

$$\text{DFT: } \underbrace{R[x]}_{\substack{\psi \\ m(x)}} / x_{+1}^N \longrightarrow \underbrace{\mathbb{C}}_{\psi}^{\frac{N}{2}}$$

#1

$$Z = [m(\xi), m(\xi^5), \dots, m(\xi^{5^{\frac{N}{2}}})]$$

$$\xi = e^{\frac{2\pi i}{2N}}$$

$$= m[0] + m[1]x + \dots + m[N-1]x^{N-1}$$

$$\text{DFT: } \begin{bmatrix} Z \\ \bar{Z} \end{bmatrix} = \begin{bmatrix} U_0 & iU_0 \\ \bar{U}_0 & -i\bar{U}_0 \end{bmatrix} \begin{bmatrix} m \\ \bar{m} \end{bmatrix}, \quad Z = U_0 m^{1st} + iU_0 m^{2nd}$$

$$U_0 \bar{U}_0^T = \frac{N}{2} \cdot I, \quad \bar{U}_0^T Z = \frac{N}{2} m^{1st} + i \frac{N}{2} m^{2nd}$$

$$\text{IDFT: } m^{1st} = \frac{2}{N} \cdot \text{realpart}(\bar{U}_0^T Z)$$

$$m^{2nd} = \frac{2}{N} \cdot \text{imagpart}(\bar{U}_0^T Z)$$

$$U_0 R = E_2^{(N/2)} E_4^{(N/2)} \dots E_{N/2}^{(N/2)}$$

$$E_R^{(n)} = \begin{bmatrix} \begin{bmatrix} I_{n/R} & W_{n/R} \\ I_{n/R} & -W_{n/R} \end{bmatrix} & \\ & \ddots \end{bmatrix}$$

$$W_n = \text{diag}(\omega_{4n}^{5^i})_{0 \leq i < n}$$

$$\omega_n = e^{\frac{12\pi i}{n}}$$

: sparse with 3 diagonal vectors.

R: bit-reversal permutation matrix

$$R \begin{bmatrix} z_0 \\ z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} z_0 \\ z_2 \\ z_1 \\ z_3 \end{bmatrix}$$

#define PI 3.1415926535897932384626433

#2

template<int N>

void dft(const double m[N], double zr[N/2],
double zi[N/2]) {

$$Z = U_0 (m^{1st} + i m^{2nd})$$

$$U_0[i][j] = \exp\left(\frac{2\pi i}{2N} \times (5^i \cdot j)\right)$$

for(int i=0, poweri=1; i<N/2; i++, poweri=(5*poweri)%(2*N)) {

zr[i]=0; zi[i]=0;

for(int j=0, powerj=0; j<N/2; j++, powerj=(powerj+poweri)%(2*N)) {

double c = cos(PI/N * powerj);

double s = sin(PI/N * powerj);

zr[i] += c * m[j] - s * m[j+N/2];

zi[i] += c * m[j+N/2] + s * m[j];

}

template<int N>

void idft(const double zr[N/2],
const double zi[N/2], double m[N]) {

$$m^{1st} + i m^{2nd} = \frac{2}{N} \cdot U_0^T \cdot Z, \quad U_0^T[i][j] = \exp\left(\frac{2\pi i}{2N} \times (-5^i \cdot j)\right)$$

for(int i=0; i<N/2; i++) {

m[i]=0; m[i+N/2]=0;

for(int j=0, fivei=i; j<N/2; j++, fivei=(fivei*5)%(2*N)) {

double c = cos(PI/N * powerj);

double s = sin(PI/N * powerj);

m[i] += c * zr[j] + s * zi[j];

m[i+N/2] += -s * zr[j] + c * zi[j];

}

m[i] *= 2./N;

m[i+N/2] *= 2./N;

}

}

```
template <int N>
```

```
void bitReverse(const double a[N], double b[N]) {
```

