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Published in:
IEEE Transactions on Circuits and Systems I: Regular Papers

Document Version:
Peer reviewed version

Queen's University Belfast - Research Portal:
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Modeling Circuits with Arbitrary Topologies and Active Linear Multiports using Wave Digital Filters

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Abstract—The Wave Digital Filter (WDF) technique derives digital filters from analog prototypes which classically have been restricted to passive circuits with series/parallel topologies. Since most audio circuits contain active elements (e.g., op-amps) and complex topologies, WDFs have only had limited use in Virtual Analog modeling. In this article we extend the WDF approach to accommodate the unbounded class of non-series/parallel junctions which may absorb linear multiports. We present four Modified-Nodal-Analysis-based scattering matrix derivations for these junctions, using parametric waves with voltage, power, and current waves as particular cases. Three derivations afford implementations whose cost in multiplies are lower than multiplying by the scattering matrix. Negative port resistances may be needed in WDF modeling of active circuits, restricting the WDF to voltage or current waves. We propose two techniques for localizing this restriction. Case studies on the Baxandall tone circuit and a “Frequency Booster” guitar pedal demonstrate the proposed techniques in action.

Index Terms—Wave Digital Filters, Virtual Analog, Physical Modeling, Circuit Simulation, Active Circuits, Scattering.

I. INTRODUCTION

WAVE Digital Filters (WDFs) [1] are digital filters with structures based on analog reference circuits or other lumped systems (e.g. mechanical or acoustical [2], [3]) whose simulation parameters are based directly on the physical reference system quantities. Alfred Fettweis invented WDFs in the early 1970s [4], [5]; he and others brought the field to a high level of maturity by the mid 1980s [1]. The key WDF concepts are computability and passivity. As their signal variables, WDFs use wave quantities that are linear combinations of port voltages and currents from classical network theory [6], parametrized by port resistances. By choosing a proper discretization (classically, the bilinear transform) for reactances (capacitors, inductors), the reference circuit’s passivity is preserved in the WDF. For fixed-point implementation, the scattering behavior of 3-port “adaptors” [7] can be implemented with incremental passivity, i.e., where any numerical error corresponds to a small loss of energy [8]. Early WDF theory covered ladder and lattice filters [9], [10] with topologies composed entirely of 3-port series/parallel connections (Fig. 1a–1b), whose good sensitivities translated to good numerical properties (accuracy and dynamic range) in the WDF [1], [8]. For comprehensive reviews of WDF principles, the reader is directed to, e.g., [1], [2].

The music technology community began to engage with WDFs in 1987, when Smith noted the connection to his Digital Waveguide Filters, which use wave variables, scattering junctions, and delay lines to model acoustic propagation [11]. Starting in the 1990s, Sarti et al. advanced WDF theory, applying it in particular to modeling acoustic systems [12]–[14]. Building on work by Fettweis and Nitsche [15], Bilbao used WDFs to model acoustical distributed systems [16]. Later, WDFs were adopted in Virtual Analog (VA) research. VA modeling recreates analog musical effects (amplifiers, effect pedals, etc.) and instruments (synthesizers, drum machines, etc.) in the digital domain. Early VA WDF models include tube amps [17], simple guitar circuits [18], and ad hoc models of envelope followers and oscillators [2].

The primary goal of VA is real-time transient simulation of audio circuits with any possible control setting (potentiometers, etc.). WDFs are well-aligned with this goal, since they are simulations parametrized by component values, whose explicit computation has an efficient, fixed cost. Furthermore, WDFs typically have a fixed time step (although variable-step extensions exist [19], [20]), matching the convention of audio signal processing. Mainstream circuit simulation packages like SPICE [21] inherently perform variable time step transient simulations out of real time using global iterative solvers, making them a poor match to the needs of VA.

Unfortunately WDF modeling has had limitations in VA. Most audio circuits contain components (e.g. op-amps, controlled sources, nullors [22], [23], multiple nonlinearities) and topologies (e.g. feedback, bridges [24]) that have not been systematized in WDF modeling. Here we review and point out limitations of traditional WDF structures. An overview of this article and how it helps to address these limitations follows.

A. WDF Global Structure

The global structure of a standard WDF is a rooted tree with adaptors and one-ports as nodes and port connections as edges. Classical series/parallel structures can be described by a Binary Connection Tree (BCT) [2], [14]. More generally we consider Connection Trees (CT) [25]. Every WDF element in the CT must be adapted, i.e., its upwards-facing (towards the root of the CT) port resistance must be chosen so that the reflected wave at that port does not depend instantaneously on
the incident wave at that port. The only exception is the root element, which by definition has no upwards-facing port.

CTs for simple circuits can be found by inspection, but in general an automatable approach is better. For passive and reciprocal circuits, Fränken et al. proposed systematic generation of WDF CTs based on the SPQR tree from graph theory [26], representing classical 3-port series (S) and parallel (P) connections, $R$-type rigid connections, and one-port circuit elements (Q). There are an unbounded number of $R$-type connections, some that are “pure” junctions (wire interconnections between port terminals) and some that involve absorbed nonenergetic (passive and reciprocal) elements. For examples of this procedure, see the case studies (§IV).

B. Scattering of Reciprocal Junctions

To model $R$-type connections as adaptors in a WDF CT, a procedure is needed for implementing their scattering behavior. For pure junctions (e.g. Figs. 1a–1b) or junctions with absorbed reciprocal elements (e.g. transformers), the method of Martens and Meerkötter [27] can be used. This method represents a reciprocal multiport on the graph-theoretic links and twigs basis and uses the orthogonality of the circuit and cutset matrices to derive *voltage wave* scattering behavior. This has been used for particular network synthesis reciprocal multiports sections including bridged-T [27], twin-T [28], Brune / Darlington C, and Darlington D [29]. A technique for efficient implementation is proposed in [30].

This approach has two major restrictions. First, it is only valid for reciprocal junctions. Unfortunately non-reciprocal and active circuits are ubiquitous in audio, where circuits are often designed around active elements such as controlled sources, op-amps, operational transconductance amplifiers, etc. Additionally, the method is restricted to voltage waves.

C. Scattering of Non-Reciprocal Junctions

For circuits with non-reciprocal junctions, we apply the CT generation procedure of [26], treating these junctions identically to reciprocal junctions. This yields $R$-type junctions with absorbed active and non-reciprocal two-ports. An example is shown in Fig. 1c. To create a WDF model, the scattering behavior of these junctions must be derived. However, since non-reciprocal junctions do not have orthogonal circuit and cutset matrices, the method of [27] cannot be used.

A very general approach to finding a scattering matrix of junctions with complicated topologies and absorbed active elements was first proposed by Werner et al. in [31] and detailed further in [25]. This solution represents the incident wave at each port of a junction by a Thévenin equivalent, solves port currents using Modified Nodal Analysis [32], and forms reflected waves from the incident waves and port currents. This greatly expanded the class of circuits that could be modeled with WDFs. Audio circuits that were previously intractable using WDFs, including the op-amp-based tone stage from the Ibanez Tube Screamer [25], simplified analog drum machine voices [33], the Hammond Organ vibrato/chorus [34], [35], op-amp-based Sallen–Key filters [36], [37], operational-transconductance-amplifier-based state variable filters [38], and filters based around linearized emitter followers [39] have been modeled using this approach.

