Note: On the Reconstruction Formula for the Ridgelet Transform

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1 Introduction

We define the ridgelet transform and its dual as follows:

$$\mathscr{R}_{\psi}[f](\boldsymbol{a},b) := \int_{\mathbb{R}^m} f(x) \, \psi(\boldsymbol{a} \cdot \boldsymbol{x} - b) \, \|\boldsymbol{a}\|^s \, \mathrm{d}\boldsymbol{x} \tag{1}$$

$$\mathscr{R}_{\eta}^{\dagger}[T](x) := \int_{-\infty}^{\infty} \int_{\mathbb{R}^m} T(\boldsymbol{a}, b) \, \eta(\boldsymbol{a} \cdot \boldsymbol{x} - b) \, \|\boldsymbol{a}\|^{-s} \, \mathrm{d}\boldsymbol{a} \, \mathrm{d}b$$
 (2)

Here, we consider the reconstruction formula.

$$\mathscr{R}_{\eta}^{\dagger}[\mathscr{R}_{\psi}[f]](\boldsymbol{x}) = K_{\psi,\eta} f(x) \tag{3}$$

where

$$K_{\psi,\eta} := \int_{-\infty}^{\infty} \frac{\overline{\widehat{\psi}(\zeta)}\widehat{\eta}(\zeta)}{|\zeta|^m} \,\mathrm{d}\zeta \tag{4}$$

2 Reconstruction Formula

Let η and ψ be fourier-transformable functions on \mathbb{R} , and let $\widehat{\psi}$ and $\widehat{\eta}$ be their respective Fourier transforms. In what follows, to avoid notational conflicts, we denote the evaluation point of the reconstruction as \boldsymbol{y} .

Throughout this section, we assume that all functions involved are sufficiently well-behaved (e.g., rapidly decaying and smooth, or belonging to appropriate L^1 or L^2 spaces) such that all interchanges of integration order are justified by Fubini's Theorem.

$$\mathscr{R}_{\psi}[f](\boldsymbol{a},b) = \int_{\mathbb{R}^m} d\boldsymbol{x} f(x) \, \psi(\boldsymbol{a} \cdot \boldsymbol{x} - b) \, \|\boldsymbol{a}\|^s$$
 (5)

$$\mathscr{R}_{\eta}^{\dagger}[\mathscr{R}_{\psi}[f]](\boldsymbol{y}) = \int_{\mathbb{R}^{m}} d\boldsymbol{a} \int_{-\infty}^{\infty} d\boldsymbol{b} \left(\int_{\mathbb{R}^{m}} d\boldsymbol{x} f(\boldsymbol{x}) \psi(\boldsymbol{a} \cdot \boldsymbol{x} - b) \|\boldsymbol{a}\|^{s} \right) \eta(\boldsymbol{a} \cdot \boldsymbol{y} - b) \|\boldsymbol{a}\|^{-s}$$
(6)

$$= \int_{\mathbb{R}^m} d\mathbf{a} \int_{-\infty}^{\infty} db \int_{\mathbb{R}^m} d\mathbf{x} f(\mathbf{x}) \psi(\mathbf{a} \cdot \mathbf{x} - b) \eta(\mathbf{a} \cdot \mathbf{y} - b)$$
 (7)

$$= \int_{\mathbb{R}^m} d\boldsymbol{x} f(\boldsymbol{x}) \int_{\mathbb{R}^m} d\boldsymbol{a} \int_{-\infty}^{\infty} db \, \psi(\boldsymbol{a} \cdot \boldsymbol{x} - b) \, \eta(\boldsymbol{a} \cdot \boldsymbol{y} - b)$$
(8)

To evaluate the integral, we introduce a change of variables. Consider the transformation from (\boldsymbol{a},b) to (z,\boldsymbol{w}) :

$$\begin{cases} z = \boldsymbol{a} \cdot \boldsymbol{x} - b \\ \boldsymbol{w} = (a_1, a_2, \dots a_m) \end{cases} \iff \begin{cases} b = \boldsymbol{a} \cdot \boldsymbol{x} - z \\ \boldsymbol{a} = \boldsymbol{w} \end{cases}$$

Where $(a_1, a_2, \cdots a_m)$ are the components of \boldsymbol{a} .

