

MODULE 2



MODULE 2

Linear filtering methods based on the DFT: Use of DFT in Linear Filtering, Filtering of Long data Sequences.

Fast-Fourier-Transform (FFT) algorithms: Efficient Computation of the DFT: Radix-2 FFT algorithms for the computation of DFT and IDFT–decimation-in-time and decimation-in-frequency algorithms.

Text Book/Reference Books:

1. Proakis & Monalakis, “Digital signal processing – Principles Algorithms & Applications”, 4th Edition, Pearson education, New Delhi, 2007. ISBN: 81-317-1000-9.
2. Oppenheim & Schaffer, “Discrete Time Signal Processing” , PHI, 2003.
3. D.Ganesh Rao and Vineeth P Gejji, “Digital Signal Processing” Cengage India Private Limited, 2017, ISBN: 9386858231

LINEAR FILTERING METHODS BASED ON DFT

■ USE OF DFT IN LINEAR FILTERING:

- Let a finite duration sequence $x(n)$ of length L excites a FIR filter of length M .
- Let $x(n) = 0, n < 0 \text{ and } n \geq L$ and $h(n) = 0, n < 0 \text{ and } n \geq M$, where $h(n)$ is the impulse response of the filter.
- The output sequence $y(n)$ of the FIR filter represents the time-domain convolution of $x(n)$ and $h(n)$, $y(n) = \sum_{k=0}^{M-1} h(k)x(n-k)$.
- Since $x(n)$ and $h(n)$ are finite duration sequences, $y(n)$ is also finite of length $L+M-1$.
- In frequency domain $Y(\omega) = X(\omega)H(\omega)$.
- In terms of DFT, $Y(k) = X(k)H(k) \quad k = 0, 1, 2, \dots, N-1$.
- N -point circular convolution of $x(n)$ and $h(n)$ is equivalent to their linear convolution.

...LINEAR FILTERING METHODS BASED ON DFT...

■ FILTERING OF LONG DATA SEQUENCES:

- In some real time processing of applications involving linear filtering of signals, the input sequence $x(n)$ is a very long sequence.
- Linear filtering on such signals involving DFT imposes severe memory constraints.
- In such filtering the sequences are processed block-wise and the output blocks are fitted together to form the overall sequence.
- There are two methods for this:

□ Overlap Save Method:

- Size of input data block $N=L+M-1$ and size of DFT and IDFT is N .

...LINEAR FILTERING METHODS BASED ON DFT...

- Each data block consists of $M-1$ points of previous block and N new points.
- N -point DFT is computed per block.
- Impulse response of filter is increased by appending $L-1$ zeros and its DFT computed.
- For m th block we have, $\hat{Y}_m(k) = H(k)X_m(k)$, multiplication of two N -point DFTs $H(k)$ and $X_m(k)$.
- Then N -point IDFT is computed to yield, $\hat{Y}_m(n) = \{\hat{y}_m(0) \hat{y}_m(1) \dots \hat{y}_m(M-1) \hat{y}_m(M) \dots \hat{y}_m(N-1)\}$.
- For a N -length record, the first $M-1$ datapoints of $y_m(n)$ are corrupted by aliasing and discarded.
- Last L points of $y_m(n)$ are that similar to linear convolution.

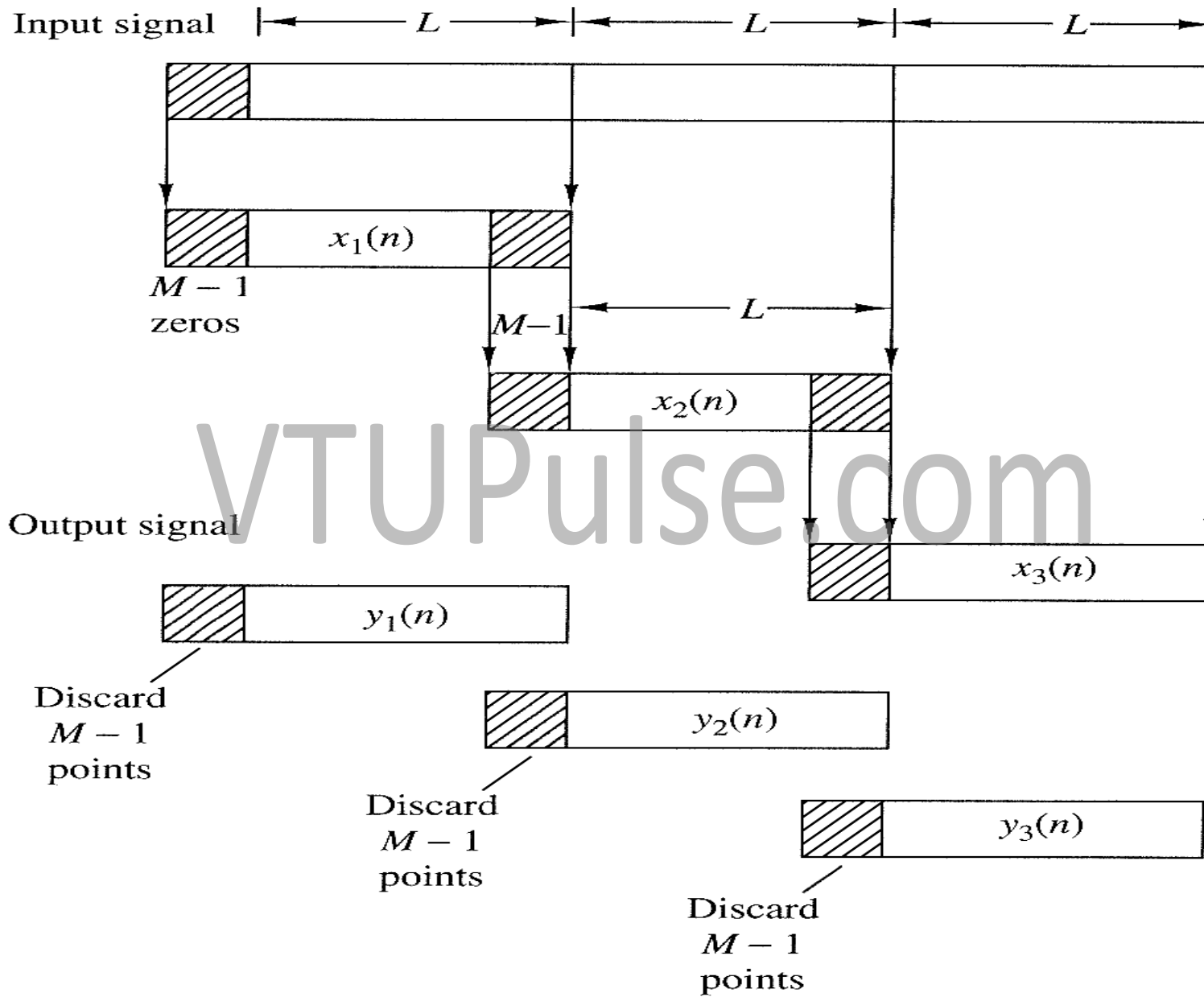
...LINEAR FILTERING METHODS BASED ON DFT...

- To avoid data loss due to aliasing, the last $M-1$ points of each record are made the first $M-1$ points of subsequent record.
- To process the data, the first $M-1$ points of first block is set to zero.
- The block of data is as follows:

$$x_1(n) = \underbrace{\{0, 0, \dots, 0\}}_{M-1 \text{ points}}, x(0), x(1), \dots, x(L-1)$$

$$x_2(n) = \underbrace{\{x(L-M+1), \dots, x(L-1)\}}_{M-1 \text{ data points from } x_1(n)}, \underbrace{\{x(L), \dots, x(2L-1)\}}_{L \text{ new data points}}$$

$$x_3(n) = \underbrace{\{x(2L-M+1), \dots, x(2L-1)\}}_{M-1 \text{ data points from } x_2(n)}, \underbrace{\{x(2L), \dots, x(3L-1)\}}_{L \text{ new data points}}$$



