



Signals and Systems

FFT Algorithm and Its Applications

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Discrete Fourier Transform Computational Complexity

$$\left\{ \begin{array}{l} F[n] = \sum_{k=<N>} f[k] e^{-j\frac{2\pi}{N}nk}, (n = 0 : N - 1) \\ W = e^{-j\frac{2\pi}{N}} \end{array} \right. \rightarrow F[n] = \sum_{n=<N>} f[k] W^{nk}$$

$$\begin{bmatrix} f[0] \\ f[1] \\ f[2] \\ f[3] \\ \vdots \\ f[N - 1] \end{bmatrix} \times \begin{bmatrix} 1 & 1 & 1 & 1 & \cdots & 1 \\ 1 & W & W^2 & W^3 & \cdots & W^{N-1} \\ 1 & W^2 & W^4 & W^6 & \cdots & W^{N-2} \\ 1 & W^3 & W^6 & W^9 & \cdots & W^{N-3} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & W^{N-1} & W^{N-2} & W^{N-3} & \cdots & W \end{bmatrix} = \begin{bmatrix} F[0] \\ F[1] \\ F[2] \\ F[3] \\ \vdots \\ F[N - 1] \end{bmatrix}$$

$O(n^2)$

Fast Fourier Transform (FFT) Algorithm

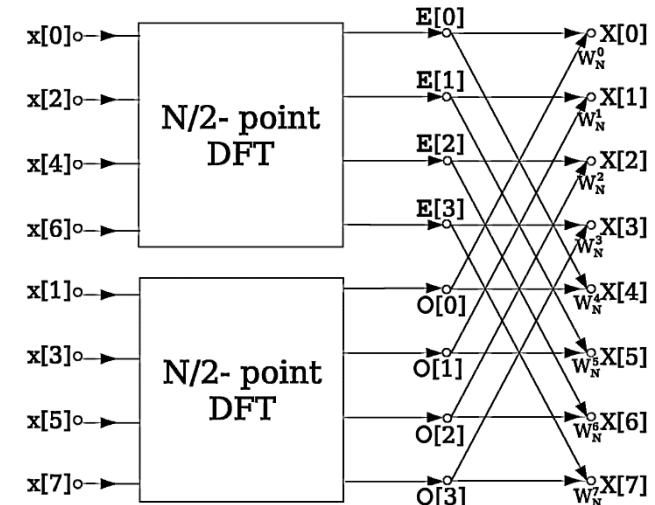
$$F[n] = \sum_{k=0}^{N-1} f[k] W_N^{nk}$$

$$= \sum_{m=0}^{\frac{N}{2}-1} f[2m] W_N^{2mn} + \sum_{m=0}^{\frac{N}{2}-1} f[2m+1] W_N^{(2m+1)n}$$

$$= \sum_{m=0}^{\frac{N}{2}-1} f[2m] W_N^{mn} + W_N^m \sum_{m=0}^{\frac{N}{2}-1} f[2m+1] W_N^{mn}$$

