The Discrete Fourier Transform

Digital Signal Processing

September 16, 2025



Given a real-valued, periodic sequence x[n] with period L,

Given a real-valued, periodic sequence x[n] with period L, write the fundamental angular frequency as $\omega_0=\frac{2\pi}{L}$.

Given a real-valued, periodic sequence x[n] with period L, write the fundamental angular frequency as $\omega_0=\frac{2\pi}{L}$.

Fourier series synthesis:

$$x[n] = \frac{a_0}{2} + \sum_{k=1}^{L-1} [a_k \cos(\omega_0 k n) + b_k \sin(\omega_0 k n)].$$

Given a real-valued, periodic sequence x[n] with period L, write the fundamental angular frequency as $\omega_0 = \frac{2\pi}{L}$.

Fourier series synthesis:

$$x[n] = \frac{a_0}{2} + \sum_{k=1}^{L-1} [a_k \cos(\omega_0 k n) + b_k \sin(\omega_0 k n)].$$

Fourier series analysis:

$$a_k = \frac{2}{L} \sum_{n=0}^{L-1} \cos(\omega_0 k n) x[n],$$

$$b_k = \frac{2}{L} \sum_{n=0}^{L-1} \sin(\omega_0 k n) x[n].$$

Extending to Complex Signals

Replace real cosine and sine with a single complex sinusoid:

$$z_k[n] = e^{i\omega_0 kn} = \cos(\omega_0 kn) + i\sin(\omega_0 kn)$$

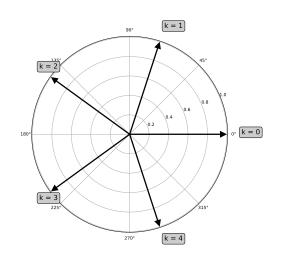
Extending to Complex Signals

Replace real cosine and sine with a single complex sinusoid:

$$z_k[n] = e^{i\omega_0 kn} = \cos(\omega_0 kn) + i\sin(\omega_0 kn)$$

Here, $z_k[n]$ is a complex exponential sequence with

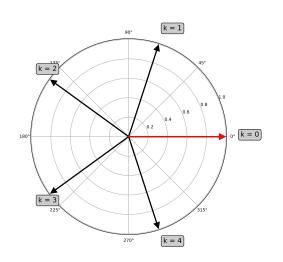
- frequency: $\omega_0 k = \frac{2\pi k}{L}$,
- amplitude: $|z_k[n]| = 1$, and
- **phase**: $\phi = 0$.



$$\omega_0 = \frac{2\pi}{5} = 72^{\circ}$$

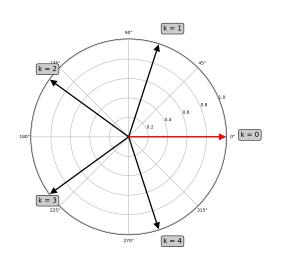
Note:

$$z_k[n] = e^{i\omega_0 kn} = (e^{i\omega_0})^{kn}$$



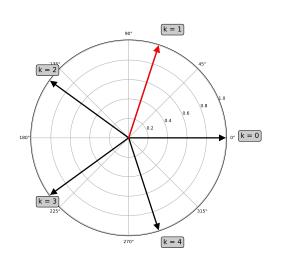
For
$$k = 0$$

$$z_0[n] = e^0 = 1.0$$



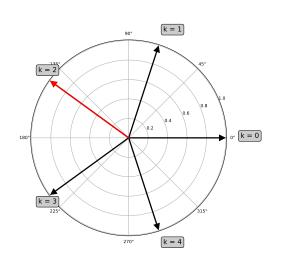
For
$$k = 1$$
,

$$z_1[0] = (e^{i\omega_0})^0 = 1.0$$



For
$$k=1$$
,
$$z_1[0]=(e^{i\omega_0})^0=1.0$$

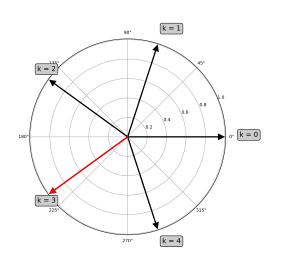
$$z_1[1]=(e^{i\omega_0})^1$$



For
$$k=1$$
,
$$z_1[0]=(e^{i\omega_0})^0=1.0$$

$$z_1[1]=(e^{i\omega_0})^1$$

$$z_1[2]=(e^{i\omega_0})^2$$



For
$$k = 1$$
,

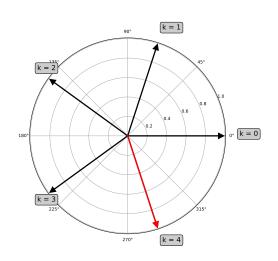
$$z_1[0] = (e^{i\omega_0})^0 = 1.0$$

 $z_1[1] = (e^{i\omega_0})^1$

$$z_1[1] = (e^{-i})$$

$$z_1[2] = (e^{i\omega_0})^2$$

$$z_1[3] = (e^{i\omega_0})^3$$



For
$$k = 1$$
,

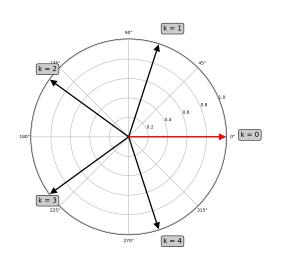
$$z_{1}[0] = (e^{i\omega_{0}})^{0} = 1.0$$

$$z_{1}[1] = (e^{i\omega_{0}})^{1}$$

$$z_{1}[2] = (e^{i\omega_{0}})^{2}$$

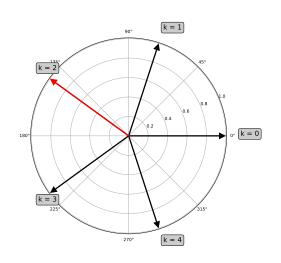
$$z_{1}[3] = (e^{i\omega_{0}})^{3}$$

$$z_{1}[4] = (e^{i\omega_{0}})^{4}$$



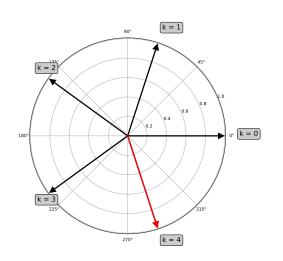
For
$$k=2$$
,

$$z_2[0] = (e^{i\omega_0})^0 = 1.0$$



For
$$k=2$$
,
$$z_2[0]=(e^{i\omega_0})^0=1.0$$

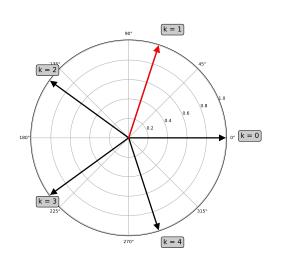
$$z_2[1]=(e^{i\omega_0})^2$$



For
$$k=2$$
,
$$z_2[0]=(e^{i\omega_0})^0=1.0$$

$$z_2[1]=(e^{i\omega_0})^2$$

$$z_2[2]=(e^{i\omega_0})^4$$



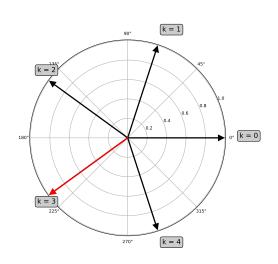
For
$$k=2$$
,

$$z_2[0] = (e^{i\omega_0})^0 = 1.0$$

$$z_2[1] = (e^{i\omega_0})^2$$

$$z_2[2] = (e^{i\omega_0})^4$$

$$z_2[3] = (e^{i\omega_0})^1$$



For
$$k=2$$
,

$$z_{2}[0] = (e^{i\omega_{0}})^{0} = 1.0$$

$$z_{2}[1] = (e^{i\omega_{0}})^{2}$$

$$z_{2}[2] = (e^{i\omega_{0}})^{4}$$

$$z_{2}[3] = (e^{i\omega_{0}})^{1}$$

$$z_2[4] = (e^{i\omega_0})^3$$

Discrete Fourier Transform (DFT)

Definition

Now let x[n] be a complex-valued, periodic signal with period L. The **discrete Fourier transform (DFT)** of x[n] is given by

DFT synthesis:

$$x[n] = \frac{1}{\sqrt{L}} \sum_{k=0}^{L-1} e^{i\omega_0 k n} X[k]$$

DFT analysis:

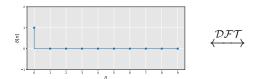
$$X[k] = \frac{1}{\sqrt{L}} \sum_{n=0}^{L-1} e^{-i\omega_0 k n} x[n]$$

Notation

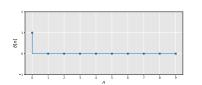
If X[k] is the DFT of x[n], we'll denote this as

$$x[n] \stackrel{\mathcal{DFT}}{\longleftrightarrow} X[k].$$

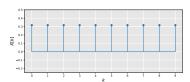
These are called **DFT pairs**.



$$x[n] = \delta[n] = \begin{cases} 1 & n = 0, \\ 0 & 1 \le n < L. \end{cases}$$







$$x[n] = \delta[n] = \begin{cases} 1 & n = 0, \\ 0 & 1 \le n < L. \end{cases}$$

$$X[k] = \frac{1}{\sqrt{L}}, \quad \forall k.$$

$$X[k] = \frac{1}{\sqrt{L}} \sum_{n=0}^{L-1} e^{-i\omega_0 k n} x[n]$$

DFT definition

$$X[k] = \frac{1}{\sqrt{L}} \sum_{n=0}^{L-1} e^{-i\omega_0 k n} x[n]$$
$$= \frac{1}{\sqrt{L}} \sum_{n=0}^{L-1} e^{-i\omega_0 k n} \delta[n]$$

DFT definition

$$x[n] = \delta[n]$$

$$X[k] = \frac{1}{\sqrt{L}} \sum_{n=0}^{L-1} e^{-i\omega_0 k n} x[n]$$
$$= \frac{1}{\sqrt{L}} \sum_{n=0}^{L-1} e^{-i\omega_0 k n} \delta[n]$$
$$= \frac{1}{\sqrt{L}} e^0$$

DFT definition

$$x[n] = \delta[n]$$

$$\delta[n]=1$$
 only if $n=0$

$$X[k] = \frac{1}{\sqrt{L}} \sum_{n=0}^{L-1} e^{-i\omega_0 k n} x[n] \qquad \qquad \text{DFT definition}$$

$$= \frac{1}{\sqrt{L}} \sum_{n=0}^{L-1} e^{-i\omega_0 k n} \delta[n] \qquad \qquad x[n] = \delta[n]$$

$$= \frac{1}{\sqrt{L}} e^0 \qquad \qquad \delta[n] = 1 \text{ only if } n = 0$$

$$= \frac{1}{\sqrt{L}} \qquad \qquad e^0 = 1$$

Properties of DFT

- Duality
- 2 Conjugation
- 3 Linearity
- 4 Time Shift
- 6 Modulation

1. Duality

Duality Property

The inverse DFT is the same as the forward DFT composed with time-reversal:

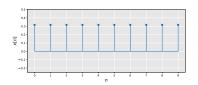
lf

$$x[n] \stackrel{\mathcal{DFT}}{\longleftrightarrow} X[k],$$

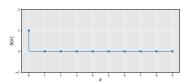
then

$$X[n] \stackrel{\mathcal{DFT}}{\longleftrightarrow} x[L-k].$$

DFT of a Constant Signal



$$\stackrel{\mathcal{DFT}}{\longleftrightarrow}$$



$$x[n] = \frac{1}{\sqrt{L}}, \quad \forall n.$$

$$X[k] = \delta[k] = \begin{cases} 1 & k = 0, \\ 0 & 1 \le k < L. \end{cases}$$

Using duality

2. Conjugation

Conjugation Property

Conjugating a signal results in its DFT being conjugated and time-reversed:

$$\bar{x}[n] \stackrel{\mathcal{DFT}}{\longleftrightarrow} \bar{X}[L-k]$$

3. Linearity

Linearity Property

The DFT is a linear operator:

If
$$x[n] \xleftarrow{\mathcal{DFT}} X[k]$$
, and $y[n] \xleftarrow{\mathcal{DFT}} Y[k]$, then

$$ax[n] + by[n] \stackrel{\mathcal{DFT}}{\longleftrightarrow} aX[k] + bY[k],$$

for all complex constants $a, b \in \mathbb{C}$.

