FFT

♦ The Fourier transform of an analogue signal x(t) is given by:

$$X(\omega) = \int_{-\infty}^{+\infty} x(t)e^{-j\omega t} dt$$

◆ The Discrete Fourier Transform (DFT) of a discrete-time signal x(nT) is given by:

$$X(k) = \sum_{n=0}^{N-1} x[n]e^{-j\frac{2\pi}{N}nk}$$

Where:

$$k = 0,1, \dots N - 1$$
$$x(nT) = x[n]$$

$$X(k) = \sum_{n=0}^{N-1} x[n] W_N^{nk}$$

x[n] = input

X[k] = frequency bins

W = twiddle factors

$$X(0) = x[0]W_N^0 + x[1]W_N^{0*1} + ... + x[N-1]W_N^{0*(N-1)}$$

$$X(1) = x[0]W_N^0 + x[1]W_N^{1*1} + ... + x[N-1]W_N^{1*(N-1)}$$

:

$$X(k) = x[0]W_N^0 + x[1]W_N^{k*1} + ... + x[N-1]W_N^{k*(N-1)}$$

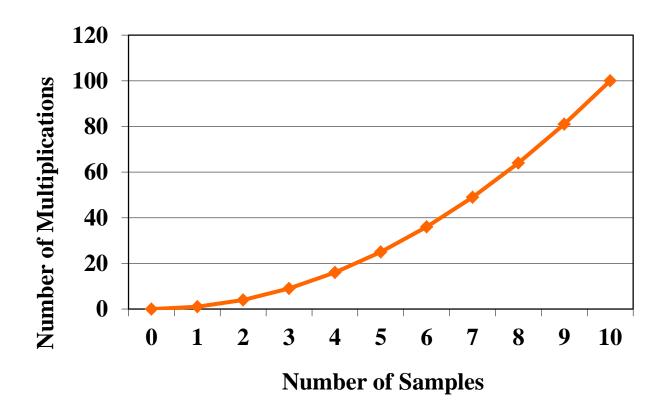
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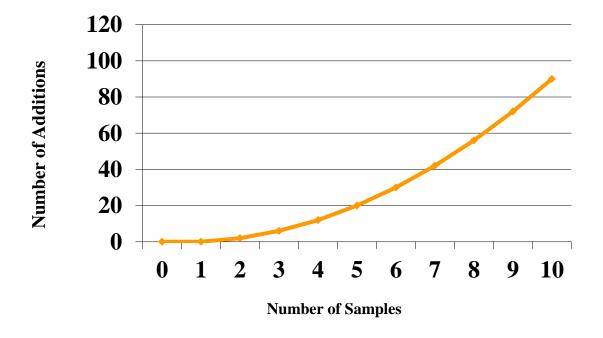
$$X(N-1) = x[0]W_{x}^{0} + x[1]W_{x}^{(N-1)*1} + ... + x[N-1]W_{x}^{(N-1)(N-1)}$$

Note: For N samples of x we have N frequencies representing the signal.

Performance of the DFT Algorithm

- **♦** The DFT requires N² (NxN) complex multiplications:
 - Each X(k) requires N complex multiplications.
 - Therefore to evaluate all the values of the DFT (X(0) to X(N-1)) N² multiplications are required.
- The DFT also requires (N-1)*N complex additions:
 - Each X(k) requires N-1 additions.
 - Therefore to evaluate all the values of the DFT (N-1)*N additions are required.





