Brigham, E.O. 1974, *The Fast Fourier Transform* (Englewood Cliffs, NJ: Prentice-Hall), Chapter 13.

13.2 Correlation and Autocorrelation Using the FFT

Correlation is the close mathematical cousin of convolution. It is in some ways simpler, however, because the two functions that go into a correlation are not as conceptually distinct as were the data and response functions that entered into convolution. Rather, in correlation, the functions are represented by different, but generally similar, data sets. We investigate their "correlation," by comparing them both directly superposed, and with one of them shifted left or right.

We have already defined in equation (12.0.10) the correlation between two continuous functions $g(t)$ and $h(t)$, which is denoted $\text{Corr}(g, h)$, and is a function of *lag* t. We will occasionally show this time dependence explicitly, with the rather awkward notation $\text{Corr}(g, h)(t)$. The correlation will be large at some value of t if the first function (g) is a close copy of the second (h) but lags it in time by t, i.e., if the first function is shifted to the right of the second. Likewise, the correlation will be large for some negative value of t if the first function *leads* the second, i.e., is shifted to the left of the second. The relation that holds when the two functions are interchanged is

$$\text{Corr}(g, h)(t) = \text{Corr}(h, g)(-t) \tag{13.2.1}$$

The discrete correlation of two sampled functions g_k and h_k, each periodic with period N, is defined by

$$\text{Corr}(g, h)_j \equiv \sum_{k=0}^{N-1} g_{j+k} h_k \tag{13.2.2}$$

The *discrete correlation theorem* says that this discrete correlation of two real functions g and h is one member of the discrete Fourier transform pair

$$\text{Corr}(g, h)_j \Longleftrightarrow G_k H_k{}^* \tag{13.2.3}$$

where G_k and H_k are the discrete Fourier transforms of g_j and h_j, and the asterisk denotes complex conjugation. This theorem makes the same presumptions about the functions as those encountered for the discrete convolution theorem.

We can compute correlations using the FFT as follows: FFT the two data sets, multiply one resulting transform by the complex conjugate of the other, and inverse transform the product. The result (call it r_k) will formally be a complex vector of length N. However, it will turn out to have all its imaginary parts zero since the original data sets were both real. The components of r_k are the values of the correlation at different lags, with positive and negative lags stored in the by now familiar wrap-around order: The correlation at zero lag is in r_0, the first component;

the correlation at lag 1 is in r_1, the second component; the correlation at lag -1 is in r_{N-1}, the last component; etc.

Just as in the case of convolution we have to consider end effects, since our data will not, in general, be periodic as intended by the correlation theorem. Here again, we can use zero padding. If you are interested in the correlation for lags as large as $\pm K$, then you must append a buffer zone of K zeros at the end of both input data sets. If you want all possible lags from N data points (not a usual thing), then you will need to pad the data with an equal number of zeros; this is the extreme case. So here is the program:

```
#include "nrutil.h"

void correl(float data1[], float data2[], unsigned long n, float ans[])
Computes the correlation of two real data sets data1[1..n] and data2[1..n] (including any
user-supplied zero padding). n MUST be an integer power of two. The answer is returned as
the first n points in ans[1..2*n] stored in wrap-around order, i.e., correlations at increasingly
negative lags are in ans[n] on down to ans[n/2+1], while correlations at increasingly positive
lags are in ans[1] (zero lag) on up to ans[n/2]. Note that ans must be supplied in the calling
program with length at least 2*n, since it is also used as working space. Sign convention of
this routine: if data1 lags data2, i.e., is shifted to the right of it, then ans will show a peak
at positive lags.
{
    void realft(float data[], unsigned long n, int isign);
    void twofft(float data1[], float data2[], float fft1[], float fft2[],
        unsigned long n);
    unsigned long no2,i;
    float dum,*fft;

    fft=vector(1,n<<1);
    twofft(data1,data2,fft,ans,n);          Transform both data vectors at once.
    no2=n>>1;                               Normalization for inverse FFT.
    for (i=2;i<=n+2;i+=2) {
        ans[i-1]=(fft[i-1]*(dum=ans[i-1])+fft[i]*ans[i])/no2;     Multiply to find
        ans[i]=(fft[i]*dum-fft[i-1]*ans[i])/no2;                  FFT of their cor-
    }                                                             relation.
    ans[2]=ans[n+1];                        Pack first and last into one element.
    realft(ans,n,-1);                       Inverse transform gives correlation.
    free_vector(fft,1,n<<1);
}
```

As in `convlv`, it would be better to substitute two calls to `realft` for the one call to `twofft`, if `data1` and `data2` have very different magnitudes, to minimize roundoff error.

