

$$= \int_{-1}^1 f(x) e^{iux} dx = \int_{-1}^1 (1-x^2) e^{iux} dx$$

$$= \left[1-x^2 \frac{e^{iux}}{iu} - (-2x) \left(\frac{e^{iux}}{i^2 u^2} \right) + (-2) \left(\frac{e^{iux}}{i^3 u^3} \right) \right]_1^{-1}$$

$$= \left[0 + 2(1) \frac{e^{iu}}{i^2 u^2} - \frac{2e^{iu}}{i^3 u^3} \right] - \left[0 - \frac{2e^{-iu}}{i^2 u^2} - \frac{2e^{-iu}}{i^3 u^3} \right]$$

$$= \frac{2}{i^2 u^2} (e^{iu} + e^{-iu}) - \frac{2}{i^3 u^3} (e^{iu} - e^{-iu})$$

$$= \frac{2}{i^2 u^2} (\cos u + i \sin u + \cos u - i \sin u) - \frac{2}{i^3 u^3} (\cos u + i \sin u - \cos u + i \sin u)$$

$$= \frac{2}{i^2 u^2} (2 \cos u) - \frac{2}{i^3 u^3} (2i \sin u)$$

$$= \frac{4 \cos u}{-u^2} + \frac{4 \sin u}{u^3} \quad (i^2 = -1)$$

$$F(u) = \frac{4(\sin u - \frac{u}{u^3} \cos u)}{u^3}$$

Inverse fourier transform, $f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(u) e^{iux} du$.

i) Put $x=0$, $f(0) = 1-x^2 = 1-0^2 = 1$

$$f(0) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{u \cos u - \sin u}{u^3} \cdot e^0 du$$

$$1 = -\frac{2}{\pi} \int_{-\infty}^{\infty} \frac{u \cos u - \sin u}{u^3} du$$

$$f(u) = \frac{u \cos u - \sin u}{u^3}$$

$$f(-u) = -u \cos(-u) - \sin(-u) = -u \cos u + \sin u$$

$$= -(\underline{u \cos u - \sin u}) = \frac{u \cos u - \sin u}{u^3}.$$

$\Rightarrow f(u) \therefore f(u)$ is even function.

Since function is even.

$$\Rightarrow 1 = \frac{-2}{\pi} \int_0^\infty \frac{u \cos u - \sin u}{u^3} du.$$

$$\Rightarrow \frac{\pi}{4} = \int_0^\infty \frac{u \cos u - \sin u}{u^3} du.$$

Put $u = x$

$$\int_0^\infty \frac{x \cos x - \sin x}{x^3} dx = \frac{-\pi}{4}$$

=====

ii) By inverse fourier transform.

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(u) e^{-iux} du.$$

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} 4 \frac{(\sin u - u \cos u)}{u^3} e^{-iux} du.$$

Put $x = \frac{\pi}{2}$.

$\frac{\pi}{2}$ lies b/w

$$f\left(\frac{\pi}{2}\right) = 1 - x^2 = 1 - \frac{\pi^2}{4} = 1 - \frac{3\pi^2}{4} \quad -1 \leq x \leq 1.$$

$$f\left(\frac{\pi}{2}\right) = \frac{1}{2\pi} \int_{-\infty}^{\infty} 4 \frac{(\sin u - u \cos u)}{u^3} e^{-iu\frac{\pi}{2}} du.$$

$$\frac{3}{4} = -\frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{u \cos u - \sin u}{u^3} e^{-iu\frac{\pi}{2}} du.$$

$$= -\frac{3\pi}{8} = \int_{-\infty}^{\infty} \frac{u \cos u - \sin u}{u^3} (\cos u/2 - i \sin u/2) du.$$

Comparing real terms both sides,

$$-\frac{3\pi}{8} = \int_{-\infty}^{\infty} \frac{u \cos u - \sin u}{u^3} \cdot \cos u/2 du. \quad (\text{we don't want } i \sin u/2).$$

$\therefore f(u)$ is even function.

$$-\frac{3\pi}{8} = 2 \int_0^\infty \frac{u \cos u - \sin u}{u^3} \cos u/2 du.$$

$u = x$

$$-\frac{3\pi}{16} = \int_0^\infty \frac{x \cos x - \sin x}{x^3} \cos \left(\frac{x}{2}\right) dx$$

