# **Digital Signal Processing**

#### **The Discrete Fourier Transform (2)**

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### Zero padding

- A method to improve DFT spectral estimation
- Involves addition of zero-valued data samples to an original DFT input sequence to increase total number of input data samples
- Investigating zero-padding technique illustrates
   DFT's property of frequency-domain sampling
  - When we sample a continuous time-domain function, having a CFT, and take DFT of those samples, the DFT results in a frequency-domain sampled approximation of the CFT
  - The more points in DFT, the better DFT output approximates CFT



**Figure 3-20** Continuous Fourier transform: (a) continuous time-domain f(t) of a truncated sinusoid of frequency 3/T; (b) continuous Fourier transform of f(t).

- Fig. 3-20
  - Because CFT is taken over an infinitely wide time interval, CFT has continuous resolution
  - Suppose we want to use a 16-point DFT to approximate CFT of *f*(*t*) in Fig. 3-20(a)
    - 16 discrete samples of f(t) are shown on left side of
       Fig. 3-21(a)
    - Applying those time samples to a 16-point DFT results in discrete frequency-domain samples, the positive frequencies of which are represented on right side of Fig. 3-21(a)
    - DFT output comprises samples of Fig. 3-20(b)'s CFT



**Figure 3-21** DFT frequency-domain sampling: (a) 16 input data samples and N = 16; (b) 16 input data samples, 16 padded zeros, and N = 32; (c) 16 input data samples, 48 padded zeros, and N = 64; (d) 16 input data samples, 112 padded zeros, and N = 128.

- Fig. 3-21
  - If we append 16 zeros to input sequence and take a 32-point DFT, we get output shown on right side of (b)
    - DFT frequency sampling is increased by a factor of two
  - Adding 32 more zeros and taking a 64-point DFT, we get output shown on right side of (c)
    - 64-point DFT output shows true shape of CFT
  - Adding 64 more zeros and taking a 128-point DFT, we get output shown on right side of (d)
    - DFT frequency-domain sampling characteristic is obvious now

- Fig. 3-21
  - Although zero-padded DFT output bin index of main lobe changes as N increases, zero-padded DFT output frequency associated with main lobe remains the same
  - If we perform zero padding on *L* nonzero input samples to get a total of *N* time samples for an *N*point DFT, zero-padded DFT output bin center frequencies are related to original f<sub>s</sub> by

center frequency of the *m*th bin = 
$$\frac{m f_s}{N}$$

Fig. no.	Main lobe peak located at <i>m</i> =	L =	N =	Frequency of main lobe peak relative to <i>f<sub>s</sub></i>
3-21(a)	3	16	16	3 <i>f<sub>s</sub></i> / 16
3-21(b)	6	16	32	$6f_s / 32 = 3f_s / 16$
3-21(c)	12	16	64	$12f_s / 64 = 3f_s / 16$
3-21(d)	24	16	128	$24f_s / 128 = 3f_s / 16$

### Zero padding

#### DFT magnitude expressions

 $M_{real} = A_o N / 2$  and  $M_{complex} = A_o N$ 

don't apply if zero padding is used

- To perform zero padding on *L* nonzero samples of a sinusoid whose frequency is located at a bin center to get a total of *N* input samples, replace *N* with *L* above
- To perform both zero padding and windowing on input, do not apply window to entire input including appended zero-valued samples
  - Window function must be applied only to original nonzero time samples; otherwise padded zeros will zero out and distort part of window function, leading to erroneous results

9

- Discrete-time Fourier transform (DTFT)
  - DTFT is continuous Fourier transform of an Lpoint discrete time-domain sequence
  - On a computer we can't perform DTFT because it has an infinitely fine frequency resolution
    - But we can approximate DTFT by performing an Npoint DFT on an L-point discrete time sequence where N > L
    - Done by zero-padding original time sequence and taking DFT

### Zero padding

- Zero padding does not improve our ability to resolve, to distinguish between, two closely spaced signals in frequency domain
  - E.g., main lobes of various spectra in Fig. 3-21 do not change in width, if measured in Hz, with increased zero padding
- To improve our true spectral resolution of two signals, we need more nonzero time samples
- To realize F<sub>res</sub> Hz spectral resolution, we must collect 1/F<sub>res</sub> seconds, worth of nonzero time samples for our DFT processing

