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BLG354E / CRN: 21162 13th Week Lecture

FAST FOURIER TRANSFORM (FFT) ALGORITHM

Let the sequences f[n] represent the even-numbered and g[n] represent the odd-numbered samples of x[n]

$$f[n]=x[2n]$$

$$g[n]=x[2n+1]$$
 Since N-point DFT of x[n] is,
$$X[k]=\sum_{n=0}^{N-1}x[n]W_N^{kn} \qquad W_N=e^{-j(2\pi/N)} \qquad k=0,1,\dots,N-1$$

If x[n] is a sequence of even and finite length N where x[n]=0 n<0, $n\ge N$ then

$$f[n] = x[2n] = 0 \qquad n < 0 \qquad f\left[\frac{N}{2}\right] = x[N] = 0 \qquad \Rightarrow \qquad f[n] = 0 \qquad n < 0, n \ge \frac{N}{2}$$

$$g[n] = x[2n+1] = 0 \qquad n < 0 \qquad g\left[\frac{N}{2}\right] = x[N+1] = 0 \qquad \Rightarrow \qquad g[n] = 0 \qquad n < 0, n \ge \frac{N}{2}$$

$$X[k] = \sum_{n \text{ even}} x[n]W_N^{kn} + \sum_{n \text{ odd}} x[n]W_N^{kn} = \sum_{m=0}^{(N/2)-1} x[2m]W_N^{2mk} + \sum_{m=0}^{(N/2)-1} x[2m+1]W_N^{(2m+1)k}$$
Since $W_N^2 = \left(e^{-j(2\pi/N)}\right)^2 = e^{-j(4\pi/N)} = e^{-j(2\pi/N/2)} = W_{N/2}$

$$\Rightarrow X[k] = \sum_{m=0}^{(N/2)-1} f[m] W_{N/2}^{mk} + W_N^k \sum_{m=0}^{(N/2)-1} g[m] W_{N/2}^{mk}$$

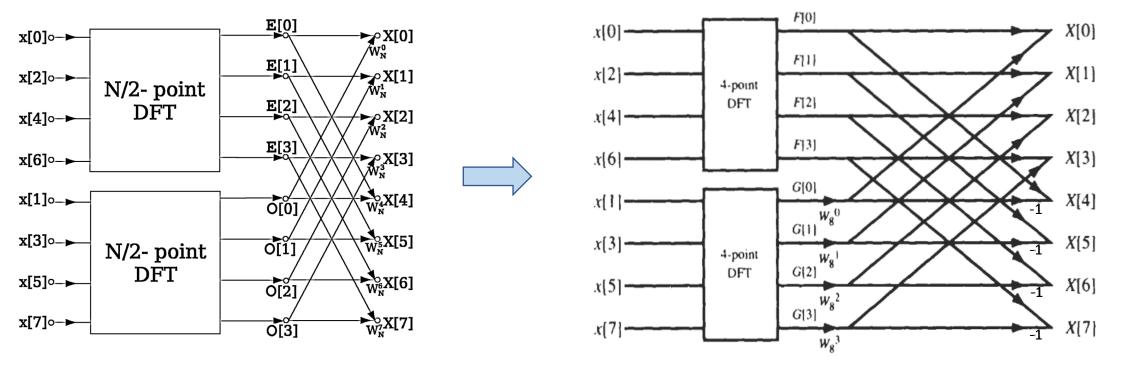
$$\Rightarrow \mathsf{X}[\mathsf{k}] = \boldsymbol{F}[\,\boldsymbol{k}\,] + \boldsymbol{W}_{N}^{\,k}\boldsymbol{G}[\,\boldsymbol{k}\,] \qquad k = 0, 1, \dots, N-1$$

$$F[\,\boldsymbol{k}\,] = \sum_{n=0}^{(N/2)-1} f[\,n\,] \boldsymbol{W}_{N/2}^{\,kn} \qquad k = 0, 1, \dots, \frac{N}{2} - 1$$
 Where,
$$F[\,\mathsf{k}\,] \text{ is } (\mathsf{N}/2)\text{-point DFTs of } f[\,\mathsf{k}\,] \qquad G[\,\boldsymbol{k}\,] = \sum_{n=0}^{(N/2)-1} g[\,n\,] \boldsymbol{W}_{N/2}^{\,kn} \qquad G[\,\boldsymbol{k}\,] = \sum_{n=0}^{(N/2)-1} g[\,n\,] \boldsymbol{W}_{N/2}^{\,kn}$$

Since
$$W_N^{N/2} = (e^{-j(2\pi/N)})^{(N/2)} = e^{-j\pi} = -1 \rightarrow W_N^{k+N/2} = W_N^k W_N^{N/2} = -W_N^k$$

$$X[k] = F[k] + W_N^k G[k] \qquad k = 0, 1, ..., \frac{N}{2} - 1$$
$$X[k + \frac{N}{2}] = F[k] - W_N^k G[k] \qquad k = 0, 1, ..., \frac{N}{2} - 1$$

Flow graph for an 8-point decimation-in-time FFT algorithm



Time Complexity Reduction:

Total number of complex multiplications based on $X[k] = \sum_{n=0}^{N-1} x[n]W_N^{kn}$ is N²

Number of complex multiplications in evaluating F[k] or G[k] is $(N/2)^2$

Total number of complex multiplications of N-point decimation-in-time algorithm is $2(N/2)^2+N=N^2/2+N$

Example:

find DFT of x[n] by using decimation-in-time FFT algorithm

$$\mathbf{W}_{N} = \begin{bmatrix} 1 & 1 & 1 & \cdots & 1 \\ 1 & W_{N} & W_{N}^{2} & \cdots & W_{N}^{N-1} \\ 1 & W_{N}^{2} & W_{N}^{4} & \cdots & W_{N}^{2(N-1)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & W_{N}^{N-1} & W_{N}^{2(N-1)} & \cdots & W_{N}^{(N-1)(N-1)} \end{bmatrix}$$

$$W_4^k$$
 and W_8^k are

$$\mathbf{w}_{N} = \begin{bmatrix} 1 & 1 & 1 & 1 & \cdots & 1 \\ 1 & W_{N} & W_{N}^{2} & \cdots & W_{N}^{N-1} \\ 1 & W_{N}^{2} & W_{N}^{4} & \cdots & W_{N}^{2(N-1)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & W_{N}^{N-1} & W_{N}^{2(N-1)} & \cdots & W_{N}^{N-1(N-1)} \end{bmatrix}$$

$$\mathbf{W}_{N} = \mathbf{e}^{-j(2\pi/N)}$$

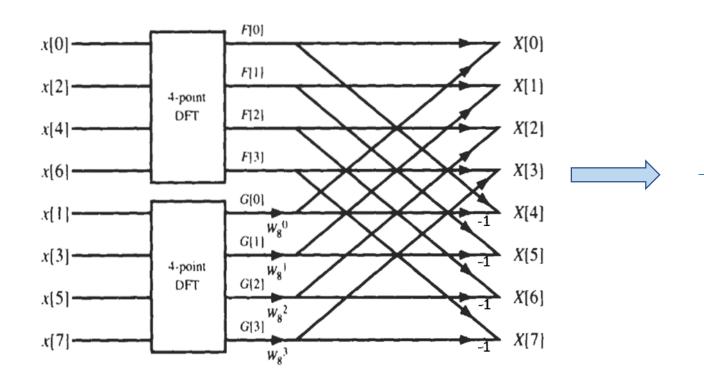
$$\mathbf{W}_{N}^{T} = \mathbf{W}_{N}$$

$$f[n] = x[2n] = \{x[0], x[2], x[4], x[6]\} = \{1, -1, -1, 1\}$$

$$g[n] = x[2n+1] = \{x[1], x[3], x[5], x[7] = \{1, -1, 1, -1\}$$

$$\begin{bmatrix} F[0] \\ F[1] \\ F[2] \\ F[3] \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -j \end{bmatrix} \begin{bmatrix} 1 \\ -1 \\ -1 \\ j & -1 & -j \end{bmatrix} = \begin{bmatrix} 0 \\ 2+j2 \\ 0 \\ 2-j2 \end{bmatrix} \qquad \begin{bmatrix} G[0] \\ G[1] \\ G[2] \\ G[3] \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 1 \\ -1 \\ 1 \\ -1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 4 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} F[0] \\ F[1] \\ F[2] \\ F[3] \end{bmatrix} = \begin{bmatrix} 0 \\ 2+j2 \\ 0 \\ 2-j2 \end{bmatrix} \qquad \begin{bmatrix} G[0] \\ G[1] \\ G[2] \\ G[3] \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 4 \\ 0 \end{bmatrix}$$



