

Lecture 16

Properties of the Continuous-Time Fourier Transform

Basic Properties of Fourier Transform

- Linearity
- Odd-Even and Real-Imaginary
- Time and Frequency Scaling
- Shifting in Time and in Frequency
- Differentiation and Integration
- Parseval's Relation
- Duality
- Convolution
- Differentiation and Integration

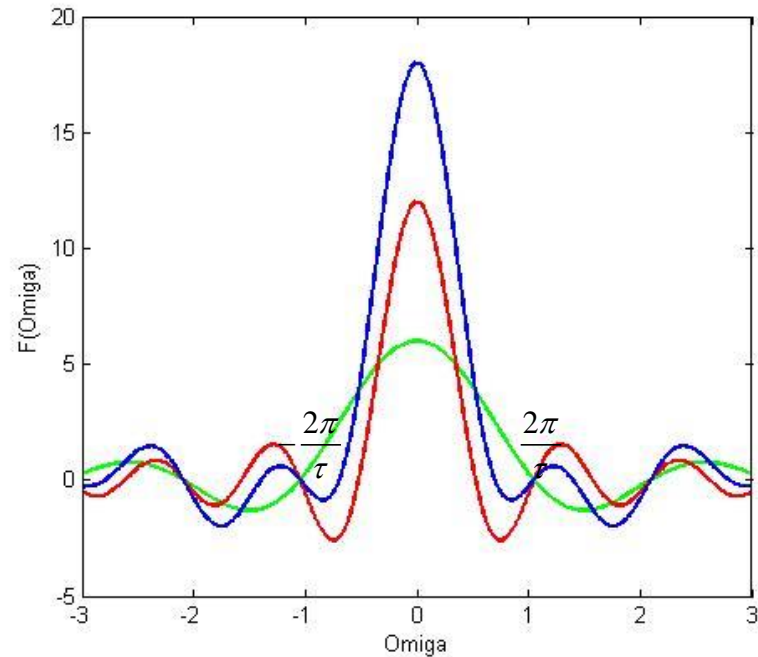
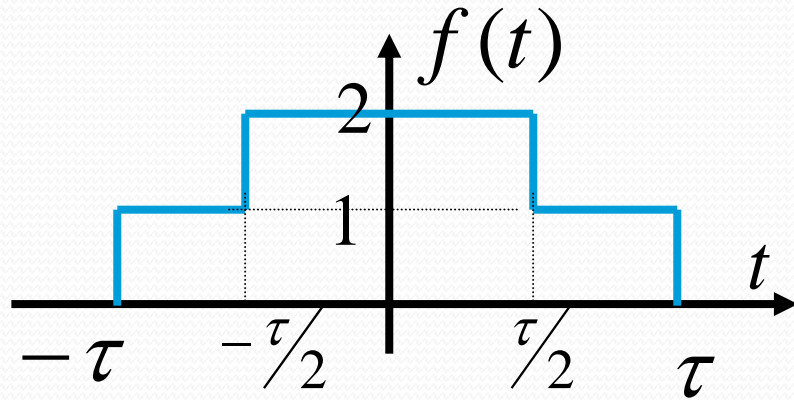
•Linearity

$$FT[f_i(t)] = F_i(j\omega)$$

$$FT\left[\sum_{i=1}^n a_i f_i(t)\right] = \sum_{i=1}^n a_i F_i(j\omega)$$

Example

Determine the Fourier Transform of $f(t)$



$$f(t) = [u(t + \frac{\tau}{2}) - u(t - \frac{\tau}{2})] + [u(t + \tau) - u(t - \tau)]$$

$$F(j\omega) = \tau[Sa(\omega\tau / 2) + 2Sa(\omega\tau)]$$

•Odd-Even and Real-Imaginary

$$FT[f(t)] = F(j\omega)$$

$$FT[f(-t)] = F(-j\omega)$$

Reverse in time domain, then reverse in frequency domain

$$FT[f^*(t)] = F^*(-j\omega)$$

Conjugate in time domain, then conjugate and reverse
in frequency domain.

$$\begin{aligned}
 FT[f(-t)] &= \int_{-\infty}^{\infty} f(-t)e^{-j\omega t} dt = \int_{\infty}^{-\infty} f(\tau)e^{j\omega\tau} d(-\tau) \\
 &= \int_{-\infty}^{\infty} f(\tau)e^{j\omega\tau} d\tau = \int_{-\infty}^{\infty} f(\tau)e^{-j(-\omega)\tau} d\tau = F(-j\omega)
 \end{aligned}$$

$$FT[f^*(t)] = \int_{-\infty}^{\infty} f^*(t)e^{-j\omega t} dt = \left[\int_{-\infty}^{\infty} f(t)e^{j\omega t} dt \right]^* = F^*(-j\omega)$$

for real $f(t)$, we have $F(j\omega) = F^*(-j\omega)$

or $F(-j\omega) = F^*(j\omega)$

$$F(-j\omega) = F^*(j\omega)$$

- If $f(t)$ is a real function of t

$$F(j\omega) = \underbrace{\int_{-\infty}^{\infty} f(t) \cos \omega t dt}_{R(\omega)} - j \underbrace{\int_{-\infty}^{\infty} f(t) \sin \omega t dt}_{X(\omega)}$$

$$R(\omega) = R(-\omega) \quad \text{Even function}$$

$$X(\omega) = -X(-\omega) \quad \text{Odd function}$$

$$|F(j\omega)| = \sqrt{R^2(\omega) + X^2(\omega)} \quad \text{Even function}$$

$$\phi(\omega) = \arctan\left(\frac{X(\omega)}{R(\omega)}\right) \quad \text{Odd function}$$

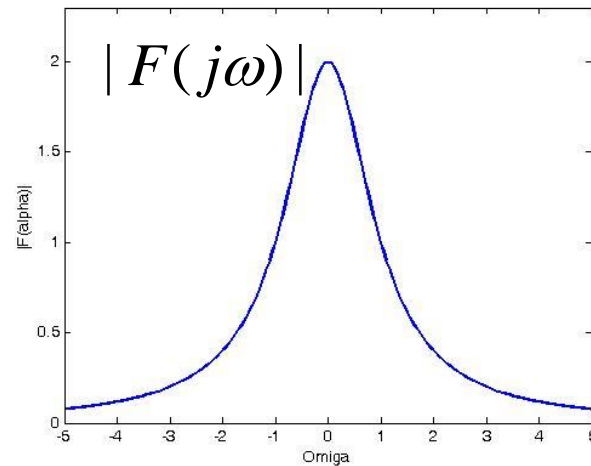
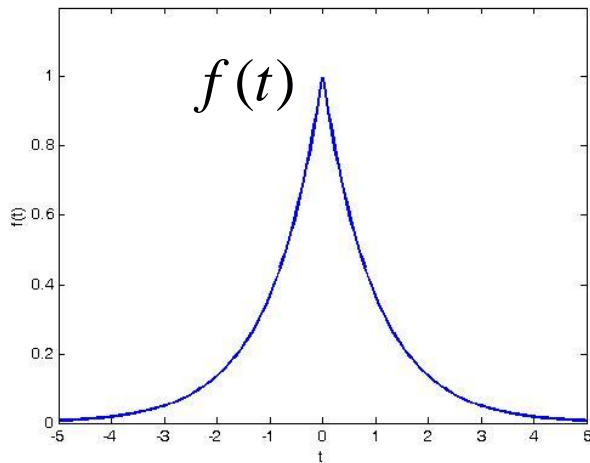
$$F(-j\omega) = \underbrace{F^*(j\omega)}_{\text{real}}$$

$$F(-j\omega) = F(j\omega) \Rightarrow F^*(j\omega) = F(j\omega) \quad \text{even}$$

The FT of a real-even function still is a real-even function

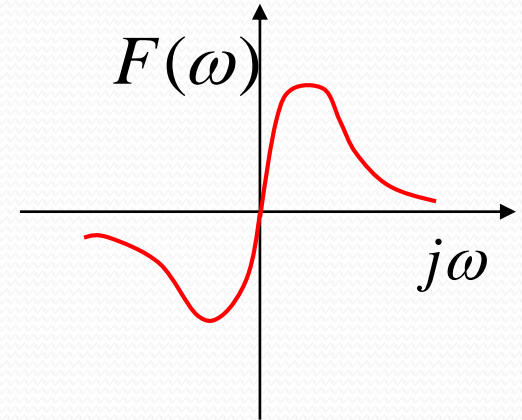
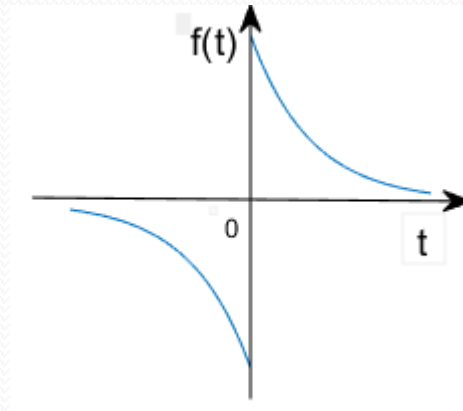
$$f(t) = e^{-\alpha|t|} \quad (-\infty < t < +\infty)$$

$$F(j\omega) = \frac{2\alpha}{\alpha^2 + \omega^2} \quad \varphi(\omega) = 0$$



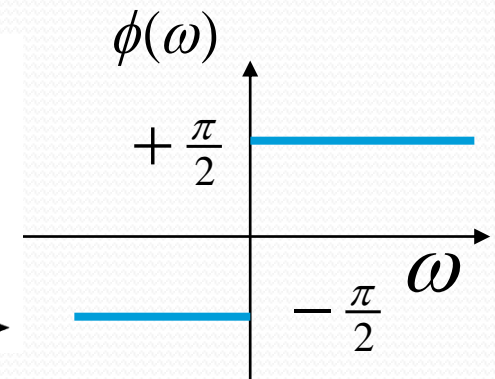
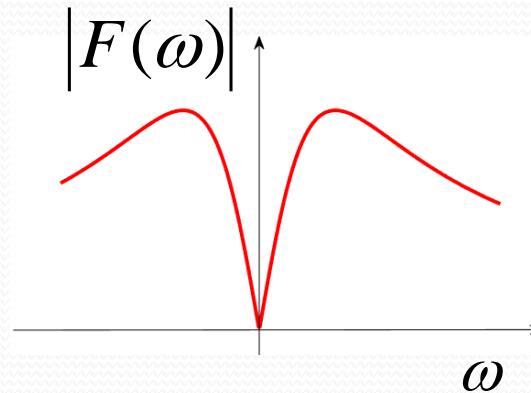
The FT of a real-odd function is an imaginary-odd function

$$f(t) = \begin{cases} e^{-at} & (t > 0) \\ -e^{at} & (t < 0) \end{cases}$$



$$F(j\omega) = \frac{-2j\omega}{\alpha^2 + \omega^2}$$

$$|F(j\omega)| = \frac{2|\omega|}{\alpha^2 + \omega^2}$$



$$\phi(\omega) = \begin{cases} -\frac{\pi}{2} & (\omega > 0) \\ +\frac{\pi}{2} & (\omega < 0) \end{cases}$$

- If $f(t) = jg(t)$ is an imaginary function

$$F(j\omega) = \underbrace{\int_{-\infty}^{\infty} g(t) \sin \omega t dt}_{\substack{\uparrow \\ R(\omega)}} + j \underbrace{\int_{-\infty}^{\infty} g(t) \cos \omega t dt}_{\substack{\uparrow \\ X(\omega)}}$$

$$R(\omega) = -R(-\omega) \text{ odd function} \quad X(\omega) = X(-\omega) \text{ even function}$$

The magnitude of FT for imaginary function is an even function; its spectrum of phase is an odd function.

