

Then Fourier sine transform of 1st derivative $\frac{df}{dt}$ is

$$g_{1s}(\omega) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \frac{df}{dt} \sin \omega t dt$$

$$= \sqrt{\frac{2}{\pi}} \left[f(t) \sin \omega t \right]_0^{\infty} - \sqrt{\frac{2}{\pi}} \cdot \omega \int_0^{\infty} f(t) \cos \omega t dt$$

As 1st term vanishes since $f(t) \rightarrow 0$ as $t \rightarrow \infty$ and using (2), above eqn becomes

$$g_{1s}(\omega) = -\omega g_c(\omega) \quad \text{--- (3)}$$

where $g_c(\omega)$ is Fourier cosine transform of $f(t)$.

Also the Fourier cosine transform of 1st derivative of $f(t)$ is

$$g_{1c}(\omega) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \frac{df}{dt} \cos \omega t dt$$

$$= \sqrt{\frac{2}{\pi}} \left[f(t) \cos \omega t \right]_0^{\infty} + \sqrt{\frac{2}{\pi}} \omega \int_0^{\infty} f(t) \sin \omega t dt$$

$$= -\sqrt{\frac{2}{\pi}} f(0) + \omega g_s(\omega) = \omega g_s(\omega) - \sqrt{\frac{2}{\pi}} f(0) \quad \text{--- (4)}$$

where $g_s(\omega)$ is the Fourier sine transform of $f(t)$.

Again, Fourier sine transform of 2nd derivative of $f(t)$ is $\frac{d^2f}{dt^2}$ is given by

$$g_{2s}(\omega) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \frac{d^2f}{dt^2} \sin \omega t dt$$

$$= \sqrt{\frac{2}{\pi}} \left[\frac{df}{dt} \sin \omega t \right]_0^{\infty} - \sqrt{\frac{2}{\pi}} \cdot \omega \int_0^{\infty} \frac{df}{dt} \cos \omega t dt$$

As first term vanishes since $f(t) \rightarrow 0$ as $t \rightarrow \infty$, we get

$$g_{2s}(\omega) = -\omega g_{1c}(\omega)$$

$$= -\omega \left[\omega g_s(\omega) - \sqrt{\frac{2}{\pi}} f(0) \right]$$

$$= -\omega^2 g_s(\omega) + \sqrt{\frac{2}{\pi}} \omega f(0) \quad \text{--- (5)}$$

Similarly, Fourier cosine transform of 2nd derivative of $f(t)$ is

$$g_{2c}(\omega) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \frac{d^2f}{dt^2} \cos \omega t dt = \sqrt{\frac{2}{\pi}} \left[\frac{df}{dt} \cos \omega t \right]_0^{\infty} + \sqrt{\frac{2}{\pi}} \omega \int_0^{\infty} \frac{df}{dt} \sin \omega t dt$$

$$= -\sqrt{\frac{2}{\pi}} f'(0) + \omega g_{1s}(\omega)$$

$$= -\sqrt{\frac{2}{\pi}} f'(0) - \omega^2 g_c(\omega) \quad \text{--- (6)}$$

(use eq 3)

Example 1 - Find the Fourier transform of the slit function $f(x)$ defined as

$$f(x) = \begin{cases} 1/\epsilon & |x| \leq \epsilon \\ 0 & |x| > \epsilon \end{cases}$$

Determine the limit of this transform as $\epsilon \rightarrow 0$ and discuss the result.

Solution The Fourier transform of function $f(x)$ is

$$g(\omega) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{-i\omega x} dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\epsilon}^{\epsilon} \frac{1}{\epsilon} e^{-i\omega x} dx = \frac{1}{\sqrt{2\pi}} \cdot \frac{1}{\epsilon} \left[\frac{e^{-i\omega x}}{-i\omega} \right]_{-\epsilon}^{\epsilon}$$

$$= \frac{1}{\sqrt{2\pi}} \cdot \frac{1}{\epsilon} \frac{e^{i\omega\epsilon} - e^{-i\omega\epsilon}}{i\omega} = \frac{1}{\sqrt{2\pi}} \frac{2}{\omega\epsilon} \frac{e^{i\omega\epsilon} - e^{-i\omega\epsilon}}{2i}$$