=====

$$\begin{aligned}
 &= \left[\frac{-1}{(1+iu)^2} + \frac{1}{(1-iu)^2} \right] \\
 &= -\frac{(1-iu)^2 + (1+iu)^2}{(1+iu)^2 (1-iu)^2} \\
 &= -\frac{(1+i^2 u^2 - 2ui) + (1+j^2 u^2 + 2ui)}{[(1+iu)(1-iu)]^2} \\
 &= \frac{4ui}{(i^2 - i^2 u^2)^2} = \frac{4ui}{(1+u^2)^2} \\
 &=
 \end{aligned}$$

H.W

5. $f(x) = \begin{cases} x^2, & -\alpha \leq x \leq \alpha \\ 0, & |x| > \alpha \end{cases}$.

$$\begin{aligned}
 f(u) &= \int_{-\infty}^{\infty} f(x) e^{iux} dx \\
 &= \int_{-\infty}^{-\alpha} 0 \cdot e^{iux} dx + \int_{-\alpha}^{\alpha} x^2 e^{iux} dx + \int_{\alpha}^{\infty} 0 \cdot e^{iux} dx \\
 &= \left[a \cdot \frac{e^{iux}}{iu} \right]_{-\infty}^{-\alpha} + \left[\frac{x^2 e^{iux}}{ciu} - 2x \cdot \frac{e^{iux}}{ciu} + 2 \cdot \frac{e^{iux}}{ciu^3} \right]_{-\alpha}^{\alpha} + \left[a \cdot \frac{e^{iux}}{iu} \right]_{\alpha}^{\infty} \\
 &= \left[a \cdot \frac{e^{iux}}{iu} \right] + \left[\alpha^2 \cdot \frac{e^{iux}}{iu} - 2\alpha \cdot \frac{e^{iux}}{ciu^2} + 2 \cdot \frac{e^{iux}}{ciu^3} \right] - \\
 &\quad \left[\frac{\alpha^2 e^{-iux}}{ciu} + 2\alpha \cdot \frac{e^{-iux}}{ciu^2} + 2 \cdot \frac{e^{-iux}}{ciu^3} \right] + \left[0 - a \cdot \frac{e^{iux}}{iu} \right] \\
 &= \alpha^2 \cdot \frac{e^{iux}}{iu} - 2\alpha \cdot \frac{e^{iux}}{ciu^2} + 2 \cdot \frac{e^{iux}}{ciu^3} - \alpha^2 \cdot \frac{e^{-iux}}{iu} + 2\alpha \cdot \frac{e^{-iux}}{ciu^2} + 2 \cdot \frac{e^{-iux}}{ciu^3} \\
 &= \frac{\alpha^2}{iu} [e^{iux} - e^{-iux}] + \frac{2\alpha}{ciu^2} [e^{-iux} - e^{iux}] + \frac{2}{ciu^3} [e^{iux} + e^{-iux}] \\
 &= \frac{\alpha^2}{iu} [\cos(\alpha) + i \sin(\alpha) - (\cos(\alpha) - i \sin(\alpha))] + \frac{2\alpha}{ciu^3} [\cos(\alpha) + i \sin(\alpha) + \cos(\alpha) - i \sin(\alpha)]
 \end{aligned}$$

$$\frac{2}{ciu^3} [\cos(\alpha) - i \sin(\alpha) - (\cos(\alpha) + i \sin(\alpha))] + \frac{2\alpha}{ciu^3} [\cos(\alpha) + i \sin(\alpha) + \cos(\alpha) - i \sin(\alpha)] \\
 = \frac{1}{ciu^3} [2(\alpha^2 u^2 - 2) \sin(\alpha) + 4\alpha u \cos(\alpha)] =$$

$$6) f(x) = e^{-|x|}$$

$$F(u) = \int_{-\infty}^{\infty} f(x) e^{iux} dx$$

$$= \int_{-\infty}^{\infty} e^{-|x|} e^{iux} dx$$

$$= \int_{-\infty}^{0} e^{-(-x)} e^{iux} dx + \int_{0}^{\infty} e^{-x} e^{iux} dx$$

$$= \int_{-\infty}^{0} e^x e^{iux} dx + \int_{0}^{\infty} e^{-x} e^{iux} dx$$

$$= \int_{-\infty}^{0} e^{(1+iu)x} dx + \int_{0}^{\infty} e^{-(1-iu)x} dx$$

$$= \left[\frac{e^{(1+iu)x}}{1+iu} \right]_0^{-\infty} + \left[\frac{e^{-(1-iu)x}}{-1+iu} \right]_0^{\infty}$$

$$= \left[\frac{1}{1+iu} - 0 \right] + \left[0 + \frac{1}{-1+iu} \right]^0$$

$$= \left[\frac{1}{1+iu} + \frac{1}{-1+iu} \right]$$

$$= \left[\frac{(1-iu) + (1+iu)}{(1+iu)(-1+iu)} \right]$$

$$= \left[\frac{2}{1^2 - (iu)^2} \right] \Rightarrow \underline{\underline{\frac{2}{1+u^2}}}$$