The Jacobian matrix of this transformation is given by:

$$J = \begin{pmatrix} \partial z/\partial a_1 & \partial w_1/\partial a_1 & \cdots & \partial w_{m-1}/\partial a_1 & \partial w_m/\partial a_1 \\ \partial z/\partial a_2 & \partial w_1/\partial a_2 & \cdots & \partial w_{m-1}/\partial a_2 & \partial w_m/\partial a_2 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ \partial z/\partial a_m & \partial w_1/\partial a_m & \cdots & \partial w_{m-1}/\partial a_m & \partial w_m/\partial a_m \\ \partial z/\partial b & \partial w_1/\partial b & \cdots & \partial w_{m-1}/\partial b & \partial w_m/\partial b \end{pmatrix}$$

$$= \begin{pmatrix} x_1 & 1 & 0 & \cdots & 0 & 0 \\ x_2 & 0 & 1 & \cdots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ x_{m-1} & 0 & 0 & \cdots & 1 & 0 \\ x_m & 0 & 0 & \cdots & 0 & 1 \\ -1 & 0 & 0 & \cdots & 0 & 0 \end{pmatrix}$$

Where $(x_1, x_2, \dots x_m)$ are the components of \boldsymbol{x} . The determinant is computed by cofactor expansion along the last row. Let $C_{(i,j)}$ denote the cofactor corresponding to the element in the i-th row and j-th column. Since the only nonzero element in the last row is in position (m+1,1), its sign is given by $(-1)^{(m+1)+1}$.

The minor corresponding to this entry is the $m \times m$ identity matrix, so its cofactor is:

$$C_{((m+1),1)} = (-1)^{(m+1)+1} \cdot \det(I_m) = (-1)^{m+2} \cdot 1 = (-1)^{m+2}$$

Hence:

$$\det(J) = -1 \cdot C_{((m+1),1)} = -1 \cdot (-1)^{m+2} = (-1)^{m+3}, \text{ so } |\det(J)| = 1$$

The integral after the transformation is as follows:

 $(RHS) = \int_{\mathbb{R}^m} d\boldsymbol{x} f(\boldsymbol{x}) \int_{\mathbb{R}^m} d\boldsymbol{w} \int_{-\infty}^{\infty} dz \, \psi(z) \, \eta(\boldsymbol{w} \cdot (\boldsymbol{y} - \boldsymbol{x}) + z)$ (9)

$$= \int_{\mathbb{R}^m} d\boldsymbol{x} f(\boldsymbol{x}) \int_{\mathbb{R}^m} d\boldsymbol{w} \int_{-\infty}^{\infty} dz \left(\int_{-\infty}^{\infty} d\zeta \, \hat{\psi}(\zeta) e^{i\zeta z} \right) \eta(\boldsymbol{w} \cdot (\boldsymbol{y} - \boldsymbol{x}) + z)$$
(10)
$$= \int_{\mathbb{R}^m} d\boldsymbol{x} f(\boldsymbol{x}) \int_{\mathbb{R}^m} d\boldsymbol{w} \int_{-\infty}^{\infty} dz \int_{-\infty}^{\infty} d\zeta \, \hat{\psi}(\zeta) e^{i\zeta z} \eta(\boldsymbol{w} \cdot (\boldsymbol{y} - \boldsymbol{x}) + z)$$
(11)

$$= \int_{\mathbb{R}^m} d\boldsymbol{x} f(\boldsymbol{x}) \int_{\mathbb{R}^m} d\boldsymbol{w} \int_{-\infty}^{\infty} dz \int_{-\infty}^{\infty} d\zeta \, \widehat{\psi}(\zeta) e^{i\zeta z} \, \eta(\boldsymbol{w} \cdot (\boldsymbol{y} - \boldsymbol{x}) + z)$$
(11)

$$= \int_{\mathbb{R}^m} d\boldsymbol{x} f(\boldsymbol{x}) \int_{\mathbb{R}^m} d\boldsymbol{w} \int_{-\infty}^{\infty} d\zeta \, \hat{\psi}(\zeta) \int_{-\infty}^{\infty} dz \, e^{i\zeta z} \, \eta(\boldsymbol{w} \cdot (\boldsymbol{y} - \boldsymbol{x}) + z)$$
(12)

In equation (10), we apply the Fourier inversion formula to ψ , which yields the integral representation of ψ via $\hat{\psi}$.

