

# Discrete Fourier transform (DFT)

- DFT is used in approximating the spectrum for a finite length sequence.
- DTFT is good for theoretical spectrum analysis of digital signal but not good for computer-aided analysis.
- DFT provides practical approach to numerical computation of DTFT for a finite length sequence.
- Also, we may split an input signal in sets of  $N$  samples and do analysis for each set (segment or frame) separately.

$$X(\Omega) = \sum_{-\infty}^{+\infty} x[n] \exp[-j\Omega n] = \sum_{n=0}^{N-1} x[n] \exp[-j\Omega n]$$

# DFT continued

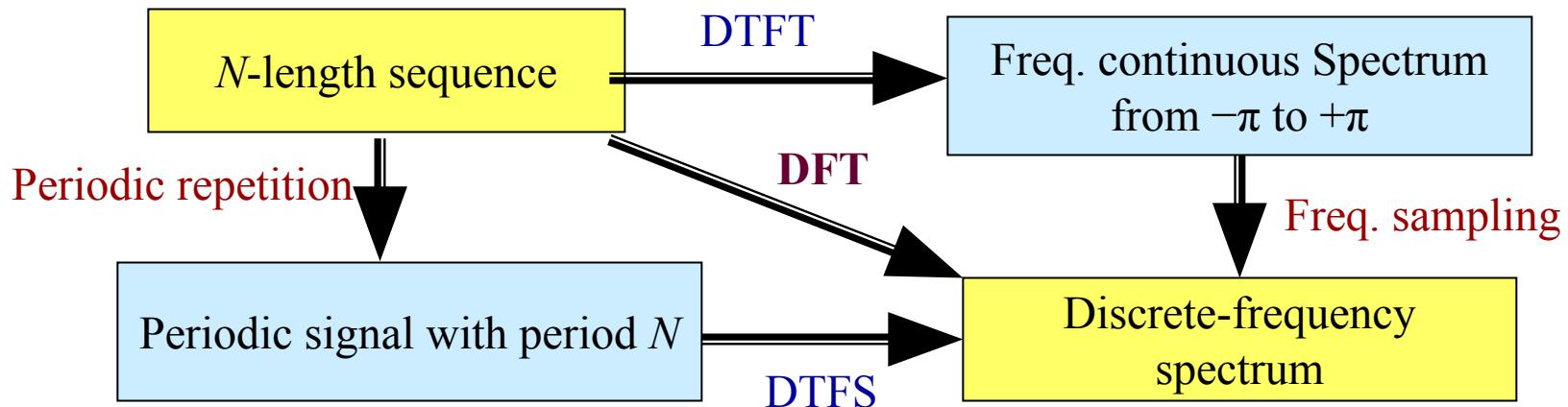
- Approximation to  $X(\Omega)$  is obtained by taking frequency samples of  $X(\Omega)$  at  $N$  equally spaced frequencies  $\Omega_k = 2\pi k / N, 0 \leq k \leq N - 1$ .

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

- Check that the DFT expression is somewhat same as the DTFS expression.
- That means, we do analysis in the **DTFS manner**.
- That is, for a given set of  $N$  samples we calculate the DTFT as if the signal is **periodic** with these  $N$  samples.
- Therefore, one-dimensional DFT and inverse DFT expressions are same as DTFS expressions given

# Sampling in frequency

- Discuss frequency sampling in the light of what we have studied in case of time sampling at Nyquist rate.



- For better approximation we may go for  **$M$ -point DFT** ( $M > N$ ), as if taking an  $M$ -length sequence created by zero padding to the given  $N$ -length sequence – discuss in the light of time sampling at a rate greater than Nyquist rate.

# Signal recovery from DFT

- Given a non-periodic sequence  $x[n]$  of whatever length.
- We take DTFT and then do frequency sampling at N-points to get DFT coefficients.

$x[n] \rightarrow \text{DTFT} \rightarrow X(\Omega) \rightarrow N\text{-point freq. sampling} \rightarrow X[k]$

$$X[k] = X(\Omega = 2k\pi/N)$$

- Now we take inverse DFT (expression similar to inverse DTFS) to get back the original signal.
- But, we may or may not get back  $x[n]$ .

$X[k] \rightarrow \text{IDFT} \rightarrow \tilde{x}[n]$

# Signal recovery from DFT

$$\begin{aligned} \tilde{x}[n] &= \frac{1}{N} \sum_{k=0}^{N-1} X[k] \exp\left(j \frac{2\pi}{N} nk\right) \quad n = 0, 1, \dots, N-1 \\ &= \frac{1}{N} \sum_{k=0}^{N-1} \left( \sum_{l=-\infty}^{+\infty} x[l] \exp\left(-j \frac{2\pi}{N} lk\right) \right) \exp\left(j \frac{2\pi}{N} nk\right) \end{aligned}$$

# Signal recovery from DFT

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

$$= \sum_{l=-\infty}^{+\infty} x[l] (\sum_{m=-\infty}^{+\infty} \delta[(n-l) - mN])$$

$$\tilde{x}[n] = \sum_{m=-\infty}^{+\infty} x[n - mN]$$

# Signal recovery from DFT

■  $x[0], x[1], \dots, x[N-1], x[N], x[N+1] \dots, x[2N-1], \dots$

DTFT sampling  and IDFT

$$\begin{aligned}\tilde{x}[n] &= (x[0] + x[N] + \dots), (x[1] + x[N+1] + \dots), \\ &\dots, (x[N-1] + x[2N-1] + \dots), \dots\end{aligned}$$

(i.e., every  $N^{\text{th}}$  sample in  $x[n]$  are added up)

# Signal recovery from DFT

- Also, check that  $\tilde{x}[n] = \tilde{x}[n + kN]$  for any integer  $k$ .

$$\begin{aligned}\tilde{x}[n + kN] &= \sum_{m=-\infty}^{+\infty} x[n + kN - mN] = \sum_{m=-\infty}^{+\infty} x[n - (m - k)N] \\ &\equiv \sum_{p=-\infty}^{+\infty} x[n - pN] = \tilde{x}[n]\end{aligned}$$

- That means,  $\tilde{x}[n]$  is a periodic sequence with period  $N$ .
- Since IDFT is somewhat same as inverse DTFS, this is quite expected.

# Signal recovery from DFT

- So, how to determine  $\tilde{x}[n]$  from  $x[n]$  directly?
  - Split the sequence  $x[n]$  into small segments of length  $N$  each.
  - Add all the segments to get an  $N$ -length sequence.
  - $\tilde{x}[n]$  is the periodic repetition of this  $N$ -length sequence.
  - However, we only write down the values of these  $\tilde{x}[n]$  for  $n = 0$  to  $N-1$  as it is unnecessary to repeat the same.

# Signal recovery from DFT (contd.)

- For  $x[n]$  of length equal to or less than  $N$ ,  $x[n]$  can be recovered from  $\tilde{x}[n]$ .

- If length of  $x[n]$  is  $N$ , then one-period of  $\tilde{x}[n] = x[n]$

**Example:**  $x[n] = \{2, 3, 8, 1\}$  where  $N = 4$

Essentially,  $x[n] = \{\dots, 0, 0, 0, \textcolor{red}{2}, 3, 8, 1, 0, 0, 0, 0, \dots\}$ , where red colored sample corresponds to  $x[0]$ .

