

FFT

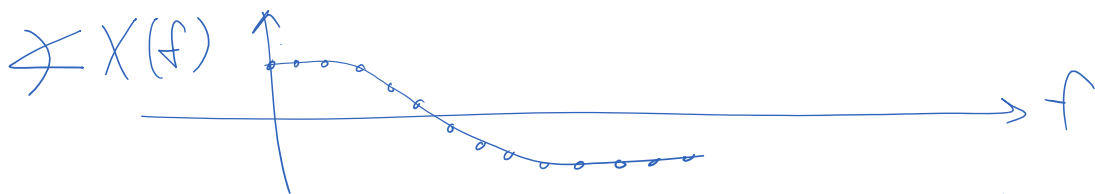
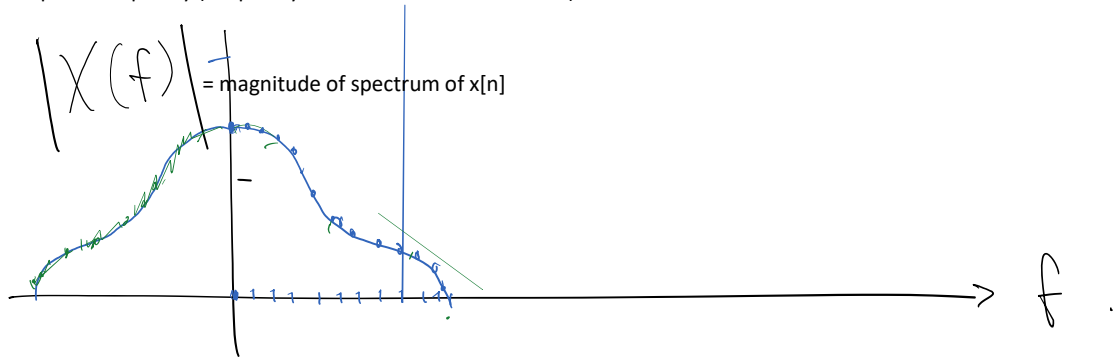
Monday, February 28, 2022 3:26 PM

FFT = fast Fourier transform

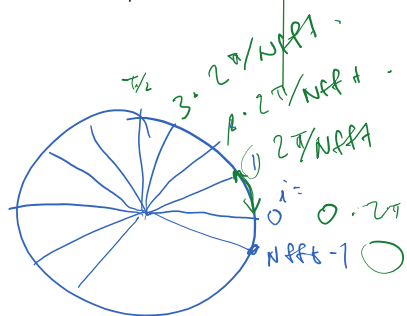
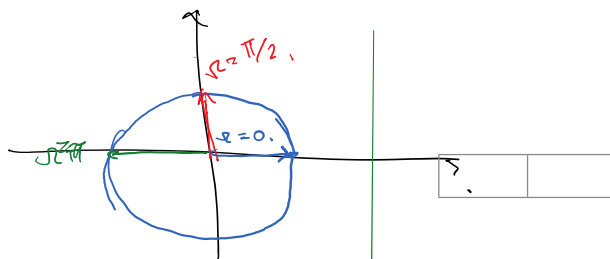
Computationally efficient way to compute the DTFT

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

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

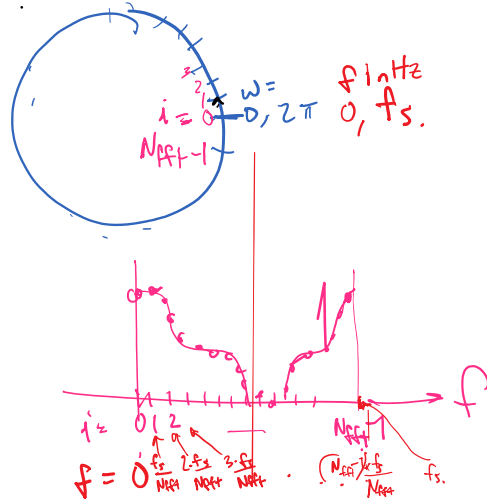
$X_f = \text{fft}(x, \text{'NFFT'})$ # of frequencies at which we want to view spectrum
 \uparrow input signal that we want spectrum of
 \uparrow DFT of $x[n]$

To view spectrum

$$f = [0:(\text{NFFT}-1)] * (f_s / \text{NFFT})$$

plot(f, abs(Xf))

$$\omega = 0$$

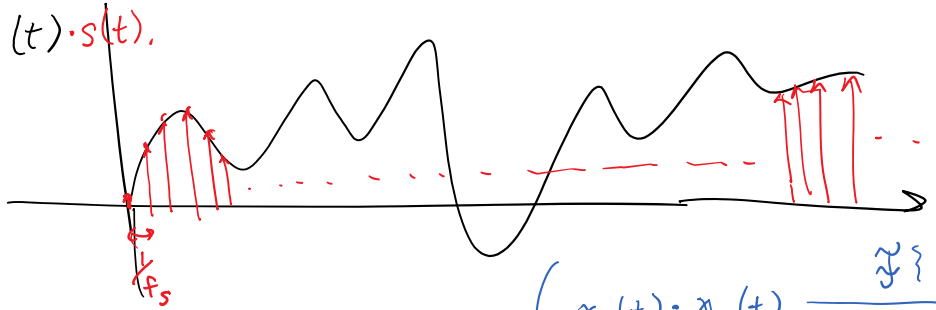


DTFT - mathematical formulation

Wednesday, March 2, 2022 3:14 PM

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

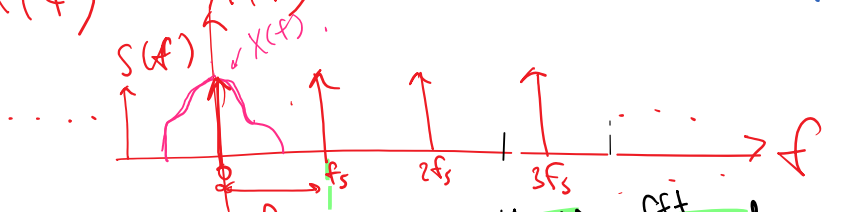
$$x[n] = x(t) \cdot s(t)$$



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

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

$$\left(\begin{array}{l} x_1(t) \cdot x_2(t) \xrightarrow{\mathcal{F}\{\}} X_1(f) * X_2(f) \\ x_1(t) \xrightarrow{\mathcal{F}\{\}} X_1(f) \\ x_2(t) \xrightarrow{\mathcal{F}\{\}} X_2(f) \end{array} \right)$$



↓
Decrease f_s



"aliasing" $\rightarrow f_s$ must be $> 2 \cdot (\text{bandwidth})$