

UNIT - I

- * Discrete Fourier Transform:
 - * Discrete Fourier Series (DFS)
 - * Properties of Discrete Fourier Series
 - * Discrete Fourier Transform (DFT)
 - * The DFT as a linear transformation
 - * Relationship of the DFT to other transforms
 - * Properties of DFT
- * Fast Fourier Transforms
 - * Efficient Computation of DFT algorithms
 - * Radix 2 - Decimation-in-Time & Decimation-in-Frequency Algorithms.
 - * Inverse FFT
- * Illustrative problems.

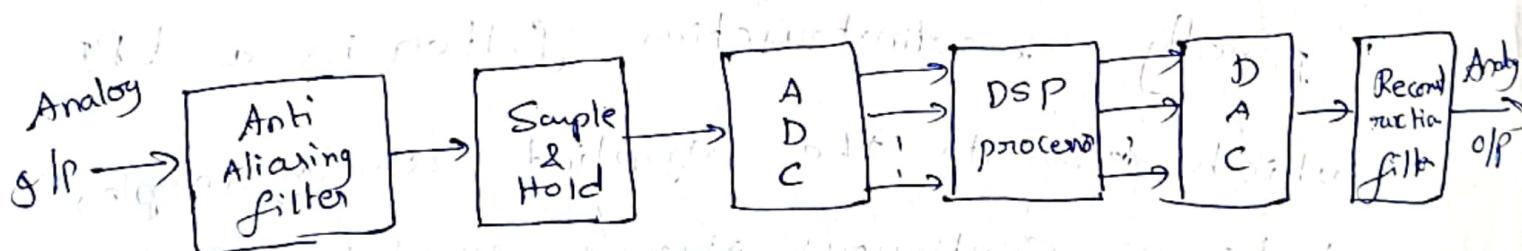
Unit I: Introduction to DSP

The signal itself carries some kind of information available for observation. Processing means operating in some fashion on a signal i.e. modification or extraction of some useful information.

The word digital shall mean that the processing is done with a digital Computer with no special purpose digital Hardware.

A System which carries out mathematical operations on sequences of samples related to a signal is referred as a DSP system.

The block diagram of basic DSP system is shown below



Anti aliasing filter is used to band limit the applied input signal to the specified frequency band.

Sample & Hold ckt provides the input signal samples at the input of ADC based on the sampling rate specified by the system design requirements.

ADC converts the analog input

samples to the required digital input sample

DSP processor

It is the heart of the system which performs the required operations on the digital signals & the processed signals are applied to the DAC.

DAC converts the processed digital signals into the equivalent analog signals.

Finally reconstruction filter is a LPF which converts the applied analog samples into a continuous signal used in real time applications.

The fundamental period of discrete time signal is always an integer.

Sum of periodic signals in discrete time is always periodic.

* Determine the periodicity of the following signals. Hence determine the fundamental period

i) $x[n] = \cos\left(\frac{2\pi}{5}n\right)$

ii) $x[n] = \cos\left(\frac{2\pi}{5}n + 30^\circ\right)$

iii) $x[n] = \sin 3n$

iv) $x[n] = e^{j(\pi/6)n - 30^\circ}$

v) $x[n] = \sin\left(\frac{2\pi}{5}n\right) + \cos\left(\frac{\pi}{7}n\right)$

vi) $x[n] = \sin\left(\frac{\pi}{5}n - 20^\circ\right) + \sin(3n + 27^\circ)$

vii) $x[n] = \sin\left(\frac{\pi}{3}n\right) \cos\left(\frac{\pi}{7}n\right)$

viii) $x[n] = \cos\left(\frac{\pi}{4}n + 30^\circ\right) + 10 \sin\left(3\frac{\pi}{5}n\right) - 4 \cos\left(2\frac{\pi}{3}n\right)$

* Periodicity of discrete time Signals

Discrete time signal is said to be periodic if $x[n] = x[n+N] \forall n$
 $= x[n+mN] \forall n \quad \dots \text{--- } ①$

where m is an integer

The smallest value of N that satisfy the above condition is known as fundamental period (or) periodicity of $x[n]$

$$\text{Let } x[n] = A \cos(\omega_0 n + \theta) \quad \dots \text{--- } ②$$

$$\begin{aligned} \text{then } x[n+N] &= A \cos(\omega_0(n+N) + \theta) \\ &= A \cos(\omega_0 n + \theta + \omega_0 N) \quad \dots \text{--- } ③ \end{aligned}$$

eqⁿ ③ reduces to eq^② if and only if

$$\omega_0 N = 2\pi k$$

$$\boxed{N = \frac{2\pi}{\omega_0} k} \quad \dots \text{--- } ④$$

If it is possible to convert the above eq^④ into an integer then it is said to be periodic signal otherwise it is said to be Nonperiodic signal

$$i) x[n] = \cos\left(\frac{2\pi}{5}n\right) u[n]$$

$$\therefore u[n] = \begin{cases} 1 & n \geq 0 \\ 0 & n < 0 \end{cases}$$

\therefore Non periodic signal

$$ii) x[n] = \cos\left(\frac{2\pi}{5}n + 30^\circ\right)$$

$$\omega_0 = \frac{2\pi}{5}$$

$$N = \frac{2\pi}{\omega_0} k = \frac{2\pi}{\frac{2\pi}{5}} k = 5k = 5, 10, 15, \dots$$

smallest value of $\boxed{N = 5}$ 1st harmonic
of the F.P

It is an integer \therefore It is periodic signal

$$iii) x[n] = \sin 3n$$

$$\omega_0 = 3$$

$$N = \frac{2\pi}{\omega_0} k$$

$$N = \frac{2\pi}{3} k$$

As there is no value of k which converts
 N into an integer \therefore It is non periodic signal

$$iv) x[n] = e^{j(\pi/6n - 30^\circ)}$$

$$\omega_0 = \frac{\pi}{6}$$

$$N = \frac{2\pi}{\pi/6} K$$

$$N = 12K \Rightarrow \boxed{N=12} \text{ Integer}$$

\therefore It is periodic signal with F.P $N=12$

$$v) x[n] = \sin(2\pi/5 n) + \cos(\pi/7 n)$$

$$N_1 = \frac{2\pi}{2\pi/5} K$$

$$N_2 = \frac{2\pi}{\pi/7} K$$

$$\boxed{N_1 = 5}$$

$$\boxed{N_2 = 14}$$

\therefore It is periodic signal

with Fundamental period

$$N = \frac{N_1 \cdot N_2}{\text{GCM}(N_1, N_2)}$$

$$N = \frac{5 \times 14}{\text{GCM}(5, 14)} = \frac{70}{1}$$

$$\boxed{N = 70 \text{ samples}}$$

* Discrete Fourier Series (DFS)

The Fourier Series representation for $x[n]$

consists of N harmonically related exponential functions

and it is expressed as

$$x[n] = \sum_{k=0}^{N-1} c_k e^{\frac{j2\pi nk}{N}} \quad n = 0, 1, \dots, N-1 \quad (1)$$

$$\sum_{n=0}^{N-1} e^{\frac{j2\pi nk}{N}} = \begin{cases} N & ; k = 0, \pm N, \pm 2N \\ 0 & ; \text{otherwise} \end{cases}$$

where $\{c_k\}$ are the coefficients in the series representation

Multiply eq (1) on both sides by $e^{-j2\pi nl/N}$
and summing the product from $n=0$ to $N-1$

$$\sum_{n=0}^{N-1} x[n] e^{-j2\pi nl/N} = \sum_{n=0}^{N-1} \sum_{k=0}^{N-1} c_k e^{\frac{j2\pi (k-l)n}{N}}$$

$$\therefore \sum_{n=0}^{N-1} e^{\frac{j2\pi (k-l)n}{N}} = \begin{cases} N & ; k-l = 0, \pm N, \dots \\ 0 & ; \text{otherwise} \end{cases}$$

$$\sum_{n=0}^{N-1} x[n] e^{-j2\pi nl/N} = N c_l$$

$$\Rightarrow c_l = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-j2\pi nl/N} \quad (2)$$

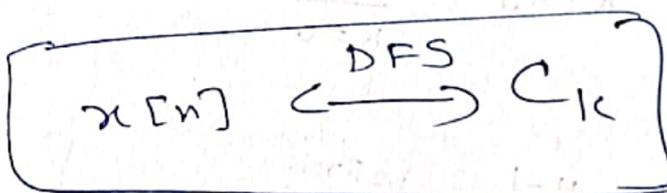
$$① \Rightarrow x[n] = \sum_{k=0}^{N-1} C_k e^{\frac{j2\pi nk}{N}}, n=0, 1, \dots, N-1$$

Synthesis equation

$$② \Rightarrow C_k = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-\frac{j2\pi nk}{N}}, k=0, 1, \dots, N-1$$

Analysis equation

The above two equations form a pair of DFS Pair



$\{C_k\}$ is a periodic sequence with fundamental period N .

$$\begin{aligned} C_{k+N} &= \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{\frac{-j2\pi (k+N)n}{N}} \\ &= \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{\frac{-j2\pi nk}{N}} \\ &= C_k \end{aligned}$$

$$\therefore C_{k+N} = C_k$$

Thus the spectrum of a signal $x[n]$ is periodic with period N

* Find the DFS of $x[n] = \{1, 1, 0, 0\}$ with $N=4$
and draw the spectrum. / Determine Spectra
of the signals

Sol:

We know that

$$c_k = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-j \frac{2\pi n k}{N}}, \quad k = 0, 1, -N-1$$

$$c_k = \frac{1}{4} \sum_{n=0}^3 x[n] e^{-j \frac{2\pi n k}{4}}, \quad k = 0, 1, 2, 3$$

$$= \frac{1}{4} [1 + 1 e^{-j \frac{\pi k}{2}} + 0 + 0]$$

$$c_k = \frac{1}{4} [1 + e^{-j \frac{\pi k}{2}}]$$

For $k=0$

$$c_0 = \frac{1}{4} [1 + 1] = \frac{1}{2}$$

$k=1$

$$c_1 = \frac{1}{4} [1 - j]$$

$k=2$

$$c_2 = 0$$

$$c_3 = \frac{1}{4} [1 + j]$$

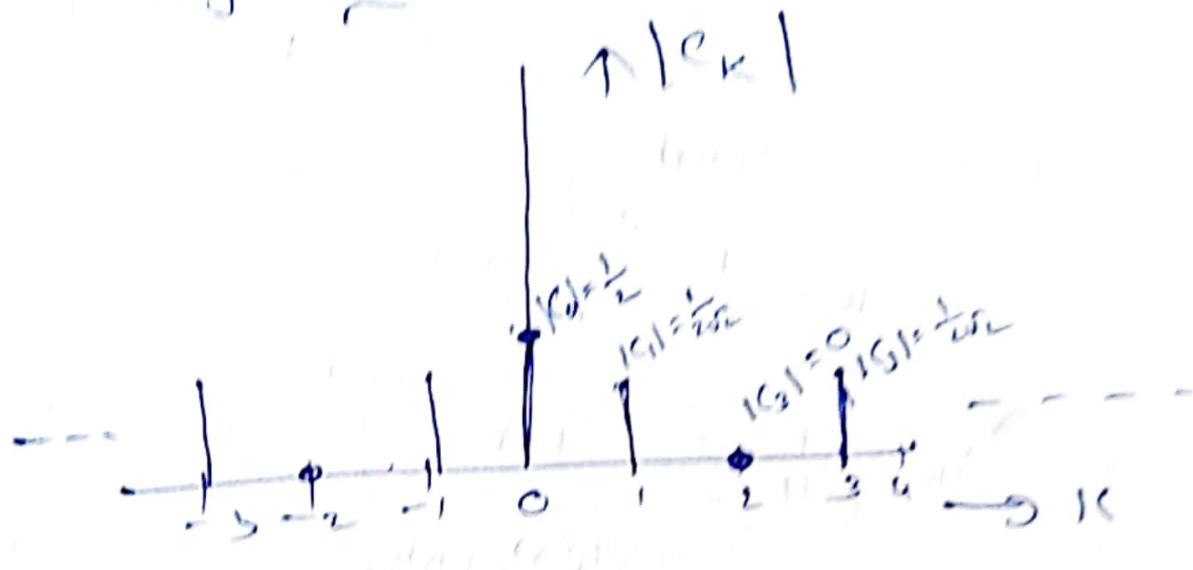
for $c_0 \Rightarrow |c_0| = \frac{1}{2}$ & $\angle c_0 = 0$

for $c_1 \Rightarrow |c_1| = \frac{\sqrt{2}}{4}$ & $\angle c_1 = -\frac{\pi}{4}$

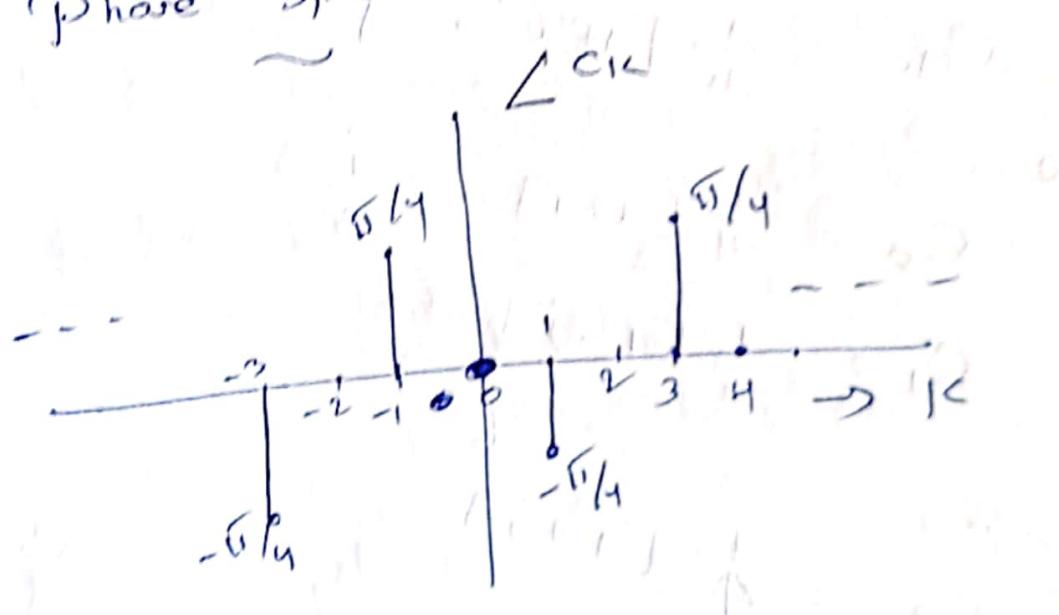
for $c_2 \Rightarrow |c_2| = 0$ & $\angle c_2 = \text{undefined}$

for $c_3 \Rightarrow |c_3| = \frac{\sqrt{2}}{4}$ & $\angle c_3 = \frac{\pi}{4}$

Magnitude Spectrum



Phase Spectrum



- Determine spectra of the signal:

$$x(n) = \cos \frac{\pi}{3} n$$

where $\omega_0 = \frac{\pi}{3}$

$$N = \frac{2\pi}{\omega_0} = \frac{2\pi}{\pi/3} = 6 \text{ IC} = 6 \text{ integer}$$

It is periodic signal with fundamental period $N=6$

We know that

$$C_k = \frac{1}{N} \left(\sum_{n=0}^{N-1} x[n] e^{-j \frac{2\pi n k}{N}} \right) ; k = 0, 1, \dots, N-1$$

$$= \frac{1}{6} \sum_{n=0}^5 \cos \frac{\pi}{3} n e^{-j \frac{2\pi n k}{6}} ; k = 0, 1, 2, 3, 4, 5$$

$$= \frac{1}{6} \left[1 + 0.5 e^{-j \frac{\pi}{3} k} - 0.5 e^{-j \frac{2\pi}{3} k} - \frac{1}{e^{-j \pi k}} - 0.5 e^{-j \frac{4\pi}{3} k} + 0.5 e^{-j \frac{5\pi}{3} k} \right]$$

for $k=0$

$$C_0 = \frac{1}{6} [1 + 0.5 - 0.5 - 1 - 0.5 + 1] = 0$$

$k=1$

$$C_1 = \frac{1}{6} [1 + 0.5 e^{-j \frac{\pi}{3}} - 0.5 e^{-j \frac{2\pi}{3}} - e^{-j \pi} - 0.5 e^{-j \frac{4\pi}{3}} + 0.5 e^{-j \frac{5\pi}{3}}]$$

$$= \frac{1}{6} [1 + 0.5 e^{-j \frac{\pi}{3}} - 0.5 e^{-j \frac{2\pi}{3}} + 1 - 0.5 e^{-j \frac{4\pi}{3}} + 0.5 e^{-j \frac{5\pi}{3}}]$$

