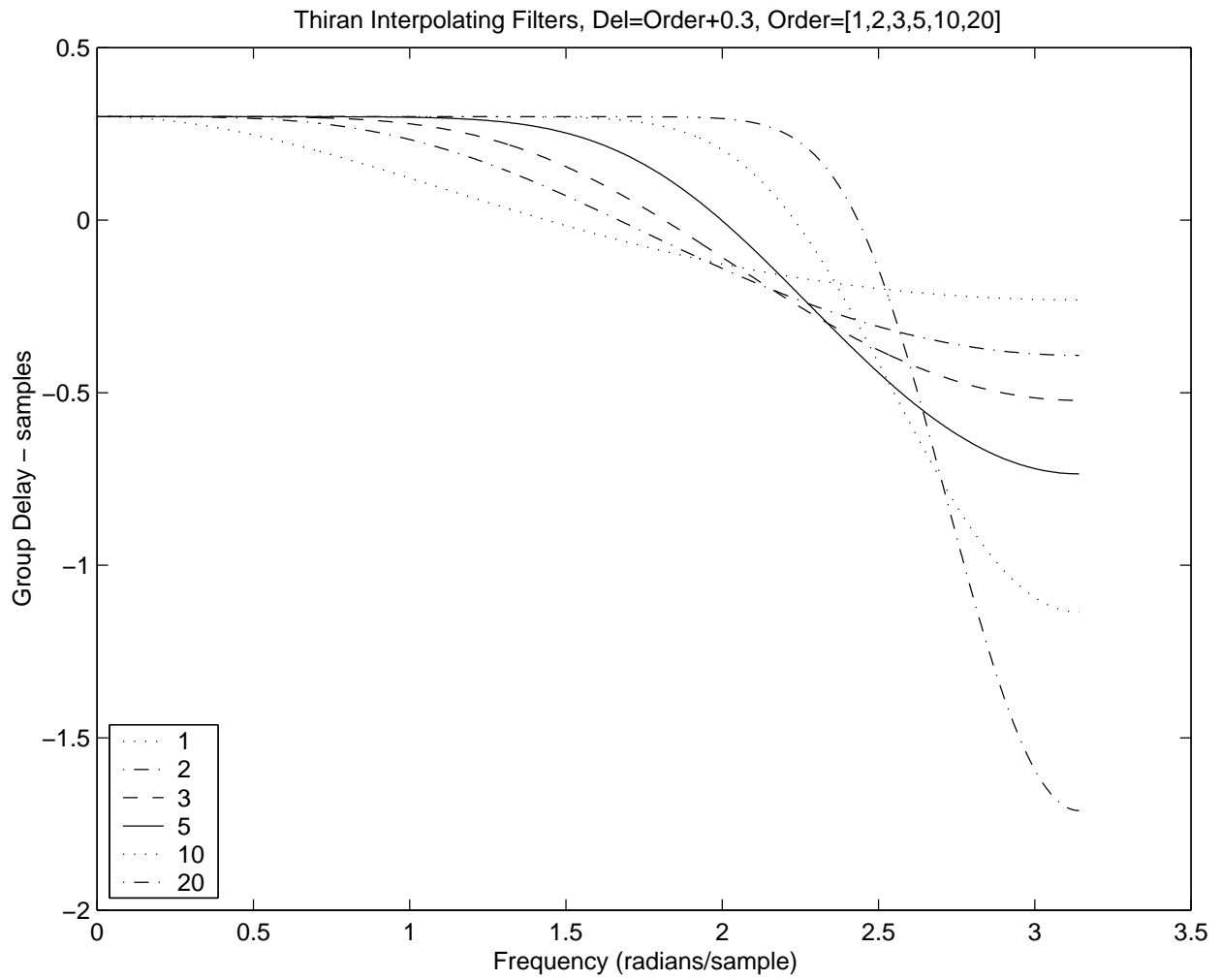
denotes the k th *binomial coefficient*

- $a_0 = 1$ without further scaling
- For sufficiently large Δ , stability is guaranteed
rule of thumb: $\Delta \approx$ order
- Mean group delay is always N samples
(for any stable N th-order allpass filter):

$$\frac{1}{2\pi} \int_0^{2\pi} D(\omega) d\omega \stackrel{\Delta}{=} -\frac{1}{2\pi} \int_0^{2\pi} \Theta'(\omega) d\omega = -\frac{1}{2\pi} [\Theta(2\pi) - \Theta(0)] = N$$

