NAG Library Function Document

nag_fft_multiple_real (c06fpc)

1 Purpose

nag_fft_multiple_real (c06fpc) computes the discrete Fourier transforms of m sequences, each containing n real data values.

2 Specification

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

```
void nag_fft_multiple_real (Integer m, Integer n, double x[],
     const double trig[], NagError *fail)
```

3 Description

Given m sequences of n real data values x_j^p, for $j = 0, 1, \ldots, n-1$ and $p = 1, 2, \ldots, m$, this function simultaneously calculates the Fourier transforms of all the sequences defined by

$$\hat{z}_k^p = \frac{1}{\sqrt{n}} \sum_{j=0}^{n-1} x_j^p \exp(-2\pi ijk/n), \qquad \text{for } k = 0, 1, \ldots, n-1; p = 1, 2, \ldots, m.$$

(Note the scale factor $1/\sqrt{n}$ in this definition.)

The transformed values $\hat{z}_k^p$ are complex, but for each value of p the $\hat{z}_k^p$ form a Hermitian sequence (i.e., $\hat{z}_{n-k}^p$ is the complex conjugate of $\hat{z}_k^p$), so they are completely determined by mn real numbers. The first call of nag_fft_multiple_real (c06fpc) must be preceded by a call to nag_fft_init_trig (c06gzc) to initialize the array **trig** with trigonometric coefficients according to the value of **n**.

The discrete Fourier transform is sometimes defined using a positive sign in the exponential term

$$\hat{z}_k^p = \frac{1}{\sqrt{n}} \sum_{j=0}^{n-1} x_j^p \exp(+2\pi ijk/n).$$

To compute this form, this function should be followed by a call to nag_multiple_conjugate_hermitian (c06gqc) to form the complex conjugates of the $\hat{z}_k^p$.

The function uses a variant of the fast Fourier transform algorithm (Brigham (1974)) known as the Stockham self-sorting algorithm, which is described in Temperton (1983). Special coding is provided for the factors 2, 3, 4, 5 and 6.

4 References

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

Temperton C (1983) Fast mixed-radix real Fourier transforms *J. Comput. Phys.* **52** 340–350

5 Arguments

1: **m** – Integer *Input*

On entry: the number of sequences to be transformed, m.

Constraint: $\mathbf{m} \geq 1$.

2: **n** – Integer *Input*

On entry: the number of real values in each sequence, n.

Constraint: $\mathbf{n} \geq 1$.

3: $\mathbf{x}[\mathbf{m} \times \mathbf{n}]$ – double *Input/Output*

On entry: the m data sequences must be stored in **x** consecutively. If the data values of the pth sequence to be transformed are denoted by x_j^p, for $j = 0, 1, \ldots, n-1$, then the mn elements of the array **x** must contain the values

$$x_0^1, x_1^1, \ldots, x_{n-1}^1, x_0^2, x_1^2, \ldots, x_{n-1}^2, \ldots, x_0^m, x_1^m, \ldots, x_{n-1}^m.$$

On exit: the m discrete Fourier transforms in Hermitian form, stored consecutively, overwriting the corresponding original sequences. If the n components of the discrete Fourier transform $\hat{z}_k^p$ are written as $a_k^p + ib_k^p$, then for $0 \leq k \leq n/2$, a_k^p is in array element $\mathbf{x}[(p-1) \times n + k]$ and for $1 \leq k \leq (n-1)/2$, b_k^p is in array element $\mathbf{x}[(p-1) \times n + n - k]$.

4: $\mathbf{trig}[\mathbf{2} \times \mathbf{n}]$ – const double *Input*

On entry: trigonometric coefficients as returned by a call of nag_fft_init_trig (c06gzc). nag_fft_multiple_real (c06fpc) makes a simple check to ensure that **trig** has been initialized and that the initialization is compatible with the value of **n**

5: **fail** – NagError * *Input/Output*

The NAG error argument (see Section 3.6 in the Essential Introduction).

