

Earth 460 Classnotes (Set 2)

I.) Time Series Analysis – Continuous Signals

C.) Fourier Transforms

1.) Let $g(t)$ be a real-valued time signal defined on $-\infty < t < +\infty$ such that

a.) $\int_{-\infty}^{+\infty} |g(t)| dt < +\infty$ (This condition implies that $g(t) \rightarrow 0$ as $t \rightarrow \pm\infty$)

b.) Any discontinuities in $g(t)$ are finite.

2.) Then there exist a unique Fourier transform pair $g(t) \Leftrightarrow G(f)$ where

a.) $G(f) = \int_{-\infty}^{+\infty} g(t) e^{-2\pi i f t} dt$ (the Fourier transform of $g(t)$)

b.) $g(t) = \int_{-\infty}^{+\infty} G(f) e^{+2\pi i f t} df$ (the inverse Fourier transform of $G(f)$)

Note 1: The condition $\int_{-\infty}^{+\infty} |g(t)| dt < +\infty$ also implies that $G(f) \rightarrow 0$ as $f \rightarrow \pm\infty$

Note 2: There are variations in the manner that the Fourier transform is defined in different fields, such as the sign convention for phase polarity; the use of angular versus cyclic frequency. It is necessary to be aware of these variants when comparing results from different sources.

Differences in phase polarity: $G(f) = \int_{-\infty}^{+\infty} g(t) e^{+2\pi i f t} dt$ and $g(t) = \int_{-\infty}^{+\infty} G(f) e^{-2\pi i f t} df$

Use of angular frequency: $G(\omega) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} g(t) e^{-i\omega t} dt$ and

$$g(t) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} G(\omega) e^{+i\omega t} d\omega$$

3.) Notation used to indicate the Fourier transform pair:

$$g(t) \Leftrightarrow G(f), \quad G(f) = \mathbf{F}[g(t)], \quad g(t) = \mathbf{F}^{-1}[G(f)]$$

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4.) In general, $G(f)$ is a complex-valued function:

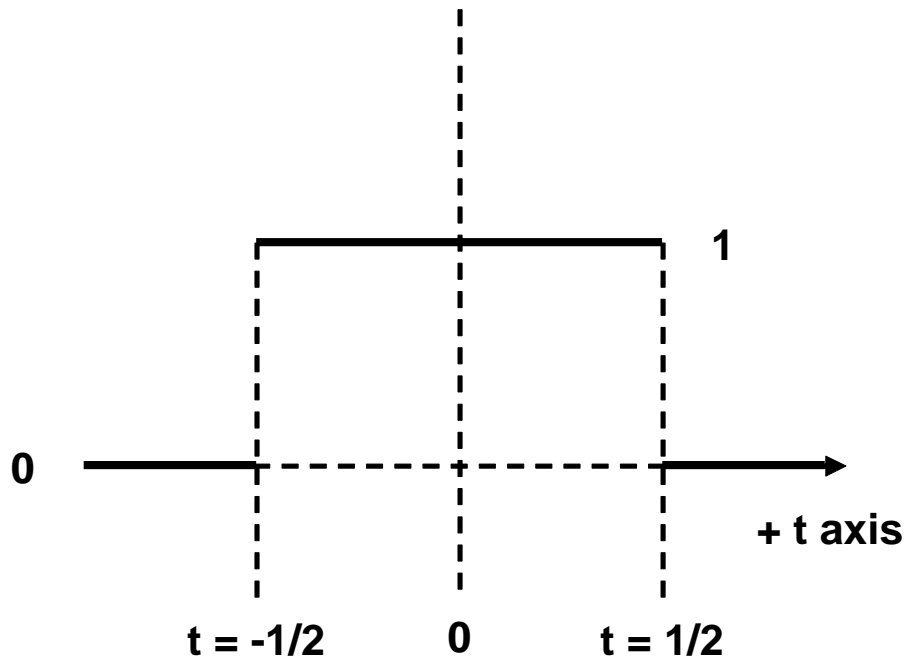
$$G(f) = \text{Re}[G(f)] + i \text{Im}[G(f)].$$

For a real-value time signal $g(t)$, $\text{Re}[G(f)]$ is an even function (i.e.

$\text{Re}[G(f)] = \text{Re}[G(-f)]$) and $\text{Im}[G(f)]$ is an odd function (i.e.

$-\text{Im}[G(f)] = \text{Im}[G(-f)]$).

Example: $g(t) = \Pi(t) = \begin{cases} 0, & |t| > 1/2 \\ 1, & |t| \leq 1/2 \end{cases}$ (Rectangular or Boxcar Function)



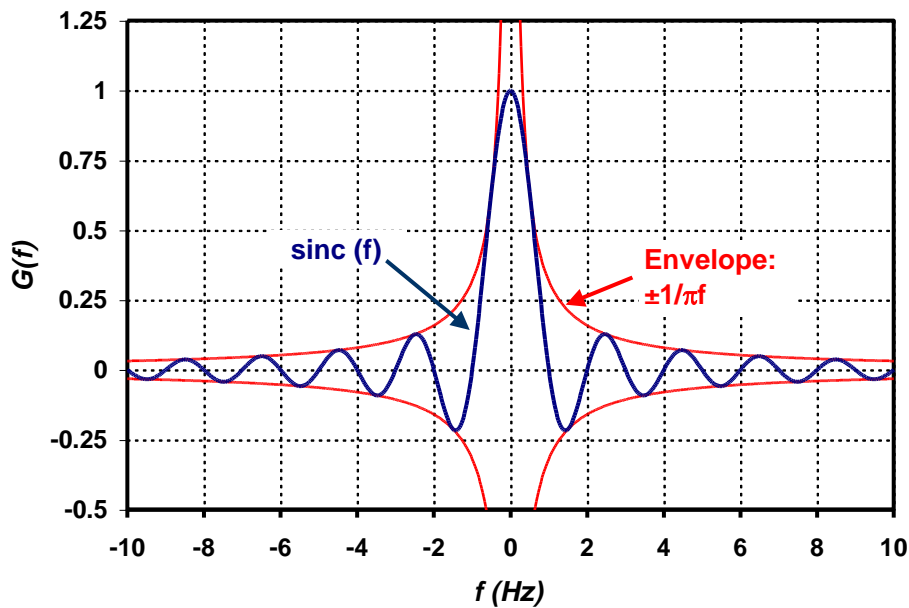
$$G(f) = \int_{-\infty}^{+\infty} g(t) e^{-2\pi i f t} dt = \int_{-\infty}^{+\infty} \Pi(t) e^{-2\pi i f t} dt = \int_{-\infty}^{-1/2} 0 e^{-2\pi i f t} dt + \int_{-1/2}^{+1/2} 1 e^{-2\pi i f t} dt + \int_{+1/2}^{+\infty} 0 e^{-2\pi i f t} dt$$

$$= \int_{-1/2}^{+1/2} 1 e^{-2\pi i f t} dt.$$

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Using $\int e^{at} dt = e^{at}/a$ where $a = -2\pi if$, $G(f) = \frac{e^{-2\pi ift}}{-2\pi if} \Big|_{-1/2}^{+1/2} = \frac{e^{+\pi if} - e^{-\pi if}}{2\pi if}$

Using $\sin(\pi f) = (e^{+\pi if} - e^{-\pi if})/2i$, $G(f) = \frac{\sin(\pi f)}{\pi f} = \text{sinc}(f)$. $\therefore \Pi(t) \Leftrightarrow \text{sinc}(f)$.



Correspondingly, it can be shown that $\text{sinc}(t) \Leftrightarrow \Pi(f)$ using the inverse Fourier transform.

