Properties of Fourier Transform:

Here are the properties of Fourier Transform:

Linearity Property:

If
$$x(t) \stackrel{\mathrm{F.T}}{\longleftrightarrow} X(\omega)$$

$$\& \ y(t) \stackrel{\mathrm{F.T}}{\longleftrightarrow} Y(\omega)$$

Then linearity property states that

$$ax(t) + by(t) \overset{ ext{F.T}}{\longleftrightarrow} aX(\omega) + bY(\omega)$$

Time Shifting Property:

$$\text{If } x(t) \overset{\text{F.T}}{\longleftrightarrow} X(\omega)$$

Then Time shifting property states that

$$x(t-t_0) \stackrel{ ext{F.T}}{\longleftrightarrow} e^{-j\omega t_0}\, X(\omega)$$

Frequency Shifting Property:

If
$$x(t) \stackrel{\mathrm{F.T}}{\longleftrightarrow} X(\omega)$$

Then frequency shifting property states that

$$e^{j\omega_0 t}$$
 . $x(t) \overset{ ext{F.T}}{\longleftrightarrow} X(\omega - \omega_0)$

Time Reversal Property:

If
$$x(t) \stackrel{\text{F.T}}{\longleftrightarrow} X(\omega)$$

Then Time reversal property states that

$$x(-t) \stackrel{{
m F.T}}{\longleftrightarrow} X(-\omega)$$

Time Scaling Property:

If
$$x(t) \stackrel{\text{F.T}}{\longleftrightarrow} X(\omega)$$

Then Time scaling property states that

$$x(at)\frac{1}{|a|}X\frac{\omega}{a}$$

Differentiation and Integration Properties

If
$$x(t) \stackrel{\mathrm{F.T}}{\longleftrightarrow} X(\omega)$$

Then Differentiation property states that

$$\frac{dx(t)}{dt} \stackrel{ ext{F.T}}{\longleftrightarrow} j\omega. X(\omega)$$

$$\frac{d^n x(t)}{dt^n} \stackrel{\mathrm{F.T}}{\longleftrightarrow} (j\omega)^n. X(\omega)$$

and integration property states that

$$\int x(t) \, dt \overset{ ext{F.T}}{\longleftrightarrow} rac{1}{j\omega} X(\omega)$$

$$\iiint \dots \int x(t) \, dt \overset{ ext{F.T}}{\longleftrightarrow} rac{1}{(j\omega)^n} X(\omega)$$

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Multiplication and Convolution Properties:

If
$$x(t) \overset{\mathrm{F.T}}{\longleftrightarrow} X(\omega)$$

$$\& \ y(t) \stackrel{\mathrm{F.T}}{\longleftrightarrow} Y(\omega)$$

Then multiplication property states that

$$x(t). y(t) \stackrel{\mathrm{F.T}}{\longleftrightarrow} X(\omega) * Y(\omega)$$

and convolution property states that

$$x(t)*y(t) \stackrel{\mathrm{F.T}}{\longleftrightarrow} \frac{1}{2\pi}X(\omega). Y(\omega)$$

Problem

Find the Fourier transform of the signal x(t)

$$x(t) = e^{-a|t|} \qquad a > 0$$

Sol: Signal x(t) can be rewritten as

$$x(t) = e^{-a|t|} = \begin{cases} e^{-at} & t > 0 \\ e^{at} & t < 0 \end{cases}$$

Then
$$X(\omega) = \int_{-\infty}^{0} e^{at} e^{-j\omega t} dt + \int_{0}^{\infty} e^{-at} e^{-j\omega t} dt$$
$$= \int_{-\infty}^{0} e^{(a-j\omega)t} dt + \int_{0}^{\infty} e^{-(a+j\omega)t} dt$$

$$=\frac{1}{a-j\omega}+\frac{1}{a+j\omega}=\frac{2a}{a^2+\omega^2}$$

Hence, we get

$$e^{-a|t|} \longleftrightarrow \frac{2a}{a^2 + \omega^2}$$