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Notes by Nasser M. Abbasi

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This is a simple way to remember how to calculate the FFT of a vector.

If n is the number of coordinates (or data points) in the vector x , then let

$$X = \text{fft}(x)$$

X is a complex vector of the same number of coordinates (or data points) as x

Let $x = (a, b, c)$ be the vector (possibly complex) that we want to find the *fft* for.

We will do a dot product of the above vector with vectors whose coordinates are the roots of unity.

Recall that there are n roots ε such that $\varepsilon^n = 1$

But

$$1 = \cos(2\pi) + i \sin(2\pi) = e^{2\pi i}$$

so the n roots of unity are

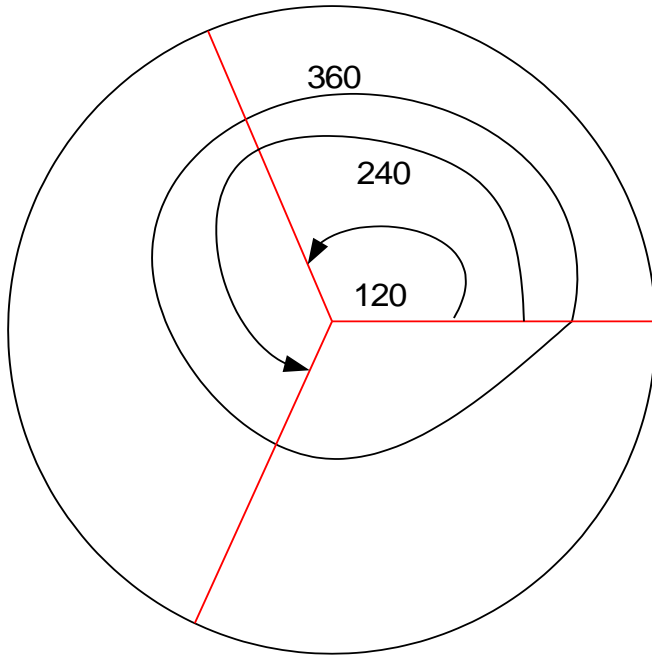
$$\varepsilon = 1^{\frac{1}{n}} = \cos\left(\frac{2\pi}{n}\right) + i \sin\left(\frac{2\pi}{n}\right) = e^{\frac{2\pi i}{n}}$$

So, we divide the angle 2π by the number of roots, and each root will have the same magnitude of 1, but it will be at an angle of $k\left(\frac{2\pi}{n}\right)$ multiples where $k = 0, 1, 2, \dots, n-1$.

This is because, with complex numbers, when we multiply one by the other, we add angles. Hence when we multiply a complex number by itself n times, we add n times the angle it had with the x -axis. Since we want to get 1 at the end (which has 360 angle), we divided 360 by n to get the above equation.

So, for $n = 1$ there is one root, which is 1. for $n = 2$ there are 2 roots, which are for $k = 0, 1$, which are 1 and $e^{\pi i} = -1$ and so on.

To see this better, use the argand diagram. For example, this below are the 3 roots of unity. Since $n = 3$, then we divide 360 degrees by the number of roots, and each unity root has an angle of $\frac{2\pi}{3}$ or 120 degrees away from the previous root.



3 roots of unity. Hence $360/3 = 120$ degrees.

What does the roots of unity have to do with FFT?

Let me show how they are used.

In the case of $n = 3$ (number of coordinates, or number of data points), we construct the 3 roots of unity.

Let $\omega = \exp^{\frac{2\pi i}{n}}$, then the roots of unity be written down as

$$\omega = (\omega^0, \omega^1, \dots, \omega^{n-1})$$

but $n = 3$, so we get

$$\omega = (\omega^0, \omega^1, \omega^2)$$

So, the exponent multipliers above, are the angle multipliers

Now, from this one set of roots of unity shown above, generate n sets by multiplying the exponents of ω inside the brackets by zero, then by one, then by two, then by three, etc... until $n-1$. When we multiply the exponent, this means we are rotating the root of unity vector around.

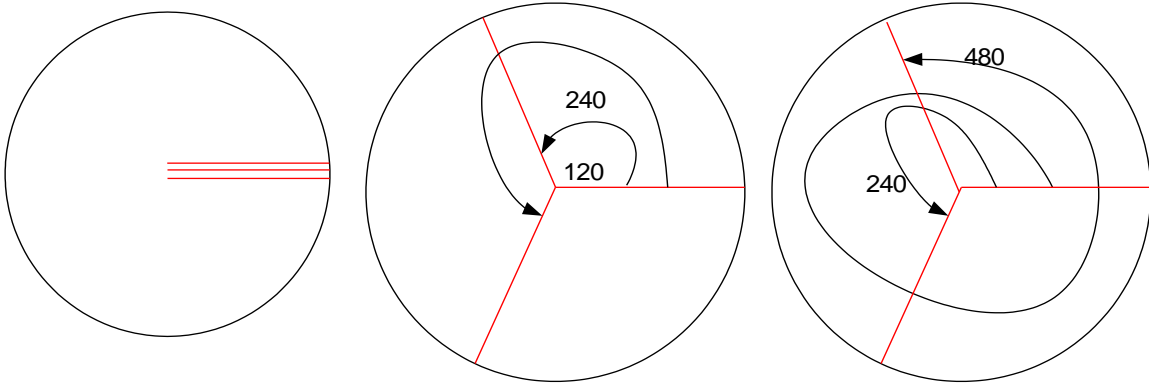
Since $n = 3$ here, we will get the 3 different sets of roots of unity, all generated from the original $(\omega^0, \omega^1, \omega^2)$:

$$(\omega^0, \omega^0, \omega^0)$$

$$(\omega^0, \omega^1, \omega^2)$$

$$(\omega^0, \omega^2, \omega^4)$$

This is a graphical representation of the above 3 sets



Notice that the roots are the same, we just change the angle of rotation to get to the root each time.

Now, align the x vector on top of these roots of unity vectors, we get

$$(a, b, c)$$

$$(\omega^0, \omega^0, \omega^0)$$

$$(\omega^0, \omega^1, \omega^2)$$

$$(\omega^0, \omega^2, \omega^4)$$

Now to get the coordinates of X , do the dot product of x with each of the vectors below it one at a time. Remember that the dot product of two vectors is just one number (possibly complex) and not a set of numbers (or a vector).

So, the first coordinate of X will be

$$(a, b, c) \bullet (\omega^0, \omega^0, \omega^0)$$

And the second coordinate of X will be the dot product of x with the second vector of the roots of unity, that is

$$(a, b, c) \bullet (\omega^0, \omega^1, \omega^2)$$

And the third and final coordinate will be

$$(a, b, c) \bullet (\omega^0, \omega^2, \omega^4)$$

and the n^{th} coordinate is

$$(a, b, c) \bullet (\omega^0, \omega^{1*n}, \omega^{2*n})$$

Example

Let me show this with a simple example. Let

$$x = (1, 4, 5, 6)$$

be the data we want to find its FFT. Here $n = 4$, hence

$$\omega = (\omega^0, \omega^1, \omega^2, \omega^3)$$

so we need 4 vectors of roots of unity generated from the above by multiplying the exponents by 0,1,2 and 3 at a time, we get

$$(\omega^0, \omega^0, \omega^0, \omega^0)$$

$$(\omega^0, \omega^1, \omega^2, \omega^3)$$

$$(\omega^0, \omega^2, \omega^4, \omega^6)$$

$$(\omega^0, \omega^3, \omega^6, \omega^9)$$

Now do the dot product of x with each one of these vectors one at a time. Each time we do a dot product, we get one data point in the FFT domain generated.

Notice that

$$\omega^0 = e^{0\left(\frac{2\pi i}{4}\right)} = 1$$

$$\omega^1 = e^{1\left(\frac{2\pi i}{4}\right)} = e^{\frac{i\pi}{2}}$$

$$\omega^2 = e^{2\left(\frac{2\pi i}{4}\right)} = e^{i\pi}$$

$$\omega^3 = e^{3\left(\frac{2\pi i}{4}\right)} = e^{\frac{3\pi i}{2}}$$

$$\omega^4 = e^{4\left(\frac{2\pi i}{4}\right)} = e^{2\pi i}$$

$$\omega^6 = e^{6\left(\frac{2\pi i}{4}\right)} = e^{3\pi i}$$

$$\omega^9 = e^{9\left(\frac{2\pi i}{4}\right)} = e^{\frac{9\pi i}{2}}$$

notice that

$$e^{i\theta} = \cos \theta + i \sin \theta$$

so we get

$$\omega^0 = 1$$

$$\omega^1 = i$$

$$\omega^2 = -1$$

$$\omega^3 = -i$$

$$\omega^4 = 1$$

$$\omega^6 = -1$$

$$\omega^9 = i$$

so, our 4 vectors of unity are now

$$(1,1,1,1)$$

$$(1,i,-1,-i)$$

$$(1,-1,1,-1)$$

$$(1,-i,-1,i)$$

Now do the dot product of x with each of the above vectors, and this will give us the FFT.

$$(1,4,5,6) \bullet (1,1,1,1) = 16$$

$$(1,4,5,6) \bullet (1,i,-1,-i) = -4 - 2i$$

$$(1,4,5,6) \bullet (1,-1,1,-1) = -4$$

$$(1,4,5,6) \bullet (1,-i,-1,i) = -4 + 2i$$

so,

$$FFT[x] = FFT \begin{bmatrix} 1 \\ 4 \\ 5 \\ 6 \end{bmatrix} = X = \begin{bmatrix} 16 \\ -4 - 2i \\ -4 \\ -4 + 2i \end{bmatrix}$$