Defining the Fourier Transform Using Complex Numbers

Valerio Velardo

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Previously...

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$$\varphi_f = argmax_{\varphi \in [0,1)} \left(\int s(t) \cdot sin(2\pi \cdot (ft - \varphi)) \cdot dt \right)$$

$$d_f = \max_{\varphi \in [0,1)} \left(\int s(t) \cdot sin(2\pi \cdot (ft - \varphi)) \cdot dt \right)$$

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The intuition

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- Use magnitude and phase as polar coordinates
- Encode both coefficients in a single complex number

$$egin{aligned} arphi_f &= argmax_{arphi \in [0,1)} igg(\int s(t) \cdot sin(2\pi \cdot (ft-arphi)) \cdot dt igg) \ df &= \max_{arphi \in [0,1)} igg(\int s(t) \cdot sin(2\pi \cdot (ft-arphi)) \cdot dt igg) \ c &= igg| c igg| \cdot e^{oldsymbol{i} \gamma} \end{aligned}$$

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$$c_f = \frac{d_f}{\sqrt{2}} \cdot e^{-i2\pi\varphi_f}$$

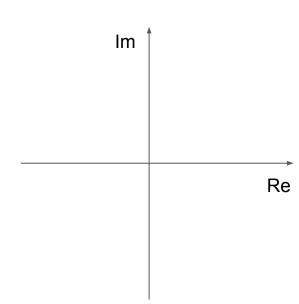
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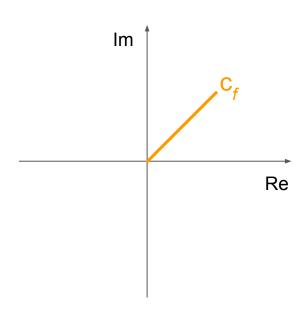
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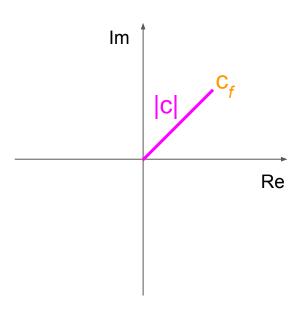
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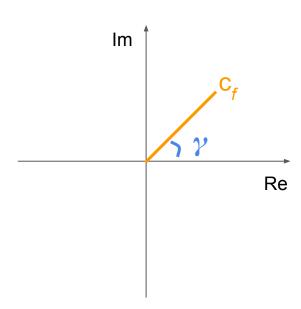
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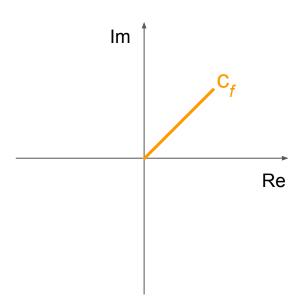
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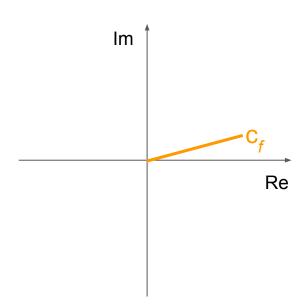
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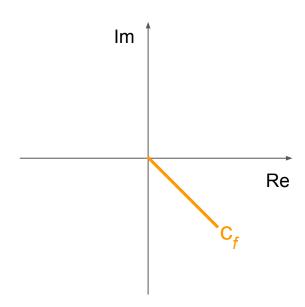
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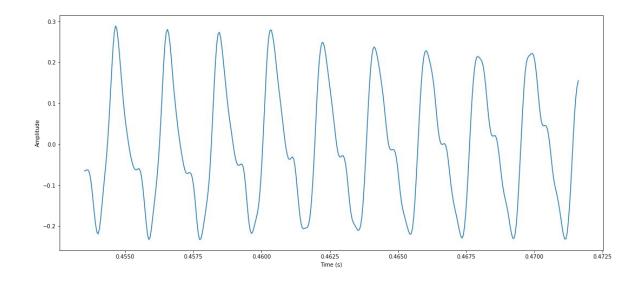
Continuous audio signal

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$$g(t)$$
 $g: \mathbb{R} \to \mathbb{R}$

Continuous audio signal

 $g(t) \quad g: \mathbb{R} \to \mathbb{R}$



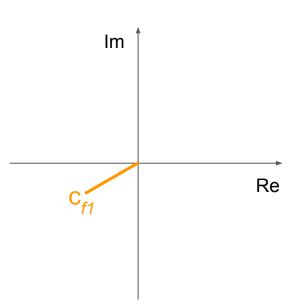
$$\hat{g}(f) = c_f$$

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$$\hat{g}: \mathbb{R} \to \mathbb{C}$$

