# DESIGN OF LINEAR PHASE CIRCULARLY SYMMETRIC TWO-DIMENSIONAL FIR AND IIR DIGITAL FILTERS USING SCHUR DECOMPOSITION AND SYMMETRIES 

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#### Abstract

This paper presents a new and numerically efficient technique to design circularly symmetric two-dimensional (2-D) digital filters. This technique is based on two steps and in both we are using the Schur decomposition method (SDM): First, the 2-D impulse response matrix is decomposed into a parallel realization of $K$ branches, each branch is composed of two cascaded SISO 1-D FIR digital filters. Second, a model reduction algorithm is applied to the 1-D filter to approximate the N -dimensional FIR into an n-dimensional IIR filters, where $n<N$. The model reduction algorithm is based on finding the eigenspaces associated with the large eigenvalues of the cross-Gramian matrix $W_{C O}$. It is shown that using the symmetry of the 2-D impulse response matrix and the fact that the left and right eigenspaces obtained by the SDM are transpose of each other, the design problem of two 1-D digital filters is reduced to the design problem of only one 1-D digital filter in each branch. Moreover, the symmetry property is exploited in the decomposition step, where we showed that we could apply the Schur decomposition to the leading principal minor of the impulse response matrix, and, by a simple manipulation we could find the decomposition of the whole impulse matrix. Thus, the computational effort is reduced substantially. A design example is given to illustrate the advantages of the proposed technique.


Keywords: 2-D Digital Filters, Circulary Symmetric, Schur Decomposition, Symmetry, Parallel Realization.

$$
\begin{aligned}
& \text { تقام هذه الورقة طريقة جديدة ذات كفاءة عالية لتصميم المرشحات الرقميـة ثنائيـة الأبعاد وذات التماثل الدائري باستخدام }
\end{aligned}
$$

$$
\begin{aligned}
& \text { "Hankel Matrix" "إلى عدد من الفرو ع المنو ازيـة يمثل كل واحد منهـا الاستجابة النبضية لمرشحين رقميين متعاقبين }
\end{aligned}
$$

أحاديٌ الأبعاد أحدهما في الاتجاه الأفقي والآخر في الاتجاه الر أسي و هذه المرشحات هي مرشحات ذات استجابة نبضية محدودة (FIR) وفي الغالب نكون ذات رنبة عالية.

في الغطوة الثانية تبطط هذه المششحت إلى مششحت ذل لستجابة نبضية لامحدوة (IIR) لكنها ذات رتبة ألٔل بلستخدلم ما يسى " خوارزمية لختزل النموذج" مع للسعي للحفظظ بخطية الطور للمبشح المصم. وقد لظههرت النتائج أن بالإمكان تصميم مششح ولحد في کل فرع من الفروع بدلٍ من تصميم مششحن كما في الطرق القليية. أيضا ظرا لوجود تمالن في مصفوفة هانكل، لم ظقجطريقةشورالتجزئية إلا على جزء من مصفوظة هانكل وهذا بالتالي يقل من العمليت الحسابية في التصميم بصورة كبيرة جداً.

في نهاية هذه الورقة أعطي مثل تصميمي لمرشح رقي لبيلن مزايا وكفاءة الطريقة المقترحة.

## 1. INTRODUCTION

Two-dimensional (2-D) digital filters are used in many applications such as image processing, seismic or geophysical signal processing, ultrasonic data processing and biomedical tomography. These applications might involve images for which the phase linearity is of great importance [Huang et al, 1975]. The design of linear phase two-dimensional (2-D) digital filters can be accomplished by using the window method [Huang, 1972 and Speake et al, 1981], the transformation of 1-D filters [Lien, 1992 and the references therein], and by using the singular value decomposition (SVD) (see [Hinamoto and Fairman, 1981, Kumar et al, 1987 and Lu et al, 1990 and 1991]. The later technique has received a considerable attention in the past few years. The reason for this interest is because, it offers, as pointed out in [ Lu et al, $1990 \& 1991$ ], the following advantages. First, the design can be accomplished by designing a set of 1-D subfilters and, therefore, the well-established algorithms for the design of 1-D filters can be employed. Second, the stability issues of the 2-D filter is guaranteed if the 1-D subfilters employed are stable, and third, the 1-D subfilters form a parallel structure that allows extensive parallel processing.

The SVD can be applied to impulse response matrix (input-output data) as in [Kwan and Chan, 1989 and Lien, 1992], or it can be applied to the sampled magnitude response as in [Gu and Shenoi, 1991 and Lu et al, 1990 \& 1991]. In [Hinamoto and Fairman, 1981, Kumar et al, 1987], a state space model of the separable-denominator transfer function is obtained, while in [Lin, et al, 1987], the state space representation is obtained by decomposing the 2-D impulse response matrix into two 1-D digital filters in cascade ( single-input multi-output and multiinput single-output). Moreover, it was shown that an optimal decomposition could be obtained. In conjunction with the decomposition, in some of the previous work [Kumar et al, 1987, Lin, et al, 1987 and Lu, et al 1991], the balanced model reduction is employed to the decomposed state space representations to obtain computationally efficient filters.