$$X[0] = F[0] + W_8^0 G[0] = 0$$

$$X[1] = F[1] + W_8^1 G[1] = 2 + j2$$

$$X[2] = F[2] + W_8^2 G[2] = -j4$$

$$X[3] = F[3] + W_8^3 G[3] = 2 - j2$$

$$X[4] = F[0] - W_8^0 G[0] = 0$$

$$X[5] = F[1] - W_8^1 G[1] = 2 + j2$$

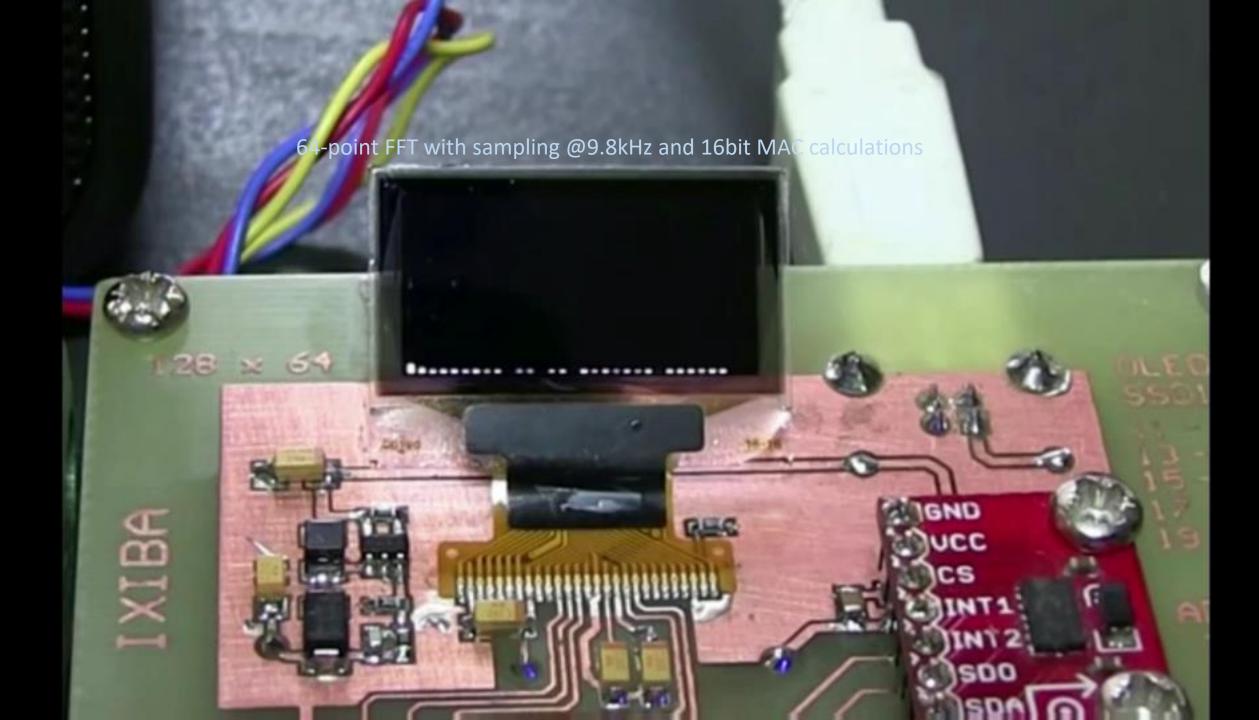
$$X[6] = F[2] - W_8^2 G[2] = j4$$

$$X[7] = F[3] - W_8^3 G[3] = 2 - j2$$

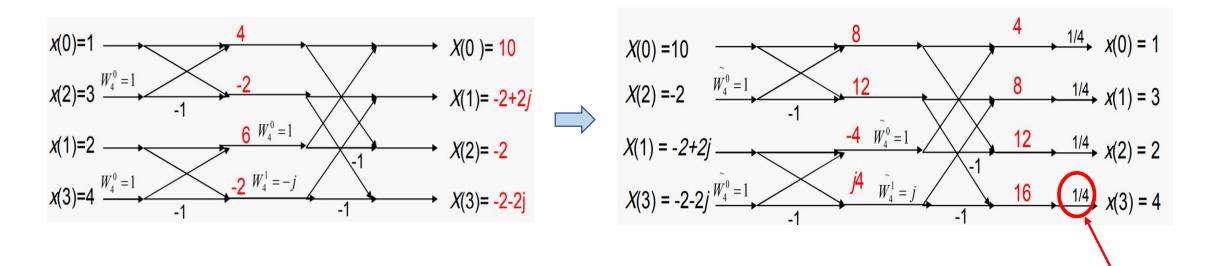
X[5], X[6], and X[7] are conjugates of X[3], X[2], and X[1]

Comparison of computational complexity for the direct computation of DFT versus the FFT algorithm

No of	Direct Computation		DIT-FFT algorithm		Speed
Points	Complex	Complex	Complex	Complex	improvement
	multiplications	additions	multiplications	additions	for multiplications
	N^2	$N^2 - N$	$N/2log_2N$	$Nlog_2N$	$\frac{N^2}{N/2log_2N}$
4	16	12	4	8	4 times
8	64	56	12	24	5.3 times
16	256	240	32	64	8 times
32	1024	992	80	160	12.8 times
64	4096	4032	192	384	21.3 times
256	65536	65280	1024	2048	64.0 times
1024	1048576	1047552	5120	10240	204.8 times

