

DISCRETE FOURIER TRANSFORM

The discrete Fourier transform converts a finite sequence of equally-spaced samples of a function into a same-length sequence of equally-spaced samples of the discrete-time Fourier transform, which is a complex-valued function of frequency.

The N point DFT of x (n) can be expressed as

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

For k=0, 1, 2, ..., N-1

Example-1

Compute the DFT of the sequence is given by

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

Soln:

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

The given signal x (n) is 4 point signal. Let us compute 4 point DFT.

$$\begin{aligned} X(K) &= \sum_{n=0}^{4-1} x(n) e^{-j2\pi kn/4} \\ &= \sum_{n=0}^3 x(n) e^{-j\pi kn/2} \\ &= x(0)e^0 + x(1) e^{-j\pi k/2} + x(2) e^{-j\pi k} + x(3) e^{-j3\pi k/2} \\ &= 0 + e^{-j\pi k/2} + 2 e^{-j\pi k} + e^{-j3\pi k/2} \\ &= \cos \frac{\pi k}{2} - j \sin \frac{\pi k}{2} + 2(\cos \pi k - j \sin \pi k) + \cos \frac{3\pi k}{2} - j \sin \frac{3\pi k}{2} \\ &= (\cos \frac{\pi k}{2} + 2 \cos \pi k + \cos \frac{3\pi k}{2}) - j (\sin \frac{\pi k}{2} + \sin \frac{3\pi k}{2}) \end{aligned}$$

K=0, 1, 2, 3

When k=0;

$$\begin{aligned} X(0) &= (\cos 0 + 2 \cos 0 + \cos 0) - j(\sin 0 + \sin 0) \\ &= (1+2+1) - j(0+0) = 4 \end{aligned}$$

When k=1

$$\begin{aligned} X(1) &= (\cos \frac{\pi}{2} + 2 \cos \pi + \cos \frac{3\pi}{2}) - j(\sin \frac{\pi}{2} + \sin \frac{3\pi}{2}) \\ &= (0-2+0) - j(1-1) = -2 \end{aligned}$$

When k=2

$$X(2) = (\cos \pi + 2 \cos 2\pi + \cos 3\pi) - j(\sin \pi + \sin 3\pi)$$

$$= (-1+2-1)-j(0+0)$$

$$=0$$

When $k=3$

$$X(3) = \left(\cos \frac{3\pi}{2} + 2 \cos 3\pi + \cos \frac{9\pi}{2}\right) - j\left(\sin \frac{3\pi}{2} + \sin \frac{9\pi}{2}\right)$$

$$= (0-2+0)-j(-1+1) = -2$$

Answer:

$$X(0)=4, X(1)=2, X(2)=0, X(3)=-2$$

PROBLEMS:

1. Determine the 4-point DFT of the sequence $x(n) = (1, 0, 1, 0)$

DFT of the sequence is defined as

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

$$N = 4$$

$$X(k) = \sum_{n=0}^3 x(n)e^{-j2\pi \frac{kn}{4}} = \sum_{n=0}^3 x(n)e^{-j\pi \frac{kn}{2}}$$

$$X(k) = x(0)e^0 + x(1)e^{-j\pi \frac{k}{2}} + x(2)e^{-j\pi k} + x(3)e^{-j\frac{3\pi k}{2}}$$

Substitute $x(0), x(1), x(2)$ and $x(3)$ values

$$= 1 + 0 + 1e^{-j\pi k} + 0$$

$$X(k) = 1 + e^{-j\pi k}$$

Sub $k = 0$ in equation(1)

$$X(0) = 1 + e^{-j\pi(0)} = 1 + 1 = 2$$

Sub $k = 1$ in equation(1)

$$\begin{aligned} X(1) &= 1 + e^{-j\pi} = 1 + \cos \pi - j \sin \pi \\ &= 1 - 1 - j(0) = 0 \end{aligned}$$

Sub $k = 2$ in equation(1)

$$\begin{aligned} X(2) &= 1 + e^{-j2\pi} = 1 + \cos 2\pi - j \sin 2\pi \\ &= 1 + 1 - j(0) = 2. \end{aligned}$$

Sub $k = 3$ in equation(1)

$$\begin{aligned} X(3) &= 1 + e^{-j3\pi} = 1 + \cos 3\pi - j \sin 3\pi \\ &= 1 + [-1 - j(0)] = 1 - 1 = 0 \end{aligned}$$