- Only known closed-form case for allpass interpolators of arbitrary order
- Effective for delay-line interpolation needed for *tuning* since pitch perception is most acute at low frequencies.

Frequency Responses of Thiran Allpass Interpolators for Fractional Delay



Large Delay Changes

When implementing large delay-length changes (by many samples), a useful implementation is to *cross-fade* from the initial delay line configuration to the new configuration.

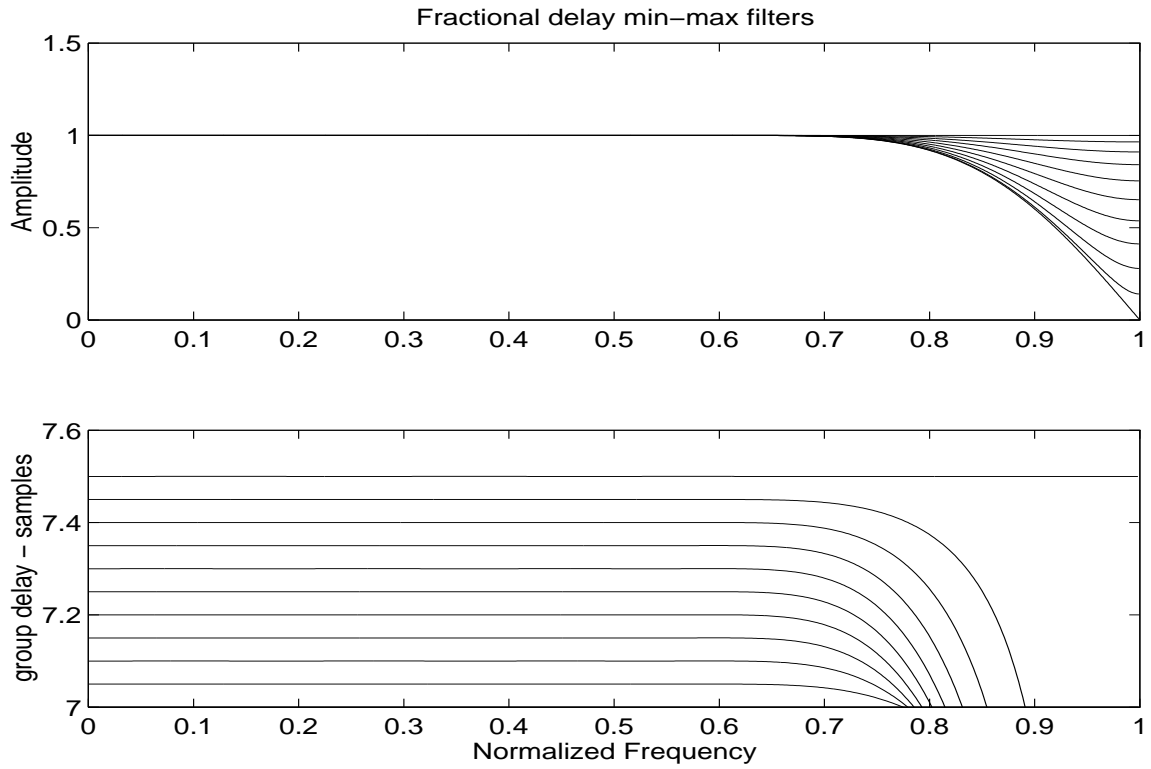
- Computation doubled during cross-fade
- Cross-fade should be long enough to sound smooth
- Not a true “morph” from one delay length to another, since we do not pass through the intermediate delay lengths.
- A single delay line can be *shared* such that the cross-fade occurs from one *read-pointer* (plus associated filtering) to another.