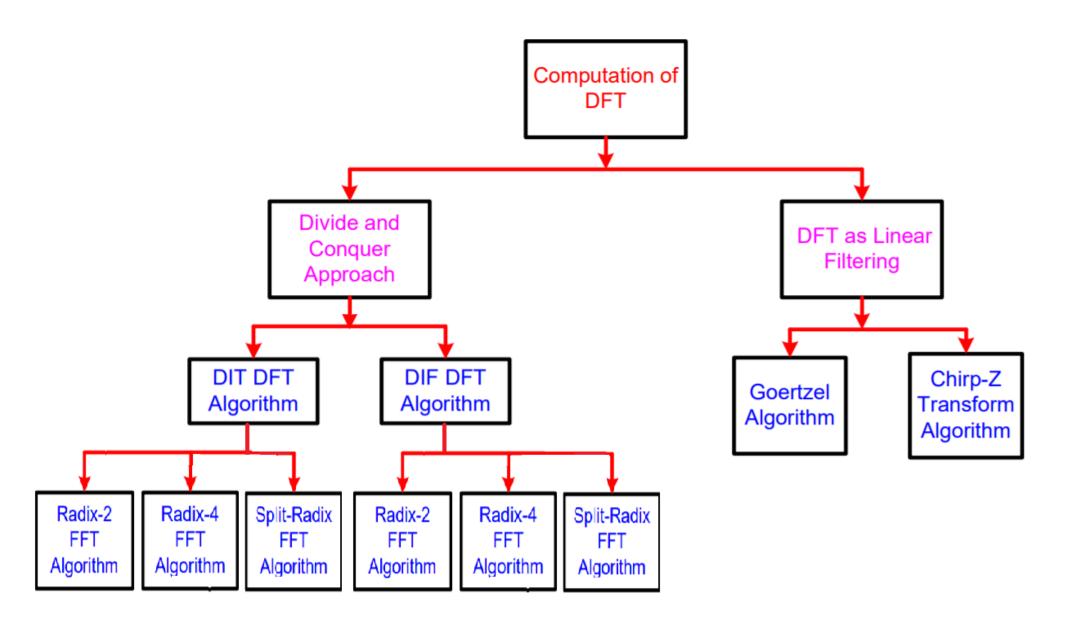


A signal sequence x[n] is given as $x[n]=\{1, 2, 3, 4\}$ and x[n]=0 elsewhere. DFT for the first four points and show that IFFT recovers the signal from the spectral representation.



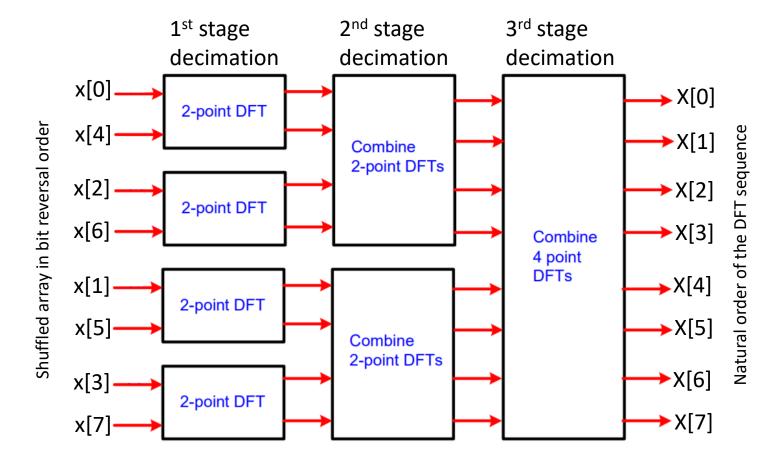
Inverse DFT can be calculated using the same method by changing the variable W_N and multiplying the result by 1/N

FFT Algorithms



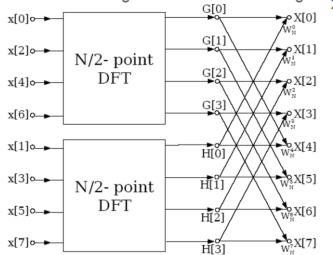
Radix-2 Algorithm

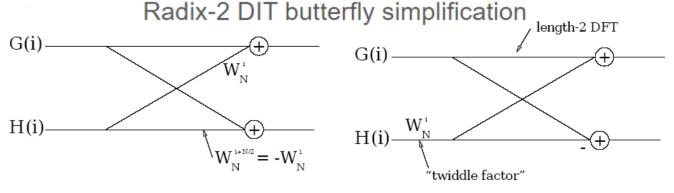
- Radix-2 is the most widely used FFT algorithm
- The sequence x[n] of length N is factored in such a way that $N = r_1 r_2 r_3 \dots r_v$
- $r_1 = r_2 = r_3 = \dots r_v = r$ so that $N = r^v$, where r is called the radix of the FFT algorithm.
- r = 2 is called radix-2 algorithm



Radix-2 decimation-in-time FFT

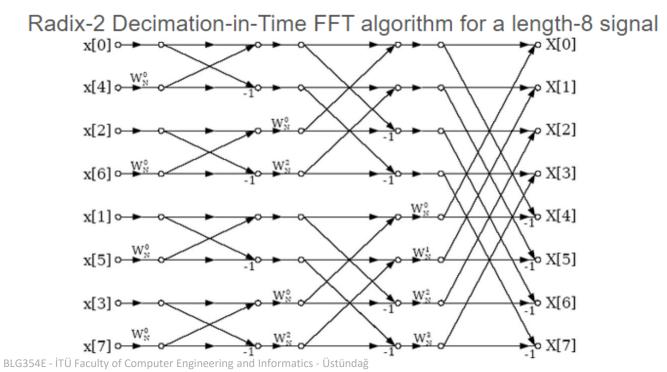
Decimation in time of a length-N DFT into two length- $\frac{N}{2}$ DFTs followed by a combining stage

