Discrete Fourier Transform

Images from “The Scientist and Engineer’s Guide to Digital Signal Processing”

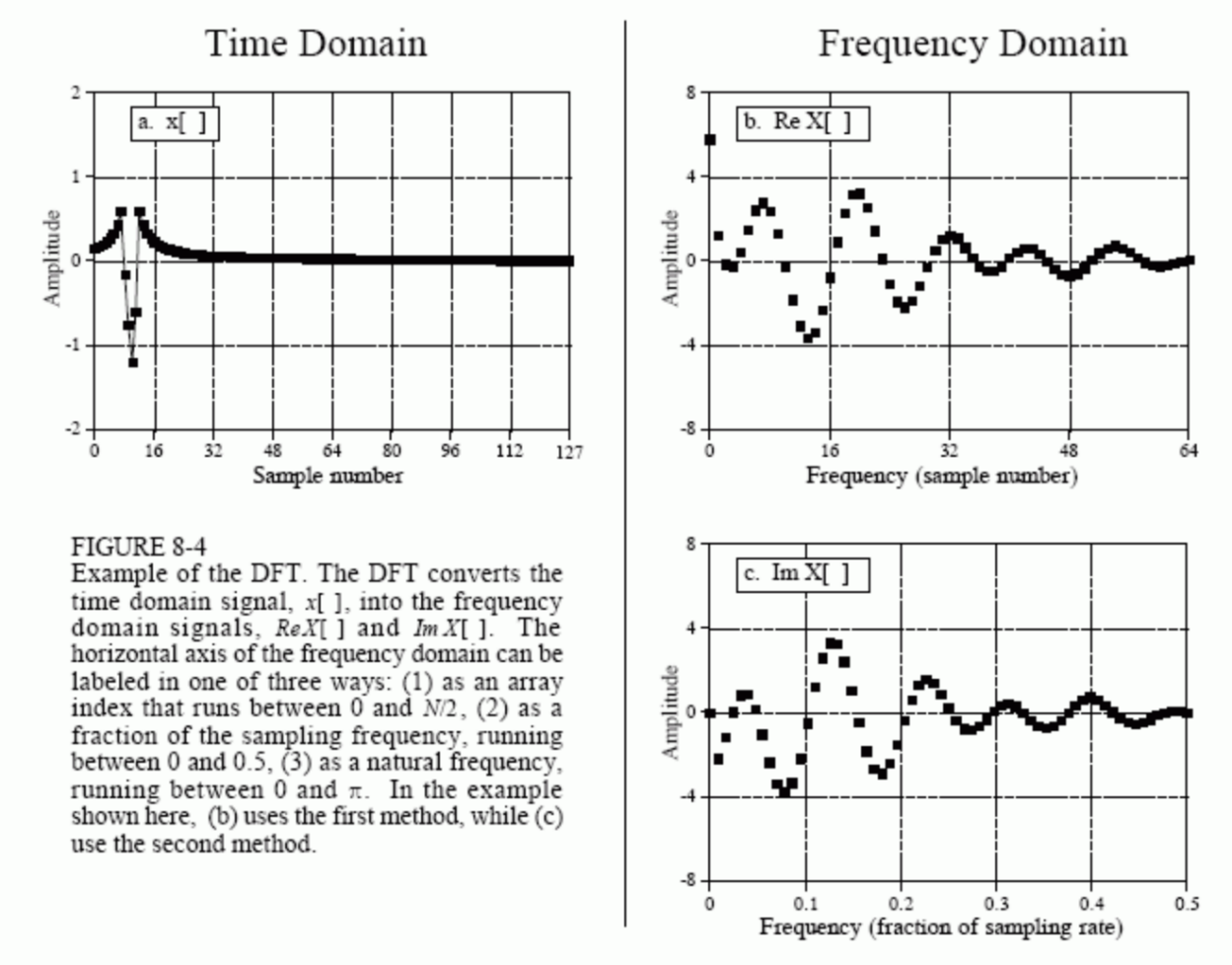

FIGURE 8-4
Example of the DFT. The DFT converts the time domain signal, $x[\ ]$, into the frequency domain signals, $ReX[\ ]$ and $ImX[\ ]$. The horizontal axis of the frequency domain can be labeled in one of three ways: (1) as an array index that runs between 0 and $N/2$, (2) as a fraction of the sampling frequency, running between 0 and 0.5, (3) as a natural frequency, running between 0 and π. In the example shown here, (b) uses the first method, while (c) use the second method.

