

Ex. 1 : Find the Fourier transform of

$$f(x) = \begin{cases} 1, & |x| < k \\ 0, & |x| > k \end{cases} \quad \text{and hence, evaluate}$$

(i) $\int_{-\infty}^{\infty} \frac{\sin sk \cos sx}{s} ds$, (ii) $\int_{-\infty}^{\infty} \frac{\sin ks}{s} ds$, (M.U. 2009)

(iii) $\int_{-\infty}^{\infty} \frac{\sin s}{s} ds$

(iv) $\int_0^{\infty} \frac{\sin ks}{s} ds$

Sol. : By definition

$$\begin{aligned} F(s) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) \cdot e^{isx} dx = \frac{1}{\sqrt{2\pi}} \int_{-k}^k 1 \cdot e^{isx} dx \\ &= \frac{1}{\sqrt{2\pi}} \left[\frac{e^{isx}}{is} \right]_{-k}^k = \frac{1}{\sqrt{2\pi}} \cdot \frac{2}{s} \left[\frac{e^{isk} - e^{-isk}}{2i} \right] \\ &= \sqrt{\frac{2}{\pi}} \cdot \frac{1}{s} \cdot \sin sk \quad \text{for } s \neq 0 \end{aligned}$$

For $s = 0$, $F(s) = \frac{1}{\sqrt{2\pi}} \int_{-k}^k dx = \frac{1}{\sqrt{2\pi}} [k + k] = \frac{2k}{\sqrt{2\pi}}$

Now, we use inverse Fourier Transform. We know that if

$$F(s) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{isx} dx$$

then, $f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(s) \cdot e^{-isx} ds$

$$\begin{aligned} \text{(i)} \therefore f(x) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \sqrt{\frac{2}{\pi}} \cdot \frac{1}{s} \cdot \sin sk \cdot e^{-isx} \cdot ds \\ &= \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{(\cos sx - i \sin sx)}{s} \sin sk \cdot ds \quad \begin{matrix} e^{i\theta} = \cos \theta + i \sin \theta \\ e^{-i\theta} = \cos \theta - i \sin \theta \end{matrix} \\ &= \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\cos sx \cdot \sin sk}{s} ds - \frac{i}{\pi} \int_{-\infty}^{\infty} \frac{\sin sx \sin sk}{s} ds \end{aligned}$$

The second integral being odd is zero.

$$\therefore f(x) = \begin{cases} 1, & |x| < k \\ 0, & |x| > k \end{cases} = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\cos sx \cdot \sin sk}{s} \cdot ds$$

$$\therefore \int_{-\infty}^{\infty} \frac{\cos sx \cdot \sin sk}{s} ds = \begin{cases} \pi, & |x| < k \\ 0, & |x| > k \end{cases}$$

(ii) In the above result, if we put $x = 0$, we put

$$\int_{-\infty}^{\infty} \frac{\sin ks}{s} ds = \pi \quad \therefore 2 \int_0^{\infty} \frac{\sin ks}{s} ds = \pi$$

$$\therefore \int_0^{\infty} \frac{\sin ks}{s} ds = \frac{\pi}{2}$$

Note

From the result (ii) above, we get

$$\int_0^{\infty} \frac{\sin kx}{x} dx = \frac{\pi}{2}$$

This is an important integral and can be used as a standard result when required. You are advised to memorise it and also the following result.

(iii) In the above result put $k = 1$,

$$\therefore \int_0^{\infty} \frac{\sin s}{s} ds = \frac{\pi}{2}$$

Ex. 2 : Find the Fourier transform of

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

and hence evaluate $\int_0^{\infty} \left(\frac{x \cos x - \sin x}{x^3} \right) \cdot \cos \frac{x}{2} dx$. (M.U. 2008, 09)

Sol. : By definition,

$$F(s) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{isx} dx = \frac{1}{\sqrt{2\pi}} \int_{-1}^1 (1-x^2) e^{isx} dx$$