#3

```
    int logN=0;
    while(N > (1<<logN))
        logN++;
```

$\log N \approx \log_2 N$

$N=8, i=110$

$\log N=3$

$j = 0 \ll 2 + 1 \ll 1 + 1 \ll 0$

```
    for(int i=0; i<N; i++) {
```

```
        int j=0;
```

```
        for(int k=0; k<logN; k++)
```

```
            j += ((i >> k) & 1) << (logN-1-k);
```

```
        b[j] = a[i];
```

```
    }
```

```
}
```

```
template <int N, int NumDigs>
```

```
struct SparseComplexMatrix {
```

```
    int shift[NumDigs];
```

```
    double diagr[ " ][N];
```

```
    double diagi[ " ][N];
```

```
    SparseComplexMatrix() {
```

```
        for(int k=0; k<NumDigs; k++) { shift[k]=0;
```

```
        for(int i=0; i<N; i++) { diagr[k][i]=0;
```

```
        diagi[k][i]=0; } }
```

```
}
```

```
void applyA(const double xr[N],
            const double xi[N], double Axr[N],
            double Axi[N]) {
```

```
    for(int i=0; i<N; i++) {
```

```
        Axr[i]=0; Axi[i]=0;
```

```
        for(int k=0; k<NumDigs; k++) {
```

```
            int j = (i + shift[k]) % N;
```

```
            double aijr = diagr[k][i];
```

```
            double aiji = diagi[k][i];
```

```
            Axr[i] += aijr * xr[j] - aiji * xi[j];
```

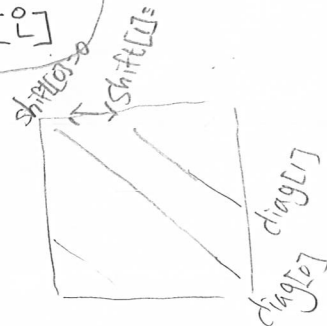
```
            Axi[i] += aijr * xi[j] + aiji * xr[j];
```

```
        }
```

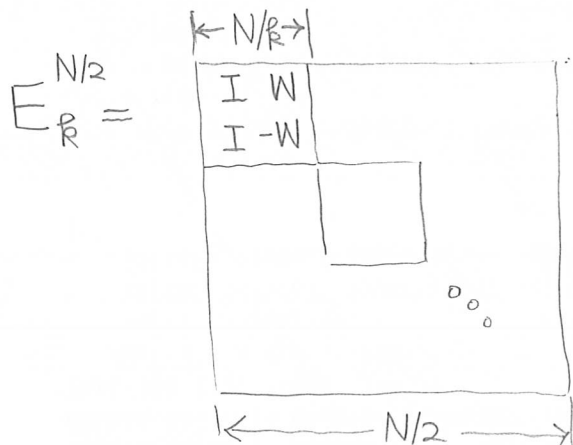
```
    }
```

```
}
```

$A[i][i + \text{shift}[k]] = \text{diag}[k][i]$



$$U_R = E_2^{N/2} E_4^{N/2} \dots E_{N/2}^{N/2}$$



$$I: N/2R \times N/2R$$

$$W = \text{diag}(\zeta^{5^i})_{0 \leq i < \frac{N}{2R}}$$

$$\zeta = \exp\left(\frac{2\pi i}{2N} \cdot \frac{R}{2}\right)$$

template < int LOGN >

void splitUOR(SparseComplexMatrix < 1 < (LOGN-1), 3 > E[LOGN-1]) {

int N = 1 < LOGN;

for(int R=2, R_2=0; R <= N/2; R*=2, R_2++){

int M = N/2/R; E[R_2].shift[0] = 0; E[R_2].shift[1] = M; E[R_2].shift[2] = N/2 - M;

double Wr[1 < (LOGN-2)];

double Wi[1 < (LOGN-2)];

for(int i=0, fiveR = R^1/2; i < M; i++, fiveR = (fiveR*5)%(2*N)){

Wr[i] = cos(PI/N*fiveR);

Wi[i] = sin(PI/N*fiveR);

