

Find the DFT of data

$$f_n = \cos\left(\frac{2\pi n}{N}\right) \text{ for } n = 0 \dots N-1.$$

$$\text{DFT is } F_k = \frac{1}{N} \sum_{n=0}^{N-1} \cos\left(\frac{2\pi n}{N}\right) W^{-nk}.$$

By Euler's formula, $\cos(\theta) = \frac{e^{i\theta} + e^{-i\theta}}{2}$, so

$$F_k = \frac{1}{N} \sum_{n=0}^{N-1} \frac{1}{2} \left(e^{\frac{i2\pi n}{N}} + e^{-\frac{i2\pi n}{N}} \right) W^{-nk}. \text{ Since } W = e^{\frac{i2\pi}{N}}, \text{ we have}$$

$$= \frac{1}{N} \sum_{n=0}^{N-1} \frac{1}{2} (W^n + W^{-n}) W^{-nk}$$

$$= \frac{1}{2N} \sum_{n=0}^{N-1} (W^{n(1-k)} + W^{-n(1+k)})$$

3 cases to consider: $k=1$, $k=N-1$, all other k .

For $k=1$:

$$F_1 = \frac{1}{2N} \sum_{n=0}^{N-1} (W^{n(1-1)} + W^{-n(1+1)}) = \frac{1}{2} + \frac{1}{2N} \sum_{n=0}^{N-1} (W^{-2})^n$$

$$\text{Using } \sum_{j=0}^{N-1} x^j = \frac{x^N - 1}{x - 1} \text{ gives } F_1 = \frac{1}{2} + \frac{1}{2N} \frac{(W^{-2})^N - 1}{W^{-2} - 1} = \frac{1}{2}$$

since W^{-2} is an N^{th} root of unity.

For $k=N-1$:

$$F_{N-1} = \frac{1}{2N} \sum_{n=0}^{N-1} (W^{n(2-N)} + W^{-n(1+N)}) = \frac{1}{2} + \frac{1}{2N} \sum_{n=0}^{N-1} (W^{2-N})^n = \frac{1}{2}$$

Else, both terms give 0.

$$\therefore F_k = \begin{cases} 1/2 & \text{for } k=1, N-1 \\ 0 & \text{for all other } k \in [0, N-1]. \end{cases}$$

F_k is periodic and doubly infinite

Given F_k for $k \in [0, N-1]$, then for $k \in (-\infty, \infty)$,
 F_k is one of the existing coefficients

We can express an arbitrary k as $k = mN + p$
where $p \in [0, N-1]$, i.e. $k \equiv p \pmod{N}$

$$\begin{aligned}\text{Then } W^{-k} &= e^{\frac{-2\pi i}{N}(mN+p)} \\ &= e^{-2\pi i m} e^{\frac{-2\pi i p}{N}} = (1) \cdot W^{-p}\end{aligned}$$

$$\text{Hence } F_k = \frac{1}{N} \sum_{n=0}^{N-1} f_n W^{-nk} = \frac{1}{N} \sum_{n=0}^{N-1} f_n W^{-np} = F_p.$$