In this paper, we propose a new and computationally efficient algorithm to design linear phase 2-D digital filters using the Schur decomposition method (SDM). This method is reliable and numerically stable [Aldhaheri, 1991 and Laub, 1979] and it shares the SVD the forenamed advantages. Moreover, SDM enables us to exhibit the symmetries and utilize them in getting more computationally efficient filters design. The SDM is applied twice. Once, to decompose the impulse response matrix of the 2-D digital filters into horizontal and vertical 1-D subfilters connected in cascade, and second, to approximate these subfilters, which can be considered as high order FIR filters, by reduced order IIR filters. The algorithm of the approximation is based on finding the orthonormal eigenspaces that correspond to the large eigenvalues of the cross-Gramian matrix $W_{C O}$ of the 1-D FIR digital filter [Aldhaheri, 1997]. This algorithm avoids computing the balancing transformation, which tends to have numerical difficulties and ill-conditioning problem. The symmetry of this class of filters [Pei and Shyu, 1995] is utilized in the two steps to reduce the computational operations and to exhibit the possibility of having linear phase digital filters. In the decomposition step, we apply the SDM to the leading principal minor submatrix of the impulse response matrix; Moreover, it is shown that the Schur decomposition preserves some of the special structure of the 2-D impulse response matrix. That is, the coefficients of the transfer function of the decomposed 1-D filter are symmetric about their midpoints. This of course leads to having a linear phase FIR digital filter. In the approximation step, we showed that in each branch it is sufficient to design only one filter, either the one in the horizontal or the one in the vertical axis, i.e., in $z_{1}$ or $z_{2}$ domains, because they are identical. Furthermore, we showed through examples that the model reduction algorithm does not violate the linear phase property associated with the decomposition. A sign weight, $( \pm 1)$ between the interconnected filters has to be introduced as it will be shown later in Section 3.

## 2. SCHUR DECOMPOSITION METHOD

The transfer function of 2-D digital filter is defined as

$$
\begin{equation*}
H\left(z_{1}, z_{2}\right)=\sum_{n_{1}=-N_{1} / 2}^{N_{1} / 2} \sum_{n_{2}=-N_{2} / 2}^{N_{2} / 2} h\left(n_{1}, n_{2}\right) z_{1}^{-n_{1}} z_{2}^{-n_{2}} \tag{1}
\end{equation*}
$$

where $h\left(\mathrm{n}_{1}, \mathrm{n}_{2}\right)$ is the impulse response of the filter. For the class of filters that we are considering here, circularly symmetric filter, the impulse response is real and it has the property: $h\left(n_{1}, n_{2}\right)=h\left(-n_{1},-n_{2}\right)=h\left(-n_{1}, n_{2}\right)=h\left(n_{1},-n_{2}\right)$. Moreover, it is diagonally symmetric, i.e., $h\left(n_{1}, n_{2}\right)=h\left(n_{2}, n_{1}\right)$. The 2-D transfer function $H\left(z_{1}, z_{2}\right)$ can be decomposed as:

$$
\begin{equation*}
H\left(z_{1}, z_{2}\right)=F\left(z_{1}\right) G\left(z_{2}\right)=\sum_{i=1}^{K} F_{i}\left(z_{1}\right) G_{i}\left(z_{2}\right) \tag{2}
\end{equation*}
$$

where $F_{i}\left(z_{1}\right)$ and $G_{i}\left(z_{2}\right)$ are the transfer functions of the two cascaded SISO 1-D subfilters in $z_{1}$ and $z_{2}$ domains, respectively, and k is the number of parallel branches. As we will see later, the choice of $k$ determines the allowable error in the frequency response of the designed filter. Let us assume that these subfilters are linear phase FIR filters. Then, the ith transfer function is given by:

$$
\begin{align*}
& F_{i}\left(z_{1}\right)=\sum_{n_{1}=0}^{N} f_{i}\left(n_{1}\right) z_{1}^{-n_{1}}  \tag{3}\\
& G_{i}\left(z_{2}\right)=\sum_{n_{2}=0}^{N} g_{i}\left(n_{2}\right) z_{2}^{-n_{2}} \tag{4}
\end{align*}
$$

