

实验报告

实验名称（测量 FFT 程序执行时间）

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实验目标

测量 FFT 程序运行时间，确定其时间复杂度。

实验要求

- * 采用 C/C++编写程序
- * 根据自己的机器配置选择合适的输入数据大小 n ，至少要测试多个不同的 n （参见思考题）
- * 对于相同的 n ，建议重复测量 30 次取平均值作为测量结果（参见思考题）
- * 对测量结果进行分析，确定 FFT 程序的时间复杂度
- * 回答思考题，答案加入到实验报告叙述中合适位置

思考题

1. 分析 FFT 程序的时间复杂度，得到执行时间相对于数据规模 n 的具体公式
2. 根据上一点中的分析，至少要测试多少不同的 n 来确定执行时间公式中的未知数？
3. 重复 30 次测量然后取平均有什么统计学的依据？

实验内容

FFT 算法代码

FFT 算法可以参考[这里]

(https://en.wikipedia.org/wiki/Cooley%E2%80%93Tukey_FFT_algorithm)。

```
```c++
```

```
/* fft.cpp
```

```
*
```

```
* This is a KISS implementation of
* the Cooley-Tukey recursive FFT algorithm.
```

```
* This works, and is visibly clear about what is happening where.
```

```
*
```

```
* To compile this with the GNU/GCC compiler:
```

```
* g++ -o fft fft.cpp -lm
```

```
*
```

```
* To run the compiled version from a *nix command line:
```

```
* ./fft
```

```
*
```

```
*/
```

```
#include <complex>
```

```
#include <stdio>
```

```

#define M_PI 3.14159265358979323846 // Pi constant with double precision

using namespace std;

// separate even/odd elements to lower/upper halves of array respectively.
// Due to Butterfly combinations, this turns out to be the simplest way
// to get the job done without clobbering the wrong elements.
void separate (complex<double>* a, int n) {
 complex<double>* b = new complex<double>[n/2]; // get temp heap storage
 for(int i=0; i<n/2; i++) // copy all odd elements to heap storage
 b[i] = a[i*2+1];
 for(int i=0; i<n/2; i++) // copy all even elements to lower-half of a[]
 a[i] = a[i*2];
 for(int i=0; i<n/2; i++) // copy all odd (from heap) to upper-half of a[]
 a[i+n/2] = b[i];
 delete[] b; // delete heap storage
}

// N must be a power-of-2, or bad things will happen.
// Currently no check for this condition.
//
// N input samples in X[] are FFT'd and results left in X[].
// Because of Nyquist theorem, N samples means
// only first N/2 FFT results in X[] are the answer.
// (upper half of X[] is a reflection with no new information).
void fft2 (complex<double>* X, int N) {
 if(N < 2) {
 // bottom of recursion.
 // Do nothing here, because already X[0] = x[0]
 } else {
 separate(X,N); // all evens to lower half, all odds to upper half
 fft2(X, N/2); // recurse even items
 fft2(X+N/2, N/2); // recurse odd items
 // combine results of two half recursions
 for(int k=0; k<N/2; k++) {
 complex<double> e = X[k]; // even
 complex<double> o = X[k+N/2]; // odd
 // w is the "twiddle-factor"
 complex<double> w = exp(complex<double>(0, -2.*M_PI*k/N));
 X[k] = e + w * o;
 X[k+N/2] = e - w * o;
 }
 }
}

// simple test program

```

```

int main () {
 const int nSamples = 64;
 double nSeconds = 1.0; // total time for sampling
 double sampleRate = nSamples / nSeconds; // n Hz = n / second
 double freqResolution = sampleRate / nSamples; // freq step in FFT result
 complex<double> x[nSamples]; // storage for sample data
 complex<double> X[nSamples]; // storage for FFT answer
 const int nFreqs = 5;
 double freq[nFreqs] = { 2, 5, 11, 17, 29 }; // known freqs for testing

 // generate samples for testing
 for(int i=0; i<nSamples; i++) {
 x[i] = complex<double>(0.,0.);
 // sum several known sinusoids into x[]
 for(int j=0; j<nFreqs; j++)
 x[i] += sin(2*M_PI*freq[j]*i/nSamples);
 X[i] = x[i]; // copy into X[] for FFT work & result
 }
 // compute fft for this data
 fft2(X,nSamples);

 printf(" n\tx[]\tX[]\tf\n"); // header line
 // loop to print values
 for(int i=0; i<nSamples; i++) {
 printf("% 3d\t%.3f\t%.3f\t%.3f\n",
 i, x[i].real(), abs(X[i]), i*freqResolution);
 }
}

