

A GENERIC SCALABLE DFT CALCULATION METHOD FOR VECTORS AND MATRICES USING MATRIX MULTIPLICATIONS

A PREPRINT

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March 11, 2022

ABSTRACT

Computation of Discrete Fourier Transform (DFT) is a challenging task. Especially, on computational machines/embedded systems where resources are limited. The importance of Fourier Transform (FT) cannot be denied in the field of signal processing. This paper proposes a technique that can compute Discrete Fourier Transforms for a matrix or vector with the help of matrix multiplication. Moreover, this paper discusses the trivial methods used for computation of DFT along with methods based on matrix multiplication used to compute discrete Fourier Transform in addition to the shortcomings. The proposed method can help in the calculation of a Discrete Fourier Transformation matrix by truncation of values from the proposed generic method which can help in computing DFT of varying lengths of vectors. On legacy computing machines and programming environments, having support for matrix multiplication, the proposed methodology can be implemented.

Keywords Discrete Fourier Transform · Fourier Transform · Twiddle factor

1 Introduction

Modern embedded computational systems require flexibility and scalability to cater the abruptly changing demands in technology. These demands force the designers to change the system parameters on the fly to ensure the quality of service. Fast Fourier transform (FFT) [1] is a fast and efficient algorithm for computing the Discrete Fourier transform (DFT) [1–3]. Over the past few years, Image, Audio, Digital communication systems and deep learning-based systems have undergone massive production [4–24]. Most of the algorithms used for these systems involve the computation of Fourier transforms. The computational complexity of DFT is a significant factor. Although the Fast Fourier Transform algorithm decreased the computational complexity of the Discrete Fourier Transform, the importance of the Discrete Fourier transform method still stands in its place. For an educational purpose, a brief report for computing the Discrete Fourier transform is presented along with a proposed technique that can compute Discrete Fourier transform using matrix multiplications. This paper describes a simple yet effective method for computing DFT for legacy machines and devices such as FPGA, portable compute sticks, etc. It is not always feasible to replace legacy computing hardware. In some cases where time is not the main concern and functionality is the primary goal, this method can be deployed to provide the latest functionality while keeping in view the cost. In other words, this paper provides a software-based solution for legacy hardware that enables it to compute DFT with no additional hardware resources. The proposed method can be considered as a lookup table. Further, the method for calculating the lookup table, general matrix computation, how to compute a DFT matrix, and how to utilize the DFT matrix for computing DFT and Inverse DFT is provided as follows. For the computation of DFT, a vector of N elements, a DFT Matrix containing the twiddle factors should store $N \times N$ elements. Thus for a vector of M elements will require to compute a matrix containing twiddle factors of size $M \times M$ i.e. whenever the size of the input vector is changed a new DFT Transformation Matrix needs to be computed every time. Our approach stores a pre-computed general matrix that is similar to a lookup table. The number of required elements will be truncated from this general matrix and multiplied with the input vector,

which in turn, yields the Fourier Transform for the input Matrix. This technique can be applied in a general computing environment and other dedicated machine architectures which support matrix multiplications.

The main contribution of this paper is that it proposes a method that enables legacy systems to compute DFT using the proposed general Matrix scheme. Additionally, some experiments and examples are also presented to validate the proposed scheme. A GitHub repository that contains the implementation code along with some real-life examples can be found at ¹.

2 Discrete Fourier Transform

The discrete-time Fourier transform is useful for interconversion of a signal from the spatial domain and frequency domain. The frequency-domain has the same information of the signal as the spatial domain but in a different form. A discrete Fourier transform of a two-dimensional square matrix can be computed by the following expression.

