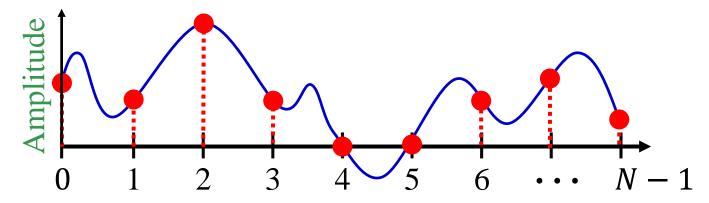
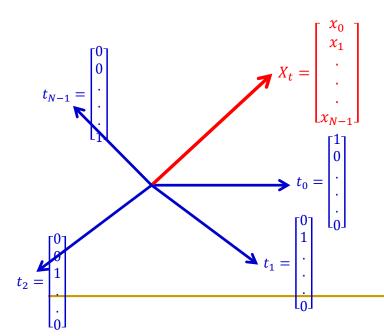
Discrete Fourier Transform: A Gentle Introduction

Amitangshu Pal

Time Domain Signals and Time Basis



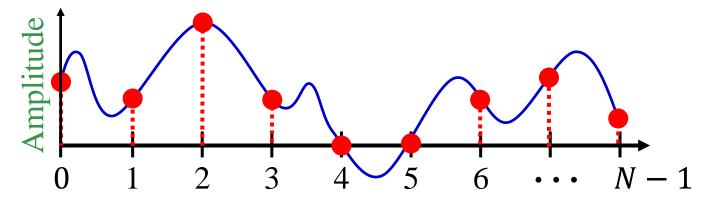
$$X_t = [x_0, x_1, x_2, ..., x_{N-1}]^T$$



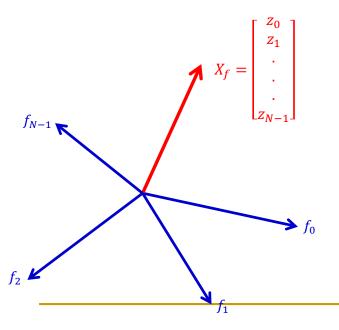
$$X_{t} = x_{0} \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} + x_{1} \begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix} + \dots + x_{N-1} \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 \end{bmatrix} \begin{bmatrix} x_{0} \\ x_{1} \\ \vdots \\ x_{N-1} \end{bmatrix}$$

$$x_{1} \\ \vdots \\ x_{N-1} \\ x_{N-1} \\ \vdots \\ x_{N-1} \\ x_{N-1} \\ \vdots \\ x_{N-1} \\ x_{N-1} \\ \vdots \\ x_{N$$

Time Domain Time To Frequency Domain



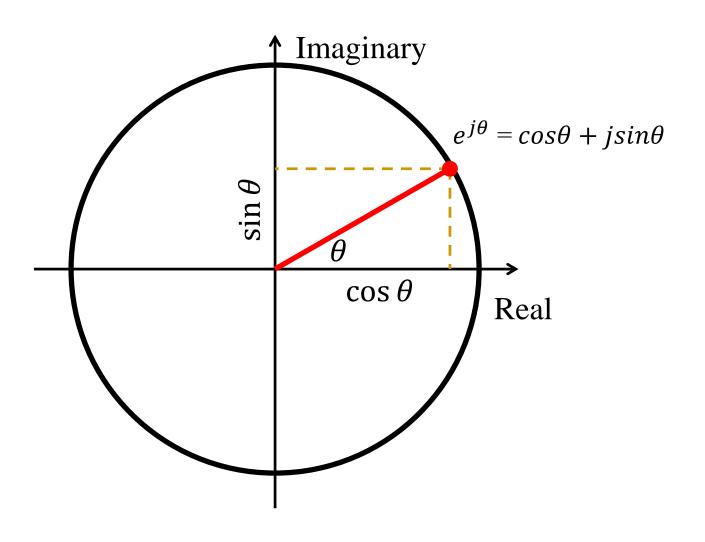
$$X_t = [x_0, x_1, x_2, ..., x_{N-1}]^T$$