EQUATION 8-4
The analysis equations for calculating the DFT. In these equations, $x[i]$ is the time domain signal being analyzed, and $ReX[k]$ & $ImX[k]$ are the frequency domain signals being calculated. The index i runs from 0 to $N-1$, while the index k runs from 0 to $N/2$.

$$ReX[k] = \sum_{i=0}^{N-1} x[i] \cos(2\pi k i / N)$$

$$ImX[k] = -\sum_{i=0}^{N-1} x[i] \sin(2\pi k i / N)$$

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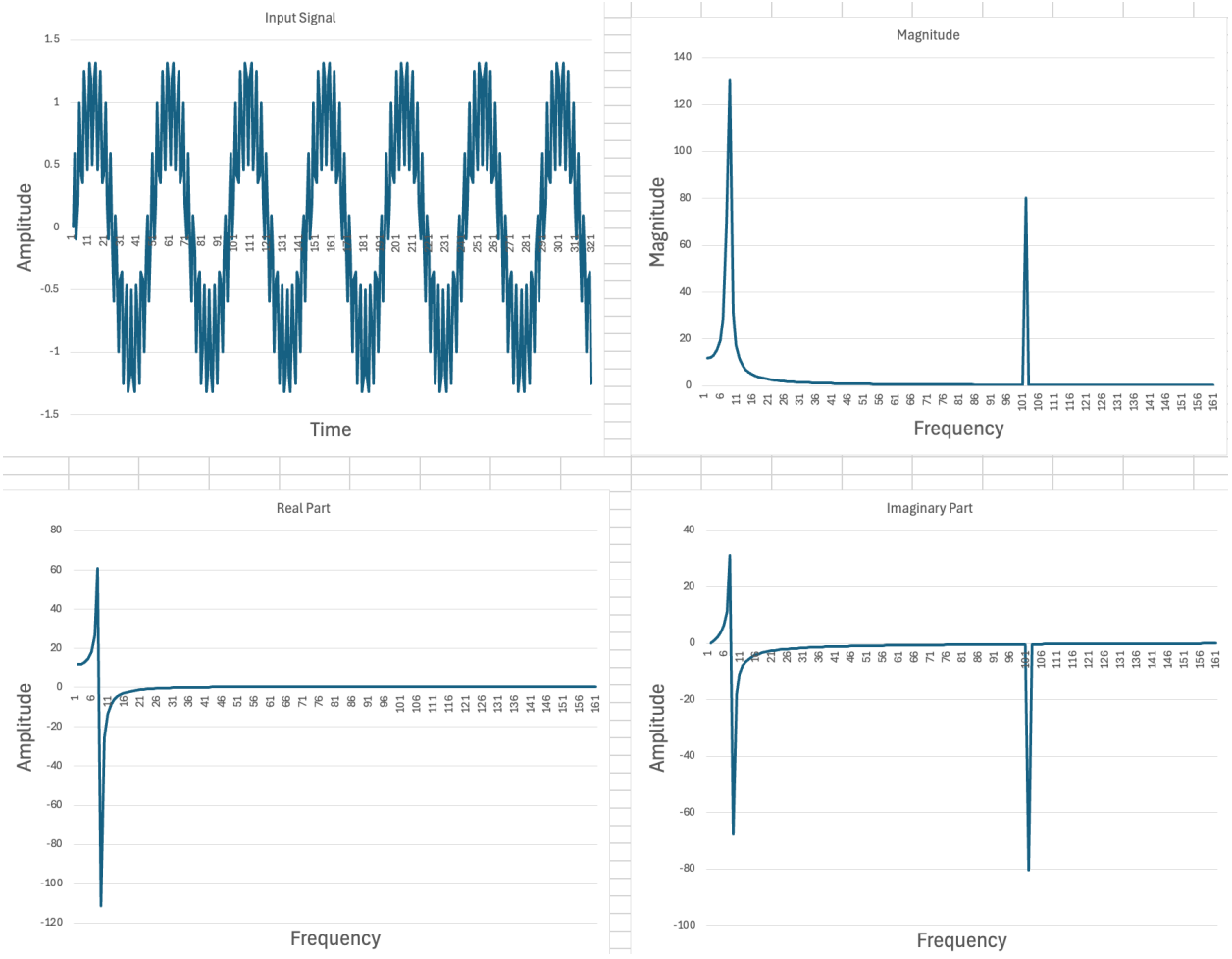
EQUATION 8-1
Equations for the DFT basis functions. In these equations, $c_k[i]$ and $s_k[i]$ are the cosine and sine waves, each N points in length, running from $i = 0$ to $N-1$. The parameter, k, determines the frequency of the wave. In an N point DFT, k takes on values between 0 and $N/2$.

$$c_k[i] = \cos(2\pi ki/N)$$

$$s_k[i] = \sin(2\pi ki/N)$$

Code



Here's the DFT is taking the input signal from the time domain to the frequency domain. We see the real(cosine) and imaginary(Sine) components broken down below as well.