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:

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

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

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



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	$\epsilon_1 f(x) = \epsilon_2 g(x)$	$\varepsilon_1 F(p) * \varepsilon_2 G(p)$
Scaling	f(ax)	$\frac{1}{ a }F\left(\frac{p}{a}\right)$
Shifting	$f(x \cdot x_0)$	$e^{-i\pi i p x_0} F(p)$
Differentiation	$\frac{d^n f(x)}{dx^n}$	$(-2Blp)^{\theta}F(p)$
Completion	$f(x) \cdot g(x)$	F(p)G(p)

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