So, one-period of  $\tilde{x}[n] = \{2, 3, 8, 1\}$

- If length of  $x[n]$  is less than  $N$  (say  $L < N$ ), then one-period of  $\tilde{x}[n] = x[n]$  padded with  $(N - L)$  zeros.

**Example:**  $x[n] = \{2, 3, 8\}$  while  $N = 4$

# Signal recovery from DFT (contd.)

- Essentially,  $x[n] = \{\dots, 0, 0, 0, \textcolor{red}{2}, 3, 8, 0, 0, 0, 0, 0, \dots\}$ , where red colored sample corresponds to  $x[0]$ .  
So, one-period of  $\tilde{x}[n] = \{2, 3, 8, 0\}$
- If length of  $x[n]$  greater than  $N$ , there is **time-domain aliasing** and  $x[n]$  cannot be recovered from  $\tilde{x}[n]$ .

**Example:**  $x[n] = \{2, 3, 8, 1, 4, 3\}$  while  $N = 4$

Essentially,  $x[n] = \{\dots, 0, 0, 0, \textcolor{red}{2}, 3, 8, 1, 4, 6, 0, 0, \dots\}$ , where red colored sample corresponds to  $x[0]$ .

So, one-period of  $\tilde{x}[n] = \{2, 3, 8, 1\} + \{4, 6, 0, 0\}$

$$= \{\textcolor{purple}{6}, \textcolor{purple}{9}, 8, 0\}$$

# Correspondence to Sampling Theorem

- Continuous-time periodic signal in time domain  
 $\Leftrightarrow$  discrete-frequency non-periodic spectrum (FS coeff's)
- In the same way, continuous-frequency periodic spectrum  $X(\Omega)$  in frequency domain  $\Leftrightarrow$  discrete-time non-periodic signal  $x[n]$ .
- Time domain signal sampled with time-interval  $T_s$   
 $\Leftrightarrow$  frequency domain spectrum gets repeated after every  $2\pi / T_s = 2\pi f_s = \omega_s$  rad / sec
- Similarly, frequency domain spectrum  $X(\Omega)$  sampled at  $N$  points with frequency-interval  $2\pi/N$  rad.  $\Leftrightarrow$  time domain signal gets repeated after every  $2\pi / \left(\frac{2\pi}{N}\right) = N$  samples.

# Correspondence to Sampling Theorem

- According to sampling theorem,  $\omega_s \geq$  total band-width of spectrum in rad/sec (incl. both pos. and neg. sides of the frequency band) is required for exact reconstruction of the original signal from the time-domain samples.
- Similarly, here we require  $N \geq$  total length of signal for exact recovery of the original signal from the frequency-domain samples (DFT coefficients), **as checked before**.
- For  $\omega_s >$  spectrum band-width (in rad/sec), we get a guard-band in between the repeated spectrum repetition.
- Similarly, for  $N >$  signal length  $L$ , we get a **guard-time** in between the sequence  $x[n]$  repetition given by the zero padding of length  $N-L$ , **as mentioned before**.

# Correspondence to Sampling Theorem

- That is why, for an  $N$ -length sequence we generally do  $N$ -point DFT / IDFT.
- However, we may go for  $N$ -point DFT even for an  $L$ -length sequence ( $L < N$ ). The same has been said before that for an  $N$ -length sequence, we may go for  $M$ -point DFT ( $M > N$ ) for better approximation of the spectrum.
- We will discuss soon that this more-point DFT / IDFT is also required for carrying out convolution via multiplication in frequency domain – multiplying DFT coefficients and then taking IDFT of these DFT coefficient products.

# Correspondence to Sampling Theorem

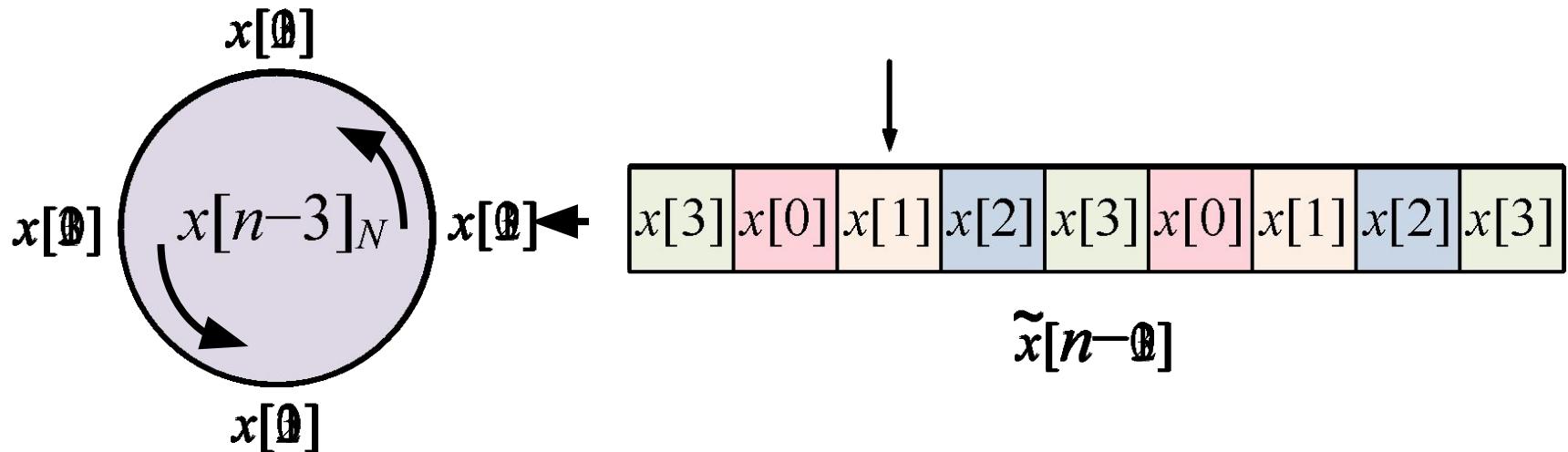
- For  $\omega_s <$  spectrum band-width (in rad/sec), we get aliasing due to spectrum overlap.
- In a similar fashion, for  $N <$  signal length  $L$ , we get overlapping of the sequences where the last  $L-N$  samples in the sequence  $x[n]$  gets added with the first  $L-N$  samples of the sequence. This is aliasing in time, **as** discussed earlier with an example.
- **Another example:**  $x[n] = \{2, 3, 8, 1, 4, 3, 5, 7, 2\}$  and we do 4-point DFT followed by 4-point IDFT (i.e.  $N = 4$ )  
Then, one-period of the IDFT result  $\tilde{x}[n] = \{8, 6, 13, 8\}$

# DFT properties

- **Linearity:**  $ax[n] + by[n] \Leftrightarrow aX[k] + bY[k]$
- **Circular shift:**  $x[n - n_0]_N \Leftrightarrow \exp\left[-j\frac{2\pi}{N}kn_0\right]X[k]$
- $x[n - n_0]_N$  denotes  $x[n]$  circularly shifted by  $n_0$  samples.
- What do you mean by circular shift?
  - $x[n]$  is finite-length sequence of length  $N$ .
  - But, DFT is essentially DTFS of the periodic repetition of  $x[n]$  which is  $\tilde{x}[n]$ .
  - That is, we can say  $\tilde{x}[n - n_0] \Leftrightarrow \exp\left[-j\frac{2\pi}{N}kn_0\right]X[k]$  when  $\tilde{x}[n]$  linearly shifted by  $n_0$  samples towards right.

