

Unit -III

Finite Fourier transforms:

If $f(x)$ is defined in the interval $(0, l)$ then finite fourier sine transform of $f(x)$ is given by

$$F_s[f(x)] = \int_0^l f(x) \sin \frac{n\pi x}{l} dx$$

Inverse finite fourier sine transform of $F_s[f(x)]$ given by.

$$f(x) = \frac{2}{l} \sum_{n=1}^{\infty} F_s[f(x)] \sin \frac{n\pi x}{l}$$

If $f(x)$ is defined in the interval $0 < x < l$, then finite fourier cosine transform

is defined by

$$F_c[f(x)] = \int_0^l f(x) \cos \frac{n\pi x}{l} dx$$

Inverse finite Fourier cosine transform is defined by

$$f(x) = \frac{2}{l} \sum_{n=1}^{\infty} F_c[f(x)] \frac{\cos n\pi x}{l} + \frac{1}{l} F_c(0)$$

Problem 1:

Find Fourier sine and cosine transform for the function $f(x) = x^2$ in $0 < x < l$

Solution:

Finite Fourier sine transform is

$$F_s[f(x)] = \int_0^l f(x) \frac{\sin n\pi x}{l} dx$$

$$F_s[x^2] = \int_0^l x^2 \frac{\sin n\pi x}{l} dx$$

$$= \left[x^2 \left(\frac{-\cos n\pi x}{n\pi/l} \right) - 2x \left(\frac{-\sin n\pi x}{(n\pi/l)^2} \right) + \frac{2 \cos n\pi x}{(n\pi/l)^3} \right]_0^l$$

$$= \left[\frac{-x^2 \cos n\pi x}{n\pi/l} + \frac{2x \sin n\pi x}{n^2 \pi^2/l^2} + \frac{2 \cos n\pi x}{n^3 \pi^3/l^3} \right]_0^l$$

$$= \left[\frac{-l^3 \cos n\pi}{n\pi} + \frac{2l^3 \sin n\pi}{n^2 \pi^2} + \frac{2l^3 \cos n\pi}{n^3 \pi^3} \right] - \left(0 + \frac{2l^3}{n^3 \pi^3} \right)$$

$$= -l^3 (-1)^n + \frac{2l^3}{n^3 \pi^3} (-1)^n - \frac{2l^3 \sin n\pi}{n^3 \pi^3} \cos 0 =$$

then w.k.t

$$F_c[f(x)] = \int_0^l f(x) \cos \frac{n\pi x}{l} dx$$

$$= \int_0^l x^2 \cos \frac{n\pi x}{l} dx$$

$$(ie) F_c[x^2] = \left[\frac{x^2 \left(\frac{\sin n\pi x}{l} \right)}{n\pi/l} - 2x \left(\frac{-\cos n\pi x}{n^2\pi^2/l^2} \right) + 2 \left(\frac{-\sin n\pi x}{n^2\pi^3/l^3} \right) \right]_0^l$$

$$= \left[\frac{l^3 \sin n\pi}{n\pi} + \frac{2l^3 \cos n\pi}{n^2\pi^2} - \frac{2l^3 \sin n\pi}{n^3\pi^3} \right]$$

$$= \frac{2l^3}{n^2\pi^2} [(-1)^n]$$

$$\Rightarrow F_c[x^2] = \frac{2l^3}{n^2\pi^2} (-1)^n$$

② Find finite fourier sine and cosine transform of $f(x) = x$ in the interval $(0, \pi)$

Solution:

$$F_s[f(x)] = \int_0^l f(x) \frac{\sin n\pi x}{l} dx$$

$$= \int_0^\pi x \frac{\sin n\pi x}{\pi} dx \quad l = \pi$$

$$= \int_0^\pi x \sin nx dx$$

$$= \left[x \left(\frac{-\cos nx}{n} \right) + \frac{\sin nx}{n^2} \right]_0^\pi$$

$$= \pi \left(\frac{-\cos n\pi}{n} \right) = \frac{-\pi}{n} (-1)^n$$

$$= (-1)^{n+1} \pi/n$$

$$F_s[x] = (-1)^{n+1} \pi/n$$

then we know that

$$F_c[f(x)] = \int_0^l f(x) \frac{\cos n\pi x}{1} dx$$

(i.e) $F_c[x] = \int_0^\pi x \frac{\cos n\pi x}{\pi} dx \quad [l=\pi]$

$$= \int_0^\pi x \cos nx dx$$

$$= \left[x \left(\frac{\sin nx}{n} \right) + \left(\frac{\cos nx}{n^2} \right) \right]_0^\pi$$

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

$$= \frac{1}{n^2} [(-1)^n - 1]$$

$$F_c[x] = \frac{1}{n^2} [(-1)^n - 1]$$

③ Find finite fourier sine and cosine transform for $f(x) = e^{ax}$ in $(0, l)$

Solution:

$$F_s[f(x)] = \int_0^l f(x) \sin \frac{n\pi x}{l} dx$$

$$F_s[e^{ax}] = \int_0^l e^{ax} \sin \frac{n\pi x}{l} dx$$

$$a=a \quad b=\frac{n\pi x}{l}$$

$$\begin{aligned}
&= \left[\frac{e^{al}}{l^2 a^2 + n^2 \pi^2} \left\{ a \sin \frac{n\pi l}{l} - \frac{n\pi}{l} \cos \frac{n\pi l}{l} \right\} \right. \\
&\quad \left. - \frac{e^0}{l^2 a^2 + n^2 \pi^2} \left\{ a \sin 0 - \frac{n\pi}{l} \cos 0 \right\} \right] \\
&= \frac{l^2 e^{al}}{a^2 l^2 + n^2 \pi^2} \left\{ \frac{-n\pi}{l} \cos n\pi \right\} - \frac{l^2}{l^2 a^2 + n^2 \pi^2} \left\{ \frac{n\pi}{l} \right\} \\
&= \frac{l^2}{l^2 a^2 + n^2 \pi^2} \left[(-1)^{n+1} \frac{n\pi}{l} + \frac{n\pi}{l} \right] \\
&= \frac{l^2}{l^2 a^2 + n^2 \pi^2} \left(\frac{n\pi}{l} \right) [(-1)^{n+1} e^{al} + 1]
\end{aligned}$$

