
Mathematics of the Discrete Fourier Transform
(DFT)

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Contents

1	Introduction to the DFT	1
1.1	DFT Definition	1
1.2	Mathematics of the DFT	3
1.3	DFT Math Outline	6
2	Complex Numbers	7
2.1	Factoring a Polynomial	7
2.2	The Quadratic Formula	8
2.3	Complex Roots	9
2.4	Fundamental Theorem of Algebra	11
2.5	Complex Basics	11
2.5.1	The Complex Plane	13
2.5.2	More Notation and Terminology	14
2.5.3	Elementary Relationships	15
2.5.4	Euler's Formula	15
2.5.5	De Moivre's Theorem	17
2.6	Numerical Tools in Matlab	17
2.7	Numerical Tools in Mathematica	23
3	Proof of Euler's Identity	27
3.1	Euler's Theorem	27
3.1.1	Positive Integer Exponents	27
3.1.2	Properties of Exponents	28
3.1.3	The Exponent Zero	28
3.1.4	Negative Exponents	28
3.1.5	Rational Exponents	29
3.1.6	Real Exponents	30
3.1.7	A First Look at Taylor Series	31
3.1.8	Imaginary Exponents	32

3.1.9	Derivatives of $f(x) = a^x$	32
3.1.10	Back to e	33
3.1.11	Sidebar on Mathematica	34
3.1.12	Back to $e^{j\theta}$	34
3.2	Informal Derivation of Taylor Series	36
3.3	Taylor Series with Remainder	37
3.4	Formal Statement of Taylor's Theorem	39
3.5	Weierstrass Approximation Theorem	40
3.6	Differentiability of Audio Signals	40
4	Logarithms, Decibels, and Number Systems	41
4.1	Logarithms	41
4.1.1	Changing the Base	43
4.1.2	Logarithms of Negative and Imaginary Numbers	43
4.2	Decibels	44
4.2.1	Properties of DB Scales	45
4.2.2	Specific DB Scales	46
4.2.3	Dynamic Range	52
4.3	Linear Number Systems for Digital Audio	53
4.3.1	Pulse Code Modulation (PCM)	53
4.3.2	Binary Integer Fixed-Point Numbers	53
4.3.3	Fractional Binary Fixed-Point Numbers	58
4.3.4	How Many Bits are Enough for Digital Audio?	58
4.3.5	When Do We Have to Swap Bytes?	59
4.4	Logarithmic Number Systems for Audio	61
4.4.1	Floating-Point Numbers	61
4.4.2	Logarithmic Fixed-Point Numbers	63
4.4.3	Mu-Law Compressing	64
4.5	Appendix A: Round-Off Error Variance	65
4.6	Appendix B: Electrical Engineering 101	66
5	Sinusoids and Exponentials	69
5.1	Sinusoids	69
5.1.1	Example Sinusoids	70
5.1.2	Why Sinusoids are Important	71
5.1.3	In-Phase and Quadrature Sinusoidal Components	72
5.1.4	Sinusoids at the Same Frequency	73
5.1.5	Constructive and Destructive Interference	74
5.2	Exponentials	76

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5.2.1	Why Exponentials are Important	77
5.2.2	Audio Decay Time (T60)	78
5.3	Complex Sinusoids	78
5.3.1	Circular Motion	79
5.3.2	Projection of Circular Motion	79
5.3.3	Positive and Negative Frequencies	80
5.3.4	The Analytic Signal and Hilbert Transform Filters	81
5.3.5	Generalized Complex Sinusoids	85
5.3.6	Sampled Sinusoids	86
5.3.7	Powers of z	86
5.3.8	Phasor & Carrier Components of Complex Sinusoids	87
5.3.9	Why Generalized Complex Sinusoids are Important	89
5.3.10	Comparing Analog and Digital Complex Planes	91
5.4	Mathematica for Selected Plots	94
5.5	Acknowledgement	95
6	Geometric Signal Theory	97
6.1	The DFT	97
6.2	Signals as Vectors	98
6.3	Vector Addition	99
6.4	Vector Subtraction	100
6.5	Signal Metrics	100
6.6	The Inner Product	105
6.6.1	Linearity of the Inner Product	106
6.6.2	Norm Induced by the Inner Product	107
6.6.3	Cauchy-Schwarz Inequality	107
6.6.4	Triangle Inequality	108
6.6.5	Triangle Difference Inequality	109
6.6.6	Vector Cosine	109
6.6.7	Orthogonality	109
6.6.8	The Pythagorean Theorem in N-Space	110
6.6.9	Projection	111
6.7	Signal Reconstruction from Projections	111
6.7.1	An Example of Changing Coordinates in 2D	113
6.7.2	General Conditions	115
6.7.3	Gram-Schmidt Orthogonalization	119
6.8	Appendix: Matlab Examples	120

