

Advanced Engineering Mathematics
Prof. Jitendra kumar
Department of Mathematics
Indian Institute of Technology, Kharagpur

Lecture No. #30
Introduction to Fourier Transform

Welcome back to the lecture seven transform calculus. And in the last lecture, we were discussing about integral representation of a function and then we are (()) cosine and sin Fourier transform, so will continue off from that point.

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Fourier Integral Representation:

$$f(x) \sim \frac{1}{\pi} \int_0^{\infty} \int_{-\infty}^{\infty} f(u) \cos \alpha(u-x) du d\alpha \quad \checkmark$$

OR

$$f(x) \sim \int_0^{\infty} [A(\alpha) \cos \alpha x + B(\alpha) \sin \alpha x] d\alpha$$

where $A(\alpha) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(u) \cos \alpha u du$, $B(\alpha) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(u) \sin \alpha u du$

For an even function:

$$f(x) = \frac{2}{\pi} \int_0^{\infty} \left\{ \int_0^{\infty} f(u) \cos \alpha u du \right\} \cos \alpha x d\alpha$$

$F_c(f) := \hat{f}_c(\alpha) = \int_0^{\infty} f(u) \cos \alpha u du$ Fourier cosine transform

$F_c^{-1}(\hat{f}_c) := f(x) = \int_0^{\infty} \hat{f}_c(\alpha) \cos \alpha x d\alpha$ Inverse Fourier cosine transform

For an odd f: $F_s(f) = \hat{f}_s(\alpha) = \int_0^{\infty} f(u) \sin \alpha u du$ & $F_s^{-1}(\hat{f}_s) = f(x) = \int_0^{\infty} \hat{f}_s(\alpha) \sin \alpha x d\alpha$

Fourier sine transform Inverse Fourier sine transform

Let me just recall again, what we had in the last lecture. So, we started with this Fourier integral representation and function f can be represented and here the function is not periodic. By this integral $\frac{1}{\pi} \int_0^{\infty} \int_{-\infty}^{\infty} f(u) \cos \alpha(u-x) du d\alpha$.

So, this was in the last lecture and we can also write this in this form, let $f(x)$ can this be represented by the same function, but we have introduced this u and α and this $e^{i\alpha(u-x)}$ $\frac{1}{\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(u) e^{i\alpha(u-x)} du d\alpha$ and $d\alpha$ is $\frac{1}{\pi} \int_{-\infty}^{\infty} f(u) \sin \alpha u d\alpha$. And then we have seen that

for an even function, so one the function is even, we have this even times this odd, so this integral over the symmetric interval will go to 0.

$b(\alpha)$ will be 0 and we have simple this has sin and Fourier sin integral representation. So that is and in fact, this $a(\alpha)$ so we can just write 2 times of this 0 to infinity. So what we have at the end that this $f(x)$ is $\frac{2}{\pi}$ and 0 to infinity and then from here again 0 to infinity and $\int_0^\infty f(u) \cos \alpha u \, du$ and is $\cos \alpha x \, d\alpha$. This was for the even function and I put here equality, so I assume that this integral is absolutely integral and all other conditions are satisfied.

So that we have exactly equality here or in more general case, you can replace this π the average value. And then we have defined the Fourier cosine and Fourier sin transform. Exactly, at this point, what we take the factor square $\frac{2}{\pi}$ and 0 to infinity, $\int_0^\infty f(u) \cos \alpha u \, du$. And we since this is a function of now α , we are integrating over u . So we call it this f and c for the cosine and let this α are, we also write in this found that this f_c , that is a Fourier cosine transform of f will be given by this function.

And then this $f(x)$ would be with $\frac{2}{\pi}$, again this is square root $\frac{2}{\pi}$ left and then we have 0 to infinity and this f let. So, we have here f let $c(\alpha)$ and then this $\cos \alpha x \, dx$ and this is our $f(x)$ and this we simply call that the inverse Fourier cosine transform. So, F_c^{-1} of this f_c let α , this the inverse Fourier cosine transform. And similarly for the odd function, if we take f to be an odd function then we have the Fourier sin transform of $f(x)$. For this is the notation for the Fourier sin transform and we denote this integral by f_s let α and this integral is as you can see again, because for this odd function this is going to be 0 this is odd and this is even.

We have here the odd integrant, so this integral will be 0 and we have only this $b(\alpha)$. So then, we can define this as we have run for the cosine and this is the Fourier sin inverse, which is square root $\frac{2}{\pi}$ and this $F_s(\alpha) \sin \alpha s \, t(\alpha)$. This is inverse Fourier sin transform and this is Fourier sin transform. So, we end at the last lecture at this point. And now, we over continue with just one example and then go for the Fourier transform.

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Ex: Find the Fourier sine transform of e^{-x} , $x > 0$.
Hence show that $\int_0^{\infty} \frac{x \sin mx}{1+x^2} dx = \frac{\pi e^{-m}}{2}$; $m > 0$.

Sol: $F_s \{e^{-x}\} = \sqrt{\frac{2}{\pi}} \int_0^{\infty} e^{-x} \sin \alpha x dx$
 $= I$

$$I = \int_0^{\infty} e^{-x} \sin \alpha x dx$$

$$= -e^{-x} \cdot \sin \alpha x \Big|_0^{\infty} - \int_0^{\infty} (-e^{-x}) \cos \alpha x \cdot \alpha dx$$

$$= \alpha \left[\int_0^{\infty} e^{-x} \cos \alpha x dx \right] - \int_0^{\infty} (-e^{-x}) (-\sin \alpha x) \alpha dx$$

$$= \alpha \left[1 - \alpha I \right] \Rightarrow (I + \alpha^2 I) = \alpha$$

$$\Rightarrow I = \frac{\alpha}{1 + \alpha^2}$$

Let us go for one example here, find the Fourier sin transform of e^{-x} , x positive and then show that the integral 0 to infinity $x \sin m x$ over $1 + x^2$ dx is $\frac{\pi e^{-m}}{2}$ m positive.