The *discrete autocorrelation* of a sampled function g_j is just the discrete correlation of the function with itself. Obviously this is always symmetric with respect to positive and negative lags. Feel free to use the above routine `correl` to obtain autocorrelations, simply calling it with the same `data` vector in both arguments. If the inefficiency bothers you, routine `realft` can, of course, be used to transform the `data` vector instead.

CITED REFERENCES AND FURTHER READING:

Brigham, E.O. 1974, *The Fast Fourier Transform* (Englewood Cliffs, NJ: Prentice-Hall), §13–2.

13.3 Optimal (Wiener) Filtering with the FFT

There are a number of other tasks in numerical processing that are routinely handled with Fourier techniques. One of these is filtering for the removal of noise from a "corrupted" signal. The particular situation we consider is this: There is some underlying, uncorrupted signal $u(t)$ that we want to measure. The measurement process is imperfect, however, and what comes out of our measurement device is a corrupted signal $c(t)$. The signal $c(t)$ may be less than perfect in either or both of two respects. First, the apparatus may not have a perfect "delta-function" response, so that the true signal $u(t)$ is convolved with (smeared out by) some known response function $r(t)$ to give a smeared signal $s(t)$,

$$s(t) = \int_{-\infty}^{\infty} r(t-\tau)u(\tau)\,d\tau \quad \text{or} \quad S(f) = R(f)U(f) \tag{13.3.1}$$

where S, R, U are the Fourier transforms of s, r, u, respectively. Second, the measured signal $c(t)$ may contain an additional component of noise $n(t)$,

$$c(t) = s(t) + n(t) \tag{13.3.2}$$

We already know how to deconvolve the effects of the response function r in the absence of any noise (§13.1); we just divide $C(f)$ by $R(f)$ to get a deconvolved signal. We now want to treat the analogous problem when noise is present. Our task is to find the *optimal filter*, $\phi(t)$ or $\Phi(f)$, which, when applied to the measured signal $c(t)$ or $C(f)$, and then deconvolved by $r(t)$ or $R(f)$, produces a signal $\widetilde{u}(t)$ or $\widetilde{U}(f)$ that is as close as possible to the uncorrupted signal $u(t)$ or $U(f)$. In other words we will estimate the true signal U by

$$\widetilde{U}(f) = \frac{C(f)\Phi(f)}{R(f)} \tag{13.3.3}$$

In what sense is $\widetilde{U}$ to be close to U? We ask that they be *close in the least-square sense*

$$\int_{-\infty}^{\infty} \left|\widetilde{u}(t) - u(t)\right|^2\,dt = \int_{-\infty}^{\infty} \left|\widetilde{U}(f) - U(f)\right|^2\,df \quad \text{is minimized.} \tag{13.3.4}$$

Substituting equations (13.3.3) and (13.3.2), the right-hand side of (13.3.4) becomes

$$\begin{aligned} &\int_{-\infty}^{\infty} \left|\frac{[S(f)+N(f)]\Phi(f)}{R(f)} - \frac{S(f)}{R(f)}\right|^2 df \\ &= \int_{-\infty}^{\infty} |R(f)|^{-2} \left\{ |S(f)|^2 \left|1-\Phi(f)\right|^2 + |N(f)|^2 \left|\Phi(f)\right|^2 \right\} df \end{aligned} \tag{13.3.5}$$

The signal S and the noise N are *uncorrelated*, so their cross product, when integrated over frequency f, gave zero. (This is practically the *definition* of what we mean by noise!) Obviously (13.3.5) will be a minimum if and only if the integrand is minimized with respect to $\Phi(f)$ at every value of f. Let us search for such a