

Transform Calculus and its Applications in Differential Equations
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Lecture – 38
Fourier Transform of Dirac Delta Function

In the last few lectures, what we have done is the Fourier transform, Fourier sine transform, Fourier cosine transform of functions, their various properties and also we have done the Fourier transform of derivative of a function or integration of a function. Afterwards, we have studied the convolution theorem, we have discussed the Parseval's identity and we have also seen how to evaluate an integral using Fourier transform.

In this particular lecture, we will try to solve some more problems to study how to find out the Fourier transform of various functions or how to evaluate the integrals using the Fourier transform.

So, let us consider one example first.

(Refer Slide Time: 01:28)

Example

Find the Fourier sine transform of $\frac{e^{-ax}}{x}$

Solution:

$$F_s(\alpha) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \frac{e^{-ax}}{x} \sin \alpha x \, dx$$
$$\frac{d}{d\alpha} F_s(\alpha) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} e^{-ax} \cos \alpha x \, dx$$
$$= \sqrt{\frac{2}{\pi}} \left[\frac{e^{-ax}}{a^2 + \alpha^2} (-a \cos \alpha x + \alpha \sin \alpha x) \right]_0^{\infty}$$

(Refer Slide Time: 01:39)

The image shows a whiteboard with handwritten mathematical work. At the top, it defines $f(x) = \frac{e^{-ax}}{x}$. Below this, it gives the Fourier sine transform definition: $F_s(\alpha) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \frac{e^{-ax}}{x} \sin \alpha x \, dx$. A bracket indicates that the integral part is labeled as $I = \int_0^{\infty} \frac{e^{-ax}}{x} \sin \alpha x \, dx$. An arrow points from I to the differentiation step: $\frac{d}{d\alpha} F_s(\alpha) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} e^{-ax} \cos \alpha x \, dx$. The next line shows the integration of this expression: $= \sqrt{\frac{2}{\pi}} \left[\frac{e^{-ax}}{a^2 + \alpha^2} (-a \cos \alpha x + \alpha \sin \alpha x) \right]_{x=0}^{\infty}$. The final result is $= \frac{a}{a^2 + \alpha^2} \sqrt{\frac{2}{\pi}}$.

Here we want to find the Fourier sine transform of $f(x) = \frac{e^{-ax}}{x}$. From the definition, we have,

$$F_s(\alpha) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \frac{e^{-ax}}{x} \sin \alpha x \, dx \quad (1)$$

To evaluate this integral, we will use similar approach as used for the last problem (in last lecture). First we will differentiate the above integral with respect to α . Whenever we will differentiate it with respect to α , x will be treated as constant. Therefore, we have,

$$\frac{d}{d\alpha} F_s(\alpha) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} e^{-ax} \cos \alpha x \, dx$$

And, using normal integration approach we can integrate right hand side

$$\begin{aligned} \frac{d}{d\alpha} F_s(\alpha) &= \sqrt{\frac{2}{\pi}} \left[\frac{e^{-ax}}{a^2 + \alpha^2} (-a \cos \alpha x + \alpha \sin \alpha x) \right]_{x=0}^{\infty} \\ \Rightarrow \frac{d}{d\alpha} F_s(\alpha) &= \sqrt{\frac{2}{\pi}} \frac{a}{a^2 + \alpha^2} \end{aligned}$$

(Refer Slide Time: 05:52)

$$\begin{aligned}\frac{d}{d\alpha} F_s(\alpha) &= \sqrt{\frac{2}{\pi}} \frac{a}{a^2 + \alpha^2} \rightarrow \frac{1}{a} \tan^{-1} \frac{\alpha}{a} \\ F_s(\alpha) &= a \sqrt{\frac{2}{\pi}} \int \frac{d\alpha}{a^2 + \alpha^2} + c \\ &= \sqrt{\frac{2}{\pi}} \tan^{-1} \left(\frac{\alpha}{a} \right) + c \\ \text{When } \alpha &= 0, F_s(\alpha) = \sqrt{\frac{2}{\pi}} \int_0^{\alpha} \frac{e^{-ax}}{x} \sin x dx \\ F_s(\alpha) &= 0 \Rightarrow c = 0 \\ F_s(\alpha) &= \sqrt{\frac{2}{\pi}} \tan^{-1} \left(\frac{\alpha}{a} \right)\end{aligned}$$