$$= \sqrt{\frac{2}{\pi}} \frac{\sin \omega\epsilon}{\omega\epsilon}$$

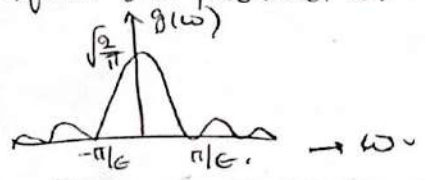
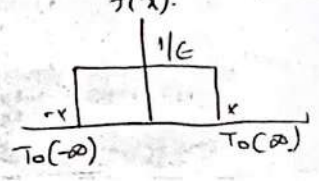
This is required Fourier transform of given $f(x)$.

$$\lim_{\epsilon \rightarrow 0} g(\omega) = \lim_{\epsilon \rightarrow 0} \sqrt{\frac{2}{\pi}} \cdot \frac{\sin \omega\epsilon}{\omega\epsilon} \quad (0/0 \text{ form})$$

$$= \lim_{\epsilon \rightarrow 0} \sqrt{\frac{2}{\pi}} \frac{\frac{\partial}{\partial \epsilon} (\sin \omega\epsilon)}{\frac{\partial}{\partial \epsilon} (\omega\epsilon)} = \lim_{\epsilon \rightarrow 0} \sqrt{\frac{2}{\pi}} \frac{\omega \cos \omega\epsilon}{\omega}$$

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

Thus $g(\omega) \rightarrow \sqrt{\frac{2}{\pi}}$ as $\epsilon \rightarrow 0$, while $f(x) \rightarrow \infty$ as $x \rightarrow 0$. The $f(x)$ and its Fourier transform are plotted as



Example 1:- Find the Fourier Transform of the Gaussian distribution function

$$f(x) = N e^{-\alpha x^2}$$

where N and α are constants

Solution 1:- The Fourier Transform of the function $f(x)$ is given by

$$g(\omega) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} f(x) e^{-i\omega x} dx$$

$$\therefore g(\omega) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} N e^{-\alpha x^2} e^{-i\omega x} dx$$

$$= \frac{N}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} e^{-(\alpha x^2 + i\omega x)} dx$$

$$= \frac{N}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} e^{-\alpha \left(x^2 + \frac{i\omega}{\alpha} x\right)} dx$$

$$= \frac{N}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} e^{-\alpha \left[x^2 + \frac{i\omega}{\alpha} x + \left(\frac{i\omega}{2\alpha}\right)^2\right]} e^{\alpha \left(\frac{i\omega}{2\alpha}\right)^2} dx$$

$$= \frac{N}{\sqrt{2\pi}} e^{-\frac{\omega^2}{4\alpha}} \int_{-\infty}^{+\infty} e^{-\alpha \left(x + \frac{i\omega}{2\alpha}\right)^2} dx$$

$$= \frac{N}{\sqrt{2\pi}} e^{-\frac{\omega^2}{4\alpha}} \int_{-\infty}^{+\infty} e^{-\alpha y^2} dy$$

Subst $x + \frac{i\omega}{2\alpha} = y$

$$= \frac{N}{\sqrt{2\pi}} e^{-\frac{\omega^2}{4\alpha}} \sqrt{\frac{\pi}{\alpha}} = \frac{N}{\sqrt{2\alpha}} e^{-\frac{\omega^2}{4\alpha}}$$

Example 3 Find the Fourier transform of $e^{-|t|}$

Solution F.T. $e^{-|t|} = g(\omega)$ say

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} e^{-|t|} e^{-i\omega t} dt$$

$$= \frac{1}{\sqrt{2\pi}} \left[\int_{-\infty}^0 e^{-|t|} e^{-i\omega t} dt + \int_0^{+\infty} e^{-|t|} e^{-i\omega t} dt \right]$$

$$= \frac{1}{\sqrt{2\pi}} \left[\int_0^{+\infty} e^{-t} e^{-i\omega t} dt + \int_0^{+\infty} e^{-t} e^{i\omega t} dt \right]$$

$$\begin{aligned}
 &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^0 e^{t(1-i\omega)} dt + \frac{1}{\sqrt{2\pi}} \int_0^{\infty} e^{-t(1+i\omega)} dt \\
 &= \frac{1}{\sqrt{2\pi}} \left[\frac{e^{t(1-i\omega)}}{1-i\omega} \right]_{-\infty}^0 + \frac{1}{\sqrt{2\pi}} \left[\frac{e^{-t(1+i\omega)}}{1+i\omega} \right]_0^{\infty} \\
 &= \frac{1}{\sqrt{2\pi}} \left(\frac{1}{1-i\omega} + \frac{1}{1+i\omega} \right) = \frac{1}{\sqrt{2\pi}} \cdot \frac{2}{1+\omega^2} = \sqrt{\frac{2}{\pi}} \left(\frac{1}{1+\omega^2} \right)
 \end{aligned}$$