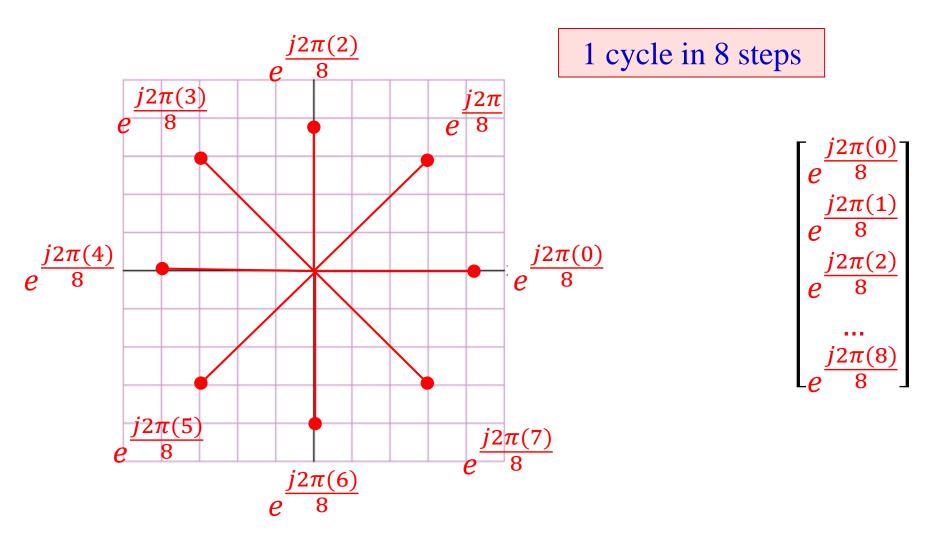


$$X_{f} = \begin{bmatrix} | & | & | & \dots & | \\ f_{0} & f_{1} & f_{2} & \dots & f_{N-1} \\ | & | & | & \dots & | \end{bmatrix} \begin{bmatrix} z_{0} \\ z_{1} \\ \vdots \\ \vdots \\ z_{N-1} \end{bmatrix}$$
A different basis (F)
Same signal in other basis