# DFT properties

- □ How can we express  $\tilde{x}[n - n_0]$  in terms of  $x[n]$ ?
- Write the  $N$  samples of  $x[n]$  on a circle; our convention is to write in anti-clockwise direction for increasing  $n$ .
- Shift (rotate) the samples in the same anti-clockwise direction corresponding to linear right-shift of  $\tilde{x}[n]$ .



# DFT properties

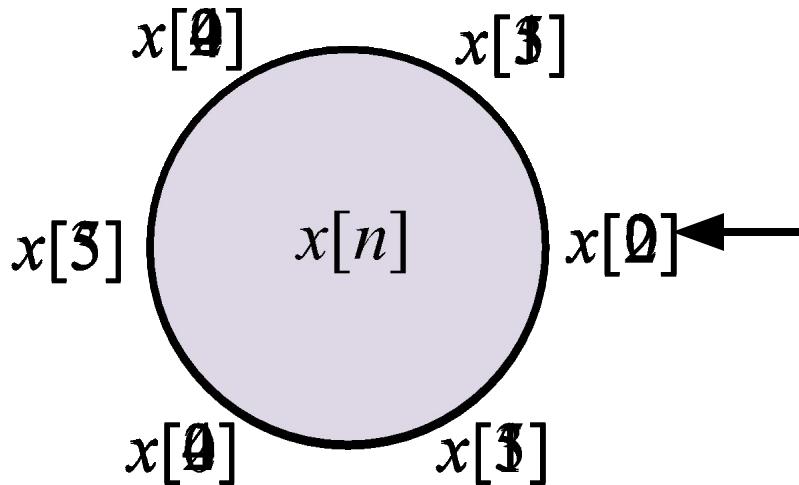
## ■ What is $x[n_0 - n]_N$ ?

- $x[n_0 - n]_N = x[-n + n_0]_N \Rightarrow$  First circularly shift  $x[n]$  clockwise by  $n_0$  positions, followed by scaling by  $-1$ , i.e. reverse the order about the origin on the circle.

- See for  $N = 6$  and  $n_0 = 2$  case

## ■ What is $x[N - n]_N$ ?

- $x[N - n]_N$   
 $= \{x[0], x[N - 1], \dots, x[1]\}$



# DFT properties

## ■ Symmetry:

- For real  $x[n]$ :  $X[k] = X^*[-k]$  (conjugate symmetry)

But DFT defined only for  $k = 0$  to  $N-1$

$$\begin{aligned} X[-k] &= \sum_{n=0}^{N-1} x[n] \exp\left(-j \frac{2\pi}{N} n(-k)\right) \\ &= \sum_{n=0}^{N-1} x[n] \exp\left(-j \frac{2\pi}{N} n(N - k)\right) = X[N - k] \end{aligned}$$

Therefore,  $X^*[-k] = X^*[N - k]$

# DFT properties

- $$\begin{aligned} X^*[N] &= X^*[0] \text{ for } k = 0 \\ X^*[-k] &= X^*[N - k] \text{ for } k = 1 \text{ to } N-1 \end{aligned}$$

That is,  $X^*[-k]$

$$= \{X^*[0], X^*[N - 1], \dots, X^*[1]\} \equiv X^*[N - k]_N$$

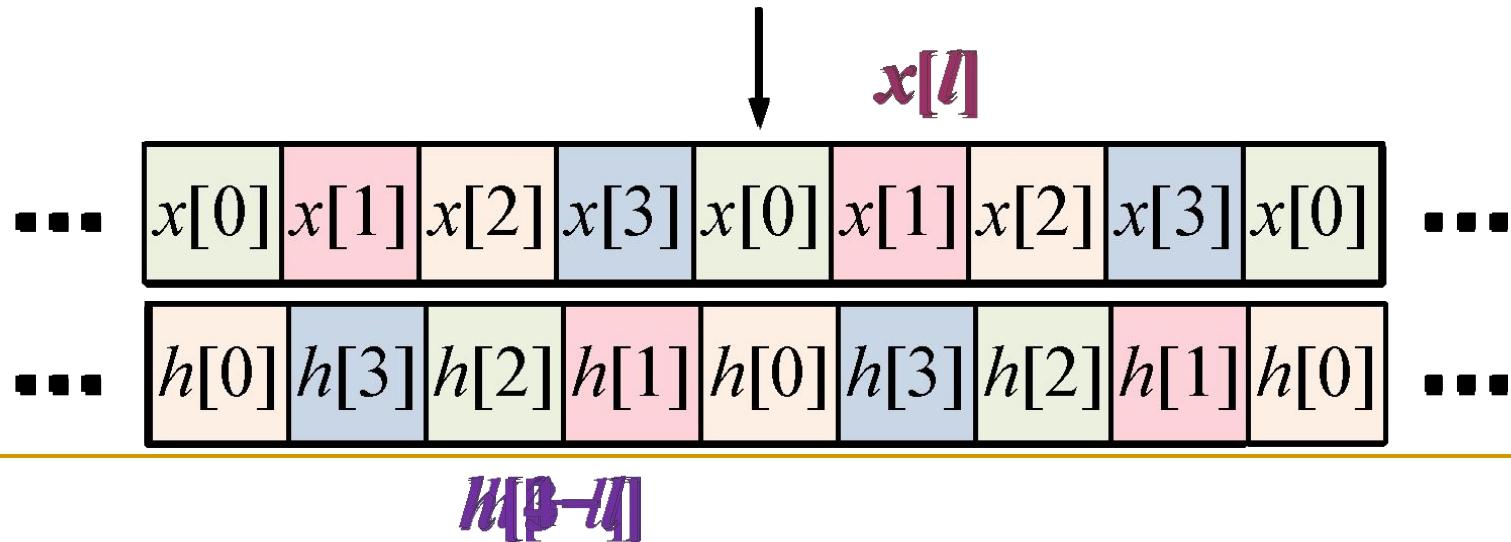
- For imaginary  $x[n]$ :  $X[k] = -X^*[-k] = -X^*[N - k]_N$   
(conjugate anti-symmetry)

# Convolution

- $y[n] = x[n] * h[n]$
- **Case 1:** Both  $x[n]$  and  $h[n]$  are periodic
  - with same period  $N$ .
  - With different periods  $N_1$  and  $N_2$
- **Case 2:**  $x[n]$  periodic with period  $N$  but  $h[n]$  non-periodic of length  $L$ .
  - $N \geq L$
  - $N < L$
- **Case 3:** Both  $x[n]$  and  $h[n]$  are non-periodic of lengths  $N_1$  and  $N_2$

# Circular Convolution

- Both  $x[n]$  and  $h[n]$  are periodic with same period  $N$  –
- In general,  $y[n] = x[n] * h[n] = \sum_{l=-\infty}^{+\infty} x[l]h[n-l]$ 
  - Reflect  $h[l]$  to get  $h[-l]$  → multiply and add to get  $y[0]$
  - Shift  $h[-l]$  by  $n$  samples towards right for positive  $n$  and towards left for negative  $n$  to get  $h[n-l]$  → multiply and add to get  $y[n]$ .