DRAFT of “Mathematics of the Discrete Fourier Transform (DFT),” by J.O. Smith, CCRMA, Stanford, Winter 2002. The latest draft and linked HTML version are available on-line at <http://www-ccrma.stanford.edu/~jos/mdft/>.

7	Derivation of the Discrete Fourier Transform (DFT)	127
7.1	The DFT Derived	127
7.1.1	Geometric Series	127
7.1.2	Orthogonality of Sinusoids	128
7.1.3	Orthogonality of the DFT Sinusoids	131
7.1.4	Norm of the DFT Sinusoids	131
7.1.5	An Orthonormal Sinusoidal Set	131
7.1.6	The Discrete Fourier Transform (DFT)	132
7.1.7	Frequencies in the “Cracks”	133
7.1.8	Normalized DFT	136
7.2	The Length 2 DFT	137
7.3	Matrix Formulation of the DFT	138
7.4	Matlab Examples	140
7.4.1	Figure 7.2	140
7.4.2	Figure 7.3	141
7.4.3	DFT Matrix in Matlab	142
8	Fourier Theorems for the DFT	145
8.1	The DFT and its Inverse	145
8.1.1	Notation and Terminology	146
8.1.2	Modulo Indexing, Periodic Extension	146
8.2	Signal Operators	148
8.2.1	Flip Operator	148
8.2.2	Shift Operator	148
8.2.3	Convolution	151
8.2.4	Correlation	154
8.2.5	Stretch Operator	155
8.2.6	Zero Padding	155
8.2.7	Repeat Operator	156
8.2.8	Downsampling Operator	158
8.2.9	Alias Operator	160
8.3	Even and Odd Functions	163
8.4	The Fourier Theorems	165
8.4.1	Linearity	165
8.4.2	Conjugation and Reversal	166
8.4.3	Symmetry	167
8.4.4	Shift Theorem	169
8.4.5	Convolution Theorem	171
8.4.6	Dual of the Convolution Theorem	173

DRAFT of “Mathematics of the Discrete Fourier Transform (DFT),” by J.O. Smith, CCRMA, Stanford, Winter 2002. The latest draft and linked HTML version are available on-line at <http://www-ccrma.stanford.edu/~jos/mdft/>.

8.4.7	Correlation Theorem	173
8.4.8	Power Theorem	174
8.4.9	Rayleigh Energy Theorem (Parseval's Theorem)	174
8.4.10	Stretch Theorem (Repeat Theorem)	175
8.4.11	Downsampling Theorem (Aliasing Theorem)	175
8.4.12	Zero Padding Theorem	177
8.4.13	Bandlimited Interpolation in Time	178
8.5	Conclusions	179
8.6	Acknowledgement	179
8.7	Appendix A: Linear Time-Invariant Filters and Convolution	180
8.7.1	LTI Filters and the Convolution Theorem	181
8.8	Appendix B: Statistical Signal Processing	182
8.8.1	Cross-Correlation	182
8.8.2	Applications of Cross-Correlation	183
8.8.3	Autocorrelation	186
8.8.4	Coherence	187
8.9	Appendix C: The Similarity Theorem	188
9	Example Applications of the DFT	191
9.1	Spectrum Analysis of a Sinusoid: Windowing, Zero-Padding, and the FFT	191
9.1.1	Example 1: FFT of a Simple Sinusoid	191
9.1.2	Example 2: FFT of a Not-So-Simple Sinusoid	194
9.1.3	Example 3: FFT of a Zero-Padded Sinusoid	197
9.1.4	Example 4: Blackman Window	199
9.1.5	Example 5: Use of the Blackman Window	201
9.1.6	Example 6: Hanning-Windowed Complex Sinusoid	203
A	Matrices	211
A.0.1	Matrix Multiplication	212
A.0.2	Solving Linear Equations Using Matrices	215
B	Sampling Theory	217
B.1	Introduction	217
B.1.1	Reconstruction from Samples—Pictorial Version	218
B.1.2	Reconstruction from Samples—The Math	219
B.2	Aliasing of Sampled Signals	220
B.3	Shannon's Sampling Theorem	223
B.4	Another Path to Sampling Theory	225

