

1. GENERAL RELATIONSHIPS AND TECHNIQUES

where \mathbf{A} is a symmetric positive-definite matrix. Diagonalizing \mathbf{A} as $\mathbf{E}\mathbf{A}\mathbf{E}^T$ with $\mathbf{E}\mathbf{E}^T$ the identity matrix, and putting $\mathbf{A}^{1/2} = \mathbf{E}\mathbf{A}^{1/2}\mathbf{E}^T$, we may write

$$G_{\mathbf{A}}(\mathbf{x}) = G \left[\left(\frac{\mathbf{A}}{2\pi} \right)^{1/2} \mathbf{x} \right]$$

i.e.

$$G_{\mathbf{A}} = [(2\pi\mathbf{A}^{-1})^{1/2}]^{\#} G;$$

hence (by Section 1.3.2.4.2.3)

$$\mathcal{F}[G_{\mathbf{A}}] = |\det(2\pi\mathbf{A}^{-1})|^{1/2} \left[\left(\frac{\mathbf{A}}{2\pi} \right)^{1/2} \right]^{\#} G,$$

i.e.

$$\mathcal{F}[G_{\mathbf{A}}](\xi) = |\det(2\pi\mathbf{A}^{-1})|^{1/2} G[(2\pi\mathbf{A}^{-1})^{1/2}\xi],$$

i.e. finally

$$\mathcal{F}[G_{\mathbf{A}}] = |\det(2\pi\mathbf{A}^{-1})|^{1/2} G_{4\pi^2\mathbf{A}^{-1}}.$$

This result is widely used in crystallography, *e.g.* to calculate form factors for anisotropic atoms (Section 1.3.4.2.2.6) and to obtain transforms of derivatives of Gaussian atomic densities (Section 1.3.4.4.7.10).

1.3.2.4.4.3. Heisenberg's inequality, Hardy's theorem

The result just obtained, which also holds for $\tilde{\mathcal{F}}$, shows that the 'peakier' $G_{\mathbf{A}}$, the 'broader' $\mathcal{F}[G_{\mathbf{A}}]$. This is a general property of the Fourier transformation, expressed in dimension 1 by the Heisenberg inequality (Weyl, 1931):

$$\left(\int x^2 |f(x)|^2 dx \right) \left(\int \xi^2 |\mathcal{F}[f](\xi)|^2 d\xi \right) \geq \frac{1}{16\pi^2} \left(\int |f(x)|^2 dx \right)^2,$$

where, by a beautiful theorem of Hardy (1933), equality can only be attained for f Gaussian. Hardy's theorem is even stronger: if both f and $\mathcal{F}[f]$ behave at infinity as constant multiples of G , then each of them is everywhere a constant multiple of G ; if both f and $\mathcal{F}[f]$ behave at infinity as constant multiples of $G \times$ monomial, then each of them is a finite linear combination of Hermite functions. Hardy's theorem is invoked in Section 1.3.4.4.5 to derive the optimal procedure for spreading atoms on a sampling grid in order to obtain the most accurate structure factors.

The search for optimal compromises between the confinement of f to a compact domain in x -space and of $\mathcal{F}[f]$ to a compact domain in ξ -space leads to consideration of prolate spheroidal wavefunctions (Pollack & Slepian, 1961; Landau & Pollack, 1961, 1962).

1.3.2.4.4.4. Symmetry property

A final formal property of the Fourier transform, best established in \mathcal{S} , is its symmetry: if f and g are in \mathcal{S} , then by Fubini's theorem

$$\begin{aligned} \langle \mathcal{F}[f], g \rangle &= \int_{\mathbb{R}^n} \left(\int_{\mathbb{R}^n} f(\mathbf{x}) \exp(-2\pi i \xi \cdot \mathbf{x}) d^n \mathbf{x} \right) g(\xi) d^n \xi \\ &= \int_{\mathbb{R}^n} f(\mathbf{x}) \left(\int_{\mathbb{R}^n} g(\xi) \exp(-2\pi i \xi \cdot \mathbf{x}) d^n \xi \right) d^n \mathbf{x} \\ &= \langle f, \mathcal{F}[g] \rangle. \end{aligned}$$

This possibility of 'transposing' \mathcal{F} (and $\tilde{\mathcal{F}}$) from the left to the right of the duality bracket will be used in Section 1.3.2.5.4 to extend the Fourier transformation to distributions.

1.3.2.4.5. Various writings of Fourier transforms

Other ways of writing Fourier transforms in \mathbb{R}^n exist besides the one used here. All have the form

$$\mathcal{F}_{h,\omega}[f](\xi) = \frac{1}{h^n} \int_{\mathbb{R}^n} f(\mathbf{x}) \exp(-i\omega \xi \cdot \mathbf{x}) d^n \mathbf{x},$$

where h is real positive and ω real non-zero, with the reciprocity formula written:

$$f(\mathbf{x}) = \frac{1}{k^n} \int_{\mathbb{R}^n} \mathcal{F}_{h,\omega}[f](\xi) \exp(+i\omega \xi \cdot \mathbf{x}) d^n \mathbf{x}$$

with k real positive. The consistency condition between h, k and ω is

$$hk = \frac{2\pi}{|\omega|}.$$

The usual choices are:

- (i) $\omega = \pm 2\pi, h = k = 1$ (as here);
- (ii) $\omega = \pm 1, h = 1, k = 2\pi$ (in probability theory and in solid-state physics);
- (iii) $\omega = \pm 1, h = k = \sqrt{2\pi}$ (in much of classical analysis).

It should be noted that conventions (ii) and (iii) introduce numerical factors of 2π in convolution and Parseval formulae, while (ii) breaks the symmetry between \mathcal{F} and $\tilde{\mathcal{F}}$.

1.3.2.4.6. Tables of Fourier transforms

The books by Campbell & Foster (1948), Erdélyi (1954), and Magnus *et al.* (1966) contain extensive tables listing pairs of functions and their Fourier transforms. Bracewell (1986) lists those pairs particularly relevant to electrical engineering applications.

1.3.2.5. Fourier transforms of tempered distributions

1.3.2.5.1. Introduction

It was found in Section 1.3.2.4.2 that the usual space of test functions \mathcal{D} is not invariant under \mathcal{F} and $\tilde{\mathcal{F}}$. By contrast, the space \mathcal{S} of infinitely differentiable rapidly decreasing functions is invariant under \mathcal{F} and $\tilde{\mathcal{F}}$, and furthermore transposition formulae such as

$$\langle \mathcal{F}[f], g \rangle = \langle f, \mathcal{F}[g] \rangle$$

hold for all $f, g \in \mathcal{S}$. It is precisely this type of transposition which was used successfully in Sections 1.3.2.3.9.1 and 1.3.2.3.9.3 to define the derivatives of distributions and their products with smooth functions.

This suggests using \mathcal{S} instead of \mathcal{D} as a space of test functions φ , and defining the Fourier transform $\mathcal{F}[T]$ of a distribution T by

$$\langle \mathcal{F}[T], \varphi \rangle = \langle T, \mathcal{F}[\varphi] \rangle$$

whenever T is capable of being extended from \mathcal{D} to \mathcal{S} while remaining continuous. It is this latter proviso which will be subsumed under the adjective 'tempered'. As was the case with the construction of \mathcal{S}' , it is the definition of a sufficiently strong topology (*i.e.* notion of convergence) in \mathcal{S} which will play a key role in transferring to the elements of its topological dual \mathcal{S}' (called tempered distributions) all the properties of the Fourier transformation.