Fourier Transformation

Welcome To The World of Signals

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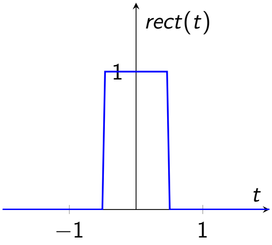
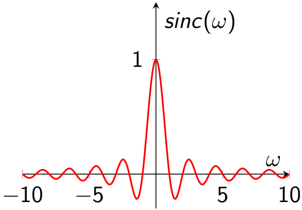
November 29, 2024

What is Fourier Transformation?(Recap)

The generalized form of the complex Fourier series is referred to as the Fourier transform. It helps to expand the non-periodic functions and convert them into easy sinusoid functions.



(a) Signal



(b) Fourier transformed signal

Table of Content

Table of Content

Table of Content

Table of Content

Table of Content

Table of Content

Fourier Transform Formula

There are two types of Fourier transform i.e., forward Fourier transform and inverse Fourier transform.
The forward Fourier transform of a continuous-time signal $x(t)$ is given by

$$X(\omega) = \int_{-\infty}^{\infty} x(t)e^{-j\omega t}dt$$

The inverse Fourier transform is given by

$$x(t) = \int_{-\infty}^{\infty} X(\omega)e^{j\omega t}d\omega$$

where ω is the angular frequency, j is the imaginary unit($\sqrt{-1}$), and t is the time.

Forward Fourier Transform

The forward Fourier transform is a mathematical technique used to transform a time-domain signal into its frequency-domain representation. The forward Fourier transform of a continuous-time signal $x(t)$ is given by

$$X(\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

where $X(\omega)$ is the Fourier transform of $x(t)$.

Inverse Fourier Transform

The inverse Fourier transform is the process of converting a frequency-domain representation of a signal back into its time-domain form. The inverse Fourier transform is given by

$$x(t) = \int_{-\infty}^{\infty} X(\omega) e^{j\omega t} d\omega$$

where $x(t)$ is the time-domain signal and $X(\omega)$ is the Fourier transform of $x(t)$.

Fourier Transform Notation

For convenience, we will write the Fourier transform of a signal $x(t)$ as

$$X(f) = \mathcal{F}\{x(t)\}$$

and the inverse Fourier transform of $X(f)$ as

$$x(t) = \mathcal{F}^{-1}\{X(f)\}$$

Note that

$$\mathcal{F}^{-1}\{\mathcal{F}\{x(t)\}\} = x(t)$$

at points of continuity of x(t).

Example of Fourier Transform

Let $x(t) = rect(t)$ where rect(t) is the rectangular pulse function defined as

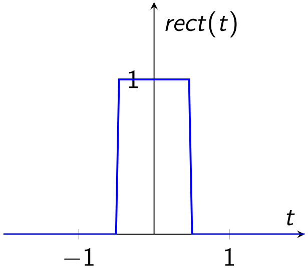
$$rect(t) = \begin{cases} 1 & \text{if } |t| < \frac{1}{2} \\ 0 & \text{otherwise} \end{cases}$$

and $sinc(\omega)$ is the sinc function defined as

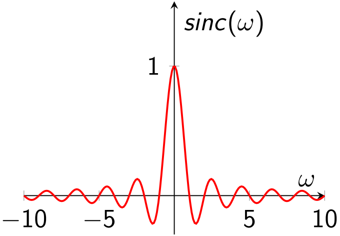
$$sinc(\omega) = \begin{cases} \frac{sin(\omega/2)}{\omega/2} & \text{if } \omega \neq 0 \\ 1 & \text{if } \omega = 0 \end{cases}$$

The forward Fourier transform of $rect(t)$ is $sinc(\omega)$ and the inverse Fourier transform of $sinc(\omega)$ is $rect(t)$.