$$F_s[e^{ax}] = \frac{\ln \pi}{l^2 a^2 + n^2 \pi^2} [(-1)^{n+1} e^{al} + 1]$$

then w.k.t

$$F_c[f(x)] = \int_0^l f(x) \frac{\cos n\pi x}{l} dx$$

$$(i.e.) F_c[e^{ax}] = \int_0^l e^{ax} \frac{\cos n\pi x}{l} dx$$

$$\begin{aligned}
&= \frac{e^{ax}}{a^2 + n^2 \pi^2} \left[a \cos \frac{n\pi x}{l} + \frac{n\pi x}{l} \sin \frac{n\pi x}{l} \right] \Big|_0^l \\
&= \frac{e^{al}}{a^2 l^2 + n^2 \pi^2} \left\{ a \cos \frac{n\pi l}{l} + \frac{n\pi l}{l} \sin \frac{n\pi l}{l} \right\} - \frac{e^0}{a^2 l^2 + n^2 \pi^2} \left\{ a \cos 0 + 0 \right\} \\
&= \frac{l^2 e^{al}}{a^2 l^2 + n^2 \pi^2} \left\{ a (-1)^n - \frac{l^2}{a^2 l^2 + n^2 \pi^2} \{a\} \right\}
\end{aligned}$$

$$= \frac{1}{2} \left[\frac{n(-1)^n - (-1)^n + n(-1)^n + (-1)^n}{n^2 - 1} + 2n \right]$$

$$= \frac{1}{2} \left[\frac{2n(-1)^n + 2n}{n^2 - 1} \right]$$

$$= \frac{2n(-1)^n + 1}{2(n^2 - 1)} = \frac{n((-1)^n + 1)}{n^2 - 1}$$

Then we know that

$$F_c[f(x)] = \int_0^{\pi} f(x) \cos \frac{n\pi x}{l} dx$$

$$F_c[\cos x] = \int_0^{\pi} \cos x \frac{\cos n\pi x}{\pi} dx$$

$$\begin{aligned} \cos A \cos B &= \frac{1}{2} [\cos(A+B) + \cos(A-B)] \\ &= \int_0^{\pi} \cos nx \cos x dx \\ &= \frac{1}{2} \int_0^{\pi} \cos(nx+x) + \cos(nx-x) dx \end{aligned}$$

$$F_c[\cos x] = \frac{1}{2} \int_0^{\pi} \cos(n+1)x + \cos(n-1)x dx$$

$$F_c[\cos x] = \frac{1}{2} \left[\frac{\sin(n+1)x}{n+1} + \frac{\sin(n-1)x}{n-1} \right]_0^{\pi}$$

$$= \frac{1}{2} \left[\frac{\sin \pi}{n+1} + \frac{\sin \pi}{n-1} - \frac{\sin 0}{n+1} - \frac{\sin 0}{n-1} \right]$$

$$= 0$$

$$F_c[\cos x] = 0$$

and $f(x)$ if $F_c(p) = \frac{6 \sin \frac{p\pi}{2} - \cos p\pi}{(2p+1)\pi}$ for $p=1, 2, \dots = 2/\pi$ for $p=0$, where $0 < x < 4$

soln Inverse finite Fourier cosine transform is

$$f(x) = \frac{1}{l} F_c(0) + \frac{2}{l} \sum_{n=1}^{\infty} F_c[n] \cos \frac{n\pi x}{l}$$

Here, $l=4$, $n=p$ $F_c(0) = 2/\pi$

$$f(x) = \frac{1}{4} \left(\frac{2}{\pi} \right) + \frac{2}{4} \sum_{p=1}^{\infty} F_c(p) \cos \frac{p\pi x}{4}$$

$$= \frac{1}{2\pi} + \frac{1}{2} \sum_{p=1}^{\infty} \frac{6 \sin p\pi/2 - \cos p\pi}{(2p+1)\pi} \cdot \frac{\cos p\pi x}{4}$$

$$f(x) = \frac{1}{2\pi} \left[1 + \sum_{p=1}^{\infty} \frac{6 \sin p\pi/2 - \cos p\pi}{2p+1} \cdot \frac{\cos p\pi x}{4} \right]$$

Find finite Fourier sine transform of $f(x) = \cos kx$ in $0 < x < \pi$

soln: We know that,

$$F_s[f(x)] = \int_0^l f(x) \frac{\sin n\pi x}{l} dx$$

(i.e) $F_s[\cos kx] = \int_0^{\pi} \cos kx \cdot \sin nx \, dx$ ($\because l=\pi$)

$$= \int_0^{\pi} \cos kx \cdot \sin nx \, dx$$

$$= \frac{1}{2} \int_0^{\pi} \sin(n\pi + kx) + \sin(n\pi - kx) \, dx$$

$$= \frac{1}{2} \int_0^{\pi} \sin(n+k)x + \sin(n-k)x \, dx$$

$$= \frac{1}{2} \left[\frac{-\cos(n+k)x}{n+k} - \frac{\cos(n-k)x}{n-k} \right]_0^{\pi}$$

$$= \frac{1}{2} \left[\frac{\cos(n+k)\pi}{n+k} - \frac{\cos(n-k)\pi}{n-k} + \frac{1}{n+k} + \frac{1}{n-k} \right]$$

