



ESE 150 – Spring 2022



# ESE



Lecture #09– Discrete Fourier Transform

## ESE 150 – DIGITAL AUDIO BASICS

Based on slides © 2020–2022 DeHon Additional Material © 2014 Farmer

1

Based on slides © 2020–2022 DeHon Additional Material © 2014 Farmer

## LECTURE TOPICS

- ✗ Where are we on course map?
- ✗ **Reminder: The Fourier Series**
  - + can represent any signal in frequency domain
- ✗ **Vectors, Dot Products, Change of basis**
- ✗ **Part 2: The Discrete Fourier Transform (DFT)**
  - + can translate any signal between time and frequency domain
  - + change of basis
- ✗ **References**

2

2

Based on slides © 2020–2022 DeHon Additional Material © 2014 Farmer

## WARNING

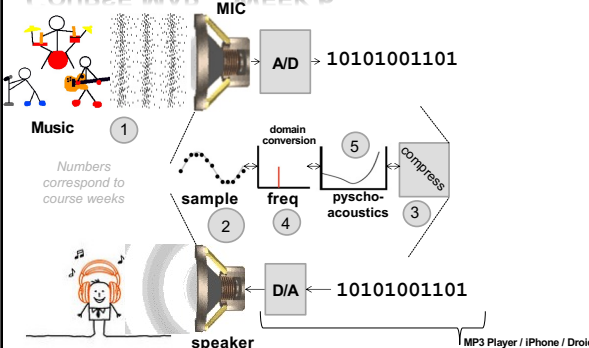
- ✗ **Hardest (most tedious?) lecture**
- ✗ **Trying to balance big picture concept with operational math**
  - + Big picture:
    - ✗ Can represent sound discretely in frequency domain
    - ✗ Can perform computation to convert between discrete time samples and discrete frequency amplitudes
  - + Operational:
    - ✗ Conversion is dot product against frequency to extract how much of a frequency is present (to frequency)
    - ✗ ...or dot product against frequency samples at time to reconstruct time value (to time)

3

3

Based on slides © 2020–2022 DeHon Additional Material © 2014 Farmer

## COURSE MAP – WEEK 6



4

4

Based on slides © 2020–2022 DeHon Additional Material © 2014 Farmer

The frequency domain &

# THE FOURIER SERIES

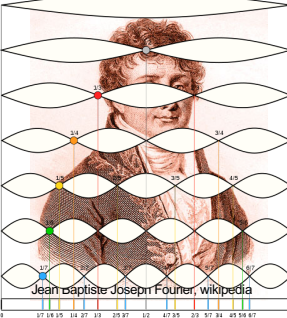
5

5

Based on slides © 2020–2022 DeHon Additional Material © 2014 Farmer

## HISTORY...

- ✗ **Fourier series:**
  - + Any **periodic** signal can be represented as a sum of simple periodic functions:  $\sin$  and  $\cos$
  - $\sin(\pi t)$  and  $\cos(\pi t)$
  - where  $n = 1, 2, 3, \dots$
  - These are called the **harmonics** of the signal



ESE 150 – Spring 2021

6

6

Based on slides © 2020–2022  
DeHon Additional Material © 2014  
Famer

## FOURIER SERIES – MORE FORMALLY

The Fourier Theorem states that any **periodic** function  $f(t)$  of period  $L$  can be cast in the form:

$$f(t) = a_0 + \sum_{n=1}^{\infty} \left( a_n \cos \frac{n\pi t}{L} + b_n \sin \frac{n\pi t}{L} \right)$$

The constants:  $a_0$ ,  $a_n$ , and  $b_n$  are called the Fourier coefficients of  $f(t)$

7

Based on slides © 2020–2022  
DeHon Additional Material © 2014  
Famer

## FOURIER SERIES – WHY DOES IT WORK?

The  $\cos(nx)$  and  $\sin(nx)$  functions form an **orthogonal basis**:

- allow us to represent any periodic signal by taking a **linear combination**
- of the basis functions without interfering with one another
- AKA: superposition works!**

8

Based on slides © 2020–2022  
DeHon Additional Material © 2014  
Famer

## FOURIER SERIES – SAWTOOTH WAVE

9

ESE 150 – Spring 2021  
Based on slides © 2020–2022  
DeHon Additional Material © 2014  
Famer