Basically, we have obtained a first order ODE. We can solve this directly as,

$$\begin{aligned}F_s(\alpha) &= a \sqrt{\frac{2}{\pi}} \int \frac{d\alpha}{a^2 + \alpha^2} + c \\ &= \sqrt{\frac{2}{\pi}} \tan^{-1} \frac{\alpha}{a} + c\end{aligned}$$

From the definition of Fourier sine transform, we have,

$$\begin{aligned}F_s(0) &= 0 \\ \therefore c &= 0\end{aligned}$$

This implies

$$F_s(\alpha) = \sqrt{\frac{2}{\pi}} \tan^{-1} \frac{\alpha}{a}$$

This gives us the desired result.

(Refer Slide Time: 09:59)

$$\Rightarrow \frac{d}{d\alpha} F_s(\alpha) = \frac{a}{a^2 + \alpha^2} \sqrt{\frac{2}{\pi}}$$
$$\therefore F_s(\alpha) = a \sqrt{\frac{2}{\pi}} \int \frac{d\alpha}{a^2 + \alpha^2} + c$$
$$= \sqrt{\frac{2}{\pi}} \tan^{-1} \left(\frac{\alpha}{a} \right) + c$$

But when $\alpha = 0$, $F_s(\alpha) = 0$ and therefore $c = 0$

$$\therefore F_s(\alpha) = \sqrt{\frac{2}{\pi}} \tan^{-1} \left(\frac{\alpha}{a} \right)$$

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So, let us take the next problem.

(Refer Slide Time: 11:10)

Example
Find the Fourier sine and cosine transforms of $2e^{-5x} + 5e^{-2x}$

Solution:

$$(i) \mathcal{F}_c\{2e^{-5x} + 5e^{-2x}\}$$
$$= 2\mathcal{F}_c\{e^{-5x}\} + 5\mathcal{F}_c\{e^{-2x}\}$$
$$= 2\sqrt{\frac{2}{\pi}} \int_0^{\infty} e^{-5x} \cos \alpha x \, dx + 5\sqrt{\frac{2}{\pi}} \int_0^{\infty} e^{-2x} \cos \alpha x \, dx$$
$$= 2\sqrt{\frac{2}{\pi}} \frac{5}{5^2 + \alpha^2} + 5\sqrt{\frac{2}{\pi}} \frac{2}{2^2 + \alpha^2} \left[\because \int_0^{\infty} e^{-ax} \cos bx \, dx = \frac{a}{a^2 + b^2} \right]$$
$$= 10\sqrt{\frac{2}{\pi}} \left[\frac{1}{\alpha^2 + 25} + \frac{1}{\alpha^2 + 4} \right]$$

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Here, we want to find the Fourier sine and cosine transforms of $2e^{-5x} + 5e^{-2x}$.

(Refer Slide Time: 11:23)

(1) $\mathcal{F}_c\{2e^{-5x} + 5e^{-2x}\} = 2\mathcal{F}_c\{e^{-5x}\} + 5\mathcal{F}_c\{e^{-2x}\}$
 $= 2 \cdot \sqrt{\frac{2}{\pi}} \int_0^{\infty} e^{-5x} \cos \alpha x dx + 5 \cdot \sqrt{\frac{2}{\pi}} \int_0^{\infty} e^{-2x} \cos \alpha x dx$
 $= 2 \cdot \sqrt{\frac{2}{\pi}} \cdot \frac{5}{5^2 + \alpha^2} + 5 \cdot \sqrt{\frac{2}{\pi}} \cdot \frac{2}{2^2 + \alpha^2}$
 $= 10 \sqrt{\frac{2}{\pi}} \left[\frac{1}{\alpha^2 + 25} + \frac{1}{\alpha^2 + 4} \right]$

