

1.4 Fast computation of DFT -Radix-2 Decimation-in-time (DIT) Fast Fourier transform (FFT), Decimation-in-frequency (DIF) Fast Fourier transform (FFT), Linear filtering using FFT

FAST FOURIER TRANSFORM (FFT)

The Fast Fourier transform is a method for computing the discrete Fourier transform with reduced number of calculations. The Computational efficiency is achieved if we adopt a divide and conquer approach. This approach is based on the decomposition of an N point DFT into successively smaller DFTs.

Radix-2 FFT

In an N-point sequence if N can be expressed as $N=2^m$ then the sequence can be dissipated into 2-point sequences. For each 2-point sequence, 2-point DFT can be computed. From the result of 2-point DFT the 4-point DFT can be calculated. This FFT algorithm is called radix-2 FFT. In computing N-point DFT requires 'm' number of stages of computation $N=2^m$

Number of Calculations in N-point DFT:

$$X(K) = \sum_{n=0}^{N-1} x(n) e^{-j2\pi kn/N}$$

For $k=0, 1, 2, \dots, N-1$

$$X(k) = x(0) e^0 + x(1) e^{-j2\pi k/N} + x(2) e^{-j4\pi k/N} + x(3) e^{-j6\pi k/N} + \dots + x(N-1) e^{-j2(N-1)\pi k/N}$$

From the above equation we can say that

The numbers of calculations to calculate $X(k)$ for one values of k are,

N number of Complex multiplications and

N-1 number of Complex additions.

The $X(k)$ is a sequence consisting of N complex numbers.

Therefore, the number of calculations to calculate all the N complex numbers of the $X(k)$ are,

$N \times N = N^2$ number of complex multiplications and

$N \times (N - 1) = N(N - 1)$ number of complex additions

Hence, in direct computations of N point DFT, the total numbers of complex additions are $N(N-1)$ and total number of complex multiplications are N^2 .

Number of Calculations in Radix-2 FFT:

In radix 2 FFT, $N=2^m$ and so there will be m stages of computations, where

$m = \log_2 N$, with each stage having $N/2$ butterflies.

The number of calculations in one butterflies are

1. Number of complex multiplications and
2. Number of complex additions.

There are $N/2$ butterflies in each stage.

Therefore, number of calculations in one stage is,

$$\frac{N}{2} \times 1 = \frac{N}{2} \text{ Complex multiplications}$$

$$\frac{N}{2} \times 2 = N \text{ Complex additions.}$$

The N -point DFT involves m stages of computations. Therefore, the number of calculations for m stages are,

$$M \times \frac{N}{2} = \log_2 N \times \frac{N}{2} = \frac{N}{2} \log_2 N \text{ complex multiplications and}$$

$$m \times N = \log_2 N \times N = N \log_2 N \text{ complex additions}$$

Phase or twiddle factor:

By the definition of DFT, the N point DFT is given by

$$X(k) = \sum_{n=0}^{N-1} x(n) e^{\frac{-j2\pi nk}{N}} \quad \text{for } k=0,1,2,3,\dots,N-1$$

To simplify the notation it is desirable to define the complex valued phase factor W_N which is an N^{th} root of unity as,

$$W_N = e^{-j2\pi/N}$$

The phase value of -2π of W can be multiplied by any integer and it is represented as prefix in W . For example multiplying -2π by k can be represented as W^k .

$$e^{-j2\pi k/N} \Rightarrow W^k$$

The phase value -2π of W can be divided by any integer and it is represented as suffix in W . For example dividing -2π by N can be represented as W_N .

$$e^{-j2\pi/N} = e^{-j2\pi \times \frac{1}{N}} \Rightarrow W_N$$

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

The equation of N point DFT using phase factor can be written as

$$X(k) = \sum_{n=0}^{N-1} x(n) W_N^{nk} ; \text{ for } k = 0,1,2,\dots,N-1$$

DECIMATION IN TIME (DIT) RADIX 2 FFT:

Decimation in Time (DIT) Radix 2 FFT algorithm converts the time domain N point sequence $x(n)$ to a frequency domain N-point sequence $X(k)$. In Decimation in Time algorithm the time domain sequence $x(n)$ is decimated and smaller point DFT are performed. The results of smaller point DFTs are combined to get the result of N-point DFT.

In DIT radix -2 FFT the time domain sequence is decimated into 2-point sequences. For each 2-point sequence, 2-point DFT can be computed. From the result of 2-point DFT the 4-point DFT can be calculated. From the result of 4-point DFT the 8-point DFT can be calculated. This process is continued until we get N point DFT. This FFT algorithm is called radix-2 FFT.

In decimation in time algorithm the N point DFT can be realized from two numbers of N/2 point DFTs, The N/2 point DFT can be calculated from two numbers of N/4-point DFTs and so on.