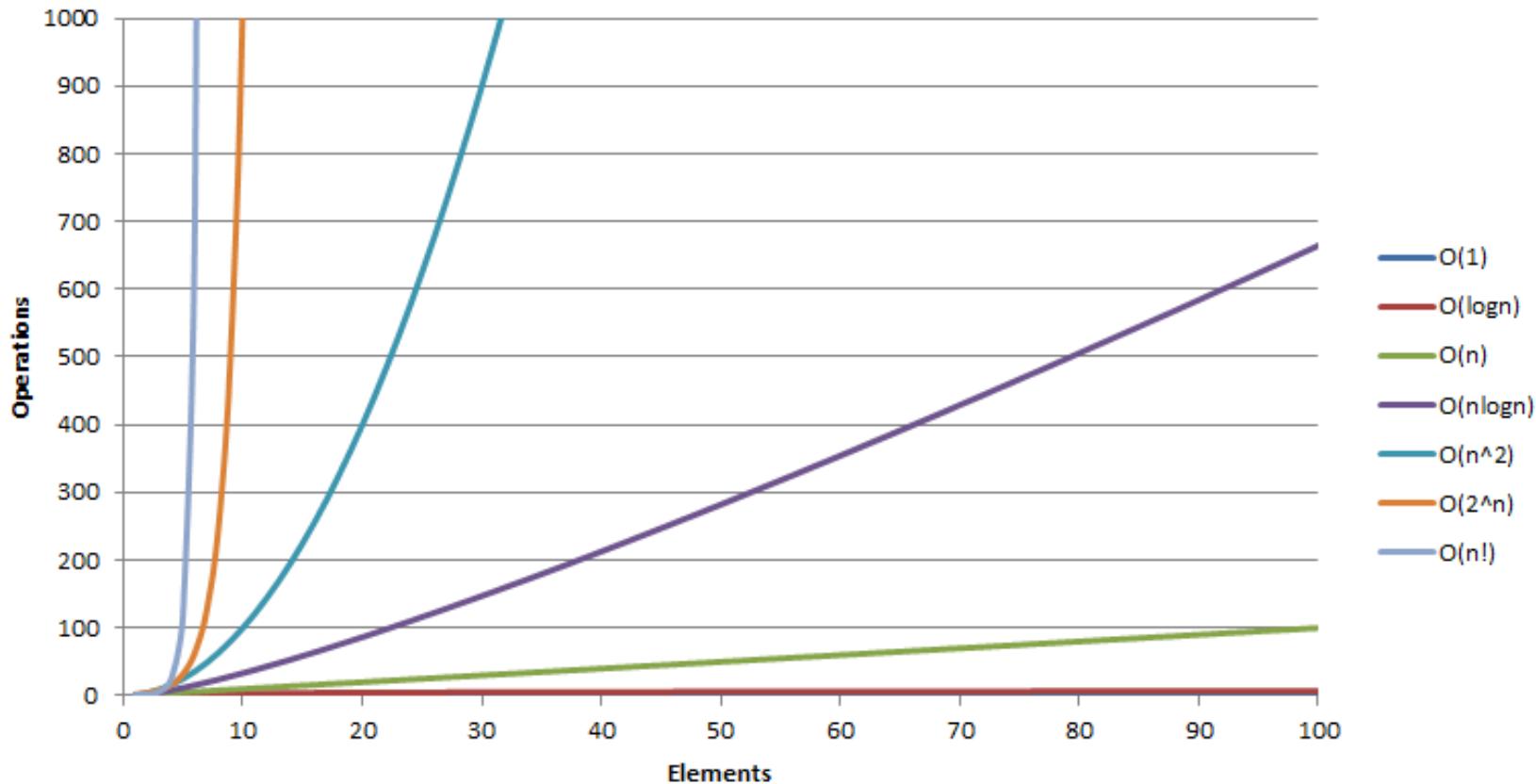
$$= G[n] + W_N^m H[n]$$

→ Sum of $\frac{N}{2}$ point DFTs (divide and conquer)



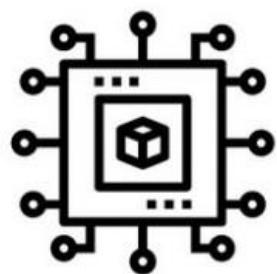
$O(n \log_2 n)$

Time Complexity Graph



For 10 seconds of an audio at 44 kHz sampling rate
 $O(n^2) \rightarrow 10^{11}$ multiplications
 $O(n \log_2 n) \rightarrow 10^6$ multiplications