$\cos n\cos k$
 $\sin n\sin k$

$$\begin{aligned}
 &= \frac{1}{2} \left[\frac{(\cos n\pi \cos k\pi - \sin n\pi \sin k\pi)}{n+k} - \frac{(\cos n\pi \cos k\pi + \sin n\pi \sin k\pi)}{n-k} + \frac{1}{n+k} + \frac{1}{n-k} \right] \\
 &= \frac{1}{2} \left[\frac{-(-1)^n \cos k\pi}{n+k} - \frac{(-1)^n \cos k\pi}{n-k} + \frac{2n}{n^2-k^2} \right] \\
 &= \frac{1}{2} \left[-(-1)^n \cos k\pi \left(\frac{1}{n+k} + \frac{1}{n-k} \right) + \frac{2n}{n^2-k^2} \right] \\
 &= \frac{1}{2} \left[-(-1)^n \cos k\pi \cdot \frac{2n}{n^2-k^2} + \frac{2n}{n^2-k^2} \right] \\
 &= \frac{2n}{2(n^2-k^2)} \left[1 - (-1)^n \cos k\pi \right]
 \end{aligned}$$

$$F_s[\cos kx] = \frac{n}{n^2-k^2} \left[1 - (-1)^n \cos k\pi \right]$$

(7) Find $f(x)$ if its finite fourier sine transform given by $F_s(p) = 1 - \frac{\cos p\pi}{p^2\pi^2}$, where $0 < x < \pi$
 $p = 1, 2, \dots$

Soln.

Inverse finite fourier sine transform is given by.

$$F(x) = \frac{2}{l} \sum_{n=1}^{\infty} F_s \left[\frac{n\pi x}{l} \right] \sin \frac{n\pi x}{l}$$

Here $l = \pi$, $n = p$

$$F(x) = \frac{2}{\pi^3} \sum_{p=1}^{\infty} \frac{1 - \cos p\pi}{p^2} \sin px$$

$$\therefore F(x) = \frac{2}{\pi} \sum_{p=1}^{\infty} \frac{1 - \cos p\pi}{p^2\pi^2} \frac{\sin p\pi x}{\pi}$$

$$(i.e) f(x) = \frac{2}{\pi^3} \sum_{p=1}^{\infty} \frac{1 - \cos p\pi}{p^2} \sin px$$

Q. Find $f(x)$ if its cosine transform is $F_c[s] = \begin{cases} \frac{1}{\sqrt{2\pi}} (a - s/2) & \text{if } s \leq 2a \\ 0 & \text{if } s > 2a \end{cases}$

Soln: Inverse Fourier cosine transform is

$$f(x) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} F_c[f(x)] \cos sx \, ds$$

$$= \sqrt{\frac{2}{\pi}} \int_0^{2a} \frac{1}{\sqrt{2\pi}} (a - s/2) \cos sx \, ds$$

$$= \frac{1}{\pi} \int_0^{2a} (a - s/2) \cos sx \, ds + \int_{2a}^{\infty} 0 \, ds$$

$$= \frac{1}{\pi} \left[(a - s/2) \left(\frac{\sin sx}{s} \right) - (-1/2) \left(\frac{-\cos sx}{s^2} \right) \right]_0^{2a}$$

$$= \frac{1}{\pi} \left[-\frac{1}{2} \frac{\cos 2ax}{x^2} + \frac{1}{2} \frac{1}{x^2} \right]_0^{2a}$$

$$= \frac{1}{\pi} \left[\left(\frac{1}{2} x^2 \right) (1 - \cos 2ax) \right]_0^{2a}$$

$$= \frac{1}{2\pi x^2} \left[2 \sin^2 \left(\frac{2ax}{2} \right) \right] \left[\because 1 - \cos 2\theta = 2 \sin^2 \theta \right]$$

$$= \frac{1}{2\pi x^2} \left[2 \sin^2 \frac{2ax}{2} \right]$$

$$= \frac{1}{\pi x^2} (\sin^2 ax)$$

$$f(x) = \frac{1}{\pi x^2} (\sin^2 ax)$$

Q. Find Fourier cosine transform of $f(x) = \pi/3 - x + x^2/2\pi$ in $(0, \pi)$

Soln:

We know that,

$$F_c[f(x)] = \int_0^{\pi} f(x) \frac{\cos n\pi x}{l} \, dx$$

$$V = \cos nx$$

$$V_1 = \frac{\sin nx}{n}$$

$$V_2 = -\frac{\cos nx}{n^2}$$

$$\begin{aligned}
&= \int \left(\frac{\pi}{3} - x + \frac{x^2}{2\pi} \right) \left(\frac{\sin nx}{n} \right) - \left(-1 + \frac{x}{\pi} \right) \\
&\quad \left(-\frac{\cos n\pi}{n^2} \right) + \left(\frac{x}{\pi} \right) \left(-\frac{\sin nx}{n^2} \right) \Bigg]_0^\pi \\
&= \left[\left(\frac{\pi}{3} - \pi + \frac{\pi^2}{2\pi} \right) (0) - 0 + 0 \right] - \left[1 \left(-\frac{1}{n^2} \right) \right] \\
&= \left\{ \frac{1}{n^2} \right\}
\end{aligned}$$

$$\therefore F_c[f(x)] = \frac{1}{n^2} \quad n = 1, 2, \dots$$

(10). Find the finite fourier cosine transform of $f(x) = \cos ax$ in $(0, 1)$

soln:

Finite fourier cosine transform of $f(x)$

$$\begin{aligned}
\text{is } F_c[f(x)] &= \int_0^1 f(x) \frac{\cos n\pi x}{1} dx \\
&= \int_0^1 \cos ax \frac{\cos n\pi x}{1} dx \\
&= \int_0^1 \frac{1}{2} \left[\cos \left(\frac{ax + n\pi x}{1} \right) + \cos \left(\frac{ax - n\pi x}{1} \right) \right] dx \\
&= \frac{1}{2} \int_0^1 \left\{ \cos \left(a + \frac{n\pi}{1} \right) x + \cos \left(a - \frac{n\pi}{1} \right) x \right\} dx \\
&= \frac{1}{2} \left[\frac{\sin \left(a + \frac{n\pi}{1} \right) x}{a + \frac{n\pi}{1}} + \frac{\sin \left(a - \frac{n\pi}{1} \right) x}{a - \frac{n\pi}{1}} \right]_0^1 \\
&= \frac{1}{2} \left[\frac{\sin(a + n\pi)}{a + n\pi/1} + \frac{\sin(a - n\pi)}{a - n\pi/1} \right]
\end{aligned}$$

$$\begin{aligned}
&= \frac{1}{2} \left[\frac{\sin a l \cos n \pi + \cos a l \sin n \pi}{a + n \pi / l} + \frac{\sin a l \cos n \pi - \cos a l \sin n \pi}{a - n \pi / l} \right] \\
&= \frac{1}{2} \left[\frac{\sin a l \cos n \pi + \cos a l \sin n \pi}{(a + n \pi / l)(a - n \pi / l)} + \frac{\sin a l \cos n \pi - \cos a l \sin n \pi}{(a - n \pi / l)(a + n \pi / l)} \right] \\
&= \frac{1}{2} \left[\frac{\sin a l (-1)^n + \cos a l (-1)^n}{a^2 - n^2 \pi^2 / l^2} \right] \\
&= \frac{1}{2} \left[\frac{2 \sin a l (-1)^n}{\frac{l^2 a^2 - n^2 \pi^2}{l^2}} \right] \\
&= \frac{(-1)^n a^2 l^2 \sin a l}{a^2 l^2 - n^2 \pi^2}
\end{aligned}$$

①. Find Fourier sine and cosine Transform
 $f(x) = x \quad 0 < x < l$.

Find Fourier sine transform of $f(x)$.

$$F_s[f(x)] = \int_0^l f(x) \cdot \frac{\sin n \pi x}{l} dx$$

$$= \int_0^l x \cdot \frac{\sin n \cdot l x}{l} dx$$

$$= \int_0^l x \sin nx dx$$

$$u = x$$

$$\begin{aligned}
v &= \int \sin nx dx \\
v_1 &= -\frac{\cos nx}{n}
\end{aligned}$$

$$F_s [f(x)] = \left[\frac{x \left(-\frac{\cos n\pi x}{l} \right)}{n\pi/l} + \frac{\frac{\sin n\pi x}{l}}{n^2 \pi^2 / l^2} \right]_0^l$$

$$F_s [f(x)] = \left[-\frac{l \cos n\pi}{n\pi/l} + \frac{\sin n\pi}{n^2 \pi^2 / l^2} \right]$$

$$= \left[-\frac{\cos n\pi \cdot l^2}{n\pi} + \frac{l^2 \sin n\pi}{n^2 \pi^2} \right] \quad [\sin n\pi = 0]$$

$$F_s [f(x)] = \frac{-l^2 (-1)^n}{n\pi}$$

$$= \frac{(-1)^{n+1} l^2}{n\pi}$$

$$\therefore F_s [f(x)] = \frac{l^2}{n\pi} (-1)^{n+1}$$

then we know that

$$F_c [f(x)] = \int_0^l f(x) \frac{\cos n\pi x}{l} dx$$

$$(e) F_c [f(x)] = \int_0^l x \cdot \frac{\cos n\pi x}{l} dx$$

$$u = x$$

$$u' = 1$$

$$u'' = 0$$

$$\left| \begin{array}{l} v = \int \frac{\cos n\pi x}{l} \\ v_1 = + \frac{\sin n\pi x}{n\pi/l} \\ v_2 = - \frac{\cos n\pi x}{\frac{l}{n^2 \pi^2}} \end{array} \right.$$

$$F_c [f(x)] = \left[\frac{x \left(\frac{\sin n\pi x}{l} \right)}{n\pi} + \frac{\cos n\pi x / l}{\frac{n^2 \pi^2}{l^2}} \right]_0^l$$

$$= \left[0 + \frac{\cos n\pi}{n^2 \pi^2} (l^2) - \frac{1}{n^2 \pi^2 / l^2} \right]$$

$$= \left[\frac{(-1)^n \cdot l^2}{n^2 \pi^2} - \frac{l^2}{n^2 \pi^2} \right]$$

$$F_c [f(x)] = \frac{l^2}{n^2 \pi^2} [(-1)^n - 1]$$

cosine transform.

Find Fourier transform of $e^{iat} f(t)$
 terms of fourier transforms of $f(t)$.

Solution:

Fourier transform of $f(t)$ is

$$F(s) = F[f(t)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) e^{ist} dt$$

$$F[e^{iat} f(t)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{iat} f(t) e^{ist} dt$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) e^{i(s+a)t} dt$$

$$= F(s+a).$$

Find finite fourier cosine transform
 for $f(x) = (1 - x/\pi)^2$ in $0 < x < \pi$.