Now, given the desired impulse response specifications $h_{d}\left(n_{1}, n_{2}\right)$ at the support $S_{h}=\left\{\left(n_{1}, n_{2}\right): 0 \leq n_{i} \leq N, i=1,2 . N\right.$ is assumed to be even $\}$. The desired impulse response in a matrix form is:

$$
H_{d}=\left[\begin{array}{ccccc}
h_{d}(0,0) & h_{d}(0,1) & \cdot & \cdot & h_{d}(0, N)  \tag{5}\\
h_{d}(1,0) & h_{d}(1,1) & \cdot & \cdot & \cdot \\
\cdot & \cdot & \cdot & \cdot & \cdot \\
\cdot & \cdot & \cdot & \cdot & \cdot \\
h_{d}(N, 0) & \cdot & \cdot & \cdot & h_{d}(N, N)
\end{array}\right], \quad \operatorname{rank}\left(H_{d}\right)=r .
$$

Then, the given $H_{d}$ can be decompose into $F$ and $G$ of dimensions $(N+1) \times r$ and $r \times(N+1)$, respectively by using the Schur decomposition method (SDM), see the definition of SDM in [Aldhaheri, 1991 and Laub, 1979]. Before we perform the decomposition, let us first, rewrite the matrix $H_{d}$ as follows:

$$
H_{d}=\left[\begin{array}{cc}
I_{L} & 0  \tag{6}\\
\hat{I} & I_{M}
\end{array}\right]\left[\begin{array}{cc}
H_{1} & 0 \\
0 & 0
\end{array}\right]\left[\begin{array}{cc}
I_{L} & \hat{I}^{T} \\
0 & I_{M}
\end{array}\right]=\left[\begin{array}{cc}
H_{1} & H_{1} \hat{I}^{T} \\
\hat{I} H_{1} & \hat{I} H_{1} \hat{I}^{T}
\end{array}\right]
$$

Where $H_{1} \in R^{L \times L}$ is the leading principal minor of the matrix $H_{d}, I_{L}$ and $I_{M}$ are identity matrices of dimensions $L \times L$ and $M \times M$, respectively, and $\hat{I}$ is an $M \times L$ matrix and it is defined as: $\hat{I}=\left[\begin{array}{cccccc}0 & . & . & . & 1 & 0 \\ 0 & . & . & 1 & 0 & 0 \\ . & . & . & . & . & . \\ . & . & . & . & . & . \\ 1 & 0 & . & . & . & 0\end{array}\right]$, where $L=\frac{N}{2}+1$ and $M=\frac{N}{2}$.

By close look at equation (6), it is clear that there are at most L linearly independent columns (or rows). This implies that

$$
\begin{equation*}
r=\operatorname{rank}\left(H_{d}\right) \leq L \tag{7}
\end{equation*}
$$

In general, the SDM decomposes the matrix into an upper quasi-triangular matrix and the eigenvalues of the matrix appear in a descending (or ascending) order of absolute value along the diagonal of the transformed matrix, but because of the symmetry of $H_{d}$, SMD yields:

$$
\begin{equation*}
V^{T} H_{d} V=\Lambda, \text { where } \Lambda=\operatorname{diag}\left(\lambda_{1}, \lambda_{2}, \ldots \ldots . ., \lambda_{N+1}\right) \tag{8}
\end{equation*}
$$

where $V^{T} V=V V^{T}=I_{N+1}$. Now, partition the matrix V such that

$$
\left[\begin{array}{ll}
V_{11} & V_{12}  \tag{9}\\
V_{21} & V_{22}
\end{array}\right]^{T}\left[\begin{array}{cc}
H_{1} & H_{1} \hat{I}^{T} \\
\hat{I} H_{1} & \hat{I} H_{1} \hat{I}^{T}
\end{array}\right]\left[\begin{array}{ll}
V_{11} & V_{12} \\
V_{21} & V_{22}
\end{array}\right]=\left[\begin{array}{cc}
\Lambda_{1} & 0 \\
0 & 0
\end{array}\right]
$$

where $\Lambda_{1}=\operatorname{diag}\left(\lambda_{1}, \lambda_{2}, \ldots . . . ., \lambda_{L}\right)$. Notice here that, it is not necessary that all the eigenvalues of $\Lambda_{1}$ are nonzero or positive. In fact, the last ( $L-r$ ) eigenvalues of $\Lambda_{1}$ are zeros. The singular values $\sigma_{i}\left(H_{d}\right)$ are given by

$$
\sigma_{i}=\left|\lambda_{i}\right|, \text { for } i=1,2, \ldots . . . . . ., r
$$

where $|$.$| denotes the absolute value of its elements.$

Now, from equation (9) and the fact that the matrix V is orthonormal, we obtain the following:

$$
\begin{align*}
& V_{21}=\hat{I} V_{11},  \tag{10a}\\
& V_{22}=-\hat{I} V_{12},  \tag{10b}\\
& 4 V_{11}^{T} H_{1} V_{11}=\Lambda_{1}, \tag{10c}
\end{align*}
$$