5.) Amplitude and Phase Spectra

a.) Complex-valued $G(f)$ can be expressed in polar form $G(f) = A(f)e^{i\theta(f)}$.

b.) $A(f) = \sqrt{\{\text{Re}[G(f)]\}^2 + \{\text{Im}[G(f)]\}^2}$ is the amplitude spectrum of $g(t)$.

c.) $\theta(f) = \tan^{-1}\{\text{Im}[G(f)]/\text{Re}[G(f)]\}$ is the phase spectrum of $g(t)$.

d.) For real-valued signals $g(t)$, $A(f)$ is an even, non-negative function and $\theta(f)$ is odd function. (Note: $\theta(f=0) = 0$)

1.) If $g(t)$ is an even function (i.e., $g(t) = g(-t)$), then $\theta(f) = 0$ (i.e., zero phase signal). (Examples: $\text{sinc}(t)$ & $\Pi(t)$)

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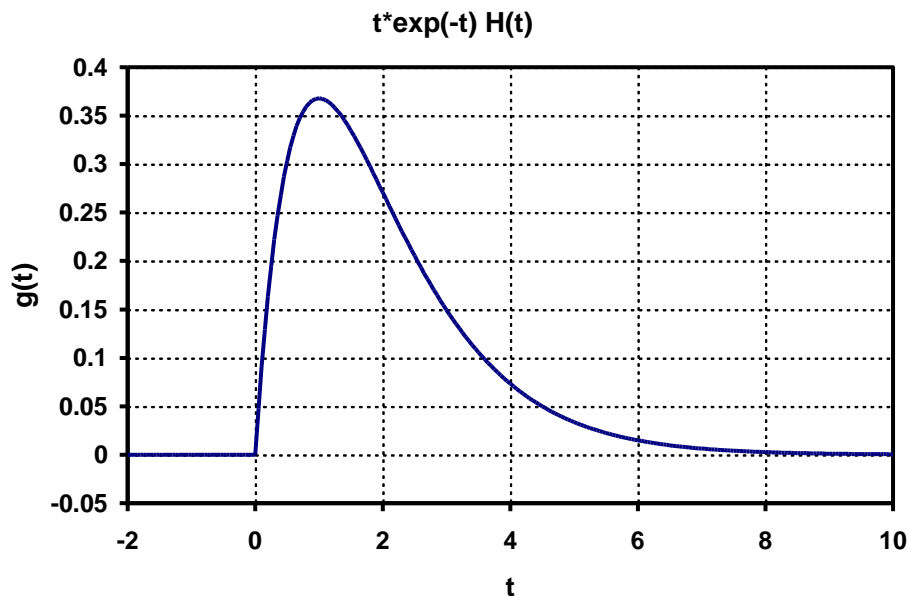
2.) If $g(t)$ is an odd function (i.e., $-g(t) = g(-t)$), then

$$\theta(f) = \pm(\pi/2) \operatorname{sgn}(f) \quad (\pm \text{ sign is determined by polarity of } \operatorname{Im}[G(f)]).$$

Example:

Amplitude and phase spectra of $g(t) = t e^{-t} H(t) = \begin{cases} t e^{-t}, & t \geq 0 \\ 0, & t < 0 \end{cases}$

Note: $H(t) = \begin{cases} 1, & t \geq 0 \\ 0, & t < 0 \end{cases}$ is the Heaviside step function.



Using the Fourier transform above, it can be shown that

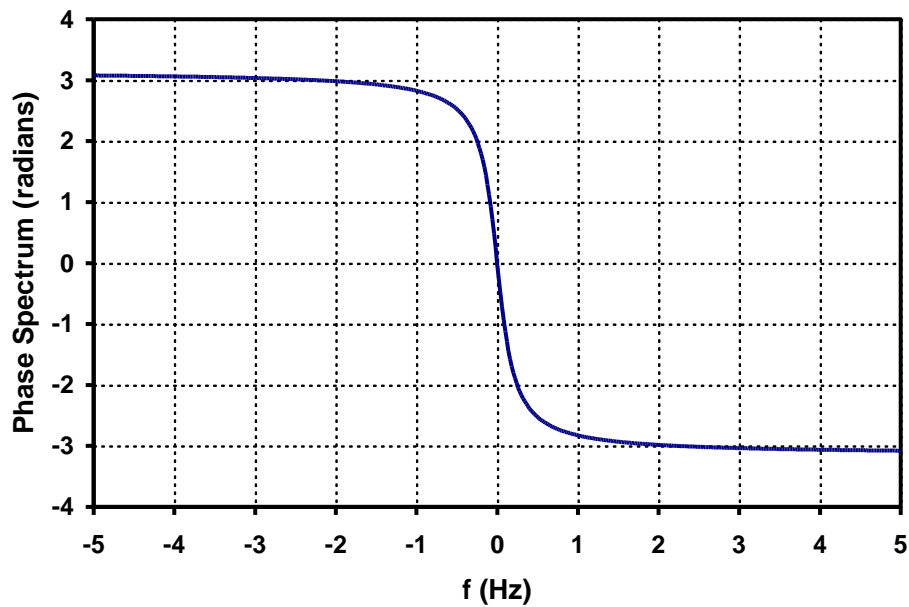
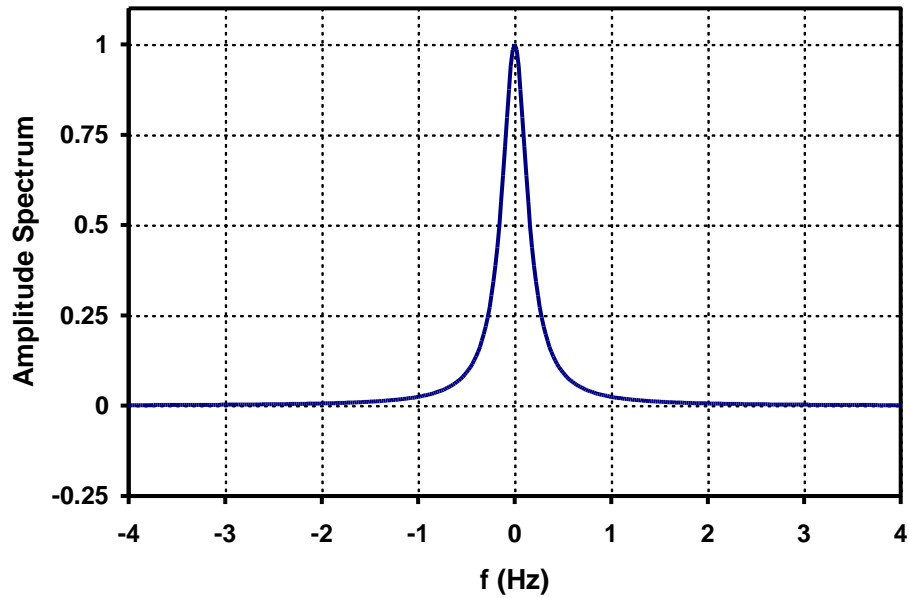
$$g(t) = t e^{-t} H(t) \Leftrightarrow G(f) = \frac{(1 - 4\pi^2 f^2) - i 4\pi f}{(1 + 4\pi^2 f^2)^2}. \quad \text{Hence, } \operatorname{Re}[G(f)] = \frac{1 - 4\pi^2 f^2}{(1 + 4\pi^2 f^2)^2}$$

$$\text{and } \operatorname{Im}[G(f)] = \frac{-4\pi f}{(1 + 4\pi^2 f^2)^2}. \quad \text{Then,}$$

$$A(f) = \sqrt{\left[\frac{1 - 4\pi^2 f^2}{(1 + 4\pi^2 f^2)^2} \right]^2 + \left[\frac{-4\pi f}{(1 + 4\pi^2 f^2)^2} \right]^2} = \frac{1 + 4\pi^2 f^2}{(1 + 4\pi^2 f^2)^2} = \frac{1}{1 + 4\pi^2 f^2} \quad \text{and}$$

