

EE482: Digital Signal Processing Applications

Spring 2014

TTh 14:30-15:45 CBC C222

Lecture 8

Frequency Analysis

14/02/18

Outline

- Fast Fourier Transform
- Butterfly Structure
- Implementation Issues

DFT Algorithm

- ◆ The Fourier transform of an analogue signal $x(t)$ is given by:

$$X(\omega) = \int_{-\infty}^{+\infty} x(t) e^{-j\omega t} dt$$

- ◆ The Discrete Fourier Transform (DFT) of a discrete-time signal $x(nT)$ is given by:

$$X(k) = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}nk}$$

- ◆ Where:

$$k = 0, 1, \dots, N-1$$

$$x(nT) = x[n]$$

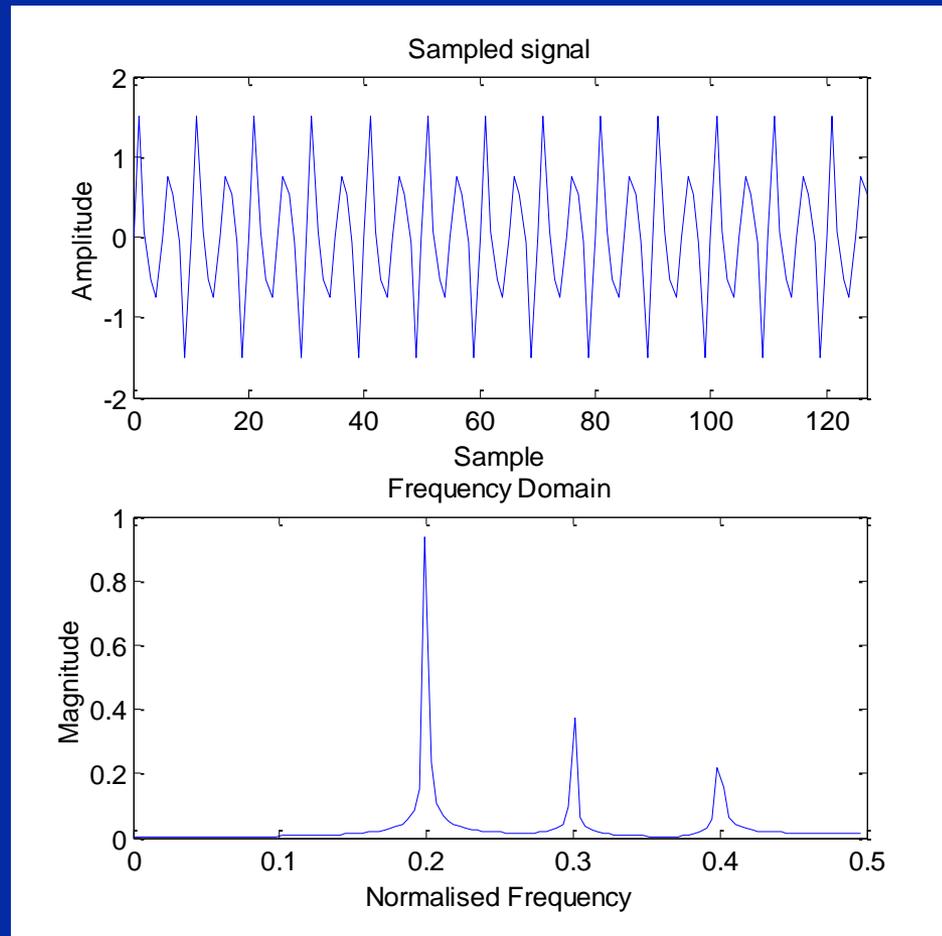
DFT Algorithm

◆ If we let:

$$e^{-j\frac{2\pi}{N}} = W_N$$

then:

$$X(k) = \sum_{n=0}^{N-1} x[n]W_N^{nk}$$



DFT Algorithm

$$X(k) = \sum_{n=0}^{N-1} x[n]W_N^{nk}$$

$x[n]$ = input

$X[k]$ = frequency bins

W = twiddle factors

$$X(0) = x[0]W_N^0 + x[1]W_N^{0*1} + \dots + x[N-1]W_N^{0*(N-1)}$$

$$X(1) = x[0]W_N^0 + x[1]W_N^{1*1} + \dots + x[N-1]W_N^{1*(N-1)}$$

:

$$X(k) = x[0]W_N^0 + x[1]W_N^{k*1} + \dots + x[N-1]W_N^{k*(N-1)}$$

:

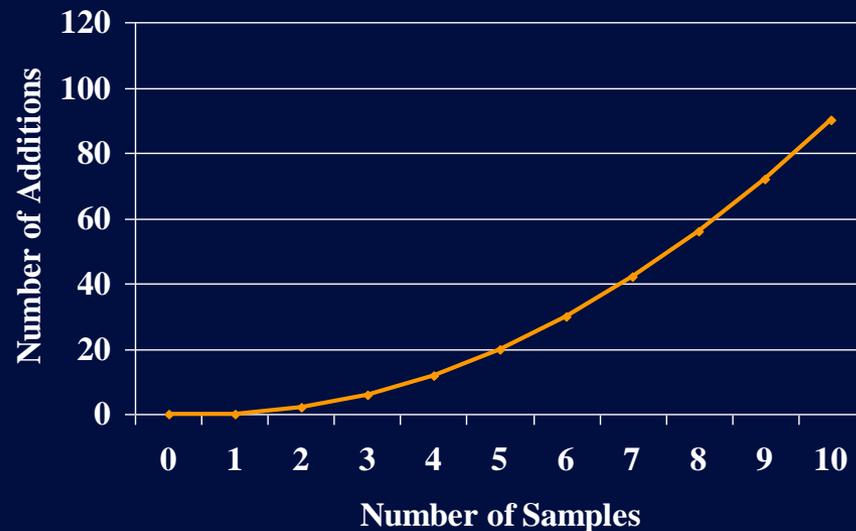
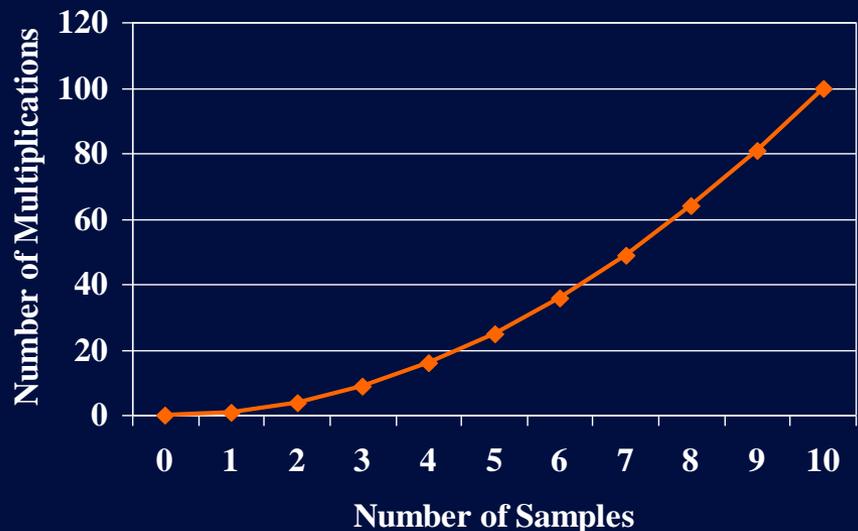
$$X(N-1) = x[0]W_N^0 + x[1]W_N^{(N-1)*1} + \dots + x[N-1]W_N^{(N-1)(N-1)}$$

Note: For N samples of x we have N frequencies representing the signal.

Performance of the DFT Algorithm

- ◆ **The DFT requires N^2 ($N \times N$) complex multiplications:**
 - ◆ Each $X(k)$ requires N complex multiplications.
 - ◆ Therefore to evaluate all the values of the DFT ($X(0)$ to $X(N-1)$) N^2 multiplications are required.
- ◆ **The DFT also requires $(N-1) \times N$ complex additions:**
 - ◆ Each $X(k)$ requires $N-1$ additions.
 - ◆ Therefore to evaluate all the values of the DFT $(N-1) \times N$ additions are required.

Performance of the DFT Algorithm



- ◆ Can the number of computations required be reduced?

DFT → FFT

- ◆ A large amount of work has been devoted to reducing the computation time of a DFT.
- ◆ This has led to efficient algorithms which are known as the Fast Fourier Transform (FFT) algorithms.

DFT \rightarrow FFT

$$X(k) = \sum_{n=0}^{N-1} x[n] W_N^{nk}; \quad 0 \leq k \leq N-1 \quad [1]$$

$$x[n] = x[0], x[1], \dots, x[N-1]$$

- ◆ Lets divide the sequence $x[n]$ into even and odd sequences:
 - ◆ $x[2n] = x[0], x[2], \dots, x[N-2]$
 - ◆ $x[2n+1] = x[1], x[3], \dots, x[N-1]$

DFT → FFT

- ◆ Equation 1 can be rewritten as:

$$X(k) = \sum_{n=0}^{\frac{N}{2}-1} x[2n]W_N^{2nk} + \sum_{n=0}^{\frac{N}{2}-1} x[2n+1]W_N^{(2n+1)k} \quad [2]$$

- ◆ Since:

$$\begin{aligned} W_N^{2nk} &= e^{-j\frac{2\pi}{N}2nk} = e^{-j\frac{2\pi}{N/2}nk} \\ &= W_{\frac{N}{2}}^{nk} \end{aligned}$$

$$W_N^{(2n+1)k} = W_N^k \cdot W_{\frac{N}{2}}^{nk}$$

- ◆ Then:

$$\begin{aligned} X(k) &= \sum_{n=0}^{\frac{N}{2}-1} x[2n]W_{\frac{N}{2}}^{nk} + W_N^k \sum_{n=0}^{\frac{N}{2}-1} x[2n+1]W_{\frac{N}{2}}^{nk} \\ &= Y(k) + W_N^k Z(k) \end{aligned}$$

DFT → FFT

- ◆ The result is that an N-point DFT can be divided into two N/2 point DFT's:

$$X(k) = \sum_{n=0}^{N-1} x[n] W_N^{nk}; \quad 0 \leq k \leq N-1$$

N-point DFT

- ◆ Where Y(k) and Z(k) are the two N/2 point DFTs operating on even and odd samples respectively:

$$\begin{aligned} X(k) &= \sum_{n=0}^{\frac{N}{2}-1} x_1[n] W_N^{nk} + W_N^k \sum_{n=0}^{\frac{N}{2}-1} x_2[n] W_N^{nk} \\ &= Y(k) + W_N^k Z(k) \end{aligned}$$

Two N/2-point DFTs

DFT → FFT

- ◆ **Periodicity** and **symmetry** of W can be exploited to simplify the DFT further:

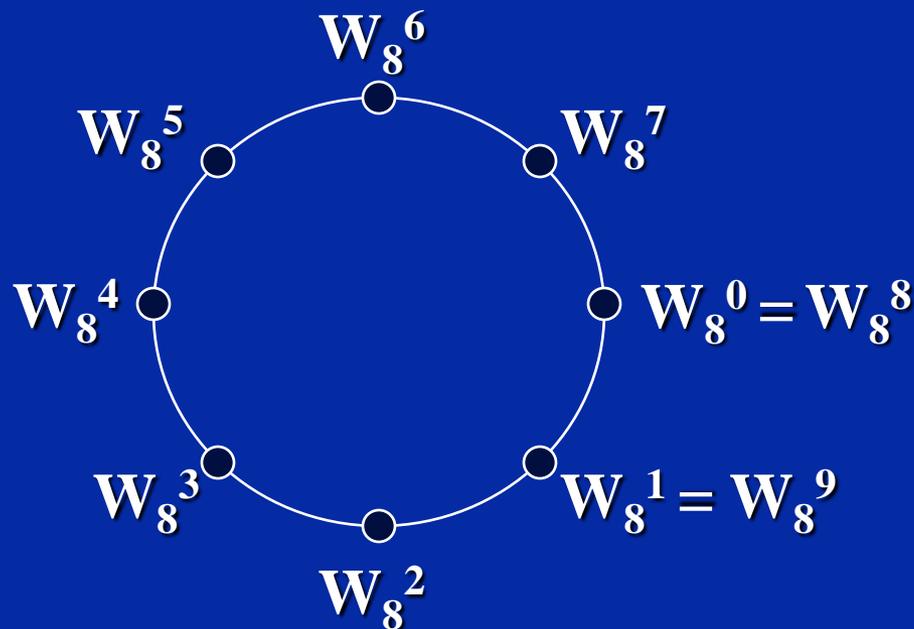
$$\begin{aligned}
 X(k) &= \sum_{n=0}^{\frac{N}{2}-1} x_1[n] W_{\frac{N}{2}}^{nk} + W_N^k \sum_{n=0}^{\frac{N}{2}-1} x_2[n] W_{\frac{N}{2}}^{nk} \\
 &\vdots \\
 X\left(k + \frac{N}{2}\right) &= \sum_{n=0}^{\frac{N}{2}-1} x_1[n] W_{\frac{N}{2}}^{n\left(k + \frac{N}{2}\right)} + W_N^{k + \frac{N}{2}} \sum_{n=0}^{\frac{N}{2}-1} x_2[n] W_{\frac{N}{2}}^{n\left(k + \frac{N}{2}\right)}
 \end{aligned} \tag{3}$$

Or: $W_N^{k + \frac{N}{2}} = e^{-j\frac{2\pi}{N}k} e^{-j\frac{2\pi}{N}\frac{N}{2}} = e^{-j\frac{2\pi}{N}k} e^{-j\pi} = -e^{-j\frac{2\pi}{N}k} = -W_N^k$: **Symmetry**

And: $W_{\frac{N}{2}}^{k + \frac{N}{2}} = e^{-j\frac{2\pi}{N/2}k} e^{-j\frac{2\pi}{N/2}\frac{N}{2}} = e^{-j\frac{2\pi}{N/2}k} = W_{\frac{N}{2}}^k$: **Periodicity**