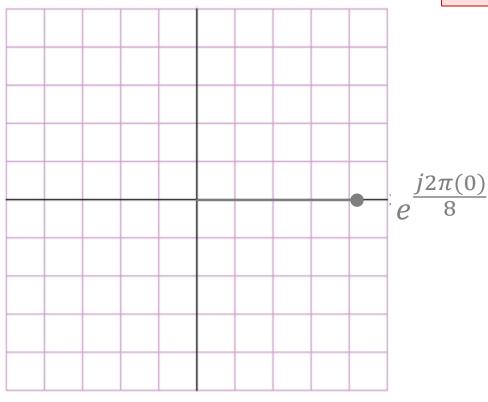
$$IX_t = FX_f$$

Euler's Theorem



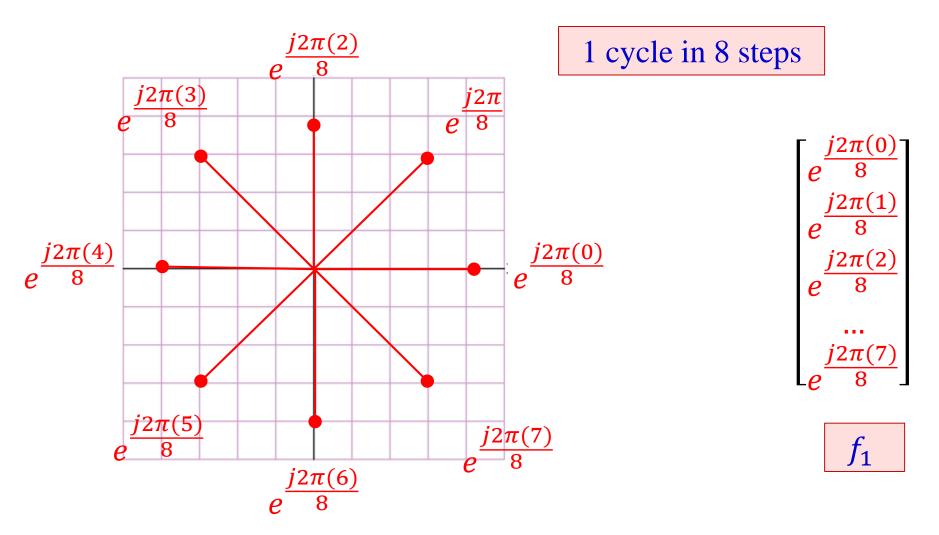


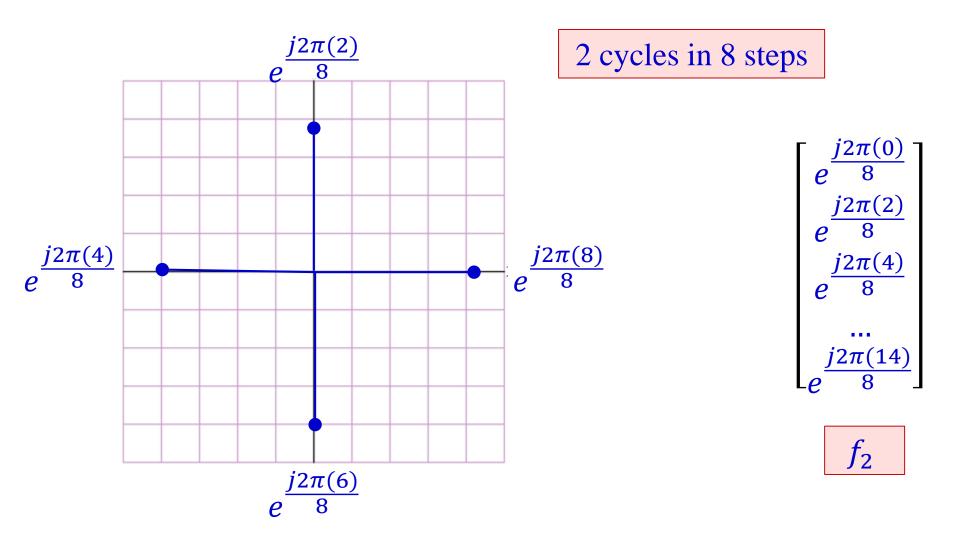
0 cycle in 8 steps

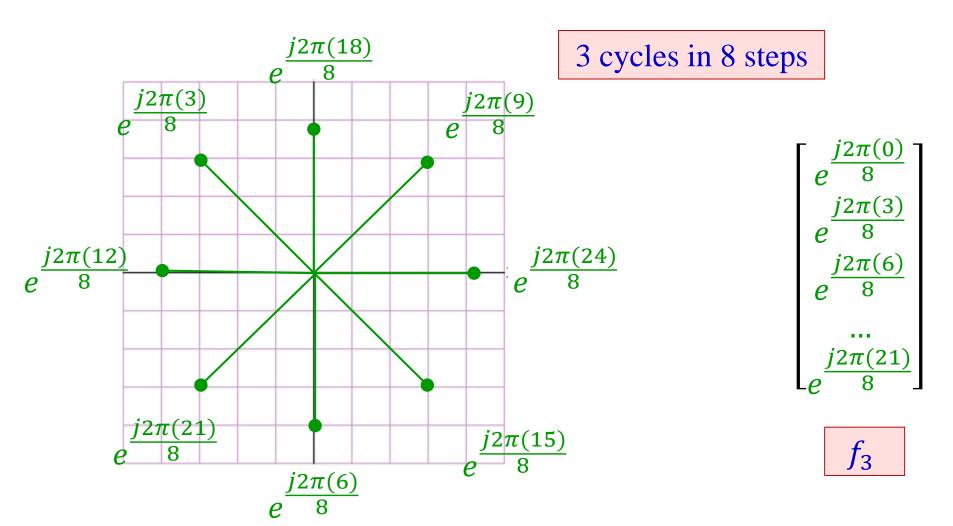


$$e^{rac{j2\pi(0)}{8}}e^{rac{j2\pi(0)}{8}}e^{rac{j2\pi(0)}{8}}e^{rac{j2\pi(0)}{8}}$$