OVERLAP ADD EXAMPLE

Given $x[n]=\{3,-1,0,1,3,2,0,1,2,1\}$ & $h[n]=\{1,1,1\}$

Let, $L=5$

Length of $h[n]$, $M=3$, Therefore, $M-1=2$

We know, $L=(N+M-1)$

$$5=N+3-1$$

$$N=3$$

\therefore Pad $M-1=2$ zeros with $h[n]$

i.e. $h[n]=\{1,1,1,0,0\}$

Performing $y_k[n]=x_k[n] h[n]$,

where $k=1,2,3,4$

1. $y_1[n]=\{3,2,2,-1,0\}$

2. $y_2[n]=\{1,4,6,5,2\}$

3. $y_3[n]=\{0,1,3,3,2\}$

4. $y_4[n]=\{1,1,1,0,0\}$

Input sequence $x[n]$

3	-1	0	1	3	2	0	1	2	1
---	----	---	---	---	---	---	---	---	---

$x_1[n]$

3	-1	0	0	0
---	----	---	---	---

$M-1(=2)$ no. of zeros

$x_2[n]$

1	3	2	0	0
---	---	---	---	---

$x_3[n]$

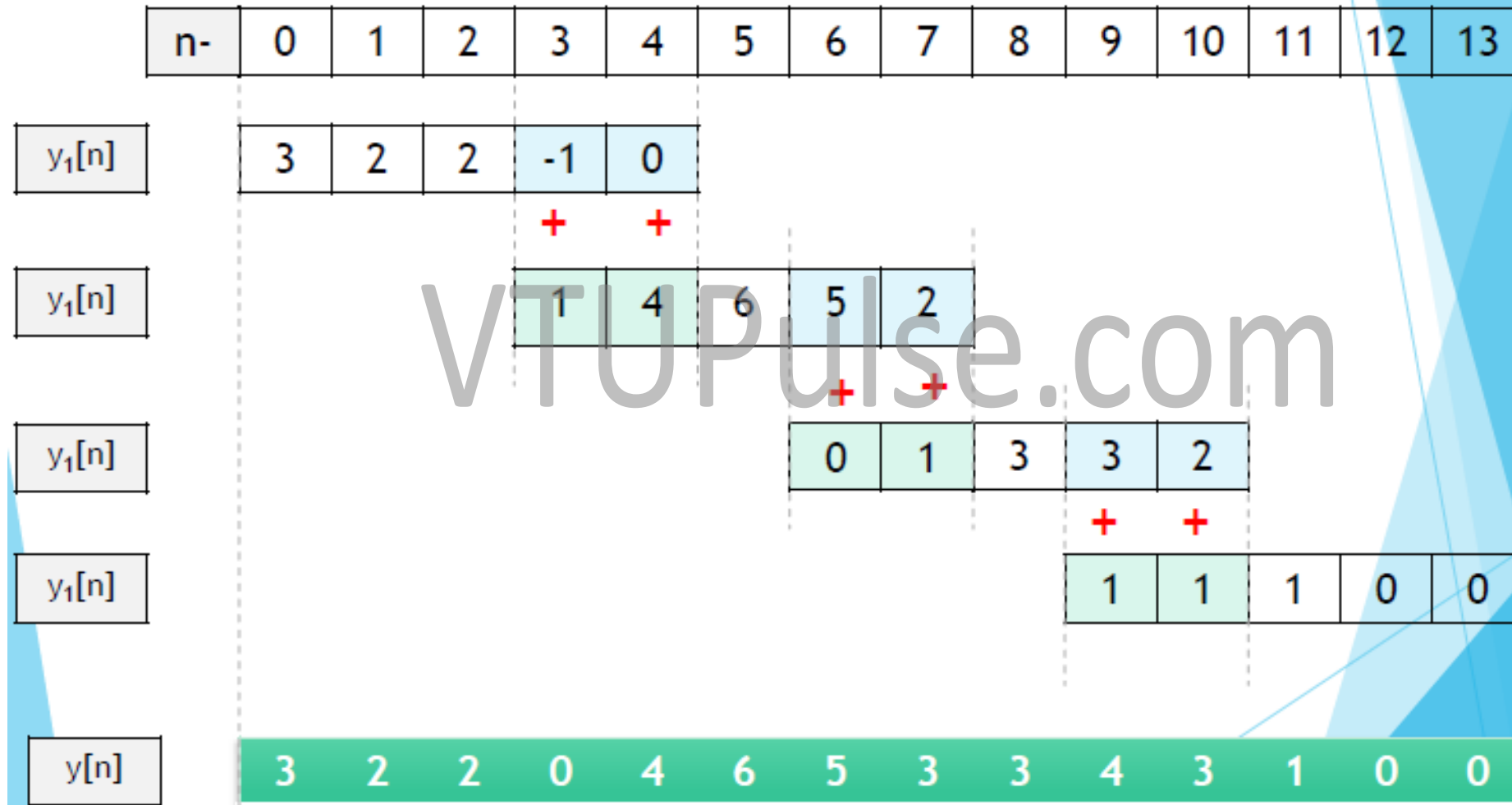
0	1	2	0	0
---	---	---	---	---

$x_4[n]$

1	0	0	0	0
---	---	---	---	---

$L(=3)$ no. of new data

$+= \rightarrow$ add



...LINEAR FILTERING METHODS BASED ON DFT...

□ Overlap Add method:

- Size of input data block L and size of DFT and IDFT is N .
- Each data block is appended with $M-1$ zeros and DFT calculated.
- The block of data is as follows:

$$x_1(n) = \{x(0), x(1), \dots, x(L-1), \underbrace{0, 0, \dots, 0}_{M-1 \text{ zeros}}\}$$

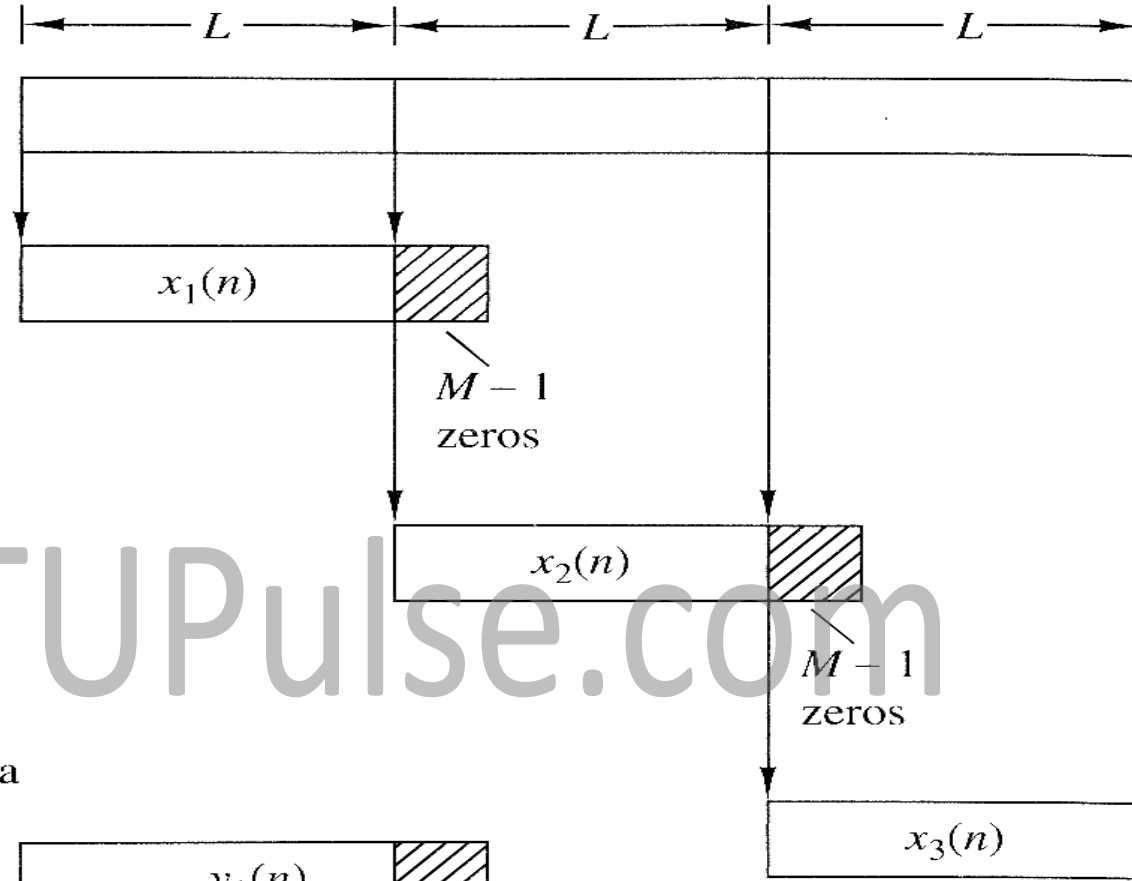
$$x_2(n) = \{x(L), x(L+1), \dots, x(2L-1), \underbrace{0, 0, \dots, 0}_{M-1 \text{ zeros}}\}$$

$$x_3(n) = \{x(2L), \dots, x(3L-1), \underbrace{0, 0, \dots, 0}_{M-1 \text{ zeros}}\}$$

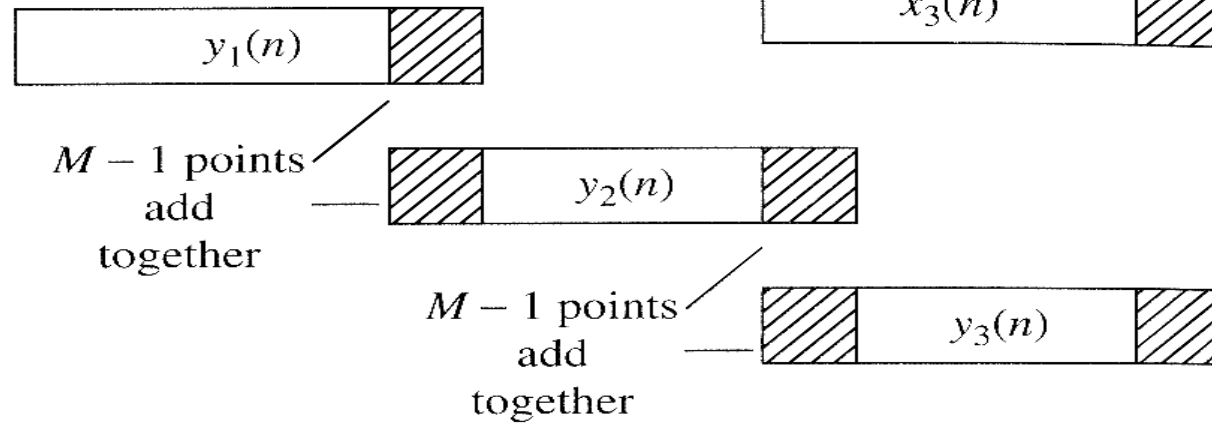
...LINEAR FILTERING METHODS BASED ON DFT...

