Convolve the two signals pictured below. This is difficult, if not impossible, analytically. So let's do it numerically using the DFT.



The first step is to sample the two signals. They are not bandlimited so we cannot actually obey the sampling theorem but we can make a reasonable approximation. Let's sample both 128 times in the time range 0 < t < 2.



-0.3 -0.4 -0.5 Now convolve the two signals by finding their DFT's, multiplying them and then finding the inverse DFT of that product.



Let's check this result by using the "conv" function in MATLAB.



Obviously something is wrong. The two convolution results do not look the same.

To make periodic convolution a good approximation to aperiodic convolution we need to avoid the "wrap-around" effect by extending the signals with enough zeros that the non-zero part of the periodic extension of one signal never overlaps the non-zero part of the other signal. In this case one signal's non-zero part has a width of one and the other signal's non-zero part has a width of two. So we need to extend both signals with zeros to a width of at least three.



Now the two convolutions are practically identical

