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DEPARTMENT OF MATHEMATICS

FOURIER TRANSFORMS





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f fix) genoda = Properties : FST and FCT are linear $F_{c} [a f(x) + b g(x)] = a F_{c} [f(x)] + b F_{c} [g(x)]$ $= \alpha F_{c}(s) + b F_{c}(s) .$ $F_{c} [f(x) \sin \alpha x] = \frac{1}{2} [F_{s}(\alpha + s) + F_{s}(\alpha - s)]$ # $F_{c}[f(x)\cos ax] = \frac{1}{2} [F_{c}(a+s) + F_{c}(a-s)]$ * $F_{s}[f(x)sinax] = \frac{1}{2} [F_{c}(s-a) - F_{c}(s+a)]$ $\star F_{c} \left[-f(a x) \right] = \frac{1}{2} F_{c} \left(\frac{s}{a} \right)$ * $F_{s}[f(ax)] = -F_{s}(s|a)$ $\pi F_{s} [x + f(x)] = -\frac{d}{dr} F_{c}(s)$ $\star F_{c} \left[x f(x) \right] = \frac{d}{dc} F_{s} (s) = \frac{d}{dc} F_{s} (s)$ $\frac{1}{\pi} F_{c} [f'(x)] = S F_{s} (S) - f(0). \sqrt{\frac{2}{\pi}} \\ \frac{1}{\pi} F_{s} [f'(x)] = -S F_{s} (S)$ * Parseval's identity for FCT is $\int \left[f(x)\right]^2 dx = \int \left[F_{E}(s)\right]^2 ds$ Parseval's identity for FST is * $\int \left[f(x)\right]^2 dx = \int \left[F_s(x)\right]^2 ds$

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$$\begin{aligned} \gamma, \star & \int_{\alpha}^{\infty} f(x) g(x) dx = \int_{\alpha}^{\infty} F_{c}(s) G_{c}(s) ds g(x) dx \\ & = \int_{\alpha}^{\infty} F_{c}(s) G_{s}(s) ds \\ & \int_{\alpha}^{\infty} f(x) g(x) dx = \int_{\alpha}^{\infty} F_{c}(s) G_{s}(s) ds \\ & \frac{Foblems}{s}: \\ \hline & Find F_{c}T \circ f_{c}(x) = \begin{cases} \cos x, 0 < x < \alpha \\ s & 0 & x < \alpha \\ s & 0 & x < \alpha \\ s & 1 & 1 \\ Fc(s) = (F_{c} E + (x)) = \frac{\alpha}{\sqrt{2\pi}} \int_{\alpha}^{\infty} f(x) \cos s x dx \\ & = \frac{2}{\sqrt{2\pi}} \int_{\alpha}^{\alpha} \cos s x \cos x dx \\ & = \frac{2}{\sqrt{2\pi}} \int_{\alpha}^{\alpha} \cos s x \cos x dx \\ & = \frac{2}{\sqrt{2\pi}} \int_{\alpha}^{\alpha} \frac{1}{2} E\cos((s+1)x) + \cos((s-1)x) \\ dx \\ & = \frac{1}{\sqrt{2\pi}} \left[\frac{\sin((s+1))\alpha}{s+1} + \frac{\sin((s-1)\alpha}{s-1} \right] \right] \\ \hline & \hline & Find F_{s}T \circ f_{c}(x) = \begin{cases} \sin x, 0 < x < \alpha \\ 0, x > \alpha \\ 0, x > \alpha \end{cases} \\ & F_{s}(s) = F_{s}(f(x)) = \frac{2}{\sqrt{2\pi}} \int_{\alpha}^{\infty} f(x) \sin s x dx \end{aligned}$$

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$$= \frac{a}{\sqrt{a\pi}} \int_{0}^{a} \sin sx \sin x \, dx$$

$$= \frac{a}{\sqrt{2\pi}} \int_{-\frac{1}{2}}^{-\frac{1}{2}} \left[\cos (s+1)x - \cos (s-1)x \right] dx$$

$$= \frac{-1}{\sqrt{2\pi}} \left[\frac{\sin (s+1)a}{s+1} - \frac{\sin (s-1)a}{s-1} \right]$$
3 Find FST of $f(x) = \begin{cases} x & 0 \le x \le 1 \\ 2 \le x & 1 \le x \le 2 \\ 0 & x \le 2 \end{cases}$

$$F_{5}(s) = \frac{a}{\sqrt{2\pi}} \int_{0}^{\infty} f(x) \sin sx \, dx$$

$$= \frac{2}{\sqrt{2\pi}} \left[\int_{0}^{1} x \sin sx \, dx + \int_{1}^{2} (2-x)\sin sx \, dx \right]$$

$$= \sqrt{\frac{2}{\pi}} \int_{-\frac{1}{2}}^{1} \left[2 \sin s - \sin 2s \right],$$

$$(:\sin 2\theta = a \sin 0)$$

$$= \frac{\sqrt{2\pi}}{\sqrt{\pi}} \int_{-\frac{1}{2}}^{2} \left[2 \sin s - a \sin 6 \cos s \right]$$

$$= \frac{2\sqrt{2\pi}}{\sqrt{\pi}} \int_{-\frac{1}{2}}^{\infty} \sin sx \left(1 - \cos s \right)$$

$$F_{5}(s) = \frac{\sqrt{2}}{\sqrt{\pi}} \int_{-\frac{1}{2}}^{1} \left[-bs \cos bs + s \sin bs + as \cos as - s \sin as \right]$$