- The two N-point DFTs are multiplied to obtain $Y_m(k) = H(k)X_m(k)$.
- IDFT yields N-points that are free of aliasing.
- Since each data block is terminated with M-1 zeros, the last M-1 points of each block is added to M-1 points of subsequent block.
- Overlapping and adding yields, $y(n) = \{y_1(0), y_1(1), \dots, y_1(L-1), y_1(L) + y_2(1), \dots, y_1(N-1) + y_2(M-1), y_1(M), \dots\}$

Input data



Output data



OVERLAP SAVE EXAMPLE

Given $x[n]=\{3,-1,0,1,3,2,0,1,2,1\}$ & $h[n]=\{1,1,1\}$

Let, $L=5$

Length of $h[n]$, $M=3$, Therefore, $M-1=2$

We know, $L=(N+M-1)$

$$5=N+3-1$$

$$N=3$$

\therefore Pad $M-1=2$ zeros with $h[n]$ i.e. $h[n]=\{1,1,1,0,0\}$

$$x1[n]=\{0\ 0\ 3\ -1\ 0\} \quad x2[n]=\{-1\ 0\ 1\ 3\ 2\} \quad x3[n]=\{3\ 2\ 0\ 1\ 2\} \quad x4[n]=\{1\ 2\ 1\ 0\ 0\}$$

Performing $y_k[n]=x_k[n] \otimes h[n]$, where $k=1,2,3,4$

1. $y1[n]=\{-1,0,3,2,2\}$

2. $y2[n]=\{4,1,0,4,6\}$

3. $y3[n]=\{6,7,5,3,3\}$

4. $y4[n]=\{1,3,4,3,1\}$

X => discard

n-	-2	-1	0	1	2	3	4	5	6	7	8	9	10	11
----	----	----	---	---	---	---	---	---	---	---	---	---	----	----

$y_1[n]$	-1	0	3	2	2
----------	----	---	---	---	---

$y_1[n]$			4	1	0	4	6
----------	--	--	---	---	---	---	---

$y_1[n]$				6	7	5	3	3
----------	--	--	--	---	---	---	---	---

$y_1[n]$							1	3	4	3	1
----------	--	--	--	--	--	--	---	---	---	---	---

$y[n]$	3	2	2	0	4	6	5	3	3	4	3	1
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OVERLAP SAVE VS ADD METHOD

Overlap Save

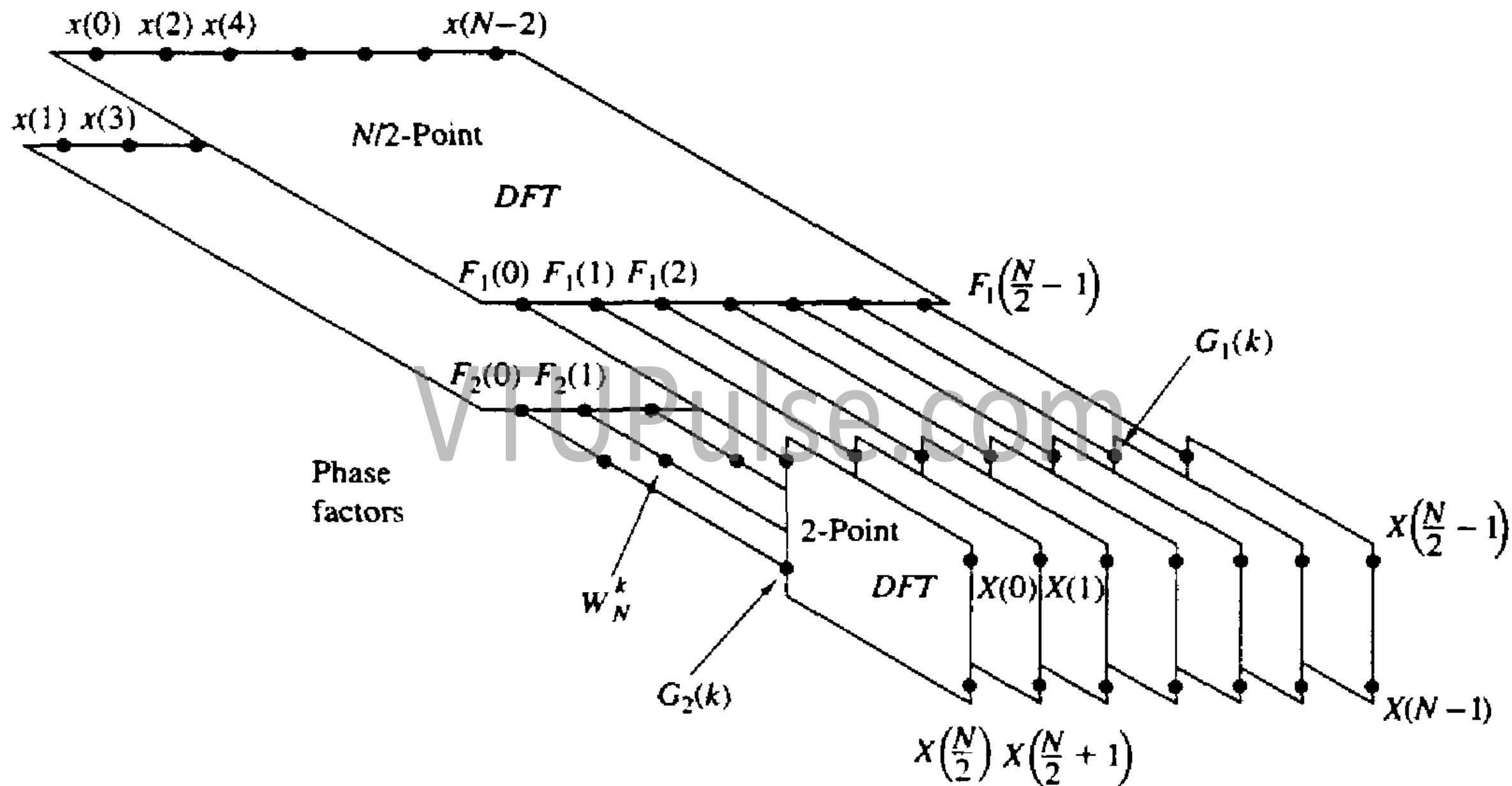
- Overlapped values has to be discarded.
- It does not require any addition.
- It can be computed using linear convolution

Overlap Add

- Overlapped values has to be added.
- It will involve adding a number of values in the output.
- Linear convolution is not applicable here.

RADIX-2FFT

- We consider N-point DFT where $N = 2^v$ and select $M=N/2$ and $L=2$.
- We split N-point data sequence into two $N/2$ sequences $f_1(n) = x(2n)$ and $f_2(n) = x(2n + 1)$, $n = 0, 1, 2 \dots \frac{N}{2} - 1$.
- $f_1(n)$ and $f_2(n)$ are obtained by decimating $x(n)$ by a factor of 2-decimation in time.
- DFT of decimated sequence is $X(k) = \sum_{n=0}^{N-1} x(n)W_N^{kn}$ $k = 0, 1, 2 \dots N - 1 =$
 $\sum_{n \text{ even}} x(n)W_N^{kn} + \sum_{n \text{ odd}} x(n)W_N^{kn} = \sum_{m=0}^{\frac{N}{2}-1} x(2m)W_N^{2mk} + \sum_{m=0}^{\frac{N}{2}-1} x(2m + 1)W_N^{(2m+1)k}$, $W_N^2 = W_{\frac{N}{2}}$.
- $X(k) = \sum_{m=0}^{\frac{N}{2}-1} f_1(m)W_{\frac{N}{2}}^{2mk} + W_N^k \sum_{m=0}^{\frac{N}{2}-1} f_2(m)W_{\frac{N}{2}}^{km} = F_1(k) + W_N^k F_2(k)$, $k = 0, 1, 2 \dots N - 1$.
- Periodic sequences, $F_1\left(k + \frac{N}{2}\right) = F_1(k)$ and $F_2\left(k + \frac{N}{2}\right) = F_2(k)$. Also $W_N^{k+\frac{N}{2}} = -W_N^k$.
- $X(k) = F_1(k) + W_N^k F_2(k)$ and $X\left(k + \frac{N}{2}\right) = F_1(k) - W_N^k F_2(k)$, $k = 0, 1, 2 \dots \frac{N}{2} - 1$.
- Computation of $X(k)$ requires $\frac{N^2}{2} + \frac{N}{2}$. Also $G_1(k) = F_1(k)$ and $G_2(k) = W_N^k F_2(k)$, $k = 0, 1, 2 \dots \frac{N}{2} - 1$.
- $X(k) = G_1(k) + G_2(k)$ and $X\left(k + \frac{N}{2}\right) = G_1(k) - G_2(k)$, $k = 0, 1, 2 \dots \frac{N}{2} - 1$.