This approach has two restrictions. First, the method is again only formulated in terms of voltage waves. Second, the method is expensive to compute—for an $N$-port $R$-type adaptor, the scattering costs $N^2$ multiplies per sample. Since $R$-type multiports have no upper bound on size, the cost can become prohibitive, especially for VA where real-time implementation is important. Classical series and parallel adaptors have realizations with far fewer than $N^2$ multiplies [1], suggesting that something similar should be possible for $R$-type adaptors.

D. Overview

In this article, we expand the class of circuits that may be modeled using Wave Digital Filter principles to include active circuits with any topology, involving any number of linear multiports that may be active and non-reciprocal. This is accomplished by first pointing out that the SPQR decomposition of Fränken et al. (claimed to exclude active elements [26]) may indeed be applied to circuits with active elements.

Second, we develop a family of scattering matrix equations for $R$-type multiports, accommodating a generalized class of waves which includes voltage, current, and power waves as particular cases. Four forms arise from combining two ways of representing incident waves and two approaches to solving for reflected waves and yield identical scattering matrices.

Third, by exploiting the form of these equations, the scattering relationship can be implemented without calculating the scattering matrix. Three forms usually have a reduced per-sample implementation cost in multiplies compared to matrix multiplication. This extends and generalizes the approach of [25] which was restricted to voltage waves and had no provisions for reducing the implementation cost of an $N$-port scattering operation below the nominal $N^2$ multiplies.

Finally, we address negative port resistances which may arise while adapting active multiports. Negative port resistances cause complex signal values that are not physically meaningful in a transient simulation, meaning that they portions of a WDF structure with negative port resistances are restricted to voltage or current waves. We propose two techniques for localizing this restriction: A two-port that allows WDF structures with different wave definitions to be interfaced, and an extension to the $R$-type adaptor derivation that allows each port to have its own wave definition.

Baxandall tone circuit and a Frequency Booster guitar pedal case studies demonstrate the proposed method in action.

The rest of the article is organized as follows. In §II the proposed method is developed. Two approaches to WDF
structures with multiple wave types are presented in §III. The two case studies are detailed in §IV. §V concludes.

II. SCATTERING OF ACTIVE JUNCTIONS

Here, we propose methods for deriving the scattering behavior of junctions with any number of absorbed multiports, which may be active and non-reciprocal. We first define the types of junctions and waves that are considered. The incident waves (inputs) to the junction are represented by Thévenin/Norton equivalents, the junction’s behavior is solved using Modified Nodal Analysis, and the reflected waves (outputs) are formed, yielding a family of four scattering matrix equations. Alternative scattering implementations are proposed, which are often less expensive than a simple multiply by the scattering matrix.

A. Junction Definition

Each junction has a number of ports, which are two-terminal connections to the junction with a positive and a negative terminal. Each port (Fig. 2a) is characterized by a voltage $v$ across it and a current $i$ through it. By convention, $i$ is defined as the current flowing into the positive terminal and is equal to the current flowing out of the negative terminal.

“Pure” (e.g. series or parallel) junctions are composed entirely of wire interconnections between their port terminals. A multiport junction may also involve internal two-ports, e.g., transformers, controlled sources, and nullors. This occurs when there is an external connection between the two ports of a multiport. Since many audio circuits are designed around feedback principles, this situation is extremely common.

In this article, we consider the wide class of junctions with $N > 0$ ports and any number of absorbed linear two-port electrical elements, which may be active and non-reciprocal.

B. Wave Definitions

The standard way to represent the behavior of multiport junctions is through a matrix relationship between their port currents and voltages. However, attempting to build a discrete-time simulation of a circuit by connecting many of these representations together will invariably cause instantaneous dependencies called “delay-free loops,” making explicit computation impossible. For this reason, the WDF approach to circuit modeling adopts the use of wave variables.

In WDFs, voltage, power, and current waves are the most common. Voltage waves are usually used [1] and power waves have useful properties [16], [40]. The definitions are

$$a^{(v)} = v + Ri$$
$$b^{(v)} = v - Ri$$
$$a^{(p)} = v/\sqrt{R} + \sqrt{R}i$$
$$b^{(p)} = v/\sqrt{R} - \sqrt{R}i$$
$$a^{(i)} = v/R + i$$
$$b^{(i)} = v/R - i$$

where $v, i \in \mathbb{R}$ are the port voltage and current, $a, b \in \mathbb{R}$ are the incident and reflected waves, and $R \in \mathbb{R} \setminus \{0\}$ is the port resistance. The superscripts $(v), (p), (i)$ denote wave type (voltage, power, current) and are usually dropped for compactness. Although $R \in \mathbb{R}_{>0}$ is usually assumed due to the important role of passivity in traditional WDFs, negative port resistances may arise in adapting active junctions or negative impedances. Energetic considerations for negative port resistances are given in [41].

To unify the traditional wave definitions, we introduce a new parametric wave definition and its inverse

$$a^{(p)} = R^{-1}v + R\rho i \quad \leftrightarrow \quad v = R^{1-\rho}(a^{(p)} + b^{(p)})/2$$
$$b^{(p)} = R^{-1}v - R\rho i \quad \leftrightarrow \quad i = R^{-\rho}(a^{(p)} - b^{(p)})/2$$

where the parameter $\rho \in \mathbb{R}$ defines the wave type. In the case of a vector of $N$ ports, this relationship is given by

$$a^{(p)} = R^{-1}v + R\rho i \quad \leftrightarrow \quad v = R^{1-\rho}(a^{(p)} + b^{(p)})/2$$
$$b^{(p)} = R^{-1}v - R\rho i \quad \leftrightarrow \quad i = R^{-\rho}(a^{(p)} - b^{(p)})/2$$

with vector port quantities $v, i, a, b \in \mathbb{R}^{N \times 1}$ and a diagonal matrix of port resistances $\mathbf{R} = \text{diag}[R_1, R_2, \ldots, R_N]$. In this article we will deal with the particular values of $\rho$ corresponding to the traditional wave definitions

$$\rho = \begin{cases} 1 & \text{voltage waves} \\ 1/2 & \text{power waves} \\ 0 & \text{current waves} \end{cases}$$

New versions of traditional WDF elements can be derived by plugging (1) or (2) into the constitutive equations for an electrical element and solving for the reflected wave(s). A catalog is given in [39]; here we only point out a few properties. First, $\rho$ never affects port adaptation criteria, which depend on matching the incremental resistance of an electrical element, discretized companion model of a reactance, or adaptor. For linear immittances, $v$ and $i$ in (1) are proportional to $R^\rho$ and cancel out so that $\rho$ does not affect the signal flow. For current or voltage sources, $\rho$ acts as an input scaling. For multiports, $\rho$ changes the scattering matrix dramatically because the $R^\rho$ terms for different ports will not cancel out.