Now we go with the definition of this Fourier sin transform, e^{-x} a square root 2 over π 0 to infinity. We have e^{-x} , that is the function and sin transform then $\sin \alpha x dx$. We can evaluate this integral, so let's assume this is I . we have $\int_0^{\infty} e^{-x} \sin \alpha x dx$ integrate by $(())$. So, this integral here we have minus e^{-x} and $\sin \alpha x$ 0 infinity and then minus 0 infinity, again with this minus e^{-x} and $\sin \cos \alpha x$ into αdx . So here when x approaches to infinity, this will be 0 and when x approaches to 0 this $\sin \alpha x$ will be 0 .

So, here we do not have any term. Now, we have this minus **minus** plus, so we have α and then again, we integrate so, minus e^{-x} and this $\cos \alpha x$, again limit 0 to infinity minus 0 to infinity e^{-x} and then we have this minus $\sin \alpha x$, again αdx . Here, when x approaches to infinity this will be 0 and then of course, this is bounded, it is all will go to 0 . And when x to 1 , then we have here 1 , so we will get this 1 so 1 minus **minus** will be plus.

Here we have again this minus and α and this is $\sin e^{-x}$ $\sin \alpha x$ e^{-x} $\sin \alpha x$ that is I so we have this or now this I we can take to the left hand side. So, what we have? I this implies $I + \alpha^2 I$ and then we have is

equal to alpha. This implies that I is alpha over 1 plus alpha square. Now, we have this I and we got this f sin transform of this e power minus x. Square root 2 over pi and then we will replace with this I.

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The image shows a handwritten derivation on a blue background. At the top, a boxed equation states:
$$F_s\{e^{-x}\} = \sqrt{\frac{2}{\pi}} \frac{\alpha}{1+\alpha^2}$$
 Below this, it says "Inverse Four. sine transform". Then, the derivation shows:
$$e^{-x} = f(x) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} F_s\{e^{-x}\} \sin \alpha x \, d\alpha, \quad x > 0.$$
 This is followed by:
$$= \sqrt{\frac{2}{\pi}} \int_0^{\infty} \sqrt{\frac{2}{\pi}} \frac{\alpha}{1+\alpha^2} \sin \alpha x \, d\alpha, \quad x > 0$$
 Then, it says "Change x to m:". Finally, a boxed equation shows:
$$\frac{\pi}{2} e^{-m} = \int_0^{\infty} \frac{\alpha}{1+\alpha^2} \sin(\alpha m) \cdot d\alpha$$
 There is a small logo in the bottom left corner that says "KPTTEL" and a small box in the top right corner that says "© CET I.T. KGP".

We have basically, F s e minus x Fourier sin transform of exponential minus x 2 over pi alpha over 1 plus alpha square. And now we take inverse, Fourier sin transform, inverse Fourier sin transform, so we will get e minus x in that was our f x. So the first part is over, the second we are going to at this integral, 0 to infinity x sin m x over 1 plus x square d x. So, for that we take the inverse sin transform and this is square root 2 over pi 0 to infinity and we have F s e minus x sin alpha x d alpha for x positive. This is what we got already, 2 over pi 0 to infinity F s e minus x is a square root 2 over pi and alpha over 1 plus alpha square. We have this sin alpha x d alpha for x positive and now we change x to m to get this. So, we change this x to m this to have a different name here. So, we will get this pi by 2, it can take to the left hand sides pi by 2 e power minus m x is change to m. so what we have now here? 0 to infinity and alpha over 1 plus alpha square and sin alpha m d alpha, so this we got d value of this integral. We now proceed to defined Fourier transform, so for that, we were working start with this Fourier integral that is the fundamental concept we have.

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The Fourier integral

$$f(x) = \frac{1}{\pi} \int_0^{\infty} \left\{ \int_{-\infty}^{\infty} f(u) \cos \alpha(u-x) du \right\} d\alpha$$

Note that $\int_{-\infty}^{\infty} f(u) \cos \alpha(u-x) du$ is an even function of α , then.

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \left\{ \int_{-\infty}^{\infty} f(u) \cos \alpha(u-x) du \right\} d\alpha \quad (1)$$

Also:

$$0 = \frac{1}{2\pi} \int_{-\infty}^{\infty} \left\{ \int_{-\infty}^{\infty} f(u) \sin \alpha(u-x) du \right\} d\alpha \quad (2)$$

(1) + i(2)

We got this Fourier integral and that was this $f(x)$ is $\frac{1}{\pi} \int_0^{\infty} \int_{-\infty}^{\infty} f(u) \cos \alpha(u-x) du d\alpha$. Now we note that, this integral $\int_{-\infty}^{\infty} f(u) \cos \alpha(u-x) du$ is even function of α , because if we change this α by $-\alpha$, this integral will remain the same. So, what we have then what we can write in this case.

Let me write them, note that this integral $\int_{-\infty}^{\infty} f(u) \cos \alpha(u-x) du$ is an even function of α , so, what we have du and then $d\alpha$. We get this $f(x)$ is an even function of α , then this $f(x)$ what we can write; it is we will take this $\frac{1}{2}$ here π and this instead of 0 to ∞ . We will could $-\infty$ to ∞ , because this integrant for this integral. So, this integrant $\int_{-\infty}^{\infty} f(u) \cos \alpha(u-x) du$ is a even function. So here we have a straight away the 2 times 0 to ∞ and thus 2 will cancel and you will get that integral. So that is the $(())$ and also what we can have, if we consider this integral $\frac{1}{2\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(u) \sin \alpha(u-x) du d\alpha$ again $-\infty$ to ∞ $f(u)$ has similar but, with this $\sin \alpha(u-x) du d\alpha$.

And now in this case, this is an odd function of α **odd function of α** and in that case, this is odd so, $-\infty$ to ∞ will give as 0 . So, this is just simply 0 . So, we have second equation. Now, what we do? We equation first and I multiply to the equation 2 to have the complex form of this Fourier integral simply.

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Handwritten mathematical derivations on a blue background:

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(u) e^{i\alpha(u-x)} du d\alpha.$$

This is called complex form of Fourier integral.

