INSIDE the FFT BLACK BOX
Serial and Parallel Fast Fourier Transform Algorithms
**Contents**

I  **Preliminaries**

1  **An Elementary Introduction to the Discrete Fourier Transform**
   1.1 Complex Numbers
   1.2 Trigonometric Interpolation
   1.3 Analyzing the Series
   1.4 Fourier Frequency Versus Time Frequency
   1.5 Filtering a Signal
   1.6 How Often Does One Sample?
   1.7 Notes and References

2  **Some Mathematical and Computational Preliminaries**
   2.1 Computing the Twiddle Factors
   2.2 Multiplying Two Complex Numbers
      2.2.1 Real floating-point operation (FLOP) count
      2.2.2 Special considerations in computing the FFT
   2.3 Expressing Complex Multiply-Adds in Terms of Real Multiply-Adds
   2.4 Solving Recurrences to Determine an Unknown Function

II  **Sequential FFT Algorithms**

3  **The Divide-and-Conquer Paradigm and Two Basic FFT Algorithms**
   3.1 Radix-2 Decimation-In-Time (DIT) FFT
      3.1.1 Analyzing the arithmetic cost
   3.2 Radix-2 Decimation-In-Frequency (DIF) FFT
      3.2.1 Analyzing the arithmetic cost
   3.3 Notes and References

4  **Deciphering the Scrambled Output from In-Place FFT Computation**
   4.1 Iterative Form of the Radix-2 DIF FFT
<table>
<thead>
<tr>
<th>Section</th>
<th>Title</th>
</tr>
</thead>
<tbody>
<tr>
<td>4.2</td>
<td>Applying the Iterative DIF FFT to a $N = 32$ Example</td>
</tr>
<tr>
<td>4.3</td>
<td>Storing and Accessing Pre-computed Twiddle Factors</td>
</tr>
<tr>
<td>4.4</td>
<td>A Binary Address Based Notation and the Bit-Reversed Output</td>
</tr>
<tr>
<td>4.4.1</td>
<td>Binary representation of positive decimal integers</td>
</tr>
<tr>
<td>4.4.2</td>
<td>Deciphering the scrambled output</td>
</tr>
<tr>
<td>4.5</td>
<td>Shorthand Notation for the Twiddle Factors</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Section</th>
<th>Title</th>
</tr>
</thead>
<tbody>
<tr>
<td>5</td>
<td>Bit-Reversed Input to the Radix-2 DIF FFT</td>
</tr>
<tr>
<td>5.1</td>
<td>The Effect of Bit-Reversed Input</td>
</tr>
<tr>
<td>5.2</td>
<td>A Taxonomy for Radix-2 FFT Algorithms</td>
</tr>
<tr>
<td>5.3</td>
<td>Shorthand Notation for the DIF$_{RN}$ Algorithm</td>
</tr>
<tr>
<td>5.3.1</td>
<td>Shorthand notation for the twiddle factors</td>
</tr>
<tr>
<td>5.3.2</td>
<td>Applying algorithm 5.2 to a $N = 32$ example</td>
</tr>
<tr>
<td>5.4</td>
<td>Using Scrambled Output for Input to the Inverse FFT</td>
</tr>
<tr>
<td>5.5</td>
<td>Notes and References</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Section</th>
<th>Title</th>
</tr>
</thead>
<tbody>
<tr>
<td>6</td>
<td>Performing Bit-Reversal by Repeated Permutation of Intermediate Results</td>
</tr>
<tr>
<td>6.1</td>
<td>Combining Permutation with Butterfly Computation</td>
</tr>
<tr>
<td>6.1.1</td>
<td>The ordered radix-2 DIF$_{NN}$ FFT</td>
</tr>
<tr>
<td>6.1.2</td>
<td>The shorthand notation</td>
</tr>
<tr>
<td>6.2</td>
<td>Applying the Ordered DIF FFT to a $N = 32$ Example</td>
</tr>
<tr>
<td>6.3</td>
<td>In-Place Ordered (or Self-Sorting) Radix-2 FFT Algorithms</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Section</th>
<th>Title</th>
</tr>
</thead>
<tbody>
<tr>
<td>7</td>
<td>An In-Place Radix-2 DIT FFT for Input in Natural Order</td>
</tr>
<tr>
<td>7.1</td>
<td>Understanding the Recursive DIT FFT and its In-Place Implementation</td>
</tr>
<tr>
<td>7.2</td>
<td>Developing the Iterative In-Place DIT FFT</td>
</tr>
<tr>
<td>7.2.1</td>
<td>Identifying the twiddle factors in the DIT FFT</td>
</tr>
<tr>
<td>7.2.2</td>
<td>The pseudo-code program for the DIT$_{NN}$ FFT algorithm</td>
</tr>
<tr>
<td>7.3</td>
<td>Shorthand Notation and a $N = 32$ Example</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Section</th>
<th>Title</th>
</tr>
</thead>
<tbody>
<tr>
<td>8</td>
<td>An In-Place Radix-2 DIT FFT for Input in Bit-Reversed Order</td>
</tr>
<tr>
<td>8.1</td>
<td>Developing the Iterative In-Place DIT$_{RN}$ FFT</td>
</tr>
<tr>
<td>8.1.1</td>
<td>Identifying the twiddle factors in the DIT$_{RN}$ FFT</td>
</tr>
<tr>
<td>8.1.2</td>
<td>The pseudo-code program for the DIT$_{RN}$ FFT</td>
</tr>
<tr>
<td>8.2</td>
<td>Shorthand Notation and a $N = 32$ Example</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Section</th>
<th>Title</th>
</tr>
</thead>
<tbody>
<tr>
<td>9</td>
<td>An Ordered Radix-2 DIT FFT</td>
</tr>
<tr>
<td>9.1</td>
<td>Deriving the (Ordered) DIT$_{NN}$ FFT From Its Recursive Definition</td>
</tr>
<tr>
<td>9.2</td>
<td>The Pseudo-code Program for the DIT$_{NN}$ FFT</td>
</tr>
<tr>
<td>9.3</td>
<td>Applying the (Ordered) DIT$_{NN}$ FFT to a $N = 32$ Example</td>
</tr>
</tbody>
</table>

