

Discrete Fourier Transform (DFT)

$$X_k = \sum_{n=0}^{N-1} x[n] e^{-j2\pi kn/N}, \quad k = 0, 1, \dots, N-1 \quad \text{and} \quad x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X_k e^{j2\pi kn/N}, \quad n = 0, 1, \dots, N-1$$

Discrete Fourier Transform (DFT) Properties

Linearity $a x[n] + b v[n] \leftrightarrow a X_k + b V_k$

Circular time shift $x(n - q, \text{mod } N) \leftrightarrow X_k e^{-j2\pi qn/N}, \quad q \text{ any integer}$

Time reversal $x[-n, \text{mod } N] = \begin{cases} x[0] & n = 0 \\ x[N-n] & 0 < n \leq N-1 \end{cases} \leftrightarrow X_{-k, \text{mod } N}$

Multiplication by complex exponential $x[n] e^{j2\pi qn/N} \leftrightarrow X_{k-q, \text{mod } N}$

Circular convolution $x[n] \otimes_N v[n] = \sum_{i=0}^{N-1} x[i] v[n-i, \text{mod } N] \leftrightarrow X_k V_k$

Multiplication in time-domain $x[n] v[n] \leftrightarrow \left(\frac{1}{N} \right) X_k \otimes_N V_k = \left(\frac{1}{N} \right) \sum_{i=0}^{N-1} X_i V_{k-i, \text{mod } N}$

Parseval's theorem $\sum_{n=0}^{N-1} x[n] v[n] = \left(\frac{1}{N} \right) \sum_{i=0}^{N-1} X_i \bar{V}_i$

Special case of Parseval's theorem $\sum_{n=0}^{N-1} x^2[n] = \left(\frac{1}{N} \right) \sum_{i=0}^{N-1} X_i \bar{X}_i = \left(\frac{1}{N} \right) \sum_{i=0}^{N-1} |X_i|^2$

Discrete Fourier Transform (DFT) Notes:

- 1) Mod or modulo operation: DFT is limited to values $0 \leq n \leq N-1$ (time-domain) and $0 \leq k \leq N-1$ (frequency-domain). When a value (e.g., indices n and k) is outside this range, the mod or modulo operation “wraps-around” the value to return it to between 0 and N-1.
- 2) How is the mod or modulo operation defined? For M and N being integers,
 - a) $\text{Mod}(M, N) = \text{remainder of } M/N$, or, equivalently,
 - b) Add/subtract integer multiples of N until the result is within the desired range,
i.e., $0 \leq \text{Mod}(M, N) = (M \pm lN) \leq N-1$