

## Fourier Transforms

**Definition:** Let  $f(t)$  be piecewise continuous on  $(-\infty, \infty)$

**FT** Assume that  $f(t)$  is absolutely convergent  
i.e.  $\int_{-\infty}^{\infty} |f(t)| dt$  converges. Then the

Fourier transform of  $f(t)$  denoted by  $F[f(t)]$  is defined as

$$F[f(t)] = \int_{-\infty}^{\infty} f(t) e^{-i\omega t} dt = F(\omega)$$

$\omega \rightarrow$  freq. spectrum

**IFT :** Assume that  $\int_{-\infty}^{\infty} [F(\omega)] d\omega$  converges. Then we define as

$$f(t) = F^{-1}[F(\omega)] = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{i\omega t} d\omega$$

q: Find the F.T. of the func.  $f(t) = \begin{cases} 1, & |t| \leq 1 \\ 0, & |t| > 1 \end{cases}$

and hence evaluate  $\int_0^{\infty} \frac{\sin \omega}{\omega} d\omega$

Sol. By definition of Fourier Transform

$$F[f(t)] = \int_{-\infty}^{\infty} f(t) e^{-i\omega t} dt$$

$$|t| \leq 1 \Rightarrow -1 \leq t \leq 1$$

$$|t| > 1 \Rightarrow t < -1 \& t > 1$$

$$= \int_{-\infty}^0 0 \cdot e^{-i\omega t} dt + \int_{-1}^1 e^{-i\omega t} dt + \int_1^{\infty} 0 \cdot e^{-i\omega t} dt$$

$$= \left[ \frac{e^{-i\omega t}}{-i\omega} \right]_{-1}^1$$

$$= -\frac{1}{i\omega} [e^{-i\omega t} - e^{i\omega t}]$$

$$= \frac{1}{i\omega} [e^{i\omega t} - e^{-i\omega t}]$$

$$= \frac{1}{i\omega} [2i \sin \omega t]$$

$$\frac{e^{ix} - e^{-ix}}{2i} = \sin x$$

$$F[f(t)] = 2 \frac{\sin \omega t}{\omega} = F(\omega)$$

use IFT for deductions.

Deduction:

By Inverse Fourier Transform,

$$f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{i\omega t} d\omega$$

$$f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{2 \sin \omega t}{\omega} e^{i\omega t} d\omega$$

$$\text{put } t = 0$$

$$\therefore f(0) = 1 \Rightarrow 1 = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sin \omega t}{\omega} \cdot 1 d\omega$$

$$\sin \omega t \cdot \frac{1}{\omega} = \text{odd func.} \times \text{odd func.}$$

$$= \text{even func.}$$

$$\Rightarrow 1 = \frac{2}{\pi} \int_0^{\infty} \frac{\sin \omega t}{\omega} d\omega$$

$$\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$$

$$\Rightarrow \int_0^{\infty} \frac{\sin \omega t}{\omega} d\omega = \frac{\pi}{2}$$

if  $f(x)$  is even

g. Find the Fourier Transform of  $f(t) = \begin{cases} 1-t^2, & |t| \leq 1 \\ 0, & |t| > 1 \end{cases}$

Hence evaluate ii)  $\int_0^{\infty} \left[ \frac{\sin \omega t - \omega \cos \omega t}{\omega^3} \right] \frac{\cos \omega t}{2} d\omega$

ii)  $\int_0^{\infty} \frac{\sin \omega t - \omega \cos \omega t}{\omega^3} d\omega$

Sol. By definition of F.T

$$\begin{aligned}
 F[f(t)] &= \int_{-\infty}^{\infty} f(t) e^{-i\omega t} dt \\
 &= \int_{-1}^{\infty} (1-t^2) e^{-i\omega t} dt \\
 &= \left[ \frac{(1-t^2)e^{-i\omega t}}{-i\omega} - \frac{(-2t)e^{-i\omega t}}{(-i\omega)^2} + \frac{(-2)e^{-i\omega t}}{(-i\omega)^3} \right]_1^{\infty} \\
 &= \left[ \frac{2e^{-i\omega}}{-\omega^2} - \frac{2e^{-i\omega}}{i\omega^3} - \left( \frac{-2e^{i\omega}}{-\omega^2} - \frac{2e^{i\omega}}{i\omega^3} \right) \right] \\
 &= \frac{2}{\omega^2} \left[ -e^{-i\omega} - e^{i\omega} \right] + \frac{2}{i\omega^3} \left[ e^{i\omega} - e^{-i\omega} \right] \\
 &= \frac{-2}{\omega^2} (e^{i\omega} + e^{-i\omega}) + \frac{2}{i\omega^3} (e^{i\omega} - e^{-i\omega}) \\
 &= \frac{-2}{\omega^2} (2 \cos \omega) + \frac{2}{i\omega^3} (2 i \sin \omega) \\
 &= -\frac{4 \cos \omega}{\omega^2} + \frac{4 \sin \omega}{i\omega^3}
 \end{aligned}$$

$$F(\omega) = 4 \left[ \frac{\sin \omega - \omega \cos \omega}{\omega^3} \right]$$

Deduction

By IFT

$$\begin{aligned}
 f(t) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{-i\omega t} d\omega \\
 &= \frac{1}{2\pi} \int_{-\infty}^{\infty} 4 \left( \frac{\sin \omega - \omega \cos \omega}{\omega^3} \right) e^{i\omega t} d\omega
 \end{aligned}$$

put  $t=0$

$$\text{wkt } f(t) = 1-t^2$$

$$f(0) = 1 - 0 = 1$$

$$\Rightarrow 1 = \frac{2}{\pi} \int_{-\infty}^{\infty} \frac{\sin w - w \cos w}{w^3} dw$$

$\frac{\sin w}{w^3}$  - odd  $\Rightarrow$  even  
 $w^3$  - odd

$\frac{(\text{even})w}{w^2}$  - even  $\Rightarrow$  even

$$\Rightarrow \frac{\pi}{2} = 2 \int_0^{\infty} \frac{\sin w - w \cos w}{w^3} dw$$

$$\int_0^{\infty} \frac{\sin w - w \cos w}{w^3} dw = \frac{\pi}{4}$$

but  $t = 1/2$

$$f(1/2) = 1 - \left(\frac{1}{2}\right)^2 = \frac{3}{4}$$

$$\Rightarrow \frac{3}{4} = \frac{2}{\pi} \int_{-\infty}^{\infty} \frac{\sin w - w \cos w}{w^3} e^{+\frac{i w}{2}} dw$$

$$\frac{3\pi}{8} = \int_{-\infty}^{\infty} \frac{\sin w - w \cos w}{w^3} \left( \cos \frac{w}{2} + i \sin \frac{w}{2} \right) dw$$

equating real parts

$$\frac{3\pi}{8} = \int_{-\infty}^{\infty} \frac{\sin w - w \cos w \cdot \cos \frac{w}{2}}{w^3} dw$$

$$\frac{3\pi}{8} = 2 \int_0^{\infty} \left( \frac{\sin w - w \cos w}{w^3} \right) \cdot \frac{\cos w}{2} dw$$

$$\therefore \int_0^{\infty} \left( \frac{\sin w - w \cos w}{w^3} \right) \cdot \frac{\cos w}{2} dw = \frac{3\pi}{16}$$

