

4. Prove the convolution theorem

$$\int_{-\infty}^{\infty} f(x) g(y-x) dx = \int_{-\infty}^{\infty} \tilde{f}(k) \tilde{g}(k) e^{iky} dk,$$

for the Fourier transform. Deduce from it Parseval's relation that the L^2 -norm of any function $f(x)$ is equal to that of its Fourier transform $\tilde{f}(k)$.