



**AUDIO  
LABS**

Lecture  
**Music Processing**

## Audio Features

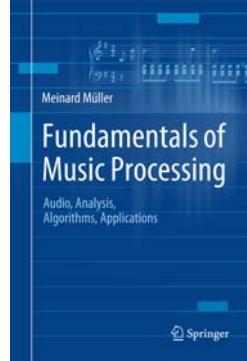
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**Fraunhofer**  
IIS

## Book: Fundamentals of Music Processing



Meinard Müller  
*Fundamentals of Music Processing*  
Audio, Analysis, Algorithms, Applications  
483 p., 249 illus., hardcover  
ISBN: 978-3-319-21944-8  
Springer, 2015

Accompanying website:  
[www.music-processing.de](http://www.music-processing.de)

## Book: Fundamentals of Music Processing

Chapter	Music Processing Scenario
1	Music Representations
2	Fourier Analysis of Signals
3	Music Synchronization
4	Music Structure Analysis
5	Chord Recognition
6	Tempo and Beat Tracking
7	Content-Based Audio Retrieval
8	Musically Informed Audio Decomposition

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## Chapter 2: Fourier Analysis of Signals

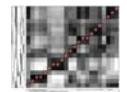
- 2.1 The Fourier Transform in a Nutshell
- 2.2 Signals and Signal Spaces
- 2.3 Fourier Transform
- 2.4 Discrete Fourier Transform (DFT)
- 2.5 Short-Time Fourier Transform (STFT)
- 2.6 Further Notes



Important technical terminology is covered in Chapter 2. In particular, we approach the Fourier transform—which is perhaps the most fundamental tool in signal processing—from various perspectives. For the reader who is more interested in the musical aspects of the book, Section 2.1 provides a summary of the most important facts on the Fourier transform. In particular, the notion of a spectrogram, which yields a time–frequency representation of an audio signal, is introduced. The remainder of the chapter treats the Fourier transform in greater mathematical depth and also includes the fast Fourier transform (FFT)—an algorithm of great beauty and high practical relevance.

## Chapter 3: Music Synchronization

- 3.1 Audio Features
- 3.2 Dynamic Time Warping
- 3.3 Applications
- 3.4 Further Notes

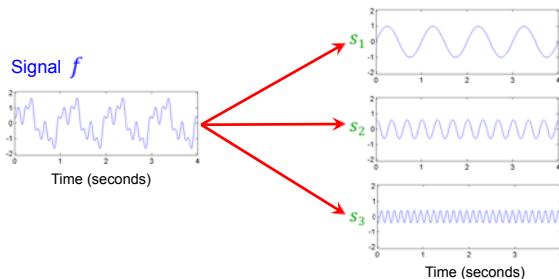


As a first music processing task, we study in Chapter 3 the problem of music synchronization. The objective is to temporally align compatible representations of the same piece of music. Considering this scenario, we explain the need for musically informed audio features. In particular, we introduce the concept of chroma-based music features, which capture properties that are related to harmony and melody. Furthermore, we study an alignment technique known as dynamic time warping (DTW), a concept that is applicable for the analysis of general time series. For its efficient computation, we discuss an algorithm based on dynamic programming—a widely used method for solving a complex problem by breaking it down into a collection of simpler subproblems.

## Fourier Transform

Idea: Decompose a given signal into a superposition of sinusoids (elementary signals).

$$f = s_1 + s_2 + s_3$$



## Fourier Transform

Each sinusoid has a physical meaning and can be described by three parameters:

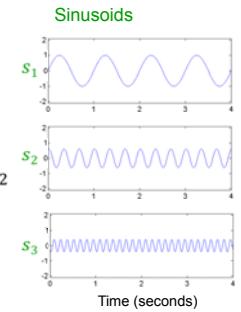
$$s(A, \omega, \varphi)(t) = A \cdot \sin(2\pi(\omega t - \varphi))$$

$\omega$  = frequency  
 $A$  = amplitude  
 $\varphi$  = phase

$$\begin{aligned} A_1 &= 1 \\ \omega_1 &= 1 \\ \varphi_1 &= 0 \end{aligned}$$

### Interpretation:

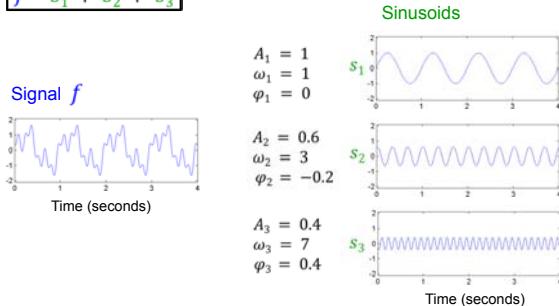
The amplitude  $A$  reflects the intensity at which the sinusoidal of frequency  $\omega$  appears in  $f$ .  
 The phase  $\varphi$  reflects how the sinusoidal has to be shifted to best correlate with  $f$ .



## Fourier Transform

Each sinusoid has a physical meaning and can be described by three parameters:

$$f = s_1 + s_2 + s_3$$

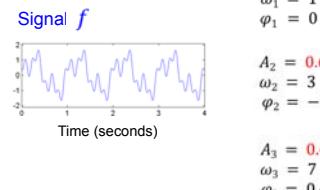


## Fourier Transform

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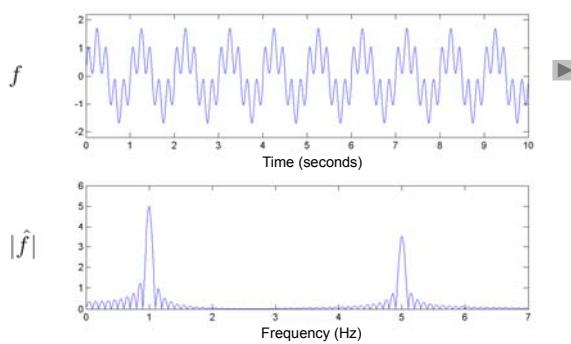
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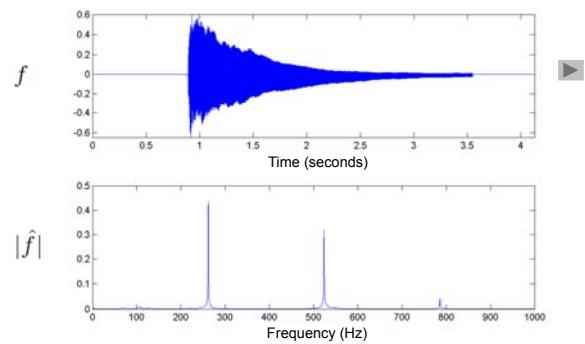
## Fourier Transform

