

Algorithms of Scientific Computing

Exercise 1

In the last worksheet we showed that the a_k and b_k can be computed by

$$c_k = \frac{1}{12} \sum_{l=0}^{11} X_l e^{-i2\pi kl/12}, \quad (1)$$

i.e. by a DFT.

Use the idea of the Fast Fourier Transformation, to reduce this DFT of length 12 to the computation of some DFTs of length 6 or 3, respectively.

Use the fact that all $X_l \in \mathbb{R}$.

Draw a diagram, that shows the needed computation steps or write an appropriate program (for example in Maple).

Extra-Exercise for Interested People:

Try to use Edson's algorithm or the mentioned ideas for the Fast Real Fourier Transformation for this problem.

Exercise 2: DFT of Mirrored data

Assume a dataset $f_n, n = 0, \dots, N-1$. What is the difference of the Fourier coefficients for this dataset and the "mirrored" dataset $\tilde{f}_n := f_{N-n}$?

Exercise 3: Two-dimensional Cosine-Transformation

The JPEG-method computes the coefficients \tilde{F}_{kl} from the image data f_{nm} using the following formula

$$\tilde{F}_{kl} = \frac{1}{N \cdot M} \sum_{n=0}^{N-1} \sum_{m=0}^{M-1} f_{nm} \cos\left(\frac{\pi k (n + \frac{1}{2})}{N}\right) \cos\left(\frac{\pi l (m + \frac{1}{2})}{M}\right)$$

Assume you have a procedure that can compute all coefficients \tilde{G}_k , $k = 0, \dots, N - 1$ efficiently, according to the formula

$$\tilde{G}_k = \frac{1}{N} \sum_{n=0}^{N-1} f_n \cos\left(\frac{\pi k (n + \frac{1}{2})}{N}\right).$$

How can you compute the coefficients \tilde{F}_k using this procedure?

Excercise 4: Discrete Cosine Transformation

We start with a dataset f_{-N+1}, \dots, f_N , which fulfills the following symmetry constraint:

$$f_{-n} = f_n \quad \text{for } n = 1, \dots, N - 1$$

a) Show that the corresponding Fourier coefficients

$$F_k = \frac{1}{2N} \sum_{n=-N+1}^N f_n \omega_{2N}^{-kn} \quad (2)$$

are real values only and can be written as:

$$F_k = \frac{1}{N} \left(\frac{1}{2} f_0 + \sum_{n=1}^{N-1} f_n \cos\left(\frac{\pi nk}{N}\right) + \frac{1}{2} f_N \cos(\pi k) \right). \quad (3)$$

b) Show that the F_k is symmetric too.