Usage notes for the FFT and ComplexNumbers libraries

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Introduction

ComplexNumbers and FFT are two object libraries that implement complex numbers and the Fast Fourier Transform, respectively. The ComplexNumbers library can be used separate of the FFT library, but the reverse does not hold true.

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A note on ANSI conformance

The ComplexNumbers and FFT libraries were compiled in Symantec C++ 7.0.3 for the Macintosh, with Strict ANSI conformance turned on. This means (hopefully) that the code for the libraries should easily port to other development systems and other computer systems. Source code is included with the libraries so they may be compiled and built into libraries for other development systems.

If you are re-compiling the ComplexNumbers library to utilize SANE (Standard Apple Numerics Environment), you may need to turn ANSI conformance off, because the SANE header file is not ANSI-conformant.

ComplexNumbers

About ComplexNumbers

ComplexNumbers is a library that implements complex numbers and complex number functions. The core component of ComplexNumbers is the class <code>Complex</code>. It uses overloaded operators to achieve the same level of flexibility with C++'s primitive types, such as int and <code>double</code>.

If you are familiar with ANSI C++, you probably know that ANSI C++ already defines a complex number library, named complex (notice the case difference). After considering this, the natural question is, why should one re-define a standard library? There were actually three reasons this was done.

The first pertains to the machine: the Macintosh. Looking at the class declaration of the ANSI complex, one will notice the operators >> and <<. These operators handle standard input/output through a console. The Macintosh has much better ways to handle standard I/O than through a console window.

The second reason has to do with the results returned by the <code>complex</code> library. I was getting inconsistent results calling functions from the ANSI math libraries, using Apple's SANE (Standard Apple Numerics Environment). I assumed this was a bug, and I have not had the incorrect results using my library.

The third reason has to do with the way the ANSI complex library was declared. All the overloaded operators that allow the complex class to be used like primitive types were declared as friends. The use of friends in C++ is generally discouraged when better alternatives are available (in this case, member functions). In addition, the use of the long double type permeates the declaration of the ANSI complex class. On Macintosh on PowerPC, the long double type is defined to be 128 bits long, and the operations are performed in *software*. This would be too slow for most applications, including the FFT. The floating-point type used in Complex is the double.

Using ComplexNumbers

Using the Complex class in your source code

To use the ${\tt Complex}$ class in your source code files, add the following three lines to your code:

```
#ifndef __COMPLEXNUMBERS__
#include "ComplexNumbers.h"
#endif
```

Make sure that the ComplexNumbers.h file is included *after* your standard headers and *before* any definitions begin.

Initialization

Complex is declared with three constructors. One takes no parameters and sets the real and imaginary components both to zero. The second takes two parameters and initializes the real and imaginary parts to the parameters. The last is a copy constructor. The following is an example of the initialization:

```
void f(void)
{
    Complex a;
    Complex b(6.12376, -3.1415926);
    Complex c(a);
    // a == c == (0.0, 0.0); b == (6.12376, -3.1415926)
    .
    .
}
```

Assignment

The real and imaginary parts of a Complex object can be accessed through Complex's public accessor functions. The Real() and Imag() return *references* to the real and imaginary parts of a Complex object, respectively. Thus, they may be used on the right or left side of the equal sign. The Re() and Im() return *copies* of the real and imaginary parts of a Complex object, respectively. The following is an example of the usage of these member functions:

a;

```
void UseComplex(Complex& x)
{
    double
    x.Real() = -4.2;
    a = x.Imag();
    a = atan2(x.Im(), x.Re());
}
```

Operators

Complex provides overloaded operators for all arithmetic operations. In effect, the Complex class can be used like other C++ primitive types, such as int and float.

Complex number functions

The ComplexNumbers library provides several functions that operate on the Complex type.

The arg() and mod() functions return the same value, performing the absolute value or modulus of a complex number z, defined to be $\sqrt{a^2 + \beta^2}$, where $z = \alpha + \iota\beta$.

The arg() function returns the phase of a complex number z, defined to be $\tan^{-1}\left(\frac{\beta}{\alpha}\right)$, where $z = \alpha + \iota\beta$.

