

Fourier Transform



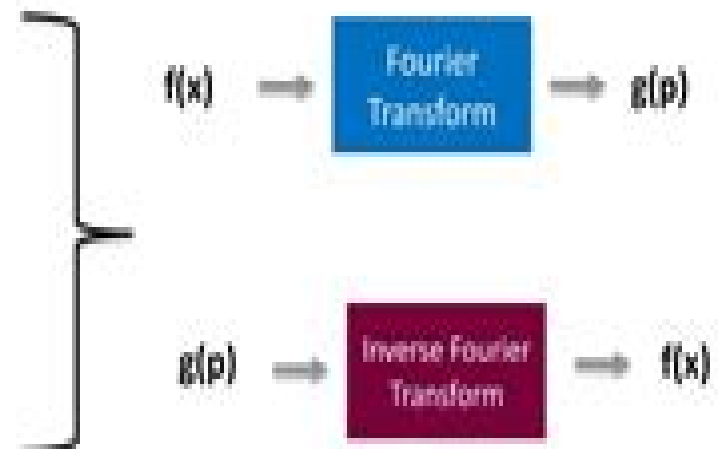
The Fourier transform can be viewed as an extension of the Fourier series to non-periodic functions.

Fourier transform of a function $f(x)$ is defined as:

$$g(p) = \int_{-\infty}^{\infty} f(x) e^{2\pi i p x} dx$$

And function $f(x)$ can again be found by inverse Fourier transform of $g(p)$ as:

$$f(x) = \int_{-\infty}^{\infty} g(p) e^{-2\pi i p x} dp$$



Which type of function can be Fourier transformed?

- $f(x)$ and $g(p)$ must be single-valued, square integrable and may be piece-wise continuous.

Properties of
Fourier
Transform

	Spatial domain	Frequency domain
Linearity	$c_1 f(x) + c_2 g(x)$	$c_1 F(p) + c_2 G(p)$
Scaling	$f(ax)$	$\frac{1}{ a } F\left(\frac{p}{a}\right)$
Shifting	$f(x-x_0)$	$e^{-2\pi i p x_0} F(p)$
Differentiation	$\frac{d^n f(x)}{dx^n}$	$(-2\pi i p)^n F(p)$
Convolution	$f(x) * g(x)$	$F(p)G(p)$

Applied Fourier Transform Applied Fourier Transform

Valery Serov



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