The output sequence is $X(k) = \{2, 0, 2, 0\}$

2. Find the 4-point DFT of the sequence $x(n)=[1,1,-1,-1]$.(MAY/JUNE 2013)

$$X_N=[W_N] x_N$$

$$N=4$$

$$X_4=[W_4] x_4$$

$$W_4 = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ -1 \\ -1 \end{bmatrix} = \begin{bmatrix} 1+1-1-1 \\ 1-j+1-j \\ 1-1-1+1 \\ 1+j+1+j \end{bmatrix}$$

$$X_4 = \begin{bmatrix} 0 \\ 2-2j \\ 0 \\ 2+2j \end{bmatrix}$$

3. Find the 4-point DFT of $x(n) = \{1, -1, 2, -2\}$ directly.

SOLN:

$$X(k) = \sum_{n=0}^{N-1} x(n) W_N^{nk} = \sum_{n=0}^{N-1} x(n) e^{-j(2\pi/N)nk} = \sum_{n=0}^3 x(n) e^{-j(\pi/2)nk}, \quad k = 0, 1, 2, 3$$

$$X(0) = \sum_{n=0}^3 x(n) e^0 = x(0) + x(1) + x(2) + x(3) = 1 - 1 + 2 - 2 = 0$$

$$\begin{aligned} X(1) &= \sum_{n=0}^3 x(n) e^{-j(\pi/2)n} = x(0) + x(1)e^{-j(\pi/2)} + x(2)e^{-j\pi} + x(3)e^{-j(3\pi/2)} \\ &= 1 + (-1)(0-j) + 2(-1-j) - 2(0+j) \\ &= -1-j \end{aligned}$$

$$\begin{aligned} X(2) &= \sum_{n=0}^3 x(n) e^{-j\pi n} = x(0) + x(1)e^{-j\pi} + x(2)e^{-j2\pi} + x(3)e^{-j3\pi} \\ &= 1 - 1(-1-j) + 2(1-j) - 2(-1-j) = 6 \end{aligned}$$

$$\begin{aligned} X(3) &= \sum_{n=0}^3 x(n) e^{-j(3\pi/2)n} = x(0) + x(1)e^{-j(3\pi/2)} + x(2)e^{-j3\pi} + x(3)e^{-j(9\pi/2)} \\ &= 1 - 1(0+j) + 2(-1-j) - 2(0-j) = -1+j \end{aligned}$$

$$X(k) = \{0, -1-j, 6, -1+j\}$$

4. Compute the DFT of the 3-point sequence $x(n) = \{2, 1, 2\}$. Using the same sequence, compute the 6-point DFT and compare the two DFTs.

Solution: The given 3-point sequence is $x(n) = \{2, 1, 2\}$, $N = 3$.

$$\begin{aligned} \text{DFT } x(n) = X(k) &= \sum_{n=0}^{N-1} x(n)W_N^{nk} = \sum_{n=0}^2 x(n)e^{-j(2\pi/3)nk}, \quad k = 0, 1, 2 \\ &= x(0) + x(1)e^{-j(2\pi/3)k} + x(2)e^{-j(4\pi/3)k} \\ &= 2 + \left(\cos \frac{2\pi}{3}k - j \sin \frac{2\pi}{3}k \right) + 2 \left(\cos \frac{4\pi}{3}k - j \sin \frac{4\pi}{3}k \right) \end{aligned}$$

When $k = 0$, $X(k) = X(0) = 2 + 1 + 2 = 5$

When $k = 1$, $X(k) = X(1) = 2 + \left(\cos \frac{2\pi}{3} - j \sin \frac{2\pi}{3} \right) + 2 \left(\cos \frac{4\pi}{3} - j \sin \frac{4\pi}{3} \right)$
 $= 2 + (-0.5 - j0.866) + 2(-0.5 + j0.866)$
 $= 0.5 + j0.866$

When $k = 2$, $X(k) = X(2) = 2 + \left(\cos \frac{4\pi}{3} - j \sin \frac{4\pi}{3} \right) + 2 \left(\cos \frac{8\pi}{3} - j \sin \frac{8\pi}{3} \right)$
 $= 2 + (-0.5 + j0.866) + 2(-0.5 - j0.866)$
 $= 0.5 - j0.866$

\therefore 3-point DFT of $x(n) = X(k) = \{5, 0.5 + j0.866, 0.5 - j0.866\}$

To compute the 6-point DFT, convert the 3-point sequence $x(n)$ into 6-point sequence by padding with zeros.

