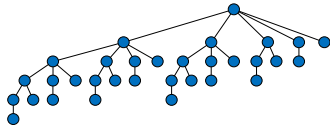


Lecture 7. Convolution and the Fast Fourier Transform

CpSc 8400: Algorithms and Data Structures
Brian C. Dean



School of Computing
Clemson University
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Convolution

- The convolution of two length- n sequences of numbers $a_0 a_1 \dots a_{n-1}$ and $b_0 b_1 \dots b_{n-1}$ is:

$$a_0 b_0$$

$$a_0 b_1 + a_1 b_0$$

$$a_0 b_2 + a_1 b_1 + a_2 b_0$$

$$a_0 b_3 + a_1 b_2 + a_2 b_1 + a_3 b_0$$

...

$$a_{n-2} b_{n-1} + a_{n-1} b_{n-2}$$

$$a_{n-1} b_{n-1}$$

- It has total length $2n - 1$.

Examples of Convolution

- **Polynomial multiplication**

- Consider polynomials

$$A(x) = a_0 + a_1x + a_2x^2 + \dots + a_{n-1}x^{n-1}$$

$$B(x) = b_0 + b_1x + b_2x^2 + \dots + b_{n-1}x^{n-1}$$

The product of these polynomials $A(x)B(x)$ will be a polynomial of degree $2n - 2$ whose coefficients are exactly the convolution of $a_0a_1\dots a_{n-1}$ and $b_0b_1\dots b_{n-1}$.

- **Integer multiplication**

- The base-10 integer 9876 can be represented by a polynomial $P(x) = 9x^3 + 8x^2 + 7x + 6$ evaluated at $x = 10$.
- Multiplication of two integers (in any base) therefore corresponds roughly to polynomial multiplication (modulo a few carries after the fact to fix up overflowing digits).

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Examples of Convolution

$$\begin{array}{r}
 \begin{array}{c} a: \\ \times \\ \hline a * b_0: \\ + \quad \dots \end{array}
 \begin{array}{c}
 \begin{array}{cccccc} a_{n-1} & \dots & a_2 & a_1 & a_0 \end{array} \\
 \begin{array}{cccccc} b_{n-1} & \dots & b_2 & b_1 & b_0 \end{array} \\
 \begin{array}{cccccc} a_{n-1}b_0 & \dots & a_2b_0 & a_1b_0 & a_0b_0 \end{array} \\
 \begin{array}{cccccc} a_{n-1}b_1 & \dots & a_2b_1 & a_1b_1 & a_0b_1 \end{array} \\
 \begin{array}{cccccc} a_{n-1}b_2 & \dots & a_2b_2 & a_1b_2 & a_0b_2 \end{array} \\
 \hline
 \begin{array}{cccccc} a * b \end{array}
 \end{array}
 \end{array}$$

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Examples of Convolution

- **Probability distributions of sums**

– Suppose the number of boys in a class is distributed as:

1: 1/6 2: 1/2 3: 1/3

and the number of girls is distributed as:

1: 1/4 2: 1/4 3: 1/2

What is the probability distribution for the total number of students in the class?

- **Counting combinations**

– How many different 6-piece fruit baskets can I construct with 2..4 apples, 1..2 bananas, and 1..3 pears?

- **Discrete-time signal processing**

– What happens if we convolve a long signal with $\langle 1, 1 \rangle$?

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Convolution Algorithms

- The straightforward algorithm for convolving two length- n sequences $a_0 a_1 \dots a_{n-1}$ and $b_0 b_1 \dots b_{n-1}$ runs in $\Theta(n^2)$ time.

$$\begin{array}{l}
 a_0 b_0 \\
 a_0 b_1 + a_1 b_0 \\
 a_0 b_2 + a_1 b_1 + a_2 b_0 \\
 a_0 b_3 + a_1 b_2 + a_2 b_1 + a_3 b_0 \\
 \dots \\
 a_{n-2} b_{n-1} + a_{n-1} b_{n-2} \\
 a_{n-1} b_{n-1}
 \end{array}$$

