

The Fast Fourier Transform (FFT)

Lecture 20

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Learning Objectives

By the end of this lecture you will be able to:

- Recall the basic mathematical structure of the Discrete Fourier Transform (DFT)
- Understand how the FFT is used to efficiently compute the DFT
- Be able to sketch a block diagram of the basic blocks needed to implement an FFT on an FPGA.

Outline

- Review of the Fourier Transform
 - Continuous Fourier Transform
 - Discrete Fourier Transform (DFT)
- The Fast Fourier Transform (FFT)
- The FFT on an FPGA

The Discrete Fourier Transform (DFT)

The Discrete Fourier Transform (DFT)

Frequency Domain Coefficients

$$X[k] = \sum_{n=0}^{N-1} x[n] \cdot W^{k \cdot n}$$

Time Domain Coefficients

$$x[n] = \sum_{k=0}^{N-1} X[k] \cdot W^{-k \cdot n}$$

$$W = \exp[-j2\pi/N] = \cos\left(\frac{2\pi}{N}\right) - j \sin\left(\frac{2\pi}{N}\right)$$

- $x[n]$: time domain samples (complex)
- N : number of samples
- $X[k]$: frequency domain coefficients (complex)
- $W = \exp[-j2\pi/N]$: “roots of unity” or twiddle factors (note: sometimes sign is flipped)
- n : time domain index
- k : frequency domain index

Example Signal

$$x[n] = \cos(2\pi f n \Delta t)$$

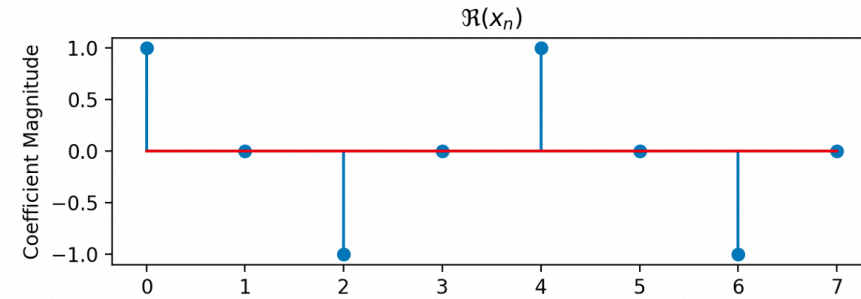
- $x[n]$: Samples
- f : Signal frequency
- n : Index

Consider a signal with $N = 8$ samples

- $x[n] = \cos(2\pi f n \Delta t)$
- $n = 0, 1, 2, \dots, N - 1$
- $\Delta t = 1/f_s$ where f_s is the sampling frequency
- $W = \exp[-j2\pi/N] = \exp[-j\pi/4]$

Example Signal

$$x[n] = \cos(2\pi f n \Delta t)$$



Set $f=2$ Hz and $f_s=8$ Hz. So, this means that we have 4 samples per period of the sinusoid.

$$x[n] = [1, 0, -1, 0, 1, 0, -1, 0]$$

Example: DFT computation

- Compute DFT of the signal
- $W = \exp[-j2\pi/N] = \exp[-j\pi/4]$

$$X[k] = \sum_{n=0}^{N-1} x[n] \cdot W^{k \cdot n}$$

DFT Computational Complexity

- How many multiplications do we need to perform to compute each Fourier coefficient?
 - _____ complex multiplications (_____ real multiplies if signal is real; _____ real multiplications if signal is complex)
 - Assuming a real input signal, each frequency requires _____ multiplies and _____ additions since it costs $N - 1$ additions to add N numbers and we need to do this for both real and imaginary parts.
 - So, overall computational complexity for a single frequency is _____ and we have N frequencies for a total of _____ computations.
 - This means the DFT is _____.

Can we do better?

The Fast Fourier Transform

The Fast Fourier Transform

How can recursion help us to simplify the computation?

$$X[k] = \sum_{n=0}^{N-1} x[n] \cdot W^{k \cdot n}$$

The derivation in the following slides is based on this paper.

A Tutorial-style Single-cycle Fast Fourier Transform Processor

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History: DFT to FFT

- Algorithm invented by Carl Friedrich Gauss around 1805
- Published in 1965 by Cooley (IBM) and Tukey (Princeton)
- Widely used throughout signal processing.

