Question 4

This script implements the double transform algorithm to apply the discrete Fourier transform to two real, N-point sequences using one complex N-point transform.

```
In [ ]: import numpy as np
from scipy.fft import fft, ifft
```

Part A: Equal length sequences

```
In [ ]: # Define the vectors
        x = np.array([1, 2, 4, 4, 5, 3, 7, 8])
        y = np.array([1, 5, 3, 1, 3, 5, 3, 7])
        print("DFT of x:", fft(x))
        print("DFT of y:", fft(y))
        OFI OT X: [34. -0.j -1.87867966+6.53553391j -5. -6.12132034+0.53553391j 0. -0.j -6.12132034-0.
       DFT of x: [34. -0.j
                                                                                +7.j
                                                          -6.12132034-0.53553391j
                  -7.j
        -5.
                              -1.87867966-6.53553391j]
        PFT of y: [28. -0.j 2.24264069+4.24264069j -2. -6.24264069+4.24264069j -8. -0.j -6.24264069-4
       DFT of y: [28.
                                                                                -2.j
                                                         -6.24264069-4.24264069j
        -2.
                +2.j
                           2.24264069-4.24264069j]
In [ ]: # Combine x and y into a single complex vector and apply the FFT
        Z = fft(np.array([a+b*1j for a, b in zip(x, y)]))
        print("DFT of z:", Z)
       DFT of z: [ 34.
                               +28.j
                                       -6.12132034 +8.77817459j
                              -10.36396103 -5.70710678j
         -3.
                     +5.j
          0.
                                    -1.87867966 -6.77817459j
                      -8.j
         -7.
                      -9.j
                                    2.36396103 -4.29289322j]
In [\ ]: # Extract the odd and even components of the real and imaginary parts of Z
        def ev(H: np.array) -> np.array:
            Returns the even component of the given sequence `H`.
            H \text{ minus} = np.concatenate([H[:1], H[-1:0:-1]])
            return 0.5 * (H + H minus)
        def od(H: np.array) -> np.array:
            Returns the odd component of the given sequence `H`.
            H \text{ minus} = \text{np.concatenate}([H[:1], H[-1:0:-1]])
            return 0.5 * (H - H minus)
        print(f"{ev(np.real(Z)) = }")
        print(f"{od(np.imag(Z)) = }")
        print(f"{od(np.real(Z)) = }")
        print(f"{ev(np.imag(Z)) = }")
```

```
ev(np.real(Z)) = array([34.
                                        , -1.87867966, -5.
                                                                   , -6.12132034, 0.
                                , -1.87867966])
              -6.12132034, -5.
       od(np.imag(Z)) = array([0.
                                         , 6.53553391, 7.
                                                                    , 0.53553391, 0.
                                     , -6.53553391])
              -0.53553391, -7.
       od(np.real(Z)) = array([0.
                                         , -4.24264069, 2.
                                                                    , -4.24264069, 0.
                                    , 4.24264069])
               4.24264069, -2.
       ev(np.imag(Z)) = array([28.
                                         , 2.24264069, -2.
                                                                   , -6.24264069, -8.
                                     , 2.24264069])
              -6.24264069, -2.
In [ ]: # Finally, reconstruct the DFTs of x and y
        X = ev(np.real(Z)) + 1j * od(np.imag(Z))
        Y = ev(np.imag(Z)) - 1j * od(np.real(Z))
        print(f"{X = }")
        print(f"{Y = }")
       X = array([34.
                           +0.j , -1.87867966+6.53553391j,
                        +7.j , -6.12132034+0.53553391j,
+0.j , -6.12132034-0.53553391j,
-7.j , -1.87867966-6.53553391j])
              -5.
               0.
              -5.
                         +0.j
       Y = array([28.
                                        , 2.24264069+4.24264069j,
                                    , 2.24264069+4.2426406
, -6.24264069+4.24264069j,
                         -2.j
              -2.
                                    , -6.24264069-4.24264069i.
              -8.
                         +0.j
                                     , 2.24264069-4.24264069j])
              -2.