4. Time Shift

Time Shift Property

Shifting a signal in time results in a modulation of its DFT:

$$x[n-m] \stackrel{\mathcal{DFT}}{\longleftrightarrow} e^{-i\omega_0 km} X[k].$$

$$\mathcal{DFT}\{x[n-m]\} = \frac{1}{\sqrt{L}} \sum_{n=0}^{L-1} e^{-i\omega_0 k n} x[n-m]$$

$$\begin{split} \mathcal{DFT}\{x[n-m]\} &= \frac{1}{\sqrt{L}} \sum_{n=0}^{L-1} e^{-i\omega_0 k n} x[n-m] \\ &= \frac{1}{\sqrt{L}} \sum_{j=0}^{L-1} e^{-i\omega_0 k (j+m)} x[j] \qquad \text{defining } j=n-m \end{split}$$

$$\begin{split} \mathcal{DFT}\{x[n-m]\} &= \frac{1}{\sqrt{L}} \sum_{n=0}^{L-1} e^{-i\omega_0 k n} x[n-m] \\ &= \frac{1}{\sqrt{L}} \sum_{j=0}^{L-1} e^{-i\omega_0 k (j+m)} x[j] \qquad \text{defining } j = n-m \\ &= \frac{1}{\sqrt{L}} \sum_{j=0}^{L-1} e^{-i\omega_0 k j} e^{-i\omega_0 k m} x[j] \end{split}$$

$$\begin{split} \mathcal{DFT}\{x[n-m]\} &= \frac{1}{\sqrt{L}} \sum_{n=0}^{L-1} e^{-i\omega_0 k n} x[n-m] \\ &= \frac{1}{\sqrt{L}} \sum_{j=0}^{L-1} e^{-i\omega_0 k(j+m)} x[j] \qquad \text{defining } j = n-m \\ &= \frac{1}{\sqrt{L}} \sum_{j=0}^{L-1} e^{-i\omega_0 k j} e^{-i\omega_0 k m} x[j] \\ &= e^{-i\omega_0 k m} \frac{1}{\sqrt{L}} \sum_{i=0}^{L-1} e^{-i\omega_0 k j} x[j] \end{split}$$

$$\begin{split} \mathcal{DFT}\{x[n-m]\} &= \frac{1}{\sqrt{L}} \sum_{n=0}^{L-1} e^{-i\omega_0 k n} x[n-m] \\ &= \frac{1}{\sqrt{L}} \sum_{j=0}^{L-1} e^{-i\omega_0 k (j+m)} x[j] \qquad \text{defining } j = n-m \\ &= \frac{1}{\sqrt{L}} \sum_{j=0}^{L-1} e^{-i\omega_0 k j} e^{-i\omega_0 k m} x[j] \\ &= e^{-i\omega_0 k m} \frac{1}{\sqrt{L}} \sum_{j=0}^{L-1} e^{-i\omega_0 k j} x[j] \\ &= e^{-i\omega_0 k m} \mathcal{DFT}\{x[n]\} \end{split}$$

5. Modulation

Modulation Property

Modulation of a signal results in a frequency shift of its DFT:

$$e^{i\omega_0 nm}x[n] \stackrel{\mathcal{DFT}}{\longleftrightarrow} X[k-m].$$

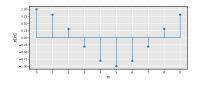
DFT of Real-Valued Signals

Let x[n] be a real-valued signal. In other words, Im(x[n]) = 0.

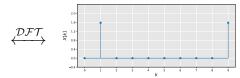
Then the following symmetry in the DFT holds:

$$X[k] = \bar{X}[L - k].$$

DFT of a Cosine

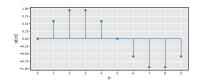


$$x[n] = \cos(\omega_0 m n)$$



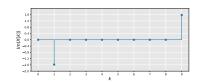
$$X[k] = \frac{\sqrt{L}}{2} (\delta[k-m] + \delta[k-L+m]).$$

DFT of a Sine



$$x[n] = \sin(\omega_0 m n)$$





$$X[k] = \frac{i\sqrt{L}}{2} (-\delta[k-m] + \delta[k-L+m])$$