Fourier Sine Transform:

Let f(x) be defined for $0 \le x < \infty$ and let f(x) be extended as an add function in $(-\infty, \infty)$ satisfying the condition of Fourier integral theorem. If at the point of

continuity
$$\hat{f}_s(w) = \sqrt{\frac{2}{\pi}} \int_0^\infty f(t) \ sinwt \ dt$$

Then sine transform of $\hat{f}_s(w)$ is represented by the inverse Fourier sine transformation f(x).

Inverse Fourier sine transformation of f(x).

$$f(x) = \sqrt{\frac{2}{\pi}} \int_0^\infty \hat{f}_s(w) \sin wx \, dw$$

Fourier Cosine Transform:

If f(x) be defined for $0 \le x < \infty$ and let f(x) be extended as an even function in $(-\infty, \infty)$ satisfying the condition of Fourier integral theorem. If at the point of continuity $\hat{f}_c(w) = \sqrt{\frac{2}{\pi}} \int_0^\infty f(t) \cos wt \, dt$

Then the cosine transform of $\hat{f}_s(w)$ is given by the function

$$f(x) = \sqrt{\frac{2}{\pi}} \int_0^\infty \hat{f}_s(w) \cos wx \, dw$$

Here $\hat{f}_s(w)$ is called Fourier cosine transform of f(x) and f(x) is called the inverse Fourier cosine transform of $\hat{f}_s(w)$.

Properties of Sine and Cosine Transform:

• Linearity Property:

Let a, b be any constant and f(x), g(x) be the any function of x. then Fourier transform of f(x) and g(x) exist. Such that

$$\mathcal{F}(af + bg) = a \,\mathcal{F}(f) + b \,\mathcal{F}(g)$$

• Derivative Property:

Let f(x) be continuous on the x-axis and $f(x) \rightarrow 0$ as $|x| \rightarrow \infty$. Furthermore it is absolutely integrable on the x-axis. Then f'(x) is piecewise continuous on each finite interval.

a.
$$\mathcal{F}{f'(x)} = w \mathcal{F}_{s}{f(x)} - \sqrt{\frac{2}{\pi}}f(0)$$

b. $\mathcal{F}_{s}{f'(x)} = -w \mathcal{F}_{c}{f(x)}$
c. $\mathcal{F}_{c}{f''(x)} = -w^{2}\mathcal{F}_{c}{f(x)} - \sqrt{\frac{2}{\pi}}f'(0)$
d. $\mathcal{F}{f''(x)} = -w^{2}\mathcal{F}{f(x)} + \sqrt{\frac{2}{\pi}}w f(0)$

Note: If f and its 1st (n-1) derivatives are continuous and its nth derivative is piecewise smooth in

 $(-\infty, \infty)$, then $\mathcal{F}{f^n(t)} = (-iw)^n \mathcal{F}{f(x)}$ provided that f and its derivatives are absolutely integrable. In addition we assume that f and its 1st (n-1) derivatives approaches to zero as $t \to \infty$

Convolution Theorem:

Suppose that f(x) and g(x) are piecewise continuous, bounded and absolutely integrable on the x-axis. Then

$$\mathcal{F}(f * g) = \sqrt{2\pi} \,\mathcal{F}(f) \,\mathcal{F}(g)$$

Question: Find the Fourier transform of xe^{-x^2}

Solution:

Here
$$f(x) = e^{-x^2}$$
 then $f'(x) = -2xe^{-x^2} \Rightarrow \frac{-1}{2}f'(x) = xe^{-x^2}$

:.

$$\mathcal{F}(xe^{-x^2}) = \frac{-1}{2} \{\mathcal{F}f'(x)\} = \frac{-1}{2} iw \mathcal{F}(e^{-x^2}) \quad (\because \text{derivative property})$$

But
$$\mathcal{F}(e^{-ax^2}) = \frac{e^{-w^2/4a}}{\sqrt{2a}}$$

i.e.
$$\mathcal{F}(xe^{-x^2}) = -\frac{iw}{2}\frac{e^{-w^2/4}}{\sqrt{2}} = -\frac{iw}{2\sqrt{2}}e^{-w^2/4}$$

Question: Find the Fourier cosine transform of

$$f(x) = \begin{cases} 1 & \text{, if } 0 < x < 1 \\ -1 & \text{, if } 1 < x < 2 \\ 0, & x > 2 \end{cases}$$

