

Recall that, given a continuous function  $f: \mathbb{R} \rightarrow \mathbb{R}$ , the Fourier Transform of  $f$  is given by

$$\hat{f}(\xi) := \mathcal{F}\{f(t)\} = \int_{-\infty}^{\infty} f(t) e^{-i2\pi\xi t} dt,$$

and the inverse Fourier Transform is given by

$$f(x) = \int_{-\infty}^{\infty} \hat{f}(\xi) e^{i2\pi\xi t} d\xi,$$

Throughout this answer, we will denote the Fourier Transform operator by  $\mathcal{F}$ .

As the hint suggests, we will first investigate what we get when we simplify  $\mathcal{F}\{\mathcal{F}\{f(t)\}\}$ . Since  $\hat{f}(\xi) = \mathcal{F}\{f(t)\}$ , we know that  $\mathcal{F}\{\mathcal{F}\{f(t)\}\} = \mathcal{F}\{\hat{f}(\xi)\}$ . Expanding the expression, we get

$$\mathcal{F}\{\hat{f}(\xi)\} = \int_{-\infty}^{\infty} \hat{f}(\xi) e^{-i2\pi\xi t} d\xi$$

By performing a change of variable with  $u = -\xi$  (so that  $du = -d\xi$ ), we get

$$\begin{aligned} \int_{-\infty}^{\infty} \hat{f}(\xi) e^{-i2\pi\xi t} d\xi &= - \int_{\infty}^{-\infty} \hat{f}(-u) e^{i2\pi u t} du \\ &= \int_{-\infty}^{\infty} \hat{f}(-u) e^{i2\pi u t} du \end{aligned}$$

The last expression is, by definition, the inverse Fourier Transform of  $\hat{f}(-u)$ . Hence, we have shown (sans some variable renaming) that

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

With this lemma in mind, we can easily prove the given proposition. Given  $\mathcal{F}\{\mathcal{F}\{\mathcal{F}\{\mathcal{F}\{f(t)\}\}\}\}$ , we can simplify it to  $\mathcal{F}\{\mathcal{F}\{f(-t)\}\}$  by using the previous lemma. By applying the same lemma again, we get  $\mathcal{F}\{\mathcal{F}\{f(-t)\}\} = f(-(-t)) = f(t)$ , which proves the proposition.  $\square$