Example of Fourier Transform



(a) Signal



(b) Fourier transformed signal

Properties of Fourier Transform

- ⋆ Linearity
- ⋆ Time Shifting
- ⋆ Frequency Shifting
- ⋆ Time Scaling
- ⋆ Time Reversal
- ⋆ Differentiation
- ⋆ Integration
- ⋆ Convolution

Properties of Fourier Transform

- ⋆ Linearity
- ⋆ Time Shifting
- ⋆ Frequency Shifting
- ⋆ Time Scaling
- ⋆ Time Reversal
- ⋆ Differentiation
- ⋆ Integration
- ⋆ Convolution

Properties of Fourier Transform

Linearity

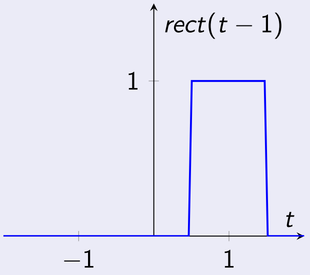
The Fourier transform of a linear combination of signals is linear:

$$F\{ax_1(t) + bx_2(t)\} = aX_1(\omega) + bX_2(\omega)$$

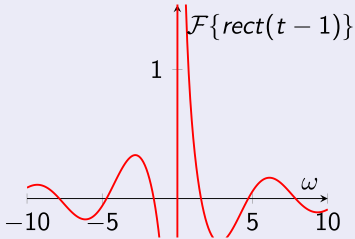
Properties of Fourier Transform

Linearity

Let $x_1(t) = rect(t-1)$ and $x_2(t) = rect(t+1)$ be two signals and let $X_1(\omega) = \mathcal{F}\{rect(t-1)\}$ and $X_2(\omega) = \mathcal{F}\{rect(t+1)\}$ be their fourier transforms respectively.



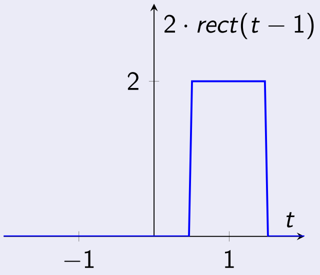
(a) $rect(t-1)$



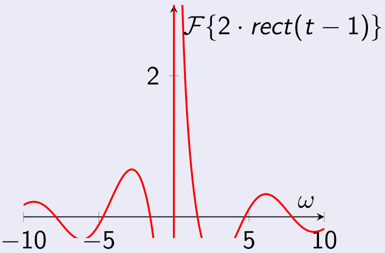
(b) $\mathcal{F}\{rect(t-1)\}$

Properties of Fourier Transform

Linearity



(a) $2 \cdot rect(t-1)$



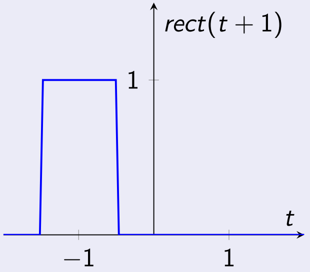
(b) $\mathcal{F}\{2 \cdot rect(t-1)\}$

Here,

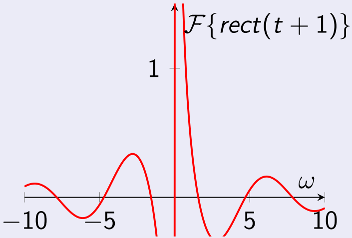
$$\mathcal{F}\{2 \cdot rect(t-1)\} = 2 \cdot \mathcal{F}\{rect(t-1)\}$$