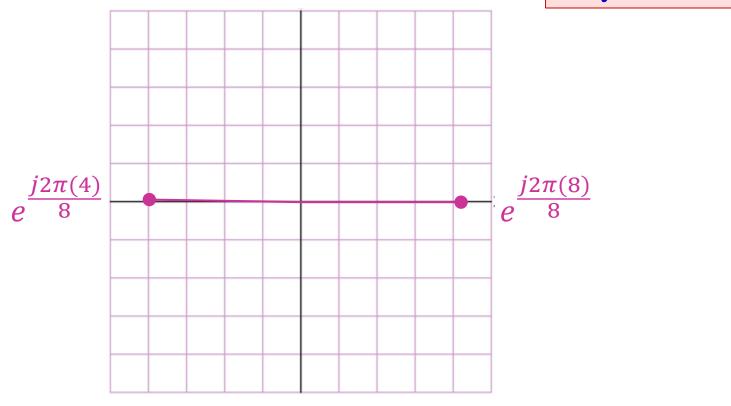
 f_0







4 cycles in 8 steps

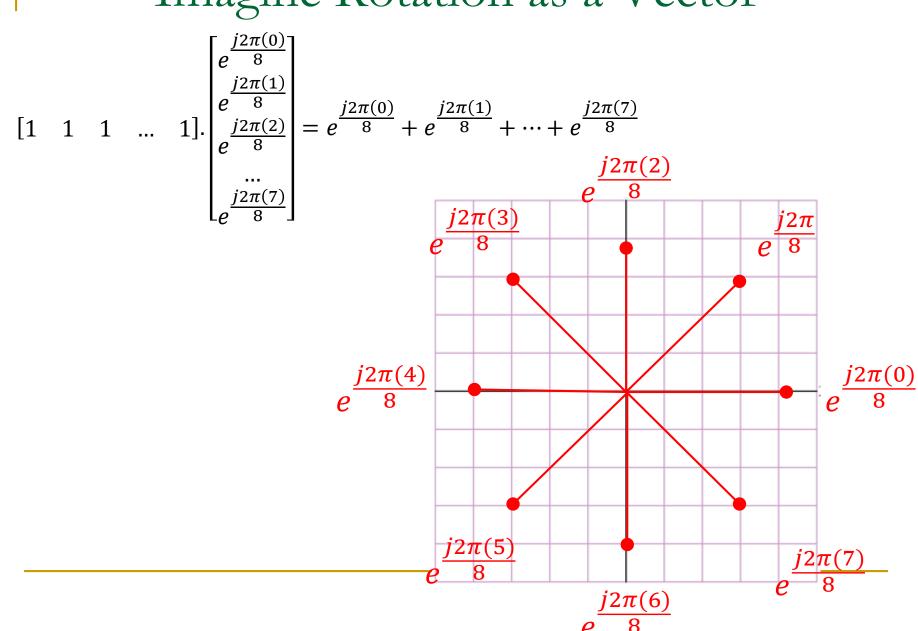


$$e^{rac{j2\pi(0)}{8}}e^{rac{j2\pi(4)}{8}}e^{rac{j2\pi(8)}{8}}e^{rac{j2\pi(28)}{8}}$$

 f_4

$$\begin{bmatrix} \frac{j2\pi(0)}{8} \\ \frac{j2\pi(10)}{8} \\ \frac{j2\pi(12)}{8} \\ \frac{j2\pi(12)}{8} \\ \frac{j2\pi(12)}{8} \\ \frac{j2\pi(12)}{8} \\ \frac{j2\pi(12)}{8} \\ \frac{j2\pi(12)}{8} \\ \frac{j2\pi(21)}{8} \\ \frac{j2\pi(21)}{8} \\ \frac{j2\pi(30)}{8} \\ \frac{j2\pi(30)}{8} \\ \frac{j2\pi(30)}{8} \\ \frac{j2\pi(30)}{8} \\ \frac{j2\pi(42)}{8} \\ \frac{j2\pi(42)}{8$$

The vectors $f_0, f_1, ..., f_7$ are ORTHOGONAL



$$\begin{bmatrix} \frac{j2\pi(0)}{8} \\ \frac{$$

The vectors $f_0, f_1, ..., f_{N-1}$ are ORTHOGONAL \rightarrow they are linearly independent

Vectors $f_0, f_1, ..., f_{N-1}$ form a BASIS in N-dimensional space

Time Domain Time To Frequency Domain

$$IX_t = FX_f$$

$$\begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 \\ \dots & \dots & 0 \\ \vdots & \dots & \ddots & 0 \\ 0 & 0 & \dots & 1 \end{bmatrix} \begin{bmatrix} x_0 \\ x_1 \\ \vdots \\ x_{N-1} \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & \dots & 1 \\ f_0 & f_1 & f_2 & \dots & f_{N-1} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ x_{N-1} \end{bmatrix} \begin{bmatrix} z_0 \\ z_1 \\ \vdots \\ \vdots \\ z_{N-1} \end{bmatrix}$$
Basis vectors
(Time)

Basis vectors
(Frequency)