Traditionally, all ports in each junction and even the entire WDF have used the same wave definition. In §III, we introduce techniques for accommodating multiple wave types within one WDF, allowing a greater degree of simulation flexibility.

C. Representing Inputs

To derive the scattering behavior of a general $R$-type adaptor, we represent the incident wave at each port as a Thévenin (Thé.) or Norton (Nor.) equivalent circuit (Figs. 2b–2c) which comprises an ideal source and a resistor.

The component values of these “instantaneous port equivalents” can be found by rewriting (1) to solve for $v$ or $i$

$$v = R^{1-\rho}a - Ri \quad (3)$$
$$i = R^{-\rho}a - R^{-1}v \quad (4)$$

and recognizing that these describe Kirchhoff’s Voltage Law (KVL) around the open port of a Thé. equivalent with $R_{\text{Thé.}} = R$ and $v_{\text{Thé.}} = R^{1-\rho}a$ or Kirchhoff’s Current Law (KCL) at one terminal of a Nor. equivalent with $R_{\text{Nor.}} = R$ and $i_{\text{Nor.}} = R^{-\rho}a$. The incident wave only affects the source; the wave definition is also embedded in the resistance’s value.
D. Solving Circuit

By attaching Thévenin/Norton equivalents representing each incident wave to the $R$-type junction, we can consider it entirely in the Kirchhoff domain. Now, the response of the junction to the incident waves can be found using a standard Kirchhoff-domain formalism: Modified Nodal Analysis (MNA) [32]. MNA sets up the equations governing a circuit in the form

$$\begin{align*}
\text{KCL: extra:} \quad \begin{bmatrix} Y & B & C & D \end{bmatrix} \begin{bmatrix} v_n^v \\ j^s \end{bmatrix} &= \begin{bmatrix} i^v \\ e^s \end{bmatrix} \\
\text{Xq} &= s (5)
\end{align*}$$

where $v_n^v$ is a vector of node voltages, $i^v$ is a vector of contributions from independent current sources, and $e^s$ is a vector of independent voltage sources and zeros. The top partition represents KCL at each circuit node and $Y$ represents the admittances of electrical elements with inmittance representations. The bottom partition defines other elements (e.g. voltage sources, controlled sources, nullors, etc.) that require defining extra currents $j^s$. Those extra currents influence KCL at each node through $B$, and their relationship to node voltages and each other are defined through $C$ and $D$.

MNA systems can be written by hand, but for convenience they are usually populated using a “stamp” procedure where the influence of each electrical element is read from a table and added into the system automatically (5). Independent sources stamp into the source vector $s$; the rest stamp into $X$. Each “extra” element is given its own row and column in the system. Stamps, symbols, and constitutive equations for relevant one- and two-port elements are given in Tab. I [42]. In each stamp, row and column indices correspond to circuit nodes of the same name. Stamp partitions align with partitions in (5).

By combining multiple stamps, we create compound stamps representing Thévenin/Norton equivalents (Tab. II). We define the Thévenin stamp by combining a resistor stamp and a voltage source stamp. We define two versions of the Norton stamp: Norton Type 1 which combines resistor, current source, and short circuit stamps and Norton Type 2 which combines only a resistor stamps and current source stamp. The stamp into $X$ for the Thévenin and first type of Norton source are identical. Note that the port currents are defined with respect to the junction, not to the Thévenin/Norton equivalents.

Now we partition the matrices and vectors of (5) further, defining $n+1$ as the number of nodes ($n > 0$) in the junction, $N > 0$ as the number of ports, and $m \geq 0$ as the number of “extra” rows/columns. For our application, we split $v_n$ into two parts: $v_{n,1} \in \mathbb{R}^{(n+1)\times 1}$ which represents nodes that are “internal” to the $R$-type junction and $v_{n,2} \in \mathbb{R}^{N\times 1}$ which
represents "extra" nodes that are only part of the Thé. or Nor. (Type 1) equivalents attached to each port. At the same time $j_b$ is partitioned into two parts: $j_b,1 \in \mathbb{R}^{N \times 1}$ which represents currents (through voltage sources or shorts) involved in the Thé. or Nor. (Type 1) equivalents attached to each port and $j_b,2 \in \mathbb{R}^{N \times 1}$ which represents any extra currents needed for non-impedance multiports (controlled sources, etc.) inside the junction. These partition the MNA system (5) as

$$\begin{bmatrix} Y_{11} & Y_{12} & B_{21} & B_{12} \\ Y_{21} & Y_{22} & B_{21} & B_{22} \\ C_{11} & C_{12} & D_{11} & D_{12} \\ C_{21} & C_{22} & D_{21} & D_{22} \end{bmatrix} \begin{bmatrix} v_{n,1} \\ v_{n,2} \\ j_b,1 \\ j_b,2 \end{bmatrix} = \begin{bmatrix} i_{s,1} \\ i_{s,2} \end{bmatrix} \tag{6}$$

partitioning $i_s$ into $i_{s,1} \in \mathbb{R}^{(n+1) \times 1}$ and $i_{s,2} \in \mathbb{R}^{N \times 1}$, $e_s$ into $e_{s,1} \in \mathbb{R}^{N \times 1}$ and $e_{s,2} \in \mathbb{R}^{m \times 1}$, and $Y, B, C, D$ into four partitions each. Since independent voltage sources only occur in Thé. equivalents, $e_{s,2} = 0^{N \times 1}$, where 0 is a zero matrix. Since independent current sources only occur in Nor. equivalents, whose stamps only contribute currents to KCL at "internal" nodes $v_{n,2}$, $i_{s,2} = 0^{N \times 1}$. On account of the form of the Thé./Nor. stamps (Tab. II), $e_{s,1}$ and $i_{s,1}$ are factored as

$$e_{s,1} = \mathbf{R}^T \mathbf{y} \quad i_{s,1} = \mathbf{A}_p \mathbf{R}^T \mathbf{y} \tag{7}$$

where $\mathbf{A}_p \in \{-1, 0, +1\}^{(n+1) \times n}$ is a "port incidence matrix" loosely related to the incidence matrix used in the tableau formalism [42]. Each entry in $\mathbf{A}_p$ is zero except for a single +1 and −1 in each column corresponding to the positive and negative terminals of a Thé./Nor. equivalent.

Since independent voltage sources and shorts are one-ports, $D_{11} = 0^{N \times N}$ and $D_{22} = D_{22}^T = 0^{N \times m}$. The only non-impedance elements that can interact with the "extra" nodes $v_{n,2}$ are Thévenin voltage sources and (Norton, Type 1) shorts contained within $j_b,1$; therefore $B_{22} = C_{22} = 0^{N \times m}$.