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$$\theta(f) = \tan^{-1} \left\{ \frac{-4\pi f / (1 + 4\pi^2 f^2)^2}{(1 - 4\pi^2 f^2) / (1 + 4\pi^2 f^2)^2} \right\} = \tan^{-1} \left\{ \frac{-4\pi f}{1 - 4\pi^2 f^2} \right\}.$$



6.) Operational Properties of the Fourier Transform

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- a.) Linearity: The Fourier transform is a linear process. Consider the Fourier transform pairs $g(t) \Leftrightarrow G(f)$ and $h(t) \Leftrightarrow H(f)$, then for any two complex valued constants a and b :

$$a \cdot g(t) + b \cdot h(t) \Leftrightarrow a \cdot G(f) + b \cdot H(f)$$

Example: $\Pi(t) \Leftrightarrow \text{sinc}(f)$ and $e^{-|t|} \Leftrightarrow 2/(1+4\pi^2 f^2)$, then

$$3\Pi(t) - 2e^{-|t|} \Leftrightarrow 3\text{sinc}(f) - \left[4/(1+4\pi^2 f^2) \right].$$

- b.) Shift Relationships: If $g(t) \Leftrightarrow G(f)$, then

$$1.) \quad g(t-a) \Leftrightarrow G(f)e^{-2\pi aif}$$

$$2.) \quad g(t)e^{+2\pi aif} \Leftrightarrow G(f-a)$$

Proof of relationship $g(t-a) \Leftrightarrow G(f)e^{-2\pi aif}$

$$g(t-a) \Leftrightarrow H(f) = \int_{t=-\infty}^{t=+\infty} g(t-a)e^{-2\pi ift} dt \quad (\text{Using } s = t-a \rightarrow t = s+a \text{ and } dt = ds)$$

$$= \int_{s=-\infty}^{s=+\infty} g(s)e^{-2\pi if(s+a)} ds = e^{-2\pi ifa} \int_{s=-\infty}^{s=+\infty} g(s)e^{-2\pi ifs} ds = e^{-2\pi ifa} G(f)$$

- 3.) Shifting a time signal only affects the phase spectrum, the amplitude spectrum is unchanged.

$$g(t) \Leftrightarrow G(f) = A(f)e^{i\theta(f)}, \text{ then}$$

$$g(t-a) \Leftrightarrow e^{-2\pi aif} G(f) = A(f)e^{i\theta(f)}e^{-2\pi aif} = A(f)e^{i[\theta(f)-2\pi af]} = A(f)e^{i\theta'(f)} \text{ where}$$

$\theta'(f) = \theta(f) - 2\pi af$ (the phase spectrum of the shifted time signal has an additional linear term).

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Examples:

1.) Starting with $t e^{-t} H(t) \Leftrightarrow \frac{(1 - 4\pi^2 f^2) - i 4\pi f}{(1 + 4\pi^2 f^2)^2}$, consider $(t-2)e^{-(t-2)} H(t-2)$

(i.e., $g(t-a)$ with $a=2$).

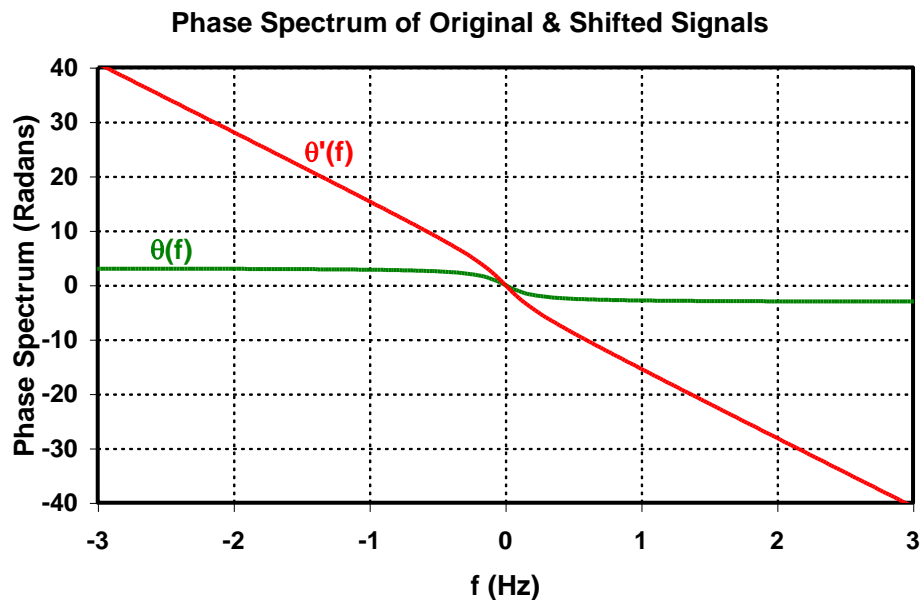
$$\text{Note: } H(t-2) = \begin{cases} 1, & t-2 \geq 0 \rightarrow t \geq 2 \\ 0, & t-2 < 0 \rightarrow t < 2 \end{cases}$$



Then $(t-2)e^{-(t-2)} H(t-2) \Leftrightarrow \frac{(1 - 4\pi^2 f^2) - i 4\pi f}{(1 + 4\pi^2 f^2)^2} e^{-4\pi i f}$ and

$$\theta'(f) = \theta(f) - 2\pi a f = \tan^{-1} \left\{ \frac{-4\pi f}{1 - 4\pi^2 f^2} \right\} - 4\pi f$$

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2.) $\Pi(t) \Leftrightarrow \text{sinc}(f)$, then $\Pi(t+3) \Leftrightarrow \text{sinc}(f)e^{+6\pi if}$ (i.e., $a = -3$)

3.) $e^{-|t|} \Leftrightarrow 2/(1+4\pi^2 f^2)$, then $e^{-|t-2|} \Leftrightarrow 2e^{-4\pi if}/(1+4\pi^2 f^2)$ (i.e., $a = 2$)

