This tutorial covers realization of a continuous-time second-order lowpass filter as a state-space model which is then digitized via both forward and backward Euler schemes to produce the so-called Chamberlin form of a digital state-variable filter having desirable numerical properties. Finally, the FAUST form of the filter is derived.

1 Normalized Second-Order Continuous-Time Lowpass Filter

The transfer function of a normalized second-order lowpass can be written as

\[ H_l(s) = \frac{1}{s^2 + \frac{1}{Q} \tilde{s} + 1} \]

where the normalization maps the desired -3dB frequency \( \omega_c \) to 1, i.e.,

\[ \tilde{s} \triangleq \frac{s}{\omega_c}, \]

and the “quality factor” \( Q \) is defined as

\[ Q \triangleq \frac{\omega_c}{2\alpha} \]

where \( \alpha \) is a convenient definition for bandwidth in radians per second, given by minus the real part of the complex-conjugate pole locations \( p \) and \( \bar{p} \) in the \( s \) plane:\1

\[ p, \bar{p} = -\alpha \pm j\sqrt{\omega_c^2 - \alpha^2} \]

Here we assume \( 0 < \alpha < \omega_c \), so that the poles have nonzero imaginary parts.

A second-order Butterworth lowpass filter is obtained for \( Q = 1/\sqrt{2} \). Larger \( Q \) values give the “corner resonance” effect often used in music synthesizers.

\1 In mechanics, \( \zeta \triangleq \alpha/\omega_c \) is called the damping ratio of a mass-spring-dashpot resonator.
2 Bode Plots for Second-Order Butterworth Filters

Filters of this type are nicely viewed in a *Bode plot* which shows the magnitude frequency response (in dB) versus a log frequency axis. In matlab we can say, for example,

```matlab
sys = tf(1,[1,sqrt(2),1]);
bode(sys);
```

to see the frequency response of our normalized second-order Butterworth lowpass filter.

Note that our lowpass is easily converted to a bandpass or highpass filter by changing the transfer-function numerator from 1 to $s$ or $s^2$, respectively:

```matlab
bode(tf([0 0 1],[1,sqrt(2),1]));  % lowpass
bode(tf([0 1 0],[1,sqrt(2),1]));  % bandpass
bode(tf([1 0 0],[1,sqrt(2),1]));  % highpass
bode(tf([1 0 1],[1,sqrt(2),1]));  % notch
```

These frequency responses are shown in Fig. 1.

![Overlap of Normalized Second-Order Butterworth Frequency Responses](image)

*Figure 1: Overlay of normalized second-order Butterworth lowpass, bandpass, highpass, and notch filters.*
3 Bode Plots for Second-Order Lowpass Filters with Corner Resonance

Figure 2 shows an overlay of frequency responses for various corner resonances.

Figure 2: Overlay of second-order lowpass frequency responses for Q=1,2,3,4,5.
4 State Space Realization of Second-Order Continuous-Time Low-pass Filters

It is easy to realize a filter transfer function in state-space form by means of the so-called controller-canonical form, in which transfer-function coefficients appear directly in the matrices of the state-space form. In our case, the state-space model becomes

\[
\dot{x}(t) = \begin{bmatrix} 0 & 1 \\ -a_0 & -a_1 \end{bmatrix} x(t) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(t)
\]

\[
y(t) = \begin{bmatrix} c_0 & c_1 \end{bmatrix} \dot{x}(t)
\]

where \(a_0 = 1\), \(a_1 = \sqrt{2}\), \(c_0 = 1\), and \(c_1 = 0\) for a normalized Butterworth lowpass filter. I.e.,

\[
\dot{x}_1(t) = x_2(t)
\]

\[
\dot{x}_2(t) = -x_1(t) - \sqrt{2} x_2(t) + u(t)
\]

\[
y_l(t) = x_1(t).
\]

This system is diagrammed in Fig. 3. Note that due to the chain of integrators in controller-canonical form, we also have available the bandpass and highpass outputs as shown in the figure. Each integrator is typically implemented (in analog circuits) by means of an operational amplifier (“op amp”) having a capacitor in its feedback loop.\(^2\)

![Figure 3: State-space realization of second-order normalized Butterworth lowpass filter.](http://www.analog.com/static/imported-files/tutorials/MT-223.pdf)

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5 Digitization of Second-Order Continuous-Time Lowpass Filters in State Space Form

The only elements in Fig. 3 needing modification for digitization are the two integrators, each having transfer function $1/\hat{s}$. Normally the preferred digitization method is the bilinear transform:

$$\hat{s} \leftarrow \frac{1 - z^{-1}}{1 + z^{-1}}$$

However, the bilinear transform cannot be used here due to the presence of feedback which would give a delay-free loop.