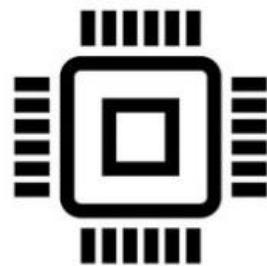
FPGA and ASICs



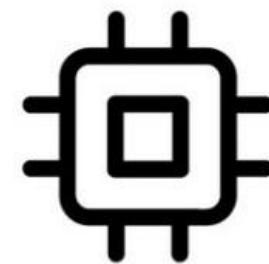
CPU



GPU



FPGA



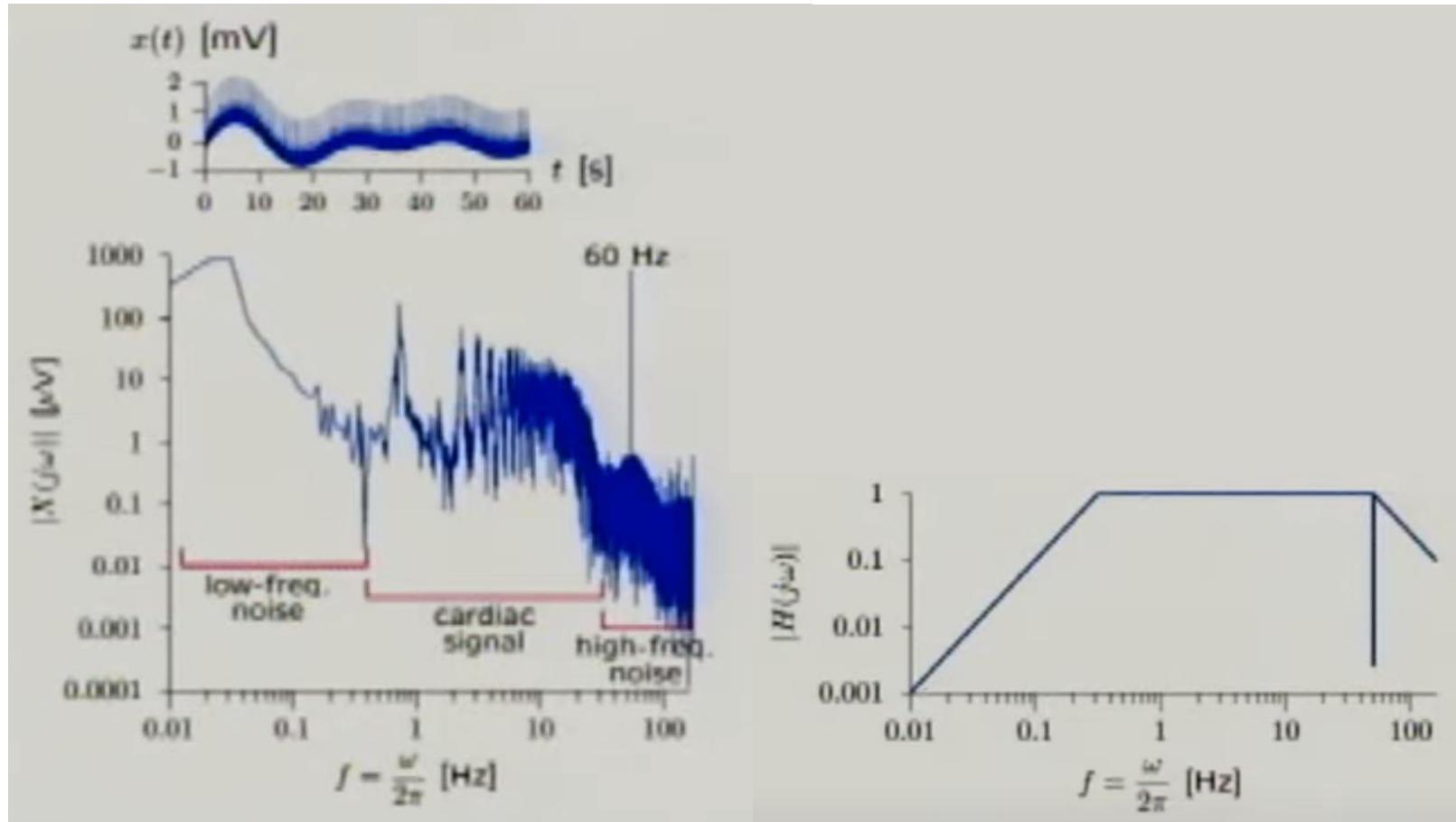
ASIC



FFT Applications

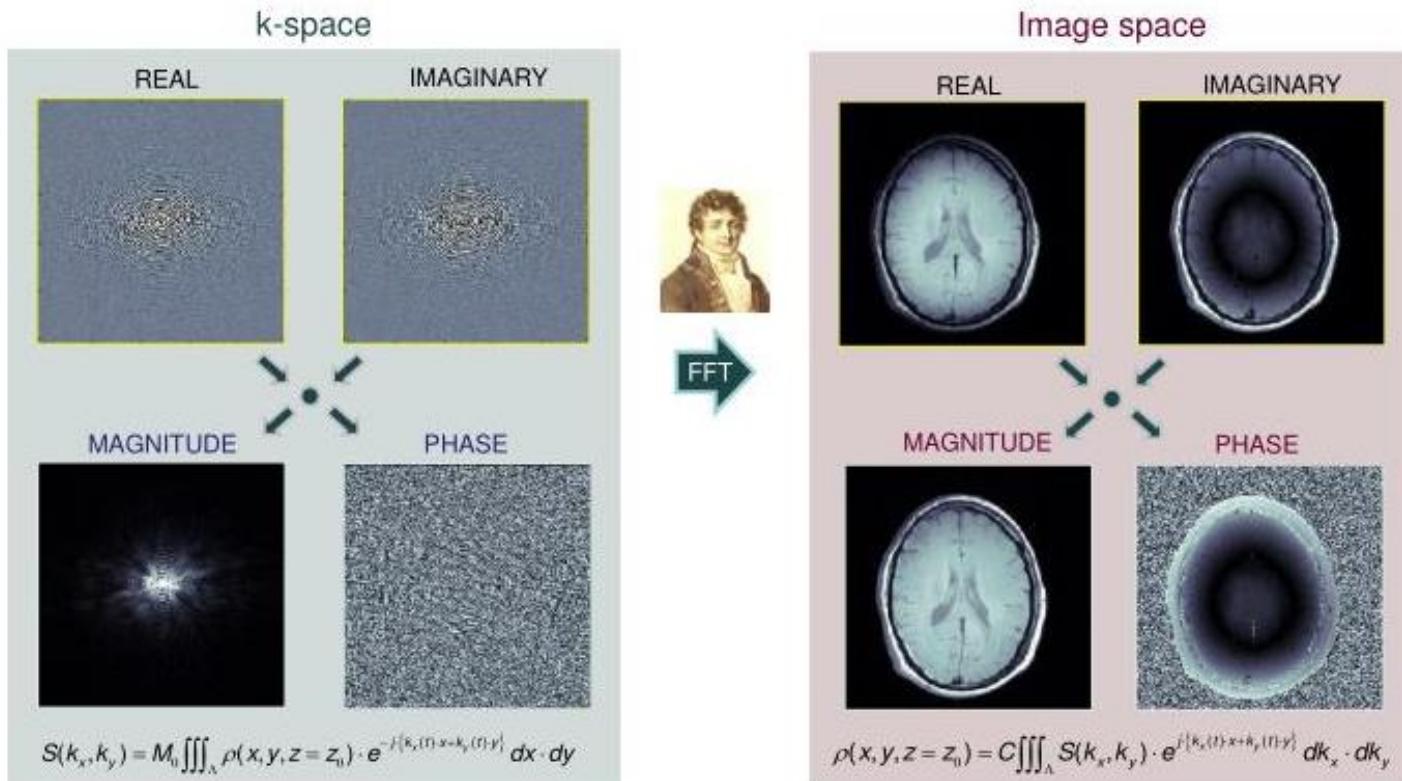
1. Electrocardiography (ECG)
2. Magnetic Resonance Imaging (MRI)
3. Edge detection in image processing
4. Orthogonal Frequency Division Multiplexing (OFDM)
5. JPEG and MPEG/MP3 encoding and decoding

FFT and ECG



Picture Source: Freeman, D. (2011). Filtering Example: Electrocardiogram. MIT 6.003 Signals and Systems.

