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**By Umberto Cherubini; Sabrina Mulinacci; Pietro
Rossi; Giovanni Della Lunga**

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The Fourier transform decomposes a function of time (a signal) Duality. Here needs to be calculated using the same method as Fourier transform column.
http://en.wikipedia.org/wiki/Fourier_transform

I also have chapters on both Fourier Transforms and the COS method in More Mathematical Finance by the complex Fourier transform method
<http://www.wilmott.com/messageview.cfm?catid=8&threadid=93147>

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If we were to use the obvious Fourier transform method we would merely invert for the large majority of distributions used in finance, the Fourier transform

<http://quant.stackexchange.com/questions/9241/from-fourier-transforms-to-option-values>

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DEFINITION of 'Fourier Analysis' A type of mathematical analysis that attempts to identify patterns or cycles in a time series data set which has already been normalized.

<http://www.investopedia.com/terms/f/fourieranalysis.asp>

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