- Two types of processing gain associated with DFTs
  - 1) DFT's processing gain
    - Using DFT to detect signal energy embedded in noise
    - DFT can *pull* signals out of background noise
    - This is due to inherent correlation gain that takes place in any *N*-point DFT
  - 2) integration gain
    - Possible when multiple DFT outputs are averaged

### Processing gain of a single DFT

- A DFT output bin can be treated as a bandpass filter (band center = mf<sub>s</sub>/N) whose gain can be increased and whose bandwidth can be reduced by increasing the value of N
  - Maximum possible DFT output magnitude increases as number of points (N) increases

 $M_{real} = A_o N / 2$  and  $M_{complex} = A_o N$ 

- Also, as N increases, DFT output bin main lobes become narrower
- Decreasing a bandpass filter's bandwidth is useful in energy detection because frequency resolution improves in addition to filter's ability to minimize amount of background noise that resides within its passband



Figure 3-22 Single DFT processing gain: (a) N = 64; (b) N = 256; (c) N = 1024.

#### Fig. 3-22

- DFT of a spectral tone (a constant-frequency sinewave) added to random noise
- Output power levels are normalized so that the highest bin output power is set to 0 dB
- (a) shows first 32 outputs of a 64-point DFT when input tone is at center of DFT's m = 20th bin
  - Because tone's original signal power is below average noise power level, it is difficult to detect when N = 64
- If we quadruple the number of input samples (N = 256), the tone power is raised above average background noise power as shown for m = 80 in (b)

### Signal-to-noise ratio (SNR)

- DFT's output signal-power level over the average output noise-power level
- DFT's output SNR increases as *N* gets larger because a DFT bin's output noise standard deviation (*rms*) value is proportional to  $\sqrt{N}$ , and DFT's output magnitude for the bin containing signal tone is proportional to *N*
- For real inputs, if N > N', an N-point DFT's output SNR<sub>N</sub> increases over N'-point DFT SNR<sub>N'</sub> by:

 $SNR_N = SNR_{N'} + 10\log_{10}(N/N')$ 

If we increase a DFT's size from N' to N = 2N', DFT's output SNR increases by 3 dB



**Figure 3-23** DFT processing gain versus number of DFT points *N* for various input signal-to-noise ratios: (a) linear *N* axis; (b) logarithmic *N* axis.

- Integration gain due to averaging multiple DFTs
  - Theoretically, we could get very large DFT processing gains by increasing DFT size
  - Problem is that the number of necessary DFT multiplications increases proportionally to N<sup>2</sup>
    - Larger DFTs become very computationally intensive
  - Because addition is easier and faster to perform than multiplication, we can average outputs of multiple DFTs to obtain further processing gain and signal detection sensitivity

### DFT of a rectangular function

- One of the most prevalent and important computations encountered in DSP
- Seen in sampling theory, window functions, discussions of convolution, spectral analysis, and in design of digital filters

DFT<sub>rect. function</sub> = 
$$\frac{\sin(x)}{\sin(x/N)}$$
, or  $\frac{\sin(x)}{x}$ , or  $\frac{\sin(Nx/2)}{\sin(x/2)}$ 

#### DFT of a general rectangular function

 A general rectangular function x(n) is defined as N samples containing K unity-valued samples



Figure 3-24 Rectangular function of width K samples defined over N samples where K < N.

$$\begin{split} X(m) &= \sum_{n=-(N/2)+1}^{N/2} x(n) e^{-j2\pi nm/N} \\ &= \sum_{n=-n_o}^{-n_o+(K-1)} 1 \cdot e^{-j2\pi nm/N} \\ \xrightarrow{q=2\pi m/N} \\ X(q) &= \sum_{n=-n_o}^{-n_o+(K-1)} e^{-jqn} \\ &= e^{-jq(-n_o)} + e^{-jq(-n_o+1)} + e^{-jq(-n_o+2)} + \dots + e^{-jq(-n_o+(K-1))} \\ &= e^{-jq(-n_o)} e^{-j0q} + e^{-jq(-n_o)} e^{-j1q} + e^{-jq(-n_o)} e^{-j2q} + \dots + e^{-jq(-n_o)} e^{-jq(K-1)} \\ &= e^{jq(n_o)} \cdot [e^{-j0q} + e^{-j1q} + e^{-j2q} + \dots + e^{-jq(K-1)}] \\ X(q) &= e^{jq(n_o)} \sum_{p=0}^{K-1} e^{-jpq} \end{split}$$