FFT and MRI

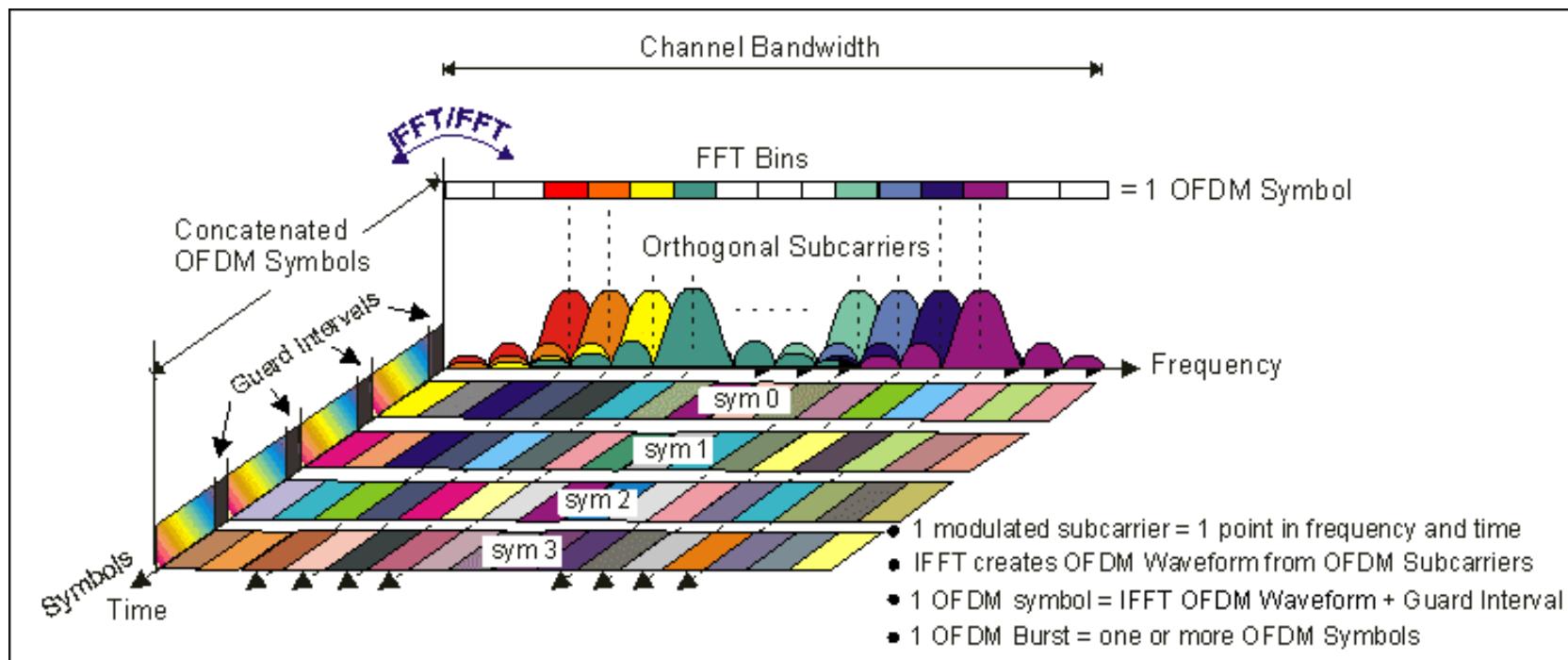


Picture Source: Deene, Y. D. Basic MRI principles. Research Group Quantitative MRI In Medicine and Biology. Universiteit Gent