Example Find the sine transform of $\frac{e^{-ax}}{x}$.

Solution. The sine transform of function $f(x)$

$$\begin{aligned}
 g_s(\omega) &= \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \sin \omega x dx \\
 &= \sqrt{\frac{2}{\pi}} \int_0^{\infty} \frac{e^{-ax}}{x} \sin \omega x dx
 \end{aligned}$$

Differentiating w.r.t ω , we get

$$\frac{\sin \omega x}{x} = \frac{0}{0} \text{ type}$$

∴ take diff.

$$\begin{aligned}
 \frac{dg_s(\omega)}{d\omega} &= \sqrt{\frac{2}{\pi}} \int_0^{\infty} \frac{e^{-ax}}{x} x \cos \omega x dx \\
 &= \sqrt{\frac{2}{\pi}} \int_0^{\infty} e^{-ax} \cos \omega x dx = \sqrt{\frac{2}{\pi}} \frac{a}{a^2 + \omega^2}
 \end{aligned}$$

$$\begin{aligned}
 \text{Since } \int_0^{\infty} e^{-ax} \cos \omega x dx \\
 &= \frac{a}{a^2 + \omega^2}
 \end{aligned}$$

Integrating we get

$$g_s(\omega) = \sqrt{\frac{2}{\pi}} \tan^{-1} \left(\frac{\omega}{a} \right) + A, \quad A \text{ being constant of integration}$$

For $\omega = 0$, this gives $g_s(\omega) = g_s(0) = A$

But $g_s(\omega) = 0$ for $\omega = 0$, thereby giving $A = 0$.

Hence the required Fourier sine transform

$$= g_s(\omega) = \sqrt{\frac{2}{\pi}} \tan^{-1} \left(\frac{\omega}{a} \right)$$

Example:- Find the cosine transform of a function of x which is unity for $0 < x < a$ and zero for $x > a$. What is the function whose cosine transform is $\sqrt{\frac{2}{\pi}} \frac{\sin ap}{p}$.

Soln Given $f(x) = \begin{cases} 1 & \text{for } 0 < x < a \\ 0 & x > a \end{cases}$

(i) The Fourier cosine transform of $f(x)$ is given by

$$\begin{aligned} g_s(\omega) &= \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \cos \omega x \, dx \\ &= \sqrt{\frac{2}{\pi}} \left[\int_0^a f(x) \cos \omega x \, dx + \int_a^{\infty} f(x) \cos \omega x \, dx \right] \\ &= \sqrt{\frac{2}{\pi}} \left[\int_0^a 1 \cdot \cos \omega x \, dx + \int_a^{\infty} 0 \cdot \cos \omega x \, dx \right] \\ &= \sqrt{\frac{2}{\pi}} \cdot \frac{\sin \omega a}{\omega} \end{aligned}$$

(ii) Given $g(p) = \sqrt{\frac{2}{\pi}} \sin \frac{ap}{p}$ or $g(\omega) = \sqrt{\frac{2}{\pi}} \frac{\sin a\omega}{\omega}$