# Circular Convolution

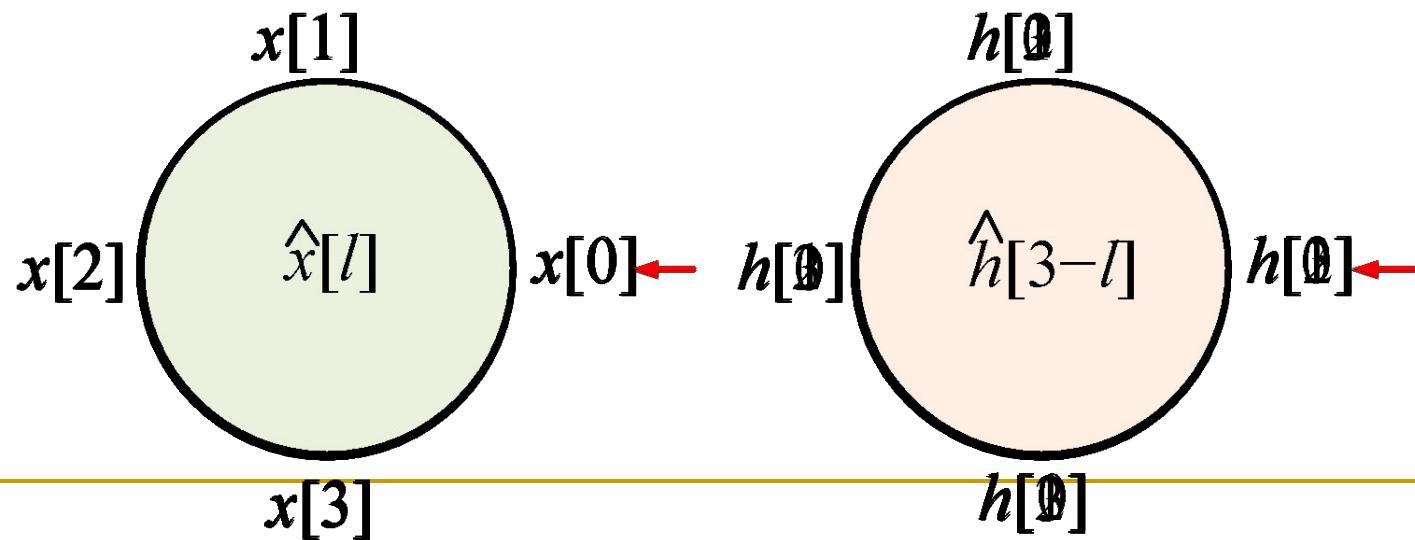
- So, we observe two facts:
  - Taking summation over  $l = -\infty$  to  $+\infty$  will give each  $y[n]$  infinite valued since both  $x[n]$  and  $h[n]$  are of infinite duration (system with periodic  $h[n]$  is unstable).
  - Output  $y[n]$  is also periodic with same period  $N$ .
- Therefore, in this case we calculate convolution over one period only to get one period of  $y[n]$ , denoting as  $\hat{y}[n]$ .

$$\hat{y}[n] = \sum_{l=0}^{N-1} x[l]h[n-l]$$

- Now, since periodic, this can be done more conveniently in a circular arrangement rather than linear convolution.

# Circular Convolution

- □ Arrange  $\hat{x}[l]$  in anti-clockwise, and then arrange  $\hat{h}[l]$  clockwise to get  $\hat{h}[-l]$ ;  $\hat{x}[l]$  and  $\hat{h}[l]$  denote only one period of  $x[n]$  and  $h[n]$  and so of finite length  $N$  each.
- Multiply point-to-point and add to get  $\hat{y}[0]$ .
- Shift  $h[-l]$  by  $n$  samples anti-clockwise,  $n = 1$  to  $N-1$ , to get  $\hat{h}[n - l]$ . Multiply and add to get  $\hat{y}[n]$ .



# Circular Convolution

- This way of doing convolution is called ***N-point circular convolution***, denoted as

$$\hat{y}[n] = \hat{x}[n] \circledast_N \hat{h}[n]$$

while the general convolution may be specifically called linear convolution or simply convolution.

- As we understand now, circular convolution is applied in convolving two periodic signals, but taking only one period of each.
- Now, how to do the same in the frequency domain?

# Circular Convolution

- Recall DTFS property:

$$\hat{x}[n] \odot_N \hat{h}[n] = \sum_{l=0}^{N-1} x[l]h[n-l] \Leftrightarrow N X_{DTFS}[k] \times H_{DTFS}[k]$$

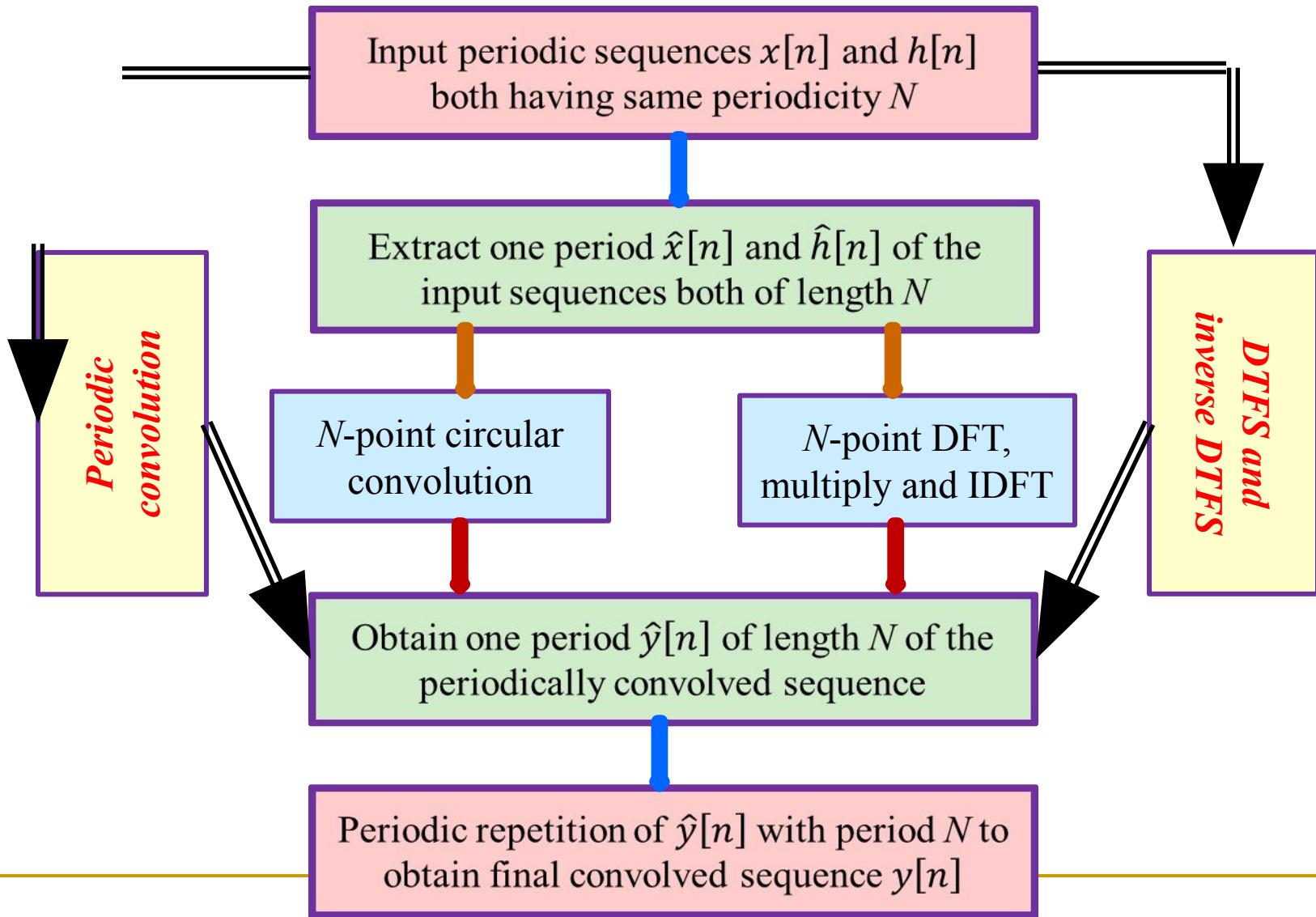
$$\Rightarrow \hat{y}[n] = \hat{x}[n] \odot_N \hat{h}[n] = \text{IDTFS} \{N X_{DTFS}[k] \times H_{DTFS}[k]\}$$

