Solutions of Questions Related to Fourier Sine and Cosine Transforms

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Find Fourier sine and cosine transform of

$$f(x) = 2e^{-5x} + 5e^{-2x}$$

The fourier sine transform of given function is

$$\mathcal{F}_s(f) = \sqrt{rac{2}{\pi}}\int\limits_0^\infty f(t)\sin\omega t dt$$

$$=\sqrt{\frac{2}{\pi}}\int\limits_{0}^{\infty}(2e^{-5t}+5e^{-2t})\sin\omega tdt$$

$$=2\sqrt{\frac{2}{\pi}}\int_{0}^{\infty}e^{-5t}\sin\omega tdt$$
$$+5\sqrt{\frac{2}{\pi}}\int_{0}^{\infty}e^{-2t}\sin\omega tdt$$

$$= 2\sqrt{\frac{2}{\pi}} \left[\frac{e^{-5t}}{5^2 + \omega^2} \left(-5\sin\omega t - \omega\cos\omega t \right) \right]_0^{\infty}$$
$$+ 5\sqrt{\frac{2}{\pi}} \left[\frac{e^{-2t}}{2^2 + \omega^2} \left(-2\sin\omega t - \omega\cos\omega t \right) \right]_0^{\infty}$$

$$= 2\sqrt{\frac{2}{\pi}} \left[0 - \frac{e^0}{25 + \omega^2} (0 - \omega.1) \right]$$
$$+ 5\sqrt{\frac{2}{\pi}} \left[0 - \frac{e^0}{4 + \omega^2} (0 - \omega.1) \right]$$

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$$\mathcal{F}_s(f) = \sqrt{rac{2}{\pi}} \left(rac{2\omega}{25 + \omega^2} + rac{5\omega}{4 + \omega^2}
ight)$$

which is required fourier sine transform of given function.

Also, the fourier cosine transform of given function is

$$\mathcal{F}_c(f) = \sqrt{\frac{2}{\pi}} \int\limits_0^\infty f(t) \cos \omega t dt$$

$$=\sqrt{\frac{2}{\pi}}\int\limits_{0}^{\infty}(2e^{-5t}+5e^{-2t})\cos\omega tdt$$

$$=2\sqrt{\frac{2}{\pi}}\int_{0}^{\infty}e^{-5t}\cos\omega tdt$$
$$+5\sqrt{\frac{2}{\pi}}\int_{0}^{\infty}e^{-2t}\cos\omega tdt$$

$$= 2\sqrt{\frac{2}{\pi}} \left[\frac{e^{-5t}}{5^2 + \omega^2} \left(-5\cos\omega t + \omega\sin\omega t \right) \right]_0^{\infty}$$
$$+ 5\sqrt{\frac{2}{\pi}} \left[\frac{e^{-2t}}{2^2 + \omega^2} \left(-2\cos\omega t + \omega\sin\omega t \right) \right]_0^{\infty}$$

$$= 2\sqrt{\frac{2}{\pi}} \left[0 - \frac{e^0}{25 + \omega^2} (-5.1 + 0) \right]$$
$$+ 5\sqrt{\frac{2}{\pi}} \left[0 - \frac{e^0}{4 + \omega^2} (-2.1 + 0) \right]$$

$$\mathcal{F}_s(f) = 10\sqrt{rac{2}{\pi}}\left(rac{1}{25+\omega^2}+rac{1}{4+\omega^2}
ight)$$

which is required fourier cosine transform of given function.