\times

$a:$	a_{n-1}	\dots	a_2	a_1	a_0
$b:$	b_{n-1}	\dots	b_2	b_1	b_0
$a * b_0:$	$a_{n-1} b_0$	\dots	$a_2 b_0$	$a_1 b_0$	$a_0 b_0$
$a * b_1:$	$a_{n-1} b_1$	\dots	$a_2 b_1$	$a_1 b_1$	$a_0 b_1$
$a * b_2:$	$a_{n-1} b_2$	\dots	$a_2 b_2$	$a_1 b_2$	$a_0 b_2$
$+$	\dots	\dots	\dots	\dots	\dots
	$a * b$				

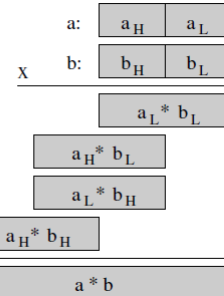
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What About Divide and Conquer?

- We want to compute the coefficients of the product polynomial $A(x)B(x)$, where

$$A(x) = a_0 + a_1x + a_2x^2 + \dots + a_{n-1}x^{n-1}$$

$$B(x) = b_0 + b_1x + b_2x^2 + \dots + b_{n-1}x^{n-1}$$



- Divide into two pieces:

$$A(x) = A_{\text{low}}(x) + x^{n/2} A_{\text{high}}(x)$$

$$B(x) = B_{\text{low}}(x) + x^{n/2} B_{\text{high}}(x)$$

- And multiply:

$$A(x)B(x) = A_{\text{low}}(x) B_{\text{low}}(x) + x^{n/2} (A_{\text{high}}(x) B_{\text{low}}(x) + A_{\text{low}}(x) B_{\text{high}}(x)) + x^n A_{\text{high}}(x) B_{\text{high}}(x)$$

- This uses 4 recursive multiplications of degree- $n/2$ polynomials (plus $\Theta(n)$ extra work): $T(n) = 4T(n/2) + \Theta(n) \dots$

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A Clever Trick...

- It turns out we can reduce the number of recursive multiplications from 4 down to 3...

$$A(x) = A_{\text{low}}(x) + x^{n/2} A_{\text{high}}(x) \quad B(x) = B_{\text{low}}(x) + x^{n/2} B_{\text{high}}(x)$$

$$A(x)B(x) = A_{\text{low}}(x)B_{\text{low}}(x) + x^{n/2} (A_{\text{high}}(x) B_{\text{low}}(x) + A_{\text{low}}(x) B_{\text{high}}(x)) + x^n A_{\text{high}}(x) B_{\text{high}}(x)$$

- Let's compute these three products:

$$P_1(x) = A_{\text{low}}(x) B_{\text{low}}(x)$$

$$P_2(x) = A_{\text{high}}(x) B_{\text{high}}(x)$$

$$P_3(x) = (A_{\text{low}}(x) + A_{\text{high}}(x)) (B_{\text{low}}(x) + B_{\text{high}}(x))$$

- Why do these 3 products suffice?
- $T(n) = 3T(n/2) + \Theta(n)$ solves to $T(n) \approx \Theta(n^{1.58})$

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The FFT

- The **Fast Fourier Transform (FFT)** helps us perform convolution in only $O(n \log n)$ time.
- Convolution and Fourier transforms play a fundamental role in nearly every digital signal processing device, so the FFT is extremely important and widely-used in practice!
- For free, we also get $O(n \log n)$ algorithms for:
 - Multiplying two polynomials of degree n .
 - Multiplying two n -digit integers (very useful in cryptography, etc.).
 - Pattern matching with wildcards (later in this lecture).
 - ... And many other convolution-related problems...

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Fun Aside: Secret Sharing

- Can I distribute a secret number among all N people in class so that:
 - Any two people, working together, can discover the secret.
 - Any one person, by themselves, knows effectively nothing about the secret.
- **Example:** In Russia in 1992, any two of the following three parties had to agree to order the arming of nuclear weapons: President Boris Yeltsin, Defense Minister Yevgeni Shaposhnikov, and the Defense Ministry chief of staff.