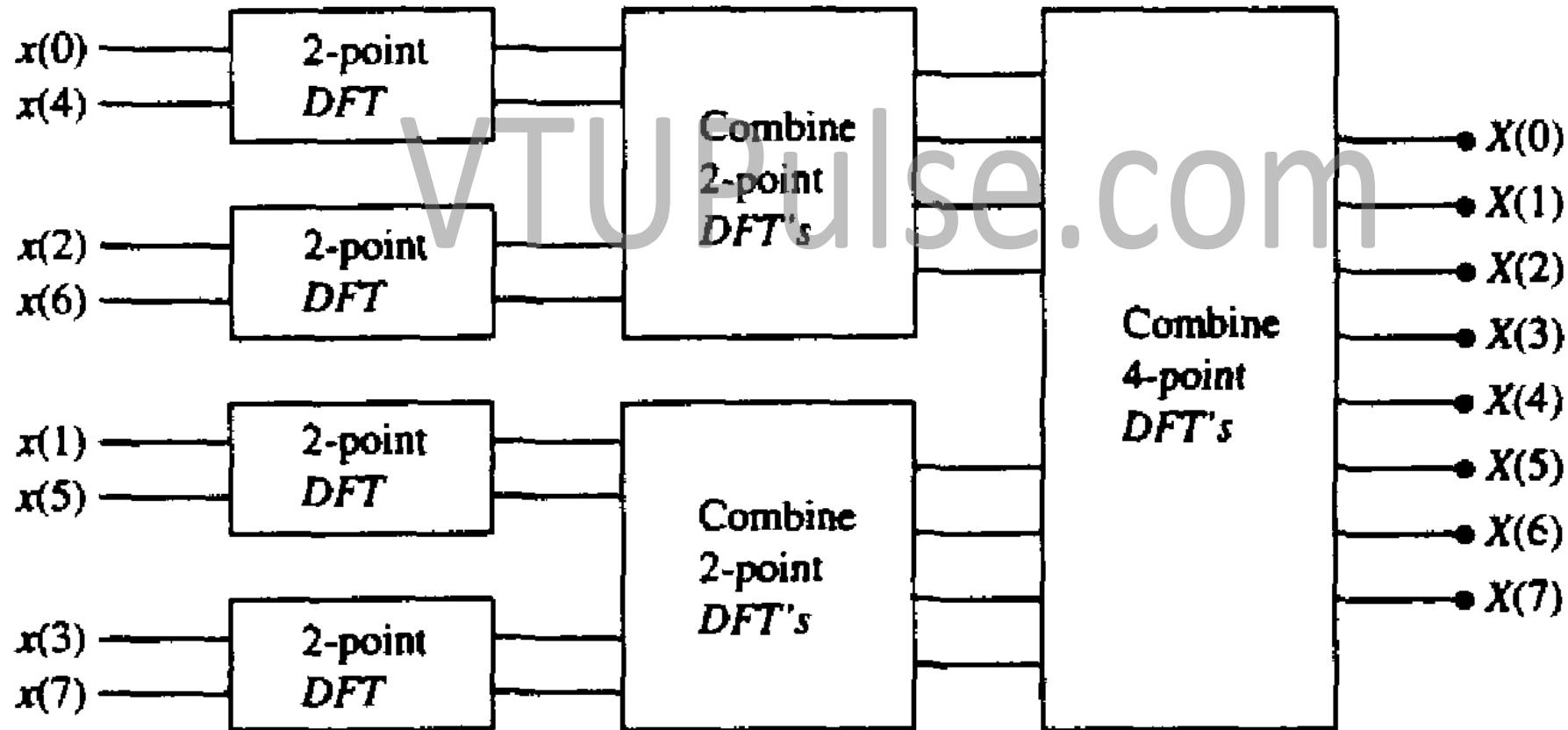


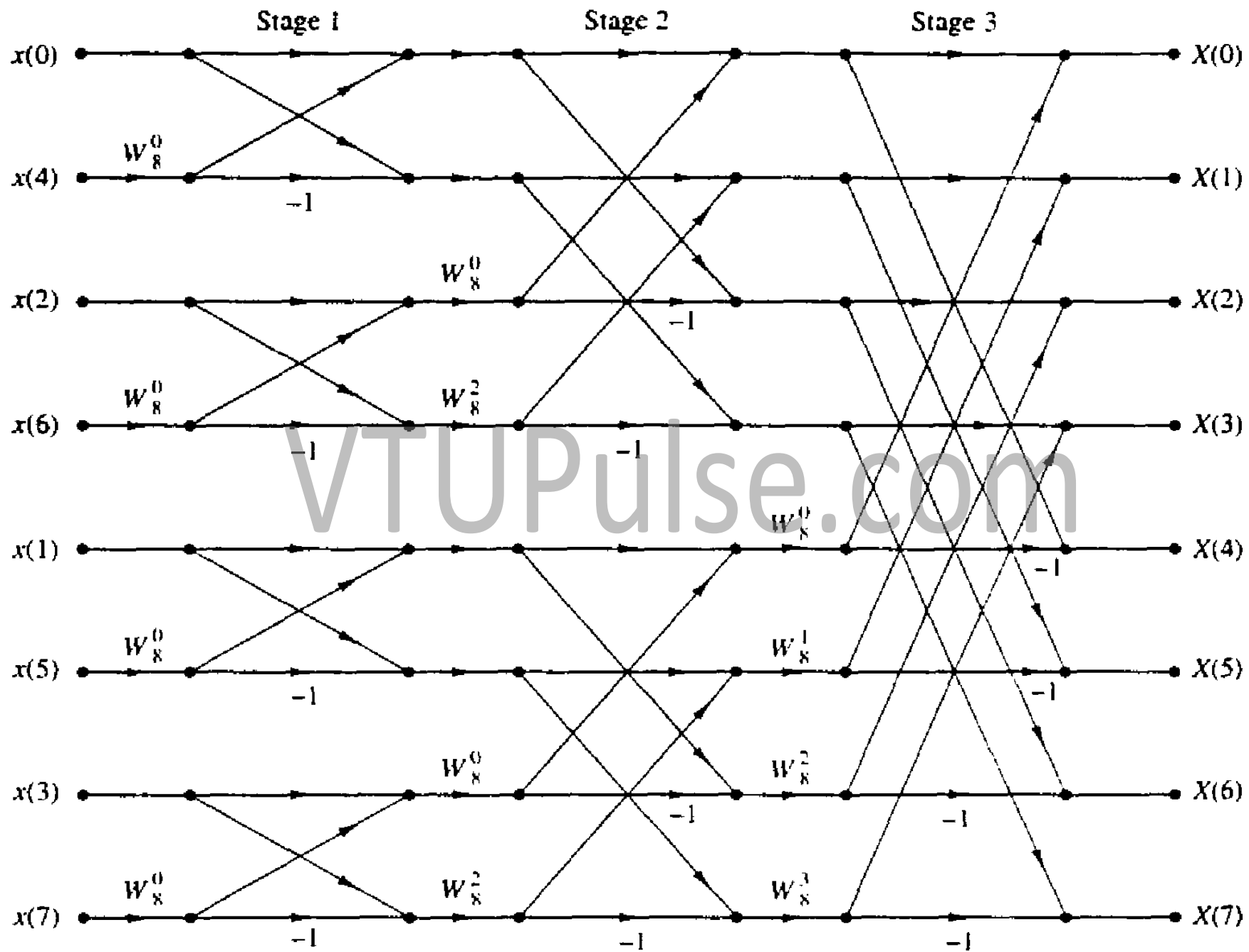
...RADIX-2FFT...

- The process is repeated for $f_1(n)$ and $f_2(n)$.
- $f_1(n)$ results in two $N/4$ point sequences- $v_{11}(n) = f_1(2n)$ and $v_{12}(n) = f_1(2n + 1), k = 0, 1, 2, \dots, \frac{N}{4} - 1$.
- $f_2(n)$ results in two $N/4$ point sequences- $v_{21}(n) = f_2(2n)$ and $v_{22}(n) = f_2(2n + 1), k = 0, 1, 2, \dots, \frac{N}{4} - 1$.
- By using these we obtain $N/2$ -point DFTs: $F_1(k) = V_{11}(k) + W_{N/2}^k V_{12}, F_1\left(k + \frac{N}{4}\right) = V_{11}(k) - W_{N/2}^k V_{12}, F_2(k) = V_{21}(k) + W_{N/2}^k V_{22}, F_2\left(k + \frac{N}{4}\right) = V_{21}(k) - W_{N/2}^k V_{22}, k = 0, 1, 2, \dots, \frac{N}{4} - 1$.
- $F_1(k)$ and $F_2(k)$ can be accomplished with $\frac{N^2}{4} + N$ complex multiplications.
- Decimation is repeated again and again till one point sequence is obtained. Operation can be performed $v = \log_2 N$ times.
- Number of complex multiplications: $\frac{N}{2} \log_2 N$. Number of complex additions: $N \log_2 N$.

...RADIX-2FFT...

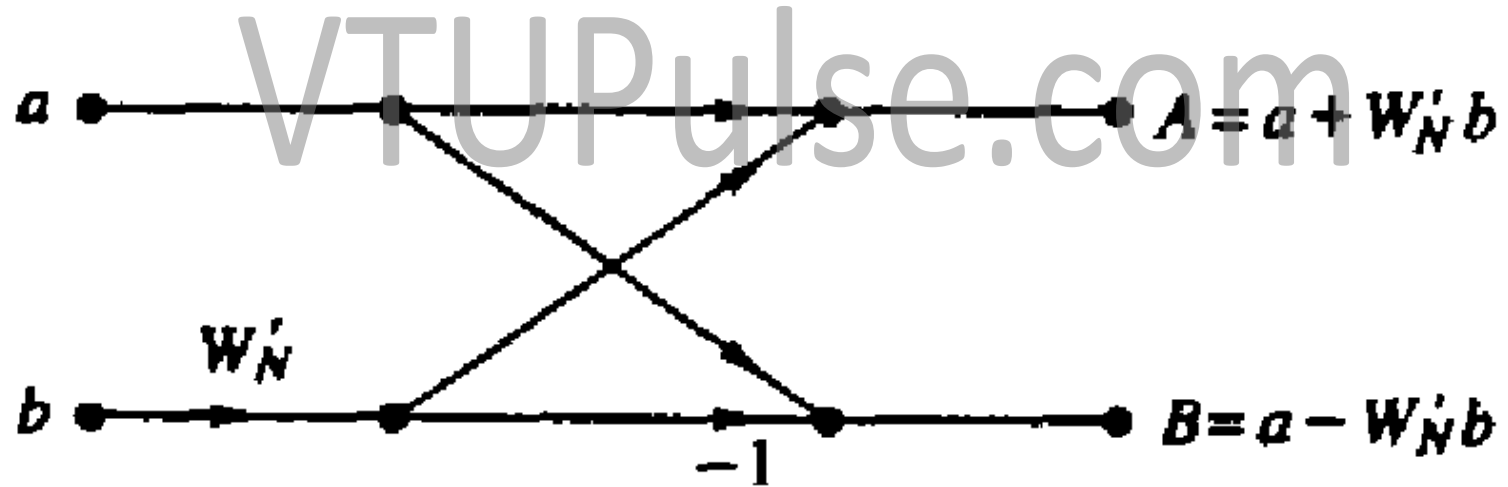
- N=8 point DFT computation is as follows.