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \left\{ \int_{-\infty}^{\infty} f(u) e^{i\alpha u} du \right\} e^{-i\alpha x} d\alpha$$

$$F(f) \stackrel{\text{def}}{=} \hat{f}(\alpha) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(u) e^{i\alpha u} du \rightarrow \text{Fourier transform of } f(x)$$

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{f}(\alpha) e^{-i\alpha x} d\alpha \quad \text{Inverse Fourier transform of } \hat{f}(\alpha)$$

So, what we will get in this case, now the $f(x)$ is 1 over 2π and minus infinity to plus infinity this is common, again minus infinity to plus infinity the second integral is common. And we have $f(u) \cos \alpha u \sin x$ and plus $i \sin \alpha u \sin x$.

So that again in exponential term, we can write $f(u)$ and $e^{i\alpha u}$ and $u \sin x$ $du d\alpha$ and this is called **this is called** complex form of Fourier integral **Fourier integral**. In this complex form, thus we rewrite now this to define Fourier transform and Fourier inverse transform, minus infinity to plus infinity and minus infinity to plus infinity again, $f(u) e^{i\alpha u} du$ as 1 integral, and then we left $e^{-i\alpha x}$ and $d\alpha$. If we let now this to whether with the factor 1 over square root 2π . Let $\hat{f}(\alpha) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(u) e^{i\alpha u} du$, then this $f(x)$ will be again this in factor 2π and a square root 2π minus infinity to plus infinity and this $\hat{f}(\alpha) e^{-i\alpha x} d\alpha$ and this is called the first one here is called Fourier transform Fourier transform of $f(x)$. And this is here is called inverse Fourier transform, inverse Fourier transform of $\hat{f}(\alpha)$ of this.

And they are different versions are available for this Fourier transform and the inverse Fourier transform, because what we could have done here, instead of this adding plus i and the multiply 2 equation 2, we could have subtracted here with minus. Then we will that here minus and here we will get minus and then we will get here plus. So, thus be another version of this Fourier and inverse Fourier transform. The another point that we

have taken this $1/\sqrt{2\pi}$ this factor $1/\sqrt{2\pi}$ and then the other factor $1/\sqrt{\pi}$ to have same pre factor here in the both cases.

But what we can also do that, we can take either this Fourier transform the complete factor $1/2\pi$ all with the inverse Fourier transform. So, that is a possible, so what we also denote here, as in case of this sin and cosine transform. At thus you will call this Fourier of this f with big F . And in this case, we will say Fourier inverse of this f is $\mathcal{F}^{-1}\{f\}$. Thus a notation will be using for the Fourier and inverse Fourier transform. Now, we have introduced this Fourier transform and inverse Fourier transform and will go for some important properties of the Fourier transform now.

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Properties:

- 1) Linear property:

$$\mathcal{F}\{af(x) + bg(x)\} = a\mathcal{F}\{f(x)\} + b\mathcal{F}\{g(x)\}.$$
- 2) Shift property:

$$\mathcal{F}\{f(x-a)\} = e^{ia\alpha} \mathcal{F}\{f(x)\}$$

Proof:
$$\mathcal{F}\{f(x-a)\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x-a) e^{i\alpha x} dx.$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) e^{i\alpha(a+t)} dt.$$

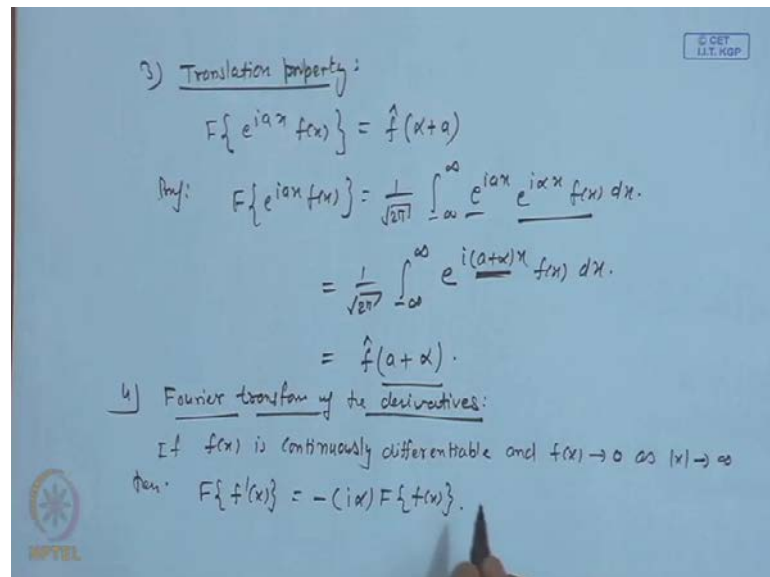
$$= \frac{1}{\sqrt{2\pi}} e^{i\alpha a} \int_{-\infty}^{\infty} f(t) e^{i\alpha t} dt = e^{i\alpha a} \mathcal{F}\{f(x)\}$$

Properties, first as usual we have linear property. And in this case the Fourier transform of f plus b is a Fourier transform of the function f plus b Fourier transform. Fourier transform of the function g and f , we can put here f and g . This is no need to prove with just coming due to that linear property of the integral. The second one, we had the shift property and in this case, a Fourier transform of f of x minus a is $e^{i\alpha a}$ and Fourier transform of f .

If we go to the proof, it takes the Fourier transform of $f(x-a)$ as $1/\sqrt{2\pi}$ and minus infinity to plus infinity, we take this $f(x-a)$, so $f(x-a) e^{i\alpha x} dx$ so, $1/\sqrt{2\pi}$ minus infinity to plus infinity. If we just substitute here, substitute $x-a$ as a new variable t , when limits will I mean minus infinity to plus

infinity, but here will have $f(t)$ now and $e^{i\alpha t}$ we have a plus t $d t$. And this $e^{i\alpha t}$ we can take out of the integral that is a constant with t . So 2π and then minus infinity to plus infinity. Here, $f(t) e^{i\alpha t}$ and $d t$ and this is again with this vector this is a Fourier transform of f . So we have $e^{i\alpha a}$ and Fourier transform of $f(x)$.

