

Finite Fourier Transforms

Definition 1:- Finite Fourier Sine Transform

Let $f(t)$ be a function defined on $(0, l)$ and satisfying Dirichlet's conditions $(0, l)$. Then finite Fourier sine transform of $f(t)$, $0 < t < l$ is defined as

$$F_s(f(t)) = \int_0^l f(t) \sin \frac{n\pi st}{l} dt; \quad s \in \mathbb{N}$$

Definition 2. Inverse finite Fourier Sine Transform $f(t)$ is known as inverse finite Fourier sine transform of $F_s(f(t))$ and is defined as

$$F_s^{-1}(F_s(f(t))) = f(t) = \frac{2}{l} \sum_{s=1}^{\infty} F_s(f(t)) \sin \frac{n\pi st}{l}$$

Definition 3. Finite Fourier Cosine Transform

Let $f(t)$ be a function defined on $(0, l)$ and satisfying Dirichlet's conditions on $(0, l)$. Then finite Fourier cosine transform of $f(t)$, $0 < t < l$ is defined as

$$F_c(f(t)) = \int_0^l f(t) \cos \frac{n\pi st}{l} dt; \quad s \in \mathbb{N}$$

Definition 4. Inverse finite Fourier cosine transform:-

$f(t)$ is known as inverse finite Fourier cosine transform of $F_c(f(t))$ or $F_c(s)$

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

Ex Find finite Fourier sine and cosine transform of $f(t) = t$ on $(0, l)$

Sol

$$F_s(f(t)) = F_s(t) = \int_0^l f(t) \cdot \sin\left(\frac{n\pi t}{l}\right) dt$$

$$= \int_0^l t \sin\left(\frac{n\pi t}{l}\right) dt$$

$$\left[t \cdot \frac{-\cos\left(\frac{n\pi t}{l}\right)}{\frac{n\pi}{l}} \right]_0^l - \int_0^l 1 \cdot \left(\frac{-\cos\left(\frac{n\pi t}{l}\right)}{\frac{n\pi}{l}} \right) dt$$

$$= \frac{-l}{n\pi} (l \cos n\pi - 0) + \frac{l}{n\pi} \left(\frac{\sin n\pi t}{\frac{l}{l}} \right)_0^l$$

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

$$= \frac{l^2 (-1)^{n+1}}{n\pi} + 0 = \frac{l^2 (-1)^{n+1}}{n\pi}, \quad n \neq 0$$

and $F_c(f(t)) = \int_0^l t \cdot \frac{\cos n\pi t}{l} dt$

$$\left[t \cdot \frac{\sin\left(\frac{n\pi t}{l}\right)}{\frac{n\pi}{l}} \right]_0^l - \int_0^l 1 \cdot \frac{\sin\left(\frac{n\pi t}{l}\right)}{\frac{l}{l}} dt$$

$$= \frac{P}{n\pi} (P \sin n\pi s - 0) - \frac{P}{n\pi} \left(-\frac{\cos n\pi s t}{\frac{n\pi}{e}} \right) \Big|_0^t$$

$$0 + \frac{P^2}{n^2 s^2} (\cos n\pi s - \cos 0)$$

$$= \frac{P^2}{n^2 s^2} ((-1)^s - 1); \quad s \neq 0$$

$$= \begin{cases} \frac{-2P^2}{n^2 s^2} & \text{if } s \text{ is odd} \\ 0 & \text{if } s \text{ is even} \end{cases}$$

2. Find fast Fourier sine and cosine transform
 $f(t) = e^{-at} \quad 0 < t < l$

Sol $F_s(e^{-at}) = \int_0^l e^{-at} \sin\left(\frac{s\pi t}{l}\right) dt$

$$\frac{1}{(-a)^2 + \frac{s^2 \pi^2}{l^2}} e^{-at} \left(-a \sin \frac{s\pi t}{l} - \frac{s\pi}{l} \cos \frac{s\pi t}{l} \right) \Big|_0^l$$

$$\frac{-al e^{-al}}{a^2 l^2 + s^2 \pi^2} \left(-a \sin s\pi - \frac{s\pi}{l} \cos s\pi \right)$$

$$- e^0 e^2 \frac{-0 - \frac{s\pi}{l}}{a^2 l^2 + s^2 \pi^2}$$

$$\frac{-al e^{-al}}{a^2 l^2 + s^2 \pi^2} \left(\frac{-s\pi}{l} (-1)^s \right)$$

$$+ \frac{e s \pi}{a^2 l^2 + s^2 \pi^2}$$

$$e s \pi \left(\frac{+e^{-al} (-1)^{s+1} + 1}{a^2 l^2 + s^2 \pi^2} \right)$$

$$F_c(e^{-at}) = \int_0^L e^{-at} \cos\left(\frac{s\pi t}{e}\right) dt$$

$$\frac{1}{(a^2 + \frac{s^2\pi^2}{e^2})} e^{-at} \left(-a \cos\frac{s\pi t}{e} + \frac{s\pi}{e} \sin\frac{s\pi t}{e} \right) \Big|_0^L$$

$$\frac{e^{-aL}}{a^2 + \frac{s^2\pi^2} {e^2}} \left(-a \cos\frac{s\pi L}{e} + \frac{s\pi}{e} \sin\frac{s\pi L}{e} \right) - \frac{e^{-a \cdot 0}}{a^2 + \frac{s^2\pi^2}{e^2}} (-a + 0)$$

$$\frac{e^{-aL}}{a^2 + \frac{s^2\pi^2}{e^2}} (-a(-1)^s + 0) + \frac{a e^{-a \cdot 0}}{a^2 + \frac{s^2\pi^2}{e^2}}$$

$$a e^{-aL} \frac{(-1)^s + 1}{a^2 + \frac{s^2\pi^2}{e^2}}$$

$\cos(\frac{\pi}{2})$

3. Find finite Fourier sine and cosine transform of $f(t) = \cos \alpha t$, where $t \in (0, \pi)$

Sol To find Fourier sine transform.