Find fourier cosine transform of $f(x) = e^{-mx}$ where, m > 0 and hence show that

$$\int_{0}^{\infty} \frac{\cos kx}{1+x^2} dx = \frac{\pi}{2} e^{-k}$$

Solution: The fourier cosine transform of given fucntion is

$$\mathcal{F}_c(f) = \sqrt{\frac{2}{\pi}} \int\limits_0^\infty f(t) \cos \omega t dt$$

$$=\sqrt{\frac{2}{\pi}}\int\limits_{0}^{\infty}e^{-mt}\cos\omega tdt$$

$$=\sqrt{\frac{2}{\pi}}\left[\frac{e^{-mt}}{m^2+\omega^2}\left(-m\cos\omega t+\omega\sin\omega t\right)\right]_0^\infty$$

$$=\sqrt{rac{2}{\pi}}\left[0-rac{e^{0}}{m^{2}+\omega^{2}}\left(-m.1+0
ight)
ight]$$

$$\mathcal{F}_c(f) = \sqrt{rac{2}{\pi}} \left(rac{m}{m^2 + \omega^2}
ight)$$

which is required fourier cosine transform of given function.

Next part, using inversion formula for cosine transform, we get

$$f(x) = \sqrt{\frac{2}{\pi}} \int_{0}^{\infty} \{\mathcal{F}_{c}(f)\} \cos \omega x d\omega$$

or,
$$e^{-mx} = \sqrt{\frac{2}{\pi}} \int_{0}^{\infty} \left\{ \sqrt{\frac{2}{\pi}} \left(\frac{m}{m^2 + \omega^2} \right) \right\} \cos \omega x d\omega$$

or,
$$e^{-mx} = \frac{2}{\pi} \int_{0}^{\infty} \left(\frac{m}{m^2 + \omega^2} \right) \cos \omega x d\omega$$

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Put m = 1, then

$$\frac{\pi}{2}e^{-x} = \int\limits_{0}^{\infty} \frac{\cos \omega x}{1 + \omega^2} d\omega$$

Replacing x by k we get

$$\frac{\pi}{2}e^{-k} = \int\limits_{0}^{\infty} \frac{\cos k\omega}{1+\omega^2} d\omega$$

Replacing ω by x we get

$$\int_{0}^{\infty} \frac{\cos kx}{1+x^2} dx = \frac{\pi}{2} e^{-k}$$

which is required result.

Find fourier sine transform of $f(x) = e^{-x}$ where , x > 0 and hence show that

$$\int_{0}^{\infty} \frac{x \sin mx}{1 + x^2} dx = \frac{\pi}{2} e^{-m}$$

Solution: The fourier sine transform of given fucntion is

$$\mathcal{F}_s(f) = \sqrt{rac{2}{\pi}}\int\limits_0^\infty f(t)\sin\omega t dt$$

$$=\sqrt{\frac{2}{\pi}}\int\limits_{0}^{\infty}e^{-t}\sin\omega tdt$$

$$=\sqrt{rac{2}{\pi}}\left[rac{\mathrm{e}^{-t}}{1^2+\omega^2}\left(-1\sin\omega t-\omega\cos\omega t
ight)
ight]_0^\infty$$

$$=\sqrt{rac{2}{\pi}}\left[0-rac{e^0}{1+\omega^2}\left(0-\omega.1
ight)
ight]$$

$$\mathcal{F}_{s}(f) = \sqrt{\frac{2}{\pi}} \left(\frac{\omega}{1 + \omega^{2}} \right)$$

which is required fourier sine transform of given function.

Next, using inversion formula for sine transform, we get

$$f(x) = \sqrt{\frac{2}{\pi}} \int_{0}^{\infty} \{\mathcal{F}_{s}(f)\} \sin \omega x d\omega$$

or,
$$e^{-x} = \sqrt{\frac{2}{\pi}} \int_{0}^{\infty} \left\{ \sqrt{\frac{2}{\pi}} \left(\frac{\omega}{1 + \omega^2} \right) \right\} \sin \omega x d\omega$$

$$or, e^{-x} = rac{2}{\pi} \int\limits_0^\infty \left(rac{\omega \sin \omega x}{1 + \omega^2}
ight) d\omega$$

Replacing x by m we get

$$\frac{\pi}{2}e^{-m} = \int\limits_{0}^{\infty} \frac{\omega \sin m\omega}{1 + \omega^2} d\omega$$

Replacing ω by x we get

$$\int_{0}^{\infty} \frac{x \sin mx}{1 + x^2} dx = \frac{\pi}{2} e^{-m}$$

which is required result.