

Informally, you can think of  $\delta(x)$  as a limit as  $n \rightarrow \infty$  of nascent-delta functions

$$\delta_n(x) = \sqrt{\frac{n}{\pi}} e^{-n x^2}$$

where these  $\delta_n$ s are the pdf of the normal distribution with mean  $\mu = 0$  and standard deviation  $\sigma = \sqrt{2n}^{-1}$ .

More formally, we can derive *one of many integral forms* of  $\delta(x)$  such as

$$\delta(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{i\omega x} d\omega.$$

We want to derive the above form by demonstrating that it is a limit of nascent-delta functions.

$$\begin{aligned} \int_{-\infty}^{\infty} e^{i\omega x} d\omega &= \int_{-\infty}^0 e^{i\omega x} d\omega + \int_0^{\infty} e^{i\omega x} d\omega \\ &= \int_0^{\infty} e^{-i\omega x} d\omega + \int_0^{\infty} e^{i\omega x} d\omega \\ &= \lim_{\epsilon \rightarrow 0^+} \int_0^{\infty} (e^{-i\omega x} + e^{i\omega x}) e^{-\omega \epsilon} d\omega \\ &= \lim_{\epsilon \rightarrow 0^+} \int_0^{\infty} e^{-i\omega(x-i\epsilon)} + e^{i\omega(x+i\epsilon)} d\omega \\ &= \lim_{\epsilon \rightarrow 0^+} \left[ \frac{e^{-i\omega(x-i\epsilon)}}{-i(x-i\epsilon)} + \frac{e^{i\omega(x+i\epsilon)}}{i(x+i\epsilon)} \right]_{\omega=0}^{\omega=\infty} \\ &= \lim_{\epsilon \rightarrow 0^+} \left( 0 + 0 - \frac{1}{-i(x-i\epsilon)} - \frac{1}{i(x+i\epsilon)} \right) \\ &= \lim_{\epsilon \rightarrow 0^+} \frac{2\epsilon}{x^2 + \epsilon^2} = \begin{cases} 0 & x \neq 0 \\ \text{undefined} & x = 0 \end{cases} \end{aligned}$$

Now

$$\int_{-\infty}^{\infty} \frac{1}{2\pi} \frac{2\epsilon}{x^2 + \epsilon^2} dx = \left[ \frac{1}{\pi} \arctan\left(\frac{x}{\epsilon}\right) \right]_{x=-\infty}^{x=\infty} = 1 \quad \forall \epsilon > 0$$

Armed with this we return to our separation.

Given

$$f(x) = \int_{-\infty}^{\infty} \gamma(\omega) e^{i\omega x} d\omega = \int_{-\infty}^{\infty} \gamma(s) e^{isx} ds \quad (1)$$

we multiply both sides by  $e^{-i\omega x}$  for some  $\omega \in \mathbb{R}$

$$\begin{aligned} e^{-i\omega x} f(x) &= \int_{-\infty}^{\infty} \gamma(s) e^{isx} e^{-i\omega x} ds \\ \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-i\omega x} f(x) dx &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \gamma(s) e^{isx} e^{-i\omega x} ds dx \\ \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-i\omega x} f(x) dx &= \int_{-\infty}^{\infty} \gamma(s) \left( \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{ix(s-\omega)} dx \right) ds \\ \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-i\omega x} f(x) dx &= \int_{-\infty}^{\infty} \gamma(s) \delta(s-\omega) ds \\ \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-i\omega x} f(x) dx &= \gamma(\omega) \end{aligned} \quad (2)$$

Now (1) and (2) define an transformation and its inverse. However, it's "ugly" that there isn't a symmetry in the two integrals (due to the  $1/(2\pi)$  term. For that reason, one typically defines  $\hat{f}(\omega) = \sqrt{2\pi}^{-1} \gamma(\omega)$ . In which case we get:

**Definition 1** (Fourier Transform). *We define the (forward) Fourier transform of an absolutely integrable function  $f(x)$  as*

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

*and the inverse (or backward) Fourier transform as*

$$\mathcal{F}^{-1}[\hat{f}(\omega)] = f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{f}(\omega) e^{i\omega x} d\omega$$

**Definition 2** (Absolutely Integrable). *If*

$$\int_{-\infty}^{\infty} |f(x)| dx < \infty$$

*then  $f$  is absolutely integrable.*

A necessary condition to being absolutely integrable is that  $\lim_{x \rightarrow \pm\infty} f(x) = 0$ ; we'll use this later. Intuitively, the Fourier transform trades a function of  $x$  (physical space) for a function of  $\omega$  (angular frequency). Hence the FT takes a function from the spatial domain to the frequency domain.

(Alternatively, we could re-scale  $\omega \rightarrow 2\pi k$  in order to arrive at a "symmetric" transform/inverse transform pair, however  $\omega$  represents an angular frequency and  $k$  an oscillation frequency so certain disciplines tend to use different versions of the same transform. More pure-mathematicians prefer the version in  $k$  – it doesn't require any extra constants in front of the integral; physicists and engineers tend to prefer the version in  $\omega$  and differ in if they rescale constants to make the transform symmetric or not).

## General Properties of the Fourier Transform

1. **Linearity** the Fourier transform is a linear operator.
2. **Space-Shift Formula** we have

$$\mathcal{F}[f(x - x_0)] = e^{-i\omega x_0} \hat{f}(\omega)$$

3. **Frequency Shift Formula** we have

$$\mathcal{F}[e^{i\omega_0 x} f(x)] = \hat{f}(\omega - \omega_0)$$