• Time and Frequency Scaling

$$\text{If } FT[f(t)] = F(j\omega)$$

$$\text{Then } FT[f(at)] = \frac{1}{|a|} F\left(\frac{j\omega}{a}\right)$$

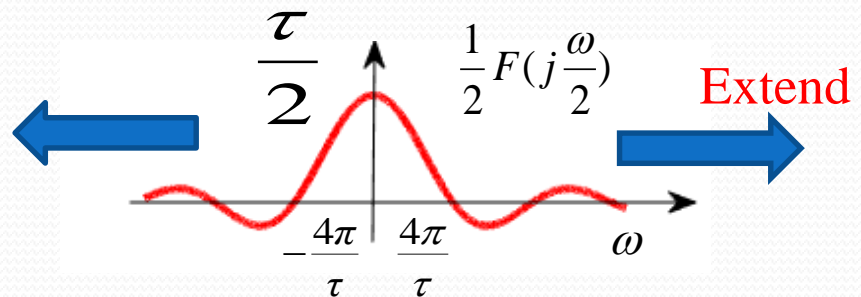
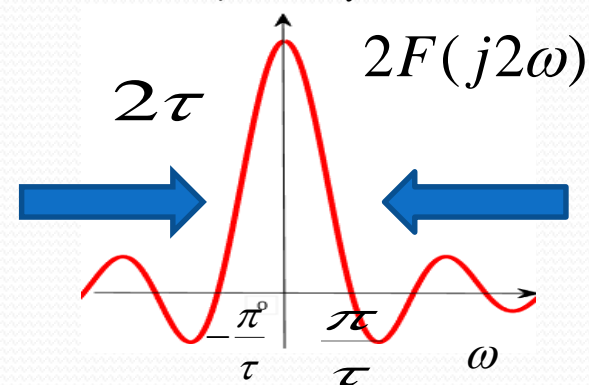
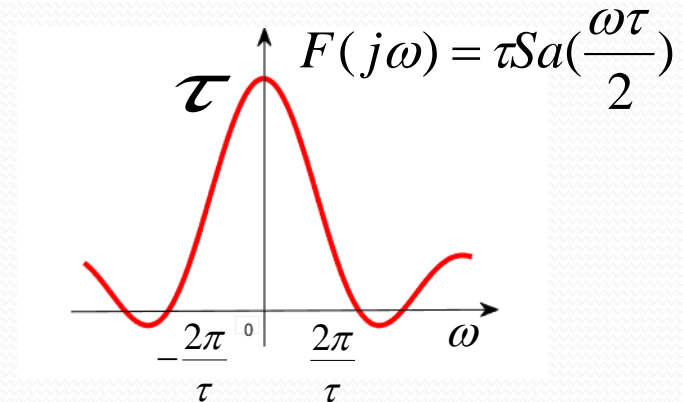
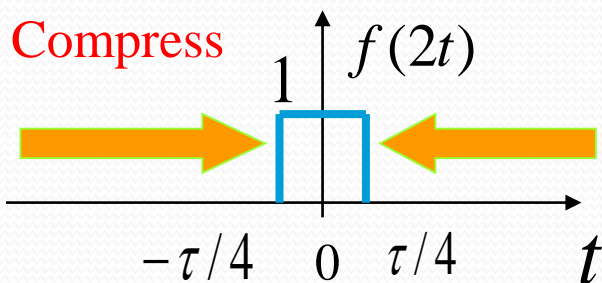
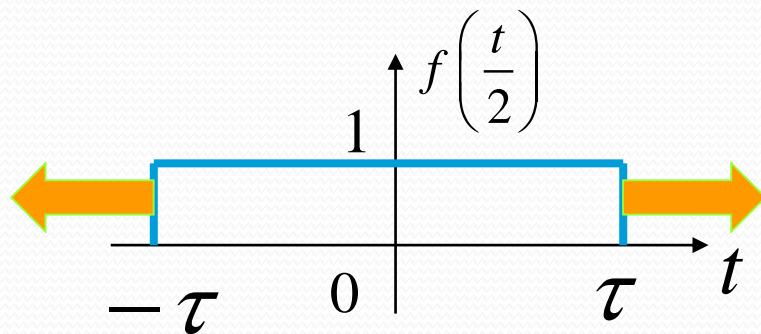
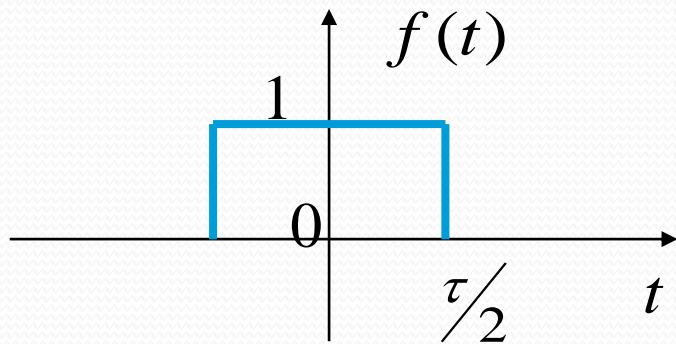
$$a > 0 \quad FT[f(at)] = \int_{-\infty}^{\infty} f(at) e^{-j\omega t} dt$$

$$= \frac{1}{a} \int_{-\infty}^{\infty} f(x) e^{-j\omega \frac{x}{a}} dx = \frac{1}{a} \int_{-\infty}^{\infty} f(x) e^{-j\frac{\omega}{a} x} dx = \frac{1}{a} F\left(j\frac{\omega}{a}\right)$$

$$a < 0 \quad FT[f(at)] = \int_{-\infty}^{\infty} f(at) e^{-j\omega t} dt$$

$$= \frac{-1}{a} \int_{-\infty}^{\infty} f(x) e^{-j\omega \frac{x}{a}} dx = \frac{-1}{a} \int_{-\infty}^{\infty} f(x) e^{-j\frac{\omega}{a} x} dx = \frac{-1}{a} F\left(j\frac{\omega}{a}\right)$$

Compressing in time-domain implies extending in frequency-domain



Pulse Width and Band Width

$$F(f) = \int_{-\infty}^{\infty} f(t) e^{-j2\pi f t} dt$$

$$f(t) = \int_{-\infty}^{\infty} F(f) e^{j2\pi f t} df$$

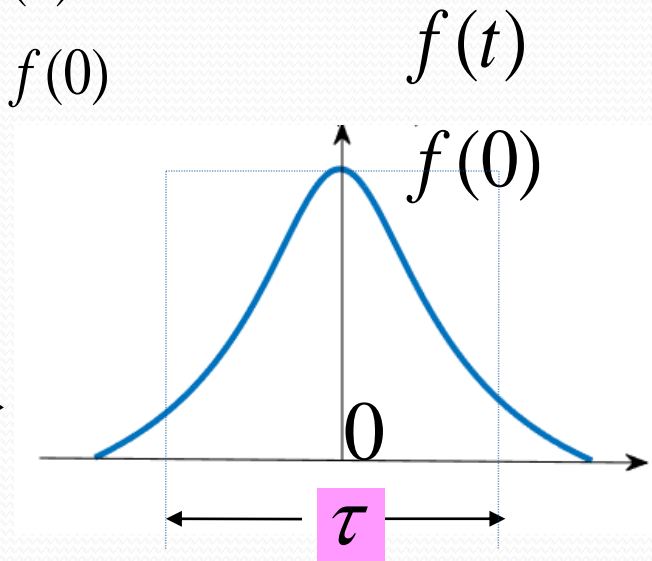
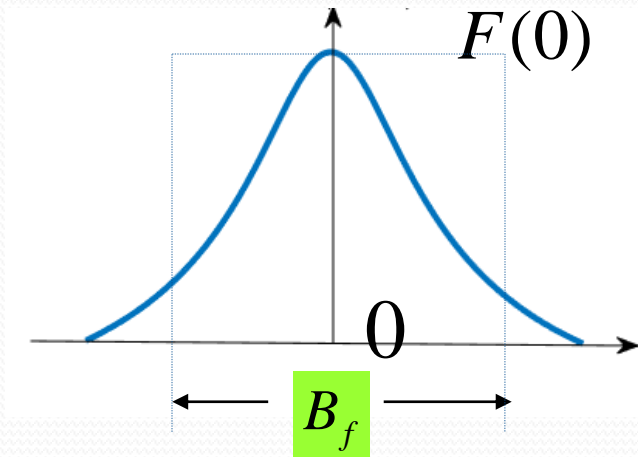
$$F(0) = \int_{-\infty}^{\infty} f(t) dt$$

$$f(0) = \int_{-\infty}^{\infty} F(f) df$$

$$f(0) \cdot \tau = F(0)$$

$$F(0) \cdot B_f = f(0)$$

$$B_f = \frac{1}{\tau}$$



• Shifting in Time

$$\text{if } FT[f(t)] = F(j\omega)$$

$$\text{then } FT[f(t - t_0)] = F(j\omega)e^{-j\omega t_0}$$

$$FT[f(t - t_0)] = \int_{-\infty}^{\infty} f(t - t_0)e^{-j\omega t} dt$$

$$\text{Let } x = t - t_0$$

$$FT[f(x)] = \int_{-\infty}^{\infty} f(x)e^{-j\omega(x+t_0)} dx$$

$$= e^{-j\omega t_0} \int_{-\infty}^{\infty} f(x)e^{-j\omega x} dx = e^{-j\omega t_0} F(j\omega)$$

$$\therefore FT[f(t - t_0)] = e^{-j\omega t_0} F(j\omega)$$

● Shifting in Time with Scaling

$$\text{if } FT[f(t)] = F(j\omega)$$
$$FT[f(at - t_0)] = \frac{1}{|a|} F(j\frac{\omega}{a}) e^{-j\frac{\omega t_0}{a}}$$

$$\text{Proof } FT[f(at - t_0)] = \int_{-\infty}^{\infty} f(at - t_0) e^{-j\omega t} dt \quad a > 0$$

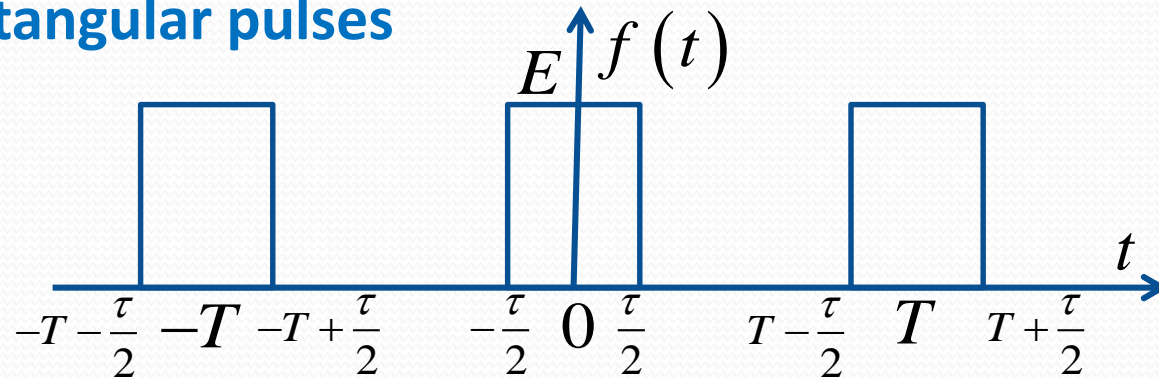
$$x = at - t_0 \quad = \frac{1}{a} \int_{-\infty}^{\infty} f(x) e^{-j\omega(x+t_0)/a} dx$$

$$t = (x + t_0) / a \quad = \frac{1}{a} e^{-j\frac{\omega t_0}{a}} \int_{-\infty}^{\infty} f(x) e^{-j(\frac{\omega}{a})x} dx$$

$$= \frac{1}{a} e^{-j\frac{\omega t_0}{a}} F(j\frac{\omega}{a})$$

$$FT[f(at - t_0)] = -\frac{1}{a} e^{-j\frac{\omega t_0}{a}} F(j\frac{\omega}{a}) \quad a < 0$$

Example Determine the spectrum of a signal composed by three rectangular pulses



It should be **EASY** to recall the FT of single rectangular pulse, $f_0(t)$, is

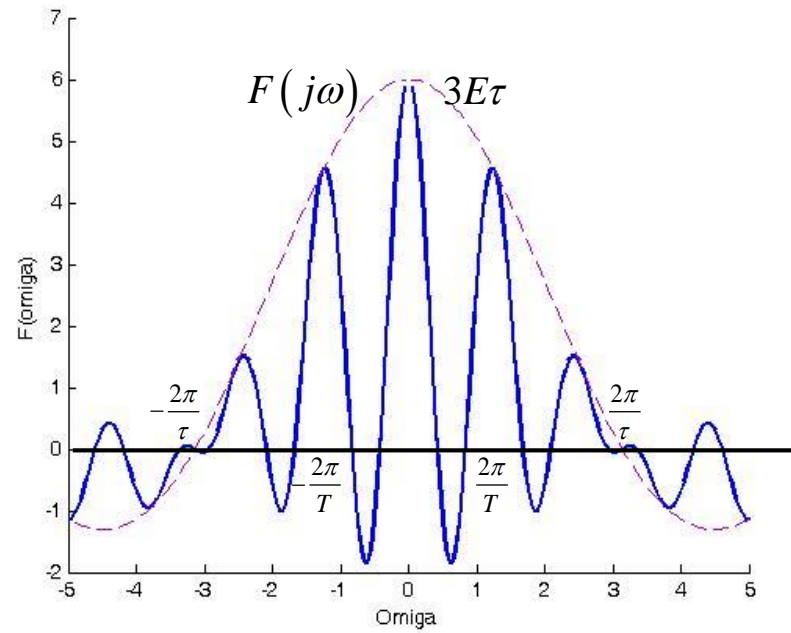
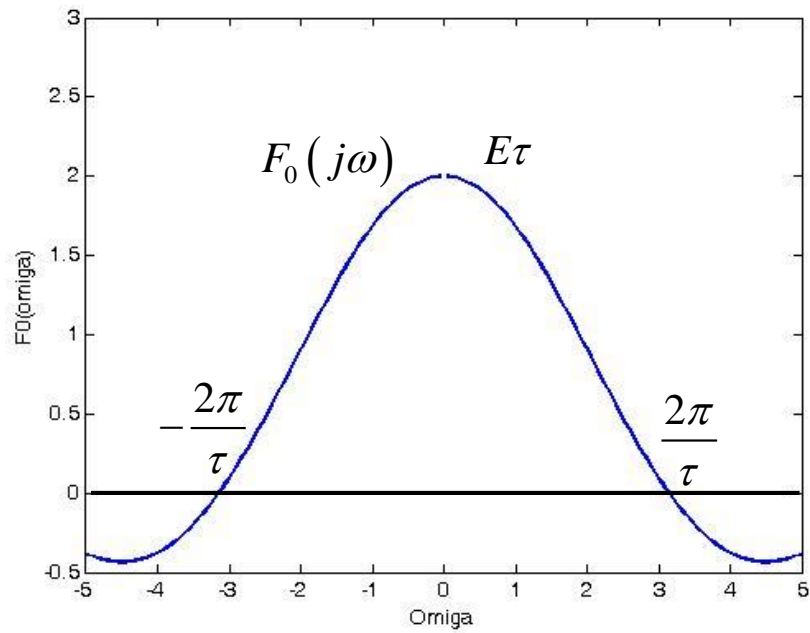
$$F_0(j\omega) = E\tau \text{Sa}\left(\frac{\omega\tau}{2}\right)$$

