Description of Matlab's Fast Fourier Transform Interface

Mark R. Petersen

February 15, 2004

The relationship between the time dependent sound data y_j and the frequency dependent c_k produced by Matlab's fft function is

$$y_j = \frac{1}{N} \sum_{k=1}^{N} c_k e^{2\pi i \frac{j-1}{N}(k-1)} \tag{1}$$

$$= \frac{1}{N} \sum_{k=1}^{N} c_k \cos(k-1) \tau_j + i c_k \sin(k-1) \tau_j, \quad \tau_j = 2\pi \frac{j-1}{N}, \quad j = 1 \dots N.$$
 (2)

In a domain with N points $\cos k\tau_j$ looks just like $\cos (N-k+2)\tau_j$ and $\sin k\tau_j$ looks just like $-\sin (N-k+2)\tau_j$ on j=1...N, as shown in Figure 1. This phenomena, called aliasing, must be accounted for when analyzing the sound file. Rearranging the sum and setting the average $c_1=0$,

$$y_j = \frac{1}{N} \sum_{k=2}^{N/2} (c_k + c_{N-k+2}) \cos(k-1) \tau_j + (c_k - c_{N-k+2}) i \sin(k-1) \tau_j.$$
 (3)

Note that if $\{y_j\}_{j=1}^N$ is real then $\operatorname{Im}(c_k + c_{N-k+2}) = 0$ and $\operatorname{Re}(c_k - c_{N-k+2}) = 0$, implying that $c_k = \overline{c_{N-k+2}}$, $k = 2 \dots N/2$. The power in the k^{th} frequency of the power spectrum is then

$$p_{k} = \sqrt{a_{k}^{2} + b_{k}^{2}} = \sqrt{(c_{k} + c_{N-k+2})^{2} + (i(c_{k} - c_{N-k+2}))^{2}}$$

$$= \sqrt{4c_{k}c_{N-k+2}} = 2|c_{k}|, \qquad k = 2...N/2.$$
(4)

Thus the Matlab code c = fft(y(1:N))/N and p = 2*abs(c(2:N/2)) converts the sound data vector y into the vector p, the amplitude of each harmonic.

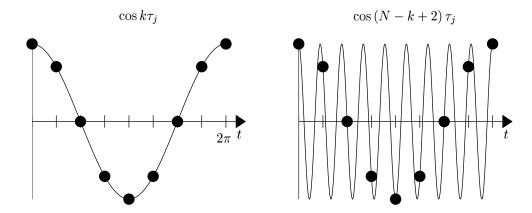


Figure 1: The effect of aliasing. Here N=8, k=1 and $\tau_j=2\pi\frac{j-1}{N}, j=1...N$.