Let $x(n)$ be N sample sequence, we can decimate $x(n)$ into two sequences of N/2 samples. Let the two sequences be $f_1(n)$ and $f_2(n)$. Let $f_1(n)$ consists of even numbered samples of $x(n)$ and $f_2(n)$ consists of odd numbered samples of $x(n)$.

$$f_1(n) = x(2n) \text{ for } n=0,1,2,3,\dots,\frac{N}{2}-1$$

$$f_2(n) = x(2n+1) \text{ for } n=0,1,2,3,\dots,\frac{N}{2}-1$$

Let $X(k)$ = N-point DFT of $x(n)$

$F_1(k)$ = N/2 point DFT of $f_1(n)$

$F_2(k)$ = N/2 point DFT of $f_2(n)$

By definition of DFT the N/2 point DFT of $f_1(n)$ and $f_2(n)$ are given by

$$F_1(k) = \sum_{n=0}^{\frac{N}{2}-1} f_1(n) e^{-j2\pi kn/\frac{N}{2}}$$

$$F_2(k) = \sum_{n=0}^{\frac{N}{2}-1} f_2(n) e^{-j2\pi kn/\frac{N}{2}}$$

Now-point DFT $X(k)$, in terms of N/2 point DFTs $F_1(k)$ and $F_2(k)$ is given by

$$X(k) = F_1(k) + W_N^k F_2(k), \text{ where, } k=0,1,2,\dots,(N-1)$$

Having performed the decimation in time once, we can repeat the process for each of the sequences $f_1(n)$ and $f_2(n)$. Thus $f_1(n)$ would result in the two $N/4$ point sequences and $f_2(n)$ would result in another two $N/4$ point sequences.

Let the decimated $N/4$ point sequences of $f_1(n)$ be $V_{11}(n)$ and $V_{12}(n)$.

$$V_{11}(n) = f_1(2n); \text{ for } n = 0, 1, 2, \dots, \frac{N}{4} - 1$$

$$V_{12}(n) = f_1(2n+1); \text{ for } n = 0, 1, 2, \dots, \frac{N}{4} - 1$$

Let the decimated $N/4$ point sequences of $f_2(n)$ be $V_{21}(n)$ and $V_{22}(n)$.

$$V_{21}(n) = f_2(2n); \text{ for } n = 0, 1, 2, \dots, \frac{N}{4} - 1$$

$$V_{22}(n) = f_2(2n+1); \text{ for } n = 0, 1, 2, \dots, \frac{N}{4} - 1$$

Let $V_{11}(k) = N/4$ point DFT of $V_{11}(n)$;

$V_{12}(k) = N/4$ point DFT of $V_{12}(n)$

$V_{21}(k) = N/4$ point DFT of $V_{21}(n)$

$V_{22}(k) = N/4$ point DFT of $V_{22}(n)$

Then like earlier analysis we can show that,

$$F_1(k) = V_{11}(k) + W_{N/2}^k V_{12}(k); \text{ for } k = 0, 1, 2, 3, \dots, \frac{N}{2} - 1$$

$$F_2(k) = V_{21}(k) + W_{N/2}^k V_{22}(k); \text{ for } k = 0, 1, 2, 3, \dots, \frac{N}{2} - 1$$

Hence the $N/2$ point DFTs are obtained from the results of $N/4$ point DFTs.

The decimation of the data sequence can be repeated again and again until the resulting sequences are reduced to 2-point sequences.

Flow graph for 8 point DFT using radix 2 DIT FFT

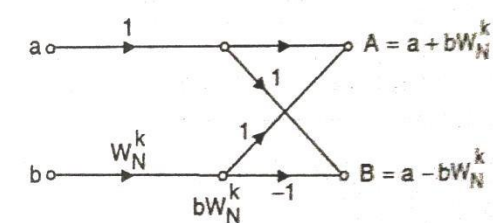


Fig. Basic Butterfly computation

In each computation two complex numbers “a” and “b” are considered. The complex number “b” is multiplied by a phase factor “ W_N^k ”. The product “ $b W_N^k$ ” is

added to complex number “a” to form new complex number “A”. The product “ $b W_N^k$ ” is subtracted from complex number “a” to form new complex number “B”.

The input sequence is 8 point sequence. Therefore, $N = 8 = 2^3 = r^m$. Here $r=2$ and $m=3$. The sequence $x(n)$ is arranged in bit reversed order and then decimated into two sample sequences.