and

$$
\begin{equation*}
V_{11}^{T} V_{11}=0.5 I_{L} \tag{10d}
\end{equation*}
$$

Similarly, if we apply the SDM to the principal minor matrix $H_{1}$, we obtain

$$
\begin{equation*}
U^{T} H_{1} U=\Sigma, \tag{11}
\end{equation*}
$$

where $\quad \Sigma=\operatorname{diag}\left(\bar{\lambda}_{1}, \bar{\lambda}_{2}, \ldots . . . ., \bar{\lambda}_{L}\right)$ and $U^{T} U=U U^{T}=I_{L}$. From (10) and (11) it can be shown that

$$
\begin{align*}
& V_{11}=\frac{1}{\sqrt{2}} U  \tag{12a}\\
& \Lambda_{1}=2 \Sigma \tag{12b}
\end{align*}
$$

which implies that $\lambda_{i}=2 \bar{\lambda}_{i}$, for $i=1,2, \ldots . . . . ., L$. Again, notice that the last $(L-r)$ eigenvalues of $\Sigma$ are zeros. From equations (10) to (12) it is clear that it is sufficient to apply the SDM to the submatrix $H_{1}$, and from which we can find the decomposition of $H_{d}$. Therefore, $H_{d}$ can be expressed as

$$
\begin{equation*}
H_{d}=V \Lambda V^{T}=\bar{V} \Lambda_{1} \bar{V}^{T}=\bar{V}(2 \Sigma) \bar{V}^{T}, \tag{13}
\end{equation*}
$$

where

$$
\bar{V}=\frac{1}{\sqrt{2}}\left[\begin{array}{c}
U  \tag{14}\\
\hat{I} U
\end{array}\right]
$$

The matrices $\bar{V} \in R^{(N+1) \times L}$ and $\bar{V}^{T} \in R^{L \times(N+1)}$ span the right and the left eigenspaces associated with $\Lambda_{1}$. Moreover, if the singular values of $H_{d}$, for $i>K$ is small, then $H_{d}$ can be approximated as

$$
\begin{equation*}
H_{d} \approx V_{1}\left(2 \Sigma_{1}\right) V_{1}^{T}, \tag{15}
\end{equation*}
$$

where $V_{1}$ is the first K columns of the matrix $\bar{V}, K<r$ and $\Sigma_{1}=\operatorname{diag}\left(\bar{\lambda}_{1}, \bar{\lambda}_{2}, \ldots \ldots . ., \bar{\lambda}_{K}\right)$.
Substitute for $V_{1}$ in (15), yields

$$
\begin{equation*}
H_{d} \approx W\left|\Sigma_{1}\right| S W^{T}=F S G \tag{16}
\end{equation*}
$$

where

$$
\begin{align*}
& F=W \sqrt{\left|\Sigma_{1}\right|},  \tag{17a}\\
& G=\sqrt{\left|\Sigma_{1}\right|} W^{T}=F^{T},  \tag{17b}\\
& W=\left[\begin{array}{c}
U(:, 1: K) \\
I U(:, 1: K)
\end{array}\right], \tag{17c}
\end{align*}
$$

And $S=\operatorname{diag}\left(s_{1}, s_{2}, \ldots \ldots ., s_{K}\right)=\operatorname{diag}\left(\operatorname{sign}\left(\bar{\lambda}_{1}\right), \operatorname{sign}\left(\bar{\lambda}_{2}\right), \ldots \ldots ., \operatorname{sign}\left(\bar{\lambda}_{K}\right)\right)$.
$U(:, 1: K)$ denotes a submatrix of $U$, whose rows equal to $U$ and columns are the first $K$ columns of $U$. Notice here that the decomposed matrix $F$ (and $G$ ) has a nice property, as $H_{d}$, that is, each column of $F$ (and row of $G$ ) is symmetric about its midpoint. Now, if we consider these columns of $F$ (or rows of $G$ ) characterizing SISO 1-D subfilters, then each one will be consider as a linear phase FIR filter.