Properties of Fourier Transform

Linearity



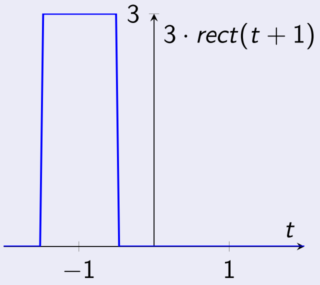
(a) $rect(t+1)$



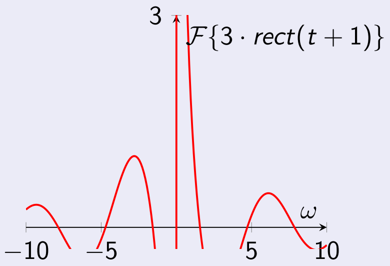
(b) $\mathcal{F}\{rect(t+1)\}$

Properties of Fourier Transform

Linearity



(a) $3 \cdot rect(t+1)$



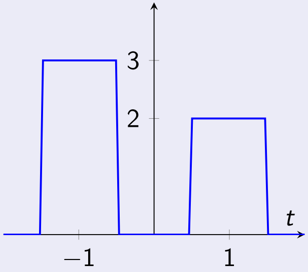
(b) $\mathcal{F}\{3 \cdot rect(t+1)\}$

Here,

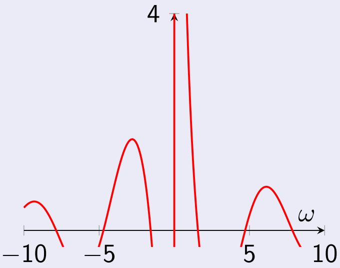
$$\mathcal{F}\{3 \cdot rect(t+1)\} = 3 \cdot \mathcal{F}\{rect(t+1)\}$$

Properties of Fourier Transform

Linearity



(a) $2 \cdot rect(t-1) + 3 \cdot rect(t+1)$



(b) $\mathcal{F}\{2 \cdot rect(t-1) + 3 \cdot rect(t+1)\}$

Here,

$$\mathcal{F}\{2 \cdot rect(t-1) + 3 \cdot rect(t+1)\} = 2 \cdot \mathcal{F}\{rect(t-1)\} + 3 \cdot \mathcal{F}\{rect(t+1)\}$$

Properties of Fourier Transform

- ⋆ Linearity
- ⋆ Time Shifting
- ⋆ Frequency Shifting
- ⋆ Time Scaling
- ⋆ Time Reversal
- ⋆ Differentiation
- ⋆ Integration
- ⋆ Convolution

Properties of Fourier Transform

Time Shifting

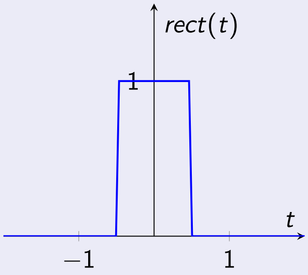
Shifting a signal in time corresponds to a phase shift in its Fourier transform:

$$x(t - t_0) \xrightarrow{\text{FT}} X(\omega)e^{-j\omega t_0}$$

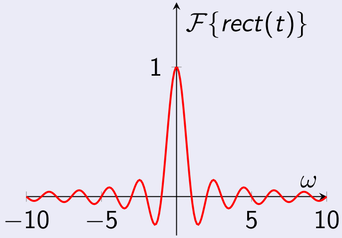
Properties of Fourier Transform

Time Shifting

Let $x(t) = rect(t)$ be a signal with Fourier transform $X(\omega) = \mathcal{F}\{rect(t)\}$.



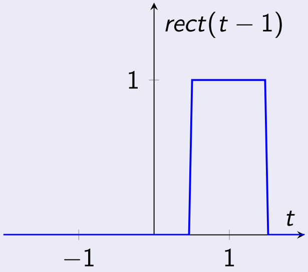
(a) $rect(t)$



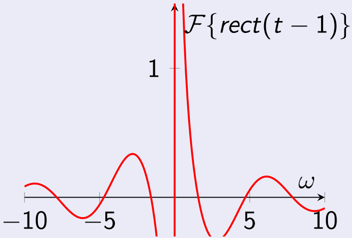
(b) $\mathcal{F}\{rect(t)\}$

Properties of Fourier Transform

Time Shifting



(a) $rect(t-1)$



(b) $\mathcal{F}\{rect(t-1)\}$

Properties of Fourier Transform

- ⋆ Linearity
- ⋆ Time Shifting
- ⋆ Frequency Shifting
- ⋆ Time Scaling
- ⋆ Time Reversal
- ⋆ Differentiation
- ⋆ Integration
- ⋆ Convolution