DFT \rightarrow FFT

◆ Symmetry and periodicity:



$$\begin{aligned}W_N^{k+N/2} &= -W_N^k \\W_{N/2}^{k+N/2} &= W_{N/2}^k \\W_8^{k+4} &= -W_8^k \\W_8^{k+8} &= W_8^k\end{aligned}$$

DFT \rightarrow FFT

- ◆ Finally by exploiting the symmetry and periodicity, Equation 3 can be written as:

$$\begin{aligned} X\left(k + \frac{N}{2}\right) &= \sum_{n=0}^{\frac{N}{2}-1} x_1[n] W_{\frac{N}{2}}^{nk} - W_N^k \sum_{n=0}^{\frac{N}{2}-1} x_2[n] W_{\frac{N}{2}}^{nk} \\ &= Y(k) - W_N^k Z(k) \end{aligned} \quad [4]$$

DFT \rightarrow FFT

$$X(k) = Y(k) + W_N^k Z(k); \quad k = 0, \dots, \left(\frac{N}{2} - 1\right)$$
$$X\left(k + \frac{N}{2}\right) = Y(k) - W_N^k Z(k); \quad k = 0, \dots, \left(\frac{N}{2} - 1\right)$$

- ◆ **$Y(k)$ and $W_N^k Z(k)$ only need to be calculated once and used for both equations.**
- ◆ **Note: the calculation is reduced from 0 to N-1 to 0 to (N/2 - 1).**

DFT \rightarrow FFT

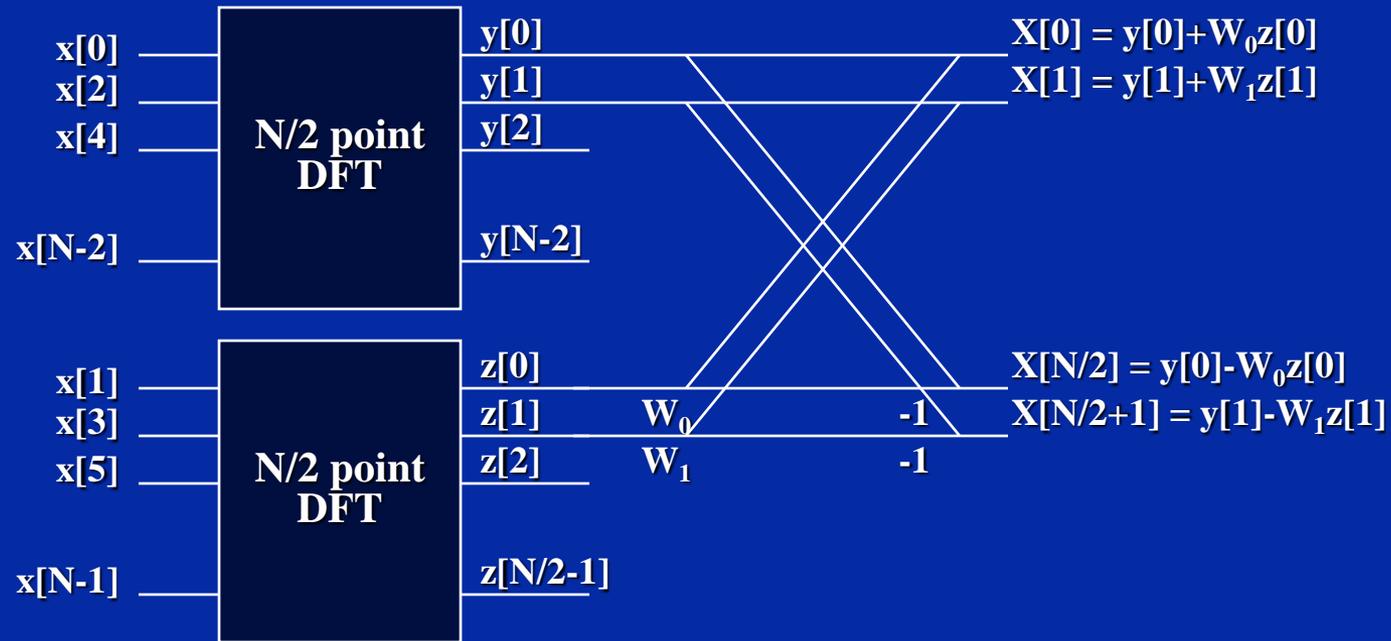
$$X(k) = Y(k) + W_N^k Z(k); \quad k = 0, \dots, \left(\frac{N}{2} - 1\right)$$
$$X\left(k + \frac{N}{2}\right) = Y(k) - W_N^k Z(k); \quad k = 0, \dots, \left(\frac{N}{2} - 1\right)$$

- ◆ **Y(k) and Z(k) can also be divided into N/4 point DFTs using the same process shown above:**

$$Y(k) = U(k) + W_{\frac{N}{2}}^k V(k) \qquad Z(k) = P(k) + W_{\frac{N}{2}}^k Q(k)$$
$$Y\left(k + \frac{N}{4}\right) = U(k) - W_{\frac{N}{2}}^k V(k) \qquad Z\left(k + \frac{N}{4}\right) = P(k) - W_{\frac{N}{2}}^k Q(k)$$

- ◆ **The process continues until we reach 2 point DFTs.**

DFT → FFT



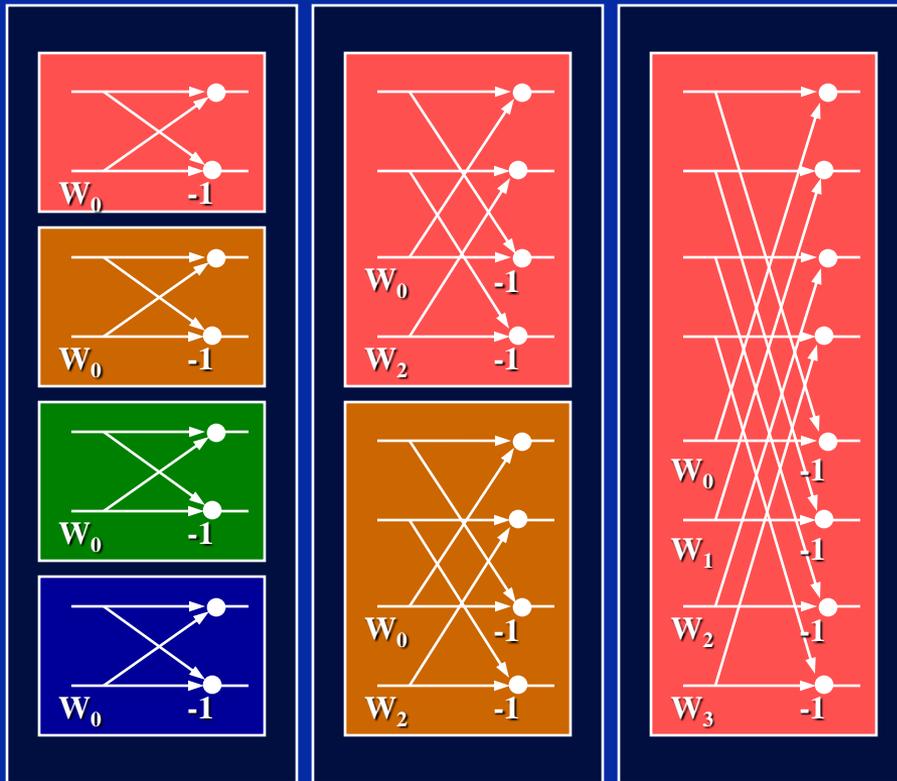
- ◆ **Illustration of the first decimation in time FFT.**

FFT Implementation

- ◆ To efficiently implement the FFT algorithm a few observations are made:
 - ◆ Each stage has the same number of butterflies (number of butterflies = $N/2$, N is number of points).
 - ◆ The number of DFT groups per stage is equal to $(N/2^{\text{stage}})$.
 - ◆ The difference between the upper and lower leg is equal to $2^{\text{stage}-1}$.
 - ◆ The number of butterflies in the group is equal to $2^{\text{stage}-1}$.

FFT Implementation

Example: 8 point FFT

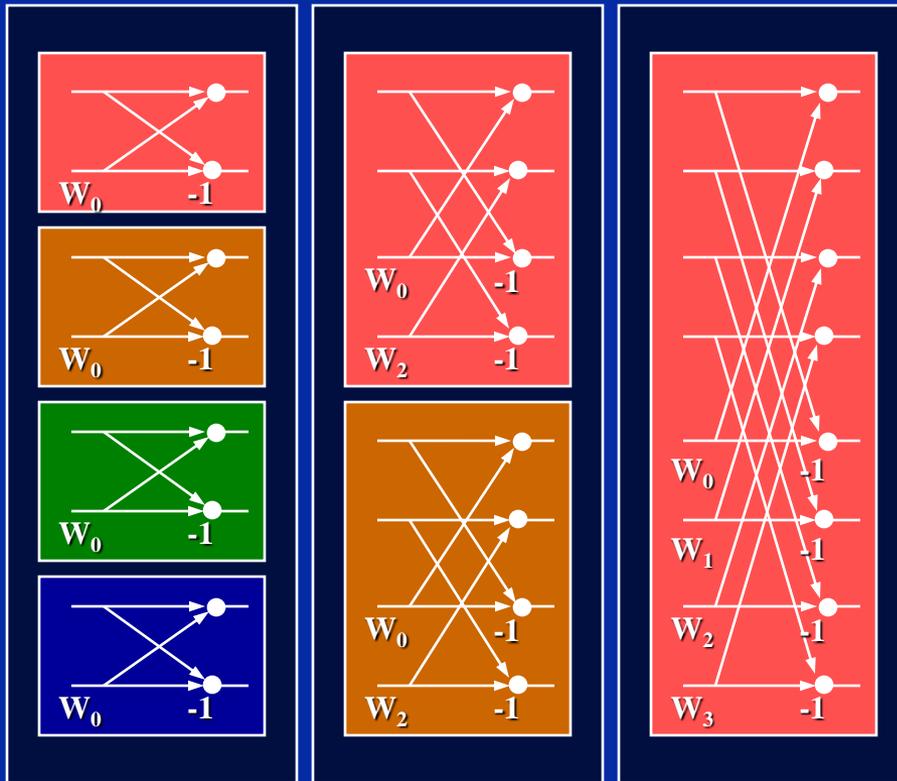


- ◆ **Decimation in time FFT:**
 - ◆ Number of stages = $\log_2 N$
 - ◆ Number of blocks/stage = $N/2^{\text{stage}}$
 - ◆ Number of butterflies/block = $2^{\text{stage}-1}$

FFT Implementation

Example: 8 point FFT

(1) Number of stages:

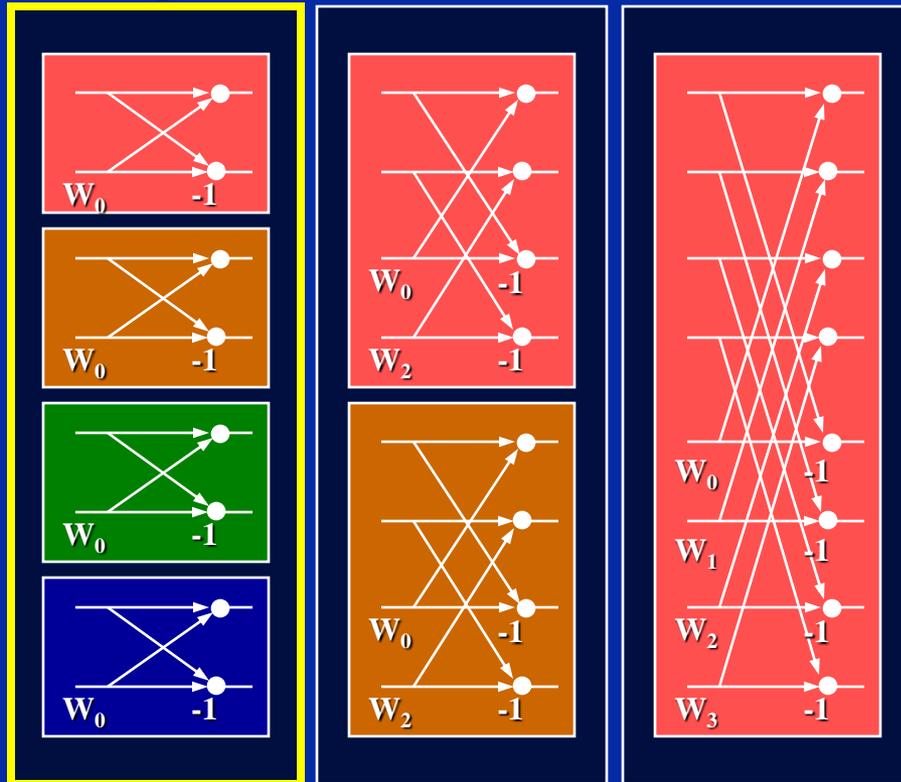


◆ Decimation in time FFT:

- ◆ **Number of stages = $\log_2 N$**
- ◆ **Number of blocks/stage = $N/2^{\text{stage}}$**
- ◆ **Number of butterflies/block = $2^{\text{stage}-1}$**