The Forward Euler (FE) finite-difference scheme introduces a sample of delay in the digitization of $1/s$ that avoids a delay-free loop:

$$\hat{s} \leftarrow \frac{z - 1}{T} = \frac{1 - z^{-1}}{T z^{-1}}$$

where $T$ denotes the sampling interval in seconds. There is also a Backward Euler (BE) finite-difference scheme:

$$\hat{s} \leftarrow \frac{1 - z^{-1}}{T}$$

It can be effective to use FE and BE together in alternation to avoid delay build-up in either direction:

$$\hat{s}^2 = \hat{s} \cdot \hat{s} \leftarrow \frac{z - 1}{T} \cdot \frac{1 - z^{-1}}{T} = \frac{z - 2 + z^{-1}}{T^2}$$

Digitizing the two integrators in Fig. 3 via FE and BE respectively and removing the frequency normalization yields

$$\frac{1}{s} \leftarrow \omega_c T \frac{z^{-1}}{1 - z^{-1}}$$

and

$$\omega_c T \frac{1}{1 - z^{-1}}$$

The resulting digital filter is drawn in Fig. 4. This structure is normally called the Chamberlin form digital filter section [1].
Figure 4: State-space realization in Fig. 3 digitized via forward and backward Euler.
6 Faust Encoding of Second-Order Chamberlin Form

To encode the Chamberlin form in the Faust language, it is helpful to redraw its diagram more like the Faust compiler would:

- Signal flow strictly left to right, except for feedback
- Feedback paths go up and around instead of down and around
- Delays due to feedback are drawn as such

This is shown in Fig. 5 along with the Faust encoding of the diagram. Note that the added delay from the digitization of the first integrator (using forward-Euler) has been “pushed” through the second integrator and into the outer feedback loop, resulting in the unit-sample time advances $y_l(n+1)$ and $y_b(n+1)$. One can use faust2firefox (or the Faust online compiler) to display the block diagram directly from the code, as shown in Fig. 6 for the following program:

```faust
// wcT or 2*sin(wcT/2)
g = 0.1;
process = (+ : (+ : ((g) + _, ) ~*(0 - sqrt(2)) : (_, (g) + _, ) ~*(-1));
```

![Figure 5: Redrawing of Fig. 4 in a more Faustian style.](image1)

```faust
// wcT or 2*sin(wcT/2)
g = 0.1;
process = (+ : (+ : ((g) + _, ) ~*(0 - sqrt(2)) : (_, (g) + _, ) ~*(-1));
```

![Figure 6: Block diagram generated by faust2firefox.](image2)
7  Bode Plots for Chamberlin Form in Faust

As a final test, let's use *faust2octave* to obtain the four overlaid Bode plots in Fig. 1, but now for the discrete-time system. Our test program is as follows:

\[
g=0.1; \quad // \text{wcT or } 2\times\sin(wcT/2) \quad [\text{see exact digital poles}]
\]
\[
y = ( + : ( + <: (*g):+^\sim,-,-)^*(0-\sqrt{2}) : (- <: (*g):+^\sim,-,-)^*(-1);
\]
\[
yl = y : _', ! , ! ; // \text{lowpass (delay usually not needed)}
\]
\[
yb = y : ! , _' , ! ; // \text{bandpass (delay usually not needed)}
\]
\[
yh = y : ! , ! , _; // \text{highpass}
\]
\[
yn = yl + yh; // \text{notch (delay compensation required here)}
\]

process = 1-1' <: yl,yb,yh,yn; // impulse-response test for faust2octave

Running *faust2octave* on this followed by *semilogx(w,db(abs(fft(faustout,8192)(1:4097,:))))* produces the plot overlays shown in Fig. 7.

![Figure 7](image-url)

**Figure 7:** Overlay of FAUST implementations of the digitized Butterworth lowpass, bandpass, highpass, and notch filters in Chamberlin form.
8 Further Reading on State Variable Filters and Chamberlin Form

The state-variable filter is described further in [2]. For more about the Chamberlin form and related digital state-variable filters, see, e.g., [4, 6, 3, 5].

References