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3) Translation property:

$$F\{e^{i\alpha x} f(x)\} = \hat{f}(a + \alpha)$$
 Proof:
$$F\{e^{i\alpha x} f(x)\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{i\alpha x} e^{i\omega x} f(x) dx.$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{i(a+\omega)x} f(x) dx.$$

$$= \hat{f}(a + \alpha).$$

4) Fourier transform of the derivatives:
 If $f(x)$ is continuously differentiable and $f(x) \rightarrow 0$ as $|x| \rightarrow \infty$
 then
$$F\{f'(x)\} = -i\alpha F\{f(x)\}.$$

Now the third property, we have the translation property **translation property**. And this case, the Fourier transform of $e^{i\alpha x} f(x)$ will be translated to its Fourier transforms for α will be α plus ω proof is very simple. Fourier transform of $e^{i\alpha x} f(x)$ as per the definition, we have 1 over a square root 2π and minus infinity to plus infinity $e^{i\alpha x} e^{i\omega x} f(x) dx$. This is our function and this is for the transform $e^{i\alpha x}$ for the transform. Now, minus infinity to plus infinity and we combine this two, so I and then we have a plus α and x we have $f(x) dx$. And if you just see the definition of the Fourier transform this is exactly \hat{f} and replace this α by a plus α here. Now, the next property we have the Fourier and the most important which will be use for the application. Fourier transform of the derivatives **of the derivatives**. So in this case, if we have to have some assumption here with $f(x)$ is continuously differentiable, so the derivative is also continues and $f(x)$ closes to 0 as $|x|$ approaches to infinity. Then, this ensures all the existence of this Fourier and Fourier derivative of this Fourier.

So then, we have the Fourier transform of $f'(x)$ will be minus $i\alpha$ and the Fourier transform of $f(x)$.

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$$\text{Prv: } F\{f'(x)\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{i\alpha x} f'(x) dx$$

$$= \frac{1}{\sqrt{2\pi}} \left[\underline{f(x)} \cdot e^{i\alpha x} \right]_{-\infty}^{\infty} - \int_{-\infty}^{\infty} \underline{f(x)} e^{i\alpha x} (i\alpha) dx.$$

$$= -(i\alpha) F\{f(x)\}.$$

If $f(x)$ is cont. n -times diff. and $f^{(k)}(x) \rightarrow 0$ as $|x| \rightarrow \infty$ for $k = 0, 1, 2, \dots, (n-1)$, then.

$$F\{f^{(n)}(x)\} = (-i\alpha)^n F\{f(x)\}.$$

So we go for the proof now of this property. Fourier transform of $f'(x)$ will be 1 over a square root 2π and minus infinity to plus infinity. We have $e^{i\alpha x}$ and this derivative of f with respect to x . So, integrate by parts square root 2π and we have this integral of this $f(x)$ and $e^{i\alpha x}$ minus infinity to plus infinity minus, again and we have $f(x) e^{i\alpha x}$ and $i\alpha$ is derivative of this dx . So, as this x approaches to plus infinity or minus infinity, as per our assumption this $f(x)$ goes to 0 .

So this term will vanish and then we have here minus $i\alpha$ and this 1 over is square root 2π with this minus infinity to plus infinity $f(x) e^{i\alpha x} dx$ will be the Fourier transform of f . If we have this generalize version of this, so if $f(x)$ is continuously n times **n times** differentiable and the derivative of this x approaches to 0 , as x approaches to plus infinity or minus infinity for $k = 1, 2, \dots, n-1$ and also for 0 . So, the $f(x)$ itself goes to 0 as x approaches to infinity. In that case, the Fourier transform of $f^{(n)}(x)$ **$f^{(n)}(x)$** will be minus $i\alpha$ and we get here n we get n and $F\{f(x)\}$.

So this is the general result. Normally, if the using for this second derivative by solving these of Fourier transform of the double derivative, all be this minus $i\alpha$ square so minus α^2 Fourier transform of $f(x)$.

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5) Convolution.

$$F\{f * g\} = \sqrt{2\pi} F\{f\} F\{g\}.$$

↓

$$(f * g)(x) = \int_{-\infty}^{\infty} f(y) g(x-y) dy$$

Prf: $F\{f * g\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} (f * g) e^{i\alpha x} dx$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(y) g(x-y) dy e^{i\alpha x} dx.$$

Change the order of integration:

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(y) g(x-y) e^{i\alpha x} dx dy.$$

Subst. $x-y = t \Rightarrow dx = dt.$

Then we have now the convolution property. This theorem says that Fourier transform of the convolution of f and g will be square root 2π and F of f and the Fourier transform of g . Here this convolution is defined as $f * g$ as minus infinity to plus infinity, that is our range we were working and then this convolution $f(y)$ and $g(x - y)$ dy . So this is the convolution of $f * g(x)$.

Now, to go for the proof of this, so the Fourier transform of this $f * g$ of this convolution. By the definition, we have $\frac{1}{\sqrt{2\pi}}$ minus infinity to plus infinity $f * g$ and $e^{i\alpha x} dx$. So this is $\frac{1}{\sqrt{2\pi}}$ and we have minus infinity to plus infinity, as in this convolution we have minus infinity to plus infinity $f(y)$ and $g(x - y)$ dy $e^{i\alpha x}$ and dx . Now, we change the order of integration to simplify this, change the order of integration then we will get $\frac{1}{\sqrt{2\pi}}$ minus infinity to plus infinity. So, we assume that this is possible here to change this order of integration without point into the detail. And we have this $f(y) g(x - y)$ $e^{i\alpha x}$ and $dx dy$. And we now substitute this $x - y$ to a new variable t . such that we have dx to dt .

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The image shows a handwritten derivation on a blueboard. At the top, there is a copyright notice: "© CCEET, I.I.T. KGP". The derivation starts with the expression:

$$\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(y) g(t) e^{i\alpha(y+t)} dt dy$$

This is then rewritten as:

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(y) e^{i\alpha y} dy \cdot \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} g(t) e^{i\alpha t} dt$$

The final result is boxed and written as:

$$F\{f * g\} = \sqrt{2\pi} \hat{f}(\alpha) \cdot \hat{g}(\alpha) = \sqrt{2\pi} F\{f\} \cdot F\{g\}$$

In the bottom left corner, there is a logo for NPTEL.

