CONTENTS

Illustrations xi
Tables xiii

Chapter 1: FREQUENCY-DOMAIN DESCRIPTION OF SIGNALS 1

1.1 Continuous-Time Signals 1
1.1.1 The Fourier Series 2
1.1.2 The Fourier Transform 6
1.1.3 Windows, Segmentation, and Signal Models 9
1.2 Discrete-Time Signals 10
1.2.1 Sampling Continuous-Time Signals 10
1.2.2 Numerical Approximations to the Fourier Transform 11
1.2.3 The Fourier Transform of a Discrete-Time Signal 12
1.2.4 The Discrete Fourier Transform (DFT) 14
1.2.5 The z Transform 16
1.3 Comparison of Continuous-Time and Discrete-Time Transforms 17
1.3.1 Fourier Series - DFT 17
1.3.2 Fourier Transforms 17
1.3.3 Laplace and z Transforms 17
1.4 Convolution and Linear Systems 18
1.5 References 19

Chapter 2: THE DISCRETE FOURIER TRANSFORM 21

2.1 Properties of the Discrete Fourier Transform (DFT) 21
2.1.1 The Spectrum of a Signal 21
2.1.2 The Inverse DFT 23
2.1.3 The Cyclic Convolution Property 23
2.1.4 The Periodic Properties of x(n) and X(k) 25
2.1.5 Shifting and Modulation Properties 25
2.1.6 The Sampling Property 26
2.1.7 Relation of the DFT to the z Transform 26
2.1.8 Properties Resulting from Real Data and Certain Symmetries 27
2.2 Calculation of the Discrete Fourier Transform (DFT) 28
2.2.1 Basic Definitions and Constraints 28
2 2.2 Direct Calculation of the DFT 29
2.2.3 The Goertzel Algorithm for the DFT 32
2.2.4 The Chirp z-Transform Method 36
2.2.5 Rader's Conversion of the DFT into Convolution 37
2.2.6 Winograd's Prime-Length DFTs 40
2.2.7 Multidimensional Index Mapping 40
2.2.8 In-Place Calculations and the Unscrambling Problem 47
2.2.9 The Cooley-Tukey FFT Algorithm 48
2.2.10 The Decimation-in-Frequency FFT 50
2.2.11 The FFT Program Structure 53

2.2.12 The Prime-Factor FFT Algorithm (PFA) 61
2.2.13 The Winograd Fourier Transform Algorithm (WFTA) 69
2.2.14 The DFT of Real Data 79
2.3 References 81

Chapter 3: DISCRETE-TIME CONVOLUTION 83

3.1 Properties of Convolution 83
3.1.1 Linear Convolution 83
3.1.2 Circular Convolution 88
3.1.3 Linear Convolution Using Circular Convolution 89
3.2 Computing Convolution 90
3.2.1 Direct Calculation of Linear Convolution 90
3.2.2 Direct Calculation of Circular Convolution 91
3.2.3 Minimum Multiply Convolution 92
3.2.4 Fast Convolution Using the FFT 93
3.2.5 Multidimensional Index Mapping 94
3.3 References 95

Chapter 4: FORTRAN PROGRAMS FOR THE DFT AND CONVOLUTION 97

4.1 Introduction 97
4.2 FORTRAN Programs 97
4.3 References 101
4.4 Sample FORTRAN Programs 101

Chapter 5: TMS32010 ASSEMBLY LANGUAGE PROGRAMS FOR THE DFT AND CONVOLUTION 145

5.1 Introduction 145
5.2 TMS32010 Assembly Language Programs 145
5.3 Reference 147
5.4 Sample TMS32010 Programs 147

Chapter 6: COMPARISONS AND CONCLUSIONS 223

6.1 Introduction 223
6.2 Timings of the FORTRAN Programs 223
6.3 Timings of the TMS32010 Assembly Language Programs 225
6.4 Conclusions 227

Index 229