## THE PHYSICAL EAR – TAKE-AWAY

- × **Cochlea**
  - + directly senses frequencies
  - + Captures frequency domain
  - + ...not time domain
- × **Frequency sensitive locations**
  - + activated by sound waves
- × **Neurons sense activation**

[193] An illustration of an uncoiled cochlea. Due to the greater stiffness and smaller mass, the base of the basilar membrane is tuned to high frequencies while the apex resonates best with the low frequencies. The amplitude of the traveling waves across the membrane shows the frequency-to-place mapping.

Picture above – uncoiled cochlea...  
– different stereovilli (Hairs) resonate at different frequencies  
– **our ear work in Frequency Domain.**

10

Based on slides © 2020–2022  
DeHon Additional Material © 2014  
Famer

## VECTOR BACKGROUND

11

Based on slides © 2020–2022  
DeHon Additional Material © 2014  
Famer

## CHANGE OF BASES

- × **There are more than one set of basis vectors that span a space**
  - + For example, might rotate 45 degrees in Cartesian coordinates
- ×  $b1 = \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$ ,  $b2 = \begin{bmatrix} 1/\sqrt{2} \\ -1/\sqrt{2} \end{bmatrix}$
- × **Preclass 3: dotproduct(b1,b2)**

12

Based on slides © 2020–2022 Defton Additional Material © 2014 Farmer

## CHANGE OF BASES

- Can change basis by performing dot product
  - $b1 = [\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}]$ ,  $b2 = [\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}}]$
  - Represent points as linear combination:  $a*b1+c*b2$
  - $a=\text{dotproduct}([x,y],b1)$ ;  $c=\text{dotproduct}([x,y],b2)$ 
    - What are  $a$  and  $c$  for case shown?
      - Preclass 3
    - Check correct by seeing that  $a*b1+c*b2$  is what we expect
    - $-\frac{1}{\sqrt{2}}*b1 + \frac{5}{\sqrt{2}}*b2$
    - $[-1/2, -1/2] + [5/2, -5/2]$
    - $[2, -3]$

13

Based on slides © 2020–2022 Defton Additional Material © 2014 Farmer

# THE FOURIER TRANSFORM

14

13

14

Based on slides © 2020–2022 Defton Additional Material © 2014 Farmer

## PRECLASS 1

- Compute Dot Products

i	0	1	2	3	4	5	6	7	8	9	10
time	0.0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1.0
Sample	0	0.95	0.59	-0.59	-0.95	0	0.95	0.59	-0.59	-0.95	0

i	0	1	2	3	4	5	6	7	8	9	10
B1	0.00	0.59	0.95	0.95	0.59	0.00	-0.59	-0.95	-0.95	-0.59	0.00
B2	0.00	0.95	0.59	-0.59	-0.95	0.00	0.95	0.59	-0.59	-0.95	0.00
B3	0.00	0.95	-0.59	-0.59	0.95	0.00	-0.95	0.59	0.59	-0.95	0.00
B4	0.00	0.59	-0.95	0.95	-0.59	0.00	0.59	-0.95	0.95	-0.59	0.00
B5	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

15

15

Based on slides © 2020–2022 Defton Additional Material © 2014 Farmer

## DOT PRODUCT

- $\text{Dot}(A,B1) = \sum_{i=0}^{10} A[i] * B[i]$
- $= A[0]*B[0] + A[1]*B[1] + A[2]*B[2] + \dots + A[10]*B[10]$
- $= 0*0 + 0.95*0.59 + 0.59*0.95 + \dots + 0*0$
- $= 0$

16

16

Based on slides © 2020–2022 Defton Additional Material © 2014 Farmer

## PRECLASS 1

- Compute Dot Products – what did we get?

