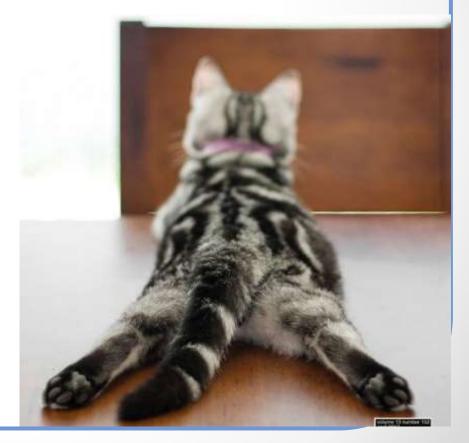
ENE 208 Electrical Engineering Mathematics

Discrete Fourier Transform





The DTFT is the reverse of the <u>Fourier series</u>, in that the latter has a continuous, periodic input and a discrete spectrum.

The DFT and the DTFT can be viewed as the logical result of applying the standard continuous Fourier transform to discrete data. From that perspective, we have the satisfying result that it's not the transform that varies, it's just the form of the input:

If it is discrete, the Fourier transform becomes a DTFT.

If it is periodic, the Fourier transform becomes a Fourier series.

If it is both, the Fourier transform becomes a DFT.



Type of Transform Example Signal Fourier Transform signals that are continious and aperiodic Fourier Series signals that are continious and periodic Discrete Time Fourier Transform signals that are discrete and aperiodic Discrete Fourier Transform signals that are discrete and periodic

FIGURE 8-2

Illustration of the four Fourier transforms. A signal may be continuous or discrete, and it may be periodic or aperiodic. Together these define four possible combinations, each having its own version of the Fourier transform. The names are not well organized; simply memorize them.





Sampling and Discrete Signals

By Prof. Peter Cheung: Dept. of Electrical & Electronic Engineering Imperial College London



Continuous time vs Discrete time

- Continuous time system
 - Good for analogue & general understanding
 - Appropriate mostly to analogue electronic systems



- Electronics are increasingly digital
 - E.g. mobile phones are all digital, TV broadcast is will be 100% digital in UK
 - We use digital ASIC chips, FPGAs and microprocessors to implement systems and to process signals
 - Signals are converted to numbers, processed, and converted back





Sampling Process

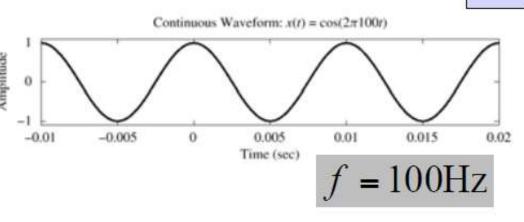
- Use A-to-D converters to turn x(t) into numbers x[n]
- Take a sample every sampling period T_s uniform sampling

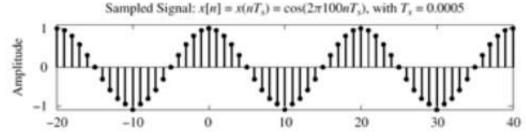
$$x[n] = x(nT_s)$$

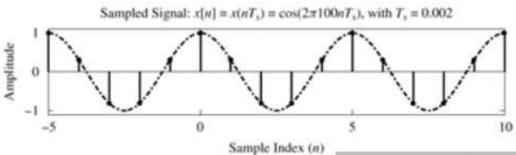
$$x(t)$$

$$C-to-D$$

 $f_s = 2 \text{ kHz}$







Sampling Theorem

- Bridge between continuous-time and discrete-time
- Tell us HOW OFTEN WE MUST SAMPLE in order not to loose any information

Sampling Theorem

A continuous-time signal x(t) with frequencies no higher than f_{max} (Hz) can be reconstructed EXACTLY from its samples $x[n] = x(nT_s)$, if the samples are taken at a rate $f_s = 1/T_s$ that is greater than $2f_{max}$.

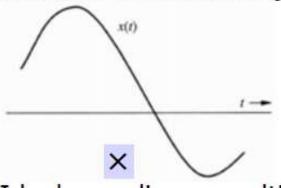
- For example, the sinewave on previous slide is 100 Hz. We need to sample this at higher than 200 Hz (i.e. 200 samples per second) in order NOT to loose any data, i.e. to be able to reconstruct the 100 Hz sinewave exactly.
- fmax refers to the maximum frequency component in the signal that has significant energy.
- Consequence of violating sampling theorem is corruption of the signal in digital form.



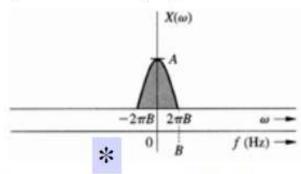


Sampling Theorem: Intuitive proof (1)

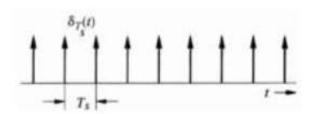
Consider a handlimited signal x(t) and is spectrum X(ω):



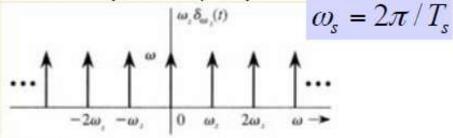




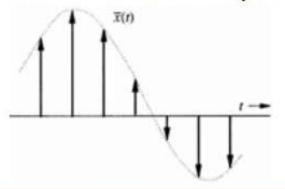
Ideal sampling = multiply x(t) with impulse train (Lec 10/12):



