

Convolution theorem for the Fourier Transform

What we have just proved is called the **Convolution theorem** for the Fourier Transform.

It states:

If two signals $x(t)$ and $y(t)$ are Fourier Transformable, and their convolution is also Fourier Transformable, then the Fourier Transform of their convolution is the product of their Fourier Transforms.

If $x(t)$, $y(t)$ and $(x*y)(t)$ are Fourier Transformable and $x(t) \xrightarrow{FT} X(f)$ & $y(t) \xrightarrow{FT} Y(f)$ then <div style="border: 1px solid black; padding: 5px; display: inline-block;"> $(x*y)(t) \xrightarrow{FT} X(f) Y(f)$ </div>
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Dual of the convolution theorem

We now apply the Duality of the Fourier Transform to the Convolution Theorem to get another important theorem.

Let $x(t)$ and $y(t)$ be two Fourier transformable signals, with Fourier transforms $X(f)$ and $Y(f)$ respectively. Assume $X(f)*Y(f)$ is Fourier Invertible. We now find its inverse.

What does Duality tell us? If $x(t) \xrightarrow{FT} X(f)$ then $X(f) \xrightarrow{FT} x(t)$.

Thus we know: $X(f) \xrightarrow{FT} x(t)$ & $Y(f) \xrightarrow{FT} y(t) \Rightarrow X(f) \xrightarrow{FT} x(t)$ & $Y(f) \xrightarrow{FT} y(t)$.

The Convolution theorem says: $X(f)*Y(f) \xrightarrow{FT} x(t)y(t)$

Applying duality on this result,

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

Thus we get the Dual version of the Convolution Theorem:

If $x(t)$ and $y(t)$ are Fourier Transformable, and $x(t) \cdot y(t)$ is Fourier Transformable, then its Fourier Transform is the convolution of the Fourier Transforms of $x(t)$ and $y(t)$. i.e:

<p>If $x(t)$, $y(t)$ and $x(t) \cdot y(t)$ are Fourier Transformable and</p> <p>$x(t) \xrightarrow{FT} X(f)$ & $y(t) \xrightarrow{FT} Y(f)$ then</p> <div style="border: 1px solid black; padding: 5px; display: inline-block;">$x(t) \cdot y(t) \xrightarrow{FT} X(f) * Y(f)$</div>
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