DRAFT of “Mathematics of the Discrete Fourier Transform (DFT),” by J.O. Smith, CCRMA, Stanford, Winter 2002. The latest draft and linked HTML version are available on-line at <http://www-ccrma.stanford.edu/~jos/mdft/>.

B.4.1	What frequencies are representable by a geometric sequence?	226
B.4.2	Recovering a Continuous Signal from its Samples .	228

Preface

This reader is an outgrowth of my course entitled “Introduction to Digital Signal Processing and the Discrete Fourier Transform (DFT)”¹ which I have given at the Center for Computer Research in Music and Acoustics (CCRMA) every year for the past 16 years. The course was created primarily as a first course in digital signal processing for entering Music Ph.D. students. As a result, the only prerequisite is a good high-school math background. Calculus exposure is desirable, but not required.

Outline

Below is an overview of the chapters.

- **Introduction to the DFT**

This chapter introduces the Discrete Fourier Transform (DFT) and points out the elements which will be discussed in this reader.

- **Introduction to Complex Numbers**

This chapter provides an introduction to complex numbers, factoring polynomials, the quadratic formula, the complex plane, Euler’s formula, and an overview of numerical facilities for complex numbers in Matlab and Mathematica.

- **Proof of Euler’s Identity**

This chapter outlines the proof of Euler’s Identity, which is an important tool for working with complex numbers. It is one of the critical elements of the DFT definition that we need to understand.

- **Logarithms, Decibels, and Number Systems**

This chapter discusses logarithms (real and complex), decibels, and

¹<http://www-ccrma.stanford.edu/CCRMA/Courses/320/>

number systems such as binary integer fixed-point, fractional fixed-point, one's complement, two's complement, logarithmic fixed-point, μ -law, and floating-point number formats.

- **Sinusoids and Exponentials**

This chapter provides an introduction to sinusoids, exponentials, complex sinusoids, t_{60} , in-phase and quadrature sinusoidal components, the analytic signal, positive and negative frequencies, constructive and destructive interference, invariance of sinusoidal frequency in linear time-invariant systems, circular motion as the vector sum of in-phase and quadrature sinusoidal motions, sampled sinusoids, generating sampled sinusoids from powers of z , and plot examples using Mathematica.

- **The Discrete Fourier Transform (DFT) Derived**

This chapter derives the Discrete Fourier Transform (DFT) as a projection of a length N signal $x(\cdot)$ onto the set of N sampled complex sinusoids generated by the N roots of unity.

- **Fourier Theorems for the DFT**

This chapter derives various *Fourier theorems* for the case of the DFT. Included are symmetry relations, the shift theorem, convolution theorem, correlation theorem, power theorem, and theorems pertaining to interpolation and downsampling. Applications related to certain theorems are outlined, including linear time-invariant filtering, sampling rate conversion, and statistical signal processing.

- **Example Applications of the DFT**

This chapter goes through some practical examples of FFT analysis in Matlab. The various Fourier theorems provide a “thinking vocabulary” for understanding elements of spectral analysis.

- **A Basic Tutorial on Sampling Theory**

This appendix provides a basic tutorial on sampling theory. Aliasing due to sampling of continuous-time signals is characterized mathematically. Shannon's sampling theorem is proved. A pictorial representation of continuous-time signal reconstruction from discrete-time samples is given.

