nag_sum_fft_hermitian_3d (c06pzc) computes the three-dimensional inverse discrete Fourier transform of a trivariate Hermitian sequence of complex data values.

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

void nag_sum_fft_hermitian_3d (Integer n1, Integer n2, Integer n3, const Complex y[], double x[], NagError *fail)

nag_sum_fft_hermitian_3d (c06pzc) computes the three-dimensional inverse discrete Fourier transform of a trivariate Hermitian sequence of complex data values $z_{j_1 j_2 j_3}$, for $j_1 = 0, 1, \ldots, n_1 - 1$, $j_2 = 0, 1, \ldots, n_2 - 1$ and $j_3 = 0, 1, \ldots, n_3 - 1$.

The discrete Fourier transform is here defined by

$$\hat{x}_{k_1 k_2 k_3} = \frac{1}{\sqrt{n_1 n_2 n_3}} \sum_{j_1=0}^{n_1-1} \sum_{j_2=0}^{n_2-1} \sum_{j_3=0}^{n_3-1} z_{j_1 j_2 j_3} \exp \left( \frac{2\pi i}{n_1} \left( \frac{j_1 k_1}{n_1} + \frac{j_2 k_2}{n_2} + \frac{j_3 k_3}{n_3} \right) \right),$$

where $k_1 = 0, 1, \ldots, n_1 - 1$, $k_2 = 0, 1, \ldots, n_2 - 1$ and $k_3 = 0, 1, \ldots, n_3 - 1$. (Note the scale factor of $\frac{1}{\sqrt{n_1 n_2 n_3}}$ in this definition.)

Because the input data satisfies conjugate symmetry (i.e., $z_{k_1 k_2 k_3}$ is the complex conjugate of $z_{(n_1-k_1)k_2 k_3}$), the transformed values $\hat{x}_{k_1 k_2 k_3}$ are real.

A call of nag_sum_fft_real_3d (c06pyc) followed by a call of nag_sum_fft_hermitian_3d (c06pzc) will restore the original data.

This function performs multiple one-dimensional discrete Fourier transforms by the fast Fourier transform (FFT) algorithm in Brigham (1974) and Temperton (1983).

References


Arguments

1: \textbf{n1} – Integer \hspace{1cm} \textbf{Input}

\textit{On entry:} $n_1$, the first dimension of the transform.

\textit{Constraint:} \textbf{n1} $\geq 1$.

2: \textbf{n2} – Integer \hspace{1cm} \textbf{Input}

\textit{On entry:} $n_2$, the second dimension of the transform.

\textit{Constraint:} \textbf{n2} $\geq 1$. 

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3: \( n3 \) – Integer  
\textit{Input}  
\textit{On entry:} \( n3 \), the third dimension of the transform.  
\textit{Constraint:} \( n3 \geq 1 \).  

4: \( y[dim] \) – const Complex  
\textit{Input}  
\textit{Note:} the dimension, \( dim \), of the array \( y \) must be at least \((n1/2+1) \times n2 \times n3\).  
\textit{On entry:} the Hermitian sequence of complex input dataset \( z \), where \( z_{j_1j_2j_3} \) is stored in \( y[j_3 \times (n1/2+1)n2 + j_2 \times (n1/2+1) + j_1] \), for \( j_1 = 0,1,\ldots,n1/2, j_2 = 0,1,\ldots,n2-1 \) and \( j_3 = 0,1,\ldots,n3-1 \).  

5: \( x[n1 \times n2 \times n3] \) – double  
\textit{Output}  
\textit{On exit:} the real output dataset \( \hat{x} \), where \( \hat{x}_{k_1k_2k_3} \) is stored in \( x[k_3 \times n1n2 + k_2 \times n1 + k_1] \), for \( k_1 = 0,1,\ldots,n1-1, k_2 = 0,1,\ldots,n2-1 \) and \( k_3 = 0,1,\ldots,n3-1 \).  

6: \( \text{fail} \) – NagError *  
\textit{Input/Output}  
The NAG error argument (see Section 3.6 in the Essential Introduction).  

6  
\textbf{Error Indicators and Warnings}  

\textbf{NE_ALLOC_FAIL}  
Dynamic memory allocation failed.  
See Section 3.2.1.2 in the Essential Introduction for further information.  

\textbf{NE_BAD_PARAM}  
On entry, argument \( \langle \text{value} \rangle \) had an illegal value.  

\textbf{NE_INT}  
On entry, \( n1 = \langle \text{value} \rangle \).  
\textit{Constraint:} \( n1 \geq 1 \).  
On entry, \( n2 = \langle \text{value} \rangle \).  
\textit{Constraint:} \( n2 \geq 1 \).  
On entry, \( n3 = \langle \text{value} \rangle \).  
\textit{Constraint:} \( n3 \geq 1 \).  

\textbf{NE_INTERNAL_ERROR}  
An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please contact NAG for assistance.  
An unexpected error has been triggered by this function. Please contact NAG.  
See Section 3.6.6 in the Essential Introduction for further information.  

\textbf{NE_NO_LICENCE}  
Your licence key may have expired or may not have been installed correctly.  
See Section 3.6.5 in the Essential Introduction for further information.  

7  
\textbf{Accuracy}  
Some indication of accuracy can be obtained by performing a forward transform using \texttt{nag_sum_fft_real_3d} (c06pyc) and a backward transform using \texttt{nag_sum_fft_hermitian_3d} (c06pzc), and comparing the results with the original sequence (in exact arithmetic they would be identical).
8 Parallelism and Performance

nag_sum_fft_hermitian_3d (c06pzc) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

nag_sum_fft_hermitian_3d (c06pzc) makes calls to BLAS and/or LAPACK routines, which may be threaded within the vendor library used by this implementation. Consult the documentation for the vendor library for further information.

Please consult the X06 Chapter Introduction for information on how to control and interrogate the OpenMP environment used within this function. Please also consult the Users’ Note for your implementation for any additional implementation-specific information.

9 Further Comments

The time taken by nag_sum_fft_hermitian_3d (c06pzc) is approximately proportional to $n_1 n_2 n_3 \log(n_1 n_2 n_3)$, but also depends on the factors of $n_1$, $n_2$ and $n_3$. nag_sum_fft_hermitian_3d (c06pzc) is fastest if the only prime factors of $n_1$, $n_2$ and $n_3$ are 2, 3 and 5, and is particularly slow if one of the dimensions is a large prime, or has large prime factors.

Workspace is internally allocated by nag_sum_fft_hermitian_3d (c06pzc). The total size of these arrays is approximately proportional to $n_1 n_2 n_3$.

10 Example

See Section 10 in nag_sum_fft_real_3d (c06pyc).