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Fun Aside: Secret Sharing

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 - Any one person, by themselves, knows effectively nothing about the secret.
- **Easy Solution:** Make the secret the y-intercept of a line, and tell each person one point on the line.
- What if we need a group of 3+ to determine the secret, while any group of <3 should know nothing about it?

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Fun Aside: Secret Sharing

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- **Easy Solution:** Make the secret the y-intercept of a line, and tell each person one point on the line.
- What if we need a group of 3+ to determine the secret, while any group of <3 should know nothing about it? **Use quadratics, not lines!**

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Point-Value Representation

- A degree-($n-1$) polynomial is uniquely represented by its value at n points!
- $A(x) = a_0 + a_1x^1 + \dots + a_{n-1}x^{n-1}$ (degree $n - 1$) can be uniquely specified in two different ways:
 - In terms of its n coefficients a_0, a_1, \dots, a_{n-1} .
 - In terms of n (point, value) pairs: $(x_1, A(x_1)), \dots, (x_n, A(x_n))$ (i.e., 2 points uniquely determine a line, 3 determine a parabola, 4 determine a cubic polynomial, etc.)
- Key observation: multiplication of two polynomials is much easier using (point, value) representations!

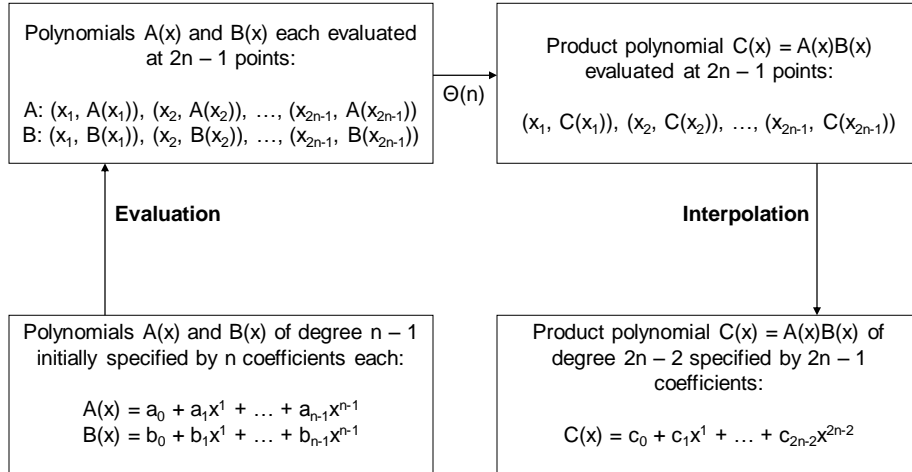
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Multiplication Using Point-Value Representation

- When we multiply polynomials $A(x)$ and $B(x)$ (both of degree $n - 1$), we obtain a product polynomial $C(x)$ of degree $2n - 2$.
- To compute $C(x)$, we can do the following:
 - **Evaluate** $A(x)$ and $B(x)$ at a common set of $2n - 1$ points:
 $(x_1, A(x_1)), (x_2, A(x_2)), \dots, (x_{2n-1}, A(x_{2n-1}))$
 $(x_1, B(x_1)), (x_2, B(x_2)), \dots, (x_{2n-1}, B(x_{2n-1}))$
 - **Multiply** these values together in $\Theta(n)$ time:
 $(x_1, C(x_1)), (x_2, C(x_2)), \dots, (x_{2n-1}, C(x_{2n-1}))$
 - Convert C from (point, value) to coefficient form (known as **interpolation**).

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Multiplying Polynomials by Changing Representation



The missing piece: how hard is evaluation and interpolation?...

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Evaluation and Interpolation