Chapter 1

Introduction to the DFT

This chapter introduces the Discrete Fourier Transform (DFT) and points out the elements which will be discussed in this reader.

1.1 DFT Definition

The *Discrete Fourier Transform (DFT)* of a signal x may be defined by

$$X(\omega_k) \triangleq \sum_{n=0}^{N-1} x(t_n) e^{-j\omega_k t_n}, \quad k = 0, 1, 2, \dots, N-1$$

and its *inverse* (the IDFT) is given by

$$x(t_n) = \frac{1}{N} \sum_{k=0}^{N-1} X(\omega_k) e^{j\omega_k t_n}, \quad n = 0, 1, 2, \dots, N-1$$

where

$$\begin{aligned}
 x(t_n) &\triangleq \text{input signal } \textit{amplitude} \text{ at time } t_n \text{ (sec)} \\
 t_n &\triangleq nT = \textit{nth sampling instant (sec)} \\
 n &\triangleq \text{sample number (integer)} \\
 T &\triangleq \text{sampling period (sec)} \\
 X(\omega_k) &\triangleq \textit{Spectrum of } x, \text{ at radian frequency } \omega_k \\
 \omega_k &\triangleq k\Omega = \textit{kth frequency sample (rad/sec)} \\
 \Omega &\triangleq \frac{2\pi}{NT} = \textit{radian-frequency sampling interval} \\
 f_s &\triangleq 1/T = \textit{sampling rate (samples/sec, or Hertz (Hz))} \\
 N &= \text{number of samples in both time and frequency (integer)}
 \end{aligned}$$

1.2 Mathematics of the DFT

In the signal processing literature, it is common to write the DFT in the more pure form obtained by setting $T = 1$ in the previous definition:

$$X(k) \triangleq \sum_{n=0}^{N-1} x(n)e^{-j2\pi nk/N}, \quad k = 0, 1, 2, \dots, N-1$$

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k)e^{j2\pi nk/N}, \quad n = 0, 1, 2, \dots, N-1$$

where $x(n)$ denotes the input signal at time (sample) n , and $X(k)$ denotes the k th spectral sample.¹ This form is the simplest mathematically while the previous form is the easier to interpret physically.

There are two remaining symbols in the DFT that we have not yet defined:

$$j \triangleq \sqrt{-1}$$

$$e \triangleq \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n = 2.71828182845905 \dots$$

The first, $j = \sqrt{-1}$, is the basis for *complex numbers*. As a result, complex numbers will be the first topic we cover in this reader (but only to the extent needed to understand the DFT).

The second, $e = 2.718 \dots$, is a transcendental number defined by the above limit. In this reader, we will derive e and talk about why it comes up.

Note that not only do we have complex numbers to contend with, but we have them appearing in exponents, as in

$$s_k(n) \triangleq e^{j2\pi nk/N}$$

We will systematically develop what we mean by imaginary exponents in order that such mathematical expressions are well defined.

With e , j , and imaginary exponents understood, we can go on to prove *Euler's Identity*:

$$e^{j\theta} = \cos(\theta) + j \sin(\theta)$$

¹Note that the definition of $x()$ has changed unless the sampling rate f_s really is 1, and the definition of $X()$ has changed no matter what the sampling rate is, since when $T = 1$, $\omega_k = 2\pi k/N$, not k .

Euler's Identity is the key to understanding the meaning of expressions like

$$s_k(t_n) \triangleq e^{j\omega_k t_n} = \cos(\omega_k t_n) + j \sin(\omega_k t_n)$$

We'll see that such an expression defines a *sampled complex sinusoid*, and we'll talk about sinusoids in some detail, from an audio perspective.

Finally, we need to understand what the summation over n is doing in the definition of the DFT. We'll learn that it should be seen as the computation of the *inner product* of the signals x and s_k , so that we may write the DFT using inner-product notation as

$$X(k) \triangleq \langle x, s_k \rangle$$

where

$$s_k(n) \triangleq e^{j2\pi nk/N}$$

is the sampled complex sinusoid at (normalized) radian frequency $\omega_k = 2\pi k/N$, and the inner product operation is defined by

$$\langle x, y \rangle \triangleq \sum_{n=0}^{N-1} x(n) \overline{y(n)}$$

We will show that the inner product of x with the k th "basis sinusoid" s_k is a measure of "how much" of s_k is present in x and at "what phase" (since it is a complex number).