Example: Superposition of two sinusoids



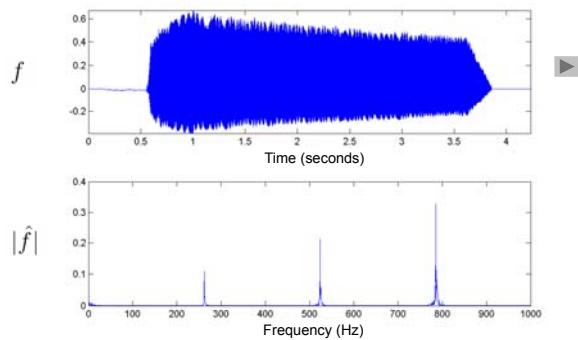
## Fourier Transform

Example: C4 played by piano



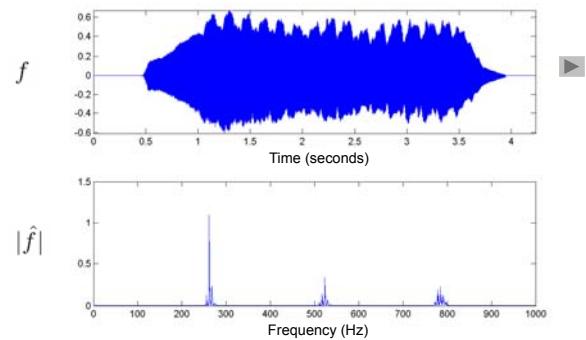
## Fourier Transform

Example: C4 played by trumpet



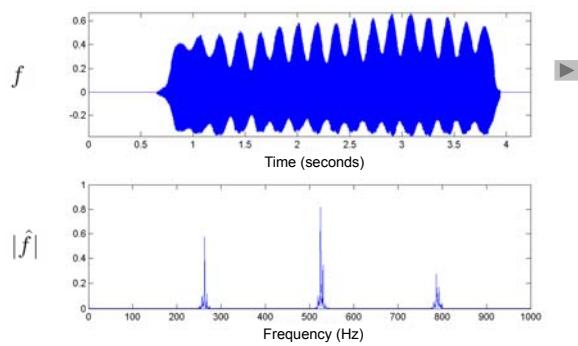
## Fourier Transform

Example: C4 played by violin



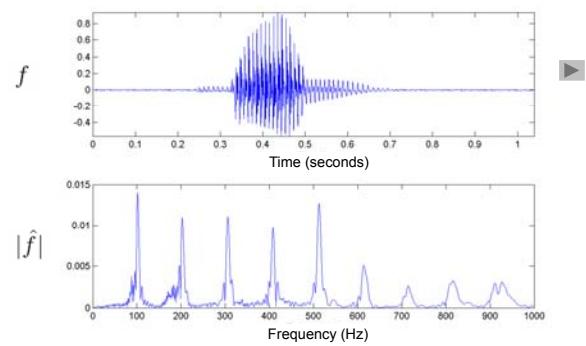
## Fourier Transform

Example: C4 played by flute



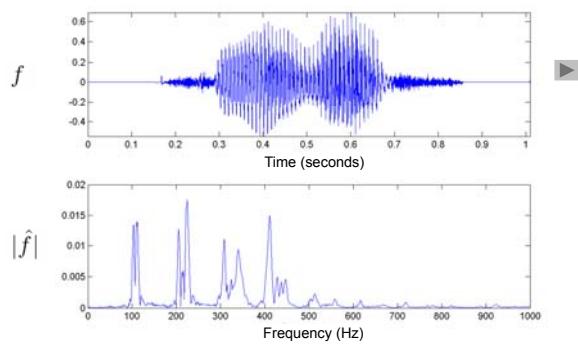
## Fourier Transform

Example: Speech "Bonn"



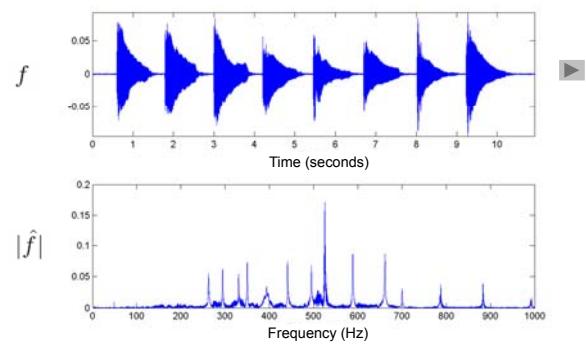
## Fourier Transform

Example: Speech "Zürich"



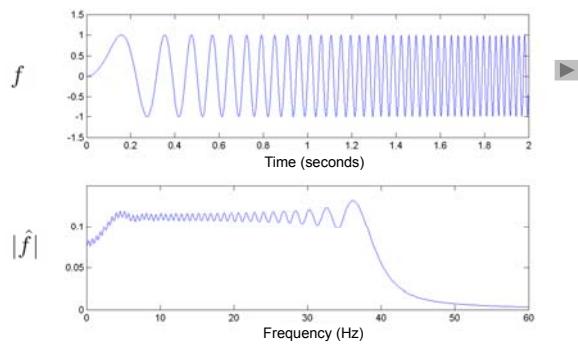
## Fourier Transform

Example: C-major scale (piano)



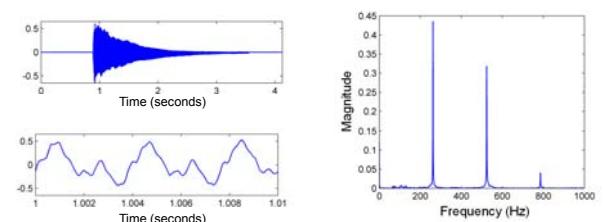
## Fourier Transform

Example: Chirp signal



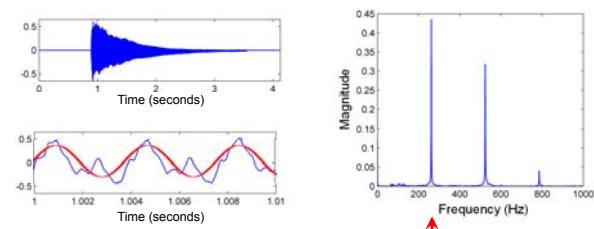
## Fourier Transform

Example: Piano tone (C4, 261.6 Hz)



## Fourier Transform

Example: Piano tone (C4, 261.6 Hz)

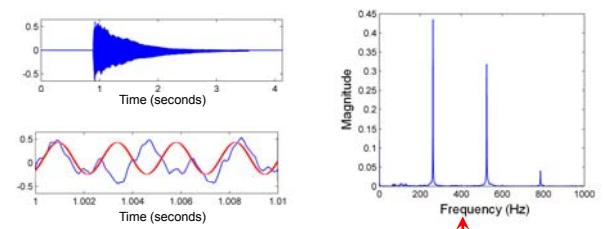


Analysis using sinusoid with 262 Hz

- high correlation
- large Fourier coefficient

## Fourier Transform

Example: Piano tone (C4, 261.6 Hz)

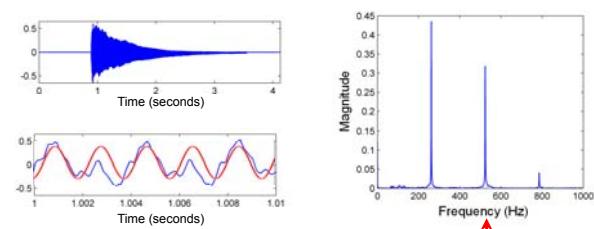


Analysis using sinusoid with 400 Hz

- low correlation
- small Fourier coefficient

## Fourier Transform

Example: Piano tone (C4, 261.6 Hz)

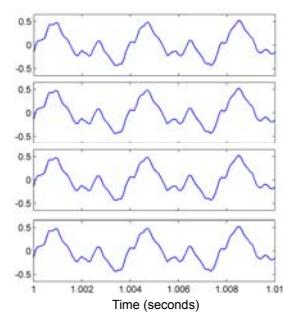


Analysis using sinusoid with 523 Hz

- high correlation
- large Fourier coefficient

## Fourier Transform

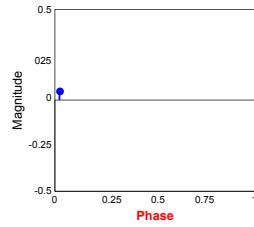
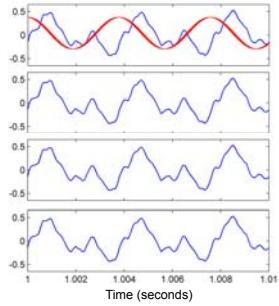
**Role of phase**



## Fourier Transform

### Role of phase

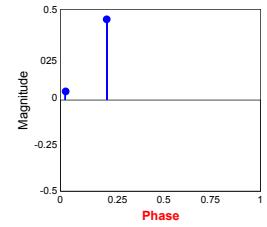
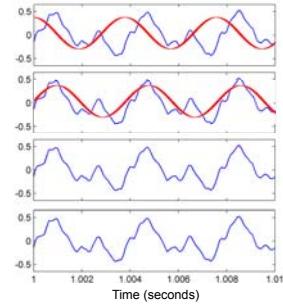
Analysis with sinusoid having frequency 262 Hz and phase  $\varphi = 0.05$



## Fourier Transform

### Role of phase

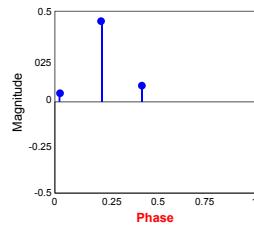
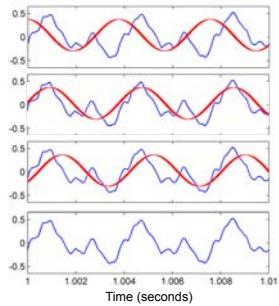
Analysis with sinusoid having frequency 262 Hz and phase  $\varphi = 0.24$



## Fourier Transform

### Role of phase

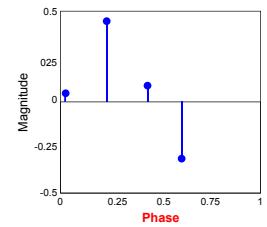
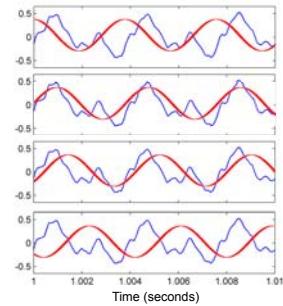
Analysis with sinusoid having frequency 262 Hz and phase  $\varphi = 0.45$



## Fourier Transform

### Role of phase

Analysis with sinusoid having frequency 262 Hz and phase  $\varphi = 0.6$



## Fourier Transform

Each **sinusoid** has a physical meaning and can be described by three parameters:

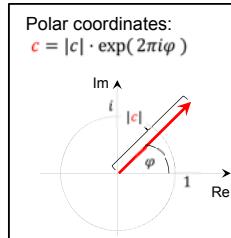
$$s(A, \omega, \varphi)(t) = A \cdot \sin(2\pi(\omega t - \varphi))$$