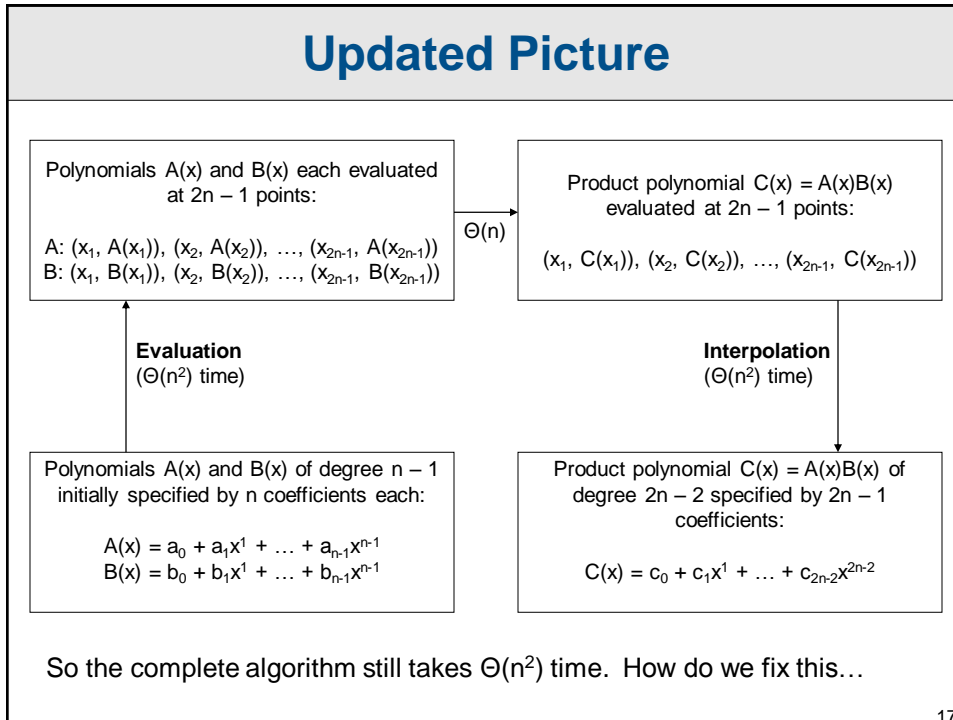
- Evaluation of $A(x)$ at a specific point x takes only $\Theta(n)$ time using Horner's method:

$$A(x) = a_0 + a_1x^1 + \dots + a_{n-1}x^{n-1}$$

$$= a_0 + x(a_1 + x(a_2 + \dots + x(a_{n-2} + x(a_{n-1}))))))$$
- So it takes $\Theta(n^2)$ time to evaluate at $2n - 1$ points.
- Interpolation boils down to solving a linear system with n equations and n variables, which takes:
 - $\Theta(n^3)$ time using straightforward Gaussian elimination, or
 - $\Theta(n^2)$ time with fancier techniques (since this linear system has very special structure).

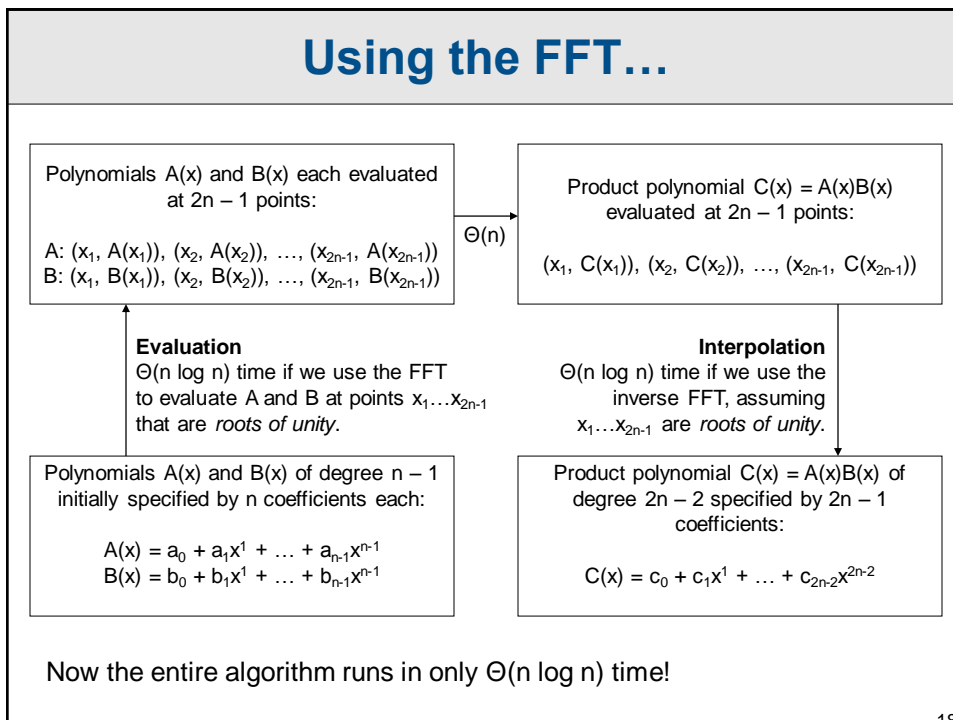
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Updated Picture



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Using the FFT...