...RADIX-2FFT...

- Butterfly Diagram



...RADIX-2FFT...

- Data points to be stored are $2N$ in bit reversed manner.
- Decimation in frequency FFT algorithm uses $M=2$ and $L=N/2$.

$$X(k) = \sum_{n=0}^{N/2-1} x(n) W_N^{kn} + \sum_{n=N/2}^{N-1} x(n) W_N^{kn} = \sum_{n=0}^{N/2-1} x(n) W_N^{kn} + W_N^{\frac{kN}{2}} \sum_{n=0}^{N/2-1} x\left(n + \frac{N}{2}\right) W_N^{kn} .$$

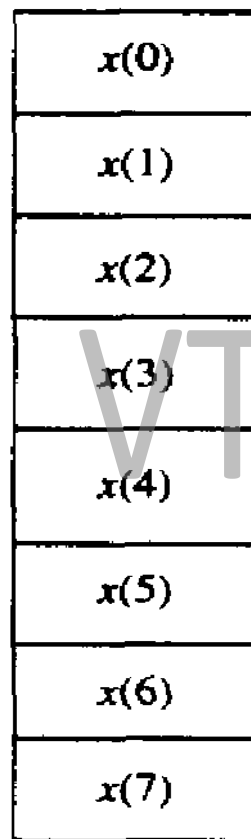
$$W_N^{\frac{kN}{2}} = (-1)^k ,$$

$$\text{thus } X(k) = \sum_{n=0}^{N/2-1} [x(n) + (-1)^k x\left(n + \frac{N}{2}\right)] W_N^{kn} .$$

Memory address
(decimal) (binary)

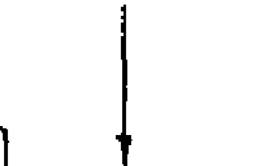
0	000
1	001
2	010
3	011
4	100
5	101
6	110
7	111

Memory

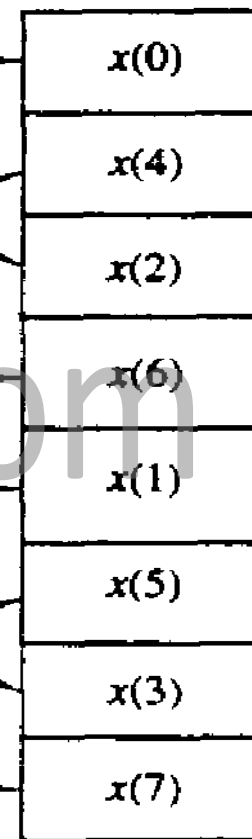
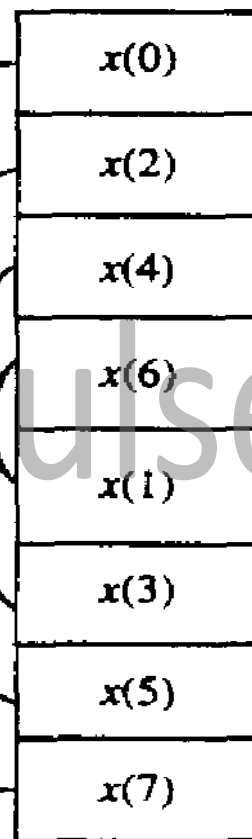
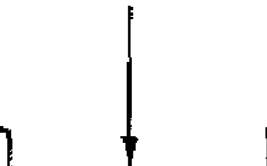


Natural
order

Data
decimation 1



Data
decimation 2



Bit-reversed
order

$(n_2 n_1 n_0)$	\rightarrow	$(n_0 n_2 n_1)$	\rightarrow	$(n_0 n_1 n_2)$
$(0\ 0\ 0)$	\rightarrow	$(0\ 0\ 0)$	\rightarrow	$(0\ 0\ 0)$
$(0\ 0\ 1)$	\rightarrow	$(1\ 0\ 0)$	\rightarrow	$(1\ 0\ 0)$
$(0\ 1\ 0)$	\rightarrow	$(0\ 0\ 1)$	\rightarrow	$(0\ 1\ 0)$
$(0\ 1\ 1)$	\rightarrow	$(1\ 0\ 1)$	\rightarrow	$(1\ 1\ 0)$
$(1\ 0\ 0)$	\rightarrow	$(0\ 1\ 0)$	\rightarrow	$(0\ 0\ 1)$
$(1\ 0\ 1)$	\rightarrow	$(1\ 1\ 0)$	\rightarrow	$(1\ 0\ 1)$
$(1\ 1\ 0)$	\rightarrow	$(0\ 1\ 1)$	\rightarrow	$(0\ 1\ 1)$
$(1\ 1\ 1)$	\rightarrow	$(1\ 1\ 1)$	\rightarrow	$(1\ 1\ 1)$

- Shuffling of data and bit reversal

Use the 8 point radix-2 DIT-FFT algorithm to find the DFT of the sequence $x(n)=\{0.707,1,0.707,0,-0.707,-1,-0.707,0\}$

Solution:

Based on the signal flow graph it is first we have to determine the two point DFT

$$\begin{aligned}V_{11}(0) &= x(0) + W_8^0 x(4) \\&= 0.707 + 1(-0.707) = 0\end{aligned}$$

$$\begin{aligned}V_{11}(1) &= x(0) - W_8^0 x(4) \\&= 0.707 - 1(-0.707) = 1.414\end{aligned}$$

$$\begin{aligned}V_{12}(0) &= x(2) + W_8^0 x(6) \\&= 0.707 + 1(-0.707) = 0\end{aligned}$$

$$\begin{aligned}V_{12}(1) &= x(2) - W_8^0 x(6) \\&= 0.707 - 1(-0.707) = 1.414\end{aligned}$$

$$\begin{aligned}V_{21}(0) &= x(1) + W_8^0 x(5) \\&= 1 + 1(-1) = 0\end{aligned}$$

$$\begin{aligned}V_{21}(1) &= x(1) - W_8^0 x(5) \\&= 1 - 1(-1) = 2\end{aligned}$$

$$\begin{aligned}V_{22}(0) &= x(3) + W_8^0 x(7) \\&= 0 + 1(0) = 0\end{aligned}$$

$$\begin{aligned}V_{22}(1) &= x(3) - W_8^0 x(7) \\&= 1 - 1(0) = 0\end{aligned}$$

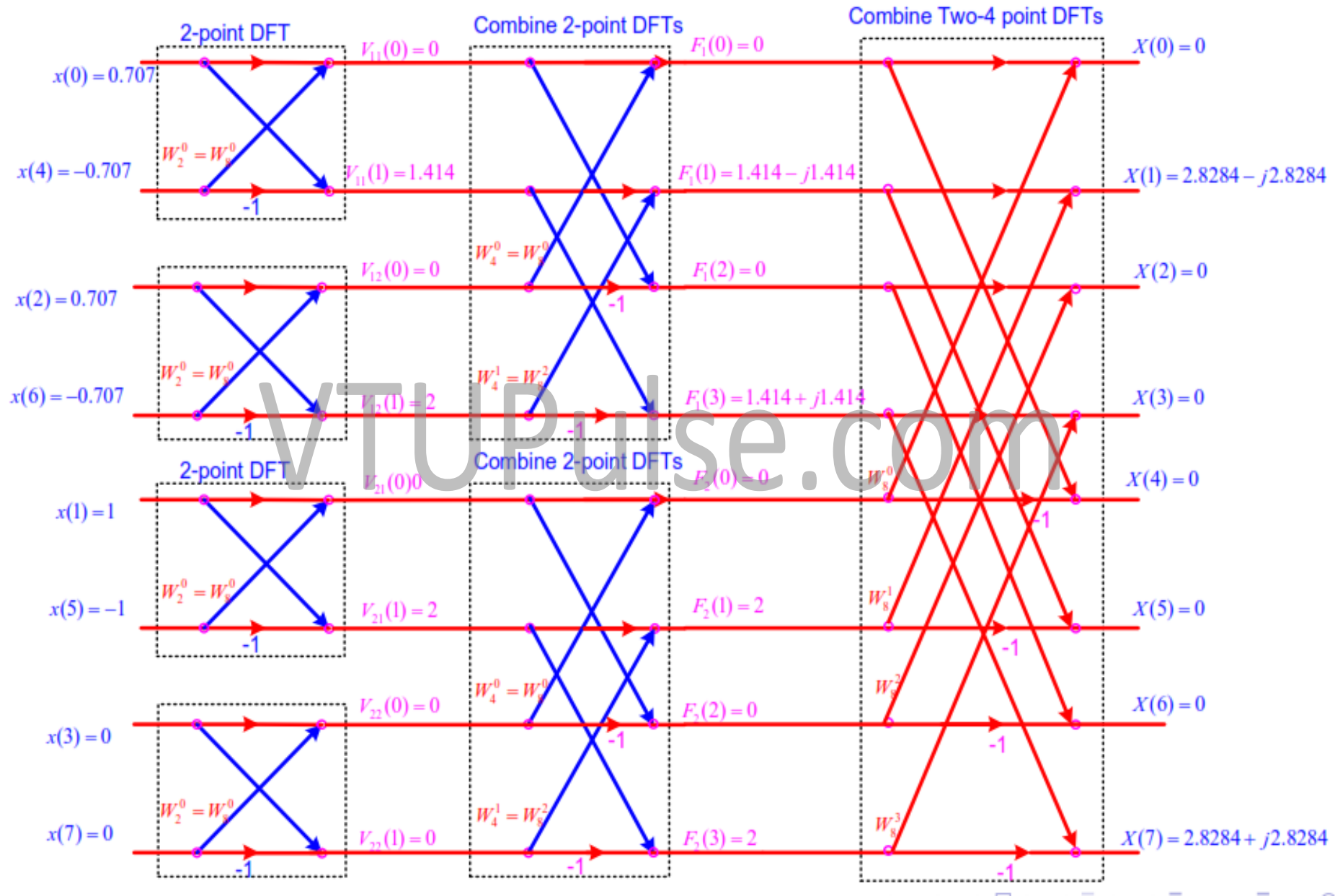
$$\begin{aligned}
 F_1(0) &= V_{11}(0) + W_8^0 V_{12}(0) \\
 &= 0 + 1(0) = 0 \\
 F_1(1) &= V_{11}(1) + W_8^0 V_{12}(1) \\
 &= 1.414 + (-j)1.414 = 1.414 - j1.414
 \end{aligned}$$