$\omega$  = frequency  
 $A$  = amplitude  
 $\varphi$  = phase

**Complex** formulation of sinusoids:

$$e(c, \omega)(t) = c \cdot \exp(2\pi i \omega t) = c \cdot (\cos(2\pi \omega t) + i \cdot \sin(2\pi \omega t))$$

$\omega$  = frequency  
 $A$  = amplitude =  $|c|$   
 $\varphi$  = phase =  $\arg(c)$



## Fourier Transform

Signal

$$f: \mathbb{R} \rightarrow \mathbb{R}$$

$$\text{Fourier representation} \quad f(t) = \int_{\omega \in \mathbb{R}} c_{\omega} \exp(2\pi i \omega t) d\omega$$

$$\text{Fourier transform} \quad c_{\omega} = \hat{f}(\omega) = \int_{t \in \mathbb{R}} f(t) \exp(-2\pi i \omega t) dt$$

## Fourier Transform

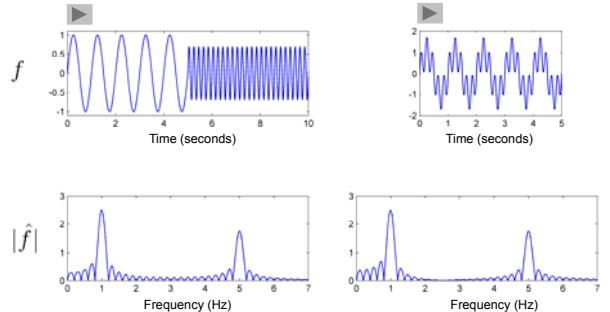
Signal  $f: \mathbb{R} \rightarrow \mathbb{R}$

$$\text{Fourier representation } f(t) = \int_{\omega \in \mathbb{R}} c_\omega \exp(2\pi i \omega t) d\omega$$

$$\text{Fourier transform } c_\omega = \hat{f}(\omega) = \int_{t \in \mathbb{R}} f(t) \exp(-2\pi i \omega t) dt$$

- Tells **which** frequencies occur, but does not tell **when** the frequencies occur.
- Frequency information is averaged over the entire time interval.
- Time information is hidden in the phase

## Fourier Transform

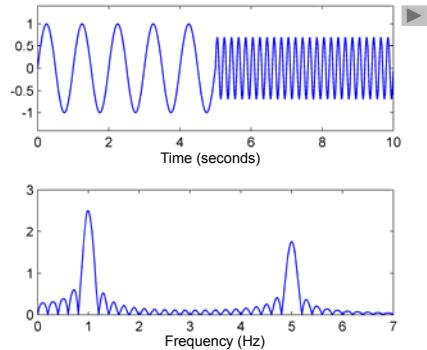


## Short Time Fourier Transform

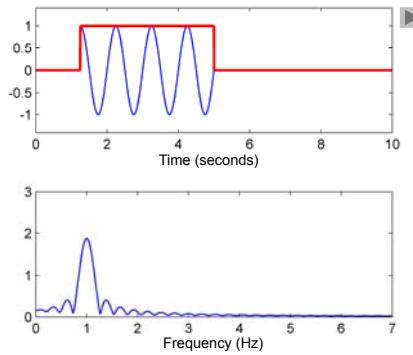
Idea (Dennis Gabor, 1946):

- Consider only a **small section** of the signal for the spectral analysis  
→ recovery of time information
- Short Time Fourier Transform (STFT)
- Section is determined by pointwise multiplication of the signal with a localizing **window function**

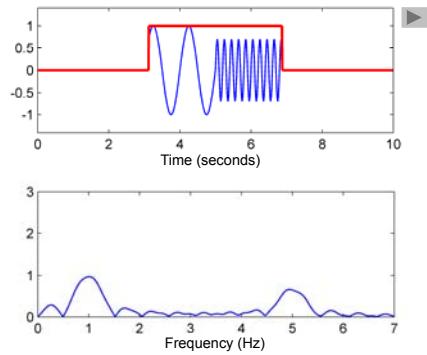
## Short Time Fourier Transform



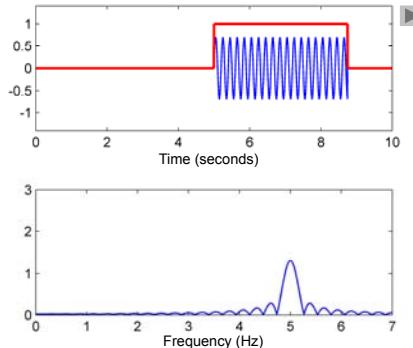
## Short Time Fourier Transform



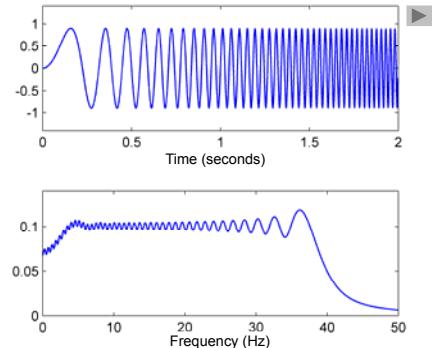
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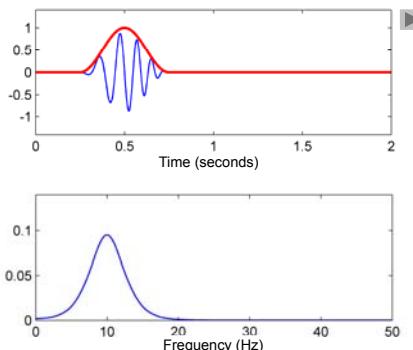
### Short Time Fourier Transform



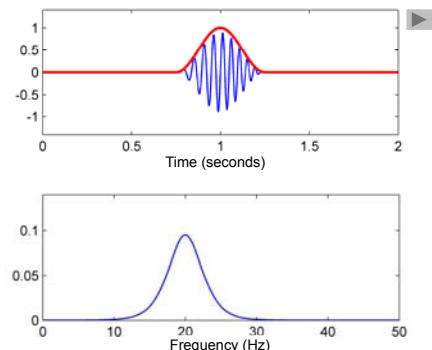
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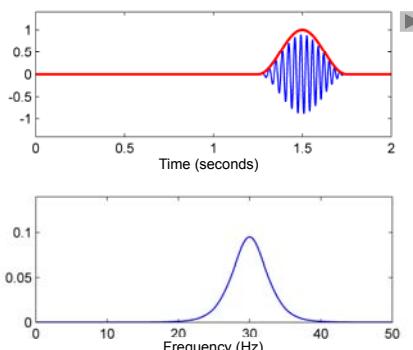
### Short Time Fourier Transform



### Short Time Fourier Transform

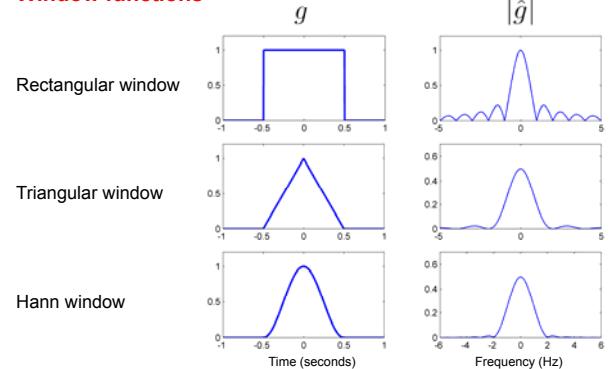


### Short Time Fourier Transform



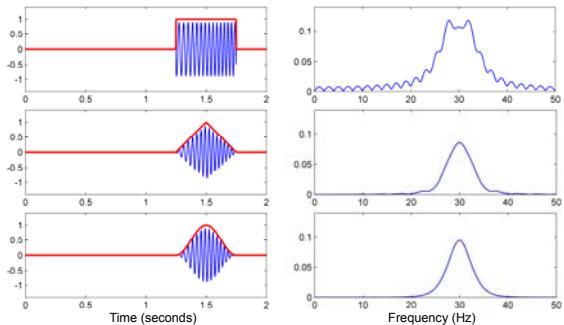
### Short Time Fourier Transform

#### Window functions



## Short Time Fourier Transform

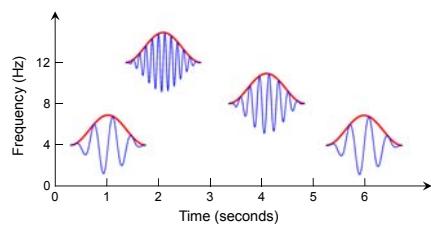
### Window functions



## Short Time Fourier Transform

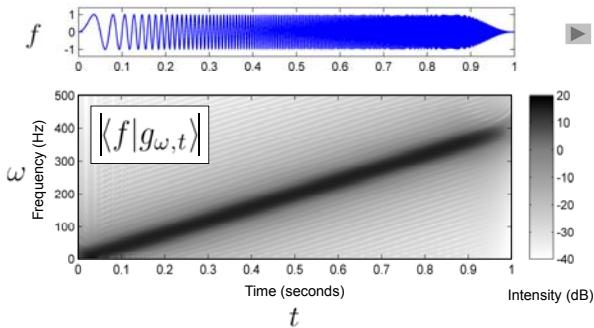
### Intuition:

- $g_{t,\omega}$  is “musical note” of frequency  $\omega$  centered at time  $t$
- Inner product  $\langle f | g_{t,\omega} \rangle$  measures the correlation between the musical note  $g_{t,\omega}$  and the signal  $f$



## Time-Frequency Representation

### Spectrogram



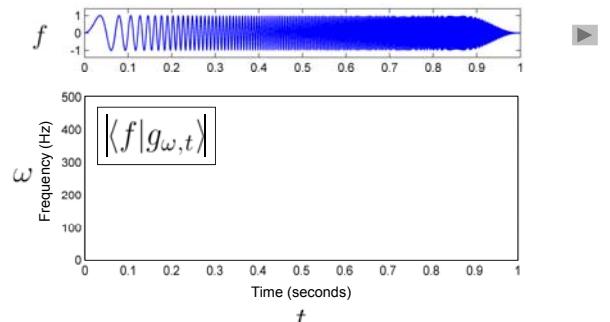
## Short Time Fourier Transform

### Definition

- Signal  $f: \mathbb{R} \rightarrow \mathbb{R}$
  - Window function  $g: \mathbb{R} \rightarrow \mathbb{R}$  ( $g \in L^2(\mathbb{R})$ ,  $\|g\|_2 \neq 0$ )
  - STFT  $\tilde{f}_g(t, \omega) = \int_{u \in \mathbb{R}} f(u) \overline{g}(u-t) \exp(-2\pi i \omega u) du = \langle f | g_{t,\omega} \rangle$
- with  $g_{t,\omega}(u) = \exp(2\pi i \omega(u-t))g(u-t)$  for  $u \in \mathbb{R}$

## Time-Frequency Representation

### Spectrogram

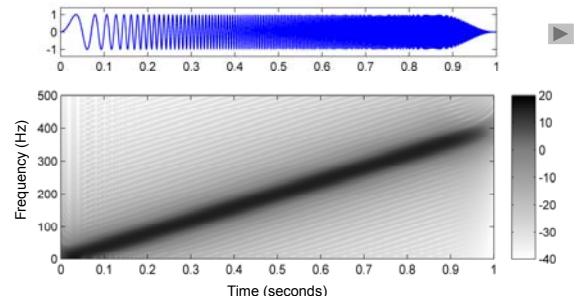


## Time-Frequency Representation

### Spectrogram

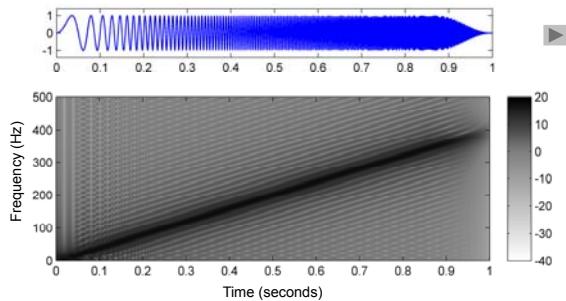
## Time-Frequency Representation

Chirp signal and STFT with **Hann window** of length 50 ms



## Time-Frequency Representation

Chirp signal and STFT with **box window** of length 50 ms



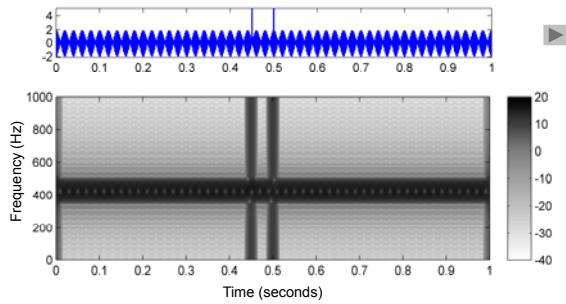
## Time-Frequency Representation

### Time-Frequency Localization

- Size of window constitutes a trade-off between time resolution and frequency resolution:
  - Large window** : poor time resolution  
good frequency resolution
  - Small window** : good time resolution  
poor frequency resolution
- **Heisenberg Uncertainty Principle**: there is no window function that localizes in time and frequency with arbitrary position.

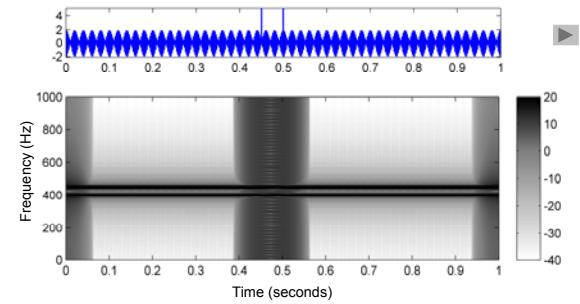
## Time-Frequency Representation

Signal and STFT with Hann window of **length 20 ms**



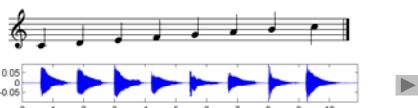
## Time-Frequency Representation

Signal and STFT with Hann window of **length 100 ms**

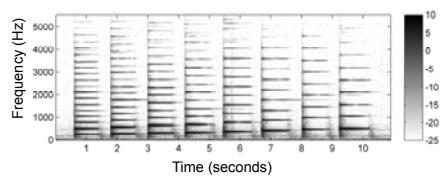


## Audio Features

Example: C-major scale (piano)

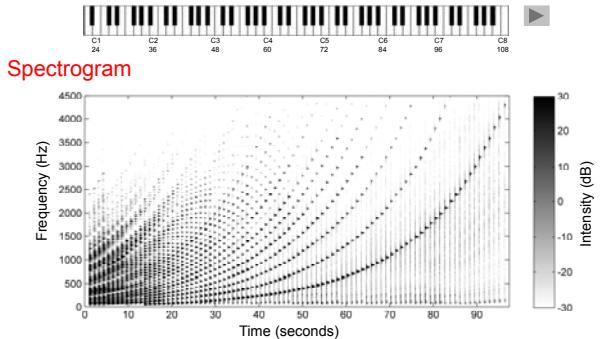


### Spectrogram



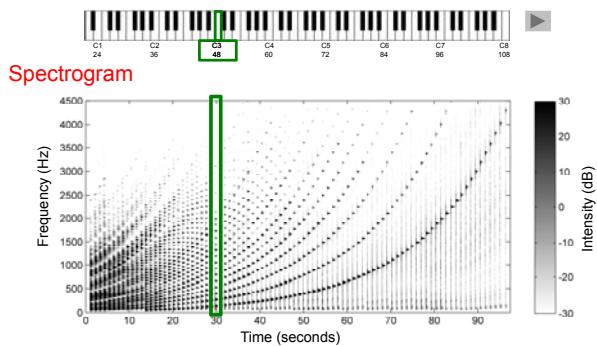
## Audio Features

Example: Chromatic scale



## Audio Features

Example: Chromatic scale



## Audio Features

Model assumption: Equal-tempered scale

- MIDI pitches:  $p \in [1 : 128]$
- Piano notes:  $p = 21$  (A0) to  $p = 108$  (C8)
- Concert pitch:  $p = 69$  (A4)  $\approx 440$  Hz
- Center frequency:  $F_{\text{pitch}}(p) = 2^{(p-69)/12} \cdot 440$  Hz

→ Logarithmic frequency distribution  
Octave: doubling of frequency

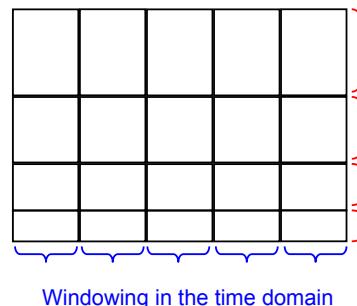
## Audio Features

Idea: Binning of Fourier coefficients

Divide up the frequency axis into logarithmically spaced “pitch regions” and combine **spectral coefficients** of each region to a single **pitch coefficient**.

