

Parseval for D.T. F.T.

$$\sum_{n=-\infty}^{\infty} |x[n]|^2 = \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(e^{j\omega})|^2 d\omega$$

Parseval's relation for D.F.T.

$$\sum_{n=0}^{N-1} |x[n]|^2 = \frac{1}{N} \sum_{k=0}^{N-1} |X[k]|^2$$

Proof: $\checkmark x[n] \xleftrightarrow{N} X[k], k=0, 1, \dots, N-1$

$\checkmark x^*[-n] \xleftrightarrow{N} X^*[+k], k=0, 1, \dots, N-1$

$x^*[n] \xleftrightarrow{N} X^*[-k]$

$$v[n] = x[n] \circledast x^*[-n] \xleftrightarrow{N} v[k] = X[k] X^*[k]$$

$k=0, 1, \dots, N-1$

$$v[k] = |X[k]|^2$$

$$v[n] = \sum_{l=0}^{N-1} x[l] x^*[l-n]$$

$$v[0] = \sum_{l=0}^{N-1} x[l] x^*[l] = \sum_{l=0}^{N-1} |x[l]|^2$$

$$v[n] = \frac{1}{N} \sum_{k=0}^{N-1} v[k] e^{+j\frac{2\pi kn}{N}}$$

$$v[0] = \frac{1}{N} \sum_{k=0}^{N-1} |X[k]|^2 \cdot 1 = \sum_{l=0}^{N-1} |x[l]|^2$$

Q.E.D.