The DFT of a vector can be calculated using the following expression:

$$X_k = \sum_{n=0}^{N-1} x_n e^{-i2\pi kn/N} \quad k \in \mathbb{Z} \quad (1)$$

For expressing the inverse DTFT of a vector the following equation can be employed:

$$x_n = \frac{1}{N} \sum_{k=0}^{N-1} X_k e^{i2\pi kn/N} \quad n \in \mathbb{Z} \quad (2)$$

The following equation can be used to calculate DFT of a matrix:

$$F(u) = \frac{1}{N} \sum_{x=0}^{N-1} \sum_{y=0}^{N-1} f(x, y) e^{-\frac{i2\pi(xu+vy)}{N}} \quad \text{for } u, v \in [0, N-1] \quad (3)$$

A two Dimensional matrix can be represented by multiple one dimensional Fourier transforms:

$$F(u, v) = \frac{1}{N} \sum_{x=0}^{N-1} F(x, v) e^{-\frac{i2\pi ux}{N}} \quad \text{for } u \in [0, N-1] \quad (4)$$

Where $W_N^k = e^{-j2\pi k/N}$ or $e^{-j2\pi y/N}$ are the twiddle factors [25]. So, it can be concluded that the DFT of a square matrix ($M \times M$) is computed by performing M one dimensional DFTs for each row. Afterward, the same procedure is applied to the resultant but column-wise.

3 Trivial method for calculating DFT

There are many trivial methods used to compute the Discrete Fourier transform of a vector / Matrix. Equation (1) can be used to compute the Discrete Fourier Transform of a given vector x . Typical methods for computing DFT along with MATLAB code and simulation are presented.

The most common method used for computing DFT involves the programming implementation of Equation (1), the following program snippet is capable of computing DFT of a provided vector. The code can calculate the DFT of the specified N Values:

```
% DFT Calculation By Equation
```

```
N=15;           %Define the Number Of points
x=rand(1,N);    % A vector with N Random Values
DFT=zeros(1,N); % Allocation Zeros to a new vector for storing Results
```

```
% The process (Expansion)
```

```
for K=0:N-1
    for n=0:N-1
        DFT(K+1)= DFT(K+1)+( x(n+1) * exp((-i*2*pi*K*n)/N))
    end
end
```

¹<https://github.com/abdkhanstd/GSDFT>

Similarly, the inverse Fourier transform of the vector can also be computed using Equation (2) and the following code:

```
%Inverse IDFT Calculation By Equation

N=15;           %Define the Number Of points
x=rand(1,N);    % A vector with N Random Values
IDFT=zeros(1,N); % Allocation Zeros to a new vector for storing Results

% The process Inverse Expansion
for K=0:N-1
    for n=0:N-1
        IDFT(K+1)= IDFT(K+1)+( x(n+1) * exp((i*2*pi*K*n)/N))
    end
end
IDFT=IDFT/N; %Now IDFT Contains The inverse
```

A DFT transformation matrix can be represented as a Vandermonde matrix as shown below. The elements of this matrix are commonly known as twiddle factors:

$$F = \begin{bmatrix} \omega_N^{0,0} & \omega_N^{0,1} & \dots & \omega_N^{0,(N-1)} \\ \omega_N^{1,0} & \omega_N^{1,1} & \dots & \omega_N^{1,(N-1)} \\ \vdots & \vdots & \ddots & \vdots \\ \omega_N^{(N-1),0} & \omega_N^{(N-1),1} & \dots & \omega_N^{(N-1),(N-1)} \end{bmatrix} \quad (5)$$

Where $\omega_N = e^{\frac{-2\pi i}{N}}$. Whenever a vector is multiplied by the transformation matrix F . It yields the DFT of the provided vector i.e.:

$$X = x \times F \quad (6)$$

The transformation matrix contains $N \times N$ elements, where, N is the total number of elements in the vector k . The following MATLAB code can compute the Fourier transformation matrix F , which, can be used for computing the Fourier transformation matrix.

```
%Code for Computing DFT Transformation Matrix

N=8; % Transformation Matrix for N Number of Points
F=zeros(N,N);
for x=0:N-1
    for y=0:N-1
        F(x+1,y+1)=(exp((-2*pi*i)/N))^(x*y);
    end
end
```

For computing, the inverse DFT using the transformation Matrix the input matrix X (the DFT of vector x) is multiplied to the conjugate of the transformation matrix and by Dividing the resultant with N yields the original signal i.e.

$$x = \frac{1}{N} X F^* \quad (7)$$

Another way to compute the transformation matrix is to pre-compute the DFT of an Identity matrix of size $M \times M$ where M is the size of the vector x whose DFT needs to be calculated, the resulting matrix can be used as a transformation matrix itself. The following expression explained the calculation of the transformation matrix.