$f(t)$ can be expressed as:

$$f(t) = f_0(t) + f_0(t+T) + f_0(t-T)$$

It's spectrum is:

$$\begin{aligned} F(j\omega) &= F_0(j\omega)(1 + e^{j\omega T} + e^{-j\omega T}) \\ &= F_0(j\omega)(1 + 2\cos \omega T) \\ &= E\tau \text{Sa}\left(\frac{\omega\tau}{2}\right)(1 + 2\cos \omega T) \end{aligned}$$



•Shifting in Frequency

$$\text{if } FT[f(t)] = F(j\omega)$$

$$\text{then } FT[f(t)e^{j\omega_0 t}] = F(j(\omega - \omega_0))$$

Proof

$$\begin{aligned} FT[f(t)e^{j\omega_0 t}] &= \int_{-\infty}^{\infty} f(t)e^{j\omega_0 t} e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} f(t)e^{-j(\omega - \omega_0)t} dt = F(j(\omega - \omega_0)) \end{aligned}$$

$$\text{Similarly } FT[f(t)e^{-j\omega_0 t}] = F(j(\omega + \omega_0))$$

Example FT of Sinusoidal and Cosine Signals

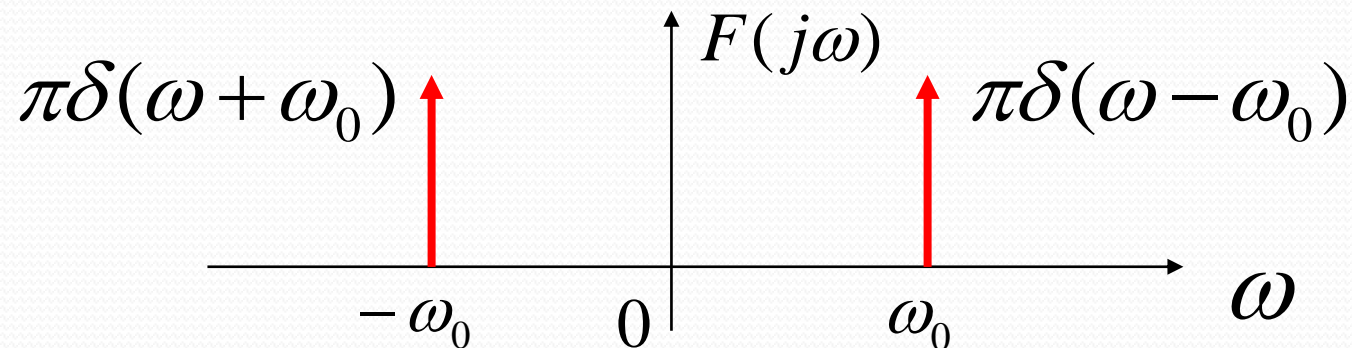
-- By the Shifting Property in Frequency

$$f_0(t) = 1$$

$$F_0(j\omega) = FT[1] = 2\pi\delta(\omega)$$

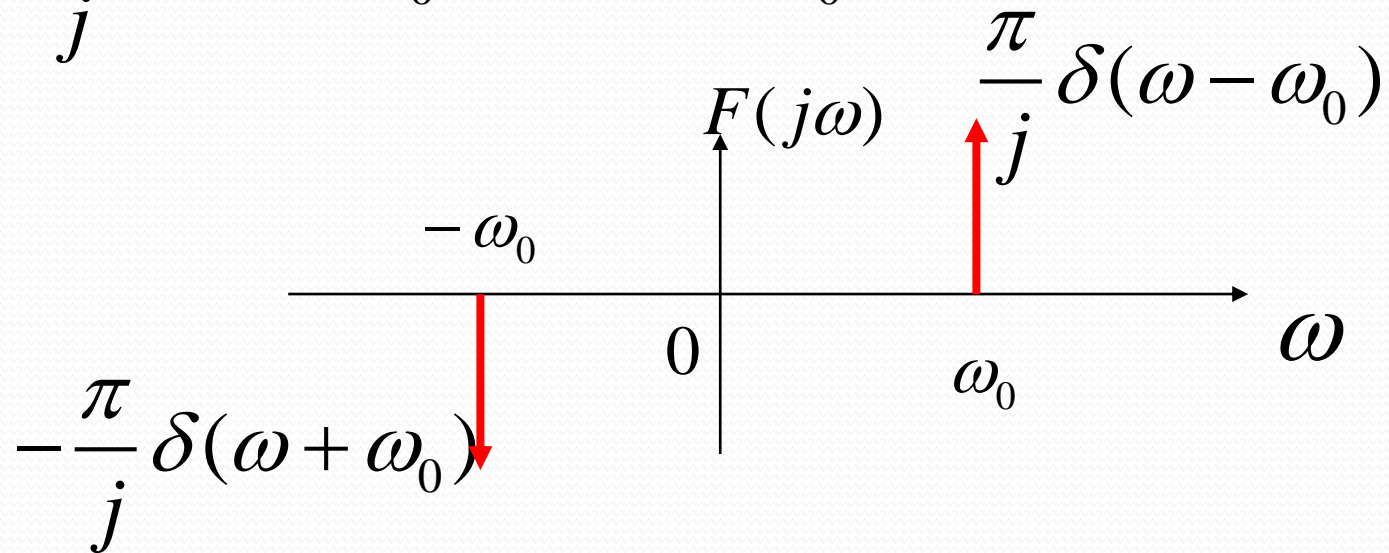
$$FT[f_0(t) \cdot e^{j\omega_0 t}] = F_0(j(\omega - \omega_0))$$

$$\begin{aligned} FT[\cos \omega_0 t] &= FT\left[\frac{1}{2}(e^{j\omega_0 t} + e^{-j\omega_0 t})\right] \\ &= \pi[\delta(\omega - \omega_0) + \delta(\omega + \omega_0)] \end{aligned}$$



$$FT[\sin \omega_0 t] = FT\left[\frac{1}{2j} (e^{j\omega_0 t} - e^{-j\omega_0 t})\right]$$

$$= \frac{\pi}{j} [\delta(\omega - \omega_0) - \delta(\omega + \omega_0)]$$



Example Determine the spectrum of $f(t) \cos \omega_0 t$

$$\cos \omega_0 t = \frac{1}{2} (e^{j\omega_0 t} + e^{-j\omega_0 t})$$

$\cos \omega_0 t$ is modulated by $f(t)$.

$$\begin{aligned} FT[f(t) \cos \omega_0 t] &= FT\left[\frac{1}{2} f(t) e^{j\omega_0 t}\right] + FT\left[\frac{1}{2} f(t) e^{-j\omega_0 t}\right] \\ &= \frac{1}{2} [F(j(\omega - \omega_0)) + F(j(\omega + \omega_0))] \end{aligned}$$

Question: How do you interpret the meaning of this result?

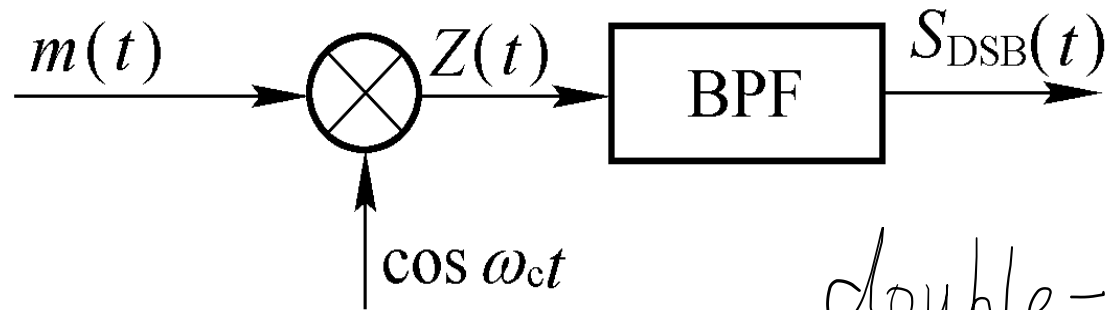
Similarly:

$$\sin \omega_0 t = \frac{1}{2j} (e^{j\omega_0 t} - e^{-j\omega_0 t})$$

$$FT[f(t) \sin \omega_0 t] = \frac{1}{2j} [F(j(\omega - \omega_0)) - F(j(\omega + \omega_0))]$$

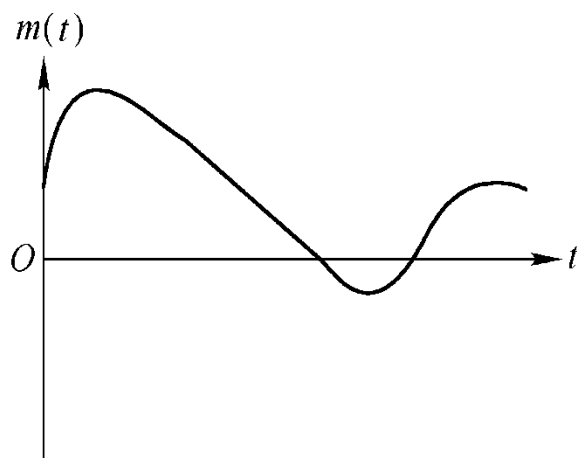
Application in communication:

Spectra of Amplitude-Modulation Signals

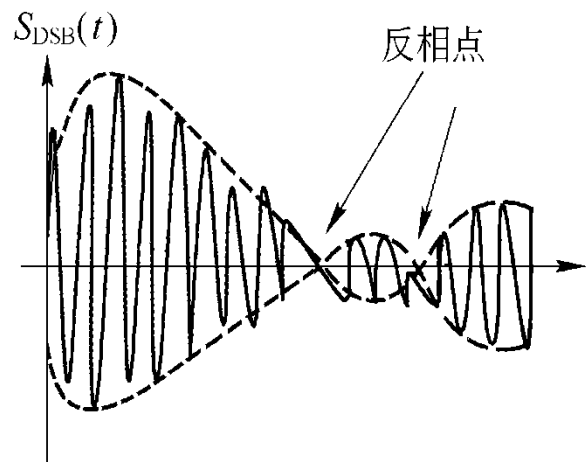


double-side band

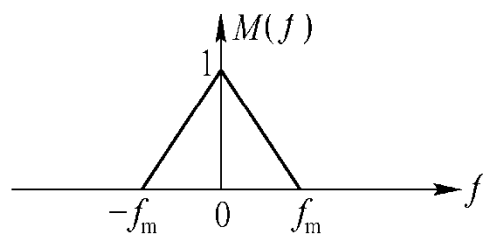
$$Z(t) = m(t) \cos(\omega_c t)$$



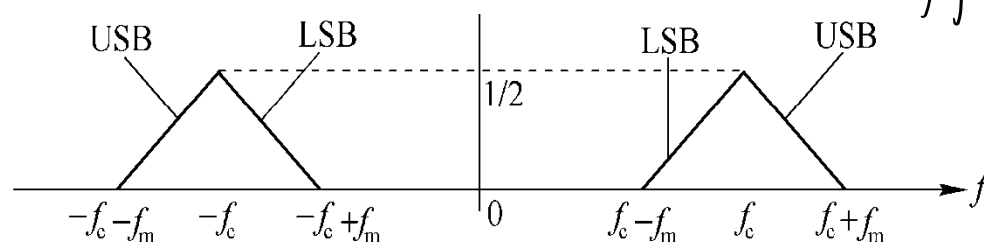
(a)



(b) lower upper



(a)