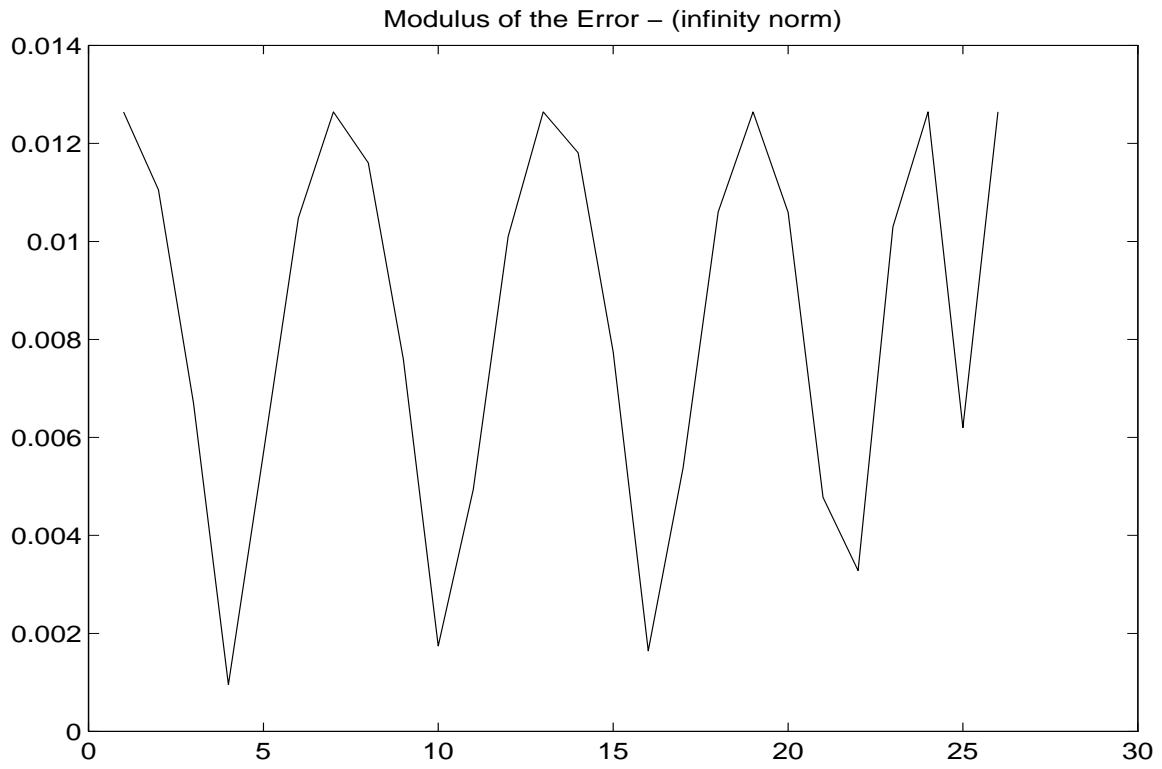
L-Infinity (Chebyshev) Fractional Delay Filters

- Use Linear Programming (LP) for real-valued L_∞ -norm minimization
- Remez exchange algorithm (remez, cremez)
- In the complex case, we have a problem known as a *Quadratically Constrained Quadratic Program*
- Approximated by sets of linear constraints (e.g., a *polygon* can be used to approximate a *circle*)
- Can solve with code developed by Prof. Boyd's group
- See Mohonk-97 paper⁶ for details.