◆ Can the number of computations required be reduced?

$$DFT \rightarrow FFT$$

- ♦ A large amount of work has been devoted to reducing the computation time of a DFT.
- This has led to efficient algorithms which are known as the Fast Fourier Transform (FFT) algorithms.

$$X(k) = \sum_{n=0}^{N-1} x[n] W_N^{nk}; \quad 0 \le k \le N-1$$
(1)

$$x[n] = x[0], x[1], ..., x[N-1]$$

- ◆ Lets divide the sequence x[n] into even and odd sequences:
 - x[2n] = x[0], x[2], ..., x[N-2]
 - ◆ x[2n+1] = x[1], x[3], ..., x[N-1]
- **♦** Equation 1 can be rewritten as:

$$X(k) = \sum_{n=0}^{\frac{N}{2}-1} x[2n] W_N^{2nk} + \sum_{n=0}^{\frac{N}{2}-1} x[2n+1] W_N^{(2n+1)k}$$
(2)

♦ Since:

$$W_N^{2nk} = e^{-j\frac{2\pi}{N}2nk} = e^{-j\frac{2\pi}{N/2}nk}$$

= W_N^{nk}

$$W_N^{(2n+1)k} = W_N^k \cdot W_{\frac{N}{2}}^{nk}$$

♦ Then:

$$X(k) = \sum_{n=0}^{\frac{N}{2}-1} x[2n] W_{\frac{N}{2}}^{nk} + W_{N}^{k} \sum_{n=0}^{\frac{N}{2}-1} x[2n+1] W_{\frac{N}{2}}^{nk}$$
$$= Y(k) + W_{N}^{k} Z(k)$$

◆ The result is that an N-point DFT can be divided into two N/2 point DFT's:

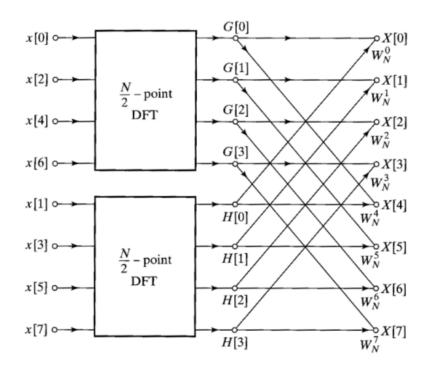
$$X(k) = \sum_{n=0}^{N-1} x[n]W_N^{nk}; \quad 0 \le k \le N-1$$
 N-point DFT

♦ Where Y(k) and Z(k) are the two N/2 point DFTs operating on even and odd samples respectively:

$$\begin{split} X(k) &= \sum_{n=0}^{\frac{N}{2}-1} x_1 [n] W_{\frac{N}{2}}^{nk} + W_N^k \sum_{n=0}^{\frac{N}{2}-1} x_2 [n] W_{\frac{N}{2}}^{nk} \\ &= Y(k) + W_N^k Z(k) \end{split}$$
 Two N/2-point DFTs

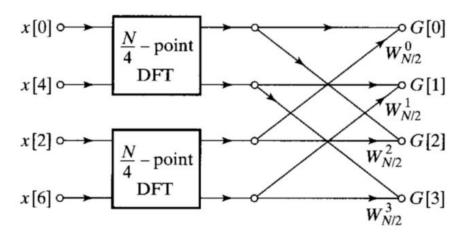
Signal flowgraph representation of 8-point DFT

- Recall that the DFT is now of the form $X[k] = G[k] + W_N^k H[k]$
- The DFT in (partial) flowgraph notation:

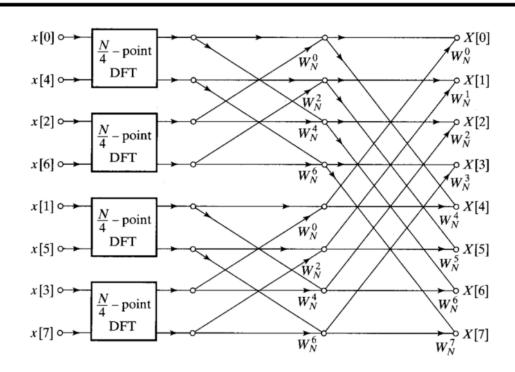


Continuing with the decomposition ...

