

# show me the discrete approximation sum of frequency bin size $\Delta\lambda$ and how it converges to the integral as $\Delta\lambda$ goes to 0 which makes $N$ go to infinity or how $\Delta\lambda$ and $N$ are inverses of each other

Absolutely. Here's the straightforward and explicit answer using textbook harmonic analysis and spectral theory.

Suppose your oscillatory synthesis/inversion formulas are:

- Synthesis:  $X(t) = \int_{-\infty}^{\infty} \phi_t(\lambda) F(\lambda) d\lambda$
- Inversion:  $F(\omega) = \int_{-\infty}^{\infty} X(t) \overline{\phi_t(\omega)} dt$

## Discrete Approximation

**Partition the frequency axis** into bins of width  $\Delta\lambda$ , with centers  $\lambda_j$ , so that  $\lambda_j = \lambda_0 + j\Delta\lambda$  and  $j = 1, \dots, N$ , where  $N\Delta\lambda$  covers the frequency interval of interest.

**The integral becomes the Riemann sum:**

$$\int_a^b F(\lambda) d\lambda \approx \sum_{j=1}^N F(\lambda_j) \Delta\lambda$$

So, the continuous representation is approximated by the sum:

$$X(t) \approx \sum_{j=1}^N \phi_t(\lambda_j) F(\lambda_j) \Delta\lambda$$

Similarly, the inversion becomes:

$$F(\lambda_k) \approx \sum_{l=1}^M X(t_l) \overline{\phi_{t_l}(\lambda_k)} \Delta t$$

where  $t_l$  are sample points in time (and  $\Delta t$  is a time step).

## Limit as $\Delta\lambda \rightarrow 0, N \rightarrow \infty$

- As  $\Delta\lambda \rightarrow 0$ , the frequency resolution increases and the sum approaches the continuous integral.
- For a fixed bandwidth  $(b - a)$  covered,  $N = \frac{b-a}{\Delta\lambda}$ , so as  $\Delta\lambda \rightarrow 0$ ,  $N \rightarrow \infty$ .
- Thus,  $\Delta\lambda$  and  $N$  are inversely related:

$$N = \frac{\text{Bandwidth}}{\Delta\lambda} \implies \Delta\lambda = \frac{\text{Bandwidth}}{N}$$

## Explicit Statement of Convergence

For any sufficiently regular (e.g.,  $L^2$ ) function  $F$  and orthonormal system  $\phi_t(\lambda)$ , the Riemann sum

$$\sum_{j=1}^N \phi_t(\lambda_j) F(\lambda_j) \Delta\lambda$$

tends to

$$\int_a^b \phi_t(\lambda) F(\lambda) d\lambda$$

as  $\Delta\lambda \rightarrow 0$ , i.e., as  $N \rightarrow \infty$ .

## Short Table for Clarity

Continuous	Discrete (bin size = $\Delta\lambda$ )	Limit
$\int \phi_t(\lambda) F(\lambda) d\lambda$	$\sum_{j=1}^N \phi_t(\lambda_j) F(\lambda_j) \Delta\lambda$	$\lim_{\Delta\lambda \rightarrow 0} \sum \rightarrow \int$
$N = (b - a) / \Delta\lambda$	$\Delta\lambda = (b - a) / N$	$N \rightarrow \infty, \Delta\lambda \rightarrow 0$

## Summary:

- You discretize the frequency variable into bins of size  $\Delta\lambda$ .
- The integral becomes a sum over these bins.
- As  $\Delta\lambda \rightarrow 0, N \rightarrow \infty$ , the sum converges to the integral.
- $N$  and  $\Delta\lambda$  are inverses (for fixed bandwidth).

## Formula:

$$X(t) \approx \sum_{j=1}^N \phi_t(\lambda_j) F(\lambda_j) \Delta\lambda \xrightarrow[\Delta\lambda \rightarrow 0]{N \rightarrow \infty} \int \phi_t(\lambda) F(\lambda) d\lambda$$

If you want the proof is simply the Riemann sum convergence theorem, since  $\phi_t(\lambda)F(\lambda)$  is  $L^2$  and the partition gets arbitrarily fine as  $\Delta\lambda \rightarrow 0$ .