i	0	1	2	3	4	5	6	7	8	9	10
time	0.0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1.0
Sample	0	0.95	0.59	-0.59	-0.95	0	0.95	0.59	-0.59	-0.95	0

i	0	1	2	3	4	5	6	7	8	9	10
B1	0.00	0.59	0.95	0.95	0.59	0.00	-0.59	-0.95	-0.95	-0.59	0.00
B2	0.00	0.95	0.59	-0.59	-0.95	0.00	0.95	0.59	-0.59	-0.95	0.00
B3	0.00	0.95	-0.59	-0.59	0.95	0.00	-0.95	0.59	0.59	-0.95	0.00
B4	0.00	0.59	-0.95	0.95	-0.59	0.00	0.59	-0.95	0.95	-0.59	0.00
B5	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

17

17

Based on slides © 2020–2022 Defton Additional Material © 2014 Farmer

## PRECLASS 1

$\text{Sample}[k] = \sin\left(\frac{2\pi n \times k}{T}\right)$

- Note B1 to B5 were sample values from 1, 2, 3, 4, 5 Hz sine waves

i	0	1	2	3	4	5	6	7	8	9	10
time	0.0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1.0
Sample	0	0.95	0.59	-0.59	-0.95	0	0.95	0.59	-0.59	-0.95	0

n	0	1	2	3	4	5	6	7	8	9	10
n=1	0.00	0.59	0.95	0.95	0.59	0.00	-0.59	-0.95	-0.95	-0.59	0.00
n=2	0.00	0.95	0.59	-0.59	-0.95	0.00	0.95	0.59	-0.59	-0.95	0.00
n=3	0.00	0.95	-0.59	-0.59	0.95	0.00	-0.95	0.59	0.59	-0.95	0.00
n=4	0.00	0.59	-0.95	0.95	-0.59	0.00	0.59	-0.95	0.95	-0.59	0.00
n=5	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

18

18

Based on slides © 2020–2022  
Duke University Material © 2014  
Famer

**OBSERVE**  $Sample[k] = \sin\left(\frac{2\pi n \times k}{T}\right)$

- When we compute the dot-product with discrete frequency samples, the only non-zero was the frequency in the signal!

i	0	1	2	3	4	5	6	7	8	9	10
time	0.0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1.0
Sample	0	0.95	0.59	-0.59	-0.95	0	0.95	0.59	-0.59	-0.95	0

i	0	1	2	3	4	5	6	7	8	9	10
n=1	0.00	0.59	0.95	0.95	0.59	0.00	-0.59	-0.95	-0.95	-0.59	0.00
n=2	0.00	0.95	0.59	-0.59	-0.95	0.00	0.95	0.59	-0.59	-0.95	0.00
n=3	0.00	0.95	-0.59	-0.59	0.95	0.00	-0.95	0.59	0.59	-0.95	0.00
n=4	0.00	0.59	-0.95	0.95	-0.59	0.00	0.59	-0.95	0.95	-0.59	0.00
n=5	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

19

19

Based on slides © 2020–2022  
Duke University Material © 2014  
Famer

**OBSERVE**

- Can identify frequencies with dot product
  - Identifying projection onto each basis vector in Fourier Series
- Works because frequency sine waves are **orthogonal**
- Performing a **change of basis**
  - From time-sample basis
  - To Fourier (sine, cosine) basis

20

20

ESE 150 – Spring 2021 Based on slides © 2020–2022  
Duke University Material © 2014  
Famer

**COSINES**

- For simplicity – preclass 1 demonstrated with sine
  - Show sine of different frequencies orthogonal
- Also true for cosines
  - Cosines of different frequencies orthogonal
  - Cosines orthogonal to sines
- Sine/cosine are just phase shift

21

21

Based on slides © 2020–2022  
Duke University Material © 2014  
Famer

**TIME AND FREQUENCY BASES**

- Time Sample basis
  - Also a multi-dimensional space
  - Dimension = # time samples
  - Vector  $[t_0, t_1, t_2, t_3, \dots]$
- Frequency basis
  - Multi-dimensional
  - Dimensions = Coefficients of sine and cosine components
  - $f(t) = a_0 + \sum_{n=1}^{\infty} \left( a_n \cos \frac{n2\pi t}{L} + b_n \sin \frac{n2\pi t}{L} \right)$
  - Vector  $[a_0, b_1, a_1, b_2, a_2, \dots]$

27

27

Penn Engineering ESE Based on slides © 2020–2022  
Duke University Material © 2014