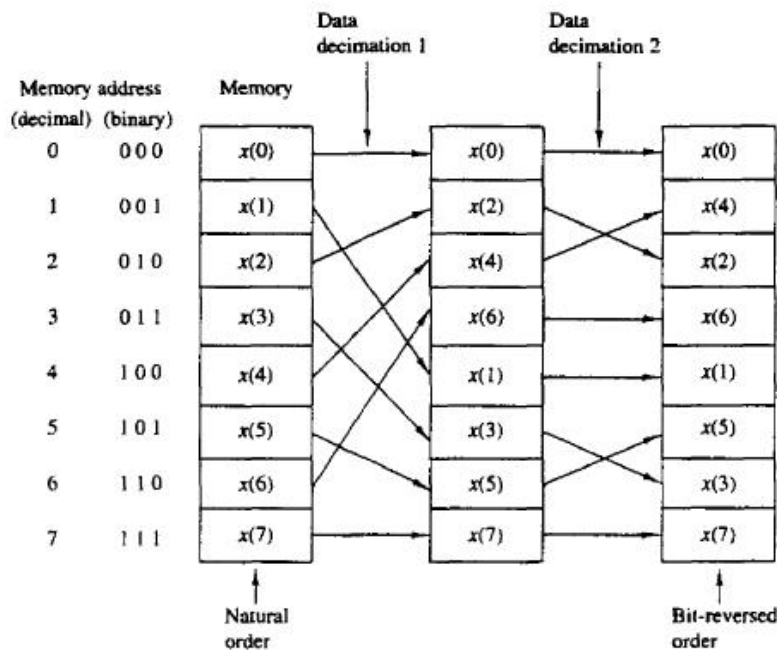


Fig.Bit reversed order

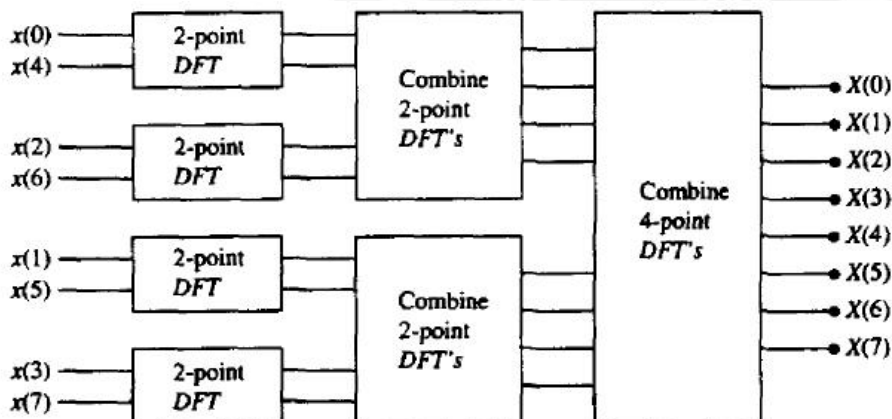


Fig . Three stages in the computation of an N = 8 point

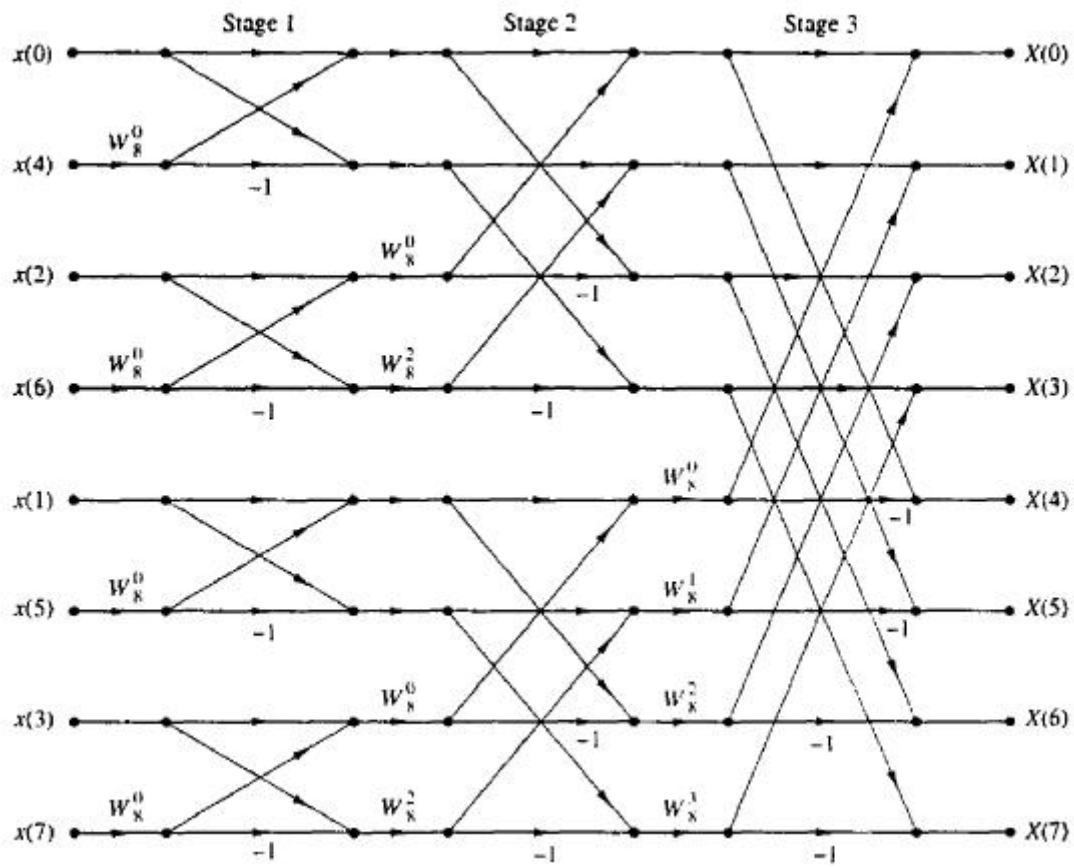


Fig . Eight point Decimation In Time-FFT

DECIMATION IN FREQUENCY (DIF) RADIX 2 FFT:

In Radix-2 decimation-in-frequency (DIF) FFT algorithm, original sequence $s(n)$ is decomposed into two subsequences as first half and second half of a sequence. There is no need of reordering (shuffling) the original sequence as in Radix-2 decimation-in-time (DIT) FFT algorithm.

In this algorithm the N -point time domain sequence is converted into two numbers of $N/2$ sequences. Then each $N/2$ point sequence is converted into two numbers of $N/4$ point sequences. Thus we get four numbers of $N/4$ point sequences. This process is continued until we get $N/2$ numbers of 2-point sequences.