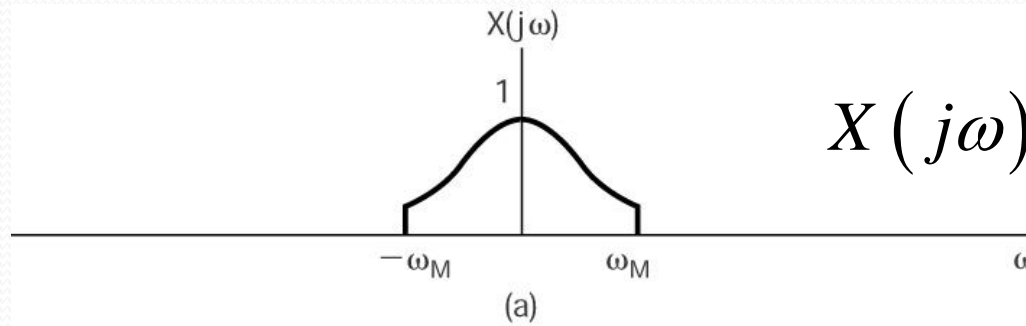
(b)

$$FT[m(t) \cos \omega_0 t] = FT\left[\frac{1}{2} m(t) e^{j\omega_0 t}\right] + FT\left[\frac{1}{2} m(t) e^{-j\omega_0 t}\right]$$

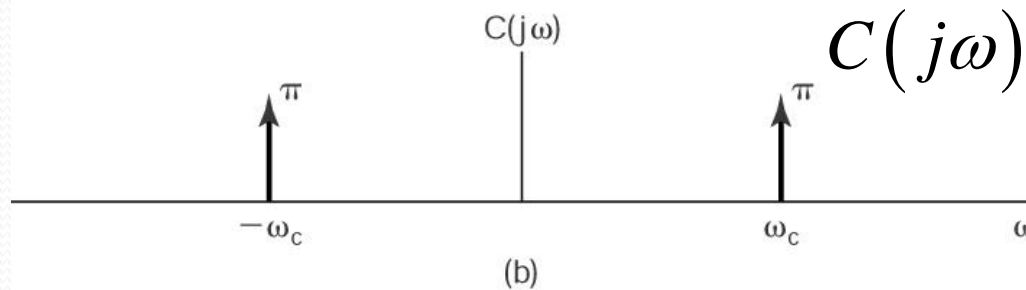
$$= \frac{1}{2} [M(j(\omega - \omega_0)) + M(j(\omega + \omega_0))]$$

mirror vs. shift

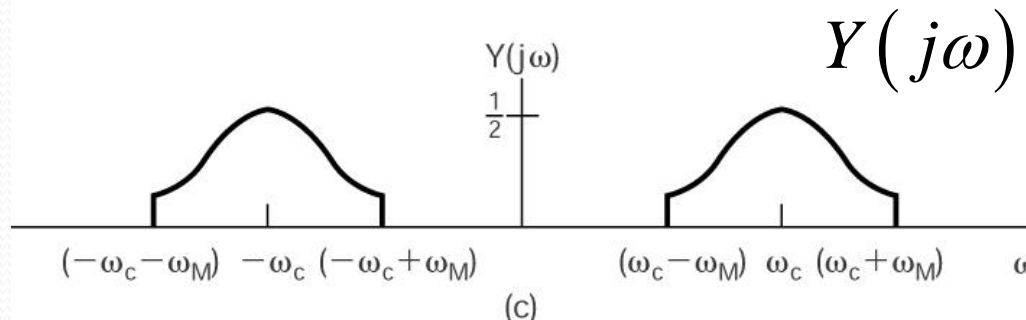
An Example of sinusoidal amplitude modulation



$$X(j\omega) = FT[x(t)]$$



$$C(j\omega) = FT[\cos \omega_c t]$$



$$Y(j\omega) = FT[x(t) \cos \omega_c t]$$

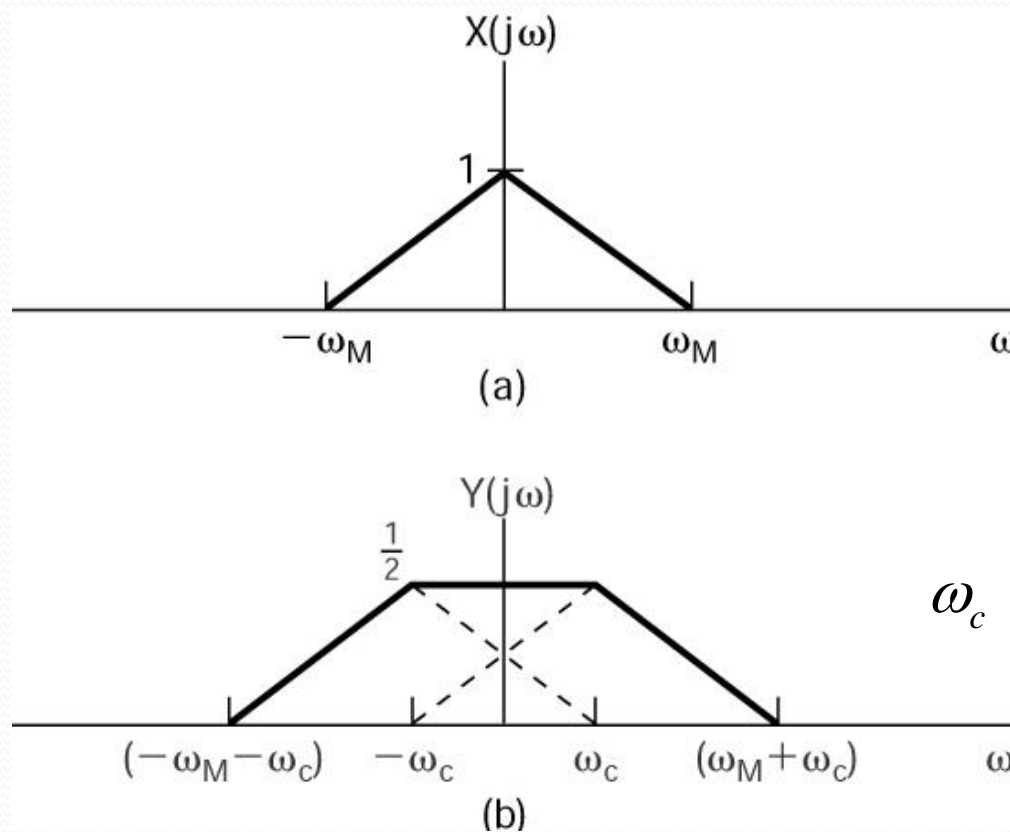
Question: How do you demodulate the message $m(t)$ or $x(t)$ from the modulated signal?

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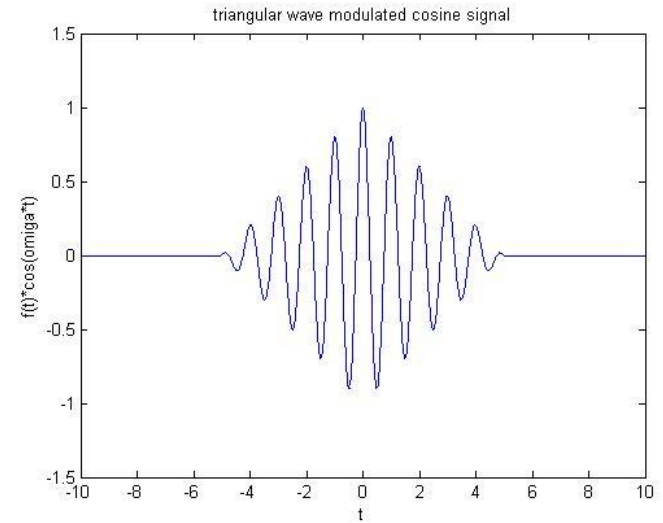
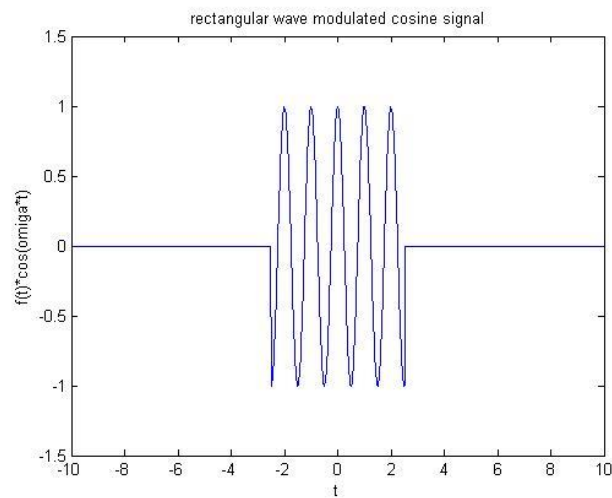
- Envelope Detection
- Coherent Demodulation

$$m(t) \cos(\omega_c t) \cdot \cos(\omega_c t) = \frac{1}{2} m(t) + \underline{\frac{1}{2} m(t) \cos(2\omega_c t)}$$

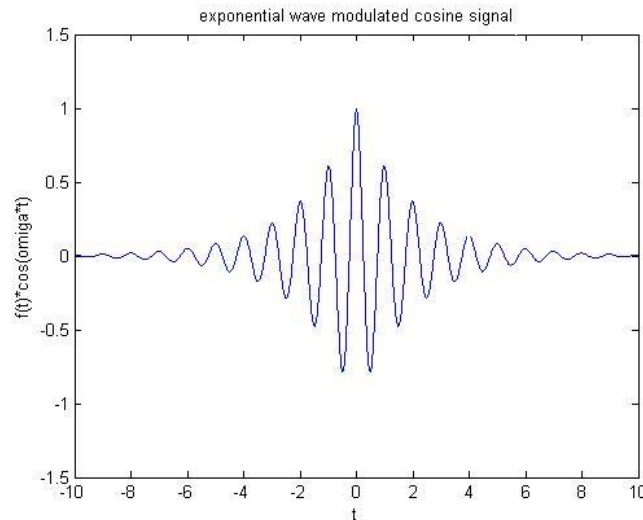
Another example of sinusoidal amplitude modulation



Every Amplitude-modulated signal can be viewed as a product $f(t)\cos\omega_0t$



$$G(t)\cos\omega_0t$$



$$\left(1 - \frac{2|t|}{\tau}\right)\cos\omega_0t$$

$$e^{-at}\cos\omega_0t$$

Can you determine their spectra?

• Differentiation

$$\text{If } FT[f(t)] = F(j\omega)$$

$$\text{Then } FT\left[\frac{df(t)}{dt}\right] = j\omega F(j\omega)$$

Proof

$$\because f'(t) = f'(t) * \delta(t) = f(t) * \delta'(t)$$

$$\therefore F[f'(t)] = F[f(t)]F[\delta'(t)] = j\omega F(j\omega)$$

$$FT\left[\frac{d^n f(t)}{dt^n}\right] = (j\omega)^n F(j\omega)$$

• Integration

$$\text{If } FT[f(t)] = F(j\omega)$$

$$\text{Then } FT\left[\int_{-\infty}^t f(\tau)d\tau\right] = \frac{F(j\omega)}{j\omega} + \boxed{\pi F(0)\delta(\omega)}$$

DC value

$$\text{If } F(0) = 0$$

$$\text{Then } FT\left[\int_{-\infty}^t f(\tau)d\tau\right] = \frac{F(j\omega)}{j\omega}$$

Proof of the integration property of FT

$$\text{Denote } f^{-1}(t) = \int_{-\infty}^t f(x) dx$$

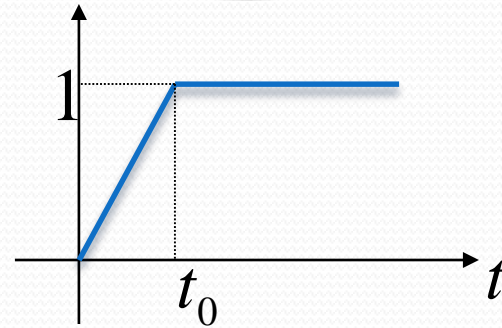
$$F[f^{-1}(t)] = F[f^{-1}(t) * \delta(t)] = F[f(t) * u(t)]$$

$$= F(j\omega) FT[u(t)] = F(j\omega) [\pi\delta(\omega) + \frac{1}{j\omega}]$$

$$= \pi F(0)\delta(\omega) + \frac{F(j\omega)}{j\omega}$$

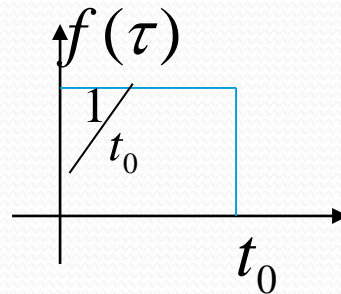
Example Determine the spectrum of $y(t)$

$$y(t) = \begin{cases} 0 & (t < 0) \\ t/t_0 & (0 < t < t_0) \\ 1 & (t > t_0) \end{cases}$$



$y(t)$ can be regarded as an integral of a rectangular pulse, $f(\tau)$, with the height $1/t_0$ and width t_0 .

$$f(\tau) = \begin{cases} 0 & (\tau < 0) \\ 1/t_0 & (0 < \tau < t_0) \\ 0 & (\tau > t_0) \end{cases}$$