## 3. LINEAR PHASE 2-D IIR DIGITAL FILTER DESIGN

In this section, we also use the Schur decomposition method to convert the decomposed SISO FIR digital filter of order $N$ to corresponding IIR filter approximation of order $n$ with the aim of preserving the phase linearity. In order to avoid the ill-conditioning problem, which is usually associated with computing the balanced transformation matrix, we propose an algorithm which depends on finding the left and right eigenspaces of the large eigenvalues of the cross-Gramian matrix $W_{C O}$ of the 1-D FIR digital filter. The reduced order IIR obtained by this algorithm is input/output equivalent to the balanced IIR filter, but it is obtained with out any matrix inversion. The phase linearity is preserved in the most concerned band, the passband. Furthermore, since the 2-D filter consists of parallel branches of these IIR filters, the resulting 2-D digital filter is IIR with linear phase in the passband.
We start our model reduction algorithm by substituting (17) into (16) and rewriting equation (16) as:

$$
\begin{equation*}
H_{d} \approx \sum_{i=1}^{K} F_{i} s_{i} G_{i} \tag{18}
\end{equation*}
$$

Where $F_{i}$ is the ith column of the matrix $F$, and $G_{i}=F_{i}^{T}$ is the ith row of the matrix $G$ and $s_{i}=\operatorname{sign}\left(\bar{\lambda}_{i}\right)= \pm 1$. Now, the ith 1-D FIR filters are characterized by

$$
\begin{equation*}
F_{i}\left(z_{1}\right)=\sum_{j=0}^{N} f_{j i} z_{1}^{-j} \tag{19a}
\end{equation*}
$$

and

$$
\begin{equation*}
G_{i}\left(z_{2}\right)=\sum_{j=0}^{N} g_{j i} z_{2}^{-j} \tag{19b}
\end{equation*}
$$

Since $G_{i}=F_{i}^{T}$, it is enough to design only one filter in each branch of Fig.1.

From (18) and (19), the transfer function of the linear phase 2-D FIR filter is characterized by

$$
H_{F I R}\left(z_{1}, z_{2}\right)=\sum_{i=1}^{K} F_{i}\left(z_{1}\right) s_{i} F_{i}\left(z_{2}\right)
$$

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The parallel realization of this filter is shown in Fig. 1.


Fig. 1. Parallel realization of 2-D FIR digital filter based on SDM and symmetries.

For the sake of simplicity, let us drop the subscripts of $F$ and $z$ and rewrite equation (19a) as:

$$
\begin{equation*}
F_{i}\left(z_{1}\right)=H(z)=\sum_{j=0}^{N} c_{j} z^{-j}=C\left[z I_{N}-A\right]^{-1} B+D \tag{20}
\end{equation*}
$$

As we mentioned before, the filter characterized by equation (20) is a linear phase FIR digital filter. Therefore,

$$
\begin{equation*}
c_{j}=c_{N-j}, \text { for } j=0,1, \ldots . . . . . . ., N \tag{21}
\end{equation*}
$$

The controllable canonical state space $\left(A_{c}, B_{c}, C_{c}, D_{c}\right)$ of this filter takes the form

$$
A_{c}=\left[\begin{array}{ccccc}
0 & 0 & . & . & 0  \tag{22}\\
1 & 0 & . & . & 0 \\
0 & 1 & 0 & . & . \\
. & . & . & . & . \\
0 & . & . & 1 & 0
\end{array}\right], B_{c}=\left[\begin{array}{c}
1 \\
0 \\
. \\
. \\
0
\end{array}\right], C_{c}=\left[c_{1} c_{2} \ldots \ldots c_{\mathrm{N}}\right] \text { and } D_{c}=c_{0}
$$

The purpose of the model reduction is to convert the $N^{\text {th }}$ order FIR, characterized by (20) to an $\mathrm{n}^{\text {th }}$ order IIR digital filter, where $n<N$ through a similarity transformation T.

Define the cross-Gramian matrix $W_{C O}$ as

$$
W_{C O}=\sum_{k=0}^{\infty} A_{c}{ }^{k} B_{c} C_{c} A_{c}{ }^{k}
$$

Equivalently, $\mathrm{W}_{\mathrm{CO}}$ can be computed by solving the Lyapunov equation

$$
\begin{equation*}
A_{c} W_{C O} A_{c}-W_{C O}+B_{c} C_{c}=0 \tag{24}
\end{equation*}
$$

Notice that $W_{C O}$ is invariant under the similarity transformation [Aldhaheri, 1991] and the singular values $\hat{\sigma}_{i}$, are given by

$$
\begin{equation*}
\hat{\sigma}_{i}(H(z))=\left|\lambda_{i}\left(W_{C o}\right)\right|, \quad i=1,2,, \ldots \ldots ., N \tag{25}
\end{equation*}
$$

The order $n$ is chosen based on a specified error bound, $\varepsilon$ which satisfies the inequality

$$
\begin{equation*}
\left\|\mathrm{H}(\mathrm{z})-\mathrm{H}_{\mathrm{n}}(\mathrm{z})\right\|_{\infty} \leq \varepsilon=2 \sum_{\mathrm{i}=\mathrm{n}+1}^{\mathrm{N}} \hat{\sigma}_{\mathrm{i}} \tag{26}
\end{equation*}
$$

where $\left\|\|_{\infty}\right.$ denotes the maximum absolute value of its frequency response and $H_{n}(z)$ is the transfer function of the reduced order IIR filter and defined as

$$
\begin{equation*}
H_{n}(z)=D_{n}+C_{n}\left[z I_{n}-A_{n}\right]^{-1} B_{n} . \tag{27}
\end{equation*}
$$

The state space representation of the $\mathrm{n}^{\text {th }}$ order reduced order IIR filter $\left(A_{n}, B_{n}, C_{n}, D_{n}\right)$ will be defined later in this section.