Solution:

Finite fourier cosine transform

$$F_c[f(x)] = \int_0^l f(x) \frac{\cos n\pi x}{l} dx$$

Here $l = \pi$.

ie) $F_c[f(x)] = \int_0^{\pi} f(x) \frac{\cos n\pi x}{\pi} dx$

$$F_c[f(x)] = \int_0^{\pi} f(x) \cos n\pi x dx$$

$$= \int_0^{\pi} (1 - x/\pi)^2 \cos n\pi x dx$$

$$(a-b)^2 = a^2 + b^2 - 2ab$$

$$= \int_0^{\pi} \left(1 + \frac{x^2}{\pi^2} - \frac{2x}{\pi} \right) \cos n\pi x dx$$

$$\begin{array}{l|l} \text{let } u = 1 + \frac{x^2}{\pi^2} - \frac{2x}{\pi} & v = \int \cos nx \, dx \\ u' = \frac{2x}{\pi^2} - \frac{2}{\pi} & v_1 = \frac{\sin nx}{n} \\ u'' = \frac{2}{\pi^2} & v_2 = + \frac{\cos nx}{n^2} \\ & v_3 = - \frac{\sin nx}{n^3} \end{array}$$

$$\begin{aligned} \Rightarrow \int u \, dv &= uv_1 - u'v_2 + u''v_3 \\ &= \left[\left(1 + \frac{x^2}{\pi^2} - \frac{2x}{\pi} \right) \left(\frac{\sin nx}{n} \right) - \left(\frac{2x}{\pi^2} - \frac{2}{\pi} \right) \left(\frac{\cos nx}{n^2} \right) + \left(\frac{2}{\pi^2} \right) \left(- \frac{\sin nx}{n^3} \right) \right]_0^\pi \\ &= \left\{ \left[\left(1 + \frac{\pi^2}{\pi^2} - \frac{2\pi}{\pi} \right) \left(\frac{\sin \pi}{n} \right) - \left(\frac{2\pi}{\pi^2} - \frac{2}{\pi} \right) \left(\frac{\cos n\pi}{n^2} \right) + \left(\frac{2}{\pi^2} \right) \left(- \frac{\sin n\pi}{n^3} \right) \right] \right. \\ &\quad \left. - \left(0 - 0 - \frac{2 \sin 0}{\pi^2 n^3} \right) \right\} \\ &= \left\{ \left(1 + 1 - \frac{2\pi}{\pi} \right) \left(\frac{\sin \pi}{n} \right) - \left(\frac{2\pi}{\pi^2} - \frac{2}{\pi} \right) \left(\frac{(-1)^n}{n^2} \right) - 0 + \frac{2}{\pi^2} (0) \right\} \\ &= \left\{ \left(\frac{2\pi - 2\pi}{\pi} \right) \left(\frac{\sin \pi}{n} \right) - \left(\frac{2\pi}{\pi^2} - \frac{2}{\pi} \right) \left(\frac{(-1)^n}{n^2} \right) + \frac{2}{\pi^2} \left(\frac{1}{n^3} \right) \right\} \\ &= - \left(\frac{2\pi}{\pi^2} - \frac{2}{\pi} \right) \left(\frac{(-1)^n}{n^2} \right) \end{aligned}$$

$$\begin{array}{l} \sin n\pi = 0 \\ \sin 0 = 0 \end{array}$$

$$f_c[f(x)] = \frac{2}{n^2\pi} \quad n > 0$$

$$f_c[f(x)] = \int_0^\pi f(x) dx$$

$$f_c[f(x)] = \int_0^\pi (1 - x/\pi)^2 dx$$

$$= \int_0^\pi \left(1 + \frac{x^2}{\pi^2} - \frac{2x}{\pi}\right) dx$$

$$= \left[x + \frac{x^3}{3\pi^2} - \frac{2x^2}{2\pi} \right]_0^\pi$$

$$= \left[\pi + \frac{\pi^3}{3\pi^2} - \frac{2\pi^2}{2\pi} - (0 + 0 + 0) \right]$$

$$= \left[\pi + \frac{\pi}{3} - \pi \right] = \left[\frac{\pi}{3} \right]$$

$$f_c[f(x)] = \frac{\pi}{3}$$

$$f_c[f(x)] = \begin{cases} \frac{2}{n^2\pi} & n > 0 \\ \frac{\pi}{3} & n = 0 \end{cases}$$

Under what conditions on $f(x)$ Fourier transform of $f''(x)$ exist? Find the same when conditions satisfied?

Solution:

The Fourier transforms of $f(x)$ exist when $f'(x)$ and $f(x)$ vanishes as $x \rightarrow \infty$.

$$F[f''(x)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f'' e^{isx} dx$$

$$\begin{array}{l|l} u = e^{isx} & dv = f''(x) dx \\ du = (is) e^{isx} dx & v = f'(x) \end{array}$$

$$F[f''(x)] = \frac{1}{\sqrt{2\pi}} \left[\left(f'(x) e^{isx} \right)_{-\infty}^{\infty} - \int_{-\infty}^{\infty} f'(x) e^{isx} (is) dx \right]$$

Since $f'(x) \rightarrow 0$ as $x \rightarrow \pm\infty$.

$$F[f''(x)] = \frac{1}{\sqrt{2\pi}} \left[-is \int_{-\infty}^{\infty} f'(x) e^{isx} dx \right]$$

$$\begin{array}{l|l} u = e^{isx} & dv = f'(x) dx \\ du = (is) e^{isx} dx & v = f(x) \end{array}$$

$$F[f''(x)] = \frac{(-is)}{\sqrt{2\pi}} \left[f(x) e^{isx} \right]_{-\infty}^{\infty} - \int_{-\infty}^{\infty} f(x) (is) e^{isx} dx$$

Since $f(x) \rightarrow 0$ as $x \rightarrow \pm\infty$

$$F[f''(x)] = \frac{(-is)(-is)}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{isx} dx$$

$$F[f''(x)] = (is)^2 F(s)$$

Find Fourier transform of $\frac{\sin ax}{x}$
 Hence prove that $\int_{-\infty}^{\infty} \frac{\sin^2 ax}{x^2} dx = a\pi$.