The nodes $v_{n,1}$ may be ordered in any fashion. When Thé. or Nor. (type 1) equivalents are used, ordering the nodes $v_{n,2}$ in the same order as the ports will make $\mathbf{X}$ more orderly by causing $B_{21} = C_{12} = \mathbf{I}^{N \times N}$ and $Y_{22} = \mathbf{G} = \mathbf{R}^{-1}$, where $I$ is the identity matrix. $B_{21} = C_{12} \in \{-1, 0\}^{(n+1) \times N}$ is a negative permutation matrix, i.e., each column has a single −1 representing the negative terminal of an independent voltage source (Thé.) or short circuit (Nor. Type 1). $Y_{11} \in \mathbb{R}^{(n+1) \times (n+1)}$, $Y_{12} \in \mathbb{R}^{(n+1) \times N}$, and $Y_{21} \in \mathbb{R}^{N \times (n+1)}$, and $Y_{22} \in \mathbb{R}^{N \times N}$ encode admittance relationships between node voltages. $B_{12} \in \mathbb{R}^{(n+1) \times m}$, $C_{11} \in \mathbb{R}^{m \times N}$, and $D_{22} \in \mathbb{R}^{m \times m}$ encode relationships imposed by multiport elements (except VCCSs, which contribute to $Y_{11}$) inside the junction.

There are two particular forms of $\mathbf{X}$, one ($\mathbf{X}_0$) for the case that Nor. equivalents (Type 2) are used to represent incident waves and node voltages are used to solve the scattering relationship and one ($\mathbf{X}_1$) for the other three cases

$$\mathbf{X}_0 = \begin{bmatrix} Y_{11} & B_{12} \\ C_{21} & D_{22} \end{bmatrix}, \quad \mathbf{X}_1 = \begin{bmatrix} Y_{11} & Y_{12} & B_{11} & B_{12} \\ Y_{21} & G & I & 0 \\ C_{11} & I & 0 & 0 \\ C_{21} & 0 & 0 & D_{22} \end{bmatrix}. \tag{9}$$

Twelve partitions ($Y_{12}, Y_{21}, Y_{22}, B_{11}, B_{21}, B_{22}, C_{11}, C_{12}, C_{21}, D_{12}, D_{21}$) are missing from $\mathbf{X}_0$ because, for Nor. Type 2 equivalents, there are no "external nodes" ($v_{n,2}$ and $i_{s,2}$ do not exist) and there are no explicit shorts or Thé. currents ($j_{b,1}$ and $e_{s,1}$ do not exist).

Likewise, we have three different forms of the source vector $s$, one ($s_1$) when Thévenin equivalents are used, one ($s_2$) for Norton Type 1, and one ($s_0$) for Norton Type 2

$$\text{Cur./Vol.+Thé.} : \quad s_1 = [0 \ 0 \ 0 \ 1]^T \mathbf{R}^{-1} \mathbf{a} \tag{10}$$
$$\text{Cur.+Nor.} : \quad s_2 = [1 \ 0 \ 0 \ 0]^T \mathbf{A}_p \mathbf{R}^{-1} \mathbf{a} \tag{11}$$
$$\text{Vol.+Nor.} : \quad s_0 = [1 \ 0]^T \mathbf{A}_p \mathbf{R}^{-1} \mathbf{a}. \tag{12}$$

The MNA system (6) needs to be solved by inverting the matrix $\mathbf{X}$. However by construction $\mathbf{X}$ is not full rank since (6) includes KCL equations for all $n+1$ node voltages, but circuits have only $n$ independent KCL constraints [42]. This is resolved by removing the influence of one circuit node (it does not matter which one) called the "datum node" $d$ from all equations. This essentially sets $v_{d} = 0$, or treats it as ground. Put another way, it solves all other node voltages with respect to $v_d$. Although the actual ground node is often set as the datum node, the circuit's ground node will not necessarily be part of any particular $R$-type topology. For notational reasons, we require removing an "internal" node, whose voltage $v_d$ is in $v_{n,1}$. Mathematically, removing the datum node removes a node voltage from $v_{n,1}$, ignores the influence of current sources that would contribute to KCL at that node, and removes a row and column from $\mathbf{X}$. This operation on $\mathbf{X}$ amounts to removing a row and column from $Y_{11}$; a row from $Y_{12}, B_{11}$, and $B_{12}$; and a column from $Y_{21}, C_{11}$, and $C_{21}$. The incidence matrix $\mathbf{A}_p$ also must have the appropriate row removed. Versions of variables with the influence of the datum node removed are indicated with a tilde overhead, e.g. $\tilde{v}_{n,1}$ or $\tilde{A}_p$. The datum-node-less system is solved by $\tilde{q} = \mathbf{X}^{-1} \tilde{s}$.

### E. Forming Outputs

Recall from (2) that $\mathbf{b}$ is a linear combination of port voltages and currents. Knowing $\tilde{q}$ allows us to find $\mathbf{b}$ by eliminating either $v$ or $i$ in (2)

$$\mathbf{b} = \mathbf{a} - 2\mathbf{R}^{-1} \mathbf{v}, \quad \mathbf{b} = 2\mathbf{R}^{-1} \mathbf{v} - \mathbf{a}, \quad \mathbf{b} = 2\mathbf{R}^{-1} \mathbf{v} - \mathbf{a}, \tag{14}$$

leaving the task of finding $i$ or $v$ from $\tilde{q}$. $i$ can be found from $j_{b,1}$ which represents the currents through Thévenin voltage sources or Norton (Type 1) short circuits. $v$ can be found from $v_{n}$ using the port incidence matrix $\mathbf{A}_p$:

$$\text{Cur.+Thé./Nor.} : \quad i = -\tilde{j}_{b,1} \tag{15}$$
$$\text{Vol.+Thé./Nor.} : \quad v = \tilde{A}_p \tilde{v}_{n,1}. \tag{17}$$

The current vectors $j_{b,1}$ or node voltage vector $v_{n}$ are found simply by selecting the appropriate entries from $\tilde{q}$

$$\text{Cur.+Thé./Nor.} \quad j_{b,1} = [0 \ 0 \ 0 \ 1]^T \tilde{q} \tag{18}$$
$$\text{Vol.+Thé./Nor.} \quad \tilde{v}_{n} = [1 \ 0 \ 0 \ 0]^T \tilde{q}. \tag{19}$$

### F. Scattering Matrices

Combining the two options for representing incident waves (Thé./Nor. equivalent circuits, §II-C) with the two options for forming reflected waves (13) with (15) or (16), and (18); or
TABLE III
SCATTERING FOR EACH COMBINATION OF PORT EQUIVALENT AND SOLUTION BASES PLUS VECTOR AND MATRIX SIZES AND COST IN MULTIPLIES.