7. Find the fourier series of $e^{-\alpha^2 x^2}$ hence deduce

that $e^{-u^2/2}$ is self reciprocal wrt fourier transform.

$$\text{ans: } F(u) = \int_{-\infty}^{\infty} f(x) e^{iux} dx$$

$$= \int_{-\infty}^{\infty} e^{-\alpha^2 x^2} e^{iux} dx$$

$$= \int_{-\infty}^{\infty} e^{-\alpha^2 x^2 + iux} dx$$

$$= \int_{-\infty}^{\infty} e^{-\alpha^2 (x^2 - \frac{iux}{\alpha^2})} dx$$

$$= \int_{-\infty}^{\infty} e^{-\alpha^2 [x^2 - \frac{iux}{\alpha^2}]} dx$$

Taking power,

$$\left[-\alpha^2 [x^2 - \frac{iux}{\alpha^2}] \right]$$

$$\alpha^2 - 2ab + b^2$$

$$-\alpha^2 [x^2 - 2x \frac{i u}{2\alpha^2}]$$

$$= -\alpha^2 [(x - \frac{iu}{\alpha^2})^2 - \frac{u^2}{4\alpha^2}]$$

$$= -\alpha^2 (x - \frac{iu}{\alpha^2})^2 - \frac{u^2}{4\alpha^2}$$

$$\int_{-\infty}^{\infty} e^{-\alpha^2 (x - \frac{iu}{\alpha^2})^2} dx$$

$$= e^{-u^2/4\alpha^2} \int_{-\infty}^{\infty} e^{-\alpha^2 t^2} dt$$

$$\text{Put } a(x - \frac{iu}{\alpha^2}) = t$$

$$adx = dt$$

$$\text{when } x = \infty \quad t = \infty$$

$$x = -\infty \quad t = -\infty$$

$$\therefore F(u) = e^{-u^2/4\alpha^2}$$

$$= \frac{e^{-u^2/4\alpha^2}}{\alpha} \int_{-\infty}^{\infty} e^{-\alpha^2 t^2} dt$$

$$F(e^{-\alpha^2 x^2}) = e^{-u^2/4\alpha^2}$$

$$\text{Put } \alpha^2 = 1/2$$

$$F(e^{-x^2/2}) = e^{-u^2/2}$$

$$1/2$$

$$= \sqrt{2\pi}$$

\rightarrow Fourier tra

time $e^{-u^2/2}$.

$\rightarrow e^{-u^2/2}$ is

fourier tra

Inpt
g.

Find the infi

$$F_c(u) = \int_0^{\infty} f(x) e^{-iux} dx$$

$$-a^2 \left[\left(x - \frac{iv}{2a^2} \right)^2 + \frac{v^2}{4a^4} \right] - \frac{j^2 v^2}{4a^4}] \mid_{x=1}$$

$$= -a^2 \left[\left(x - \frac{iv}{2a^2} \right)^2 + \frac{v^2}{4a^4} \right].$$

$$-a^2 \left(x - \frac{iv}{2a^2} \right)^2 - \frac{v^2}{4a^2}$$

$$\int_{-\infty}^{\infty} e^{-ax^2} \left(x - \frac{iv}{2a^2} \right)^2 \cdot e^{-v^2/4a^2} dx.$$

$$= e^{-v^2/4a^2} \int_{-\infty}^{\infty} e^{-ax^2} \left(x - \frac{iv}{2a^2} \right)^2 dx.$$