FFT Implementation

Stage 1



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 1$

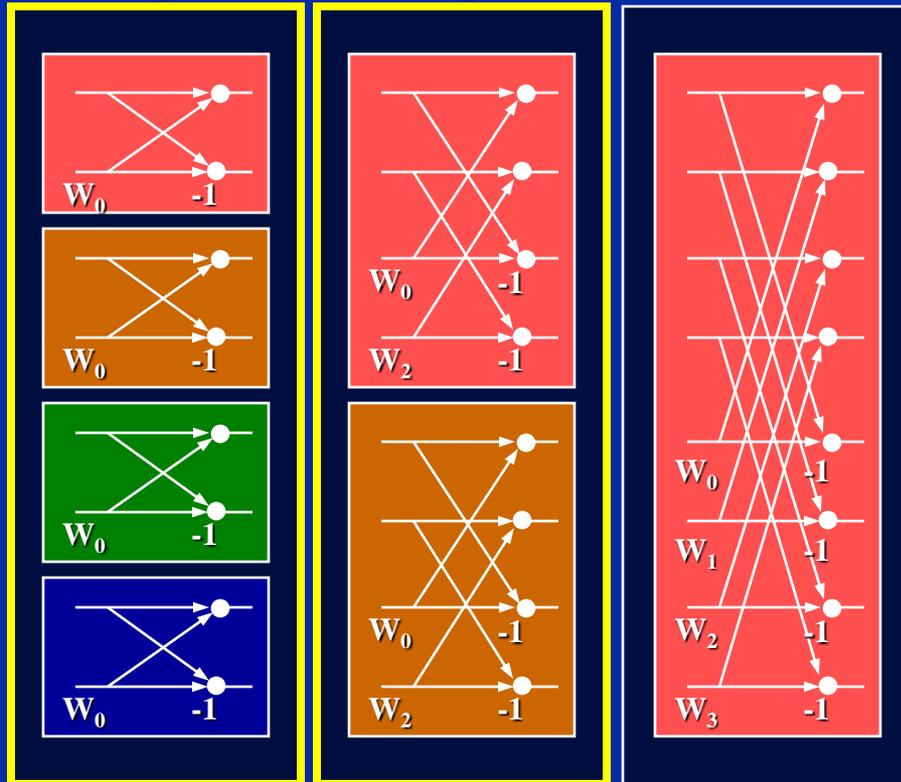
◆ Decimation in time FFT:

- ◆ Number of stages = $\log_2 N$
- ◆ Number of blocks/stage = $N/2^{\text{stage}}$
- ◆ Number of butterflies/block = $2^{\text{stage}-1}$

FFT Implementation

Stage 1

Stage 2



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 2$

◆ Decimation in time FFT:

- ◆ Number of stages = $\log_2 N$

- ◆ Number of blocks/stage = $N/2^{\text{stage}}$

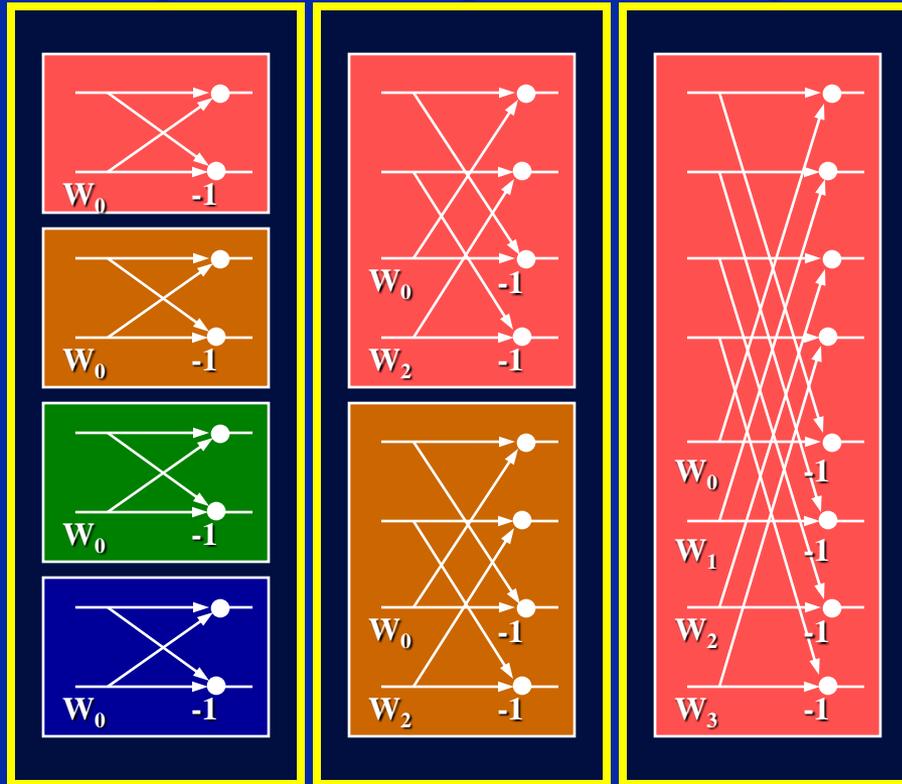
- ◆ Number of butterflies/block = $2^{\text{stage}-1}$

FFT Implementation

Stage 1

Stage 2

Stage 3



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 3$

◆ Decimation in time FFT:

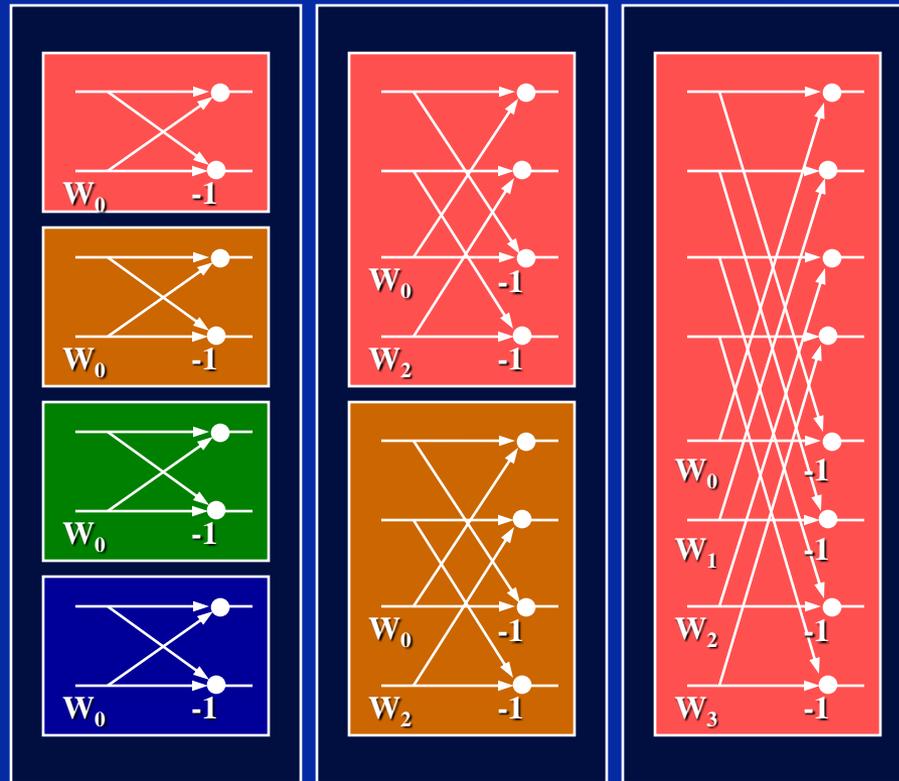
- ◆ Number of stages = $\log_2 N$
- ◆ Number of blocks/stage = $N/2^{\text{stage}}$
- ◆ Number of butterflies/block = $2^{\text{stage}-1}$

FFT Implementation

Stage 1

Stage 2

Stage 3



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 3$

(2) Blocks/stage:

- ◆ **Stage 1:**

◆ **Decimation in time FFT:**

- ◆ Number of stages = $\log_2 N$

- ◆ Number of blocks/stage = $N/2^{\text{stage}}$

- ◆ Number of butterflies/block = $2^{\text{stage}-1}$

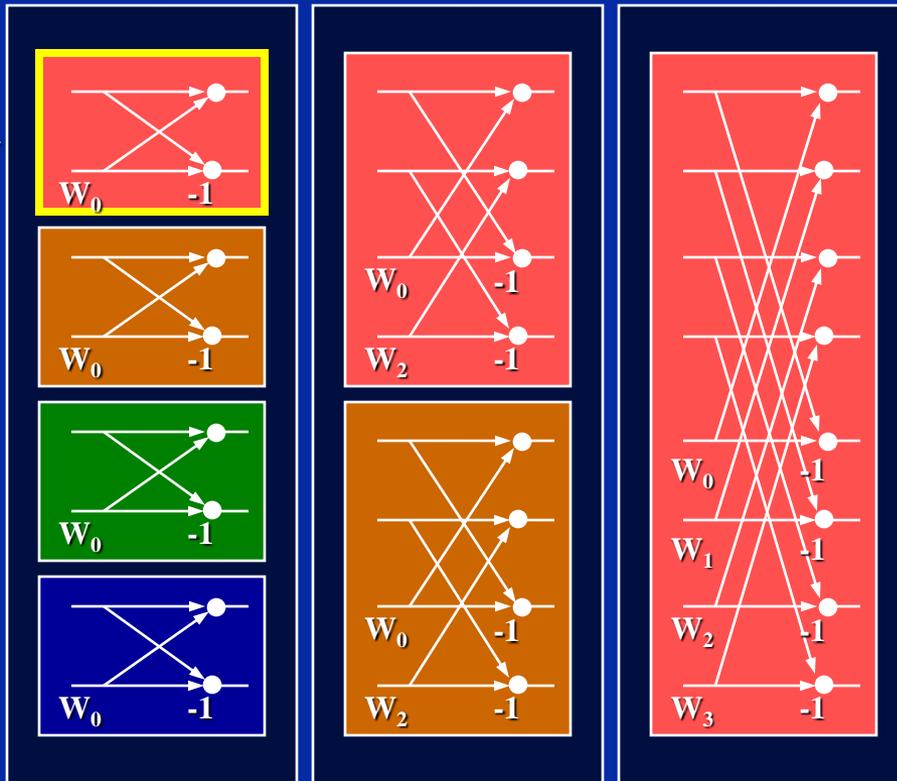
FFT Implementation

Stage 1

Stage 2

Stage 3

Block 1



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 3$

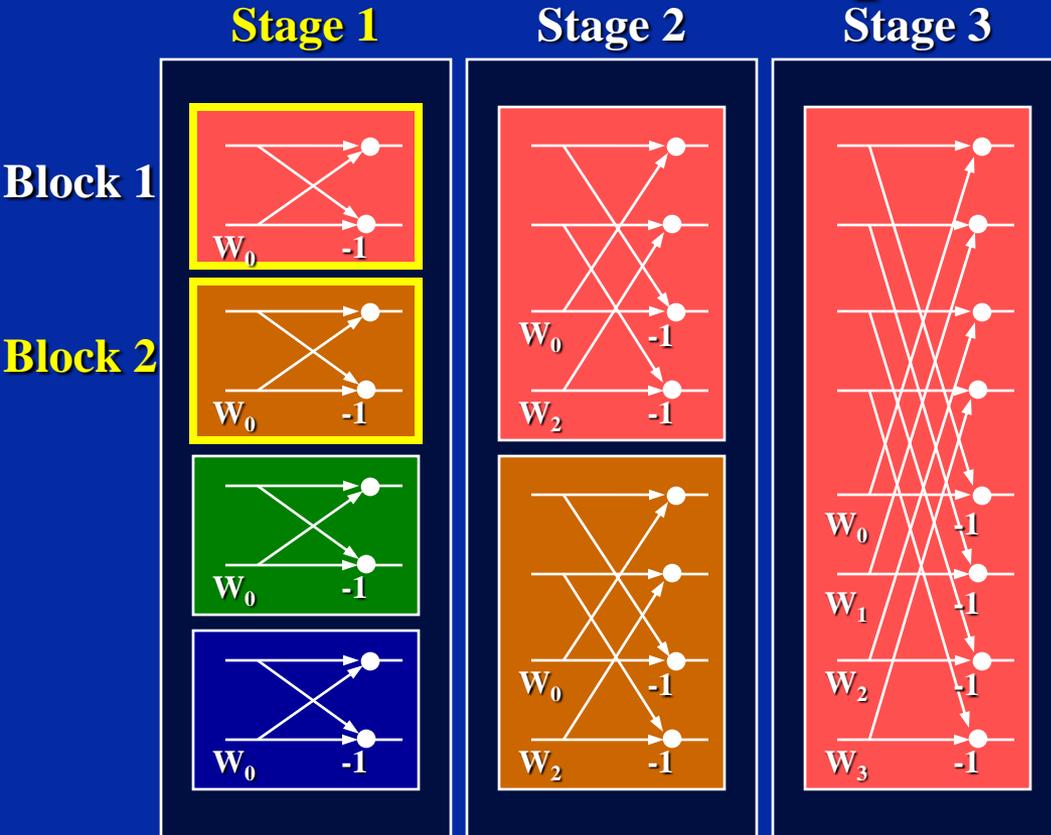
(2) Blocks/stage:

- ◆ **Stage 1: $N_{\text{blocks}} = 1$**

◆ Decimation in time FFT:

- ◆ Number of stages = $\log_2 N$
- ◆ **Number of blocks/stage = $N/2^{\text{stage}}$**
- ◆ **Number of butterflies/block = $2^{\text{stage}-1}$**

