

SIMG-716

Linear Imaging Mathematics I, Handout 04

1 1-D Real-Valued “Special” Functions

- 1-D special functions defined over real-valued domain with independent spatial variable x
- Many functions (e.g., $f[x] = RECT[x]$) defined by specifying amplitude f at different coordinates by “rule” or mathematical relation.

1.1 Scaling “width”

- “width” varied by scaling independent variable x by real-valued factor b_0 to evaluate $f\left[\frac{x}{b_0}\right]$
- consider $f[x]$ with compact support such that $f[x] = 0$ for $|x| > 1$
 1. scaled function $f\left[\frac{x}{b_0}\right] = 0$ for $\left|\frac{x}{b_0}\right| > 1 \implies |x| > |b_0|$
 2. scaled function is “wider” if $b_0 > 1$
 3. scaled function is “narrower” if $b_0 < 1$
 4. function is scaled and “reversed” if $b_0 < 0$
 5. scaled function is not defined if $b_0 = 0$
 6. If $f[x]$ has finite support, then b_0 is the scale factor for both that support interval and of the area of the function.
 7. If $f[x]$ has infinite support, then b_0 is the scale factor of separation distance between “features” of the function (such as the locations of zeros).
- A few functions are defined by a single criterion over entire infinite domain
 - Examples include sinusoids and Gaussian function $e^{-\pi x^2}$.
 - These functions may be scaled by complex-valued width parameters to produce functions with complex-valued amplitudes.

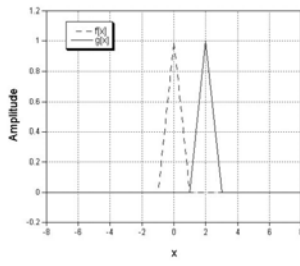
1.2 Translating the “central ordinate” of the function

- recast independent variable $x \rightarrow x - x_0$
 - amplitude originally at origin $x = 0$ is now located where $x - x_0 = 0 \implies x = +x_0$
- Both scaling and translation may be applied to a function at one time by applying the general argument $\frac{x-x_0}{b_0}$; if $f[x]$ has compact support limited by $x = a_0$ and $x = d_0$ (so width is $d_0 - a_0$), then $f\left[\frac{x-x_0}{b_0}\right]$ has support limited by:

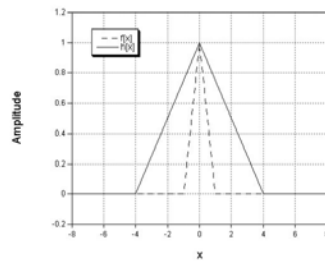
$$\begin{aligned}\frac{x - x_0}{b_0} = a_0 &\implies x = x_0 + a_0 b_0 \\ \frac{x - x_0}{b_0} = d_0 &\implies x = x_0 + d_0 b_0\end{aligned}$$

so it is centered at $x = x_0$ with width $(d_0 - a_0) \cdot b_0$

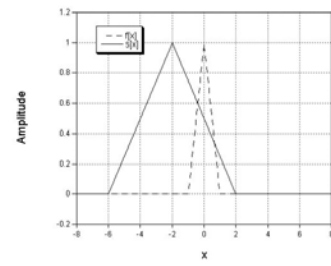
(a)



(b)



(c)



Effects of parameters of argument of function $f[x]$: (a) shifting $f[x-2]$; (b) scaling $f[\frac{x}{4}]$; (c) combination $f[\frac{x+2}{4}]$.

1.3 1-D Constant Function

- “local” amplitude $\propto x^0$
- Two examples are given own symbols:

1.3.1 unit constant $f[x] = 1[x]$:

- infinite support
- infinite area.

$$1[x] \equiv 1 \text{ for all } x$$

- NOTE: $f[x] = 2$ for all x is NOT $f[x] = 2[x]$ (not defined), but rather $f[x] = 2 \cdot 1[x]$