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10 Ordering Algorithms and Computer Implementation of Radix-2 FFTs
  10.1 Bit-Reversal and Ordered FFTs
  10.2 Perfect Shuffle and In-Place FFTs
    10.2.1 Combining a software implementation with the FFT
    10.2.2 Data adjacency afforded by a hardware implementation
  10.3 Reverse Perfect Shuffle and In-Place FFTs
  10.4 Fictitious Block Perfect Shuffle and Ordered FFTs
    10.4.1 Interpreting the ordered DIF FFT algorithm
    10.4.2 Interpreting the ordered DIT FFT algorithm

11 The Radix-4 and the Class of Radix-2^4 FFTs
  11.1 The Radix-4 DIT FFTs
    11.1.1 Analyzing the arithmetic cost
  11.2 The Radix-4 DIF FFTs
  11.3 The Class of Radix-2^4 DIT and DIF FFTs

12 The Mixed-Radix and Split-Radix FFTs
  12.1 The Mixed-Radix FFTs
  12.2 The Split-Radix DIT FFTs
    12.2.1 Analyzing the arithmetic cost
  12.3 The Split-Radix DIF FFTs
  12.4 Notes and References

13 FFTs for Arbitrary N
  13.1 The Main Ideas Behind Bluestein’s FFT
    13.1.1 DFT and the symmetric Toeplitz matrix-vector product
    13.1.2 Enlarging the Toeplitz matrix to a circulant matrix
    13.1.3 Enlarging the dimension of a circulant matrix to \( M = 2^s \)
    13.1.4 Forming the \( M \times M \) circulant matrix-vector product
    13.1.5 Diagonalizing a circulant matrix by a DFT matrix
  13.2 Bluestein’s Algorithm for Arbitrary N

14 FFTs for Real Input
  14.1 Computing Two Real FFTs Simultaneously
  14.2 Computing a Real FFT
  14.3 Notes and References

15 FFTs for Composite N
  15.1 Nested-Multiplication as a Computational Tool
    15.1.1 Evaluating a polynomial by nested-multiplication
    15.1.2 Computing a DFT by nested-multiplication
  15.2 A 2D Array as a Basic Programming Tool
15.2.1 Row-oriented and column-oriented code templates

15.3 A 2D Array as an Algorithmic Tool
15.3.1 Storing a vector in a 2D array
15.3.2 Use of 2D arrays in computing the DFT