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q) Find the Fourier Transform for the function

$$f(t) = \begin{cases} 1 - |t| & , |t| \leq 1 \\ 0 & , |t| > 1 \end{cases} \quad -1 \leq t \leq 1$$

and hence evaluate  $\int_0^{\infty} \frac{\sin^2 t}{t} dt$

Sol: By definition of F.T

$$\begin{aligned} F[f(t)] &= \int_{-\infty}^{\infty} f(t) e^{-i\omega t} dt \\ &= \int_{-\infty}^{\infty} (1 - |t|) e^{-i\omega t} dt \\ &= \int_{-\infty}^{\infty} (1 - |t|) (\cos \omega t - i \sin \omega t) dt \\ &= 2 \int_0^{\infty} (1 - t) \cos \omega t dt - 0 \quad : \int_{-\alpha}^{\alpha} f(x) dx = 0 \\ &= 2 \int_0^{\infty} (1 - t) \cos \omega t dt \\ &= 2 \left[ \frac{(1-t) \sin \omega t}{\omega} - (-1) \left( \frac{-\cos \omega t}{\omega^2} \right) \right]_0^{\infty} \\ &= 2 \left[ -\frac{\cos \omega}{\omega^2} + \frac{1}{\omega^2} \right] \\ &= \frac{2}{\omega^2} (1 - \cos \omega) \\ &= \frac{2}{\omega^2} \cdot 2 \sin^2 \left( \frac{\omega}{2} \right) \\ \therefore F(\omega) &= \frac{4 \sin^2 \left( \frac{\omega}{2} \right)}{\omega^2} \end{aligned}$$

Deduction

By IFT

$$f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{i\omega t} d\omega$$

$$F(\omega) = 1 - \cos \omega = 2 \sin^2 \left( \frac{\omega}{2} \right)$$

$$f(t) = 1 - \cos t = 2 \sin^2 \left( \frac{t}{2} \right)$$

$$\Rightarrow I = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{4 \sin^2(\frac{w}{2})}{w^2} dw$$

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$$f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{4 \sin^2(\frac{w}{2})}{w^2} e^{iwt} dw$$

$$\text{put } \frac{w}{2} = t$$

$$w = 2x$$

$$dw = 2dx$$

$$\text{when } w = -\infty \quad x = -\infty$$

$$w = \infty \quad x = \infty$$

$$I = \frac{2}{\pi} \int_{-\infty}^{\infty} \frac{\sin^2(\frac{wx}{2})}{w^2} dw$$

$$\frac{\pi}{2} = \int_{-\infty}^{\infty} \frac{\sin^2(\frac{wx}{2})}{w^2} dw$$

$$\text{put } \frac{wx}{2} = x$$

$$w = 2x$$

$$dw = 2dx$$

$$\text{when } w = -\infty ; x = -\infty$$

$$w = \infty ; x = \infty$$

$$\Rightarrow \frac{\pi}{2} = \int_{-\infty}^{\infty} \frac{\sin^2 x}{4x^2} \cdot 2 dx$$

$$\pi = \int_{-\infty}^{\infty} \frac{\sin^2 x}{x^2} dx$$

$$\Rightarrow \pi = 2 \int_0^{\infty} \frac{\sin^2 t}{t^2} dt$$

$$\int_0^{\infty} \frac{\sin^2 t}{t^2} dt = \frac{\pi}{2}$$

q) Find the Fourier Transform of  $f(x) = e^{-a|x|}$

$$f(x) = e^{-a|x|}$$

Sol.

$$f(t) = \begin{cases} e^{-at} & t > 0 \\ e^{at} & t < 0 \end{cases}$$

$$g) f(x) = e^{-|xt|}$$

By definition of F.T

$$\begin{aligned} F[f(t)] &= \int_{-\infty}^{\infty} f(t) e^{-i\omega t} dt \\ &= \int_{-\infty}^0 e^{at} e^{-i\omega t} dt + \int_0^{\infty} e^{-at} e^{-i\omega t} dt \\ &= \left[ \frac{e^{(a-i\omega)t}}{a-i\omega} \right]_{-\infty}^0 + \left[ \frac{e^{-(a+i\omega)t}}{-(a+i\omega)} \right]_0^{\infty} \\ &= \left( \frac{1}{a-i\omega} - 0 \right) + \left( 0 - \frac{1}{-(a+i\omega)} \right) \\ &= \frac{1}{a-i\omega} + \frac{1}{a+i\omega} = \frac{a+i\omega + a-i\omega}{a^2 + \omega^2} \end{aligned}$$

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

q. Find  $F[H(t)e^{-2t}]$

By definition

$$F[f(t)] = \int_{-\infty}^{\infty} f(t) e^{-i\omega t} dt$$

$$H(t) = \begin{cases} 0 & t < 0 \\ 1 & t \geq 0 \end{cases}$$

$$= \int_{-\infty}^{\infty} H(t) e^{-2t} e^{-i\omega t} dt$$

$$= \int_{-\infty}^{0} 0 \cdot dt + \int_{0}^{\infty} 1 \cdot e^{-2t} e^{-i\omega t} dt$$

$$= \int_{0}^{\infty} e^{-(2+i\omega)t} dt$$

$$= \left[ \frac{e^{-(2+i\omega)t}}{-(2+i\omega)} \right]_0^{\infty}$$

$$= \frac{1}{2+i\omega}$$

$$= \frac{2-i\omega}{4+\omega^2}$$

## # Properties of Fourier Transforms

### 1. Linearity of F.T

$$F[af(t) + bg(t)] = aF[f(t)] + bF[g(t)]$$

provided F.T of  $f(t)$  and  $g(t)$  exist.