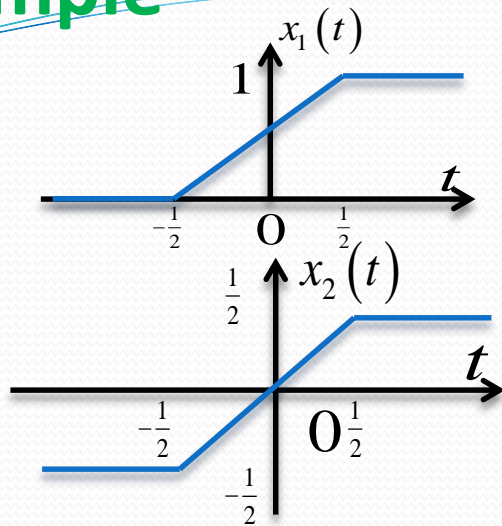


$$y(t) = \int_{-\infty}^t f(\tau) d\tau$$

$$Y(j\omega) = FT[y(t)] = FT[f(t) * u(t)] = \frac{1}{j\omega} F(j\omega) + \pi F(0)\delta(\omega)$$

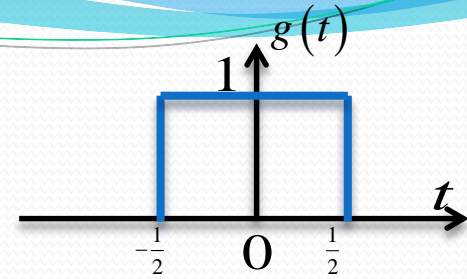
$$= \frac{1}{j\omega} \text{Sa}\left(\frac{\omega t_0}{2}\right) e^{-j\frac{\omega t_0}{2}} + \pi\delta(\omega)$$

Example



$$x_2'(t) = g(t)$$

$$x_1'(t) = g(t)$$



$$\int_{-\infty}^t g(t)dt = x_1(t) = x_2(t) + \frac{1}{2}$$

Given $G(j\omega) = Sa\left(\frac{\omega}{2}\right)$

We have

$$X_1(j\omega) = \frac{1}{j\omega} G(j\omega) + \pi G(0) \delta(\omega)$$

$$= \frac{1}{j\omega} Sa\left(\frac{\omega}{2}\right) + \pi \delta(\omega)$$

$$X_2(j\omega) = X_1(j\omega) - \pi \delta(\omega) = \frac{1}{j\omega} Sa\left(\frac{\omega}{2}\right)$$

Given $X_1(j\omega) = \frac{1}{j\omega} Sa\left(\frac{\omega}{2}\right) + \pi \delta(\omega)$

We have

$$G(j\omega) = j\omega X_1(j\omega) = Sa\left(\frac{\omega}{2}\right)$$

Given $X_2(j\omega) = \frac{1}{j\omega} Sa\left(\frac{\omega}{2}\right)$

We have

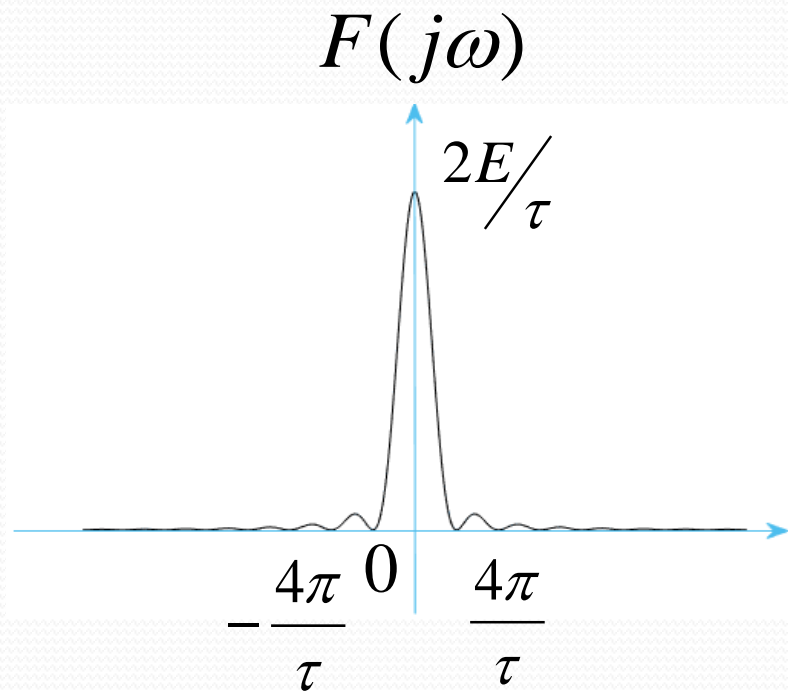
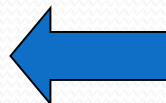
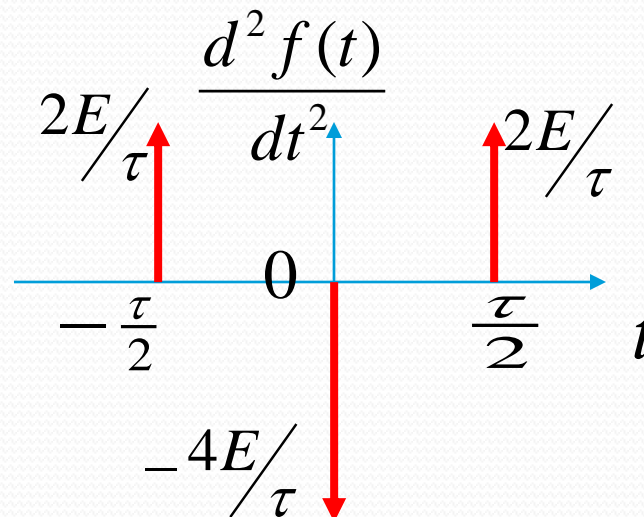
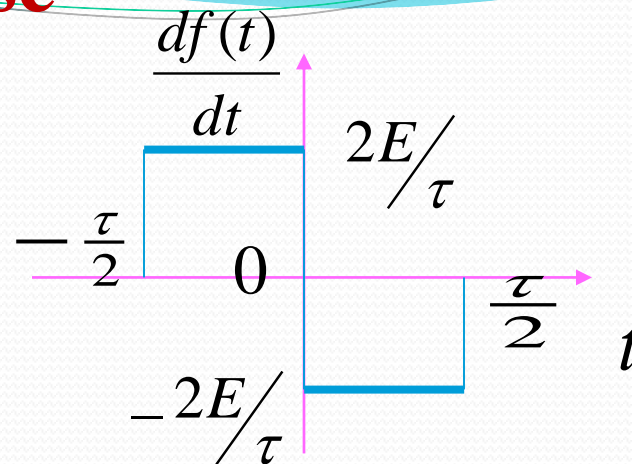
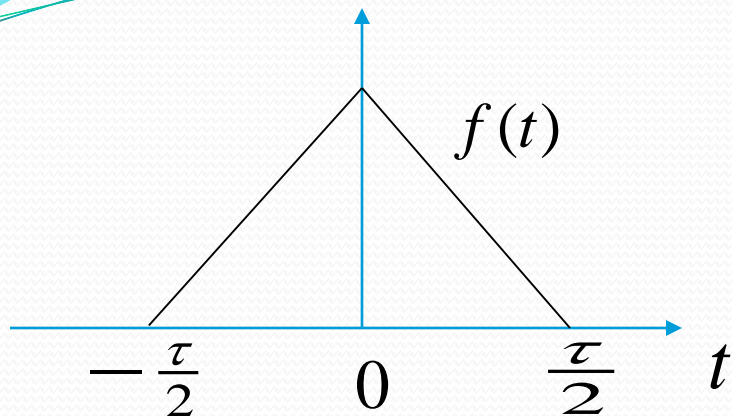
$$G(j\omega) = j\omega X_2(j\omega) = Sa\left(\frac{\omega}{2}\right)$$

Spectrum of a triangular pulse signal

$$f(t) = \begin{cases} E(1 - \frac{2}{\tau}|t|) & (|t| < \frac{\tau}{2}) \\ 0 & (|t| > \frac{\tau}{2}) \end{cases}$$

- Method I: By definition
- Method II: Use the property of integration of FT

Triangular Pulse



$$f(t) = \begin{cases} E(1 - \frac{2}{\tau}|t|) & (|t| < \frac{\tau}{2}) \\ 0 & (|t| > \frac{\tau}{2}) \end{cases}$$

$$y(t) = f''(t) = \frac{2E}{\tau} \left[\delta(t + \frac{\tau}{2}) + \delta(t - \frac{\tau}{2}) - 2\delta(t) \right]$$

$$Y(j\omega) = \frac{2E}{\tau} (e^{j\omega\frac{\tau}{2}} + e^{-j\omega\frac{\tau}{2}} - 2) = -\frac{8E}{\tau} \sin^2\left(\frac{\omega\tau}{4}\right) = -\frac{\omega^2 E\tau}{2} \text{Sa}^2\left(\frac{\omega\tau}{4}\right)$$

$$Y(j\omega)\big|_{\omega=0} = \int_{-\infty}^{\infty} f''(t) e^{-j\omega t} dt \bigg|_{\omega=0} = \int_{-\infty}^{\infty} f''(t) dt = 0$$

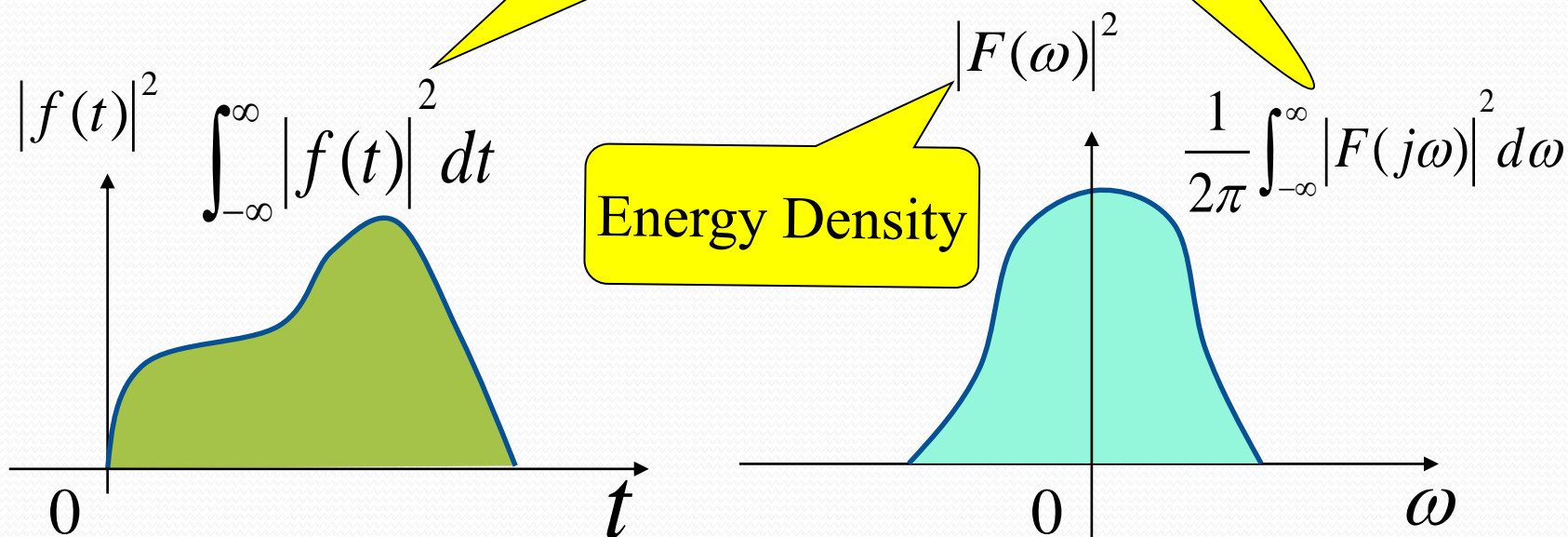
$$\int_{-\infty}^{\infty} f'(t) dt = 0$$

$$F(j\omega) = \frac{Y(j\omega)}{(j\omega)^2} = \frac{E\tau}{2} \text{Sa}^2\left(\frac{\omega\tau}{4}\right)$$

•Energy Spectrum

– Parseval's Relation

Two shadows have the same area.