Put $a(x - iv)^2 = t$
 $\frac{a(2x - i/v)}{2a^2} dx = dt$

$$adx = dt.$$

$$\text{when } x = \infty \quad t = \infty.$$

$$x = -\infty \quad t = -\infty.$$

$$F(u) = e^{-v^2/4a^2} \int_{-\infty}^{\infty} e^{-t^2} dt / a.$$

$$= \frac{e^{-v^2/4a^2}}{a} \int_{-\infty}^{\infty} e^{-t^2} dt.$$

$$F(e^{-a^2 u^2}) = \frac{e^{-v^2/4a^2}}{a} \sqrt{\pi}.$$

$$\int_{-\infty}^{\infty} e^{-x^2} dx = \sqrt{\pi}$$

$$e^{a^2 u^2} \quad | \quad e^{-x^2/2}. \quad a^2 = \frac{1}{2}.$$

$$\text{Put } a^2 = \frac{1}{2}.$$

$$= \frac{e^{-v^2/4 \times \frac{1}{2}} \sqrt{\pi}}{\frac{1}{\sqrt{2}}}.$$

$$= \sqrt{2\pi} e^{-v^2/2}.$$

\rightarrow Fourier transform of $e^{-x^2/2}$ is constant
time $e^{-v^2/2}$.

$\rightarrow e^{-x^2/2}$ is a self reciprocal for wrt
Fourier transform

Find the infinite Fourier cosine transform of e^{-x^2}

$$F_c(u) = \int_0^{\infty} f(x) \cos ux dx$$

$\int_0^\infty e^{-x^2} \cos ux dx - (1)$ - we can't integrate since e^{-x^2} .
 Leibniz rule of differentiating under integral sign.

$$\frac{d}{du} F_c(u) = \int_0^\infty \frac{\partial}{\partial u} (e^{-x^2} \cos ux) dx.$$

$$F'_c(u) = \int_0^\infty e^{-x^2} (-\sin ux - u) dx \\ = \int_0^\infty (-u e^{-x^2}) (\sin ux) dx.$$

$$\therefore \int -u e^{-x^2} dx = \sin ux \left(\frac{1}{2} e^{-x^2} \right) \Big|_0^\infty - \int_0^\infty \left(\frac{1}{2} e^{-x^2} \cos ux \cdot u \right) dx \\ -x^2 = t.$$

$$-2x dx = dt = (0-0) - \frac{1}{2} u \int_0^\infty e^{-x^2} \cos ux dx.$$

$$\text{Set } t = \frac{dt}{2} \quad | \quad F'_c(u) = -\frac{1}{2} u F_c(u) \quad \leftarrow \text{from (1).}$$

$$= \frac{1}{2} \int e^{t/2} dt \quad | \quad \frac{F'_c(u)}{F_c(u)} = -\frac{1}{2} u \\ = \frac{1}{2} e^{t/2} \quad | \quad F_c(u) = C e^{-u^2/4}.$$

Integrate wrt u ,

$$\log F_c(u) = -\frac{1}{2} u^2/2 + K \\ = e^{-u^2/4} + k. \\ = e^{-u^2/4} \cdot c^k.$$

$$F_c(u) = k \cdot e^{-u^2/4} - (2).$$

Put $u=0$ in (1) & (2)

$$\text{In (1)} F_c(0) = \int_0^\infty e^{-x^2} \cos 0 dx.$$

$$= \int_0^\infty e^{-x^2} dx = \frac{\sqrt{\pi}}{2} \rightarrow \text{standard value.}$$

$$\text{In (2)} F_c(0) = k \cdot e^0 = k.$$

$$k = \frac{\sqrt{\pi}}{2},$$

Sub in (2)

$$F_c(u) = \frac{\sqrt{\pi}}{2} e^{-u^2/4}.$$

9. Find Fourier cosine transform of

$$f(x) = \begin{cases} 4x, & 0 < x < 1, \\ 4-x, & 1 < x < 4 \\ 0, & x > 4. \end{cases}$$

$$F_c(u) = \int_0^\infty 4x e^{-x^2} \cos ux dx \\ = \int_0^\infty 4x \cdot (\sin ux) du \\ (0-1)(-\cos u)$$

$$= \int (4 \sin u + 4 \cos u) du \\ u^2$$

$$= \int 4 \left[\frac{\sin u}{u} + \frac{\cos u}{u} \right] du$$

$$= \frac{\sin u}{u} +$$

$$= \frac{\sin u}{u}$$

10. Find the sine evaluate \int_0^∞

By Fourier S.