Now we get 1 over square root 2 pi and minus infinity to plus infinity **minus infinity to plus infinity** f y as it is, and g it is x minus y is now t and here e i alpha and there was x so that is y plus t and we have d x is d t now and d y. So we have substituted this. And now what we see that, we multiply this 1 over square root 2 pi to get 1 over square root 2 pi once again. So once this is sitting here anyway, that is coming minus infinity to plus infinity and we have multiplied.

So we will also divide here. So, first we collect for they which are an independent of the inner integral. So, f y and e i alpha y from here and then we put that 1 over square root 2 pi here. we have the inner integral with respect to t, so g t and e i alpha t from here and we have d t and then we have d y. So this one that is the Fourier transform of F of g. We have a square root 2 pi, so that is the Fourier of f of g and then the remaining one f i alpha y d y thus the Fourier transform with this Fourier transform of f.

So what we have here, f het alpha and g het alpha, we can write in this operator form that the Fourier transform of f and multiplied by the Fourier transform of this g. And this was the Fourier transform of f star g. So, this is the convolution theorem we have. And now, we go for one more important results that is called the parseval's identity

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Parseval's identity for Fourier transform.

$$i) \int_{-\infty}^{\infty} \hat{f}(\alpha) \overline{\hat{g}(\alpha)} d\alpha = \int_{-\infty}^{\infty} f(x) \overline{g(x)} dx.$$

$$ii) \int_{-\infty}^{\infty} |\hat{f}(\alpha)|^2 d\alpha = \int_{-\infty}^{\infty} |f(x)|^2 dx.$$

Prf: i) $\int_{-\infty}^{\infty} f(x) \overline{g(x)} dx = \int_{-\infty}^{\infty} f(x) \left\{ \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{g}(\alpha) e^{-i\alpha x} d\alpha \right\} dx$

$$= \int_{-\infty}^{\infty} f(x) \cdot \frac{1}{\sqrt{2\pi}} \cdot \int_{-\infty}^{\infty} \hat{g}(\alpha) e^{i\alpha x} d\alpha dx.$$

Change the order of integration.

$$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{\sqrt{2\pi}} \cdot f(x) \cdot \hat{g}(\alpha) e^{i\alpha x} dx d\alpha.$$

$$= \int_{-\infty}^{\infty} \hat{f}(\alpha) \cdot \hat{g}(\alpha) d\alpha.$$

Parseval's identity for Fourier transforms parseval's identity. They are basically two identities, one is generalized and one is particular case of that. We have f of α and g of α complex conjugate. If we integrate this with respect to α , this is minus infinity to plus infinity f of α and g of α complex conjugate. And the second identity, such a particular case of this and this f of α square $d\alpha$ minus infinity to plus infinity, we have f of x and $d x$.

We go for the proof for the first one, we start with this. So, minus infinity to plus infinity and f of x g of x is complex conjugate $d x$ and minus infinity to plus infinity and we have this f of x . And then this by inverse transform, we have 1 over square root π and minus infinity to plus infinity. So, the inverse transform of this g , we are writing the transform was g of α $e^{-i\alpha x} d\alpha$ and $d x$ and this complex conjugate of this term. So, we have minus infinity to plus infinity f of x multiply by so, 1 over this square root 2π . we have minus infinity to plus infinity and this will be g of α complex conjugate and complex conjugate of this, which is $e^{i\alpha x} d\alpha$.

And now, we can change the order of integration. And in this case, we will get minus infinity to plus infinity minus infinity to plus infinity 1 over this is square root 2π . We have f of x , we have g of α and we have this $e^{i\alpha x}$, what as we have then $d x$ and we have $d\alpha$. So, this 1 over square root π f of x $e^{i\alpha x}$ with this $d x$ will give as again the Fourier transform of f . So this is the Fourier transform of f and we have already

this Fourier transform of f of g with this conjugate and $d\alpha$. The first result is proved. And for the second one, as just a particular case, if we take this f and g same function can we will get the second result.

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ii) Taking $f(x) = g(x)$

$$\int_{-\infty}^{\infty} f(x) \overline{f(x)} dx = \int_{-\infty}^{\infty} \hat{f}(\alpha) \overline{\hat{f}(\alpha)} d\alpha$$

$$\Rightarrow \int_{-\infty}^{\infty} |f(x)|^2 dx = \int_{-\infty}^{\infty} |\hat{f}(\alpha)|^2 d\alpha.$$

Taking $f(x)$ is equal to $g(x)$, what we will obtain minus infinity to plus infinity $f(x)$ and $\overline{f(x)}$ dx and minus infinity to plus infinity $\hat{f}(\alpha)$ and $\overline{\hat{f}(\alpha)}$ $d\alpha$. And this is we can also write this $|f(x)|^2$ and minus infinity to plus infinity $|\hat{f}(\alpha)|^2$ $d\alpha$. Now, we have reviewed some properties of this Fourier transform. So we go for some interesting examples, before we go for application.

(Refer Slide Time: 35:20)

Ex: Find Fourier transform of $\exp(-ax^2)$

Sol: $F(\exp(-ax^2)) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{i\alpha x} \cdot e^{-ax^2} dx$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-a(x^2 - \frac{i\alpha x}{a})} dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-a(x - \frac{i\alpha}{2a})^2} \cdot e^{-\frac{\alpha^2}{4a}} dx$$

Subst: $\sqrt{a}(x - \frac{i\alpha}{2a}) = y \Rightarrow dx = \frac{dy}{\sqrt{a}}$

$$F(\exp(-ax^2)) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-y^2} \cdot e^{-\frac{\alpha^2}{4a}} \cdot \frac{dy}{\sqrt{a}}$$

$$F(\exp(-ax^2)) = \frac{1}{\sqrt{2a}} e^{-\frac{\alpha^2}{4a}}$$

The example find Fourier transform of exponential minus a x is square. So for this solution, we have Fourier of exponential minus a x is square thus by the definition 1 over square root 2 pi minus infinity to plus infinity and e i alpha x and the function e minus a x square d x, 1 over 2 pi 1 over 2 pi and we have minus infinity to plus infinity e power, we combine this 2 minus a and we have then x square and minus. So, we have i alpha over a **i alpha over a** and this x and then d x. Now, we have 1 over square root 2 pi minus infinity to plus infinity and e minus, we try to put here and whole is the complete is square form.