Next, consider the following transformation:

$$z' = \boldsymbol{w} \cdot (\boldsymbol{y} - \boldsymbol{x}) + z \tag{13}$$

$$\iff z = z' - \boldsymbol{w} \cdot (\boldsymbol{y} - \boldsymbol{x}) \tag{14}$$

$$(RHS) = \int_{\mathbb{R}^m} d\boldsymbol{x} f(\boldsymbol{x}) \int_{\mathbb{R}^m} d\boldsymbol{w} \int_{-\infty}^{\infty} d\zeta \, \widehat{\psi}(\zeta) \int_{-\infty}^{\infty} dz' \, e^{i\zeta z'} \, e^{-i\zeta \boldsymbol{w} \cdot (\boldsymbol{y} - \boldsymbol{x})} \, \eta(z')$$
(15)

$$= \int_{\mathbb{R}^m} d\boldsymbol{x} f(\boldsymbol{x}) \int_{\mathbb{R}^m} d\boldsymbol{w} \int_{-\infty}^{\infty} d\zeta \, \widehat{\psi}(\zeta) \, e^{-i\zeta \boldsymbol{w} \cdot (\boldsymbol{y} - \boldsymbol{x})} \int_{-\infty}^{\infty} dz' \, \eta(z') \, e^{i\zeta z'}$$
(16)

$$= \int_{\mathbb{R}^m} d\boldsymbol{x} f(\boldsymbol{x}) \int_{\mathbb{R}^m} d\boldsymbol{w} \int_{-\infty}^{\infty} d\zeta \, \widehat{\psi}(\zeta) \, e^{-i\zeta \boldsymbol{w} \cdot (\boldsymbol{y} - \boldsymbol{x})} \, \widehat{\eta}(\zeta)$$
(17)

$$= \int_{\mathbb{D}_m} d\boldsymbol{x} f(\boldsymbol{x}) \int_{-\infty}^{\infty} d\zeta \, \widehat{\psi}(\zeta) \, \widehat{\eta}(\zeta) \int_{\mathbb{D}_m} d\boldsymbol{w} \, e^{-i\zeta \boldsymbol{w} \cdot (\boldsymbol{y} - \boldsymbol{x})}$$
(18)

(19)

Considering the transformation from ζw to w', and noting that its Jacobian is $|\zeta|^m$:

$$(RHS) = \int_{\mathbb{R}^m} d\boldsymbol{x} f(\boldsymbol{x}) \int_{-\infty}^{\infty} d\zeta \, \widehat{\psi}(\zeta) \, \widehat{\eta}(\zeta) \int_{\mathbb{R}^m} \frac{d\boldsymbol{w}}{|\zeta|^m} e^{-i\boldsymbol{w}' \cdot (\boldsymbol{y} - \boldsymbol{x})}$$
(20)

$$= \int_{\mathbb{R}^m} d\boldsymbol{x} f(\boldsymbol{x}) \int_{-\infty}^{\infty} d\zeta \, \frac{\widehat{\psi}(\zeta) \, \widehat{\eta}(\zeta)}{|\zeta|^m} \int_{\mathbb{R}^m} d\boldsymbol{w} \, e^{-i\boldsymbol{w}' \cdot (\boldsymbol{y} - \boldsymbol{x})}$$
(21)

$$= \int_{\mathbb{R}^m} d\boldsymbol{x} f(\boldsymbol{x}) \int_{-\infty}^{\infty} d\zeta \, \frac{\widehat{\psi}(\zeta) \, \widehat{\eta}(\zeta)}{|\zeta|^m} \, \delta(\boldsymbol{y} - \boldsymbol{x})$$
 (22)

$$= \int_{-\infty}^{\infty} d\zeta \, \frac{\widehat{\psi}(\zeta) \, \widehat{\eta}(\zeta)}{|\zeta|^m} \int_{\mathbb{R}^m} d\boldsymbol{x} \, f(\boldsymbol{x}) \, \delta(\boldsymbol{y} - \boldsymbol{x})$$
 (23)

$$= f(\boldsymbol{y}) \int_{-\infty}^{\infty} d\zeta \, \frac{\widehat{\psi}(\zeta) \, \widehat{\eta}(\zeta)}{|\zeta|^m}. \tag{24}$$

Thus, it is shown that the reconstruction formula is possible.

3 Examples

3.1 Fourier Transform of the active function $\eta(z)$

We choose the hyperbolic tangent function as the activation function η . The Fourier transform of the hyperbolic tangent function is given by:

$$\widehat{\eta}(\zeta) = \frac{-i\pi}{2\sinh\left(\frac{\pi}{2}\zeta\right)}.\tag{25}$$

Now, we will show how its Fourier transform is derived.

$$\widehat{\eta}(\zeta) = \text{p.v.} \int_{-\infty}^{\infty} \tanh(z) e^{-i\zeta z} dz$$

$$= \lim_{R \to \infty} \int_{-R}^{R} \tanh(z) e^{-i\zeta z} dz$$

Here, p.v. denotes the Cauchy principal value. The necessity of using the Cauchy principal value arises from the fact that tanh(z) converges to a constant at infinity, whereas the exponential term exhibits oscillatory behavior.