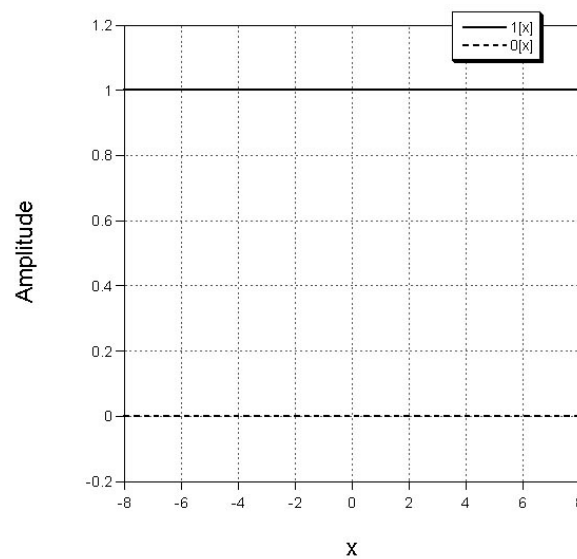
1.3.2 null constant $f[x] = 0[x]$:

- null support
- null area
- used as “place holder”, e.g., $f[x] = 1[x] + i \cdot 0[x]$ reminds us that function is complex with null imaginary part.

$$0[x] \equiv 0 \text{ for all } x$$

- A constant function with any desired complex-valued amplitude is generated trivially by multiplying $1[x]$ by that complex constant.
- Translation or scaling applied to argument of any constant function has no effect on amplitude at any coordinate:

$$\begin{aligned} 1\left[\frac{x-x_0}{b_0}\right] &= 1[x] = 1 \text{ for all } x \\ 0\left[\frac{x-x_0}{b_0}\right] &= 0[x] = 0 \text{ for all } x \end{aligned}$$



Unit constant function $1[x]$

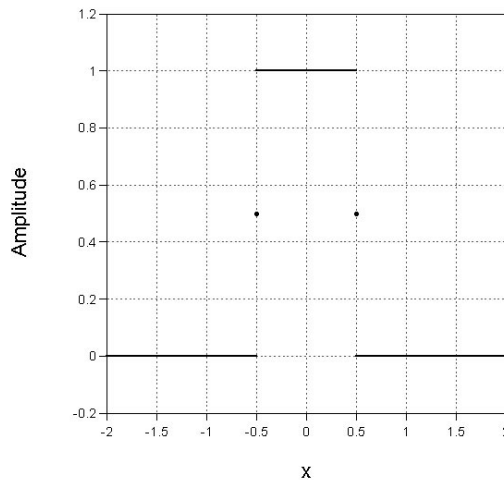
1.4 Rectangle Function

- Sum of pieces of unit constant and null constant
- amplitude $\propto x^0$, except at discontinuous transitions
- Many uses in imaging
 - multiply (“modulate”, and thus truncate) a “wide” (or infinite-support) function
- Rectangle function has unit amplitude within its finite support
 - endpoint amplitudes are the average of neighboring amplitudes
 - endpoint amplitudes are VERY important, particularly when sampling

$$RECT[x] \equiv \begin{cases} 1 & \text{for } |x| < \frac{1}{2} \\ \frac{1}{2} & \text{for } |x| = \frac{1}{2} \\ 0 & \text{for } |x| > \frac{1}{2} \end{cases} \implies RECT[x] \equiv \begin{cases} 0 & \text{for } x > +\frac{1}{2} \\ \frac{1}{2} & \text{for } x = +\frac{1}{2} \\ 1 & \text{for } -\frac{1}{2} < x < +\frac{1}{2} \\ \frac{1}{2} & \text{for } x = -\frac{1}{2} \\ 0 & \text{for } x < -\frac{1}{2} \end{cases}$$

- symmetric (even) with respect to the origin of coordinates: $RECT[-x] = RECT\left[\frac{x}{-1}\right] = RECT[x]$
 - reversed replica is identical to original function
- discontinuous range: $f = 0, +\frac{1}{2}$, or $+1$
- More general form of RECT includes parameters for location of center of symmetry x_0 and real-valued width b_0 :

$$RECT\left[\frac{x-x_0}{b_0}\right] \equiv \begin{cases} 1 & \text{for } |x-x_0| < \frac{|b_0|}{2} \\ \frac{1}{2} & \text{for } |x-x_0| = \frac{|b_0|}{2} \\ 0 & \text{for } |x-x_0| > \frac{|b_0|}{2} \end{cases} \implies RECT\left[\frac{x-x_0}{b_0}\right] \equiv \begin{cases} 0 & \text{for } x > \frac{b_0}{2} + x_0 \\ \frac{1}{2} & \text{for } x = \frac{b_0}{2} + x_0 \\ 1 & \text{for } -\frac{b_0}{2} + x_0 < x < \frac{b_0}{2} + x_0 \\ \frac{1}{2} & \text{for } x = -\frac{b_0}{2} + x_0 \\ 0 & \text{for } x < -\frac{b_0}{2} + x_0 \end{cases}$$