An Algorithm for the Machine Calculation of Complex Fourier Series

By James W. Cooley and John W. Tukey

Symmetries of the roots of unity

- $W^n =$ _____
- $W^n =$ _____
- $W^n =$ _____
- $W^{Nk} =$ _____

Decimation in Time (DIT) DFT

- Express the DFT as a sum of two DFTs by splitting the signals into two based on even and odd indices.

$$X[k] = \sum_{n=0}^{N-1} x[n] \cdot W^{k \cdot n}$$

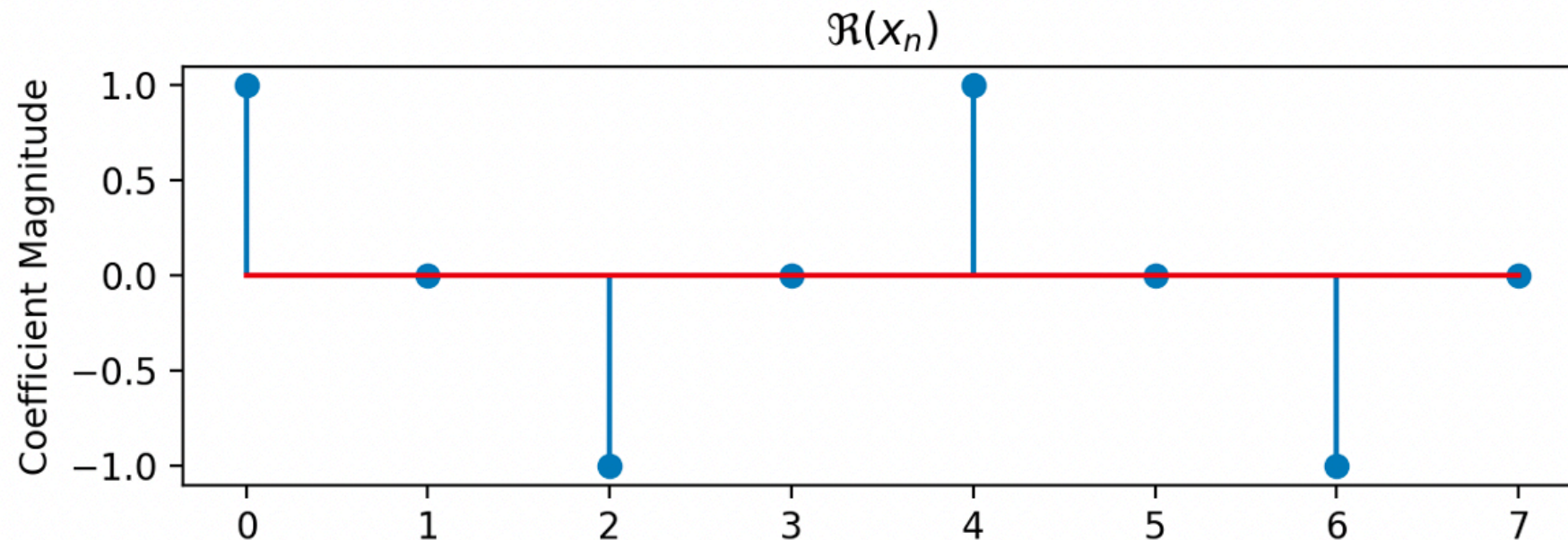
$$X[k] = \sum_{n=0}^{N/2-1} x[2n] \cdot W^{k \cdot 2n} + \sum_{n=0}^{N/2-1} x[2n + 1] \cdot W^{k \cdot (2n+1)}$$

$$X[k] = \sum_{n=0}^{N/2-1} x[2n] \cdot W^{k \cdot 2n} + W^k \sum_{n=0}^{N/2-1} x[2n + 1] \cdot W^{k \cdot 2n}$$

Decimation in Time (DIT) DFT

$$X[k] = \sum_{n=0}^{N/2-1} x[2n] \cdot W^{k \cdot 2n} + W^k \sum_{n=0}^{N/2-1} x[2n + 1] \cdot W^{k \cdot 2n}$$