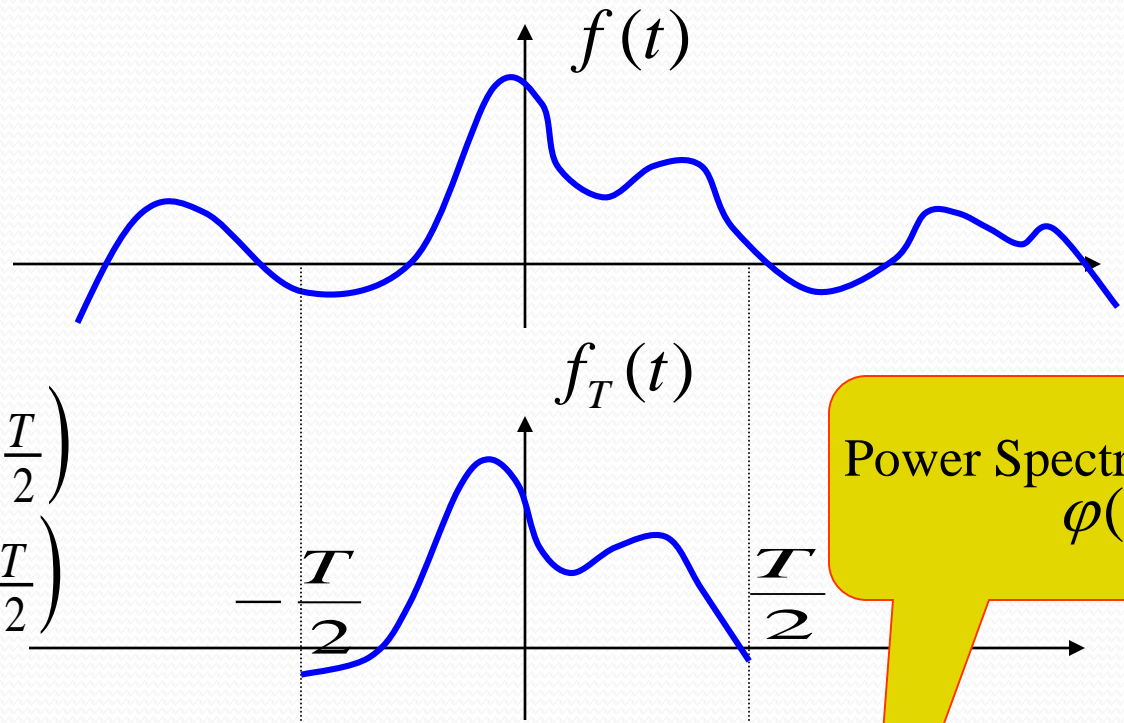
$$E = \int_{-\infty}^{\infty} |f(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |F(j\omega)|^2 d\omega$$

Proof

$$\begin{aligned} E &= \int_{-\infty}^{\infty} |f(t)|^2 dt \\ &= \int_{-\infty}^{\infty} f(t) f^*(t) dt \\ &= \int_{-\infty}^{\infty} f(t) \left[\frac{1}{2\pi} \int_{-\infty}^{\infty} F(j\omega) e^{j\omega t} d\omega \right]^* dt \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} f(t) \left[\int_{-\infty}^{\infty} F^*(j\omega) e^{-j\omega t} d\omega \right] dt \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} F^*(j\omega) \left[\int_{-\infty}^{\infty} f(t) e^{-j\omega t} dt \right] d\omega \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} F^*(j\omega) F(j\omega) d\omega \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} |F(j\omega)|^2 d\omega \end{aligned}$$

• Average Power and Power Spectrum

Signal with limited power



$$f_T(t) = \begin{cases} f(t) & \left(|t| \leq \frac{T}{2}\right) \\ 0 & \left(|t| > \frac{T}{2}\right) \end{cases}$$

Power Spectrum $\phi(\omega)$

Average power $P = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} f^2(t) dt$

Parseval's Relation

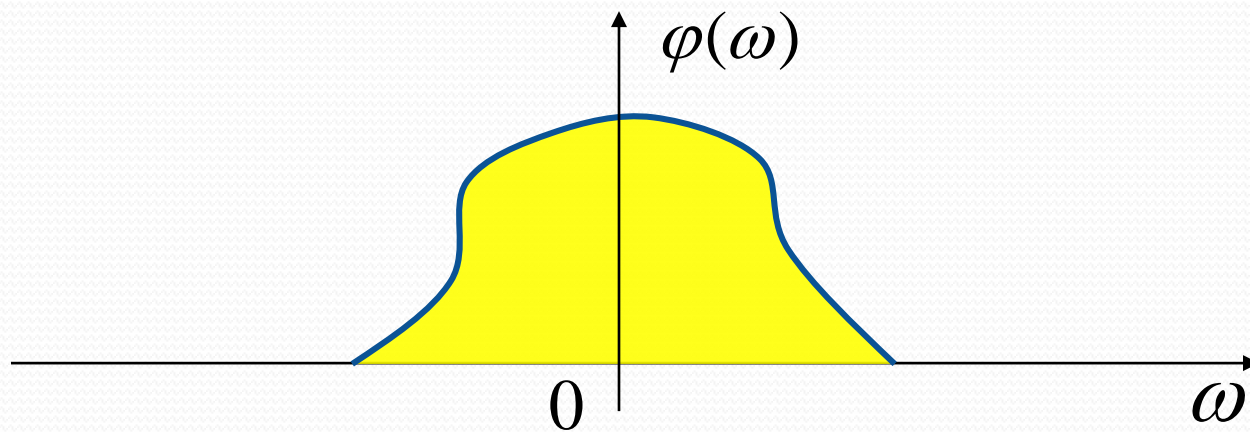
$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} \lim_{T \rightarrow \infty} \frac{|F_T(j\omega)|^2}{T} d\omega$$

Power Spectrum Function

$$\phi(\omega) = \lim_{T \rightarrow \infty} \frac{|F_T(j\omega)|^2}{T}$$

Average Power

$$P = \frac{1}{2\pi} \int_{-\infty}^{\infty} \phi(\omega) d\omega$$



• Duality (对偶性)

Denote $F(j\omega) = FT[f(t)]$

Then $FT[F(jt)] = 2\pi f(-\omega)$

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

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

$$f(-\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(jt) e^{-j\omega t} dt$$

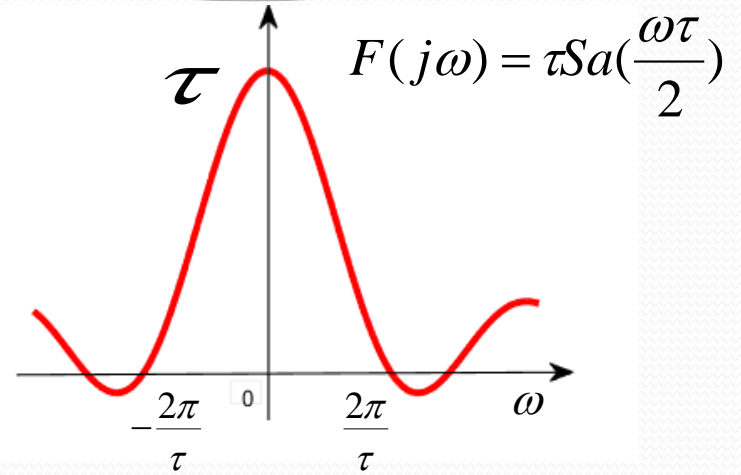
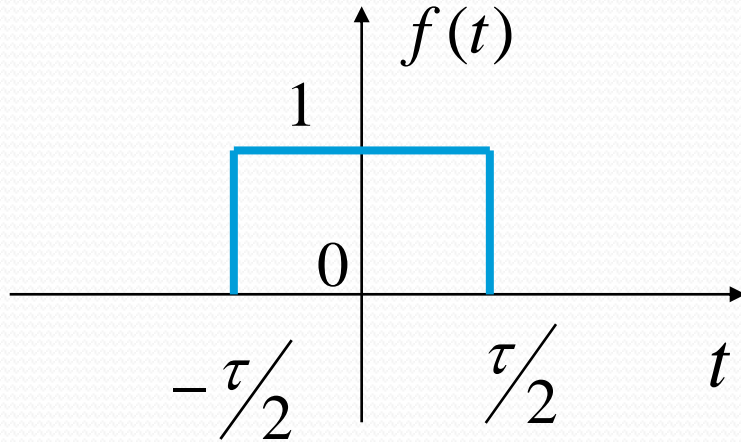
$$2\pi f(-\omega) = \int_{-\infty}^{\infty} F(jt) e^{-j\omega t} dt$$

$$FT[F(jt)] = 2\pi f(-\omega)$$

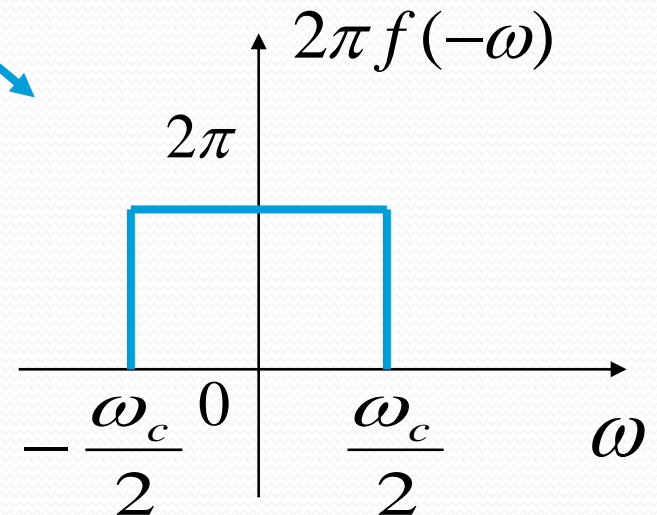
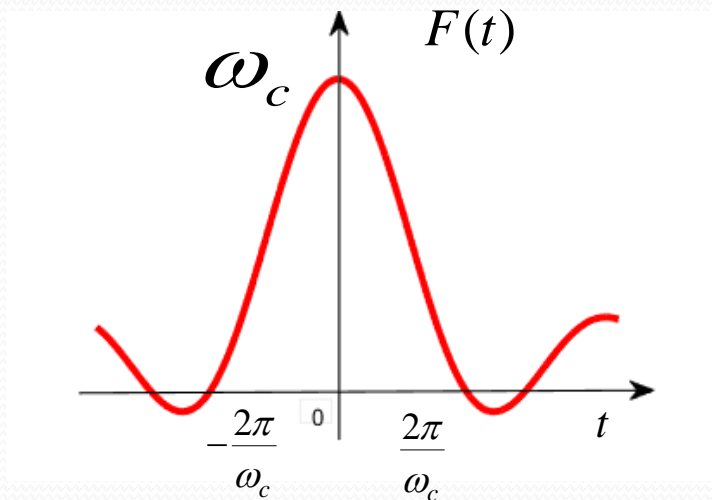
$$f(t) \xleftrightarrow{\mathcal{F}} F(j\omega)$$

$$\downarrow$$
$$F(jt) \xleftrightarrow{\mathcal{F}} 2\pi f(-\omega)$$

Example

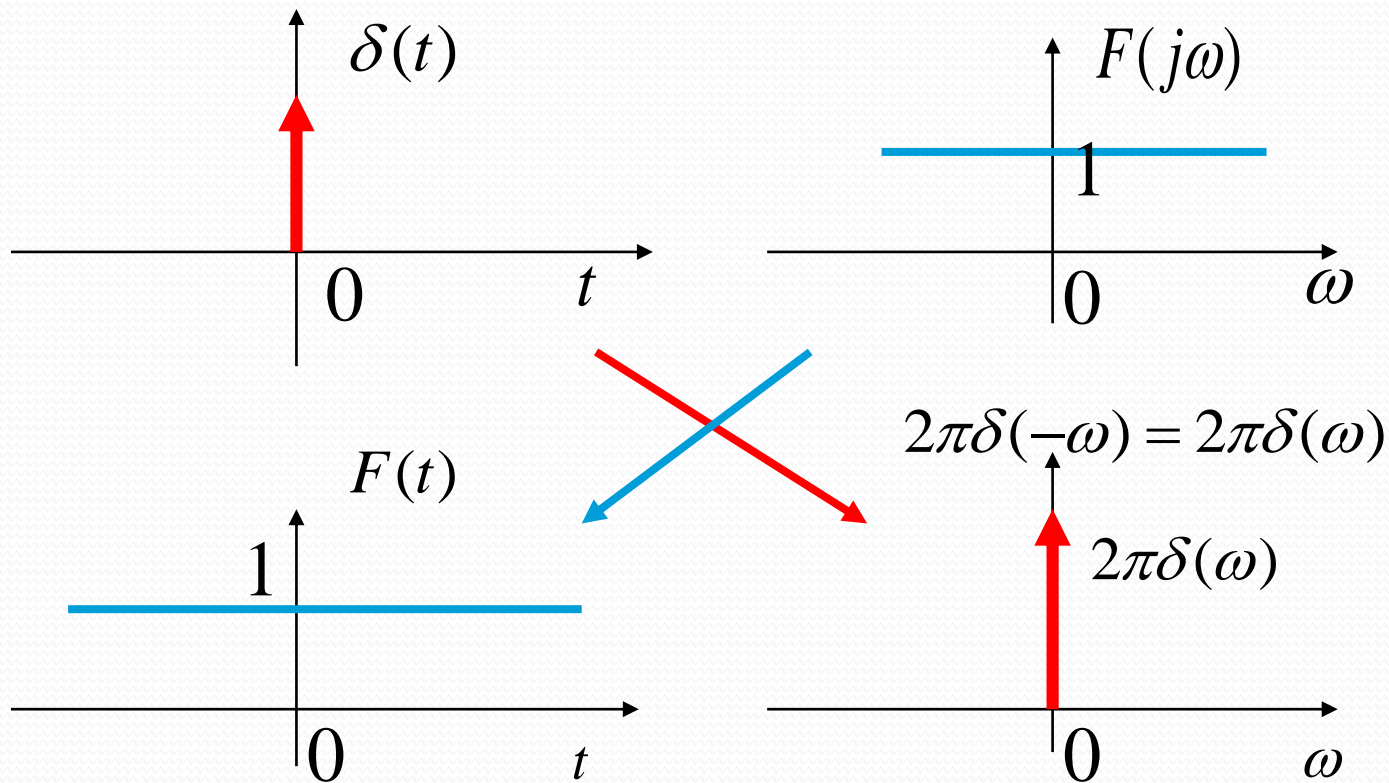


$\tau \leftrightarrow \omega_c$



Example

The duality of DC signal and impulse signal



Example

$$F_1(j\omega) = FT \left[\frac{1}{a + jt} \right] = ? \quad a > 1$$

$$f(t) = e^{-at} \quad \xrightarrow{\text{FT}} \quad F(j\omega) = \frac{1}{a + j\omega}$$