<table>
<thead>
<tr>
<th>bases</th>
<th>scattering equation</th>
<th>eqn.</th>
<th>fixed cost</th>
<th>cost, ρ =</th>
</tr>
</thead>
<tbody>
<tr>
<td>solve equivalent</td>
<td></td>
<td></td>
<td></td>
<td>1</td>
</tr>
<tr>
<td>Current Thévenin</td>
<td>[b = 2R^\rho\begin{bmatrix}0 &amp; 0 &amp; I &amp; 0\end{bmatrix}^\top\tilde{X}_1^{-1}\begin{bmatrix}0 &amp; 0 &amp; 1 &amp; 0\end{bmatrix} + a] (N^2)</td>
<td>(24)</td>
<td>(N\times N)</td>
<td>(2N)</td>
</tr>
<tr>
<td>Current Norton</td>
<td>[b = 2R^\rho\begin{bmatrix}0 &amp; 0 &amp; I &amp; 0\end{bmatrix}^\top\tilde{X}_1^{-1}\begin{bmatrix}I &amp; 0 &amp; 0 &amp; 0\end{bmatrix}^\top\tilde{A}_p R^{-\rho}a - a] (N \times n)</td>
<td>(25)</td>
<td>0</td>
<td>2N</td>
</tr>
<tr>
<td>Voltage Thévenin</td>
<td>[b = 2R^\rho-1\begin{bmatrix}1 &amp; 0 &amp; 0 &amp; 0\end{bmatrix}^\top\tilde{X}_1^{-1}\begin{bmatrix}0 &amp; 0 &amp; I &amp; 0\end{bmatrix}^\top\tilde{A}_p R^{-\rho}a - a] (N \times n)</td>
<td>(26)</td>
<td>2N</td>
<td>0</td>
</tr>
<tr>
<td>Voltage Norton</td>
<td>[b = 2R^\rho-1\begin{bmatrix}1 &amp; 0 &amp; 0 &amp; 0\end{bmatrix}^\top\tilde{X}_1^{-1}\begin{bmatrix}1 &amp; 0 &amp; 0 &amp; 0\end{bmatrix}^\top\tilde{A}_p R^{-\rho}a - a] (n^2)</td>
<td>(27)</td>
<td>(N\times N)</td>
<td>(2N)</td>
</tr>
</tbody>
</table>

(14), (17), and (19)) yields four different equations for the scattering matrix \(S \in \mathbb{R}^{N \times N}\) of an \(R\)-type junction:

\[
S = 2R^\rho \begin{bmatrix}0 & 0 & 0 & 0\end{bmatrix}^\top \tilde{X}_1^{-1} \begin{bmatrix}0 & 0 & 1 & 0\end{bmatrix}^\top R^{1-\rho} + I \quad (20)
\]

\[
S = 2R^\rho \begin{bmatrix}0 & 0 & 0 & 0\end{bmatrix}^\top \tilde{X}_1^{-1} \begin{bmatrix}I & 0 & 0 & 0\end{bmatrix}^\top \tilde{A}_p R^{1-\rho} - I \quad (21)
\]

\[
S = 2R^\rho-1 \begin{bmatrix}I & 0 & 0 & 0\end{bmatrix}^\top \tilde{X}_1^{-1} \begin{bmatrix}0 & 0 & I & 0\end{bmatrix}^\top R^{1-\rho} - I \quad (22)
\]

\[
S = 2R^\rho-1 \begin{bmatrix}1 & 0 & 0 & 0\end{bmatrix}^\top \tilde{X}_1^{-1} \begin{bmatrix}1 & 0 & 0 & 0\end{bmatrix}^\top \tilde{A}_p R^{1-\rho} - I \quad (23)
\]

where \(S\) solves the relationship \(b = Sa\). The first, (20) is a generalization of the equation seen previously, e.g. in [25].

\(R\)-type adaptors with scattering matrix \(S\) are suitable for use in WDF CTs where, as with other adaptors, they have one parent above and \(N-1\) children below. To create a computable structure, the upwards-facing port must be rendered reflection-free (“adapted”) by choosing its port resistance so that the corresponding diagonal entry of \(S\) is set to zero.

G. Alternative Implementation of Scattering

Calculating \(b = Sa\) might be expensive since it costs \(N^2\) multiplies. However, in order to compute \(b\), forming \(S\) is not actually necessary (similar to [43]). Instead, (20)–(23) and the scattering definition are combined to form (24)–(27). Tab. III shows each equation, its solution bases (port \(\text{Currents} / \text{Voltages}\) and \(\text{Thévenin}/\text{Norton}\) equivalents), the size of each matrix and vector, and the upper bound on its cost in multiplies.

“Cost” here means the number of multiplications needed to implement a scattering operation assuming that all matrices have been computed ahead of time. It is calculated by adding the “fixed cost” column from Tab. III to the appropriate column from “cost, \(\rho = 0\)” also from Tab. III. The \(\rho\)-dependent cost comes from two diagonal-matrix-vector multiplications by \(R\) raised to a power. Since \(R^0 = I\), one or both of these diagonal-matrix-vector multiplications sometimes has no cost, depending on \(\rho\). The fixed cost comes from a matrix-vector multiplication by \(\tilde{X}_0\) or \(\tilde{X}_1\) surrounded by matrixes partitioned into \(0\) and \(I\) matrices. This cost is the product of the dimensions of the two \(I\) matrices. Since \(\tilde{A}_p \in \{-1, 0, +1\}\), multiplications by \(\tilde{A}_p\) involve some sign inversions, but no scalar multiplications. The leading scalar, 2, can be embedded into one of the \(R\) or \(\tilde{X}\) matrices, so it does not contribute any additional multiplies.

For (24)–(27), costs less than \(N^2\) should be considered; otherwise the scattering should be implemented in the standard fashion. We discard (24), whose cost is greater than \(N^2\) by construction, retaining (25)–(27) which will in many cases cost less than \(N^2\). Typically, \(n < N\), so (27) will typically be the most economical implementation of the scattering relationship.

Analyzing the computational cost of these scattering operations for time-varying circuits where some matrices may need to be recomputed on the fly is beyond the scope of this article. However, we briefly mention that \(\tilde{X}_0\) is smaller than \(\tilde{X}_1\) by construction and should be cheaper to invert, potentially leading to a preference for (27) for time-varying circuits.

III. STRUCTURES WITH MULTIPLE WAVE TYPES

When active junctions present a negative incremental resistance [23], [44] at their upwards-facing port, the WDF adaptor of that junction will need to be adapted by a negative port resistance. In this case, values of \(\rho\) other than 1 or 0 in the \(R\) exponents of (20)–(23) or (24)–(27) cause complex scattering coefficients and signal values that are not physically meaningful in a transient simulation, restricting the simulation to voltage and current waves. We propose two different remedies that localize this restriction to only a portion of the simulation.

A. Wave Converter Two-Port

A first approach involves defining a new WDF two-port (Fig. 3) that interfaces between two WDF simulations with different wave definitions (\(\rho_1\) and \(\rho_2\)). We start with a simple port connection (i.e., a two-port parallel connection, Fig. 3a):

\[
v_1 = v_2 \quad (28) \quad i_1 = -i_2 \quad (29)
\]

Plugging the parametric wave definition (1) into (28)–(29), collecting the results into a matrix equation, and solving for \([b_1 \ b_2]^\top\) yields the scattering relationship

\[
\begin{bmatrix} b_1 \\ b_2 \end{bmatrix} = \begin{bmatrix} \frac{-R_1-R_2}{R_1+R_2} & \frac{2R_1R_2}{R_1+R_2} \\ \frac{2R_1R_2}{R_1+R_2} & \frac{R_1-R_2}{R_1+R_2} \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} \quad (30)
\]

whose signal flow is shown in Fig. 3c. The upwards-facing port (port 1) of this wave converter can be adapted by choosing its port resistance \(R_1\) to zero out the diagonal entries of the scattering matrix. Setting \(R_1 = R_2\), yields

\[
\begin{bmatrix} b_1 \\ b_2 \end{bmatrix} = \begin{bmatrix} \frac{R_1^\rho - R_2^\rho}{2R_2^\rho - \rho_1} & 0 \\ 0 & \frac{R_2^\rho - R_1^\rho}{2R_2^\rho - \rho_2} \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \end{bmatrix}, \quad (31)
\]
whose signal flow is shown in Fig. 3d. When \( \rho_1 = \rho_2 \) this is a standard parallel connection between ports.