$$X(q) = e^{jq(n_o)} \sum_{\substack{p=0\\geometric series}}^{K-1} e^{-jpq}$$
  
geometric series  
$$\sum_{p=0}^{K-1} e^{-jpq} = \frac{1 - e^{-jqK}}{1 - e^{-jq}}$$
$$= \frac{e^{-jqK/2} (e^{jqK/2} - e^{-jqK/2})}{e^{-jq/2} (e^{jq/2} - e^{-jq/2})}$$
$$= e^{-jq(K-1)/2} \cdot \frac{(e^{jqK/2} - e^{-jqK/2})}{(e^{jq/2} - e^{-jq/2})}$$
  
Euler's equation:  
$$\frac{\sin(\phi) = (e^{j\phi} - e^{-j\phi})/2j}{\sin(\phi) = e^{-jq(K-1)/2}} \cdot \frac{2j\sin(qK/2)}{2j\sin(q/2)}$$
$$\sum_{p=0}^{K-1} e^{-jpq} = e^{-jq(K-1)/2} \cdot \frac{\sin(qK/2)}{\sin(q/2)}$$

$$X(q) = e^{jq(n_o)} \sum_{p=0}^{K-1} e^{-jpq}$$

$$\xrightarrow{\sum_{p=0}^{K-1} e^{-jpq} = e^{-jq(K-1)/2} \cdot \frac{\sin(qK/2)}{\sin(q/2)}}{\sin(q/2)} = e^{jq(n_o)} \cdot e^{-jq(K-1)/2} \cdot \frac{\sin(qK/2)}{\sin(q/2)}$$

$$= e^{jq(n_o - (K-1)/2)} \cdot \frac{\sin(qK/2)}{\sin(q/2)}$$

$$\xrightarrow{q=2\pi m/N} X(m) = e^{j(2\pi m/N)(n_o - (K-1)/2)} \cdot \frac{\sin(2\pi mK/2N)}{\sin(2\pi m/2N)}$$

$$\xrightarrow{\text{General form of the}} X(m) = e^{j(2\pi m/N)(n_o - (K-1)/2)} \cdot \frac{\sin(\pi mK/N)}{\sin(\pi m/N)}$$



**Figure 3-25** The Dirichlet kernel of X(m): (a) periodic continuous curve on which the X(m) samples lie; (b) X(m) amplitudes about the m = 0 sample; (c) |X(m)| magnitudes about the m = 0 sample.

- Dirichlet kernel (DFT of rectangular function)
  - Has a main lobe, centered about m = 0 point
  - Peak amplitude of main lobe is K
    - X(0) = sum of K unity-valued samples = K
  - Main lobe's width = 2N/K  $X(m) = e^{j(2\pi m/N)(n_o - (K-1)/2)} \cdot \frac{\sin(\pi m K/N)}{\sin(\pi m/N)}$   $m_{\text{first zero crossing}} = \frac{\pi N}{\pi K} = \frac{N}{K}$ 
    - Thus main lobe width is inversely proportional to K
    - A fundamental characteristic of Fourier transforms: the narrower the function in one domain, the wider its transform will be in the other domain



**Figure 3-26** DFT of a rectangular function: (a) original function x(n); (b) real part of the DFT of x(n),  $X_{real}(m)$ ; (c) imaginary part of the DFT of x(n),  $X_{imag}(m)$ .

#### Fig. 3-26

- 64-point DFT of 64-sample rectangular function, with 11 unity values (N = 64 and K = 11)
- It's easier to comprehend the true spectral nature of X(m) by viewing its absolute magnitude
  - Provided in Fig. 3-27(a)

### Fig. 3-27(a)

- The main and sidelobes are clearly evident now
- $K = 11 \rightarrow$  peak value of main lobe = 11
- Width of main lobe = N/K = 64/11 = 5.82



**Figure 3-27** DFT of a generalized rectangular function: (a) magnitude |X(m)|; (b) phase angle in radians.

#### DFT of a symmetrical rectangular function



**Figure 3-28** Rectangular x(n) with K samples centered about n = 0.

$$X(m) = e^{j(2\pi m/N)(n_o - (K-1)/2)} \cdot \frac{\sin(\pi m K/N)}{\sin(\pi m/N)}$$

$$\xrightarrow{n_o = (K-1)/2} X(m) = e^{j(2\pi m/N)((K-1)/2 - (K-1)/2)} \cdot \frac{\sin(\pi m K/N)}{\sin(\pi m/N)}$$

$$=e^{j(2\pi m/N)(0)}\cdot\frac{\sin(\pi mK/N)}{\sin(\pi m/N)}$$

Symmetrical form of the Dirichlet kernel  $\rightarrow X(m) = \frac{\sin(\pi m K / N)}{\sin(\pi m / N)}$ 