Graph of the state of the st

DFT is the representation of a signal in a different (frequency) basis

Discrete Fourier Transform

$$IX_{t} = FX_{f} \rightarrow X_{f} = \begin{bmatrix} z_{0} \\ z_{1} \\ z_{2} \\ \dots \\ z_{N-1} \end{bmatrix} = F^{-1}X_{t} = (F^{*})^{T}X_{t} = \begin{bmatrix} ---- & f_{0}^{*} & ---- \\ ---- & f_{1}^{*} & ---- \\ ---- & f_{2}^{*} & ----- \\ \dots & \dots & \dots \\ ---- & f_{N-1}^{*} & ----- \end{bmatrix} \begin{bmatrix} x_{0} \\ x_{1} \\ x_{2} \\ \dots \\ x_{N-1} \end{bmatrix}$$

$$\begin{bmatrix} z_0 \\ z_1 \\ z_2 \\ \dots \\ z_7 \end{bmatrix} = \begin{bmatrix} e^{\frac{-j2\pi(0)}{8}} & e^{\frac{-j2\pi(0)}{8}} \\ e^{\frac{-j2\pi(0)}{8}} & e^{\frac{-j2\pi(1)}{8}} & e^{\frac{-j2\pi(2)}{8}} & e^{\frac{-j2\pi(3)}{8}} & e^{\frac{-j2\pi(4)}{8}} & e^{\frac{-j2\pi(5)}{8}} & e^{\frac{-j2\pi(6)}{8}} & e^{\frac{-j2\pi(7)}{8}} \\ e^{\frac{-j2\pi(0)}{8}} & e^{\frac{-j2\pi(2)}{8}} & e^{\frac{-j2\pi(4)}{8}} & e^{\frac{-j2\pi(4)}{8}} & e^{\frac{-j2\pi(10)}{8}} & e^{\frac{-j2\pi(12)}{8}} & e^{\frac{-j2\pi(14)}{8}} \\ e^{\frac{-j2\pi(0)}{8}} & e^{\frac{-j2\pi(7)}{8}} & e^{\frac{-j2\pi(14)}{8}} & e^{\frac{-j2\pi(21)}{8}} & e^{\frac{-j2\pi(28)}{8}} & e^{\frac{-j2\pi(35)}{8}} & e^{\frac{-j2\pi(42)}{8}} & e^{\frac{-j2\pi(49)}{8}} \\ e^{\frac{-j2\pi(49)}{8}} & e^{\frac{-j2\pi(49)}{8}} & e^{\frac{-j2\pi(49)}{8}} & e^{\frac{-j2\pi(49)}{8}} \end{bmatrix}$$

$$z_2 = e^{\frac{-j2\pi(0)}{8}}x_0 + e^{\frac{-j2\pi(2)}{8}}x_1 + e^{\frac{-j2\pi(4)}{8}}x_2 + e^{\frac{-j2\pi(6)}{8}}x_3 + e^{\frac{-j2\pi(8)}{8}}x_4 + e^{\frac{-j2\pi(10)}{8}}x_5 + e^{\frac{-j2\pi(12)}{8}}x_6 + e^{\frac{-j2\pi(14)}{8}}x_7 = \sum_{n=0}^{7} x_n e^{\frac{-j2\pi(2n+1)}{8}}x_n + e^{\frac{-j2\pi(2n+1)$$

$$z_{m} = \sum_{n=0}^{N-1} x_{n} e^{\frac{-j2\pi m \cdot n}{N}}$$
 $X(f) = \int_{-\infty}^{\infty} x(t) e^{-j2\pi f t} dt$

Inverse Discrete Fourier Transform

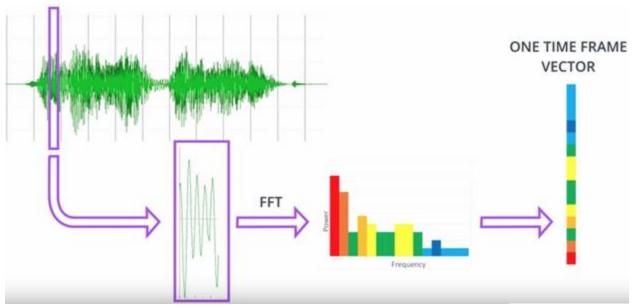
$$IX_{t} = FX_{f} \rightarrow X_{t} = \begin{bmatrix} x_{0} \\ x_{1} \\ x_{2} \\ \dots \\ x_{N-1} \end{bmatrix} = \begin{bmatrix} | & | & | & \dots & | \\ f_{0} & f_{1} & f_{2} & \dots & f_{N-1} \\ | & | & | & \dots & | \end{bmatrix} \begin{bmatrix} z_{0} \\ z_{1} \\ z_{2} \\ \dots \\ z_{N-1} \end{bmatrix}$$

