

Ay190 – Worksheet 06
David Vartanyan
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1 Exercise 1

1.1 a

My function equivalent of `dft(x)` is labeled `f(x)`, the Fourier transform of `x`. By running the hashtag lines, we see that `f(x)` is identical to `g(x)`, the machine definition of the Fourier transform of `x` using `numpy.fft.fft(x)`.

1.2 b

We run `timeit` to find the time it takes to run `f(x)` ten times on a random vector of the length `N`. I create and plot an array of `N` vs the time to run `f(x)`, where `N = range(10, 110, 10)`.

Interestingly, I find that the time to run `f(x)` scales as `N`, not as `N2`. This may be due to my stepwise definition of `f(x)`. Since I define `f(x)` with all the subvariables (`w(N)`, `k`, `b`) pre-defined, I wondered if this would affect the time to call `f(x)`. However, after redefining `f(x)` to encompass all subvariables, I still got a linear fit of `timeit` with respect to `N`.

1.3 c

See Figure 1. I plot the results for `f(x)` and `g(x)` on two differently scaled y-axes. Note how `g(x)` takes several orders of magnitude less time to run and further does not depend on `N` as stiffly, illustrating the $N \log N$ convergence for the fast Fourier transform.

1.4 d

One way I made my code faster is referenced in Section 1.2. I simply redefined `f(x)` so that all the subvariables (e.g. `w(N)`, `k`, `b`) were defined separately so calling `f(x)` was faster. Bending the rules? Sure. Returning a faster evaluation of `f(x)`? Definitely. For everything else, there's MasterCard.

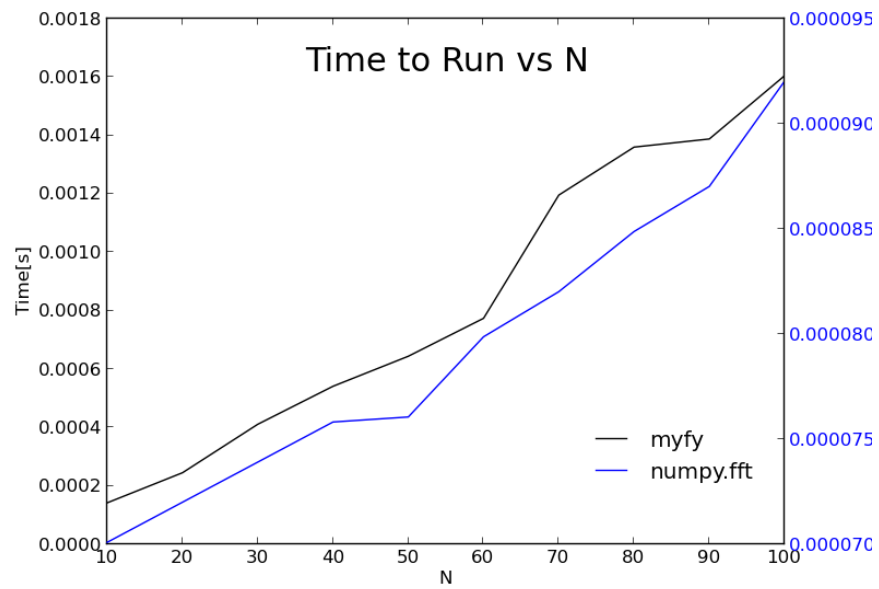


Figure 1: Timeit vs N.