}

W block: MxM

block E_{R/2}

$\begin{bmatrix} I & W \\ I & -W \end{bmatrix}$

for(int b=0; b < R/2; b++){

for(int i=0; i < M; i++){

E[R_2].diag[0][2*M*b + i] = 1;

E[R_2].diag[2][2*M*b + M + i] = 1;

E[R_2].diag[1][2*M*b + i] = Wr[i];

E[R_2].diag[3][2*M*b + i] = Wi[i];

E[R_2].diag[0][2*M*b + M + i] = -Wr[i];

E[R_2].diag[2][2*M*b + M + i] = -Wi[i];

}

}

}

}

```
template<int N, int NumDigs>
void SparseComplexMatrix::transpose()
```

```
for(int k=0; k<NumDigs; k++){
```

```
    int s = shift[k];
```

```
    shift[k] = (N-s)%N;
```

```
    double tempr[N], tempi[N];
```

```
    for(int i=0; i<N; i++){ tempr[i] = diagr[k][i];
```

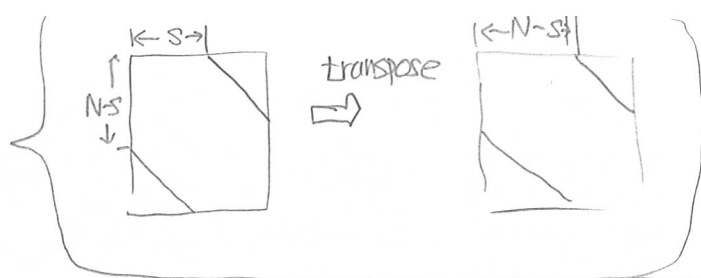
```
        tempi[i] = diagi[k][i]; }
```

```
    for(int i=0; i<N; i++){ diagr[k][i] = tempr[(i-s)%N];
```

```
        diagi[k][i] = tempi[(i-s)%N]; }
```

```
}
```

```
}
```



#5

```
template<int N, int NumDigs>
```

```
void SparseComplexMatrix::conjugate()
```

```
for(int k=0; k<NumDigs; k++){
```

```
    for(int i=0; i<N; i++) diagi[k][i] = -diagi[k][i];
```

```
}
```

```
template<int N, int LOGN>
```

```
void fft(const double m[N], double zr[N/2], double zi[N/2]){
```

```
    SparseComplexMatrix<N/2, 3> E[LOGN-1]; splitUDNR<LOGN>(E);
```

```
    bitReverse<N/2>(m, zr);
```

```
    bitReverse<N/2>(m+N/2, zi);
```

```
    double tempr[N/2], tempi[N/2];
```

```
    for(int k=LOGN-2; k>=0; k--){
```

```
        for(int i=0; i<N/2; i++){ tempr[i] = zr[i]; tempi[i] = zi[i]; }
```

```
        E[k].apply(tempr, tempi, zr, zi);
```

```
}
```

```
}
```

$$U_0 = E[0] \cdots E[LOGN-2] \cdot R$$

```
template<int N, int LOGN>
```

```
void ifft(const double zr[N/2], const double zi[N/2], double m[N]){
```

```
    SparseComplexMatrix<N/2, 3> E[LOGN-1]; splitUDNR<LOGN>(E);
```

```
    double tempr[N/2], tempi[N/2]; for(int i=0; i<N/2; i++){ tempr[i] = zr[i]; tempi[i] = zi[i]; }
```

```
    for(int k=0; k<LOGN-1; k++){
```

```
        E[k].transpose(); E[k].conjugate();
```

```
        E[k].apply(tempr, tempi, m, m+N/2);
```

```
        for(int i=0; i<N/2; i++){ tempr[i] = m[i]; tempi[i] = m[N/2+i]; }
```

```
}
```

```
    bitReverse<N/2>(tempr, m); bitReverse<N/2>(tempi, m+N/2);
```

```
    for(int i=0; i<N; i++) m[i] *= 2./N;
```

```
}
```

$$U_0^T = R \cdot E[LOGN-2]^T \cdots E[0]^T$$