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CUFFT Library

This document describes CUFFT, the NVIDIA[®] CUDA[™] (compute unified device architecture) Fast Fourier Transform (FFT) library. The FFT is a divide-and-conquer algorithm for efficiently computing discrete Fourier transforms of complex or real-valued data sets, and it is one of the most important and widely used numerical algorithms, with applications that include computational physics and general signal processing. The CUFFT library provides a simple interface for computing parallel FFTs on an NVIDIA GPU, which allows users to leverage the floating-point power and parallelism of the GPU without having to develop a custom, GPU-based FFT implementation.

FFT libraries typically vary in terms of supported transform sizes and data types. For example, some libraries only implement Radix-2 FFTs, restricting the transform size to a power of two, while other implementations support arbitrary transform sizes. This version of the CUFFT library supports the following features:

- □ 1D, 2D, and 3D transforms of complex and real-valued data
- □ Batch execution for doing multiple 1D transforms in parallel
- □ 2D and 3D transform sizes in the range [2, 16384] in any dimension
- □ 1D transform sizes up to 8 million elements
- ☐ In-place and out-of-place transforms for real and complex data
- □ Double-precision transforms on compatible hardware (GT200 and later GPUs)

CUFFT Types and Definitions

The next sections describe the CUFFT types and transform directions:

- □ "Type cufftHandle" on page 2
- □ "Type cufftResult" on page 2
- □ "Type cufftReal" on page 2

- □ "Type cufftDoubleReal" on page 3
- □ "Type cufftComplex" on page 3
- □ "Type cufftDoubleComplex" on page 3
- □ "CUFFT Transform Types" on page 3
- □ "CUFFT Transform Directions" on page 4

Type cufftHandle

typedef unsigned int cufftHandle;

is a handle type used to store and access CUFFT plans. For example, the user receives a handle after creating a CUFFT plan and uses this handle to execute the plan.

Type cufftResult

typedef enum cufftResult_t cufftResult;

is an enumeration of values used exclusively as API function return values. The possible return values are defined as follows: Return Values

CUFFT_SUCCESS	Any CUFFT operation is successful.	
CUFFT_INVALID_PLAN	CUFFT is passed an invalid plan handle.	
CUFFT_ALLOC_FAILED	CUFFT failed to allocate GPU memory.	
CUFFT_INVALID_TYPE	The user requests an unsupported type.	
CUFFT_INVALID_VALUE	The user specifies a bad memory pointer.	
CUFFT_INTERNAL_ERROR	Used for all internal driver errors.	
CUFFT_EXEC_FAILED	CUFFT failed to execute an FFT on the GPU.	
CUFFT_SETUP_FAILED	The CUFFT library failed to initialize.	
CUFFT_SHUTDOWN_FAILED	The CUFFT library failed to shut down.	
CUFFT_INVALID_SIZE	The user specifies an unsupported FFT size.	

Type cufftReal

typedef float cufftReal;

is a single-precision, floating-point real data type.

Type cufftDoubleReal

typedef double cufftDoubleReal;

is a double-precision, floating-point real data type.

Type cufftComplex

```
typedef cuComplex cufftComplex;
```

is a single-precision, floating-point complex data type that consists of interleaved real and imaginary components.

Type cufftDoubleComplex

typedef cuDoubleComplex cufftDoubleComplex;

is a double-precision, floating-point complex data type that consists of interleaved real and imaginary components.

CUFFT Transform Types

The CUFFT library supports complex- and real-data transforms. The **cufftType** data type is an enumeration of the types of transform data supported by CUFFT:

For complex FFTs, the input and output arrays must interleave the real and imaginary parts (the cufftComplex type). The transform size in each dimension is the number of cufftComplex elements. The CUFFT_C2C constant can be passed to any plan creation function to configure a single-precision complex-to-complex FFT. Pass the CUFFT_Z2Z constant to configure a double-precision complex-to-complex FFT.