After the foregoing, the inverse DFT can be understood as the *weighted sum of projections* of x onto $\{s_k\}_{k=0}^{N-1}$, i.e.,

$$x(n) \triangleq \sum_{k=0}^{N-1} \tilde{X}_k s_k(n)$$

where

$$\tilde{X}_k \triangleq \frac{X(k)}{N}$$

is the (actual) *coefficient of projection* of x onto s_k . Referring to the whole signal as $x \triangleq x(\cdot)$, the IDFT can be written as

$$x \triangleq \sum_{k=0}^{N-1} \tilde{X}_k s_k$$

Note that both the *basis sinusoids* s_k and their coefficients of projection \tilde{X}_k are *complex*.

Having completely understood the DFT and its inverse mathematically, we go on to proving various *Fourier Theorems*, such as the “shift theorem,” the “convolution theorem,” and “Parseval’s theorem.” The Fourier theorems provide a basic thinking vocabulary for working with signals in the time and frequency domains. They can be used to answer questions like

What happens in the frequency domain if I do $[x]$ in the time domain?

Finally, we will study a variety of practical spectrum analysis examples, using primarily Matlab to analyze and display signals and their spectra.

1.3 DFT Math Outline

In summary, understanding the DFT takes us through the following topics:

1. Complex numbers
2. Complex exponents
3. Why e ?
4. Euler's formula
5. Projecting signals onto signals via the inner product
6. The DFT as the coefficient of projection of a signal x onto a sinusoid
7. The IDFT as a weighted sum of sinusoidal projections
8. Various Fourier theorems
9. Elementary time-frequency pairs
10. Practical spectrum analysis in matlab

We will additionally discuss practical aspects of working with sinusoids, such as *decibels* (dB) and display techniques.

Chapter 2

Complex Numbers

This chapter provides an introduction to complex numbers, factoring polynomials, the quadratic formula, the complex plane, Euler's formula, and an overview of numerical facilities for complex numbers in Matlab and Mathematica.

2.1 Factoring a Polynomial

Remember “factoring polynomials”? Consider the second-order polynomial

$$p(x) = x^2 - 5x + 6$$

It is second-order because the highest power of x is 2 (only non-negative integer powers of x are allowed in this context). The polynomial is also *monic* because its leading coefficient, the coefficient of x^2 , is 1. Since it is second order, there are at most two real *roots* (or *zeros*) of the polynomial. Suppose they are denoted x_1 and x_2 . Then we have $p(x_1) = 0$ and $p(x_2) = 0$, and we can write

$$p(x) = (x - x_1)(x - x_2)$$

This is the *factored form* of the monic polynomial $p(x)$. (For a non-monic polynomial, we may simply divide all coefficients by the first to make it monic, and this doesn't affect the zeros.) Multiplying out the symbolic factored form gives

$$p(x) = (x - x_1)(x - x_2) = x^2 - (x_1 + x_2)x + x_1x_2$$

Comparing with the original polynomial, we find we must have

$$\begin{aligned}x_1 + x_2 &= 5 \\x_1 x_2 &= 6\end{aligned}$$

This is a system of two equations in two unknowns. Unfortunately, it is a *nonlinear* system of two equations in two unknowns.¹ Nevertheless, because it is so small, the equations are easily solved. In beginning algebra, we did them by hand. However, nowadays we can use a computer program such as Mathematica:

```
In [] :=
      Solve[{x1+x2==5, x1 x2 == 6}, {x1,x2}]
Out [] :
      {{x1 -> 2, x2 -> 3}, {x1 -> 3, x2 -> 2}}
```

Note that the two lists of substitutions point out that it doesn't matter which root is 2 and which is 3. In summary, the factored form of this simple example is

$$p(x) = x^2 - 5x + 6 = (x - x_1)(x - x_2) = (x - 2)(x - 3)$$

Note that polynomial factorization rewrites a monic n th-order polynomial as the product of n *first-order* monic polynomials, each of which contributes one zero (root) to the product. This factoring business is often used when working with *digital filters*.

