

Fourier Transforms

$$f(x) = \sum_{n=-\infty}^{\infty} c_n e^{i n \frac{\pi x}{L}}$$

period $2L$

$$f(x) \quad -\infty < x < \infty$$

$$c_n = \frac{1}{2L} \int_{-L}^L e^{-i n \frac{\pi x}{L}} f(x) dx$$

$$k_n = n \frac{\pi}{L}$$

$$\Delta k_n = k_{n+1} - k_n = \frac{\pi}{L}$$

$$f(x) = \sum_{-\infty}^{\infty} \left(\frac{L}{\pi} c_n \right) e^{i k_n x} \Delta k$$

limiting case

if $f(x)$ not periodic

let $L \rightarrow \infty$ $\Delta k \rightarrow$ infinitesimally small

$$\sum \rightarrow \int$$

$$f(x) = \int_{-\infty}^{\infty} \frac{L c_n}{T} e^{ikx} dx$$

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \left[\int_{-\infty}^{\infty} e^{-ikx} f(x) dx \right] e^{ikx} dk$$

Fourier Transform of
function $f(k)$

Fourier Transform Pair

F.T.

$$\hat{f}(k) = \int_{-\infty}^{\infty} e^{-ikx} f(x) dx$$

inverse
transform

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{f}(k) e^{ikx} dk$$

$$\int_{-\infty}^{+\infty} |f(x)| dx < \infty$$