$$F = \text{DFT}(I_{M \times M}) \quad (8)$$

This method will yield the same transformation matrix as Vandermonde matrix explained above section. For computation of DFT for a two dimensional matrix typically the Fourier transform can be computed by computing the fourier transform of each column of the matrix x , then again computing the Fourier transform of each column of the transpose of the resultant and then again transposing. Mathematically it can be written as:

$$X = \text{DFT} (\text{DFT}(x)')' \quad (9)$$

If it is desired to calculate the DFT using the transformation matrix, no transposing is required the DFT can be calculated by simple matrix multiplication of the input matrix with the transformation matrix which can be represented as:

$$X = F \times x \times F \quad (10)$$

For computing, the inverse DFT using the transformation Matrix the input matrix X (the DFT of vector x) is multiplied to the conjugate of the transformation matrix and by Dividing the resultant with N yields the original signal i.e.

$$x = \frac{1}{N} X F^* \quad (11)$$

Another way to compute the transformation matrix is to pre-compute the DFT of an Identity matrix of size $M \times M$ where M is the size of the vector x whose DFT needs to be calculated, the resulting matrix can be used as a transformation matrix itself. The following expression explained the calculation of the transformation matrix.

$$F = \text{DFT} (I_{M \times M}) \quad (12)$$

This method will yield the same transformation matrix as Vandermonde matrix explained above section. For computation of DFT for a two-dimensional matrix typically the Fourier transform can be computed by computing the Fourier transform of each column of the matrix x , then again computing the Fourier transform of each column of the transpose of the resultant and then again transposing. Mathematically it can be written as: Where X is the resulting two-dimensional DFT, F is the transformation matrix and x is the input square matrix.

4 Proposed Method

A problem arises with the transformation matrix that DFT can only be computed for the size of N points. If it is required to compute DFT of points other than N , The transformation Matrix has to be computed again, the DFT computation is already compute-intensive. Computing another transformation matrix for this new-sized vector will require more computation and storage in the memory.

There is a possibility, that a general DFT Transformation matrix can be employed like a lookup table (which is larger). To construct a generic matrix, a mechanism is required for truncating values from a bigger pre-computed matrix. Suppose that the Generic Transformation matrix is computed for a $N \times N$. This matrix will be capable of computing the DFT of N point vector. Now a situation occurs that it is required to compute the DFT of M Points vector Where $M < N$ a simple truncation can be done in the generic matrix already computed for N points. A new matrix can be produced from a larger generic matrix, the truncation can be done from the first row till M^{th} row and from the first column till M^{th} column.

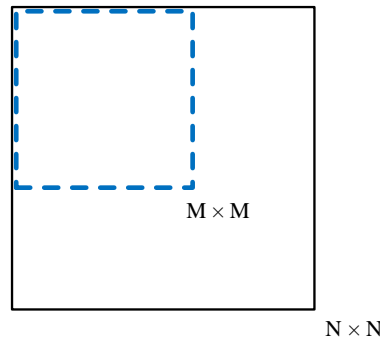


Figure 1: Truncation of pre-calculated values from larger Generic Matrix for computation of DFT.

In Figure 1, the bigger bold Square represents the generic matrix, and the dotted square represents the smaller truncated new transformation matrix. The purpose of using this mechanism is to provide a flexible and scalable stored table DTFT calculation Matrix. A twiddle factor is stored in the transformation matrix. Here, we can see that it holds the effect of N . The goal is to create a general DTFT matrix, that can be further truncated according to the required points. To

achieve this, we have to remove the effect of N in the equation. Instead of storing the value, we can simply store the value $-2\pi i$ after truncating. The new matrix can be divided by the total number of new points M and afterward taking the exponential. This yields a new transformation matrix.