$$F_s(u) = \int_0^\infty f(x) \sin ux dx \\ = \int_0^\infty e^{-ix} \sin ux dx$$

$$= \int_0^\infty e^{-ix} dx \quad (\text{Because } x)$$

$$a = -1, b = u$$

$$= \int \frac{e^{-ix}}{1-u^2} (-1) dx$$

$$= \frac{1}{1+u^2} [0 - \infty] \\ = \frac{1}{1+u^2}$$

By inverse Fourier

$$f(x) = \frac{2}{\pi} \int_{-1}^1 \frac{e^{-ix}}{1+u^2} du \\ = \frac{2}{\pi}$$

$$\begin{aligned}
 F_C(u) &= \int_0^1 4x dx + \int_1^4 (4-x) \cos ux dx + \int_u^\infty 0 dx \\
 &= \left[4x \cdot \frac{\sin ux}{u} - 4 \left(-\frac{\cos ux}{u^2} \right) \right]_0^1 + \left[(4-x) \frac{\sin ux}{u} \right. \\
 &\quad \left. - (0-1) \left(-\frac{\cos ux}{u^2} \right) \right]_1^4 \\
 &= \left[\left(4 \frac{\sin u}{u} + \frac{4 \cos u}{u^2} \right) - \left(0 + 4 \right) \right] + \left[\left(0 - \frac{\cos 4u}{u^2} \right) - \left(3 \frac{\sin u}{u} - \frac{\cos u}{u^2} \right) \right] \\
 &= \left[4 \left[\frac{\sin u}{u} + \frac{\cos u - 1}{u^2} \right] - \frac{\cos 4u}{u^2} - 3 \frac{\sin u}{u} - \frac{\cos u}{u^2} \right] \\
 &= \frac{\sin u}{u} + \frac{3 \cos u}{u^2} - \frac{4 - \cos 4u}{u^2} \\
 &= \frac{\sin u}{u} + \frac{3 \cos u - 4 + \cos 4u}{u^2}.
 \end{aligned}$$

10. Find the sine transform of $f(x) = e^{-tx}$ & hence evaluate $\int_0^\infty \frac{x \sin mx}{1+x^2} dx$, $m > 0$.

By Fourier sine transform,

$$\begin{aligned}
 F_S(u) &= \int_0^\infty f(x) \sin ux dx \\
 &= \int_0^\infty e^{-tx} \sin ux dx. \quad \text{because } 0-\infty \text{ only possible } x. \\
 &= \int_0^\infty e^{-x} \sin ux dx. \\
 (\text{Because } x \text{ is linear}) \quad &e^{ax} (a \sin bx - b \cos bx). \\
 a = -1, b = u. \quad &a^2 + b^2 \\
 &= \int_0^\infty \frac{e^{-x} (-1 \sin ux - u \cos ux)}{(-1)^2 + u^2} dx. \\
 &= \frac{1}{1+u^2} [0 - e^0 (0 - u \cos 0)]. \\
 &= \frac{1}{1+u^2} [u] = \frac{u}{1+u^2}.
 \end{aligned}$$

By inverse Fourier sine transform.

$$\begin{aligned}
 f(x) &= \frac{2}{\pi} \int_0^\infty F_S(u) \sin ux du \\
 &= \frac{2}{\pi} \int_0^\infty \frac{u}{1+u^2} \sin ux du.
 \end{aligned}$$

Put $x=m$,

$$f(m) = e^{-mu} \quad m>0 \\ = e^{-m}$$

$$f(m) = \frac{2}{\pi} \int_0^{\infty} \frac{u}{1+u^2} \sin mu \, du$$

$$\frac{\pi e^{-m}}{2} = \int_0^{\infty} \frac{x}{1+x^2} \sin mx \, dx$$

=====

11. Find the Fourier sine transform of the function $\frac{e^{-ax}}{x}$, $a>0$.

By Fourier sine transform

$$Fs(u) = \int_0^{\infty} f(x) \sin ux \, dx.$$

$$= \int_0^{\infty} \frac{e^{-ax}}{x} \sin ux \, dx - (1)$$

By Leibnitz rule differentiating under integral sign.

$$\frac{d}{du} (Fs(u)) = \int_0^{\infty} \frac{\partial}{\partial u} \left(\frac{e^{-ax}}{x} \cdot \sin ux \right) dx.$$

$$Fs'(u) = \int_0^{\infty} \frac{e^{-ax}}{x} \cos ux \, x \, dx.$$

$$= \int_0^{\infty} \frac{e^{-ax}}{x} \cos ux \, dx.$$

$$a = -a \quad b = u.$$

$$= \frac{e^{-ax}}{c-a^2+u^2} (-a \cos ux + u \sin ux) \Big|_0^{\infty}$$

$$= \frac{1}{a^2+u^2} [0 - e^0 (-a+0)].$$

$$= Fs'(u) = \frac{a}{a^2+u^2}$$

Integrate on both the sides.