c.) Scaling Relationships: If $g(t) \Leftrightarrow G(f)$, then

1.) $g(at) \Leftrightarrow \frac{1}{|a|}G(f/a)$

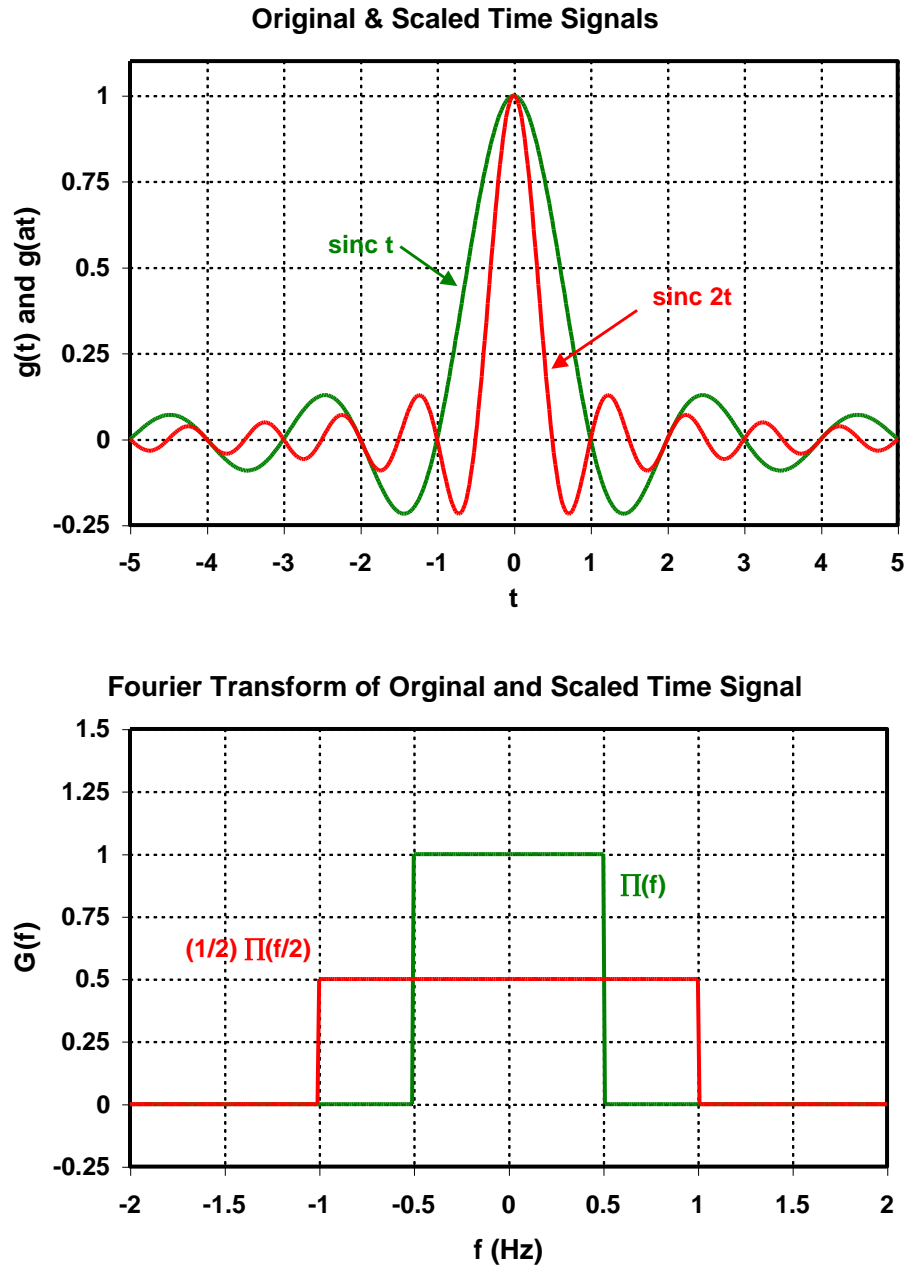
2.) $\frac{1}{|a|}g(t/a) \Leftrightarrow G(af)$

Example:

Starting with $\text{sinc}(t) \Leftrightarrow \Pi(f)$, consider $\text{sinc}(2t)$ (i.e., $g(at)$ with $a = 2$).

Then $\text{sinc}(2t) \Leftrightarrow \frac{1}{2}\Pi(f/2)$.

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- 3.) Scaling in time/frequency domain causes the inverse scaling in the frequency/time domain. In the above example, the scaling produces a more compressed time signal and a corresponding Fourier transform with broader bandwidth.

d.) Derivative Relationships: If $g(t) \Leftrightarrow G(f)$, then

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$$1.) \frac{d^n}{dt^n} g(t) \Leftrightarrow (2\pi if)^n G(f)$$

$$2.) (-2\pi it)^n g(t) \Leftrightarrow \frac{d^n}{df^n} G(f)$$

Proof of relationship $\frac{d}{dt} g(t) \Leftrightarrow (2\pi if) G(f)$ (the $n=1$ case)

$$\frac{d}{dt} g(t) \Leftrightarrow H(f) = \int_{-\infty}^{+\infty} \left[\frac{d}{dt} g(t) \right] e^{-2\pi ift} dt$$

$$\text{(Using integration by parts: } \int_a^b u(t) \cdot \left[\frac{d}{dt} v(t) \right] dt = u(t) \cdot v(t) \Big|_a^b - \int_a^b v(t) \cdot \left[\frac{d}{dt} u(t) \right] dt$$

$$\text{where } \frac{d}{dt} v(t) = \frac{d}{dt} g(t) \rightarrow v(t) = g(t)$$

$$\text{and } u(t) = e^{-2\pi ift} \rightarrow \frac{d}{dt} u(t) = (-2\pi if) e^{-2\pi ift}.$$

$$= g(t) e^{-2\pi ift} \Big|_{-\infty}^{+\infty} - \int_{-\infty}^{+\infty} g(t) (-2\pi if) e^{-2\pi ift} dt = (2\pi if) \int_{-\infty}^{+\infty} g(t) \cdot e^{-2\pi ift} dt = (2\pi if) G(f)$$

3.) Derivatives of the time signal affect the amplitude and phase spectra
in the following manner:

$$g(t) \Leftrightarrow G(f) = A(f) e^{i\theta(f)}, \text{ then}$$

$$\frac{d^n}{dt^n} g(t) \Leftrightarrow (2\pi if)^n G(f) = (2\pi if)^n A(f) e^{i\theta(f)} = [2\pi |f|]^n A(f) e^{i[\theta(f) + n(\pi/2)\text{sgn}(f)]} = A'(f) e^{i\theta'(f)}$$

$$\text{where } A'(f) = [2\pi |f|]^n A(f) \text{ and } \theta'(f) = \theta(f) + n(\pi/2)\text{sgn}(f).$$

$$\text{Note: } \text{sgn}(f) = \begin{cases} +1, & f > 0 \\ 0, & f = 0 \\ -1, & f < 0 \end{cases}$$

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Taking the derivative of a time signal enhances the higher frequency components and suppresses the lower frequency components of its Fourier transform.

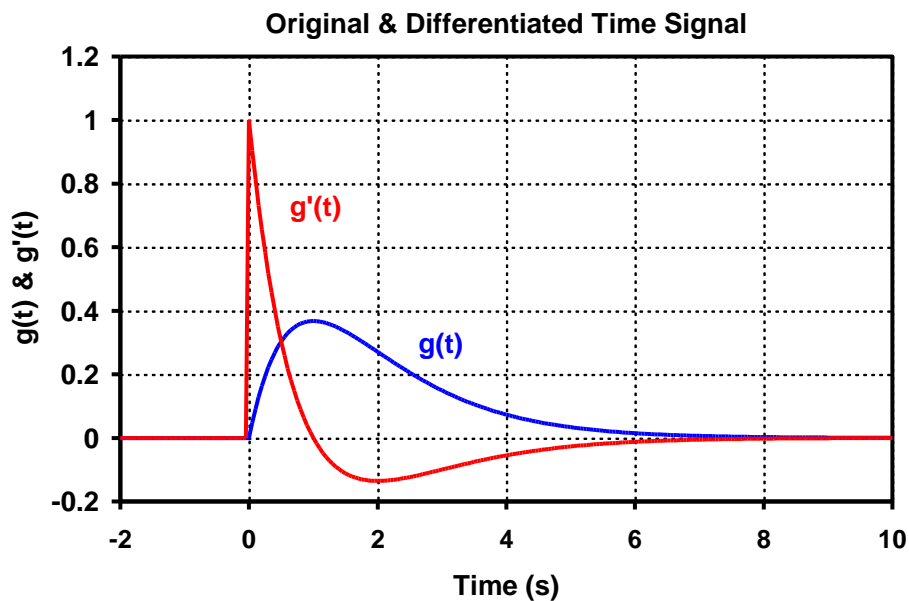
Example:

Consider $g(t) = t e^{-t} H(t) \Leftrightarrow G(f) = \frac{(1 - 4\pi^2 f^2) - i 4\pi f}{(1 + 4\pi^2 f^2)^2}$ with $A(f) = \frac{1}{1 + 4\pi^2 f^2}$ and

$$\theta(f) = \tan^{-1} \left\{ \frac{-4\pi f}{1 - 4\pi^2 f^2} \right\}.$$

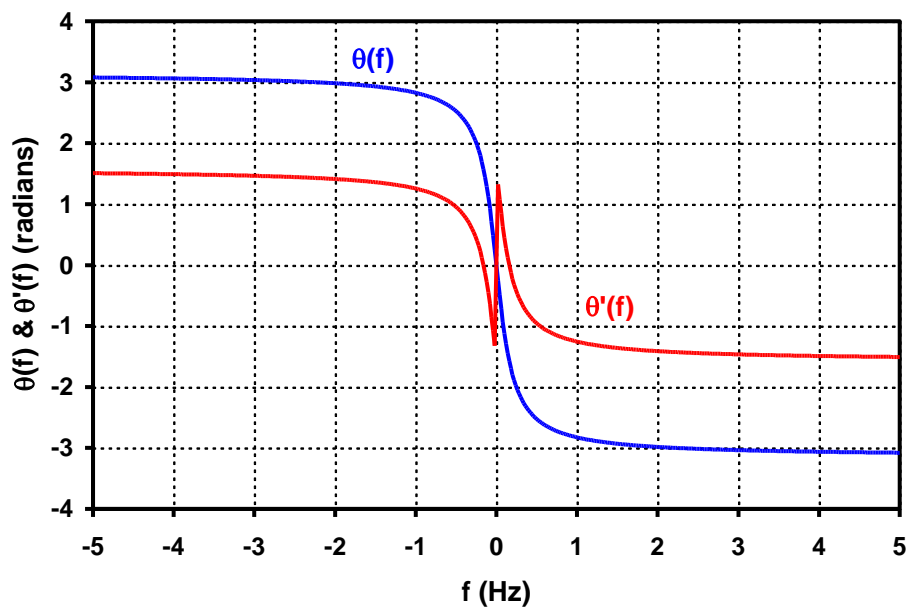
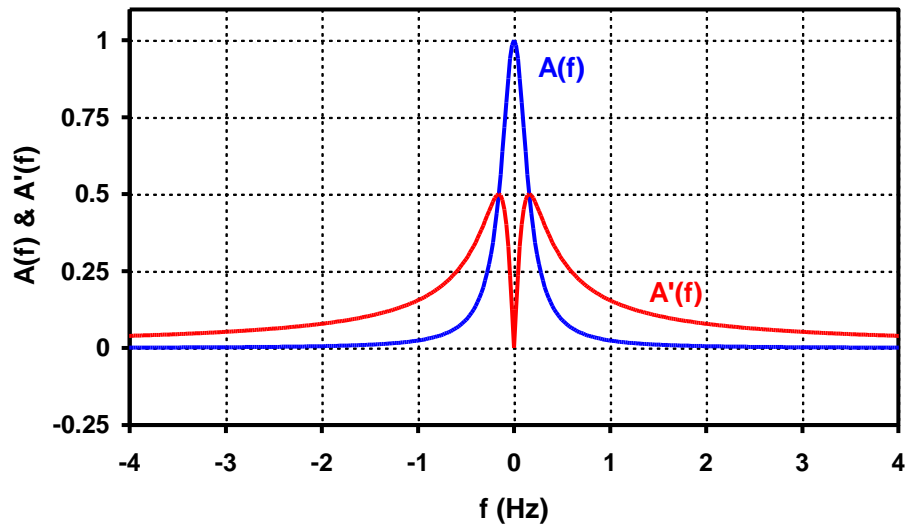
Then $\frac{d}{dt} g(t) = e^{-t} (1 - t) H(t) \Leftrightarrow (2\pi i f) G(f) = (2\pi f) \frac{4\pi f + i(1 - 4\pi^2 f^2)}{(1 + 4\pi^2 f^2)^2}$ where

$$A'(f) = \frac{2\pi|f|}{1 + 4\pi^2 f^2} \text{ and } \theta'(f) = \left\{ \tan^{-1} \left[\frac{-4\pi f}{1 - 4\pi^2 f^2} \right] \right\} + \frac{\pi}{2} \text{sgn}(f).$$



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Amplitude Spectra of Original & Differentiated Time Signals



- 4.) The derivative relationships can be used to construct Fourier transform pairs for time signals involving powers of t .

Example:

Starting with $g(t) = e^{-t} H(t) \Leftrightarrow G(f) = (1 - 2\pi i f)^{-1}$, then we can obtain

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$$g'(t) = t e^{-t} H(t) \Leftrightarrow G'(f) = (2\pi i)^{-1} \frac{d}{df} G(f) = (1 - 2\pi i f)^{-2} \text{ and}$$

$$g''(t) = t^2 e^{-t} H(t) \Leftrightarrow G''(f) = (2\pi i)^{-1} \frac{d}{df} G'(f) = 2(1 - 2\pi i f)^{-3}.$$

e.) Integral Relationships: If $g(t) \Leftrightarrow G(f)$, then

$$1.) \int_{-\infty}^t g(s) ds \Leftrightarrow (2\pi i f)^{-1} G(f)$$

$$2.) (-2\pi i t)^{-1} g(t) \Leftrightarrow \int_{-\infty}^f G(s) ds$$

3.) Integration of the time signal affect the amplitude and phase spectra in the following manner:

$g(t) \Leftrightarrow G(f) = A(f) e^{i\theta(f)}$, then

$$\int_{-\infty}^t g(s) ds \Leftrightarrow (2\pi i f)^{-1} G(f) = -i(2\pi f)^{-1} A(f) e^{i\theta(f)} = [2\pi |f|]^{-1} A(f) e^{i[\theta(f) - (\pi/2)\text{sgn}(f)]} = A'(f) e^{i\theta'(f)}$$

where $A'(f) = [2\pi |f|]^{-1} A(f)$ and $\theta'(f) = \theta(f) - (\pi/2)\text{sgn}(f)$.

Integrating a time signal enhances the lower frequency components and suppresses the higher frequency components of its Fourier transform.