It can be shown that the N -point DFT of $x(n)$ can be realized from two numbers of $N/2$ point DFTs. The $N/2$ point DFTs can be realized from two numbers of $N/4$ point DFTs and so on. The decimation is continued up to 2-point DFTs.

Flow graph for 8 point DFT using Radix-2 DIF FFT

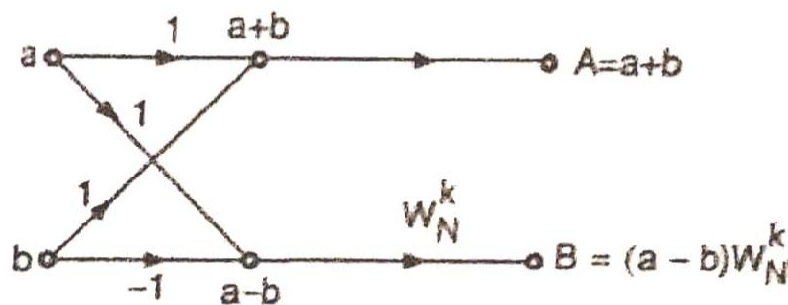


Fig .Basic Butterfly Computation

In each computation two complex numbers “a” and “b” are considered.

The sum of the two complex numbers is computed which forms a new complex number “A”.

Then subtract complex number “b” from “a” to get the term “a-b”. The difference term “a-b” is multiplied with the phase factor “ W_N^k ” to form a new complex number “B”.

Let $x(n)$ and $X(k)$ be N -point DFT pair.

Let $G_1(k)$ and $G_2(k)$ be two numbers of $N/2$ point sequences obtained by the decimation of $X(k)$.

Let $G_1(k)$ be $N/2$ point DFT of $g_1(n)$ and $G_2(k)$ be $N/2$ point DFT of $g_2(n)$.

Now, the N point DFT $X(k)$ can be obtained from the two numbers of $N/2$ point DFTs of $G_1(k)$ and $G_2(k)$ as shown below.