FFT Implementation



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 3$

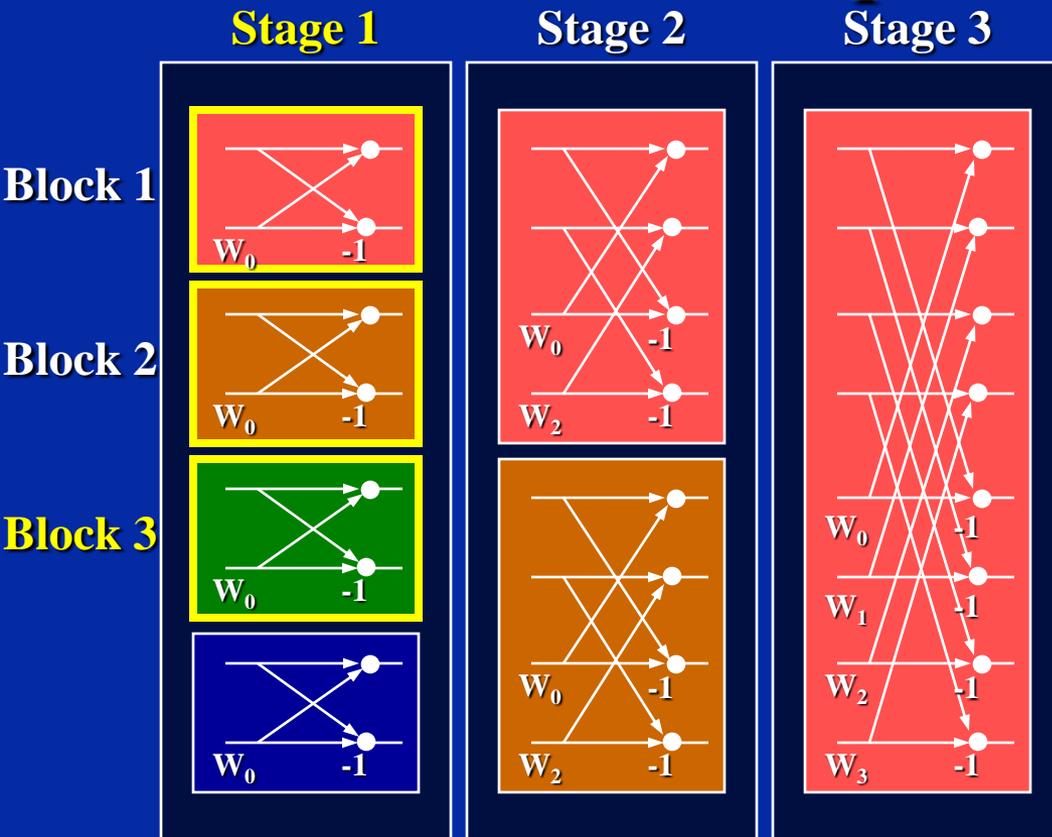
(2) Blocks/stage:

- ◆ **Stage 1: $N_{\text{blocks}} = 2$**

◆ Decimation in time FFT:

- ◆ Number of stages = $\log_2 N$
- ◆ **Number of blocks/stage = $N/2^{\text{stage}}$**
- ◆ **Number of butterflies/block = $2^{\text{stage}-1}$**

FFT Implementation



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 3$

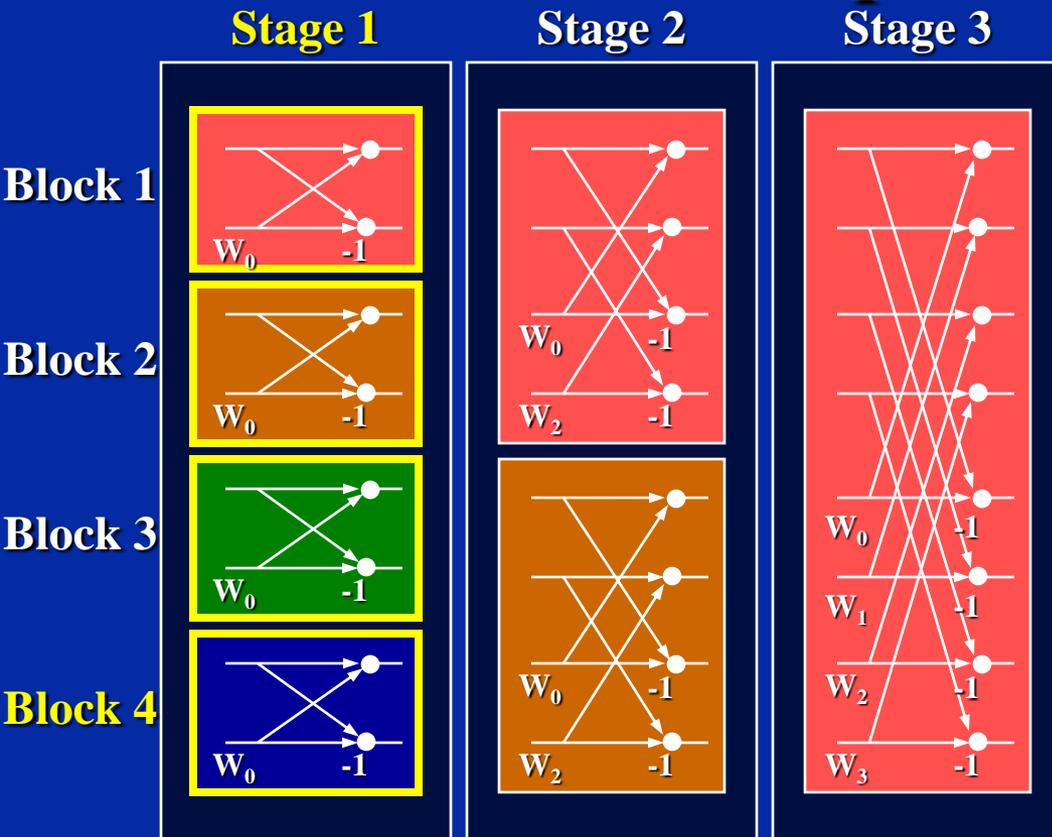
(2) Blocks/stage:

- ◆ **Stage 1: $N_{\text{blocks}} = 3$**

◆ Decimation in time FFT:

- ◆ Number of stages = $\log_2 N$
- ◆ **Number of blocks/stage = $N/2^{\text{stage}}$**
- ◆ **Number of butterflies/block = $2^{\text{stage}-1}$**

FFT Implementation



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 3$

(2) Blocks/stage:

- ◆ **Stage 1: $N_{\text{blocks}} = 4$**

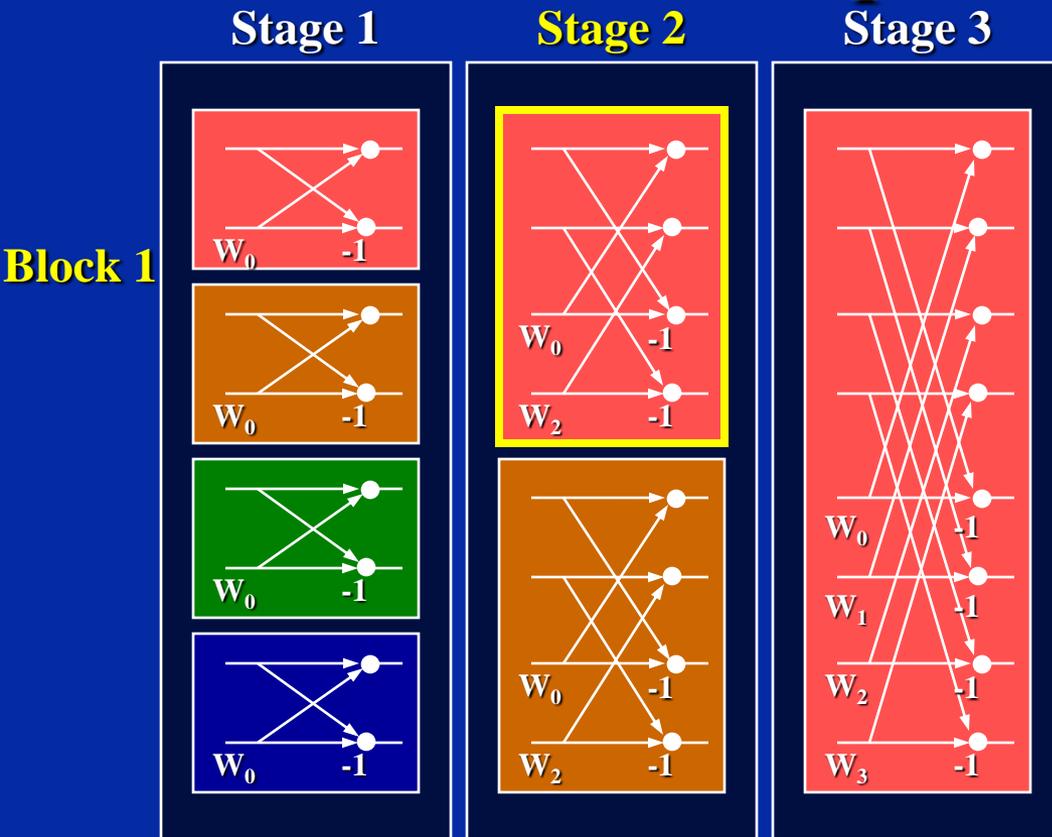
◆ **Decimation in time FFT:**

- ◆ Number of stages = $\log_2 N$

- ◆ **Number of blocks/stage = $N/2^{\text{stage}}$**

- ◆ **Number of butterflies/block = $2^{\text{stage}-1}$**

FFT Implementation



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 3$

(2) Blocks/stage:

- ◆ Stage 1: $N_{\text{blocks}} = 4$

- ◆ Stage 2: $N_{\text{blocks}} = 1$

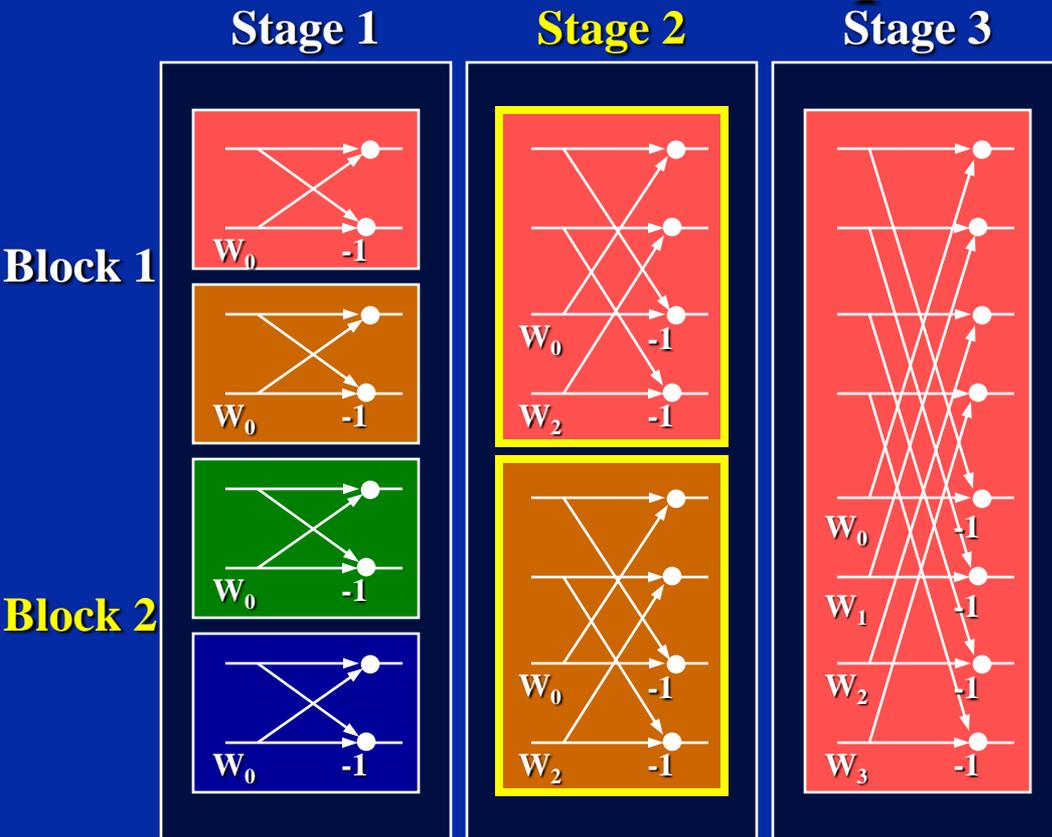
◆ Decimation in time FFT:

- ◆ Number of stages = $\log_2 N$

- ◆ Number of blocks/stage = $N/2^{\text{stage}}$

- ◆ Number of butterflies/block = $2^{\text{stage}-1}$

FFT Implementation



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 3$

(2) Blocks/stage:

- ◆ Stage 1: $N_{\text{blocks}} = 4$

- ◆ Stage 2: $N_{\text{blocks}} = 2$

◆ Decimation in time FFT:

- ◆ Number of stages = $\log_2 N$

- ◆ Number of blocks/stage = $N/2^{\text{stage}}$

- ◆ Number of butterflies/block = $2^{\text{stage}-1}$

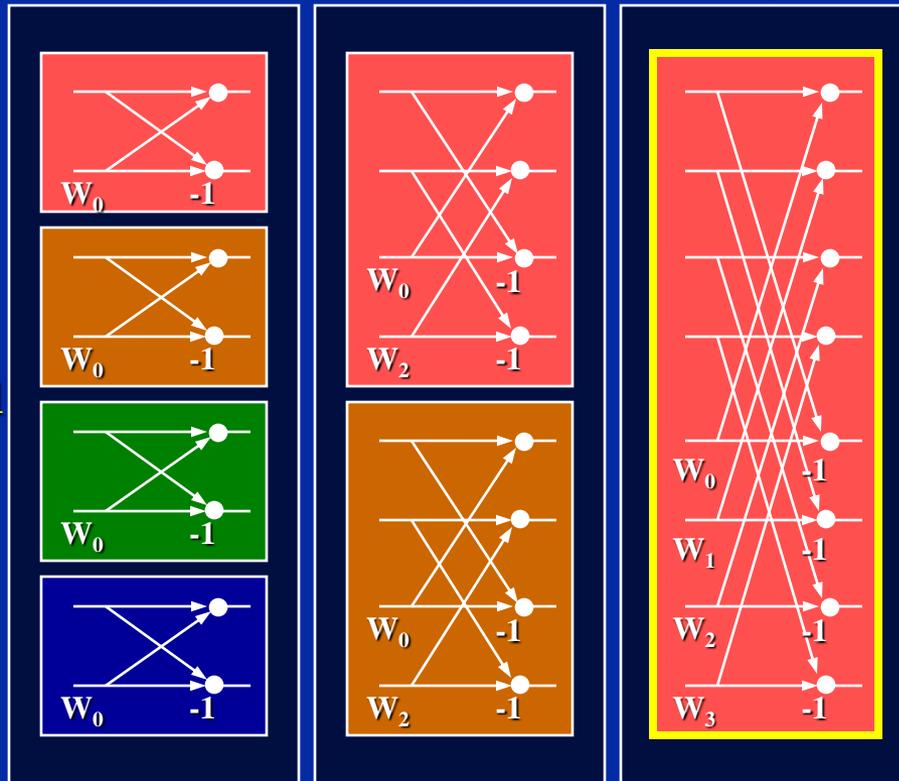
FFT Implementation

Stage 1

Stage 2

Stage 3

Block 1



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 3$

(2) Blocks/stage:

- ◆ Stage 1: $N_{\text{blocks}} = 4$

- ◆ Stage 2: $N_{\text{blocks}} = 2$

- ◆ Stage 3: $N_{\text{blocks}} = 1$

◆ Decimation in time FFT:

- ◆ Number of stages = $\log_2 N$

- ◆ Number of blocks/stage = $N/2^{\text{stage}}$

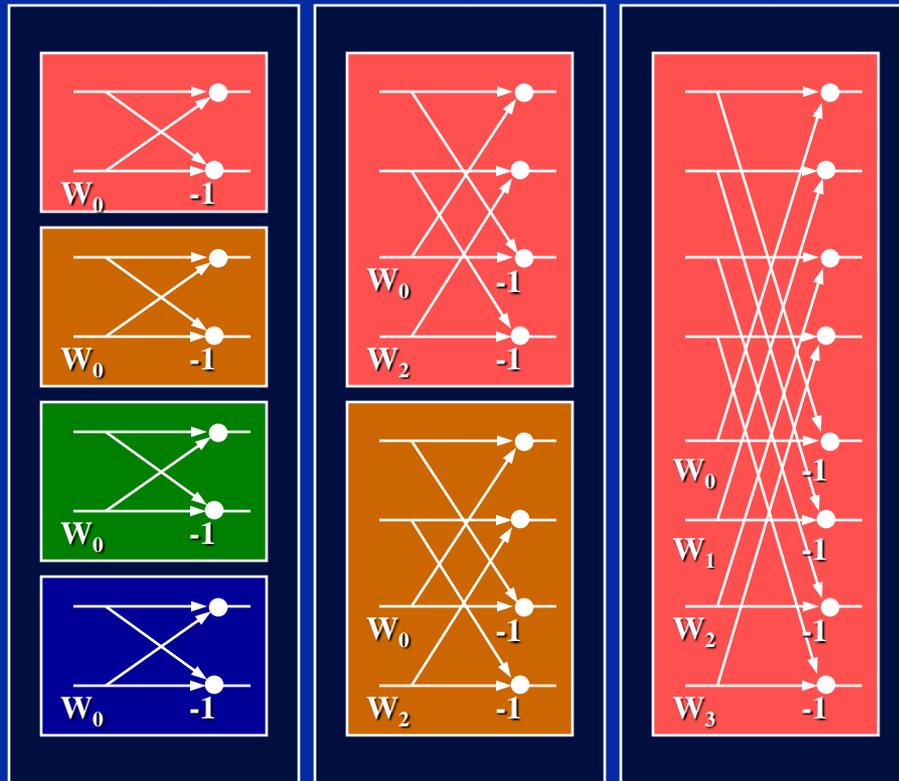
- ◆ Number of butterflies/block = $2^{\text{stage}-1}$

FFT Implementation

Stage 1

Stage 2

Stage 3



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 3$

(2) Blocks/stage:

- ◆ Stage 1: $N_{\text{blocks}} = 4$

- ◆ Stage 2: $N_{\text{blocks}} = 2$

- ◆ Stage 3: $N_{\text{blocks}} = 1$

(3) B'flies/block:

- ◆ Stage 1:

◆ Decimation in time FFT:

- ◆ Number of stages = $\log_2 N$

- ◆ Number of blocks/stage = $N/2^{\text{stage}}$

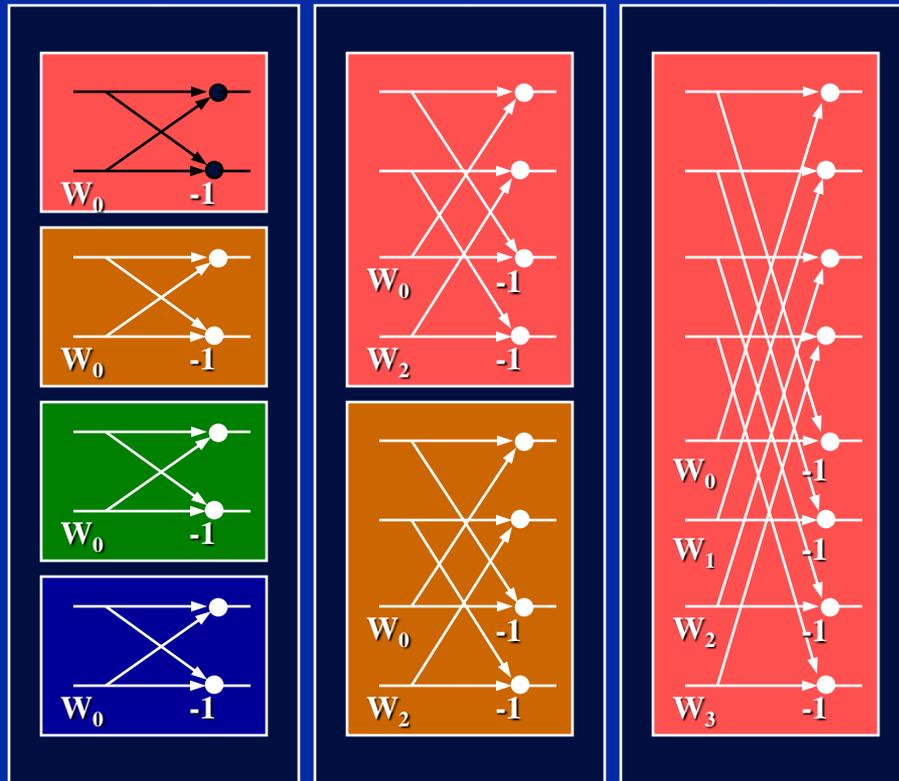
- ◆ Number of butterflies/block = $2^{\text{stage}-1}$

FFT Implementation

Stage 1

Stage 2

Stage 3



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 3$

(2) Blocks/stage:

- ◆ Stage 1: $N_{\text{blocks}} = 4$

- ◆ Stage 2: $N_{\text{blocks}} = 2$

- ◆ Stage 3: $N_{\text{blocks}} = 1$

(3) B'flies/block:

- ◆ Stage 1: $N_{\text{btf}} = 1$

◆ Decimation in time FFT:

- ◆ Number of stages = $\log_2 N$

- ◆ Number of blocks/stage = $N/2^{\text{stage}}$

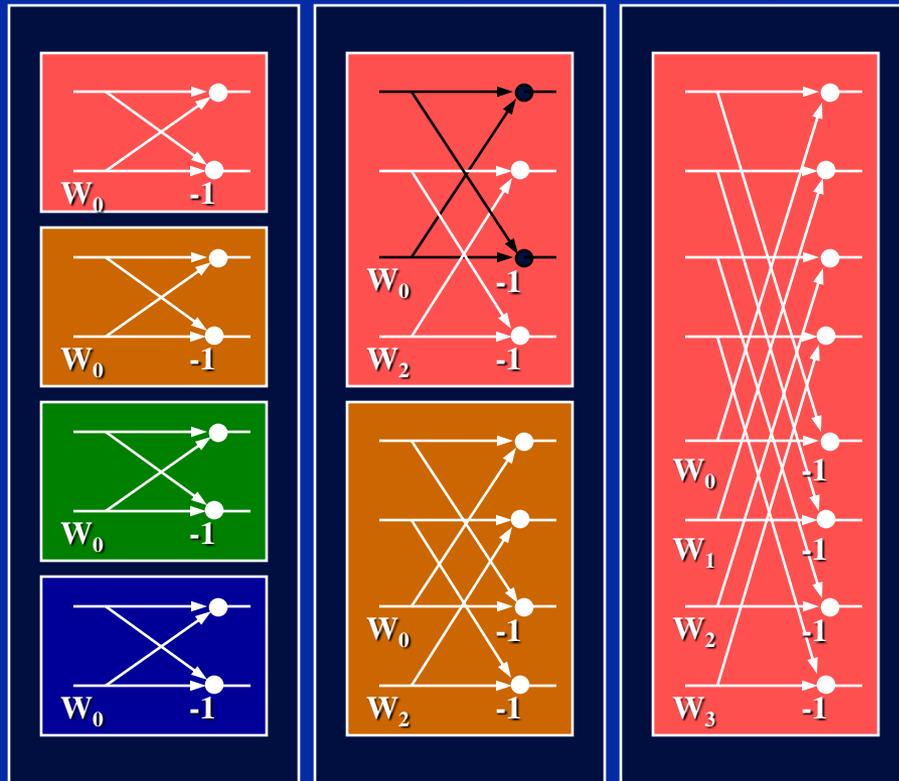
- ◆ Number of butterflies/block = $2^{\text{stage}-1}$

FFT Implementation

Stage 1

Stage 2

Stage 3



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 3$

(2) Blocks/stage:

- ◆ Stage 1: $N_{\text{blocks}} = 4$

- ◆ Stage 2: $N_{\text{blocks}} = 2$

- ◆ Stage 3: $N_{\text{blocks}} = 1$

(3) B'flies/block:

- ◆ Stage 1: $N_{\text{btf}} = 1$

- ◆ Stage 2: $N_{\text{btf}} = 1$

◆ Decimation in time FFT:

- ◆ Number of stages = $\log_2 N$

- ◆ Number of blocks/stage = $N/2^{\text{stage}}$

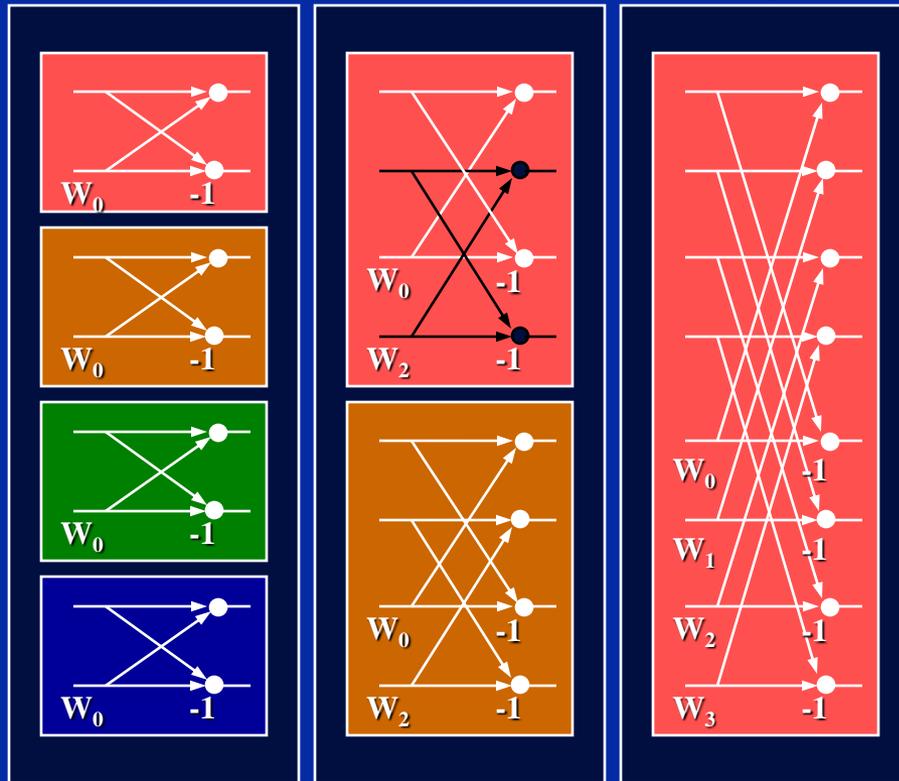
- ◆ Number of butterflies/block = $2^{\text{stage}-1}$

FFT Implementation

Stage 1

Stage 2

Stage 3



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 3$

(2) Blocks/stage:

- ◆ Stage 1: $N_{\text{blocks}} = 4$

- ◆ Stage 2: $N_{\text{blocks}} = 2$

- ◆ Stage 3: $N_{\text{blocks}} = 1$

(3) B'flies/block:

- ◆ Stage 1: $N_{\text{btf}} = 1$

- ◆ Stage 2: $N_{\text{btf}} = 2$

◆ Decimation in time FFT:

- ◆ Number of stages = $\log_2 N$

- ◆ Number of blocks/stage = $N/2^{\text{stage}}$

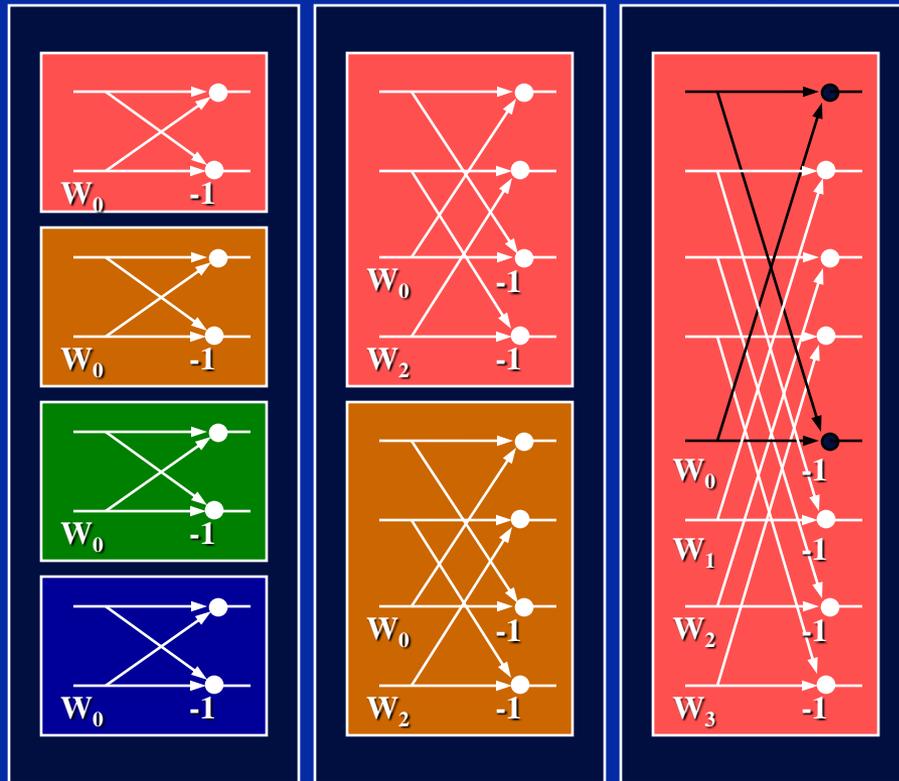
- ◆ Number of butterflies/block = $2^{\text{stage}-1}$

