Inverse Fourier Transform

Fourier Transform and Its Inverse

 Writing the exponential function in (4) as a product of exponential functions, we have

(5)
$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \left[\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(v) e^{-iwv} dv \right] e^{iwx} dw.$$

The expression in brackets is a function of w, is denoted by $\hat{f}(w)$ and is called the **Fourier transform** of f; writing v = x, we have

$$\hat{f}(w) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x)e^{-iwx} dx.$$

With this, (5) becomes

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{f}(w) e^{iwx} dw$$

and is called the **inverse Fourier transform** of $\hat{f}(w)$

Another notation for the Fourier transform is

so that
$$\hat{f} = \mathcal{F}(f), \qquad f = \mathcal{F}^{-1}(\hat{f}).$$

• The process of obtaining the Fourier transform $\mathcal{F}(f) = \hat{f}$

from a given f is also called the **Fourier transform** or the *Fourier transform method*.

Table of Fourier Transforms

f(x)	$\hat{f}(\omega)$
1. $\frac{1}{x^2 + a^2}$ $(a > 0)$	$\frac{\pi}{a}e^{-a \omega }$
2. $H(x)e^{-ax}$ (Re $a > 0$)	$\frac{1}{a+i\omega}$
3. $H(-x)e^{ax}$ (Re $a > 0$)	$\frac{1}{a-i\omega}$
4. $e^{-a x }$ $(a>0)$	$\frac{2a}{\omega^2 + a^2}$
5. e^{-x^2}	$\sqrt{\pi}e^{-\omega^2/4}$
6. $\frac{1}{2a\sqrt{\pi}}e^{-x^2/(2a)^2} (a>0)$	$e^{-a^2\omega^2}$
7. $\frac{1}{\sqrt{ x }}$	$\sqrt{\frac{2\pi}{ \omega }}$
8. $e^{-a x /\sqrt{2}} \sin\left(\frac{a}{\sqrt{2}} x + \frac{\pi}{4}\right) (a > 0)$	$\frac{2a^3}{\omega^4 + a^4}$
9. $H(x+a) - H(x-a)$	$\frac{2\sin\omega a}{\omega}$