The Conj () function returns the complex conjugate of a complex number z.

ComplexNumbers Reference

Data types

The Complex class is a concrete type that implements the concept of a complex number. It provides a full set of overloaded operators.

Complex number logic

The Complex class provides the logical operators && and ||. For a Complex object to be true, either or both of its components must be non-zero.

ComplexNumbers summary

```
11
11
     File: ComplexNumbers.h
11
     Copyright ©1994-1995 James Wilson
11
     All rights reserved.
11
11
     This file is a more Macintosh-compatible version of the complex
11
     class used in the iostreams library. Among the changes, the size
11
     of the real and imaginary components are now doubles instead of
11
     long doubles. This is for PowerPC compatibility. I have replaced
11
     all references to int with long. The << and >> I/O operators are
11
     not in this class; the Macintosh interface has other and better
11
     ways to handle standard I/O with the user. I have also done my
11
     best to eliminate the use of friends and other questionable C++
11
     constructs from this implementation. To match with Macintosh
11
     class naming style conventions, the name of this class is Complex.
11
     Much of the implementation code is from the original complex
11
     source files, some modified to be more Macintosh and ANSI-C++
11
     compatible.
#if defined( SC )
#pragma once
#endif
#ifndef __COMPLEXNUMBERS_
#define COMPLEXNUMBERS
#if macintosh
      #if defined(powerc)
            #include <math.h>
      #else
            #if defined( SC )
                  #if option(mc68881)
                        #include <math.h>
                  #else
                        #ifndef SANE
                              #include <SANE.h>
                        #endif
                  #endif
            #else
                  #include <math.h>
            #endif
```

#endif

#else

#include <math.h>

```
#endif
#if macintosh
      #ifndef TYPES
            enum {false, true};
      #endif
#else
     enum {false, true};
#endif
typedef double FP TYPE;
class Complex {
public:
      // Constructors
      Complex();
      Complex(const FP TYPE re, const FP TYPE im);
      Complex(const Complex& copy); // Complex's copy constructor
      // Indirect access functions
      FP TYPE& Real();
      FP TYPE& Imag();
      // These functions return only values not references.
      FP TYPE Re() const;
      FP TYPE Im() const;
      // Overloaded operators
      // operator+
      Complex operator+(const Complex&) const;
      Complex operator+(const FP TYPE) const;
      friend Complex operator+(const FP TYPE, const Complex&);
      // operator-
      Complex operator-(const Complex&) const;
      Complex operator-(const FP TYPE) const;
      friend Complex operator-(const FP TYPE, const Complex&);
      // operator*
      Complex operator*(const Complex&) const;
      Complex operator*(const FP TYPE) const;
      friend Complex operator*(const FP TYPE, const Complex&);
      // operator/
      Complex operator/(const Complex&) const;
      Complex operator/(const FP TYPE) const;
      friend Complex operator/(const FP TYPE, const Complex&);
      // operator&&
      long operator&&(const Complex&) const;
      long operator&&(const FP TYPE) const;
      friend long operator&& (const FP TYPE, const Complex&);
      // operator||
      long operator || (const Complex&) const;
      long operator || (const FP TYPE) const;
      friend long operator || (const FP TYPE, const Complex&);
```

```
// operator==
long operator==(const Complex&) const;
long operator==(const FP_TYPE) const;
friend long operator==(const FP_TYPE, const Complex&);
```

```
// operator !=
      long operator!=(const Complex&) const;
      long operator!=(const FP TYPE) const;
      friend long operator!=(const FP TYPE, const Complex&);
      // Unary operators
      long operator!() const;
      Complex operator-() const;
      // Overloaded operators returning references
      // operator=
      Complex& operator=(const Complex&);
      Complex& operator=(const FP TYPE);
      // operator+=
      Complex& operator+=(const Complex&);
      Complex& operator+=(const FP TYPE);
      // operator-=
      Complex& operator-=(const Complex&);
      Complex& operator-=(const FP TYPE);
      // operator*=
      Complex& operator*=(const Complex&);
      Complex& operator*=(const FP TYPE);
      // operator/=
      Complex& operator/=(const Complex&);
      Complex& operator/=(const FP TYPE);
private:
      FP TYPE
                                    real;
      FP TYPE
                                     imag;
};
// Prototypes of complex number functions
FP TYPE Abs(const Complex&);
FP TYPE Mod(const Complex&);
FP TYPE Arg(const Complex&);
Complex Conj(const Complex&);
// Inline member functions
inline Complex::Complex(void) : real(0.0), imag(0.0) { }
inline Complex::Complex(const FP TYPE re, const FP TYPE im) : real(re),
imag(im) { }
inline Complex::Complex(const Complex& z) : real(z.real), imag(z.imag) { }
inline FP TYPE& Complex::Real(void) { return real; }
inline FP TYPE& Complex::Imag(void) { return imag; }
inline FP TYPE Complex::Re(void) const { return real; }
inline FP TYPE Complex::Im(void) const { return imag; }
inline long Complex::operator!(void) const
{
```

```
return ((Re()==0) && (Im()==0)) ? true : false;
}
```

```
inline Complex Complex::operator-(void) const
{
    return Complex(-Re(), -Im());
}
inline FP_TYPE Mod(const Complex& z)
{
    return Abs(z);
}
```