Properties of Fourier Transform

Frequency Shifting

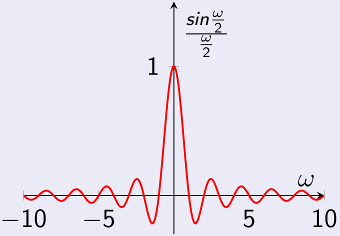
Shifting in frequency results in modulation of the time-domain signal:

$$X(\omega - \omega_0) \xrightarrow{\text{IFT}} x(t)e^{j\omega_0 t}$$

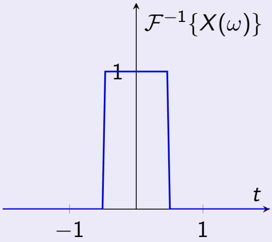
Properties of Fourier Transform

Frequency Shifting

Let $X(\omega) = \frac{sin\frac{\omega}{2}}{\frac{\omega}{2}}$ and $x(t) = \mathcal{F}^{-1}\{X(\omega)\}$ is the inverse Fourier transform of $X(\omega)$.



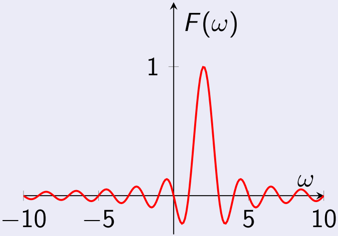
(a) $\frac{sin\frac{\omega}{2}}{\frac{\omega}{2}}$



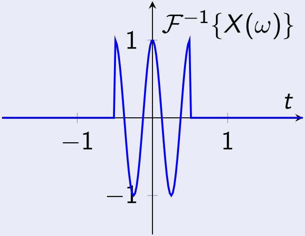
(b) $\mathcal{F}^{-1}\{X(\omega)\}$

Properties of Fourier Transform

Frequency Shifting



(a) $\frac{\sin\left(\frac{\omega-2}{2}\right)}{\frac{\omega-2}{2}}$



(b) $\mathcal{F}^{-1}\{X(\omega)\}$

Properties of Fourier Transform

- ⋆ Linearity
- ⋆ Time Shifting
- ⋆ Frequency Shifting
- ⋆ Time Scaling
- ⋆ Time Reversal
- ⋆ Differentiation
- ⋆ Integration
- ⋆ Convolution

Properties of Fourier Transform

Time Scaling

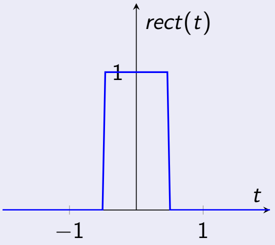
Stretching or compressing a signal in time inversely scales its frequency spectrum:

$$x(at) \xrightarrow{\text{FT}} \frac{1}{|a|} X\left(\frac{\omega}{a}\right)$$

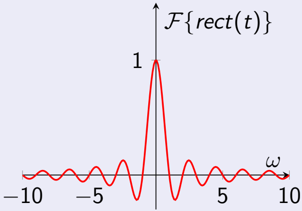
Properties of Fourier Transform

Time Scaling

Let $x(t) = rect(t)$ be a signal with Fourier transform $X(\omega) = \mathcal{F}\{rect(t)\}$.



