Understanding the Fourier Transform

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1 Introduction

The Fourier transform is a mathematical tool used to analyze functions and signals in the frequency domain. It allows us to represent a function as a sum of sinusoidal components. The Fourier transform of a function $f(t)$ is denoted as $\mathcal{F}\{f(t)\}$ or simply $F(\omega)$.

2 Continuous Fourier Transform

The continuous Fourier transform is defined as:

$$f(t) = \int_{-\infty}^{\infty} F(t)e^{-i\omega t}\, dt \tag{1}$$

Here: $F(\omega)$ is the complex Fourier transform of the function f(t), ω is the angular frequency in radians per second, f(t) is the time-domain function, and i is the imaginary unit.

3 Inverse Continuous Fourier Transform

The inverse continuous Fourier transform allows us to reconstruct the original function f(t) from its Fourier transform $F(\omega)$:

$$f(t) = \frac{1}{2\pi}\int_{-\infty}^{\infty} F(\omega)e^{i\omega t}\, d\omega \tag{2}$$

4 Properties of the Fourier Transform

The Fourier transform has several important properties:

4.1 Linearity

4.2 Time-Shifting

4.3 Frequency-Shifting

4.4 Scaling

$$\mathcal{F}\{f(at)\} = \frac{1}{|a|}F\left(\frac{\omega}{a}\right) \tag{3}$$

5 Discrete Fourier Transform (DFT)

In practice, we often work with discrete signals. The Discrete Fourier Transform (DFT) is used to analyze such signals. The DFT of a discrete signal $x[n]$ is defined as:

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-i2\pi kn/N} \tag{4}$$

Here: $X[k]$ is the DFT of the signal, $x[n]$ is the discrete signal, N is the number of samples in the signal, and k is the frequency index.

6 Conclusion

The Fourier transform is a powerful tool for analyzing signals in the frequency domain. It allows us to decompose complex signals into simpler sinusoidal components, making it useful in a wide range of applications, from signal processing to image analysis.