

# 5 Finite-Length Discrete Transform

## Introduction

- In this chapter, **finite-length transforms** are discussed
- In practice, it is often convenient to map a finite-length sequence from time domain into a finite-length sequence of the same length in the frequency domain
- The samples of the forward transform are unique and represented as a linear combination of the samples of the time domain sequence
- The samples of the inverse transform are obtained similarly from the samples of the transform domain

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## Introduction

- In some applications, a very long-length time domain sequence is broken up into a set of short-length sequences and a finite-length transform is applied to each short-length sequence
- The transformed sequences are processed in the transform domain
- Time domain equivalents are produced using the inverse transform
- The processed short-length sequences are grouped together in the time domain to form the final long-length sequence

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## Orthogonal Transforms

- Let  $x[n]$  denote a length- $N$  time domain sequence with  $X[k]$  denoting the coefficients of its  $N$ -point orthogonal transform
- A general form of the orthogonal transform pair is of the form

$$X[k] = \sum_{n=0}^{N-1} x[n] \psi^*[k, n], \quad 0 \leq k \leq N-1$$

$$x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] \psi[k, n], \quad 0 \leq n \leq N-1$$

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## Orthogonal Transforms

- In the transform pair, the **basis sequences**  $\psi[k, n]$  are also length- $N$  sequences in both domains
- In the class of finite-dimensional transforms, the basis sequences satisfy the condition

$$\frac{1}{N} \sum_{n=0}^{N-1} \psi[k, n] \psi^*[l, n] = \begin{cases} 1, & l = k \\ 0, & l \neq k \end{cases}$$

- Basis sequences  $\psi[k, n]$  satisfying the above condition are said to be **orthogonal** to each other

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## Orthogonal Transforms

- An important consequence of the orthogonality of the basis sequence is the energy preservation property of the transform
- The energy  $\sum_{n=0}^{N-1} |x[n]|^2$  of the time domain sequence  $x[n]$  can be computed in the transform domain
- The energy can be written as

$$\sum_{n=0}^{N-1} |x[n]|^2 = \sum_{n=0}^{N-1} x[n] x^*[n]$$

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### Orthogonal Transforms

- Let us express  $x[n]$  in terms of its transform domain representation

$$\sum_{n=0}^{N-1} x[n] x^*[n] = \sum_{n=0}^{N-1} \left( \frac{1}{N} \sum_{k=0}^{N-1} X[k] \psi[k,n] \right) x^*[n]$$

$$\Rightarrow = \frac{1}{N} \sum_{k=0}^{N-1} X[k] \left( \sum_{n=0}^{N-1} x^*[n] \psi[k,n] \right) = \frac{1}{N} \sum_{k=0}^{N-1} X[k] X^*[k]$$

$$\Rightarrow \boxed{\sum_{n=0}^{N-1} |x[n]|^2 = \frac{1}{N} \sum_{k=0}^{N-1} |X[k]|^2}$$

which is known as the **Parseval's relation**

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### The Discrete Fourier Transform

- In the following, the discrete Fourier transform, DFT, is defined
- The inverse transformation, IDFT is developed
- Some important properties of the DFT are discussed
- DFT has several important applications:
  - Numerical calculation of the Fourier transform in an efficient way
  - Implementation of linear convolution using finite-length sequences

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### Definition of the DFT

- Discrete Fourier transform (DFT)** of the length- $N$  sequence  $x[n]$  is defined by

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j2\pi kn/N}, \quad 0 \leq k \leq N-1$$

- The basis sequences are:  $\psi[k,n] = e^{-j2\pi kn/N}$  which are complex exponential sequences
- As a result, DFT coefficients  $X[k]$  are complex numbers, even if  $x[n]$  are real
- It can be easily shown that the basis sequences  $e^{j2\pi kn/N}$  are orthogonal

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### Discrete Fourier Transform (DFT)