$$X(k) |_{k=\text{even}} = G_1(k)$$

$$X(k) |_{k=\text{odd}} = G_2(k)$$

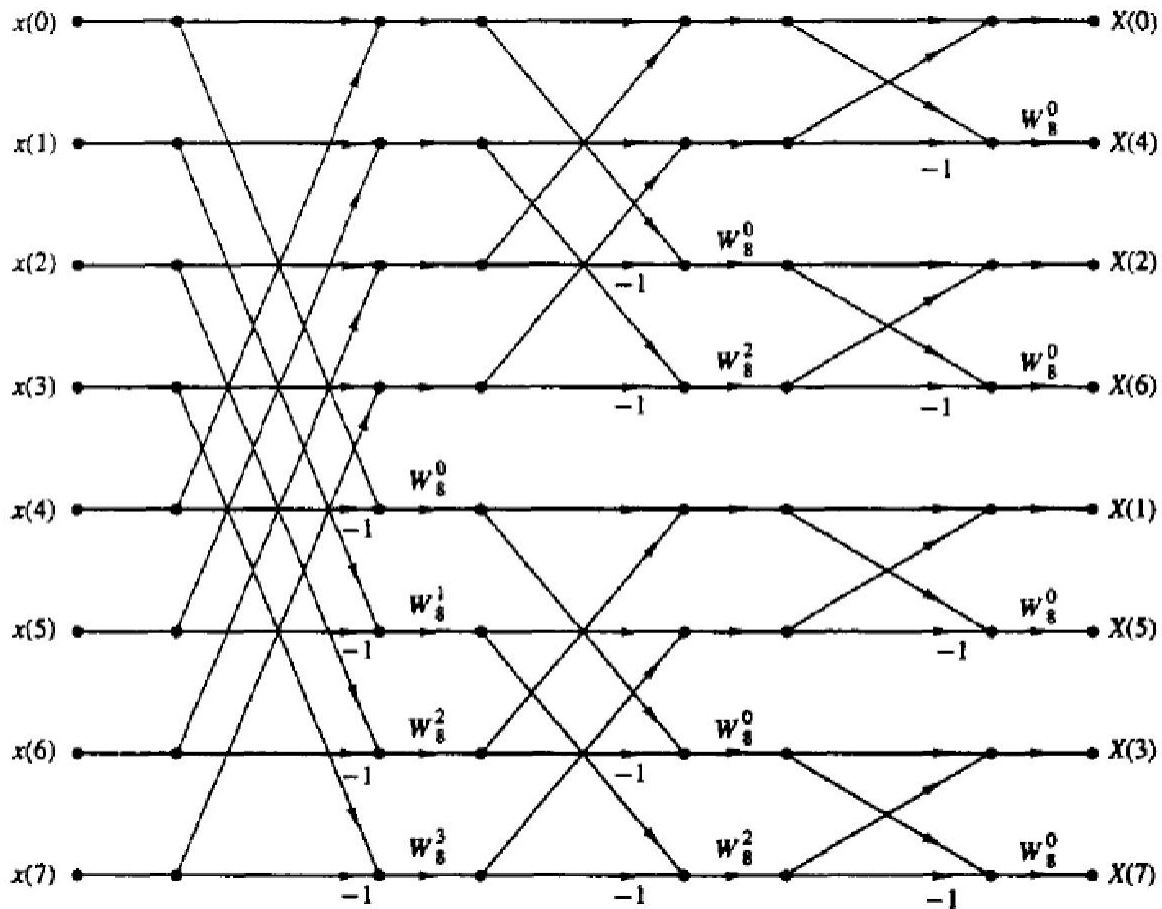


Fig.N=8 point decimation in frequency FFT algorithm.

In the next stage of decimation the $N/2$ point frequency domain sequence $G_1(k)$ is decimated into two numbers of $N/4$ point sequences $D_{11}(k)$ and $D_{12}(k)$, and $G_2(k)$ is decimated into two numbers of $N/4$ point sequences $D_{21}(k)$ and $D_{22}(k)$.

Let $D_{11}(k)$ and $D_{12}(k)$ be two numbers of $N/4$ point sequences obtained by the decimation of $G_1(k)$.

Let $D_{11}(k)$ be $N/4$ point DFT of $d_{11}(n)$, and $D_{12}(k)$ be $N/4$ point DFT of $d_{12}(n)$.

Let $D_{21}(k)$ and $D_{22}(k)$ be two numbers of $N/4$ point sequences obtained by the decimation of $G_2(k)$.

Let $D_{21}(k)$ be $N/4$ point DFT of $d_{21}(n)$ and $D_{22}(k)$ be $N/4$ point DFT of $d_{22}(n)$.

Now, $N/2$ point DFTs can be obtained from two numbers of $N/4$ point DFTs as shown below.

$$G_1(k) \mid_{k=\text{even}} = D_{11}(k)$$

$$G_1(k) \mid_{k=\text{odd}} = D_{12}(k)$$

$$G_2(k) \mid_{k=\text{even}} = D_{21}(k)$$

$$G_2(k) \mid_{k=\text{odd}} = D_{22}(k)$$

The decimation of the frequency domain sequence can be continued until the resulting sequences are reduced to 2-point sequences. The entire process of decimation involves m stages of decimation where $m = \log_2 N$. The computation of the N -point DFT via the decimation in frequency FFT algorithm requires $(N/2)\log_2 N$ Complex multiplications and $N\log_2 N$ complex addition