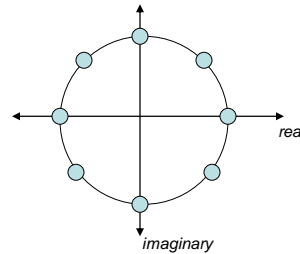


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Complex Roots of Unity

- $\{+1, -1\}$ are the two square roots of 1.
- $\{+1, -1, +i, -i\}$ are the four 4th roots of 1.
- $\{+1, -1, +i, -i, \alpha(1+i), \alpha(1-i), \alpha(-1+i), \alpha(-1-i)\}$ are the eight 8th roots of 1, where $\alpha = \sqrt{2}/2$.
- In general, there are k different k^{th} roots of 1:

$$e^{i\Theta} = \cos \Theta + i \sin \Theta \quad \text{for } \Theta = 0, 2\pi/k, 4\pi/k, \dots, 2(k-1)\pi/k$$
 (in other words, these are k equally-spaced points along the unit circle in the complex plane)
- Key property: Take the set of all k^{th} roots of unity. Square them. We get the set of all $(k/2)^{\text{th}}$ roots of unity (each counted twice).



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A Divide and Conquer Approach...

- Consider $A(x) = a_0 + a_1x^1 + a_2x^2 + \dots$ of degree $< n$.
- **Goal:** Evaluate $A(x)$ at all n of the n^{th} roots of unity, where n is a power of 2.
 (note that we can assume n is a power of 2 without loss of generality...)

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A Divide and Conquer Approach...

- Consider $A(x) = a_0 + a_1x^1 + a_2x^2 + \dots$ of degree $< n$.
- Goal:** Evaluate $A(x)$ at all n of the n^{th} roots of unity, where n is a power of 2.
- Divide A into its **odd** and **even** terms:

$$A(x) = x A_{\text{odd}}(x^2) + A_{\text{even}}(x^2)$$
- For example:

$$A(x) = 3 + 8x + 4x^2 + 9x^3 + 2x^4 + 7x^5 + 6x^6 - 5x^7,$$

$$A_{\text{odd}}(x) = 8 + 9x + 7x^2 - 5x^3$$

$$A_{\text{even}}(x) = 3 + 4x + 2x^2 + 6x^3$$
- Note that A_{odd} and A_{even} have degree $< n/2$

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A Divide and Conquer Approach...

- Recall:** $A(x) = x A_{\text{odd}}(x^2) + A_{\text{even}}(x^2)$, where
 - $A(x)$: polynomial of degree $< n$
 - $A_{\text{odd}}(x)$ and $A_{\text{even}}(x)$: polynomials of degree $< n/2$
- Goal:** Evaluate $A(x)$ at all n of the n^{th} roots of unity.
- For example, if $n = 8$, we want to compute:
 - $A(1)$
 - $A(-1)$
 - $A(i)$
 - $A(-i)$
 - $A(+\sqrt{2}/2 + i\sqrt{2}/2)$
 - $A(-\sqrt{2}/2 - i\sqrt{2}/2)$
 - $A(+\sqrt{2}/2 - i\sqrt{2}/2)$
 - $A(-\sqrt{2}/2 + i\sqrt{2}/2)$

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A Divide and Conquer Approach...