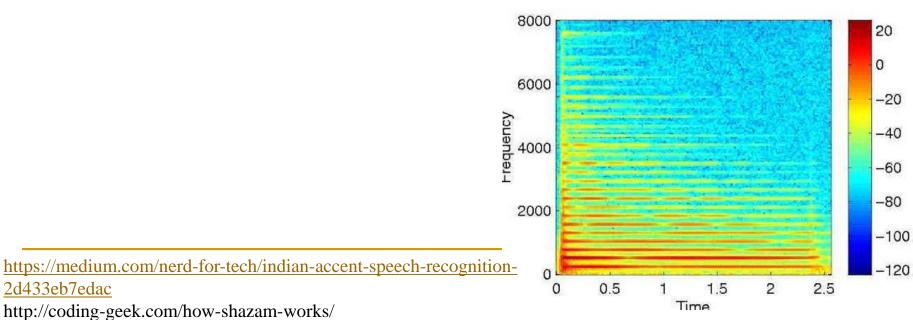
$$\begin{bmatrix} \chi_0 \\ \chi_1 \\ \chi_2 \\ \dots \\ \chi_7 \end{bmatrix} = \begin{bmatrix} \frac{j2\pi(0)}{8} & \frac{j2\pi(0)}{8} \\ \frac{j2\pi(0)}{8} & \frac{j2\pi(1)}{8} & \frac{j2\pi(2)}{8} & \frac{j2\pi(3)}{8} & \frac{j2\pi(4)}{8} & \frac{j2\pi(5)}{8} & \frac{j2\pi(6)}{8} & \frac{j2\pi(1)}{8} \\ \frac{j2\pi(0)}{8} & \frac{j2\pi(2)}{8} & \frac{j2\pi(4)}{8} & \frac{j2\pi(6)}{8} & \frac{j2\pi(1)}{8} & \frac{j2\pi(1)}{8} & \frac{j2\pi(1)}{8} & \frac{j2\pi(1)}{8} & \frac{j2\pi(1)}{8} \\ \frac{j2\pi(0)}{8} & \frac{j2\pi(3)}{8} & \frac{j2\pi(6)}{8} & \frac{j2\pi(9)}{8} & \frac{j2\pi(12)}{8} & \frac{j2\pi(15)}{8} & \frac{j2\pi(18)}{8} & \frac{j2\pi(21)}{8} \\ \frac{j2\pi(0)}{8} & \frac{j2\pi(4)}{8} & \frac{j2\pi(1)}{8} & \frac{j2\pi(12)}{8} & \frac{j2\pi(16)}{8} & \frac{j2\pi(20)}{8} & \frac{j2\pi(24)}{8} & \frac{j2\pi(35)}{8} \\ \frac{j2\pi(0)}{8} & \frac{j2\pi(6)}{8} & \frac{j2\pi(12)}{8} & \frac{j2\pi(24)}{8} & \frac{j2\pi(35)}{8} & \frac{j2\pi(36)}{8} & \frac{j2\pi(42)}{8} \\ \frac{j2\pi(0)}{8} & \frac{j2\pi(6)}{8} & \frac{j2\pi(14)}{8} & \frac{j2\pi(18)}{8} & \frac{j2\pi(24)}{8} & \frac{j2\pi(36)}{8} & \frac{j2\pi(42)}{8} \\ \frac{j2\pi(0)}{8} & \frac{j2\pi(1)}{8} & \frac{j2\pi(12)}{8} & \frac{j2\pi(24)}{8} & \frac{j2\pi(35)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(49)}{8} \\ \frac{j2\pi(0)}{8} & \frac{j2\pi(7)}{8} & \frac{j2\pi(14)}{8} & \frac{j2\pi(21)}{8} & \frac{j2\pi(28)}{8} & \frac{j2\pi(35)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(49)}{8} \\ \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(49)}{8} \\ \frac{j2\pi(1)}{8} & \frac{j2\pi(14)}{8} & \frac{j2\pi(21)}{8} & \frac{j2\pi(28)}{8} & \frac{j2\pi(35)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(49)}{8} \\ \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(49)}{8} \\ \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(49)}{8} \\ \frac{j2\pi(10)}{8} & \frac{j2\pi(11)}{8} & \frac{j2\pi(21)}{8} & \frac{j2\pi(28)}{8} & \frac{j2\pi(35)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(49)}{8} \\ \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(49)}{8} \\ \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(49)}{8} & \frac{j2\pi(49)}{8} \\ \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(49)}{8} & \frac{j2\pi(49)}{8} & \frac{j2\pi(49)}{8} \\ \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(49)}{8} & \frac{j2\pi(49)}{8} & \frac{j2\pi(49)}{8} \\ \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(42)}{8} & \frac{j2\pi(49)}{8} & \frac{j2\pi(49)}{8} \\ \frac{j$$