// eof
```

```

FFT 程序时间复杂度分析

通过分析 FFT 算法代码，可以得到该 FFT 算法的时间复杂度具体公式为：

将 $x(n)$ 分解为偶数与奇数的两个序列之和，即

$x_1(n)$ 和 $x_2(n)$ 的长度都是 $N/2$ ， $x_1(n)$ 是偶数序列， $x_2(n)$ 是奇数序列，则

其中 $X_1(k)$ 和 $X_2(k)$ 分别为 $x_1(n)$ 和 $x_2(n)$ 的 $N/2$ 点 DFT。由于 $X_1(k)$ 和 $X_2(k)$ 均以 $N/2$ 为周期，且 $WN^{k+N/2} = -WN^k$

依此类推，经过 $m-1$ 次分解，最后将 N 点 DFT 分解为 $N/2$ 个两点 DFT。

![公式 1 执行时间](./equation_time.png)

$$a \cdot n \cdot \log n + (b/3) \cdot n + 2^{(1/2)} \cdot c \cdot \log n + d$$

其中 n 为数据大小，未知数有：

1. *a*
2. *b*
3. *c*
4. *d*

测试

测试平台

在如下机器上进行了测试：

| 部件 | 配置 | 备注 |
|------|------------------|-----|
| CPU | core i7-6700U | |
| 内存 | DDR3 8GB | |
| 操作系统 | Ubuntu 18.04 LTS | 中文版 |

测试记录

FFT 程序的测试输入文件请见[\[这里\]](#)(./test.input)。

```
double freq[nFreqs] = { 2, 5, 11, 17, 29 }; // known freqs for testing
```

FFT 程序运行过程的截图如下：

```
tian@ubuntu:~$ cd Desktop
tian@ubuntu:~/Desktop$ g++ -o fft fft.cpp -lm
tian@ubuntu:~/Desktop$ ./fft
root@ubuntu:~/Desktop# perf stat ./fft
```

FFT 程序的输出

![图 1 测试执行时间](./perf_ls.png)

N=1

```
n      x[]      X[]      f
0      +0.000  +0.000  0
it took 0.000006 seconds
```

N=2

```
n      x[]      X[]      f
0      +0.000  +0.000  0
1      +0.000  +0.000  1
it took 0.000020 seconds
```

N=4

```
n      x[]      X[]      f
0      +0.000  +0.000  0
1      +2.000  +4.000  1
2      +0.000  +0.000  2
3      -2.000  +4.000  3
it took 0.000029 seconds
```

N=8

| n | x[] | X[] | f |
|---|--------|--------|---|
| 0 | +0.000 | +0.000 | 0 |
| 1 | +1.000 | +4.000 | 1 |
| 2 | +2.000 | +4.000 | 2 |
| 3 | -1.000 | +4.000 | 3 |
| 4 | +0.000 | +0.000 | 4 |
| 5 | +1.000 | +4.000 | 5 |
| 6 | -2.000 | +4.000 | 6 |
| 7 | -1.000 | +4.000 | 7 |

it took 0.000052 seconds

N=16

| n | x[] | X[] | f |
|----|--------|--------|----|
| 0 | +0.000 | +0.000 | 0 |
| 1 | +0.166 | +8.000 | 1 |
| 2 | +1.000 | +8.000 | 2 |
| 3 | +2.014 | +8.000 | 3 |
| 4 | +2.000 | +0.000 | 4 |
| 5 | +0.599 | +0.000 | 5 |
| 6 | -1.000 | +0.000 | 6 |
| 7 | -1.248 | +0.000 | 7 |
| 8 | +0.000 | +0.000 | 8 |
| 9 | +1.248 | +0.000 | 9 |
| 10 | +1.000 | +0.000 | 10 |
| 11 | -0.599 | +0.000 | 11 |
| 12 | -2.000 | +0.000 | 12 |
| 13 | -2.014 | +8.000 | 13 |
| 14 | -1.000 | +8.000 | 14 |
| 15 | -0.166 | +8.000 | 15 |