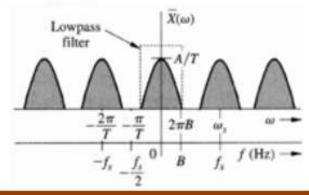




Therefore the sampled signal has a spectrum:

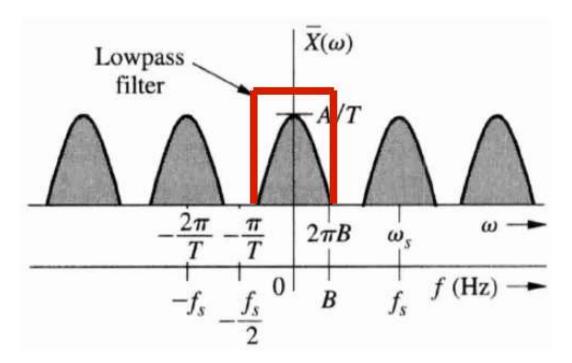






Sampling Theorem: Intuitive proof (2)

 Therefore, to reconstruct the original signal x(t), we can use an ideal lowpass filter on the sampled spectrum:



 This is only possible if the shaded parts do not overlap. This means that fs must be more than TWICE that of B.

Sampling Theorem: mathematical proof

The sampled version can be expressed as:

$$\overline{x}(t) = x(t)\delta_{Ts}(t) = \sum_{n} x(nT_s)\delta(t - nTs)$$

We can express the impulse train as a Fourier series:

$$\delta_{Ts}(t) = \frac{1}{Ts} [1 + 2\cos\omega_s t + 2\cos2\omega_s t + \dots]$$
 where $\omega_s = 2\pi/Ts$

Therefore:

$$\overline{x}(t) = \frac{1}{Ts} [x(t) + 2x(t)\cos\omega_s t + 2x(t)\cos 2\omega_s t + \dots]$$

Since

$$2x(t)\cos\omega_s t$$

$$\Leftrightarrow X(\omega - \omega_s) + X(\omega + \omega_s)$$

$$\overline{X}(\omega) = \frac{1}{Ts} \sum_{n=-\infty}^{\infty} X(\omega - n\omega_s)$$

Which is essentially the spectrum shown in the previous slide.

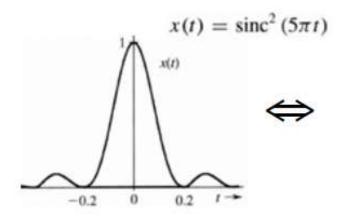
Whose theorem is this?

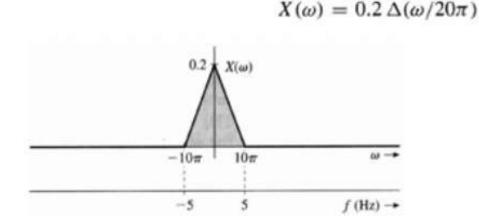
- The sampling theorem is usually known as the Shannon Sampling Theorem due to Claude E. Shannon's paper "A mathematical theory of communciation" in 1948. However, he himself said that "... is common knowledge in the communication art."
- The minimum required sampling rate fs (i.e. 2xB) is known as the Nyquist sampling rate or Nyquist frequency because of H. Nyquist's work on telegraph transmission in 1924 with K. Küpfmüller.
- The first formulation of the sampling theorem precisely and applied it to communication is probably a Russian scientist by the name of V. A. Kotelnikov in 1933.
- However, mathematician already knew about this in a different form and called this the interpolation formula. E. T. Whittaker published the paper "On the functions which are represented by the expansions of the interpolation theory" back in 1915!



What happens if we sample too slowly?

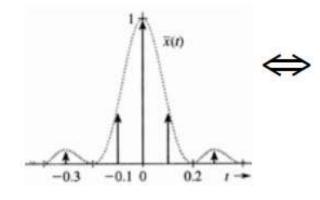
 What are the effects of sampling a signal at, above, and below the Nyquist rate? Consider a signal bandlimited to 5Hz:

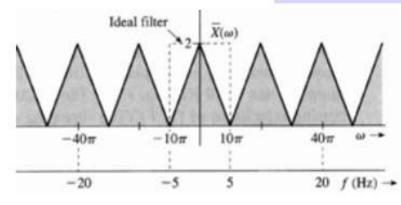




Sampling at Nyquist rate of 10Hz give:

perfect reconstruction possible

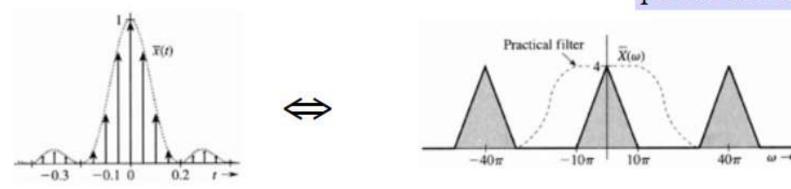




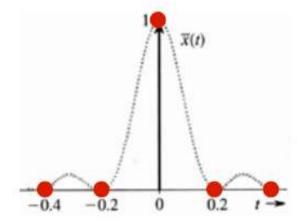


What happens if we sample too slowly?

 Sampling at higher than Nyquist rate at 20Hz makes reconstruction much easier.
 perfect reconstruction practical

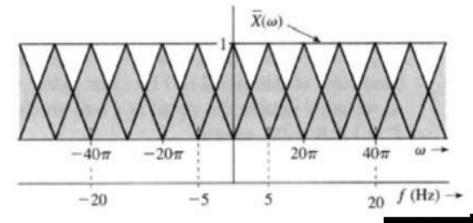


Sampling below Nyquist rate at 5Hz corrupts the signal.



