

EXPERIMENT 8

Fast Fourier Transform and Z-Transform

Objective

To study the fast and efficient way of computing the discrete Fourier transform, difference between this Fast Fourier transform and Discrete Fourier transform and to learn how to find the Z-Transform using MATLAB.

Introduction

The Fast Fourier Transform is an efficient algorithm for computing the Discrete Fourier Transform.

Difference in DFT and FFT

FFT (Fast Fourier Transform) is a faster version of the DFT that can be applied when the number of samples in the signal is a power of two. FFT computation takes approximately $\mathbf{O(N\log_2(N))}$ operations, whereas a DFT takes approximately $\mathbf{O(N^2)}$ operations, so the FFT is significantly faster.

To obtain one sample of $X(k)$ we need N complex multiplications and $(N - 1)$ complex additions. Clearly, the number of DFT computations for an N -point sequence depends quadratically on N . The quadratic dependence on N can be reduced by realizing that most of the computations can be eliminated using the periodicity property and the symmetry property.

Let $X(k) = \sum_{n=0}^3 x(n) \cdot W_4^{nk}$, $0 \leq k \leq 3$,

This computation can be written in matrix form as:

$$\begin{bmatrix} X(0) \\ X(1) \\ X(2) \\ X(3) \end{bmatrix} = \begin{bmatrix} W_4^0 & W_4^0 & W_4^0 & W_4^0 \\ W_4^0 & W_4^1 & W_4^2 & W_4^3 \\ W_4^0 & W_4^2 & W_4^4 & W_4^6 \\ W_4^0 & W_4^3 & W_4^6 & W_4^9 \end{bmatrix} \cdot \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ x(3) \end{bmatrix}$$

which requires 16 ($\mathbf{N^2}$) complex multiplications.

MATLAB Implementation

MATLAB provides a function called FFT to compute the DFT of a vector x . If length of x is less than N , then x is padded with zeros. This fft function is written in machine language therefore it executes very fast. If N is a power of 2 then a high speed radix-2 FFT algorithm is employed. If N is not a multiple of 2, then N is decomposed into prime factors and a slower mixed radix FFT algorithm is used.

There are many algorithms to compute FFT, a few are listed below:

- Radix-2 FFT algorithm
- Split-radix FFT algorithm
- Prime-factor FFT algorithm
- Bruun's FFT algorithm
- Rader's FFT algorithm
- Bluestein's FFT algorithm

Radix-2-FFT Algorithm

Let N be a multiple of 2 then we divide $x(n)$ into two $\frac{N}{2}$ point sequences:

$$g_1(n) = x(2n); \quad 0 \leq n \leq \frac{N}{2} - 1$$

$$g_2(n) = x(2n + 1); \quad 0 \leq n \leq \frac{N}{2} - 1$$

Let $G_1(k)$ and $G_2(k)$ be $N/2$ -point DFTs of $g_1(n)$ and $g_2(n)$ then we have:

$$X(k) = G_1(k) + W_N^k G_2(k), \quad 0 \leq k \leq N - 1$$

This algorithm has a complexity of $O(N \log_2(N))$. The input sequence for the FFT is divided into two sequences in the following way:

If $x(n) = [0 \ 1 \ 2 \ 3 \ 4 \ 5 \ 6 \ 7]$, then

$$x_1(n_1) = [0 \ 2 \ 4 \ 6] \text{ \% even samples of } x(n)$$

$$x_2(n_2) = [1 \ 3 \ 5 \ 7] \text{ \% odd samples of } x(n)$$

Exercise 1:

Write a script to implement the equation $X(k) = G_1(k) + W_N^k G_2(k)$ in MATLAB given only the following two vectors of size $N/2$ each.

$$x_1(n_1) = [0 \ 2 \ 4 \ 6] \text{ \% even samples of } x(n)$$

$x_2(n_2) = [1 \ 3 \ 5 \ 7]$ % odd samples of $x(n)$

$$W_N^k = e^{-j2\pi(\frac{k}{N})}$$

You may use the MATLAB function `fft` to check your results.

(Hint: Use the symmetry property of $W_{N/2}^{km}$)

Write the code in the space provided below:

Exercise 2:

2- point FFT can be found as
$$\begin{bmatrix} X(0) \\ X(1) \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \cdot \begin{bmatrix} x(0) \\ x(1) \end{bmatrix}$$

Write a MATLAB function to find 2-point FFT.

```
function y = fft_2pt(x,N)  
  
% x : input vector of length 2  
  
% if N == 2  
  
%     Calculate 2-point FFT of x  
  
% else  
  
%     print 'error'
```

Z-Transform

The Z-transform is simply a power series representation of a discrete-time sequence. The Z-transform of a discrete time signal is defined as

$$X(z) = \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$

Where, z is the complex variable. This equation is sometimes called direct z-transform because it transforms the time-domain signal $x(n)$ into its complex-plane representation $X(z)$. For convenience the z-transform of a signal $x(n)$ is denoted by $X(z) \equiv Z\{x(n)\}$

The procedure of transforming z-transform to the time domain is called *inverse z-transform*. The inversion formula for obtaining $x(n)$ from $X(z)$ is

$$x(n) = \frac{1}{2\pi j} \oint X(z)z^{n-1}dz$$

Z-transform gives us the complex domain information of a sequence. MATLAB provides us with built-in functions to compute Z-transform as well as Inverse Z-transform. The region of convergence can also be plotted using a function called z-plane.