2.2 The Quadratic Formula

The general second-order polynomial is

$$p(x) \triangleq ax^2 + bx + c$$

where the coefficients a, b, c are any real numbers, and we assume $a \neq 0$ since otherwise it would not be second order. Some experiments plotting

¹“Linear” in this context means that the unknowns are multiplied only by constants—they may not be multiplied by each other or raised to any power other than 1 (e.g., not squared or cubed or raised to the $1/5$ power). Linear systems of N equations in N unknowns are very easy to solve compared to *nonlinear* systems of N equations in N unknowns. For example, Matlab or Mathematica can easily handle them. You learn all about this in a course on *Linear Algebra* which is highly recommended for anyone interested in getting involved with signal processing. Linear algebra also teaches you all about *matrices* which we will introduce only briefly in this reader.

$p(x)$ for different values of the coefficients leads one to guess that the curve is always a scaled and translated *parabola*. The canonical parabola centered at $x = x_0$ is given by

$$y(x) = d(x - x_0)^2 + e$$

where d determines the width and e provides an arbitrary vertical offset. If we can find d, e, x_0 in terms of a, b, c for any quadratic polynomial, then we can easily factor the polynomial. This is called “completing the square.” Multiplying out $y(x)$, we get

$$y(x) = d(x - x_0)^2 + e = dx^2 - 2dx_0x + dx_0^2 + e$$

Equating coefficients of like powers of x gives

$$\begin{aligned} d &= a \\ -2dx_0 &= b \Rightarrow x_0 = -b/(2a) \\ dx_0^2 + e &= c \Rightarrow e = c - b^2/(4a) \end{aligned}$$

Using these answers, any second-order polynomial $p(x) = ax^2 + bx + c$ can be rewritten as a scaled, translated parabola

$$p(x) = a \left(x + \frac{b}{2a} \right)^2 + \left(c - \frac{b^2}{4a} \right).$$

In this form, the roots are easily found by solving $p(x) = 0$ to get

$$x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

This is the general *quadratic formula*. It was obtained by simple algebraic manipulation of the original polynomial. There is only one “catch.” What happens when $b^2 - 4ac$ is negative? This introduces the square root of a negative number which we could insist “does not exist.” Alternatively, we could invent complex numbers to accommodate it.

2.3 Complex Roots

As a simple example, let $a = 1$, $b = 0$, and $c = 4$, i.e.,

$$p(x) = x^2 + 4$$

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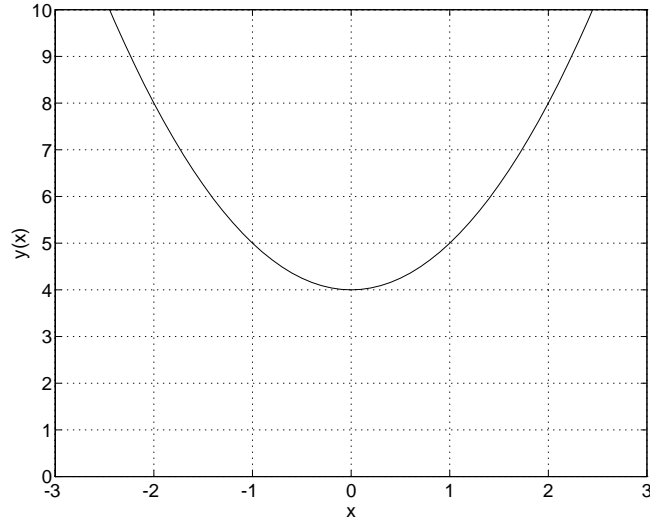


Figure 2.1: An example parabola defined by $p(x) = x^2 + 4$.