The Fourier inverse cosine transform is

$$f(x) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} g(\omega) \cos \omega x \, d\omega$$

$$= \sqrt{\frac{2}{\pi}} \int_0^{\infty} \sqrt{\frac{2}{\pi}} \frac{\sin a\omega}{\omega} \cos \omega x \, d\omega$$

$$= \frac{1}{\pi} \int_0^{\infty} \frac{2 \sin a\omega \cos \omega x}{\omega} \, d\omega$$

$$= \frac{1}{\pi} \int_0^{\infty} \left[\frac{\sin(a+x)\omega}{\omega} + \frac{\sin(a-x)\omega}{\omega} \right] \, d\omega$$

$$= \frac{1}{\pi} \left[\int_0^{\infty} \frac{\sin(a+x)\omega}{\omega} \, d\omega + \int_0^{\infty} \frac{\sin(a-x)\omega}{\omega} \, d\omega \right]$$

$$= \begin{cases} \frac{1}{\pi} \left(\frac{\pi}{2} + \frac{\pi}{2} \right) & \text{if } x < a \\ \frac{1}{\pi} \left(\frac{\pi}{2} - \frac{\pi}{2} \right) & \text{if } x > a \end{cases} \quad \left[\text{since } \int_0^{\infty} \frac{\sin \alpha x}{x} \, dx = \frac{\pi}{2} \text{ for } \alpha > 0 \right]$$

$$\therefore f(x) = \begin{cases} 1 & \text{if } x < a \\ 0 & \text{if } x > a \end{cases}$$

③ Example:- Find the Fourier transform of

$$F(x) = \begin{cases} 1, & |x| < a \\ 0, & |x| > a. \end{cases}$$

Hence evaluate $\int_0^{\infty} \frac{\sin^2 nx}{n^2} \, dx$.

$$\begin{aligned} \text{We have } g(\omega) &= \frac{1}{\sqrt{2\pi}} \int_{-a}^{+a} f(x) e^{-i\omega x} dx = \frac{1}{\sqrt{2\pi}} \int_{-a}^{+a} e^{-i\omega x} dx \quad (1) \\ &= \frac{1}{\sqrt{2\pi}} \frac{e^{-i\omega x}}{-i\omega} \Big|_{-a}^{+a} = \frac{1}{\sqrt{2\pi}} \left[\frac{e^{i\omega a} - e^{-i\omega a}}{i\omega} \right] = \sqrt{\frac{2}{\pi}} \frac{\sin \omega a}{\omega} \end{aligned}$$

$$\begin{aligned} \text{For } n=0, \quad g(\omega) &= \sqrt{\frac{2}{\pi}} \lim_{n \rightarrow 0} \frac{\sin \omega a}{\omega} = \sqrt{\frac{2}{\pi}} \lim_{n \rightarrow 0} \frac{na - \frac{1}{3}n^3 a^3 - \dots}{n} \\ &= \sqrt{\frac{2}{\pi}} a \end{aligned}$$

Now using Parseval's identity, we find

$$\int_{-a}^{+a} f^2 dx = \int_{-\infty}^{+\infty} \frac{2}{\pi} \frac{\sin^2 \omega a}{\omega^2} d\omega \quad (2)$$

$$\frac{2}{\pi} \int_{-\infty}^{+\infty} \frac{\sin^2 \omega a}{\omega^2} d\omega = 2a$$

$$\text{or } \int_{-\infty}^{+\infty} \frac{\sin^2 \omega a}{\omega^2} d\omega = \pi a,$$

$$\text{or } \int_0^{\infty} \frac{\sin^2 \omega a}{\omega^2} d\omega = \frac{\pi}{2} a.$$

Fourier transform of functions of two or three variables.

(i) Function of two variables :- let $f(x, y)$ be a function of two variables x and y . Keeping y constant its Fourier transform w.r.t x is given by

$$g_1(u, y) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} f(x, y) e^{-iux} dx \quad (1)$$

Then considering y variable, the Fourier transform of $g_1(u, y)$ is

$$g(u, v) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} g_1(u, y) e^{-ivy} dy \quad (2)$$

Subs. (1) in (2), we get the Fourier transform of $f(x, y)$ as

$$g(u, v) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} f(x, y) e^{-i(ux+vy)} dx dy \quad (3)$$

Also keeping v constant, the Fourier inverse transform of $g(x, y)$ is

$$f_1(x, v) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} g(u, v) e^{iux} du \quad (4)$$

Then considering y variable, the Fourier inverse transform of $f_1(x, u)$ is

$$f(x, y) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} f_1(x, u) e^{iuy} du \quad \text{--- (5)}$$

Substituting (4) in (5), we get two dimensional Fourier inverse transform of $g(u, v)$ as

$$f(x, y) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} g(u, v) e^{i(ux+vy)} du dv \quad \text{--- (6)}$$