$\int_0^{\infty} e^{-ax} \cos bx dx = \frac{a}{a^2 + b^2}$

First we will find out Fourier cosine transform of the function. Since Fourier cosine transform is a linear transform, therefore,

$$\mathcal{F}_c[2e^{-5x} + 5e^{-2x}] = 2\mathcal{F}_c[e^{-5x}] + 5\mathcal{F}_c[e^{-2x}]$$

We know that,

$$\mathcal{F}_c[e^{-ax}] = \sqrt{\frac{2}{\pi}} \frac{a}{\alpha^2 + a^2}$$

$$\begin{aligned} \therefore \mathcal{F}_c[2e^{-5x} + 5e^{-2x}] &= 2\mathcal{F}_c[e^{-5x}] + 5\mathcal{F}_c[e^{-2x}] \\ &= 2 \sqrt{\frac{2}{\pi}} \frac{5}{\alpha^2 + 5^2} + 5 \sqrt{\frac{2}{\pi}} \frac{2}{\alpha^2 + 2^2} \\ &= 10 \sqrt{\frac{2}{\pi}} \left[\frac{1}{\alpha^2 + 25} + \frac{1}{\alpha^2 + 4} \right] \end{aligned}$$

(Refer Slide Time: 15:53)

(i) $\mathcal{F}_s\{2e^{-5x} + 5e^{-2x}\} = 2\mathcal{F}_s\{e^{-5x}\} + 5\mathcal{F}_s\{e^{-2x}\}$
 $= 2 \cdot \sqrt{\frac{2}{\pi}} \int_0^{\infty} e^{-5x} \sin \alpha x dx + 5 \cdot \sqrt{\frac{2}{\pi}} \int_0^{\infty} e^{-2x} \sin \alpha x dx$
 $= 2 \sqrt{\frac{2}{\pi}} \frac{\alpha}{5^2 + \alpha^2} + 5 \sqrt{\frac{2}{\pi}} \frac{\alpha}{2^2 + \alpha^2}$
 $= \alpha \sqrt{\frac{2}{\pi}} \left[\frac{2}{\alpha^2 + 25} + \frac{5}{\alpha^2 + 4} \right]$

$\int_0^{\infty} e^{-ax} \sin bx dx = \frac{b}{a^2 + b^2}$

Now, we will find out Fourier sine transform of the function. Since Fourier sine transform is also a linear transform, then,

$$\mathcal{F}_s[2e^{-5x} + 5e^{-2x}] = 2\mathcal{F}_s[e^{-5x}] + 5\mathcal{F}_s[e^{-2x}]$$

We know that,

$$\mathcal{F}_s[e^{-ax}] = \sqrt{\frac{2}{\pi}} \frac{\alpha}{\alpha^2 + a^2}$$

$$\begin{aligned} \therefore \mathcal{F}_s[2e^{-5x} + 5e^{-2x}] &= 2\mathcal{F}_s[e^{-5x}] + 5\mathcal{F}_s[e^{-2x}] \\ &= 2 \sqrt{\frac{2}{\pi}} \frac{\alpha}{\alpha^2 + 5^2} + 5 \sqrt{\frac{2}{\pi}} \frac{\alpha}{\alpha^2 + 2^2} \\ &= \alpha \sqrt{\frac{2}{\pi}} \left[\frac{2}{\alpha^2 + 25} + \frac{5}{\alpha^2 + 4} \right] \end{aligned}$$

This gives the desired result.

(Refer Slide Time: 18:53)

(ii) $\mathcal{F}_s\{2e^{-5x} + 5e^{-2x}\}$

$$= 2\sqrt{\frac{2}{\pi}} \frac{\alpha}{5^2 + \alpha^2} + 5\sqrt{\frac{2}{\pi}} \frac{\alpha}{2^2 + \alpha^2} \left[\because \int_0^{\infty} e^{-ax} \sin bx \, dx = \frac{b}{a^2 + b^2} \right]$$
$$= \alpha \sqrt{\frac{2}{\pi}} \left[\frac{2}{\alpha^2 + 25} + \frac{5}{\alpha^2 + 4} \right]$$

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Example
Find the Fourier transform of Dirac Delta function $\delta(t)$

Solution: [We know $\int_{-\infty}^{\infty} \delta(t-a)f(t)dt = f(a)$]

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

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Next we will find the Fourier transform of Dirac delta function. If we recall, we have already defined Dirac delta function when we were studying the Laplace transform.

