CS663 Assignment-3

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Question 6

Solution

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

$$\mathcal{F}\{\mathcal{F}\{f(t)\}\}(\tau) = \int_{-\infty}^{\infty} e^{-j2\pi\tau\omega} \left(\int_{-\infty}^{\infty} e^{-j2\pi\omega t} f(t) dt \right) d\omega$$
$$= \int_{-\infty}^{\infty} e^{-j2\pi\tau\omega} F(w) d\omega$$
$$= \int_{-\infty}^{\infty} e^{j2\pi(-\tau)\omega} F(w) d\omega$$

Note that $f(\tau) = \int_{-\infty}^{\infty} e^{j2\pi\tau\omega} F(w) d\omega$ and $f(-\tau) = \int_{-\infty}^{\infty} e^{j2\pi(-\tau)\omega} F(w) d\omega$. Therefore,

$$\mathcal{F}\{\mathcal{F}\{f(t)\}\}(\tau) = \int_{-\infty}^{\infty} e^{j2\pi(-\tau)\omega} F(w) d\omega = f(\tau)$$

$$\Rightarrow \mathcal{F}\{\mathcal{F}\{f(t)\}\}(\tau) = f(-\tau)$$

$$\Rightarrow \mathcal{F}\{\mathcal{F}\{f(t)\}\}(t) = f(-t)$$
(1)

The last step is possible because τ can be replaced by any variable and is essentially just a 'formal parameter'. Let $\mathcal{F}\{\mathcal{F}\{f(t)\}\}(t) = \mathbb{F}(t)$

From equation 1 we have,

$$\mathcal{F}\{\mathcal{F}\{f(t)\}\}(t) = f(-t)$$

$$\Rightarrow \mathbb{F}(t) = f(-t)$$

$$\Rightarrow \mathcal{F}\{\mathcal{F}\{\mathbb{F}(t)\}\}(t) = \mathcal{F}\{\mathcal{F}\{f(-t)\}\}(t)$$

$$\Rightarrow \mathcal{F}\{\mathcal{F}\{\mathcal{F}\{f(t)\}\}\}(t) = f(-(-t)) \text{ using eq1}$$

$$\Rightarrow \mathcal{F}\{\mathcal{F}\{\mathcal{F}\{f(t)\}\}\}\}(t) = f(t)$$
(2)

and with equation 2 we are done.