

ECE 453

Fourier Transforms

Jose E. Schutt-Aine
Electrical & Computer Engineering
University of Illinois
jesa@illinois.edu

Fourier Transforms

Fourier series is given by

$$f(t) = \sum_{n=-\infty}^{\infty} F_n e^{jn\omega_o t} \quad \text{where} \quad T = \frac{2\pi}{\omega_o}$$

If ω_o becomes infinitely small, then the period becomes infinite and the periodic nature of the signal is lost. We then have *Fourier transforms*

$$F(\omega) = \int_{-\infty}^{+\infty} f(t) e^{-j\omega t} dt \quad \textcolor{red}{\text{Fourier transform}}$$

$$f(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} F(\omega) e^{j\omega t} d\omega \quad \textcolor{red}{\text{Inverse Fourier transform}}$$

Properties of Fourier Transforms

	Name:	Condition:	Property:
1	Amplitude scaling	$f(t) \leftrightarrow F(\omega)$, constant K	$Kf(t) \leftrightarrow KF(\omega)$
2	Addition	$f(t) \leftrightarrow F(\omega)$, $g(t) \leftrightarrow G(\omega)$, ...	$f(t) + g(t) + \dots \leftrightarrow F(\omega) + G(\omega) + \dots$
3	Hermitian	Real $f(t) \leftrightarrow F(\omega)$	$F(-\omega) = F^*(\omega)$
4	Even	Real and even $f(t)$	Real and even $F(\omega)$
5	Odd	Real and odd $f(t)$	Imaginary and odd $F(\omega)$
6	Symmetry	$f(t) \leftrightarrow F(\omega)$	$F(t) \leftrightarrow 2\pi f(-\omega)$
7	Time scaling	$f(t) \leftrightarrow F(\omega)$, real c	$f(ct) \leftrightarrow \frac{1}{ c } F(\frac{\omega}{c})$
8	Time shift	$f(t) \leftrightarrow F(\omega)$	$f(t - t_0) \leftrightarrow F(\omega)e^{-j\omega t_0}$
9	Frequency shift	$f(t) \leftrightarrow F(\omega)$	$f(t)e^{j\omega_0 t} \leftrightarrow F(\omega - \omega_0)$
10	Modulation	$f(t) \leftrightarrow F(\omega)$	$f(t) \cos(\omega_0 t) \leftrightarrow \frac{1}{2} F(\omega - \omega_0) + \frac{1}{2} F(\omega + \omega_0)$
11	Time derivative	Differentiable $f(t) \leftrightarrow F(\omega)$	$\frac{df}{dt} \leftrightarrow j\omega F(\omega)$
12	Freq derivative	$f(t) \leftrightarrow F(\omega)$	$-jtf(t) \leftrightarrow \frac{d}{d\omega} F(\omega)$
13	Time convolution	$f(t) \leftrightarrow F(\omega)$, $g(t) \leftrightarrow G(\omega)$	$f(t) * g(t) \leftrightarrow F(\omega)G(\omega)$
14	Freq convolution	$f(t) \leftrightarrow F(\omega)$, $g(t) \leftrightarrow G(\omega)$	$f(t)g(t) \leftrightarrow \frac{1}{2\pi} F(\omega) * G(\omega)$
15	Compact form	Real $f(t)$	$f(t) = \frac{1}{2\pi} \int_0^\infty 2 F(\omega) \cos(\omega t + \angle F(\omega)) d\omega$
16	Parseval, Energy W	$f(t) \leftrightarrow F(\omega)$	$W \equiv \int_{-\infty}^{\infty} f(t) ^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) ^2 d\omega$

*From Kudeki – Analog Signals and Systems

Fourier Transform Pairs - Table

	$f(t) \leftrightarrow F(\omega)$		
1	$e^{-at}u(t) \leftrightarrow \frac{1}{a+j\omega}, a > 0$	14	$\delta(t) \leftrightarrow 1$
2	$e^{at}u(-t) \leftrightarrow \frac{1}{a-j\omega}, a > 0$	15	$1 \leftrightarrow 2\pi\delta(\omega)$
3	$e^{-a t } \leftrightarrow \frac{2a}{a^2+\omega^2}, a > 0$	16	$\delta(t - t_o) \leftrightarrow e^{-j\omega t_o}$
4	$\frac{a^2}{a^2+t^2} \leftrightarrow \pi a e^{-a \omega }, a > 0$	17	$e^{j\omega_0 t} \leftrightarrow 2\pi\delta(\omega - \omega_0)$
5	$te^{-at}u(t) \leftrightarrow \frac{1}{(a+j\omega)^2}, a > 0$	18	$\cos(\omega_o t) \leftrightarrow \pi[\delta(\omega - \omega_o) + \delta(\omega + \omega_o)]$
6	$t^n e^{-at}u(t) \leftrightarrow \frac{n!}{(a+j\omega)^{n+1}}, a > 0$	19	$\sin(\omega_o t) \leftrightarrow j\pi[\delta(\omega + \omega_o) - \delta(\omega - \omega_o)]$
7	$\text{rect}\left(\frac{t}{\tau}\right) \leftrightarrow \tau \text{sinc}\left(\frac{\omega\tau}{2}\right)$	20	$\cos(\omega_o t)u(t) \leftrightarrow \frac{\pi}{2}[\delta(\omega - \omega_o) + \delta(\omega + \omega_o)] + \frac{j\omega}{\omega_o^2 - \omega^2}$
8	$\text{sinc}(Wt) \leftrightarrow \frac{\pi}{W} \text{rect}\left(\frac{\omega}{2W}\right)$	21	$\sin(\omega_o t)u(t) \leftrightarrow j\frac{\pi}{2}[\delta(\omega + \omega_o) - \delta(\omega - \omega_o)] + \frac{\omega_o}{\omega_o^2 - \omega^2}$
9	$\Delta\left(\frac{t}{\tau}\right) \leftrightarrow \frac{\tau}{2} \text{sinc}^2\left(\frac{\omega\tau}{4}\right)$	22	$\text{sgn}(t) \leftrightarrow \frac{2}{j\omega}$
10	$\text{sinc}^2\left(\frac{Wt}{2}\right) \leftrightarrow \frac{2\pi}{W} \Delta\left(\frac{\omega}{2W}\right)$	23	$u(t) \leftrightarrow \pi\delta(\omega) + \frac{1}{j\omega}$
11	$e^{-at} \sin(\omega_o t)u(t) \leftrightarrow \frac{\omega_o}{(a+j\omega)^2 + \omega_o^2}, a > 0$	24	$\sum_{n=-\infty}^{\infty} \delta(t - nT) \leftrightarrow \frac{2\pi}{T} \sum_{n=-\infty}^{\infty} \delta(\omega - n\frac{2\pi}{T})$
12	$e^{-at} \cos(\omega_o t)u(t) \leftrightarrow \frac{a+j\omega}{(a+j\omega)^2 + \omega_o^2}, a > 0$	25	$\sum_{n=-\infty}^{\infty} f(t)\delta(t - nT) \leftrightarrow \sum_{n=-\infty}^{\infty} \frac{1}{T} F(\omega - n\frac{2\pi}{T})$
13	$e^{-\frac{t^2}{2\sigma^2}} \leftrightarrow \sigma\sqrt{2\pi}e^{-\frac{\sigma^2\omega^2}{2}}$		

*From Kudeki – Analog Signals and Systems