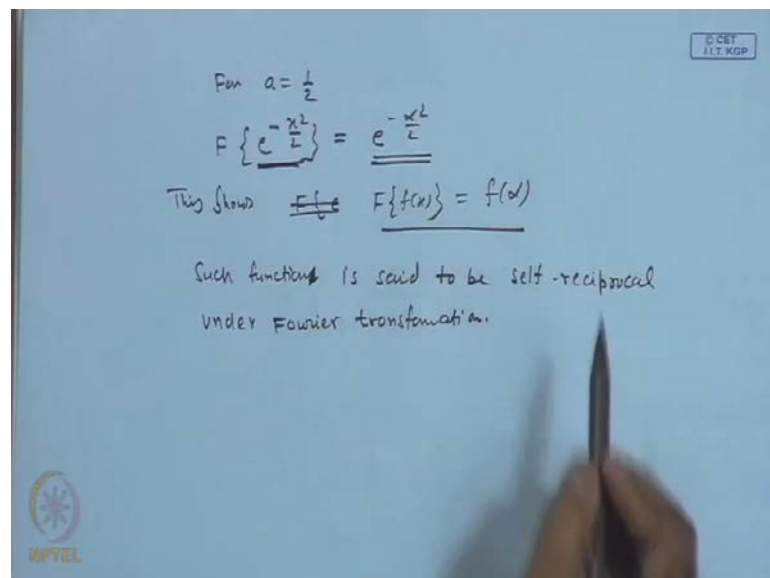
So, we have x minus i alpha over 2 a and whole square and **(())** you will get x square and this plus x square of this term is extra here, so we will compensate that, but we have this two times multiplication of this and this is x i alpha over a, so that term is here. What additional term we have here, this square of this the that is i square alpha square 2 a square, so we have I square x minus 1, so alpha x square over 2 a and minus was here, we have plus alpha x square over 4 a plus the 2 a whole the square. So with this 1 a square is canceled. So we have here the extra term e power plus alpha x square over 4 a so then, we have to subtract that alpha x square over 4 a and d x.

Now we can substitute thus, so that we have here whole is square. So, x square root a and x minus i alpha over 2 a a put it as y. So that we have d x is d y over square root a. If you do that what is a Fourier transform of e minus a x square is 1 over square root pi and

we have minus infinity to plus infinity this is e^{-y^2} and this $e^{-\alpha^2 x^2 / 4a}$, that is it is and this dy over \sqrt{a} . This is 1 over here minus infinity to plus infinity $e^{-y^2} dy$, that is a Gaussian integral and the value is $\sqrt{2\pi}$.

So that will be cancelled with this. This is anyway constant; we have taken out of this integral now. We can take this 1 over $\sqrt{2}$ and this \sqrt{a} is here and $e^{-\alpha^2 x^2 / 4a}$. This $\sqrt{2\pi}$ gets cancelled with this integral minus infinity to plus infinity in $e^{-y^2} dy$ value of that integral is $\sqrt{2\pi}$. So here we had $\sqrt{2\pi}$, this is cancelled so this is the Fourier transform of $e^{-\alpha^2 x^2}$. And just do note that, that if we take a is equal to half here.

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For $a = \frac{1}{2}$

$$F\left\{e^{-\frac{x^2}{2}}\right\} = e^{-\frac{\omega^2}{2}}$$

This shows $F\{f(x)\} = f(\omega)$

Such function is said to be self-reciprocal under Fourier transformation.

So taking a is equal to half, what will be the result? $e^{-x^2/2}$ will be $e^{-\omega^2/2}$. So, this term is gone now. So, $e^{-\alpha^2 x^2 / 2}$ is $e^{-\alpha^2 \omega^2 / 2}$. What this shows that Fourier transform of $e^{-\alpha^2 x^2 / 2}$ is just $e^{-\alpha^2 \omega^2 / 2}$. We replace just x by ω , so this is $f(\omega)$. So interesting such functions or such function which whole this property whole is said to be **is said to be self reciprocal self reciprocal under Fourier transformation**. So this function $e^{-\alpha^2 x^2 / 2}$ is self reciprocal under this Fourier transformation.

(Refer Slide Time: 41:09)

Ex: Find the Fourier transform of

$$f(t) = e^{-a|t|} \quad -\infty < t < \infty$$

Sol: $F\{e^{-a|t|}\} = \frac{1}{\sqrt{2\pi}} \left[\int_{-\infty}^0 e^{at} e^{i\omega t} dt + \int_0^{\infty} e^{-at} e^{i\omega t} dt \right]$

$$= \frac{1}{\sqrt{2\pi}} \left[\int_{-\infty}^0 e^{(a+i\omega)t} dt + \int_0^{\infty} e^{(-a+i\omega)t} dt \right]$$

$$= \frac{1}{\sqrt{2\pi}} \left[\frac{e^{(a+i\omega)t}}{a+i\omega} \Big|_{-\infty}^0 + \frac{e^{(-a+i\omega)t}}{-a+i\omega} \Big|_0^{\infty} \right]$$

$$= \frac{1}{\sqrt{2\pi}} \left[\frac{1}{a+i\omega} - \frac{1}{-a+i\omega} \right] = \frac{1}{\sqrt{2\pi}} \left[\frac{a-i\omega+a+i\omega}{a^2+\omega^2} \right]$$

$$= \frac{2a}{\sqrt{2\pi} (a^2+\omega^2)}$$

Taken other example now, find the Fourier transform of $f(t) = e^{-a|t|}$ and absolute value of this t , t is minus infinity to plus infinity. So this solution, $e^{-a|t|}$ as per the definition, we have $1/\sqrt{2\pi}$. And we break that integral minus infinity to plus infinity into two parts. So, minus infinity to 0 and we have e^{-at} in this range, we can replace by $-t$ so we have $\int_{-\infty}^0 e^{-at} dt$ plus then 0 to infinity. And this will be $\int_0^{\infty} e^{-at} dt$. We have $1/\sqrt{2\pi}$ and again, just write this it is $\int_{-\infty}^0 e^{-at} dt + \int_0^{\infty} e^{-at} dt$. Now, we can integrate this $1/\sqrt{2\pi}$.