### 2. Shifting on t-axis

If  $F[f(t)] = F(\omega)$  and  $t_0$  is any real number  
then  $F[f(t-t_0)] = F(\omega)e^{-i\omega t_0}$

e.g. Find F.T of  $f(t) = e^{-at-2t}$

$$F[e^{-at-2t}] = F(\omega) e^{-i\omega^2}$$

$$\text{where } F(\omega) = F[f(t)]$$

$$= F[e^{-at}]$$

$$= \frac{2a}{a^2 + \omega^2} e^{-i\omega^2}$$

### 3. Frequency Shifting

If  $F[f(t)] = F(\omega)$  and  $\omega_0$  is any real no.

then

$$F[e^{i\omega_0 t} f(t)] = F(\omega - \omega_0)$$

### 4. Modulation Theorem

If  $F[f(t)] = F(\omega)$  and  $\omega_0$  is any real no.

then

$$F[f(t) \cos(\omega_0 t)] = \frac{1}{2} [F(\omega + \omega_0) + F(\omega - \omega_0)]$$

$$F[f(t) \sin(\omega_0 t)] = \frac{i}{2} [F(\omega + \omega_0) - F(\omega - \omega_0)]$$

### → Fourier Transform of derivatives

Let  $f(t)$  be continuous and  $f^{(k)}(t)$ ,

$k = 1, 2, \dots, n$

be piecewise continuous on every interval  $[-l, l]$  and

$$\int_{-\infty}^{\infty} |f^{(k-1)}(t)| dt, k = 1, 2, \dots, n \text{ converges.}$$

Let  $f^{(k)}(t) \rightarrow 0$  as  $t \rightarrow \infty$  for  $k = 0, 1, 2, \dots, n-1$

\* If  $F[f(t)] = F(w)$ , then  $F[f^{(n)}(t)] = (iw)^n F(w)$

where  $f(t)$  and all its derivatives vanish at infinity

1st June 2023

i. Find the soln. of the differential eqn.

$$y' - 2y = H(t)e^{-2t}, \quad -\infty < t < \infty \text{ using Fourier Transf}$$

$$\text{Sol. } y'(t) - 2y(t) = H(t)e^{-2t} \quad ; \quad F[H(t)e^{-at}] = \frac{1}{a+iw}$$

$$F[y'(t)] - 2F[y(t)] = F[H(t)e^{-2t}]$$

$$iw F[y(t)] - 2F[y(t)] = \frac{1}{2+iw}$$

$$F[y(t)] (iw - 2) = \frac{1}{2+iw}$$

$$F[y(t)] = \frac{-1}{(2+iw)(2-iw)}$$

$$F[y(t)] = \frac{-1}{4+w^2}$$

$$y(t) = -F^{-1}\left[\frac{1}{4+w^2}\right] \rightarrow 0$$

wkt

$$F[e^{-at|t|}] = \frac{2a}{a^2+w^2}$$

$$F[e^{-2|t|}] = \frac{4}{4+w^2}$$

$$F^{-1}\left[\frac{1}{4+w^2}\right] = \frac{1}{4} e^{-2|t|}$$

$$0 \rightarrow y(t) = \frac{e^{-2|t|}}{4}$$

$$y(t) = \begin{cases} -e^{-2t}/4 & t > 0 \\ -e^{2t}/4 & t < 0 \end{cases}$$

## 6. Symmetric Property of Fourier Transform

If  $F[f(t)] = F(\omega)$  then  $F[F(t)] = 2\pi f(-\omega)$

Q: Find F.T. of  $f(t) = \frac{1}{5+it}$

Sol. wkt

$$F[H(t)e^{-at}] = \frac{1}{a+i\omega} \quad | F[f(t)] = F(\omega)$$

$$F[H(t)e^{-5t}] = \frac{1}{5+i\omega} \quad | F[b(t)] = b(\omega)$$

$$F[b(t)] = F[H(t)e^{-5t}] = \frac{1}{5+i\omega} = B(\omega)$$

Using the symmetric property

$$F[B(t)] = F\left[\frac{1}{5+it}\right] = 2\pi b(-\omega)$$

$$\therefore F\left[\frac{1}{5+it}\right] = 2\pi H(-\omega)e^{5\omega}$$

$$= \begin{cases} 2\pi e^{5\omega} & \omega < 0 \\ 0 & \omega > 0 \end{cases}$$

$$H(t) = \begin{cases} 1 & t > 0 \\ 0 & t < 0 \end{cases}$$

q. Find the Fourier Transform of  $e^{-a^2 t^2}$ ,  $a > 0$ .  
 Hence deduce that  $e^{-t^2/2}$  is self reciprocated  
 in respect of the Fourier Transform.

Sol. By definition of Fourier Transform

$$F[f(t)] = \int_{-\infty}^{\infty} f(t) e^{-i\omega t} dt$$

$$F[e^{-a^2 t^2}] = \int_{-\infty}^{\infty} e^{-a^2 t^2} e^{-i\omega t} dt$$

$$= \int_{-\infty}^{\infty} e^{-a^2(t^2 + \frac{i\omega t}{a^2})} dt$$

$$= a^2 + 2ab + b^2 - b^2 \\ t^2 + 2t \cdot \frac{i\omega}{a^2} + \left(\frac{i\omega}{2a}\right)^2 - \left(\frac{i\omega}{2a}\right)^2$$

$$= \int_{-\infty}^{\infty} e^{-a^2(t^2 + 2t \cdot \frac{i\omega}{2a} + \left(\frac{i\omega}{2a}\right)^2 - \left(\frac{i\omega}{2a}\right)^2} dt$$

$$= \int_{-\infty}^{\infty} e^{-a^2 \left[ \left(t + \frac{i\omega}{2a}\right)^2 + \frac{\omega^2}{4a^2} \right]} dt$$

$$= \int_{-\infty}^{\infty} e^{-a^2 \left(t + \frac{i\omega}{2a}\right)^2} \cdot e^{-\frac{\omega^2}{4a^2}} dt$$

$$= e^{-\frac{\omega^2}{4a^2}} \int_{-\infty}^{\infty} e^{-a^2 \left(t + \frac{i\omega}{2a}\right)^2} dt$$

$$\text{put } a(t + \frac{i\omega}{2a}) = x$$

$$adt = dx$$

$$F[e^{-a^2 t^2}] = e^{-\frac{\omega^2}{4a^2}} \int_{-\infty}^{\infty} e^{-x^2} \frac{dx}{a}$$

$$= \frac{e^{-w^2/4a^2}}{a} 2 \int_0^\infty e^{-x^2} dx$$

$$= \frac{2e^{-w^2/4a^2}}{a} \cdot \frac{\sqrt{\pi}}{2}$$

$$F[e^{-at^2}] = \frac{\sqrt{\pi}}{a} e^{-w^2/4a^2}$$

put  $a = \frac{1}{\sqrt{2}}$

$$F[e^{-t^2/2}] = \frac{\sqrt{\pi}}{\frac{1}{\sqrt{2}}} e^{-w^2/2}$$

$$F[e^{-t^2/2}] = \sqrt{2\pi} e^{-w^2/2}$$

2nd June, 2023

### # Fourier Sine Transform

The Fourier Sine Transform of  $f(t)$  is defined as

$$F_s[f(t)] = \int_0^\infty f(t) \sin wt dt$$

### Inverse Fourier Sine Transform

$$f(t) = \frac{2}{\pi} \int_0^\infty F_s(w) \sin wt dw$$

### # Fourier Cosine Transform

$$F_c[f(t)] = \int_0^\infty f(t) \cos wt dt$$

### Inverse Fourier Cosine Transform

$$f(t) = \frac{2}{\pi} \int_0^\infty F_c(w) \cos wt dw$$

Find the Fourier Sine Transform of:  $e^{-|t|}$   
and hence evaluate  $\int_0^\infty \frac{w \sin mw}{1+w^2} dw$