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- **Goal:** Evaluate $A(x)$ at all n of the n^{th} roots of unity.
- For example, if $n = 8$, we want to compute:

$$\begin{aligned}
 A(1) &= (1) A_{\text{odd}}(1^2) + A_{\text{even}}(1^2) \\
 A(-1) &= (-1) A_{\text{odd}}((-1)^2) + A_{\text{even}}((-1)^2) \\
 A(i) &= (i) A_{\text{odd}}(i^2) + A_{\text{even}}(i^2) \\
 A(-i) &= (-i) A_{\text{odd}}((-i)^2) + A_{\text{even}}((-i)^2) \\
 A(+\sqrt{2}/2 + i\sqrt{2}/2) &= (+\sqrt{2}/2 + i\sqrt{2}/2) A_{\text{odd}}((+\sqrt{2}/2 + i\sqrt{2}/2)^2) + A_{\text{even}}(\dots) \\
 A(-\sqrt{2}/2 - i\sqrt{2}/2) &= (-\sqrt{2}/2 - i\sqrt{2}/2) A_{\text{odd}}((-\sqrt{2}/2 - i\sqrt{2}/2)^2) + A_{\text{even}}(\dots) \\
 A(+\sqrt{2}/2 - i\sqrt{2}/2) &= (+\sqrt{2}/2 - i\sqrt{2}/2) A_{\text{odd}}((+\sqrt{2}/2 - i\sqrt{2}/2)^2) + A_{\text{even}}(\dots) \\
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 \end{aligned}$$

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A Divide and Conquer Approach...

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 A(-i) &= (-i) A_{\text{odd}}(-1) + A_{\text{even}}(-1) \\
 A(+\sqrt{2}/2 + i\sqrt{2}/2) &= (+\sqrt{2}/2 + i\sqrt{2}/2) A_{\text{odd}}(i) + A_{\text{even}}(i) \\
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 \end{aligned}$$

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A Divide and Conquer Approach...

- **Recall:** $A(x) = x A_{\text{odd}}(x^2) + A_{\text{even}}(x^2)$, where
 - $A(x)$: polynomial of degree $< n$
 - $A_{\text{odd}}(x)$ and $A_{\text{even}}(x)$: polynomials of degree $< n/2$
- **Goal:** Evaluate $A(x)$ at all n of the n^{th} roots of unity.
- For example, if $n = 8$, we want to compute:

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 A(-\sqrt{2}/2 + i\sqrt{2}/2) &= (-\sqrt{2}/2 + i\sqrt{2}/2) A_{\text{odd}}(-i) + A_{\text{even}}(-i)
 \end{aligned}$$

So we need to evaluate A_{odd} and A_{even} (both of degree $< n/2$) at all $n/2$ of the $(n/2)^{\text{th}}$ roots of unity...
Time required: $2T(n/2)$

...then we plug these results into the expressions above and evaluate them (in $\Theta(n)$ time) to obtain the value of A at all n of the n^{th} roots of unity.

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The Inverse FFT

- The inverse FFT involves interpolating a degree- n polynomial that has been evaluated at the n roots of unity.
- Remarkably, we can perform an inverse FFT by running a standard FFT where:
 - Every root of unity ω is replaced with $-\omega$, and
 - We multiply the final n values computed as output by $1/n$.
 (not difficult to prove by looking carefully at properties of the Fourier matrix)
- So the inverse FFT also takes $\Theta(n \log n)$ time.

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Avoiding Real Arithmetic

- Our approach so far uses complex numbers as roots of unity – this involves arithmetic on (potentially irrational) real numbers.
 - We’re technically in the real RAM model of computation.
 - On an actual digital computer, we might encounter some round-off errors when implementing this approach.
- Fortunately, we can perform FFTs and inverse FFTs using only integer arithmetic on a RAM, if we use integer arithmetic modulo a suitable prime p .
 - Why a prime? This gives us the ability to use division!
 - Roots of unity still well-defined (and there’s a way to compute them efficiently). For example, $\{1, 2, 4, 8, 9, 13, 15, 16\}$ are the 8th roots of unity in arithmetic modulo 17.