Example:

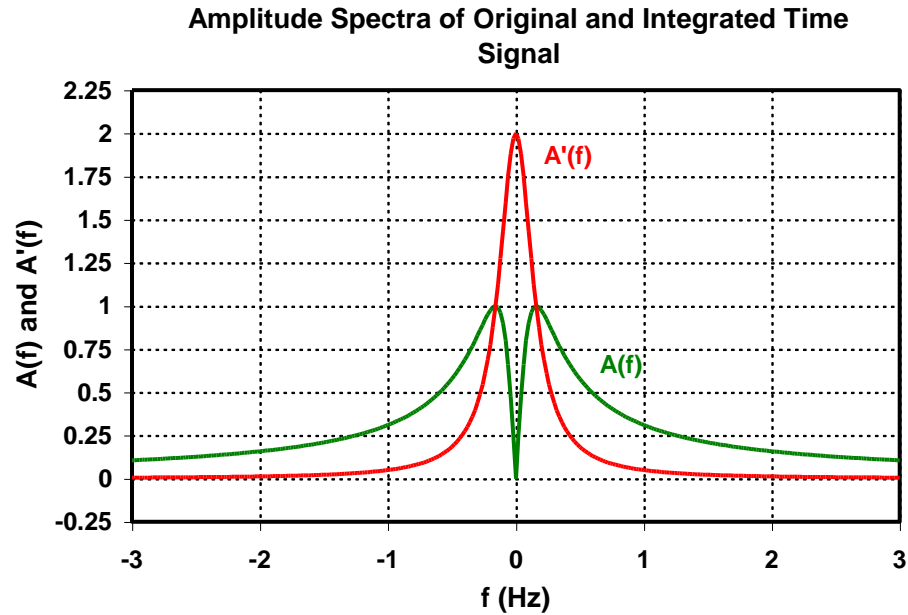
Starting with $e^{-|t|} \text{sgn}(t) \Leftrightarrow \frac{-4\pi i f}{1 + (2\pi f)^2}$ with $A(f) = \frac{4\pi |f|}{1 + (2\pi f)^2}$ and

$$\theta(f) = -(\pi/2)\text{sgn}(f).$$

$$\text{Then } \int_{-\infty}^t e^{-|s|} \text{sgn}(s) ds \Leftrightarrow (2\pi i f)^{-1} \frac{-4\pi i f}{1 + (2\pi f)^2} = \frac{-2}{1 + (2\pi f)^2} \text{ with } A'(f) = \frac{2}{1 + (2\pi f)^2}$$

$$\text{and } \theta'(f) = -\pi \text{sgn}(f)$$

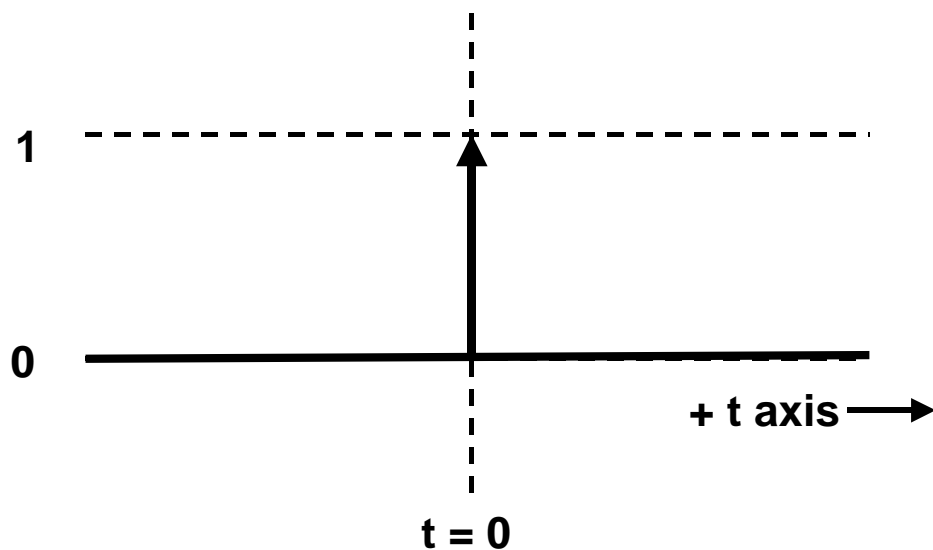
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7.) Generalized Functions and Transforms in the Limit

a.) Dirac delta or impulse function $\delta(t)$

- 1.) This function has a unit area centered at $t=0$ with infinitesimally short duration. These conditions imply an infinitely large magnitude.
- 2.) Graphical representation of $\delta(t)$:



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3.) Properties of $\delta(t)$ from its definition

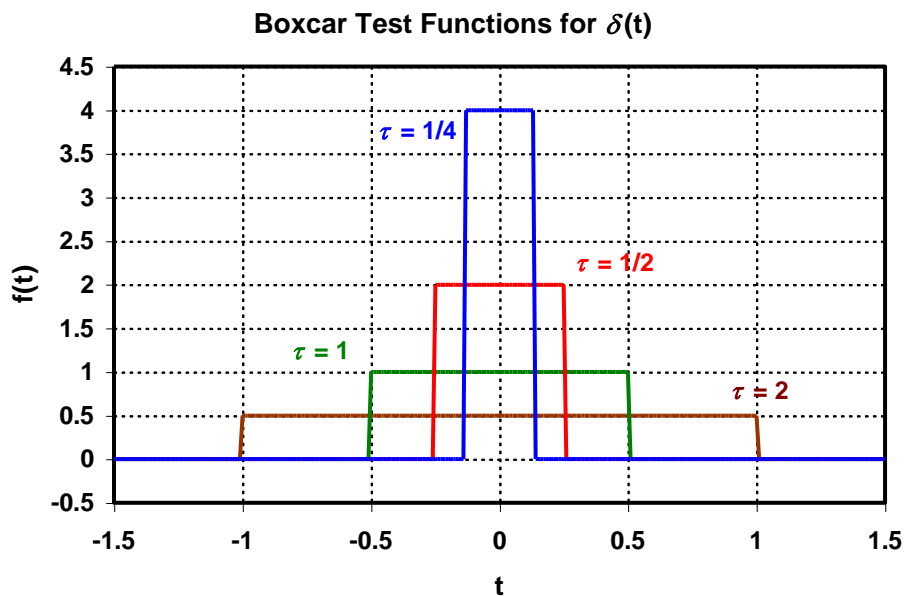
a.) $\delta(t) = 0$ for all $t \neq 0$

b.) $\int_{-\infty}^{+\infty} \delta(t) dt = 1$

4.) Approximation of $\delta(t)$ with well behaved test functions

a.) Consider the sequence of unit area boxcar functions $\tau^{-1} \Pi(t/\tau)$ as

$$\tau \rightarrow 0^+. \quad (\text{Note: } \tau^{-1} \Pi(t/\tau) = \begin{cases} \tau^{-1}, & |t| \leq \tau/2 \\ 0, & |t| > \tau/2 \end{cases})$$



b.) Using these test functions, we can show that

$$\int_{-\infty}^t \delta(s) ds = \begin{cases} 0, & t < 0 \\ 1/2, & t = 0 \\ 1, & t > 0 \end{cases}$$

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5.) Sifting property of $\delta(t)$

Consider $\int_{-\infty}^{+\infty} g(t) \delta(t) dt$ in terms of the boxcar test functions:

$$\begin{aligned} \int_{-\infty}^{+\infty} g(t) \tau^{-1} \Pi(t/\tau) dt &= \tau^{-1} \int_{-\tau/2}^{+\tau/2} g(t) dt = \tau^{-1} \left[\int_{-\infty}^{+\tau/2} g(t) dt - \int_{-\infty}^{-\tau/2} g(t) dt \right] \\ &= \tau^{-1} [h(+\tau/2) - h(-\tau/2)] \text{ where } h(\tau) = \int_{-\infty}^{\tau} g(t) dt \rightarrow \frac{d}{d\tau} h(\tau) = g(\tau). \end{aligned}$$

As $\tau \rightarrow 0^+$, the limiting value of this expression is

$$\lim_{\tau \rightarrow 0^+} \left[\frac{h(+\tau/2) - h(-\tau/2)}{\tau} \right] = \left. \frac{d}{d\tau} h(\tau) \right|_{\tau=0} = g(0)$$

