

4) Legendre polynomial: (1)

The Legendre differential equation is given by:-

$$(1-x^2)y'' - 2xy' + n(n+1)y = 0 \quad \text{--- (1)}$$

The solution of this equation gives the Legendre polynomial $P_n(x)$ which is a polynomial in x of degree n , the Rodrigues formula is given by:-

$$P_n(x) = \frac{1}{2^n n!} \frac{d^n}{dx^n} (x^2-1)^n \quad \text{--- (2)}$$

$$\text{or } P_n(x) = \sum_{r=0}^n (-1)^r \frac{(2n-2r)!}{2^n r! (n-r)! (n-2r)!} x^{n-2r} \quad \text{--- (3)}$$

where $N = \begin{cases} \frac{n}{2} & \text{for } n \text{ is even} \\ \frac{n-1}{2} & \text{for } n \text{ is odd} \end{cases}$

Note : $P_n(1) = 1$, $P_n(-1) = (-1)^n$ (4)

Ex :- Find $P_0(x)$, $P_1(x)$, $P_2(x)$

Sol From eq. (2) we get $\Rightarrow P_n(x) = \frac{1}{2^n n!} \frac{d^n}{dx^n} (x^2-1)^n$

$$\therefore P_0(x) = \frac{1}{2^0 0!} \frac{d^0}{dx^0} (x^2-1)^0 = 1$$

$$P_1(x) = \frac{1}{2^1 1!} \frac{d}{dx} (x^2-1) = \frac{1}{2} \cdot 2x = x$$

$$\begin{aligned} P_2(x) &= \frac{1}{2^2 2!} \frac{d^2}{dx^2} (x^2-1)^2 = \frac{1}{8} \frac{d}{dx} [2(x^2-1) \cdot 2x] \\ &= \frac{1}{2} \frac{d}{dx} [(x^2-1) \cdot x] = \frac{1}{2} [2x^2 + (x^2-1)] \\ &= \frac{1}{2} [x^2 - 1 + 2x^2] \\ &= \frac{1}{2} [3x^2 - 1] \end{aligned}$$

How Find $P_3(x), P_4(x), P_5(x)$ (2)

Generating function for Legendre polynomial

$$\frac{1}{\sqrt{1-2xt+t^2}} = \sum_{n=0}^{\infty} P_n(x) t^n \quad \text{--- (5)}$$

Show that

$$P_{n+1}(x) = \frac{2n+1}{n+1} x P_n(x) - \frac{n}{n+1} P_{n-1}(x)$$

Differentiating the G.f of eq. (5) with respect to t , for both side, we obtain:-

$$-\frac{1}{2} (1-2xt+t^2)^{-\frac{3}{2}} \cdot (-2x+2t) = \sum_{n=0}^{\infty} n P_n(x) t^{n-1}$$

$$+ \frac{1}{2} \frac{2(x-t)}{(1-2xt+t^2)^{\frac{3}{2}}} \cdot \frac{1}{(1-2xt+t^2)} = \sum_{n=0}^{\infty} n P_n(x) t^{n-1}$$

$$\frac{(x-t)}{(1-2xt+t^2)^{\frac{3}{2}}} = (1-2xt+t^2) \sum_{n=0}^{\infty} n P_n(x) t^{n-1} \quad \text{--- (6)}$$

Put eq. (5) in (6), we obtain:-

$$(x-t) \sum_{n=0}^{\infty} P_n(x) t^n = (1-2xt+t^2) \sum_{n=0}^{\infty} n P_n(x) t^{n-1}$$

$$\sum_{n=0}^{\infty} x P_n(x) t^n + \sum_{n=0}^{\infty} 2x n P_n(x) t^n = \sum_{n=0}^{\infty} n P_n(x) t^{n-1} + \sum_{n=0}^{\infty} n P_n(x) t^{n+1}$$

$$\begin{aligned} \sum_{n=0}^{\infty} (1+2n) x P_n(x) t^n &= \sum_{n=0}^{\infty} (n+1) P_{(n+1)}(x) t^n + \sum_{n=0}^{\infty} (n-1) P_{(n-1)}(x) t^n \\ &\quad + \sum_{n=0}^{\infty} P_{(n-1)}(x) t^n \quad \text{--- (a)} \end{aligned}$$