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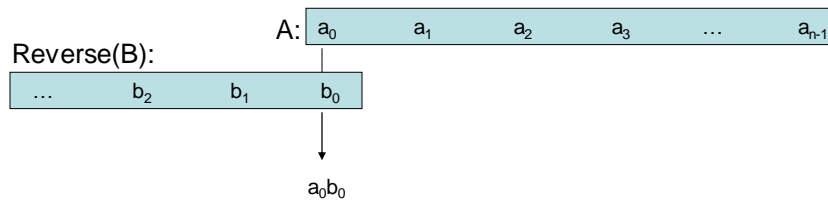
A Surprising Application of Convolution: Pattern Matching!

- **Problem:** find all occurrences of a short pattern $P[1..m]$ within a long text $T[1..n]$.
- For example: find all occurrences of **CAT** in:
GCATGTCAGTGCACGATCGAGCATTCAGTCAGACAT
- This is a classical problem in algorithms, and we know several elegant ways to solve it in $O(n)$ time.
(note that the naïve solution runs in $O(mn)$ time)
- However, none of the fancy $O(n)$ solutions allow “wildcard” characters. For example, find all matches of $CA?$ in:
GCATGTCAGTGCACGATCGAGCATTCAGTCAGACAT
- Using the FFT, we can solve this problem in $\Theta(n \log n)$ time!
(for binary strings)

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Another Way to Look at Convolution

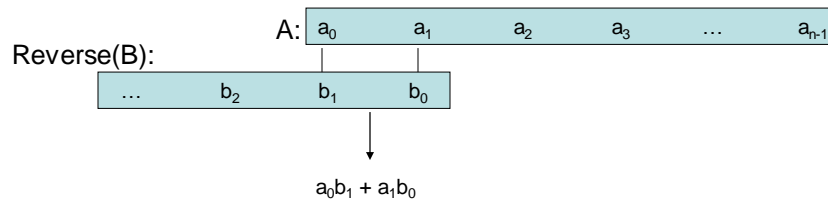
- Let's convolve $A = a_0 a_1 \dots a_{n-1}$ with $B = b_0 b_1 \dots b_{n-1}$:



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Another Way to Look at Convolution

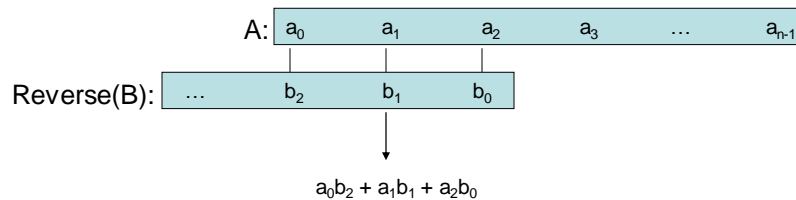
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Another Way to Look at Convolution

- Let's convolve $A = a_0 a_1 \dots a_{n-1}$ with $B = b_0 b_1 \dots b_{n-1}$:

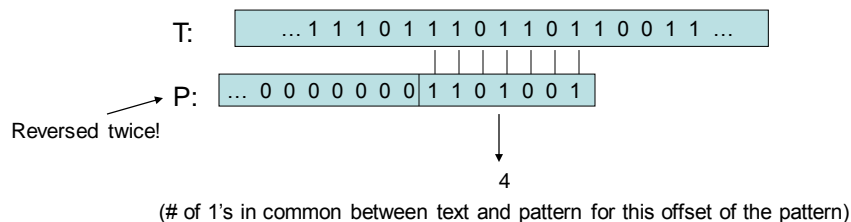


- We can interpret the output of a convolution as the result of a series of “shifted dot products” between A and $\text{Reverse}(B)$.
- This is starting to resemble pattern matching...!

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Convolution with the FFT

- Take a binary pattern $P[1..m] = 1101001$ and a much longer text $T[1..n]$.
- Reverse the pattern string.
- Add 0's after the pattern so it also has length n .
- Now convolve $P[1..n]$ and $T[1..n]$. What does the output tell us?...