Integrating by parts, the integral I is given by

$$I = (1-x^2) \cdot \frac{e^{isx}}{is} - \int \frac{e^{isx}}{is} (-2x) dx$$

$$= (1-x^2) \cdot \frac{e^{isx}}{is} + \frac{2}{is} \left[x \cdot \frac{e^{isx}}{is} - \int \frac{e^{isx}}{is} \cdot 1 \cdot dx \right]$$

$$= (1-x^2) \cdot \frac{e^{isx}}{is} + \frac{2}{is} \cdot \left[x \cdot \frac{e^{isx}}{is} - \frac{e^{isx}}{i^2 s^2} \right]$$

$$\therefore F(s) = \frac{1}{\sqrt{2\pi}} \left[\left(\frac{(1-x^2)e^{isx}}{is} \right)_{-1}^{+1} + \frac{2}{is} \left(\frac{x e^{isx}}{is} \right)_{-1}^{+1} + \frac{2}{is} \left(\frac{e^{isx}}{s^2} \right)_{-1}^{+1} \right]$$

$$= \frac{1}{\sqrt{2\pi}} \left[0 - \frac{4}{s^2} \left(\frac{e^{is} + e^{-is}}{2} \right) + \frac{4}{s^3} \left(\frac{e^{is} - e^{-is}}{2i} \right) \right]$$

$$= \frac{1}{\sqrt{2\pi}} \left[-\frac{4}{s^2} \cos s + \frac{4}{s^3} \sin s \right]$$

$$= -2 \cdot \sqrt{\frac{2}{\pi}} \cdot \left(\frac{s \cos s - \sin s}{s^3} \right)$$

Now, we use inverse Fourier Transform. We know that if

$$F(s) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) \cdot e^{isx} dx$$

$$\text{then, } f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(s) \cdot e^{-isx} ds$$

$$\begin{aligned} \therefore f(x) &= \frac{1}{\sqrt{2\pi}} \left(-2 \cdot \sqrt{\frac{2}{\pi}} \right) \int_{-\infty}^{\infty} \left(\frac{s \cos s - \sin s}{s^3} \right) e^{-isx} ds \\ &= -\frac{2}{\pi} \int_{-\infty}^{\infty} \cos sx \left(\frac{s \cos s - \sin s}{s^3} \right) ds \\ &\quad + i \frac{2}{\pi} \int_{-\infty}^{\infty} \sin sx \left(\frac{s \cos s - \sin s}{s^3} \right) ds \end{aligned}$$

Now, the second integral being odd is zero.

$$\begin{aligned} \therefore f(x) &= \begin{cases} (1-x^2), & |x| \leq 1 \\ 0, & |x| > 1 \end{cases} \\ &= -\frac{2}{\pi} \int_{-\infty}^{\infty} \cos sx \left(\frac{s \cos s - \sin s}{s^3} \right) ds \end{aligned}$$

Now, we put $x = \frac{1}{2}$,

$$\therefore \frac{3}{4} = -\frac{2}{\pi} \int_{-\infty}^{\infty} \cos \left(\frac{s}{2} \right) \left(\frac{s \cos s - \sin s}{s^3} \right) ds$$

$$\therefore \int_{-\infty}^{\infty} \cos \left(\frac{s}{2} \right) \cdot \left(\frac{s \cos s - \sin s}{s^3} \right) ds = -\frac{3\pi}{8}$$

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

EXERCISE - III

Find the inverse Fourier Transform of $F(s) = e^{-|s|a}$.

$$\left[\text{Ans. : } \sqrt{\frac{2}{\pi}} \cdot \frac{a}{a^2 + x^2} \right]$$

$$(\text{Hint : } f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^0 e^{(a-ix)s} ds + \frac{1}{\sqrt{2\pi}} \int_0^{\infty} e^{-(a+ix)s} ds)$$

For $|s| = -s$ if $s \leq 0$ and $|s| = s$ if $s \geq 0$.)

6. Fourier Sine Transform

The Infinite Fourier Sine Transform of $f(x)$, $0 < x < \infty$, denoted by $F_s(s)$ is defined by