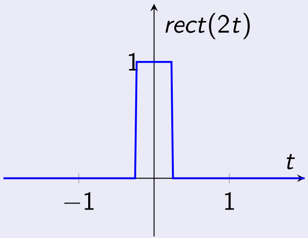
(a) Signal



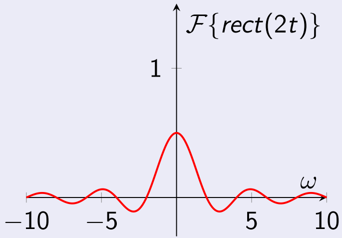
(b) $\mathcal{F}\{rect(t)\}$

Properties of Fourier Transform

Time Scaling



(a) $rect(2t)$



(b) $\mathcal{F}\{rect(2t)\}$

Properties of Fourier Transform

- ⋆ Linearity
- ⋆ Time Shifting
- ⋆ Frequency Shifting
- ⋆ Time Scaling
- ⋆ Time Reversal
- ⋆ Differentiation
- ⋆ Integration
- ⋆ Convolution

Properties of Fourier Transform

Time Reversal

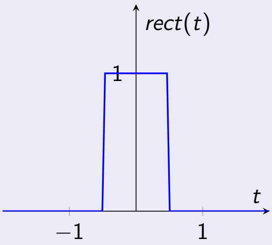
Time reversal in the time domain corresponds to frequency reversal in the frequency domain:

$$x(-t) \xrightarrow{\text{FT}} X(-\omega)$$

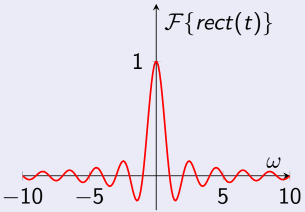
Properties of Fourier Transform

Time Reversal

Let $x(t) = rect(t)$ be a signal with Fourier transform $X(\omega) = \mathcal{F}\{rect(t)\}$.



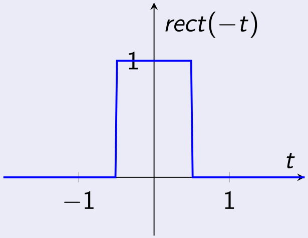
(a) Signal



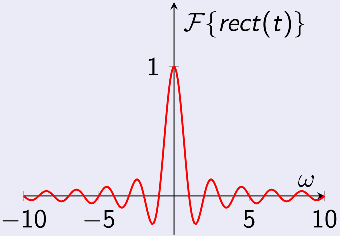
(b) $\mathcal{F}\{rect(t)\}$

Properties of Fourier Transform

Time Reversal



(a) $rect(-t)$



(b) $\mathcal{F}\{rect(t)\}$

Properties of Fourier Transform

- ⋆ Linearity
- ⋆ Time Shifting
- ⋆ Frequency Shifting
- ⋆ Time Scaling
- ⋆ Time Reversal
- ⋆ Differentiation
- ⋆ Integration
- ⋆ Convolution

Properties of Fourier Transform

Differentiation

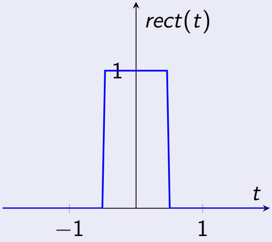
Differentiation in the time domain corresponds to multiplication by $j\omega$ in the frequency domain:

$$\frac{d}{dt}x(t) \xrightarrow{\text{FT}} j\omega X(\omega)$$

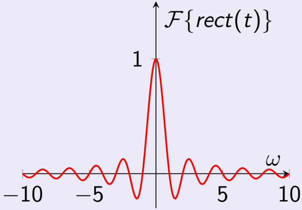
Properties of Fourier Transform

Differentiation

Let $x(t) = rect(t)$ be a signal with Fourier transform $X(\omega) = \mathcal{F}\{rect(t)\}$.