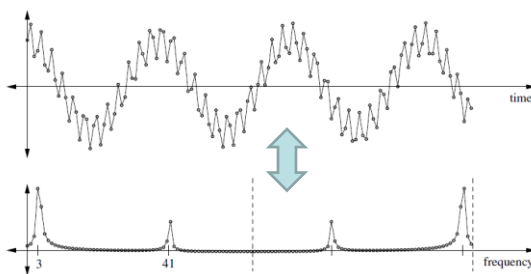
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Convolution with the FFT

- Do the same thing as on the last slide, only first invert the 0's and 1's in the pattern and text.
- Now the elements of the convolution tell us the number of 0's in common at each shift of the pattern!
- So add the two up, and we know our length-m pattern matches at any offset where there are a total of m digits in common.
- How do we modify this approach to deal with wildcard characters in the pattern and text?
- What if our strings aren't binary?

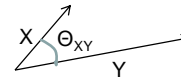
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Signal Processing: Frequency Space Interpretation of DFT Output



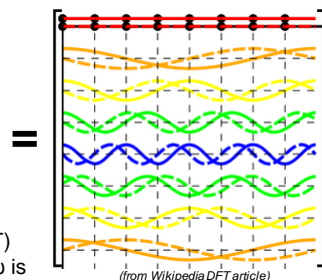
Similarity between two vectors X and Y (say, each of unit length) is often measured using their **correlation**:

$$X \bullet Y = \sum_i X_i Y_i = \cos \Theta_{XY}$$



$$\begin{bmatrix} \omega_n^{0 \cdot 0} & \omega_n^{0 \cdot 1} & \omega_n^{0 \cdot 2} & \dots & \omega_n^{0 \cdot (n-1)} \\ \omega_n^{1 \cdot 0} & \omega_n^{1 \cdot 1} & \omega_n^{1 \cdot 2} & \dots & \omega_n^{1 \cdot (n-1)} \\ \omega_n^{2 \cdot 0} & \omega_n^{2 \cdot 1} & \omega_n^{2 \cdot 2} & \dots & \omega_n^{2 \cdot (n-1)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \omega_n^{(n-1) \cdot 0} & \omega_n^{(n-1) \cdot 1} & \omega_n^{(n-1) \cdot 2} & \dots & \omega_n^{(n-1) \cdot (n-1)} \end{bmatrix}$$

The Fourier matrix F_n . A discrete Fourier Transform (DFT) is equivalent to multiplying a vector by this matrix. Here, ω is the complex n th root of unity $e^{2\pi i/n} = \cos(2\pi/n) + i \sin(2\pi/n)$.

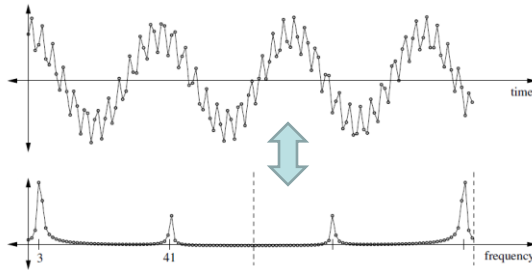


Real Imaginary

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Signal Processing: Frequency Space

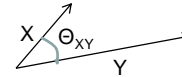
Interpretation of DFT Output



Similarity between two vectors X and Y (say, each of unit length) is often measured using their

correlation:

$$X \bullet Y = \sum_i X_i Y_i = \cos \Theta_{XY}$$



$$\begin{bmatrix} \omega_n^{0 \cdot 0} & \omega_n^{0 \cdot 1} & \omega_n^{0 \cdot 2} & \dots & \omega_n^{0 \cdot (n-1)} \\ \omega_n^{1 \cdot 0} & \omega_n^{1 \cdot 1} & \omega_n^{1 \cdot 2} & \dots & \omega_n^{1 \cdot (n-1)} \\ \omega_n^{2 \cdot 0} & \omega_n^{2 \cdot 1} & \omega_n^{2 \cdot 2} & \dots & \omega_n^{2 \cdot (n-1)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \omega_n^{(n-1) \cdot 0} & \omega_n^{(n-1) \cdot 1} & \omega_n^{(n-1) \cdot 2} & \dots & \omega_n^{(n-1) \cdot (n-1)} \end{bmatrix} \mathbf{X}$$

The Fourier matrix F_n . A discrete Fourier Transform (DFT) is equivalent to multiplying a vector by this matrix. Here, ω is the complex n th root of unity $e^{2\pi i/n} = \cos(2\pi/n) + i \sin(2\pi/n)$.

