



26 September - 2 October 2010, Carqueiranne, France

Mathematical refresher

Gervais Chapuis, LCr



The Dirac delta function $\delta(x)$

$$\delta(x - a) = \begin{cases} 0 & \text{for } x \neq a \\ \infty & \text{for } x = a \end{cases}$$

$$\int_{-\infty}^{\infty} \delta(x - a) dx = 1$$

$$\delta(x) = \int_{-\infty}^{\infty} \exp(2\pi ixy) dy$$

The convolution product

$$f(x) * g(x) \equiv \int_{-\infty}^{\infty} f(X)g(x - X)dX$$

$$f(x) * g(x) = g(x) * f(x)$$

$$f(x) * \delta(x) = f(x) \quad f(x) * \delta(x - a) = f(a)$$

In vector form

$$f(\mathbf{x}) * g(\mathbf{x}) = \int_{-\infty}^{\infty} f(\mathbf{X})g(\mathbf{x} - \mathbf{X})d\mathbf{X}$$

The Fourier transform

The Fourier transform (FT) of a function $f(x)$ is indicated by $\mathcal{F} [f(x)]$

$$\mathcal{F} [f(x)] \equiv F(u) = \int_{-\infty}^{\infty} f(x) \exp(2\pi i u x) dx$$

The inverse FT (\mathcal{F}^{-1}) of a Fourier transformed function gives the original function

$$\begin{aligned} f(x) &= \mathcal{F}^{-1} \{ \mathcal{F} [f(x)] \} = \mathcal{F}^{-1} \{ F(u) \} \\ &= \int_{-\infty}^{\infty} F(u) \exp(-2\pi i u x) du \end{aligned}$$

The Fourier transform (2)

The FT can be generalised in higher dimensional space

$$F(\mathbf{u}) = \int_{-\infty}^{\infty} f(\mathbf{x}) \exp(2\pi i \mathbf{u} \cdot \mathbf{x}) d\mathbf{x}$$

$$F(u, v, w) = \iiint_{-\infty}^{\infty} f(x, y, z) \exp\{2\pi i(ux + vy + wz)\} dx dy dz$$

$$f(x, y, z) = \iiint_{-\infty}^{\infty} F(u, v, w) \exp\{-2\pi i(ux + vy + wz)\} du dv dw$$

Some simple rules concerning FT

$$\mathcal{F} [f(x)] = F(u)$$

$$\mathcal{F} [f(-x)] = F(-u)$$

$$\mathcal{F} [\delta(x)] = 1$$

$$\mathcal{F} [f(x - a)] = \exp(2\pi i a u) F(u)$$

$$\mathcal{F} [\delta(x - a)] = \exp(2\pi i u a)$$

$$\mathcal{F} [f^*(x)] = F^*(-u)$$

$$\mathcal{F} [f(x) + g(x)] = F(u) + G(u)$$

$$\mathcal{F} [f(x) \cdot g(x)] = F(u) * G(u)$$

$$\mathcal{F} [f(x) * g(x)] = F(u) \cdot G(u)$$