Part 2

**DISCRETE FOURIER TRANSFORM**

28

28

Based on slides © 2020–2022  
Duke University Material © 2014  
Famer

**DISCRETE FOURIER TRANSFORMS**

- Fourier Transforms are nice,
  - but we want to store and process our signals with computers
- We extend Fourier Transforms into Discrete Fourier Transforms, or DFT
  - We know our music signal is now discrete:  $x(t) \rightarrow f[k]$
  - The signal contains N samples:  $0 \leq k \leq N - 1$
  - Treat as **single period** for Fourier
    - Remember Fourier Transform works on periodic signals

29

29

Based on slides © 2020–2022  
Duke University & MIT Fall 2011  
Famer

## WARNING

- × Don't get lost in mathematical notation
- × Math is not hard
  - + ...but compact (dense) with many variables
- × k – sample – correspond to a time point
- × n -- frequency component
- × (note on p2 of preclass so can refer back to)

30

Based on slides © 2020–2022  
Duke University & MIT Fall 2011  
Famer

## DFT – DISCRETE FOURIER TRANSFORM

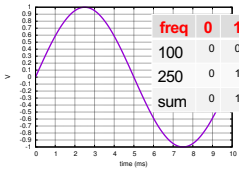
- × Represent any sequence of time samples as

$$f[k] = a_0 + \sum_{n=1}^{N/2} \left( a_n \cos \frac{n2\pi k}{N} + b_n \sin \frac{n2\pi k}{N} \right)$$

31

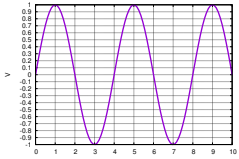
Based on slides © 2020–2022  
Duke University & MIT Fall 2011  
Famer

## REMEMBER LECTURE 5: PRECLASS 2



freq	0	1	2	3	4	5	6	7	8	9	10
100	0	0.6	0.95	0.95	0.6	0	-0.6	-0.95	-0.95	-0.6	0
250	0	1.0	0	-1	0	1	0	-1	0	1	0
sum	0	1.6	0.95	-0.05	0.6	1	-0.6	-1/95	-0.95	0.4	0

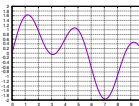
$\sin(100 \times 2\pi \times t) + \sin(250 \times 2\pi \times t)$



32

Based on slides © 2020–2022  
Duke University & MIT Fall 2011  
Famer

## REMEMBER WEEK 2: PRECLASS 3



freq	0	1	2	3	4	5	6	7	8	9	10
100	0	0.6	0.95	0.95	0.6	0	-0.6	-0.95	-0.95	-0.6	0
250	0	1.0	0	-1	0	1	0	-1	0	1	0
sum	0	1.6	0.95	-0.05	0.6	1	-0.6	-1/95	-0.95	0.4	0

$\sin(100 \times 2\pi \times t) + \sin(250 \times 2\pi \times t)$

$$f[k] = a_0 + \sum_{n=1}^{N/2} \left( a_n \cos \frac{n2\pi k}{N} + b_n \sin \frac{n2\pi k}{N} \right)$$

b<sub>100</sub> = 1, b<sub>500</sub> = 1 ... rest a<sub>i</sub>, b<sub>i</sub> = 0  
[a<sub>0</sub>, b<sub>1</sub>, a<sub>1</sub>, b<sub>2</sub>, a<sub>2</sub>, ..., b<sub>500</sub>, a<sub>500</sub>] = [0, 0, 0, 0, ..., 0, 1, 0, 0, ..., 0, 1, 0, 0, ...]

33

ESE 150 – Spring 2021 Based on slides © 2020–2022  
Duke University & MIT Fall 2011  
Famer

## DFT – DISCRETE FOURIER TRANSFORM

- × Represent any sequence of time samples as

$$f[k] = a_0 + \sum_{n=1}^{N/2} \left( a_n \cos \frac{n2\pi k}{N} + b_n \sin \frac{n2\pi k}{N} \right)$$

- × Compute a<sub>n</sub>, b<sub>n</sub> by dot product – preclass 1!