#endif

About FFT

The FFT library, in conjunction with the ComplexNumbers library, provide an implementation of the Fast Fourier Transform (FFT).

The Fourier transform is a transform function that, given an arbitrary function, can break that function down into the sum of a (possibly infinite) number of sine and cosine waves. The original function can be re-synthesized by using the inverse Fourier transform.

The following is a typical definition of the Discrete Fourier Transform (DFT):

$$X(k) = \Delta \Phi T[\xi(v)] = \sum_{\nu=0}^{N-1} \xi(v) \varepsilon^{-i\frac{2\pi}{N}\nu\kappa}$$

The inverse is similar:
$$1 \sum_{\nu=0}^{N-1} \tau_{\nu} e^{i\frac{2\pi}{N}\kappa\nu}$$

$$x(n) = \frac{1}{N} \sum_{\kappa=0} \Xi(\kappa) \varepsilon^{i_{\overline{N}}\kappa v}$$

With a little deduction, it can be shown that it takes n^2 multiplications to compute the Discrete Fourier Transform of an array with n data points. The Fast Fourier Transform is an algorithm that compute the same values with *much* fewer multiplications.

Using FFT

The Fast Fourier Transform, as opposed to the discrete version, requires that the number of data points be an integral power of 2 (e.g. 4, 8, 16, 32, 64, ...).

Using the FFT library in your source code files

To use the FFT library functions, add these three lines to your source code files:

```
#ifndef __FFT_
#include "FFT.h"
#endif
```

Make sure that the FFT.h file is included *after* your standard headers and *before* any definitions begin. FFT.h includes ComplexNumbers.h, so it is not necessary to include ComplexNumbers.h in a source code file that already includes FFT.h.

Using the FFT function

To compute the Fast Fourier Transform of an array ${\tt waveform},$ you could use this code:

The last parameter to the FFT() function should be the data array that will be transformed. If the data is real, all the imaginary fields of the array should be zero.

<u>FFT</u>

Using the Inverse FFT (IFFT)

The <code>IFFT()</code> function that performs an Inverse Fast Fourier transform and has the same declaration of the <code>FFT()</code> function. Referring to the example above, we can add the inverse transform:

```
void DoFFT(Complex* data, long dataPoints, long log2DataPoints)
    // waveform is an array.
{
    FFT(dataPoints, log2DataPoints, data);
    // data now holds the Fourier transforms of the input.
    // display the results...
    .
    // do the inverse transform and get the original function...
    IFFT(dataPoints, log2DataPoints, data);
    // display the results...
    .
    .
    .
    .
    .
}
```

FFT reference

Data types

The only data type that the FFT library defines is ComplexArray. It is defined to be an array of Complex objects. ANSI C++ defines T[] and T^* to be equivalent types.

```
typedef Complex *ComplexArray;
```

FFT

void FFT(const long n, const long nu, ComplexArray spectrumOut);

FFT() performs the Fast Fourier Transform on the parameter spectrumOut. Input data is destroyed. n is the number of data points in spectrumOut, and should be an integral power of two. nu should satisfy this equation: $n = 2^{vv}$. In other words, nu is the \log_2 of n. If the data in spectrumOut is real, all the imaginary components of the input should be zero.