$$\text{Sol: } F_s[f(t)] = \int_0^\infty f(t) \sin wt dt$$

$$= \int_0^\infty e^{-|t|} \sin wt dt$$

$$= \int_0^\infty e^{-t} \sin wt dt$$

$$= \left[ \frac{e^{-t}}{1+w^2} (-\sin wt - w \cos wt) \right]_0^\infty$$

$$= 0 - \left( \frac{1}{4w^2} (0 - w) \right)$$

$$\therefore F_s(w) = \frac{w}{1+w^2}$$

Deduction,

By Inverse Fourier Sine Transform

$$f(t) = \frac{2}{\pi} \int_0^\infty F_s(w) \sin wt dw$$

$$e^{-t} = \frac{2}{\pi} \int_0^\infty \frac{w}{1+w^2} \sin wt dw$$

Replace  $t$  by  $m$

$$\int_0^\infty \frac{w}{1+w^2} \sin mw dw = \frac{e^{-m} \cdot \pi}{2}$$

9: Find the Fourier sine transform of  $\frac{e^{-at}}{t}, t \neq 0, a > 0$

Sol.  $F_s[f(t)] = \int_0^\infty f(t) \sin wt dt$

$$F_s(w) = \int_0^\infty \frac{e^{-at}}{t} \sin wt dt$$

↓  
complex integral

Leibniz Rule of Integral

Differentiation under integral

\* Differentiate on both sides w.r.t  $w$

$$\begin{aligned}\frac{d}{dw} F_s(w) &= \int_0^\infty e^{-at} (t \cos wt) dt \\ &= \int_0^\infty e^{-at} \cos wt dt \\ &= \left[ \frac{e^{-at}}{a + w^2} (-a \cos wt + w \sin wt) \right]_0^\infty \\ &= \left[ 0 - \left( \frac{1}{a^2 + w^2} (-a) \right) \right]\end{aligned}$$

$$\frac{d}{dw} F_s(w) = \frac{a}{a^2 + w^2}$$

$$\frac{d}{dw} \frac{a}{a^2 + w^2}$$

\* Integrate on both sides w.r.t  $w$

$$F_s(w) = \int \frac{a}{a^2 + w^2} dw$$

$$= a \cdot \frac{1}{a} \tan^{-1} \frac{w}{a}$$

$$F_s(w) = \tan^{-1} \left( \frac{w}{a} \right) + c$$

- q. Find the Fourier sine transform of  $e^{-at}$   
and hence

$$\text{s.t. } \int_0^\infty \frac{ws \sin ks}{a^2 + w^2} dw = \frac{\pi}{2} e^{-ak}$$

Sol.

$$F_s[f(t)] = \int_{-\infty}^{\infty} e^{-at} \sin wt dt$$

$$= \left[ \frac{e^{-at}}{a^2 + w^2} (-a \sin wt - w \cos wt) \right]_0^{\infty}$$

$$= 0 - \left( \frac{1}{a^2 + w^2} (0 - w) \right)$$

$$\therefore F_s(w) = \frac{w}{a^2 + w^2}$$

Deduction,

By Inverse Fourier Sine Transform

$$f(t) = \frac{2}{\pi} \int_0^{\infty} F_s(w) \sin wt dw$$

$$e^{-at} \cdot \frac{\pi}{2} = \int_0^{\infty} \frac{w}{a^2 + w^2} \sin wt dw$$

Replace t by k

$$\int_0^{\infty} \frac{w}{a^2 + w^2} \sin kw dw = \frac{\pi}{2} e^{-ak}$$

q) Find the Fourier cosine transform of  $\frac{1}{1+t^2}$ 

$$F_c[f(t)] = \int_0^{\infty} f(t) \cos wt dt$$

$$I = \int_0^{\infty} \frac{1}{1+t^2} \cos wt dt \quad \text{--- (1)}$$

differentiate on both sides w.r.t w

$$\frac{dI}{dw} = \int_0^{\infty} \frac{1}{1+t^2} (-\sin wt \cdot t) dt$$

$$= - \int_0^{\infty} \frac{t}{1+t^2} \sin wt dt$$

$$X \text{ eq } \div \text{ by } t = - \int_0^{\infty} \frac{t^2}{t(1+t^2)} \sin wt dt$$

$$\text{add & sub 1} = - \int_0^\infty \frac{(1+t^2)-1}{t(1+t^2)} \sin wt dt$$

$$= - \int_0^\infty \frac{\sin wt}{t} dt + \int_0^\infty \frac{\sin wt}{t(1+t^2)} dt$$

$$\frac{dI}{dt} = -\frac{\pi}{2} + \int_0^\infty \frac{\sin wt}{t(1+t^2)} dt \quad \text{--- (2)}$$

- again differentiating w.r.t  $w$

$$\frac{d^2 I}{dw^2} = 0 + \int_0^\infty \frac{1}{t'(1+t^2)} \cos wt \cdot t dt$$

$$\frac{d^2 I}{dw^2} = I$$

$$(D^2 - 1) I = 0 \quad \text{where } D = \frac{d}{dw}$$

$$m^2 - 1 = 0$$

$$m = \pm 1$$

$$I = C_1 e^{w} + C_2 e^{-w} \quad \text{--- (3)}$$

- to find  $C_1$  &  $C_2$

put  $w=0$  in (1) & (3)

$$\int_0^\infty \frac{1}{1+t^2} dt = C_1 + C_2$$

$$\left(\tan^{-1} t\right)_0^\infty = C_1 + C_2$$

$$C_1 + C_2 = \frac{\pi}{2} \quad \text{--- (4)}$$

- differentiate ③ w.r.t  $\omega$

$$\frac{dI}{d\omega} = C_1 e^\omega - C_2 e^{-\omega} \quad \text{--- (5)}$$

put  $\omega = 0$  in ② & ⑤

$$\frac{-\pi}{2} + 0 = C_1 - C_2 \quad \text{--- (6)}$$

- solving ④ & ⑥

$$C_1 = 0 ; C_2 = \frac{\pi}{2}$$

$\therefore$  ③  $\rightarrow$

$$I = \frac{\pi}{2} e^{-\omega}$$

$$\therefore F_c [f(t)] = F_c(\omega) = \frac{\pi}{2} e^{-\omega}$$

q: Find the Fourier Transform of  $e^{-t^2}$

$$\text{Sol. } F_c [f(t)] = \int_0^\infty f(t) \cos \omega t \, dt$$

$$I = \int_0^\infty e^{-t^2} \cos \omega t \, dt \quad \text{--- (1)}$$

- differentiate on both sides w.r.t  $\omega$

$$\frac{dI}{d\omega} = \int_0^\infty e^{-t^2} (-\sin \omega t \cdot t) \, dt$$

$$= \int_0^\infty \sin \omega t \cdot (-t e^{-t^2}) \, dt$$

$$= \int_0^\infty \sin \omega t \, d\left(\frac{e^{-t^2}}{2}\right)$$

$$\int u v = u \int v - \int u \int v$$

$$* \int u \, dv = uv - \int v \, du$$

$$u = \sin wt ; \quad dv = d\left(\frac{e^{-t^2}}{2}\right)$$

$$du = w \cos wt ; \quad v = \frac{e^{-t^2}}{2}$$

$$= \left[ \sin wt \left( \frac{e^{-t^2}}{2} \right) \right]_0^\infty - \int_0^\infty \frac{e^{-t^2}}{2} w \cos wt \, dt$$

