

CS370 Assignment 3

Daniel Burstyn (20206120)

March 16, 2009

1. Discrete Fourier by hand

i) $f[n] = (2, -2, 1, -1)$ ($n = 0, \dots, 3; N = 4$)

Recall that $F_k = \frac{1}{N} \sum_{n=0}^{N-1} f_n W^{-nk}$, and that $W = e^{\frac{2\pi i}{N}}$.

This gives $W^0 = 1, W^{-1} = -i, W^{-2} = -1, W^{-3} = i, W^{-4} = W^0, W^{-5} = W^{-1}$, etc.

$$F_0 = \frac{1}{4}(f_0 + f_1 + f_2 + f_3) = 0$$

$$F_1 = \frac{1}{4}(f_0 + f_1 W^{-1} + f_2 W^{-2} + f_3 W^{-3}) = \frac{1}{4}(2 + 2i - 1 - i) = \frac{1+i}{4}$$

$$F_2 = \frac{1}{4}(f_0 + f_1 W^{-2} + f_2 W^{-4} + f_3 W^{-6}) = \frac{1}{4}(2 + 2 + 1 + 1) = \frac{3}{2}$$

$$F_3 = \frac{1}{4}(f_0 + f_1 W^{-3} + f_2 W^{-6} + f_3 W^{-9}) = \frac{1}{4}(2 - 2i - 1 + i) = \frac{1-i}{4}$$

ii) $f[n] = (1, 2, 4, 8)$ ($n = 0, \dots, 3; N = 4$)

Notice that the values for W^{-i} are the same as in (i) since N is the same.

$$F_0 = \frac{1}{4}(f_0 + f_1 + f_2 + f_3) = \frac{15}{4}$$

$$F_1 = \frac{1}{4}(f_0 + f_1 W^{-1} + f_2 W^{-2} + f_3 W^{-3}) = \frac{1}{4}(1 - 2i - 4 + 8i) = \frac{-3+6i}{4}$$

$$F_2 = \frac{1}{4}(f_0 + f_1 W^{-2} + f_2 W^{-4} + f_3 W^{-6}) = \frac{1}{4}(1 - 2 + 4 - 8) = \frac{-5}{4}$$

$$F_3 = \frac{1}{4}(f_0 + f_1 W^{-3} + f_2 W^{-6} + f_3 W^{-9}) = \frac{1}{4}(1 + 2i - 4 - 8i) = \frac{-3-6i}{4}$$

2. More Fourier

a) $f_n = W^{3n}$

$$\begin{aligned} F_k &= \frac{1}{N} \sum_{n=0}^{N-1} f_n W^{-nk} \\ &= \frac{1}{N} \sum_{n=0}^{N-1} W^{3n} W^{-nk} \\ &= \frac{1}{N} \sum_{n=0}^{N-1} W^{-n(k-3)} \\ &= \begin{cases} 1 & \text{if } k = 3 \\ 0 & \text{otherwise} \end{cases} \end{aligned}$$

b) $f_n = \cos(\frac{4n\pi}{N})$

First, we observe the following:

$$\cos(\frac{4n\pi}{N}) = \frac{1}{2}(\cos(\frac{4n\pi}{N}) + \cos(\frac{4n\pi}{N}))$$

$$\begin{aligned}
&= \frac{1}{2} \left[\left(\cos\left(\frac{4n\pi}{N}\right) + i \sin\left(\frac{4n\pi}{N}\right) \right) + \left(\cos\left(\frac{4n\pi}{N}\right) - i \sin\left(\frac{4n\pi}{N}\right) \right) \right] \\
&= \frac{1}{2} \left[\left(\cos\left(\frac{4n\pi}{N}\right) + i \sin\left(\frac{4n\pi}{N}\right) \right) + \left(\cos\left(\frac{-4n\pi}{N}\right) + i \sin\left(\frac{-4n\pi}{N}\right) \right) \right] \\
&= \frac{1}{2} (W^{2n} + W^{-2n})
\end{aligned}$$

So now,

$$\begin{aligned}
F_k &= \frac{1}{N} \sum_{n=0}^{N-1} f_n W^{-nk} \\
&= \frac{1}{N} \sum_{n=0}^{N-1} \cos\left(\frac{4n\pi}{N}\right) W^{-nk} \\
&= \frac{1}{2N} \sum_{n=0}^{N-1} (W^{2n} + W^{-2n}) W^{-nk} \\
&= \frac{1}{2N} \sum_{n=0}^{N-1} (W^{-n(k-2)} + W^{-n(k+2)}) \\
&= \begin{cases} 1 & \text{if } k = 2 \text{ and } k = N - 2 \text{ (only when } k = 4) \\ \frac{1}{2} & \text{if } k = 2 \text{ or } k = N - 2 \text{ (but not both)} \\ 0 & \text{otherwise} \end{cases}
\end{aligned}$$

c) $N = 4m$, $f_n = 0$ for $m \leq n < 3m$ and 1 otherwise.

3. Fast Fourier Transform

$$\begin{aligned}
\text{a) } g_n &= \frac{1}{2}(f_n + f_{n+\frac{N}{2}}) \text{ and } h_n = \frac{1}{2}(f_n - f_{n+\frac{N}{2}})W^{-n} \text{ where } W = e^{\frac{2\pi i}{N}}. \\
\text{Thus, } g &= [\frac{-1+1}{2}, \frac{-2+2}{2}, \frac{-2+2}{2}, \frac{-1+1}{2}] = [0, 0, 0, 0] \\
\text{and } h &= [\frac{-1-1}{2}W^0, \frac{-2-2}{2}W^{-1}, \frac{-2-2}{2}W^{-2}, \frac{-1-1}{2}W^{-3}] \\
&= [-1, -2(\frac{1}{\sqrt{2}} - \frac{1}{\sqrt{2}}i), -2(-i), -1(-\frac{1}{\sqrt{2}} - \frac{1}{\sqrt{2}}i)] \\
&= [-1, -\sqrt{2} + i\sqrt{2}, 2i, \frac{1}{2}\sqrt{2} + \frac{1}{2}i\sqrt{2}]
\end{aligned}$$