$$a_n = \left( \frac{2}{N} \right) \sum_{k=0}^{N-1} \left( \text{Sample}[k] \times \cos \left( \frac{n2\pi k}{N} \right) \right)$$

$$b_n = \left( \frac{2}{N} \right) \sum_{k=0}^{N-1} \left( \text{Sample}[k] \times \sin \left( \frac{n2\pi k}{N} \right) \right)$$

34

Based on slides © 2020–2022  
Duke University & MIT Fall 2011  
Famer

## DFT – DISCRETE FOURIER TRANSFORM

- × Compute a<sub>n</sub>, b<sub>n</sub> by dot product – preclass 1!

$$a_n = \left( \frac{2}{N} \right) \sum_{k=0}^{N-1} \left( \text{Sample}[k] \times \cos \left( \frac{n2\pi k}{N} \right) \right)$$

$$b_n = \left( \frac{2}{N} \right) \sum_{k=0}^{N-1} \left( \text{Sample}[k] \times \sin \left( \frac{n2\pi k}{N} \right) \right)$$

	k										
	0	1	2	3	4	5	6	7	8	9	10
n=1	0.00	0.59	0.95	0.95	0.59	0.00	-0.59	-0.95	-0.95	-0.59	0.00
n=2	0.00	0.95	0.59	-0.59	-0.95	0.00	0.95	0.59	-0.59	-0.95	0.00
n=3	0.00	0.95	-0.59	-0.59	0.95	0.00	-0.95	0.59	0.59	-0.95	0.00
n=4	0.00	0.59	-0.95	0.95	-0.59	0.00	0.59	-0.95	0.95	-0.59	0.00
n=5	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

35

Based on slides © 2020–2022  
Duke University & MIT OpenCourseWare  
Famer

## DFT – DISCRETE FOURIER TRANSFORM

- Represent any sequence of time samples as

$$f[k] = a_0 + \sum_{n=1}^{N/2} \left( a_n \cos \frac{n2\pi k}{N} + b_n \sin \frac{n2\pi k}{N} \right)$$

- Compute  $a_n, b_n$  by dot product

$$+ a_n = \left( \frac{2}{N} \right) \sum_{k=0}^{N/2} \left( \text{Sample}[k] \times \cos \left( \frac{n2\pi k}{N} \right) \right)$$

$$+ b_n = \left( \frac{2}{N} \right) \sum_{k=0}^{N/2} \left( \text{Sample}[k] \times \sin \left( \frac{n2\pi k}{N} \right) \right)$$

Note: sum over different dimensions!

36

36

Based on slides © 2020–2022  
Duke University & MIT OpenCourseWare  
Famer

## EXAMPLE COMPOSITE

- $f(t) = (2/3)\sin(3 \cdot 2\pi t) + (1/3)\sin(2\pi t)$
- Sample $[k] = (2/3)\sin(3 \cdot 2\pi (k/N)) + (1/3)\sin(2\pi (k/N))$
- Frequency Coefficients
- $\{a_0, b_1, a_1, b_2, a_2, b_3, a_3, b_4, a_4, b_5, a_5\} = \{0, (1/3), 0, 0, 0, (2/3), 0, 0, 0, 0, 0\}$

$$f[k] = a_0 + \sum_{n=1}^{N/2} \left( a_n \cos \frac{n2\pi k}{N} + b_n \sin \frac{n2\pi k}{N} \right)$$

37

37

Based on slides © 2020–2022  
Duke University & MIT OpenCourseWare  
Famer

## EXAMPLE COMPOSITE

- $\{a_0, b_1, a_1, b_2, a_2, b_3, a_3, b_4, a_4, b_5, a_5\} = \{0, (1/3), 0, 0, 0, (2/3), 0, 0, 0, 0, 0\}$

$$f[k] = a_0 + \sum_{n=1}^{N/2} \left( a_n \cos \frac{n2\pi k}{N} + b_n \sin \frac{n2\pi k}{N} \right)$$

f	0	1	2	3	4	5	6	7	8	9	10
0	1	1	1	1	1	1	1	1	1	1	1
1s	0	0.95	0.59	-0.59	-0.95	0.00	0.95	0.59	-0.59	-0.95	0.00
1c	1	0.81	0.31	-0.31	-0.81	-1.00	-0.81	-0.31	0.31	0.81	1.00
2s	0.00	0.95	0.59	-0.59	-0.95	0.00	0.95	0.59	-0.59	-0.95	0.00
2c	1	0.31	-0.81	-0.81	0.31	1.00	0.31	-0.81	-0.81	0.31	1.00
3s	0.00	0.95	-0.59	-0.59	0.95	0.00	-0.95	0.59	0.59	-0.95	0.00
3c	1	-0.31	-0.81	0.81	0.31	-1.00	-0.31	-0.81	0.81	-0.31	-1.00