Objective:

The objective of this experiment is to learn how to find z-Transform and Inverse z-transform from multiple methods using MATLAB. The pole-zero plot is found using z-plane (num, den).

Exercise 1:

If $h(n) = 5 \left(\frac{1}{4}\right)^n u(n)$

Write $H(z)$ and also sketch its pole-zero plot.

```
num=[5];den=[1, -1/4];
```

```
zplane (num,den)
```

```
[r,p,c]=residue (num,den)
```

Attach the screen shots of the plots in the space provided below:

Inverse z-Transform

The analysis equation of z-transform is given by:

$$X(z) = \sum_{n=-\infty}^{n=+\infty} x(n) z^{-n}$$

The inverse z-transform can be found by

1. Inspection Method
2. Partial Fraction Expansion Method
3. Power Series Expansion
4. Residue function in MATLAB

Inspection Method:

The inverse z-transform of $X(z) = \frac{1}{1 - \frac{1}{2}z^{-1}}$ is $\rightarrow x(n) = \left(\frac{1}{2}\right)^n u(n)$

Partial Fraction Expansion Method:

Express $G(z)$ in a partial fraction expansion form and then determine $g(n)$ by summing the inverse transform of the individual simpler terms in the expansion.

Example:

$$X(z) = \frac{1}{\left(1 - \frac{1}{4}z^{-1}\right)\left(1 - \frac{1}{2}z^{-1}\right)}, \quad ROC: |z| > \frac{1}{2}$$

$$X(z) = \frac{-1}{\left(1 - \frac{1}{4}z^{-1}\right)} + \frac{2}{\left(1 - \frac{1}{2}z^{-1}\right)}, \quad \text{with } |z| > \frac{1}{2}$$

The inverse z-transform is given by: $x(n) = 2\left(\frac{1}{2}\right)^n u(n) - \left(\frac{1}{4}\right)^n u(n)$.

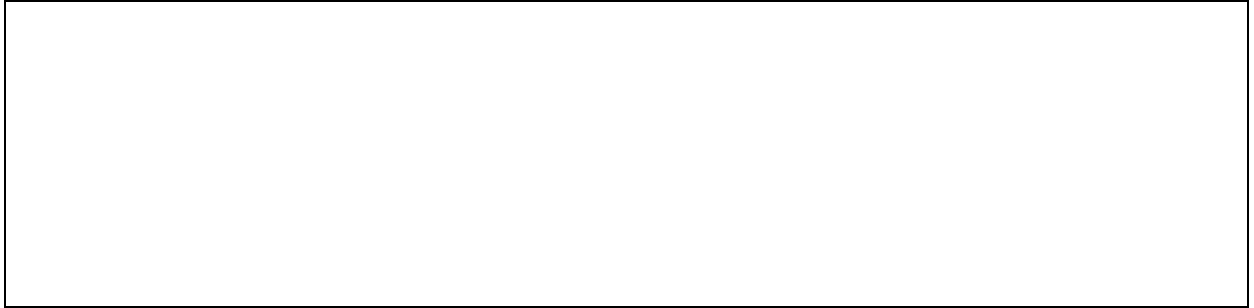
And, this is a right sided sequence.

Exercise 2:

Find all possible sequences (which is inverse z-transforms) for this $X(z)$.

$$X(z) = \frac{z}{3z^2 - 4z + 1}$$

Write the sequences in the space provided below:



Partial Fraction Expansion Using MATLAB

The MATLAB function `[r, p, c] = residue(num, den)` computes the partial fraction expansion of a rational z-transform with numerator and denominator coefficients given by vectors `num` and `den`.

1. Vector `r` contains the residues
2. Vector `p` contains the poles
3. Vector `c` contains the constants

Example:

$$X(z) = \frac{z}{3z^2 - 4z + 1}$$

$$X(z) = \frac{(0 + z^{-1})}{(3 - 4z^{-1} + z^{-2})}$$

```
num=[0,1];den=[3,-4,1];  
zplane(num,den)  
[r,p,c]=residue(num,den)
```

```
r =  
0.5000  
-0.5000
```

```
p =  
1.0000  
0.3333
```

```
c =  
[]
```

So from above, we obtain

$$X(z) = \frac{\frac{1}{2}}{(1 - z^{-1})} - \frac{\frac{1}{2}}{\left(1 - \frac{1}{3}z^{-1}\right)}$$

$$x(n) = \left(\frac{1}{2} - \frac{1}{2}\left(\frac{1}{3}\right)^n\right)u(n)$$

Exercise 3:

Find inverse z-transform by using MATLAB and by the method of partial fractions expansion for the following z-transforms. Show working in the space provided:

The denominator polynomial can also be calculated using MATLAB's built-in function poly, which computes the polynomial coefficients when roots are given.

1)

$$X(z) = \frac{(1 - z^{-1} - 4z^{-2} + 4z^{-3})}{(1 - \frac{11}{4}z^{-1} + \frac{13}{8}z^{-2} - \frac{1}{4}z^{-4})}$$

2)

$$X(z) = \frac{z}{(z^3 + 2z^2 + 1.25z + 0.25)}$$

3)

$$X(z) = \frac{(z^3 - 3z^2 + 4z + 1)}{(z^3 - 4z^2 + z - 0.16)}$$