$$\frac{dI}{dw} = 0 - \frac{w}{2} \int_0^\infty e^{-t^2} \cos wt \, dt$$

$$\frac{dI}{dw} = -\frac{w}{2} (I)$$

$$\frac{dI}{I} = -\frac{w}{2} dw$$

On integrating

$$\ln I = -\frac{w^2}{4} + C$$

$$I = e^{-w^2/4 + C}$$

$$I = k e^{-w^2/4} \text{ where } k = e^C \quad \text{--- (2)}$$

To find  $k$

From (1) and (2)

$$\int_0^\infty e^{-t^2} \cos wt \, dt = k e^{-w^2/4}$$

put  $w=0$

$$\int_0^\infty e^{-t^2} dt = k$$

$$k = \frac{\sqrt{\pi}}{2}$$

$$\text{Q2} \Rightarrow I = \frac{\sqrt{\pi}}{2} e^{-w^2/4}$$

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$$\therefore F_c(w) = \frac{\sqrt{\pi}}{2} e^{-w^2/4}$$

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q. Find the Fourier cosine transforms of

$$f(t) = \begin{cases} t & 0 < t < 1 \\ 2-t & 1 < t < 2 \\ 0 & t > 2 \end{cases}$$

$$\text{Sol. } F_c[f(t)] = \int_0^\infty f(t) \cos wt dt$$

$$= \int_0^1 t \cos wt dt + \int_1^2 (2-t) \cos wt dt + \int_2^\infty 0 \cos wt dt$$

$$= \left[ t \frac{\sin wt}{w} - \left( -\frac{\cos wt}{w^2} \right) \right]_0^1 + \left[ (2-t) \frac{\sin wt}{w} - (-1) \left( -\frac{\cos wt}{w^2} \right) \right]_1^2$$

$$= \frac{\sin w - \cos w}{w} - \frac{1}{w^2} - \frac{\cos 2w}{w^2} - \left( \frac{\sin w}{w} - \frac{\cos w}{w^2} \right)$$

$$= \frac{2 \cos w - 1}{w^2} - \frac{\cos 2w}{w^2}$$

$$F_c(w) = \frac{2 \cos w - 1 - \cos 2w}{w^2}$$

\* q. Find the Fourier sine transform of

$$f(t) = \begin{cases} \sin t & 0 < t < a \\ 0 & t > a \end{cases}$$

$$f(t) = 1$$

$$\sin A \sin B = \frac{1}{2} [\cos(A-B) - \cos(A+B)]$$

Sol.

$$F_S[f(t)] = \int_0^\infty f(t) \sin \omega t \, dt$$

$$= \int_0^a \sin t \sin \omega t \, dt + \int_a^\infty 0 \sin \omega t \, dt$$

$$= \frac{1}{2} \int_0^a [\cos(\omega-1)t - \cos(\omega+1)t] \, dt$$

$$F_S(\omega) = \frac{1}{2} \left[ \frac{\sin(\omega-1)a}{\omega-1} - \frac{\sin(\omega+1)a}{\omega+1} \right]$$

$$= \frac{1}{2} \left[ \frac{\sin(\omega-1)a}{\omega-1} - \frac{\sin(\omega+1)a}{\omega+1} \right]$$

put  $\omega = 1$

$$F_S(\omega) = \frac{1}{2} \left[ 0 - \frac{\sin 2a}{2} \right]$$

$\frac{0}{0}$  indeterminate form

L'H rule

$$\lim_{\omega \rightarrow 1} \frac{\sin(\omega-1)a}{\omega-1}$$

$$\lim_{\omega \rightarrow 1} \frac{\cos(\omega-1)a \cdot a}{1} = a$$

$$F_S(\omega) = \frac{1}{2} \left[ a - \frac{\sin 2a}{2} \right]$$

## # Change of Scale Property

If  $F[f(t)] = F(\omega)$ , then  $F[f(at)] = \frac{1}{a} F\left(\frac{\omega}{a}\right)$

q. Find the F.T. of

i)  $e^{-2(t-3)^2}$

Sol. Let  $f(t) = e^{-t^2/2}$

$$\therefore F[f(t)] = \sqrt{2\pi} e^{-\omega^2/2} = F(\omega)$$

now

$$F[e^{-2t^2}] = F[e^{-\frac{(2t)^2}{2}}] = F[2t] = \frac{1}{2} F\left(\frac{\omega}{2}\right)$$

$$\therefore F[e^{-2t^2}] = \frac{\sqrt{\pi}}{2} e^{-\omega^2/8} = F(\omega) = \frac{\sqrt{2\pi}}{2} e^{-\omega^2/8}$$

$$F[e^{-2(t-3)^2}] = \frac{\sqrt{\pi}}{2} e^{-\omega^2/8} e^{-i\omega 3}$$

By Shifting Property  
 $F(f(t-t_0)) = F(\omega)e^{-i\omega t_0}$

$$= \frac{\sqrt{\pi}}{2} e^{-(3i\omega + \omega^2/8)}$$

ii)  $e^{-t^2} \cos 3t$

Sol. By modulation theorem

$$F[f(t) \cos \omega_0 t] = \frac{1}{2} [F(\omega + \omega_0) + F(\omega - \omega_0)]$$

wkt,

$$F[f(t)] = F[e^{-t^2}] = \sqrt{\pi} e^{-\omega^2/4} = F(\omega)$$

$$F[e^{-t^2}] = \sqrt{\pi} e^{-\omega^2/4}$$

$$\therefore F[e^{-t^2} \cos 3t] = \frac{1}{2} [\sqrt{\pi} e^{-(\omega+3)^2/4} + \sqrt{\pi} e^{-(\omega-3)^2/4}]$$

$\downarrow$   
 $\omega_0 = 3$

$$= \frac{\sqrt{\pi}}{2} [e^{-(\omega+3)^2/4} + e^{-(\omega-3)^2/4}]$$

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q. Find the Fourier Transform of the following elementary func.