## Audio Features

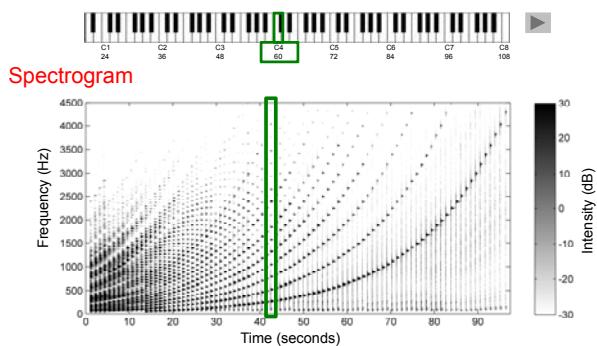
Time-frequency representation



Windowing in the frequency domain

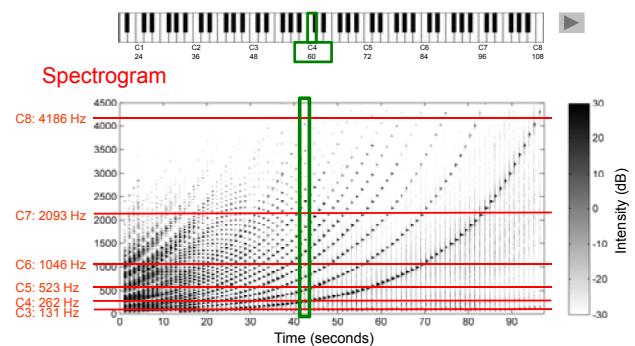
## Audio Features

Example: Chromatic scale



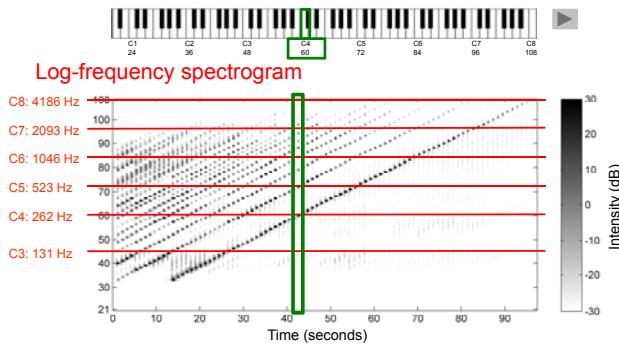
## Audio Features

Example: Chromatic scale



## Audio Features

Example: Chromatic scale



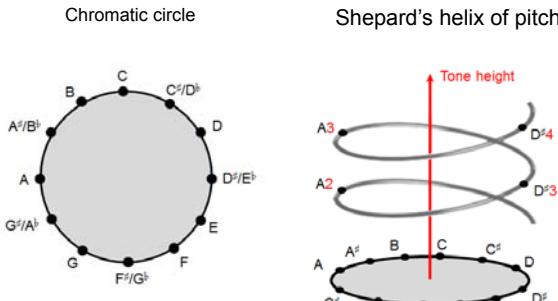
## Audio Features

Frequency ranges for pitch-based log-frequency spectrogram

Note	MIDI pitch <i>p</i>	Center [Hz] frequency $F_{\text{pitch}}(p)$	Left [Hz] boundary $F_{\text{pitch}}(p - 0.5)$	Right [Hz] boundary $F_{\text{pitch}}(p + 0.5)$	Width [Hz]
A3	57	220.0	213.7	226.4	12.7
A#3	58	233.1	226.4	239.9	13.5
B3	59	246.9	239.9	254.2	14.3
C4	60	261.6	254.2	269.3	15.1
C#4	61	277.2	269.3	285.3	16.0
D4	62	293.7	285.3	302.3	17.0
D#4	63	311.1	302.3	320.2	18.0
E4	64	329.6	320.2	339.3	19.0
F4	65	349.2	339.3	359.5	20.2
F#4	66	370.0	359.5	380.8	21.4
G4	67	392.0	380.8	403.5	22.6
G#4	68	415.3	403.5	427.5	24.0
A4	69	440.0	427.5	452.9	25.4

## Audio Features

Chroma features



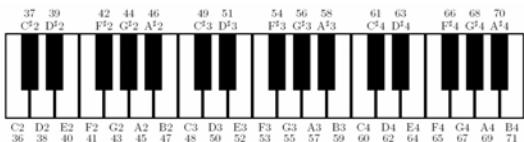
## Audio Features

Chroma features

- Human perception of pitch is periodic in the sense that two pitches are perceived as similar in color if they differ by an octave.
- Separation of pitch into two components: **tone height** (octave number) and **chroma**.
- Chroma : 12 traditional pitch classes of the equal-tempered scale. For example:  
Chroma C  $\cong \{\dots, C0, C1, C2, C3, \dots\}$
- Computation: pitch features  $\rightarrow$  chroma features  
Add up all pitches belonging to the same class
- Result: 12-dimensional chroma vector.

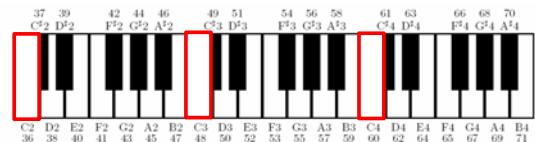
## Audio Features

Chroma features



## Audio Features

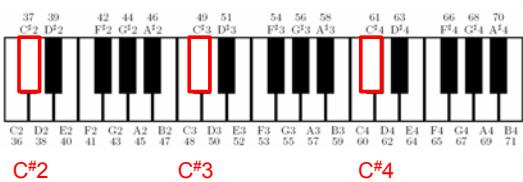
Chroma features



Chroma C

## Audio Features

### Chroma features

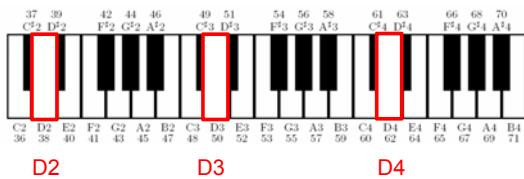


C#2      C#3      C#4

Chroma C#

## Audio Features

### Chroma features

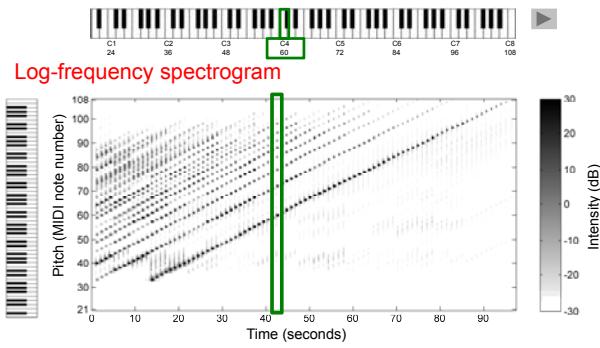


D2      D3      D4

Chroma D

## Audio Features

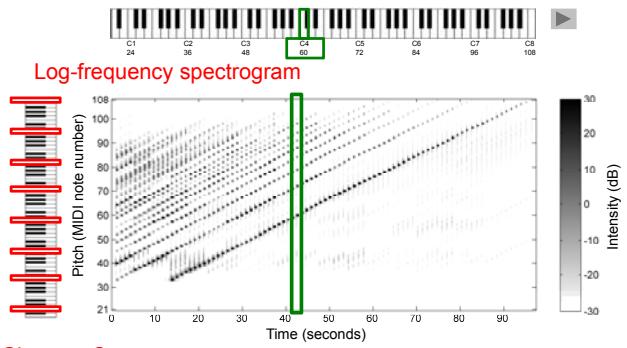
### Example: Chromatic scale



Log-frequency spectrogram

## Audio Features

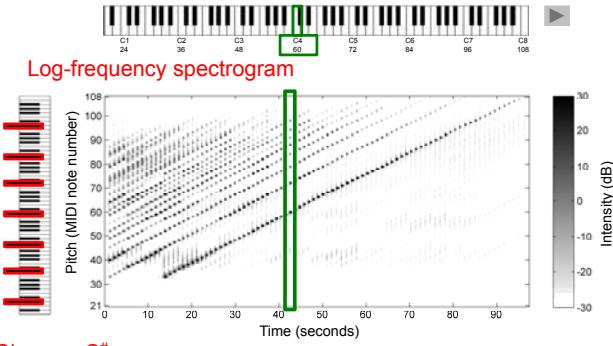
### Example: Chromatic scale



Chroma C

## Audio Features

### Example: Chromatic scale

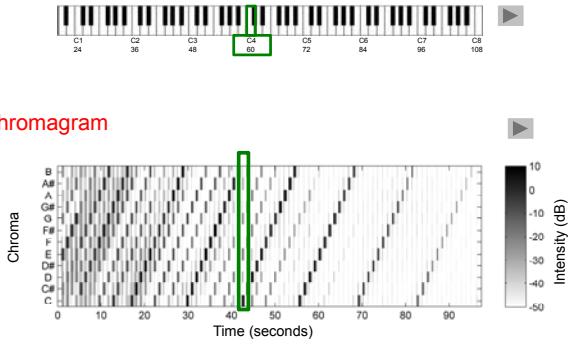


Log-frequency spectrogram

Chroma C#

## Audio Features

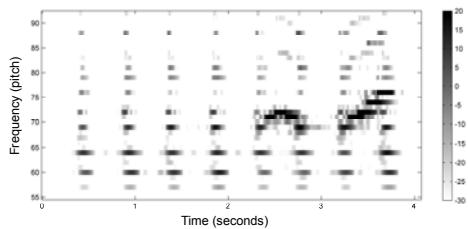
### Example: Chromatic scale



Chromagram

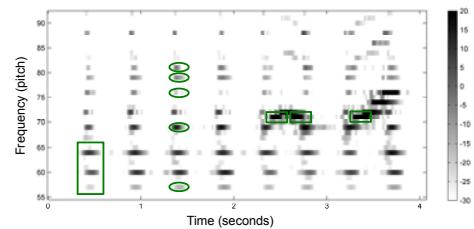
## Audio Features

### Chroma features



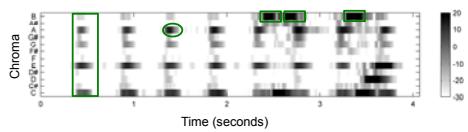
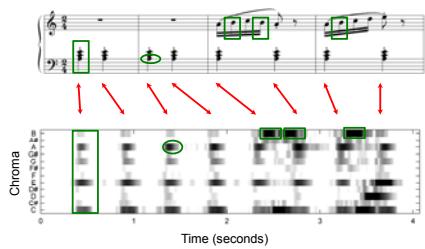
## Audio Features