Rectangle function $RECT[x]$

- Rectangle with negative amplitude is $f[x] = -RECT\left[\frac{x}{b_0}\right]$

1.5 Triangle Function

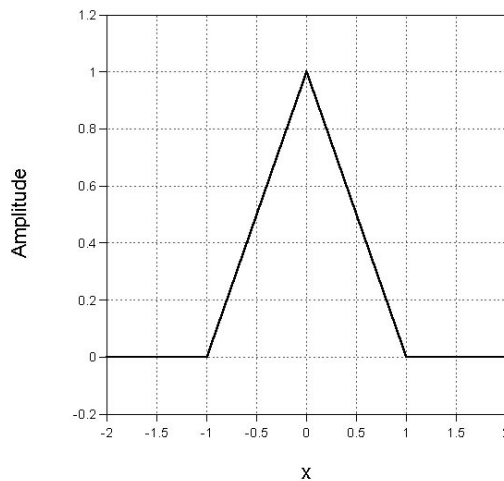
- Unit amplitude at origin
- Unit area
- even (symmetric) function if translation parameter $x_0 = 0$
- Nonnull amplitudes vary as $\pm x^1$ within region of support

$$\begin{aligned}
 TRI[x] &\equiv \left\{ \begin{array}{ll} 0 & \text{for } x \leq -1 \\ 1+x & \text{for } -1 \leq x \leq 0 \\ 1-x & \text{for } 0 \leq x \leq 1 \\ 0 & \text{for } x \geq 1 \end{array} \right\} \\
 &= \left\{ \begin{array}{ll} 1-|x| & \text{for } |x| < 1 \\ 0 & \text{for } |x| \geq 1 \end{array} \right\} \\
 &= (1-|x|) \cdot RECT\left[\frac{x}{2}\right]
 \end{aligned}$$

- support is two units
- slope of sides are +1 for $-1 \leq x \leq 0$ and -1 for $0 \leq x \leq 1$
- More general expression for triangle centered at $x = x_0$ with real-valued scale parameter b_0 :

$$\begin{aligned}
 TRI\left[\frac{x-x_0}{b_0}\right] &\equiv \left\{ \begin{array}{ll} 1-\left|\frac{x-x_0}{b_0}\right| & \text{for } |x-x_0| < |b_0| \\ 0 & \text{for } |x-x_0| \geq |b_0| \end{array} \right\} \\
 &= \left(1-\frac{|x-x_0|}{b_0}\right) RECT\left[\frac{x-x_0}{2b_0}\right]
 \end{aligned}$$

- Support is $2 \cdot |b_0|$
- Area is $|b_0|$
- often used to modulate other functions in imaging situations
 - particularly useful as apodizing (or “multiplicative weighting”) function.



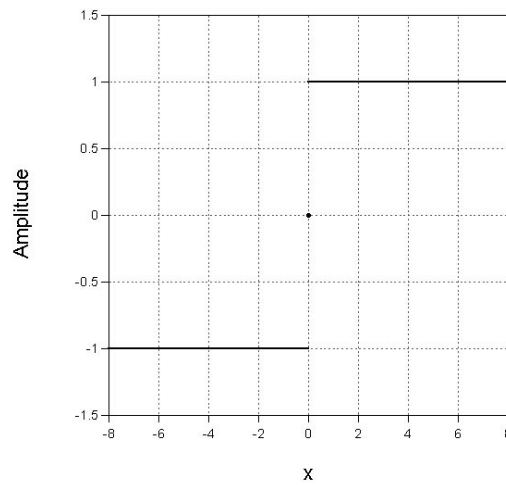
Triangle function $TRI[x]$

1.6 Signum Function

(pronounced *sig'num*) assigns numerical values 0 and ± 1 to dependent variable based on algebraic sign of the argument. Its name is intended to prevent any confusion of the homonyms “*sign*” and “*sine*”. Our definition differs slightly from that of some authors, e.g., Bracewell does not explicitly include null value at $x = 0$

$$SGN[x] \equiv \begin{cases} 1 & \text{for } x > 0 \\ 0 & \text{for } x = 0 \\ -1 & \text{for } x < 0 \end{cases}$$