DFT of a symmetrical rectangular function

$$X(m) = \frac{\sin(\pi m K / N)}{\sin(\pi m / N)}$$

- This DFT is itself a real function
  - So it contains no imaginary part or phase term
  - If x(n) is real and even, x(n) = x(-n), then  $X_{real}(m)$  is nonzero and  $X_{imag}(m)$  is always zero



**Figure 3-29** DFT of a rectangular function centered about n = 0: (a) original x(n); (b)  $X_{real}(m)$ ; (c)  $X_{imag}(m)$ ; (d) magnitude of X(m); (e) phase angle of X(m) in radians.

### Fig. 3-29 (64-point DFT)

- $X_{\text{real}}(m)$  is nonzero and  $X_{\text{imag}}(m)$  is zero
- Identical magnitudes in Figs. 3-27(a) and 3-29(d)
  - Shifting K unity-valued samples to center merely affects phase angle of X(m), not its magnitude (shifting theorem of DFT)
- Even though X<sub>imag</sub>(m) is zero in (c), phase angle of X(m) is not always zero
  - X(m)'s phase angles in (e) are either  $+\pi$ , zero, or  $-\pi$
  - $e^{j\pi} = e^{j(-\pi)} = -1 \rightarrow$  we could easily reconstruct  $X_{real}(m)$ from |X(m)| and phase angle  $X_{g}(m)$  if we must
  - X<sub>real</sub>(m) is equal to |X(m)| with the signs of |X(m)|'s alternate sidelobes reversed



**Figure 3-30** DFT of a symmetrical rectangular function with 31 unity values: (a) original x(n); (b) magnitude of X(m).

#### Fig. 3-30

- Another example of how DFT of a rectangular function is a sampled version of Dirichlet kernel
- A 64-point x(n) where 31 unity-valued samples are centered about n = 0 index location
- By broadening x(n), i.e., increasing K, we've narrowed Dirichlet kernel of X(m)

$$m_{\text{first zero crossing}} = \frac{N}{K} = \frac{64}{31}$$

• Peak value of |X(m)| = K = 31

#### DFT of an all-ones rectangular function



Figure 3-31 Rectangular function with N unity-valued samples.

$$X(m) = e^{j(2\pi m/N)(n_o - (K-1)/2)} \cdot \frac{\sin(\pi m K/N)}{\sin(\pi m/N)}$$

 $\xrightarrow{K=N \text{ and}}_{n_o=(N-1)/2} X(m) = e^{j(2\pi m/N)((N-1)/2 - (N-1)/2)} \cdot \frac{\sin(\pi mN/N)}{\sin(\pi m/N)}$ 

$$=e^{j(2\pi m/N)(0)}\cdot\frac{\sin(\pi m)}{\sin(\pi m/N)}$$

All-ones form of the Dirichlet kernel (Type 1)  $\rightarrow X(m) = \frac{\sin(\pi m)}{\sin(\pi m / N)}$ 



**Figure 3-32** All-ones function: (a) rectangular function with N = 64 unity-valued samples; (b) DFT magnitude of the all-ones time function; (c) close-up view of the DFT magnitude of an all-ones time function.

36

### Fig. 3-32

- Dirichlet kernel of X(m) in (b) is as narrow as it can get
- Main lobe's first positive zero crossing occurs at m = 64/64 = 1 sample in (b)
- Peak value of |X(m)| = N = 64
- x(n) is all ones  $\rightarrow |X(m)|$  is zero for all  $m \neq 0$
- The sinc function

All-ones form of the  $\xrightarrow{\text{Dirichlet kernel}(\text{Type1})} X(m) = \frac{\sin(\pi m)}{\sin(\pi m/N)}$ 

- Defines overall DFT frequency response to an input sinusoidal sequence
- Is also amplitude response of a single DFT bin

#### DFT of an all-ones rectangular function





**Figure 3-34** DFT time and frequency axis dimensions: (a) time-domain axis uses time index *n*; (b) various representations of the DFT's frequency axis.