6 Error Indicators and Warnings

NE_ALLOC_FAIL

Dynamic memory allocation failed.

NE_C06_NOT_TRIG

Value of **n** and **trig** array are incompatible or **trig** array not initialized.

NE_INT_ARG_LT

On entry, $\mathbf{m} = \langle value \rangle$.
Constraint: $\mathbf{m} \geq 1$.

On entry, $\mathbf{n} = \langle value \rangle$.
Constraint: $\mathbf{n} \geq 1$.

7 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).

8 Parallelism and Performance

Not applicable.

9 Further Comments

The time taken is approximately proportional to $nm\log(n)$, but also depends on the factors of n. The function is fastest if the only prime factors of n are 2, 3 and 5, and is particularly slow if n is a large prime, or has large prime factors.

10 Example

This program reads in sequences of real data values and prints their discrete Fourier transforms (as computed by nag_fft_multiple_real (c06fpc)). The Fourier transforms are expanded into full complex form using nag_multiple_hermitian_to_complex (c06gsc) and printed. Inverse transforms are then calculated by calling nag_multiple_conjugate_hermitian (c06gqc) followed by nag_fft_multiple_hermitian (c06fqc) showing that the original sequences are restored.

10.1 Program Text

```
/* nag_fft_multiple_real (c06fpc) Example Program.
 *
 * Copyright 1990 Numerical Algorithms Group.
 *
 * Mark 1, 1990.
 * Mark 8 revised, 2004.
 */

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

int main(void)
{
  Integer  exit_status = 0, i, j, m, n;
  NagError fail;
  double   *trig = 0, *u = 0, *v = 0, *x = 0;

  INIT_FAIL(fail);

  printf("nag_fft_multiple_real (c06fpc) Example Program Results\n");
  /* Skip heading in data file */
  scanf("%*[^\n]");
  while (scanf("%ld%ld", &m, &n) != EOF)
    {
      if (m >= 1 && n >= 1)
        {
          if (!(trig = NAG_ALLOC(2*n, double)) ||
              !(u = NAG_ALLOC(m*n, double)) ||
              !(v = NAG_ALLOC(m*n, double)) ||
              !(x = NAG_ALLOC(m*n, double)))
            {
              printf("Allocation failure\n");
              exit_status = -1;
              goto END;
            }
        }
      else
        {
          printf("Invalid m or n.\n");
          exit_status = 1;
          return exit_status;
        }

      printf("\n\nm = %2ld  n = %2ld\n", m, n);
      /* Read in data and print out. */
      for (j = 0; j < m; ++j)
        for (i = 0; i < n; ++i)
          scanf("%lf", &x[j*n + i]);
      printf("\nOriginal data values\n\n");
      for (j = 0; j < m; ++j)
        {
          printf("    ");
          for (i = 0; i < n; ++i)
            printf("%10.4f%s", x[j*n + i],
                    (i%6 == 5 && i != n-1?"\n     ":""));
          printf("\n");
        }
```

```
/* nag_fft_init_trig (c06gzc).
 * Initialization function for other c06 functions
 */
nag_fft_init_trig(n, trig, &fail);  /* Initialise trig array */
if (fail.code != NE_NOERROR)
  {
    printf("Error from nag_fft_init_trig (c06gzc).\n%s\n",
            fail.message);
    exit_status = 1;
    goto END;
  }
/* Calculate transforms */
/* nag_fft_multiple_real (c06fpc).
 * Multiple one-dimensional real discrete Fourier transforms
 */
nag_fft_multiple_real(m, n, x, trig, &fail);
if (fail.code != NE_NOERROR)
  {
    printf("Error from nag_fft_multiple_real (c06fpc).\n%s\n",
            fail.message);
    exit_status = 1;
    goto END;
  }
printf("\nDiscrete Fourier transforms in Hermitian format\n\n");
for (j = 0; j < m; ++j)
  {
    printf("    ");
    for (i = 0; i < n; ++i)
      printf("%10.4f%s", x[j*n + i],
             (i%6 == 5 && i != n-1?"\n     ":""));
    printf("\n");
  }
/* Calculate full complex form of Hermitian result */
/* nag_multiple_hermitian_to_complex (c06gsc).
 * Convert Hermitian sequences to general complex sequences
 */
nag_multiple_hermitian_to_complex(m, n, x, u, v, &fail);
printf("\nFourier transforms in full complex form\n\n");
for (j = 0; j < m; ++j)
  {
    printf("Real");
    for (i = 0; i < n; ++i)
      printf("%10.4f%s", u[j*n + i],
             (i%6 == 5 && i != n-1?"\n     ":""));
    printf("\nImag");
    for (i = 0; i < n; ++i)
      printf("%10.4f%s", v[j*n + i],
             (i%6 == 5 && i != n-1?"\n     ":""));
    printf("\n\n");
  }
/* Calculate inverse transforms */
/* Conjugate Hermitian sequences of transforms */
/* nag_multiple_conjugate_hermitian (c06gqc).
 * Complex conjugate of multiple Hermitian sequences
 */
nag_multiple_conjugate_hermitian(m, n, x, &fail);
/* Transform to give inverse transforms */
/* nag_fft_multiple_hermitian (c06fqc).
 * Multiple one-dimensional Hermitian discrete Fourier
 * transforms
 */
nag_fft_multiple_hermitian(m, n, x, trig, &fail);
printf("\nOriginal data as restored by inverse transform\n\n");
for (j = 0; j < m; ++j)
  {
    printf("    ");
    for (i = 0; i < n; ++i)
      printf("%10.4f%s", x[j*n + i],
             (i%6 == 5 && i != n-1?"\n     ":""));
    printf("\n");
  }
```

```
 END:
      NAG_FREE(trig);
      NAG_FREE(u);
      NAG_FREE(v);
      NAG_FREE(x);
    }
  return exit_status;
}
```