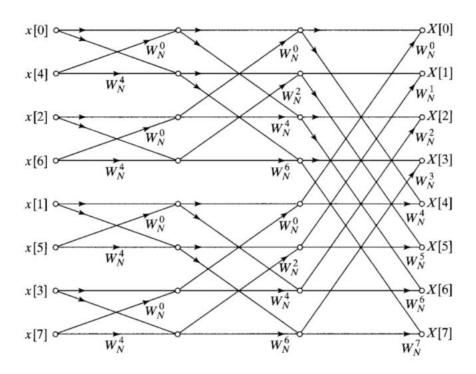
So why not break up into additional DFTs? Let's take the upper 4-point DFT and break it up into two 2-point DFTs:



The complete decomposition into 2-point DFTs



The complete 8-point decimation-in-time FFT



X(n) length N

```
Radix-2 DIT-FFT Algorithm:

DIT-> Decimation in Time

FFT-> Fast Fourier Transform.

X(n) -> lenth N

x(n) = {x(o), x(1), x(2), x(3).... x(N-2), x(N-1)}

even indexed seq: {x(0), x(2), x(1).... x(N-2)}

odd indexed seq: {x(1), x(2), x(3), x(1).... x(N-1)}

N.K.T. N-Point DFT

X(K) = X

x(N) NN

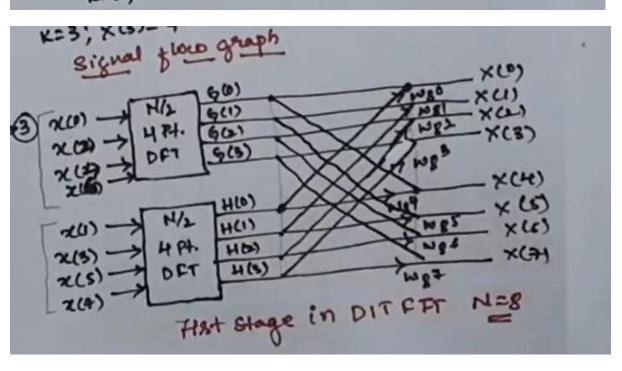
y 0 < K < N-1 -> 0

X(K) = X

x(N) NN

y 0 < K < N-1 -> 0
```