### Chroma features



## Audio Features

### Chroma features



## Audio Features

### Chroma features

- Sequence of chroma vectors correlates to the harmonic progression
- Normalization  $x \rightarrow x/\|x\|$  makes features invariant to changes in dynamics
- Further denoising and smoothing
- Taking logarithm before adding up pitch coefficients accounts for logarithmic sensation of intensity

## Audio Features

### Logarithmic compression

For a positive constant  $\gamma \in \mathbb{R}_{>0}$  the **logarithmic compression**

$$\Gamma_\gamma : \mathbb{R}_{>0} \rightarrow \mathbb{R}_{>0}$$

is defined by

$$\Gamma_\gamma(v) := \log(1 + \gamma \cdot v)$$

A value  $v \in \mathbb{R}_{>0}$  is replaced by a compressed value  $\Gamma_\gamma(v)$

## Audio Features

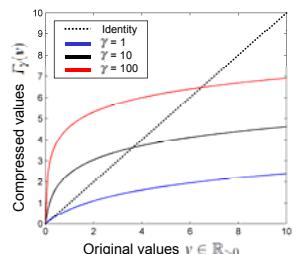
### Logarithmic compression

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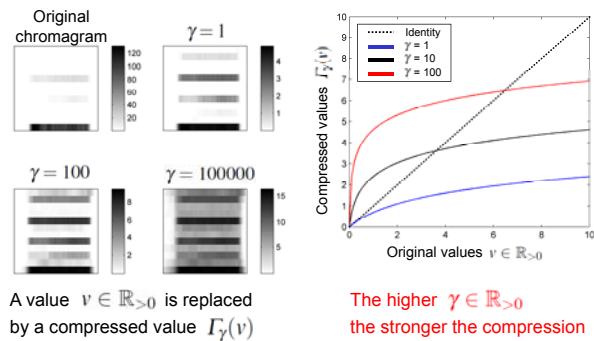


A value  $v \in \mathbb{R}_{>0}$  is replaced by a compressed value  $\Gamma_\gamma(v)$

The higher  $\gamma \in \mathbb{R}_{>0}$  the stronger the compression

## Audio Features

### Logarithmic compression



## Audio Features

### Normalization

Replace a vector by the normalized vector

$$x/\|x\|$$

using a suitable norm  $\|\cdot\|$

Example:

Chroma vector  $x \in \mathbb{R}^{12}$

Euclidean norm

$$\|x\| := \left( \sum_{i=0}^{11} |x(i)|^2 \right)^{1/2}$$

## Audio Features

### Normalization

Replace a vector by the normalized vector

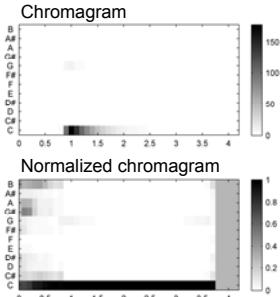
$$x/\|x\|$$

using a suitable norm  $\|\cdot\|$

Example:  
Chroma vector  $x \in \mathbb{R}^{12}$   
Euclidean norm

$$\|x\| := \left( \sum_{i=0}^{11} |x(i)|^2 \right)^{1/2}$$

Example: C4 played by piano



## Audio Features

### Normalization

Replace a vector by the normalized vector

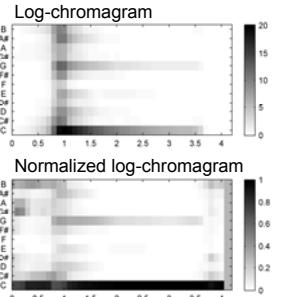
$$x/\|x\|$$

using a suitable norm  $\|\cdot\|$

Example:  
Chroma vector  $x \in \mathbb{R}^{12}$   
Euclidean norm

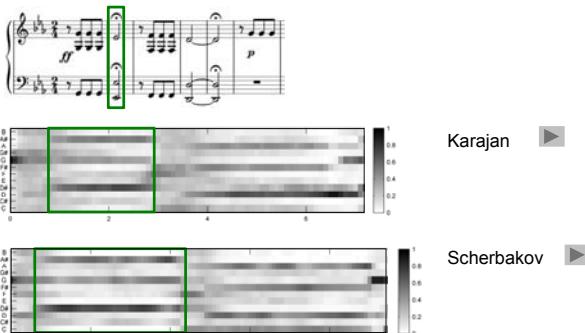
$$\|x\| := \left( \sum_{i=0}^{11} |x(i)|^2 \right)^{1/2}$$

Example: C4 played by piano



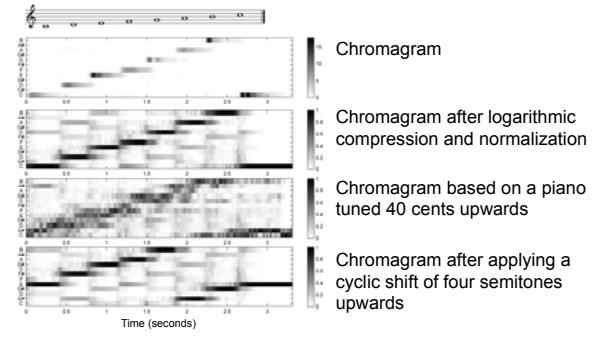
## Audio Features

### Chroma features (normalized)



## Audio Features

### Chroma features



## Audio Features

- There are many ways to implement chroma features
- Properties may differ significantly
- Appropriateness depends on respective application



- <http://www.mpi-inf.mpg.de/resources/MIR/chromatoolbox/>
- MATLAB implementations for various chroma variants

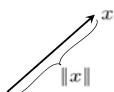
## Additional Material

## Inner Product

$$\langle x|y \rangle := \sum_{n=0}^{N-1} x(n)\overline{y(n)} \quad \text{for } x,y \in \mathbb{C}^N$$

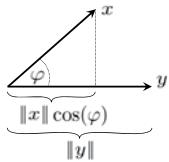
Length of a vector

$$\|x\| := \sqrt{\langle x|x \rangle}$$



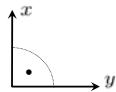
Angle between two vectors

$$\cos(\varphi) = \frac{|\langle x|y \rangle|}{\|x\| \cdot \|y\|}$$



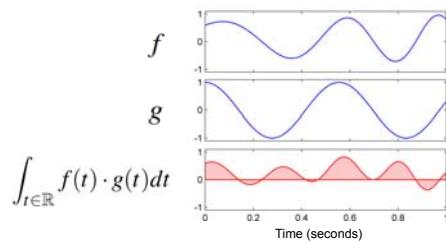
Orthogonality of two vectors

$$\langle x|y \rangle = 0$$



## Inner Product

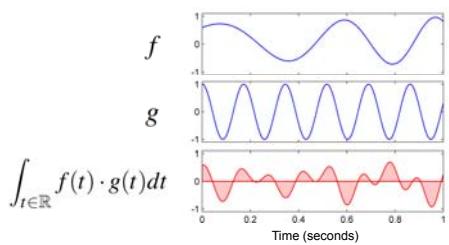
Measuring the similarity of two functions



- Area mostly positive and large
- Integral large
- Similarity high

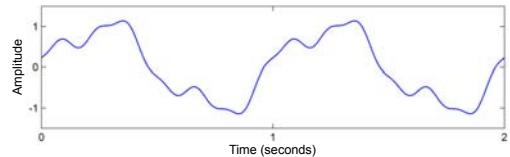
## Inner Product

Measuring the similarity of two functions



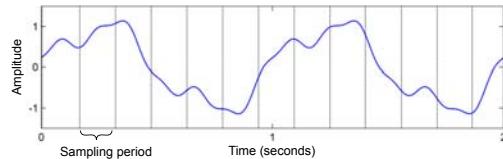
- Area positive and negative
- Integral small
- Similarity low