- i) Dirac Delta function
- ii) Constant func.  $f(t) = k$
- iii)  $e^{iat}$
- iv)  $\cos at$  and  $\sin at$

Sol i) To Find :  $F[\delta(t-a)]$

By definition of F.T

$$F[f(t)] = \int_{-\infty}^{\infty} f(t) e^{-i\omega t} dt$$

$$= ((\omega - t)) \text{ i.e. } F[\delta(t)] = \int_{-\infty}^{\infty} \delta(t-a) e^{-i\omega t} dt \quad \text{①}$$

By Filtering property of Dirac Delta Func.

$$\int_{-\infty}^{\infty} f(t) \delta(t-a) dt = f(a) \quad \text{②}$$

$$\Rightarrow \text{①} \rightarrow F[\delta(t-a)] = e^{-i\omega a}$$

put  $a=0$

$$F[\delta(t)] = 1$$

ii) To Find  $F[f(t)] =$

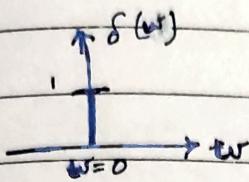
Fourier Transform of a constant func. cannot be found directly as it is not absolutely integrable.

So to find F.T of  $f(t) = 1$ , we use  
IFT of dirac delta function  $\delta(\omega)$

By IFT,

$$f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{i\omega t} d\omega \quad \text{①}$$

here  $F(\omega) = \delta(\omega)$  where



$$\delta(\omega) = \begin{cases} 1 & t=0 \\ 0 & t \neq 0 \end{cases}$$

$$\text{now, } f(t) = F^{-1}[F(\omega)] = F^{-1}[\delta(\omega)]$$

$$\text{①} \rightarrow F^{-1}[\delta(\omega)] = \frac{1}{2\pi} \int_{-\infty}^{\infty} \delta(\omega) e^{i\omega t} d\omega$$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} 1 \cdot e^{i\omega t} d\omega$$

$$= \frac{1}{2\pi} e^{i\omega t} \Big|_{\omega=0}$$

$$= \frac{1}{2\pi}$$

func. exists  
only for  $\omega=0$

$$F^{-1}[2\pi \delta(\omega)] = 1$$

$$\therefore F[1] = 2\pi \delta(\omega)$$

In general,

$$F[k] = 2k\pi \delta(\omega)$$

iii)  $F[e^{iat}]$

Sol. By Frequency Shifting Property

$$\overbrace{F[e^{i\omega_0 t} f(t)]} = F[\omega - \omega_0]$$

here  $f(t) = 1$

$$\therefore F[f(t)] = F[1] = 2\pi \delta(\omega) = F(\omega)$$

now

$$F[e^{j\omega_0 t} \cdot 1] = 2\pi \delta(\omega - \omega_0)$$

iv)  $F[\cos \omega_0 t]$  and  $F[\sin \omega_0 t]$

Sol By modulation property

$$F[f(t) \cos \omega_0 t] = \frac{1}{2} [F(\omega + \omega_0) + F(\omega - \omega_0)]$$

$$F[f(t) \sin \omega_0 t] = \frac{i}{2} [F(\omega + \omega_0) - F(\omega - \omega_0)]$$

here  $f(t) = 1$

$$F[f(t)] = F[1] = 2\pi \delta(\omega) = F(\omega)$$

now,

$$F[1 \cdot \cos \omega_0 t] = \frac{1}{2} [2\pi \delta(\omega + \omega_0) + 2\pi \delta(\omega - \omega_0)]$$

$$\therefore F[\cos \omega_0 t] = \pi [\delta(\omega + \omega_0) + \delta(\omega - \omega_0)]$$

likewise  $F[\sin \omega_0 t] = \frac{i}{2} [2\pi \delta(\omega + \omega_0) - 2\pi \delta(\omega - \omega_0)]$

$$F[\sin \omega_0 t] = i\pi [\delta(\omega + \omega_0) - \delta(\omega - \omega_0)]$$

\* q. If the Fourier sine transform of  $f(t)$  is given by

$$F_S(\omega) = \frac{\pi}{2} e^{-2\omega}, \text{ find the func. } f(t)$$

Sol. By Inverse Fourier Sine transform

$$\begin{aligned}
 f(t) &= \frac{2}{\pi} \int_0^\infty F_s(w) \sin wt dw \\
 &= \frac{2}{\pi} \int_0^{\pi/2} e^{-2w} \sin wt dw \\
 &= \int_0^\infty e^{-2w} \sin wt dw \\
 &\quad a = -2 \quad b = t \\
 &= \left[ \frac{e^{-2w}}{4+t^2} (-2 \sin wt - t \cos wt) \right]_0^\infty \\
 &= 0 - \left( \frac{1}{4+t^2} (0 - t) \right)
 \end{aligned}$$

$$f(t) = \frac{t}{4+t^2}$$

q) Find the function  $f(t)$  if its cosine transform is given by  $\frac{\sin aw}{w}$

Sol: By inverse Fourier cosine transform

$$\begin{aligned}
 f(t) &= \frac{2}{\pi} \int_0^\infty F_c(w) \cos wt dw \\
 &= \frac{2}{\pi} \int_0^\infty \frac{\sin aw}{w} \cos wt dw \\
 &= \frac{1}{\pi} \int_0^\infty \frac{\sin(a+t)w + \sin(a-t)w}{w} dw \\
 &= \frac{1}{\pi} \left[ \int_0^\infty \frac{\sin(a+t)w}{w} dw + \int_0^\infty \frac{\sin(a-t)w}{w} dw \right]
 \end{aligned}$$

$$* \int_0^\infty \frac{\sin aw}{w} dw = \frac{\pi}{2}$$

$a > 0$

$\Rightarrow$  In the interval  $0 < t < \infty$ ,  $a-t > 0$

$$= \begin{cases} \frac{1}{\pi} \left( \frac{\pi}{2} + \frac{\pi}{2} \right), & a-t > 0 \text{ or } t < a \\ \frac{1}{\pi} \left( \frac{\pi}{2} - \frac{\pi}{2} \right), & a-t < 0 \text{ or } t > a \end{cases}$$

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

7th June, 2023

## # Inverse Fourier Transform

### Results

i. wkt,  $F[e^{-at}|t|] = \frac{2a}{a^2 + \omega^2}$

$$\therefore F^{-1}\left[\frac{2a}{a^2 + \omega^2}\right] = e^{-at}|t|$$

2. wkt,  $F[e^{-at} u(t)] = \frac{1}{a+i\omega} \quad u(t)/H(t)$

$$F^{-1}\left[\frac{1}{a+i\omega}\right] = e^{-at} u(t)$$

q: Find IFT of the foll. func.