$$X(K) = \frac{N_2 - 1}{T_2 - 0} \frac{1}{W_{N/2}} + \frac{1}{W_{N/2}} \frac{N_2 - 1}{W_{N/2}} \frac{1}{W_{N/2}} \frac{1}{W_$$



```
G(K) 4 H(K) -> N Point

Combination of the points.

G(K) = Z q(r) Wh/2 -> A

G(K) = Z q(r) Wh/2 -> A

G(K) = Z q(r) Wh/2 + Z q(r) Wh

q(r) = 2 q(0), q(0), q(0) -- Q(N-2), q(N-1)?

Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)

Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)

Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)

Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)

Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)

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Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)

Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)

Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)

Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)

Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)

Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)

Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)

Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)

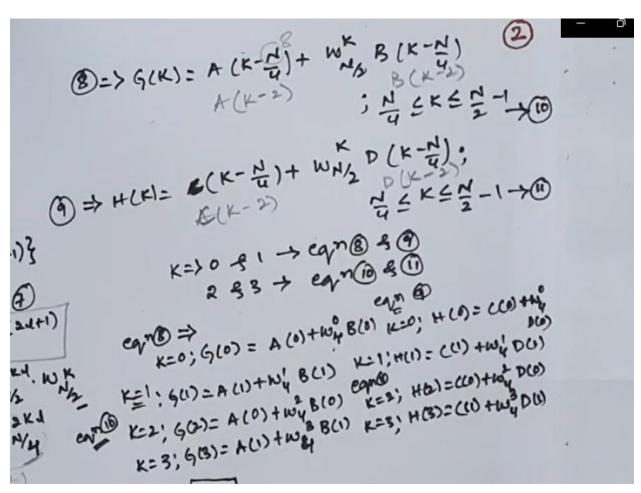
Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)

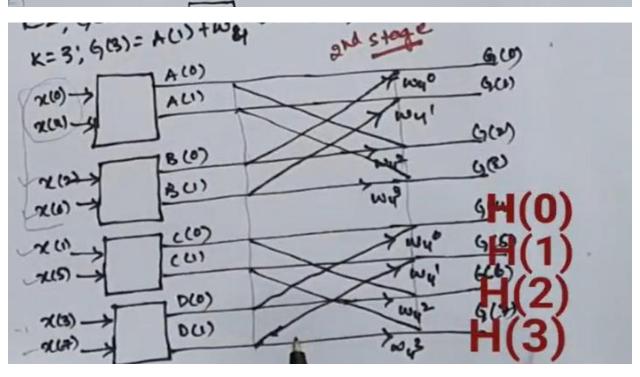
Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)

Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)

Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)

Pht Y= 2d in 1 th term, Y= 2d+1 in 2nd f)
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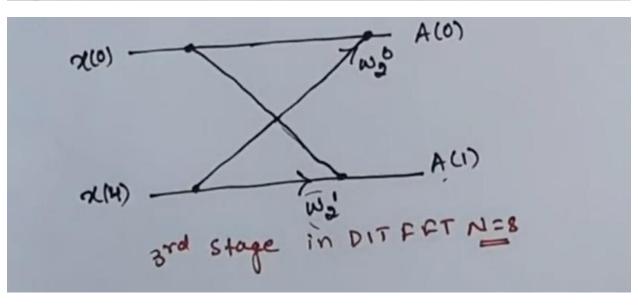


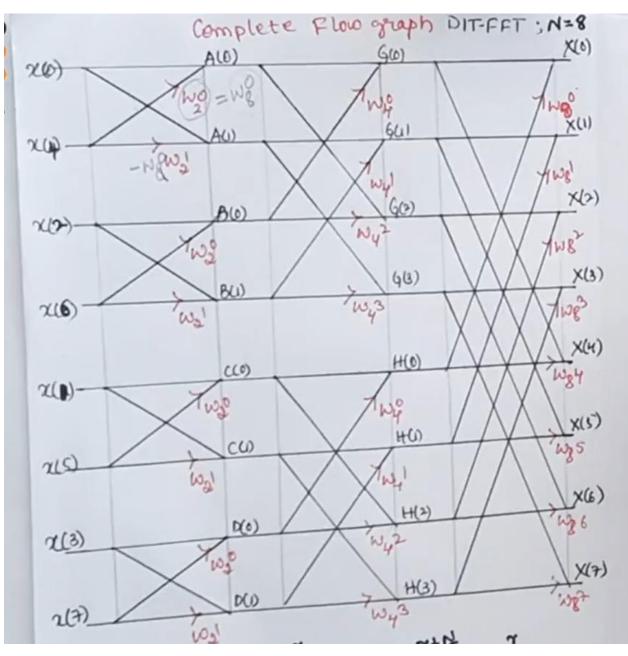


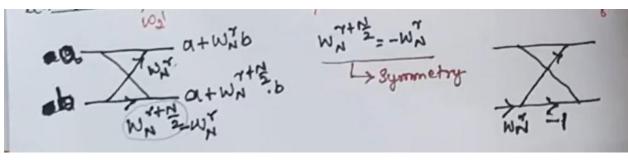
Radix-2 DIT- FFT Algorithm:

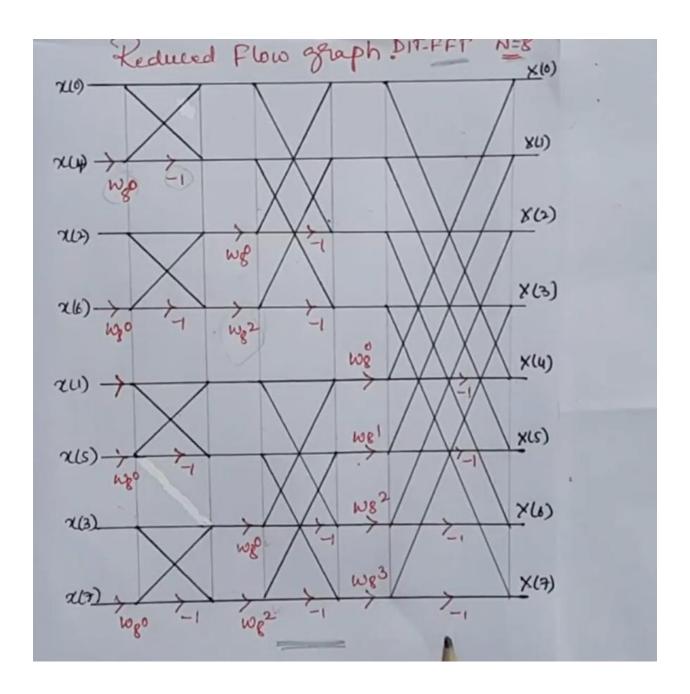