FFT and Edge Detection

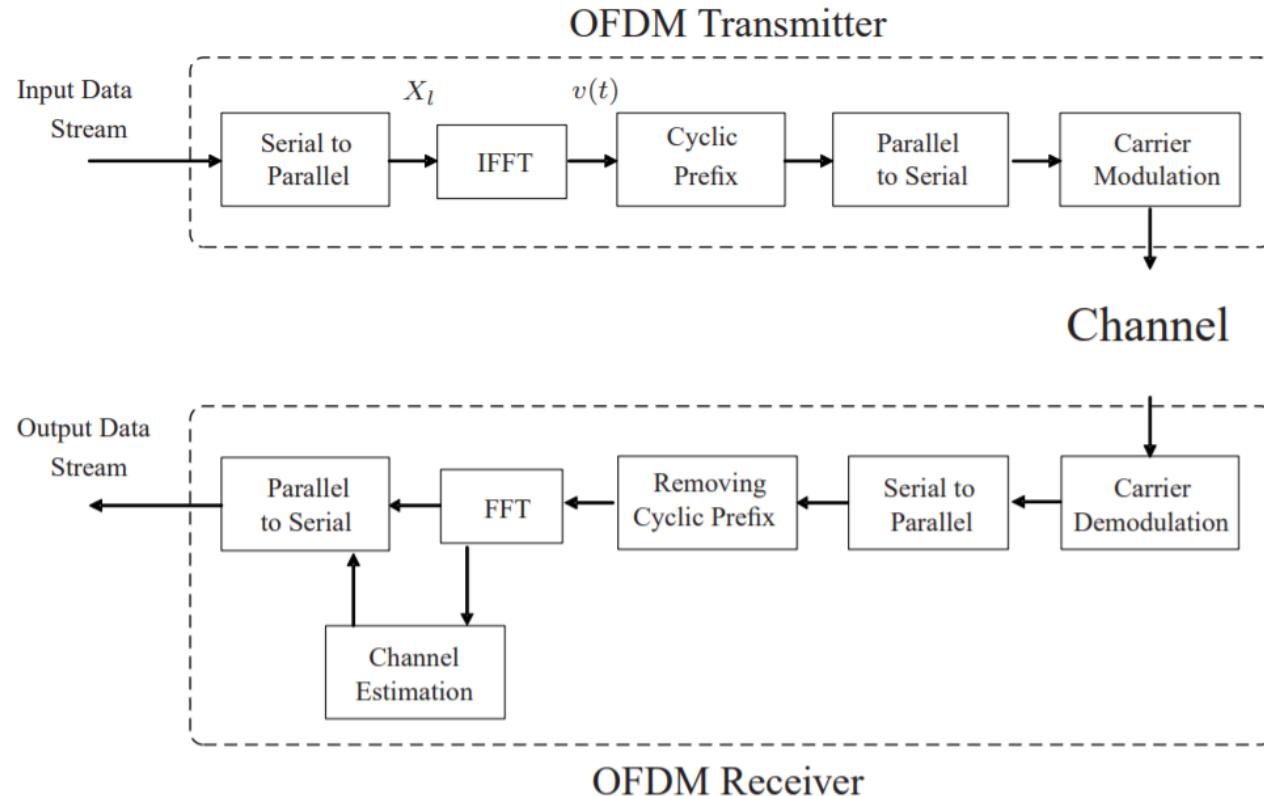


FFT and OFDM

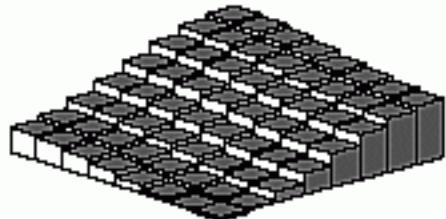


Frequency-Time Representative of an OFDM signal

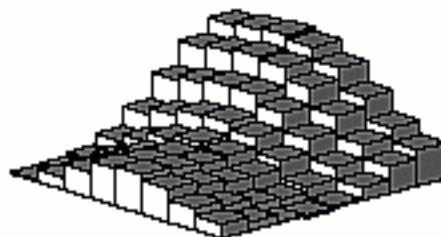
FFT and OFDM (cont.)



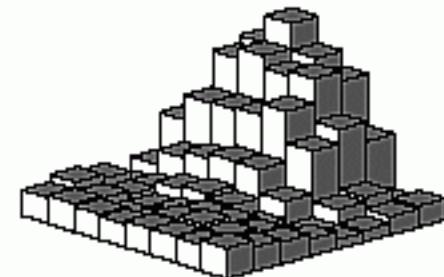
FFT and JPEG



a. 3 coefficients

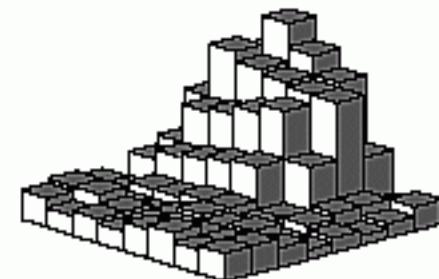


b. 6 coefficients



c. 15 coefficients

Example of JPEG reconstruction. The 8×8 pixel group used in this example is the *eye* in Fig. 27-9. As shown, less than 1/4 of the 64 values are needed to achieve a good approximation to the correct image.



d. 64 coefficients
(correct image)



The END!