$\downarrow$ replacing $(n \rightarrow n+1)$ $\downarrow$ replacing $(n \rightarrow n-1)$

$$\sum_{n=0}^{\infty} (1+2n) X P_n(x) t^n = \int \left[\sum_{n=0}^{\infty} (n+1) P_{n+1}(x) + \sum_{n=0}^{\infty} (n-1) P_{n-1}(x) + \sum_{n=0}^{\infty} P_{n-1}(x) \right] t^n \quad (3)$$

$$\sum_{n=0}^{\infty} (1+2n) X P_n(x) t^n = \sum_{n=0}^{\infty} \left[(n+1) P_{n+1}(x) + n P_{n-1}(x) \right] t^n \quad (b)$$

$$\therefore (1+2n) X P_n(x) = (n+1) P_{n+1}(x) + n P_{n-1}(x) \quad (c)$$

$$P_{n+1}(x) = \frac{(1+2n)}{(n+1)} X P_n(x) - \frac{n}{n+1} P_{n-1}(x) \quad \text{"proved"}$$

The properties of L.P.

1) The L.P in algebraic form satisfy the orthogonality relation i.e.:-

$$\int_{-1}^{+1} P_m(x) P_n(x) dx = 0 \quad (\text{if } m \neq n)$$

$$2) \int_{-1}^{+1} P_m(x) P_n(x) dx = \frac{2}{2n+1} \quad (\text{if } m = n)$$

$$\text{i.e.} \int_{-1}^{+1} |P_n(x)|^2 dx = \frac{2}{2n+1}$$

H.W show that

$$P_2(\cos \theta) = \frac{1}{4} (1 + 3 \cos 2\theta)$$

$$\text{Hint:- } \cos^2 \frac{1}{2} \alpha = \frac{1}{2} (1 + \cos \alpha)$$

Ex:- Prove the orthogonality of Legendre polynomial ⁽⁴⁾

$$\int_{-1}^{+1} P_m(x) P_n(x) dx = 0 \quad (m \neq n)$$

Sol:- taken the Legendre differential equation.

$$(1-x^2)y'' - 2xy' + n(n+1)y = 0. \quad \text{--- (1)}$$

The solution of eq. (1) is $P_n(x)$ - i.e:-

$$y = P_n(x) \quad \text{then} \quad \text{and} \quad y = P_m(x)$$

$$\left\{ \begin{aligned} [(1-x^2)P_m'' - 2xP_m' + m(m+1)P_m] &= 0 \\ [(1-x^2)P_n'' - 2xP_n' + n(n+1)P_n] &= 0 \end{aligned} \right\} \times P_n \quad \text{--- (2)}$$

eq. (2) give

$$\left\{ \begin{aligned} (1-x^2)P_n P_m'' - 2xP_n P_m' + m(m+1)P_n P_m &= 0 \\ (1-x^2)P_m P_n'' - 2xP_m P_n' + n(n+1)P_n P_m &= 0 \end{aligned} \right\} \quad \text{--- (3)}$$

(3) subtract

Sub.

$$(1-x^2)[P_n P_m'' - P_m P_n''] - 2x[P_n P_m' - P_m P_n'] + P_n P_m [m(m+1) - n(n+1)] = 0$$

$$(1-x^2)[P_n P_m'' - P_m P_n''] - 2x[P_n P_m' - P_m P_n'] = P_n P_m [n(n+1) - m(m+1)] \quad \text{--- (4)}$$

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L.H.S is:-

$$L.H.S = \frac{d}{dx} [(1-x^2)(P_n P_m' - P_m P_n')] \quad \text{--- (5)}$$

Put eq. (5) in eq. (4) we obtain :-

$$\frac{d}{dx} [(1-x^2) (P_n P_m' - P_m P_n')] = P_n P_m [n(n+1) - m(m+1)] \quad (5)$$

$$d[(1-x^2) (P_n P_m' - P_m P_n')] = P_n P_m dx [n(n+1) - m(m+1)]$$

Integrating both sides of eq. (6),

$$\frac{[(1-x^2) (P_n P_m' - P_m P_n')]_{-1}^{+1}}{n(n+1) - m(m+1)} = \int_{-1}^{+1} P_n P_m dx$$