Soln:

Fourier transform of $f(x)$ is

$$F[f(x)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{isx} dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \frac{\sin ax}{x} e^{isx} dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} (\cos sx + i \sin sx) dx$$

Since $\frac{\sin ax}{x} \cos sx$ is even fn and $\frac{\sin ax}{x} \sin sx$ is odd function.

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \frac{\sin ax}{x} \cos sx dx$$

$$= \frac{2}{\sqrt{2\pi}} \cdot \frac{1}{2} \int_0^{\infty} \frac{\sin(ax+sx)}{x} + \frac{\sin(ax-sx)}{x} dx$$

$$= \frac{1}{\sqrt{2\pi}} \left[\int_0^{\infty} \frac{\sin(a+s)x}{x} + \frac{\sin(a-s)x}{x} dx \right]$$

$$= \frac{1}{\sqrt{2\pi}} \left[\pi/2 + \pi/2 \right] \text{ if } \begin{matrix} s+a > 0 \\ a-s > 0 \end{matrix}$$

$$= \frac{1}{\sqrt{2\pi}} (\pi) \text{ if } \begin{matrix} s > -a \\ a > s \end{matrix}$$

$$F[f(x)] = \begin{cases} \sqrt{\pi/2} & \text{if } -a < s < a \\ 0 & \text{if } 0 \text{ otherwise} \end{cases}$$

By using Parseval's Identity:

$$\int_{-\infty}^{\infty} |f(x)|^2 dx = \int_{-\infty}^{\infty} |Ff(x)|^2 ds$$

$$\therefore \int_{-\infty}^{\infty} \frac{\sin^2 ax}{x^2} dx = \int_{-a}^a \left(\sqrt{\pi/2}\right)^2 ds$$

$$= \pi/2 [s]_{-a}^a$$

$$= \pi/2 (a+a) = \pi/2 (2a)$$

$$= a\pi$$

$$\therefore \int_{-\infty}^{\infty} \frac{\sin^2 ax}{x^2} dx = a\pi$$

16. Find $F^{-1} \left[\frac{2 \sin 3s}{\sqrt{2\pi} (s - 2\pi)} \right]$

Soln:

First we have to find

$$F^{-1} \left[\frac{2 \sin 3s}{\sqrt{2\pi} s} \right]$$

$$f(x) = F^{-1} \left[\frac{2 \sin 3s}{\sqrt{2\pi} s} \right] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(f(x)) e^{-isx} ds$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \frac{2 \sin 3s}{\sqrt{2\pi} s} \cdot e^{-isx} ds$$

$$= \frac{1}{2\pi} \times 2 \int_{-\infty}^{\infty} \frac{\sin 3s}{s} (\cos sx - i \sin sx) ds$$

$$= \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sin 3s}{s} (\cos sx - i \sin sx) ds$$

Since $\frac{\sin 3s}{s} \cos sx$ is even function

$\frac{\sin 3s}{s} \sin sx$ is odd function

$$= \frac{2}{\pi} \int_0^{\infty} \frac{\sin 3s}{s} \cos sx \, ds$$

$$= \frac{2}{\pi} \times \frac{1}{2} \int_0^{\infty} \left[\frac{\sin (3+x)s}{s} + \frac{\sin (3-x)s}{s} \right] ds$$

$$\sin A \cos B = \frac{1}{2} [\sin (A+B) + \sin (A-B)]$$

$$= \frac{1}{\pi} \left[\frac{\pi}{2} + \frac{\pi}{2} \right] \text{ when } \begin{matrix} 3+x > 0 \text{ and} \\ 3-x > 0 \end{matrix}$$

$$= \frac{1}{\pi} (\pi) = 1 \quad -3 < x < 3$$

$$f(x) = F^{-1} \left[\frac{2 \sin 3x}{\sqrt{2\pi} \cdot 3} \right] = \begin{cases} 1 & |x| < 3 \\ 0 & |x| > 3 \end{cases}$$

By Shifting Theorem:

$$F[e^{-ax} F(x)] = F(s-a)$$

$$F^{-1} F[e^{iax} f(x)] = F^{-1} [F(s-a)]$$

$$\text{i.e. } F^{-1} F[s-a] = e^{iax} f(x).$$

$$\text{i.e. } F^{-1} \left[\frac{2 \sin 3(s-2\pi)}{\sqrt{2\pi} (s-2\pi)} \right]$$

$$= e^{-i2\pi x} \begin{cases} 1 & |x| < 3 \\ 0 & |x| > 3 \end{cases}$$

16. Find $f(x)$, if finite sine transform is $\frac{2\pi (-1)^{p-1}}{p^3}$ $0 < x < \pi$

Soln:

We know that Inverse finite Fourier sine transform is given by

$$f(x) = \sum_{n=1}^{\infty} F_s [f(x)] \sin \frac{n\pi x}{l}$$

Here $l = \pi$ and $n = p$

$$f(x) = \frac{1}{4} \sum_{p=1}^{\infty} \frac{(-1)^{p-1}}{p^3} \sin p\pi x.$$

17) Find $F_c^{-1} f(p)$ if $f(p) = \frac{\cos 2/3 p\pi}{(2p+1)^2}$, $0 < x < 1$.