ALIASING



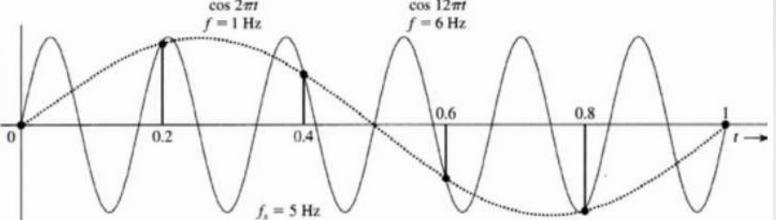




Spectral folding effect of Aliasing

Consider what happens when a 1Hz and a 6Hz sinewave is sampled at a rate
of 5Hz.

Hz & 6Hz sinewaves are indistinguishable after sampling



• In general, if a sinusoid of frequency f Hz is sampled at fs samples/sec, then sampled version would appear as samples of a continuous-time sinusoid of frequency $|f_a|$ in the band 0 to fs/2, where:

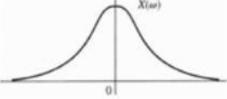
$$|f_a| = |f - mf_s|$$
 where $|f_a| \le \frac{f_s}{2}$, m is an integer

 In other words, the 6Hz sinewave is FOLDED to 1Hz after being sampled at 5Hz.

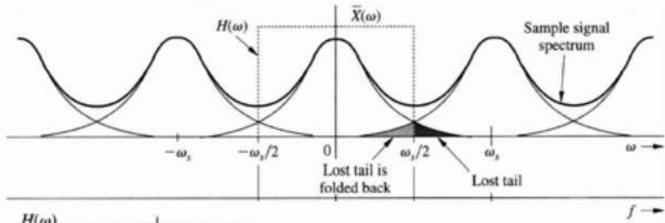
Anti-aliasing filter (1)

 To avoid corruption of signal after sampling, one must ensure that the signal being sampled at fs is bandlimited to a frequency B, where B < fs/2.

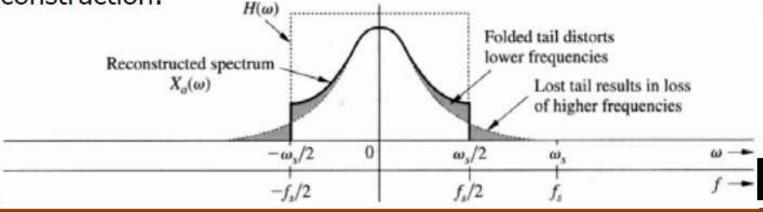
Consider this signal spectrum:



After sampling:

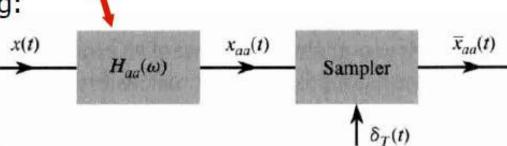


After reconstruction:

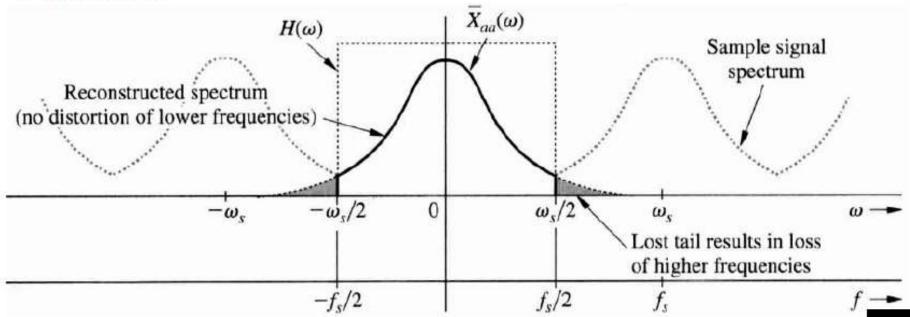


Anti-aliasing filter (2)

Apply a lowpass filter before sampling:

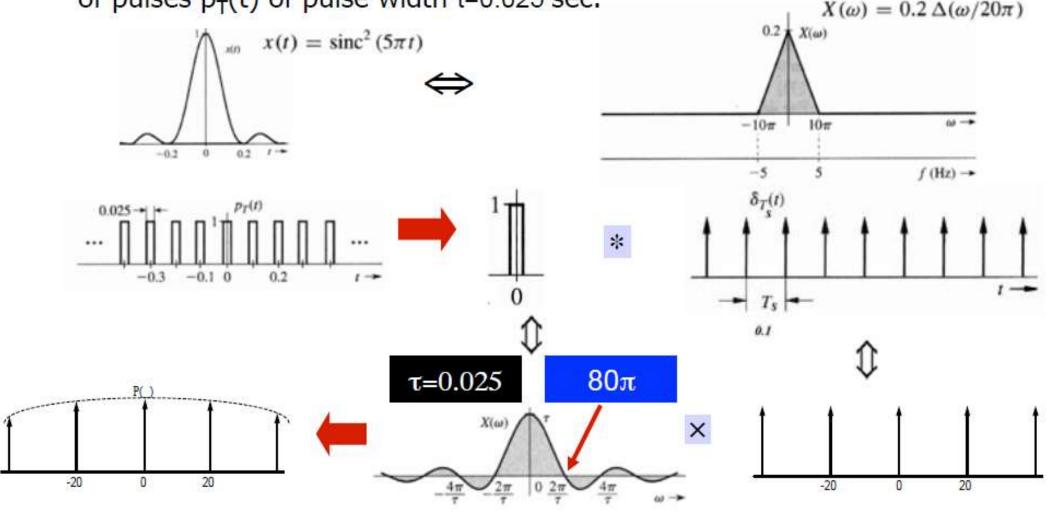


 Now reconstruction can be done without distortion or corruption to lower frequencies:

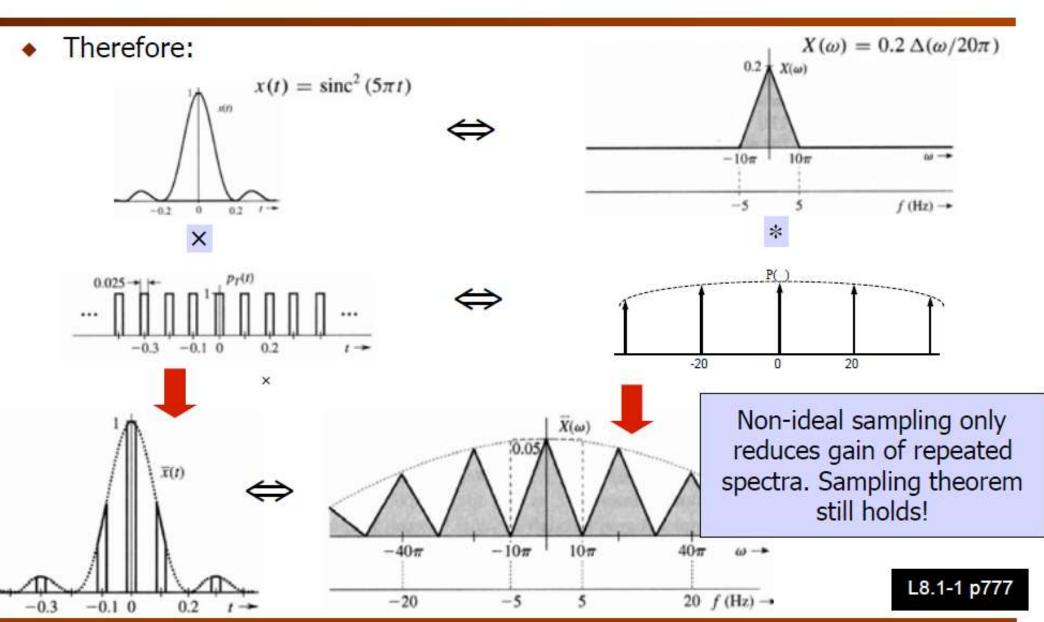


Practical Sampling (1)

• Impulse train is not a very practical sampling signal. Let us consider a train of pulses $p_T(t)$ of pulse width t=0.025 sec.

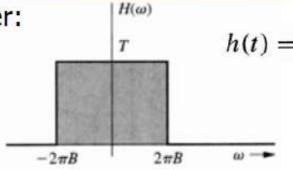


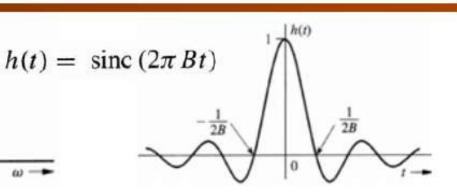
Practical Sampling



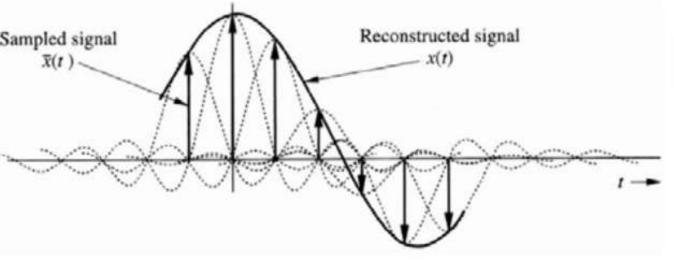
Ideal Signal Reconstruction

Use ideal lowpass filter:





That's why the sinc function is also known as the interpolation function:



$$x(t) = \sum_{n} x(nT)h(t - nT)$$
$$= \sum_{n} x(nT)\operatorname{sinc}(2\pi Bt - n\pi)$$

Discrete Fourier Transform (cont'd)

Discrete Fourier Transform

$$F[n] = \sum_{k=0}^{N-1} f[k]e^{-j2\pi nk/N}, n = 0, 1, 2, ..., N-1$$

Inverse Discrete Fourier Transform

$$f[k] = \frac{1}{N} \sum_{n=0}^{N-1} F[n] e^{+j2\pi nk/N}, k = 0, 1, 2, ..., N-1$$