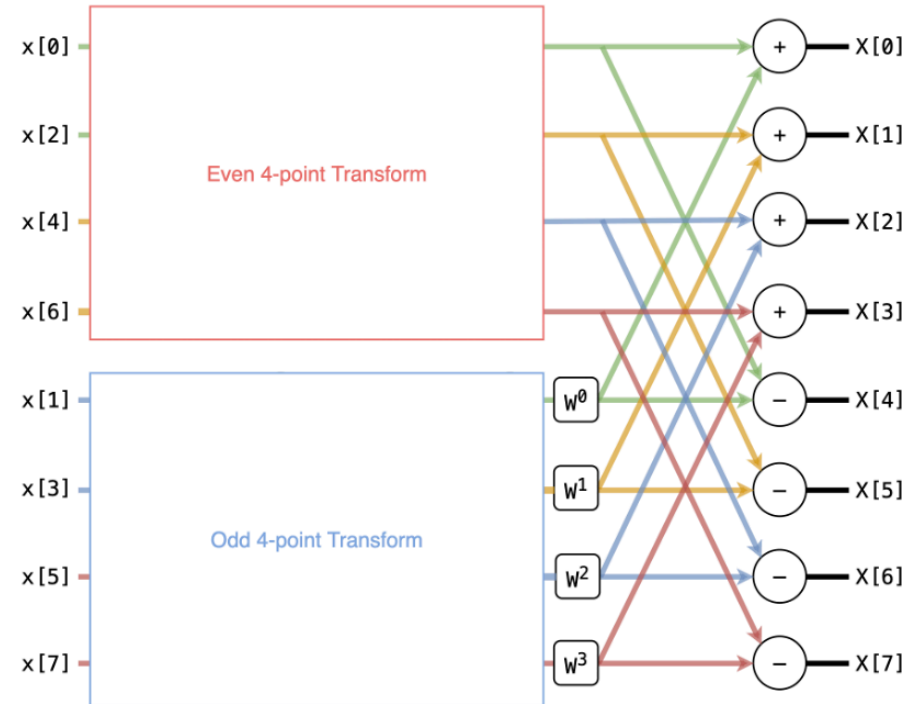
Which samples are in each sum?



DFT Recursion

$$X[k] = \sum_{n=0}^{N-1} x[2n] \cdot W^{k \cdot 2n} + W^k \sum_{n=0}^{N-1} x[2n + 1] \cdot W^{k \cdot 2n}$$

This division is equivalent to two separate N/2 DFTs with a final multiplication and addition per output term.



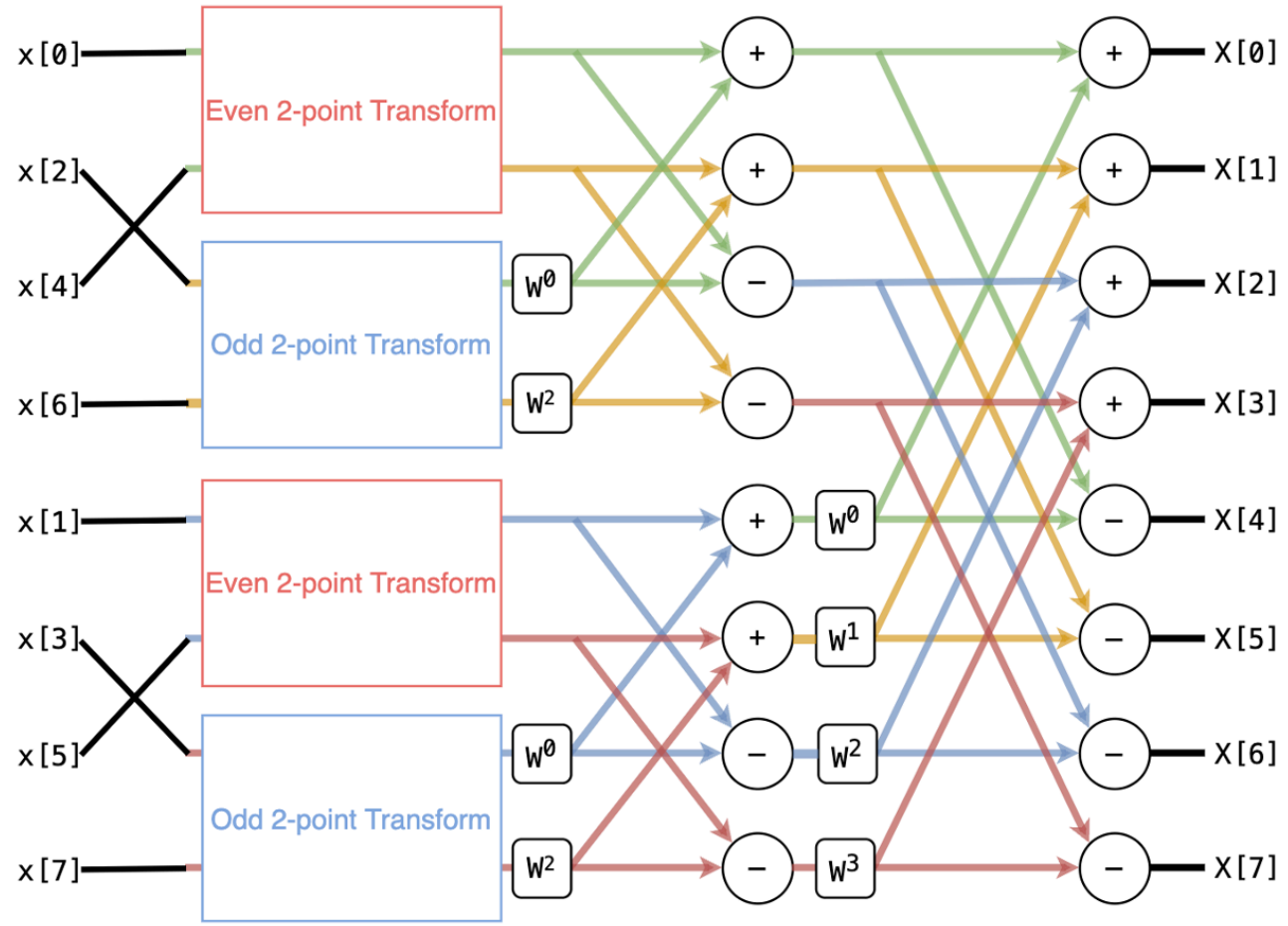
Use recursion to solve 4-point transforms