Trivially, the twiddle factor is represented as:

$$W = \omega^{jk} \quad (13)$$

Where:

$$\omega = e^{-2\pi i/N} \quad (14)$$

By taking Log on both sides:

$$\log(\omega) = \log(e^{-2\pi i/N}) \quad (15)$$

Simplifying Equation 15 yields:

$$\log(\omega) = \frac{-2\pi i}{N} \quad (16)$$

$$N \log(\omega) = -2\pi i = \omega_{new} = -6.2832i \quad (17)$$

Here, instead of using the twiddle factor, we simply store $-2\pi i$ instead of the twiddle factor in the general DFT transformational Matrix. For our transformation matrix, we store the new twiddle factor ω_{new} . Then the generic Transformation Matrix can be represented as:

$$G = \begin{bmatrix} \omega_{new} \cdot 0.0 & \omega_{new} \cdot 0.1 & \dots & \omega_{new} \cdot 0.(N-1) \\ \omega_{new} \cdot 1.0 & \omega_{new} \cdot 1.1 & \dots & \omega_{new} \cdot 1.(N-1) \\ \vdots & \vdots & \ddots & \vdots \\ \omega_{new} \cdot (N-1).0 & \omega_{new} \cdot (N-1).1 & \dots & \omega_{new} \cdot (N-1).(N-1) \end{bmatrix} \quad (18)$$

G represents the new generic transformation matrix, this matrix does not have the effect of the total number of elements, thus can be truncated for different sized matrices. After truncation, some more processing is required. The new truncated transformation matrix needs to be divided by N , which, is the total number of elements for the vector whose DFT is to be calculated:

$$F = e^{\frac{G}{N}} \quad (19)$$

The point to be noted is that the number of operations is almost the same as required by the computation of the regular transformation matrix. The above procedure can mathematically be explained by the following set of equations.

$$\frac{N \log(\omega)}{N} = \frac{-2\pi i}{N} \quad (20)$$

$$N \log(\omega) = \frac{-2\pi i}{N} \quad (21)$$

Taking the Exponential of the above equation the expression reverts.

$$\omega = e^{\frac{-2\pi i}{N}} \quad (22)$$

This generic table holds the values that are the exponents. A Matlab simulation for the proposed method is provided to support our claim:

```
%Simulation: DFT of vector using Matrix Multiplication
%Generating a general DFT Matrix that can be cropped according to a new
%General Matrix row and columns
N=10;
v=rand(1,N); % V is the vector
Gr=256;      % Dimension of the Generic Matrix
Gc=Gr;

% Calculation The Generic Matrix
for x=0:Gr-1
    for y=0:Gc-1
```

```

        G(x+1,y+1)=(-6.2832*i*x*y);
    end
end

% Truncating Transformation matrix from Generic matrix
F=exp(G(1:N,1:N)/N);
% Calculating DFT
DFT=v*F

```

4.1 Experiments and results

Likewise a traditional research paper, the proposed method does not require traditional experiments. However, to validate the proposed method, some results are computed on random vector and 2D vector (matrices). The results show that the proposed method is fully capable of computing DFT.

Some simulation and experimental results for small vectors are presented in Figure 2. In Figure 2, the first column shows the original signal. The second column represents the frequencies and amplitude obtained using the standard DTFT method. Moreover, the third column shows the results obtained by the proposed DFT calculation method. It can be seen that the obtained results are the same as the trivial DTFT calculation method. A code for this example can be found in the GitHub repository as Example 1, Example 2, and Example 3 for rows 1, 2, and 3 respectively. The first row presents the results for a signal with two fundamental frequencies i.e., 50 and 120 Hz with 150-time samples. While, the second row presents the results for a signal with five fundamental frequencies i.e., 10, 50, 120, 150, and 180 Hz with 150-time samples. Moreover, the third row presents the results for a signal with five fundamental frequencies i.e., 10, 50, 120, 150, and 180 Hz with 1500-time samples.