DFT frequency axis representation	Frequency variable	Resolution of X(m)	Repetition interval of X(m)	Frequency axis range
Frequency in Hz	f	f <sub>s</sub> /N	f <sub>s</sub>	-f <sub>s</sub> /2 to f <sub>s</sub> /2
Frequency in cycles/sample	f/f <sub>s</sub>	1/N	1	-1/2 to 1/2
Frequency in radians/sample	ω	2π/N	2π	-п to п

- Alternate form of DFT of an all-ones rectangular function
  - Using radians/sample frequency notation for DFT axis leads to another prevalent form of DFT of allones rectangular function
  - Letting normalized discrete frequency axis variable be  $\omega = 2\pi m/N$ , then  $\pi m = N\omega/2$

All-ones form of the  
Dirichlet kernel (Type 1) 
$$\rightarrow X(m) = \frac{\sin(\pi m)}{\sin(\pi m/N)}$$
  
All-ones form of the  
Dirichlet kernel (Type 4)  $\rightarrow X(\omega) = \frac{\sin(N\omega/2)}{\sin(\omega/2)}$ 



**Figure 3-35** Time-domain signals and sequences, and the magnitudes of their transforms in the frequency domain.

#### Fig. 3-35

- (a) shows an infinite-length continuous-time signal containing a single finite-width pulse
  - Magnitude of its continuous Fourier transform (CFT) is continuous frequency-domain function  $X_1(\omega)$
  - continuous frequency variable  $\omega$  is radians per second
- If CFT is performed on infinite-length signal of periodic pulses in (b), result is line spectra known as *Fourier series*  $X_2(\omega)$ 
  - X<sub>2</sub>(ω) Fourier series is a sampled version of continuous spectrum in (a)

### Fig. 3-35

- (c) shows infinite-length discrete time sequence x(n), containing several nonzero samples
  - We can perform a CFT of x(n) describing its spectrum as a continuous frequency-domain function  $X_3(\omega)$
  - This continuous spectrum is called a discrete-time Fourier transform (DTFT) defined by

$$X(\omega) = \sum_{n = -\infty}^{\infty} x(n) e^{-j\omega n}$$

ω frequency variable is measured in radians/sample

- DTFT example
  - Time sequence:  $x_o(n) = (0.75)^n$  for  $n \ge 0$
  - Its DTFT is





•  $X_{o}(\omega)$  is continuous and periodic with a period of  $2\pi$ , whose magnitude is shown in Fig. 3-36



Figure 3-36 DTFT magnitude | X<sub>o</sub>(ω) |.
 Verification of 2π periodicity of DTFT

$$X(\omega + 2\pi k) = \sum_{n = -\infty}^{\infty} x(n) e^{-j(\omega + 2\pi k)n} = \sum_{n = -\infty}^{\infty} x(n) e^{-j\omega n} e^{-j2\pi kn}$$
$$= \sum_{n = -\infty}^{\infty} x(n) e^{-j\omega n} = X(\omega)$$

=1



**Figure 3-35** Time-domain signals and sequences, and the magnitudes of their transforms in the frequency domain.

#### Fig. 3-35 (cont.)

- Transforms indicated in Figs. (a) through (c) are pencil-and-paper mathematics of calculus
- In a computer, using only finite-length discrete sequences, we can only approximate CFT (the DTFT) of infinite-length x(n) time sequence in (c)
  - That approximation is DFT, and it's the only Fourier transform tool available
  - Taking DFT of x<sub>1</sub>(n), where x<sub>1</sub>(n) is a finite-length portion of x(n), we obtain discrete periodic X<sub>1</sub>(m) in (d)
  - $X_1(m)$  is a sampled version of  $X_3(\omega)$

$$X_1(m) = X_3(\omega) |_{\omega = 2\pi m/N} = \sum_{n=0}^{N-1} x_1(n) e^{-j2\pi nm/N}$$

#### Fig. 3-35

- X<sub>1</sub>(m) is also exactly equal to CFT of periodic time sequence x<sub>2</sub>(n) in (d)
- The DFT is equal to the continuous Fourier transform (the DTFT) of a periodic time-domain discrete sequence
- If a function is periodic, its forward/inverse DTFT will be discrete; if a function is discrete, its forward/inverse DTFT will be periodic