1. Compute an 8 point DFT of the sequence using DIT and DIF-FFT algorithm.

$$x(n) = (1, 2, 3, 2, 1, 0).$$

↑

$$\therefore x(n) = \{3, 2, 1, 0, 0, 0, 1, 2\}.$$

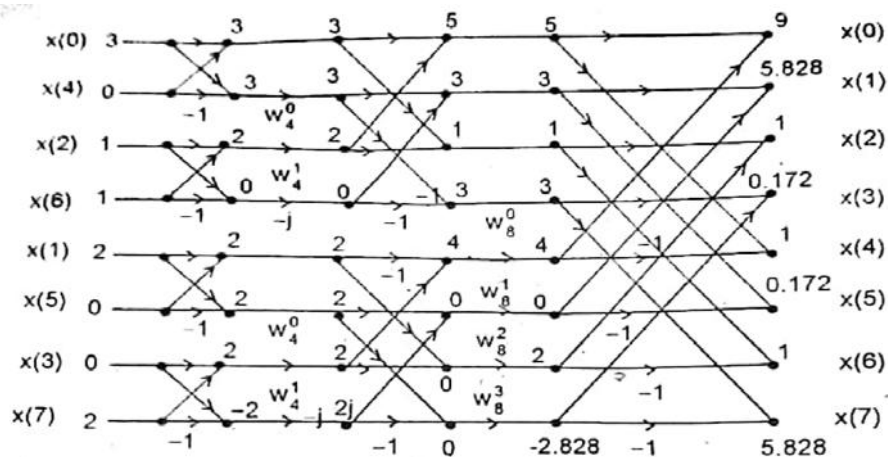
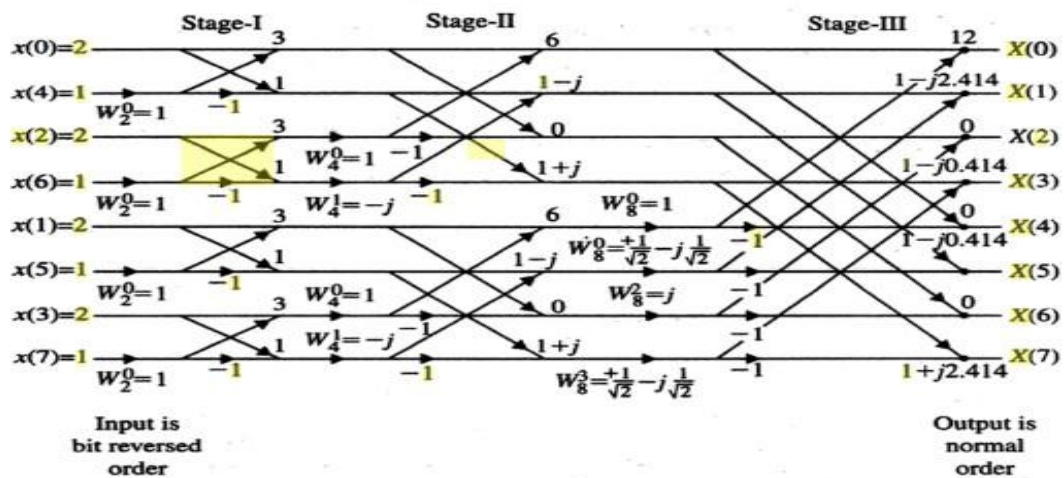


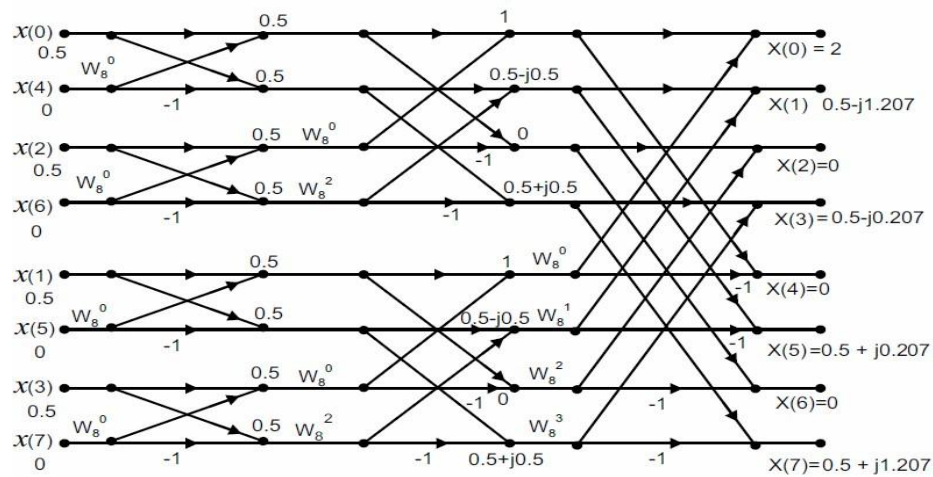
Fig.