(ii) Function of three variables: - Let $f(x, y, z)$ be the function of three variables. Proceeding exactly as above we get for Fourier transform of $f(x, y, z)$ as

$$g(u, v, w) = \frac{1}{(2\pi)^{3/2}} \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} f(x, y, z) e^{-i(ux+vy+wz)} dx dy dz \quad \text{--- (7)}$$

and the three dimensional Fourier inverse transform is

$$f(x, y, z) = \frac{1}{(2\pi)^{3/2}} \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} g(u, v, w) e^{i(ux+vy+wz)} du dv dw \quad \text{--- (8)}$$

The following properties of two dimensional Fourier transform can be verified: - Let $g(u, v)$ be the Fourier transform of $f(x, y)$

$$1. \text{ F.T. } [f^*(x, y)] = g^*(-u, -v) \quad \text{--- (9)}$$

$$2. \text{ F.T. } [f(x-x_0, y-y_0)] = g(u, v) e^{-i(ux_0+vy_0)} \quad \text{--- (10)}$$

$$3. \text{ F.T. } [f(x, y) e^{i(u_0x+v_0y)}] = g(u-u_0, v-v_0) \quad \text{--- (11)}$$

$$4. \text{ F.T. } [f(ax, by)] = \frac{1}{|ab|} g\left(\frac{u}{a}, \frac{v}{b}\right) \quad \text{--- (12)}$$

$$5. \text{ F.T. } \left[\frac{\partial f}{\partial x}\right] = iug, \quad \text{F.T. } \left[\frac{\partial f}{\partial y}\right] = ivg \quad \text{--- (13)}$$

$$\text{F.T. } \left[\frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2}\right] = -(u^2+v^2)g(u, v) \quad \text{--- (14)}$$

$$\text{F.T. } [xf(x, y)] = i \frac{\partial g}{\partial u}; \quad \text{F.T. } [yf(x, y)] = i \frac{\partial g}{\partial v}$$

$$\text{F.T. } [xyf(x, y)] = -\frac{\partial^2 g}{\partial u \partial v}$$

$$6. \quad g(u, v) = g_1(u)g_2(v)$$

where $g_1(u) = \text{F.T. } [f_1(x)], \quad g_2(v) = \text{F.T. } [f_2(y)]$

$$\text{and } f(x, y) = f_1(x)f_2(y)$$

Example - Find the Fourier Transform of e^{-x^2/a^2} where a is a constant and $\lambda = \sqrt{x^2+y^2+z^2}$ (10)

Solution - Here $f(x, y, z)$ is the function of three variables (x, y, z)

$$u f(x, y, z) = e^{-\lambda^2/a^2} = \frac{3}{(2\pi)^{3/2}} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{-(x^2+y^2+z^2) - i(ux+vy+wz)} dx dy dz$$

$$= \frac{1}{(2\pi)^{3/2}} \int_{-\infty}^{\infty} e^{-x^2/a^2} e^{-iux} dx \int_{-\infty}^{\infty} e^{-y^2/a^2} e^{-iuy} dy \int_{-\infty}^{\infty} e^{-z^2/a^2} e^{-i\omega z} dz \quad \text{--- (1)}$$

$$\text{Now } \int_{-\infty}^{\infty} e^{-x^2/a^2} e^{-iux} dx = \int_{-\infty}^{\infty} e^{-(x^2 + iua^2x)/a^2} dx$$

$$= \int_{-\infty}^{\infty} e^{-(1/a^2)\{x^2 + iua^2x + (ia^2u/2)^2\}} e^{(ia^2u^2/4)} dx$$

$$= e^{-a^2u^2/4} \int_{-\infty}^{\infty} e^{-\{x + ia^2u/2\}^2/a^2} dx$$

$$= e^{-a^2u^2/4} \int_{-\infty}^{\infty} e^{-p^2/a^2} dp \quad (\text{Subst. } x + ia^2u/2 = p)$$

$$= e^{-a^2u^2/4} \sqrt{\frac{\pi}{|a^2|}} \quad \left[\text{since } \int_{-\infty}^{\infty} e^{-\alpha p^2} = \sqrt{\frac{\pi}{\alpha}} \right]$$

$$= e^{-a^2u^2/4} a\sqrt{\pi}$$

$$\text{Similarly, } \int_{-\infty}^{\infty} e^{-y^2/a^2} e^{-iuy} dy = e^{-a^2u^2/4} a\sqrt{\pi}$$

$$\text{and } \int_{-\infty}^{\infty} e^{-z^2/a^2} e^{-i\omega z} dz = e^{-a^2\omega^2/4} a\sqrt{\pi}$$