Answer:

We know that Fourier cosine transform is given by

$$\begin{split} \hat{f}_{s}(w) &= \sqrt{\frac{2}{\pi}} \int_{0}^{\infty} f(x) \cos wx \, dx \\ &= \sqrt{\frac{2}{\pi}} [\int_{0}^{1} f(x) \cos wx \, dx + \int_{1}^{2} f(x) \cos wx \, dx + \int_{0}^{\infty} f(x) \cos wx \, dx] \\ &= \sqrt{\frac{2}{\pi}} [\int_{0}^{1} \cos wx \, dx - \int_{1}^{2} \cos wx \, dx] \\ &= \sqrt{\frac{2}{\pi}} \left\{ \left[\frac{\sin wx}{w} \right]_{0}^{1} - \left[\frac{\sin wx}{w} \right]_{1}^{2} \right\} \\ &= \sqrt{\frac{2}{\pi}} \left\{ \frac{\sin w}{w} - 0 - \frac{1}{w} (\sin 2w - \sin w) \right] \\ &= \sqrt{\frac{2}{\pi}} \left[\frac{2\sin w - \sin 2w}{w} \right] \end{split}$$

Question: Find the Fourier sine transform of $f(x) = e^{-x}$

Solution:

By definition of Fourier sine transform, we get

$$\widehat{f}_{s}(w) = \sqrt{\frac{2}{\pi}} \int_{0}^{\infty} f(x) \sin wx \, dx$$
$$= \sqrt{\frac{2}{\pi}} \int_{0}^{\infty} e^{-x} \sin wx \, dx$$
$$= \sqrt{\frac{2}{\pi}} \left[\frac{e^{-x}}{1+w^{2}} (-\sin wx - w\cos ws)_{0}^{\infty} \right] = \sqrt{\frac{2}{\pi}} \left(\frac{w}{1+w^{2}} \right)$$

And the inverse Fourier transform of f(x) is given by

$$f(x) = \sqrt{\frac{2}{\pi}} \int_0^\infty \widehat{f}_s(w) \sin wx \, dx = \frac{2}{\pi} \int_0^\infty \frac{w}{1+w^2} \sin wx \, dw$$

Question: Find the Fourier transform of $f(x) = \begin{cases} e^{-ikx}, & a < x < b \\ 0, & a < x \text{ and } x > b \end{cases}$

Solution:

By definition of Fourier transform, we get-

$$\begin{split} f(w) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-iwx} \, dx \\ &= \frac{1}{\sqrt{2\pi}} \{ \int_{-\infty}^{a} f(x) e^{-iwx} \, dx + \int_{a}^{b} f(x) e^{-iwx} \, dx + \int_{b}^{\infty} f(x) e^{-iwx} \, dx \} \\ &= \frac{1}{\sqrt{2\pi}} \int_{a}^{b} e^{-ikx} e^{-iwx} \, dx \\ &= \frac{1}{\sqrt{2\pi}} \int_{a}^{b} e^{-i(k+w)x} \, dx = \frac{1}{\sqrt{2\pi}} \Big[\frac{e^{-i(k+w)x}}{-i(k+w)} \Big]_{a}^{b} \\ &= \frac{1}{\sqrt{2\pi}} \frac{i}{k+w} \Big[e^{-(k+w)b} - e^{-i(k+w)a} \Big] = \frac{-i}{\sqrt{2\pi}} \Big[\frac{e^{-i(k+w)b} - e^{-i(k+w)a}}{k+w} \Big] \end{split}$$

EXERCISE 2.5

1. Find the Fourier transform of the following
a.
$$f(x) = \begin{cases} e^x, & -a < x < a \\ 0, & otherwise \end{cases}$$

2.
$$f(x) = \begin{cases} k , a < x < b \\ -k , b < x < c \\ 0, Otherwise \end{cases}$$

3. Find the Fourier Cosine transform of the following

$$f(x) = \begin{cases} x, & 0 < x < 1\\ 0, & Otherwise \end{cases}$$

a.
$$f(x) = \begin{cases} 1 - x^2, & |x| < 1 \\ 0, & Otherwise \end{cases}$$

- 4. Find the Fourier Cosine transform of the following
 - a. $f(x) = \begin{cases} cosx , & 0 < x < a \\ 0, & x \ge a \end{cases}$ b. $f(x) = e^{-x} , x \ge 0$