- Now, for the same input sequence DFT coefficients =  $N \times$  DTFS coefficients, i.e.,  $X[k] = N \times X_{DTFS}[k]$
- And, for same input coefficients set IDTFS =  $N \times$  IDFT
- So, we may also find  $\hat{y}[n]$  from DFTs of  $\hat{x}[n]$  and  $\hat{h}[n]$ .

# Circular Convolution

- $\hat{y}[n] = \hat{x}[n] \odot_N \hat{h}[n] = \text{IDTFS} \{N X_{DTFS}[k] \times H_{DTFS}[k]\}$  $= N \times \text{IDFT} \{N X_{DTFS}[k] \times H_{DTFS}[k]\}$  $= \text{IDFT} \{N X_{DTFS}[k] \times N H_{DTFS}[k]\}$  $= \text{IDFT} \{N X_{DTFS}[k] \times N H_{DTFS}[k]\} = \text{IDFT} \{\hat{X}[k] \times \hat{H}[k]\}$  $\Rightarrow \hat{Y}[k] = \hat{X}[k] \times \hat{H}[k]$  are the DFT coefficients of  $\hat{y}[n]$ .
- Therefore, to perform periodic convolution of two periodic sequences of same period  $N$ , take  $N$ -point DFTs of one period of each, multiply the DFT coefficients and then take  $N$ -point IDFT to get  $N$ -length  $\hat{y}[n]$ .

# Periodic Convolution



# Convolution Property

- Convolution property of DFT that stems out from here

$$\hat{x}[n] \circledast_N \hat{h}[n] \Leftrightarrow \hat{X}[k] \times \hat{H}[k] \text{ (} N\text{-point DFT)}$$

for any finite-length sequences  $\hat{x}[n]$  and  $\hat{h}[n]$ .

- So, summarizing the convolutional properties:
  - **FS:**  $T X[k]H[k] \Leftrightarrow$  one period  $x(t) * h(t)$ ,  $T = \text{period}$
  - **FT:**  $X(\omega)H(\omega) \Leftrightarrow x(t) * h(t)$
  - **DTFT:**  $X(\Omega)H(\Omega) \Leftrightarrow x[n] * h[n]$
  - **DTFS:**  $N X[k]H[k] \Leftrightarrow$  one period  $x[n] * h[n]$ ,  $N = \text{period}$
  - **DFT:**  $X[k]H[k] \Leftrightarrow x[n] \circledast_N h[n]$

# Convolution Property

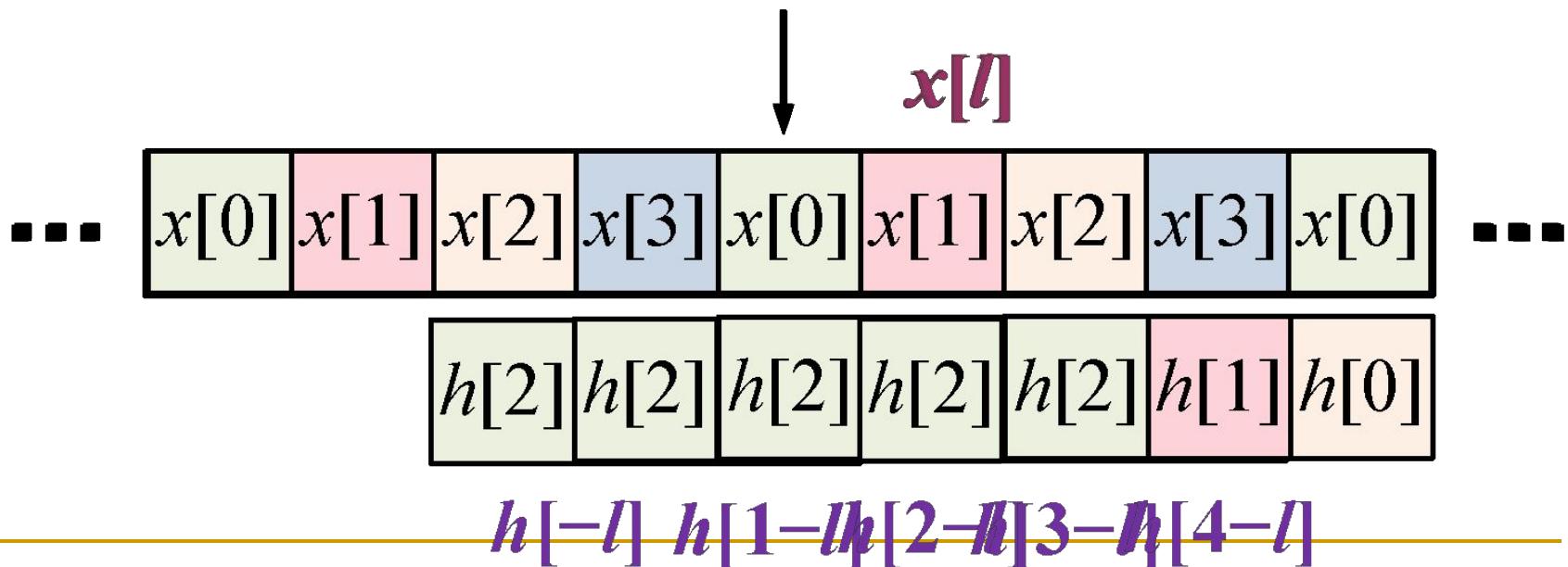
- Taking  $N$ -point DFT of finite-length sequences  $x[n]$  and  $h[n]$  followed by multiplication of the DFT coefficients and then taking IDFT essentially converts the sequences as if they are both periodic with the same period  $N$  and then we do periodic convolution of them.
- For computing  $N$ -point circular convolution of two sequences of whatever lengths via DFT / IDFT, we have to take same  $N$ -point DFT for both sequences since we do point-to-point multiplication of DFT coefficients.
  - The value of  $N$  needs to be chosen judiciously as we have seen earlier that there is a possibility of time-aliasing after we take IDFT.

# Circular Convolution contd.

- Observe that for doing circular convolution, both the sequences **must be of same length** since we are doing point-to-point multiplication (this is not a necessary condition in linear convolution).
  - Both sequences must be of length  $N$  to apply  $N$ -point circular convolution on them.
  - If not we have to do something appropriate to make them equal length sequences.
  - In the case discussed we have taken both sequences of same periodicity and so there was no problem.
  - Now we will take up other cases.

