

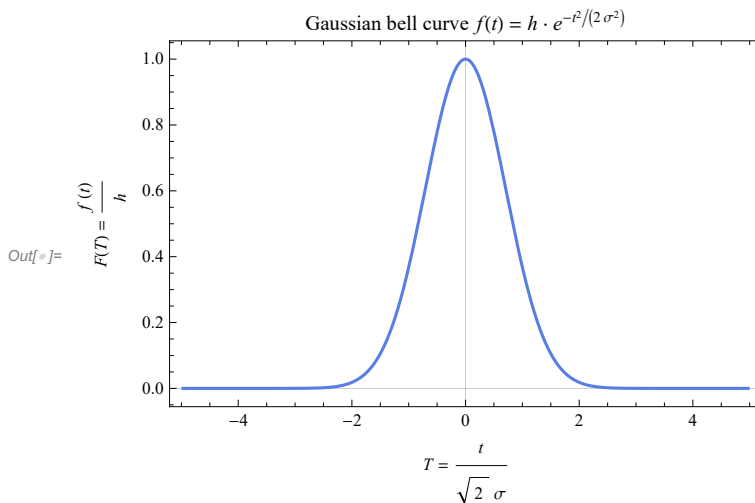
(i) Plot $f(t) = h \cdot \exp\left(\frac{-t^2}{2\sigma^2}\right)$ and name it:

Define variable $T \equiv \frac{t}{\sqrt{2}\sigma}$, and function $F(T) \equiv \frac{f(t)}{h}$,

code:

```
In[ ]:= (* Define function *)
F = Exp[-T^2];

(* Plot function *)
Plot[F, {T, -5, 5}, FrameLabel -> {"T = \frac{t}{\sqrt{2}\sigma}", "F(T) = \frac{f(t)}{h}"},
PlotTheme -> {"Scientific", "BoldColor"},
PlotLabel -> "Gaussian bell curve f(t) = h \cdot e^{-t^2/(2\sigma^2)}"]
```



This is the Gaussian bell curve.

(ii) Take the Fourier transform:

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

$$g(\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} h \cdot e^{\frac{-t^2}{2\sigma^2}} e^{i\omega t} dt$$

Substitution: $T \equiv \frac{t}{\sqrt{2}\sigma} \Rightarrow \frac{dT}{dt} = \frac{1}{\sqrt{2}\sigma} \Rightarrow dt = \sqrt{2}\sigma dT$:

$$\Rightarrow g(\omega) = \frac{1}{2\pi} \left(\sqrt{2} \sigma \right) \int_{-\infty}^{\infty} h \cdot e^{-T^2} \cdot e^{i\omega \sqrt{2} \sigma T} dT$$

Define $W = \sqrt{2} \sigma \omega$:

$$g(\omega) = (\sqrt{2} \sigma h) \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-T^2} \cdot e^{iWT} dT$$

$$\text{Let } G(W) \equiv \frac{g(\omega)}{\sqrt{2} \sigma h} = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-T^2} \cdot e^{iWT} dT$$

So $G(W)$ is the Fourier transform of $F(T) = e^{-T^2}$.

The following code calculates $G(W)$:

(*** Calculate the Fourier transformation G(W) of the function F(T) ***)

In[3]:= **G = Integrate[(1/(2*Pi)) * (Exp[-T^2]) * (Exp[I*W*T]), {T, -Infinity, Infinity}]**

$$\text{Out[3]} = \frac{e^{-\frac{W^2}{4}}}{2\sqrt{\pi}}$$

$$G(W) = \frac{1}{2\sqrt{\pi}} \cdot \exp\left(\frac{-W^2}{4}\right)$$

The Fourier transform of the original function, $f(t) = h \cdot \exp\left(\frac{-t^2}{2\sigma^2}\right)$, is therefore:

$$\begin{aligned} g(\omega) &= G(W) \cdot \sqrt{2} \sigma h \\ &= \frac{\sigma h}{\sqrt{2\pi}} \exp\left(\frac{-W^2}{4}\right) \end{aligned}$$

Recall: $W = \sqrt{2} \sigma \omega$:

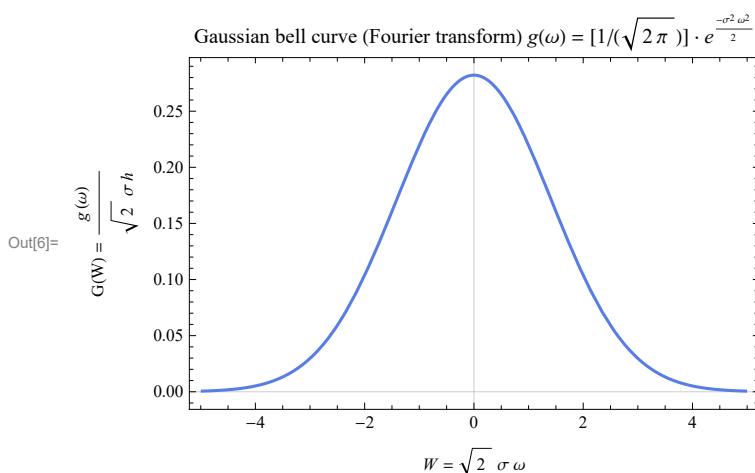
$$\begin{aligned} g(\omega) &= \frac{\sigma h}{\sqrt{2\pi}} \exp\left(\frac{-2\sigma^2\omega^2}{4}\right) \\ g(\omega) &= \frac{\sigma h}{\sqrt{2\pi}} e^{-\frac{\sigma^2\omega^2}{2}} \end{aligned}$$

\therefore The Fourier transform of the function $f(t) = h \cdot \exp\left(\frac{-t^2}{2\sigma^2}\right)$ is $g(\omega) = \frac{\sigma h}{\sqrt{2\pi}} e^{-\frac{\sigma^2\omega^2}{2}}$. // Answer

(iii) Plot the frequency spectrum of the Fourier transform $g(\omega)$:

Code:

```
In[6]:= (* Plot the frequency spectrum *)
Plot[G, {W, -5, 5}, FrameLabel -> {"W =  $\sqrt{2} \sigma \omega$ ", " $G(W) = \frac{g(\omega)}{\sqrt{2} \sigma h}$ "},
PlotTheme -> {"Scientific", "BoldColor"},
PlotLabel -> "Gaussian bell curve (Fourier transform)  $g(\omega) = [1/(\sqrt{2\pi})] \cdot e^{-\frac{\sigma^2 \omega^2}{2}}$ "]
```



The Fourier transform of a Gaussian bell curve is another Gaussian. The width and height of the transform $g(\omega)$ will depend on the value of σ . For example, in the original function $f(t)$, the width of the curve is σ (Pedrotti, p. 241); comparing the form of the exponential of $g(\omega)$ with that of $f(t)$, we can conclude that the width of the transform g is $1/\sigma$. Whether the transform g is wider or thinner than the original function f will depend on the value of σ . In particular, if $0 < \sigma^2 < 1$, we get a wider curve; for $\sigma^2 > 1$, a thinner curve, and for $\sigma^2 = 1$, the same width. Regarding the height, it will also depend on the value of σ and on how larger or smaller it is compared to $\sqrt{2\pi}$: $\sigma < \sqrt{2\pi}$, the curve is shorter; $\sigma > \sqrt{2\pi}$, the curve is taller (and thinner), and $\sigma = \sqrt{2\pi}$, the same height (and thinner). Notice, however, that σ cannot meet the two equality cases at the same time, so we cannot get the same width and height for both curves at the same time.