Because of the special structure of the state space of the FIR filter (22), equation (23) is simplified to:

$$
\begin{equation*}
W_{c o}=\sum_{k=0}^{N-1} A_{c}{ }^{k} B_{c} C_{c} A_{c}{ }^{k}=\Omega_{c} \Omega_{o}, \tag{28}
\end{equation*}
$$

where $\Omega_{c}$ and $\Omega_{o}$ are the controllability and the observability matrices, respectively, which are defined as:

$$
\Omega_{C}=\left[\begin{array}{lllll}
B_{c} & \mathrm{~A}_{\mathrm{c}} \mathrm{~B}_{\mathrm{c}} & \cdots & \mathrm{~A}_{\mathrm{c}}^{\mathrm{N}-1} B_{c}
\end{array}\right] \text { and } \Omega_{\mathrm{o}}=\left[\begin{array}{lllll}
\mathrm{C}_{\mathrm{c}}^{\mathrm{T}} & \mathrm{~A}_{\mathrm{c}}^{\mathrm{T}} \mathrm{C}_{\mathrm{c}}^{\mathrm{T}} & \ldots & \cdots & \left(\mathrm{~A}_{\mathrm{c}}^{\mathrm{T}}\right)^{\mathrm{N}-1} C_{c}^{T} \tag{29}
\end{array}\right]^{T}
$$

Notice also that $A_{c}$ is nilpotent since $A_{c}^{N}=0$. Therefore, equation (28) yields

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$$
W_{C O}=\left[\begin{array}{ccccc}
c_{1} & c_{2} & \cdot & \cdot & c_{N}  \tag{30}\\
c_{2} & c_{3} & \cdot & . & 0 \\
\cdot & \cdot & \cdot & \cdot & \cdot \\
\cdot & \cdot & \cdot & . & \cdot \\
c_{N} & 0 & \cdot & . & 0
\end{array}\right]
$$

Again, notice that the matrix $W_{C O}$ is symmetric and is easily constructed. Therefore, there is no computation involved in finding $W_{C O}$.

In the rest of this section, we summarize briefly, the model reduction algorithm in the following steps:
i. For each branch, and from (19a) and (20), find the impulse response,
$c_{i}, i=0,1, \ldots \ldots . . . . . ., N$, Characterizing the linear phase FIR filter. From this construct the state-space representation $\left(A_{c}, B_{c}, C_{c}, D_{c}\right)$ as in (22).
ii. Construct $\mathrm{W}_{\mathrm{co}}$ as in equation (30)
iii. Compute the Schur decomposition of $W_{C O}$,

$$
\begin{equation*}
T^{T} W_{C O} T=\Delta \tag{31}
\end{equation*}
$$

where $\Delta=\operatorname{diag}\left(\delta_{1}, \delta_{2}, \ldots \ldots . . . . ., \delta_{N}\right)$ with the ordering

$$
\left|\delta_{1}\right| \geq\left|\delta_{2}\right| \geq \ldots \ldots . . \geq\left|\delta_{n}\right| \geq\left|\delta_{n+1}\right| \geq \ldots \ldots \ldots \geq\left|\delta_{N}\right|
$$

The desired order of the IIR filter is determined based on the required error bound $\varepsilon$, which is defined by equation (26), where $\hat{\sigma}_{i}=\left|\delta_{i}\right|$ for all i.
iv. Partition the matrices $T$ and $\mathrm{T}^{\mathrm{T}}$ such that

$$
\left[\begin{array}{l}
T_{1}^{T}  \tag{32}\\
T_{2}^{T}
\end{array}\right] W_{C O} / T_{1} \quad T_{2} J=\left[\begin{array}{ll}
\Delta_{1} & \Delta_{2}
\end{array}\right]
$$

where $\Delta_{1}=\operatorname{diag}\left(\delta_{1}, \delta_{2}, \ldots\right.$ ,$\left.\delta_{n}\right)$ and $\Delta_{2}=\operatorname{diag}\left(\delta_{n+1}, \delta_{n+2}, \ldots \ldots . . . . ., \delta_{N}\right)$.