- Common notation with DFT:  $W_N = e^{j2\pi/N}$
- DFT can now be written as follows:

$$X[k] = \sum_{n=0}^{N-1} x[n] W_N^{kn}, \quad k = 0, 1, \dots, N-1$$

- Inverse Discrete Fourier Transform (IDFT):**

$$x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] W_N^{-kn}, \quad n = 0, 1, \dots, N-1$$

- $X[k]$  and  $x[n]$  are both sequences of finite-length  $N$

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### Discrete Fourier Transform Pair

- The analysis equation:

$$X[k] = \sum_{n=0}^{N-1} x[n] W_N^{kn}, \quad k = 0, 1, \dots, N-1$$

- The synthesis equation:

$$x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] W_N^{-kn}, \quad n = 0, 1, \dots, N-1$$

- DFT pair is denoted as:  $x[n] \xleftrightarrow{DFT} X[k]$

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### Relation Between the Discrete-Time Fourier Transform and the DFT

- The DTFT  $X(e^{j\omega})$  of the length- $N$  sequence  $x[n]$  defined for  $0 \leq n \leq N-1$  is given by:

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n} = \sum_{n=0}^{N-1} x[n] e^{-j\omega n}$$

- By uniformly sampling  $X(e^{j\omega})$  at  $N$  equally spaced frequencies  $\omega_k = 2\pi k/N, 0 \leq k \leq N-1$ , on the  $\omega$ -axis between  $0 \leq k \leq 2\pi$

$$X(e^{j\omega}) \Big|_{\omega=2\pi k/N} = \sum_{n=-\infty}^{\infty} x[n] e^{-j2\pi kn/N}, \quad 0 \leq k \leq N-1$$

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### Relation Between the Discrete-Time Fourier Transform and the DFT

- The  $N$ -point DFT sequence  $X[k]$  is precisely the set of frequency samples of the Fourier transform  $X(e^{j\omega})$  of the length- $N$  sequence  $x[n]$  at  $N$  equally spaced frequencies,  $\omega_k = 2\pi k/N, 0 \leq k \leq N-1$
- Hence, the DFT  $X[k]$  represents a frequency domain representation of the sequence  $x[n]$
- Since the computation of the DFT samples involve a finite sum, for time domain sequences with finite sample values, the DFT always exists

### Numerical Computation of the Fourier Transform Using the DFT

- The DFT provides a practical approach to the numerical computation of the Fourier transform of a finite-length sequence
- Let  $X(e^{j\omega})$  be the Fourier transform of a length- $N$  sequence  $x[n]$
- We wish to evaluate  $X(e^{j\omega})$  at a dense grid of frequencies  $\omega_k = 2\pi k/M, 0 \leq k \leq M-1$ , where  $M \gg N$ :

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n} = \sum_{n=0}^{N-1} x[n] e^{-j2\pi kn/M}$$

### Numerical Computation of the Fourier Transform Using the DFT

- Define a new sequence  $x_e[n]$  obtained from  $x[n]$  by augmenting with  $M-N$  zero-valued samples

$$x_e[n] = \begin{cases} x[n], & 0 \leq n \leq N-1 \\ 0, & N \leq n \leq M-1 \end{cases}$$

- Making use of  $x_e[n]$  we obtain

$$X(e^{j\omega_k}) = \sum_{n=0}^{M-1} x_e[n] e^{-j2\pi kn/M}$$

which is an  $M$ -point DFT  $X_e[k]$  of the length- $M$  sequence  $x_e[n]$

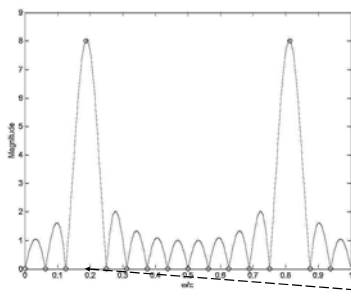
### Example 5.5:

- Compute the  $N$ -point DFT of the length-16 sequence  $x[n] = \cos(6\pi n/16)$  of angular frequency  $\omega_0 = 0.375\pi$
- The 16-point DFT of  $x[n]$  is (Example 5.2)

$$X[k] = \begin{cases} 8, & \text{for } k=3 \text{ and } k=13 \\ 0, & \text{otherwise} \end{cases}$$

- Since the Fourier transform  $X(e^{j\omega})$  is a continuous function of  $\omega$ , we can plot it more accurately by computing the DFT of the sequence  $x[n]$  at a dense grid of frequencies using MATLAB

### Example 5.5: $x[n] = \cos(6\pi n/16)$



- 16-point DFT denoted by 'o'
- 512-point DFT denoted by '-',
- Normalized frequency with  $2\pi = 1$ ;  
 $3/16 = 0.1875$

### Sampling the Fourier Transform

- The discrete Fourier transform DFT can also be obtained by sampling the discrete-time Fourier transform DTFT,  $X(e^{j\omega})$ , uniformly on the  $\omega$ -axis between  $0 \leq \omega \leq 2\pi$ , at  $\omega_k = 2\pi k/N, k=0,1,\dots,N-1$

$$X[k] = X(e^{j\omega}) \Big|_{\omega=2\pi k/N} = \sum_{n=0}^{N-1} x[n] e^{-j2\pi kn/N}, \quad k=0,1,\dots,N-1$$

- $X[k]$  is now a finite-length sequence of length  $N$  like the time domain sequence  $x[n]$

### Operations on Finite-Length Sequences

- Like the Fourier transform, the DFT also satisfies a number of properties that are useful in signal processing
- Some of the properties are essentially identical to those of the Fourier transform, while some others are different
- Differences between two important properties are discussed:
  - Shifting and
  - Convolution

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### Circular Shift of a Sequence

- Several DFT properties and theorems involve shifting in the time domain and in the frequency domain
- The operation of shifting of a finite-length sequence in time domain is referred to as **circular time-shifting**
- In frequency domain the corresponding operation is referred to as **circular frequency-shifting**

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### Circular Shift of a Sequence

- Consider length- $N$  sequences defined for the range  $0 \leq n \leq N-1$
- Such sequences have zero for  $n < 0$  and  $n \geq N$
- Shifting such a sequence  $x[n]$  for any arbitrary integer  $n_0$ , the resulting sequence  $x_1[n] = x[n-n_0]$  is no longer defined for the range  $0 \leq n \leq N-1$
- It is necessary to define a shift operation that will keep the shifted sequence in the range  $0 \leq n \leq N-1$
- This is achieved using the **modulo operation**

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### Circular Shift of a Sequence

- Let  $0, 1, \dots, N$  be a set of  $N$  positive integers and let  $m$  be any integer
- The integer  $r$  obtained by evaluating  $m$  modulo  $N$  is called the **residue** and it is an integer with a value between 0 and  $N-1$
- The modulo operation is denoted as
 
$$\langle m \rangle_N = m \text{ modulo } N$$
- If we let  $r = \langle m \rangle_N$ , then  $r = m + lN$  where  $l$  is an integer to make  $m+lN$  a number in the range  $0 \leq n \leq N-1$

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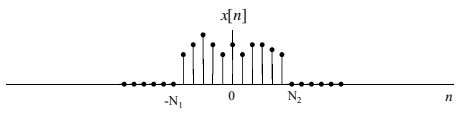
### Circular Shift of a Sequence

- Using the modulo operation, the circular shift of a length- $N$  sequence  $x[n]$  can be defined using the equation
 
$$x_c[n] = x[\langle n - n_0 \rangle_N]$$
- where  $x[n]$  is also length- $N$  sequence
- The concept of circular shift of a finite-length sequence corresponds to "rotation" of the sequence within the interval  $0 \leq n \leq N-1$

