

## nag\_fft\_hermitian (c06ebc)

### 1. Purpose

**nag\_fft\_hermitian (c06ebc)** calculates the discrete Fourier transform of a Hermitian sequence of  $n$  complex data values.

### 2. Specification

```
#include <nag.h>
#include <nagc06.h>

void nag_fft_hermitian(Integer n, double x[], NagError *fail)
```

### 3. Description

Given a Hermitian sequence of  $n$  complex data values  $z_j$  (i.e., a sequence such that  $z_0$  is real and  $z_{n-j}$  is the complex conjugate of  $z_j$ , for  $j = 1, 2, \dots, n-1$ ) this function calculates their discrete Fourier transform defined by

$$\hat{x}_k = \frac{1}{\sqrt{n}} \sum_{j=0}^{n-1} z_j \exp\left(-i\frac{2\pi j k}{n}\right), \quad \text{for } k = 0, 1, \dots, n-1.$$

(Note the scale factor of  $1/\sqrt{n}$  in this definition.) The transformed values  $\hat{x}_k$  are purely real.

To compute the inverse discrete Fourier transform defined by

$$\hat{y}_k = \frac{1}{\sqrt{n}} \sum_{j=0}^{n-1} z_j \exp\left(+i\frac{2\pi j k}{n}\right), \quad \text{for } k = 0, 1, \dots, n-1,$$

this function should be preceded by a call of nag\_conjugate\_hermitian (c06gbc) to form the complex conjugates of the  $z_j$ .

The function uses the Fast Fourier Transform algorithm (Brigham 1974). There are some restrictions on the value of  $n$  (see Section 4).

### 4. Parameters

#### n

Input: the number of data values,  $n$ .

Constraint:  $n > 1$ . The largest prime factor of  $n$  must not exceed 19, and the total number of prime factors of  $n$ , counting repetitions, must not exceed 20.

#### x[n]

Input: the sequence to be transformed stored in Hermitian form. If the data values  $z_j$  are written as  $x_j + iy_j$ , then for  $0 \leq j \leq n/2$ ,  $x_j$  is contained in  $x[j]$ , and for  $1 \leq j \leq (n-1)/2$ ,  $y_j$  is contained in  $x[n-j]$ . It is not necessary for other elements of the sequence to be explicitly stored. (See also the Example Program.)

Output: the components of the discrete Fourier transform  $\hat{x}_k$ .  $\hat{x}_k$  is stored in  $x[k]$ , for  $k = 0, 1, \dots, n-1$ .

#### fail

The NAG error parameter, see the Essential Introduction to the NAG C Library.

### 5. Error Indications and Warnings

#### NE\_C06\_FACTOR\_GT

At least one of the prime factors of  $n$  is greater than 19.

#### NE\_C06\_TOO\_MANY\_FACTORS

$n$  has more than 20 prime factors.

**NE\_INT\_ARG\_LT**

On entry, **n** must not be less than or equal to 1: **n** =  $\langle \text{value} \rangle$ .

**6. Further Comments**

The time taken by the function is approximately proportional to  $n \log n$ , but also depends on the factorization of  $n$ . The function is somewhat faster than average if the only prime factors of  $n$  are 2, 3 or 5; and fastest of all if  $n$  is a power of 2.

On the other hand, the function is particularly slow if  $n$  has several unpaired prime factors, i.e., if the ‘square-free’ part of  $n$  has several factors.

**6.1. Accuracy**

Some indication of accuracy can be obtained by performing a subsequent inverse transform and comparing the results with the original sequence (in exact arithmetic they would be identical).

**6.2. References**

Brigham E O (1974) *The Fast Fourier Transform* Prentice-Hall.

**7. See Also**

nag\_fft\_complex (c06ecc)  
nag\_conjugate\_hermitian (c06gbc)

**8. Example**

This program reads in a sequence of real data values which is assumed to be a Hermitian sequence of complex data values stored in Hermitian form. The input sequence is expanded into a full complex sequence and printed alongside the original sequence. The discrete Fourier transform (as computed by nag\_fft\_hermitian) is printed out.

The program then performs an inverse transform using nag\_fft\_real (c06eac) and nag\_conjugate\_hermitian (c06gbc), and prints the sequence so obtained alongside the original data values.

**8.1. Program Text**

```

/*
 * Mark 1, 1990.
 */

#include <nag.h>
#include <stdio.h>
#include <nag_stdlb.h>
#include <nagc06.h>

#define NMAX 20

main()
{
    Integer j, n, n2, nj;
    double u[NMAX], v[NMAX], x[NMAX], xx[NMAX];

    Vprintf("c06ebc Example Program Results\n");
    /* Skip heading in data file */
    Vscanf("%*[^\n]");
    while (scanf("%ld", &n)!=EOF)
        if (n>1 && n<=NMAX)
        {
            for (j = 0; j<n; j++)
            {
                Vscanf("%lf", &x[j]);
                xx[j] = x[j];
            }
            /* Calculate full complex form of Hermitian sequence */
            u[0] = x[0];
        }
}

```

```

v[0] = 0.0;
n2 = (n-1)/2;
for (j = 1; j<=n2; j++)
{
    nj = n - j;
    u[j] = x[j];
    u[nj] = x[j];
    v[j] = x[nj];
    v[nj] = -x[nj];
}
if (n % 2==0)
{
    u[n2+1] = x[n2+1];
    v[n2+1] = 0.0;
}
Vprintf("\nOriginal and corresponding complex sequence\n");
Vprintf("\n      Data      Real      Imag \n\n");
for (j = 0; j<n; j++)
    Vprintf("%3ld %10.5f %10.5f %10.5f\n", j, x[j], u[j], v[j]);
/* Calculate transform */
c06ebc(n, x, NAGERR_DEFAULT);
Vprintf("\nComponents of discrete Fourier transform\n\n");
for (j = 0; j<n; j++)
    Vprintf("%3ld %10.5f\n", j, x[j]);
/* Calculate inverse transform */
c06eac(n, x, NAGERR_DEFAULT);
c06gbc(n, x, NAGERR_DEFAULT);
Vprintf("\nOriginal sequence as restored by inverse transform\n");
Vprintf("\n      Original      Restored\n\n");
for (j = 0; j<n; j++)
    Vprintf("%3ld %10.5f %10.5f\n", j, xx[j], x[j]);
}
else
{
    Vfprintf(stderr,"Invalid value of n\n");
    exit(EXIT_FAILURE);
}
exit(EXIT_SUCCESS);
}

```

## 8.2. Program Data

```

c06ebc Example Program Data
7
0.34907
0.54890
0.74776
0.94459
1.13850
1.32850
1.51370

```

## 8.3. Program Results

```

c06ebc Example Program Results

```

Original and corresponding complex sequence

	Data	Real	Imag
0	0.34907	0.34907	0.00000
1	0.54890	0.54890	1.51370
2	0.74776	0.74776	1.32850
3	0.94459	0.94459	1.13850
4	1.13850	0.94459	-1.13850
5	1.32850	0.74776	-1.32850
6	1.51370	0.54890	-1.51370

Components of discrete Fourier transform

0	1.82616
1	1.86862
2	-0.01750
3	0.50200
4	-0.59873
5	-0.03144
6	-2.62557

Original sequence as restored by inverse transform

	Original	Restored
0	0.34907	0.34907
1	0.54890	0.54890
2	0.74776	0.74776
3	0.94459	0.94459
4	1.13850	1.13850
5	1.32850	1.32850
6	1.51370	1.51370

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