The matrices $T_{1} \in R^{N \times n}$ and $T_{1}^{T}$ span the right and the left eigenspaces associated with $\Delta_{1}$ Similarly, $T_{2} \in \mathrm{R}^{\mathrm{N} \times \mathrm{N}-\mathrm{n}}$ and $T_{2}^{T}$ span the right and left eigenspaces associated with $\Delta_{2}$.
v. Apply this transformation, $T$ to $\left(A_{c}, B_{c}, C_{c}, D_{c}\right)$ to obtain

$$
\begin{align*}
& {\left[\begin{array}{l}
T_{1}^{T} \\
T_{2}^{T}
\end{array}\right] A_{c}\left[\begin{array}{ll}
T_{1} & T_{2} J=T^{T}(: ; 2: N) T(1: N-1,:)=\widetilde{A}=\left[\begin{array}{ll}
\widetilde{A}_{11} & \widetilde{A}_{12} \\
\widetilde{A}_{21} & \widetilde{A}_{22}
\end{array}\right] \\
{\left[\begin{array}{l}
T_{1}^{T} \\
T_{2}^{T}
\end{array}\right] B_{c}=T^{T}(:, 1)=\widetilde{B}=\left[\begin{array}{l}
\widetilde{B}_{1} \\
\widetilde{B}_{2}
\end{array}\right], \quad C_{c}\left[\begin{array}{ll}
T_{1} & T_{2}
\end{array}\right]=\widetilde{C}=\left[\begin{array}{ll}
\widetilde{C}_{1} & \widetilde{C}_{2}
\end{array}\right] \text { and } \widetilde{D}=D_{c}}
\end{array}=. ~\right.} \tag{33a}
\end{align*}
$$

vi. The state space of the $\mathrm{n}^{\text {th }}$ order-reduced model $\left(A_{n}, B_{n}, C_{n}, D_{n}\right)$ is defined as:

$$
\begin{align*}
& A_{n}=\widetilde{A}_{11}=\mathrm{T}^{\mathrm{T}}(1: n, 2: N) T(1: N-1,1: n)  \tag{34a}\\
& B_{n}=\widetilde{B}_{1}=T^{T}(1: n, 1)  \tag{34b}\\
& C_{n}=\widetilde{C}_{1}=C T(:, 1: n)  \tag{34c}\\
& D_{n}=\widetilde{\mathrm{D}}=D_{c}, \tag{34d}
\end{align*}
$$

where $T(i: j, k: l)$ denotes an extraction of the rows of the matrix $T$ from $i$ to $j$ and columns from $k$ to $l$. Thus, the reduced order IIR filter characterized by equation (27) is an approximation to the full order FIR filter characterized by equation (22).

Thus, the design of 2-D digital filter can be accomplished through the following steps;

1. Decompose the desired 2-D impulse response matrix, $H_{d}$ by using the procedure described in Section 2. From this, determine the number of branches K and find the matrices $F$ and $S$.
2. Design 1-D FIR filters characterized by equation (19). As we mentioned earlier, $G_{i}\left(z_{2}\right)=F_{i}\left(z_{2}\right)$. Therefore, the design problem is reduced to a design of a single 1-D digital filter.
3. Apply the model reduction algorithm described above to approximate the FIR by IIR digital filters.
4. Replace $F_{i}\left(z_{j}\right)$ for $i=1,2, \ldots . . ., K$ and $j=1,2$ by $H_{n_{i}}\left(z_{j}\right)$ in Fig.1, where $n_{i}$ denotes the order of the $i^{\text {th }}$ branch, to obtain the parallel realization of the linear phase 2-D IIR.
5. Insert the sign weight, $( \pm 1)$ between the cascaded $H_{n_{i}}\left(z_{1}\right)$ and $H_{n_{i}}\left(z_{2}\right)$. The overall 2-D IIR digital filter is characterized by the transfer function:

$$
\begin{equation*}
H_{a}\left(z_{1}, z_{2}\right)=\sum_{i=1}^{K} H_{n_{i}}\left(z_{1}\right) s_{i} H_{n_{i}}\left(z_{2}\right) \tag{35}
\end{equation*}
$$

## 4. DESIGN EXAMPLE

In this section, a 2-D circularly symmetric low pass digital filter is designed to illustrate the effectiveness of the proposed technique in the decomposition and in the model reduction steps.