# Circular Convolution contd.

- Both  $x[n]$  and  $h[n]$  are periodic but with different periods  $N_1$  and  $N_2$  –
  - Take  $N = \text{LCM} (N_1, N_2)$
- $x[n]$  periodic with period  $N$  and  $h[n]$  non-periodic with length  $L$ , where  $N \geq L$  –

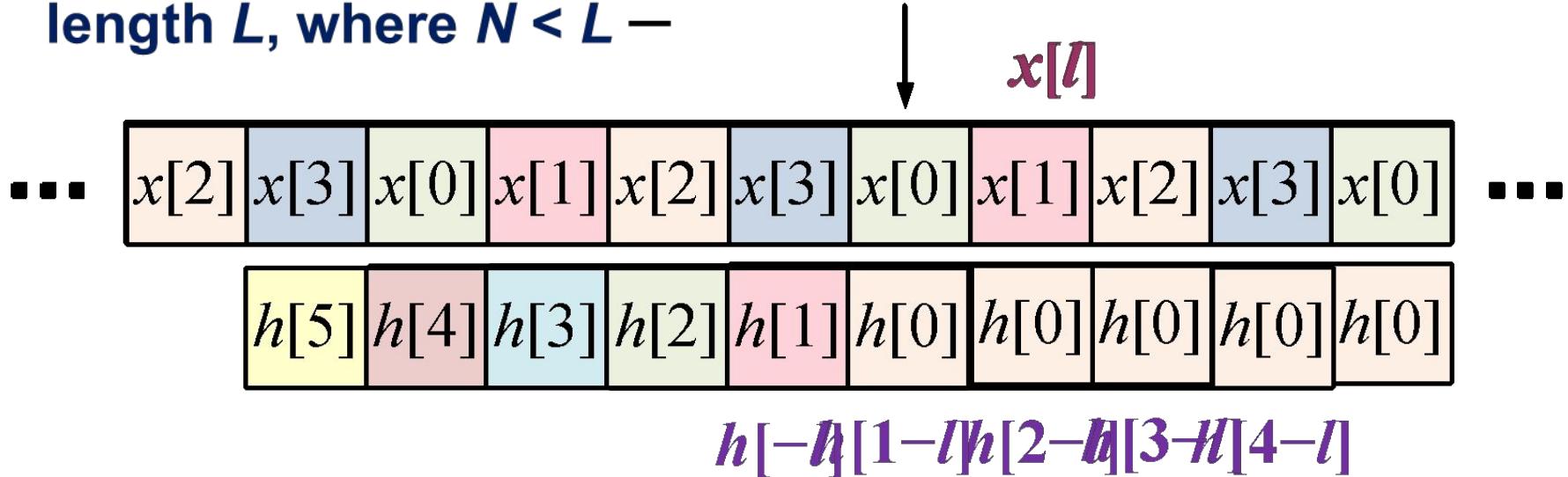


# Circular Convolution contd.

- Here again  $y[n]$  is periodic with period  $N$ .
- But, unlike the case of both  $x[n]$  and  $h[n]$  periodic sequences, here each  $y[n]$  is finite-valued (system with finite-length impulse response  $h[n]$  is stable)
- One period of  $y[n]$  can be computed by doing  $N$ -point circular convolution; for  $N > L$ , length of  $h[n]$  extended by zero-padding.
- Alternatively, perform  $N$ -point DFT / IDFT.
  - Essentially gives periodic convolution of  $x[n]$  with **periodic repetition of  $h[n]$  padded with  $N - L$  zeros**.
  - Since  $N \geq L$  there is no question of time-aliasing.

# Circular Convolution contd.

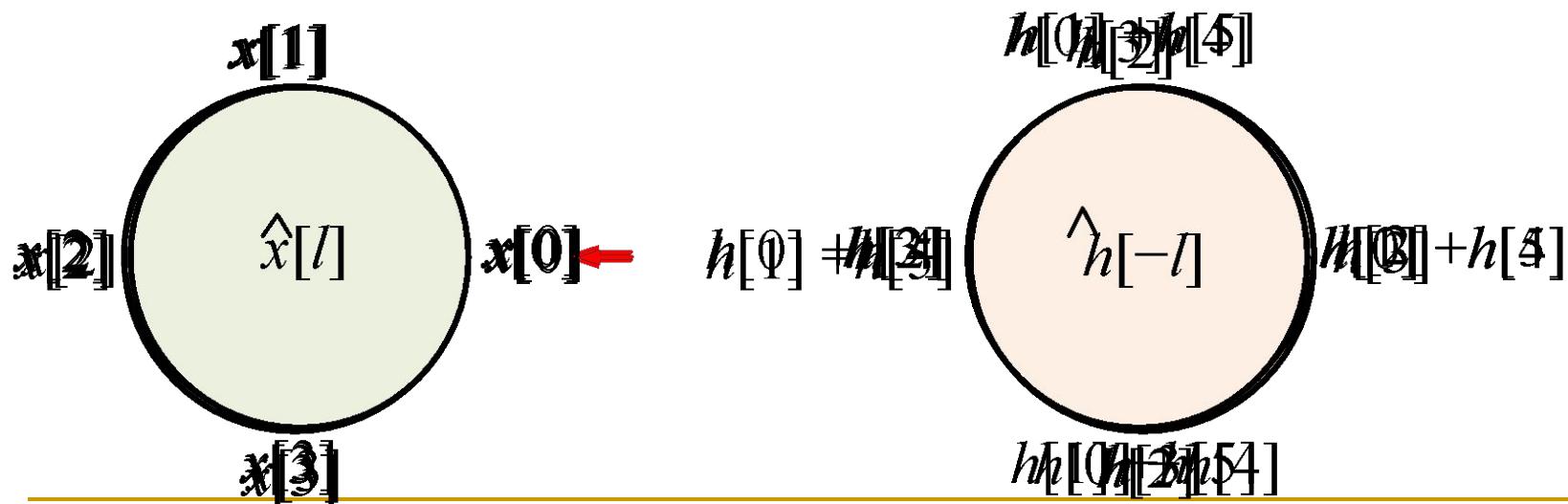
- $x[n]$  periodic with period  $N$  and  $h[n]$  non-periodic with length  $L$ , where  $N < L$  —



$$\begin{aligned}\hat{y}[0] &= x[0](h[0] + h[4]) + x[3](h[1] + h[5]) + x[2]h[2] + x[1]h[3] \\ \hat{y}[1] &= x[3](h[0] + h[4]) + x[2](h[1] + h[5]) + x[1]h[2] + x[0]h[3] \\ \hat{y}[2] &= x[2](h[0] + h[4]) + x[1](h[1] + h[5]) + x[0]h[2] + x[3]h[3] \\ \hat{y}[3] &= x[1](h[0] + h[4]) + x[0](h[1] + h[5]) + x[3]h[2] + x[2]h[3]\end{aligned}$$

# Circular Convolution contd.

- So, here also one period of  $y[n]$  can be computed by doing  $N$ -point circular convolution. Since, length of  $h[n]$  is more than  $N$ ,  $h[n]$  is time-aliased as follows.