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$$\int_{-1}^{+1} P_n P_m dx = 0$$

The associated Legendre polynomial

The differential equation is

$$(1-x^2) y'' - 2xy' + [n(n+1) - \frac{m^2}{1-x^2}] y = 0 \quad (1)$$

is called Associated Legendre polynomial.

If $m=0$, eq. (1) reduces to L. eq.

The solution of eq. (1) gives the associated Legendre polynomial $P_n^m(x)$ which is a polynomial in x of degree n .

$$P_n^m(x) = (1-x^2)^{\frac{m}{2}} \frac{d^m}{dx^m} P_n(x) \quad (2)$$

Notes:-

* If $m > n \Rightarrow P_n^m(x) = 0$

* $P_n^{-m} = (-1)^m P_n^m$

* $-n \leq m \leq n$

Ex:- proved $P_2^3(x) = 0$ (6)

Sol:- $\therefore P_2(x) = \frac{1}{2}(3x^2 - 1)$

using Rodrigus Formula, $P_n^m = (1-x^2)^{\frac{m}{2}} \frac{d^m}{dx^m} P_n(x)$

$$\begin{aligned}\therefore P_2^3(x) &= (1-x^2)^{\frac{3}{2}} \frac{d^3}{dx^3} \left[\frac{1}{2}(3x^2 - 1) \right] \\ &= (1-x^2)^{\frac{3}{2}} \frac{d^2}{dx^2} \left[\frac{1}{2} 6x \right] = (1-x^2)^{\frac{3}{2}} \frac{d}{dx} (3) \\ &= (1-x^2)^{\frac{3}{2}} \times 0 = 0\end{aligned}$$

* Note:-

The $P_n^m(x)$ have the orthogonality property:-

$$* \int_{-1}^{+1} P_n^m(x) P_k^m(x) dx = 0 \quad , \text{ if } (n \neq k)$$

$$* \int_{-1}^{+1} P_n^m(x) P_k^m(x) dx = \int_{-1}^{+1} |P_n^m(x)|^2 dx = \frac{2}{2n+1} \frac{(n+m)!}{(n-m)!} \quad , \text{ if } (n=k)$$

Ex:- Find the associated L.P. for $P_2^1(x)$

$$\therefore P_n^m = (1-x^2)^{\frac{m}{2}} \frac{d^m}{dx^m} P_n(x)$$

$$\begin{aligned}\therefore P_2^1(x) &= (1-x^2)^{\frac{1}{2}} \frac{d}{dx} P_2(x) \quad , \quad \therefore P_2(x) = \frac{1}{2}(3x^2 - 1) \\ &= (1-x^2)^{\frac{1}{2}} \frac{d}{dx} \left[\frac{1}{2}(3x^2 - 1) \right] \\ &= (1-x^2)^{\frac{1}{2}} \times 3x\end{aligned}$$

H.w Find $P_3^2(x)$?

Integral TransformsIntegral Transforms

The integral transforms $F(s)$ of a function $f(x)$ with the kernel $k(s, x)$ is defined as, -

$$\mathcal{I}[f(x)] = F(s) = \int_a^b f(x) k(s, x) dx$$

For example, -

1- Laplace transform with the kernel $k(s, x) = e^{-sx}$

$$\mathcal{L}[f(x)] = F(s) = \int_0^{\infty} f(x) \cdot e^{-sx} dx \quad \text{--- (1)}$$

2- Fourier Complex transform with the kernel $k(s, x) = e^{-isx}$

$$\mathcal{F}[f(x)] = F(s) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{isx} dx. \quad \text{--- (2)}$$

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} F(s) e^{-isx} ds \quad (\text{Inversion formula})$$