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An alternative representation for computing the DFT is obtained by expanding Eq. (12.16) in terms of the time and frequency indices (k, r). For N = M, the resulting equations are expressed as follows:

$$X[r] = \sum_{k=0}^{N-1} x[k]e^{-j2\pi k/N}, r = 0, 1, 2, ..., N-1$$

$$X[0] = x[0] + x[1] + x[2] + \cdots + x[N-1],$$

$$X[1] = x[0] + x[1]e^{-j(2\pi/N)} + x[2]e^{-j(4\pi/N)} + \cdots + x[N-1]e^{-j(2(N-1)\pi/N)},$$

$$X[2] = x[0] + x[1]e^{-j(4\pi/N)} + x[2]e^{-j(8\pi/N)} + \cdots + x[N-1]e^{-j(4(N-1)\pi/N)},$$

$$\vdots$$

$$X[N-1] = x[0] + x[1]e^{-j(2(N-1)\pi/N)} + x[2]e^{-j(4(N-1)\pi/N)} + \cdots + x[N-1]e^{-j(2(N-1)\pi/N)},$$



In the matrix-vector format they are given by

$$\begin{bmatrix} X[0] \\ X[1] \\ X[2] \\ \vdots \\ X[N-1] \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & \cdots & 1 \\ 1 & e^{-j(2\pi/N)} & e^{-j(4\pi/N)} & \cdots & e^{-j(2(N-1)\pi/N)} \\ 1 & e^{-j(4\pi/N)} & e^{-j(8\pi/N)} & \cdots & e^{-j(4(N-1)\pi/N)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & e^{-j(2(N-1)\pi/N)} & e^{-j(4(N-1)\pi/N)} & \cdots & e^{-j(2(N-1)(N-1)\pi/N)} \end{bmatrix} \begin{bmatrix} x[0] \\ x[1] \\ x[2] \\ \vdots \\ x[N-1] \end{bmatrix}$$
DFT vector: \vec{X}

$$DFT matrix: F$$
signal vector: \vec{X}

$$X[r]_{N\times 1}$$
 or $X[n]_{N\times 1} = \mathcal{F}(W)_{N\times N} x[k]_{N\times 1}$



Implementation

DFT:
$$F[n] = \sum_{k=0}^{N-1} f[k]e^{-j2\pi nk/N}, n = 0, 1, 2, ..., N-1$$

$$= \sum_{k=0}^{N-1} W^{nk} f[k]$$

where
$$W = e^{-j2\pi/N} = \cos(2\pi/N) - j\sin(2\pi/N)$$

where
$$W = e^{-j2\pi/N} = \cos(2\pi/N) - j\sin(2\pi/N)$$

$$F[n] = \begin{bmatrix} 1 & 1 & 1 & 1 & \cdots & 1 \\ 1 & W & W^2 & W^3 & \cdots & W^{N-1} \\ 1 & W^2 & W^4 & W^6 & \cdots & W^{2(N-1)} \\ 1 & W^3 & W^6 & W^9 & \cdots & W^{3(N-1)} \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 1 & W^{N-1} & W^{2(N-1)} & W^{3(N-1)} & \cdots & W^{(N-1)(N-1)} \end{bmatrix}_{N \times N} \begin{bmatrix} f[0] \\ f[1] \\ f[2] \\ f[3] \\ \vdots \\ f[N-1] \end{bmatrix}_{N \times N}$$

$$= \mathcal{F}(W)_{N \times N} f[k]_{N \times 1}$$



Similarly, the expression for the inverse DFT given in Eq. (12.15) can be expressed as follows:

$$x[k] = \frac{1}{N} \mathcal{F}^{1}(\overline{W})_{N\times N} X[n]_{N\times 1}$$
 where $\overline{W} = 1/W = e^{j2\pi/N} = \cos(2\pi/N) + j\sin(2\pi/N)$

$$\begin{bmatrix} x[0] \\ x[1] \\ x[2] \\ \vdots \\ x[N-1] \end{bmatrix} = \frac{1}{N} \begin{bmatrix} 1 & 1 & 1 & \cdots & 1 \\ 1 & e^{j(2\pi/N)} & e^{j(4\pi/N)} & \cdots & e^{j(2(N-1)\pi/N)} \\ 1 & e^{j(4\pi/N)} & e^{j(8\pi/N)} & \cdots & e^{j(4(N-1)\pi/N)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & e^{j(2(N-1)\pi/N)} & e^{j(4(N-1)\pi/N)} & \cdots & e^{j(2(N-1)(N-1)\pi/N)} \end{bmatrix} \begin{bmatrix} X[0] \\ X[1] \\ X[2] \\ \vdots \\ X[N-1] \end{bmatrix},$$

DFT matrix: $G=F^{-1}$

KM UII

signal vector: x

DFT vector: x

Example 12.1

Calculate the four-point DFT of the aperiodic sequence x[k] of length N=4, which is defined as follows:

$$x[k] = \begin{cases} 2 & k = 0 \\ 3 & k = 1 \\ -1 & k = 2 \\ 1 & k = 3. \end{cases}$$

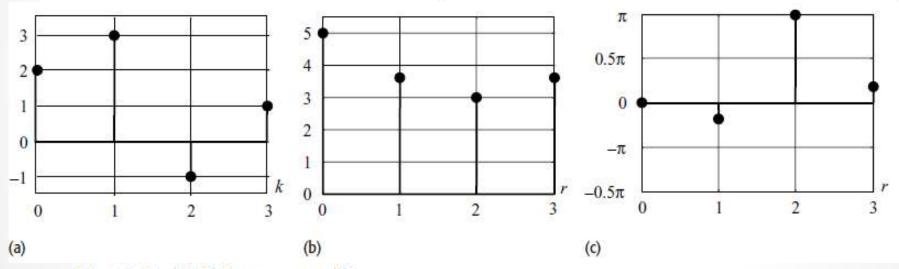


Fig. 12.2. (a) DT sequence x [k]; (b) magnitude spectrum and (c) phase spectrum of its DTFT X [r] computed in Example 12.1.



