

Circular Convolution and Convolution using DFT

$$\begin{aligned} x_1[n] &\xleftrightarrow{\text{DFT}_N} X_1[k] \quad , \quad k=0,1,\dots,N-1 \\ x_2[n] &\xleftrightarrow{\text{DFT}_N} X_2[k] \quad , \quad k=0,1,\dots,N-1. \end{aligned}$$

Define $X_3[k] = X_1[k] \cdot X_2[k]$

$$\begin{aligned} &\updownarrow \text{IDFT}_N \\ x_3[n] &= \sum_{m=0}^{N-1} x_1[n] x_2[\langle n-m \rangle_N] \quad , \quad n=0,1,\dots,N-1 \end{aligned}$$

\Rightarrow Not an ordinary convolution!

$$X_{1,2}[k] = X_{1,2}(e^{j\omega}) \Big|_{\omega = \frac{2\pi}{N}k} \quad , \quad k=0,1,\dots,N-1$$

because $x_{1,2}[n]$ is a finite-extent seq.

$$X_3[k] = (X_1(e^{j\omega}) X_2(e^{j\omega})) \Big|_{\omega = \frac{2\pi}{N}k} \quad , \quad k=0,1,\dots,N-1$$

Length of $y[n] = (x_1 * x_2)[n]$ is $L_1 + L_2 - 1$

If $N \geq L_1 + L_2 - 1$. then

$$Y[k] = Y(e^{j\omega}) \Big|_{\omega = \frac{2\pi}{N}k} = (X_1(e^{j\omega}) X_2(e^{j\omega})) \Big|_{\omega = \frac{2\pi}{N}k}$$

$$Y[k] = X_3[k] \quad , \quad k=0,1,\dots,N-1$$

and $y[n] = x_3[n]$.

* This property may be used to compute convolution!

Ex 11 $x_d[n] = \begin{cases} 1, & n=1 \\ 0, & n=0, 2, 3, 4, \dots, N-1 \end{cases} = \delta_N[n-1]$

Calculate $X_d[k] = ?$

$$X_d[0] = 1$$

$$X_d[1] = \sum_{n=0}^{N-1} x_d[n] e^{-j\frac{2\pi}{N}kn} = x_d[1] e^{-j\frac{2\pi}{N} \cdot 1 \cdot 1} = e^{-j\frac{2\pi}{N}}$$

$$X_d[l] = \sum_{n=0}^{N-1} x_d[n] e^{-j\frac{2\pi}{N}ln} = x_d[1] e^{-j\frac{2\pi}{N}l \cdot 1} = e^{-j\frac{2\pi}{N}l}$$

$l=0, 1, \dots, N-1$

If $x_d[n] = x[n-l]$
 $0 < l < N$

some of the samples may leave the index range $n=0, 1, \dots, N-1$.

So consider a periodic shift:

$$x_d[n] \triangleq x[\langle n - n_0 \rangle_M] \quad (\langle \cdot \rangle_M : \text{modulo-}M)$$

In the DFT domain:

$$X_d[k] = X[k] e^{-j\frac{2\pi}{N}kn_0}$$

Let $x[n]$ be real

$$X[k] = X^*[N-k]$$

$$X[k] = X^*[-k]$$

Magnitude relation:

$$|X[k]| = |X[N-k]|$$

$$|X[k]| = |X[-k]|$$

Phase relation:

$$\angle X[k] = -\angle X[N-k]$$

Ex) Circular convolution:

$$x_3[n] = x[n] \quad (5) \quad h[n] = \sum_{m=0}^{N-1} x[m] h[(n-m)_5]$$

$$x[n] = \begin{cases} 1, & n=0,1 \\ 0, & \text{o.w.} \end{cases}$$

$$h[n] = \begin{cases} (0.9)^n, & n=0,1,2,3,4 \\ 0, & \text{o.w.} \end{cases}$$

length of $x[n] = 2$

length $h[n] = 5$

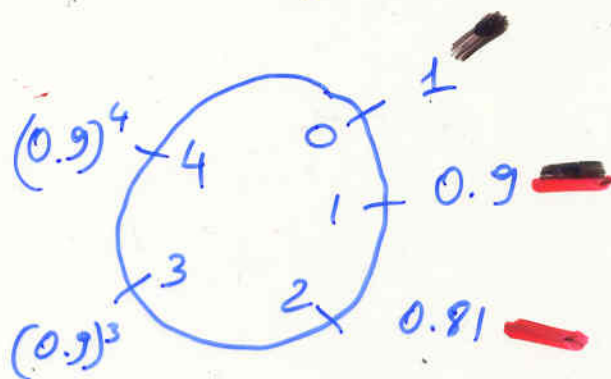
(Use $N = 6 = 5 + 2 - 1$ for DFT based convolution.)

If you use $N = 5$ then you have corrupted samples:

$$\begin{aligned} x_3[0] &= \sum_{m=0}^{N-1} h[m] x[(0-m)_5] = h[0] x[(0-0)_5] + h[1] x[(0-1)_5] \\ &\quad + h[2] x[(0-2)_5] + h[3] x[(0-3)_5] \\ &\quad + h[4] x[(0-4)_5] \\ &= 1 + 0.9^4 \end{aligned}$$

(Actual conv. value: $y[0] = h[0] x[0] = 1 = \sum_{m=0}^4 h[m] x[0-m]$)

$x_3[0]$ is corrupted!



$$x_3[1] = 1 + 0.9, \quad x_3[2] = 0.9 + 0.81, \quad x_3[3] = (0.9)^2 + (0.9)^3$$

$$x_3[4] = (0.9)^4 + (0.9)^3$$

$x_3[0]$ is corrupted by $y[5]!$

Another way to evaluate circular convolution

$$x_3[n] = \sum_{l=-\infty}^{\infty} y[n + lN]$$