This process establishes the sifting property of $\delta(t)$ as follows:

$$\int_{-\infty}^{+\infty} g(t) \delta(t) dt = g(0)$$

$$\text{a.) } \int_{-\infty}^{+\infty} g(t) \delta(t-a) dt = g(a)$$

$$\text{b.) } \int_{-\infty}^{+\infty} g(t-a) \delta(t) dt = g(-a)$$

Examples:

$$1. \ g(t) = 3\cos(2\pi t), \text{ then } \int_{-\infty}^{+\infty} g(t) \delta(t) dt = \int_{-\infty}^{+\infty} 3\cos(2\pi t) \delta(t) dt = 3\cos(0) = 3$$

$$2. \ g(t) = e^{-|t|}, \text{ then } \int_{-\infty}^{+\infty} g(t) \delta(t+3) dt = \int_{-\infty}^{+\infty} e^{-|t|} \delta(t+3) dt = e^{-|-3|} = e^{-3} \text{ (i.e., } a = -3)$$

6.) Scaling property of $\delta(t)$

$$\delta(at) = |a|^{-1} \delta(t)$$

Example: $\delta(-t) = |-1|^{-1} \delta(t) = \delta(t) \rightarrow \delta(t)$ is an even function

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7.) $g(t)\delta(t) = g(0)\delta(t)$

$$g(t)\delta(t-a) = g(a)\delta(t-a)$$

8.) The Fourier transform of $\delta(t)$ and inverse Fourier transform of $\delta(f)$

a.) Using the boxcar test function:

$$\mathbf{F}\left[\tau^{-1}\Pi(t/\tau)\right] = \int_{-\infty}^{+\infty} \tau^{-1}\Pi(t/\tau)e^{-2\pi ift}dt = \text{sinc}(\tau f)$$

b.) As $\tau \rightarrow 0^+$, $\text{sinc}(\tau f) \rightarrow \text{sinc}0 = 1$ for all values of f .

c.) Therefore, in the limit we have the Fourier transform pair $\delta(t) \Leftrightarrow 1$.

d.) This result is consistent with the sifting property of $\delta(t)$:

$$\int_{-\infty}^{+\infty} \delta(t)e^{-2\pi ift}dt = e^{-2\pi if0} = 1$$

e.) Conversely, we can show that $1 \Leftrightarrow \delta(f)$

f.) Amplitude and phase spectra:

For $\delta(t)$, $A(f) = 1$ & $\theta(f) = 0$ (i.e., contains all frequency components)

For 1, $A(f) = \delta(f)$ & $\theta(f) = 0$ (i.e., contains only dc frequency component)

b.) Cosine and sine functions ($\cos(2\pi f_0 t)$ and $\sin(2\pi f_0 t)$)

1.) Using the complex-valued exponential,

$$\cos(2\pi f_0 t) = \frac{1}{2}(e^{2\pi f_0 it} + e^{-2\pi f_0 it}) \text{ and } \sin(2\pi f_0 t) = \frac{1}{2i}(e^{2\pi f_0 it} - e^{-2\pi f_0 it})$$

2.) Starting with $1 \Leftrightarrow \delta(f)$ and using the shifting property (i.e.,

$$g(t)e^{+2\pi ait} \Leftrightarrow G(f-a)) \text{ with } a = f_0, \text{ then } e^{+2\pi f_0 it} \Leftrightarrow \delta(f-f_0)$$

3.) Similarly, we can get $e^{-2\pi f_0 it} \Leftrightarrow \delta(f+f_0)$

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4.) Combining these results, we get the following Fourier transform pairs:

$$\cos(2\pi f_0 t) \Leftrightarrow \frac{1}{2} [\delta(f - f_0) + \delta(f + f_0)]$$

$$\sin(2\pi f_0 t) \Leftrightarrow \frac{1}{2i} [\delta(f - f_0) - \delta(f + f_0)]$$

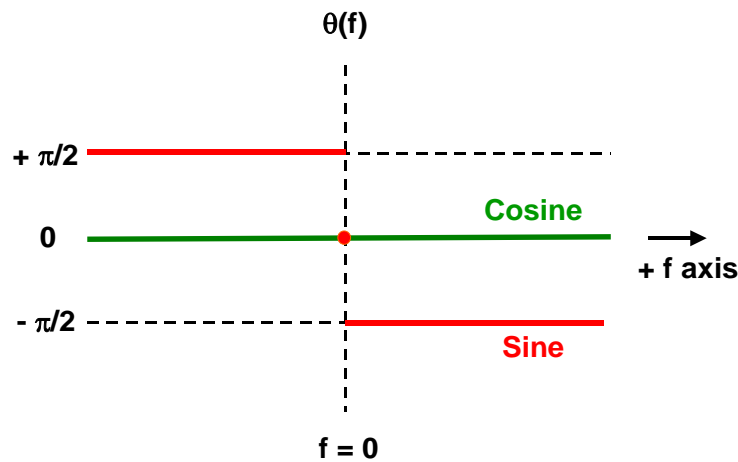
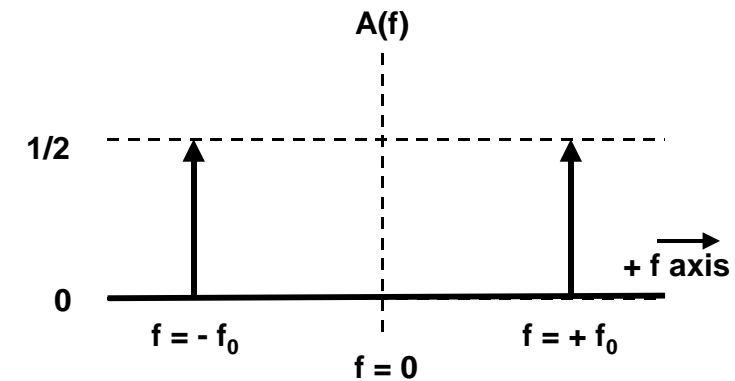
5.) Amplitude and phase spectra

a.) For $\cos(2\pi f_0 t)$: $A(f) = \frac{1}{2} [\delta(f - f_0) + \delta(f + f_0)]$ & $\theta(f) = 0$

b.) For $\sin(2\pi f_0 t)$: $A(f) = \frac{1}{2} [\delta(f - f_0) + \delta(f + f_0)]$ &

$$\theta(f) = -(\pi/2) \text{sgn}(f)$$

(Both contain only $\pm f_0$ components, they differ only in terms of phase)