$$X(k) = \{9, 5.828, 1, 0.172, 1, 0.172, 1, 5.828\}.$$

2. Find the DFT of the sequence $x(n) = (2, 2, 2, 2, 1, 1, 1, 1)$ using DIT FFT.



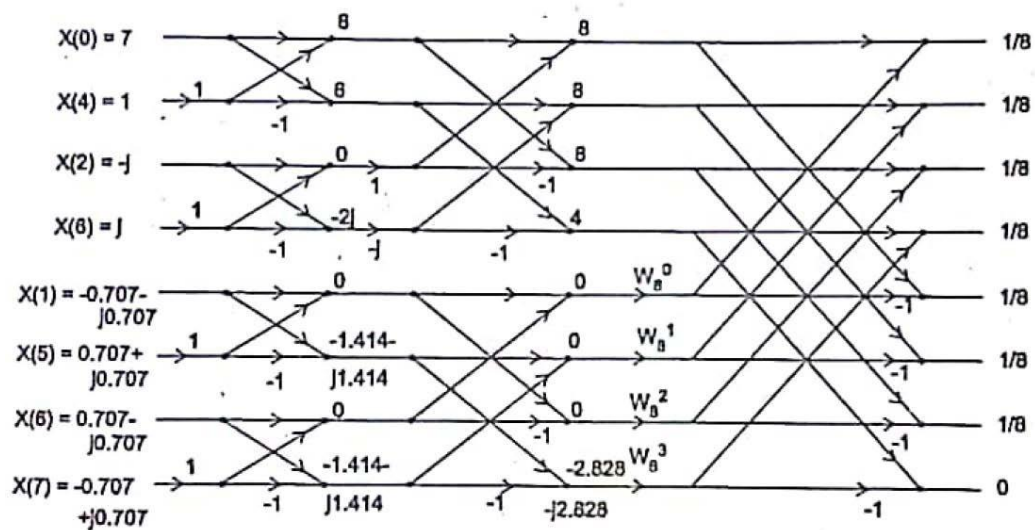
3. Compute the 8-Point DFT of the sequence $x(n) = \{1/2, 1/2, 1/2, 1/2, 0, 0, 0, 0\}$ by using the in-place radix-2 DIT FFT algorithm



$$X(k) = \{2, 0.5 - j1.207, 0, 0.5 - j0.207, 0, 0.5 + j0.207, 0, 0.5 + j1.207\}$$

4. Compute IDFT of the sequence

$X(k) = \{7, -0.707-j0.707, -j, 0.707-j0.707, 1, 0.707+j0.707, j, -0.707+j0.707\}$ using DIT and DIF algorithms.



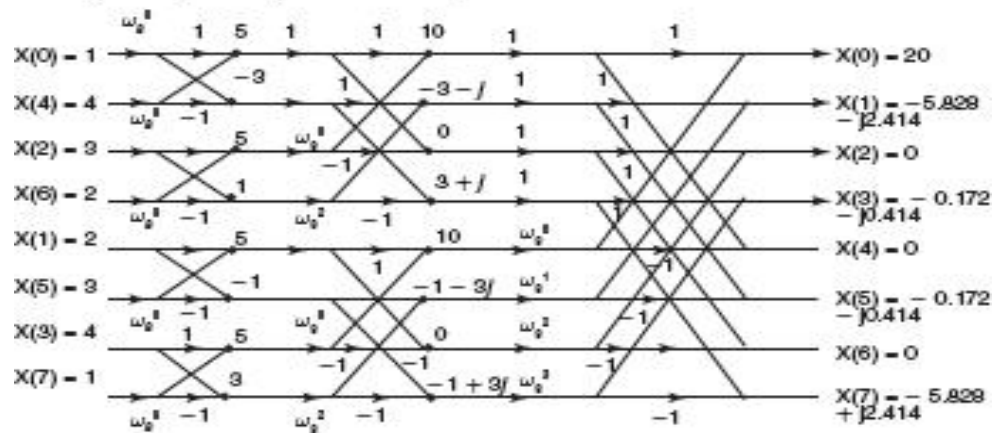
$$\text{Ans: } x(n) = \{1, 1, 1, 1, 1, 1, 1, 0\}$$