$$\begin{aligned}
 F_1(2) &= V_{11}(0) - W_8^0 V_{12}(0) \\
 &= 0 - 1(0) = 0 \\
 F_1(3) &= V_{11}(1) - W_8^0 V_{12}(1) \\
 &= 1.414 - (-j)1.414 = 1.414 + j1.414
 \end{aligned}$$

$$\begin{aligned}
 F_2(0) &= V_{21}(0) + W_8^0 V_{22}(0) \\
 &= 0 + 1(0) = 0 \\
 F_2(1) &= V_{21}(1) + W_8^0 V_{22}(1) \\
 &= 2 + (-j)0 = 2
 \end{aligned}$$

$$\begin{aligned}
 F_2(2) &= V_{21}(0) - W_8^0 V_{22}(0) \\
 &= 0 - 1(0) = 0 \\
 F_2(3) &= V_{21}(1) - W_8^0 V_{22}(1)
 \end{aligned}$$

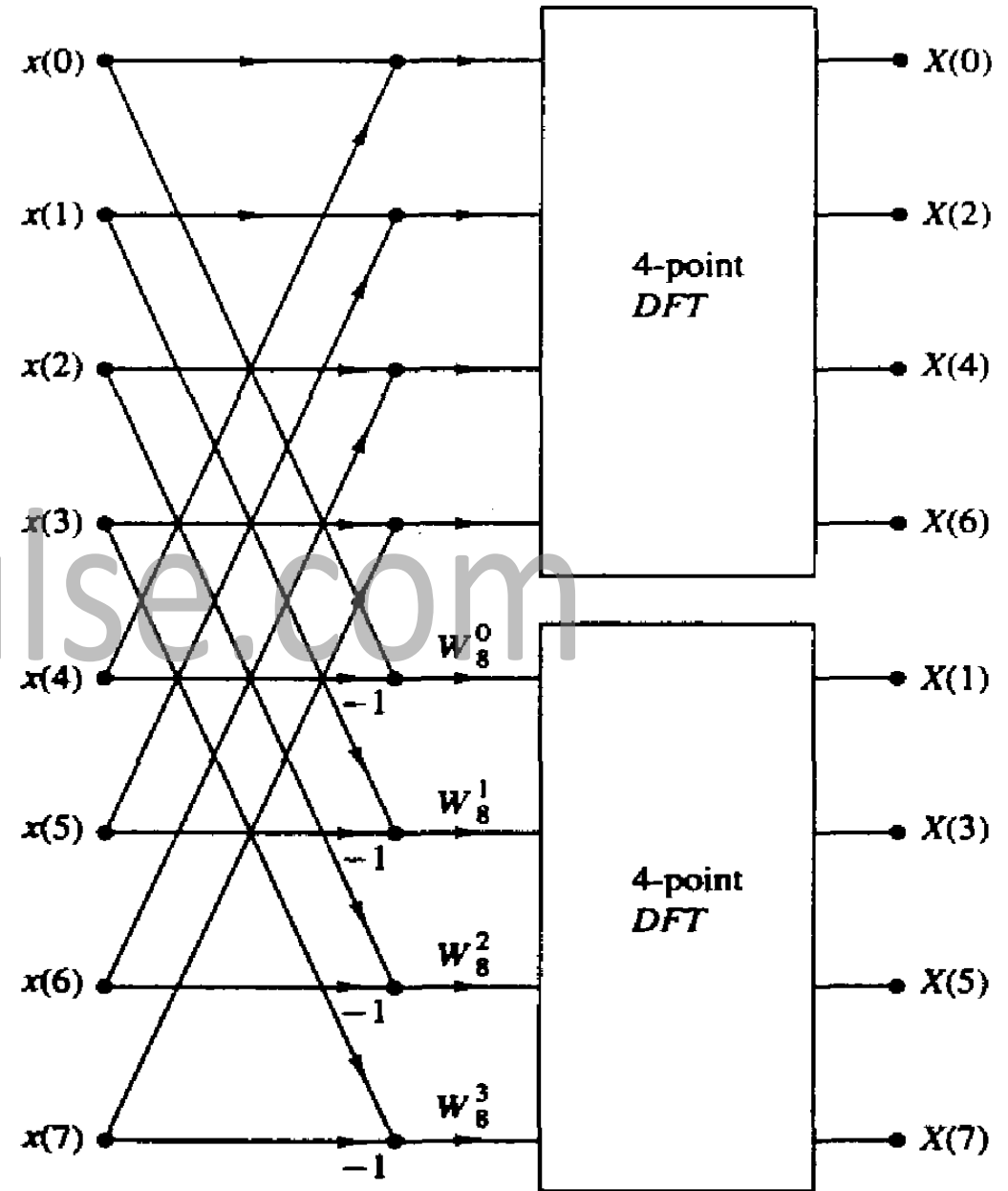
$$\begin{aligned}
 X(0) &= F_1(0) + W_8^0 F_2(0) \\
 &= 0 + 1(0) = 0 \\
 X(1) &= F_1(1) + W_8^1 F_2(1) \\
 &= (1.414 - j1.414) + (0.7071 - j0.7071)2 \\
 &= 2.8284 - j2.8284 \\
 X(2) &= F_1(2) + W_8^2 F_2(2) \\
 &= 0 + (-j)(0) = 0 \\
 X(3) &= F_1(3) + W_8^3 F_2(3) \\
 &= (1.414 + j1.414) + (-0.7071 - j0.7071)2 = 0 \\
 X(4) &= F_1(0) - W_8^0 F_2(0) \\
 &= 0 + 1(0) = 0 \\
 X(5) &= F_1(1) - W_8^1 F_2(1) \\
 &= (1.414 - j1.414) - (0.7071 - j0.7071)2 = 0 \\
 X(6) &= F_1(2) - W_8^2 F_2(2) \\
 &= 0 - (-j)(0) = 0 \\
 X(7) &= F_1(3) - W_8^3 F_2(3) \\
 &= (1.414 + j1.414) - (-0.7071 - j0.7071)2 \\
 &= 2.8284 + j2.8284
 \end{aligned}$$

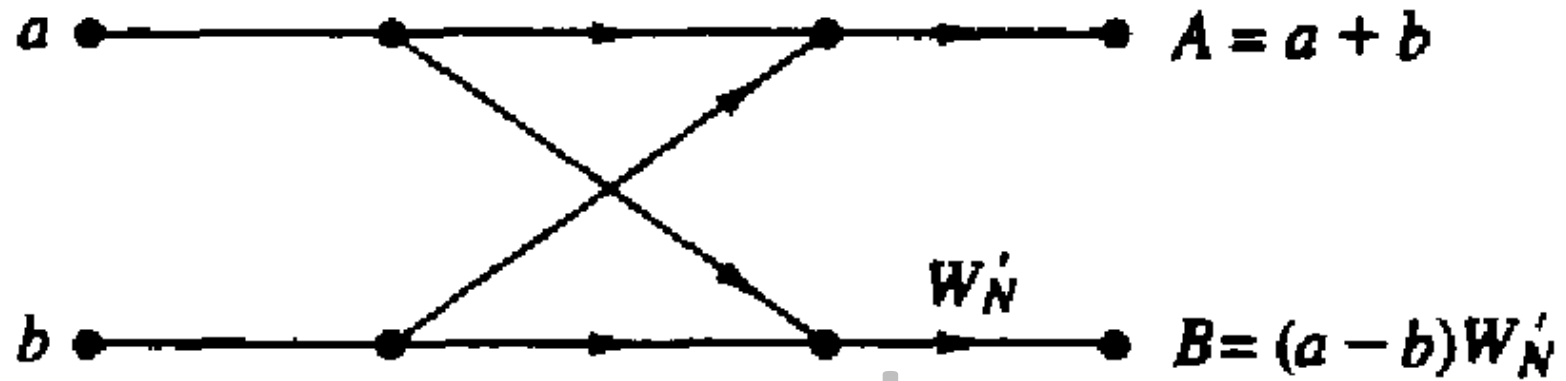


...RADIX-2FFT...

- We split $X(k)$ into odd numbered and even numbered sequence.
- $X(2k) = \sum_{n=0}^{\frac{N}{2}-1} [x(n) + x(n + \frac{N}{2})] W_N^{kn}$ and $X(2k + 1) = \sum_{n=0}^{\frac{N}{2}-1} [x(n) - x(n + \frac{N}{2})] W_N^{kn}$,
 $k = 0, 1, \dots, \frac{N}{2} - 1$. $W_N^2 = W_{\frac{N}{2}}$.
- If $g_1(n)$ and $g_2(n)$ are two $N/2$ -point sequences, $g_1(n) = x(n) + x(n + \frac{N}{2})$ and
 $g_2(n) = [x(n) - x(n + \frac{N}{2})] W_N^n$, $n = 0, 1, 2, \dots, \frac{N}{2} - 1$.
- $X(2k) = \sum_{n=0}^{\frac{N}{2}-1} g_1(n) W_{\frac{N}{2}}^{kn}$ and $X(2k + 1) = \sum_{n=0}^{\frac{N}{2}-1} g_2(n) W_{\frac{N}{2}}^{kn}$.
- The computation procedure can be repeated and the process involves $v = \log_2 N$ stages of decimation.