An example application of the wave converter two-port is shown in the Frequency Booster case study (§IV-B).

### B. Hybrid-Wave Junction

Wave converter two-ports can interface parts of a WDF with different parametric wave definitions. Here we propose an alternate approach that allows multiple wave types to coexist within one adaptor. We now assume that each port \( k = 1 \cdots N \) in an adaptor is parametrized by an independent wave parameter \( \rho_k \), i.e., the \( N \)-port adaptor is parametrized by a vector \( \rho = [\rho_1, \rho_2, \cdots, \rho_N]^\top \). The scattering matrix equations (20)–(23) or scattering implementations (24)–(27) are affected in the following way. Each port resistance matrix raised to a power \( (R^\rho) \) is replaced by an “diagonal element-wise power” \( R^{(\rho)} = \text{diag}(\{R_1^{\rho_1}, R_2^{\rho_2}, \cdots, R_N^{\rho_N}\}) \), giving

\[
\begin{align*}
R^\rho &\rightarrow R^{(\rho)} = \text{diag}(\{R_1^{\rho_1}, R_2^{\rho_2}, \cdots, R_N^{\rho_N}\}) \\
R_1^{\rho-1} &\rightarrow R^{(1-\rho)} = \text{diag}(\{R_1^{1-\rho_1}, R_2^{1-\rho_2}, \cdots, R_N^{1-\rho_N}\}) \\
R^{(\rho)} -1 &\rightarrow R^{(\rho-1)} = \text{diag}(\{R_1^{\rho_1-1}, R_2^{\rho_2-1}, \cdots, R_N^{\rho_N-1}\}) \\
R^{(-\rho)} &\rightarrow R^{(-\rho)} = \text{diag}(\{R_1^{1-\rho_1}, R_2^{1-\rho_2}, \cdots, R_N^{1-\rho_N}\}) \, .
\end{align*}
\]

Note that all of these replacements relate to source scaling in representing incident waves by Thévenin or Norton resistances of the equivalents; since this does not depend on the wave parametrization these values do not need to be altered.

As an example, this approach is useful when an active \( \mathcal{R} \)-type adaptor’s upwards-facing port must be adapted by a negative port resistance but the algorithm designer prefers power waves. The \( \mathcal{R} \)-type adaptor’s upwards-facing port can be defined with, e.g., voltage waves (\( \rho = 1 \)), and its other ports (as well as everything below it) can be defined with power waves (\( \rho = 1/2 \)). This localizes the prohibition on power waves to only a single port and possibly other WDF elements between that port and the root of the tree.

An example application of a hybrid-wave \( \mathcal{R} \)-type adaptor is shown in the Frequency Booster case study (§IV-B).

### IV. Case Studies

Here, we apply the proposed method to case studies on two audio circuits: the classic Baxandall tone control and a “Frequency Booster” guitar pedal. In each case we detail how to form a graph from the reference circuit, perform a search for split components on the graph to form an SPQR tree, and derive a WDF adaptor structure isomorphic to the SPQR tree. Revealing the internals of each adaptor makes the relationship between the WDF structures and the reference circuits clear. This analysis reveals an \( \mathcal{R} \)-type topology in the WDF structure of each case study. In each, the scattering matrix for the \( \mathcal{R} \)-type adaptor is derived using the proposed method (§II) and adapted by choosing the correct port resistance for its upwards-facing port. This yields computable WDF simulations which closely match the behavior of their analog reference circuits. In all cases a sampling rate of 48 kHz is used.

#### A. Baxandall Tone Control

The Baxandall tone control [45] is an early parametric audio filter that allows continuous control of bass and treble levels [46] and is common in hi-fi receivers, guitar amps, and other audio effects [47], [48]. The schematic of a version (adding a large load resistor \( R_L \) to [49, p. 2-49]) is shown in Fig. 4a. The input is an ideal voltage source \( v_{in} \) and the output is the voltage across \( R_L \). The circuit comprises 5 capacitors \( (C_a \cdots C_e) \), 6 resistors \( (R_a \cdots R_e) \) and \( R_L \), and two centered-tapped potentiometers \( P_B \) (parametrized by a bass control \( B \)) and \( P_T \) (parametrized by a treble control \( T \)). Fig. 4a shows how the potentiometers may be further broken down into pairs of resistors \( P_{B \uparrow} = P_{B, \max}(B) \) and \( P_{B \downarrow} = P_{B, \max}(1 - B) \), respectively \( P_{T \uparrow} = P_{T, \max}(T) \) and \( P_{T \downarrow} = P_{T, \max}(1 - T) \).

1) **WDF Model**: A graph representing the circuit is shown in Fig. 4c. Circuit nodes correspond to graph nodes \( a \cdots i \) and electrical components correspond to graph edges \( 1 \cdots 16 \); component values and mappings to graph edges are given in Fig. 4b. Using the graph separation algorithm of [26] yields a decomposition into 5 series \((S_1 \cdots S_5)\), 5 parallel \((P_1 \cdots P_5)\), and 1 rigid connection \((R_1)\). Using the notation of [26], this is shown in Fig. 4d. Designating \( v_{in} \) (edge 1) as the root, the graph decomposition yields an SPQR tree (Fig. 4e) isomorphic to a WDF adaptor structure (Fig. 4f) retaining the topology of the reference circuit (Fig. 4g). The series/parallel adaptors and one-ports are implemented using classical WDF techniques, the capacitors are discretized using the bilinear transform [1], and power waves (\( \rho = 1/2 \)) are used. \( R_{\uparrow} \)'s scattering is implemented using the proposed method. As with other WDF adaptors, its upward-facing (towards \( S_1 \)) port resistance is chosen to make that port reflection-free. By setting
(a) Reference Circuit.

(b) Components to Graph Edges.

(c) Reference Circuit Graph.

(d) Reference Circuit Graph Separated.

(e) SPQR Connection Tree (CT).

(f) Wave Digital Filter.

(g) Reference Circuit Rearranged.