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### Representation of a Finite-Length Sequence

- Consider a general sequence  $x[n]$  that is of **finite-length**, i.e., for some integers  $N_1$  and  $N_2$ ,  $x[n] = 0$  outside the range  $-N_1 \leq n \leq N_2$



- The shifting operation of finite-length sequences can be represented via periodic sequences

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### Representation of Aperiodic Signals

- A periodic sequence,  $x_p[n]$ , is formed from the **aperiodic** sequence with  $x[n]$  as one period

- As  $N$  approaches infinity,  $x_p[n] = x[n]$  for any finite value  $n$

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### Circular Time-Shift of a Sequence

- Shifting of a finite sequence corresponds to rotation

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### Circular Convolution

- Consider two length- $N$  sequences,  $g[n]$  and  $h[n]$
- Their linear convolution is a sequence of length  $2N-1$

$$y_L[n] = \sum_{m=0}^{N-1} g[m]h[n-m], \quad n = 0, 1, \dots, 2N-1$$

- In order to calculate the above linear convolution both length- $N$  sequences have been zero-padded to extend their length to  $2N-1$

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### Circular Convolution

- A convolution-like operation resulting in a length- $N$  sequence  $y_C[n]$ , called a **circular convolution** is defined as

$$y_C[n] = \sum_{m=0}^{N-1} g[m]h\langle n-m \rangle_N$$

- The above operation is often referred to as an  **$N$ -point circular convolution**
- Due to length- $N$  sequences, the  $N$ -point circular convolution is denoted as

$$y_C[n] = g[n] \circledast h[n] = h[n] \circledast g[n]$$

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### Application of Circular Convolution

- The  **$N$ -point circular convolution** does not correspond to the **linear convolution** of two length- $N$  sequences
- The circular convolution can, however, be used to compute the linear convolution correctly:
  - The linear convolution of two finite-length sequences of length  $N$  and  $M$  results in a sequence of length  $N+M-1$
  - The circular convolution must be computed for the length  $N+M-1$  by zero-padding the original sequences

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### Classification of Finite-Length Sequences

- For a finite-length sequence defined for  $0 \leq n \leq N-1$ , all definitions of symmetry do not apply
- The definitions of symmetry in the case of finite-length sequences are given such that the symmetric and antisymmetric parts of length- $N$  sequence are also of length  $N$  and defined for the same range of values of the time index  $n$

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### Classification Based on Geometric Symmetry

- Geometric symmetry is an important property in DSP, i.e., in the properties of FIR filters
- A length- $N$  **symmetric sequence**  $x[n]$  satisfies the condition
 
$$x[n] = x[N-1-n]$$
- A length- $N$  **antisymmetric sequence**  $x[n]$  satisfies the condition
 
$$x[n] = -x[N-1-n]$$

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### Geometric Symmetry of Sequences

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### Type 1 Symmetry with Odd Length

- Type 1 symmetric sequence, with  $N=9$ , is
 
$$x[n] = x[0] + x[1] + x[2] + x[3] + x[4] + x[5] + x[6] + x[7] + x[8]$$
- The Fourier transform is
 
$$X(e^{j\omega}) = x[0] + x[1]e^{-j\omega} + x[2]e^{-j2\omega} + x[3]e^{-j3\omega} + x[4]e^{-j4\omega} + x[5]e^{-j5\omega} + x[6]e^{-j6\omega} + x[7]e^{-j7\omega} + x[8]e^{-j8\omega}$$
- Now,  $x[0]=x[8]$ ,  $x[1]=x[7]$ ,  $x[2]=x[6]$ ,  $x[3]=x[5]$ 

$$X(e^{j\omega}) = x[0](1 + e^{-j8\omega}) + x[1](e^{-j\omega} + e^{-j7\omega}) + x[2](e^{-j2\omega} + e^{-j6\omega}) + x[3](e^{-j3\omega} + e^{-j5\omega}) + x[4]e^{-j4\omega}$$