For real-to-complex FFTs, the output array holds only the non-redundant complex coefficients. So for an N-element transform, the output array holds N/2+1 cufftComplex terms. For higher-dimensional real transforms of the form N0×N1×...×Nn, the last dimension is cut in half such that the output data is N0×N1×...×(Nn/2+1) complex elements. Therefore, in order to perform an in-place FFT, the user has to pad the input array in the last dimension to (Nn/2+1) complex elements or 2*(N/2+1) real elements. Note that the real-to-complex transform is implicitly forward. Passing the CUFFT_R2C constant to any plan creation function configures a single-precision real-to-complex FFT. Passing the CUFFT_D2Z constant configures a double-precision real-to-complex FFT.

The requirements for complex-to-real FFTs are similar to those for real-to-complex. In this case, the input array holds only the non-redundant, N/2+1 complex coefficients from a real-to-complex transform. The output is simply N elements of type cufftreal. However, for an inplace transform, the input size must be padded to 2*(N/2+1) real elements. The complex-to-real transform is implicitly inverse. Passing the CUFFT_C2R constant to any plan creation function configures a single-precision complex-to-real FFT. Passing CUFFT_Z2D constant configures a double-precision complex-to-real FFT.

For 1D complex-to-complex transforms, the stride between signals in a batch is assumed to be the number of $\mathtt{cufftComplex}$ elements in the logical transform size. However, for real-data FFTs, the distance between signals in a batch depends on whether the transform is inplace or out-of-place. For in-place FFTs, the input stride is assumed to be 2*(N/2+1) $\mathtt{cufftReal}$ elements or N/2+1 $\mathtt{cufftComplex}$ elements. For out-of-place transforms, the input and output strides match the logical transform size (N) and the non-redundant size (N/2+1), respectively.

CUFFT Transform Directions

The CUFFT library defines forward and inverse Fast Fourier Transforms according to the sign of the complex exponential term:

```
#define CUFFT_FORWARD -1
#define CUFFT_INVERSE 1
```

For higher-dimensional transforms (2D and 3D), CUFFT performs FFTs in row-major or C order. For example, if the user requests a 3D transform plan for sizes *X*, *Y*, and *Z*, CUFFT transforms along *Z*, *Y*, and then *X*. The user can configure column-major FFTs by simply changing the order of the size parameters to the plan creation API functions.

CUFFT performs un-normalized FFTs; that is, performing a forward FFT on an input data set followed by an inverse FFT on the resulting set yields data that is equal to the input scaled by the number of elements. Scaling either transform by the reciprocal of the size of the data set is left for the user to perform as seen fit.

CUFFT API Functions

The CUFFT API is modeled after FFTW (see http://www.fftw.org), which is one of the most popular and efficient CPU-based FFT libraries. FFTW provides a simple configuration mechanism called a *plan* that completely specifies the optimal—that is, the minimum floating-point operation (flop)—plan of execution for a particular FFT size and data type. The advantage of this approach is that once the user creates a plan, the library stores whatever state is needed to execute the plan multiple times without recalculation of the configuration. The FFTW model works well for CUFFT because different kinds of FFTs require different thread configurations and GPU resources, and plans are a simple way to store and reuse configurations.

The CUFFT library initializes internal data upon the first invocation of an API function. Therefore, all API functions could return the CUFFT_SETUP_FAILED error code if the library fails to initialize. CUFFT shuts down automatically when all user-created FFT plans are destroyed.

The CUFFT functions are as follows:

- □ "Function cufftPlan1d()" on page 6
- □ "Function cufftPlan2d()" on page 7
- □ "Function cufftPlan3d()" on page 7
- □ "Function cufftDestroy()" on page 8

- □ "Function cufftExecC2C()" on page 8
 □ "Function cufftExecR2C()" on page 9
 □ "Function cufftExecC2R()" on page 10
 □ "Function cufftExecZ2Z()" on page 11
- □ "Function cufftExecD2Z()" on page 12
- □ "Function cufftExecZ2D()" on page 12

Function cufftPlan1d()

cufftResult

creates a 1D FFT plan configuration for a specified signal size and data type. The batch input parameter tells CUFFT how many 1D transforms to configure.