i)  $F^{-1}\left[\frac{1}{(9+\omega^2)(4+\omega^2)}\right]$

Sol P.F  $\frac{1}{(9+\omega^2)(4+\omega^2)} = \frac{A}{9+\omega^2} + \frac{B}{4+\omega^2}$

$$i = A(4 + \omega^2) + B(9 + \omega^2)$$

$$\omega^2 = -9$$

$$\Rightarrow i = A(-5)$$

$$A = \frac{-1}{5}$$

$$\omega^2 = -4$$

$$i = 5B$$

$$B = \frac{1}{5}$$

$$\begin{aligned} F^{-1} \left[ \frac{1}{(9+\omega^2)(4+\omega^2)} \right] &= \frac{1}{5} \left[ F^{-1} \left( \frac{-1}{9+\omega^2} + \frac{1}{4+\omega^2} \right) \right] \\ &= \frac{1}{5} \left[ -F^{-1} \left( \frac{1}{3^2 + \omega^2} \right) + F^{-1} \left( \frac{1}{2^2 + \omega^2} \right) \right] \\ &= \frac{1}{5} \left[ \frac{-1}{6} F^{-1} \left( \frac{2 \cdot 3}{3^2 + \omega^2} \right) + \frac{1}{4} F^{-1} \left( \frac{2 \cdot 2}{2^2 + \omega^2} \right) \right] \\ &= \frac{-1}{30} e^{-3|t|} + \frac{1}{20} e^{-2|t|} \end{aligned}$$

$$iii) F^{-1} \left[ \frac{1}{6+5i\omega-\omega^2} \right]$$

$$\begin{aligned} \text{Sol. } 6+5i\omega-\omega^2 &= 6 + 3i\omega + 2i\omega - \omega^2 \\ &= 3(2+i\omega) + i\omega(2+i\omega) \\ &= (2+i\omega)(3+i\omega) \end{aligned}$$

$$\frac{1}{6+5i\omega-\omega^2} = \frac{1}{(2+i\omega)(3+i\omega)}$$

$$\frac{1}{6+5i\omega-\omega^2} = \frac{A}{2+i\omega} + \frac{B}{3+i\omega}$$

$$1 = A(3+i\omega) + B(2+i\omega)$$

put  $i\omega = -2$

$$A = 1$$

put  $i\omega = -3$

$$-B = 1$$

$$B = -1$$

$$\therefore F^{-1} \left[ \frac{1}{(2+i\omega)(3+i\omega)} \right] = F^{-1} \left( \frac{1}{2+i\omega} \right) + F^{-1} \left( \frac{1}{3+i\omega} \right)$$

$$= e^{-2t} u(t) - e^{-3t} u(t)$$

$$= \begin{cases} e^{-2t} - e^{-3t} & t \geq 0 \\ 0 & t < 0 \end{cases}$$

iii)  $F^{-1} \left[ \frac{e^{i\omega s}}{2(1+i\omega)} \right]$

Sol. By shifting on  $t$ -axis property

$$F[f(t-t_0)] = F(w) e^{-i\omega t_0}$$

$$\therefore F^{-1} \left[ e^{-i\omega t_0} F(w) \right] = f(t-t_0)$$

now

$$t_0 = 1 \quad F^{-1} \left[ e^{-i\omega s} \cdot \frac{1}{2(1+i\omega)} \right] = \left\{ \begin{array}{l} F^{-1} \left[ \frac{1}{2(1+i\omega)} \right] \\ t \rightarrow t-1 \end{array} \right\}$$

$$\begin{aligned} &= \frac{1}{2} \left[ e^{-1 \cdot t} u(t) \right]_{t \rightarrow t-1} \\ &= \frac{1}{2} \left[ e^{-(t-1)} \cdot u(t-1) \right] \end{aligned}$$

g) Using Fourier Transforms, find the solution of the foll. differential eqns.

i)  $y' - 4y = H(t)e^{-4t}, \quad -\infty < t < \infty$

ii)  $y' + 3y = H(t)e^{-2t}, \quad -\infty < t < \infty$

iii)  $y'' + 5y' + 4y = \delta(t-2)$

iv)  $y'' + 3y' + 2y = \delta(t-3)$

Sol:

i)  $y'(t) - 4y(t) = H(t)e^{-4t}$

$$F[y'(t)] - 4F[y(t)] = F[H(t)e^{-4t}]$$

$$i\omega F[y(t)] - 4F[y(t)] = \frac{1}{4+i\omega}$$

$$(4+i\omega)(4-i\omega)$$

$$F[y(t)] = \frac{1}{(4-i\omega)(4+i\omega)}$$

$$y(t) = -F^{-1}\left[\frac{1}{(4+i\omega)(4-i\omega)}\right]$$

$$= -F^{-1}\left[\frac{1}{16+\omega^2}\right]$$

$$y(t) = -\frac{e^{-4|t|}}{8}$$

ii)  $y'(t) + 3y(t) = H(t)e^{-2t}$

$$F[y'(t)] + 3F[y(t)] = F[H(t)e^{-2t}]$$

$$i\omega F[y(t)] + 3F[y(t)] = \frac{1}{2+i\omega}$$

$$F[y(t)] = \frac{1}{(2+i\omega)(3+i\omega)}$$

$$y(t) = F^{-1}\left[\frac{1}{(2+i\omega)(3+i\omega)}\right] = e^{-2t}u(t) - e^{-3t}u(t)$$

$$= e^{-2t}(1-e^{-t})u(t)$$

$$\text{iii) } y''(t) + 5y'(t) + 4y(t) = \delta(t-2)$$

$$F[y''(t)] + 5F[y'(t)] + 4F[y(t)] = F[\delta(t-2)]$$

$$(i\omega)^2 F[y(t)] + 5(i\omega) F[y(t)] + 4F[y(t)] = e^{-2i\omega}$$

$$F[y(t)](-\omega^2 + 5i\omega + 4) = e^{-2i\omega}$$

$$F[y(t)] = \frac{e^{-2i\omega}}{-\omega^2 + 5i\omega + 4}$$

$$F[y(t)] = \frac{e^{-2i\omega}}{(1+i\omega)(4+i\omega)}$$

$$y(t) = F^{-1} \left[ \frac{e^{-2i\omega}}{(1+i\omega)(4+i\omega)} \right]$$

$$\frac{1}{(1+i\omega)(4+i\omega)} = \frac{A}{1+i\omega} + \frac{B}{4+i\omega}$$

$$1 = A(4+i\omega) + B(1+i\omega)$$

$$\text{but } i\omega = -1$$

$$\text{but } i\omega = -4$$

$$3A = 1$$

$$-3B = 1$$

$$A = 1/3$$

$$B = -1/3$$

① →

$$y(t) = F^{-1} \left[ e^{-2i\omega} \left( \frac{1}{3} \cdot \frac{1}{1+i\omega} - \frac{1}{3} \cdot \frac{1}{4+i\omega} \right) \right]$$

$$= \frac{1}{3} \left[ F^{-1} \left( e^{-2i\omega} \cdot \frac{1}{1+i\omega} \right) - F^{-1} \left( e^{-2i\omega} \cdot \frac{1}{4+i\omega} \right) \right]$$

$$= \frac{1}{3} \left[ \left[ e^{-t} u(t) \right]_{t \rightarrow t-2} - \left[ e^{-4t} u(t) \right]_{t \rightarrow t-2} \right]$$

$$= \frac{1}{3} \left[ e^{-(t-2)} u(t-2) - e^{-4(t-2)} u(t-2) \right]$$

## # Finite Fourier cosine transform

Let the func.  $f(t)$  be piecewise continuous on  $[0, \pi]$ . Then the finite fourier cosine transform of  $f(t)$  is defined by

$$F_c(n) = \int_0^\pi f(t) \cos nt dt$$

where  $n$  is a non-negative integer,  $n = 0, 1, 2, \dots$ . This transform is also denoted by  $c_n[f(t)]$ .