## Example 1.

Consider the 2-D circularly symmetric low pass digital filter that satisfies the following:

$$
\left\lvert\, H_{d}\left(\omega_{1}, \omega_{2} \left\lvert\,=\left\{\begin{array}{lc}
1 & \text { for } 0 \leq \sqrt{\omega_{1}^{2}+\omega_{2}^{2}} \leq \omega_{p} \\
0 & \text { for } \omega_{s} \leq \sqrt{\omega_{1}^{2}+\omega_{2}^{2}} \leq \pi
\end{array}\right.\right.\right.\right.
$$

where $\omega_{p}=0.4 \pi$ and $\omega_{s}=0.5 \pi$. Thus, $\omega_{c}=0.45 \pi$, and the corresponding impulse response smeared by Kaiser window is given by

$$
h_{d}\left(n_{1}, n_{2}\right)=\frac{0.225 J_{1}\left(0.45 \pi \sqrt{\left(n_{1}-20\right)^{2}+\left(n_{2}-20\right)^{2}}\right)}{\sqrt{\left(n_{1}-20\right)^{2}+\left(n_{2}-20\right)^{2}}} W_{K}\left(n_{1}-20, n_{2}-20\right), 0 \leq n_{1}, n_{2} \leq 40
$$

where $W_{K}(i, j)=\frac{I_{0}\left\lfloor\alpha \sqrt{1-\left(i^{2}+j^{2}\right) / 400}\right\rfloor}{I_{0}(\alpha)}, I_{0}(x)$ is the zeroth order modified Bessel function of the first kind and $\alpha$ is a parameter determined by the allowable error in the passband and stopband. Following the procedure of Section 2, we applied the SDM to the first $21 \times 21$ principal submatrix of the $41 \times 41$ impulse response matrix. The rank of the impulse response matrix is $r=21$, which means that the exact number of the parallel sections is 21 . But if we neglect the singular values of less than $1 \%$ of the largest one, we come up with K equal to 5 and $S=\operatorname{diag}(1,-1,1,-1,1)$. The resulting magnitude response of the 2-D FIR filter is shown in Fig. 2. The maximum error in the passband is 0.0128 .
To check the linearity of the phase, the group delay of the 2-D FIR digital filter, which is defined as:

$$
\tau_{1}\left(\omega_{1}, \omega_{2}\right)=-\frac{\partial\left\{\arg \left\lfloor H_{F I R}\left(\omega_{1}, \omega_{2}\right)\right]\right\}}{\partial \omega_{1}}
$$

and

$$
\tau_{2}\left(\omega_{1}, \omega_{2}\right)=-\frac{\partial\left\{\arg \left\lfloor H_{F I R}\left(\omega_{1}, \omega_{2}\right)\right]\right\}}{\partial \omega_{2}}
$$

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is computed, where $H_{\text {FIR }}\left(\omega_{1}, \omega_{2}\right)$ is the frequency response of the 2-D FIR digital filter. It is found that the group delay is constant over the entire band. Similar result would be obtained if we compute the group delay $\tau_{2}\left(\omega_{1}, \omega_{2}\right)$.

The next step is to apply the proposed model reduction algorithm, described in Section 3, to these five 1-D FIR filters of order 40 . Now, if we follow the steps of the algorithm proposed in Section 3, we will find that the IIR filters of order $13,15,16,17$, and 17 give a satisfactory result. It is worth mentioning that the overall accuracy of the 2-D digital filter depends on the number of the branches, $K$ and the approximation of the FIR by IIR filters, i.e., the higher the order we choose, the better results we achieve. This choice, of number of parallel sections and filters orders, gives a maximum error of 0.0132 . The magnitude response of the approximated 2-D IIR digital filter is depicted in Fig. 3.

Fig. 4 illustrates the phase of the reduced order 2-D IIR filter in the normalized passband region. As seen from this figure, the phase is almost linear over the passband region. So, we can say that the linear phase is preserved over the passband region.

## 5. CONCLUSION

In this paper, a new design technique for passband linear phase circularly symmetric 2-D IIR digital filters using Schur decomposition is presented. This technique is based on two steps: decomposing the 2-D impulse matrix, $H_{d}$ into $K$ parallel sections of two 1-D FIR digital filters, and, the FIR filters of order $N$ are converted to a reduced order IIR filters of order $n_{i}$, where $i=1,2, \ldots . . ., K$ using the model reduction algorithm outlined in Section 3.

The symmetry of this type of 2-D filters is utilized in the two steps to reduce the computational operations. In the first step, the decomposition is applied to only $L \times L$ submatrix of $H_{d}$. Then the symmetry is employed to find the decomposition of the whole matrix, $H_{d}$. In the second step, since one of the two 1-D impulse response specification is the transpose of the other, it is sufficient to design one of them. Therefore, in the model reduction stage, the algorithm is applied once. Hence, the computational effort will be reduced substantially. The given examples have shown that the 2-D IIR digital filter magnitude response is very close to the ideal and the maximum error in the passband is very small. More over, the phase linearity in the passband is preserved.

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Fig. 2. Magnitude response of circularly-symmetric 2-D FIR low pass digital filter.


Fig. 3. Magnitude response of circularly symmetric 2-D IIR low pass filter using SDM and model reduction for $K=5$ and $n_{i}=13,15,16,17$, and 17 , for $i=1,2, \ldots \ldots, 5$.


Fig. 4. Phase in the passband for the 2-D IIR low pass filter.

