

FFT

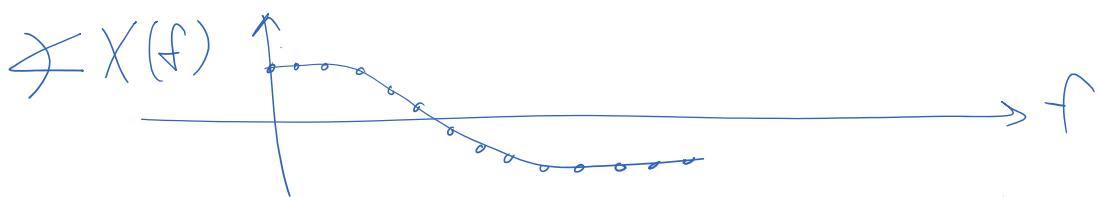
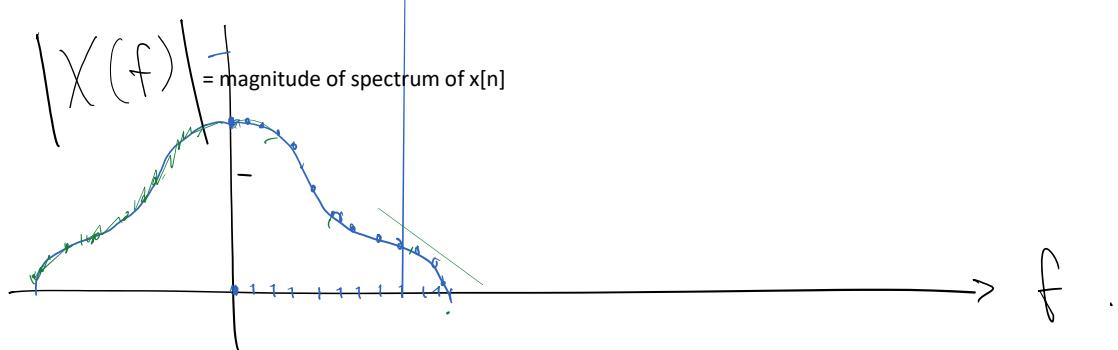
Monday, February 28, 2022 3:26 PM

FFT = fast Fourier transform

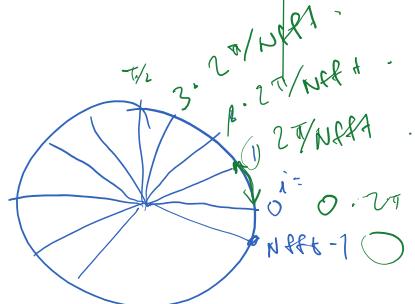
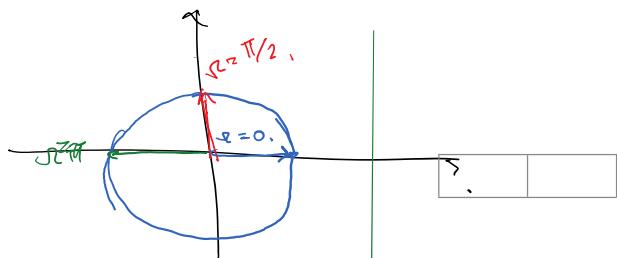
Computationally efficient way to compute the DTFT

FFT is actually the Discrete Fourier Transform DFT which is an approximation of the DTFT

- We don't have an infinite number of points for x (or could not calculate the summation to $n = \infty$)
- Need to sample in frequency (frequency is not continuous in the DFT)



specify N_{fft} = total # of frequencies @ which to sample spectrum.



$$[0 : N_{fft} - 1] * 2\pi / N_{fft}$$

Matlab command fft

$X_f = fft(x, N_{fft})$, \rightarrow # of frequencies @ which to compute DFT.

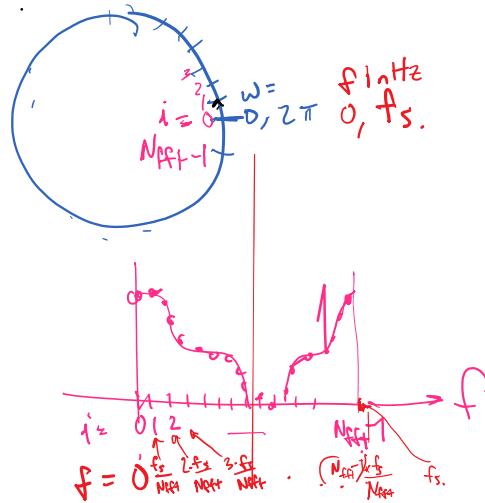
$X_f = f' f t(x)$, $\xrightarrow{N_{FFT}}$ # of frequencies at which x is non-zero
 DFT of $x[n]$
 input signal that we want spectrum of

To view spectrum

$$f = [0 : (N_{FFT}-1)] * \left(\frac{f_s}{N_{FFT}} \right).$$

plot(f, abs(X_f))

$$\omega = 0$$

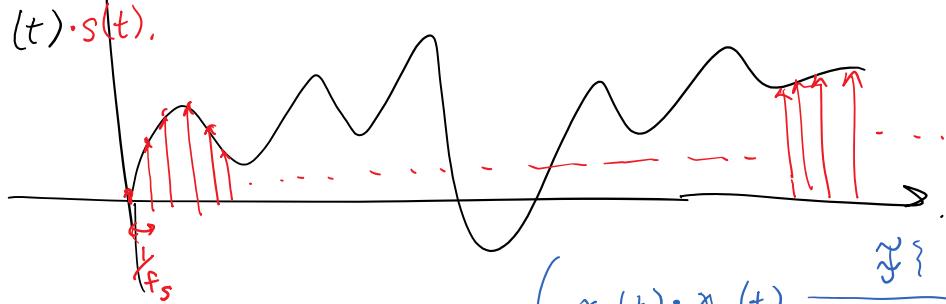


DTFT - mathematical formulation

Wednesday, March 2, 2022 3:14 PM

$$X(e^{j\omega}) = \sum_{n=0}^{\infty} x[n] \cdot e^{-jn\omega}$$

$$x[n] = x(t) \cdot s(t).$$



$$X(e^{j\omega}) = X(j\omega) * S(j\omega)$$

$$\tilde{X}(f) = X(f) * S(f)$$

$$\begin{aligned} x_1(t) \cdot x_2(t) &\xrightarrow{\mathcal{F}} X_1(f) * X_2(f), \\ x_1(t) &\xrightarrow{\mathcal{F}} X_1(f) \\ x_2(t) &\xrightarrow{\mathcal{F}} X_2(f). \end{aligned}$$