38

38

Based on slides © 2020–2022  
Duke University & MIT OpenCourseWare  
Famer

## EXAMPLE COMPOSITE

- $\{a_0, b_1, a_1, b_2, a_2, b_3, a_3, b_4, a_4, b_5, a_5\} = \{0, (1/3), 0, 0, 0, (2/3), 0, 0, 0, 0, 0\}$

f	0	1	2	3	4	5	6	7	8	9	10
0	1	1	1	1	1	1	1	1	1	1	1
1s	0	0.95	0.59	-0.59	-0.95	0.00	0.95	0.59	-0.59	-0.95	0.00
1c	1	0.81	0.31	-0.31	-0.81	-1.00	-0.81	-0.31	0.31	0.81	1.00
2s	0.00	0.95	0.59	-0.59	-0.95	0.00	0.95	0.59	-0.59	-0.95	0.00
2c	1	0.31	-0.81	-0.81	0.31	1.00	0.31	-0.81	-0.81	0.31	1.00
3s	0.00	0.95	-0.59	-0.59	0.95	0.00	-0.95	0.59	0.59	-0.95	0.00
3c	1	-0.31	-0.81	0.81	0.31	-1.00	-0.31	-0.81	0.81	-0.31	-1.00
4s	0.00	0.59	-0.95	0.95	-0.59	0.00	0.59	-0.95	0.95	-0.59	0.00
4c	1	-0.81	0.31	0.31	-0.81	1.00	-0.81	0.31	0.31	-0.81	1.00
5s	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
5c	1	-1.00	1.00	-1.00	1.00	-1.00	1.00	-1.00	1.00	-1.00	1.00

39

39

Based on slides © 2020–2022  
Duke University & MIT OpenCourseWare  
Famer

## EXAMPLE COMPOSITE

- $F(t) = (2/3)\sin(3 \cdot 2\pi t) + (1/3)\sin(2\pi t)$
- Sample $[k] = (2/3)\sin(3 \cdot 2\pi (k/N)) + (1/3)\sin(2\pi (k/N))$
- Frequency Coefficients
- $\{a_0, b_1, a_1, b_2, a_2, b_3, a_3, b_4, a_4, b_5, a_5\} = \{0, (1/3), 0, 0, 0, (2/3), 0, 0, 0, 0, 0\}$

$$f[k] = a_0 + \sum_{n=1}^{N/2} \left( a_n \cos \frac{n2\pi k}{N} + b_n \sin \frac{n2\pi k}{N} \right)$$

freq	0	1	2	3	4	5	6	7	8	9	10
1	0.00	0.59	0.95	0.95	0.59	0.00	-0.59	-0.95	-0.95	-0.59	0.00
3	0.00	0.95	-0.59	-0.59	0.95	0.00	-0.95	0.59	0.59	-0.95	0.00
Weight sum	0	0.83	-0.077	-0.077	0.83	0	-0.83	0.077	0.077	-0.83	0

40

40

Based on slides © 2020–2022  
Duke University & MIT OpenCourseWare  
Famer

## EXAMPLE COMPOSITE

- $F(t) = (2/3)\sin(3 \cdot 2\pi t) + (1/3)\sin(2\pi t)$
- Sample $[k] = (2/3)\sin(3 \cdot 2\pi (k/N)) + (1/3)\sin(2\pi (k/N))$
- Frequency Coefficients
- $\{a_0, b_1, a_1, b_2, a_2, b_3, a_3, b_4, a_4, b_5, a_5\} = \{0, (1/3), 0, 0, 0, (2/3), 0, 0, 0, 0, 0\}$

freq	0	1	2	3	4	5	6	7	8	9	10
1	0.00	0.59	0.95	0.95	0.59	0.00	-0.59	-0.95	-0.95	-0.59	0.00
3	0.00	0.95	-0.59	-0.59	0.95	0.00	-0.95	0.59	0.59	-0.95	0.00
sum	0	0.83	0.077	0.077	0.83	0	-0.83	0.077	0.077	-0.83	0

Note: Preclass 2 sample vector A

41

41

Based on slides © 2020—2022  
Duke University & MIT, Fall 2021  
Farnier

## PRECLASS 2

- What did our dot products find?

