

Differentiation in space

William Hudson Welch

October 25, 2020

We begin by stating that if a function $f(x)$ has a Fourier transform $F(s)$

$$f(x) \Leftrightarrow F(s)$$

then

$$\frac{d}{dx} f(x) \Leftrightarrow 2\pi i s F(s)$$

and that in general

$$\frac{d^k}{dx^k} f(x) \Leftrightarrow (2\pi i s)^k F(s)$$

Proof:

The inverse Fourier transform of $F(s)$ is given by

$$f(x) = \int_{-\infty}^{\infty} F(s) e^{2\pi i s x} ds$$

Because $F(s)$ is not a function of x , taking the derivative of both sides yields is

$$\frac{d}{dx} f(x) = \int_{-\infty}^{\infty} F(s) \frac{d}{dx} e^{2\pi i s x} ds = \int_{-\infty}^{\infty} F(s) e^{2\pi i s x} (2\pi i s) ds$$

The term $(2\pi i s)$ comes from the chain rule. We associate this factor with $F(s)$ giving us

$$\frac{d}{dx} f(x) = \int_{-\infty}^{\infty} 2\pi i s F(s) e^{2\pi i s x} ds$$

Therefore

$$\frac{d}{dx} f(x) \Leftrightarrow 2\pi i s F(s)$$

QED

If we take the derivative of this we get another $(2\pi is)$ factor. If we take the k th derivative we get $(2\pi is)^k$. Therefore

$$\frac{d^k}{dx^k} f(x) \Leftrightarrow (2\pi is)^k F(s)$$

QED