- Apply the DIT recursion formula to find the 4-point DFT as the sum of two 2-point DFTs.
- Write $X[1]$ (the first output of the 4-point DFT) explicitly using the equation below.

$$X[k] = \sum_{n=0}^{N-1} x[2n] \cdot W^{k \cdot 2n} + W^k \sum_{n=0}^{N-1} x[2n + 1] \cdot W^{k \cdot 2n}$$

$$X[k] = x[0] \cdot W^{k \cdot 0} + x[2] \cdot W^{k \cdot 2} + W^k (x[1] \cdot W^{k \cdot 0} + x[3]W^{k \cdot 2})$$

Use recursion to solve 4-point transforms



What is the 2-point DFT?

$$N = 2$$

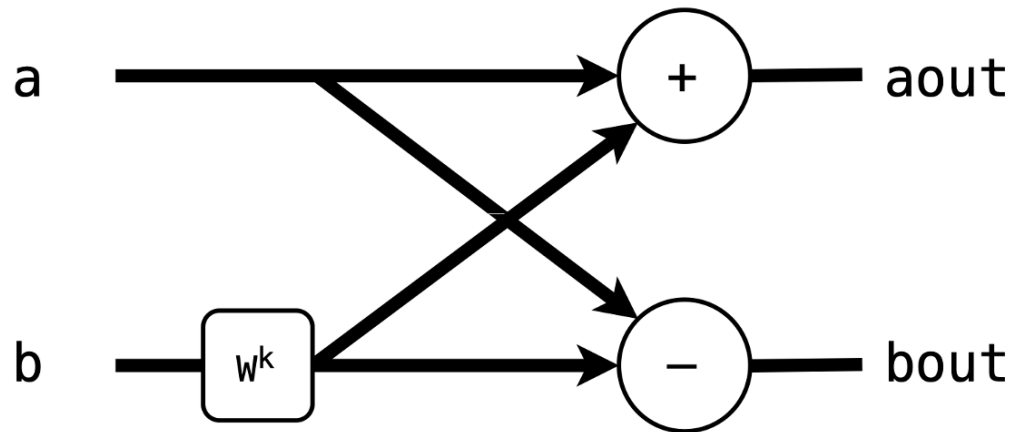
$$X[k] = \sum_{n=0}^{N-1} x[2n] \cdot W^{k \cdot 2n} + W^k \sum_{n=0}^{N-1} x[2n + 1] \cdot W^{k \cdot 2n}$$

$$X[k] = \underline{\hspace{15em}}$$

$$X[k] = \underline{\hspace{15em}}$$

The butterfly unit

- Two complex inputs: A & B
- Multiplies B by the twiddle factor
- Computes sum and difference



Q: Why are the bottom two subtracted instead of added?