Input

mput			
plan	Pointer to a cufftHandle object		
nx	The transform size (e.g., 256 for a 256-point FFT)		
type	The transform data type (e.g., CUFFT_C2C for complex to complex)		
batch	Number of transforms of size nx		
Output			
plan	an Contains a CUFFT 1D plan handle value		
Return Values			
CUFFT_SETUP_FAILED		CUFFT library failed to initialize.	
CUFFT_INVALID_SIZE		The nx parameter is not a supported size.	
CUFFT_INVALID_TYPE The type		The type parameter is not supported.	
CUFFT_ALLOC_FAILED Allocation of GPU resources for the plan		Allocation of GPU resources for the plan failed.	
CUFFT_successfully created the FFT plan.			

Function cufftPlan2d()

cufftResult

creates a 2D FFT plan configuration according to specified signal sizes and data type. This function is the same as <code>cufftplanld()</code> except that it takes a second size parameter, ny, and does not support batching.

Input

plan	Pointer to a cufftHandle object		
nx	The transform size in the X dimension (number of rows)		
ny	The transform size in the Y dimension (number of columns)		
type	The transform data type (e.g., CUFFT_C2R for complex to real)		
Output			
plan	lan Contains a CUFFT 2D plan handle value		
Return	Values		
CUFFT_	SETUP_FAILED	CUFFT library failed to initialize.	
CUFFT_	CUFFT_INVALID_SIZE The nx or ny parameter is not a supported size		
CUFFT_	CUFFT_INVALID_TYPE The type parameter is not supported.		

Allocation of GPU resources for the plan failed.

CUFFT successfully created the FFT plan.

Function cufftPlan3d()

CUFFT SUCCESS

CUFFT_ALLOC_FAILED

cufftResult

creates a 3D FFT plan configuration according to specified signal sizes and data type. This function is the same as **cufftPlan2d()** except that it takes a third size parameter nz. :

Input

plan	Pointer to a cufftHandle object
nx	The transform size in the X dimension
ny	The transform size in the Y dimension

Input (d	continued)	
nz	The transform size in the Z dimension	
type	The transform data type (e.g., CUFFT_R2C for real to complex)	
Output		
plan Contains a CUFFT 3D plan handle value		
Return	Values	
CUFFT_SETUP_FAILED CUFFT library failed to initialize.		CUFFT library failed to initialize.
CUFFT_INVALID_SIZE P		Parameter nx, ny, or nz is not a supported size.
CUFFT_INVALID_TYPE The type parameter is not supported.		The type parameter is not supported.
CUFFT_ALLOC_FAILED Allocation of GPU resources for the plan fa		Allocation of GPU resources for the plan failed.
CUFFT_	CUFFT successfully created the FFT plan.	

Function cufftDestroy()

cufftResult cufftDestroy(cufftHandle plan);

frees all GPU resources associated with a CUFFT plan and destroys the internal plan data structure. This function should be called once a plan is no longer needed to avoid wasting GPU memory.

Input

plan The cufftHandle object of the plan to be destroyed.		
Return Values		
CUFFT_SETUP_FAILED CUFFT library failed to initialize.		
CUFFT_SHUTDOWN_FAILED CUFFT library failed to shut down.		
CUFFT_INVALID_PLAN The plan parameter is not a valid handle.		
CUFFT_successfully destroyed the FFT plan.		

Function cufftExecC2C()

executes a CUFFT single-precision complex-to-complex transform plan as specified by direction. CUFFT uses as input data the GPU

memory pointed to by the idata parameter. This function stores the Fourier coefficients in the odata array. If idata and odata are the same, this method does an in-place transform.