Solution

Using Eq. (12.14), the four-point DFT of x[k] is given by

$$X[r] = \sum_{k=0}^{3} x[k] e^{-j(2\pi kr/4)}$$

$$= 2 + 3 \times e^{-j(2\pi r/4)} - 1 \times e^{-j(2\pi(2)r/4)} + 1 \times e^{-j(2\pi(3)r/4)},$$

for $0 \le r \le 3$. On substituting different values of r, we obtain

$$r = 0 X[0] = 2 + 3 - 1 + 1 = 5;$$

$$r = 1 X[1] = 2 + 3 \times e^{-j(2\pi/4)} - 1 \times e^{-j(2\pi(2)/4)} + 1 \times e^{-j(2\pi(3)/4)}$$

$$= 2 + 3(-j) - 1(-1) + 1(j) = 3 - 2j;$$

$$r = 2 X[2] = 2 + 3 \times e^{-j(2\pi(2)/4)} - 1 \times e^{-j(2\pi(2)(2)/4)} + 1 \times e^{-j(2\pi(3)(2)/4)}$$

$$= 2 + 3(-1) - 1(1) + 1(-1) = -3;$$

$$r = 3 X[3] = 2 + 3 \times e^{-j(2\pi(3)/4)} - 1 \times e^{-j(2\pi(2)(3)/4)} + 1 \times e^{-j(2\pi(3)(3)/4)}$$

$$= 2 + 3(j) - 1(-1) + 1(-j) = 3 + j2.$$



Solution

Arranging the values of the DT sequence in the signal vector x, we obtain

$$x = [2 \ 3 \ -1 \ 1]^{\mathrm{T}},$$

where superscript T represents the transpose operation for a vector. Using Eq. (12.19), we obtain

$$\begin{bmatrix} X[0] \\ X[1] \\ X[2] \\ X[3] \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & e^{-j(2\pi/N)} & e^{-j(4\pi/N)} & e^{-j(6\pi/N)} \\ 1 & e^{-j(4\pi/N)} & e^{-j(8\pi/N)} & e^{-j(12\pi/N)} \\ 1 & e^{-j(6\pi/N)} & e^{-j(12\pi/N)} & e^{-j(18\pi/N)} \end{bmatrix} \begin{bmatrix} x[0] \\ x[1] \\ x[2] \\ x[3] \end{bmatrix}$$

DFT matrix: F

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & e^{-j(2\pi/N)} & e^{-j(4\pi/N)} & e^{-j(6\pi/N)} \\ 1 & e^{-j(4\pi/N)} & e^{-j(8\pi/N)} & e^{-j(12\pi/N)} \\ 1 & e^{-j(6\pi/N)} & e^{-j(12\pi/N)} & e^{-j(18\pi/N)} \end{bmatrix} \begin{bmatrix} 2 \\ 3 \\ -1 \\ 1 \end{bmatrix} = \begin{bmatrix} 5 \\ 3-j2 \\ -3 \\ 3+j2 \end{bmatrix}.$$



Example 12.2

Calculate the inverse DFT of

$$X[r] = \begin{cases} 5 & r = 0 \\ 3 - j2 & r = 1 \\ -3 & r = 2 \\ 3 + j2 & r = 3. \end{cases}$$



Solution

Using Eq. (12.13), the inverse DFT of X[r] is given by

$$x[k] = \frac{1}{4} \sum_{k=0}^{3} X[r] e^{j(2\pi kr/4)} = \frac{1}{4} \left[5 + (3 - j2) \times e^{j(2\pi k/4)} - 3 \times e^{j(2\pi(2)k/4)} + (3 + j2) \times e^{j(2\pi(3)k/4)} \right],$$

for $0 \le k \le 3$. On substituting different values of k, we obtain

$$x[0] = \frac{1}{4}[5 + (3 - j2) - 3 + (3 + j2)] = 2;$$

$$x[1] = \frac{1}{4}[5 + (3 - j2)e^{j(2\pi/4)} - 3e^{j(2\pi(2)/4)} + (3 + j2)e^{j(2\pi(3)/4)}]$$

$$= \frac{1}{4}[5 + (3 - j2)(j) - 3(-1) + (3 + j2)(-j)] = 3;$$

$$x[2] = \frac{1}{4}[5 + (3 - j2)e^{j(2\pi(2)/4)} - 3e^{j(2\pi(2)(2)/4)} + (3 + j2)e^{j(2\pi(3)(2)/4)}]$$

$$= \frac{1}{4}[5 + (3 - j2)(-1) - 3(1) + (3 + j2)(-1)] = -1;$$

$$x[3] = \frac{1}{4}[5 + (3 - j2)e^{j(2\pi(3)/4)} - 3e^{j(2\pi(2)(3)/4)} + (3 + j2)e^{j(2\pi(3)(3)/4)}]$$