A:

FFT Activity

Build your own FFT

Using the template diagrams on the following slides, fill in the missing information.

- The inputs are samples $x[n]$. You need to determine which samples should be connected to each input.
- The rounded rectangles indicate multiplications by twiddle factors W^k in the butterfly units. You need to determine what the twiddle factors should be.
- The circle indicate either addition or subtraction operations

The most straightforward way to figure this out is to evaluate the time-decimated DFT equation and look for where the nesting occurs. (e.g., the 4-point DFT is the combination of two, 2-point DFTs.)

Step 1: 4-point FFT

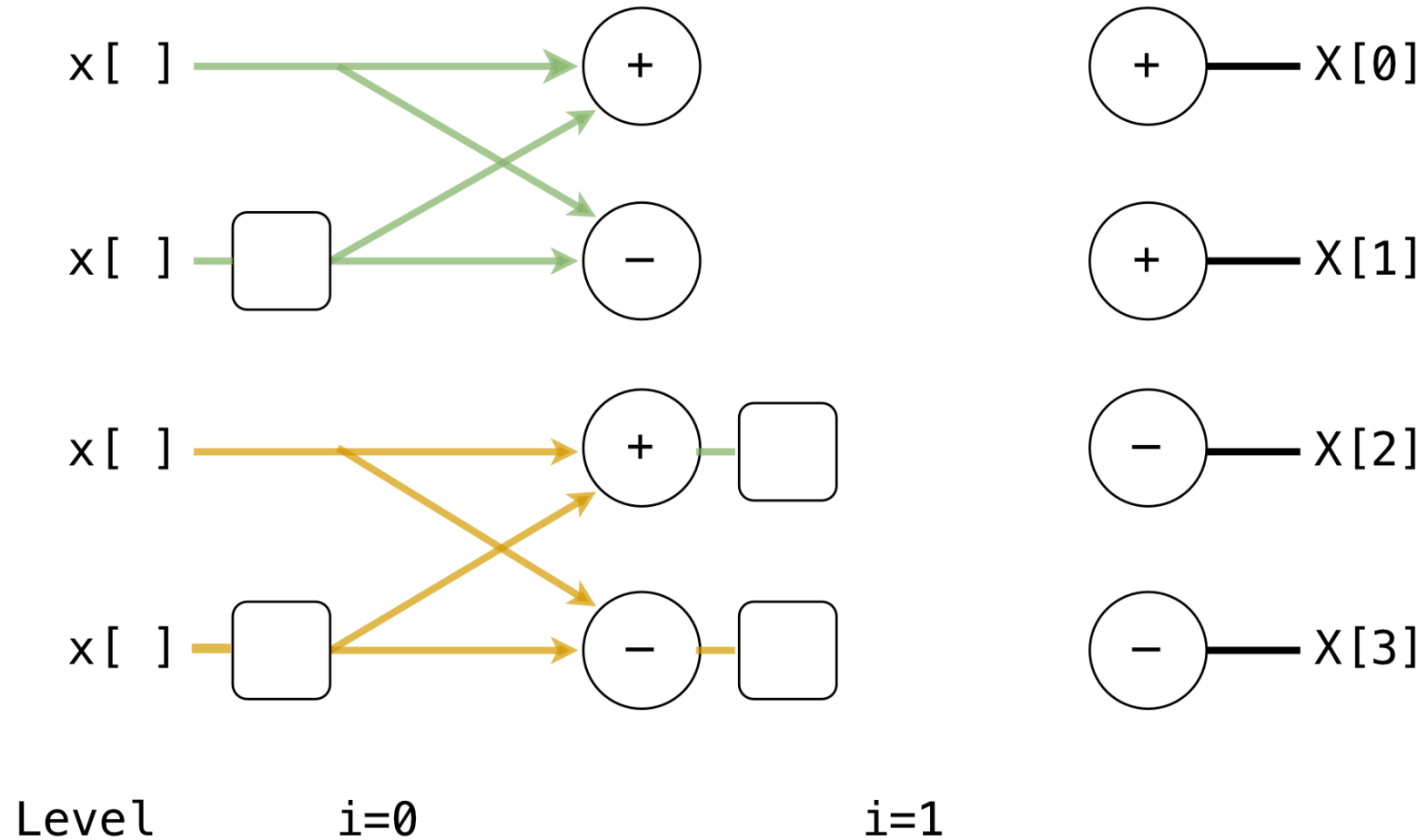
Complete the diagram below

- Fill in the rounded rectangles with the appropriate twiddle factors
- Draw arrows to route signals properly

Hints:

- Each stage includes $\log_2(N)$ butterfly units.