Fig. 4. Steps for deriving Baxandall tone control WDF simulation from schematic, including graph representation, graph separation, and SPQR steps. Treble control setting $T \in [0, 1]$. Bass control setting $B \in [0, 1]$.
Figs. 5a–5b show frequency responses $H = V_{out}/V_{in}$ for various bass control settings $B \in [0, 1]$ (treble control fixed at $T = 0.1$) and various treble control settings $T \in [0, 1]$ (bass control fixed at $B = 0.1$). The WDF model’s frequency responses are found by taking the Discrete Fourier Transform of measured unit-amplitude impulse responses. Dashed lines showing the analog response calculated using SPICE [21] and solid lines showing the WDF response have excellent agreement. The only visible distortions are the expected high-frequency warping from the bilinear transform [50]. The Baxandall tone control has weakly parametric controls. For instance, the bass control $B$ primarily affects a bass “shelf” level but also affects the cutoff frequency, ripple in the transition band, shape of the shelf corners, etc. Control parametrization is an important part of VA [51]; by modeling the circuit using WDFs we obtain this parametrization as a byproduct of properly modeling the reference circuit’s dynamics.

Relevant quantities for analyzing $R_1$’s implementation cost in multiplies are shown in Tab. IV. The costs of (24)–(27) (from Tab. III) are shown for various wave types and compared against nominal scattering matrix multiplication (20)–(23) and the method of Martens and Meerkötter [27] in Tab. V. The minimum implementation cost for each wave type is that which is cheaper than the nominal is lightly highlighted. For $\rho \neq 1$, using (27) (Nor.+Vol.) minimizes the number of multiplies, reducing the cost compared to the nominal by about 58.3% or 41.7%, depending on the wave type. For voltage waves ($\rho = 1$), Martens and Meerkötter has the lowest implementation cost. This is the case in general for voltage-wave simulations of passive reciprocal circuits. However, while the method of Martens and Meerkötter cannot be used at all for other wave types, our proposed approach suffers no such restrictions.

![Fig. 5](image_url)  
(a) Varying bass control $B$.  
(b) Varying treble control $T$.

**TABLE IV**

<table>
<thead>
<tr>
<th>Number of</th>
<th>variable</th>
<th>Baxandall tone</th>
<th>Frequency Booster</th>
</tr>
</thead>
<tbody>
<tr>
<td>Ports</td>
<td>$N$</td>
<td>6</td>
<td>8</td>
</tr>
<tr>
<td>(Non-datum) nodes</td>
<td>$n$</td>
<td>3</td>
<td>5</td>
</tr>
<tr>
<td>Extra MNA variables</td>
<td>$m$</td>
<td>0</td>
<td>1</td>
</tr>
</tbody>
</table>

**B. Frequency Booster Pedal**

The schematic of an op-amp based “Frequency Booster” guitar pedal circuit is shown in Fig. 6a. It is based on a design by Anderton [52] (possibly via Hutchins [53], [54]) with additional biasing circuitry [54]. This circuit allows the user to add a parametric boost around one of five center frequencies. The circuit is essentially a type-16 Sallen–Key filter [55] with an extra dc coupling capacitor ($C_2$), extra biasing ($R_0$, $R_a$, $R_d$, $C_a$, and $V_b$), and an extra high pass ($R_{g}$ and $C_d$) on the output. The amplifier (op-amp, $R_c$, $R_f$, and $C_z$) is not frequency-independent as in the traditional Sallen–Key design, but has a first-order high pass cutoff around 3 Hz. The input is an ideal voltage source $v_{in}$ and the output is the voltage across $R_g$. The circuit comprises 5 capacitors ($C_z$, $C_a$–$C_e$), 7 resistors ($R_0$, $R_a$, and $R_c$–$R_6$), a potentiometer ($R_b$) controlling the boost amount, an op-amp, and a battery (dc ideal voltage source $V_b$). The op-amp is configured in negative feedback and modeled as ideal using a nullor [33].

1) WDF Model: A graph representing the circuit is shown in Fig. 6c. Circuit nodes correspond to graph nodes $a$–$k$ and electrical components correspond to graph edges $1$–$16$; component values and mappings to graph edges are given in Fig. 6b. The unlabeled gray graph edges connected to nodes $a$, $f$, $g$, $j$ are a replacement graph representing the op-amp (nullor) and keep this two-port contained inside a single junction (the same technique used for transformers in [26]). Using the graph separation algorithm of [26] yields a decomposition (Fig. 6d) into 5 series ($S_1$–$S_5$), 3 parallel ($P_1$–$P_3$), and 1 rigid connection ($R_1$). Designating $v_{in}$ (edge 1) as the root, the graph decomposition yields an SPQR tree (Fig. 6e) isomorphic to a WDF adaptor structure (Fig. 6f) retaining the topology of the reference circuit (Fig. 6g). The series/parallel adaptors and one-ports of Fig. 6f are implemented using classical WDF techniques. The scattering behavior of $R_1$ is derived using the proposed technique of this article and shown here in depth.

$R_1$ involves an absorbed nullor and has six nodes (Fig. 7a). Port voltages and currents for the 8 ports $A$–$H$ are labeled. Thévenin (Fig. 7b) or Norton (Fig. 7c) equivalents represent the incident waves $a_A$–$a_H$. Using Thévenin equivalents, eight additional nodes (Fig. 7d) are added to the circuit. Using Norton Type 1 equivalents, the same is true but the extra nodes define shorts with currents $j_A$–$j_H$. Using Norton Type 2 equivalents, these shorts are omitted.

**TABLE V**

<table>
<thead>
<tr>
<th>No. of multiplies, case study $\mathcal{R}$-type adaptor implementations</th>
</tr>
</thead>
<tbody>
<tr>
<td>Basis</td>
</tr>
<tr>
<td>------------------------</td>
</tr>
<tr>
<td>(24) Cur. Thé.</td>
</tr>
<tr>
<td>(25) Cur. Nor.</td>
</tr>
<tr>
<td>(26) Vol. Thé.</td>
</tr>
<tr>
<td>(27) Vol. Nor.</td>
</tr>
<tr>
<td>(20)–(23) nominal $S$</td>
</tr>
</tbody>
</table>

| Martens & Meerkötter    | 9               | --         | --         | --         | --         | --         | --         |

**Matrices** $X_0$, $X_1$, and $A_p$ (Tab. VI) are formed by using
Fig. 6. Steps for deriving Frequency Booster WDF simulation from schematic, including graph representation, graph separation, and SPQR steps. Quality factor “Q” control setting $Q \in [0, 1]$. Capacitor pair value $C \in \{0.22 \mu F, 0.1 \mu F, 0.02 \mu F, 0.01 \mu F, 0.005 \mu F\}$. 
the Thévenin and Norton equivalent stamps from Tab. II and
the nullor stamp from Tab. I. As an example, the stamps
corresponding to port A are highlighted in light gray and the
stamps corresponding to the nullor are highlighted in dark
gray. Although we have chosen to model the op-amp with
a nullor, consider modeling it with a VCVS as a thought
experiment [33]. The procedure would be identical although
the VCVS stamp from Tab. I would replace the nullor stamp.