$$= \frac{1}{4}[5 + (3 - j2)(-j) - 3(-1) + (3 + j2)(j)] = 1.$$

Solution

Arranging the values of the DFT coefficients in the DFT vector x, we obtain

$$X = [5 \quad 3 - j2 \quad -3 \quad 3 + j2]^{\mathrm{T}}.$$

Using Eq. (12.20), the DFT vector X is given by

$$\begin{bmatrix} x[0] \\ x[1] \\ x[2] \\ x[3] \end{bmatrix} = \frac{1}{4} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & e^{j(2\pi/N)} & e^{j(4\pi/N)} & e^{j(6\pi/N)} \\ 1 & e^{j(4\pi/N)} & e^{j(8\pi/N)} & e^{j(12\pi/N)} \\ 1 & e^{j(6\pi/N)} & e^{j(12\pi/N)} & e^{j(18\pi/N)} \end{bmatrix} \begin{bmatrix} X[0] \\ X[1] \\ X[2] \\ X[3] \end{bmatrix}$$

$$=\frac{1}{4}\begin{bmatrix}1 & 1 & 1 & 1 \\ 1 & e^{j(2\pi/N)} & e^{j(4\pi/N)} & e^{j(6\pi/N)} \\ 1 & e^{j(4\pi/N)} & e^{j(8\pi/N)} & e^{j(12\pi/N)} \\ 1 & e^{j(6\pi/N)} & e^{j(12\pi/N)} & e^{j(18\pi/N)}\end{bmatrix}\begin{bmatrix}5 \\ 3-j2 \\ -3 \\ 3+j2\end{bmatrix}=\frac{1}{4}\begin{bmatrix}8 \\ 12 \\ -4 \\ 4\end{bmatrix}=\begin{bmatrix}2 \\ 3 \\ -1 \\ 1\end{bmatrix}$$

$$x[k] = \begin{cases} 2 & k = 0 \\ 3 & k = 1 \\ -1 & k = 2 \end{cases} \xrightarrow{\text{DFT}} X[r] = \begin{cases} 5 & r = 0 \\ 3 - j2 & r = 1 \\ -3 & r = 2 \\ 3 + j2 & r = 3, \end{cases}$$

where both the DT sequence x[k] and its DFT X[r] are aperiodic with length





Harmonics

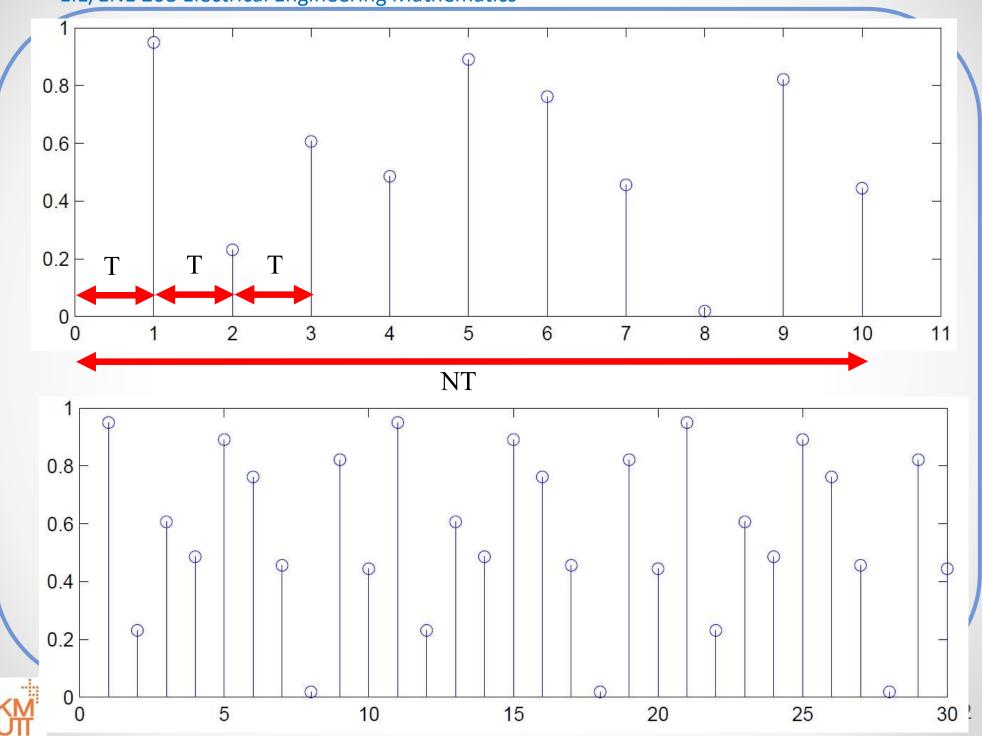
An integer multiple of the fundamental frequency (f_{min})

