Subject: Inverse transforming a product of FFTs
Posted by olde_english33 on Thu, 01 Jul 2004 16:22:00 GMT
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I have created two arrays of different time series. One is uniformly random, call it rantime, and the other one is based off of a recorded set of data values, call it rectime. Consider the following code, which I have implemented.

specrantime=fft(rantime)
specrectime=fft(rectime)
prod=specrantime*specrectime
yt=fft(prod, 1)

Now, according to the help files, when you take the forward transform, the sum is multiplied by 1/N, which in my case is 31. My question is does taking the back transform of a product of two FFTs, both with 31 variables, lose a factor of 31 when taking the inverse transform? That is, after I have computed the inverse transform, do I still need to multiply by a factor of 31 to get the right data out?