                        +2.j
In [ ]: # Inverse Fourier transform X and Y to prove that they are correct
        print(f"{ifft(X) = }")
        print(f"{ifft(Y) = }")
       ifft(X) = array([1.+0.j, 2.+0.j, 4.+0.j, 4.+0.j, 5.+0.j, 3.+0.j, 7.+0.j, 8.+0.j])
       ifft(Y) = array([1.+0.j, 5.+0.j, 3.+0.j, 1.+0.j, 3.+0.j, 5.+0.j, 3.+0.j, 7.+0.j])
        Part B: Unequal length sequences
In [ ]: # Define the vectors
        x = np.array([1, 2, 4, 4, 5, 3, 7, 8]) # this is the same x vector as part (a)
        y = np.array([1, 5, 3, 1, 3, 5, 3, 0]) # this y vector is already zero-padded
        print("DFT of x:", fft(x))
        print("DFT of y:", fft(y))
        OFT of x: [34. -0.j -1.87867966+6.53553391j -5. -6.12132034+0.53553391j 0. -0.j -6.12132034-0.5
       DFT of x: [34.
                                                                           +7.i
                                                       -6.12132034-0.53553391i
                 -7.j -1.87867966-6.53553391j]
        -5.
       DFT of y: [21. -0.j -2.70710678-0.70710678j -2.
        -1.29289322-0.70710678j -1.
                                        -0.j
                                                      -1.29289322+0.70710678j
        -2.
                               -2.70710678+0.70710678j]
In [ ]: # Combine x and y into a single complex vector and apply the FFT
        Z = fft(np.array([a+b*1j for a, b in zip(x, y)]))
        print("DFT of z:", Z)
       DFT of z: [ 34.
                             +21.j
                                       -1.17157288 +3.82842712j
                                  -5.41421356 -0.75735931j
          4.
                    +5.j
          0.
                                 -6.82842712 -1.82842712j
                     -1.j
        -14.
                                 -2.58578644 -9.24264069j]
                     -9.j
In [ ]: # Extract the odd and even components of the real and imaginary parts of Z
        print(f"{ev(np.real(Z)) = }")
        print(f''\{od(np.imag(Z)) = \}'')
        print(f"{od(np.real(Z)) = }")
        print(f"{ev(np.imag(Z)) = }")
```

```
ev(np.real(Z)) = array([34.
                                      , -1.87867966, -5.
                                                                 , -6.12132034, 0.
             -6.12132034, -5. , -1.87867966])
      od(np.imag(Z)) = array([0.
                                       , 6.53553391, 7.
                                                                 , 0.53553391, 0.
                                    , -6.53553391])
             -0.53553391, -7.
      od(np.real(Z)) = array([0.
                                       , 0.70710678, 9.
                                                                 , 0.70710678, 0.
                                   , -0.70710678])
             -0.70710678, -9.
      ev(np.imag(Z)) = array([21.
                                       , -2.70710678, -2.
                                                            , -1.29289322, -1.
                                     , -2.70710678])
             -1.29289322, -2.
In [ ]: # Finally, reconstruct the DFTs of x and y
        X = ev(np.real(Z)) + 1j * od(np.imag(Z))
       Y = ev(np.imag(Z)) - 1j * od(np.real(Z))
        print(f"{X = }")
        print(f"{Y = }")
      X = array([34.
                          +0.j , -1.87867966+6.53553391j,
             -5.
                        +7.j , -6.12132034+0.53553391j,
                                  , -6.12132034-0.53553391j,
              0.
                        +0.j
                                  , -1.87867966-6.53553391j])
             -5.
                       -7.j
                                      , -2.70710678-0.70710678j,
      Y = array([21.
                        +0.j
                        -9.j
                                   , -1.29289322-0.70710678j,
             -2.
                       +0.j
                                   , -1.29289322+0.70710678i.
             -1.
                                   , -2.70710678+0.70710678j])
             -2.
                       +9.j
In [ ]: # Inverse Fourier transform X and Y to prove that they are correct
        print(f"{ifft(X) = }")
       print(f"{ifft(Y) = }")
      ifft(X) = array([1.+0.j, 2.+0.j, 4.+0.j, 4.+0.j, 5.+0.j, 3.+0.j, 7.+0.j, 8.+0.j])
      ifft(Y) = array([1.00000000e+00+0.j, 5.00000000e+00+0.j, 3.00000000e+00+0.j,
              1.00000000e+00+0.j, 3.00000000e+00+0.j, 5.00000000e+00+0.j, 3.00000000e+00+0.j, -1.11022302e-16+0.j])
```