filter

Filter data with an infinite impulse response (IIR) or finite impulse response (FIR) filter

Syntax

```
y = filter(b,a,X)
[y,zf] = filter(b,a,X)
[y,zf] = filter(b,a,X,zi)
y = filter(b,a,X,zi,dim)
[...] = filter(b,a,X,[],dim)
```

Description

The `filter` function filters a data sequence using a digital filter which works for both real and complex inputs. The filter is a *direct form II transposed* implementation of the standard difference equation (see "Algorithm").

`y = filter(b,a,X)` filters the data in vector `X` with the filter described by numerator coefficient vector `b` and denominator coefficient vector `a`. If `a(1)` is not equal to `1`, `filter` normalizes the filter coefficients by `a(1)`. If `a(1)` equals `0`, `filter` returns an error.

If `X` is a matrix, `filter` operates on the columns of `X`. If `X` is a multidimensional array, `filter` operates on the first nonsingleton dimension.

`[y,zf] = filter(b,a,X)` returns the final conditions, `zf`, of the filter delays. If `X` is a row or column vector, output `zf` is a column vector of `max(length(a),length(b))-1` If `X` is a matrix, `zf` is an array of such vectors, one for each column of `X`, and similarly for multidimensional arrays.

`[y,zf] = filter(b,a,X,zi)` accepts initial conditions, `zi`, and returns the final conditions, `zf`, of the filter delays. Input `zi` is a vector of length `max(length(a),length(b))-1`, or an array with the leading dimension of size `max(length(a),length(b))-1` and with remaining dimensions matching those of `X`.

`y = filter(b,a,X,zi,dim)` and `[...] = filter(b,a,X,[],dim)` operate across the dimension `dim`.

Example

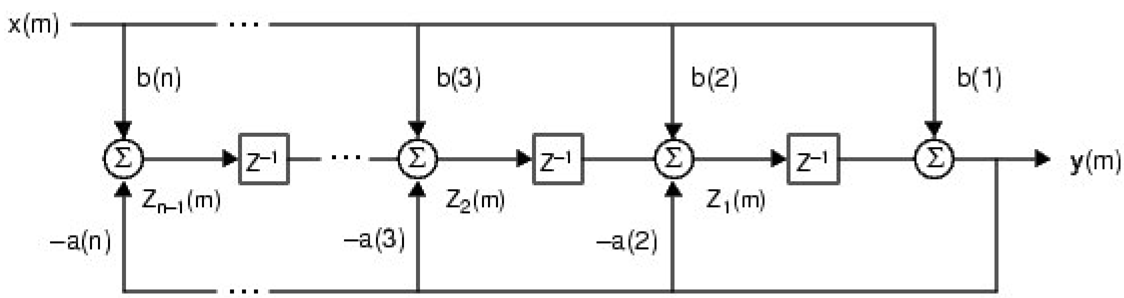
You can use `filter` to find a running average without using a `for` loop. This example finds the running average of a 16-element vector, using a window size of 5.

```
data = [1:0.2:4]';
windowSize = 5;
filter(ones(1,windowSize)/windowSize,1,data)

ans =
    0.2000
    0.4400
    0.7200
    1.0400
    1.4000
    1.6000
    1.8000
    2.0000
    2.2000
    2.4000
    2.6000
    2.8000
    3.0000
    3.2000
    3.4000
    3.6000
```

Algorithm

The `filter` function is implemented as a direct form II transposed structure,



or

```
y(n) = b(1)*x(n) + b(2)*x(n-1) + ... + b(nb+1)*x(n-nb)
                 - a(2)*y(n-1) - ... - a(na+1)*y(n-na)
```

where `n-1` is the filter order, and which handles both FIR and IIR filters [1].

The operation of `filter` at sample m is given by the time domain difference equations

$$\begin{aligned} y(m) &= b(1)x(m) + z_1(m-1) \\ z_1(m) &= b(2)x(m) + z_2(m-1) - a(2)y(m) \\ \vdots &= \vdots \qquad\qquad \vdots \\ z_{n-2}(m) &= b(n-1)x(m) + z_{n-1}(m-1) - a(n-1)y(m) \\ z_{n-1}(m) &= b(n)x(m) - a(n)y(m) \end{aligned}$$

The input-output description of this filtering operation in the z-transform domain is a rational transfer function,

$$Y(z) = \frac{b(1) + b(2)z^{-1} + \ldots + b(nb+1)z^{-nb}}{1 + a(2)z^{-1} + \ldots + a(na+1)z^{-na}}X(z)$$

See Also

[filter2]

filtfilt, filtic in the Signal Processing Toolbox

References

[1] Oppenheim, A. V. and R.W. Schafer. *Discrete-Time Signal Processing*, Englewood Cliffs, NJ: Prentice-Hall, 1989, pp. 311-312.