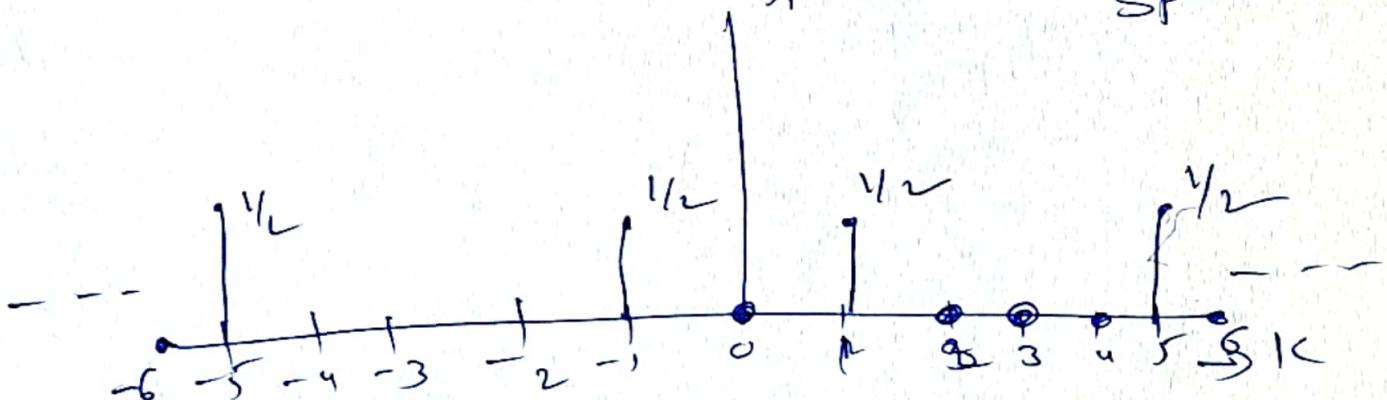
$$C_1 = 0$$

$$C_2 = 0$$

$$C_3 = 0$$

$$C_4 = \frac{1}{2}$$

Amplitude Spectrum



* Determine the Spectra of the signal

$$x[n] = \cos \sqrt{2} \pi n$$

$$\omega_0 = \sqrt{2} \pi$$

$$N = \frac{2\pi}{\omega_0} K$$

$$N = \frac{2\pi}{\sqrt{2}\pi} K = \sqrt{2} K$$

But $\sqrt{2}$ is not an integer

So the signal is not periodic

This signal cannot be expanded in Fourier series. But the signal does ~~not~~ possess a spec-

tral content consisting of spectral components at frequency $\omega_0 = \sqrt{2}\pi$

* Determine Fourier Series representation
following discrete time signals

i) $x[n] = 2 \cos \sqrt{3} \pi n$

ii) $x[n] = 4 \cos \frac{\pi}{2} n$

iii) $x[n] = 3 e^{j \frac{5\pi}{2} n}$

iv) $x[n] = \{-\dots, -1, 2, -1, 1, 2, -1, 1, 2, -1, \dots\}$

v) $x[n] = \left\{ -\frac{1}{6}, -\frac{1}{4}, -\frac{1}{2}, 0, 0, \frac{1}{2}, 1, -\frac{1}{2}, 0, 0, \frac{1}{2}, 1, -\frac{1}{2}, \dots \right\}$

i) $x[n] = 2 \cos \sqrt{3} \pi n$

$$\omega_0 = \sqrt{3} \pi$$

$$N = \frac{2\pi}{\omega_0} 1K$$

$$N = \frac{2\pi}{\sqrt{3} \pi} 1K$$

$$N =$$

Properties of discrete Fourier series

① Linearity property:-

Statement:- If $x_1[n] \xrightarrow{\text{DFS}} c_{1k}$

and $x_2[n] \xrightarrow{\text{DFS}} c_{2k}$

then $a[x_1[n]] + b[x_2[n]] \xrightarrow{\text{DFS}} ac_{1k} + bc_{2k}$

Proof:- By the definition of DFS we have

$$\text{DFS}[x[n]] = c_k = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi n k}{N}} ; k=0,1,\dots,N-1$$

$$\text{DFS}[ax_1[n] + bx_2[n]] = \frac{1}{N} \sum_{n=0}^{N-1} [ax_1[n] + bx_2[n]] e^{-j\frac{2\pi n k}{N}}$$

$$= a \cdot \frac{1}{N} \sum_{n=0}^{N-1} x_1[n] e^{-j\frac{2\pi n k}{N}} + b \cdot \frac{1}{N} \sum_{n=0}^{N-1} x_2[n] e^{-j\frac{2\pi n k}{N}}$$

$$= a c_{1k} + b c_{2k}$$

② Time shifting property:-

Statement:-

$$x[n] \xleftrightarrow{\text{DFS}} c_k$$

$$x[n+n_0] \xleftrightarrow{\text{DFS}} e^{\frac{j2\pi n_0}{N} k} c_k$$

Proof:- By the definition of DFS we have

$$\text{DFS}\{x[n]\} = c_k = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-\frac{j2\pi nk}{N}}, \quad k=0, 1, \dots, N-1$$

$$\begin{aligned} \text{DFS}\{x[n+n_0]\} &= \frac{1}{N} \sum_{n=0}^{N-1} x[n+n_0] e^{-\frac{j2\pi nk}{N}} \\ &= \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-\frac{j2\pi (n+n_0)k}{N}} \\ &= e^{\frac{-j2\pi n_0 k}{N}} \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-\frac{j2\pi nk}{N}} \\ &= e^{\frac{-j2\pi n_0 k}{N}} \cdot c_k \end{aligned}$$

③ Frequency shifting property:-

Statement:- If $x[n] \xleftrightarrow{\text{DFS}} c_k$.

$$\text{then } e^{\frac{j2\pi n_0 k}{N}} \xleftrightarrow{\text{DFS}} c_k + k_0$$

Proof:- By the definition of DFS we have,

$$\text{DFS}\{x[n]\} = c_k = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-\frac{j2\pi nk}{N}}, \rightarrow ①$$

$$\text{DFS}\{e^{\frac{j2\pi n_0 k}{N}} x[n]\} = \frac{1}{N} \sum_{n=0}^{N-1} [e^{\frac{j2\pi n_0 k}{N}} x[n]] e^{-\frac{j2\pi nk}{N}}$$

$$= \frac{1}{N} \sum_{n=0}^{N-1} (x[n] e^{\frac{j2\pi (n+n_0)k}{N}}) e^{-\frac{j2\pi nk}{N}} \rightarrow ②$$

By compare eq ① & ②

$$= c_k + k_0$$

$$e^{\frac{j2\pi n_0 k}{N}} \xleftrightarrow{\text{DFS}} c_k + k_0$$

④ Conjugate Property:-

Statement:- If $x[n] \xleftrightarrow{\text{DFS}} c_k$.

$$\text{then } x^*[n] \xleftrightarrow{\text{DFS}} c^*_{-k}$$

Proof:- By the definition of DFS we have

$$\text{DFS}[x[n]] = c_k = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}nk} \quad \text{--- (1)}$$

Apply conjugate on both sides

$$c_k^* = \left[\frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}nk} \right]^*$$

$$c_k^* = \frac{1}{N} \sum_{n=0}^{N-1} x^*[n] e^{j\frac{2\pi}{N}nk}$$

Replace k by $-k$

$$c_{-k}^* = \frac{1}{N} \sum_{n=0}^{N-1} x^*[n] e^{-j\frac{2\pi}{N}nk}$$

$$= \text{DFS}(x^*[n])$$

$$x^*[n] \xleftrightarrow{\text{DFS}} c_{-k}^*$$

④ Time reversal property:-

Statement:- If $x[n] \xleftrightarrow{\text{DFS}} c_k$

then $x[-n] \xleftrightarrow{\text{DFS}} [c_{-k}]$ is to prove.

By definition of DFS we have

$$\text{DFS}\{x[n]\} = c_k = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}nk} ; k=0, 1, \dots, N-1 \quad \text{--- (1)}$$

$$\text{DFS}\{x[-n]\} = \frac{1}{N} \sum_{n=0}^{N-1} (x[-n]) e^{-j\frac{2\pi}{N}nk}$$

$$= \frac{1}{N} \sum_{r=N}^{N-1} x[r] e^{j\frac{2\pi}{N}rk}$$

$$= \frac{1}{N} x[N] e^{-j\frac{2\pi}{N}k} \quad \text{--- (2)}$$

Right hand side $= c_{-k}$ both are equal

compare (1) & (2)

$$x[-n] \xleftrightarrow{\text{DFS}} c_{-k}$$

⑤ Time scaling property:-

Statement:- If $x[n] \xleftrightarrow{\text{DFS}} c_k$

$$\text{then } x[mn] = \begin{cases} x[n/m]; & \text{if } n \text{ is mul's of } m. \\ 0; & \text{otherwise} \end{cases}$$

Proof:- By the definition of DFS,

$$\text{DFS } \{x[n]\}_{CK} = \frac{1}{N} \sum_{n=CN}^N x[n] e^{-j\frac{2\pi n k}{N}} ; 0 \leq k \leq N-1$$

$$\text{DFS } \left\{ x(n/m) \right\}_{CK} = \frac{1}{N} \sum_{n=CN}^N x(n/m) e^{-j\frac{2\pi n k}{N}}$$

If $\{x[n]\}$ is periodic with period N

$x\left[\frac{n}{m}\right]$ is also periodic with mN

$$\left\{ x\left[\frac{n}{m}\right] \right\}_{CK} = \frac{1}{mN} \sum_{n=CN}^{mN} x\left[\frac{n}{m}\right] e^{-j\frac{2\pi n k}{mN}}$$

$$n/m = r \Rightarrow \frac{1}{mN} \sum_{r=CN}^{mN} x[r] e^{-j\frac{2\pi r k}{N}} = \frac{1}{m} C_K$$

7) convolution in time domain property / periodic

Convolution Property:-

Statement:- If $x_1[n] \xrightarrow{\text{DFS}} C_1[k]$ & $x_2[n] \xrightarrow{\text{DFS}} C_2[k]$

and $x_1[n] \xrightarrow{\text{DFS}} C_1[k]$

then $\sum_{r=CN}^N (x_1[r] x_2[n-r]) \xrightarrow{\text{DFS}} N C_1[k] C_2[k]$

Proof:- By the definition of DFS.

$$\text{DFS } \{x_1[n]\}_{CK} = \frac{1}{N} \sum_{n=CN}^N x_1[n] e^{-j\frac{2\pi n k}{N}} ; 0 \leq k \leq N-1$$

$$\text{DFS } \left\{ \sum_{r=CN}^N x_1[r] x_2[n-r] \right\}_{CK} = \frac{1}{N} \sum_{n=CN}^N \left(\sum_{r=CN}^N x_1[r] x_2[n-r] \right) e^{-j\frac{2\pi n k}{N}}$$

Interchange the order of summation

$$= \sum_{r=CN}^N x_1[r] \frac{1}{N} \sum_{n=CN}^N x_2[n-r] e^{-j\frac{2\pi n k}{N}}$$

$$= \sum_{r=CN}^N x_1[r] \left[e^{-j\frac{2\pi r k}{N}} \cdot C_2[k] \right]$$

$$= C_2[k] \cdot N \times \frac{1}{N} \sum_{r=CN}^N x_1[r] e^{-j\frac{2\pi r k}{N}}$$

$$\therefore C_1[k] = N C_1[k] C_2[k]$$

and so on till $n = mN$

8) convolution. in. frequency domain property / multiplications property

statement :- If $x_1[n] \xrightarrow{\text{DFS}} c_{1k}$ and $x_2[n] \xrightarrow{\text{DFS}} c_{2k}$
 then $x_1[n] x_2[n] \xrightarrow{\text{DFS}} \sum_{l=0}^{N-1} c_{1l} c_{2l} e^{-j\frac{2\pi}{N} lk}$ ($c_{1k} * c_{2k}$)

proof :-

By the definition of DFS

$$\begin{aligned}\text{DFS}\{x[n]\}_{c_k} &= \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N} nk}; \quad 0 \leq k \leq N-1 \\ \text{DFS}\{x_1[n] x_2[n]\}_{c_k} &= \frac{1}{N} \sum_{n=0}^{N-1} x_1[n] x_2[n] e^{-j\frac{2\pi}{N} nk} \\ &= \frac{1}{N} \sum_{n=0}^{N-1} \left[\sum_{l=0}^{N-1} c_{1l} e^{-j\frac{2\pi}{N} ln} \right] x_2[n] e^{-j\frac{2\pi}{N} nk}\end{aligned}$$

Interchanging the order of summation

$$\begin{aligned}&= \sum_{l=0}^{N-1} c_{1l} \underbrace{\left[\frac{1}{N} \sum_{n=0}^{N-1} x_2[n] e^{-j\frac{2\pi}{N} (k-l)n} \right]}_{c_2[k-l]} \\ &= \sum_{l=0}^{N-1} c_{1l} c_{2l} e^{-j\frac{2\pi}{N} lk} \\ &= c_{1k} * c_{2k}\end{aligned}$$

9) First difference property :-

statement:- If $x[n] \xrightarrow{\text{DFS}} c_k$
 then $x[n] - x[n-1] \xrightarrow{\text{DFS}} (1 - e^{-j\frac{2\pi}{N} k}) c_k$

proof:- By the definition of DFS

$$\begin{aligned}\text{DFS}\{x[n]\}_{c_k} &= \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N} nk}; \quad 0 \leq k \leq N-1 \\ x[n] &\xrightarrow{\text{DFS}} c_k \\ x[n-1] &\xrightarrow{\text{DFS}} e^{-j\frac{2\pi}{N} k} \cdot c_k \\ x[n] - x[n-1] &\xrightarrow{\text{DFS}} c_k - e^{-j\frac{2\pi}{N} k} \cdot c_k \\ x[n] - x[n-1] &\xrightarrow{\text{DFS}} \left[1 - e^{-j\frac{2\pi}{N} k} \right] c_k\end{aligned}$$

10) Running Sum Property:-

Statement:- If $x[n] \xrightarrow{\text{DFS}} c_k$
 then $\sum_{\sigma=-\infty}^{\infty} x[\sigma] \xrightarrow{\text{DFS}} \left[\frac{1}{1 - e^{-j2\pi k/N}} \right] c_k$
 (if $x[n]$ is finite valued and periodic)
 (if $c_0 = 0$)

Proof:- By the definition of DFS

$$\text{DFS}\{x[n]\} c_k = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-j2\pi n k / N}, \quad 0 \leq k \leq N-1$$

consider, $\sum_{\sigma=-\infty}^{\infty} x[\sigma] = \sum_{\sigma=-\infty}^{\infty} x[\sigma] + u[n-\sigma]$

$$= x[n] + u[n]$$

$$u[n-\sigma] = \begin{cases} 1; n \geq \sigma \\ 0; n < \sigma \end{cases}$$

$$\therefore \text{DFS}\left\{ \sum_{n=-\infty}^{\infty} x[n] \right\} = \text{DFS}\{x[n]\} + u[n]$$

$$= c_k \times \left(\frac{1}{1 - e^{-j2\pi k / N}} \right)$$

II) conjugate symmetry for real signals

Statement:- If $x[n]$ is real, $\xrightarrow{\text{DFS}}$

$c_k = c_k^*$
$\text{Re}\{c_k\} = \text{Re}\{c_{-k}\}$
$\text{Im}\{c_k\} = -\text{Im}\{c_{-k}\}$
$ c_k = c_{-k} $
$c_k = -c_{-k}$

(2) Real & even, and real & odd sii's:

Statement:-

If $x[n]$ is real & even $\xrightarrow{\text{DFS}}$ c_k is real & even
 and if $x[n]$ is real & odd $\xrightarrow{\text{DFS}}$ c_k is purely imaginary & odd

(3) Even-odd decomposition for real sii's:

Statement:-

$$\text{Even}\{x[n]\} \rightarrow \text{Re}\{c_k\}$$

$$\text{odd}\{x[n]\} \rightarrow j \text{Im}\{c_k\}$$

14) Parseval's relation for periodic signals:-

Statement: If $x(n)$ is periodic with period N then, the avg power, $P = \frac{1}{N} \sum_{n=0}^{N-1} |x(n)|^2 = \sum_{k=0}^{N-1} |c_k|^2$

$$\text{Power, } P = \frac{1}{N} \sum_{n=0}^{N-1} |x(n)|^2 = \sum_{k=0}^{N-1} |c_k|^2$$

Proof:-

$$P = \frac{1}{N} \sum_{n=0}^{N-1} |x(n)|^2$$

$$= \frac{1}{N} \sum_{n=0}^{N-1} x(n)x^*(n)$$

$$\therefore x(n) = \sum_{k=0}^{N-1} c_k e^{\frac{j2\pi n k}{N}}$$

$$= \frac{1}{N} \sum_{n=0}^{N-1} \left(\sum_{k=0}^{N-1} c_k e^{\frac{j2\pi n k}{N}} \right) x^*(n)$$

$$= \frac{1}{N} \sum_{n=0}^{N-1} x(n) \left(\sum_{k=0}^{N-1} c_k^* e^{-\frac{j2\pi n k}{N}} \right)$$

Interchanging the order of summation

$$P = \sum_{k=0}^{N-1} c_k^* \frac{1}{N} \sum_{n=0}^{N-1} x(n) e^{-\frac{j2\pi n k}{N}}$$

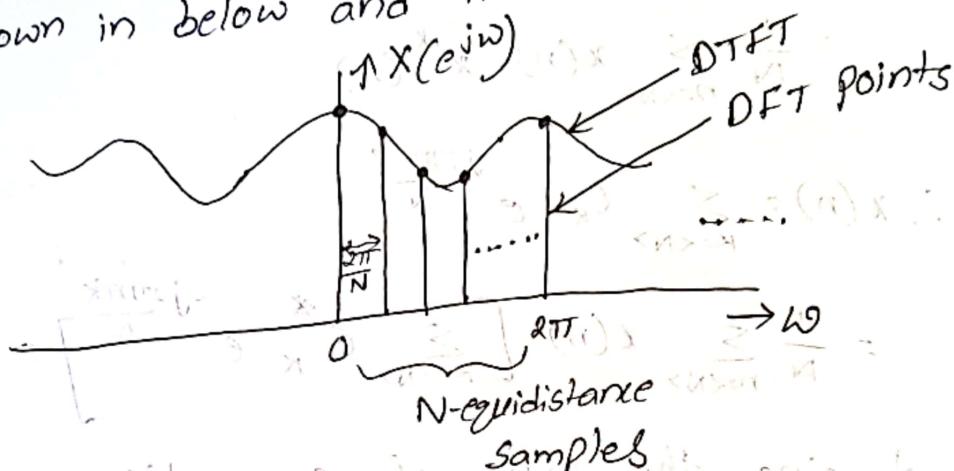
$$P = \sum_{k=0}^{N-1} c_k c_k^* \Rightarrow \sum_{k=0}^{N-1} |c_k|^2$$

Power remains same.

Discrete Fourier Transform (DFT)

consider a sequence of length n , then the DTFT of $x(n) = X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x(n) e^{-j\omega n}$

Let us consider the spectrum of the DTFT is shown in below and it is periodic with



sampling eq ① at $\omega = \frac{2\pi}{N} K$

$$① \Rightarrow X\left(e^{j\frac{2\pi}{N} K}\right) = \sum_{n=-\infty}^{\infty} x(n) e^{-j\frac{2\pi}{N} Kn} \rightarrow ②$$

$$X\left(e^{j\frac{2\pi}{N} K}\right) = \dots + \sum_{n=-N}^{-1} x(n) e^{-j\frac{2\pi}{N} Kn} + \sum_{n=0}^{N-1} x(n) e^{-j\frac{2\pi}{N} Kn} + \sum_{n=N}^{2N-1} x(n) e^{-j\frac{2\pi}{N} Kn} \rightarrow ③$$

$$X\left(e^{j\frac{2\pi}{N} K}\right) = \sum_{l=-\infty}^{\infty} \sum_{n=lN}^{(l+1)N-1} x(n) e^{-j\frac{2\pi}{N} Kn} \rightarrow ④$$

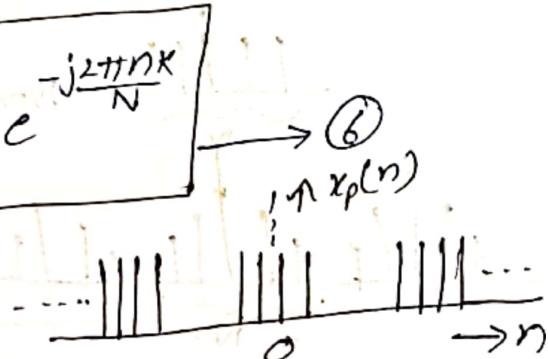
$$X\left(e^{j\frac{2\pi}{N} K}\right) = \sum_{n=0}^{N-1} \sum_{l=-\infty}^{\infty} x(n) e^{-j\frac{2\pi}{N} Kn}$$

replace $n = n - lN \Rightarrow lN = 0$

$$x\left(e^{\frac{j2\pi}{N}k}\right) = \sum_{n=0}^{N-1} \sum_{l=-\infty}^{\infty} x[n-lN] e^{-j\frac{2\pi ln}{N}} \rightarrow ⑤$$

In the above eq ⑤

$\sum_{l=-\infty}^{\infty} x[n-lN] \rightarrow$ periodic sequences
& denote by $x_p(n)$

$$⑤ \Rightarrow x\left(e^{\frac{j2\pi}{N}k}\right) = \sum_{n=0}^{N-1} x_p(n) e^{-j\frac{2\pi nk}{N}} \rightarrow ⑥$$


DFTS

$$x_p(n) = \sum_{k=0}^{N-1} C_k e^{\frac{j2\pi nk}{N}} ; n = 0, 1, \dots, N-1 \rightarrow ⑦$$

$$C_k = \frac{1}{N} \sum_{n=0}^{N-1} x_p(n) e^{-j\frac{2\pi nk}{N}} ; k = 0, 1, \dots, N-1 \rightarrow ⑧$$

sub eq ⑥ in eq ⑧

$$⑧ \Rightarrow C_k = \frac{1}{N} x\left(e^{\frac{j2\pi}{N}k}\right) \rightarrow ⑨$$

sub eq ⑨ into eq ⑦

$$⑦ \Rightarrow x_p(n) = \sum_{k=0}^{N-1} \left[\frac{1}{N} x\left(e^{\frac{j2\pi}{N}k}\right) \right] e^{\frac{j2\pi nk}{N}}$$

$$\boxed{x_p(n) = \frac{1}{N} \sum_{k=0}^{N-1} x\left(e^{\frac{j2\pi}{N}k}\right) e^{\frac{j2\pi nk}{N}}} \rightarrow ⑩$$

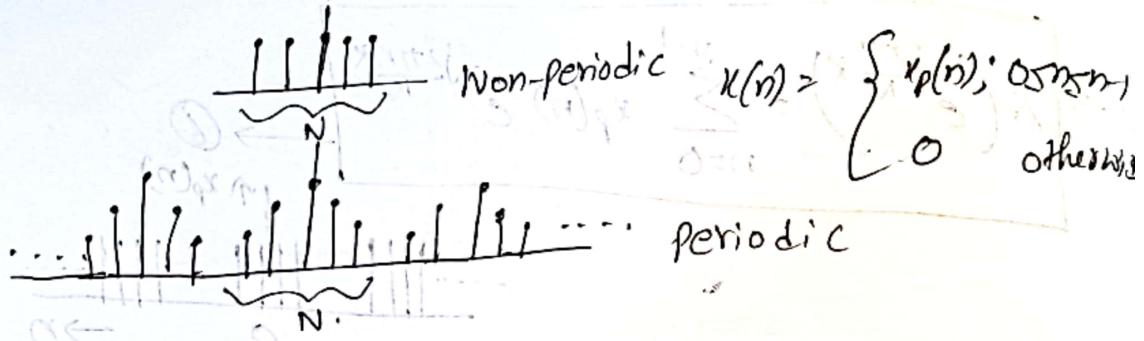
$$⑥ \Rightarrow X(k) = \sum_{n=0}^{N-1} x(n) e^{-j\frac{2\pi n k}{N}} ; k=0, 1, \dots, N-1 \quad \rightarrow (11)$$

IDFT

$$⑦ \Rightarrow x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{j\frac{2\pi n k}{N}} ; n=0, 1, \dots, N-1 \quad \rightarrow (12)$$

The above equations (11, 12) represents DFT pair

$$\therefore x(n) \xleftrightarrow{\text{DFT}} X(k).$$



problem:-

* compute the 4-point DFT of $x(n) = \{0, 1, 2, 3\}$

A. we know that

$$\text{DFT}(x(n)) = X(k) = \sum_{n=0}^{N-1} x(n) e^{-j\frac{2\pi n k}{N}} ; k=0, 1, 2, 3$$

$$\text{IDFT}(X(k)) = x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{j\frac{2\pi n k}{N}} ; n=0, 1, \dots$$

Given : $N=4$

$$X(k) = \sum_{n=0}^{3} x(n) e^{-j\frac{2\pi n k}{4}} ; k=0, 1, 2, 3$$

$$x(k) = x(0) e^{-j\frac{2\pi(0)k}{4}} + x(1) e^{-j\frac{2\pi(1)k}{4}} + x(2) e^{-j\frac{2\pi(2)k}{4}} + x(3) e^{-j\frac{2\pi(3)k}{4}}$$

$$K=0 \Rightarrow x(0) = x(0) + x(1) e^{-j\frac{\pi}{2}} + x(2) e^{j\pi} + x(3) e^{-j\frac{3\pi}{2}}$$

$$K=1 \Rightarrow x(1) = x(0) + x(1) e^{-j\pi} + x(2) e^{j2\pi} + x(3) e^{-j3\pi}$$

$$K=2 \Rightarrow x(2) = x(0) + x(1) e^{-j2\pi} + x(2) e^{j3\pi} + x(3) e^{-j\frac{9\pi}{2}}$$

$$K=3 \Rightarrow x(3) = x(0) + x(1) e^{-j\frac{3\pi}{2}} + x(2) e^{j\pi} + x(3) e^{-j\frac{5\pi}{2}}$$

$$x(0) = 0 + 1 + 2 + 3 = 6$$

$$x(1) = 0 + 1 \cdot (\cos \frac{\pi}{2} - j \sin \frac{\pi}{2})$$

$$+ 2(\cos \pi + j \sin \pi) + 3(\cos \frac{3\pi}{2} - j \sin \frac{3\pi}{2})$$

$$= 0 + 1(0 - j) + 2(-1 + 0) + 3(0.99 - j 0.1)$$

$$= 0 - j - 2 + 0.99 - j 0.1 = -2 + 3j$$

$$= \cancel{0.99} - j \cancel{0.1} - 2 + 2j = -2(1 + j)$$

$$x(2) = 0 + 1 \cdot (\cos \pi - j \sin \pi) + 2(\cos 2\pi + j \sin 2\pi)$$

$$+ 3(\cos 3\pi - j \sin 3\pi)$$

$$= 0 + 1(-1 - j0) + 2(1 + j0) + 3(-1 - j0)$$

$$= 0 - 1 + 2 - 3 - 0$$

$$= \cancel{-2} - 2$$

$$x(3) = 0 + 1 \cdot (\cos \frac{3\pi}{2} - j \sin \frac{3\pi}{2}) + 2(\cos 3\pi + j \sin 3\pi)$$

$$+ 3(\cos \frac{9\pi}{2} - j \sin \frac{9\pi}{2})$$

$$= 0 + 1(0 - j(-1)) + 2(-1 + j0) + 3(0 - j(1))$$

$$= 0 + j - 2 - 3j = -2 - 2j$$

$$x(n) = \{0, 1, 2, 3\} \xleftrightarrow{\text{DFT}} X(k) = \begin{cases} 6, -2+j2, -2, -2-j2 \\ x(0) \quad x(1) \quad x(2) \quad x(3) \end{cases}$$

Q. Find IDFT of $X(k) = \{6, -2+j2, -2, -2-j2\}$

Sol:-

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{\frac{j2\pi nk}{N}} ; n=0, 1, \dots, N-1$$

$$= \frac{1}{4} \sum_{k=0}^3 X(k) e^{\frac{j2\pi nk}{4}} ; n=0, 1, 2, 3$$

$$= \frac{1}{4} \left[x(0) \cdot 1 + x(1) \cdot e^{-j\frac{\pi}{2}} + x(2) e^{-j\frac{3\pi}{2}} + x(3) e^{-j\frac{5\pi}{2}} \right]$$

$$n=0 \Rightarrow x(0) = \frac{1}{4} \left[6 + (-2+j2) e^{-j0} - 2 + (-2-j2) \right]$$

$$= \frac{1}{4} [6 - 2 + j2 - 2 - 2 - j2]$$

$$= 0$$

$$n=1 \Rightarrow x(1) = \frac{1}{4} \left[6 + (-2+j2)(\cos\frac{\pi}{2} + j\sin\frac{\pi}{2}) + (-2)(\cos\pi + j\sin\pi) \right.$$

$$\left. + (-2-j2)(\cos\frac{3\pi}{2} + j\sin\frac{3\pi}{2}) \right]$$

$$= \frac{1}{4} \left[6 + (-2+j2)(0+j) + (-2)(-1+0) \right.$$

$$\left. + (-2-j2)(0-j) \right]$$

$$= \frac{1}{4} [6 - 2j - 2 + 2 + 2j - 2]$$

$$= \frac{4}{4} = 1$$

$$n=2 \Rightarrow x(2) = \frac{1}{4} [6 + (-2+j^2)(\cos \pi + j \sin \pi) + (-2)(\cos 3\pi + j \sin 3\pi) \\ + (-2-j^2)(\cos 3\pi + j \sin 3\pi)]$$

$$= \frac{1}{4} [6 + (-2+j^2)(-1+0) + (-2)(1+0) \\ + (-2-j^2)(-1+0)]$$

$$= \frac{1}{4} [6 + 2 - j^2 - 2 + j^2] \\ = \frac{8}{4} = 2.$$

$$n=3 \Rightarrow x(3) = \frac{1}{4} [6 + (-2+j^2)(\cos \frac{3\pi}{2} + j \sin \frac{3\pi}{2}) + (-2)(\cos \frac{9\pi}{2} + j \sin \frac{9\pi}{2}) \\ + (-2-j^2)(\cos \frac{9\pi}{2} + j \sin \frac{9\pi}{2})]$$

$$= \frac{1}{4} [6 + (-2+j^2)(0-j) + (-2)(-1+0) + \\ (-2-j^2)(0+j)]$$

$$= \frac{1}{4} [6 + 2j + 2 + 2 - j + 2]$$

$$= \frac{12}{4}$$

$$= 3$$

$$\therefore x(k) = \{6, -2+j^2, -2, -2-j^2\} \xrightarrow{\text{IDFT}} x(n) = \{0, 1, 2\}$$

Ex:- Find 4-point IDFT of $x(n) = \{10, -2+2j, -2, -2-2j\}$
using matrix method. Twiddle factor.