Input

plan	The cufftHandle object for the plan to update		
idata	Pointer to the single-precision complex input data (in GPU memory) to transform		
odata	Pointer to the single-precision complex output data (in GPU memory)		
direction The transform direction: CUFFT_FORWARD or CUFFT_INVERSE			
Output			
odata Contains the complex Fourier coefficients			
Return Values			
CUFFT_SETUP_FAILED		CUFFT library failed to initialize.	
CUFFT_INVALID_PLAN The plan parameter is not a valid handle.			
00111_1111	ALID_PLAN	The plan parameter is not a valid handle.	
_	ALID_PLAN	The plan parameter is not a valid handle. The idata, odata, and/or direction parameter is not valid.	

CUFFT successfully executed the FFT plan.

Function cufftExecR2C()

CUFFT_SUCCESS

cufftResult

executes a CUFFT single-precision real-to-complex (implicitly forward) transform plan. CUFFT uses as input data the GPU memory pointed to by the idata parameter. This function stores the non-redundant Fourier coefficients in the odata array. If idata and odata are the same, this method does an in-place transform (See "CUFFT Transform Types" on page 3 for details on real data FFTs.) Input

plan The cufftHandle object for the plan to update

Input ((continued)
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idata	Pointer to the single-precision real input data (in GPU memory) to transform		
odata	Pointer to the single-precision complex output data (in GPU memory)		
Output			
odata Co	ontains the comp	olex Fourier coefficients	
Return Val	lues		
CUFFT_SET	UP_FAILED	CUFFT library failed to initialize.	
CUFFT_INVALID_PLAN		The plan parameter is not a valid handle.	
CUFFT_INVALID_VALUE The idata and/or odata para		The idata and/or odata parameter is not valid.	
CUFFT_EXEC_FAILED CUFFT failed to execute the transform on		CUFFT failed to execute the transform on GPU.	
CUFFT_SUCCESS CUFFT successfully executed the FFT plan.		CUFFT successfully executed the FFT plan.	

Function cufftExecC2R()

cufftResult

executes a CUFFT single-precision complex-to-real (implicitly inverse) transform plan. CUFFT uses as input data the GPU memory pointed to by the idata parameter. The input array holds only the non-redundant complex Fourier coefficients. This function stores the real output values in the odata array. If idata and odata are the same, this method does an in-place transform. (See "CUFFT Transform Types" on page 3 for details on real data FFTs.)

Input

mput	
plan	The cufftHandle object for the plan to update
idata	Pointer to the single-precision complex input data (in GPU memory) to transform
odata	Pointer to the single-precision real output data (in GPU memory)
Output	
odata	Contains the real-valued output data

D .		
Return	V/a	HIDS

CUFFT_SETUP_FAILED	CUFFT library failed to initialize.
CUFFT_INVALID_PLAN	The plan parameter is not a valid handle.
CUFFT_INVALID_VALUE	The idata and/or odata parameter is not valid.
CUFFT_EXEC_FAILED	CUFFT failed to execute the transform on GPU.
CUFFT_SUCCESS	CUFFT successfully executed the FFT plan.

Function cufftExecZ2Z()

executes a CUFFT double-precision complex-to-complex transform plan as specified by direction. CUFFT uses as input data the GPU memory pointed to by the idata parameter. This function stores the Fourier coefficients in the odata array. If idata and odata are the same, this method does an in-place transform.

Input

plan	The cufftHandle object for the plan to update
idata	Pointer to the double-precision complex input data (in GPU memory) to transform
odata	Pointer to the double-precision complex output data (in GPU memory)
direction	The transform direction: CUFFT_FORWARD or CUFFT_INVERSE

Output

odata Contains the complex Fourier coefficients

Return Values

CUFFT_SETUP_FAILED	CUFFT library failed to initialize.
CUFFT_INVALID_PLAN	The plan parameter is not a valid handle.
CUFFT_INVALID_VALUE	The idata, odata, and/or direction parameter is not valid.
CUFFT_EXEC_FAILED	CUFFT failed to execute the transform on GPU.
CUFFT_SUCCESS	CUFFT successfully executed the FFT plan.