## Discretization



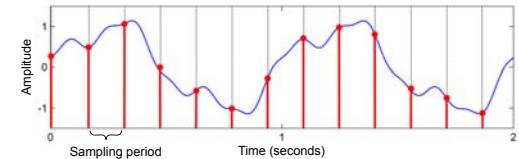
## Discretization

### Sampling



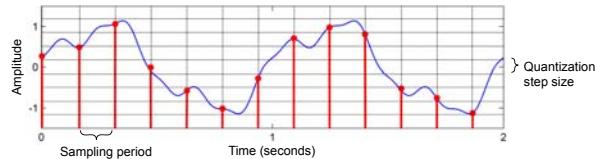
## Discretization

### Sampling



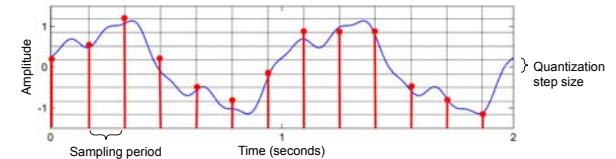
## Discretization

### Quantization



## Discretization

### Quantization



## Discretization

### Sampling

$f: \mathbb{R} \rightarrow \mathbb{R}$

CT-signal

$T > 0$

Sampling period

$x(n) := f(n \cdot T)$

Equidistant sampling,  $n \in \mathbb{Z}$

$x: \mathbb{Z} \rightarrow \mathbb{R}$

DT-signal

$x(n)$

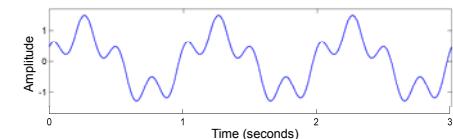
Sample taken at time  $t = n \cdot T$

$F_s := 1/T$

Sampling rate

## Discretization

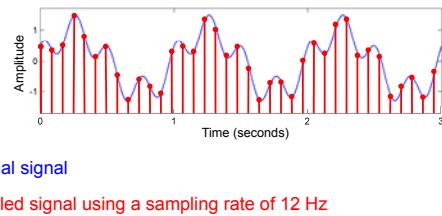
### Aliasing



Original signal

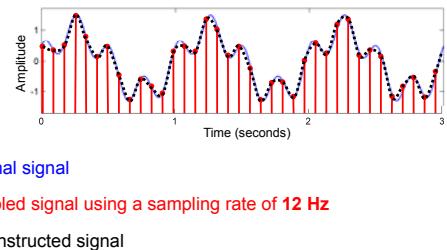
## Discretization

### Aliasing



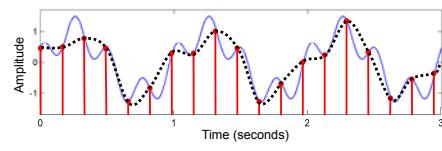
## Discretization

### Aliasing



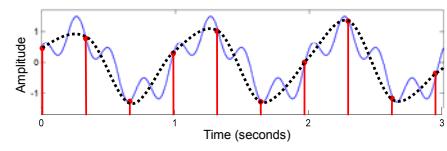
## Discretization

### Aliasing



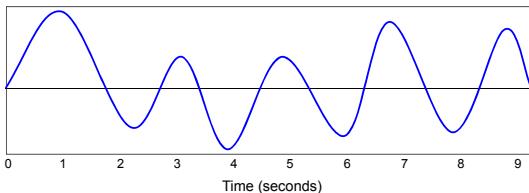
## Discretization

### Aliasing



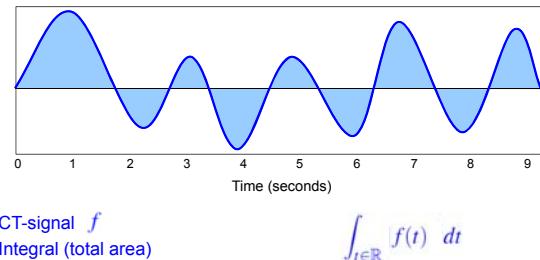
## Discretization

### Integrals and Riemann sums



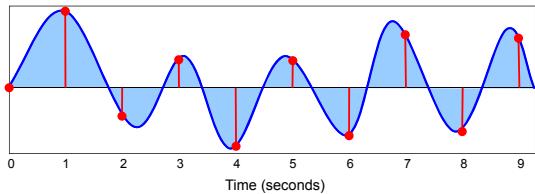
## Discretization

### Integrals and Riemann sums



## Discretization

Integrals and Riemann sums



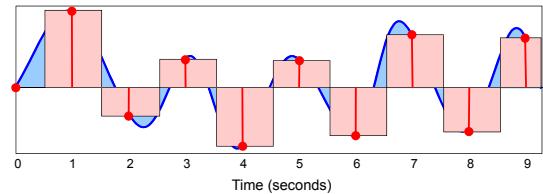
CT-signal  $f$   
Integral (total area)

$$\int_{t \in \mathbb{R}} f(t) dt$$

DT-signals (obtained by 1-sampling)  $x$

## Discretization

Integrals and Riemann sums



CT-signal  $f$   
Integral (total area)

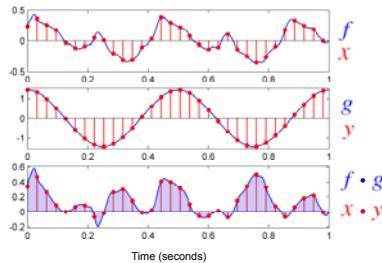
$$\int_{t \in \mathbb{R}} f(t) dt \approx \sum_{n \in \mathbb{Z}} x(n)$$

DT-signals (obtained by 1-sampling)  $x$   
Riemann sum (total area) → Approximation of integral

## Discretization

Integrals and Riemann sums

First CT-signal  
and DT-signal



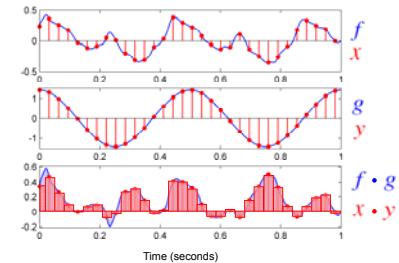
Second CT-signal  
and DT-signal

Product of CT-signals  
and DT-signals

## Discretization

Integrals and Riemann sums

First CT-signal  
and DT-signal



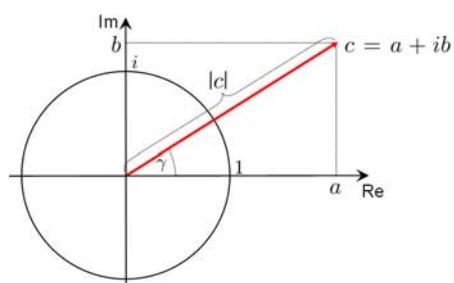
Second CT-signal  
and DT-signal

Product of CT-signals  
and DT-signals

$$\text{Integral} \approx \text{Riemann sum} \quad \int_{t \in \mathbb{R}} f(t) \overline{g(t)} dt \approx \sum_{n \in \mathbb{Z}} x(n) \overline{y(n)}$$

## Exponential Function

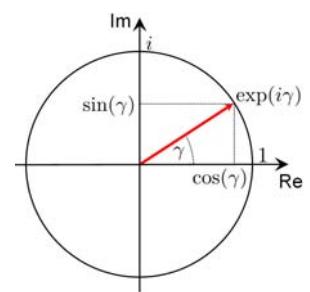
Polar coordinate representation of a complex number



## Exponential Function

Real and imaginary part (Euler's formula)

$$\exp(i\gamma) = \cos(\gamma) + i\sin(\gamma)$$



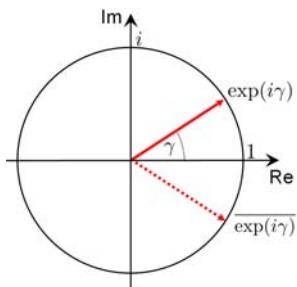
$$|\exp(i\gamma)| = 1$$

$$\exp(i\gamma) = \exp(i(\gamma + 2\pi))$$

## Exponential Function

Complex conjugate number

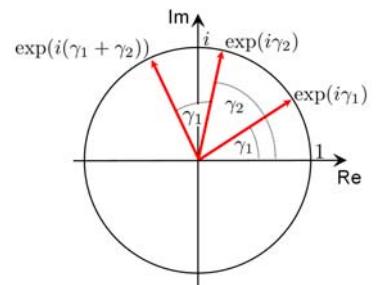
$$\overline{\exp(i\gamma)} = \exp(-i\gamma)$$



## Exponential Function

Additivity property

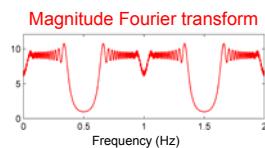
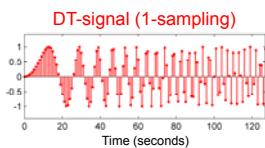
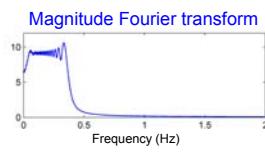
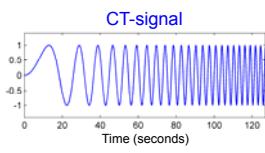
$$\exp(i(\gamma_1 + \gamma_2)) = \exp(i\gamma_1)\exp(i\gamma_2)$$