Sol:- $[x]_{N \times 1} = \frac{1}{N} [W^*]_{N \times N} [X]_{N \times 1}$; Given $N=4$

$$\begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix}_{4 \times 1} = \frac{1}{4} \begin{bmatrix} w_4^{*0} & w_4^{*0} & w_4^{*0} & w_4^{*0} \\ w_4^{*1} & w_4^{*1} & w_4^{*1} & w_4^{*3} \\ w_4^{*2} & w_4^{*2} & w_4^{*2} & w_4^{*6} \\ w_4^{*3} & w_4^{*3} & w_4^{*6} & w_4^{*9} \end{bmatrix} \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix}_{4 \times 1}$$

$w_4^{*0} = e^{(j2\pi)\frac{0}{4}} = 1$

$w_4^{*4} = e^{(j2\pi)\frac{4}{4}} = \cos 2\pi + j \sin 2\pi = 1$

$w_4^{*1} = e^{(j2\pi)\frac{1}{4}} = j$

$w_4^{*6} = e^{(j2\pi)\frac{6}{4}} = \cos 3\pi + j \sin 3\pi = -1$

$w_4^{*2} = e^{(j2\pi)\frac{2}{4}} = -1$

$w_4^{*9} = e^{(j2\pi)\frac{9}{4}} = \cos \frac{9\pi}{2} + j \sin \frac{9\pi}{2} = -j$

$w_4^{*3} = e^{(j2\pi)\frac{3}{4}} = -j$

$$\begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix}_{4 \times 1} = \frac{1}{4} \begin{bmatrix} 1 & 1 & 1 & 1 \\ -1 & j & -1 & -j \\ 1 & -1 & 1 & -1 \\ 1 & -j & -1 & j \end{bmatrix} \begin{bmatrix} 10 \\ -2+2j \\ -2 \\ -2-2j \end{bmatrix}_{4 \times 1}$$

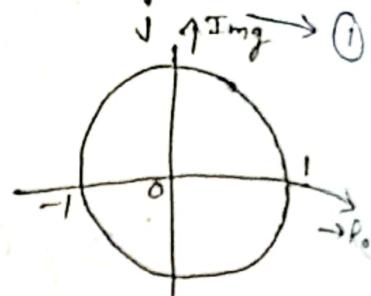
$= \frac{1}{4} \begin{bmatrix} 10 - 2 + 2j - 2 - 2 - 2j \\ 10 - 2j - 2 + 2 + 2j - 2 \\ 10 + 2 - 2j - 2 + 2 + 2j \\ 10 + 2j + 2 + 2 - 2j + 2 \end{bmatrix} = \frac{1}{4} \begin{bmatrix} 4 \\ 8 \\ 12 \\ 16 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$

$\therefore X(n) = \{10, -2+2j, -2, -2-2j\} \xrightarrow{\text{IDFT}} x(n) = \{1, 2, 3, 4\}$

DFT as a linear Transformation

$$DFT \{x(n)\} = X(K) = \sum_{n=0}^{N-1} x(n) e^{-j\frac{2\pi n K}{N}} ; K = 0, 1, 2, \dots, N-1$$

Twiddle factor $W = e^{-j\frac{2\pi}{N}}$



eq ① with twiddle factor

$$\Rightarrow X(K) = \sum_{n=0}^{N-1} x(n) W_N^{nK} ; 0 \leq K \leq N-1 \rightarrow ②$$

$$X(K) = x(0) W_N^0 + x(1) \cdot W_N^K + x(2) W_N^{2K} + \dots + x(N-1) W_N^{(N-1)K}$$

In matrix form

$$\begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ \vdots \\ x(N) \end{bmatrix}_{N \times 1} = \begin{bmatrix} W_N^0 & W_N^0 & W_N^0 & \dots & W_N^0 \\ W_N^0 & W_N^1 & W_N^2 & \dots & W_N^{(N-1)} \\ \vdots & \vdots & \vdots & & \vdots \\ W_N^0 & W_N^{N-1} & W_N^{2(N-1)} & \dots & W_N^{(N-1)(N-1)} \end{bmatrix}_{N \times N} \begin{bmatrix} X(0) \\ X(1) \\ \vdots \\ X(N-1) \end{bmatrix}_{N \times 1}$$

$$\therefore [x]_{N \times 1} = [W]_{N \times N} [x]_{N \times 1}$$

$$IDFT[X(K)] = x(n) = \frac{1}{N} \sum_{K=0}^{N-1} X(K) e^{j\frac{2\pi n K}{N}} ; n=0, 1, \dots, N-1$$

$$③ \Rightarrow x(n) = \frac{1}{N} \sum_{K=0}^{N-1} X(K) W_N^{-nK} , 0 \leq n \leq N-1 \rightarrow$$

$$X_{N \times 1} = W_{N \times N} \cdot x_{N \times 1}$$

MUL by $W_{N \times N}^{-1}$

$$\boxed{X_{N \times 1} = W_{N \times N}^{-1} \cdot x_{N \times 1}} \rightarrow ⑤$$

$$④ \Rightarrow [x]_{N \times 1} = \frac{1}{N} [W^*]_{N \times N} [x]_{N \times 1} \rightarrow ⑥$$

Relation b/w ⑤ & ⑥

$$\therefore W^{-1} = \frac{1}{N} W^*$$

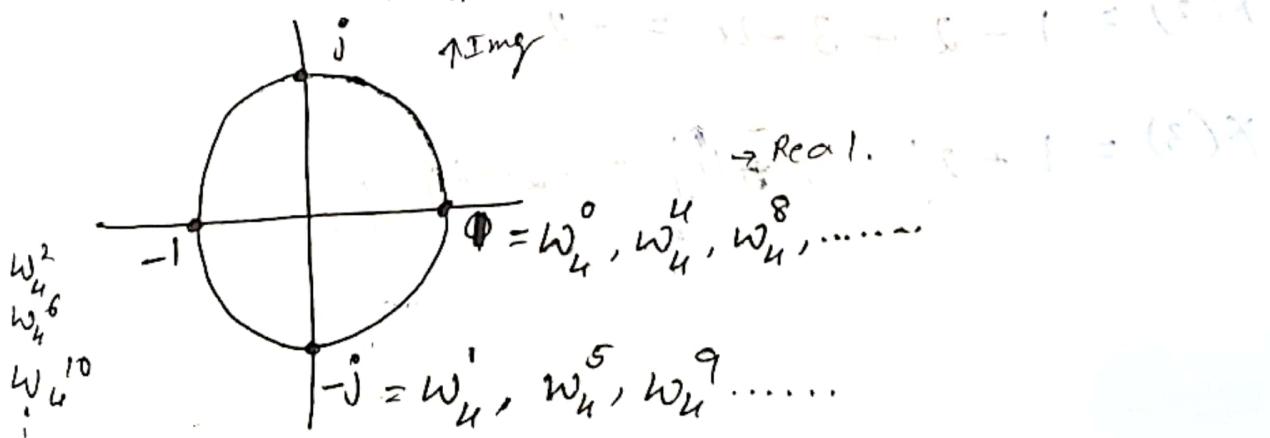
Example:- Finds 4-point DFT of $x(n) = \{1, 2, 3, 4\}$

Using matrix method. Twiddle factor.

$$\text{sol: } [x]_{N \times 1} = [W]_{N \times N} \cdot [x]_{N \times 1}$$

$$\begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix}_{4 \times 1} = \begin{bmatrix} w_4^0 & w_4^0 & w_4^0 & w_4^0 \\ w_4^0 & w_4^1 & w_4^2 & w_4^3 \\ w_4^0 & w_4^2 & w_4^4 & w_4^6 \\ w_4^0 & w_4^3 & w_4^6 & w_4^7 \end{bmatrix}_{4 \times 4} \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix}_{4 \times 1}$$

$w_4^3, w_4^7, w_4^{11}, \dots$



* compute the N-end point DFT

(i) $s[n]$

(ii) $s[n-n_0]$

(iii) $x(n)=\alpha^n$; $0 \leq n \leq N-1$

Sol:- we know that the DFT of $x(n)$

$$\text{DFT}\{x(n)\} = X(k) = \sum_{n=0}^{N-1} x(n) e^{-j \frac{2\pi n k}{N}} ; k=0, 1, \dots, N-1$$

$$(i) \text{DFT}\{s(n)\} = \sum_{n=0}^{N-1} s(n) e^{-j \frac{2\pi n k}{N}}$$

$$s(n) = \begin{cases} 1 & ; n=0 \\ 0 & ; n \neq 0 \end{cases}$$

$$= e^{-j \frac{2\pi n k}{N}} \Big|_{n=0}$$

$$= 1.$$

$$\boxed{s(n) \xleftrightarrow{\text{DFT}} 1 \quad \forall k}$$

$$(ii) \text{DFT}\{s(n-n_0)\} = \sum_{n=0}^{N-1} s(n-n_0) e^{-j \frac{2\pi n k}{N}}$$

$$s(n-n_0) = \begin{cases} 1 & ; n-n_0=0 \\ & ; n=n_0 \\ 0 & ; n-n_0 \neq 0 \\ & ; n \neq n_0 \end{cases}$$

$$= e^{-j \frac{2\pi n k}{N}} \Big|_{n=n_0}$$

$$w_4^0 = e^{(j\pi)\frac{0}{4}} = 1$$

$$w_4^1 = e^{(j\pi)\frac{1}{4}} = \cos \frac{\pi}{2} - j \sin \frac{\pi}{2} = -j$$

$$w_4^2 = e^{(j\pi)\frac{2}{4}} = \cos \pi - j \sin \pi = -1$$

$$w_4^3 = e^{(j\pi)\frac{3}{4}} = \cos \frac{3\pi}{2} + j \sin \frac{3\pi}{2} = j$$

$$w_4^4 = e^{(j\pi)\frac{4}{4}} = \cos 2\pi - j \sin 2\pi = 1$$

$$w_4^5 = e^{(j\pi)\frac{5}{4}} = \cos 3\pi - j \sin 3\pi = -1$$

$$w_4^6 = e^{(j\pi)\frac{6}{4}} = \cos \frac{9\pi}{2} - j \sin \frac{9\pi}{2} = -j$$

$$w_4^7 = e^{(j\pi)\frac{7}{4}} = \cos \frac{9\pi}{2} - j \sin \frac{9\pi}{2} = -j$$

$$\begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix}_{4 \times 1} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix}_{4 \times 4} \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}_{4 \times 1}$$

$$x(0) = 1 + 2 + 3 + 4 = 10$$

$$x(1) = 1 - 2j - 3 + 4j = -2 + 2j$$

$$x(2) = 1 - 2 + 3 - 4 = -2$$

$$x(3) = 1 + 2j - 3 - 4j = -2 - 2j$$

$$= e^{-j\frac{\pi n_0 k}{N}}$$

$$\therefore S(n-n_0) = e^{-j\frac{\pi n_0 k}{N}}$$

$$(iii) \text{DFT } \{a^n\} = \sum_{n=0}^{N-1} a^n e^{-j\frac{\pi n k}{N}}$$

$$= \sum_{n=0}^{N-1} \left[a e^{-j\frac{\pi n k}{N}} \right]^n$$

$$\therefore \sum_{n=0}^{N-1} a^n = \frac{1-a^N}{1-a}$$

$$= \frac{1 - \left(a e^{-j\frac{\pi k}{N}} \right)^N}{1 - a e^{-j\frac{\pi k}{N}}}$$

$$= \frac{1 - a^N}{1 - a e^{-j\frac{\pi k}{N}}}$$

$$\therefore a^n \xrightarrow{\text{DFT}} \frac{1 - a^N}{1 - a e^{-j\frac{\pi k}{N}}}$$

Q. Find the DFT of the following signal.

$$x(n) = \begin{cases} 1 & ; 0 \leq n \leq 2 \\ 0 & ; \text{otherwise} \end{cases} \quad \text{for } N=4$$

Sol: Given $N=4$

$$x(n) = \begin{cases} 1, 1, 1, 0 \end{cases}$$

$$DFT[x(n)] = X(k) = \sum_{n=0}^{N-1} x(n) e^{-j\frac{2\pi n k}{N}}; \quad k=0, 1, \dots, N-1$$

$$= \sum_{n=0}^3 x(n) e^{-j\frac{2\pi n k}{N}}, \quad k=0, 1, 2, 3$$

$$= x(0)e^{(0)} + x(1)e^{-j\frac{\pi k}{2}} + x(2)e^{-j\pi k} + x(3)e^{-j\frac{3\pi}{2}k}$$

$$= x(0) + 1 \cdot (\cos\frac{\pi}{2} - j\sin\frac{\pi}{2}) + 1 \cdot (\cos\pi - j\sin\pi) + 0 \cdot (\cos\frac{3\pi}{2} - j\sin\frac{3\pi}{2})$$

$$= x(0) + 1 \cdot (-j) + 1 \cdot (-1) + 0 \cdot (0) + 0 \cdot (0)$$

$$= 1 + 1(-j) + 1(-1) + 0 \cdot (0) + 0 \cdot (0)$$

$$= 1 - j - 1$$

$$x(0) = 1 + 1 + 0 = 3$$

$$x(1) = 1 + 1 \cdot (-j) + 1(-1) + 0 \cdot (0)$$

$$= 1 - j - 1$$

$$x(2) = 1 + 1 \cdot e^{-j\frac{2\pi k}{N}} + 1 \cdot e^{-j\frac{4\pi k}{N}}$$

$$= 1 + 1 + 0 + 0 + 1 = 3$$

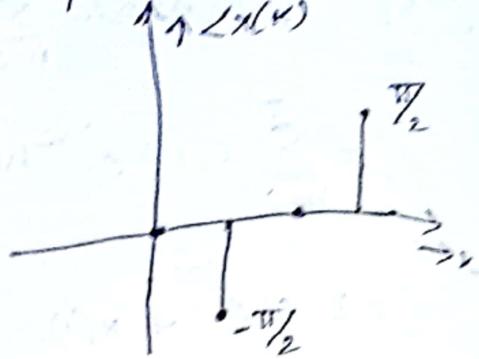
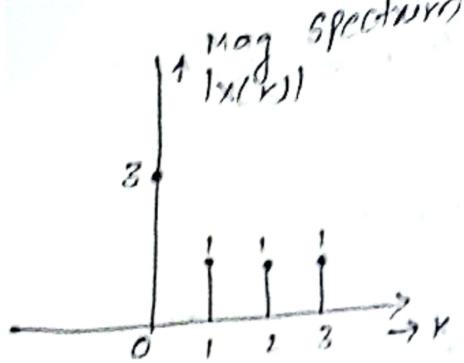
$$x(3) = x(0) + x(1)e^{-j\frac{3\pi k}{2}} + x(2)e^{-j\frac{6\pi k}{2}}$$

$$= 1 - j - 1$$

$$= j$$

$$|X(k)| = \{3, 1, 1, 1\}$$

$$\angle X(k) = \left\{0, -\frac{\pi}{2}, 0, \frac{\pi}{2}\right\}$$



3. Find the 4-point DFT of $x(n) = \{1, 0, 0, 1\}$
using Linear Transformation.

$$\text{Sol: } [X]_{N \times 1} = [W]_{N \times N} [x]_{N \times 1}$$

$$\begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix}_{4 \times 1} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} * \begin{bmatrix} 1 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

$$x(0) = 1 + 0 + 0 + 1 = 2$$

$$x(1) = 1 + 0 + 0 + j = 1 + j$$

$$x(2) = 1 + 0 + 0 - 1 = 0$$

$$x(3) = 1 + 0 + 0 - j = 1 - j$$

$$x(n) = \{1, 0, 0, 1\} \xrightarrow{\text{DFT}} X(k) = \{2, 1+j, 0, 1-j\}$$

* Relationship of the DFT to other Transformations

1. Relationship to the Fourier Series Coefficients
of a periodic sequence:

A periodic sequence $\{x_p[n]\}$ with fundamental period N , can be represented in a Fourier Series of the form

$$x_p[n] = \sum_{k=0}^{N-1} c_k e^{\frac{j2\pi nk}{N}} \quad (1)$$

where Fourier series coefficients are given by the expression

$$c_k = \frac{1}{N} \sum_{n=0}^{N-1} x_p[n] e^{-\frac{j2\pi nk}{N}} \quad (2)$$

we know that

$$\text{DFT}\{x[n]\} = X(k) = \sum_{n=0}^{N-1} x[n] e^{-\frac{j2\pi nk}{N}} \quad (3)$$

$$x[n] = x_p[n]; 0 \leq n \leq N-1$$

By eq (2) & (3) we get

$$c_k = \frac{1}{N} X(k)$$

$$X(k) = N c_k$$

* Relationship to the Fourier Transform of an aperiodic sequence:

We know that DTFT of $x[n]$ over one period

$$\text{DTFT}\{x[n]\} = X(e^{j\omega}) = \sum_{n=0}^{N-1} x[n] e^{-j\omega n} / \omega = \frac{2\pi}{N} k$$

$$X(k) = \text{DFT}\{x[n]\} = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N} nk} \quad (1)$$

$$X(k) = X(e^{j\omega}) / \omega = \frac{2\pi}{N} k \quad (2)$$

DFT is Sampled version of DTFT

* Relationship to the Z-transform

$$\tilde{x}(z) = \sum_{n=0}^{\infty} x[n] z^{-n} = \sum_{n=0}^{N-1} x[n] z^{-n}$$

$$X(k) = \tilde{x}(z) / z = e^{-j\frac{2\pi}{N} k}$$

$$X(z) = \sum_{n=0}^{N-1} \left[\frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{-j\frac{2\pi}{N} nk} \right] z^{-n}$$

$$= \frac{1}{N} \sum_{k=0}^{N-1} X(k) \sum_{n=0}^{N-1} \left(e^{-j\frac{2\pi}{N} k} z^{-1} \right)^n$$

$$X(z) = \frac{1-z^{-N}}{N} \sum_{k=0}^{N-1} \frac{X(k)}{1 - e^{-j\frac{2\pi}{N} k} z^{-1}}$$

* Relationship to the Fourier Series Coefficients of a CT signal

we know that Fourier series of periodic signal

$$x_a(t) = \sum_{k=-\infty}^{\infty} C_k e^{j k \omega_0 t} \quad \text{--- (1)}$$

$$= \sum_{k=-\infty}^{\infty} C_k e^{j 2\pi k f_0 t} \quad \text{--- (2)}$$

If we sample $x_a(t)$ at a uniform rate

$$f_s = \frac{N}{T_0} = N f_0 \quad \text{--- (3)}$$

$$\begin{aligned} x[n] &\equiv x[nT_0] = \sum_{k=-\infty}^{\infty} C_k e^{j 2\pi k f_0 [nT_0]} \\ &= \sum_{k=-\infty}^{\infty} C_k e^{j 2\pi n k} \\ &= \sum_{k=0}^{N-1} \left[\sum_{l=-\infty}^{\infty} C_{k-lN} \right] e^{j \frac{2\pi n k}{N}} \end{aligned} \quad \text{--- (4)}$$

Using IDFT

$$x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{j \frac{2\pi n k}{N}} \quad \text{--- (5)}$$

Compare eq (4) & eq (5)

$$X(k) = N \sum_{l=-\infty}^{\infty} C_{k-lN} = N \tilde{C}_k$$

* Properties of DFT

Q 1. Linearity property

Stmt

$$\text{If } x_1[n] \xrightarrow{\text{DFT}} X_1(k)$$

$$\text{and } x_2[n] \xrightarrow{\text{DFT}} X_2(k)$$

$$\text{then } a x_1[n] + b x_2[n] \xrightarrow{\text{DFT}} a X_1(k) + b X_2(k)$$

Proof By the definition of DFT of $x(n)$

$$\text{DFT}\{x(n)\} = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N} kn}, 0 \leq k \leq N-1$$

$$\begin{aligned} \therefore \text{DFT}\{a x_1[n] + b x_2[n]\} &= \sum_{n=0}^{N-1} [a x_1[n] + b x_2[n]] e^{-j\frac{2\pi}{N} kn} \\ &= a \sum_{n=0}^{N-1} x_1[n] e^{-j\frac{2\pi}{N} kn} + b \sum_{n=0}^{N-1} x_2[n] e^{-j\frac{2\pi}{N} kn} \\ &= a X_1(k) + b X_2(k) \end{aligned}$$

∴ $\boxed{a x_1[n] + b x_2[n] \xrightarrow{\text{DFT}} a X_1(k) + b X_2(k)}$

2. Periodicity property

If $x[n] \xrightarrow{\text{DFT}} X(k)$

~~$x[n+N] \xrightarrow{\text{DFT}} X(k)$~~

$$\text{then } x[n+N] = x[n] \neq n$$

$$\text{as } x[k+N] = X(k) + \dots$$

Proof: By the definition IDFT of $X(k)$

$$x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{\frac{j2\pi}{N} kn} \quad 0 \leq n \leq N-1$$

$$x[n+N] = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{\frac{j2\pi}{N} k(n+N)}$$

$$= \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{\frac{j2\pi}{N} kn} \cdot e^{\frac{j2\pi}{N} kN}$$

$$x[n+N] = x[n]$$

$$X(k) = \sum_{n=0}^{N-1} x[n] e^{-\frac{j2\pi}{N} nk} \quad 0 \leq k \leq N-1$$

$$X(k+N) = \sum_{n=0}^{N-1} x[n] e^{-\frac{j2\pi}{N} n(k+N)}$$

$$= \sum_{n=0}^{N-1} x[n] e^{-\frac{j2\pi}{N} nk} \cdot e^{-\frac{j2\pi}{N} nN}$$

$$X(k+N) = X(k)$$

3) Circular shift of a sequence

stmt If $x[n] \xrightarrow{\text{DFT}} X(k)$
 then $x((n-n_0))_N \xrightarrow{\text{DFT}} e^{-j\frac{2\pi}{N}k n_0} \cdot X(k)$

proof: By the definition of DFT of $x[n]$

we've

$$\text{DFT } \{x[n]\} = X(k) = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}nk}$$

$$\begin{aligned} \text{DFT } [x((n-n_0))_N] &= \sum_{n=0}^{N-1} [x((n-n_0))_N] e^{-j\frac{2\pi}{N}nk} \\ &= \sum_{n=0}^{n_0-1} x((n-n_0))_N e^{-j\frac{2\pi}{N}nk} + \sum_{n=n_0}^{N-1} x((n-n_0))_N e^{-j\frac{2\pi}{N}nk} \end{aligned}$$

$$\text{Consider } \sum_{n=0}^{n_0-1} x((n-n_0))_N e^{-j\frac{2\pi}{N}nk} = \sum_{n=0}^{n_0-1} x(N-n_0+n) e^{-j\frac{2\pi}{N}nk}$$

$$\begin{aligned} \textcircled{1} \Rightarrow & \quad \text{Let } N-n_0+n = l \\ & \quad l = N-n_0 \\ & \quad = \sum_{l=0}^{N-1} x(l) e^{-j\frac{2\pi}{N}k(l-N+n_0)} \\ & \quad = \sum_{l=0}^{N-1} x(l) e^{-j\frac{2\pi}{N}k(l+n_0)} \end{aligned}$$

— (2)

Similarly

Consider $\sum_{n=n_0}^{N-1} x((n-n_0))_N e^{-j\frac{2\pi}{N}nk}$

$\textcircled{2} \Rightarrow \sum_{n=n_0}^{N-1} x((n-n_0))_N e^{-j\frac{2\pi}{N}nk} = \sum_{n=n_0}^{N-1} x(N+n-n_0) e^{-j\frac{2\pi}{N}n_0 k}$

Let $l = N+n-n_0$

$= \sum_{l=0}^{2N-1-n_0} x(l) e^{-j\frac{2\pi}{N}k(l-N+n_0)}$

$= \sum_{l=0}^{N-1-n_0} x(l) e^{-j\frac{2\pi}{N}k(l+n_0)} \rightarrow \textcircled{3}$

Substitute eq $\textcircled{2}$ & $\textcircled{3}$ in $\textcircled{1}$

$\textcircled{1} \Rightarrow \text{DFT} [x((n-n_0))_N] = \sum_{l=N-n_0}^{N-1} x(l) e^{-j\frac{2\pi}{N}k(l+n_0)}$

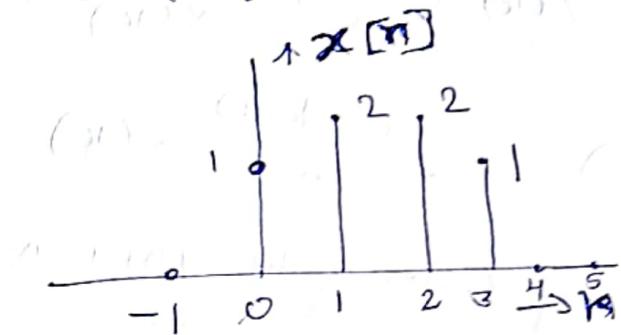
$+ \sum_{l=0}^{N-1-n_0} x(l) e^{-j\frac{2\pi}{N}k(l+n_0)}$

$= \sum_{l=0}^{N-1} x(l) e^{-j\frac{2\pi}{N}k(l+n_0)}$

$= e^{-j\frac{2\pi}{N}kn_0} \cdot \underbrace{\sum_{l=0}^{N-1} x(l) e^{-j\frac{2\pi}{N}kl}}$

$= e^{-j\frac{2\pi}{N}kn_0} \times X(k) //$

* Consider the finite length sequence $x[n]$ is shown below. The five point DFT of $x[n]$ is denoted by $y[k]$. Plot the sequence whose DFT is



$$y(k) = \sum_{n=0}^{4-1} e^{-j\frac{2\pi}{5}kn} x(n)$$

$$y(k) = \sum_{n=0}^{4-1} e^{-j\frac{2\pi}{5}k(n)} x(n) \quad \text{apply IDFT}$$

So: $y[n] = x((n-2))_5$

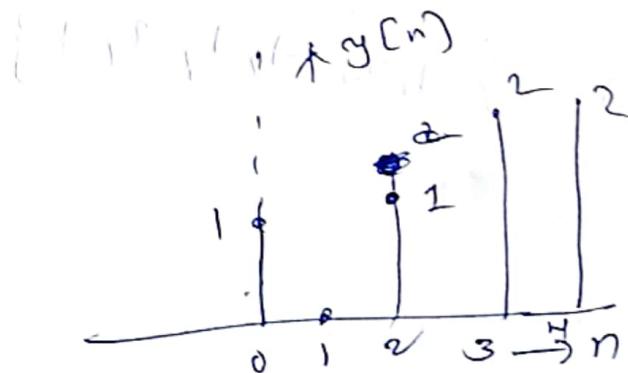
$$y(0) = x((0-2))_5 = x((-2))_5 = x(-2 \text{ modulo } 5) = x(3) = 1$$

$$y(1) = x((1-2))_5 = x((-1))_5 = x(4) = 0$$

$$y(2) = x((2-2))_5 = x((0))_5 = x(0) = 1$$

$$y(3) = x((3-2))_5 = x((1))_5 = x(1) = 2$$

$$y(4) = x((4-2))_5 = x((2))_5 = x(2) = 2$$



* If the DFT of the sequence $x[n] = \{1, 2, -1, 1, 2, -1\}$ is $X(k)$. Find the sequence $y(n)$ whose

$$\text{DFT } Y(k) = e^{j\pi k} X(k)$$

Sol: $Y(k) = e^{-j\frac{2\pi k(3)}{6}} X(k)$

the corresponding IDFT is

$$y[n] = x((n-3))_6$$

$$y(0) = x((0-3))_6 = x((-3))_6 = x(3) = 1$$

$$y(1) = x((1-3))_6 = x((-2))_6 = x(4) = 2$$

$$y(2) = x((2-3))_6 = x((-1))_6 = x(5) = -1$$

$$y(3) = x((3-3))_6 = x((0))_6 = x(0) = 1$$

$$y(4) = x((4-3))_6 = x((1))_6 = x(1) = 2$$

$$y(5) = x((5-3))_6 = x((2))_6 = x(2) = 1$$

$$y[n] = \{1, 2, -1, 1, 2, 1\}$$

b) Time reversal of a sequence

stmt If $x[n] \xrightarrow[N]{DFT} X(k)$
then $x((-n))_N = x(N-n) \xrightarrow[N]{DFT} X((N-k))_N = X(N-k)$

proof: By the definition of DFT of $x[n]$ we have

$$DFT[x[n]] = X(k) = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N} nk}$$

$$DFT[x((-n))_N] = \sum_{n=0}^{N-1} x((-n))_N e^{-j\frac{2\pi}{N} nk}$$

$$= \sum_{n=0}^{N-1} x(N-n) e^{-j\frac{2\pi}{N} nk}$$

let $N-n = l$

$$= \sum_l x(l) e^{-j\frac{2\pi}{N} k(N-l)}$$

$$l=N$$

$$= \sum_{l=0}^{N-1} x(l) e^{-j\frac{2\pi}{N} lk}$$

$$l=0$$

$$= \sum_{l=0}^{N-1} x(l) e^{-j\frac{2\pi}{N} (N-1)l}$$

$$= x(N-k)$$

$$= x((-k))_N$$

5) Circular frequency shift

stmt If $x[n] \xrightarrow[N]{\text{DFT}} X(k)$

$$\text{then } x[n] e^{j\frac{2\pi}{N}ln} \xleftrightarrow[N]{\text{DFT}} X((k-l))_N$$

proof: By the definition of DFT of $x[n]$, we've

$$\begin{aligned} \text{DFT}\{x[n]\} = X(k) &= \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}nk} \\ \text{DFT}\left\{x[n] e^{j\frac{2\pi}{N}ln}\right\} &= \sum_{n=0}^{N-1} \left\{x[n] e^{j\frac{2\pi}{N}ln}\right\} e^{-j\frac{2\pi}{N}lk_n} \\ &= \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}(k-l)n} \\ &= \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}(N+k-l)n} \\ &= X(N+k-l) \\ &= X(k-l)_N \end{aligned}$$

$$\begin{aligned} x_R[n] &\rightarrow X_{ce}(k) = \frac{1}{2}[X(k) + X^*(N-k)] \\ jx_I[n] &\rightarrow X_{co}(k) = \frac{1}{2}[X(k) - X^*(N-k)] \end{aligned}$$

$$x_{ce}[n] = \frac{1}{2}[x[n] + x^*(N-n)] \rightarrow X_R(k)$$

$$x_{co}[n] = \frac{1}{2}[x[n] - x^*(N-n)] \rightarrow jX_D(k)$$

6) a) Complex Conjugate property

Show If $x[n] \xrightarrow[N]{\text{DFT}} X(k)$
 then $x^*[n] \xrightarrow[N]{\text{DFT}} X^*(N-k) = X^*(-k)$

Proof: By the definition of DFT of $x(n)$, we've

$$\text{DFT}\{x[n]\} = X(k) = \sum_{n=0}^{N-1} x[n] e^{-j \frac{2\pi}{N} nk}$$

$$\text{DFT}\{x^*[n]\} = \sum_{n=0}^{N-1} x^*[n] e^{-j \frac{2\pi}{N} nk}$$

$$= \left[\sum_{n=0}^{N-1} x^*[n] e^{-j \frac{2\pi}{N} nk} \right]^*$$

$$= \left[\sum_{n=0}^{N-1} x[n] e^{-j \frac{2\pi}{N} (N-k)n} \right]^*$$

$$= X^*(N-k)$$

$$= X^*(-k)$$

- Symmetry properties
 if $x[n]$ is real then $X(k) = X^*(N-k)$

$$X_R(k) = X_R(N-k)$$

$$X_I(k) = -X_I(N-k)$$

$$|X(k)| = |X(N-k)|$$

$$\angle X(k) = -\angle X(N-k)$$

$$x_{\text{even}} = \frac{1}{2} [x(n) + x(N-n)]$$

$$x_{\text{odd}} = \frac{1}{2} [x(n) - x(N-n)]$$

$$\rightarrow \begin{cases} X_R(k) \\ j X_I(k) \end{cases}$$

b)

Stmt If $x[n] \xrightarrow[N]{\text{DFT}} X(k)$

Then $x^*(N-n) = x^*(n-N) \xrightarrow[N]{\text{DFT}} X^*(k)$

proof: By the definition of DFT of $x(n)$, we have

$$\text{DFT}[x(n)] = \sum_{n=0}^{N-1} x(n) e^{-j \frac{2\pi}{N} kn}$$

$$\text{DFT}[x^*(N-n)] = \sum_{n=0}^{N-1} x^*(N-n) e^{-j \frac{2\pi}{N} kn}$$

$$\text{Let } l = N-n$$

$$= \sum_{l=N}^1 x^*(l) e^{-j \frac{2\pi}{N} k(N-l)}$$

$$= \sum_{l=0}^{N-1} x^*(l) e^{-j \frac{2\pi}{N} kl}$$

$$= \left[\sum_{l=0}^{N-1} x(l) e^{-j \frac{2\pi}{N} kl} \right]^*$$

$$= X^*(k) //$$

Note: If $x(n)$ is real

$$x^*[n] = x[n] \xrightarrow[N]{\text{DFT}} X^*(N-k)$$

$$\therefore \boxed{x(k) = X^*(N-k)}$$

7) Circular Convolution property

Show: If $x_1[n] \xrightarrow[N]{\text{DFT}} X_1(k)$

and $x_2[n] \xrightarrow[N]{\text{DFT}} X_2(k)$

then $x_1[n] * x_2[n] \xrightarrow[N]{\text{DFT}} X_1(k) X_2(k)$

Proof: we know that

$$X_1(k) = \sum_{m=0}^{N-1} x_1(m) e^{-j \frac{2\pi}{N} km}$$

$$\text{and } X_2(k) = \sum_{l=0}^{N-1} x_2(l) e^{-j \frac{2\pi}{N} kl}$$

$$\text{Let } X_3(k) = X_1(k) X_2(k)$$

$$(1) = \sum_{m=0}^{N-1} x_1(m) e^{-j \frac{2\pi}{N} km} \cdot \sum_{l=0}^{N-1} x_2(l) e^{-j \frac{2\pi}{N} kl}$$