As shown in Fig. 2.1, this is a parabola centered at $x = 0$ (where $p(0) = 4$) and reaching upward to positive infinity, never going below 4. It has no zeros. On the other hand, the quadratic formula says that the “roots” are given formally by $x = \pm\sqrt{-4} = \pm 2\sqrt{-1}$. The square root of any negative number $c < 0$ can be expressed as $\sqrt{|c|}\sqrt{-1}$, so the only new algebraic object is $\sqrt{-1}$. Let’s give it a name:

$$j \triangleq \sqrt{-1}$$

Then, formally, the roots of $x^2 + 4$ are $\pm 2j$, and we can formally express the polynomial in terms of its roots as

$$p(x) = (x + 2j)(x - 2j)$$

We can think of these as “imaginary roots” in the sense that square roots of negative numbers don’t really exist, or we can extend the concept of “roots” to allow for *complex numbers*, that is, numbers of the form

$$z = x + jy$$

where x and y are real numbers, and $j^2 \triangleq -1$.

It can be checked that all algebraic operations for real numbers² apply equally well to complex numbers. Both real numbers and complex numbers are examples of a mathematical *field*. Fields are *closed* with respect to multiplication and addition, and all the rules of algebra we use in manipulating polynomials with real coefficients (and roots) carry over unchanged to polynomials with complex coefficients and roots. In fact, the rules of algebra become simpler for complex numbers because, as discussed in the next section, we can *always* factor polynomials completely over the field of complex numbers while we cannot do this over the reals (as we saw in the example $p(x) = x^2 + 4$).

2.4 Fundamental Theorem of Algebra

Every n th-order polynomial possesses exactly n complex roots.

This is a very powerful algebraic tool. It says that given any polynomial

$$\begin{aligned} p(x) &= a_n x^n + a_{n-1} x^{n-1} + a_{n-2} x^{n-2} + \cdots + a_2 x^2 + a_1 x + a_0 \\ &\triangleq \sum_{i=0}^n a_i x^i \end{aligned}$$

we can *always* rewrite it as

$$\begin{aligned} p(x) &= a_n (x - z_n)(x - z_{n-1})(x - z_{n-2}) \cdots (x - z_2)(x - z_1) \\ &\triangleq a_n \prod_{i=1}^n (x - z_i) \end{aligned}$$

where the points z_i are the polynomial roots, and they may be real or complex.

2.5 Complex Basics

This section introduces various notation and terms associated with complex numbers. As discussed above, complex numbers are devised by introducing the square-root of -1 as a primitive new algebraic object among

²multiplication, addition, division, distributivity of multiplication over addition, commutativity of multiplication and addition.

real numbers and manipulating it symbolically as if it were a real number itself:

$$j \triangleq \sqrt{-1}$$

Mathematicians and physicists often use i instead of j as $\sqrt{-1}$. The use of j is common in engineering where i is more often used for electrical current.

As mentioned above, for any negative number $c < 0$, we have $\sqrt{c} = \sqrt{(-1)(-c)} = j\sqrt{|c|}$, where $|c|$ denotes the absolute value of c . Thus, every square root of a negative number can be expressed as j times the square root of a positive number.

By definition, we have

$$\begin{aligned} j^0 &= 1 \\ j^1 &= j \\ j^2 &= -1 \\ j^3 &= -j \\ j^4 &= 1 \\ &\dots \end{aligned}$$

and so on. Thus, the sequence $x(n) \triangleq j^n$, $n = 0, 1, 2, \dots$ is a periodic sequence with period 4, since $j^{n+4} = j^n j^4 = j^n$. (We'll learn later that the sequence j^n is a sampled complex sinusoid having frequency equal to one fourth the sampling rate.)

Every *complex number* z can be written as

$$z = x + jy$$

where x and y are real numbers. We call x the *real part* and y the *imaginary part*. We may also use the notation

$$\begin{aligned} \operatorname{re}\{z\} &= x && \text{("the real part of } z = x + jy \text{ is } x\text{")} \\ \operatorname{im}\{z\} &= y && \text{("the imaginary part of } z = x + jy \text{ is } y\text{")} \end{aligned}$$

Note that the real numbers are the subset of the complex numbers having a zero imaginary part ($y = 0$).