it took 0.000048 seconds

N=32

```

n      x[]      X[]      f
0      +0.000  +0.000  0
1      +1.295  +0.000  1
2      +0.166  +16.000  2
3      -0.222  +16.000  3
4      +1.000  +0.000  4
5      -2.064  +16.000  5
6      +2.014  +0.000  6
7      +1.345  +0.000  7
8      +2.000  +0.000  8
9      +0.579  +0.000  9
10     +0.599  +0.000  10
11     -3.912  +16.000  11
12     -1.000  +0.000  12
13     -2.070  +0.000  13
14     -1.248  +0.000  14
15     +0.530  +16.000  15
16     +0.000  +0.000  16
17     -0.530  +16.000  17
18     +1.248  +0.000  18
19     +2.070  +0.000  19
20     +1.000  +0.000  20
21     +3.912  +16.000  21
22     -0.599  +0.000  22
23     -0.579  +0.000  23
24     -2.000  +0.000  24
25     -1.345  +0.000  25
26     -2.014  +0.000  26
27     +2.064  +16.000  27
28     -1.000  +0.000  28
29     +0.222  +16.000  29
30     -0.166  +16.000  30
31     -1.295  +0.000  31
it took 0.000082 seconds

```

N=64

| n | x[] | X[] | f |
|----|--------|---------|----|
| 0 | +0.000 | +0.000 | 0 |
| 1 | +2.834 | +0.000 | 1 |
| 2 | +1.295 | +32.000 | 2 |
| 3 | +1.269 | +0.000 | 3 |
| 4 | +0.166 | +0.000 | 4 |
| 5 | +2.570 | +32.000 | 5 |
| 6 | -0.222 | +0.000 | 6 |
| 7 | +1.756 | +0.000 | 7 |
| 8 | +1.000 | +0.000 | 8 |
| 9 | +0.839 | +0.000 | 9 |
| 10 | -2.064 | +0.000 | 10 |
| 11 | -1.145 | +32.000 | 11 |
| 12 | +2.014 | +0.000 | 12 |
| 13 | +1.305 | +0.000 | 13 |
| 14 | +1.345 | +0.000 | 14 |
| 15 | -0.449 | +0.000 | 15 |
| 16 | +2.000 | +0.000 | 16 |
| 17 | -0.840 | +32.000 | 17 |
| 18 | +0.579 | +0.000 | 18 |
| 19 | +0.194 | +0.000 | 19 |
| 20 | +0.599 | +0.000 | 20 |
| 21 | -2.808 | +0.000 | 21 |
| 22 | -3.912 | +0.000 | 22 |
| 23 | -1.122 | +0.000 | 23 |
| 24 | -1.000 | +0.000 | 24 |
| 25 | -0.205 | +0.000 | 25 |
| 26 | -2.070 | +0.000 | 26 |
| 27 | +0.907 | +0.000 | 27 |
| 28 | -1.248 | +0.000 | 28 |
| 29 | +0.158 | +32.000 | 29 |
| 30 | +0.530 | +0.000 | 30 |
| 31 | +2.444 | +0.000 | 31 |
| 32 | +0.000 | +0.000 | 32 |
| 33 | -2.444 | +0.000 | 33 |
| 34 | -0.530 | +0.000 | 34 |
| 35 | -0.158 | +32.000 | 35 |
| 36 | +1.248 | +0.000 | 36 |
| 37 | -0.907 | +0.000 | 37 |
| 38 | +2.070 | +0.000 | 38 |
| 39 | +0.205 | +0.000 | 39 |
| 40 | +1.000 | +0.000 | 40 |
| 41 | +1.122 | +0.000 | 41 |
| 42 | +3.912 | +0.000 | 42 |
| 43 | +2.808 | +0.000 | 43 |
| 44 | -0.599 | +0.000 | 44 |
| 45 | -0.194 | +0.000 | 45 |

```

46      -0.579  +0.000  46
47      +0.840  +32.000  47
48      -2.000  +0.000  48
49      +0.449  +0.000  49
50      -1.345  +0.000  50
51      -1.305  +0.000  51
52      -2.014  +0.000  52
53      +1.145  +32.000  53
54      +2.064  +0.000  54
55      -0.839  +0.000  55
56      -1.000  +0.000  56
57      -1.756  +0.000  57
58      +0.222  +0.000  58
59      -2.570  +32.000  59
60      -0.166  +0.000  60
61      -1.269  +0.000  61
62      -1.295  +32.000  62
63      -2.834  +0.000  63
it took 0.000122 seconds