FFT Implementation

Stage 1

Stage 2

Stage 3



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 3$

(2) Blocks/stage:

- ◆ Stage 1: $N_{\text{blocks}} = 4$

- ◆ Stage 2: $N_{\text{blocks}} = 2$

- ◆ Stage 3: $N_{\text{blocks}} = 1$

(3) B'flies/block:

- ◆ Stage 1: $N_{\text{btf}} = 1$

- ◆ Stage 2: $N_{\text{btf}} = 2$

- ◆ Stage 3: $N_{\text{btf}} = 1$

◆ Decimation in time FFT:

- ◆ Number of stages = $\log_2 N$

- ◆ Number of blocks/stage = $N/2^{\text{stage}}$

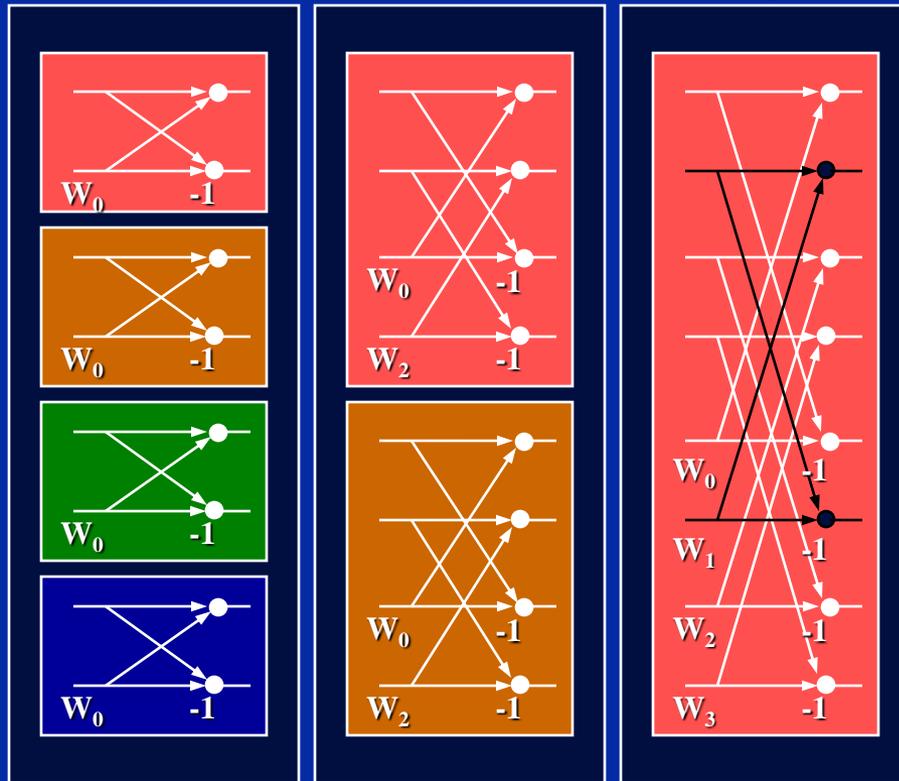
- ◆ Number of butterflies/block = $2^{\text{stage}-1}$

FFT Implementation

Stage 1

Stage 2

Stage 3



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 3$

(2) Blocks/stage:

- ◆ Stage 1: $N_{\text{blocks}} = 4$

- ◆ Stage 2: $N_{\text{blocks}} = 2$

- ◆ Stage 3: $N_{\text{blocks}} = 1$

(3) B'flies/block:

- ◆ Stage 1: $N_{\text{btf}} = 1$

- ◆ Stage 2: $N_{\text{btf}} = 2$

- ◆ Stage 3: $N_{\text{btf}} = 2$

◆ Decimation in time FFT:

- ◆ Number of stages = $\log_2 N$

- ◆ Number of blocks/stage = $N/2^{\text{stage}}$

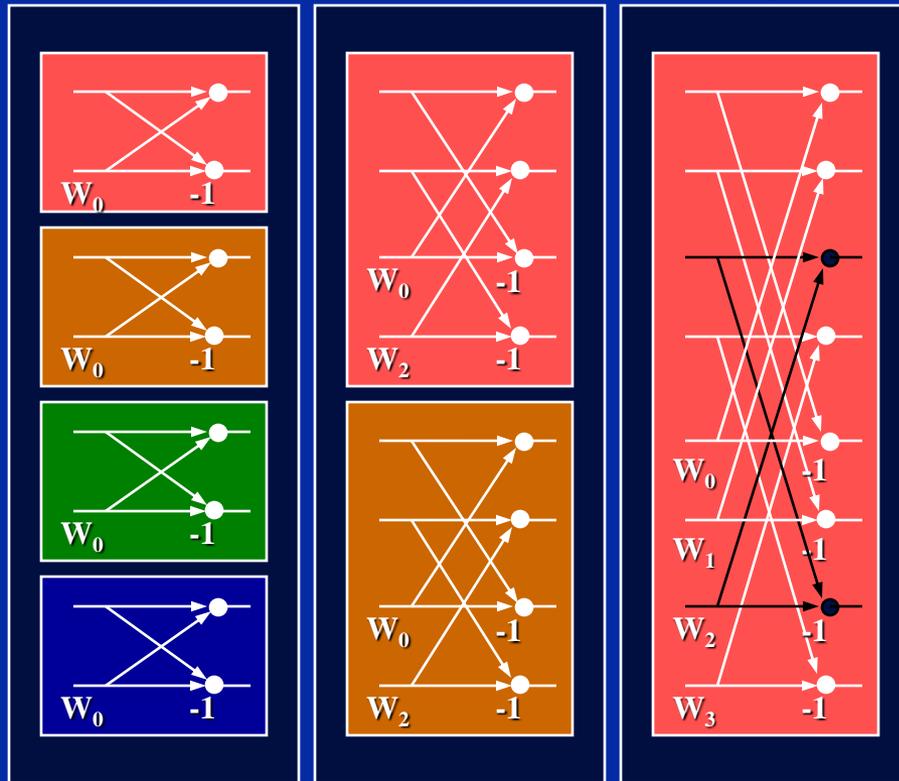
- ◆ Number of butterflies/block = $2^{\text{stage}-1}$

FFT Implementation

Stage 1

Stage 2

Stage 3



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 3$

(2) Blocks/stage:

- ◆ Stage 1: $N_{\text{blocks}} = 4$

- ◆ Stage 2: $N_{\text{blocks}} = 2$

- ◆ Stage 3: $N_{\text{blocks}} = 1$

(3) B'flies/block:

- ◆ Stage 1: $N_{\text{btf}} = 1$

- ◆ Stage 2: $N_{\text{btf}} = 2$

- ◆ Stage 3: $N_{\text{btf}} = 3$

◆ Decimation in time FFT:

- ◆ Number of stages = $\log_2 N$

- ◆ Number of blocks/stage = $N/2^{\text{stage}}$

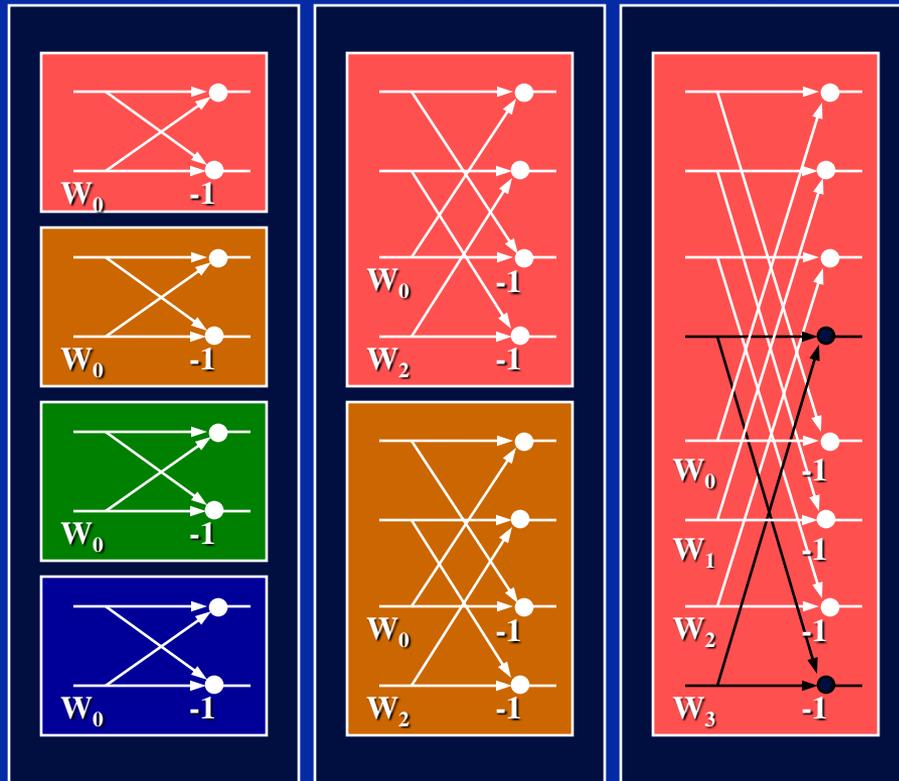
- ◆ Number of butterflies/block = $2^{\text{stage}-1}$

FFT Implementation

Stage 1

Stage 2

Stage 3



Example: 8 point FFT

(1) Number of stages:

- ◆ $N_{\text{stages}} = 3$

(2) Blocks/stage:

- ◆ Stage 1: $N_{\text{blocks}} = 4$

- ◆ Stage 2: $N_{\text{blocks}} = 2$

- ◆ Stage 3: $N_{\text{blocks}} = 1$

(3) B'flies/block:

- ◆ Stage 1: $N_{\text{btf}} = 1$

- ◆ Stage 2: $N_{\text{btf}} = 2$

- ◆ Stage 3: $N_{\text{btf}} = 4$

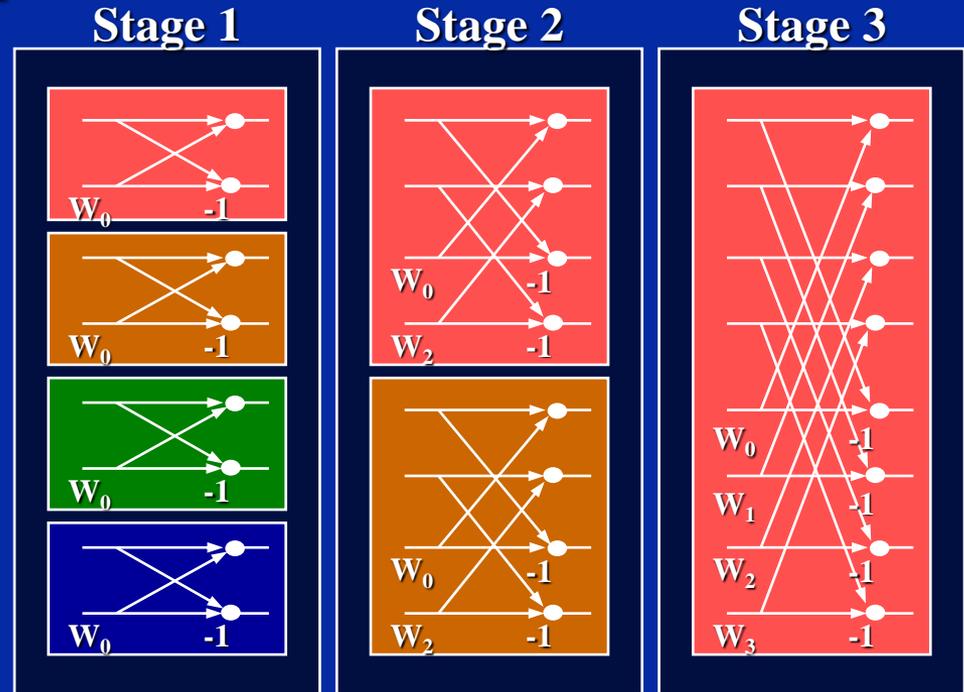
◆ Decimation in time FFT:

- ◆ Number of stages = $\log_2 N$

- ◆ Number of blocks/stage = $N/2^{\text{stage}}$

- ◆ Number of butterflies/block = $2^{\text{stage}-1}$

FFT Implementation



Start Index

0

Input Index

1

Twiddle Factor Index

$N/2 = 4$

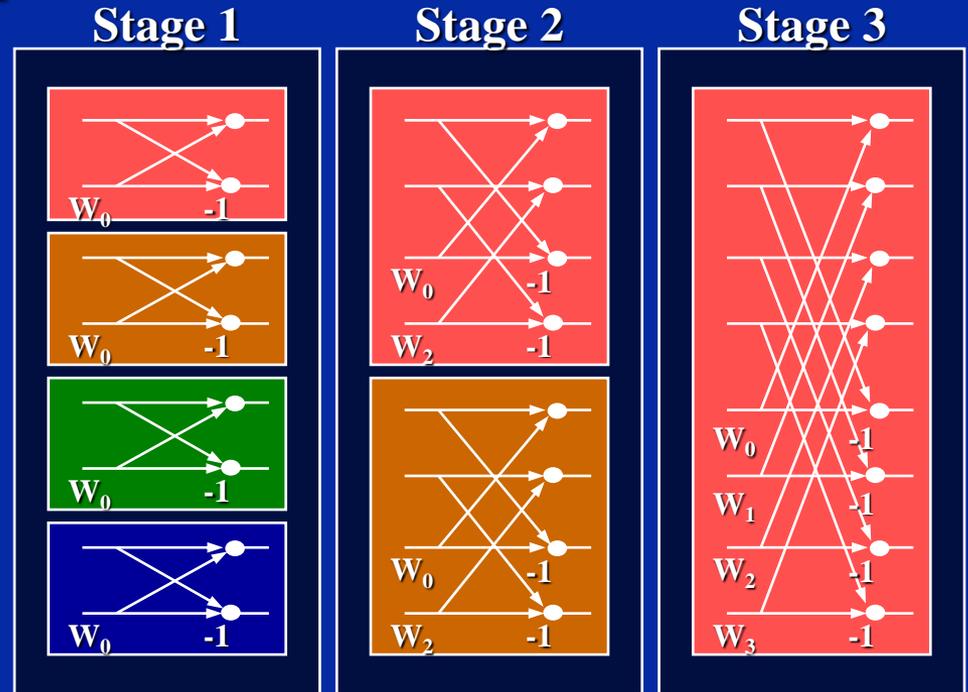
0

2

0

4

FFT Implementation



Start Index

0

Input Index

1

Twiddle Factor Index

$N/2 = 4$

0

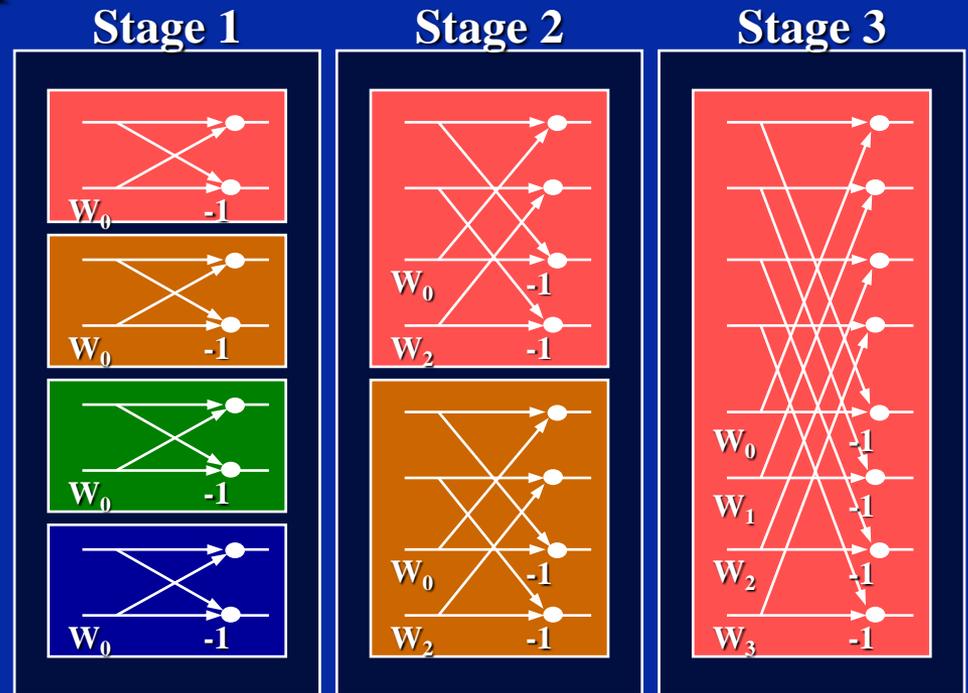
2

$4/2 = 2$

0

4

FFT Implementation



Start Index

0

0

0

Input Index

1

2

4

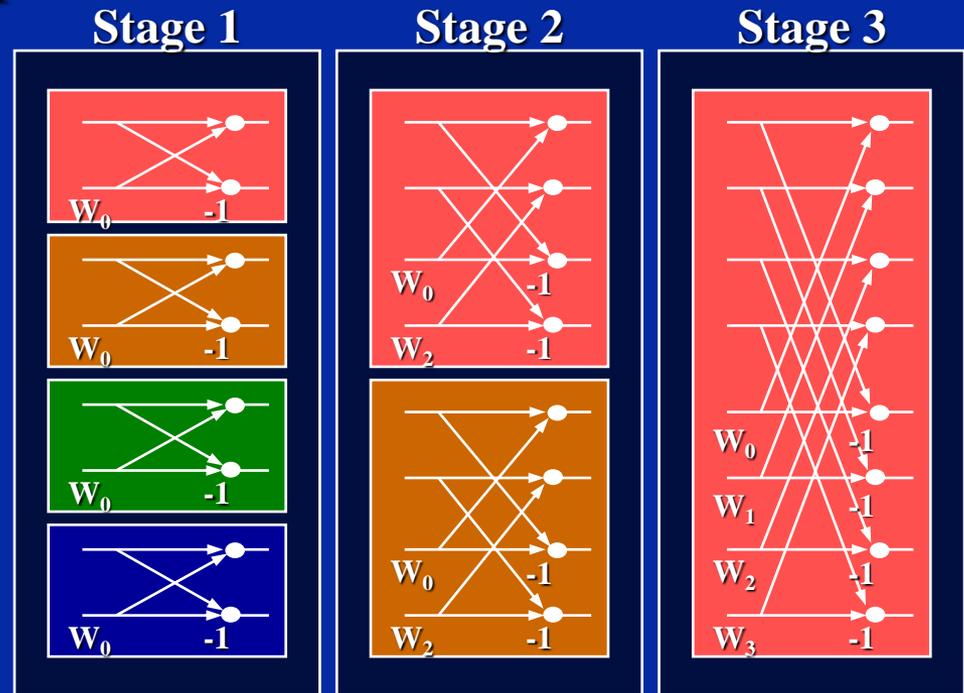
Twiddle Factor Index

$N/2 = 4$

$4/2 = 2$

$2/2 = 1$

FFT Implementation



Start Index	0	0	0
Input Index	1	2	4
Twiddle Factor Index	$N/2 = 4$	$4/2 = 2$	$2/2 = 1$
Indicies Used	W_0	W_0 W_2	W_0 W_1 W_2 W_3

FFT Decimation in Frequency

- Similar divide and conquer strategy
 - Decimate in frequency domain
- $X(2k) = \sum_{n=0}^{N-1} x(n)W_N^{2nk}$
- $X(2k) = \sum_{n=0}^{N/2-1} x(n)W_{N/2}^{nk} + \sum_{n=N/2}^{N-1} x(n)W_{N/2}^{nk}$
 - Divide into first half and second half of sequence
- $X(2k) =$

$$\sum_{n=0}^{N/2-1} x(n)W_{N/2}^{nk} + \sum_{n=0}^{N/2-1} x\left(n + \frac{N}{2}\right)W_{N/2}^{\left(n + \frac{N}{2}\right)k}$$
- Simplifying with twiddle properties
 - $X(2k) = \sum_{n=0}^{N/2-1} \left[x(n) + x\left(n + \frac{N}{2}\right) \right] W_{N/2}^{nk}$
 - $X(2k + 1) = \sum_{n=0}^{N/2-1} W_N^n \left[x(n) - x\left(n + \frac{N}{2}\right) \right] W_{N/2}^{nk}$

FFT Decimation in Frequency Structure

- Stage structure

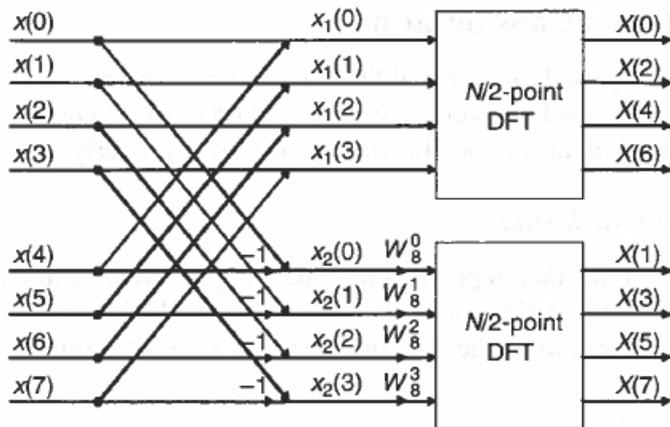


Figure 5.8 Decomposition of an N -point DFT into two $N/2$ -point DFTs

- Full structure

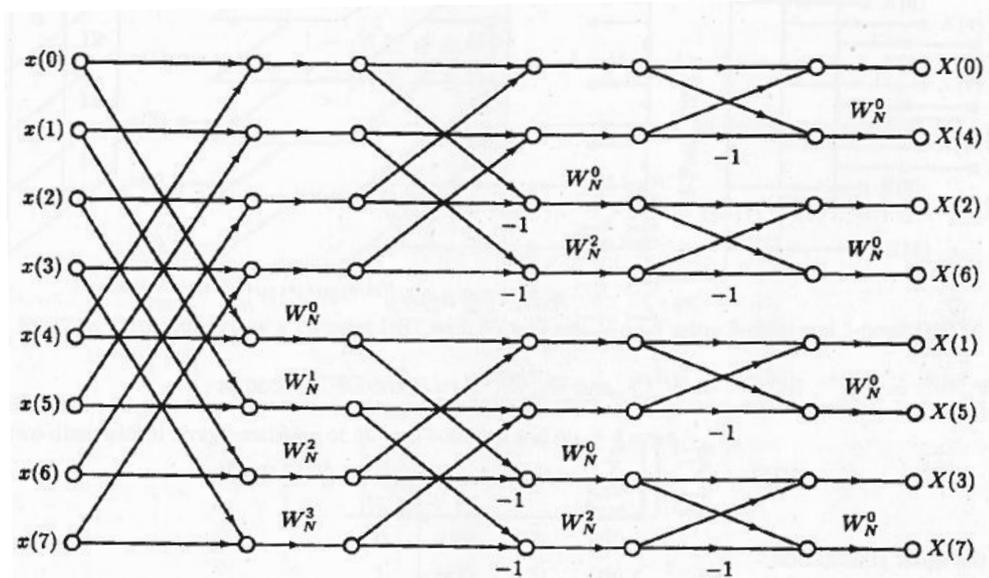


Fig. 7-8. Eight-point radix-2 decimation-in-frequency FFT.

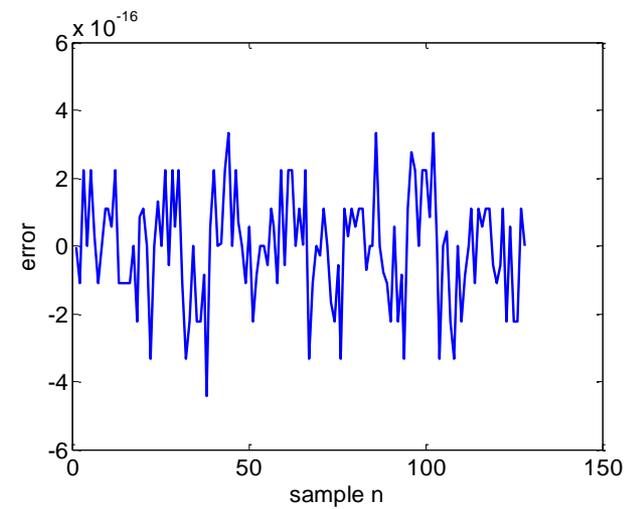
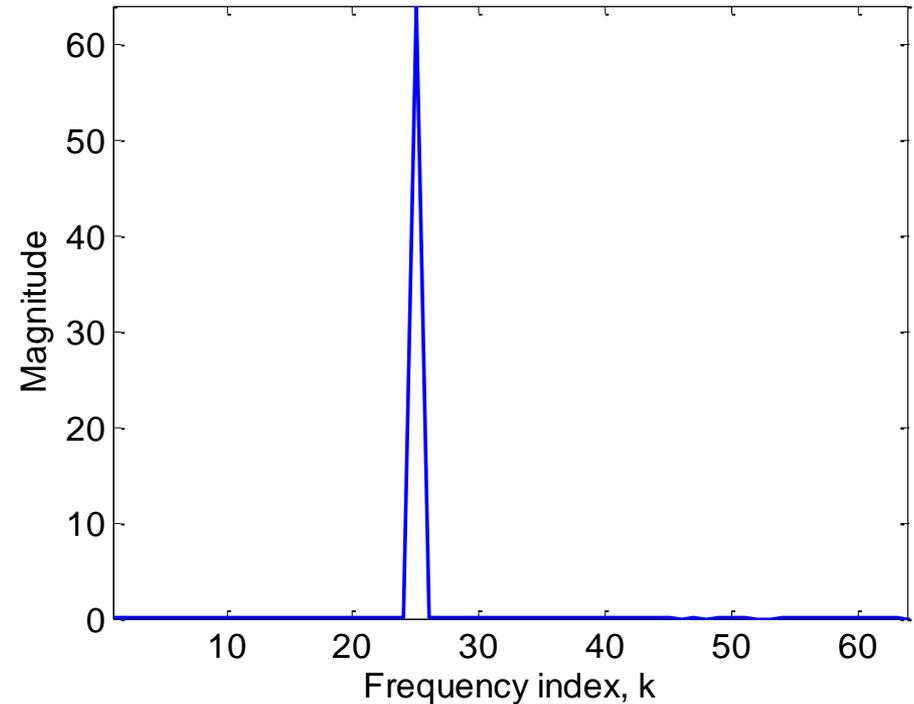
- Bit reversal happens at output instead of input

Inverse FFT

- $x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) W_N^{-kn}$
- Notice this is the DFT with a scale factor and change in twiddle sign
- Can compute using the FFT with minor modifications
 - $x^*(n) = \frac{1}{N} \sum_{k=0}^{N-1} X^*(k) W_N^{kn}$
 - Conjugate coefficients, compute FFT with scale factor, conjugate result
 - For real signals, no final conjugate needed
 - Can complex conjugate twiddle factors and use in butterfly structure

