

Recitation 8 - EECS 451, Winter 2009

March 11th, 2009

OUTLINE

- Review of important concepts (Lecture 12 – 13)
- Practice problems

Concepts: Discrete Fourier Transform

1. For a time limited signal $x(n)$ of length N , the N -point DFT is defined by

$$X(k) = \sum_{n=0}^{N-1} x(n)e^{-j\frac{2\pi k}{N}n}$$

where $k = 0, \dots, N - 1$ and the inverse DFT formula is given by

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k)e^{j\frac{2\pi n}{N}k}$$

where $n = 0, \dots, N - 1$

- (a) Note that the indices range from 0 to $N - 1$ for $x(n)$ and $X(k)$
 - (b) The DFT is efficiently implemented by the Fast Fourier transform (FFT)
 - (c) The DFT matrix W whose size is $N \times N$ is an orthogonal transformation
2. Relationship to other transformations
 - (a) If $x_p(n)$ is the N -periodic superposition of $x(n)$ (a time-limited signal of length N), then the DTFS of $x_p(n)$ is obtained by

$$c_k = \frac{1}{N} \sum_{n=0}^{N-1} x_p(n)e^{-j\frac{2\pi k}{N}n},$$

thus leading to $X(k) = Nc_k$

- (b) The DFT of $x(n)$ has the following relationship with $X(\omega)$ (DTFT) and $X(z)$ (z -transformation)

$$X(k) = X(\omega)|_{\omega=\frac{2\pi k}{N}}, \quad X(k) = X(z)|_{z=e^{j\frac{2\pi k}{N}}}$$

where $x(n)$ is a time-limited N -point signal.

3. Circular Symmetries

- (a) N -point circular even is defined by $x(N - n) = x(n)$ for $1 \leq n \leq N - 1$
 (b) N -point circular odd is defined by $x(N - n) = -x(n)$ for $1 \leq n \leq N - 1$
 (c) If $x(n)$ is real, we have $X(k) = X^*((-k) \bmod N)$ (circular Hermitian symmetry)

4. Properties of the DFT (Suppose $x(n) \xleftrightarrow{N\text{-DFT}} X(k)$)

- (a) Linearity: $a_1x_1(n) + a_2x_2(n) \xleftrightarrow{N\text{-DFT}} a_1X_1(k) + a_2X_2(k)$
 (b) Circular time shift: $x((n - l) \bmod N) \xleftrightarrow{N\text{-DFT}} e^{-j2\pi lk/N} X(k)$
 (c) Time reversal: $x((-n) \bmod N) \xleftrightarrow{N\text{-DFT}} X((-k) \bmod N)$
 (d) Circular frequency shift: $x(n)e^{j2\pi k_0 n/N} \xleftrightarrow{N\text{-DFT}} X((k - k_0) \bmod N)$
 (e) Complex conjugate: $x^*(n) \xleftrightarrow{N\text{-DFT}} X^*((-k) \bmod N)$ and $x^*((-n) \bmod N) \xleftrightarrow{N\text{-DFT}} X^*(k)$
 (f) Convolution: $x_1(n) \circledast x_2(n) \xleftrightarrow{N\text{-DFT}} X_1(k)X_2(k)$
 (g) Multiplication: $x_1(n)x_2(n) \xleftrightarrow{N\text{-DFT}} \frac{1}{N} X_1(k) \circledast X_2(k)$, where \circledast denotes N -point circular convolution
 (h) Parseval's theorem: $\sum_{n=0}^{N-1} |x(n)|^2 \xleftrightarrow{N\text{-DFT}} \frac{1}{N} \sum_{k=0}^{N-1} |X(k)|^2$

Problems

- Determine the Fourier transform $X(\omega)$ of the signal $x(n) = \{1, 2, 3, 2, 1, 0\}$
 - Compute the 6-point DFT $V(k)$ of the signal $v(n) = \{3, 2, 1, 0, 1, 2\}$
 - Is there any relation between $X(\omega)$ and $V(k)$?
- If $X(k)$ is the DFT of the sequence $x(n)$, determine the N -point DFTs of the sequences

$$x_c(n) = x(n) \cos\left(\frac{2\pi k_0 n}{N}\right), \quad 0 \leq n \leq N - 1$$

$$x_s(n) = x(n) \sin\left(\frac{2\pi k_0 n}{N}\right), \quad 0 \leq n \leq N - 1$$

in terms of $X(k)$.

3. An LTI system with frequency response $H(\omega)$ is excited with the periodic input

$$x(n) = \sum_{k=-\infty}^{\infty} \delta(n - kN)$$

Suppose that we compute the N-point DFT $Y(k)$ of the samples $y(n)$ for $0 \leq n \leq N - 1$ of the output sequence. How is $Y(k)$ related to $H(\omega)$? Assume $h(n)$ is an N-point signal for $0 \leq n \leq N - 1$.