In forming \( X_0 \) or \( X_1 \) and \( A_p \) from \( X_0 \) or \( X_1 \) and \( A_p \), any
“internal” node (1)–(5) may be selected as the datum node as
long as it is removed consistently from all matrices. As with
other WDF adaptors, the upwards-facing port resistance \( R_H \)
is chosen to adapt port H (i.e., to set \( S_{HH} = 0 \)). This is done by

\[
R_H = \frac{R_\theta (R_A R_D - R_C R_G) - (R_A + R_B + R_C) R_E R_G}{(R_A + R_B + R_C)R_D}.
\]

2) Discussion: The model’s frequency response \( H = V_{out}/V_{in} \) is characterized for a variety of boost and center
frequency settings in Fig. 8, where nominal center frequencies
(\( C_b \) and \( C_e \) values) for each setting are shown with vertical
lines. \( R_b \) cannot go to zero, i.e., \( Q \in [0, 1] \). For the curves in
Fig. 8, there is excellent agreement between the analog and
WDF responses. The only visible error is high frequency bilin-
ear transform warping. The boost control is weakly parametric;
increasing the boost also alters the center frequency.

Since the Frequency Booster is an active circuit, it is possible
that adaptation requires negative port resistances. Indeed, given the circuit values in Fig. 6b, that is the case for the upward-facing ports of \( R_1 \), \( P_3 \), and \( S_2 \); the three adaptors between the nullor and the root of the tree \( (v_{in}) \). If the
same wave definition is used in the entire WDF structure, the
presence of negative port resistances would disallow the use of
any wave type except voltage and current waves. An example
of two strategies for localizing this restriction are shown in
Fig. 9. On account of the negative port resistances, \( P_3 \), \( S_2 \),
\( C_z \), and \( v_{in} \) all use voltage waves (\( \rho = 1 \)). To interface this
to a power waves (\( \rho = 1/2 \)) part of the simulation, a wave
converter is used between \( S_1 \) and \( P_3 \). \( R_1 \) is treated using the
“hybrid-wave junction” technique so that most of its ports can
use power waves. Ports A \( \cdots G \) use power waves and port H
uses voltage waves; \( R_1 \) is parametrized by the vector

\[
\rho = [\rho_A, \cdots, \rho_G, \rho_H]^T = [1/2, \cdots, 1/2, 1]^T. \tag{32}
\]

In this way, the majority of the adaptors and one-ports in the
WDF structure, including most of \( R_1 \), can use power-waves
despite the presence of negative port resistances.

Relevant quantities for analyzing \( R_1 \)’s implementation cost
in multiplies are shown in Tab. IV. The cost (from Tab. III)
of (24)–(27) are shown for various wave types and compared
against the nominal scattering matrix multiplication (20)–
(23) in Tab. V. The column “\( \rho = \) else” is shown only to
give a more complete sense of the computational impact of
the wave parametrization; the negative port restrictions place
some restrictions on wave definitions. The hybrid parametra-
tion (32) can be used when power waves are preferred. The
use of (27) (Nor.+Vol.) minimizes the number of multiplies
needed, reducing the cost compared to the nominal scattering
matrix multiplication by about 48.4% if voltage or current
waves are used or 37.5% if (32) is used.

V. CONCLUSION
In this article, we expanded the class of circuits that can be
modeled using the Wave Digital Filter approach to include
active and non-reciprocal circuits. Beyond accommodating all of
the topological ways that linear two-ports can be embedded in
a circuit, this enables WDF modeling of circuits involving
the important nullor element. Since the two-port scattering
behavior of the nullor is undefined [22], they would previously
have been intractable in a WDF simulation.
TABLE VI
Frequency Booster $R$-type adaptor matrices $X_0$, $X_1$, and $A_p$ with corresponding cases labelled.

<table>
<thead>
<tr>
<th>internal node voltages, $v_{x,1}$</th>
<th>port-related (Fig. 2) stamp node voltages, $v_{x,2}$</th>
<th>$i_{x,1}$</th>
<th>$i_{x,2}$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$G_I + G_H$</td>
<td>$G_I + G_H + G$</td>
<td>$-G_H$</td>
<td>$-G_H$</td>
</tr>
<tr>
<td>$G_A + G_B$</td>
<td>$G_A + G_B + G$</td>
<td>$-G_H$</td>
<td>$-G_H$</td>
</tr>
<tr>
<td>$G_F + G_H$</td>
<td>$G_F + G_H + G$</td>
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</tr>
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<tr>
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<td>$-1$</td>
<td>$-1$</td>
</tr>
<tr>
<td>$-G_B$</td>
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<td>$-1$</td>
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<tr>
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<td>$G_G$</td>
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</tr>
<tr>
<td>$G_H$</td>
<td>$G_H$</td>
<td>$1$</td>
<td>$1$</td>
</tr>
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</table>

MNA system matrix $X_0$, for Vol.+Thé., Cur.+Thé., or Cur.+Nor. (Type 1) cases

<table>
<thead>
<tr>
<th>$0$</th>
<th>$1$</th>
<th>$2$</th>
<th>$3$</th>
<th>$4$</th>
<th>$5$</th>
<th>$6$</th>
<th>$7$</th>
<th>$8$</th>
<th>$9$</th>
<th>$10$</th>
<th>$11$</th>
<th>$12$</th>
<th>$13$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$-G_F + G_H$</td>
<td>$G_A$</td>
<td>$G_B$</td>
<td>$G_C$</td>
<td>$G_D + G_E$</td>
<td>$G_F + G_H$</td>
<td>$-G_A$</td>
<td>$-G_B$</td>
<td>$-G_C$</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Fig. 8. Magnitude $|H|$ and phase $\angle H$ responses of Frequency Booster pedal.

First, a known technique [26] was shown to yield WDF structures involving $R$-type adaptors for circuits with active linear elements. Second, four parametric-wave scattering equations were developed for the unbounded class of $R$-type junctions. Third, three of these equations were shown to have implementation costs in multiplies that are usually cheaper than the cost of an $N \times N$ matrix multiply, with one (27) usually being the cheapest. Finally, wave converter two-ports and hybrid-wave junctions were introduced to enable multiple wave types to coexist, localizing restrictions on wave type.

The proposed methods do not introduce any loss of accuracy using infinite precision arithmetic. Although we have not experienced any numerical issues in practice, the proposed methods for $R$-type adaptor scattering do not enjoy the same guarantee of pseudo-passivity as the classical basic WDF adaptors [1], [8]. Future work could investigate this detail.

The findings of this article have implications for WDF modeling of nonlinear circuits, which is a major topic [2], [12], [14], [17], [18], [43], [56]–[67]. In [68], Werner et al. showed one approach that groups all nonlinearities at the root of a tree and interfaces them to the rest of the circuit using an $R$-type adaptor. The local implicit relationship that is created is resolved using, e.g., table lookup [68] or Newton–Raphson iteration [69]. This in theory enables systematic WDF simulation of circuits with any number of nonlinearities which were previously out of scope for WDF modeling, including the Electro-Harmonix Big Muff Pi [68], transistor [69] and triode [70] amplifiers, the Fender 5F6-A preamplifier [71], the Korg MS-50 VCF [72], relaxation oscillators [20], previously intractable types of diode clippers [73], and the Bass Drum circuit from the Roland TR-808 [39]. It also admits extensions for circuits with certain topological properties [73]. Future work should focus on incorporating the findings of this article into simulations of active, nonlinear circuits.
Fig. 9. Freq. Booster WDF with hybrid-wave adaptor and wave converter.

REFERENCES


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