- First stage of decimation in frequency FFT.





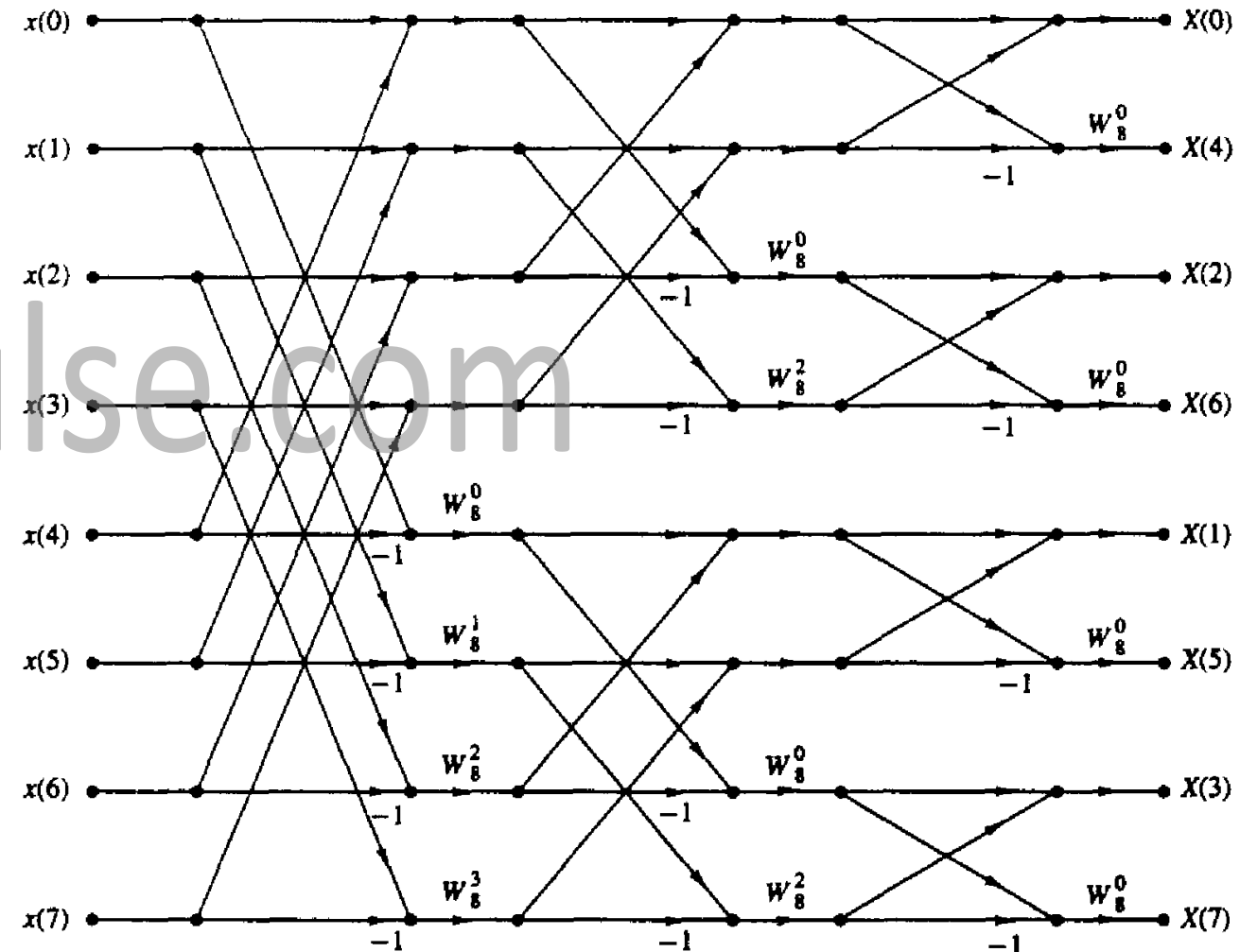
VTUPulse.com

- Butterfly computation for Decimation in Frequency Algorithm

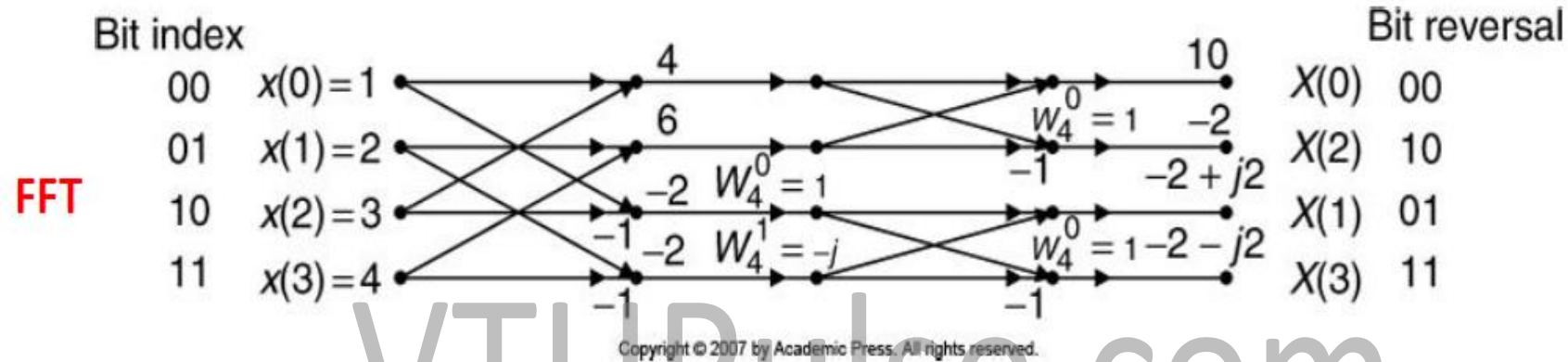
- Number of complex multiplications: $\frac{N}{2} \log_2 N$.

- Number of complex additions: $N \log_2 N$.

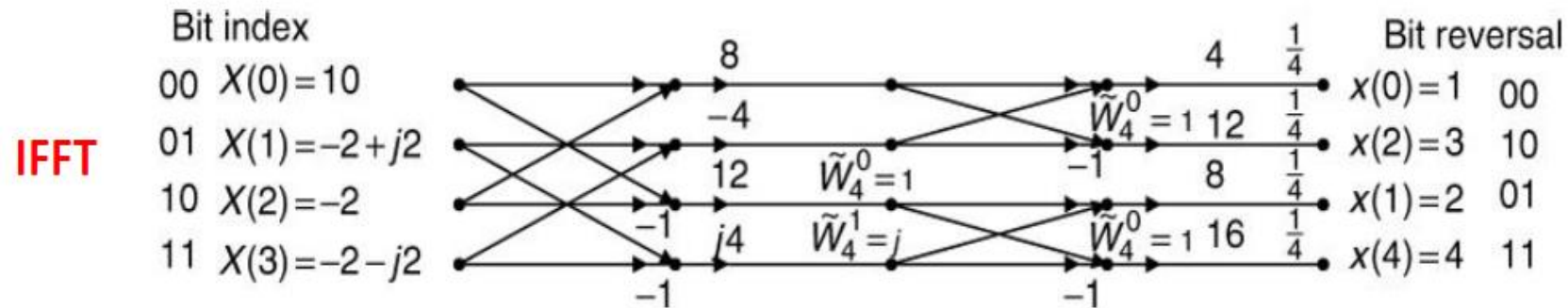
- 8-point Decimation in frequency FFT.



FFT and IFFT Examples

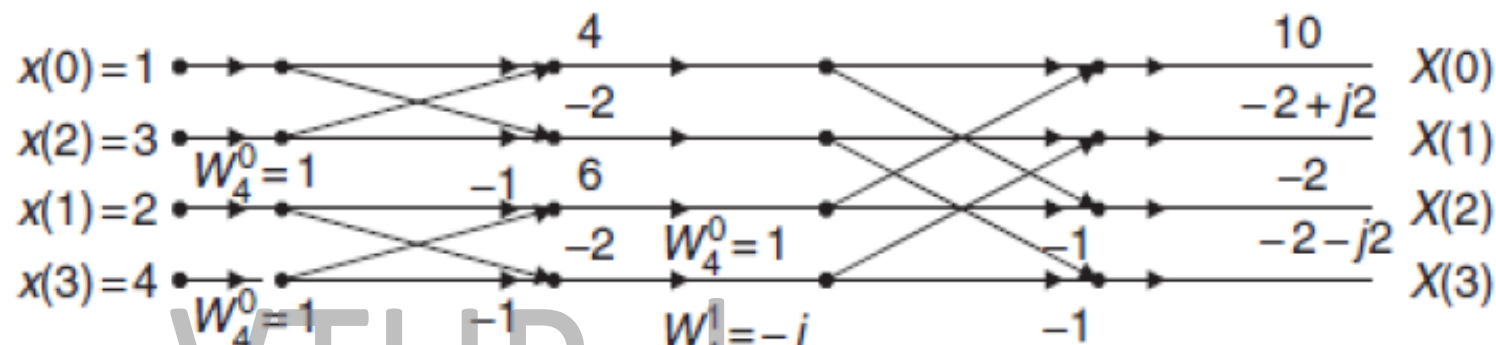


Number of complex multiplication = $\frac{N}{2} \log_2(N) = \frac{4}{2} \log_2(4) = 4.$