5. Determine the 8-point DFT using Decimation in Time FFT .

$$x(n) = \{1, 2, 3, 4, 4, 3, 2, 1\}$$

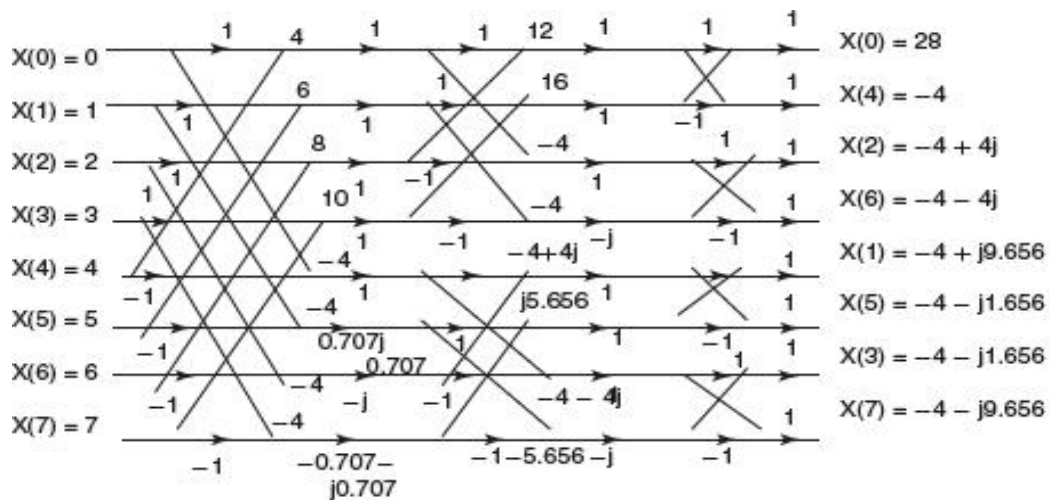
$$\omega_8^0 = 1; \quad \omega_8^1 = (e^{-j2\pi/8})^1 = 0.707 - j0.707$$

$$\omega_8^2 = -j; \quad \omega_8^3 = -0.707 - j0.707$$



$$\therefore X(k) = \{20, -5.828 - j2.414, 0, -0.172 - j0.414, 0, -0.172 + j0.414, 0, -5.828 + j2.414\}$$

6. Determine the 8-point DFT using Radix-2 DIF-FFT algorithm.
 $x(n) = \{0, 1, 2, 3, 4, 5, 6, 7\}$

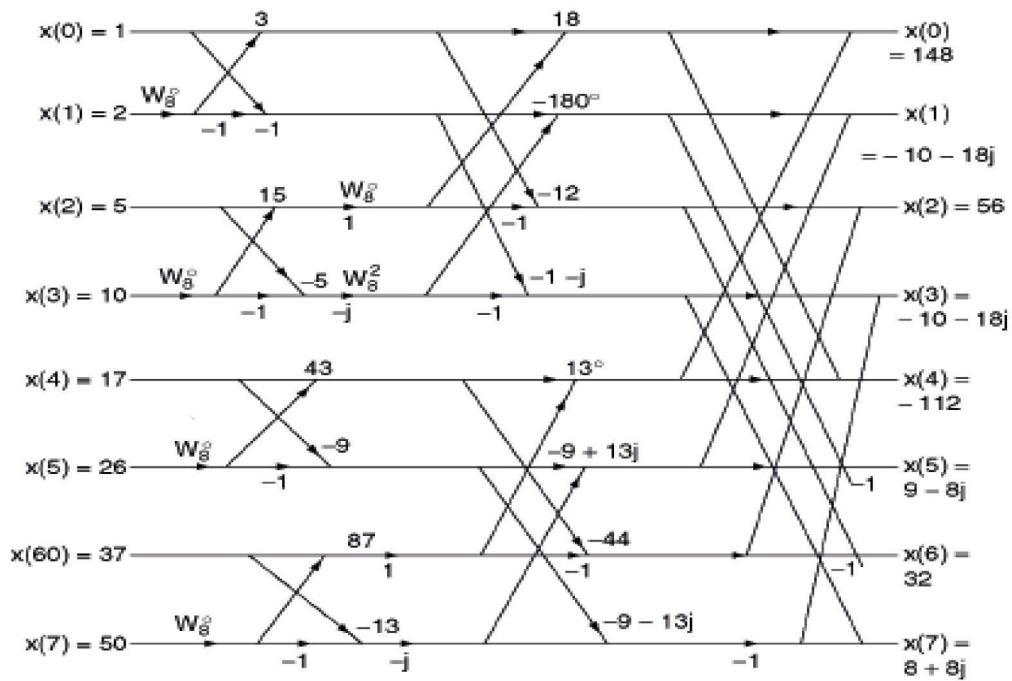


$$X(k) = \{28, -4 + j9.656, -4 + 4j, -4 + j1.656, -4, -4 - j1.656, -4 - 4j, -4 - j9.656\}$$

7. Compute the FFT of the sequence $x(n) = n^2 + 1$ for $0 \leq n \leq N-1$, where $N=8$ using DIT algorithm.

$$x(n) = n^2 + 1$$

$$x(n) = \{1, 2, 5, 10, 17, 26, 37, 50\}$$



$$X(k) = \{148, -10 + 18j, 56, -10 - 18j, -112, 9 - 8j, 32, 8 + 8j\}$$