So $e^{a + i\alpha t}$ over $a + i\alpha$ minus infinity to 0 plus $e^{-a + i\alpha t}$ over $-a + i\alpha$ and 0 to infinity, so $1/\sqrt{2\pi}$. And this one, we put 0, we get $1/(a + i\alpha)$ minus infinity this term will go to 0. And similarly, when we put t approaches to infinity, this will go to 0, because we have $e^{a + i\alpha t}$ and multiplied by $e^{-a + i\alpha t}$. So that is bounded and $e^{-a + i\alpha t}$ for the same reason, what we have here this will approach to 0 and we have $-1/(a + i\alpha)$ minus infinity to 0 and we have $1/(a + i\alpha)$. So $1/\sqrt{2\pi}$ and then we have this common factor here, $a + i\alpha$ and we take a minus $i\alpha$ so that here is plus. That will be a square plus α^2 and here a minus $i\alpha$ then this will be plus a and plus $i\alpha$.

So, this will be cancelled and we have $2a$ over square root 2π square root 2π and a^2 plus α^2 , that is the result.

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Ex: Fourier transform of Dirac-delta function:

Sol: Recall: $\delta(t-a) = \lim_{\epsilon \rightarrow 0} \delta_\epsilon(t-a)$

$$\delta_\epsilon(t-a) = \begin{cases} 0 & t < a \\ \frac{1}{\epsilon} & a \leq t \leq a+\epsilon \\ 0 & t > a+\epsilon \end{cases}$$

$$\int_{-\infty}^{\infty} f(x) \delta(x-a) dx = f(a).$$

Sol: $F\{\delta(t-a)\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \delta(t-a) e^{i\omega t} dt.$

$$= \frac{1}{\sqrt{2\pi}} \cdot e^{i\omega a}.$$

In particular

$$F\{\delta(t)\} = \frac{1}{\sqrt{2\pi}} \Rightarrow \boxed{F^{-1}\left\{\frac{1}{\sqrt{2\pi}}\right\} = \delta(t)}$$

So the next example, we have Fourier transform of Dirac delta function. We have introduced this function already, while discussing the Laplace transform. So just to recall, towards detail t minus a and we consider this is limit of this delta epsilon function. Just remember this delta f epsilon t minus a was 0 and 1 over x epsilon again 0 and t is less than a and when t is between a and a plus epsilon and then t greater than again a plus epsilon is 0.

With this step finishing, we have seen that this minus infinity to plus infinity $f(x) \delta(x-a) dx = f(a)$ and with this definition, we can easily get this Fourier transform of this delta. Dirac delta function, which will be 1 over square root 2π minus infinity to plus infinity with this definition t minus a $e^{i\alpha t}$ and dt . So, this will give us the function values, so this e power $i\alpha a$. So, 1 over square root 2π $e^{i\alpha a}$ in particular in particular we have when $a=0$, the Fourier transform of $\delta(t)$ is simply 1 over square root 2π , because a is 0, so this is 1 or this also implies that the Fourier inverse. If we take of this 1, so it take the Fourier inverse both side, so this will be square root 2π go to that side and the $\delta(t)$. This also a result we will use. We have to more a special example where we will evaluate some special integrals.

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Ex: Find the Fourier transform of $f(x)$ defined by

$$f(x) = \begin{cases} 1 & |x| < a \\ 0 & |x| > a \end{cases}$$

and hence evaluate

i) $\int_{-\infty}^{\infty} \frac{\sin \alpha a \cos \alpha x}{\alpha} d\alpha$ ii) $\int_0^{\infty} \frac{\sin \alpha}{\alpha} d\alpha$

Sol: $F\{f(x)\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{i\alpha x} f(x) dx$

$$= \frac{1}{\sqrt{2\pi}} \int_{-a}^a e^{i\alpha x} dx = \frac{1}{\sqrt{2\pi}} \cdot \frac{e^{i\alpha x}}{i\alpha} \Big|_{-a}^a$$

$$F\{f(x)\} = \frac{1}{\sqrt{2\pi}} \cdot \frac{1}{i\alpha} \{e^{i\alpha a} - e^{-i\alpha a}\} = \frac{2}{\sqrt{2\pi}} \frac{\sin(\alpha a)}{\alpha} = \hat{f}(\alpha)$$

And the first example in this category, find the Fourier transform of $f(x)$ defined by $f(x) = 1$ and 0 and x is less than a and when x is greater than a . And hence evaluate the integral minus infinity to plus infinity $\sin \alpha a \cos \alpha x$ over $\alpha d\alpha$ and also 0 to infinity $\sin \alpha$ over $\alpha d\alpha$.

So for the solution, we have Fourier of this $f(x)$. $f(x)$ is defined between minus a and a . So, 1 over square root 2π outside that x is 0 . So, 1 over square root 2π minus infinity to plus infinity $e^{i\alpha x}$ and we have $f(x) dx$. So, 1 over square root 2π and this is from minus a to a outside this interval this $f(x)$ is 0 . In this range, it is 1 , so we have $i\alpha x$ and dx . So simple now, 2π and this is $e^{i\alpha x}$ over $i\alpha$ and our limit minus a to a . What we have then, 1 over square root 2π 1 over $i\alpha$ and $e^{i\alpha a}$ minus $e^{-i\alpha a}$ and with this i factor and we can have already this I , we can multiply and divide by 2 , so 2 get this.

So 2 over square root 2π and this will be $\sin \alpha a$ over α and this is our Fourier transform of this function, for the given function. Now, we go for this evolution of this integral. We have to integrals there and always we have such integrals, we can take this Fourier inverse transform. And this factor will set then inside the integral and that we know already that this is $f(x)$ is equal to that integral. So we can get the value.