$$Fs(u) = a \int \frac{1}{a^2+u^2} \, du.$$

$$= a \times \frac{1}{a} \tan^{-1}(u/a) + k.$$

$$\tan^{-1} \frac{u}{a} + k = (2)$$

$$[e^{x^2/2} u \operatorname{Im} \operatorname{pl}]$$

Put $u=0$ in (1) & (2).

$$\text{From (1)} \quad F_s(u) = 0. \quad \left. \begin{array}{l} \\ k=0 \end{array} \right\}$$

$$\text{From (2)} \quad F_s(u) = 0 + k \quad \left. \begin{array}{l} \\ \end{array} \right\}$$

$$\therefore F_s(u) = \tan^{-1} \frac{u}{a}.$$

12. S.T. $x \cdot e^{-x^2/2}$ is self reciprocal under sine transform.

Ans: By Fourier sine transform.

$$F_s(u) = \int_0^\infty f(x) \sin ux \, dx.$$

$$= \int_0^\infty x e^{-x^2/2} \sin ux \, dx.$$

$$= \int x e^{-x^2/2} \, dx$$

By integration by parts method, $\frac{x^2}{2} = t$.

$$= \int_0^\infty x e^{-x^2/2} \sin ux \, dx. \quad -\frac{2x}{2} \, dx = dt$$

$$= -x \, dx = dt$$

$$= \sin ux (-e^{-x^2/2}) \Big|_0^\infty - \int_0^\infty (-e^{-x^2/2}) \cos ux \, dx = - \int e^t \cdot dt.$$

$$= -e^t \, dt.$$

$$\int uv \, dx \quad u \int v \, dx - \int u \, dv \cdot \quad = -e^{-x^2/2}.$$

$$= (0-0) + u \int_0^\infty e^{-x^2/2} \cos ux \, dx.$$

$$F_s(u) = u \int_0^\infty e^{-x^2/2} \cos ux \, dx.$$

$$\text{Consider } F_s(u) = u \Gamma - *$$

Use Leibnitz rule, diff under integral sign.

$$\frac{d}{du} F_s(u) = u \int_0^\infty \frac{\partial}{\partial u} (e^{-x^2/2} \cos ux) \, dx$$

$$I = \int_0^\infty e^{-x^2/2} \cos ux \, dx - (1).$$

$$\frac{d}{du} (F_s(u)) = \int_0^\infty e^{-x^2/2} \frac{\partial}{\partial u} (\cos ux) \, dx.$$

$$\int_0^\infty e^{-x^2/2} (-\sin ux \cdot x) dx$$

$$= - \int_0^\infty \underbrace{\sin ux}_{I} \underbrace{(x \cdot e^{-x^2/2})}_{II} dx$$

By Parts

$$= - \left[\sin ux (-e^{-x^2/2}) \right] \Big|_0^\infty + \int_0^\infty (-e^{-x^2/2}) \cdot (\cos ux \cdot u) dx$$

$$I' = (0 - 0) - u \int_0^\infty e^{-x^2/2} \cos ux dx$$

$$I' = -u I$$

$$\underline{I'} = -u$$

I

Integrate w.r.t. u,

$$\log I = -\frac{u^2}{2} + K$$

$$I = e^{-u^2/2} + K$$

$$T = e^{-u^2/2} \cdot e^K$$

$$T = K e^{-u^2/2} - (2)$$

= .

Put u=0 in (1) & (2).

$$I = \int_0^\infty e^{-x^2/2} dx = \frac{\sqrt{\pi}}{2}$$

$$I = K \cdot e^0 = K$$

$$K = \frac{\sqrt{\pi}}{2}$$

$$\therefore I = \frac{\sqrt{\pi}}{2} e^{-u^2/2}$$

In (*).