As direct evaluation of this integral is difficult, we resort to considering a complex integral along a contour C.

$$\int_{\mathcal{C}} \tanh(z) e^{-i\zeta z} dz = \int_{\gamma_R} \tanh(z) e^{-i\zeta z} dz + \int_{\ell_R} \tanh(z) e^{-i\zeta z} dz.$$

Where \mathcal{C} is a closed contour in the complex plane, and γ_R and ℓ_R are specific segments of this contour. For $\zeta > 0$, we choose \mathcal{C} to be the semi-circular contour in the upper half-plane, consisting of the real axis segment [-R,R] (denoted by ℓ_R) and the semi-circular arc $\gamma_R^+ = \{z = Re^{i\theta} \mid 0 \le \theta \le \pi\}$. Conversely, for $\zeta < 0$, we choose the semi-circular contour in the lower half-plane $\gamma_R^- = \{z = Re^{-i\theta} \mid 0 \le \theta \le \pi\}$.

Now, we will utilize the Residue Theorem to evaluate this complex integral. The next steps involve:

- 1. Identifying the contribution from the straight line segment.
- 2. Calculating the residues.
- 3. Showing the integral along the semi-circular arc vanishes.

Next, we will calculate the residues at the poles within our chosen contour. The fact that poles of $\tanh(z)e^{-i\zeta z}$ are located at $z_k = \pm i(/2+k)\pi$ for $k \in \mathbb{Z}$ can be readily seen from the following lemma:

Lemma 3.1 (Infinite Product Expansion of Hyperbolic Cosine). The hyperbolic cosine function $\cosh(z)$ has the infinite product expansion:

$$\cosh(z) = \prod_{k=0}^{\infty} \left(1 + \frac{z^2}{\left(k + \frac{1}{2}\right)^2 \pi^2} \right)$$

Since these poles are simple poles, we can use the following lemma to calculate the residues:

Lemma 3.2 (Residue at a Simple Pole). Let $f(z) = \frac{p(z)}{q(z)}$ be a complex function where p(z) and q(z) are analytic functions. If $q(z_0) = 0$ and $q'(z_0) \neq 0$ (implying that z_0 is a simple zero of q(z)), and $p(z_0) \neq 0$, then f(z) has a simple pole at $z = z_0$, and its residue is given by:

$$Res(f(z), z_0) = \frac{p(z_0)}{q'(z_0)}$$

Case 1: $\zeta > 0$ For $\zeta > 0$, we choose the semi-circular contour in the lower half-plane. Therefore, we need to consider the poles $z_k = -i(\pi/2 + k\pi)$ for $k \in \mathbb{N}$. The residues at these poles can be computed using Lemma 3.2. Here, $p(z) = \sinh(z)e^{-i\zeta z}$ and $q(z) = \cosh(z)$. The residue at the pole $z_k = -i(\pi/2 + k\pi)$ is given by:

$$\operatorname{Res}(\tanh(z)e^{-i\zeta z}, z_k) = \frac{\sinh(z_k)e^{-i\zeta z_k}}{\cosh'(z_k)}$$

$$= \frac{\sinh(z_k)e^{-i\zeta z_k}}{\sinh(z_k)}$$

$$= e^{-i\zeta z_k}$$

$$= e^{-i\zeta(-i(\pi/2 + k\pi))}$$

$$= e^{\zeta(\pi/2 + k\pi)}.$$

As $R \to \infty$, the contour encloses an infinite number of poles in the lower half-plane, specifically $z_j = -i(j+1/2)\pi$ for $j \in \mathbb{N}$. Thus, the total sum of residues will be an infinite series:

$$\begin{split} \sum_{j=0}^{\infty} \operatorname{Res}(\tanh(z) e^{-i\zeta z}, z_j) &= \sum_{j=1}^{\infty} e^{\zeta(j+1/2)\pi} \\ &= e^{\zeta\pi/2} \sum_{j=1}^{\infty} e^{j\zeta\pi} \\ &= e^{\zeta\pi/2} \frac{e^{\zeta\pi}}{1 - e^{\zeta\pi}} \\ &= \frac{i\pi}{2 \sinh\left(\frac{\pi}{2}\zeta\right)}. \end{split}$$