$$x(n) = \{2, 1, 2, 0, 0, 0\}, \quad N = 6$$

$$\begin{aligned} \text{DFT } \{x(n)\} = X(k) &= \sum_{n=0}^{N-1} x(n)W_N^{nk} = \sum_{n=0}^5 x(n)e^{-j(2\pi/6)nk}, \quad k = 0, 1, 2, 3, 4, 5 \\ &= x(0) + x(1)e^{-j(2\pi/6)k} + x(2)e^{-j(4\pi/6)k} + x(3)e^{-j(6\pi/6)k} + x(4)e^{-j(8\pi/6)k} \\ &\quad + x(5)e^{-j(10\pi/6)k} \\ &= 2 + e^{-j(\pi/3)k} + 2e^{-j(2\pi/3)k} \end{aligned}$$

When $k = 0$, $X(0) = 2 + 1 + 2 = 5$

When $k = 1$, $X(1) = 2 + e^{-j(\pi/3)} + 2e^{-j(2\pi/3)}$
 $= 2 + (0.5 - j0.866) + 2(-0.5 - j0.866) = 1.5 - j2.598$

When $k = 2$, $X(2) = 2 + e^{-j(2\pi/3)} + 2e^{-j(4\pi/3)}$
 $= 2 + (-0.5 - j0.866) + 2(-0.5 + j0.866) = 0.5 + j0.866$

When $k = 3$, $X(3) = x(0) + x(1)e^{-j(3\pi/3)} + x(2)e^{-j(6\pi/3)}$
 $= 2 + (\cos \pi - j \sin \pi) + 2(\cos 2\pi - j \sin 2\pi)$
 $= 2 - 1 + 2 = 3$

When $k = 4$, $X(4) = x(0) + x(1)e^{-j(4\pi/3)} + x(2)e^{-j(8\pi/3)}$
 $= 2 + \left(\cos \frac{4\pi}{3} - j \sin \frac{4\pi}{3} \right) + 2 \left(\cos \frac{8\pi}{3} - j \sin \frac{8\pi}{3} \right)$
 $= 2 + (-0.5 + j0.866) + 2(-0.5 - j0.866)$
 $= 0.5 - j0.866$

When $k = 5$, $X(5) = x(0) + x(1)e^{-j(5\pi/3)} + x(2)e^{-j(10\pi/3)}$
 $= 2 + \left(\cos \frac{5\pi}{3} - j \sin \frac{5\pi}{3} \right) + 2 \left(\cos \frac{10\pi}{3} - j \sin \frac{10\pi}{3} \right)$
 $= 2 + (0.5 - j0.866) + 2(-0.5 + j0.866) = 1.5 + j0.866$

Tabulating the above 3-point and 6-point DFTs, we have

DFT	X(0)	X(1)	X(2)	X(3)	X(4)	X(5)
3-point	5	$0.5 + j0.866$	$0.5 - j0.866$	-	-	-
6-point	5	$1.5 - j2.598$	$0.5 + j0.866$	3	$0.5 - j0.866$	$1.5 + j0.866$

5. Find the 4-point DFT of $x(n) = \{1, -2, 3, 2\}$.

Soln:

Given $x(n) = \{1, -2, 3, 2\}$.

Here $N = 4$, $L = 4$. The DFT of $x(n)$ is $X(k)$.

$$\therefore X(k) = \sum_{n=0}^{N-1} x(n)W_N^{nk} = \sum_{n=0}^3 x(n)e^{-j(2\pi/4)nk} = \sum_{n=0}^3 x(n)e^{-j(\pi/2)nk}, \quad k = 0, 1, 2, 3$$

$$X(0) = \sum_{n=0}^3 x(n)e^{j0} = x(0) + x(1) + x(2) + x(3) = 1 - 2 + 3 + 2 = 4$$

$$X(1) = \sum_{n=0}^3 x(n)e^{-j(\pi/2)2n} = x(0) + x(1)e^{-j(\pi/2)} + x(2)e^{-j\pi} + x(3)e^{-j(3\pi/2)}$$

$$= 1 - 2(0 - j) + 3(-1 - j0) + 2(0 + j) = -2 + j4$$

$$X(2) = \sum_{n=0}^3 x(n)e^{-j\pi n} = x(0) + x(1)e^{-j\pi} + x(2)e^{-j2\pi} + x(3)e^{-j3\pi}$$

$$= 1 - 2(-1 - j0) + 3(1 - j0) + 2(-1 - j0) = 4$$

$$X(3) = \sum_{n=0}^3 x(n)e^{-j(3\pi/2)2n} = x(0) + x(1)e^{-j(3\pi/2)} + x(2)e^{-j3\pi} + x(3)e^{-j(9\pi/2)}$$

$$= 1 - 2(0 + j) + 3(-1 - j0) + 2(0 - j) = -2 - j4$$

$$\therefore X(k) = \{4, -2 + j4, 4, -2 - j4\}$$