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### Type 1: Symmetry with Odd Length

- Taking  $e^{j4\omega}$  as a common factor in each group of terms
 
$$X(e^{j\omega}) = x[0]e^{-j4\omega}(e^{j4\omega} + e^{-j4\omega}) + x[1]e^{-j4\omega}(e^{j3\omega} + e^{-j3\omega}) + x[2]e^{-j4\omega}(e^{j2\omega} + e^{-j2\omega}) + x[3]e^{-j4\omega}(e^{j\omega} + e^{-j\omega}) + x[4]e^{-j4\omega}$$

$$X(e^{j\omega}) = e^{-j4\omega} \{ x[0](e^{j4\omega} + e^{-j4\omega}) + x[1](e^{j3\omega} + e^{-j3\omega}) + x[2](e^{j2\omega} + e^{-j2\omega}) + x[3](e^{j\omega} + e^{-j\omega}) + x[4] \}$$

$$\Rightarrow X(e^{j\omega}) = e^{-j4\omega} \{ 2x[0]\cos(4\omega) + 2x[1]\cos(3\omega) + 2x[2]\cos(2\omega) + 2x[3]\cos(\omega) + x[4] \}$$

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### Type 1: Symmetry with Odd Length

- Notice that the quantity inside the braces,  $\{ \}$ , is a real function of  $\omega$  and can assume positive or negative values in the range  $0 \leq \omega \leq \pi$
- The phase of the sequence is given by  $\theta(\omega) = -4\omega + \beta$  where  $\beta$  is either 0 or  $\pi$ , and hence the phase is a linear function of  $\omega$
- In general, for Type 1 linear-phase sequence of length- $N$ 

$$X(e^{j\omega}) = e^{-j(N-1)\omega/2} \left\{ x\left[\frac{N-1}{2}\right] + 2 \sum_{n=1}^{(N-1)/2} x\left[\frac{N-1}{2} - n\right] \cos(\omega n) \right\}$$

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### Type 2: Symmetry with Even Length

- Similarly, the Fourier transform of Type 2 symmetric sequence, with  $N=8$ , can be written
 
$$X(e^{j\omega}) = e^{-j7\omega/2} \left\{ 2x[0]\cos\left(\frac{7\omega}{2}\right) + 2x[1]\cos\left(\frac{5\omega}{2}\right) + 2x[2]\cos\left(\frac{3\omega}{2}\right) + 2x[3]\cos\left(\frac{\omega}{2}\right) \right\}$$
 where the phase is given by  $\theta(\omega) = -\frac{7\omega}{2} + \beta$
- In general, for Type 2 linear-phase sequence of length- $N$ 

$$X(e^{j\omega}) = e^{-j(N-1)\omega/2} \left\{ 2 \sum_{n=1}^{N/2} x\left[\frac{N}{2} - n\right] \cos\left(\omega\left(n - \frac{1}{2}\right)\right) \right\}$$

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### Type 3: Antisymmetry with Odd Length

- The Fourier transform of Type 3 antisymmetric sequence, with  $N=9$ , is (notice that  $x[4]=0$ )
 
$$X(e^{j\omega}) = x[0] + x[1]e^{-j\omega} + x[2]e^{-j2\omega} + x[3]e^{-j3\omega} + x[4]e^{-j4\omega} + x[5]e^{-j5\omega} + x[6]e^{-j6\omega} + x[7]e^{-j7\omega} + x[8]e^{-j8\omega}$$
- Now,  $x[0]=-x[8]$ ,  $x[1]=-x[7]$ ,  $x[2]=-x[6]$ ,  $x[3]=-x[5]$  and  $x[4]=0$ 

$$X(e^{j\omega}) = x[0](1 - e^{-j8\omega}) + x[1](e^{-j\omega} - e^{-j7\omega}) + x[2](e^{-j2\omega} - e^{-j6\omega}) + x[3](e^{-j3\omega} - e^{-j5\omega})$$

$$X(e^{j\omega}) = e^{-j4\omega} \{ x[0](e^{j4\omega} - e^{-j4\omega}) + x[1](e^{j3\omega} - e^{-j3\omega}) + x[2](e^{j2\omega} - e^{-j2\omega}) + x[3](e^{j\omega} - e^{-j\omega}) \}$$