```

```

Performance counter stats for './fft':

      1.884555      task-clock (msec)      #    0.821 CPUs utilized
           0      context-switches        #    0.000 K/sec
           0      cpu-migrations          #    0.000 K/sec
          77      page-faults             #    0.041 M/sec
<not supported>   cycles
<not supported>   instructions
<not supported>   branches
<not supported>   branch-misses

      0.002296505 seconds time elapsed

```

上图为当 $n=64$ 时，perf 工具的测量结果显示，由于为运行在虚拟机平台上，所以 perf 工具的测量并不准确，并且后几项缺失。

2. 根据上一点中的分析，至少要测试多少不同的 n 来确定执行时间公式中的未知数？

设立了四种不同的未知数，所以需要列四种不同的方程，也就是需要四种不同的 n

3. 重复 30 次测量然后取平均有什么统计学的依据？

因为测量总是或多或少会存在些误差，不论是人工测量还是机器测量，人工测量会存在诸如读数等方面的误差，机器测量也会存在机械故障或者耗损等方面导致的误差，所以为了减少因为误差对数据结果造成的影响，采用多次重复测量取平均值来表示测量结果

分析和结论

```

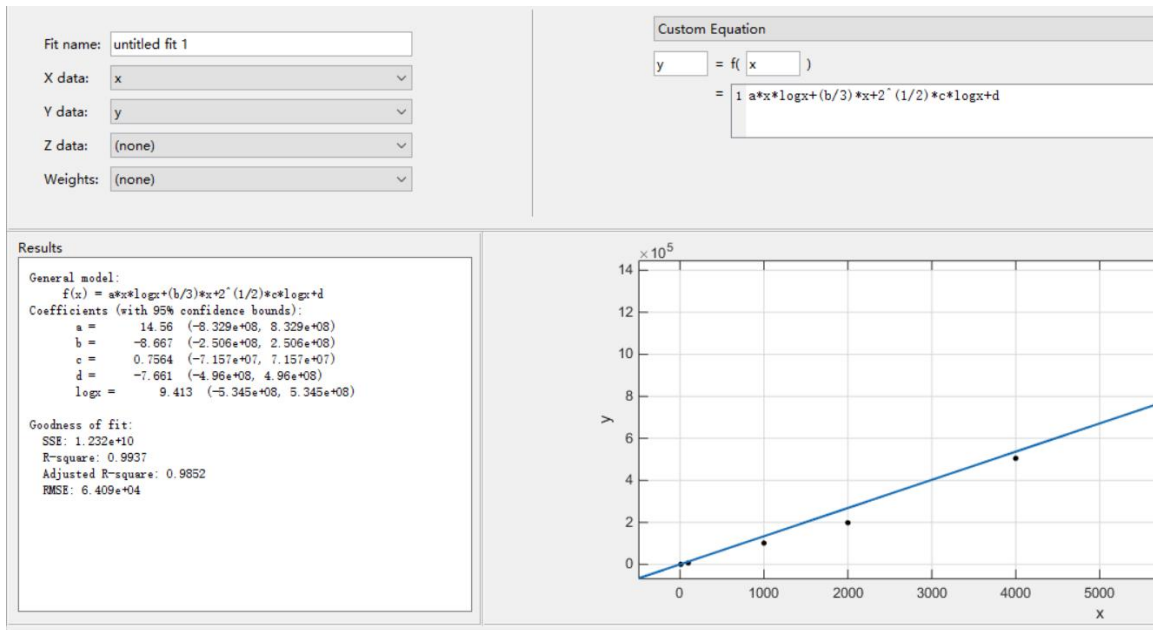
>> x=[1, 2, 4, 8, 16, 32, 64];
>> y=[0.000006, 0.000020, 0.000029, 0.000052, 0.000048, 0.000082, 0.000122]

y =

      1.0e-03 *

      0.0060      0.0200      0.0290      0.0520      0.0480      0.0820      0.1220

```

利用 matlab 的拟合工具可以看到

a= 14.56 * 1.0e-03

b=-8.667* 1.0e-03

c=0.7564* 1.0e-03

d=-7.661* 1.0e-03

从测试记录来看，FFT 程序的执行时间随数据规模增大而增大，其时间复杂度为

$O((14.56 * n * \log n + (-8.667/3) * n + 2^{1/2} * 0.7564 * \log n - 7.661) * 1.0e-03)$