Step 1: 4-point FFT

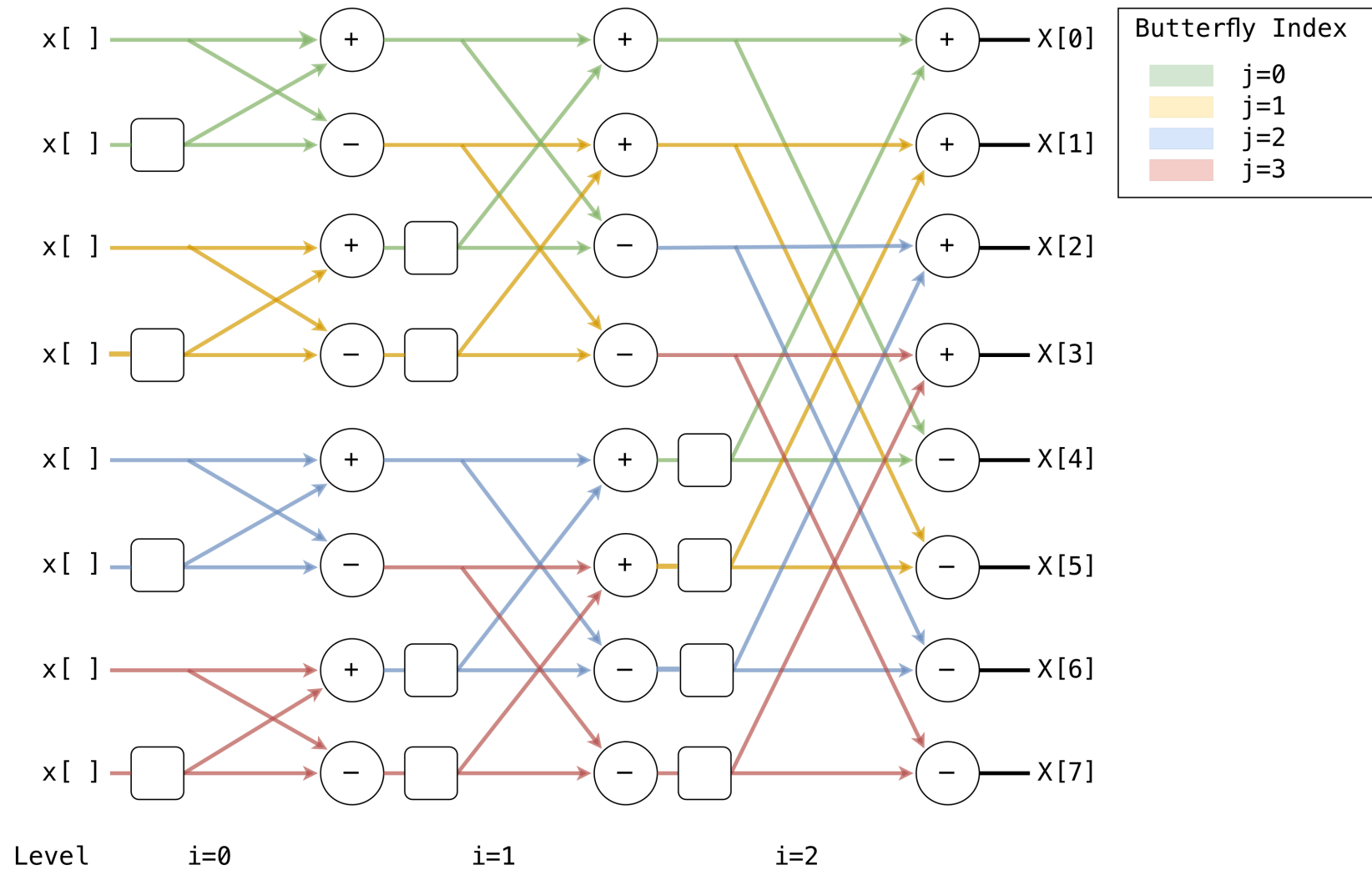


Step 2: 8-point DFT