The rule for *complex multiplication* follows directly from the definition of the imaginary unit j :

$$\begin{aligned} z_1 z_2 &\triangleq (x_1 + jy_1)(x_2 + jy_2) \\ &= x_1 x_2 + jx_1 y_2 + jy_1 x_2 + j^2 y_1 y_2 \\ &= (x_1 x_2 - y_1 y_2) + j(x_1 y_2 + y_1 x_2) \end{aligned}$$

In some mathematics texts, complex numbers z are defined as ordered pairs of real numbers (x, y) , and algebraic operations such as multiplication are defined more formally as operations on ordered pairs, e.g., $(x_1, y_1) \cdot (x_2, y_2) \triangleq (x_1x_2 - y_1y_2, x_1y_2 + y_1x_2)$. However, such formality tends to obscure the underlying simplicity of complex numbers as a straightforward extension of real numbers to include $j \triangleq \sqrt{-1}$.

It is important to realize that complex numbers can be treated algebraically just like real numbers. That is, they can be added, subtracted, multiplied, divided, etc., using exactly the same rules of algebra (since both real and complex numbers are mathematical *fields*). It is often preferable to think of complex numbers as being the true and proper setting for algebraic operations, with real numbers being the limited subset for which $y = 0$.

To explore further the magical world of complex variables, see any textbook such as [1, 2].

2.5.1 The Complex Plane

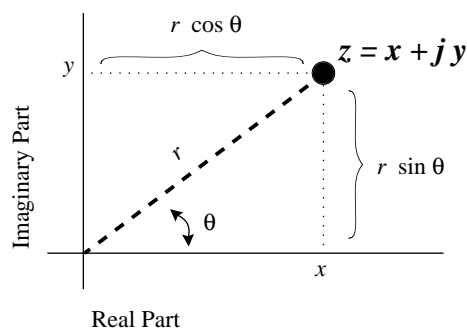


Figure 2.2: Plotting a complex number as a point in the complex plane.

We can plot any complex number $z = x + jy$ in a plane as an ordered pair (x, y) , as shown in Fig. 2.2. A *complex plane* is any 2D graph in which the horizontal axis is the *real part* and the vertical axis is the *imaginary part* of a complex number or function. As an example, the number j has coordinates $(0, 1)$ in the complex plane while the number 1 has coordinates $(1, 0)$.

Plotting $z = x + jy$ as the point (x, y) in the complex plane can be

DRAFT of “Mathematics of the Discrete Fourier Transform (DFT),” by J.O. Smith, CCRMA, Stanford, Winter 2002. The latest draft and linked HTML version are available on-line at <http://www-ccrma.stanford.edu/~jos/mdft/>.

viewed as a plot in *Cartesian* or *rectilinear* coordinates. We can also express complex numbers in terms of *polar coordinates* as an ordered pair (r, θ) , where r is the distance from the origin $(0, 0)$ to the number being plotted, and θ is the angle of the number relative to the positive real coordinate axis (the line defined by $y = 0$ and $x > 0$). (See Fig. 2.2.)

Using elementary *geometry*, it is quick to show that conversion from rectangular to polar coordinates is accomplished by the formulas

$$\begin{array}{l} r = \sqrt{x^2 + y^2} \\ \theta = \tan^{-1}(y/x). \end{array}$$

The first equation follows immediately from the *Pythagorean theorem*, while the second follows immediately from the definition of the *tangent* function. Similarly, conversion from polar to rectangular coordinates is simply

$$\begin{array}{l} x = r \cos(\theta) \\ y = r \sin(\theta). \end{array}$$

These follow immediately from the definitions of cosine and sine, respectively,

2.5.2 More Notation and Terminology

It's already been mentioned that the rectilinear coordinates of a complex number $z = x + jy$ in the complex plane are called the *real part* and *imaginary part*, respectively.

We also have special notation and various names for the radius and angle of a complex number z expressed in polar coordinates (r, θ) :

$$\begin{array}{l} r \triangleq |z| = \sqrt{x^2 + y^2} \\ \quad = \text{modulus, magnitude, absolute value, norm, or radius of } z \\ \theta \triangleq \angle z = \tan^{-1}(y/x) \\ \quad = \text{angle, argument, or phase of } z \end{array}$$

The *complex conjugate* of z is denoted \bar{z} and is defined by

$$\bar{z} \triangleq x - jy$$

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