15.4 An Efficient FFT for $N = P \times Q$

15.5 Multi-Dimensional Array as an Algorithmic Tool
15.5.1 Storing a 1D array into a multi-dimensional array
15.5.2 Row-oriented interpretation of $v$-D arrays as 2D arrays
15.5.3 Column-oriented interpretation of $v$-D arrays as 2D arrays
15.5.4 Row-oriented interpretation of $v$-D arrays as 3D arrays
15.5.5 Column-oriented interpretation of $v$-D arrays as 3D arrays

15.6 Programming Different $v$-D Arrays From a Single Array
15.6.1 Support from the FORTRAN programming language
15.6.2 Further adaptation

15.7 An Efficient FFT for $N = N_0 \times N_1 \times \ldots \times N_{v-1}$

15.8 Notes and References

16 Selected FFT Applications
16.1 Fast Polynomial Multiplication
16.2 Fast Convolution and Deconvolution
16.3 Computing a Toeplitz Matrix-Vector Product
16.4 Computing a Circulant Matrix-Vector Product
16.5 Solving a Large Circulant Linear System
16.6 Fast Discrete Sine Transforms
16.7 Fast Discrete Cosine Transform
16.8 Fast Discrete Hartley Transform
16.9 Fast Chebyshev Approximation
16.10 Solving Difference Equations

III Parallel FFT Algorithms

17 Parallelizing the FFTs: Preliminaries on Data Mapping
17.1 Mapping Data to Processors
17.2 Properties of Cyclic Block Mappings
17.3 Examples of CBM Mappings and Parallel FFTs

18 Computing and Communications on Distributed-Memory Multiprocessors
18.1 Distributed-Memory Message-Passing Multiprocessors
18.2 The d-Dimensional Hypercube Multiprocessors
18.2.1 The subcube-doubling communication algorithm
18.2.2 Modeling the arithmetic and communication cost
18.2.3 Hardware characteristics and implications on algorithm design
18.3 Embedding a Ring by Reflected-Binary Gray-Code
18.4 A Further Twist-Performing Subcube-Doubling Communications on a Ring Embedded in a Hypercube
18.5 Notes and References
18.5.1 Arithmetic time benchmarks
18.5.2 Unidirectional times on circuit-switched networks
18.5.3 Bidirectional times on full-duplex channels

19 Parallel FFTs without Inter-Processor Permutations
19.1 A Useful Equivalent Notation: \( \text{PID} \mid \text{Local } M \)
19.1.1 Representing data mappings for different orderings
19.2 Parallelizing In-Place FFTs Without Inter-Processor Permutations
19.2.1 Parallel DIF\(_{\text{NR}}\) and DIT\(_{\text{NR}}\) algorithms
19.2.2 Interpreting the data mapping for bit-reversed output
19.2.3 Parallel DIF\(_{\text{RN}}\) and DIT\(_{\text{RN}}\) algorithms
19.2.4 Interpreting the data mapping for bit-reversed input
19.3 Analysis of Communication Cost
19.4 Uneven Distribution of Arithmetic Workload

20 Parallel FFTs with Inter-Processor Permutations
20.1 Improved Parallel DIF\(_{\text{NR}}\) and DIT\(_{\text{NR}}\) Algorithms
20.1.1 The idea and a modified shorthand notation
20.1.2 The complete algorithm and output interpretation
20.1.3 The use of other initial mappings
20.2 Improved Parallel DIF\(_{\text{RN}}\) and DIT\(_{\text{RN}}\) Algorithms
20.3 Further Technical Details and a Generalization

21 A Potpourri of Variations on Parallel FFTs
21.1 Parallel FFTs without Inter-Processor Permutations
21.1.1 The PID in Gray code
21.1.2 Using an ordered FFT on local data
21.1.3 Using radix-4 and split-radix FFTs
21.1.4 FFTs for Connection Machines
21.2 Parallel FFTs with Inter-Processor Permutations
21.2.1 Restoring the initial map at every stage
21.2.2 Pivoting on the right-most bit in local \( M \)
21.2.3 All-to-all inter-processor communications
21.2.4 Maintaining specific maps for input and output
21.3 A Summary Table
21.4 Notes and References

22 Further Improvement and a Generalization of Parallel FFTs
22.1 Algorithms with Specific Mappings for Ordered Output

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22.1.1 Algorithm I
22.1.2 Algorithm II
22.2 A General Algorithm and Communication Complexity Results
   22.2.1 Phase I of the general algorithm
   22.2.2 Phase II of the general algorithm