It's important to note that when integrating along a contour in the lower half-plane, the contour is typically traversed anticlockwise. Since we are integrating clockwise, a minus sign must be included when using the residue theorem

Case 2: $\zeta < 0$ By similar calculations, the infinite sum of the residues for $\zeta < 0$ is given by:

$$\begin{split} \sum_{j=0}^{\infty} \operatorname{Res}(\tanh(z)e^{-i\zeta z}, z_j) &= \sum_{j=1}^{\infty} e^{-\zeta(j+1/2)\pi} \\ &= e^{-\zeta\pi/2} \sum_{j=1}^{\infty} e^{-j\zeta\pi} \\ &= e^{-\zeta\pi/2} \frac{e^{-\zeta\pi}}{1 - e^{-j\zeta\pi}} \\ &= \frac{-i\pi}{2 \sinh\left(\frac{\pi}{2}\zeta\right)} \end{split}$$

Next, we will show that the integral over a semicircle is zero.

Case 1: $\zeta > 0$

For $\zeta > 0$, we consider the semicircular contour in the lower half-plane, denoted as $\gamma_R^- = \{z = Re^{-i\theta} \mid 0 \le \theta \le \pi\}$. We need to show that the integral over this semicircle vanishes as $R \to \infty$.

We have:

$$\left| \int_{\gamma_R^-} \tanh(z) e^{-i\zeta z} \, \mathrm{d}z \right| = \left| \int_0^\pi \tanh(Re^{-i\theta}) e^{-i\zeta Re^{-i\theta}} (-iRe^{-i\theta}) \, \mathrm{d}\theta \right|$$

$$\leq \int_0^\pi \left| \tanh(Re^{-i\theta}) e^{-i\zeta Re^{-i\theta}} (-iRe^{-i\theta}) \right| \, \mathrm{d}\theta$$

$$= R \int_0^\pi \left| \tanh(Re^{-i\theta}) \right| e^{-\zeta R\sin\theta} \, \mathrm{d}\theta$$

$$\leq R \int_0^\pi e^{-\zeta R\sin\theta} \, \mathrm{d}\theta.$$

Here, we use the following lemma:

Lemma 3.3 (Laplace's Method). Let f(x) be a twice continuously differentiable function on the interval [a,b], such that it attains its maximum value at a unique point $x_0 \in (a,b)$, i.e., $f(x_0) = \max_{a \le x \le b} f(x)$, and $f''(x_0) < 0$. Under these conditions, we have:

$$\int_a^b e^{nf(x)} dx \sim \sqrt{\frac{2\pi}{n |f''(x_0)|}} e^{nf(x_0)} \quad as \ n \to \infty.$$

Here, \sim denotes that the ratio of the two sides approaches 1 as $n \to \infty$.

Using Laplace's method, we can evaluate the integral as follows:

$$\int_0^{\pi} e^{-\zeta R \sin \theta} d\theta \sim \sqrt{\frac{2\pi}{\zeta R |-\cos(0)|}} e^{-\zeta R \sin(\frac{\pi}{2})}$$
$$= \sqrt{\frac{2\pi}{\zeta R}} e^{-\zeta R}$$
$$= \sqrt{\frac{2\pi}{\zeta R}} e^{-\zeta R}.$$

Hence, we calculate the integral over the semicircle as follows:

$$R \int_0^{\pi} e^{-\zeta R \sin \theta} d\theta \leqslant R \sqrt{\frac{2\pi}{\zeta R}} e^{-\zeta R}$$
$$= \sqrt{\frac{2\pi R}{\zeta}} e^{-\zeta R}.$$

Therefore, we conclude that:

$$\int_{\gamma_R^+} \tanh(z) e^{-i\zeta z} \, \mathrm{d}z \to 0 \quad \text{as } R \to \infty.$$

Case 2: $\zeta < 0$ For $\zeta < 0$, we consider the semicircular contour in the upper half-plane, denoted as $\gamma_R^+ = \{z = Re^{i\theta} \mid 0 \le \theta \le \pi\}$. We need to show that the integral over this semicircle vanishes as $R \to \infty$. We have:

$$\left| \int_{\gamma_R^+} \tanh(z) e^{-i\zeta z} \, \mathrm{d}z \right| = \left| \int_0^{\pi} \tanh(Re^{i\theta}) e^{-i\zeta Re^{i\theta}} (iRe^{i\theta}) \, \mathrm{d}\theta \right|$$