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We know:

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(\alpha) e^{-i\alpha x} d\alpha$$

$$\Rightarrow \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \frac{2 \sin(\alpha a)}{\alpha} e^{-i\alpha x} d\alpha = f(x)$$

$$= \int_{-\infty}^{\infty} \frac{\sin \alpha a \{ \cos \alpha x - i \sin \alpha x \}}{\alpha} d\alpha = \pi f(x) = \begin{cases} \pi & |x| < a \\ 0 & |x| > a \end{cases}$$

Equating real part:

$$\int_{-\infty}^{\infty} \frac{\sin \alpha a \cos \alpha x}{\alpha} d\alpha = \begin{cases} \pi & |x| < a \\ 0 & |x| > a \end{cases}$$

Take $x=0$; $a=1$:

$$\int_{-\infty}^{\infty} \frac{\sin \alpha}{\alpha} d\alpha = \pi$$

We know now for the, from the inverse Fourier transform that $f(x)$ is $1/\sqrt{2\pi}$ and minus infinity to plus infinity $\int f(\alpha) e^{-i\alpha x} d\alpha$. At this point of this continue, we have this quality whole and otherwise we have the average value in any case. So what we have now, $1/\sqrt{2\pi}$ and this integral minus infinity to plus infinity $\int f(\alpha) e^{-i\alpha x} d\alpha$ is $f(x)$. So what we have now, this $1/\sqrt{2\pi}$ will be and this 2, we can cancel, so we have $1/\pi$ that will go to the right hand side of this integrals. so we have minus infinity to plus infinity and this $\sin \alpha a \cos \alpha x$ over α and $d\alpha$ this sin equal to π and this $f(x)$. And we know already that this $f(x)$ is 1 when $|x| < a$, so this will give as π simply, when $|x| < a$ and this will be 0 and this absolute value of x is greater than a .

Now we equate the real part, we get minus infinity to plus infinity $\int \sin \alpha a \cos \alpha x / \alpha d\alpha$ and the value of this integral is π and 0, if $|x| < a$ and if $|x| > a$. So that was the one part of the portion. For the second one **for the second one**, we need to have this $\sin \alpha a / \alpha$ **$\sin \alpha a / \alpha$** . What we do in this case, that x if we put 0, take this x to 0. If the take this x is 0 and let us take this a 1, so $a=1$ and $x=0$. We the value would be π of that integral. So what will be the integral now, minus infinity to plus infinity and this a is 1; so we have $\sin \alpha / \alpha$ and

$\cos 0$ will be 1, so this $d\alpha$ and the value now, because this $\text{mod } x$ is less than mod less than a . So this value will be, just π ; so this integral be have evaluated.

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Ex:
$$f(x) = \begin{cases} 1-x^2 & |x| < 1 \\ 0 & |x| > 1 \end{cases}$$

eval.
$$\int_0^{\infty} \frac{-x \cos x + \sin x}{x^3} dx.$$

Sol:
$$F\{f(x)\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{i\alpha x} f(x) dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-1}^1 e^{i\alpha x} (1-x^2) dx.$$

$$= \frac{1}{\sqrt{2\pi}} \frac{4}{\alpha^3} [-\alpha \cos \alpha + \sin \alpha] = \hat{f}(\alpha)$$

F.I.T:
$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{f}(\alpha) e^{-i\alpha x} d\alpha.$$

Similarly, the very last example we go through quickly. If we have the $f(x) = 1 - x^2$ and $0 \leq x \leq 1$ and $f(x) = 0$ for $x > 1$ and $x < 0$. And in this case, we can evaluate such integrals evaluate 0 to infinity minus $x \cos x$ plus $\sin x$ over x^3 dx . We take the Fourier transform of this $f(x)$, 1 over square root 2π minus infinity to plus infinity $e^{i\alpha x} f(x) dx$. We have 1 over square root 2π and minus 1 to 1 to the outside this $f(x)$ is 0 $e^{i\alpha x}$ and then we have $1 - x^2$ dx . So, 1 over square root 2π and this we can integrate and we will get at the end from writing this directly the values. So we will get 4 over α^3 and minus $\alpha \cos \alpha$ plus $\sin \alpha$ and this is $\hat{f}(\alpha)$. And we know again from the Fourier inverse transform **again from the Fourier inverse transform** that $f(x)$ is 1 over square root 2π minus infinity to plus infinity and this function $e^{-i\alpha x} d\alpha$. So we substitute here and again.

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Equating real part

$$\int_{-\infty}^{\infty} \frac{-\alpha \cos \alpha + \sin \alpha}{\alpha^3} \cos \alpha x \, d\alpha = \frac{\pi}{2} f(x) = \begin{cases} \frac{\pi}{2} (1-x^2) & |x| < 1 \\ 0 & |x| > 1 \end{cases}$$

put $x = 0$

$$\int_{-\infty}^{\infty} \frac{-\alpha \cos \alpha + \sin \alpha}{\alpha^3} \, d\alpha = \frac{\pi}{2}$$

$$\Rightarrow \int_0^{\infty} \frac{-\alpha \cos \alpha + \sin \alpha}{\alpha^3} \, d\alpha = \frac{\pi}{4}$$

Take the real part, equating real part **equating real part**, we will get minus infinity to plus infinity minus alpha cos alpha plus sin alpha over alpha cube and cos alpha x d alpha and the value would be pi by 2 f x and this is pi by 2 and value of the f x. We have 1 minus x square, if mod x is less than 1 and this is 0 if mod x is greater than 1. If we put here the x is equal to 0, so in that case, this cos 0 would be 1. And we have minus infinity to plus infinity minus alpha cos alpha plus sin alpha over this alpha cube and d alpha and when x is 0.

It is less than 1, so the value is pi by 2. And this is, if we see this is the even integral. So, if we put alpha to minus alpha, we will get the same value, because here we will get minus **minus** and then minus here. This is the even function, so we have 2 times the 0 to infinity and minus alpha cos alpha plus sin alpha over alpha cube and d alpha the value is pi by 4, to will go to this side and we have pi by 4. Today we have discussed this Fourier transform with the help of various examples. And the next lecture, we will go for the application to partial differential equations. So and we will consider three different kind of partial differential equations, as in the case of Laplace transform, so then to for today's that is enough. **Thank you.**