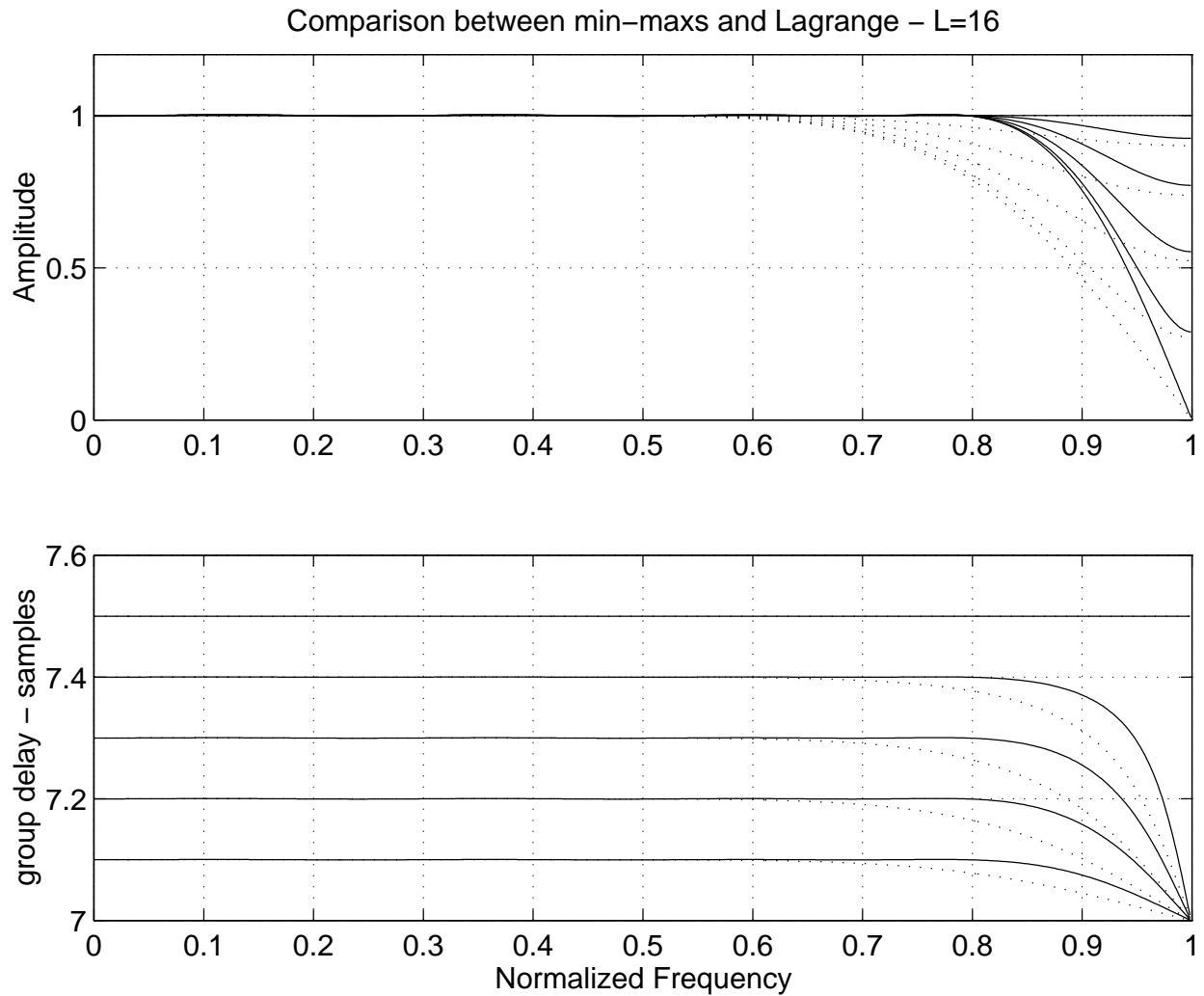
⁶<http://ccrma.stanford.edu/jos/resample/optfir.pdf>

Chebyshev FD-FIR Design Example





Comparison of Lagrange and Optimal Chebyshev Fractional-Delay Filter Frequency Responses



Interpolation Summary

Order

	1	N	Large N	∞
FIR	Linear	Lagrange	Windowed Sinc	Sinc
IIR	Allpass ₁	Thiran		Sinc