23 Parallelizing Two-dimensional FFTs
   23.1 The Computation of Multiple 1D FFTs
   23.2 The Sequential 2D FFT Algorithm
      23.2.1 Programming considerations
      23.2.2 Computing a single 1D FFT stored in a 2D matrix
      23.2.3 Sequential algorithms for matrix transposition
   23.3 Three Parallel 2D FFT Algorithms for Hypercubes
      23.3.1 The transpose split (TS) method
      23.3.2 The local distributed (LD) method
      23.3.3 The 2D block distributed method
      23.3.4 Transforming a rectangular signal matrix on hypercubes
   23.4 The Generalized 2D Block Distributed (GBLK) Method for Subcube-grids and Meshes
      23.4.1 Running hypercube (subcube-grid) programs on meshes
   23.5 Configuring an Optimal Physical Mesh for Running Hypercube (Subcube-grid) Programs
      23.5.1 Minimizing multi-hop penalty
      23.5.2 Minimizing traffic congestion
      23.5.3 Minimizing channel contention on a circuit-switched network
   23.6 Pipelining Subcube-doubling Communications on All Hypercube Channels
   23.7 Changing Data Mappings During Parallel 2D FFT Computation
   23.8 Parallel Matrix Transposition By Changing Data Mapping
   23.9 Notes and References

24 Computing and Distributing Twiddle Factors in the Parallel FFTs
   24.1 Twiddle Factors for Parallel FFT Without Inter-Processor Permutations
   24.2 Twiddle Factors for Parallel FFT With Inter-Processor Permutations

IV Appendices
A Fundamental Concepts of Efficient Scientific Computation
   A.1 Time and Space Consumed by the DFT and FFT Algorithms
      A.1.1 Relating operation counts to execution times
      A.1.2 Relating MFLOPS to execution times and operation counts

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A.2 Comparing Algorithms by Orders of Complexity
   A.2.1 An informal introduction via motivating examples
   A.2.2 Formal notations and terminologies
   A.2.3 The big-Oh and big-Omega notations
   A.2.4 Some common uses of the Θ-notation

B Solving Recurrence Equations by Substitution
   B.1 Deriving Recurrences From a Known Function
   B.2 Solving Recurrences to Determine an Unknown Function
   B.3 Mathematical Summation Formulas
   B.4 Solving Generalized Recurrence Equations
   B.5 Recurrences and the Fast Fourier Transforms

Bibliography
Preface

The fast Fourier transform (FFT) algorithm, together with its many successful applications, represents one of the most important advancements in scientific and engineering computing in this century. The wide usage of computers has been instrumental in driving the study of the FFT, and a very large number of articles have been written about the algorithm over the past thirty years. Some of these articles describe modifications of the basic algorithm to make it more efficient or more applicable in various circumstances. Other work has focused on implementation issues, in particular, the development of parallel computers has spawned numerous articles about implementation of the FFT on multiprocessors. However, to many computing and engineering professionals, the large collection of serial and parallel algorithms remain hidden inside the FFT black box because: (1) coverage of the FFT in computing and engineering textbooks is usually brief, typically only a few pages are spent on the algorithmic aspects of the FFT; (2) cryptic and highly variable mathematical and algorithmic notation; (3) limited length of journal articles; and (4) important ideas and techniques in designing efficient algorithms are sometimes buried in software or hardware-implemented FFT programs, and not published in the open literature.

This book is intended to help rectify this situation. Our objective is to bring these numerous and varied ideas together in a common notational framework, and make the study of FFT an inviting and relatively painless task. In particular, the book employs a unified and systematic approach in developing the multitude of ideas and computing techniques employed by the FFT, and in so doing, it closes the gap between the often brief introduction in textbooks and the equally often intimidating treatments in the FFT literature. The unified notation and approach also facilitates the development of new parallel FFT algorithms in the book.

This book is self-contained at several levels. First, because the fast Fourier transform (FFT) is a fast “algorithm” for computing the discrete Fourier transform (DFT), an “algorithmic approach” is adopted throughout the book. To make the material fully accessible to readers who are not familiar with the design and analysis of computer algorithms, two appendices are given to provide necessary background. Second, with the help of examples and diagrams, the algorithms are explained in full. By exercising the appropriate notation in a consistent manner, the algorithms are explicitly connected to the mathematics underlying the FFT—this is often the “missing link” in the literature. The algorithms are presented in pseudo-code and a complexity analysis of each is provided.