3- Fourier Sine transform with the kernel $k(s, x) = \sin sx$

$$\mathcal{F}_s[f(x)] = F(s) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \sin sx \cdot dx \quad \text{--- (3)}$$

$$f(x) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} F(s) \sin sx \cdot ds \quad (\text{Inversion formula})$$

4- Fourier Cosine transform with the kernel $k(s, x) = \cos sx$

$$\mathcal{F}_c[f(x)] = F(s) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \cos sx \cdot dx \quad \text{--- (4)}$$

$$f(x) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} F_c(s) \cos sx \cdot ds \quad (\text{Inversion formula})$$

Note that integral transforms are used in solving the partial differential equation with boundary conditions.

List of formulae of Fourier Integrals

(2)

1. Fourier integral for $f(x)$ is

$$f(x) = \frac{1}{\pi} \int_0^{\infty} \int_{-\infty}^{+\infty} f(t) \cos u(t-x) du dt \quad \text{--- (5)}$$

2. Fourier Sine integral for $f(x)$ is

$$f(x) = \frac{2}{\pi} \int_0^{\infty} \sin ux du \int_0^{\infty} f(t) \sin ut dt \quad \text{--- (6)}$$

3. Fourier Cosine integral for $f(x)$ is

$$f(x) = \frac{2}{\pi} \int_0^{\infty} \cos ux du \int_0^{\infty} f(t) \cos ut dt \quad \text{--- (7)}$$

proof of eq. (6) and (7)

It is known that $\cos u(t-x) = \cos(ut-ux)$

$$= \cos ut \cos ux + \sin ut \sin ux$$

using eq. (5) we get

$$\begin{aligned} f(x) &= \frac{1}{\pi} \int_0^{\infty} \int_{-\infty}^{+\infty} f(t) [\cos ut \cos ux + \sin ut \sin ux] du dt \\ &= \frac{1}{\pi} \int_0^{\infty} \int_{-\infty}^{+\infty} f(t) \cos ut \cos ux du dt + \frac{1}{\pi} \int_0^{\infty} \int_{-\infty}^{+\infty} f(t) \sin ut \sin ux du dt \end{aligned}$$

Case 1: If $f(t) \cos ut$ is odd, then the first integral will equal to zero and we obtain,

$$f(x) = \frac{2}{\pi} \int_0^{\infty} \sin ux du \int_0^{\infty} f(t) \sin ut dt \quad \text{--- (8) (Fourier sine integral)}$$

Case 2 if $f(t) \sin ut$ is odd, then the second integral will equal to zero and we obtain.

$$f(x) = \frac{2}{\pi} \int_0^{\infty} \cos ux du \int_0^{\infty} f(t) \cos ut dt \quad \text{(Fourier cosine integral)} \quad \text{--- (9)}$$

Note that we have used the following relations:-

(3)

1) For odd functions: $\int_{-a}^a f(x) dx = 0$

2) For even functions: $\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$

Fourier Complex Integral (Fourier Integral Theorem)

It has the form

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-iux} du \int_{-\infty}^{\infty} f(t) e^{iut} dt \quad \text{--- (10)}$$

proof,

It is known that $\int_{-\infty}^{\infty} \sin u(t-x) du = 0$ [since, $\sin u(t-x)$ is odd]

Obviously we have

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} f(t) dt \int_{-\infty}^{\infty} \sin u(t-x) du = 0$$

$$\text{or } \frac{i}{2\pi} \int_{-\infty}^{\infty} f(t) dt \int_{-\infty}^{\infty} \sin u(t-x) du = 0 \quad \text{--- (11)}$$

Adding eq's (5) and (11), we get

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(t) \cos u(t-x) du dt + \frac{i}{2\pi} \int_{-\infty}^{\infty} f(t) dt \int_{-\infty}^{\infty} \sin u(t-x) du$$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} f(t) dt \int_{-\infty}^{\infty} [\cos u(t-x) + i \sin u(t-x)] du$$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} f(t) dt \int_{-\infty}^{\infty} e^{iu(t-x)} du$$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-iux} du \int_{-\infty}^{\infty} f(t) e^{iut} dt$$