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### Type 3: Antisymmetry with Odd Length

- Multiplying by  $j=e^{j\pi/2}$  and 2, we obtain
 
$$X(e^{j\omega}) = e^{-j4\omega} e^{j\pi/2} \left\{ 2x[0] \frac{1}{2j} (e^{j4\omega} - e^{-j4\omega}) + 2x[1] \frac{1}{2j} (e^{j3\omega} - e^{-j3\omega}) + 2x[2] \frac{1}{2j} (e^{j2\omega} - e^{-j2\omega}) + 2x[3] \frac{1}{2j} (e^{j\omega} - e^{-j\omega}) \right\}$$
- which results in
 
$$X(e^{j\omega}) = e^{j(-4\omega + \pi/2)} \{ 2x[0] \sin(4\omega) + 2x[1] \sin(3\omega) + 2x[2] \sin(2\omega) + 2x[3] \sin(\omega) \}$$
- The phase is now  $\theta(\omega) = -4\omega + \frac{\pi}{2} + \beta$
- The antisymmetry introduces a phase shift of  $\pi/2$

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### Type 3 and 4: Antisymmetry with Odd and Even Length

- In general, the Fourier transform of Type 3 linear-phase antisymmetric sequence of odd length- $N$  is
 
$$X(e^{j\omega}) = je^{-j(N-1)\omega/2} \left\{ 2 \sum_{n=1}^{(N-1)/2} x[\frac{N-1}{2} - n] \sin(\omega n) \right\}$$
- Similarly, the Fourier transform of Type 4 linear-phase antisymmetric sequence of even length- $N$  is
 
$$X(e^{j\omega}) = je^{-j(N-1)\omega/2} \left\{ 2 \sum_{n=1}^{N/2} x[\frac{N}{2} - n] \sin(\omega(n - \frac{1}{2})) \right\}$$
- In both cases,  $j=e^{j\pi/2}$  introduces a phase shift of  $\pi/2$

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### Discrete Fourier Transform Theorems

- The important theorems hold for DFT with time domain sequences length- $N$  and their DFTs of length- $N$ , e.g.,
  - Linearity
  - Circular time-shifting
  - Circular frequency-shifting
  - Circular convolution
  - Modulation
  - Parseval's theorem
- The proofs are straightforward using the definitions

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### Linear Convolution of Two Finite-Length Sequences

- Let  $g[n]$  and  $h[n]$  be two finite-length sequences of lengths  $N$  and  $M$ , respectively
- The objective is to implement their linear convolution
 
$$y_L[n] = g[n] \circledast h[n]$$
- The length of the sequence  $y_L[n]$  is  $L=N+M-1$
- The linear convolution can be obtained using the circular convolution with the correct length equal to  $L$

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### Linear Convolution of Two Finite-Length Sequences

- Define two length- $L$  sequences  $g_e[n]$  and  $h_e[n]$  by appending  $g[n]$  and  $h[n]$  with zero-valued samples
 
$$g_e[n] = \begin{cases} g[n], & 0 \leq n \leq N-1 \\ 0, & N \leq n \leq L-1 \end{cases}$$

$$h_e[n] = \begin{cases} h[n], & 0 \leq n \leq M-1 \\ 0, & M \leq n \leq L-1 \end{cases}$$
- Then,
 
$$y_L[n] = y_C[n] = g_e[n] \circledR h_e[n]$$

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### Linear Convolution of Two Finite-Length Sequences Using the DFT