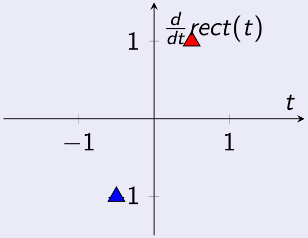
(a) Signal



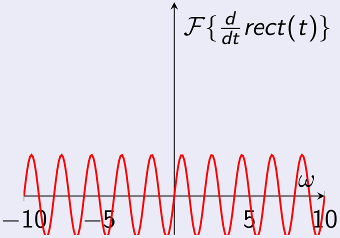
(b) $\mathcal{F}\{rect(t)\}$

Properties of Fourier Transform

Differentiation



(a) $\frac{d}{dt}rect(t)$



(b) $\mathcal{F}\{\frac{d}{dt}rect(t)\}$

Properties of Fourier Transform

- ⋆ Linearity
- ⋆ Time Shifting
- ⋆ Frequency Shifting
- ⋆ Time Scaling
- ⋆ Time Reversal
- ⋆ Differentiation
- ⋆ Integration
- ⋆ Convolution

Properties of Fourier Transform

Integration

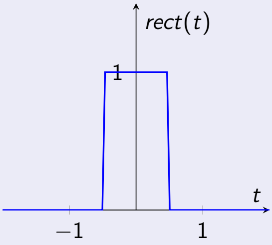
Integration in the time domain corresponds to multiplication by $\frac{1}{j\omega}$ in the frequency domain:

$$\int x(t)dt \xrightarrow{\text{FT}} \frac{1}{j\omega}X(\omega)$$

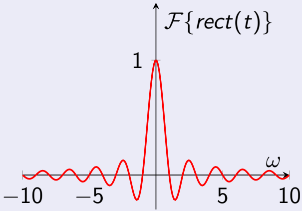
Properties of Fourier Transform

Integration

Let $x(t) = rect(t)$ be a signal with Fourier transform $X(\omega) = \mathcal{F}\{rect(t)\}$.



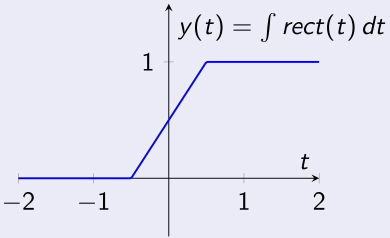
(a) Signal



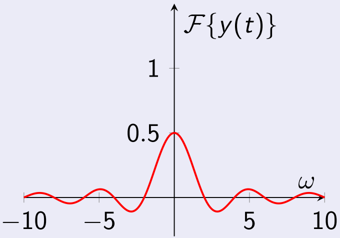
(b) $\mathcal{F}\{rect(t)\}$

Properties of Fourier Transform

Integration



(a) $y(t) = \int rect(t)dt$



(b) $\mathcal{F}\{y(t)\}$

Properties of Fourier Transform

- ⋆ Linearity
- ⋆ Time Shifting
- ⋆ Frequency Shifting
- ⋆ Time Scaling
- ⋆ Time Reversal
- ⋆ Differentiation
- ⋆ Integration
- ⋆ Convolution

Properties of Fourier Transform

Convolution

Convolution in the time domain corresponds to multiplication in the frequency domain:

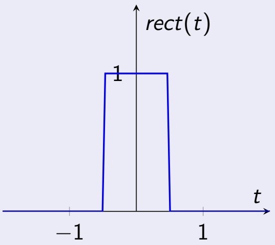
$$x(t) * y(t) \xrightarrow{\text{FT}} X(\omega)Y(\omega)$$

Properties of Fourier Transform

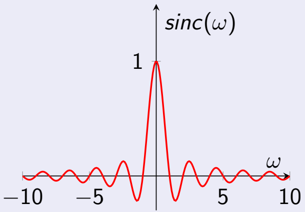
Convolution

Let $x(t) = rect(t)$ and $y(t) = rect(t)$ be signals with Fourier transforms $X(\omega) = \mathcal{F}\{rect(t)\}$ and $Y(\omega) = \mathcal{F}\{rect(t)\}$. The convolution in the time domain corresponds to the product in the frequency domain:

$$z(t) = x(t) * y(t) \quad \leftrightarrow \quad Z(\omega) = X(\omega) \cdot Y(\omega).$$