$$F_S(u) = u \left(\frac{\sqrt{\pi}}{2} \cdot e^{-u^2/2} \right)$$

$$F_S(u) = \frac{\sqrt{\pi}}{2} u \cdot e^{-u^2/2}$$

$$F_S(x e^{-x^2/2}) = \frac{\sqrt{\pi}}{2} u e^{-u^2/2}$$

$x \cdot e^{-x^2/2}$ is self reciprocal transform

Q3. Obtain the Fourier sine transform of $f(x) = \begin{cases} x & 0 < x < 1 \\ 1 & 1 < x < 2 \\ 0 & x > 2 \end{cases}$

$$\text{Ans: } = \int_0^1 x \sin ux dx + \int_1^2 (2-x) \sin ux dx + \int_2^\infty 0 \sin ux dx$$

$$= \left[\frac{x(-\cos ux)}{u} - \frac{1(-\sin ux)}{u^2} \right]_0^1 + \left[\frac{(2-x)(-\cos ux)}{u} + \frac{(0-1)\sin ux}{u^2} \right]_1^\infty$$

$$= -\left[\frac{\cos u}{u} + \frac{\sin u}{u^2} - (0+0) \right] + \left[\left(0 - \frac{\sin 2u}{u^2} \right) - \left(-\frac{\cos u}{u} - \frac{\sin u}{u^2} \right) \right]$$

$$= -\frac{\cos u}{u} + \frac{\sin u}{u^2} - \frac{\sin 2u}{u^2} + \frac{\cos u}{u} + \frac{\sin u}{u^2}$$

$$= \frac{1}{u^2} [2\sin u - \sin 2u]$$

$$= \frac{2\sin u}{u^2} - \frac{\sin 2u}{u^2}$$

$$= \frac{2\sin u}{u^2} - \frac{\sin 2u}{u^2}$$

extra

page.

→ Obtain Fourier cosine transform of the function

f(x) = \frac{1}{1+x^2}

$$\text{ans: } F_c(u) = \int_0^\infty f(x) \cos ux \, dx.$$

$$= \int_0^\infty \frac{1}{1+x^2} \cos ux \, dx. - \textcircled{1}$$

By Libentz rule,

$$\frac{d}{du} F_c(u) = \int_0^\infty \frac{\partial}{\partial u} \left(\frac{1}{1+x^2} \cos ux \right) \, dx.$$

$$F_c'(u) = \int_0^\infty \frac{1}{1+x^2} (-\sin ux \cdot x) \, dx.$$

$$= - \int_0^\infty \frac{x^2}{x(1+x^2)} \sin ux \, dx.$$

$$= - \int_0^\infty \frac{(1+x^2)-1}{x(1+x^2)} \sin ux \, dx.$$

$$= - \int_0^\infty \frac{1}{x} \sin ux \, dx + \int_0^\infty \frac{1}{x(1+x^2)} \sin ux \, dx.$$

$$F_c'(u) = -\frac{\pi}{2} + \int_0^\infty \frac{1}{x(1+x^2)} \sin ux \, dx. \quad [\because \int_0^\infty \frac{\sin ux}{x} \, dx = \frac{\pi}{2}] \quad \textcircled{2}$$

Again apply Libentz rule under integral sign.

$$\frac{d}{du} F_c'(u) = 0 + \int_0^\infty \frac{\partial}{\partial u} \left(\frac{1}{x(1+x^2)} \sin ux \right) \, dx.$$

$$F_c''(u) = \int_0^\infty \frac{1}{x(1+x^2)} \cos ux \cdot x \, dx.$$

$$= \int_0^\infty \frac{1}{1+x^2} \cos ux \, dx.$$

$$F_c''(u) = F_c(u)$$

$$F_c''(u) - F_c(u) = 0$$

$$A.E: m^2 - 1 = 0$$

$$m^2 = 1$$

$$m = \pm 1$$

$$\therefore F(u) = C_1 e^u + C_2 e^{-u} \quad - \textcircled{3}$$

$$F'(u) = C_1 e^u - C_2 e^{-u} \quad - \textcircled{4}$$

Put $u=0$ in $\textcircled{1}$ and $\textcircled{3}$.

$$\begin{aligned} \text{In (1)} \quad F_c(0) &= \int_0^\infty \frac{1}{1+x^2} dx = \tan^{-1} x \Big|_0^\infty \\ &= \tan^{-1}\infty - \tan^{-1} 0 \\ &= \pi/2 - 0 = \pi/2. \end{aligned}$$

$$\begin{aligned} \text{In (3)}, F_c(0) &= C_1 e^0 + C_2 e^0 \\ &= C_1 + C_2. \end{aligned}$$

$$C_1 + C_2 = \pi/2$$

Put $u=0$ in $\textcircled{2}$ and $\textcircled{4}$.