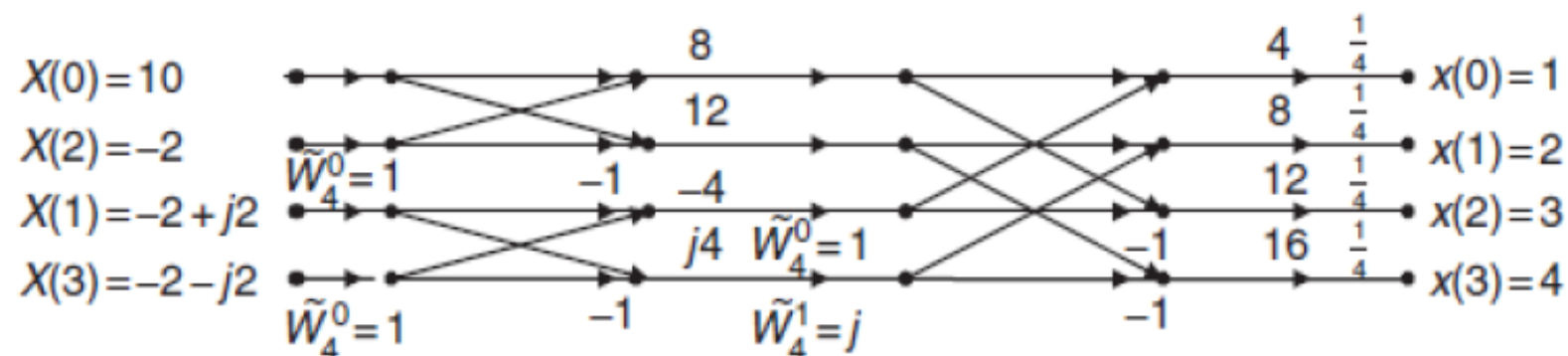


FFT and IFFT Examples

FFT



IFFT



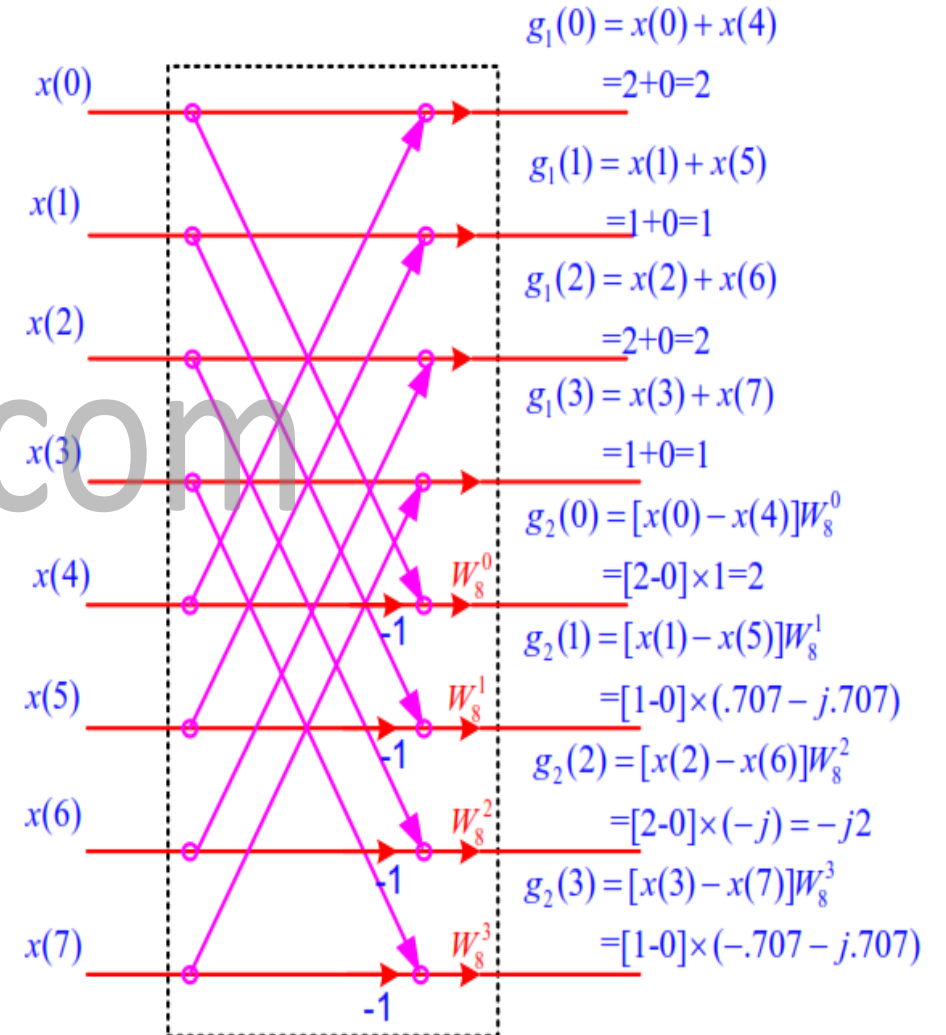
Obtain the 8 point DFT of the following sequence using radix-2 DIF-FFT algorithm. Show all the results along signal flow graph $x(n)=\{2,1,2,1\}$

Solution:

$$\begin{aligned} W_8^0 &= 1 \\ W_8^1 &= 0.707 - j0.707 \\ W_8^2 &= -j \\ W_8^3 &= -0.707 - j0.707 \end{aligned}$$

$$\begin{aligned} g_1(0) &= x(0) + x(4) \\ &= 2 + 0 = 2 \\ g_1(1) &= x(1) + x(5) \\ &= 1 + 0 = 1 \\ g_1(2) &= x(2) + x(6) \\ &= 2 + 0 = 2 \\ g_1(3) &= x(3) + x(7) \\ &= 1 + 0 = 1 \end{aligned}$$

$$\begin{aligned} g_2(0) &= [x(0) - x(4)]W_8^0 \\ &= [2 - 0] \times 1 = 2 \\ g_2(1) &= [x(1) - x(5)]W_8^1 \\ &= [1 - 0] \times [0.707 - j0.707] \\ &= 0.707 - j0.707 \\ g_2(2) &= [x(2) - x(6)]W_8^2 \\ &= [2 - 0] \times [-j] = -j2 \\ g_2(3) &= [x(3) - x(7)]W_8^3 \\ &= [1 - 0] \times [-0.707 - j0.707] \\ &= -0.707 - j0.707 \end{aligned}$$

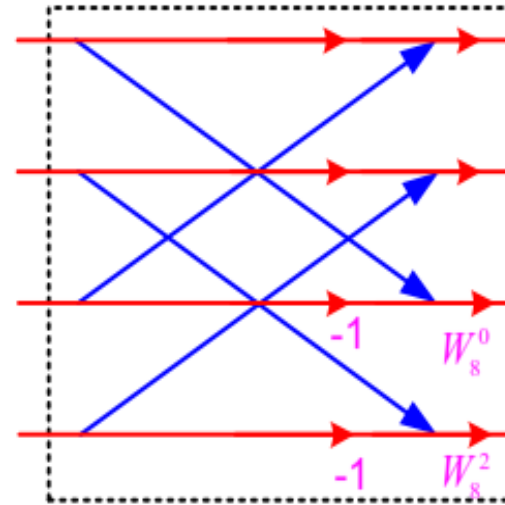


$$g_1(0) = 2$$

$$g_1(1) = 1$$

$$g_1(2) = 2$$

$$g_1(3) = 1$$



$$p_{11}(0) = g_1(0) + g_1(2)$$

$$= 2 + 2 = 4$$

$$p_{11}(1) = g_1(1) + g_1(3)$$

$$= 1 + 1 = 2$$

$$p_{12}(0) = [g_1(0) - g_1(2)]W_8^0$$

$$= (2 - 2) \times 1 = 0$$

$$p_{12}(1) = [g_1(1) - g_1(3)]W_8^0$$

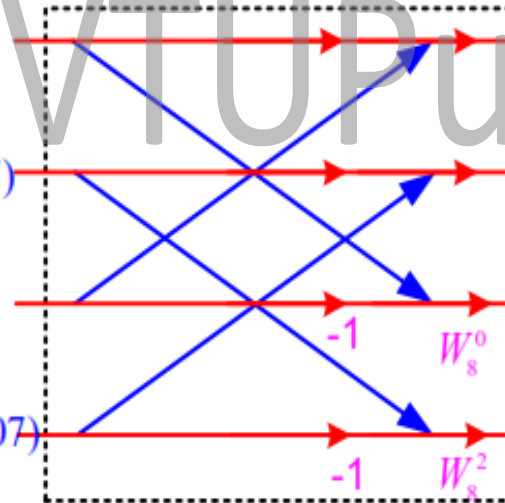
$$= (1 - 1) \times (-j) = 0$$

$$g_2(0) = 2$$

$$g_2(1) = (.707 - j.707)$$

$$g_2(2) = -j2$$

$$g_2(3) = (-.707 - j.707)$$



$$p_{21}(0) = g_2(0) + g_2(2)$$

$$p_{21}(1) = [g_2(1) + g_2(3)]$$

$$= (.707 - j.707 - .707 - j.707)$$

$$= -j1.414$$

$$p_{22}(0) = [g_2(0) - g_2(2)]W_8^0$$

$$= [2 - (-j2)] \times -j = 2 + j2$$

$$p_{22}(1) = [g_2(1) - g_2(3)]W_8^1$$

$$= (.707 - j.707 + .707 + j.707) \times -j$$

$$= -j1.414$$

2 point DFT