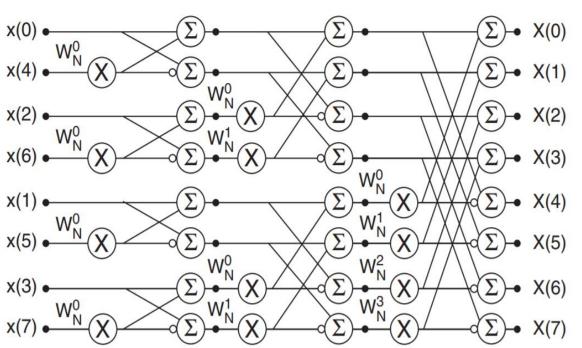


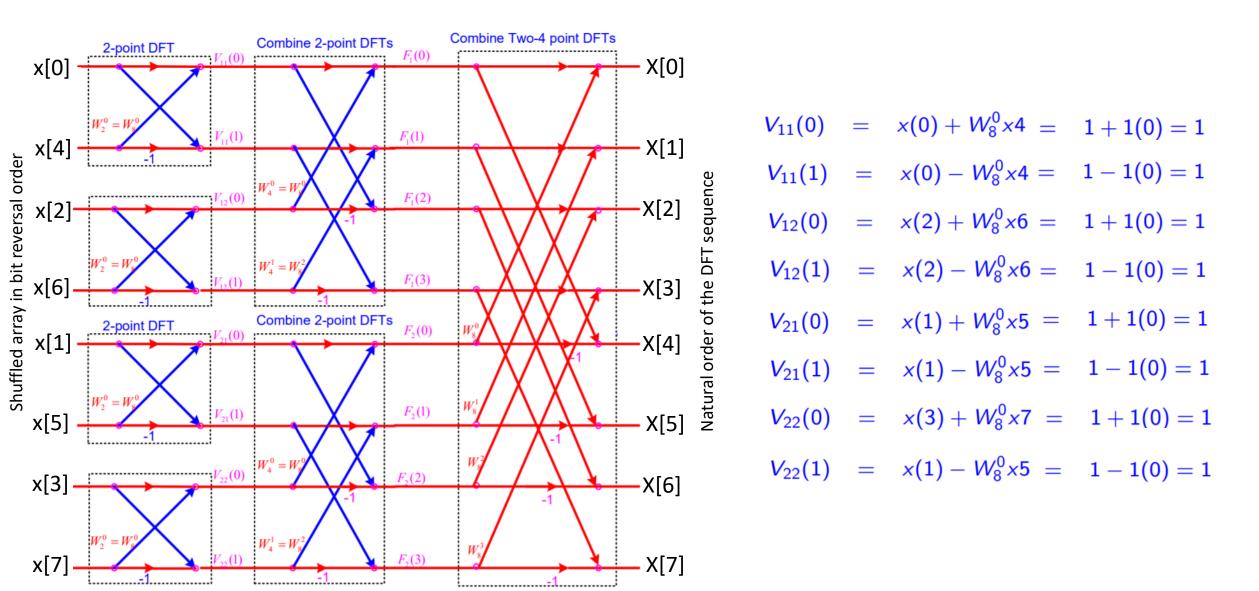


Computational cost of radix-2 DIT FFT

- $\frac{N}{2}\log_2 N$ complex multiplies
- $N\log_2 N$ complex adds







$$F_{1}(0) = V_{11}(0) + W_{0}^{8}V_{12}(0) F_{1}(2) = V_{11}(0) - W_{0}^{8}V_{12}(0) F_{2}(0) = V_{21}(0) + W_{0}^{8}V_{22}(0) F_{2}(2) = V_{21}(0) - W_{0}^{8}V_{22}(0) = 1 + 1(1) = 2 = 1 - 1(1) = 0$$

$$F_{1}(1) = V_{11}(1) + W_{0}^{8}V_{12}(1) F_{1}(3) = V_{11}(1) - W_{0}^{8}V_{12}(1) F_{2}(1) = V_{21}(1) + W_{0}^{8}V_{22}(1) F_{2}(3) = V_{21}(1) - W_{0}^{8}V_{22}(1)$$

$$= 1 + (-j)1 = 1 - j = 1 - (-j)1.414 = 1 + j = 1 + (-j)1 = 1 - j = 1 - (-j)1 = 1 + j$$

$$X(0) = F_{1}(0) + W_{0}^{8}F_{2}(0) = 2 + 1(2) = 4$$

$$X(1) = F_{1}(1) + W_{0}^{8}F_{2}(1) = (1 - j1) + (0.707 - j0.7071)(1 - j) = 1 - j2.414$$

$$X(2) = F_{1}(2) + W_{0}^{8}F_{2}(2) = 0 + (-j)(0) = 0$$

$$X(3) = F_{1}(0) + W_{0}^{8}F_{2}(0) = 0 + (-j)(0) = 0$$

$$X(3) = F_{1}(0) + W_{0}^{8}F_{2}(0) = 0 + (-j)(0) = 0$$

$$X(4) = F_{1}(0) + W_{0}^{8}F_{2}(0) = 0 + (-j)(0) = 0$$

$$X(5) = F_{1}(1) + W_{0}^{8}F_{2}(1) = (1 - j1) - (0.707 - j0.7071)(1 - j) = 1 - j0.414$$

$$X(6) = F_{1}(2) - W_{0}^{8}F_{2}(2) = 0 - (-j)(0) = 0$$

$$X(7) = F_{1}(3) - W_{0}^{8}F_{2}(3) = (1 + j) - (-0.7071 - j0.7071)(1 + j)$$

Decimation in Frequency FFT Algorithm

N-point DFT of x[n] is,
$$X[k] = \sum_{n=0}^{N-1} x[n] W_N^{kn}$$
 $W_N = e^{-j(2\pi/N)}$ $k = 0, 1, ..., N-1$