$$\text{In (2)}, F'_c(0) = -\pi/2 + 0 = -\pi/2.$$

$$\begin{aligned} \text{In (4)}, F'_c(0) &= C_1 e^0 - C_2 e^0 \\ &= C_1 - C_2 = -\pi/2. \end{aligned}$$

$$C_1 + C_2 = \pi/2$$

$$C_1 - C_2 = -\pi/2.$$

$$2C_1 = 0 \Rightarrow C_1 = 0, C_2 = \pi/2.$$

$$\therefore F_c(u) = 0 + \pi/2 e^{-u}$$

$$F_c(u) = \pi/2 e^{-u}$$

→ Obtain sine transform for equation (function)

$$f(x) = \frac{1}{x(1+x^2)}.$$

→ Solve the integral equation $\int_0^\infty f(\alpha) \cos \alpha x d\alpha$
 $= \begin{cases} 1-\alpha, & 0 \leq \alpha \leq 1. \text{ hence evaluate} \\ 0, & \alpha > 1 \end{cases}$

$$\int_0^\infty \frac{\sin^2 t}{t} dt.$$

$$\begin{aligned} \int_0^\infty f(\alpha) \cos \alpha x d\alpha &= \begin{cases} 1-\alpha, & 0 \leq \alpha \leq 1. - \textcircled{*} \\ 0, & \alpha > 1 \end{cases} \end{aligned}$$

* is equivalent to.

$$F_c(\alpha) = \begin{cases} 1-\alpha, & 0 \leq \alpha \leq 1 \\ 0, & \alpha > 1. \end{cases}$$

By inverse fourier cosine transform

$$f(x) = \frac{2}{\pi} \int_0^{\infty} F_c(u) \cos ux du.$$

$$f(\theta) = \frac{2}{\pi} \int_0^{\infty} F_c(\alpha) \cos \alpha \theta d\alpha.$$

$$= \frac{2}{\pi} \left[\int_0^1 (1-\alpha) \cos \alpha \theta d\alpha + \int_1^{\infty} 0 d\alpha \right].$$

$$= \frac{2}{\pi} \left[(1-\theta) \sin \theta - (-1) \frac{-\cos \theta}{\theta^2} \right]_0^1 + 0.$$

$$= \frac{2}{\pi} \left[(0 - \frac{\cos \theta}{\theta^2}) - (0 - \frac{1}{\theta^2}) \right].$$

$$f(\theta) = \frac{2}{\pi \theta^2} (1 - \cos \theta).$$

$$= \frac{2}{\pi \theta^2} \left(\frac{2 \sin^2 \theta}{2} \right)$$

$$= \frac{4 \sin^2 \theta / 2}{\pi \theta^2}.$$

By fourier cosine transform.

$$F_c(\omega) = \int_0^{\infty} f(\theta) \cos \omega \theta d\theta.$$

$$F_c(\omega) = \int_0^{\infty} \frac{4 \sin^2 \theta / 2}{\pi \theta^2} \cos \omega \theta d\theta.$$

$$\text{Put } \theta = 0, F_c(0) = 1 - 0 = 1.$$

$$1 = 4/\pi \int_0^{\infty} \frac{\sin^2 \theta / 2}{\theta^2} \cos \theta d\theta.$$

$$\text{Put } t = \theta / 2.$$

$$dt = d\theta / 2.$$

when $\theta = 0, t = 0$.

$$\theta = \infty, t = \infty$$

$$\therefore 1 = \frac{4}{\pi} \int_0^\infty \frac{\sin^2 t}{(at)^2} \cdot 2dt.$$

$$\Rightarrow 1 = \frac{2}{\pi} \int_0^\infty \frac{\sin^2 t}{t^2} dt.$$

$$\frac{\pi}{2} = \int_0^\infty \frac{\sin^2 t}{t^2} dt$$

Z-Transform:

places a role in discrete analysis. Z transform has many properties similar to those of laplace transform. The main difference is that it operates not on fns. of continuous argument, but on sequence of discrete integer valued arguments ie $n=0, \pm 1, \pm 2 \dots$

It is used to find solution of difference equation.

Definition: If the function u_n is defined for discrete values $(0, 1, 2, 3 \dots)$ and $u_n = 0$ for $n < 0$.

Then its Z transform is defined to be

$$Z_T(u_n) = \mathcal{Z}(z)$$

$$= \sum_{n=0}^{\infty} u_n z^{-n} \text{ whenever the infinite series converges.}$$

The inverse Z transform is written as Z_T^{-1} ,
 $Z_T^{-1}(\mathcal{Z}(z)) = u_n$

Some standard ZT:

$$\mathcal{Z}_T(a^n) = \frac{z}{z-a}$$