10.2 Program Data

```
nag_fft_multiple_real (c06fpc) Example Program Data
     3     6
     0.3854    0.6772    0.1138    0.6751    0.6362    0.1424
     0.5417    0.2983    0.1181    0.7255    0.8638    0.8723
     0.9172    0.0644    0.6037    0.6430    0.0428    0.4815
```

10.3 Program Results

```
nag_fft_multiple_real (c06fpc) Example Program Results


m =  3  n =  6

Original data values

        0.3854    0.6772    0.1138    0.6751    0.6362    0.1424
        0.5417    0.2983    0.1181    0.7255    0.8638    0.8723
        0.9172    0.0644    0.6037    0.6430    0.0428    0.4815

Discrete Fourier transforms in Hermitian format

        1.0737   -0.1041    0.1126   -0.1467   -0.3738   -0.0044
        1.3961   -0.0365    0.0780   -0.1521   -0.0607    0.4666
        1.1237    0.0914    0.3936    0.1530    0.3458   -0.0508

Fourier transforms in full complex form

Real    1.0737   -0.1041    0.1126   -0.1467    0.1126   -0.1041
Imag    0.0000   -0.0044   -0.3738    0.0000    0.3738    0.0044

Real    1.3961   -0.0365    0.0780   -0.1521    0.0780   -0.0365
Imag    0.0000    0.4666   -0.0607    0.0000    0.0607   -0.4666

Real    1.1237    0.0914    0.3936    0.1530    0.3936    0.0914
Imag    0.0000   -0.0508    0.3458    0.0000   -0.3458    0.0508


Original data as restored by inverse transform

        0.3854    0.6772    0.1138    0.6751    0.6362    0.1424
        0.5417    0.2983    0.1181    0.7255    0.8638    0.8723
        0.9172    0.0644    0.6037    0.6430    0.0428    0.4815
```