Continuous Time Fourier Transform (CTFT)

$$F(f) = \int_{-\infty}^{\infty} f(t)e^{-j2\pi ft}dt$$

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- \bullet f(t) is continuous time. (Also known as continuous parameter.)
- F(f) is a continuous function of frequency $-\infty < f < \infty$.

Useful Continuous Time Signal Definitions

- Rect function: $rect(t) = \begin{cases} 1 & \text{for } |t| \leq 1/2 \\ 0 & \text{otherwise} \end{cases}$
- Step function: $\mathbf{u}(t) = \begin{cases} 1 & \text{for } t \ge 0 \\ 0 & \text{for } t < 0 \end{cases}$
- Sign function: $\operatorname{sgn}(t) = \begin{cases} 1 & \text{for } t > 0 \\ 0 & \text{for } t = 0 \\ -1 & \text{for } t < 0 \end{cases}$
- Sinc function: $sinc(t) = \frac{\sin(\pi t)}{\pi t}$
- Lambda function: $\Lambda(t) = \left\{ \begin{array}{ll} 1 |t| & \text{for } |t| \leq 1 \\ 0 & \text{for } |t| > 1 \end{array} \right]$

Continuous Time Delta Function

- The "function" $\delta(t)$ is actually **not** a function.
- ullet $\delta(t)$ is defined by the property that for all continuous functions g(t)

$$g(0) = \int_{-\infty}^{\infty} \delta(t)g(t)dt$$

ullet Intuitively, we may think of $\delta(t)$ as a very short pulse with unit area.

$$g(0) = \lim_{\epsilon \to 0} \int_{-\infty}^{\infty} \left[\frac{1}{\epsilon} \mathrm{rect}(t/\epsilon) \right] \ g(t) dt$$

Intuitively (but not rigorously)

$$\delta(t) = \lim_{\epsilon \to 0} \frac{1}{\epsilon} \mathrm{rect}(t/\epsilon)$$

Useful CTFT Relations

$$\delta(t) \stackrel{CTFT}{\Leftrightarrow} 1$$

$$1 \stackrel{CTFT}{\Leftrightarrow} \delta(f)$$

$$\mathrm{rect}(t) \stackrel{CTFT}{\Leftrightarrow} \mathrm{sinc}(f)$$

$$\mathrm{sinc}(t) \stackrel{CTFT}{\Leftrightarrow} \mathrm{rect}(f)$$

$$\Lambda(t) \stackrel{CTFT}{\Leftrightarrow} \operatorname{sinc}^2(f)$$

CTFT Properties

Property	Time Domain Function	CTFT
Linearity	af(t) + bg(t)	aF(f) + bG(f)
Conjugation	$f^*(t)$	$F^*(-f)$
Scaling	f(at)	$\frac{1}{ a }F(f/a)$
Shifting	$f(t-t_0)$	$\exp\left\{-j2\pi f t_0\right\} F(f)$
Modulation	$\exp\left\{j2\pi f_0 t\right\} f(t)$	$F(f-f_0)$
Convolution	f(t) * g(t)	F(f) G(f)
Multiplication	f(t)g(t)	F(f) * G(f)
Duality	F(t)	f(-f)

• Inner product property

$$\int_{-\infty}^{\infty} f(t)g^*(t)dt = \int_{-\infty}^{\infty} F(f)G^*(f)df$$