$$\leq \int_0^{\pi} \left| \tanh(Re^{i\theta}) e^{i\zeta Re^{i\theta}} (iRe^{i\theta}) \right| \, \mathrm{d}\theta$$

$$\leq \int_0^{\pi} \left| \tanh(Re^{i\theta}) e^{i\zeta Re^{i\theta}} (iRe^{i\theta}) \right| \, \mathrm{d}\theta$$

$$= R \int_0^{\pi} \left| \tanh(Re^{i\theta}) \right| e^{i\zeta R\sin\theta} \, \mathrm{d}\theta$$

$$\leq R \int_0^{\pi} e^{\zeta R\sin\theta} \, \mathrm{d}\theta.$$

Here, using Laplace's lemma, the same calculation yields 0. Finally, we can conclude that the integral over the semicircle vanishes as $R \to \infty$.

Thus, we have:

$$\widehat{\eta}(\zeta) = \frac{-i\pi}{2\sinh\left(\frac{\pi}{2}\zeta\right)}.$$

3.2 Inverse Fourier Transform of the dual function $\psi(z)$

We choose the following function as the dual function ψ in the Fourier domain:

$$\widehat{\psi}(\zeta) = (i\zeta)^{2k-1} e^{-\zeta^2}, \quad k \in \mathbb{N}.$$
(26)

Now, we calculate its inverse Fourier transform of $\widehat{\psi}(\zeta)$:

$$\psi(x) = \int_{-\infty}^{\infty} \widehat{\psi}(\zeta) e^{i\zeta x} d\zeta$$
$$= \int_{-\infty}^{\infty} (i\zeta)^{2k-1} e^{-\zeta^2} e^{i\zeta x} d\zeta.$$

To evaluate this integral, let us consider the following integral:

$$I(z) = \int_{-\infty}^{\infty} e^{-\zeta^2} e^{i\zeta z} \,\mathrm{d}\zeta. \tag{27}$$

We can evaluate this integral by completing the square in the exponent:

$$I(z) = \int_{-\infty}^{\infty} e^{-\zeta^2} e^{i\zeta z} \,d\zeta = e^{-z^2/4} \int_{-\infty}^{\infty} e^{-\frac{1}{2}(\zeta - iz)^2} \,d\zeta$$

By a change of variable, $u = \zeta - iz$, and using the well-known Gaussian integral formula, we obtain:

$$I(z) = \sqrt{2\pi} e^{-z^2/4}$$
.

Next, we differentiate the expression for I(z) with respect to x and apply the Leibniz integral rule (differentiation under the integral sign). Differentiating (2k-1) times, we have:

$$\frac{\mathrm{d}^{2k-1}}{\mathrm{d}z^{2k-1}}I(z) = \frac{\mathrm{d}^{2k-1}}{\mathrm{d}z^{2k-1}} \int_{-\infty}^{\infty} e^{-\zeta^2} e^{i\zeta z} \,\mathrm{d}\zeta$$
$$= \int_{-\infty}^{\infty} e^{-\zeta^2} \frac{\mathrm{d}^{2k-1}}{\mathrm{d}z^{2k-1}} e^{i\zeta z} \,\mathrm{d}\zeta$$
$$= \int_{-\infty}^{\infty} e^{-\zeta^2} (i\zeta)^{2k-1} e^{i\zeta z} \,\mathrm{d}\zeta$$

On the other hand, differentiating the result of the integral (2k-1) times gives:

$$\frac{\mathrm{d}^{2k-1}}{\mathrm{d}z^{2k-1}}I(z) = \frac{\mathrm{d}^{2k-1}}{\mathrm{d}z^{2k-1}}\sqrt{2\pi} e^{-z^2/4}$$

$$= \sqrt{2\pi} \frac{\mathrm{d}^{2k-1}}{\mathrm{d}z^{2k-1}} e^{-z^2/4}$$

$$= \sqrt{2\pi} (-1)^{k-1} \left(\frac{1}{2}\right)^{2k-1} H_{2k-1} \left(\frac{z}{2}\right) e^{-z^2/4}.$$

Where, $H_n(x)$ is the Hermite polynomial defined by:

$$H_n(x) = (-1)^n e^{x^2} \frac{\mathrm{d}^n}{\mathrm{d}x^n} e^{-x^2}.$$
 (28)

The (2k-1)-th derivative of $e^{-x^2/4}$ is proportional to the Hermite polynomial $H_{2k-1}(x/2)$, which is a known result. Combining these two expressions, we can relate the inverse Fourier transform to the Hermite polynomial.

References

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