If x[n] is a sequence of even and finite length N where x[n]=0 n<0, $n\ge N$ then

$$p[n] = x[n] + x \left[n + \frac{N}{2} \right] \qquad 0 \le n < \frac{N}{2}$$
$$q[n] = \left(x[n] - x \left[n + \frac{N}{2} \right] \right) W_N^n \qquad 0 \le n < \frac{N}{2}$$

$$X[k] = \sum_{n=0}^{(N/2)-1} x[n] W_N^{kn} + \sum_{n=N/2}^{N-1} x[n] W_N^{kn}$$

$$X[k] = \sum_{n=0}^{(N/2)-1} x[n] W_N^{kn} + W_N^{(N/2)k} \sum_{m=0}^{(N/2)-1} x[m + \frac{N}{2}] W_N^{km}$$

$$W_N^{N/2} = \left(e^{-j(2\pi/N)}\right)^{(N/2)} = e^{-j\pi} = -1 \rightarrow W_N^{(N/2)k} = \left(-1\right)^k \rightarrow X[k] = \sum_{n=0}^{(N/2)-1} \left\{x[n] + \left(-1\right)^k x\left[n + \frac{N}{2}\right]\right\} W_N^{kn}$$

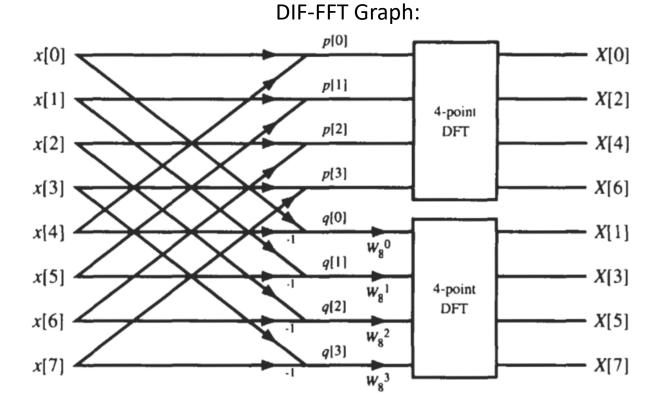
 $N/2 \ point \ DFT \ of \ p[n]$ If k is even then by setting k=2r $\Rightarrow X[2r] = \sum_{m=0}^{(N/2)-1} p[n]W_N^{2rn} = \sum_{n=0}^{(N/2)-1} p[n]W_{N/2}^{rn} \qquad r=0,1,...,\frac{N}{2}-1$

If k is odd then by setting k=2r+1
$$\Rightarrow X[2r+1] = \sum_{m=0}^{(N/2)-1} q[n]W_N^{2rn} = \sum_{n=0}^{(N/2)-1} q[n]W_{N/2}^{rn} \qquad r=0,1,\ldots,\frac{N}{2}-1$$

If r is replaced by k then:

$$X[2k] = P[k] \qquad k = 0, 1, \dots, \frac{N}{2} - 1 \qquad \text{where} \qquad P[k] = \sum_{n=0}^{(N/2)-1} p[n] W_{N/2}^{kn} \qquad k = 0, 1, \dots, \frac{N}{2} - 1$$

$$X[2k+1] = Q[k] \qquad k = 0, 1, \dots, \frac{N}{2} - 1 \qquad \text{where} \qquad Q[k] = \sum_{n=0}^{(N/2)-1} q[n] W_{N/2}^{kn} \qquad k = 0, 1, \dots, \frac{N}{2} - 1$$

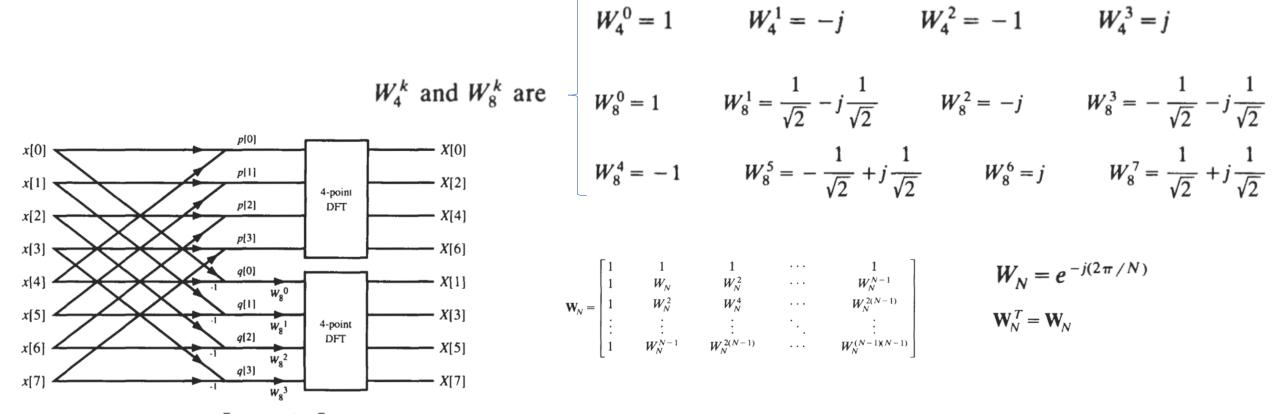


Comparison of DIT-FFT and DIF-FFT:

- a) DIT-FFT algorithm reduces the number of complex multiplications required from N^2 to $N \cdot \log_2(N)$, whereas DIF-FFT algorithm reduces the number of complex multiplications from N^2 to $(N/2) \cdot \log_2(N)$
- b) Input is bit reversed in DIT-FFT while the output is in natural order, whereas in DIF-FFT, input is in natural order while the output is in bit reversal order.
- c) DIT-FFT refers to reducing samples in time domain, whereas DIF-FFT refers to reducing samples in frequency domain.
- d) DIT-FFT splits the two DFTs into even and odd indexed input samples, whereas DIF-FFT splits the two DFTs into first half and last half of the input samples.
- e) In DIT-FFT, butterflies are defined on the last pass of FFT, whereas in DIF-FFT, they are defined on the first pass of FFT.

Example:

find DFT of x[n] by using decimation-in-frequency (DIF) FFT algorithm



$$p[n] = x[n] + x\left[n + \frac{N}{2}\right] = \{(1-1), (1+1), (-1+1), (-1+1)\} = \{0, 2, 0, 2\}$$

$$q[n] = \left(x[n] - x \left[n + \frac{N}{2}\right]\right) W_8^n = \left\{(1+1)W_8^0, (1-1)W_8^1, (-1-1)w_8^2, (-1+1)W_8^3\right\} = \left\{2, 0, j2, 0\right\}$$

$$\begin{bmatrix} P[0] \\ P[1] \\ P[2] \\ P[3] \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 0 \\ 2 \\ 0 \\ -j4 \\ 0 \\ j4 \end{bmatrix}$$

$$\begin{bmatrix} Q[0] \\ Q[1] \\ Q[2] \\ Q[3] \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 2 \\ 0 \\ j2 \\ 0 \end{bmatrix} = \begin{bmatrix} 2+j2 \\ 2-j2 \\ 2+j2 \\ 2-j2 \end{bmatrix}$$

$$X[0] = P[0] = 0$$

$$X[1] = Q[0] = 2 + j2$$

$$X[2] = P[1] = -j4$$

$$X[3] = Q[1] = 2 - j2$$

$$X[4] = P[2] = 0$$

$$X[5] = Q[2] = 2 + j2$$

$$X[6] = P[3] = j4$$

$$X[7] = Q[3] = 2 - j2$$

find DFT of x[n] by using Radix-2 decimation-in-frequency FFT algorithm

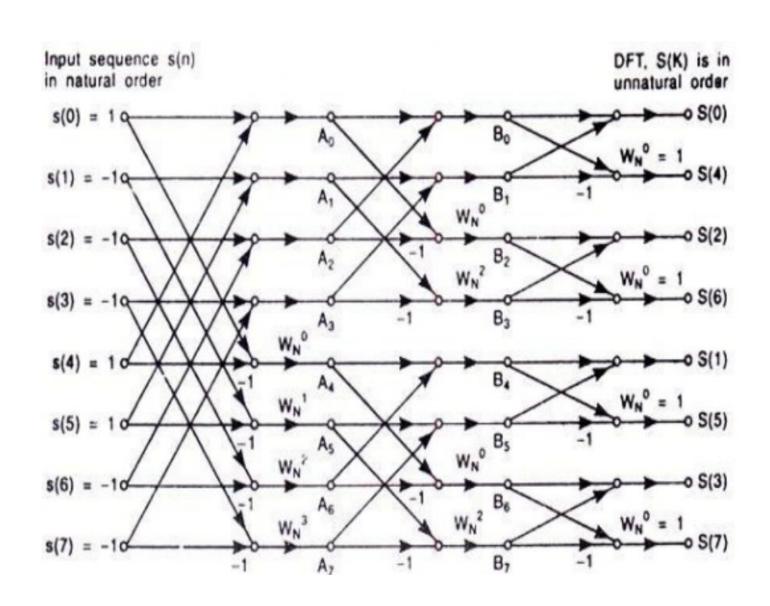
 W_N = Phase roration factor $e^{-j2\pi/N}$

$$W_8^0 = e^{-j(2\pi/8)0} = e^0 = 1$$

$$W_8^1 = e^{-j(2\pi/8)1} = e^{-j\pi/4} = \frac{1-j}{\sqrt{2}}$$

$$W_8^2 = e^{-j(2\pi/8)2} = e^{-j\pi/2} = -j$$

$$w_8^3 = e^{-j(2\pi/8)3} = e^{-j3\pi/4} = \frac{-(1+j)}{\sqrt{2}}$$



$$A_0 = s(0) + s(4) = 1 + 1 = 2$$

 $A_1 = s(1) + s(5) = -1 + 1 = 0$
 $A_2 = s(2) + s(6) = -1 + 1 = 0$
 $A_3 = s(3) + s(7) = -1 - 1 = -2$
 $A_4 = [s(0)+(-1) s(4)] W_8^0 = 0$
 $A_5 = [s(1) + (-1) s(5)]W_8^1 = -\sqrt{2}(1-j)$
 $A_6 = [s(2) + (-1) s(6)]W_8^2 = 2j$