Hence eqn (1) gives

$$g(u, v, \omega) = \frac{1}{(2\pi)^{3/2}} e^{-a^2u^2/4} a\sqrt{\pi} e^{-a^2v^2/4} a\sqrt{\pi} e^{-a^2\omega^2/4} a\sqrt{\pi}$$

$$= \frac{a^3}{(2)^{3/2}} e^{-(u^2+v^2+\omega^2)a^2/4}$$

Finite Fourier Transforms

(1) Finite Fourier sine Transform: If $f(x)$ is an odd function of x in the interval $(-l, l)$, we have from Fourier series expansion

$$f(x) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} \quad \text{--- (1)}$$

$$\text{where } b_n = \frac{2}{l} \int_0^l f(x) \sin \frac{n\pi x}{l} dx \quad \text{--- (2)}$$

The finite Fourier sine transform for function $f(x)$ is

Simple Applications of Fourier Transforms

(1) Evaluation of Integrals: - Using Fourier transforms certain integrals may be evaluated. For example to evaluate integrals

$$\int_0^{\infty} \frac{\cos nx}{a^2+n^2} dn \quad \text{and} \quad \int_0^{\infty} \frac{n \sin nx}{a^2+n^2} dn; \quad \text{let us consider}$$

$$I_1 = \int_0^{\infty} e^{-ax} \cos nx \, dx \quad \text{--- (1)}$$

$$\text{and } I_2 = \int_0^{\infty} e^{-ax} \sin nx \, dx \quad \text{--- (2)}$$

Integrating by parts, we get

$$I_1 = \left[-\frac{1}{a} e^{-ax} \cos nx \right]_0^{\infty} - \frac{1}{a} \int_0^{\infty} e^{-ax} \sin nx \, dx \quad \text{--- (3)}$$

$$= \frac{1}{a} - \frac{n}{a} I_2$$

$$\text{Similarly } I_2 = \left[-\frac{1}{a} e^{-ax} \sin nx \right]_0^{\infty} + \frac{n}{a} \int_0^{\infty} e^{-ax} \cos nx \, dx = \frac{n}{a} I_1 \quad \text{--- (4)}$$

Solving (3) and (4), we get

$$I_1 = \frac{a}{a^2+n^2} \quad \text{and} \quad I_2 = \frac{n}{a^2+n^2} \quad \text{--- (5)}$$

Now choosing $f(x) = e^{-ax}$, the cosine and sine transforms of $f(x)$ are

$$g_c(n) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} e^{-ax} \cos nx \, dx = \sqrt{\frac{2}{\pi}} \frac{a}{a^2+n^2} \quad \text{--- (6)}$$

$$\text{and } g_s(n) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} e^{-ax} \sin nx \, dx = \sqrt{\frac{2}{\pi}} \frac{n}{a^2+n^2} \quad \text{--- (7)}$$

So that the Fourier inverse transformations yield

$$f(x) = e^{-ax} = \sqrt{\frac{2}{\pi}} \int_0^{\infty} g_c(n) \cos nx \, dn = \frac{2}{\pi} \int_0^{\infty} \frac{a}{a^2+n^2} \cos nx \, dn \quad \text{--- (8)}$$

$$\text{and } f(x) = e^{-ax} = \sqrt{\frac{2}{\pi}} \int_0^{\infty} g_s(n) \sin nx \, dn = \frac{2}{\pi} \int_0^{\infty} \frac{n}{a^2+n^2} \sin nx \, dn \quad \text{--- (9)}$$

Equations (8) and (9) lead to the integrals

$$\int_0^{\infty} \frac{\cos nx}{a^2+n^2} dn = \frac{\pi}{2a} e^{-ax}$$

$$\int_0^{\infty} \frac{n \sin nx}{a^2+n^2} dn = \frac{\pi}{2} e^{-ax}$$

(2) Solution of Boundary Value Problems: - The Fourier transforms may be applied to solve certain boundary