(proved)

Solved Problems

(4)

1. Express the function $f(x) = \begin{cases} 1 & \text{for } |x| \leq 1 \\ 0 & \text{for } |x| > 1 \end{cases}$ as a Fourier integral. Hence evaluate

$$\int_0^{\infty} \frac{\sin \lambda \cos \lambda x}{\lambda} d\lambda$$

Sol The Fourier integral for $f(x)$ is

$$\begin{aligned} f(x) &= \frac{1}{\pi} \int_0^{\infty} \int_{-\infty}^{\infty} f(t) \cos \lambda(t-x) dt d\lambda \\ &= \frac{1}{\pi} \int_0^{\infty} \int_{-1}^1 \cos \lambda(t-x) dt d\lambda = \frac{1}{\pi} \int_0^{\infty} \left[\frac{\sin \lambda(t-x)}{\lambda} \right]_{-1}^1 d\lambda \\ &= \frac{1}{\pi} \int_0^{\infty} \frac{\sin \lambda(1-x) - \sin \lambda(-1-x)}{\lambda} d\lambda \\ &= \frac{1}{\pi} \int_0^{\infty} \frac{\sin \lambda(1-x) + \sin \lambda(1+x)}{\lambda} d\lambda \end{aligned}$$

Using the identity $\sin \alpha + \sin \beta = 2 \sin \frac{1}{2}(\alpha+\beta) \cdot \cos \frac{1}{2}(\alpha-\beta)$ we get

$$f(x) = \frac{2}{\pi} \int_0^{\infty} \frac{\sin \lambda \cos \lambda x}{\lambda} d\lambda \Rightarrow \int_0^{\infty} \frac{\sin \lambda \cos \lambda x}{\lambda} d\lambda = \frac{\pi}{2} f(x)$$

$$\therefore \int_0^{\infty} \frac{\sin \lambda \cos \lambda x}{\lambda} d\lambda = \begin{cases} \frac{\pi}{2} & \text{for } |x| < 1 \\ 0 & \text{for } |x| > 1 \end{cases}$$

2. Find the Fourier sine integral for $f(x) = e^{-\beta x}$, hence (5)

Show that $\frac{\pi}{2} e^{-\beta x} = \int_0^{\infty} \frac{\lambda \sin \lambda x}{\beta^2 + \lambda^2} d\lambda$.

Sol The Fourier sine integral for $f(x)$ is

$$f(x) = \frac{2}{\pi} \int_0^{\infty} \sin \lambda x d\lambda \int_0^{\infty} f(t) \sin \lambda t dt$$

$$= \frac{2}{\pi} \int_0^{\infty} \sin \lambda x d\lambda \int_0^{\infty} e^{-\beta t} \sin \lambda t dt$$

From table of integral we have the following identities

$$\left. \begin{aligned} \int_0^{\infty} e^{-ax} \sin bx dx &= \frac{b}{a^2 + b^2} \quad \text{if } a > 0 \\ \int_0^{\infty} e^{-ax} \cos bx dx &= \frac{a}{a^2 + b^2} \quad \text{if } a > 0 \end{aligned} \right\} \begin{aligned} &\text{--- (1)*} \\ &\text{--- (2)*} \end{aligned}$$

Use the identity of eq. (1) and let $f(x) = e^{-\beta x}$ in the L.H.S.

$$e^{-\beta x} = \frac{2}{\pi} \int_0^{\infty} \sin \lambda x d\lambda \cdot \frac{\lambda}{\beta^2 + \lambda^2}$$

$$\frac{\pi}{2} e^{-\beta x} = \int_0^{\infty} \frac{\lambda \sin \lambda x}{\beta^2 + \lambda^2} d\lambda$$

3- Using Fourier cosine integral representation of an appropriate

function, show that $\int_0^{\infty} \frac{\cos wx}{k^2 + w^2} dw = \frac{\pi e^{-kx}}{2k}$, when $f(x) = e^{-kx}$