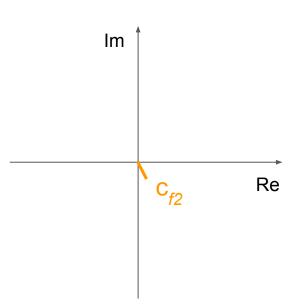
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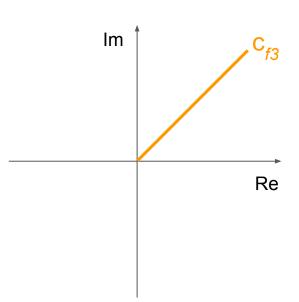
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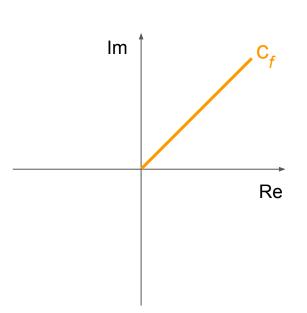
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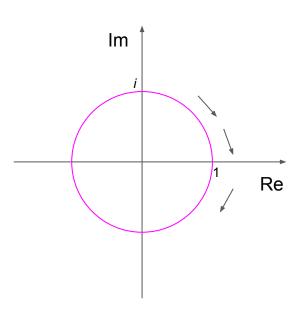
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$$\hat{g}(f) = \int g(t) \cdot e^{-i2\pi ft} dt = \int g(t) \cdot \cos(-2\pi ft) dt + i \int g(t) \cdot \sin(-2\pi ft) dt$$

Complex Fourier transform

$$\hat{g}(f) = \int g(t) \cdot e^{-i2\pi ft} dt = \int g(t) \cdot \cos(-2\pi ft) dt + i \int g(t) \cdot \sin(-2\pi ft) dt$$

Magnitude Fourier transform

$$|\hat{g}(f)|$$

$$c_f = \frac{d_f}{\sqrt{2}} \cdot e^{-i2\pi\varphi_f}$$

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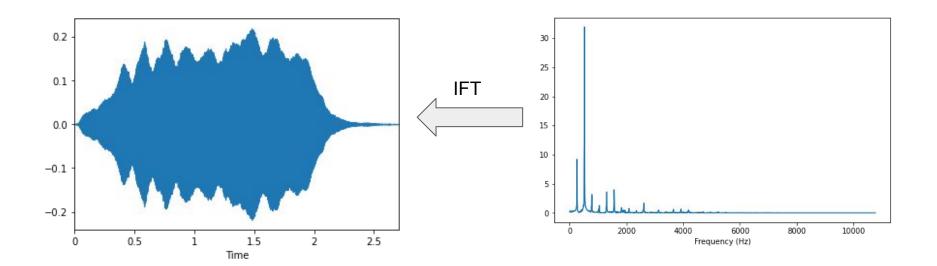
$$\varphi_f = -\frac{\gamma_f}{2\pi}$$

$$c_f = \frac{d_f}{\sqrt{2}} \cdot e^{-i2\pi\varphi_f}$$

$$d_f = \sqrt{2} \cdot |\hat{g}(f)|$$

$$\varphi_f = -\frac{\gamma_f}{2\pi}$$

Inverse Fourier transform



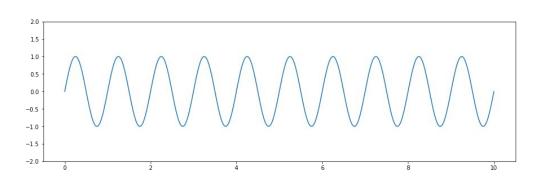
$$g(t) = \int c_f \cdot e^{i2\pi f t} df$$

Pure tone of frequency f

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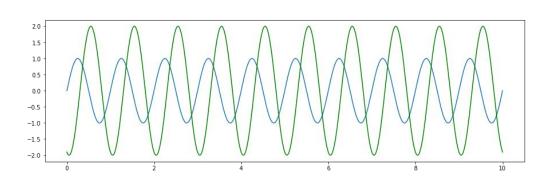
Pure tone of frequency *f*

$$g(t) = \int c_f \cdot e^{i2\pi ft} df$$



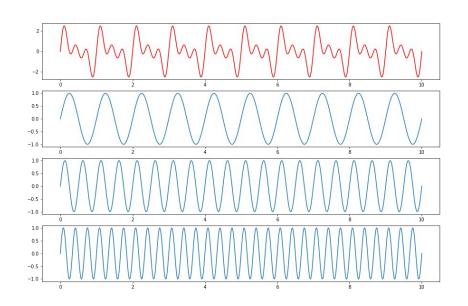
Weight pure tone with magnitude and add phase

$$g(t) = \int c_f \cdot e^{i2\pi ft} df$$



Add up all (weighted) sinusoids

$$g(t) = \int c_f \cdot e^{i2\pi f t} df$$



A Fourier roundtrip

$$\hat{g}(f) = \int g(t) \cdot e^{-i2\pi f t} dt$$

$$g(t) = \int c_f \cdot e^{i2\pi f t} df$$