### → Inverse finite Fourier cosine transform

$$f(t) = \frac{1}{\pi} \left[ F_c(0) + 2 \sum_{n=1}^{\infty} F_c(n) \cos nt \right]$$

## # Finite Fourier sine transform

Let the func.  $f(t)$  be piecewise continuous on  $[0, \pi]$ . Then the finite fourier sine transform of  $f(t)$  is given by

$$F_s(n) = \int_0^\pi f(t) \sin nt dt.$$

where  $n$  is a positive integer,  $n = 1, 2, 3, \dots$ . This transform is also denoted by  $s_n[f(t)]$ .

### → Inverse finite Fourier sine transform

$$f(t) = \frac{2}{\pi} \sum_{n=1}^{\infty} F_s(n) \sin nt$$

q. Find the finite Fourier sine transform of

$$f(x) = \begin{cases} -x & \text{for } 0 < x < c \\ \pi - x & \text{for } c < x < \pi \end{cases}$$

Sol.

$$\begin{aligned} F_S(n) &= \int_0^\pi f(t) \sin nt dt \\ &= \int_0^c -t \sin nt dt + \int_c^\pi (\pi - t) \sin nt dt \\ &= -\left[ t \left( -\frac{\cos nt}{n} \right) - \left( -\frac{\sin nt}{n^2} \right) \right]_0^c + \left[ (\pi - t) \left( -\frac{\cos nt}{n} \right) \right. \\ &\quad \left. - (-1) \left( -\frac{\sin nt}{n^2} \right) \right]_c^\pi \\ &= \frac{c \cos nc}{n} - \frac{\sin nc}{n^2} + \left[ \frac{0 - (\pi - c) \cos nc}{n} \right. \\ &\quad \left. - \frac{\sin nc}{n^2} \right] \\ &= \frac{c \cos nc}{n} - \frac{\sin nc}{n^2} + \frac{\pi \cos nc}{n} - \frac{c \cos nc}{n} + \frac{\sin nc}{n^2} \\ F_S(n) &= \frac{\pi \cos nc}{n} \end{aligned}$$

q. Find the finite Fourier sine transform of

$$f(x) = x(\pi - x) \quad \text{in } 0 < x < \pi$$

Sol.

$$\begin{aligned} F_S(n) &= \int_0^\pi t(\pi - t) \sin nt dt \\ &= \int_0^\pi (\pi t - t^2) \sin nt dt \\ &= \left[ (\pi t - t^2) \left( -\frac{\cos nt}{n} \right) - (\pi - 2t) \left( -\frac{\sin nt}{n^2} \right) + (-2) \left( \frac{\cos nt}{n^3} \right) \right]_0^\pi \\ &= 0 - 0 - \frac{2(-1)^n}{n^3} - \left( -\frac{2}{n^3} \right) \end{aligned}$$

$$= \frac{2}{n^3} - \frac{2}{n^3} (-1)^n$$

$$F_S(n) = \frac{2}{n^3} (1 - (-1)^n)$$

q: Find the finite Fourier cosine transform of  
 $f(t) = t(\pi - t)$  in  $0 < t < \pi$

$$\text{Sol. } F_c(n) = \int_0^\pi t(\pi - t) \cos nt dt$$

$$= \left[ (\pi t - t^2) \left( \frac{\sin nt}{n} \right) - (\pi - 2t) \left( -\frac{\cos nt}{n^2} \right) + (-2) \left( \frac{\sin nt}{n^3} \right) \right]_0^\pi$$

$$= \left[ (\pi - 2t) \frac{\cos nt}{n^2} \right]_0^\pi$$

$$= -\pi \frac{(-1)^n}{n^2} - \frac{\pi}{n^2}$$

$$= -\frac{\pi}{n^2} ((-1)^n + 1)$$

q: Find the finite Fourier cosine transform of  
 $f(t) = 2t$  in  $0 < t < 4$ .

$$\text{Sol. } F_c(n) = \int_0^4 f(t) \cos nt dt$$

$$= \int_0^4 2t \cos nt dt$$

$$= 2 \left[ t \frac{\sin nt}{n} - (1) \left( -\frac{\cos nt}{n^2} \right) \right]_0^4$$

$$= 2 \left[ 4 \frac{\sin 4n}{n} + \frac{\cos 4n}{n^2} - \right]$$

$$F_c(n) = \int_0^4 f(t) \cos\left(\frac{n\pi t}{4}\right) dt$$

$$= \int_0^4 2t \cos\left(\frac{n\pi t}{4}\right) dt$$

$$= \left[ 2t \left( \sin\left(\frac{n\pi t}{4}\right) \cdot \frac{4}{n\pi} \right) - 2 \left( -\cos\left(\frac{n\pi t}{4}\right) \cdot \frac{16}{n^2\pi^2} \right) \right]_0^4$$

$$= \frac{32(-1)^n}{n^2\pi^2} - \frac{32}{n^2\pi^2}$$

$$= \frac{32((-1)^n - 1)}{n^2\pi^2}$$

q: Find the finite Fourier cosine transform of  
 $f(t) = e^{at}$  in  $0 < t < l$

$$\text{Sol: } F_c(n) = \int_0^l f(t) \cos\left(\frac{n\pi t}{l}\right) dt$$

$$= \int_0^l e^{at} \cos\left(\frac{n\pi t}{l}\right) dt$$

$$= \left[ \frac{e^{at}}{a^2 + \frac{n^2\pi^2}{l^2}} \left( a \cos\left(\frac{n\pi t}{l}\right) + \frac{n\pi}{l} \sin\left(\frac{n\pi t}{l}\right) \right) \right]_0^l$$

$$= \frac{l^2 e^{al}}{a^2 l^2 + n^2 \pi^2} (a(-1)^n - 0) - \frac{l^2 a}{a^2 l^2 + n^2 \pi^2}$$

$$= \frac{al^2 (e^{al} (-1)^n - 1)}{a^2 l^2 + n^2 \pi^2}$$

q: Find the inverse finite sine transform of

$$F_s(n) = \frac{1 - \cos n\pi}{n^2\pi^2}$$

$$f(t) = \frac{4}{\pi^3} \sum_{n=1}^{\infty} \frac{\sin(2n-1)t}{(2n-1)^2}$$