Stage2:

A7 = 0

$$B_0 = A_0 + A_2 = 2 + 0 = 2$$

$$B_1 = A_1 + A_3 = 0 + (-2) = -2$$

$$B_2 = [A_0 + (-1)A_2]W_8^0 = [2-0] \times 1 = 2$$

$$B_3 = [A_1 + (-1)A_3]W_8^2 = [0 + (-1)(-2)] \times (-j) = -2j$$

$$B_4 = A_4 + A_6 = 0 + 2j = 2j$$

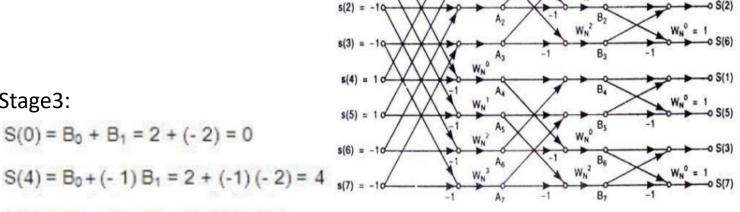
$$B_5 = A_5 + A_7 = [-\sqrt{2}(I - j)] + 0 = -\sqrt{2}(I - j)$$

$$B_6 = [A_4 + (-1)A_5] = [0 + (-1)2j] \times 1 = -2j$$

$$B_7 = [A_5 + (-1)A_7]W_8^2 = [-\sqrt{2}(1 - j) + (-1) \times 0] \times (-j) = \sqrt{2}(1 + j)$$

Stage3: $S(0) = B_0 + B_1 = 2 + (-2) = 0$

 $S(2) = B_2 + B_3 = 2 + (-2j) = 2-2j$



$$S(6) = B_2 + (-1)B_3 = 2 + (-1)(-2j) = 2 + 2j$$

 $S(1) = B_4 + B_5 = 2j + [-\sqrt{2}(1 - j)] = 2j - \sqrt{2} + \sqrt{2j} = \sqrt{2} + (2 + \sqrt{2})j$

S(5) = B₄ + (-1)B₅= 2j + (-1)[-
$$\sqrt{2}(1 - j)$$
] = 2j + $\sqrt{2}$ - $\sqrt{2}j$ = $\sqrt{2}$ +(2- $\sqrt{2}$)j

S(3) = B₆ + B₇ = -2j +
$$\sqrt{2}(I + j)$$
 = -2j + $\sqrt{2} + \sqrt{2}j$ = $\sqrt{2} + (-2 + \sqrt{2})j$

$$S(7) = B_6 + (-1)B_7 = -2j + (-1)\sqrt{2}(1 + j) = -2j - \sqrt{2}-\sqrt{2}j$$

$$S(k)=\{S(0), S(1), S(2), S(3), S(4), S(5), S(6), S(7)\}$$

$$S(k)=\{0, \sqrt{2}+(2+\sqrt{2})j, 2-2j, \sqrt{2}+(-2+\sqrt{2})j, 4, \sqrt{2}+(2-\sqrt{2})j, 2+2j, -\sqrt{2}-(2+\sqrt{2})j\}$$

Input sequence s(n)

s(1) = -10-

Time Complexity Advantage of DFT Convolution

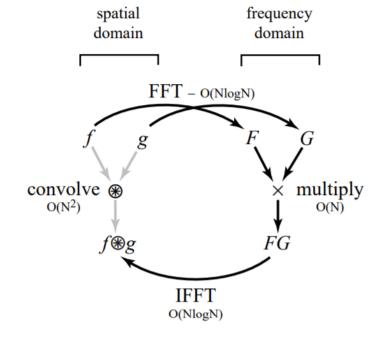
Definition of convolution simplifies when working with finite sequences. If we assume that f and g have the same length N and they are periodic (f and g "wrap around") then we get circular convolution:

$$h[x] = \sum_{t=0}^{N-1} f[t]g[x - t \mod N]$$
 For x= 0 to N-1

Fourier transform of the convolution of two signals is the product of their Fourier transforms: $f*g \leftrightarrow FG$.

DFT of the circular convolution of two signals is the product of their DFT'

Convolution computing by its mathematical definition with a straightforward algorithm is expensive. It requires N² multiplies and adds (MACs).



- ♦ If we use the FFT algorithm, then the two DFT's and one inverse DFT have a total cost of 6N log N real multiplies
- ♦ Multiplication of transforms in the frequency domain has a negligible cost of 4N multiplies.
- ♦ Fourier convolution has time complexity advantage for large N. FFT improves this advantage rate.
- ♦ Circular convolution algorithm can be modified to do standard "linear" convolution by padding the sequences with zeros.