FFT Example

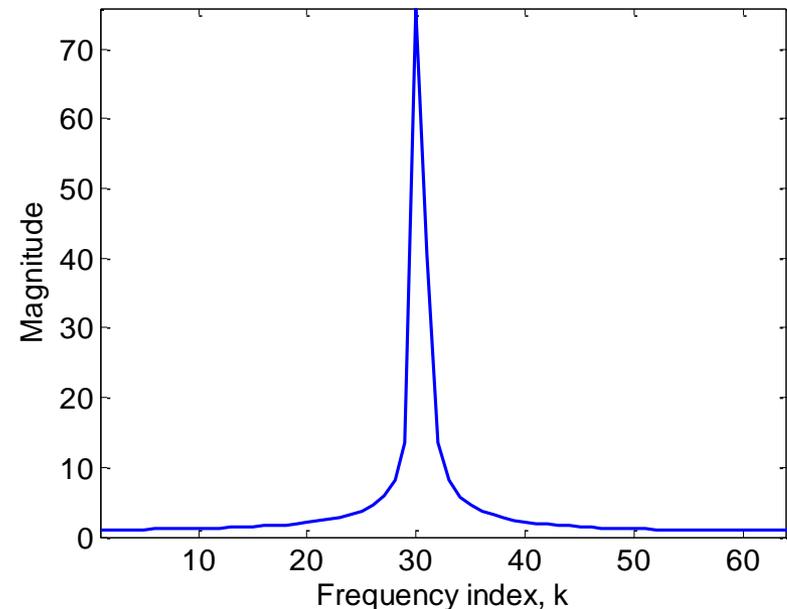
- Example 5.10
- Sine wave with $f = 50$ Hz
 - $x(n) = \sin\left(\frac{2\pi fn}{f_s}\right)$
 - $n = 0, 1, \dots, 128$
 - $f_s = 256$ Hz
- Frequency resolution of DFT?
 - $\Delta = f_s/N = \frac{256}{128} = 2$ Hz
- Location of peak
 - $50 = k\Delta \rightarrow k = \frac{50}{2} = 25$



Spectral Leakage and Resolution

- Notice that a DFT is like windowing a signal to finite length
 - Longer window lengths (more samples) the closer DFT $X(k)$ approximates DTFT $X(\omega)$
- Convolution relationship
 - $x_N(n) = w(n)x(n)$
 - $X_N(k) = W(k) * X(k)$
- Corruption of spectrum due to window properties (mainlobe/sidelobe)
 - Sidelobes result in spurious peaks in computed spectrum known as spectral leakage
 - Obviously, want to use smoother windows to minimize these effects
 - Spectral smearing is the loss in sharpness due to convolution which depends on mainlobe width

- Example 5.15
 - Two close sinusoids smeared together



- To avoid smearing:
 - Frequency separation should be greater than freq resolution
 - $N > \frac{2\pi}{\Delta\omega}$, $N > f_s/\Delta f$

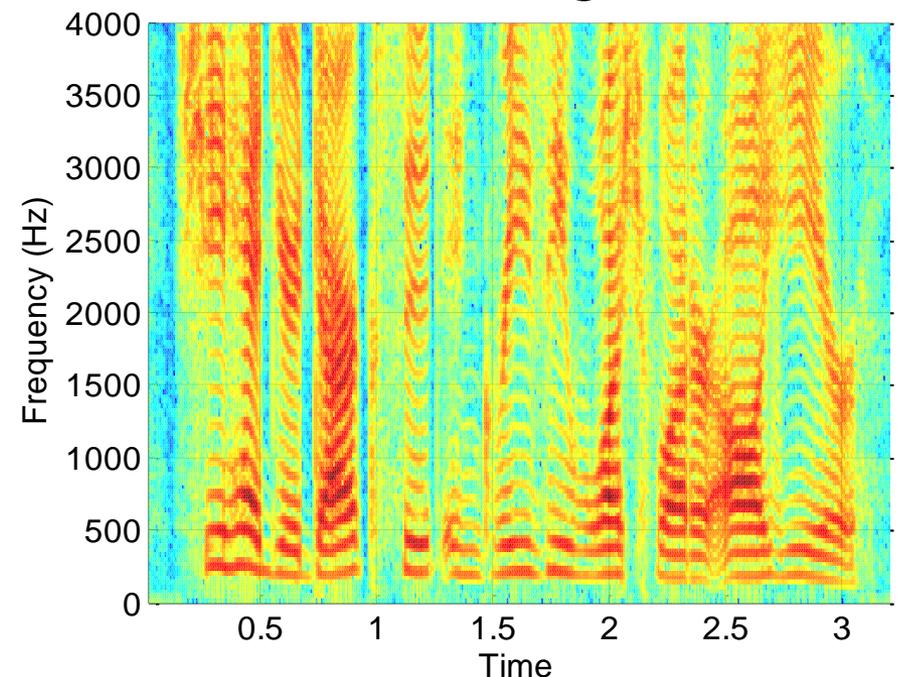
Power Spectral Density

- Parseval's theorem
- $E =$

$$\sum_{n=0}^{N-1} |x(n)|^2 = \frac{1}{N} \sum_{k=0}^{N-1} |X(k)|^2$$
 - $|X(k)|^2$ - power spectrum or periodogram
- Power spectral density (PSD, or power density spectrum or power spectrum) is used to measure average power over frequencies
- Computed for time-varying signal by using a sliding window technique
 - Short-time Fourier transform
 - Grab N samples and compute FFT
 - Must have overlap and use windows

- Spectrogram

- Each short FFT is arranged as a column in a matrix to give the time-varying properties of the signal
- Viewed as an image



“She had your dark suit in greasy wash water all year”

Fast FFT Convolution

- Linear convolution is multiplication in frequency domain
 - Must take FFT of signal and filter, multiply, and iFFT
 - Operations in frequency domain can be much faster for large filters
 - Requires zero-padding because of circular convolution
- Typically, will do block processing
 - Segment a signal and process each segment individually before recombining

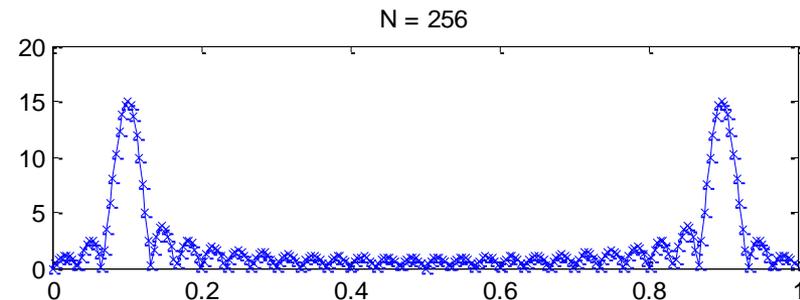
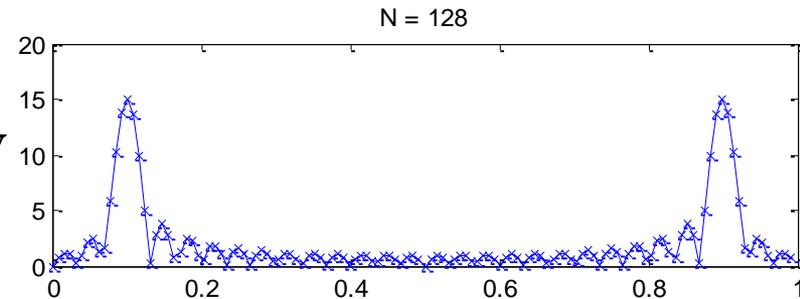
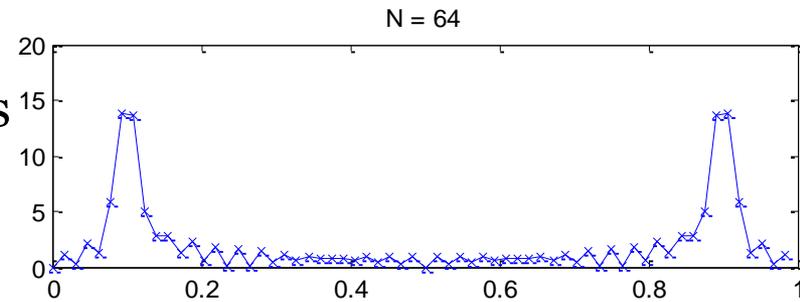
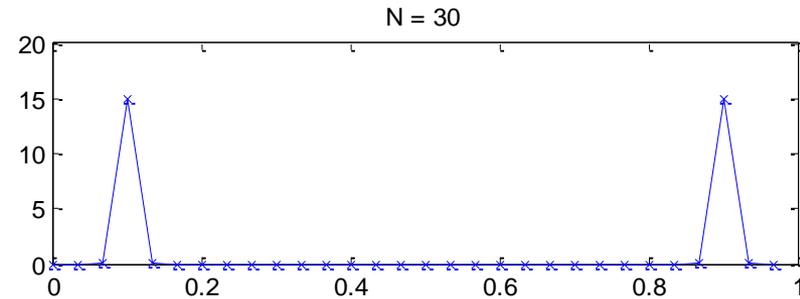
Ex: FFT Effect of N

- Take FFT of cosine using different N values
- Transforms all have the same shape
- Difference is the number of samples used to approximate the shape
- Notice the sinusoid frequency is not always well represented
 - Depends on frequency resolution

```

n = [0:29];
x = cos(2*pi*n/10);
N1 = 64;
N2 = 128;
N3 = 256;
X1 = abs(fft(x,N1));
X2 = abs(fft(x,N2));
X3 = abs(fft(x,N3));
F1 = [0 : N1 - 1]/N1;
F2 = [0 : N2 - 1]/N2;
F3 = [0 : N3 - 1]/N3;
subplot(3,1,1)
plot(F1,X1,'-x'),title('N = 64'),axis([0 1 0 20])
subplot(3,1,2)
plot(F2,X2,'-x'),title('N = 128'),axis([0 1 0 20])
subplot(3,1,3)
plot(F3,X3,'-x'),title('N = 256'),axis([0 1 0 20])

```

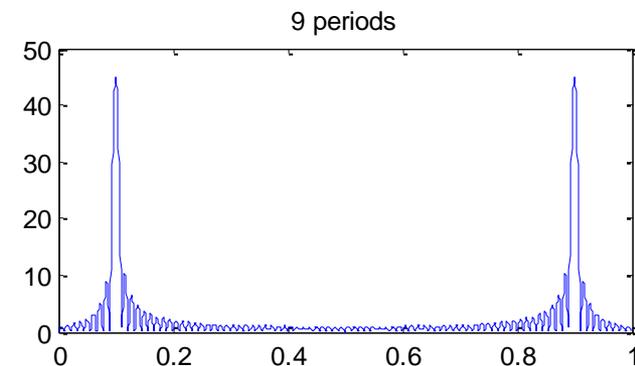
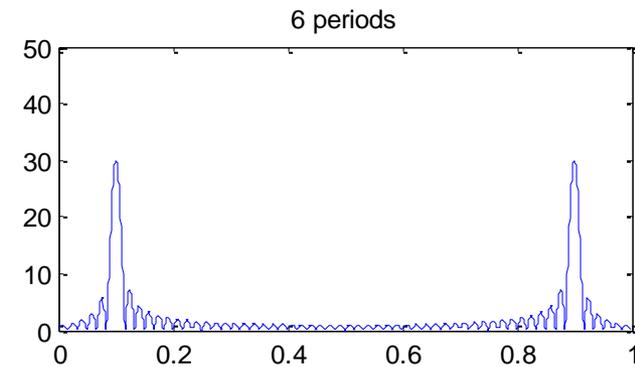
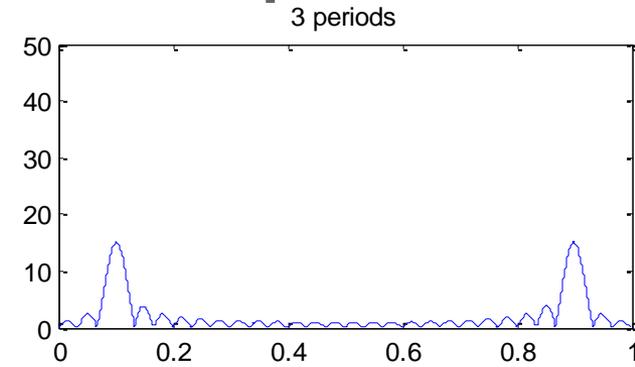


Ex: FFT Effect of Number of Samples

- Select a large value of N and vary the number of samples of the signal

```
n = [0:29];
x1 = cos(2*pi*n/10); % 3 periods
x2 = [x1 x1]; % 6 periods
x3 = [x1 x1 x1]; % 9 periods
N = 2048;
X1 = abs(fft(x1,N));
X2 = abs(fft(x2,N));
X3 = abs(fft(x3,N));
F = [0:N-1]/N;
subplot(3,1,1)
plot(F,X1),title('3
periods'),axis([0 1 0 50])
subplot(3,1,2)
plot(F,X2),title('6
periods'),axis([0 1 0 50])
subplot(3,1,3)
plot(F,X3),title('9
periods'),axis([0 1 0 50])
```

- Transforms all have the same shape
 - Looks like sinc functions
- More samples makes the sinc look more impulse-like
- FFT with large N but fewer samples does zero-padding
 - E.g. taking length N signal and windowing with box
 - Multiplication in time is convolution in frequency



Spectrum Analysis with FFT and Matlab

- FFT does not directly give spectrum
 - Dependent on the number of signal samples
 - Dependent on the number of points in the FFT
- FFT contains info between $[0, f_s]$
 - Spectrum must be below $f_s/2$
- Symmetric across $f = 0$ axis
 - $\left[-\frac{f_s}{2}, \frac{f_s}{2}\right]$
 - Use `fftshift.m` in Matlab

```
n = [0:149];
x1 = cos(2*pi*n/10);
N = 2048;
X = abs(fft(x1,N));
X = fftshift(X);
F = [-N/2:N/2-1]/N;
plot(F,X),
xlabel('frequency / f s')
```