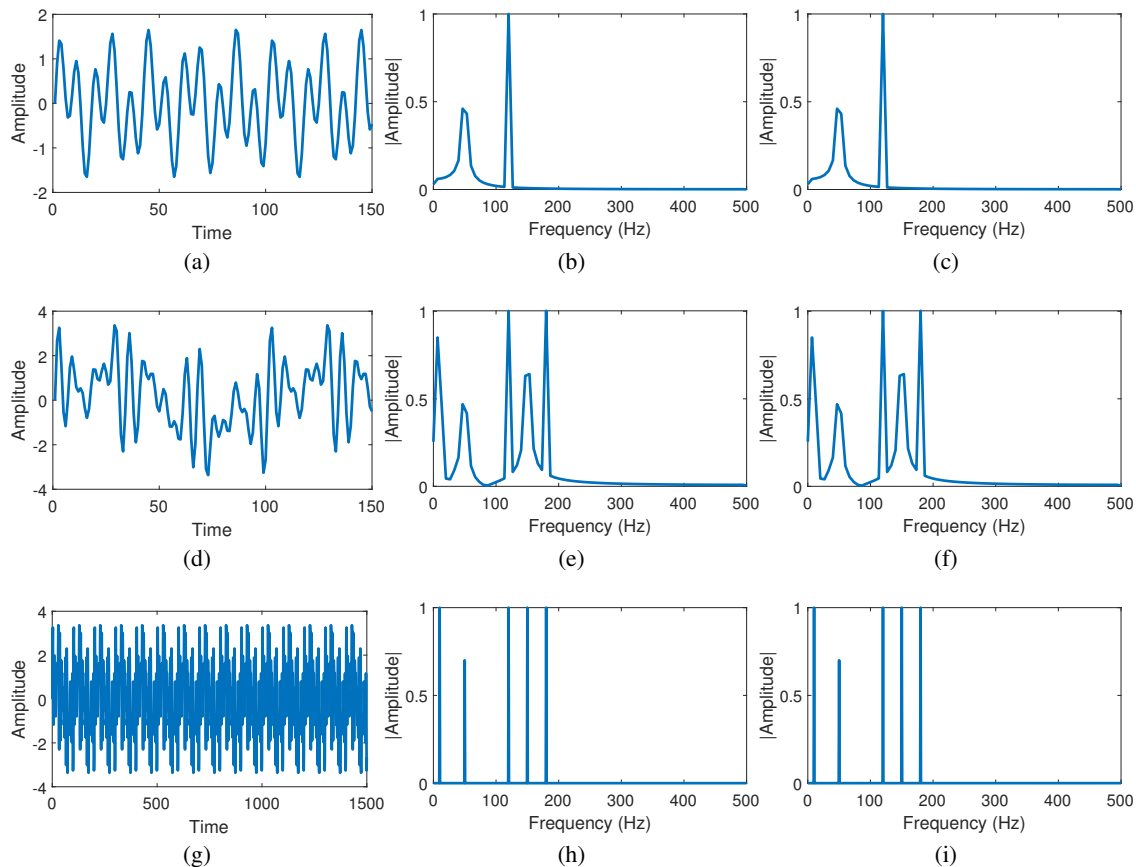


Figure 2: The simulation results of a sinusoidal signal with basic frequencies between 10 and 180Hz.