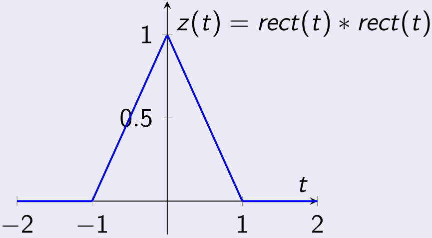
(a) $rect(t)$



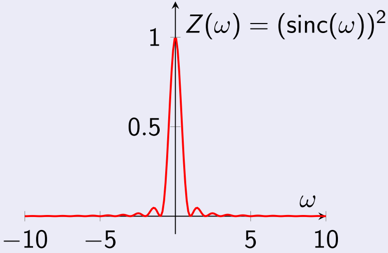
(b) $\mathcal{F}\{rect(t)\}$ (Sinc function)

Properties of Fourier Transform

Convolution



(a) $z(t) = rect(t) * rect(t)$



(b) $Z(\omega) = \mathcal{F}\{z(t)\}$

Fourier Transform Properties (Table 1)

Property	**Time Domain**	**Fourier Transform**
Linearity	$x(t) = Ax_1(t) + Bx_2(t)$	$X(j\omega) = AX_1(j\omega) + BX_2(j\omega)$
Time Shifting	$x(t - t_0)$	$e^{-j\omega t_0} X(j\omega)$
Conjugation	$x^*(t)$	$X^*(-j\omega)$
Differentiation in Time	$\frac{d^n x(t)}{dt^n}$	$(j\omega)^n X(j\omega)$
Differentiation in Frequency	$-jtx(t)$	$\frac{dX(j\omega)}{d\omega}$
Time Integration	$\int_{-\infty}^{t} x(\tau) d\tau$	$\frac{1}{j\omega} X(j\omega) + \pi X(0)\delta(\omega)$

Fourier Transform Properties (Table 2)

Property	**Time Domain**	**Fourier Transform**
Time Scaling	$x(at)$	$\frac{1}{\lvert a\rvert}X\left(\frac{j\omega}{a}\right)$
Time Reversal	$x(-t)$	$X(-j\omega)$
Frequency Shifting	$x(t)e^{j\omega_0 t}$	$X(j(\omega-\omega_0))$
Duality	$X(t)$	$2\pi x(-j\omega)$
Time Convolution	$x(t) * h(t)$	$X(j\omega)H(j\omega)$
Parseval's Theorem	$\int_{-\infty}^{\infty} \lvert x(t)\rvert^2 dt$	$\frac{1}{2\pi}\int_{-\infty}^{\infty} \lvert X(j\omega)\rvert^2 d\omega$
Modulation	$z(t) = x(t)y(t)$	$Z(\omega) = \frac{1}{2\pi}X(j\omega) * Y(j\omega)$

Fourier Transform Table

Signal in Time Domain	Fourier Transform
$\delta(t)$	1
$u(t)$	$\frac{1}{j\omega} + \pi\delta(\omega)$
$\delta(t - t_0)$	$e^{-j\omega t_0}$
$te^{-at}u(t)$	$\frac{1}{(a+j\omega)^2}$
$u(-t)$	$\pi\delta(\omega) - \frac{1}{j\omega}$
$e^{at}u(-t)$	$\frac{1}{a-j\omega}$

Fourier Transform Table

Signal in Time Domain	Fourier Transform
$e^{-a\|t\|}$	$\frac{2a}{a^2+\omega^2}$
$\cos(\omega_0 t)$	$\pi[\delta(\omega-\omega_0)+\delta(\omega+\omega_0)]$
$\sin(\omega_0 t)$	$-j\pi[\delta(\omega-\omega_0)-\delta(\omega+\omega_0)]$
$\frac{1}{a^2+t^2}$	$e^{-a\|\omega\|}$
$\text{Sgn}(t)$	$\frac{2}{j\omega}$
1 (for all t)	$2\pi\delta(\omega)$