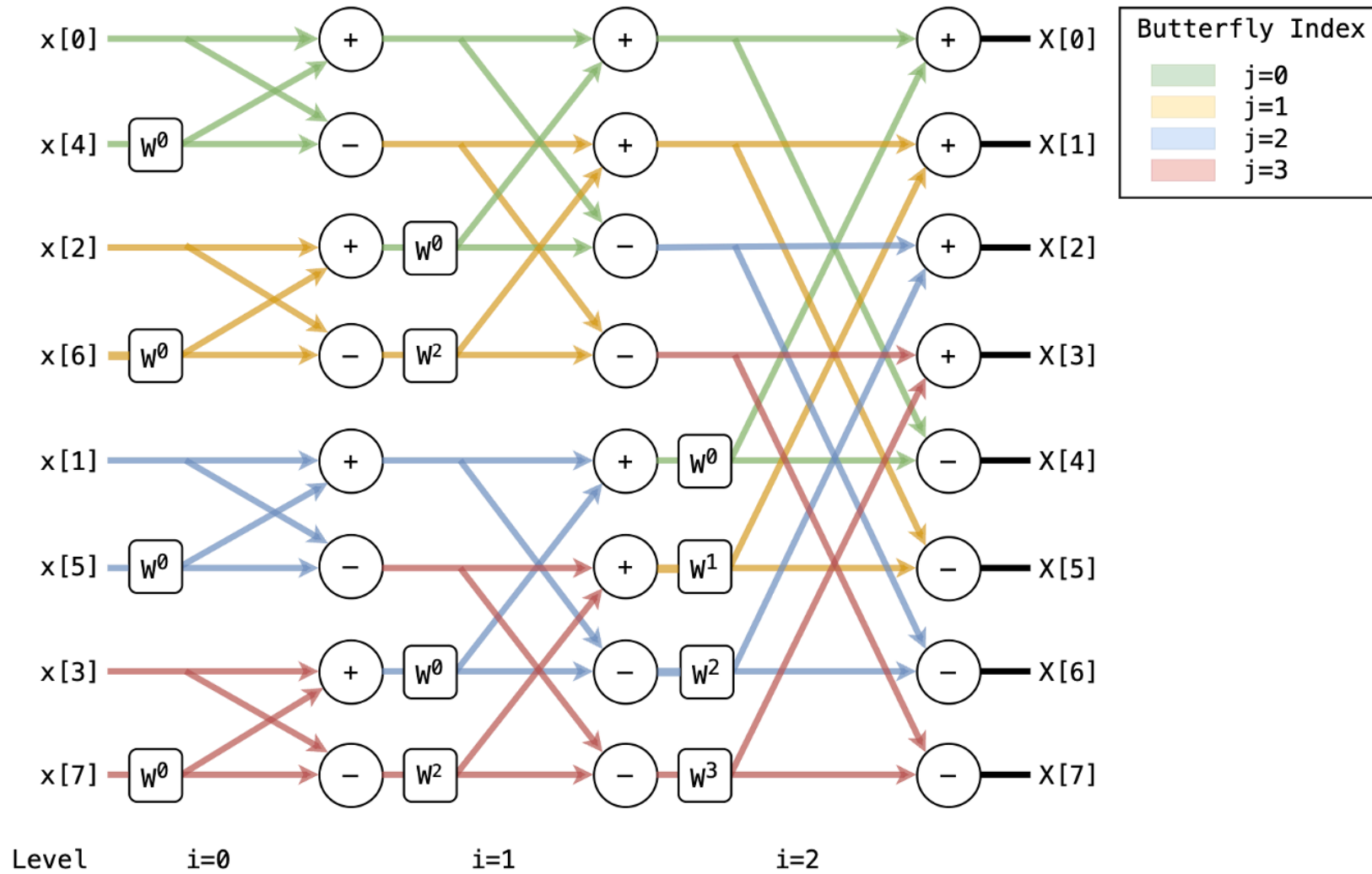
Using the process from the previous slide, repeat this for an 8-point DFT.