- The linear convolution of two finite-length sequences  $g[n]$  and  $h[n]$  can be implemented using the DFTs of length  $L=N+M-1$  as follows

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### Data Sequence of Unknown Length

- Problem: Filtering of a data sequence of unknown, or infinite length with an FIR filter, with impulse response,  $h[n]$ , of length  $M$  using the DFT

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### Linear Convolution of Finite-Length Sequences

- Filtering of a data sequence of unknown (infinite) length with an FIR filter, with impulse response,  $h[n]$ , of length  $M$  can be implemented via circular convolution, i.e., using the DFT
- The data sequence  $x[n]$  is first segmented into finite-length sections of length- $L$
- Two methods to implement the linear convolution
  - Overlap-add method
  - Overlap-save method

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### Overlap-Add Method

- The causal data sequence  $x[n]$  is first segmented into segments of length  $L$
- The original sequence  $x[n]$  can now be written as

$$x[n] = \sum_{m=0}^{\infty} x_m[n - mL]$$

where

$$x_m[n] = \begin{cases} x[n + mL], & 0 \leq n \leq L-1 \\ 0, & \text{otherwise} \end{cases}$$

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### Overlap-Add Method

- Original sequence,  $x[n]$ , of unknown length
- Non-overlapping length- $L$  segments of  $x[n]$
- Adding the segments gives

$$x[n] = \sum_{m=0}^{\infty} x_m[n - mL]$$

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### Overlap-Add Method

- Substituting the segmented form of  $x[n]$  into the convolution sum

$$y[n] = \sum_{k=0}^{M-1} h[k]x[n-k] = \sum_{k=0}^{M-1} h[k] \sum_{m=0}^{\infty} x_m[n-k-mL]$$

$$= \sum_{m=0}^{\infty} \left( \sum_{k=0}^{M-1} h[k]x_m[n-k-mL] \right) = \sum_{m=0}^{\infty} y_m[n-mL]$$

where  $y_m[n] = h[n] \otimes x_m[n]$

- The linear convolutions of  $h[n]$  and the segments of  $x_m[n]$ , which all are all of length- $N$ , ( $N=M+L-1$ ) are thus added

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### Overlap-Add Method

$y_0[n] = x_0[n] \otimes h[n]$   
 $y_1[n] = x_1[n] \otimes h[n]$   
 $y_2[n] = x_2[n] \otimes h[n]$

- The linear length- $N$  convolutions of  $h[n]$  and  $x_m[n]$
- The overlapping parts of the linear convolutions are added

$$y[n] = \sum_{m=0}^{\infty} y_m[n - mL]$$

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### Overlap-Save Method

- It is possible to implement the linear convolution also by performing circular convolutions of length shorter than  $(M+L-1)$
- In this case, it is necessary to segment the original sequence  $x[n]$  into overlapping blocks  $x_m[n]$ ,
- The terms of the circular convolution of  $h[n]$  with  $x_m[n]$  that correspond to the terms obtained by a linear convolution of  $h[n]$  and  $x_m[n]$
- The other, incorrect, terms of the circular convolution are thrown away

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### Overlap-Save Method

- Original sequence,  $x[n]$ , of unknown length
- Overlapping length- $N$  segments of  $x_m[n]$
- Circular convolution is implemented with length  $N$

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### Overlap-Save Method

- The length- $N$  circular convolutions of length- $M$  impulse response,  $h[n]$ , and the blocks  $x_m[n]$  of length- $N$
- The incorrect  $M-1$  first terms in each circular convolution are rejected

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### Summary

- The discrete Fourier transform, DFT, of a finite-length sequence was discussed
- The length of the transform coefficient sequence, i.e., the length of the DFT, is the same as the length of the discrete-time sequence
- The DFT is widely used in a number of digital signal processing applications
- In practice, the DFT can be efficiently implemented using the Fast Fourier Transform (FFT) algorithm

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