Sol The Fourier cosine integral for $f(x)$ is

$$f(x) = \frac{2}{\pi} \int_0^{\infty} \cos ux du \int_0^{\infty} f(t) \cos ut dt$$

Replacing u by w and putting $f(x) = e^{-kx}$ and $f(t) = e^{-kt}$, we get

$$e^{-kx} = \frac{2}{\pi} \int_0^{\infty} \cos wx dw \int_0^{\infty} e^{-kt} \cos wt dt$$

using eq. (2) we obtain: $\Rightarrow$

$$e^{-kx} = \frac{2}{\pi} \int_0^{\infty} \cos \omega x d\omega \cdot \frac{k}{k^2 + \omega^2} \quad (6)$$

$$\therefore \int_0^{\infty} \frac{\cos \omega x}{k^2 + \omega^2} d\omega = \frac{\pi e^{-kx}}{2k}$$

Fourier Transforms

From eq. (10), we have

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-iux} du \int_{-\infty}^{\infty} f(t) e^{iut} dt$$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-isx} ds \int_{-\infty}^{\infty} f(t) e^{ist} dt \quad (u=s) \quad \text{--- (1)}$$

Now putting

$$F(s) = \int_{-\infty}^{\infty} f(t) e^{ist} dt \quad \text{--- (2)}$$

we get from eq. (1)

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(s) e^{-isx} ds \quad \text{--- (3)}$$

In eq. (2), $F(s)$ is called the Fourier transform of $f(x)$

In eq. (3), $f(x)$ is called the inverse Fourier transform of $F(s)$.

For reason of symmetry, we multiply both $f(x)$ and $F(s)$ by

$\sqrt{\frac{1}{2\pi}}$ instead of having the factor $\frac{1}{2\pi}$ in only one function.

Thus we obtain the definition of Fourier transforms as,

$$F(s) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) e^{ist} dt$$

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(s) e^{-isx} ds$$

Fourier Sine and Cosine Transforms

(7)

From eq. (6), we have

$$f(x) = \frac{2}{\pi} \int_0^{\infty} \sin sx \, ds \int_0^{\infty} f(t) \sin st \, dt \quad (u=s)$$

$$\boxed{\begin{aligned} F(s) &= \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(t) \sin st \, dt \\ f(x) &= \sqrt{\frac{2}{\pi}} \int_0^{\infty} F(s) \sin sx \, ds \end{aligned}}$$

where:-

1) $F(s)$ is called Fourier sine transform of $f(x)$

2) $f(x)$ is called the inverse Fourier sine transform of $F(s)$

From eq. (7), we have

$$f(x) = \frac{2}{\pi} \int_0^{\infty} \cos sx \, ds \int_0^{\infty} f(t) \cos st \, dt \quad (u=s)$$

$$\boxed{\begin{aligned} F(s) &= \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(t) \cos st \, dt \\ f(x) &= \sqrt{\frac{2}{\pi}} \int_0^{\infty} F(s) \cos sx \, ds \end{aligned}}$$

where

1) $F(s)$ is called Fourier cosine transform of $f(x)$

2) $f(x)$ is called inverse Fourier cosine transform of $F(s)$.

Solved Problems

1. Find the Fourier transform of $f(x) = \begin{cases} 1 & \text{for } |x| < a \\ 0 & \text{for } |x| \geq a \end{cases}$

Sol the Fourier transform of a function $f(x)$ is given by

$$\begin{aligned} F(s) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{isx} \, dx = \frac{1}{\sqrt{2\pi}} \int_{-a}^a 1 \cdot e^{isx} \, dx = \frac{1}{\sqrt{2\pi}} \left[\frac{e^{isx}}{is} \right]_{-a}^a \\ &= \frac{1}{\sqrt{2\pi}} \frac{1}{is} [e^{isa} - e^{-isa}] \\ &= \frac{1}{\sqrt{2\pi}} \frac{2}{s} \frac{1}{2i} [e^{isa} - e^{-isa}] = \sqrt{\frac{2}{\pi}} \frac{1}{s} \sin sa. \end{aligned}$$