Soln:

W.K.T Inverse finite Fourier cosine transform is given by

$$f(x) = \frac{1}{l} F_c(0) + \frac{2}{l} \sum_{n=1}^{\infty} F_c f(x) \frac{\cos n\pi x}{l}$$

Here $l=1$, $n=p$, $F_c(0) = 1$.

$$f(x) = \frac{1}{1} (1) + \frac{2}{1} \sum_{n=1}^{\infty} \frac{\cos 2/3 p\pi}{(2p+1)^2} \cos p\pi x.$$

$$f(x) = \frac{1}{1} + \frac{2}{1} \sum_{n=1}^{\infty} \frac{\cos 2/3 p\pi}{(2p+1)^2} \cos p\pi x.$$

Find Fourier sine and cosine transform:

2) If $f(x) = \begin{cases} 0 & 0 < x < \pi/2 \\ -1 & \pi/2 < x < \pi \end{cases}$

Soln:

$$W.K.T F_S[f(x)] = \int_0^l f(x) \frac{\sin n\pi x}{l} dx.$$

$$F_S[f(x)] = \int_0^{\pi} f(x) \frac{\sin n\pi x}{l} dx$$

$$F_S[f(x)] = \int_0^{\pi/2} 0 dx + \int_{\pi/2}^{\pi} (-1) \frac{\sin n\pi x}{l} dx$$

$$F_S[f(x)] = \int_{\pi/2}^{\pi} -\frac{\sin n\pi x}{\pi} dx$$

$$F_S[f(x)] = \left[\frac{\cos n\pi x}{\pi} \right]_{\pi/2}^{\pi}$$

then we know that

$$F_c [f(x)] = \int_0^l f(x) \cdot \frac{\cos n\pi x}{l} dx$$

$$F_c [f(x)] = \int_0^{\pi} f(x) \frac{\cos n\pi x}{l} dx = \int_0^{\pi/2} 0 dx + \int_{\pi/2}^{\pi} -1 \cos dx$$

$$= \int_{-\pi/2}^{\pi/2} \cos nx dx$$

$$\begin{array}{l} u = x \\ u' = 1 \\ u'' = 0 \end{array} \quad \left| \quad \begin{array}{l} v = \int \cos nx dx \\ v_1 = + \frac{\sin nx}{n} \end{array} \right.$$

$$= \left[-1 \cdot + \frac{\sin nx}{n} \right]_{\pi/2}^{\pi}$$

$$= \left(-\frac{\sin n\pi}{n} + \frac{\sin n\pi/2}{n} \right) \left\{ \cos \left(\frac{\sin n\pi}{n} \right) \right\}$$

$$F_c [f(x)] = \left[\frac{\sin n\pi/2}{n} \right] = \sin \pi/2 = 1$$

3. $f(x) = x^3, 0 < x < 4.$

Solution:

We know that $F_s [f(x)] = \int_0^l f(x) \cdot \frac{\sin n\pi x}{l} dx$

$$F_s [f(x)] = \int_0^4 x^3 \cdot \frac{\sin n\pi x}{4} dx$$

$$\begin{array}{l} u = x^3 \\ u' = 3x^2 \\ u'' = 6x \\ u''' = 6 \\ u^{IV} = 0 \end{array} \quad \left| \quad \begin{array}{l} v = \int \frac{\sin n\pi x}{4} dx \\ v_1 = -\frac{\cos n\pi x}{4} \\ v_2 = -\frac{\sin n\pi x}{n\pi/4} \\ v_3 = \frac{\cos n\pi x}{n^2\pi^2/16} \end{array} \right.$$

$$v_3 = \frac{\cos n\pi x}{n^3\pi^3}$$

Bernoulli's formulae,

$$\begin{aligned}
 \int u dv &= u v_1 - u' v_2 + u'' v_3 - u''' v_4 \\
 &= \left[\frac{x^3 \left(-\frac{\cos n\pi x}{4} \right)}{n\pi/4} - \frac{3x^2 \left(-\frac{\sin n\pi x}{4} \right)}{\frac{n^2 \pi^2}{16}} \right. \\
 &\quad \left. + \frac{6x \left(\frac{\cos n\pi x}{4} \right)}{\frac{n^3 \pi^3}{64}} - \frac{6 \left(\frac{\sin n\pi x}{4} \right)}{\frac{n^4 \pi^4}{256}} \right] \\
 &= \left\{ \frac{-(4^3) \frac{\cos 4\pi x}{4}}{-n\pi/4} + \frac{3(4^2) \frac{\sin 4\pi x}{4}}{\frac{n^2 \pi^2}{16}} \right. \\
 &\quad \left. + \frac{6(4) \frac{\cos 4\pi x}{4}}{\frac{n^3 \pi^3}{64}} - \frac{6 \frac{\sin 4\pi x}{4}}{\frac{n^4 \pi^4}{256}} \right\} \\
 &= \left\{ -256 \frac{\cos n\pi}{n\pi} + 0 + 1536 \frac{\cos n\pi}{n^3 \pi^3} \right\} \\
 &= \left\{ -256 \frac{(-1)^n}{n\pi} + 1536 \frac{(-1)^n}{n^3 \pi^3} \right\} \\
 &= 256 \left\{ \frac{6(-1)^n}{n^3 \pi^3} - \frac{(-1)^n}{n\pi} \right\} \\
 F_S [f(x)] &= \frac{256}{n\pi} (-1)^n \left[\frac{6}{n^2 \pi^2} - 1 \right]
 \end{aligned}$$