B	1	2	3	4	5
Dot prod					

freq	0	1	2	3	4	5	6	7	8	9	10
1	0.00	0.59	0.95	0.95	0.59	0.00	-0.59	-0.95	-0.95	-0.59	0.00
3	0.00	0.95	-0.59	-0.59	0.95	0.00	-0.95	0.59	0.59	-0.95	0.00
sum	0	0.83	0.077	0.077	0.83	0	-0.83	0.077	0.077	-0.83	0

42

Based on slides © 2020—2022  
Duke University & MIT, Fall 2021  
Farnier

## PRECLASS 2

- What did our dot products find?
- Same as coefficients if multiply by 2/10
- Compute  $a_n, b_n$  by dot product

$$a_n = \left(\frac{2}{N}\right) \sum_{k=0}^{N-1} \left(\text{Sample}[k] \times \cos\left(\frac{n2\pi k}{N}\right)\right)$$

$$b_n = \left(\frac{2}{N}\right) \sum_{k=0}^{N-1} \left(\text{Sample}[k] \times \sin\left(\frac{n2\pi k}{N}\right)\right)$$

43

42

43

Based on slides © 2020—2022  
Duke University & MIT, Fall 2021  
Farnier

## REPRESENTATIONS

- Frequency Domain
  - {0, (1/3), 0, 0, 0, (2/3), 0, 0, 0, 0, 0}
- Time Domain
  - {0, 0.83, -0.077, -0.077, 0.83, 0, -0.83, 0.077, 0.077, -0.83, 0}

44

44

Based on slides © 2020—2022  
Duke University & MIT, Fall 2021  
Farnier

## CARTESIAN AND FOURIER

- Convert from cartesian basis to  $(b_1 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \end{bmatrix}, b_2 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ -1 \end{bmatrix})$ 
  - $[2, -3] \rightarrow [\text{dot}([2, -3], b_1), \text{dot}([2, -3], b_2)]$
  - $\Rightarrow \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{bmatrix} \begin{bmatrix} 2 \\ -3 \end{bmatrix} = \begin{bmatrix} \frac{1}{\sqrt{2}}(2-3) \\ \frac{1}{\sqrt{2}}(2+3) \end{bmatrix} = \begin{bmatrix} -\frac{1}{\sqrt{2}} \\ \frac{5}{\sqrt{2}} \end{bmatrix}$
- Convert to Freq. basis
  - $(a_0 = [1, 1, 1, 1, \dots], b_1 = [0, 0.59, 0.95, 0.95, \dots], a_1 = [1, 0.81, 0.31, -0.31, \dots], b_2 = [0, 0.95, 0.59, -0.59, \dots], \dots)$
  - $[0.83, -0.077, -0.077, 0.83, 0, \dots] \rightarrow [\text{dot}([0.83, -0.077, -0.077, 0.83, 0, \dots], a_0), \text{dot}([0.83, -0.077, -0.077, 0.83, 0, \dots], b_1), \text{dot}([0.83, -0.077, -0.077, 0.83, 0, \dots], a_1), \dots]$
  - $\rightarrow [0, 1/3, 0, 0, 0, (2/3), 0, \dots]$
- Convert back
  - $= 1/3 * b_1 + 2/3 * b_3$
  - $= [0.83, -0.077, -0.077, 0.83, 0, \dots]$
- Slides 12+13
- Slides 37—44