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Function cufftExecD2Z()

cufftResult

executes a CUFFT double-precision real-to-complex (implicitly forward) transform plan. CUFFT uses as input data the GPU memory pointed to by the idata parameter. This function stores the non-redundant Fourier coefficients in the odata array. If idata and odata are the same, this method does an in-place transform (See "CUFFT Transform Types" on page 3 for details on real data FFTs.)

Input

plan	The cufftHandle object for the plan to update	
idata	Pointer to the double-precision real input data (in GPU memory) to transform	
odata	Pointer to the double-precision complex output data (in GPU memory)	
Output		
odata Contains the complex Fourier coefficients		
Return Values		
CUFFT_SETUP_FAILED CUFFT library failed to initialize.		

CUFFT_SETUP_FAILED	CUFFT library failed to initialize.
CUFFT_INVALID_PLAN	The plan parameter is not a valid handle.
CUFFT_INVALID_VALUE	The idata and/or odata parameter is not valid.
CUFFT_EXEC_FAILED	CUFFT failed to execute the transform on GPU.
CUFFT_SUCCESS	CUFFT successfully executed the FFT plan.

Function cufftExecZ2D()

executes a CUFFT double-precision complex-to-real (implicitly inverse) transform plan. CUFFT uses as input data the GPU memory pointed to by the idata parameter. The input array holds only the non-redundant complex Fourier coefficients. This function stores the

real output values in the odata array. If idata and odata are the same, this method does an in-place transform. (See "CUFFT Transform Types" on page 3 for details on real data FFTs.)

Input			
plan	The cufftHan	The cufftHandle object for the plan to update	
idata	Pointer to the double-precision complex input data (in GPU memory) to transform		
odata	Pointer to the double-precision real output data (in GPU memory)		
Output			
odata Contains the real-valued output data			
Return Values			
CUFFT_SE	TUP_FAILED	CUFFT library failed to initialize.	
CUFFT_INVALID_PLAN		The plan parameter is not a valid handle.	
CUFFT_INVALID_VALUE		The idata and/or odata parameter is not valid.	
CUFFT_EX	EC_FAILED	CUFFT failed to execute the transform on GPU.	
CUFFT_SU	CCESS	CUFFT successfully executed the FFT plan.	

Accuracy and Performance

The CUFFT library implements several FFT algorithms, each having different performance and accuracy. The best performance paths correspond to transform sizes that meet two criteria:

- 1. Fit in CUDA's shared memory
- **2.** Are powers of a single factor (for example, powers of two)

These transforms are also the most accurate due to the numeric stability of the chosen FFT algorithm. For transform sizes that meet the first criterion but not second, CUFFT uses a more general mixed-radix FFT algorithm that is usually slower and less numerically accurate. Therefore, if possible it is best to use sizes that are powers of two or four, or powers of other small primes (such as, three, five, or seven). In addition, the power-of-two FFT algorithm in CUFFT makes maximum use of shared memory by blocking sub-transforms for signals that do not meet the first criterion.

For transform sizes that do not meet either criteria above, CUFFT uses an out-of-place, mixed-radix algorithm that stores all intermediate results in CUDA's global GPU memory. Although this algorithm uses optimized transform modules for many factors, it has generally lower performance because global memory has less bandwidth than shared memory. The one exception is large 1D transforms, where CUFFT uses a distributed algorithm that performs a 1D FFT using a 2D FFT, where the dimensions of the 2D transform are factors of the 1D size. This path attempts to utilize the faster transforms mentioned above even if the signal size is too large to fit in CUDA's shared memory.

Many FFT algorithms for real data exploit the conjugate symmetry property to reduce computation and memory cost by roughly half. However, CUFFT does not implement any specialized algorithms for real data, and so there is no direct performance benefit to using real-to-complex (or complex-to-real) plans instead of complex-to-complex. For this release, the real data API exists primarily for convenience, so that users do not have to build interleaved complex data from a real data source before using the library. For 1D transforms, the performance for real data will either match or be less than the complex equivalent (due to an extra copy in come cases). However, there is usually a performance benefit to using real data for 2D and 3D FFTs, since all transforms but the last dimension operate on roughly half the logical signal size

CUFFT Code Examples

This section provides simple examples of 1D, 2D, and 3D complex and real data transforms that use the CUFFT to perform forward and inverse FFTs.