Then we know that,

$$F_C [f(x)] = \int_0^l f(x) \cos \frac{n\pi x}{l} dx$$

$$F_0[f(x)] = \int_0^1 x^3 \frac{\cos n\pi x}{4} dx$$

$$u = x^3$$

$$u' = 3x^2$$

$$u'' = 6x$$

$$u''' = 6$$

$$u^{(4)} = 0$$

$$v = \int \frac{\cos n\pi x}{4} dx$$

$$v_1 = \frac{\sin n\pi x}{4 \cdot \frac{n\pi}{4}}$$

$$v_2 = \frac{-\cos n\pi x / 4}{\frac{n\pi}{16}}$$

$$v_3 = \frac{-\sin n\pi x}{\frac{n\pi}{64}}$$

$$v_4 = \frac{\cos n\pi x}{\frac{n\pi}{256}}$$

$$= \left[\frac{x^3 \left(\frac{\sin n\pi x}{4} \right)}{\frac{n\pi}{4}} - \frac{(3x^2) \left(-\frac{\cos n\pi x}{4} \right)}{n^2 \pi^2 / 16} \right. \uparrow$$

$$+ \frac{6x \left(-\frac{\sin n\pi x}{4} \right)}{\frac{n^3 \pi^3}{64}} - \frac{6 \left(\frac{\cos n\pi x}{4} \right)}{\frac{n^4 \pi^4}{256}} \Bigg]_0^1$$

$$= \left\{ \frac{4^3 \left(\frac{\sin 4n\pi}{4} \right)}{n\pi/4} + \frac{3(4^2) \frac{\cos 4n\pi}{4}}{n^2 \pi^2 / 16} \right. \quad 0$$

$$+ \frac{-6(4) \frac{\sin 4n\pi}{4}}{\frac{n^3 \pi^3}{64}} - \frac{6 \frac{\cos 4n\pi}{4}}{\frac{n^4 \pi^4}{256}}$$

$$+ 0 + 0 + 0 + \left. \frac{6 \cos 0}{\frac{n^4 \pi^4}{256}} \right\}$$

$$= \left\{ 0 + \frac{768 \cos n\pi}{n^3 \pi^3} + 0 - \frac{1536 \cos 0}{n^4 \pi^4} \right\}$$

$$\begin{array}{r} 16 \\ 3 \\ \hline 48 \\ 48 \\ \hline 96 \\ 16x \\ \hline 208 \\ 48 \\ \hline 256 \end{array}$$

$$= 3 \cdot 4^4 \left\{ \frac{(-1)^n}{n^2 \pi^2} - \frac{2(-1)^n}{n^4 \pi^4} + \frac{2}{n^4 \pi^4} \right\}$$

$$= \frac{3 \cdot 4^4}{n^2 \pi^2} \left[(-1)^n \left(1 - \frac{2}{n^2 \pi^2} \right) + \frac{2}{n^4 \pi^4} \right]$$

$$F_c [f(x)] = \frac{3 \cdot 4^4}{n^2 \pi^2} \left[(-1)^n + \frac{2}{n^2 \pi^2} (1 - (-1)^n) \right]$$

4. Find $F_c [f(x)]$ if $f(x) = \sin ax$ in $0 < x < \pi$.

Soln:

$$F_c [f(x)] = \int_0^{\pi} f(x) \frac{\cos n\pi x}{\pi} dx$$

$$= \int_0^{\pi} \sin ax \cdot \frac{\cos n\pi x}{\pi} dx$$

$$= \int_0^{\pi} \sin ax \cdot \cos nx dx$$

$$\sin A \cdot \cos B = \sin(A+B) + \sin(A-B)$$

$$= \frac{1}{2} \int_0^{\pi} \sin(a+n)x + \sin(a-n)x dx$$

$$= \frac{1}{2} \int_0^{\pi} \sin(a+n)x + \sin(a-n)x dx$$

$$= \frac{1}{2} \left[-\frac{\cos(a+n)x}{a+n} - \frac{\cos(a-n)x}{a-n} \right]_0^{\pi}$$

$$= \frac{1}{2} \left[-\frac{\cos(a+n)\pi}{a+n} - \frac{\cos(a-n)\pi}{a-n} \right]$$

$$+ \frac{1}{a+n} + \frac{1}{a-n}$$

$$\begin{aligned}
 &= -\frac{1}{2} \left[\left(\frac{\cos(a+n)\pi}{a+n} + \frac{\cos(a-n)\pi}{a-n} \right) \right. \\
 &\quad \left. + \left(\frac{1}{a+n} + \frac{1}{a-n} \right) \right] \\
 &= -\frac{1}{2} \left\{ \left[\frac{\cos(a+n)\pi}{a+n} + \frac{\cos(a-n)\pi}{a-n} \right] - \left[\frac{a-n+a+n}{a^2-n^2} \right] \right\}
 \end{aligned}$$

case -I

If 'a' is not an integer

$$F_c[f(x)] = -\frac{1}{2} \left\{ \frac{\cos a\pi \cdot \cos n\pi - \sin a\pi \cdot \sin n\pi}{a+n} \right.$$

$$+ \left[\frac{\cos a\pi \cos n\pi + \sin a\pi \cdot \sin n\pi}{a-n} \right]$$

$$\left. \begin{aligned} & - \frac{2a}{a^2-n^2} \end{aligned} \right\}$$

$$= -\frac{1}{2} \left[\frac{\cos a\pi (-1)^n}{a+n} + \frac{\cos a\pi (-1)^n}{a-n} - \frac{2a}{a^2-n^2} \right]$$

$$= -\frac{1}{2} \cos a\pi (-1)^n \left(\frac{1}{a+n} + \frac{1}{a-n} \right) + \frac{a}{a^2-n^2}$$

$$= -\frac{1}{2} \cos a\pi (-1)^n \left(\frac{a-n+a+n}{a^2-n^2} \right) + \frac{a}{a^2-n^2}$$

$$= -\frac{1}{2} \frac{\cos a\pi}{2} (-1)^n \left(\frac{2a}{a^2-n^2} \right) + \frac{a}{a^2-n^2}$$

$$F_c [\sin ax] = \frac{2a}{a^2 - n^2}$$

$$\therefore F_c [\sin ax] = \begin{cases} 0 & \text{if } n, a \text{ is odd} \\ & \text{even} \\ \frac{2a}{a^2 - n^2} & \text{if } n \text{ is odd} \\ & a \text{ is even} \end{cases}$$