Note that the top-left portion of the diagram is identical to the 4-point DFT. You simply add another copy below on the bottom left and then combine them with one more stage of butterflies.

Step 2: 8-point DFT



Solution



Summary

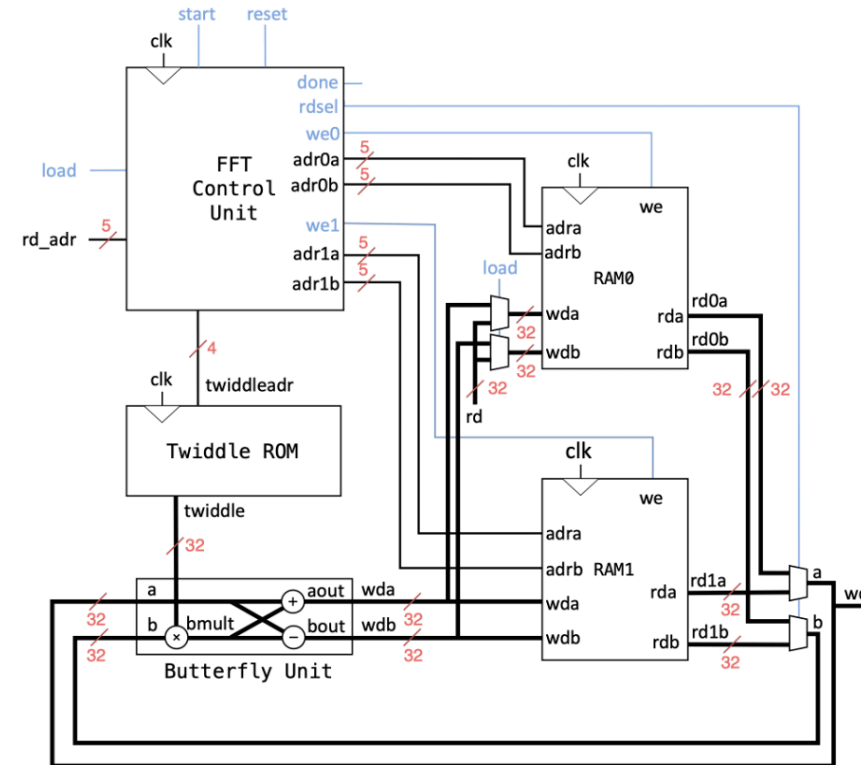
- N-point FFT can be computed with...
 - $\log_2(N)$ levels of transforms
 - Each transform has $N/2$ steps of butterfly operations
 - Each butterfly operation consists of a complex multiplication by a twiddle factor and a complex addition and subtraction.
 - Total of $(N/2) \log_2(N)$ complex multiplications are needed.

FFT in Software

```
1 Bit-reverse-copy (x, X)           // initialize X to bit-reversed order
2 w=e^(-j*2*pi/N)
3 w[0] = 1;                          // initialize twiddle factor table:
4 for k = 1 to N/2 - 1
5     w[k] = w[k-1] * w              // w[k] holds wk
6
7 M = 2                               // size of the transform at current level
8 t = log2(N)-1                       // stride through twiddle factors
9 for s = 0 to log2(N)-1              // level s
10    for k = 0 to N-1 by M           // iterate over M-point transforms
11        for j = 0 to M/2 - 1       // butterflies in M-point transform
12            a = X[k+j]
13            b = X[k+j+M/2]
14            twiddle = w[j << t]
15            p = b * twiddle         // multiply by appropriate twiddle factor
16            X[k+j] = a + p
17            X[k+j+M/2] = a - p
18    M = M << 1                       // boost size of transform for next level
19    t = t - 1                       // stride of twiddle factors gets smaller
```

FFT in Hardware

- Consider the FFT as a processor like the designs in E85
- Two major components
 - Datapath
 - Controller



A. Vercruysse, M. W. Miller, J. Brake, and D. Harris. 2022. A Tutorial-style Single-cycle Fast Fourier Transform Processor. <https://doi.org/10.1145/3526241.3530329>

Conclusion

By the end of this lecture you will be able to:

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