The IDFT of $X_3(k)$ is given by

$$x_3[n] = \frac{1}{N} \sum_{k=0}^{N-1} X_3(k) e^{j \frac{2\pi}{N} kn}$$

$$= \frac{1}{N} \sum_{k=0}^{N-1} \left[X_1(k) X_2(k) \right] e^{j \frac{2\pi}{N} kn}$$

$$= \frac{1}{N} \sum_{k=0}^{N-1} \left[\sum_{m=0}^{N-1} x_1(m) e^{-j \frac{2\pi}{N} km} \cdot \sum_{l=0}^{N-1} x_2(l) e^{-j \frac{2\pi}{N} kl} \right] e^{j \frac{2\pi}{N} kn}$$

Interchanging the order of summation

$$x_3[n] = \frac{1}{N} \sum_{m=0}^{N-1} x_1[m] \sum_{l=0}^{N-1} x_2[l] \underbrace{\sum_{k=0}^{N-1} e^{j \frac{2\pi}{N} k (n-m-l)}}_{\begin{array}{l} = N \text{ for } l = \frac{n-m}{N} \\ = 0 \text{ for } l \neq \frac{n-m}{N} \end{array}}$$

$$\therefore x_3[n] = \frac{1}{N} \sum_{m=0}^{N-1} x_1[m] x_2((n-m)) \cdot N$$

$$x[n] = \sum_{m=0}^{N-1} x_1[m] x_2((n-m)) \stackrel{N}{=} \sum_{m=0}^{N-1} x_1[m] \otimes x_2[n]$$

8 Circular Correlation property

Show If $x[n] \xrightarrow[N]{DFT} X(k)$

at $y[n] \xrightarrow[N]{DFT} Y(k)$

then $\eta_{xy}(l) \xrightarrow[N]{DFT} X(k) Y^*(k)$

Proof: Consider

$$\text{Correlat } (x(n) \otimes y(n)) \eta_{xy}(l) = \sum_{n=0}^{N-1} x[n] y^*(n-l) \stackrel{\text{Circular}}{=} x(l) \otimes y^*(-l) = \text{Conv}(x(n) y^*(n))$$

$$DFT[\eta_{xy}(l)] = DFT[x(n) \otimes y^*(-n)]$$

$$= X(k) Y^*(k) //$$

*9) Multiplication of two sequences

Soln:

$$\text{If } \underbrace{x_1[n]}_{N} \xrightarrow{\text{DFT}} X_1(k)$$

$$\text{and } \underbrace{x_2[n]}_{N} \xrightarrow{\text{DFT}} X_2(k)$$

$$\text{then } \underbrace{(x_1[n] x_2[n])}_{N} \xrightarrow{\text{DFT}} \frac{1}{N} X_1(k) \circledast X_2(k).$$

Proof:

By the definition DFT & IDFT

$$\text{IDFT}[X(k)] = x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{\frac{j2\pi n k}{N}}$$

$$\text{DFT}[x[n]] = \sum_{n=0}^{N-1} x[n] e^{-\frac{j2\pi n k}{N}}$$

$$\begin{aligned} \text{DFT}[x_1(n) x_2(n)] &= \sum_{n=0}^{N-1} \underbrace{x_1(n) x_2(n)}_{\downarrow} e^{-\frac{j2\pi n k}{N}} \\ &= \sum_{n=0}^{N-1} \left[\frac{1}{N} \sum_{k=0}^{N-1} x_1(k) e^{\frac{j2\pi n k}{N}} \right] x_2(n) e^{-\frac{j2\pi n k}{N}} \end{aligned}$$

$$= \frac{1}{N} \sum_{k=0}^{N-1} x_1(k) \underbrace{\sum_{n=0}^{N-1} x_2(n) e^{-\frac{j2\pi (k-\ell) n}{N}}}_{\downarrow}$$

$$= \frac{1}{N} \sum_{k=0}^{N-1} x_1(k) x_2(k)$$

$$= \frac{1}{N} \cancel{\sum_{k=0}^{N-1} x_1(k) x_2(k)}$$

$$= \frac{1}{N} x_1(k) \circledast x_2(k)$$

10) Parseval's Theorem

Stn: If $x[n] \xrightarrow[N]{DFT} X(k)$

and $y[n] \xrightarrow[N]{DFT} Y(k)$

where $x[n]$ & $y[n]$ are complex valued seqn

then $\sum_{n=0}^{N-1} x[n] y^*[n] = \frac{1}{N} \sum_{k=0}^{N-1} X(k) Y^*(k)$

Proof: Consider $\sum_{n=0}^{N-1} x[n] y^*[n]$ (using DFT)

$$= \sum_{n=0}^{N-1} x[n] \left[\frac{1}{N} \sum_{k=0}^{N-1} Y(k) e^{-j\frac{2\pi n k}{N}} \right]$$

Interchanging the order of summation

$$= \frac{1}{N} \sum_{k=0}^{N-1} Y(k) \underbrace{\left(\sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi n k}{N}} \right)}_{X(k)}$$

$$= \frac{1}{N} \sum_{k=0}^{N-1} X(k) Y^*(k)$$

* Fast Fourier Transform

Efficient Computation of the DFT algorithm

To compute all N^2 values of the DFT requires N^2 complex multiplications & $N^2 - N$ complex additions.

So, Direct Computation of the DFT is basically inefficient.

The An efficient algorithm for DFT Computation is the FFT algorithm because FFT algorithms exploit the below two properties of twiddle factor / phase factor

1. Symmetry property

$$W_N^{K+\frac{N}{2}} = \left(e^{-j\frac{2\pi}{N}K} \right)^{K+\frac{N}{2}} = e^{-j\frac{2\pi}{N}K \cdot \frac{N}{2}} \\ = - \left(e^{-j\frac{2\pi}{N}K} \right)^K = -W_N^K$$

$W_N^{K+\frac{N}{2}} = -W_N^K$

2. periodicity property

$$W_N^{K+N} = \left(e^{-j\frac{2\pi}{N}K} \right)^{K+N} = \left(e^{-j\frac{2\pi}{N}K} \right)^K \cdot e^{-j\frac{2\pi}{N}N} = W_N^K$$

$W_N^{K+N} = W_N^K$

So the above two properties reduce the no. of complex multiplication required to perform DFT from N^2 $\xrightarrow{\text{reduced}} \frac{N}{2} \log_2 N$

1) Complex addition, from $N^2 - N \xrightarrow{\text{reduced}} N \log_2 N$

~~Radix-2 FFT Algorithm~~: $N = 2^L$ $2^L \rightarrow$ radix of the FFT ($n=2$)

2) Decimation in Time Algorithm (DIT-FFT)

The no. of output points N can be expressed

as a power of 2 i.e. $N = 2^L$ after Lifting

Let $x[n]$ is an N -pt sequence, where N is power of 2

Decimate or break this sequence into two sequences of length $\frac{N}{2}$

$$\text{i.e. } x_e[n] = x(2n) ; n=0, 1, \dots, \frac{N}{2}-1$$

$$x_o[n] = x(2n+1) ; n=0, 1, \dots, \frac{N}{2}-1$$

The N -pt DFT of $x[n]$ can be written as

$$X(k) = \sum_{n=0}^{N-1} x[n] W_N^{nk} \quad 0 \leq k \leq N-1 \quad (1)$$

Now decimate

$$X(k) = \sum_{n=0}^{N-1} x[n] W_N^{nk} + \sum_{n=0(\text{odd})}^{N-1} x[n] W_N^{nk}$$

Substitute $n = 2n$ for even & $n = 2n+1$ for odd

$$X(k) = \sum_{n=0}^{\frac{N}{2}-1} x(2n) w_N^{2nk} + \sum_{n=0}^{\frac{N}{2}-1} x(2n+1) w_N^{(2n+1)k}$$

$$\Rightarrow w_N^2 = \left(\frac{-j2\pi}{N}\right)^2 = e^{-j\frac{2\pi}{N/2}} = w_N^{N/2}$$

$$X(k) = \sum_{n=0}^{\frac{N}{2}-1} x(2n) w_{N/2}^{nk} + w_N^k \sum_{n=0}^{\frac{N}{2}-1} x(2n+1) w_{N/2}^{nk}$$

$$X(k) = G(k) + H(k)$$

 $k = 0, 1, \dots, \frac{N}{2}-1$
②

where $G(k)$ & $H(k)$ are the $\frac{N}{2}$ pt DFTs

of even & odd numbered degrees

& $G(k) + H(k)$ are periodic with period $\frac{N}{2}$

$$\text{i.e. } G(k + \frac{N}{2}) = G(k)$$

$$\text{and } H(k + \frac{N}{2}) = H(k)$$

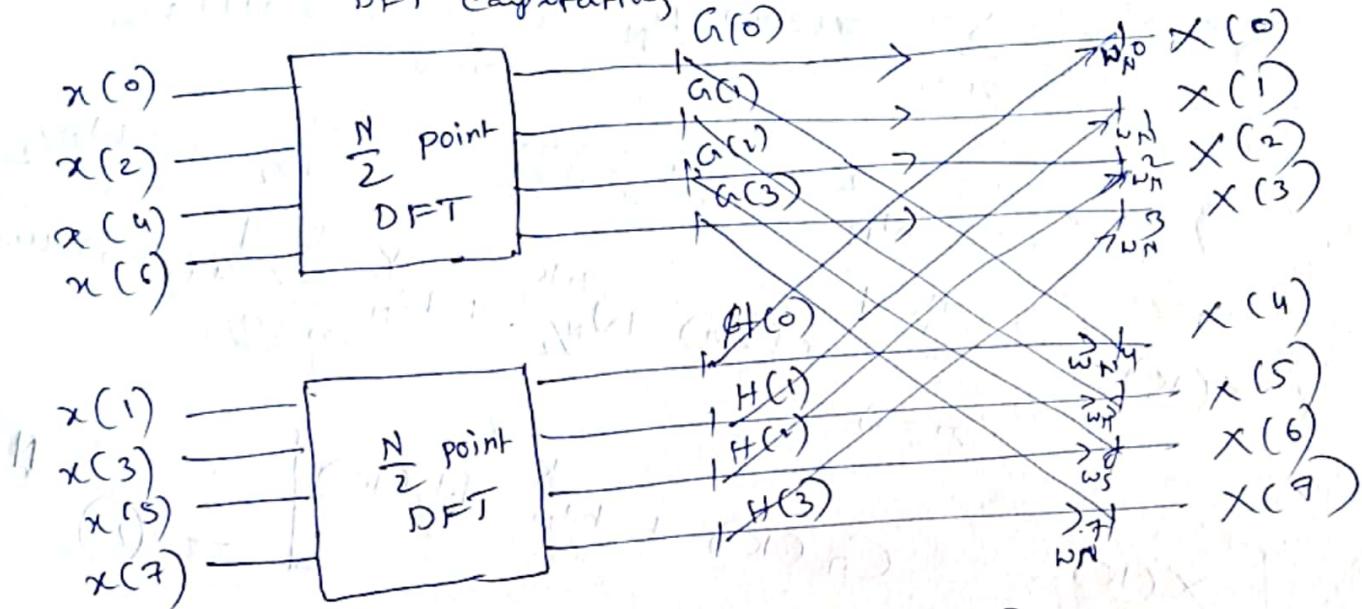
$$\text{& } w_N^{k + \frac{N}{2}} = -w_N^k$$

$$\textcircled{2} \Rightarrow X(k) = \begin{cases} G(k) + w_N^k H(k) & 0 \leq k \leq \frac{N}{2}-1 \\ G(k + \frac{N}{2}) + w_N^{k + \frac{N}{2}} H(k + \frac{N}{2}) & \frac{N}{2} \leq k \leq N \end{cases}$$

$$X(k) = \begin{cases} G(k) + w_N^k H(k) & 0 \leq k \leq \frac{N}{2}-1 \\ G(k) - w_N^k H(k) & \frac{N}{2} \leq k \leq N-1 \end{cases}$$

③

DIT decomposition of an 8 pt DFT into two 4-pt DFT computations



$$X(0) = G(0) + w_8^0 H(0)$$

$$X(1) = G(1) + w_8^1 H(1)$$

$$X(2) = G(2) + w_8^2 H(2)$$

$$X(3) = G(3) + w_8^3 H(3)$$

$$X(4) = G(0+4) + w_8^4 H(0)$$

$$X(5) = G(1) + w_8^4 H(1)$$

$$X(6) = G(2) + w_8^5 H(2)$$

$$X(7) = G(3) + w_8^6 H(3)$$

$$X(8) = G(0) + w_8^7 H(0)$$

The above process may be continued by expanding each of the two $\frac{N}{2}$ -pt DFTs $G(k)$ & $H(k)$ as a combination of two $\frac{N}{4}$ -pt DFTs.

$$G(k) = \sum_{n=0}^{\frac{N}{2}-1} g(n) w_{N/2}^{nk}$$

$$= \sum_{l=0}^{\frac{N}{4}-1} g(2l) w_{N/2}^{2lk} + \sum_{l=0}^{\frac{N}{4}-1} g(2l+1) w_{N/2}^{(2l+1)k}$$

$$= \sum_{l=0}^{\frac{N}{4}-1} g(2l) w_{N/4}^{lk} + w_{N/4}^k \sum_{l=0}^{\frac{N}{4}-1} g(2l+1) w_{N/4}^{lk}$$

