

Universidade do Minho

Escola de Engenharia Departamento de Informática

Jorge Francisco Teixeira Bastos da Mota

Study on FFT on the GPU



Universidade do Minho

Escola de Engenharia Departamento de Informática

Jorge Francisco Teixeira Bastos da Mota

Study on FFT on the GPU

Master dissertation Integrated Master's in Informatics Engineering

Dissertation supervised by Supervisor Co-supervisor (if any)

ABSTRACT

Write abstract here (en) or import corresponding file

 ${\tt KEYWORDS} \qquad \text{keywords, here, comma, separated.}$

RESUMO

Escrever aqui resumo (pt) ou importar respectivo ficheiro

PALAVRAS-CHAVE palavras, chave, aqui, separadas, por, vírgulas

CONTENTS

| 1 | Intro | luction 5 | |
|----------------|-------|------------------------------------|--|
| | 1.1 | Contextualization 5 | |
| | 1.2 | Motivation 5 | |
| | 1.3 | Objectives 5 | |
| | 1.4 | Document Organization 5 | |
| 2 | State | of the Art 6 | |
| | 2.1 | Fourier Transform 6 | |
| | | 2.1.1 What is Fourier Transform 6 | |
| | | 2.1.2 Where it is used 6 | |
| | | 2.1.3 Discrete Fourier Transform 7 | |
| | 2.2 | Fast Fourier Transform 7 | |
| | | 2.2.1 Computation of FFT 7 | |
| | 2.3 | Related Work 7 | |
| Bibliography 8 | | | |

INTRODUCTION

1.1 CONTEXTUALIZATION

Empty

1.2 MOTIVATION

Empty

1.3 OBJECTIVES

The main objective of this dissertation is to provide efficient FFT alternatives in GLSL compared with dedicated tools for high performance of FFT computations like NVIDIA cuFFT library, while analysing the intrinsic of a good Fast Fourier Transform implementation on the GPU. To accomplish the main objective there are two stages taken in consideration, "*Analysis of CUDA and GLSL kernels*" to be well settled in their differences and to have a reference for the second stage "Analysis of cuFFT and GLSL FFT" which will cluster the study's main objective.

To compose a final verdict conclusion, we will use as case of study applications with implementation of the FFT in the field of Computer Graphics that require realtime performance.

1.4 DOCUMENT ORGANIZATION

Empty

STATE OF THE ART

2.1 FOURIER TRANSFORM

2.1.1 What is Fourier Transform

The **Fourier Transform** is a mathematical method to transform the domain referred to as *time* of a function, to the *frequency* domain, intuitively the Inverse Fourier Transform is the corresponding method to reverse that process and reconstruct the original function from the one in *frequency* domain representation.

In general the Fourier Transform of a function is a complex-valued function of frequency. Although there are many forms, the Fourier Transform key definition can be described as:

$$X(f) = \int_{-\infty}^{+\infty} x(t)e^{-ift}dt$$
 Forward Fourier Transform

$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X(f)e^{-ift}df$$
 Inverse Fourier Transform

- $x(t)
 ightarrow ext{function}$ in *time* domain representation
- X(f) o function in *frequency* domain representation, also called the Fourier Transform of x(t)
- $i \rightarrow \text{imaginary unit } i = \sqrt{-1}$

The above definition of the Fourier Integral can only be valid if the integral exists for every value of the parameter f. This model of the fourier transform applied to infinite domain functions is called **Continuous Fourier Transform** and its targeted to the calculation of the this transform directly to functions with only finite discontinuities in x(t).

2.1.2 Where it is used

It's noticieable the presence of Fourier Transforms in a great variety apparent unrelated fields of application, even the FFT its often called ubiquitous¹ due to its effective nature of solving a great hand of problems for the most intended complexity time. Some of the fields of application include Applied Mechanics, Signal Processing, Sonics

¹ present, appearing, or found everywhere.

and Acoustics, Biomedical Engineering, Instrumentation, Radar, Numerical Methods, Electromagnetics, Computer Graphics and more Brigham (1988).

2.1.3 Discrete Fourier Transform

The Fourier Transform of a finite sequence of equally-spaced samples of a function is the called the **Discrete Fourier Transform** (DFT), it converts a finite set of values in *time* domain to *frequency* domain representation. Its the most important type of transform since it deals with a discrete amount of data and has the popular algorithm in which is the center of attention of fourier transforms, which can be implemented in machines and be computed by specialized hardware.

$$Xk = \sum_{n=0}^{N-1} x_n \cdot e^{-\frac{i2\pi}{N}kn}$$

Inverse Discrete Fourier Transform

Forward Discrete Fourier Transform

 $x_n = \frac{1}{N} \sum_{k=0}^{N-1} X_k \cdot e^{\frac{i2\pi}{N}kn}$

2.2 FAST FOURIER TRANSFORM

Empty

2.2.1 Computation of FFT

Empty

2.3 RELATED WORK

Empty

BIBLIOGRAPHY

E Oran Brigham. The fast Fourier transform and its applications. Prentice-Hall, Inc., 1988.