# Circular Convolution contd.

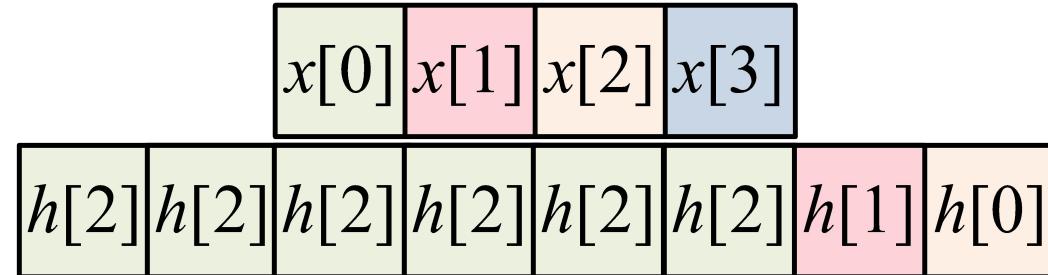
- Alternatively, perform  $N$ -point DFT / IDFT.
  - Taking  $N$ -point DFT of finite-length  $h[n]$  may be thought of as if  $h[n]$  is periodically repeated with period  $N$ .
  - But, since length  $L$  of  $h[n]$  is more than the number of DFT points  $N$ , there is time-aliasing in the periodically repeated  $h[n]$  sequence. This is desired since we want circular convolution of  $x[n]$  with time-aliased  $h[n]$  as seen above.
  - Thus, DFT / IDFT approach essentially gives periodic convolution of  $x[n]$  with **periodic repetition of time-aliased  $h[n]$  with period  $N$** , as desired.

# Circular Convolution contd.

- Both  $x[n]$  and  $h[n]$  are non-periodic of lengths  $N_1$  and  $N_2$  –
  - Convolution of two non-periodic signals gives a finite-length non-periodic output; the length of the output is  $N_1 + N_2 - 1$ .
  - Convolution here is obtained by linear convolution.
  - This can only be computed via frequency domain using DTFT / IDTFT.
- However, our objective is to do the same via DFT / IDFT since DTFT / IDTFT cannot be performed in a digital processor.

# Circular Convolution contd.

- But, we have seen that DFT / IDFT gives circular convolution and not linear convolution.
- How is circular convolution related to linear convolution?



$$y[0] = x[0]h[0]$$

$$y[1] = x[0]h[1] + x[1]h[0]$$

$$y[2] = x[0]h[2] + x[1]h[1] + x[2]h[0]$$

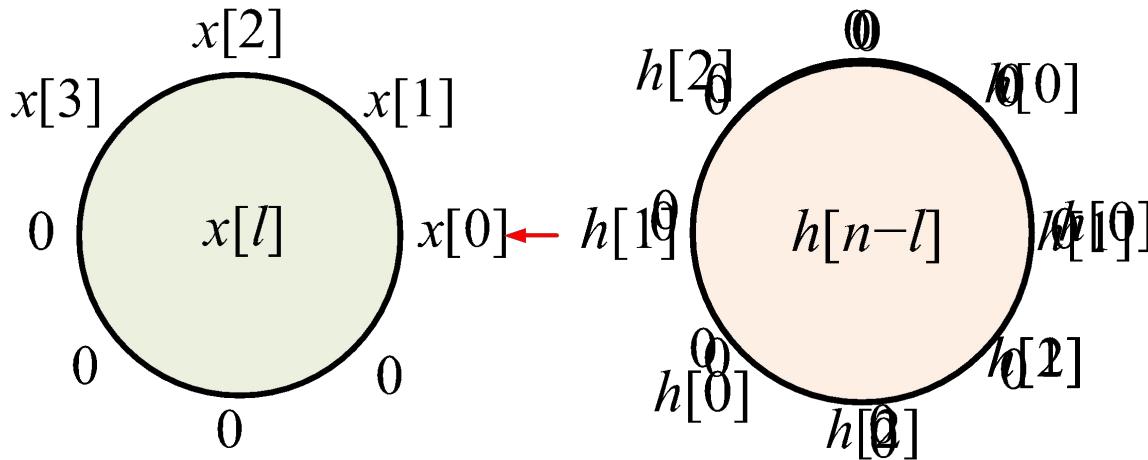
$$y[3] = x[1]h[2] + x[2]h[1] + x[3]h[0]$$

$$y[4] = x[2]h[2] + x[3]h[1]$$

$$y[5] = x[3]h[2]$$

# Circular Convolution contd.

- Now, we compare this linear convolution to  $N$ -point circular convolution for different values of  $N$ .

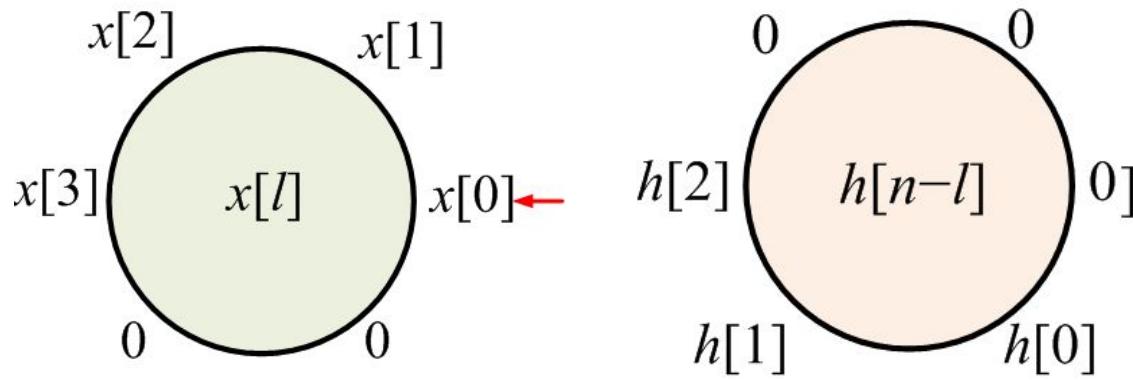


- So, for  $N = 8$ ,  
circular convolution  
= linear convolution

$$\begin{aligned}y[0] &= x[0]h[0] \\y[1] &= x[0]h[1] + x[1]h[0] \\y[2] &= x[0]h[2] + x[1]h[1] + x[2]h[0] \\y[3] &= x[1]h[2] + x[2]h[1] + x[3]h[0] \\y[4] &= x[2]h[2] + x[3]h[1] \\y[5] &= x[3]h[2]\end{aligned}$$

# Circular Convolution contd.

- Now, we compare this linear convolution to  $N$ -point circular convolution for different values of  $N$ .