## Fourier Transform

Chirp signal with  $\lambda = 0.003$

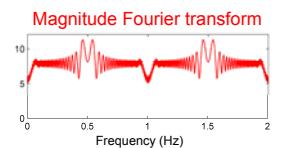
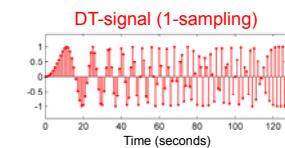
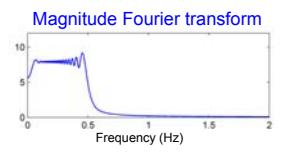
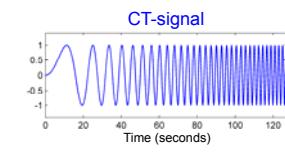
$$f(t) := \begin{cases} \sin(\lambda \cdot \pi t^2), & \text{for } t \geq 0 \\ 0, & \text{for } t < 0 \end{cases}$$



## Fourier Transform

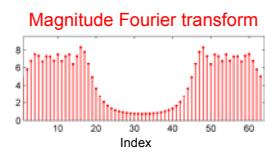
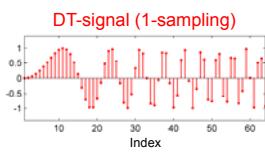
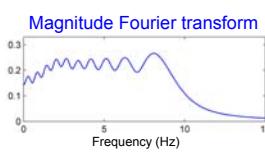
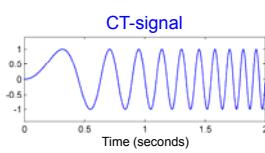
Chirp signal with  $\lambda = 0.004$

$$f(t) := \begin{cases} \sin(\lambda \cdot \pi t^2), & \text{for } t \geq 0 \\ 0, & \text{for } t < 0 \end{cases}$$



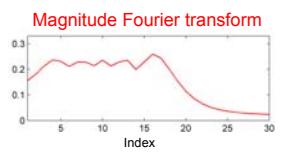
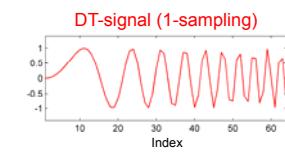
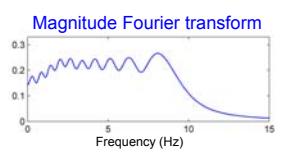
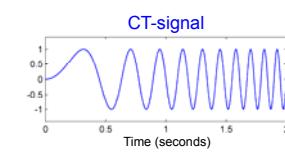
## Fourier Transform

DFT approximation of Fourier transform



## Fourier Transform

DFT approximation of Fourier transform



## Fourier Transform

### Discrete STFT

$$\mathcal{X}(m, k) := \sum_{n=0}^{N-1} x(n + mH)w(n) \exp(-2\pi i kn/N)$$

$x : \mathbb{Z} \rightarrow \mathbb{R}$	DT-signal
$w : [0 : N - 1] \rightarrow \mathbb{R}$	Window function of length $N \in \mathbb{N}$
$H \in \mathbb{N}$	Hop size
$K = N/2$	Index corresponding to Nyquist frequency
$\mathcal{X}(m, k)$	Fourier coefficient for frequency index $k \in [0 : K]$ and time frame $m \in \mathbb{Z}$

## Fourier Transform

### Discrete STFT

$$\mathcal{X}(m, k) := \sum_{n=0}^{N-1} x(n + mH)w(n) \exp(-2\pi i kn/N)$$

Physical time position associated with  $\mathcal{X}(m, k)$ :

$$T_{\text{coef}}(m) := \frac{m \cdot H}{F_s} \quad (\text{seconds})$$

$H$  = Hop size  
 $F_s$  = Sampling rate

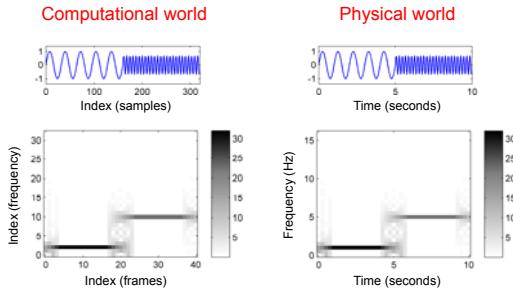
Physical frequency associated with  $\mathcal{X}(m, k)$ :

$$F_{\text{coef}}(k) := \frac{k \cdot F_s}{N} \quad (\text{Hertz})$$

## Fourier Transform

### Discrete STFT

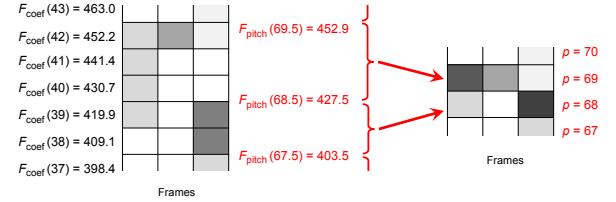
Parameters  
 $N = 64$   
 $H = 8$   
 $F_s = 32 \text{ Hz}$



## Log-Frequency Spectrogram

Pooling procedure for discrete STFT

Parameters  
 $N = 4096$   
 $H = 2048$   
 $F_s = 44100 \text{ Hz}$



## Fast Fourier Transform

### Algorithm: FFT

**Input:** The length  $N = 2^d$  with  $N$  being a power of two  
The vector  $(x(0), \dots, x(N-1))^T \in \mathbb{C}^N$

**Output:** The vector  $(X(0), \dots, X(N-1))^T = \text{DFT}_N \cdot (x(0), \dots, x(N-1))^T$

**Procedure:** Let  $(X(0), \dots, X(N-1)) = \text{FFT}(N, x(0), \dots, x(N-1))$  denote the general form of the FFT algorithm.

If  $N = 1$  then

$$X(0) = x(0).$$

Otherwise compute recursively:

$$\begin{aligned} (A(0), \dots, A(N/2-1)) &= \text{FFT}(N/2, x(0), x(2), x(4), \dots, x(N-2)), \\ (B(0), \dots, B(N/2-1)) &= \text{FFT}(N/2, x(1), x(3), x(5), \dots, x(N-1)), \\ C(k) &= \omega_N^k \cdot B(k) \text{ for } k \in [0 : N/2 - 1], \\ X(k) &= A(k) + C(k) \text{ for } k \in [0 : N/2 - 1], \\ X(N/2+k) &= A(k) - C(k) \text{ for } k \in [0 : N/2 - 1]. \end{aligned}$$

## Signal Spaces and Fourier Transforms

Signal space	$L^2(\mathbb{R})$	$L^2([0, 1])$	$\ell^2(\mathbb{Z})$
Inner product	$\langle f   g \rangle = \int_{\mathbb{R}} f(t) \overline{g(t)} dt$	$\langle f   g \rangle = \int_{[0,1]} f(t) \overline{g(t)} dt$	$\langle x   y \rangle = \sum_{n \in \mathbb{Z}} x(n) \overline{y(n)}$
Norm	$\ f\ _2 = \sqrt{\langle f   f \rangle}$	$\ f\ _2 = \sqrt{\langle f   f \rangle}$	$\ x\ _2 = \sqrt{\langle x   x \rangle}$
Definition	$L^2(\mathbb{R}) := \{f : \mathbb{R} \rightarrow \mathbb{C} \mid \ f\ _2 < \infty\}$	$L^2([0, 1]) := \{f : [0, 1] \rightarrow \mathbb{C} \mid \ f\ _2 < \infty\}$	$\ell^2(\mathbb{Z}) := \{f : \mathbb{Z} \rightarrow \mathbb{C} \mid \ f\ _2 < \infty\}$
Elementary frequency function	$\mathbb{R} \rightarrow \mathbb{C}$ $t \mapsto \exp(2\pi i \omega t)$	$[0, 1] \rightarrow \mathbb{C}$ $t \mapsto \exp(2\pi i \omega t)$	$\mathbb{Z} \rightarrow \mathbb{C}$ $n \mapsto \exp(2\pi i \omega n)$
Frequency parameter	$\omega \in \mathbb{R}$	$k \in \mathbb{Z}$	$\omega \in [0, 1]$
Fourier representation	$f : \mathbb{R} \rightarrow \mathbb{C}$ $\int_{\mathbb{R}} c_{\omega} \exp(2\pi i \omega t) d\omega$	$f(t) = \sum_{k \in \mathbb{Z}} c_k \exp(2\pi i k t)$	$x(n) = \int_{[0,1]} c_{\omega} \exp(2\pi i \omega n) d\omega$
Fourier transform	$\hat{f} : \mathbb{R} \rightarrow \mathbb{C}$ $\hat{f}(\omega) = c_{\omega} = \int_{\mathbb{R}} f(t) \exp(-2\pi i \omega t) dt$	$\hat{f}(k) = c_k = \int_{[0,1]} f(t) \exp(-2\pi i k t) dt$	$\hat{x}(n) = c_{\omega} = \sum_{\omega \in \mathbb{Z}} x(n) \exp(-2\pi i \omega n)$