Case (i) when $\alpha \neq \pm s$

$$F_c(\cos \alpha t) = \int_0^\pi \cos \alpha t \sin st \, dt$$

$$\frac{1}{2} \left(\int_0^\pi \sin(\alpha + s)t - \sin(\alpha - s)t \right) dt = \frac{1}{2} \left[\frac{-\cos(\alpha + s)t}{\alpha + s} + \frac{\cos(\alpha - s)t}{\alpha - s} \right]_0^\pi$$

$$\frac{1}{2} \left[\frac{-\cos(\alpha + s)\pi}{\alpha + s} + \frac{\cos(\alpha - s)\pi}{\alpha - s} \right] - \frac{1}{2} \left[\frac{-1}{\alpha + s} + \frac{1}{\alpha - s} \right]$$

$$\frac{1}{2} \left[\frac{-(\alpha - s)\cos(\alpha + s)\pi + (\alpha + s)\cos(\alpha - s)\pi}{\alpha^2 - s^2} \right] - \frac{1}{2} \left[\frac{-(\alpha - s)}{\alpha + s} + \frac{(\alpha + s)}{\alpha - s} \right]$$

$$\frac{1}{2} \left[\frac{\alpha \cos(\alpha-s)\pi - \cos(\alpha+s)\pi + s(\cos(\alpha+s)\pi + \cos(\alpha-s)\pi)}{\alpha^2 - s^2} \right]$$

$$\frac{1}{2} \left[\frac{\alpha [2 \sin \alpha \pi \sin s \pi + s(2 \cos \alpha \pi \cos s \pi)]}{\alpha^2 - s^2} \right] - \frac{s}{\alpha^2 - s^2}$$

$$\frac{1}{2} \left[\frac{0 + 2s \cos \alpha \pi (-1)^s}{\alpha^2 - s^2} \right] - \frac{s}{\alpha^2 - s^2} \quad \text{if } \alpha \neq \pm s$$

$$= \frac{s}{\alpha^2 - s^2} ((-1)^s \cos \alpha \pi - 1)$$

Case (ii) when $\alpha = \pm s$

$$F_s(\cos \alpha t) = \int_0^\pi \cos s t \sin s t dt$$

$$\frac{1}{2} \int_0^\pi \sin 2s t dt$$

$$\frac{1}{2} \left[-\frac{\cos 2s t}{2s} \right]_0^\pi$$

$$= \frac{1}{4s} (\cos 2s \pi - \cos 0)$$

$$\Rightarrow \frac{1}{4s} (1-1) \Rightarrow 0$$

Further to find cosine transform of $\cos \alpha t$

Case (i) when $\alpha \neq \pm s$

$$F_c(\cos \alpha t) = \int_0^\pi \cos \alpha t \cos s t dt$$

$$\frac{1}{2} \int_0^\pi [\cos(\alpha+s)t + \cos(\alpha-s)t] dt$$

$$\frac{1}{2} \left[\frac{\sin(\alpha+s)t}{\alpha+s} + \frac{\sin(\alpha-s)t}{\alpha-s} \right]_0^\pi$$

$\alpha \neq \pm s$

$$\frac{1}{2} \left(\frac{\sin(\alpha+s)\pi}{\alpha+s} + \frac{\sin(\alpha-s)\pi}{\alpha-s} \right) - (\sin \alpha - \sin s)$$

$$\frac{1}{2} \left(\frac{(\alpha-s) \sin(\alpha+s)\pi + (\alpha+s) \sin(\alpha-s)\pi}{(\alpha-s)(\alpha+s)} \right)$$

$$\frac{1}{2} \left(\frac{\alpha(2 \cos s \pi \sin \alpha \pi) - s(2 \sin s \pi \cos \alpha \pi)}{\alpha^2 - s^2} \right)$$

$$\frac{1}{2} \left(\frac{2\alpha \sin \alpha \pi (-1)^s - 2s \sin s \pi \cos \alpha \pi}{\alpha^2 - s^2} \right)$$

$$\frac{(-1)^s \alpha (\sin \alpha \pi)}{\alpha^2 - s^2}, \quad \alpha \neq \pm s$$

When $\alpha = \pm s$

$$F_c(u; \alpha) = \int_0^\pi \cos st \cos st \, dt = \int_0^\pi \cos^2 st \, dt$$

$$\int_0^\pi \left(\frac{1 + \cos 2st}{2} \right) dt$$

$$\frac{1}{2} \left(t + \frac{\sin 2st}{2s} \right) \Big|_0^\pi = \frac{\pi}{2}$$