

Connecting the discrete Fourier transform to the Fourier series

The discrete Fourier transform represents a sequence x_n as the sum of complex exponentials

$$x_n = \frac{1}{N} \sum_{k=0}^{N-1} X_k e^{-j2\pi k n / N} \quad (1)$$

The complex coefficients can be computed:

$$X_k = \sum_{n=0}^{N-1} x_n e^{-j2\pi k n / N} \quad (2)$$

Equation (2) is called the forward transform and (1) is the inverse transform. Euler's formula is a fundamental relationship between trigonometric functions and the complex exponential function:

$$e^{jx} = \cos x + j \sin x. \quad (3)$$

Use equation (3) to remove the complex exponential in equation (1) and replace X_n with $(A_n + jB_n)$:

$$\begin{aligned} x_n &= \frac{1}{N} \sum_{k=0}^{N-1} (A_k + jB_k) (\cos(2\pi k n / N) + j \sin(2\pi k n / N)) \\ &= \frac{1}{N} \sum_{k=0}^{N-1} [A_k \cos(2\pi k n / N) - B_k \sin(2\pi k n / N) + j A_k \sin(2\pi k n / N) + j B_k \cos(2\pi k n / N)] \end{aligned} \quad (4)$$

Khan's video on the Fourier series was about a real sequence. Focus attention on the real part of x_n :

$$\text{Re}(x_n) = \frac{1}{N} \sum_{k=0}^{N-1} A_k \cos(k 2\pi n / N) - B_k \sin(k 2\pi n / N)$$

Substitute $k 2\pi n / N = t$

$$\text{Re}(x_n) = \frac{1}{N} \sum_{k=0}^{N-1} A_k \cos(kt) - B_k \sin(kt)$$

This now looks like the Fourier series equation:
 $f(t) = \sum_{k=0}^{\infty} a_k \cos kt + b_k \sin kt$ provided a_k and b_k are zero for $k > N-1$.