(2l+1)k
lk

$$\boxed{G(k) = A(k) + w_{N/4}^k B(k)} \quad \text{→ (4)}$$

when $A(k)$ & $B(k)$ are $\frac{N}{4}$ pt DFT of even & odd discrete periodic signals

$$H(k) = \sum_{l=0}^{\frac{N}{4}-1} h(2l) w_{N/4}^{lk} + w_{N/2}^k \sum_{l=0}^{\frac{N}{4}-1} h(2l+1) w_{N/4}^{lk}$$

$$\boxed{H(k) = C(k) + w_{N/2}^k D(k)} \quad \text{→ (5)}$$

for ~~$K=0$~~ $G(0) = A(0) + w_N^0 B(0) = A(0) + w_N^0 B(0)$

~~$K=1$~~ $G(1) = A(1) + w_N^1 B(1) = A(1) + w_N^2 B(1)$

$$G(2) = A(2) + w_N^2 B(2) = A(0) + w_N^3 B(0)$$

$$G(3) = A(3) + w_N^3 B(3) = A(1) + w_N^6 B(1)$$

~~$H(0)$~~ $H(0) = C(0) + w_N^0 D(0)$

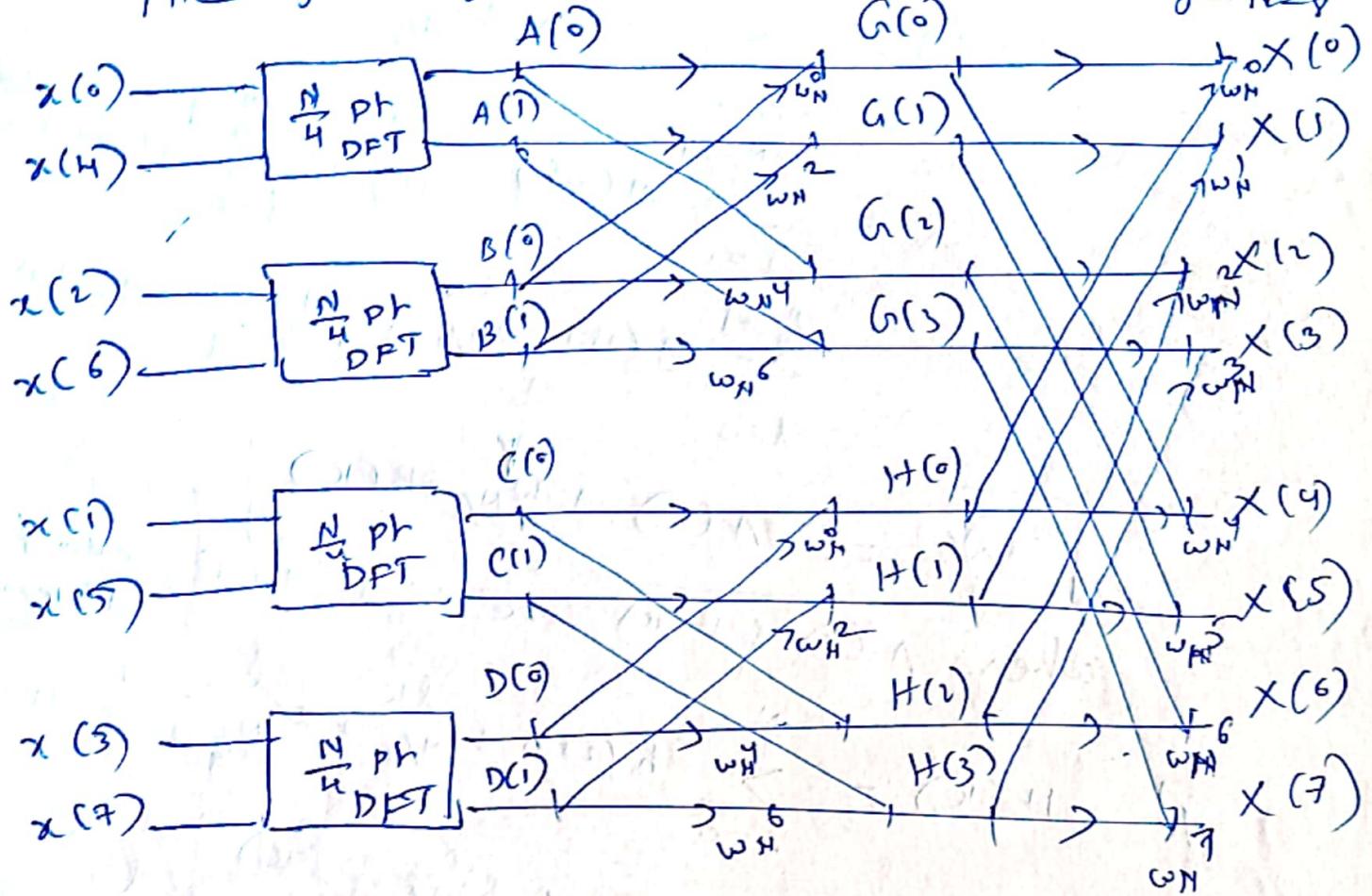
$$H(1) = C(1) + w_N^2 D(1)$$

$$H(2) = C(0) + w_N^4 D(0)$$

$$H(3) = C(1) + w_N^6 D(1)$$

$$H(3) = C(1) + w_N^6 D(1)$$

The flow graph of the 2nd stage DIT-PFT algorithm for $N=8$

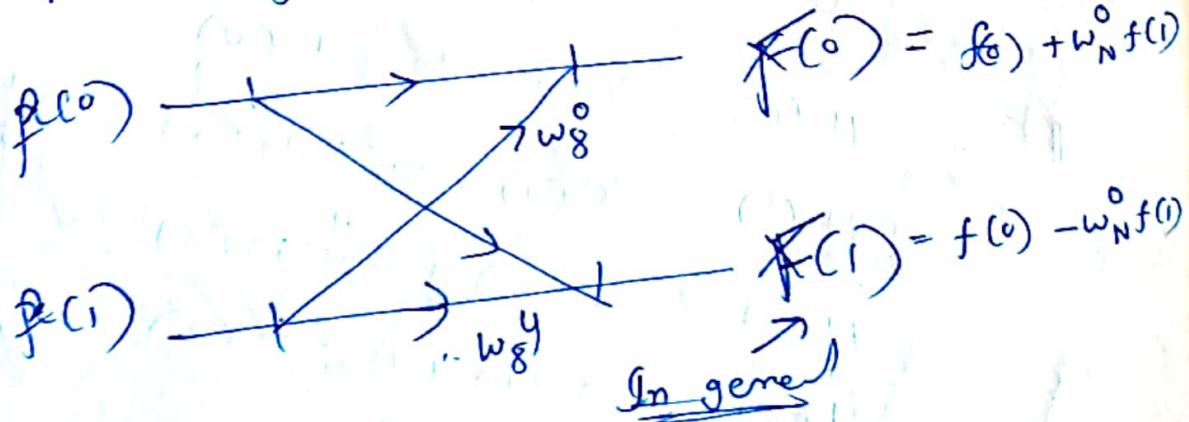


The above process continues until we are left with 2 pt DFTs @ $\log_2 N$ stages

$N=8$ Two pt DFT $f(0)$ can be evaluated

$$f(0) = f(0) + w_8^0 f(1) = f(0) + w_8^0 f(1)$$

$$f(1) = f(0) + w_8^4 f(1) = f(0) - w_8^0 f(1)$$



For $N = 8$ DIT - FFT algorithm consists of 3 stages

<u>Index</u>	<u>binary rep</u>	<u>bit reversed binary</u>	<u>bit rev index</u>
0	0 0 0	0 0 0	0
1	0 0 1	1 0 0	4
2	0 1 0	0 1 0	2
3	0 1 1	1 1 0	6
4	1 0 0	0 0 1	1
5	1 0 1	1 0 1	5
6	1 1 0	0 1 1	3
7	1 1 1	1 1 1	7

reduced 8-pt DIT-FFT flow graph shown below

$$\text{No. of stages } \log_2 N = \log_2 8 = 3 \text{ stages.}$$

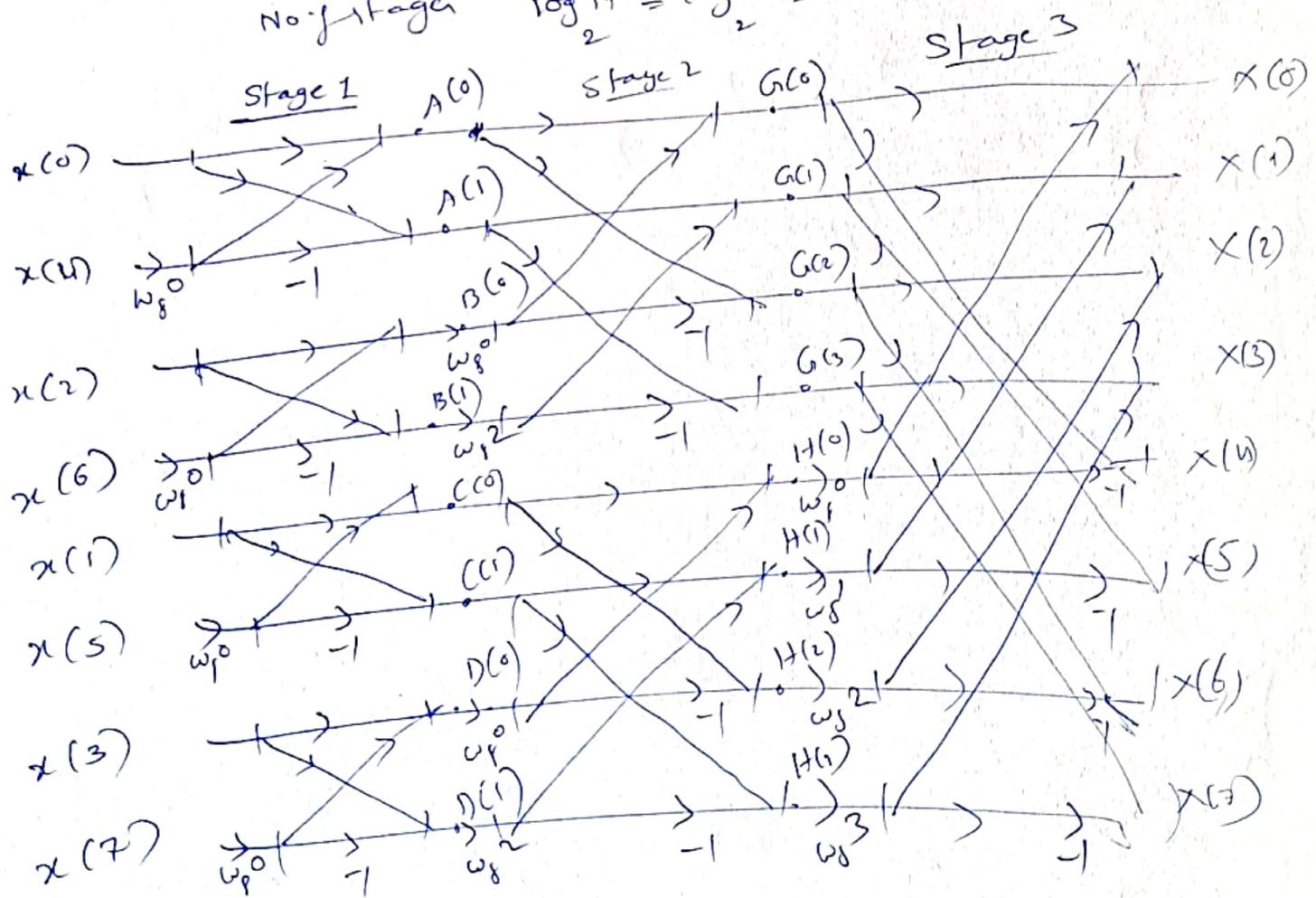


fig: 8-pt DIT-FFT algorithm.

* Decimation in Frequency Algorithm (DIF-FFT)

DIF FFT decomposes the DFT by recursively splitting the sequence elements $x(n)$ in the frequency domain into two smaller & smaller subsequences.

The input sequence $x(n)$ is divided into first & last half of the points.

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

$$= \sum_{n=0}^{\frac{N}{2}-1} x(n) w_N^{nk} + \sum_{n=0}^{\frac{N}{2}-1} x\left(n + \frac{N}{2}\right) w_N^{\left(n + \frac{N}{2}\right)k}$$

$$= \sum_{n=0}^{\frac{N}{2}-1} x(n) w_N^{nk} + w_N^{\frac{N}{2}k} \sum_{n=0}^{\frac{N}{2}-1} x\left(n + \frac{N}{2}\right) w_N^{nk}$$

$$w_N^{\left(\frac{N}{2}\right)k} = e^{-j\frac{2\pi}{N} \cdot \frac{N}{2} \cdot k} = e^{-j\pi k} = (-1)^k$$

$$x(k) = \sum_{n=0}^{\frac{N}{2}-1} x(n) w_N^{nk} + (-1)^k \sum_{n=0}^{\frac{N}{2}-1} x\left(n + \frac{N}{2}\right) w_N^{nk}$$

$$= \sum_{n=0}^{\frac{N}{2}-1} \left[x(n) + (-1)^k x\left(n + \frac{N}{2}\right) \right] w_N^{nk}$$

Since $x(n)$ is periodic

$$x(k) = \sum_{n=0}^{\frac{N}{2}-1} \left[x(n) + (-1)^k x\left(n + \frac{N}{2}\right) \right] w_N^{nk}$$

When K is even

$$X(2n) = \sum_{n=0}^{\frac{N}{2}-1} [x(n) + (-1)^{2n} x(n + \frac{N}{2})] w_N^{2n n}$$
$$= \sum_{n=0}^{\frac{N}{2}-1} [x(n) + x(n + \frac{N}{2})] w_{N/2}^{nn} ; 0 \leq n \leq \frac{N}{2}$$

(1)

when K is odd

$$X(2n+1) = \sum_{n=0}^{\frac{N}{2}-1} [x(n) + (-1)^{2n+1} x(n + \frac{N}{2})] w_N^{(2n+1)n}$$
$$= \sum_{n=0}^{\frac{N}{2}-1} [x(n) - x(n + \frac{N}{2})] w_N^n \cdot w_{N/2}^{nn} ; 0 \leq n \leq \frac{N}{2}-1$$

(2)

eqⁿ ① & ② represent the $\frac{N}{2}$ point DFTs

eqⁿ ① gives the sum of the 1st half & last half of the G/P sequence.

eqⁿ ② gives the product of w_N^n with the difference of the 1st half & the last half of the G/P sequence

$$\text{Let } g(n) = x(n) + x(n + \frac{N}{2}) \text{ &}$$

$$h(n) = x(n) - x(n + \frac{N}{2})$$

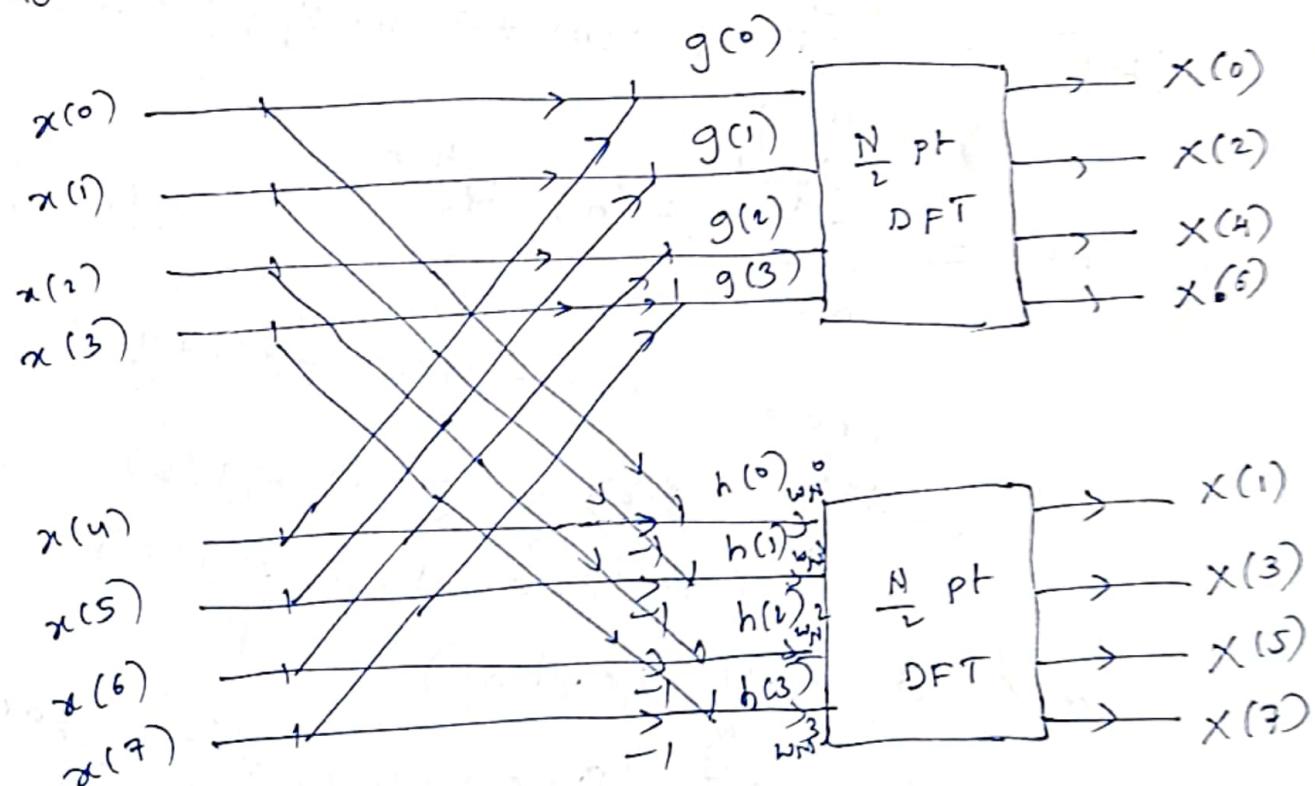
for an 8-pt DFT i.e $N=8$

$$\begin{aligned}g(0) &= x(0) + x(4) \\g(1) &= x(1) + x(5) \\g(2) &= x(2) + x(6) \\g(3) &= x(3) + x(7)\end{aligned}$$

$$\begin{aligned}h(0) &= x(0) - x(4) \\h(1) &= x(1) - x(5) \\h(2) &= x(2) - x(6) \\h(3) &= x(3) - x(7)\end{aligned}$$

The Computation of the DFT is done by first forming the sequences $g(n)$ & $h(n)$, then calculating $h(n) w_N^n$ & finally evaluating the $\frac{N}{2}$ point DFT of these two sequences to obtain the even numbered O/P units & the odd numbered O/P units.

