

<http://en.wikipedia.org/wiki/Convolution>

1. Express each function in terms of a **dummy variable** τ .
2. Reflect one of the functions: $g(\tau) \rightarrow g(-\tau)$.
3. Add a time-offset, t , which allows $g(t - \tau)$ to slide along the τ -axis.
4. Start t at $-\infty$ and slide it all the way to $+\infty$. Wherever the two functions intersect, find the integral of their product.
In other words, compute a sliding, weighted-average of function $f(\tau)$, where the weighting function is $g(-\tau)$.

The resulting waveform (not shown here) is the convolution of functions f and g . If $f(t)$ is a **unit impulse**, the result of this process is simply $g(t)$, which is therefore called the **impulse response**.

See also <http://www.jhu.edu/signals/convolve/>