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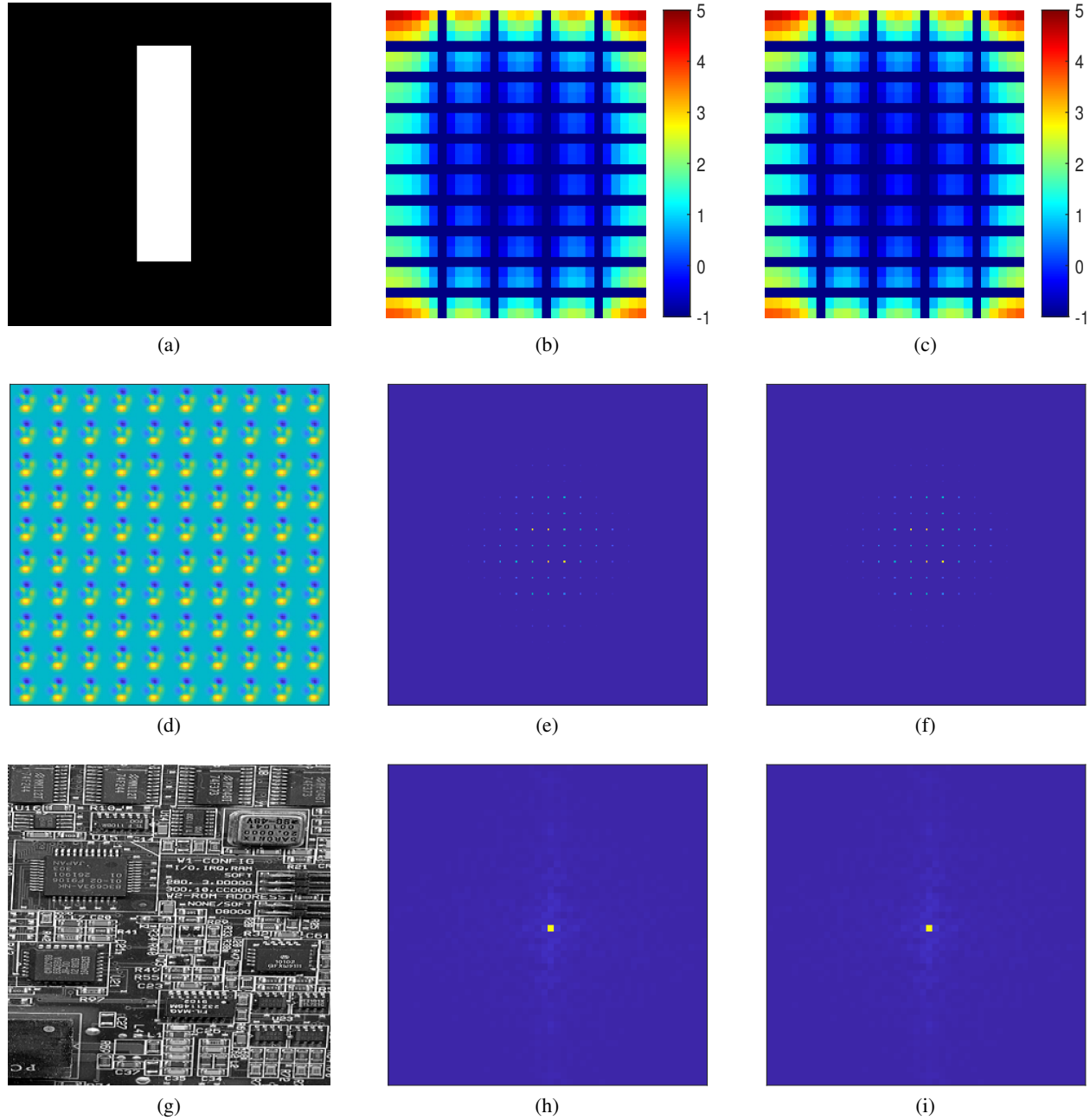


Figure 3: Some selected samples of DTT computation of images using the proposed method and the trivial DFT computation method.

The results for the computation of 2D DFT are presented in Figure 3. In Figure 3, the first column represents the original images, the second column represents the 2D DFT computed by trivial 2D DFT computation method and, the third column represents the 2D DFT computed using the proposed method. The first image in Figure 3-(a) is a black and white image with a size of 30×30 pixels only. Moreover, in Figure 3-(d) a repeated pattern sample is shown with an actual size of 200×200 pixels. Further in, Figure 3-(e) and Figure 3-(f) the shifted frequency maps are shown which were obtained using trivial and the proposed DFT computation method for 2D vectors. An image of size 50×50 is presented in Figure 3-(g). Whereas, Figure 3-(h) and Figure 3-(i) the shifted frequency maps are shown which were obtained using trivial and the proposed DFT computation method for 2D vectors. From the results, it can be seen that the proposed method is capable of producing similar results while using lesser hardware resources.

4.2 Conclusion

The method proposed in this paper can help in the calculation of a Discrete Fourier Transformation matrix by truncation of values from the proposed generic method which can help in computing DFT of varying lengths of vectors. The proposed method can be considered as a lookup table that enables the computation of DFT. The method and the relevant code are provided in the manuscript. Moreover, the results show that the proposed method is fully capable of computing DFT. On legacy computing machines and programming environments, having support for matrix multiplication, the proposed methodology can be implemented.

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