1D Complex-to-Complex Transforms

```
#define NX 256
#define BATCH 10
cufftHandle plan;
cufftComplex *data;
cudaMalloc((void**)&data, sizeof(cufftComplex)*NX*BATCH);
/* Create a 1D FFT plan. */
cufftPlan1d(&plan, NX, CUFFT_C2C, BATCH);
/* Use the CUFFT plan to transform the signal in place. */
cufftExecC2C(plan, data, data, CUFFT_FORWARD);
/* Inverse transform the signal in place. */
cufftExecC2C(plan, data, data, CUFFT_INVERSE);
/* Note:
(1) Divide by number of elements in data set to get back original data
(2) Identical pointers to input and output arrays implies in-place
   transformation
* /
/* Destroy the CUFFT plan. */
cufftDestroy(plan);
cudaFree(data);
```

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1D Real-to-Complex Transforms

```
#define NX 256
#define BATCH 10

cufftHandle plan;
cufftComplex *data;
cudaMalloc((void**)&data, sizeof(cufftComplex)*(NX/2+1)*BATCH);

/* Create a 1D FFT plan. */
cufftPlan1d(&plan, NX, CUFFT_R2C, BATCH);

/* Use the CUFFT plan to transform the signal in place. */
cufftExecR2C(plan, (cufftReal*)data, data);

/* Destroy the CUFFT plan. */
cufftDestroy(plan);
cudaFree(data);
```

2D Complex-to-Complex Transforms

```
#define NX 256
#define NY 128

cufftHandle plan;
cufftComplex *idata, *odata;
cudaMalloc((void**)&idata, sizeof(cufftComplex)*NX*NY);
cudaMalloc((void**)&odata, sizeof(cufftComplex)*NX*NY);

/* Create a 2D FFT plan. */
cufftPlan2d(&plan, NX, NY, CUFFT_C2C);

/* Use the CUFFT plan to transform the signal out of place. */
cufftExecC2C(plan, idata, odata, CUFFT_FORWARD);

/* Note: idata != odata indicates an out-of-place transformation
to CUFFT at execution time. */
```

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```
/* Inverse transform the signal in place */
cufftExecC2C(plan, odata, odata, CUFFT_INVERSE);

/* Destroy the CUFFT plan. */
cufftDestroy(plan);
cudaFree(idata); cudaFree(odata);
```

2D Complex-to-Real Transforms

```
#define NX 256
#define NY 128

cufftHandle plan;
cufftComplex *idata;
cufftReal *odata;
cudaMalloc((void**)&idata, sizeof(cufftComplex)*NX*NY);
cudaMalloc((void**)&odata, sizeof(cufftReal)*NX*NY);

/* Create a 2D FFT plan. */
cufftPlan2d(&plan, NX, NY, CUFFT_C2R);

/* Use the CUFFT plan to transform the signal out of place. */
cufftExecC2R(plan, idata, odata);

/* Destroy the CUFFT plan. */
cufftDestroy(plan);
cudaFree(idata); cudaFree(odata);
```

3D Complex-to-Complex Transforms

```
#define NX 64
#define NY 64
#define NZ 128
cufftHandle plan;
cufftComplex *data1, *data2;
cudaMalloc((void**)&data1, sizeof(cufftComplex)*NX*NY*NZ);
cudaMalloc((void**)&data2, sizeof(cufftComplex)*NX*NY*NZ);
/* Create a 3D FFT plan. */
cufftPlan3d(&plan, NX, NY, NZ, CUFFT_C2C);
/* Transform the first signal in place. */
cufftExecC2C(plan, data1, data1, CUFFT_FORWARD);
/* Transform the second signal using the same plan. */
cufftExecC2C(plan, data2, data2, CUFFT_FORWARD);
/* Destroy the CUFFT plan. */
cufftDestroy(plan);
cudaFree(data1); cudaFree(data2);
```