$$\text{Duality } F(t) \rightarrow 2\pi f(-\omega)$$

$$\text{then } \frac{1}{a + jt} \rightarrow 2\pi f(-\omega) = 2\pi e^{a\omega}$$

$$\therefore F_1(j\omega) = FT \left[\frac{1}{a + jt} \right] = 2\pi e^{a\omega}$$

replace t with
 ω

Example

$$\therefore \delta'(t) \leftrightarrow j\omega$$

$$\therefore jt \leftrightarrow 2\pi\delta'(-\omega) = -2\pi\delta'(\omega)$$

$$\therefore t \leftrightarrow j2\pi\delta'(\omega)$$

Example

$$\therefore \operatorname{sgn}(t) \leftrightarrow \frac{2}{j\omega}$$

$$\therefore \frac{2}{jt} \leftrightarrow 2\pi \operatorname{sgn}(-\omega) = -2\pi \operatorname{sgn}(\omega)$$

$$\therefore \frac{1}{t} \leftrightarrow -j\pi \operatorname{sgn}(\omega)$$

• Convolution Theorem in Time-Domain

- **if** $FT[f_1(t)] = F_1(j\omega)$

$$FT[f_2(t)] = F_2(j\omega)$$

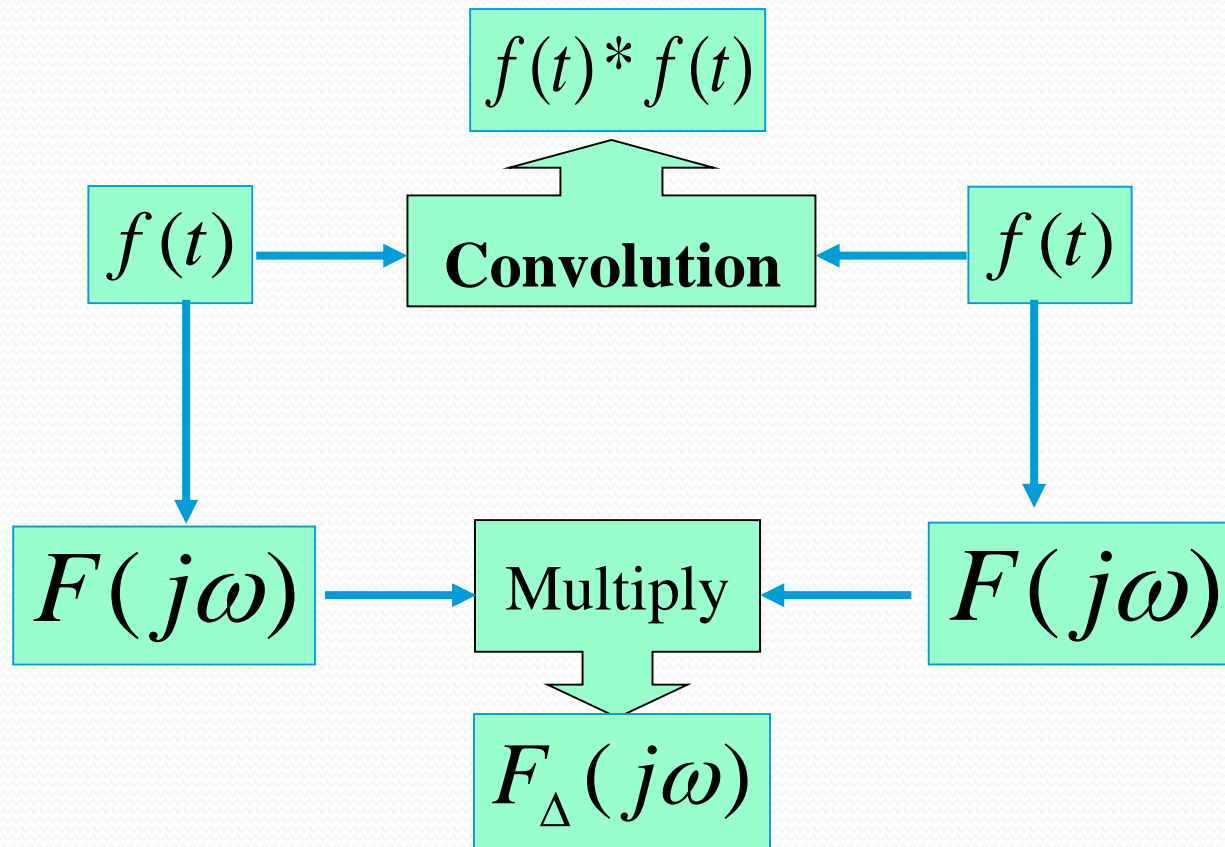
- **then** $FT[f_1(t) * f_2(t)] = F_1(j\omega) \cdot F_2(j\omega)$

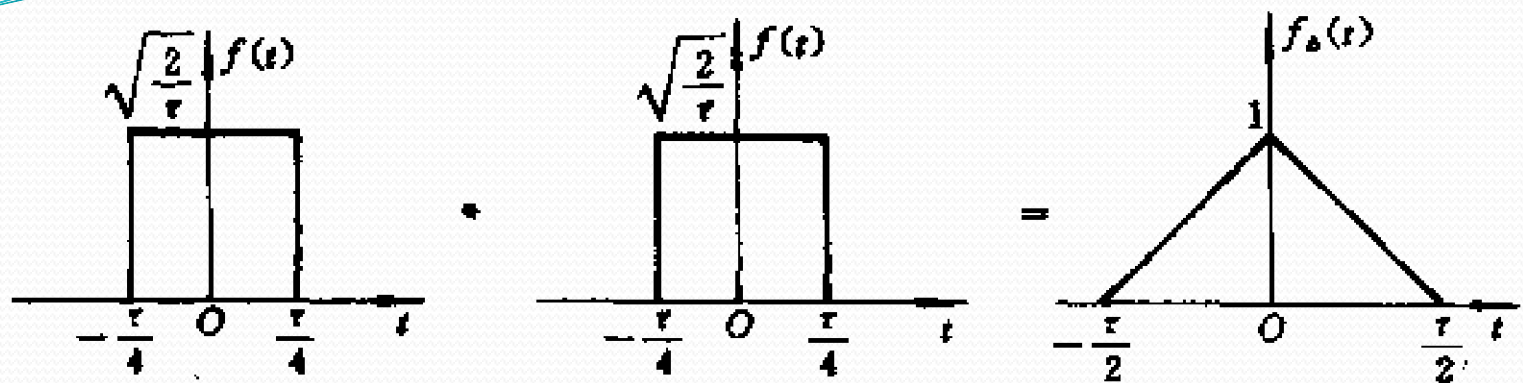
Proof

$$\begin{aligned} FT[f_1(t) * f_2(t)] &= \int_{-\infty}^{\infty} \left[\int_{-\infty}^{\infty} f_1(\tau) f_2(t - \tau) d\tau \right] e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} f_1(\tau) \left[\int_{-\infty}^{\infty} f_2(t - \tau) e^{-j\omega t} dt \right] d\tau \\ &= \int_{-\infty}^{\infty} f_1(\tau) \left[\int_{-\infty}^{\infty} f_2(t - \tau) e^{-j\omega(t - \tau)} dt \right] e^{-j\omega\tau} d\tau \\ &= \int_{-\infty}^{\infty} f_1(\tau) F_2(j\omega) e^{-j\omega\tau} d\tau = F_2(j\omega) \int_{-\infty}^{\infty} f_1(\tau) e^{-j\omega\tau} d\tau \\ &= F_2(j\omega) F_1(j\omega) \end{aligned}$$

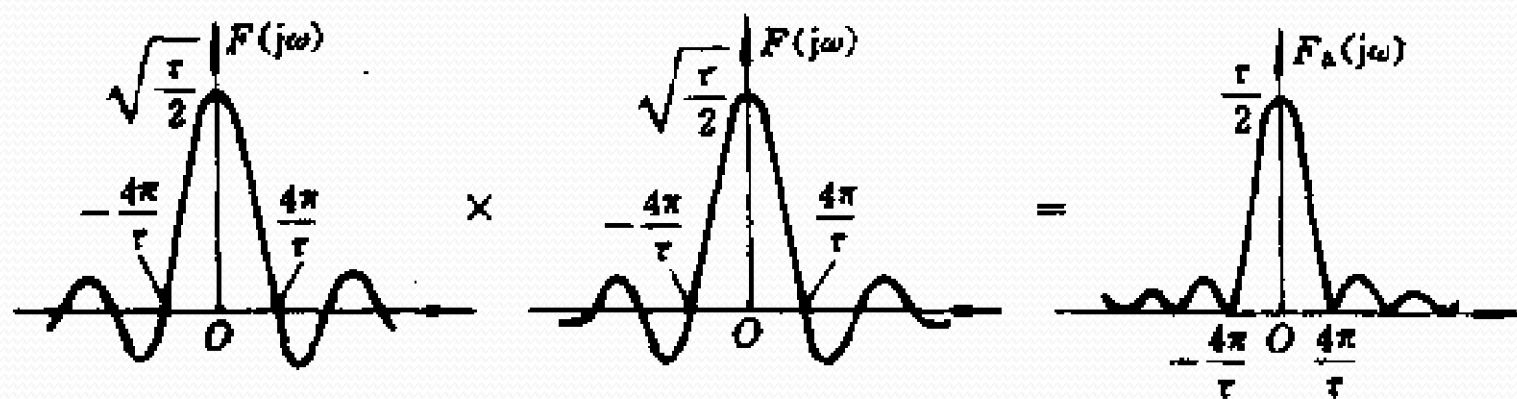
Example: Determine the spectrum of a triangular signal

Note: A triangular signal can be viewed as a convolution of two rectangular pulses.





(a) 时域 $f(t) * f(t) = f_{\Delta}(t)$



(b) 频域 $F(j\omega)F(j\omega) = F_{\Delta}(j\omega)$

$$F(j\omega) = \sqrt{\frac{2}{\tau}} \frac{\tau}{2} \text{Sa}\left(\frac{\omega\tau}{4}\right)$$

$$F_{\Delta}(j\omega) = \frac{\tau}{2} \text{Sa}^2\left(\frac{\omega\tau}{4}\right)$$

• Convolution Theorem in Frequency-Domain

- **If**

$$FT[f_1(t)] = F_1(j\omega)$$

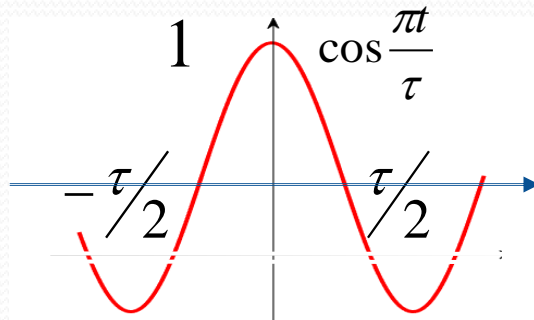
$$FT[f_2(t)] = F_2(j\omega)$$

- **Then**

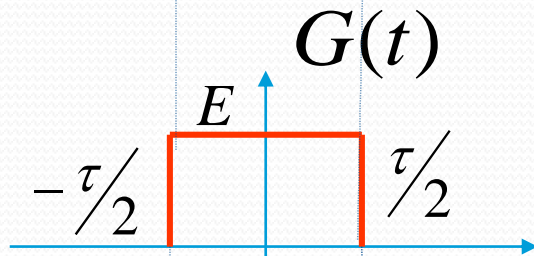
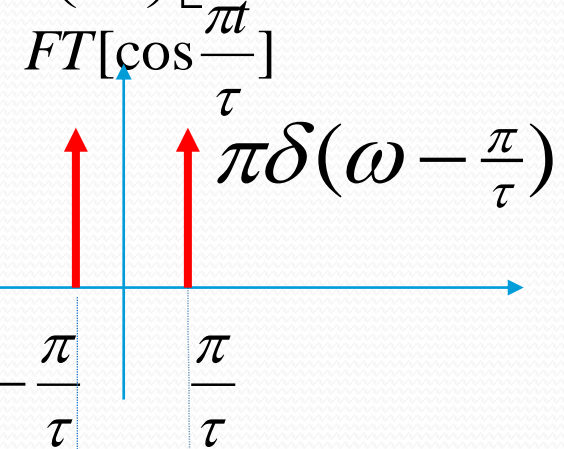
$$FT[f_1(t) \cdot f_2(t)] = \frac{1}{2\pi} F_1(j\omega) * F_2(j\omega)$$