Could N DFT as two N point DFTs.

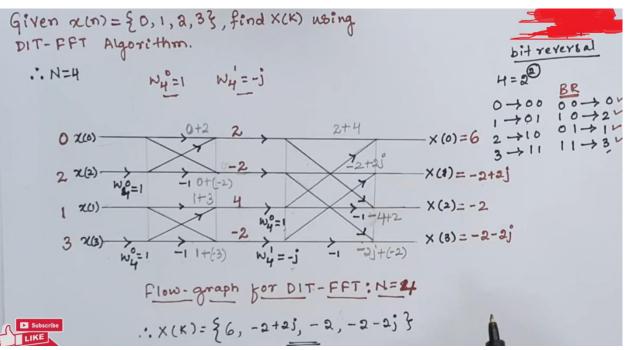
The Point DFT of $\chi(0)$ & $\chi(H)$ A $(\kappa) = \sum_{n=0}^{NA-1} \chi(n) W_{N/4}^{Kn}$; $0 \le k \le \frac{N}{4} - 1$ $\chi(\kappa) = \sum_{n=0}^{NA-1} \chi(n) W_{N/4}^{Kn}$; $0 \le k \le \frac{N}{4} - 1$ For; $k = 0 \Rightarrow A(0) = \chi(0) + W_2 \chi(H)$ For; $k = 1 \Rightarrow A(1) = \chi(1) + W_2 \chi(H)$

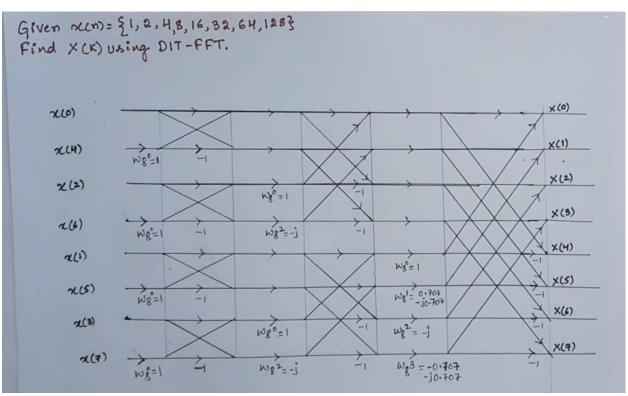




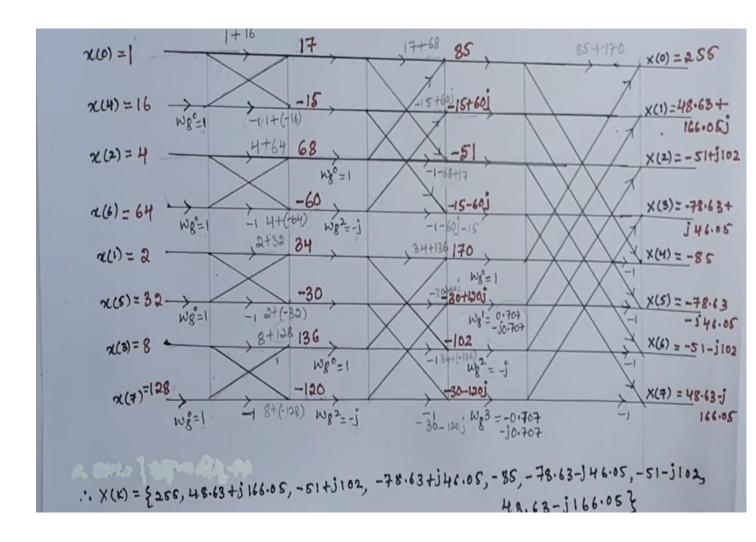








BIT REVERSAL 000 ---> 000 ---> 0 001 ---> 100 ---> 4 010 ---> 010 ---> 2 011 ---> 110 ---> 6 100 ---> 001 ---> 1 101 ---> 101 ---> 5 111 ---> 111 ---> 7



Example 1: Consider a sequence $x[n] = \{1, 1, -1, -1, -1, 1, 1, -1\}$

Determine DFT X[k] of x[n] using the decimation-in-time FFT algorithm.

$$f[n] = x[2n] = \{x[0], x[2], x[4], x[6]\} = \{1, -1, -1, 1\}$$

$$g[n] = x[2n+] = \{x[1], x[3], x[5], x[7]\} = \{1, -1, 1, -1\}$$

$$X = W_{x}$$

$$\begin{bmatrix} F(0) \\ F(1) \\ F(2) \\ F(3) \end{bmatrix} = \begin{bmatrix} W_{4}^{0} & W_{4}^{0} & W_{4}^{0} & W_{4}^{0} \\ W_{4}^{0} & W_{4}^{1} & W_{4}^{2} & W_{4}^{3} \\ W_{4}^{0} & W_{4}^{2} & W_{4}^{4} & W_{4}^{6} \\ W_{4}^{0} & W_{4}^{3} & W_{4}^{6} & W_{4}^{9} \end{bmatrix} \begin{bmatrix} f(0) \\ f(1) \\ f(2) \\ f(3) \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 1 \\ -1 \\ -1 \\ 1 \end{bmatrix}$$

$$= \begin{bmatrix} 0\\2+j2\\0\\2-j2 \end{bmatrix}$$

$$\begin{bmatrix} G(0) \\ G(1) \\ G(2) \\ G(3) \end{bmatrix} = \begin{bmatrix} w_4^0 & w_4^0 & w_4^0 & w_4^0 \\ w_4^0 & w_4^1 & w_4^2 & w_4^3 \\ w_4^0 & w_4^2 & w_4^4 & w_4^6 \\ w_4^0 & w_4^3 & w_4^6 & w_4^9 \end{bmatrix} \begin{bmatrix} g(0) \\ g(1) \\ g(2) \\ g(3) \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 1 \\ -1 \\ 1 \\ -1 \end{bmatrix}$$

