

Fourier Transforms

Didi Park

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Fourier Series

Applications

- ▶ Data compression

Applications

- ▶ Data compression
- ▶ Partial Differential Equations

Applications

- ▶ Data compression
- ▶ Partial Differential Equations
- ▶ A lot of stuff.

Fourier Transforms

- ▶ Complex input
 - ▶ Hermitian matrix
$$A = \bar{A}^T$$
 - ▶ Conjugate transpose
$$\bar{A}^T$$
 - ▶ Unitary
$$U^* U = I$$

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 - ▶ Hermitian matrix
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$$U * U = I$$
- ▶ Algorithms
 - ▶ Fast Fourier Transform (FFT)
 - ▶ Discrete Fourier Transform (DFT)