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15.2 Fourier Transform One of the most useful of the infinite number of possible transforms is the Fourier transform, given by $F(\omega) = \int_{-\infty}^{\infty} f(t)e^{i\omega t} dt$. (15.6) Expectation is not proof, and here proof of existence is complicated because we are actually in an infinite-dimensional space. We shall prove existence in the special cases of interest by actual

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The Fourier transform of a function of time is a complex-valued function of frequency, whose magnitude (absolute value) represents the amount of that frequency present in the original function, and whose argument is the phase offset of the basic sinusoid in that frequency. The Fourier transform is not limited to functions of time, but the domain of the original function is commonly referred to as the time domain.

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