$$= \begin{bmatrix} 0 \\ 0 \\ 4 \\ 0 \end{bmatrix}$$

$$X[0] = F[0] + W_8^0 G[0] = 0$$

$$X[1] = F[1] + W_8^1 G[1] = 2 + j2$$

$$X[2] = F[2] + W_8^2 G[2] = -j4$$

$$X[3] = F[3] + W_8^3 G[3] = 2 - j2$$

$$X[4] = F[0] - W_8^0 G[0] = 0$$

$$X[5] = F[1] - W_8^1 G[1] = 2 + j2$$

$$X[6] = F[2] - W_8^2 G[2] = j4$$

$$X[7] = F[3] - W_8^3 G[3] = 2 - j2$$

6.57. Consider a sequence

$$x[n] = \{1, 1, -1, -1, -1, 1, 1, -1\}$$

Determine the DFT X[k] of x[n] using the decimation-in-time FFT algorithm.

From Figs. 6-38(a) and (b), the phase factors W_4^k and W_8^k are easily found as follows:

$$W_4^0 = 1 \qquad W_4^1 = -j \qquad W_4^2 = -1 \qquad W_4^3 = j$$
 and
$$W_8^0 = 1 \qquad W_8^1 = \frac{1}{\sqrt{2}} - j\frac{1}{\sqrt{2}} \qquad W_8^2 = -j \qquad W_8^3 = -\frac{1}{\sqrt{2}} - j\frac{1}{\sqrt{2}}$$

$$W_8^4 = -1 \qquad W_8^5 = -\frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}} \qquad W_8^6 = j \qquad W_8^7 = \frac{1}{\sqrt{2}} + j\frac{1}{\sqrt{2}}$$

Next, from Eqs. (6.215a) and (6.215b)

$$f[n] = x[2n] = \{x[0], x[2], x[4], x[6]\} = \{1, -1, -1, 1\}$$
$$g[n] = x[2n+1] = \{x[1], x[3], x[5], x[7]\} = \{1, -1, 1, -1\}$$

Then, using Eqs. (6.206) and (6.212), we have

$$\begin{bmatrix} F[0] \\ F[1] \\ F[2] \\ F[3] \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 1 \\ -1 \\ -1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 2+j2 \\ 0 \\ 2-j2 \end{bmatrix}$$
$$\begin{bmatrix} G[0] \\ G[1] \\ G[2] \\ G[3] \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 1 \\ -1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 4 \\ 0 \end{bmatrix}$$

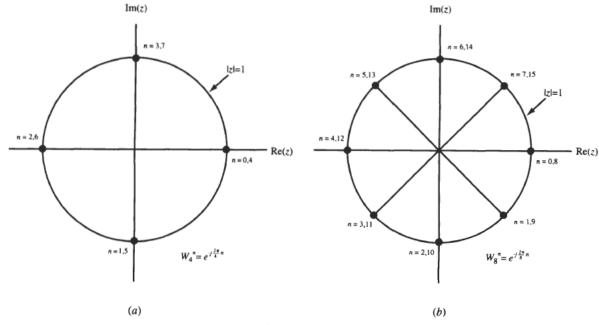


Fig. 6-38 Phase factors W_4^n and W_8^n .