Example

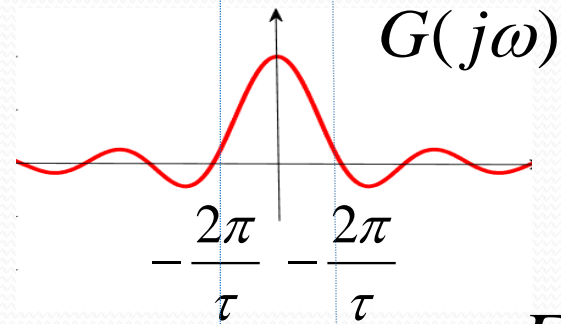
Determine the spectrum of $f(t) = E \cos\left(\frac{\pi t}{\tau}\right) \left[u\left(t + \frac{\tau}{2}\right) - u\left(t - \frac{\tau}{2}\right) \right]$



FT

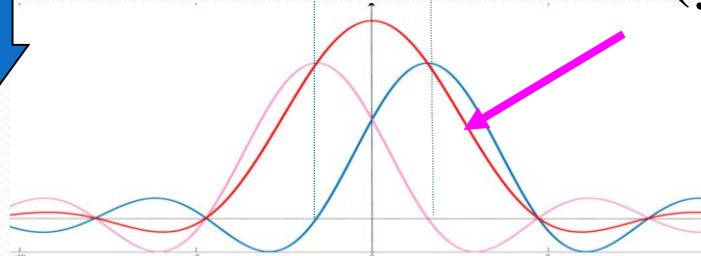
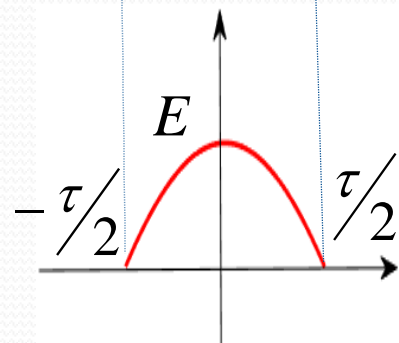


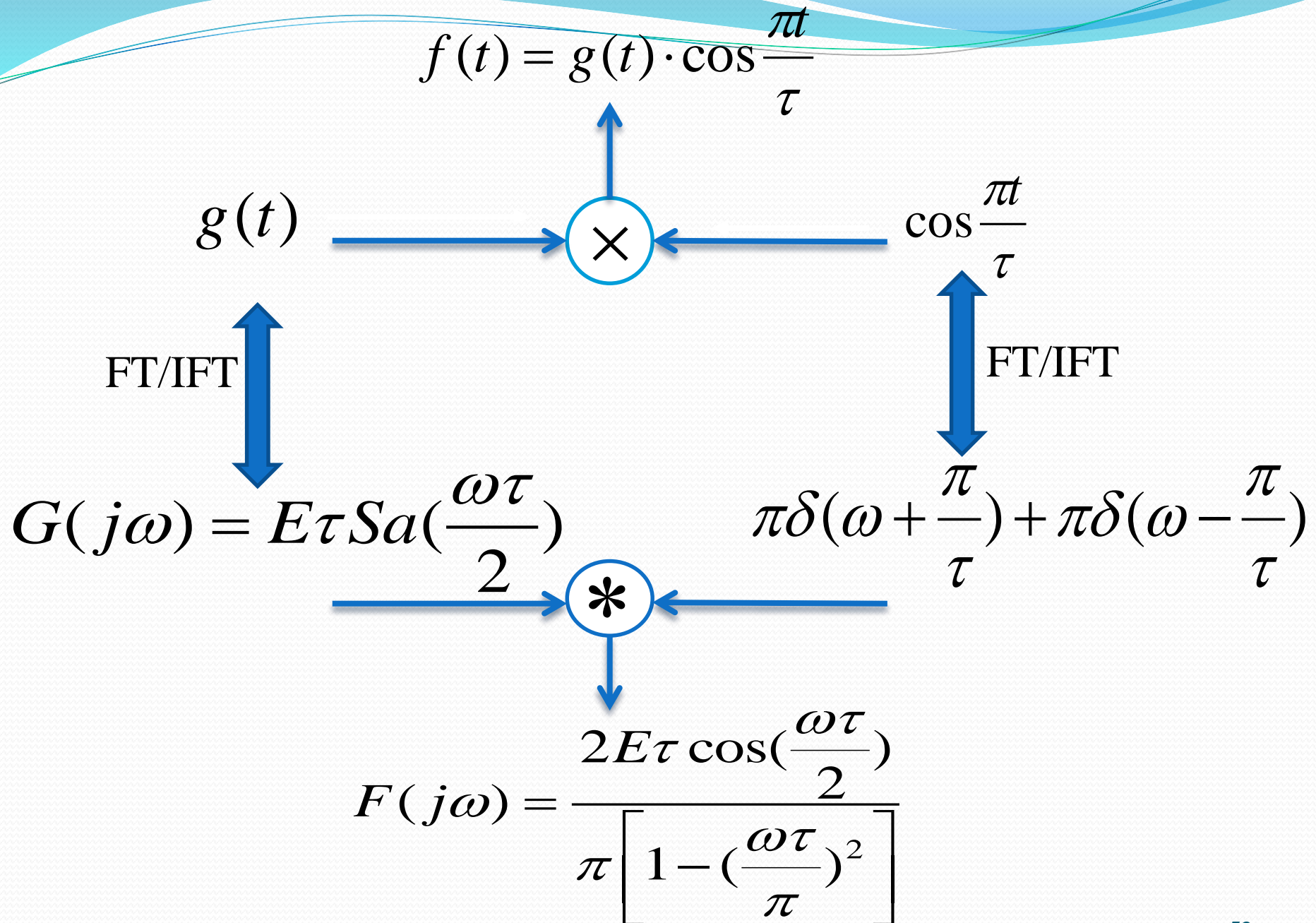
FT



Multiply

Convolution

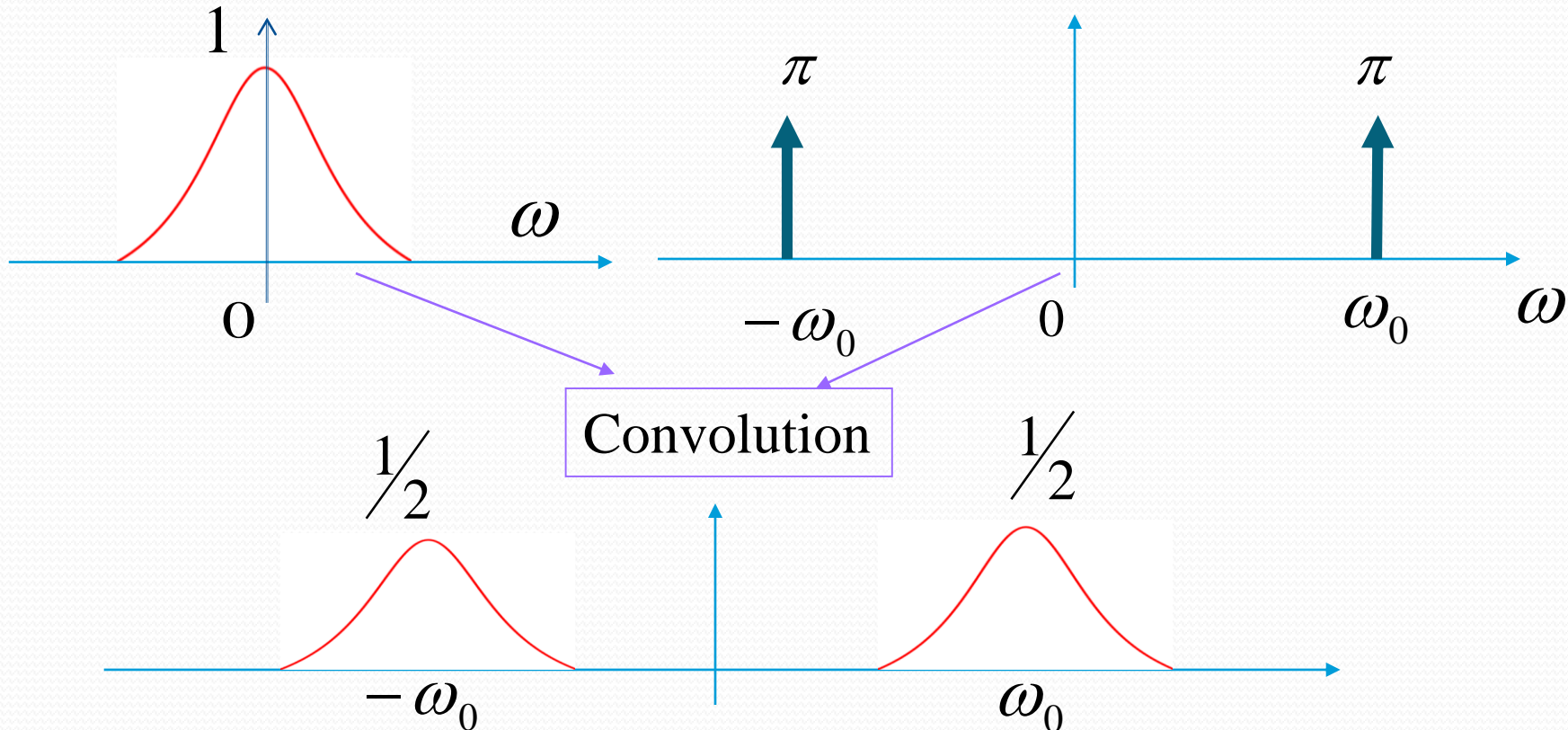




Explain a previous example with the convolution theorem. $FT[f(t) \cos \omega_0 t]$

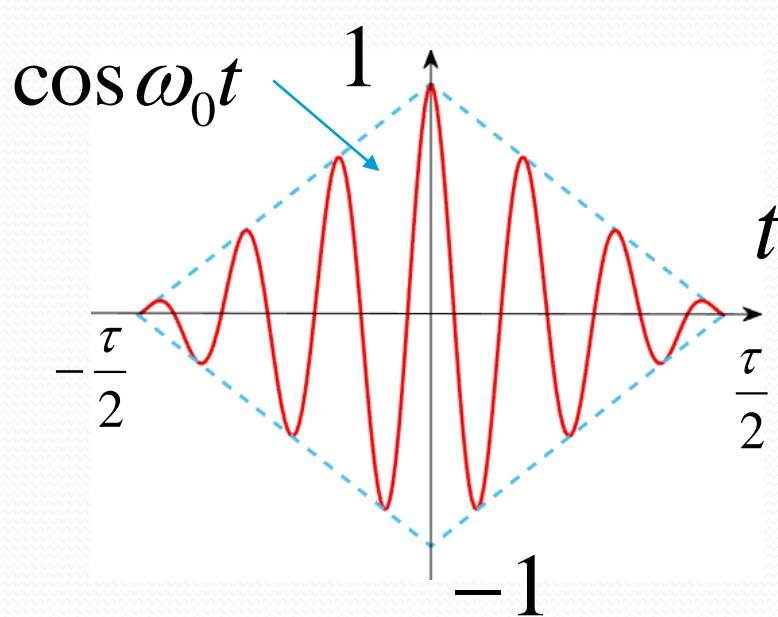
$FT[f(t)]$

$FT[\cos \omega_0 t]$



$$\frac{1}{2} [F(j(\omega - \omega_0)) + F(j(\omega + \omega_0))]$$

Example: Determine the spectrum of an AM signal modulated by a triangular signal as shown in following figure.



$$E = 1$$

$$\cos \omega_0 t = \frac{1}{2} (e^{j\omega_0 t} + e^{-j\omega_0 t})$$

$$f_0(t) = 1 - \frac{2|t|}{\tau}$$

Triangular
Signal

$$F_0(j\omega) = \frac{E\tau}{2} Sa^2\left(\frac{\omega\tau}{4}\right)$$

$$F(j\omega) = \frac{E\tau}{4} \left\{ Sa^2\left(\frac{(\omega - \omega_0)\tau}{4}\right) + Sa^2\left(\frac{(\omega + \omega_0)\tau}{4}\right) \right\}$$