(Refer Slide Time: 19:56)

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

$$\int_a^b f(t) dt = (b-a) f(\eta), \quad a < \eta < b \quad \text{M.V.T}$$

$$\int_{-\infty}^{\infty} \delta_\epsilon(t-a) f(t) dt = \frac{1}{\epsilon} \int_a^{a+\epsilon} f(t) dt$$

$$= \frac{1}{\epsilon} (a+\epsilon-a) f(\eta), \quad a < \eta < a+\epsilon$$

$$= f(\eta), \quad a < \eta < a+\epsilon$$

Dirac delta function is defined as,

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

So, as $\epsilon \rightarrow 0$, the function value will approach to infinity. Now we prove a property for Dirac delta function as:

$$\int_{-\infty}^{\infty} \delta_\epsilon(t-a) f(t) dt = \frac{1}{\epsilon} \int_a^{a+\epsilon} f(t) dt$$

Now, using the Mean Value Theorem for integral calculus, we obtain,

$$\int_{-\infty}^{\infty} \delta_\epsilon(t-a) f(t) dt = \frac{1}{\epsilon} (a+\epsilon-a) f(\eta) = f(\eta)$$

where, $a < \eta < a+\epsilon$.

As, $\epsilon \rightarrow 0$, then $\eta = a$ and we will get,

$$\int_{-\infty}^{\infty} \delta(t-a) f(t) dt = f(a)$$

(Refer Slide Time: 23:58)

$\lim_{\epsilon \rightarrow 0} \int_{-\infty}^{\infty} \delta(t-a) f(t) dt = f(a)$
 $\mathcal{F}[\delta(t-a)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{i\alpha t} \delta(t-a) dt$
 $= \frac{1}{\sqrt{2\pi}} e^{i\alpha a}$
 $\mathcal{F}[\delta(t)] = \frac{1}{\sqrt{2\pi}} \Rightarrow 1 = \sqrt{2\pi} \mathcal{F}[\delta(t)]$
 $\Rightarrow \mathcal{F}^{-1}[1] = \sqrt{2\pi} \delta(t) \Rightarrow \delta(t) = \frac{1}{\sqrt{2\pi}} \mathcal{F}^{-1}[1]$
 $\Rightarrow \sqrt{2\pi} \delta(t) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} 1 \cdot e^{-i\alpha t} d\alpha$

Now, we come to our original problem that is Fourier transform of $\delta(t - a)$. So, from the definition of Fourier transform, we have,

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

Using the property of Dirac delta function, we have,

$$\mathcal{F}[\delta(t - a)] = \frac{e^{i\alpha a}}{\sqrt{2\pi}}$$

For $a = 0$, we will get,

$$\mathcal{F}[\delta(t)] = \frac{1}{\sqrt{2\pi}}$$

(Refer Slide Time: 28:18)

Using Mean Value Theorem of Integral Calculus,

$$\begin{aligned}\int_{-\infty}^{\infty} \delta_{\epsilon}(t-a)f(t)dt &= \frac{1}{\epsilon} \int_a^{a+\epsilon} f(t)dt \\ &= \frac{1}{\epsilon} (a+\epsilon-a)f(\eta) \\ &= f(\eta)\end{aligned}$$

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As $\epsilon \rightarrow 0$, we get!

$$\begin{aligned}\int_{-\infty}^{\infty} \delta(t-a)f(t)dt &= f(a) \\ \therefore \mathcal{F}[\delta(t-a)] &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{i\alpha t} \delta(t-a) dt \\ &= \frac{e^{i\alpha a}}{\sqrt{2\pi}} \\ \therefore \mathcal{F}[\delta(t)] &= \frac{1}{\sqrt{2\pi}} \quad [\text{put } a = 0]\end{aligned}$$

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Thank you.