and by Eqs. (6.217a) and (6.217b) we obtain

$$X[0] = F[0] + W_8^0 G[0] = 0$$

$$X[4] = F[0] - W_8^0 G[0] = 0$$

$$X[1] = F[1] + W_8^1 G[1] = 2 + j2$$

$$X[5] = F[1] - W_8^1 G[1] = 2 + j2$$

$$X[2] = F[2] + W_8^2 G[2] = -j4$$

$$X[6] = F[2] - W_8^2 G[2] = j4$$

$$X[3] = F[3] + W_8^3 G[3] = 2 - j2$$

$$X[7] = F[3] - W_8^3 G[3] = 2 - j2$$

Noting that since x[n] is real and using Eq. (6.204), X[7], X[6], and X[5] can be easily obtained by taking the conjugates of X[1], X[2], and X[3], respectively.

Example 1: Consider a sequence $x[n] = \{1, 1, -1, -1, -1, 1, 1, -1\}$

Determine DFT X[k] of x[n] using the decimation-in-frequency FFT algorithm.

$$p[n] = x[n] + x \left[n + \frac{N}{2} \right]$$

$$= \left\{ (1-1), (1+1), (-1+1), (-1-1) \right\} = \left\{ 0, 2, 0, 2 \right\}$$

$$q[n] = \left(x[n] - x \left[n + \frac{N}{2} \right] \right) W_8^n$$

$$= \left\{ (1+1)W_8^0, (1-1)W_8^1, (-1-1)W_8^2, (-1+1)W_8^3 \right\}$$

$$= \left\{ 2, 0, j2, 0 \right\}$$

$$X = Wx$$

$$\begin{bmatrix} P(0) \\ P(1) \end{bmatrix} \begin{bmatrix} w_4^0 & w_4^0 & w_4^0 \\ w_4^0 & w_4^1 & w_4^2 \end{bmatrix}$$

$$\begin{bmatrix} P(0) \\ P(1) \\ P(2) \\ P(3) \end{bmatrix} = \begin{bmatrix} w_4^0 & w_4^0 & w_4^0 & w_4^0 \\ w_4^0 & w_4^1 & w_4^2 & w_4^3 \\ w_4^0 & w_4^2 & w_4^4 & w_4^6 \\ w_4^0 & w_4^3 & w_4^6 & w_4^9 \end{bmatrix} \begin{bmatrix} p(0) \\ p(1) \\ p(2) \\ p(3) \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 0 \\ 2 \\ 0 \\ -2 \end{bmatrix}$$

$$= \begin{bmatrix} 0 \\ -j4 \\ 0 \\ j4 \end{bmatrix}$$

$$\begin{bmatrix} Q(0) \\ Q(1) \\ Q(2) \\ Q(3) \end{bmatrix} = \begin{bmatrix} w_4^0 & w_4^0 & w_4^0 & w_4^0 \\ w_4^0 & w_4^1 & w_4^2 & w_4^3 \\ w_4^0 & w_4^2 & w_4^4 & w_4^6 \\ w_4^0 & w_4^3 & w_4^6 & w_4^9 \end{bmatrix} \begin{bmatrix} q(0) \\ q(1) \\ q(2) \\ q(3) \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 2 \\ 0 \\ j2 \\ 0 \end{bmatrix}$$

