Lecture 19: Discrete Fourier Analysis on the Boolean Hypercube (Introduction)

Recall

- Our objective is to study function $f\colon \{0,1\}^n \to \mathbb{R}$
- Every function f is equivalently represented as the vector $(f(0), f(1), \ldots, f(N-1)) \in \mathbb{R}^N$, where $N = 2^n$
- For $S = S_1 S_2 \ldots S_n \in \{0,1\}^n$, define the function

$$\chi_S(x) = (-1)^{S_1 x_1 + S_2 x_2 + \cdots + S_n x_n},$$

  where $x = x_1 x_2 \ldots x_n$
- We defined an inner-product of functions

$$\langle f, g \rangle := \frac{1}{N} \sum_{x \in \{0,1\}^n} f(x) g(x)$$

- We showed that χ_S are orthonormal, i.e.,

$$\langle \chi_S, \chi_T \rangle = \begin{cases} 0, \text{if } S \neq T \\ 1, \text{if } S = T \end{cases}$$

Fourier Coefficients

- Since $\left\{\chi_S \colon S \in \{0,1\}^n\right\}$ is an orthonormal basis, we can express any f as follows

$$f = \widehat{f}(0)\chi_0 + \widehat{f}(1)\chi_1 + \cdots + \widehat{f}(N-1)\chi_{N-1},$$

  where $\widehat{f}(S) \in \mathbb{R}$ and $S \in \{0,1\}^n$
- We interpret $(\widehat{f}(0), \widehat{f}(1), \ldots, \widehat{f}(N-1))$ as a function $\widehat{f}$

- Fourier Transformation is a basis change that maps f to $\widehat{f}$.
- We shall represent it as $f \overset{\mathcal{F}}{\mapsto} \widehat{f}$, where $\mathcal{F}$ is the Fourier Transformation

Linearity of Fourier Transformation I

- Note that we have the following property. For any $S \in \{0,1\}^n$, we have

$$\left(f(0)\ f(1)\ \cdots\ f(N-1)\right) \cdot \frac{1}{N}\left(\chi_S(0)\ \chi_S(1)\ \cdots\ \chi_S(N-1)\right)^{\intercal} = \widehat{f}(S)$$

- Define the matrix

$$\mathcal{F} = \frac{1}{N}\begin{bmatrix} \chi_0(0) & \chi_1(0) & \cdots & \chi_{N-1}(0) \\ \chi_0(1) & \chi_1(1) & \cdots & \chi_{N-1}(1) \\ \vdots & \vdots & \ddots & \vdots \\ \chi_0(N-1) & \chi_1(N-1) & \cdots & \chi_{N-1}(N-1) \end{bmatrix}$$

- From the property mentioned above, we have $f \cdot \mathcal{F} = \widehat{f}$

Linearity of Fourier Transformation II

Claim

For two function $f, g\colon \{0,1\}^n \to \mathbb{R}$*, we have*

$$\widehat{(f+g)} = \widehat{f} + \widehat{g}$$

Proof.

$$\widehat{(f+g)} = (f+g)\mathcal{F} = f\mathcal{F} + g\mathcal{F} = \widehat{f} + \widehat{g} \qquad \square$$

Linearity of Fourier Transformation III

Claim

For a function $f : \{0,1\}^n \to \mathbb{R}$ and $c \in \mathbb{R}$, we have

$$\widehat{(cf)} = c\widehat{f}$$

Proof.

$$\widehat{cf} = (cf)\mathcal{F} = c(f\mathcal{F}) = c\widehat{f} \quad \square$$

Theorem

Let $f\colon \{0,1\}^n \to \mathbb{R}$. Then, we have

$$\widehat{\left(\widehat{f}\right)} = \frac{1}{N} \cdot f$$

Proof.

- We shall prove that $\mathcal{F} \cdot \mathcal{F} = \frac{1}{N} I_{N \times N}$. This result shall imply that $\widehat{\left(\widehat{f}\right)} = (f\mathcal{F})\mathcal{F} = f\left(\frac{1}{N} I_{N\times N}\right) = \frac{1}{N} I_{N\times N}$
- Let us compute the element $(\mathcal{F}\mathcal{F})_{i,j}$. This element is the product of the i-th row of $\mathcal{F}$ and the j-th column of $\mathcal{F}$
- The j-th column of $\mathcal{F}$ is $\left(\frac{1}{N}\chi_j\right)^{\mathsf{T}}$
- The i-th row of $\mathcal{F}$ is $\left(\chi_0(i)\ \chi_1(i)\ \cdots\ \chi_{N-1}(i)\right)$
- Note that $\chi_S(x) = \chi_x(S)$, i.e., the matrix $\mathcal{F}$ is symmetric

Fourier of a Fourier II

- So, the i-th row of $\mathcal{F}$ is $\frac{1}{N}\chi_i$
- Therefore, we have $(\mathcal{F}\mathcal{F})_{i,j} = \frac{1}{N^2} \cdot \chi_i \cdot \chi_j^\intercal = \frac{1}{N}\langle \chi_i, \chi_j \rangle$. The orthonormality of the Fourier basis completes the proof

Plancherel Theorem and Parseval's Identity I

Theorem (Plancherel)

Suppose $f, g\colon \{0,1\}^n \to \mathbb{R}$. *Then, the following holds*

$$\langle f, g\rangle = \sum_{S\in\{0,1\}^n} \widehat{f}(S)\widehat{g}(S)$$

Proof.

$$\begin{aligned}
\langle f, g\rangle &= \left\langle \sum_{S\in\{0,1\}^n} \widehat{f}(S)\chi_S, \sum_{T\in\{0,1\}^n} \widehat{g}(T)\chi_T \right\rangle \\
&= \sum_{S\in\{0,1\}^n} \widehat{f}(S)\left\langle \chi_S, \sum_{T\in\{0,1\}^n} \widehat{g}(T)\chi_T \right\rangle \\
&= \sum_{S\in\{0,1\}^n} \widehat{f}(S) \sum_{T\in\{0,1\}^n} \langle \chi_S, \chi_T\rangle \\
&= \sum_{S\in\{0,1\}^n} \widehat{f}(S)\widehat{g}(S)
\end{aligned}$$

□

Note that, if $f, g\colon \{0,1\}^n \to \{+1,-1\}$ then we have $\langle f, g\rangle = 1 - \varepsilon$, there f and g disagree at εN inputs. Intuitively, if $|\langle f, g\rangle|$ is close to 1 then the functions are highly correlated. On the other hand, if $|\langle f, g\rangle|$ is close to 0 then the functions are independent.

Theorem (Parseval's Identity)

Suppose $f\colon \{0,1\}^n \to \mathbb{R}$. *Then*

$$\langle f, g \rangle = \sum_{S \in \{0,1\}^n} \widehat{f}(S)^2$$

Substitute $f = g$ in Plancherel's theorem.

Plancherel Theorem and Parseval's Identity IV

Corollary

If $f\colon \{0,1\}^n \to \{+1,-1\}$*, then* $\sum_{S\in\{0,1\}^n} \widehat{f}(S)^2 = 1$

Follows from the fact that $\langle f, f\rangle = 1$ and Parseval's identity.