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residuez\_n1.txt

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2 %%
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16
17 %% -*- texinfo -*-
18 %% @deftypefn {Function File} {[@var{r}, @var{p}, @var{f}, @var{m}] =} residuez (@var{B}, @var{A})
19 %% Compute the partial fraction expansion of filter @math{H(z) = B(z)/A(z)}.
20 %%
21 %% INPUTS:
22 %% @var{B} and @var{A} are vectors specifying the digital filter @math{H(z) = B(z)/A(z)}.
23 %% Say @code{help filter} for documentation of the @var{B} and @var{A}
24 %% filter coefficients.
25 %%
26 %% RETURNED:
27 %% @itemize
28 %% @item @var{r} = column vector containing the filter-pole residues@*
29 %% @item @var{p} = column vector containing the filter poles@*
30 %% @item @var{f} = row vector containing the FIR part, if any@*
31 %% @item @var{m} = column vector of pole multiplicities
32 %% @end itemize
33 %%
34 %% EXAMPLES:
35 %% @example
36 %% Say @code{test residuez verbose} to see a number of examples.
37 %% @end example
38 %%
39 %% For the theory of operation, see
40 %% @indicateurl{http://ccrma.stanford.edu/~jos/filters/residuez.html}
41 %%
42 %% @seealso{residue residued}
43 %% @end deftypefn
44
45 function [r, p, f, m] = residuez(B, A, tol)
46 % RESIDUEZ - return residues, poles, and FIR part of B(z)/A(z)
47 %
48 % Let nb = length(b), na = length(a), and N=na-1 = no. of poles.
49 % If nb<na, then f will be empty, and the returned filter is
50 %
51 %
52 % 
$$H(z) = \frac{r(1)}{[1-p(1)/z]^m(1)} + \dots + \frac{r(N)}{[1-p(N)/z]^m(N)} = R(z)$$

53 %
54 %
55 % If, on the other hand, nb >= na, the FIR part f will not be empty.
56 % Let M = nb-na+1 = order of f = length(f)-1. Then the returned filter is
57 %
58 % 
$$H(z) = f(1) + f(2)/z + f(3)/z^2 + \dots + f(M+1)/z^M + R(z)$$

59 %
60 % where R(z) is the parallel one-pole filter bank defined above.
61 % Note, in particular, that the impulse-response of the one-pole
62 % filter bank is in parallel with that of the the FIR part. This can
63 % be wasteful when matching the initial impulse response is important,
64 % since F(z) can already match the first N terms of the impulse
65 % response. To obtain a decomposition in which the impulse response of
66 % the IIR part R(z) starts after that of the FIR part F(z), use RESIDUED.
67 %
68 % J.O. Smith, 9/19/05
69
70 if nargin==3
71 warning("tolerance ignored");
72 end
73 NUM = B(:)'; DEN = A(:)';
74 % Matlab's residue does not return m (since it is implied by p):
75 [r,p,f,m]=residue(conj(fliplr(NUM)),conj(fliplr(DEN)));
76 p = 1 ./ p;
77 r = r .* ((-p) .^m);
78 if f, f = conj(fliplr(f)); end
79
80 %!test
81 %! B=[1 -2 1]; A=[1 -1];
82 %! [r,p,f,m] = residuez(B,A);
83 %! assert(r,0,100*eps);
84 %! assert(p,1,100*eps);
85 %! assert(f,[1 -1],100*eps);
86 %! assert(m,1,100*eps);

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87
88 %!test
89 %! B=1; A=[1 -1j];
90 %! [r,p,f,m] = residuez(B,A);
91 %! assert(r,1,100*eps);
92 %! assert(p,1j,100*eps);
93 %! assert(f,[],100*eps);
94 %! assert(m,1,100*eps);
95
96 %!test
97 %! B=1; A=[1 -1 .25];
98 %! [r,p,f,m] = residuez(B,A);
99 %! [rs,is] = sort(r);
100 %! assert(rs,[0;1],1e-7);
101 %! assert(p(is),[0.5;0.5],1e-8);
102 %! assert(f,[],100*eps);
103 %! assert(m(is),[1;2],100*eps);
104
105 %!test
106 %! B=1; A=[1 -0.75 .125];
107 %! [r,p,f,m] = residuez(B,A);
108 %! [rs,is] = sort(r);
109 %! assert(rs,[-1;2],100*eps);
110 %! assert(p(is),[0.25;0.5],100*eps);
111 %! assert(f,[],100*eps);
112 %! assert(m(is),[1;1],100*eps);
113
114 %!test
115 %! B=[1,6,2]; A=[1,-2,1];
116 %! [r,p,f,m] = residuez(B,A);
117 %! [rs,is] = sort(r);
118 %! assert(rs,[-10;9],1e-7);
119 %! assert(p(is),[1;1],1e-8);
120 %! assert(f,[2],100*eps);
121 %! assert(m(is),[1;2],100*eps);
122
123 %!test
124 %! B=[6,2]; A=[1,-2,1];
125 %! [r,p,f,m] = residuez(B,A);
126 %! [rs,is] = sort(r);
127 %! assert(rs,[-2;8],1e-7);
128 %! assert(p(is),[1;1],1e-8);
129 %! assert(f,[],100*eps);
130 %! assert(m(is),[1;2],100*eps);
131
132 %!test
133 %! B=[1,6,6,2]; A=[1,-2,1];
134 %! [r,p,f,m] = residuez(B,A);
135 %! [rs,is] = sort(r);
136 %! assert(rs,[-24;15],2e-7);
137 %! assert(p(is),[1;1],1e-8);
138 %! assert(f,[10,2],100*eps);
139 %! assert(m(is),[1;2],100*eps);
140
141 %!test
142 %! B=[1,6,6,2]; A=[1,-(2+j),(1+2j),-j];
143 %! [r,p,f,m] = residuez(B,A);
144 %! [rs,is] = sort(r);
145 %! assert(rs,[-2+2.5j;7.5+7.5j;-4.5-12j],1E-6);
146 %! assert(p(is),[1j;1;1],1E-6);
147 %! assert(f,-2j,1E-6);
148 %! assert(m(is),[1;2;1],1E-6);
149
150 %!test
151 %! B=[1,0,1]; A=[1,0,0,0,-1];
152 %! [r,p,f,m] = residuez(B,A);
153 %! [as,is] = sort(angle(p));
154 %! rise = [ ...
155 %! 0.26180339887499 - 0.19021130325903i; ...
156 %! 0.03819660112501 + 0.11755705045849i; ...
157 %! 0.4; ...
158 %! 0.03819660112501 - 0.11755705045849i; ...
159 %! 0.26180339887499 + 0.19021130325903i;];
160 %! pise = [ ...
161 %! -0.80901699437495 - 0.58778525229247i; ...
162 %! 0.30901699437495 - 0.95105651629515i; ...
163 %! 1; ...
164 %! 0.30901699437495 + 0.95105651629515i; ...
165 %! -0.80901699437495 + 0.58778525229247i];
166 %! assert(r(is),rise,100*eps);
167 %! assert(p(is),pise,100*eps);
168 %! assert(f,[],100*eps);
169 %! assert(m,[1;1;1;1;1],100*eps);

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