$$= \begin{bmatrix} 2 + j2 \\ 2 - j2 \\ 2 + j2 \\ 2 - j2 \end{bmatrix}$$

$$X[0] = P[0] = 0$$

$$X[1] = Q[0] = 2 + j2$$

$$X[2] = P[1] + W_8^2 G[2] = -j4$$

$$X[3] = Q[1] + W_8^3 G[3] = 2 - j2$$

$$X[4] = P[2] = 0$$

$$X[5] = Q[2] = 2 + j2$$

$$X[6] = P[3] = j4$$

$$X[7] = Q[3] = 2 - j2$$

6.59. Using the decimation-in-frequency FFT technique, redo Prob. 6.57.

From Prob. 6.57

$$x[n] = \{1, 1, -1, -1, -1, 1, 1, -1\}$$

By Eqs. (6.225a) and (6.225b) and using the values of W_8^n obtained in Prob. 6.57, we have

$$p[n] = x[n] + x \left[n + \frac{N}{2} \right]$$

$$= \left\{ (1-1), (1+1), (-1+1), (-1-1) \right\} = \left\{ 0, 2, 0, 2 \right\}$$

$$q[n] = \left(x[n] - x \left[n + \frac{N}{2} \right] \right) W_8^n$$

$$= \left\{ (1+1)W_8^0, (1-1)W_8^1, (-1-1)w_8^2, (-1+1)W_8^3 \right\}$$

$$= \left\{ 2, 0, j2, 0 \right\}$$

Then using Eqs. (6.206) and (6.212), we have

$$\begin{bmatrix} P[0] \\ P[1] \\ P[2] \\ P[3] \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 0 \\ 2 \\ 0 \\ -j4 \end{bmatrix} = \begin{bmatrix} 0 \\ -j4 \\ 0 \\ j4 \end{bmatrix}$$

$$\begin{bmatrix} Q[0] \\ Q[1] \\ Q[2] \\ Q[3] \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 2 \\ 0 \\ j2 \\ 0 \end{bmatrix} = \begin{bmatrix} 2+j2 \\ 2-j2 \\ 2+j2 \\ 2-j2 \end{bmatrix}$$

and by Eqs. (6.226a) and (6.226b) we get

$$X[0] = P[0] = 0$$
 $X[4] = P[2] = 0$
 $X[1] = Q[0] = 2 + j2$ $X[5] = Q[2] = 2 + j2$
 $X[2] = P[1] = -j4$ $X[6] = P[3] = j4$
 $X[3] = Q[1] = 2 - j2$ $X[7] = Q[3] = 2 - j2$

which are the same results obtained in Prob. 6.57.