+ Did convert back first

45

45

Based on slides © 2020—2022  
Duke University & MIT, Fall 2021  
Farnier

## DFT – DISCRETE FOURIER TRANSFORM

- Represent any sequence of time samples as
 
$$f[k] = a_0 + \sum_{n=1}^{N/2} \left( a_n \cos\left(\frac{n2\pi k}{N}\right) + b_n \sin\left(\frac{n2\pi k}{N}\right) \right)$$
- Compute  $a_n, b_n$  by dot product
  - $a_n = \left(\frac{2}{N}\right) \sum_{k=0}^{N-1} \left(\text{Sample}[k] \times \cos\left(\frac{n2\pi k}{N}\right)\right)$
  - $b_n = \left(\frac{2}{N}\right) \sum_{k=0}^{N-1} \left(\text{Sample}[k] \times \sin\left(\frac{n2\pi k}{N}\right)\right)$

46

46

Based on slides © 2020—2022  
Duke University & MIT, Fall 2021  
Farnier

## A WINDOW OPERATION

- Typically operate on time windows
  - Computing frequencies for short period of time, e.g. 25ms

(sepwww.stanford.edu/oldsep/hale/FftLab.html)

ESE 199 – Spring 2021

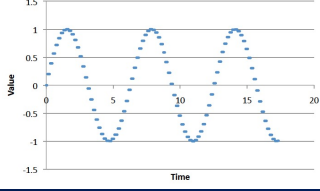
47

47

Based on slides © 2020–2022  
Duke University & MIT OpenCourseWare  
Famer

## CONNECT THE DOTS

- ✘ **Intuition, with enough dots, not hard to “connect-the-dots” to reconstruct (understand) the continuous signal.**
  - + Assumes certain regularity conditions
  - + What is enough?



48

48

Based on slides © 2020–2022  
Duke University & MIT OpenCourseWare  
Famer

## RECONSTRUCTION

- ✘ **Not really connect-the-dots in time**
  - + (previous explanation was oversimplified)
- ✘ **Recall near Nyquist rate**
  - + Could often miss the peak
  - + Get poor sine waves
    - ✘ ...look like peak moves around even if sampled above Nyquist rate
- ✘ **Better reconstruction**
  - + Convert to frequency
    - ✘ Which can perfectly represent up to half sampling rate
  - + Reconstruct from frequency basis

49

49

Based on slides © 2020–2022  
Duke University & MIT OpenCourseWare  
Famer

## TAKE-AWAY

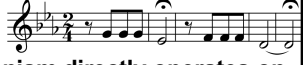
- ✘ **Two, complementary ways to represent signals**
  - + Time domain, Frequency Domain
- ✘ **Can convert between them**
  - + There is math to do this
- ✘ **Frequencies (sines, cosines) form an orthogonal basis set**
  - + Can perform dot products to extract frequency components

50

50

Based on slides © 2020–2022  
Duke University & MIT OpenCourseWare  
Famer

## BIG IDEAS

- ✘ **Can represent signals in frequency domain**
  - + Different basis – basis vectors of sines and cosines
- ✘ **Often more convenient and efficient than time domain**
  - + Remember musical staff 
- ✘ **Human hearing mechanism directly operates on frequencies**
- ✘ **Can convert between time and frequency domain**
  - + Using a dot-product to calculate time or frequency components
 
$$f(t) = \frac{a_0}{2} + \sum_{n=1} [a_n \cos(nt) + b_n \sin(nt)]$$

51

51

Based on slides © 2020–2022  
Duke University & MIT OpenCourseWare  
Famer

## LEARN MORE

- ✘ **ESE325 – whole course on Fourier Analysis**
- ✘ **ESE224 – signal processing**
- ✘ **ESE215, 319, 419 – reason about behavior of circuits in time and frequency domains**

52

52

Based on slides © 2020–2022  
Duke University & MIT OpenCourseWare  
Famer

## ADMIN

- ✘ **Feedback including Lab**
- ✘ **Lab 4 writeup due today**
- ✘ **Lab 5**
  - + Posted
  - + In Lab on Wednesday
- ✘ **Wednesday lecture:**
  - + Masking from psychoacoustics

53

53



Based on slides © 2020–2022  
Polina Yegorov, MIT 6.034

Famer

## REFERENCES

- × S. Smith, “The Scientists and Engineer’s Guide to Digital Signal Processing,” 1997.
- × <https://betterexplained.com/articles/an-interactive-guide-to-the-fourier-transform/>

54

54