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Features of the book

- The book is written to bridge the gap between textbooks and literature. We believe this book is unique in this respect. The majority of textbooks largely focus on the underlying mathematical transform (DFT) and its applications, and only a small part is devoted to the FFT, which is a fast algorithm for computing the DFT.

- The book teaches up-to-date computational techniques relevant to the FFT. The book systematically and thoroughly reviews, explains, and unifies FFT ideas from journals across the disciplines of engineering, mathematics, and computer science from 1960 to 1999. In addition, the book contains several parallel FFT algorithms that are believed to be new.

- Only background found in standard undergraduate mathematical science, computer science, or engineering curricula is required. The notations used in the book are fully explained and demonstrated by examples. As a consequence, this book should make FFT literature accessible to senior undergraduates, graduate students, and computing professionals. The book should serve as a self-teaching guide for learning about the FFT. Also, many of the ideas discussed are of general importance in algorithm design and analysis, efficient numerical computation, and scientific programming for both serial or parallel computers.

Use of the book

It is expected that this book will be of interest and of use to senior undergraduate students, graduate students, computer scientists, numerical analysts, engineering professionals, specialists in parallel and distributed computing, and researchers working in computational mathematics in general.

The book also has potential as a supplementary text for undergraduate and graduate courses offered in mathematical science, computer science, and engineering programs. Specifically, it could be used for courses in scientific computation, numerical analysis, digital signal processing, the design and analysis of computer algorithms, parallel algorithms and architectures, parallel and distributed computing, and engineering courses treating the discrete Fourier transform and its applications.

Scope of the book

The book is organized into 24 chapters and 2 appendices. It contains 97 figures and 38 tables, as well as 25 algorithms presented in pseudo-code, along with numerous code segments. The bibliography contains more than 100 references dated from 1960 to 1999. The chapters are organized into three parts.

I. Preliminaries Part I presents a brief introduction to the discrete Fourier transform through a simple example involving trigonometric interpolation. This part is included to make the book self-contained. Some details about floating point arithmetic as it relates to FFT computation is also included in Part I.

II. Sequential FFT Algorithms This part contains fourteen relatively short chapters (3 through 16). Although the FFT, like binary search and quicksort, is commonly used in textbooks to illustrate the divide and conquer paradigm and recursive algorithms, the FFT has a unique feature: the application of the basic FFT algorithm
to “naturally ordered” input, if performed “in place,” yields output in “bit-reversed” order. While this feature may be taken for granted by FFT insiders, it is often not addressed in detail in textbooks. Again, partly because of the lack of notation linking the underlying mathematics to the algorithm, and because it is understood by FFT professionals, this aspect of the FFT is either left unexplained or explained very briefly in the literature. This phenomenon, its consequences, and how to deal with it, is one of the topics of Part II.

Similarly, the basic FFT algorithm is generally introduced as most efficient when applied to vectors whose length $N$ is a power of two, although it can be made even more efficient if $N$ is a power of four, and even more so if it is a power of eight, and so on. These situations, as well as the case when $N$ is arbitrary, are considered in Part II. Other special situations, such as when the input is real rather than complex, and various programming “tricks,” are also considered in Part II, which concludes with a chapter on selected applications of FFT algorithms.

**III. Parallel FFT Algorithms** The last part deals with the many and varied issues that arise in implementing FFT algorithms on multiprocessor computers. Part III begins with a chapter that discusses the mapping of data to processors, because the designs of the parallel FFTs are mainly driven by data distribution, rather than by the way the processors are physically connected (through shared memory or by way of a communication network.) This is a feature not shared by parallel numerical algorithms in general.

Distributed-memory multiprocessors are discussed next, because implementing the algorithms on shared-memory architecture is straightforward. The hypercube multiprocessor architecture is particularly considered because it is so naturally compatible with the FFT algorithm. However, the material discussed later does not specifically depend on the hypercube architecture.

Following that, a series of chapters contains a large collection of parallel algorithms, including some that are believed to be new. All of the algorithms are described using a common notation that has been derived from one introduced in the literature. As in part II, dealing with the bit-reversal phenomenon is considered, along with balancing the computational load and avoiding communication congestion. The last two chapters deal with two-dimensional FFTs and the task of distributing the “twiddle factors” among the individual processors.

Appendix A contains basic information about efficient computation, together with some fundamentals on complexity notions and notation. Appendix B contains techniques that are helpful in solving recurrence equations. Since FFT algorithms are recursive, analysis of their complexity leads naturally to such equations.

**Acknowledgments**

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