IFFT

void IFFT(const long n, const long nu, ComplexArray functionOut);

IFFT() performs the Inverse Fast Fourier Transform on the parameter functionOut. Input data is destroyed. The n and nu parameters are analogous to the n and nu parameters in the FFT() function.

FFT summary

```
//
// File: FFT.h
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```

//
// This is the header file for FFT.cp, an implementation of the Fast
// Fourier Fransform (FFT).

```
#ifndef __FFT_
#define __FFT__
#if macintosh
      #if defined(powerc)
            #include <math.h>
      #else
            #if defined( SC )
                  #if __option(mc68881)
                        #include <math.h>
                  #else
                        #ifndef SANE
                              #include <SANE.h>
                        #endif
                  #endif
            #else
                  #include <math.h>
            #endif
      #endif
#else
      #include <math.h>
#endif
#ifndef COMPLEXNUMBERS
#include "ComplexNumbers.h"
#endif
// 2*pi is equal to one revolution in radians (equivalent to 360 degrees).
const double twoPi = 6.28318530717959;
typedef Complex *ComplexArray;
/*
     Function name: FFT
     Returns: none
     Parameters:
            n:
                 the number of data points in the spectrumOut array. n
            should always be a power of 2.
            nu: nu should satisfy this equation: n = 2^nu. ^ signifies
            power not the binary XOR operator. In other words, nu is
            log2 of n.
            spectrumOut: on input, the real fields of the elements in
            this array should hold the input values of the time-waveform
            to be analyzed, with all the imaginary fields set to 0. On
            output, this array holds the complex values of the Fourier
            transform of the input. Input data is destroyed.
                 This function is an implementation of the Fast Fourier
     Notes:
     transform, a function that takes any sampled function and breaks
      in up into sine and cosine components. It is particularly useful
     in digital signal processing and the analysis of sound waves.
*/
extern void FFT(const long n, const long nu, ComplexArray spectrumOut);
/*
```

Function name: IFFT

Returns: none

Parameters:

n and nu: these variables serve the same purpose as they do in the function FFT (see above). On input, the elements of this array functionOut: should hold the complex Fourier transform values that are to be transformed back into function values. Notes: This function performs an Inverse Fourier transform; it takes the transform values and creates a function out of it. The IFFT is defined seperately from the FFT for pure computational speed. Please be aware that the inverse values may not equal the original values exactly. This is because anything that uses the transcendental functions (sine, cosine, etc.) will never be exact, however the inverse values should close enough not to notice a significant difference. */ extern void IFFT(const long n, const long nu, ComplexArray functionOut); /* Function name: BitReverse Returns: long Possible return values: theNum, with its binary digits reversed. Parameters: theNum: the number that is to be reversed. the number of significant bits in theNum. This nu: paramter is similar to the nu paramter in the FFT function (see above). This function produces a number that is the binary Notes: reverse of the input, theNum. For example, calling BitReverse with theNum = 011001 and nu = 6 results with 100110. This function is used internally by the functions FFT and IFFT. */ extern long BitReverse (const long theNum, const long nu); /* Function name: LongPower Returns: long Possible return values: base, raised to the power exp. Parameters: base: the base that is to be raised by exp. exp: the exponent. Notes: Power functions are not well defined in C/C++, so for simplicity and compatibility, I define my own. Its operation is staightforward, and probably not of that much interest to applications. */ extern long LongPower(const long base, const long exp); #endif

References

Strawn, John, editor. Digital Audio Signal Processing: An anthology. Los Altos, Calif. : W.

Kaufmann, 1985.

Walker, James S. Fast Fourier Transforms. Boca Raton : CRC Press, 1991.

Brigham, E. Oran. *The fast Fourier transform and its applications*. Englewood Cliffs, N.J. : Prentice Hall, 1988.

Ludeman, Lonnie C. *Fundamentals of digital signal processing*. New York : Harper & Row, 1986.