The flow graph for the 1st stage of 8-pt DFT computation is shown in figure below.



$$\begin{aligned}
 ① \Rightarrow X(2n) &= \sum_{n=0}^{\frac{N}{2}-1} g(n) w_N^{2n} ; 0 \leq n \leq \frac{N}{2}-1 \\
 &= \sum_{n=0}^{\frac{N}{4}-1} g(n) w_N^{2n} + \sum_{n=\frac{N}{4}}^{\frac{N}{2}-1} g(n) w_N^{2n} \\
 &= \sum_{n=0}^{\frac{N}{4}-1} g(n) w_N^{2n} + \sum_{n=0}^{\frac{N}{4}-1} g(n+\frac{N}{4}) w_N^{2n} \\
 &= \sum_{n=0}^{\frac{N}{4}-1} g(n) w_N^{2n} + w_N^{2n \cdot \frac{N}{4}} \sum_{n=0}^{\frac{N}{4}-1} g(n+\frac{N}{4}) w_N^{2n}
 \end{aligned}$$

$$w_N^{k-1} - w_N^{N/2} = -1$$

$$X(2n) = \sum_{n=0}^{\frac{N}{4}-1} [g(n) + (-1)^n g(n+\frac{N}{4})] w_N^{2n}$$

when $n = 2\lambda$ (i.e even)

$$X(4\lambda) = \sum_{n=0}^{\frac{N}{4}-1} [g(n) + g(n+\frac{N}{4})] w_N^{4\lambda n} ; \lambda = 0, 1, \dots, \frac{N}{4}-1$$

$$X(4\lambda) = \sum_{n=0}^{\frac{N}{4}-1} A(n) w_N^{4\lambda n} \quad \text{--- (3)}$$

$$\text{where } A(n) = g(n) + g(n+\frac{N}{4})$$

$$\text{for } N=8 \quad A(0) = g(0) + g(2)$$

$$A(1) = g(1) + g(3)$$

when $n = 2\lambda+1$ (i.e. odd)

$$\begin{aligned}
 X(4\lambda+2) &= \sum_{n=0}^{\frac{N}{4}-1} [g(n) - g(n+\frac{N}{4})] w_N^{2n(2\lambda+1)} \\
 &= \sum_{n=0}^{\frac{N}{4}-1} B(n) w_N^{2n} w_N^{4\lambda n}
 \end{aligned}$$

where $B(n) = g(n) - g(n + \frac{N}{4})$

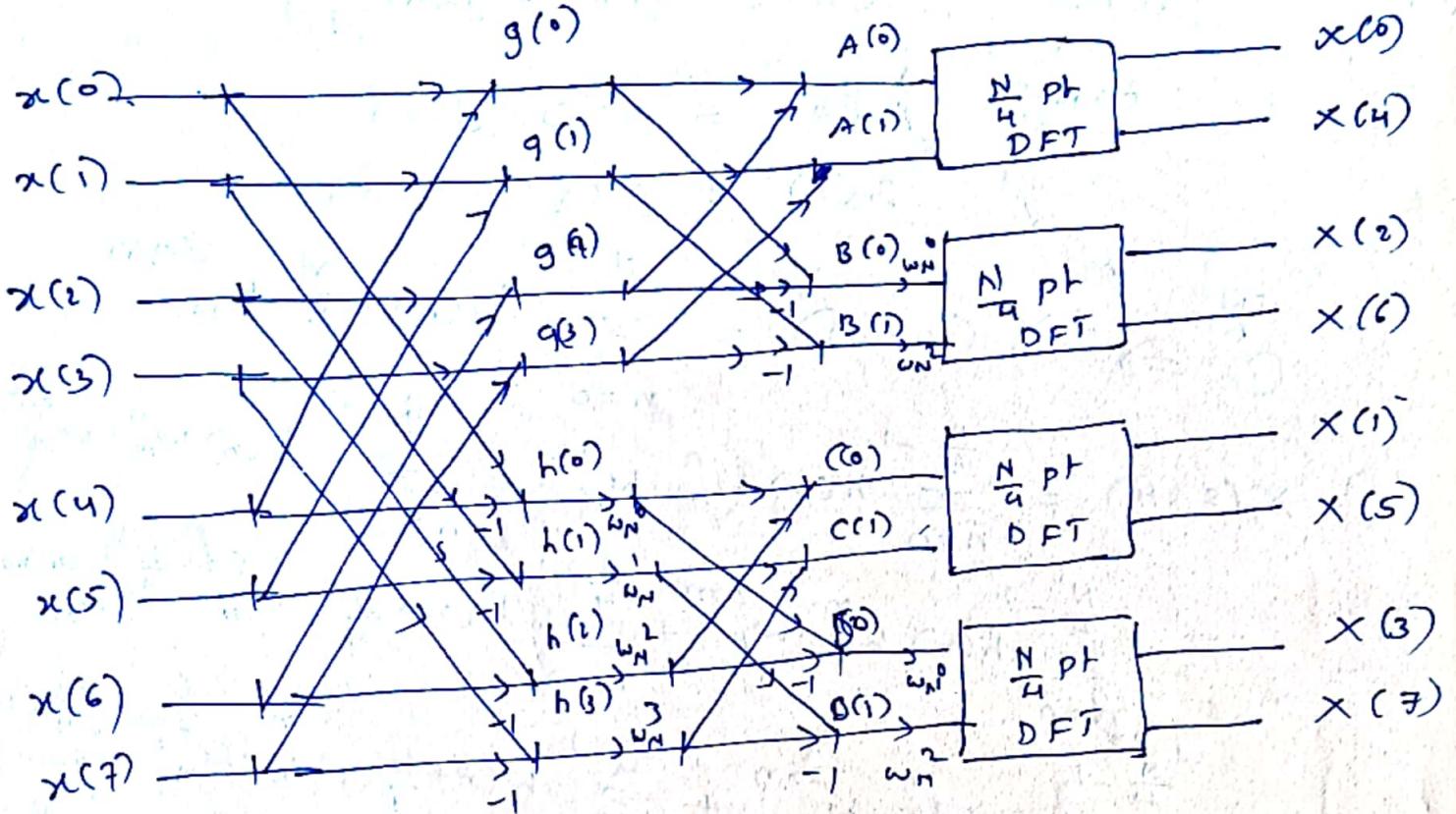
for $N=8$

$$B(0) = g(0) - g(2)$$

$$B(1) = g(1) - g(3)$$

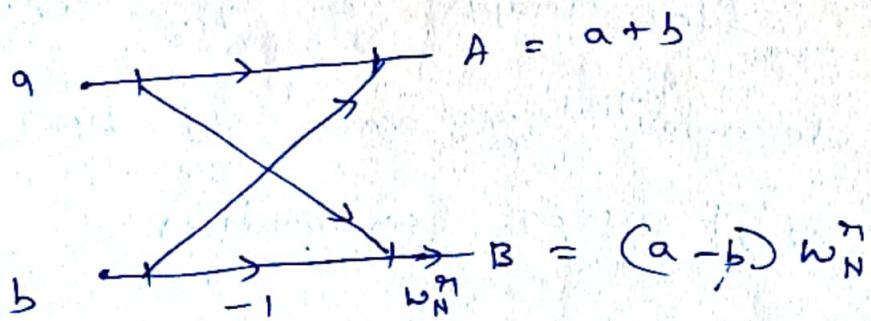
$$\begin{aligned}
 \textcircled{1} \Rightarrow X(2n+1) &= \sum_{n=0}^{\frac{N}{2}-1} h(n) w_N^n w_N^{2nn} \\
 X(2n+1) &= \sum_{n=0}^{\frac{N}{4}-1} h(n) w_N^n w_N^{2nn} + \sum_{n=\frac{N}{4}}^{\frac{N}{2}-1} h(n) w_N^n w_N^{2nn} \\
 &= \sum_{n=0}^{\frac{N}{4}-1} h(n) w_N^n w_N^{2nn} + \sum_{n=0}^{\frac{N}{4}-1} h(n + \frac{N}{4}) w_N^n w_N^{2n(\frac{N}{4}+n)} \\
 &= \sum_{n=0}^{\frac{N}{4}-1} h(n) w_N^n w_N^{2nn} + \sum_{n=0}^{\frac{N}{4}-1} h(n + \frac{N}{4}) w_N^n w_N^{2nn} \\
 &= \sum_{n=0}^{\frac{N}{4}-1} \left[h(n) + h(n + \frac{N}{4}) \right] w_N^{\frac{N}{4}(2n+1)} \\
 X(2n+1) &= \sum_{n=0}^{\frac{N}{4}-1} \left[h(n) + (-1)^n * h(n + \frac{N}{4}) \right] w_N^{(2n+1)n}
 \end{aligned}$$

The following figure shows
 the flow graph of the second stage DIF
 decomposition of an 8 pt DFT into four
 2 pt DFT Computations



The above decomposition process can be continued through the decimation of $\frac{N}{2}$ pt DFTs $x(2n)$ & $x(2n+1)$.

The complete process consists of $L = \log_2 N$ stages of decimation where each stage involves $\frac{N}{2}$ butterflies of the type shown below



DIF FFT algorithm requires $\frac{N}{2} \log_2 N$ complex multiplications and $N \log_2 N$ complex additions.

The complete flow graph of an 8-point DIF FFT algorithm is shown below.

In DIF FFT the input sequence $x[n]$ appears in natural order while the output $X(k)$ appears in the bit-reversed order.

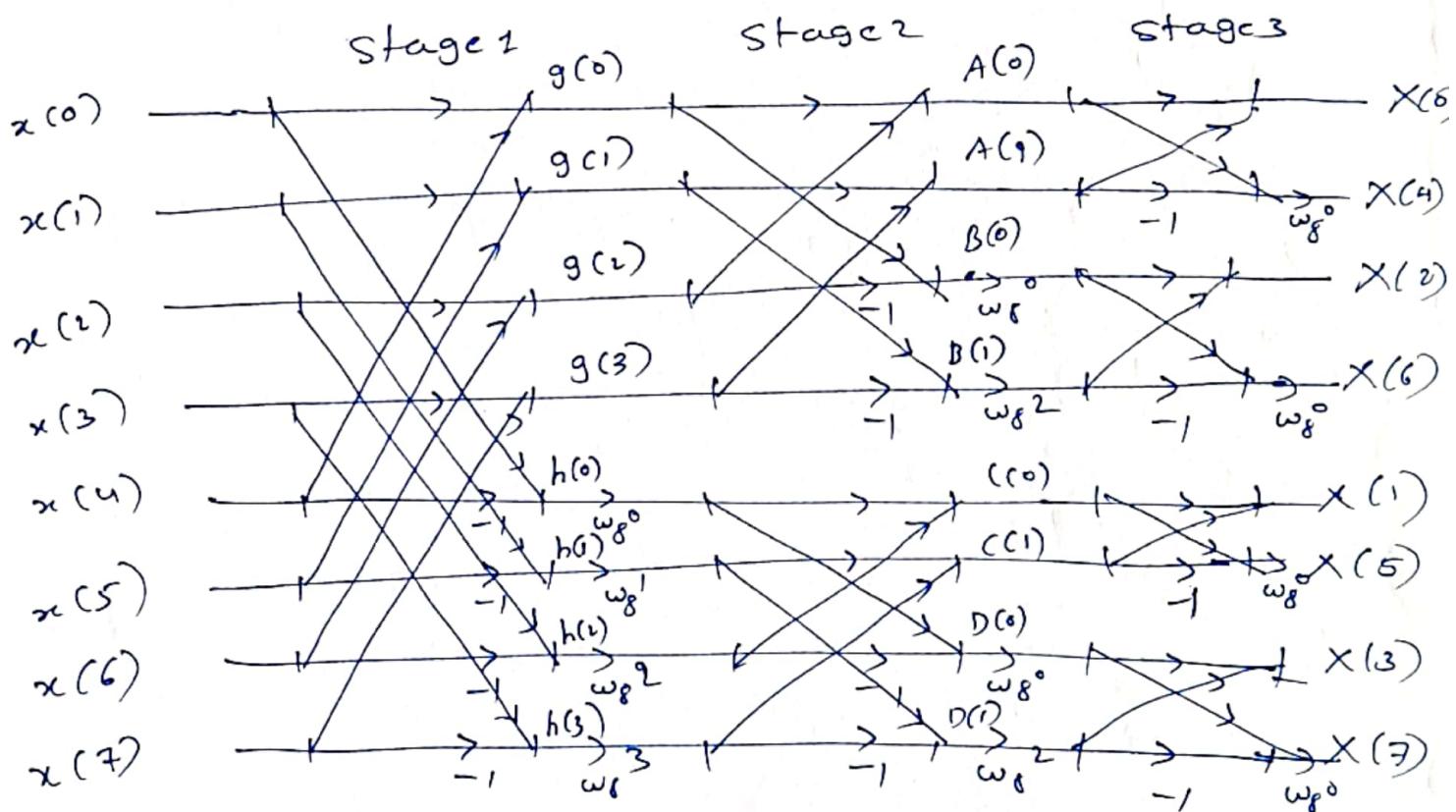


fig : 8 pt DIF - FFT algorithm

* Inverse FFT

~

IDFT Using FFT Algorithm

~

FFT algorithms can be used to compute an inverse DFT without any change in the algorithm.

The inverse DFT of an N-point sequence is defined as

$$x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X(k) W_N^{-nk}; \quad 0 \leq n \leq N-1 \quad \text{--- (1)}$$

Multiply by N & take Complex conjugate of eq

$$N x^*[n] = \sum_{k=0}^{N-1} X^*(k) W_N^{nk} \quad \text{--- (2)}$$

The right hand side of eq(2) is DFT of the sequence $X^*(k)$ and may be computed using any FFT algorithm.

The desired o/p sequence $x(n)$ can be found by complex conjugating the DFT and dividing by N

i.e.

$$x[n] = \frac{1}{N} \left[\sum_{k=0}^{N-1} X^*(k) W_N^{nk} \right]$$

DFST $[X^*(10)]$

* Compute the 8-pt DFT of the sequence

$$x[n] = \begin{cases} 1 & ; 0 \leq n \leq 7 \\ 0 & ; \text{otherwise} \end{cases}$$

by using
DIT-FFT & DIF FFT algorithms

Sol: Given $x[n] = \{1, 1, 1, 1, 1, 1, 1, 1\}$

$$\omega_8^0 = 1$$

$$\omega_8^1 = 0.707 - j0.707$$

$$\omega_8^2 = -j$$

$$\omega_8^3 = -0.707 - j0.707$$

$$X(k) = \{8, 0, 0, 0, 0, 0, 0, 0\}$$

* Given $x[n] = \{1, 2, 3, 4, 4, 3, 2, 1\}$ find
using DIT-FFT algorithm

$$X(k) = \{20, -5.828 - j2.414, 0, 0, 0, -0.172 + j0.414, 0, -5.828 + j2.414\}$$

* Given $x[n] = \{0, 1, 2, 3, 4, 5, 6, 7\}$ find $X(k)$ using
DIT-FFT Algorithm

$$X(k) = \{28, -4 + j9.656, -4 + j4, -4 + j1.656, -4, -4 - j1.656, -4 - j4, -4 - j9.656\}$$

* Given $x[n] = 2^n$ & $N=8$
find $X(k)$ using DIT-FFT Algorithm

Sol: $x[n] = \{1, 2, 4, 8, 16, 32, 64, 128\}$

$$X(k) = \{255, 48.63 + j166.05, \\ -51 + j102, -78.63 + j46.05, \\ -85, -78.63 - j46.05, -51 - j102, \\ 48.63 - j166.05\}$$

* Given $x[n] = \{0, 1, 2, 3\}$ & $N=4$ find

$X(k)$ using DIT-FFT Algorithm

Sol: $\omega_N^0 = 1$

$$\omega_N^1 = -j$$

$$X(k) = \{6, -2+j2, -2, -2-j2\}$$

* Given $x[n] = \{1, 0, 0, 0\}$ & $N=4$

$$X(k) = \{1, 1, 1, 1\}$$

* Given $x[n] = \{1, 1, 1, 1\}$

$$X(k) = \{4, 0, 0, 0\}$$

* Use the 4-pt inverse FFT & Find
 $x[n]$ if $X(k) = \{6, -2+j2, -2, -2-j2\}$

$$x[n] = x[n] = \{0, 1, 2, 3\}$$