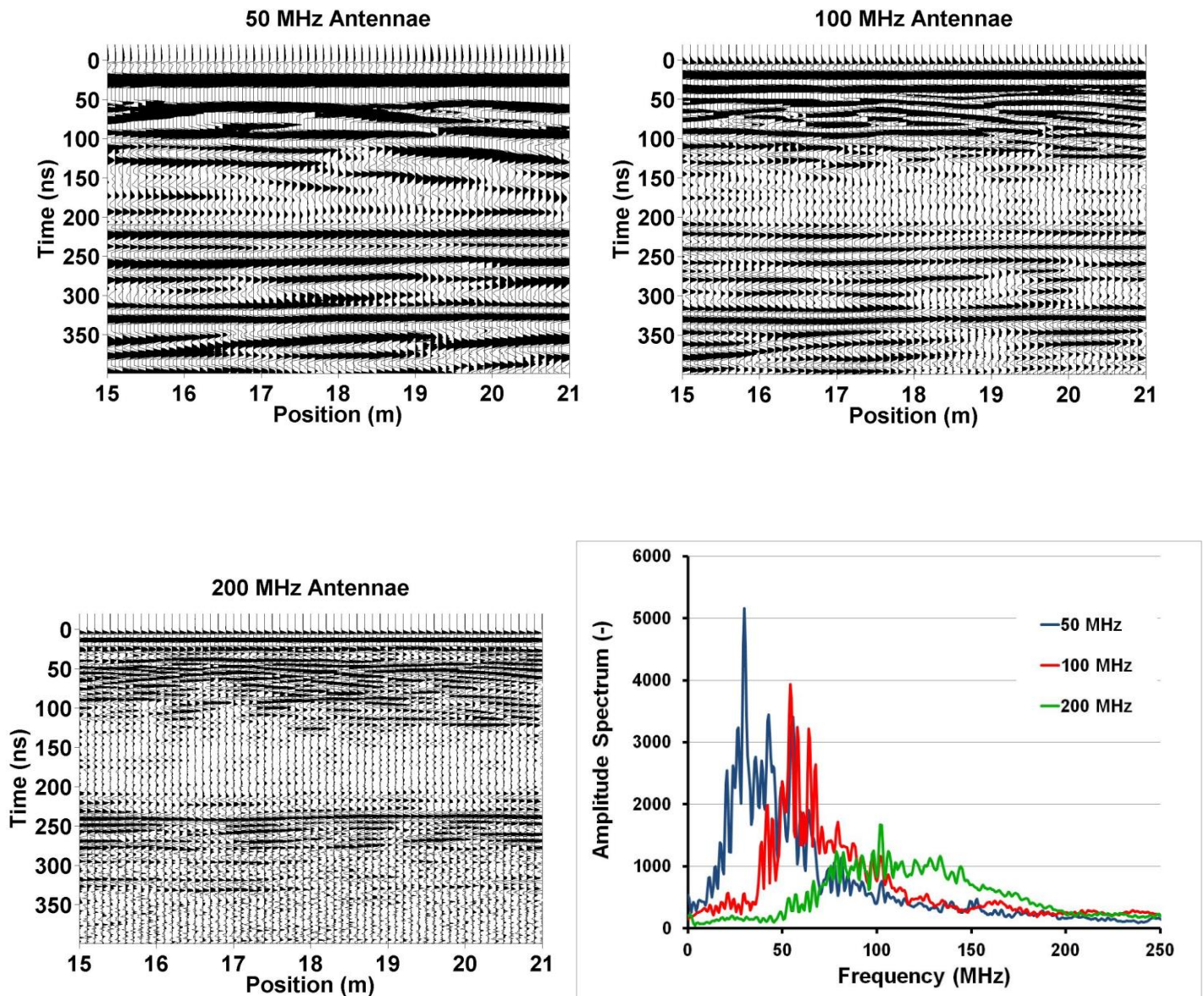


Earth 460 Classnotes (Set 2)

8.) Applications of Fourier Transforms to Reflection Data (Spectral Analysis)

a.) Comparison of Frequency Content

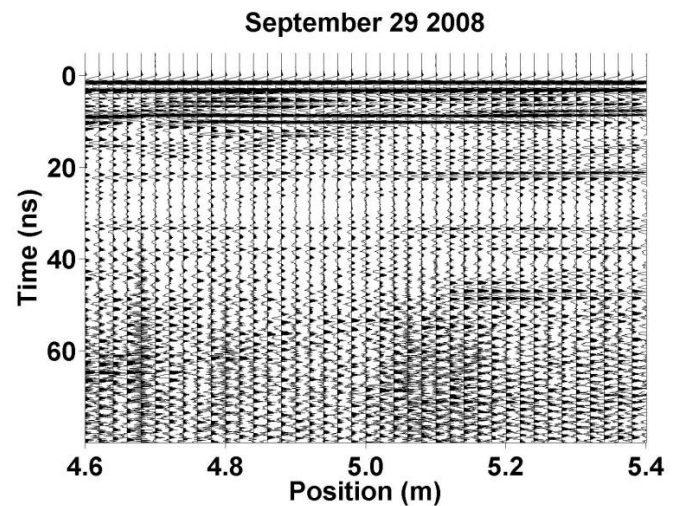
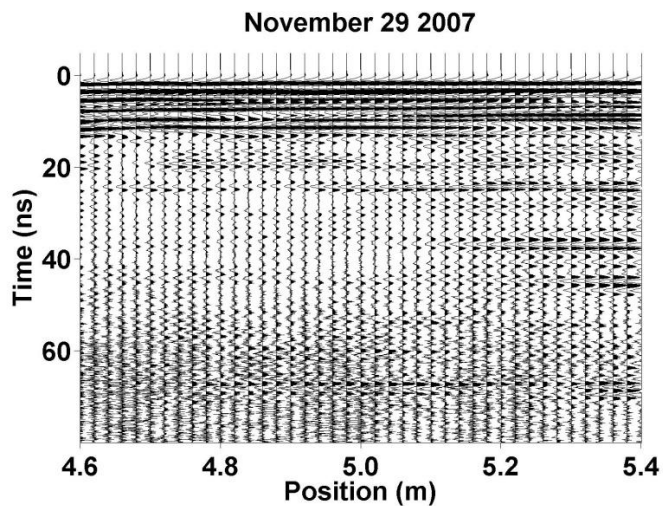
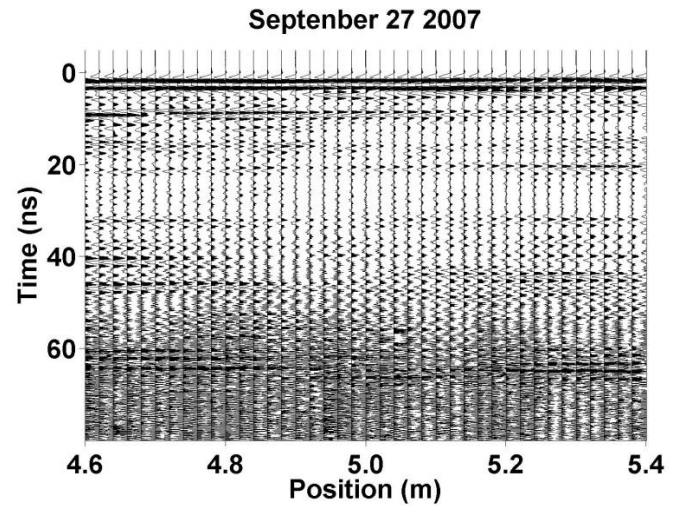
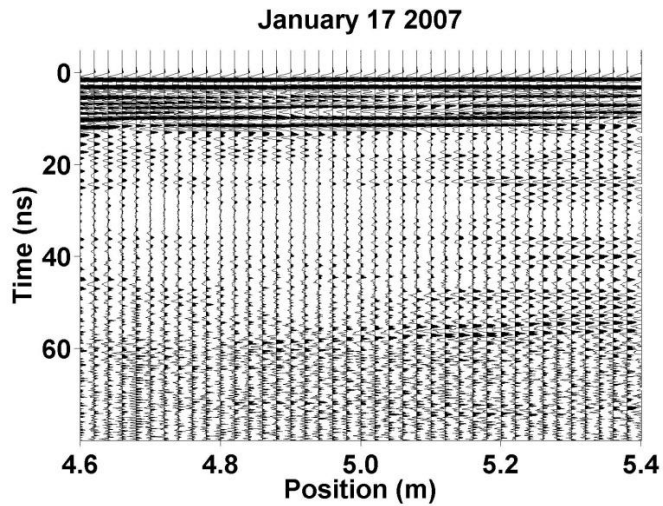
Example: GPR reflection profiling data using antennae with differing design frequencies (Adair Quarry, Wiarton Ontario).



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b.) Characterization of signal and noise in data

Example: GPR 900 MHz reflection profiling data from soil moisture monitoring project (Site A, Smith Farm, Waterloo Moraine)



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