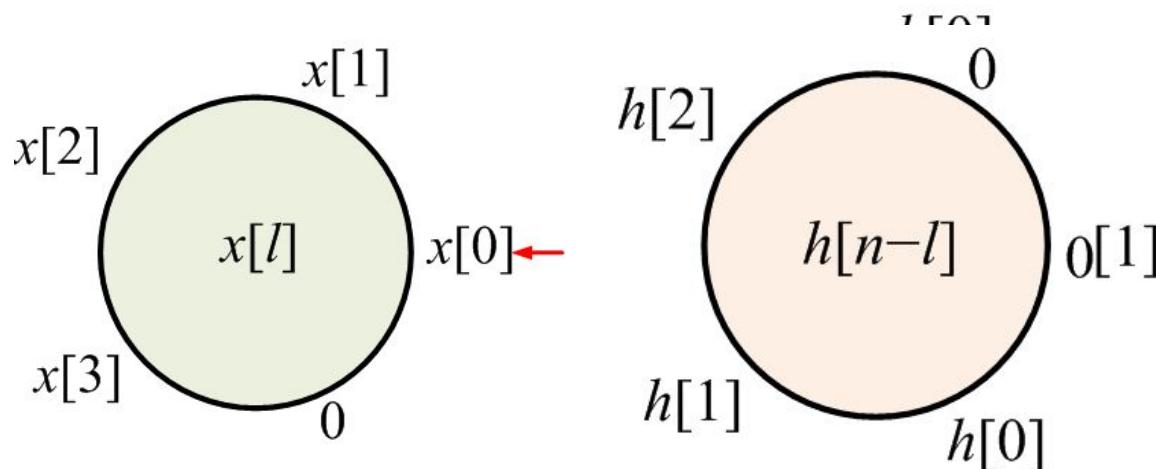


- So, for  $N = 6$ ,  
circular convolution  
= linear convolution

$$\begin{aligned}y[0] &= x[0]h[0] \\y[1] &= x[0]h[1] + x[1]h[0] \\y[2] &= x[0]h[2] + x[1]h[1] + x[2]h[0] \\y[3] &= x[1]h[2] + x[2]h[1] + x[3]h[0] \\y[4] &= x[2]h[2] + x[3]h[1] \\y[5] &= x[3]h[2]\end{aligned}$$

# Circular Convolution contd.

- Now, we compare this linear convolution to  $N$ -point circular convolution for different values of  $N$ .

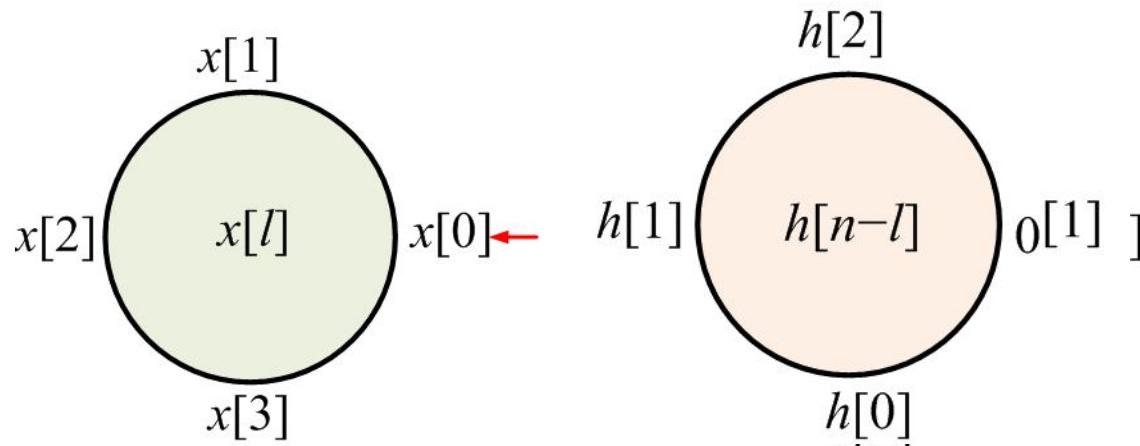


- So, for  $N = 5$ ,  
circular convolution  
 $= y[0] + y[5], y[1], y[2], y[3], y[4]$

$$\begin{aligned}y[0] &= x[0]h[0] \\y[1] &= x[0]h[1] + x[1]h[0] \\y[2] &= x[0]h[2] + x[1]h[1] + x[2]h[0] \\y[3] &= x[1]h[2] + x[2]h[1] + x[3]h[0] \\y[4] &= x[2]h[2] + x[3]h[1] \\y[5] &= x[3]h[2]\end{aligned}$$

# Circular Convolution contd.

- Now, we compare this linear convolution to  $N$ -point circular convolution for different values of  $N$ .



- So, for  $N = 4$ ,  
circular convolution  
 $= y[0] + y[4], y[1] + y[5], y[2], y[3]$

$$\begin{aligned}y[0] &= x[0]h[0] \\y[1] &= x[0]h[1] + x[1]h[0] \\y[2] &= x[0]h[2] + x[1]h[1] + x[2]h[0] \\y[3] &= x[1]h[2] + x[2]h[1] + x[3]h[0] \\y[4] &= x[2]h[2] + x[3]h[1] \\y[5] &= x[3]h[2]\end{aligned}$$

# Circular Convolution contd.

- For  $M \neq N$ ,  $N$ -point circular convolution is different from  $M$ -point circular convolution.
- Circular convolution can be derived from linear convolution  $y[n] = x[n] * h[n]$  as linear convolution + time-aliasing. That is,

$$\hat{x}[n] \odot_N \hat{h}[n] = \text{one period of } \sum_{m=-\infty}^{+\infty} y[n + mN]$$

- On the other hand,  $y[n]$  can be obtained from circular convolution if there is no time aliasing. And, to avoid time aliasing,  $N \geq N_1 + N_2 - 1$ .
- Thus, linear convolution of two finite length sequences can be obtained via DFT / IDFT if  $N$  is taken as above.

# Summarizing

- Both  $x[n]$  and  $h[n]$  are periodic with same period  $N$  (or  $N = \text{lcm}[N_1, N_2]$ ): General linear convolution  $x[n] * h[n]$  not valid; compute one period of periodic convolution
  - via  $N$ -point circular convolution of  $\hat{x}[n]$  and  $\hat{h}[n]$ .
  - via  $N$ -point DFT / IDFT of  $\hat{x}[n]$  and  $\hat{h}[n]$ .
  - via linear convolution followed by time-aliasing – perform linear convolution giving output sequence of length  $2N - 1$ , then overlap last  $N - 1$  output samples with the first  $N - 1$  output samples resulting in the required  $N$ -length one period of the periodic convolution.

# Summarizing

- $x[n]$  periodic with period  $N$  but  $h[n]$  is of finite-length  $L$ :  
Compute one period of linear convolution  $x[n] * h[n]$ 
  - via  $N$ -point circular convolution of  $\hat{x}[n]$  and  $\hat{h}[n]$ ; for  $L = N$ ,  $\hat{h}[n] = h[n]$ , for  $L < N$ ,  $h[n]$  is zero-padded and for  $L > N$ ,  $h[n]$  is time-aliased to make  $\hat{h}[n]$   $N$ -length long.
  - via  $N$ -point DFT / IDFT of  $\hat{x}[n]$  and  $h[n]$ .
  - via linear convolution followed by time-aliasing.
  - Note that here taking the convolution sum over  $l = -\infty$  to  $+\infty$  is as good as taking the sum over finite length  $L$ . So, here circular convolution gives one period of the actual linear convolution  $x[n] * h[n]$ .

# Summarizing

- Both  $x[n]$  and  $h[n]$  are non-periodic of lengths  $N_1$  and  $N_2$ : Compute Linear convolution  $x[n] * h[n]$  computed
  - via linear convolution as usual.
  - via  $N$ -point circular convolution of  $x[n]$  and  $h[n]$ , where we take  $N \geq N_1 + N_2 - 1$ .
  - via  $N$ -point DFT / IDFT of  $x[n]$  and  $h[n]$ .