e.g. Signal with N points

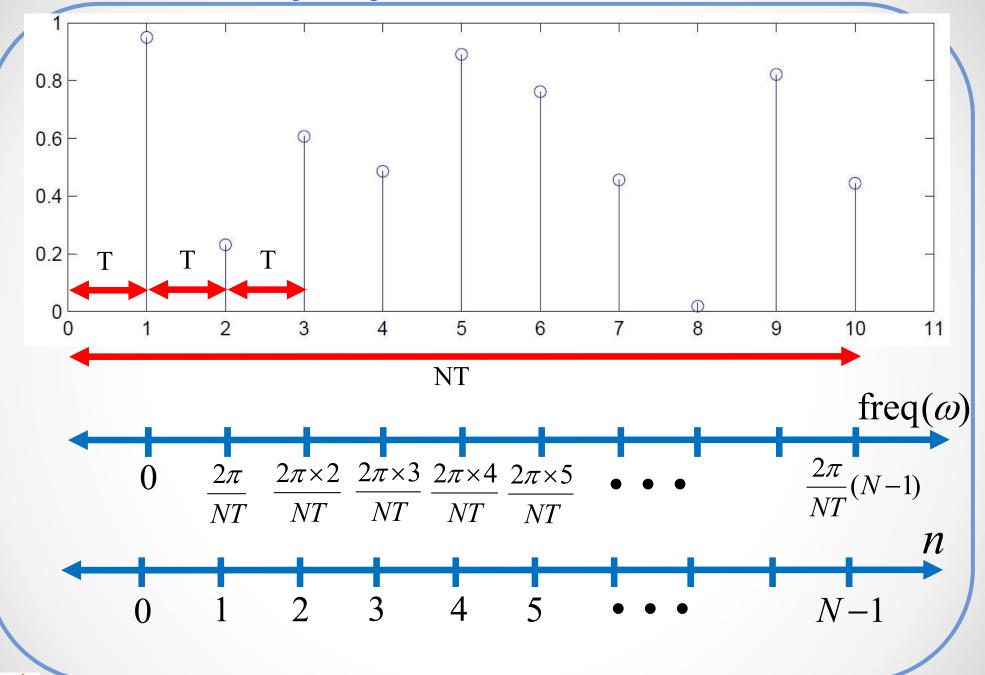
We get N frequencies



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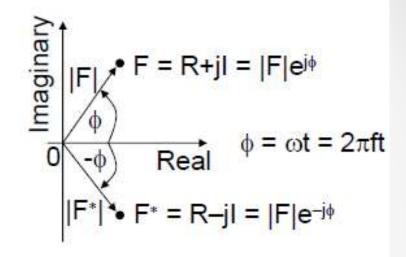


Properties

Conjugate Symmetry

$$F(f) = F^*(-f)$$

 $|F(f)| = |F^*(-f)|$



Periodicity

$$f(k) = f(k+N)$$

$$F(n+N) = \sum_{k=0 \to N-1} f(k) e^{-j2\pi(n+N)k/N}$$

$$= \sum_{k=0 \to N-1} f(k) e^{-j2\pi nk/N} e^{-j2\pi k}$$

$$= F(n)$$

Note: $e^{-j2\pi k} = \cos(2\pi k) - j\sin(2\pi k) = 1$



Also,
$$F[N-n] = F^*[n]$$

because
$$F[N-n] = \sum_{k=0}^{N-1} f[k]e^{-j\frac{2\pi}{N}(N-n)k}$$

But

$$e^{-j\frac{2\pi}{N}(N-n)k} = e^{-j2\pi k} \cdot e^{+j\frac{2\pi n}{N}k} = 1 \cdot e^{+j\frac{2\pi n}{N}k} = e^{+j\frac{2\pi n}{N}k}$$

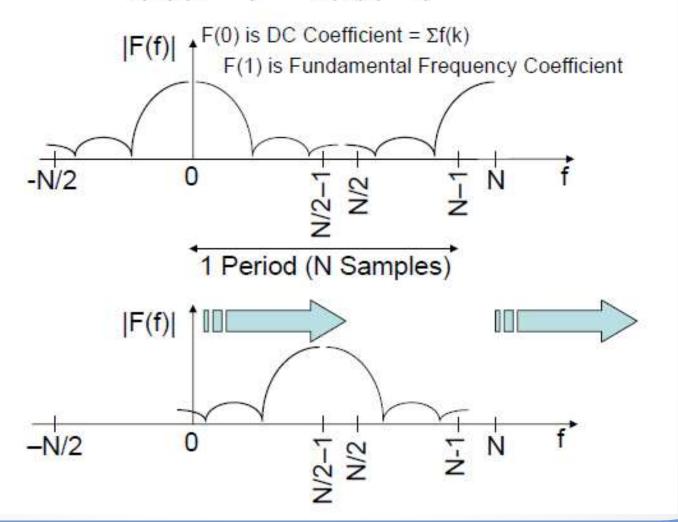
Hence
$$F[N-n] = \sum_{k=0}^{N-1} f[k]e^{+j\frac{2\pi}{N}nk} = F^*[n]$$

For example, N = 1024, F[n] has 1024 components, but components 513 to 1023 are the complex conjugates of components 511 to 1, with F[0]/1024 as the d.c. component



Shifting of DFT

By multiplying f(k) by $(-1)^k$ before the transform $f(k)e^{j2\pi(N/2)k} = f(k)(e^{j\pi N})^k = f(k)(-1)^k$



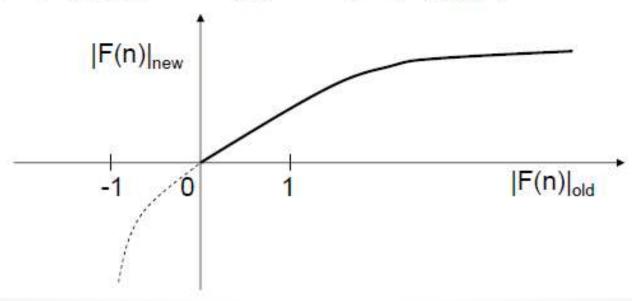


Displaying Transform

 For f(k) → F(n), |F(0)| is usually very much larger than all other values.

Take stretching out the values by

$$|F(n)|_{\text{new}} = \log(1 + |F(n)|_{\text{old}})$$





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Discrete Time & Discrete Frequency

	Time	Frequency
Discrete-time Fourier Transform	DiscreteNon-periodic	ContinuousPeriodic
Discrete Fourier Transform	DiscretePeriodic	DiscretePeriodic