$$x_2 = e^{\frac{j2\pi(0)}{8}} z_0 + e^{\frac{j2\pi(2)}{8}} z_1 + e^{\frac{j2\pi(4)}{8}} z_2 + e^{\frac{j2\pi(6)}{8}} z_3 + e^{\frac{j2\pi(8)}{8}} z_4 + e^{\frac{j2\pi(10)}{8}} z_5 + e^{\frac{j2\pi(12)}{8}} z_6 + e^{\frac{j2\pi(14)}{8}} z_7 = \sum_{n=0}^{7} z_n e^{\frac{j2\pi.2.n}{8}} z_n + e^{\frac{j2\pi(2)}{8}} z_n + e^{\frac{j2\pi(2)}{8}}$$

$$x_n = \frac{1}{N} \sum_{m=0}^{N-1} z_m e^{\frac{j2\pi m \cdot n}{N}} \qquad x(t) = \int_{-\infty}^{\infty} X(f) e^{i2\pi f t} df$$

Spectrogram





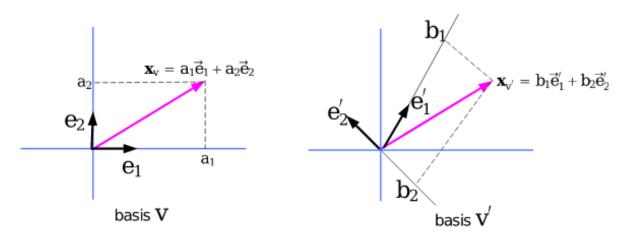
Extra

Given a vector \mathbf{x} , it is represented w.r.t. basis $v = \left\{ ec{e}_1, ec{e}_2, \cdots, ec{e}_n
ight\}$ as

$$\mathbf{x}_v = a_1 \vec{e}_1 + a_2 \vec{e}_2 + \dots + a_n \vec{e}_n$$

and w.r.t. basis $v' = \left\{ ec{e}_1', ec{e}_2', \cdots, ec{e}_n'
ight\}$ as

$$\mathbf{x}_{v'} = b_1 \vec{e}'_1 + b_2 \vec{e}'_2 + \dots + b_n \vec{e}'_n$$



The same vector having different representation depending on basis used

But the vector itself is invariant under any change of basis, hence $\mathbf{x}_v = \mathbf{x}_{v'}$

$$a_1\vec{e}_1 + a_2\vec{e}_2 + \dots + a_n\vec{e}_n = b_1\vec{e}_1' + b_2\vec{e}_2' + \dots + b_n\vec{e}_n'$$

Extra

$$v = \begin{bmatrix} e^{\frac{j2\pi(0)}{N}} & e^{\frac{j2\pi(1)}{N}} & e^{\frac{j2\pi(2)}{N}} & e^{\frac{j2\pi(N-1)}{N}} \end{bmatrix}$$

$$\sqrt{v^*v^T} = \begin{bmatrix} e^{\frac{-j2\pi(0)}{N}} & e^{\frac{-j2\pi(1)}{N}} & e^{\frac{-j2\pi(2)}{N}} & \dots & e^{\frac{-j2\pi(N-1)}{N}} \end{bmatrix} \cdot \begin{bmatrix} e^{\frac{j2\pi(0)}{N}} & e^{\frac{j2\pi(1)}{N}} & e^{\frac{j2\pi(2)}{N}} & \dots & e^{\frac{-j2\pi(N-1)}{N}} \end{bmatrix} = \sqrt{N}$$