- infinite support
- null area
- odd (“antisymmetric” function since $SGN[-x] = -SGN[+x]$)



“SIGNUM” function $SGN[x]$

- Location of abscissa where amplitude transition occurs may be translated via additive constant factor into argument:

$$SGN[x - x_0] \equiv \begin{cases} 1 & \text{for } x - x_0 > 0 \implies x > x_0 \\ 0 & \text{for } x - x_0 = 0 \implies x = x_0 \\ -1 & \text{for } x - x_0 < 0 \implies x < x_0 \end{cases}$$

- Scaling of argument of $SGN[x]$ by a real-valued factor $b_0 > 0$ has no effect on amplitude at any location:

$$SGN\left[\frac{x - x_0}{b_0}\right] \equiv SGN[x - x_0]$$

- If $b_0 < 0$, the function is reversed, e.g.,

$$\text{SGN} \left[\frac{x - x_0}{-2} \right] \equiv \begin{cases} 1 & \text{for } \frac{x - x_0}{-2} > 0 \implies \frac{x}{-2} > \frac{x_0}{-2} \implies x < x_0 \\ 0 & \text{for } \frac{x - x_0}{-2} = 0 \implies x = x_0 \\ -1 & \text{for } \frac{x - x_0}{-2} < 0 \implies x > x_0 \end{cases}$$

1.7 Step Function

- scaled and biased replica of $SGN[x]$
- amplitude “switches” between two extrema (0 and +1) at origin, and defined as the average value at the transition:

$$STEP[x] \equiv \begin{cases} 1 & \text{for } x > 0 \\ \frac{1}{2} & \text{for } x = 0 \\ 0 & \text{for } x < 0 \end{cases}$$

- translated to arbitrary coordinate x_0 :

$$STEP[x - x_0] \equiv \begin{cases} 1 & \text{for } x - x_0 > 0 \implies x > x_0 \\ \frac{1}{2} & \text{for } x - x_0 = 0 \implies x = x_0 \\ 0 & \text{for } x - x_0 < 0 \implies x < x_0 \end{cases}$$

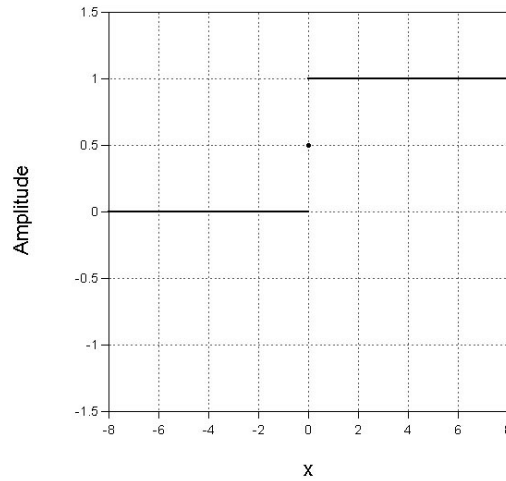
- Again, a positive valued scale factor $b_0 > 0$ has no effect on the amplitudes, e.g.,

$$STEP\left[\frac{x - x_0}{+2}\right] \equiv \begin{cases} 1 & \text{for } \frac{x - x_0}{+2} > 0 \implies x > x_0 \\ \frac{1}{2} & \text{for } \frac{x - x_0}{+2} = 0 \implies x = x_0 \\ 0 & \text{for } \frac{x - x_0}{+2} < 0 \implies x < x_0 \end{cases}$$

but a negative scale factor “reverses” the function:

$$STEP\left[\frac{x - x_0}{-2}\right] \equiv \begin{cases} 1 & \text{for } \frac{x - x_0}{-2} > 0 \implies x < x_0 \\ \frac{1}{2} & \text{for } \frac{x - x_0}{-2} = 0 \implies x = x_0 \\ 0 & \text{for } \frac{x - x_0}{-2} < 0 \implies x > x_0 \end{cases}$$

- Other authors use other notations.
 - Bracewell ignores amplitude of $STEP[0] = \frac{1}{2}$
 - $H[x]$ as notation for “Heaviside unit step”



Step function $STEP[x]$

- Step function has:
 - semi-infinite support
 - infinite area
- Step function is conveniently expressed in terms of signum function:

$$\begin{aligned} STEP[x] &= \frac{1}{2}(1[x] + SGN[x]) \\ &= \frac{1}{2} \cdot 1[x] + \frac{1}{2} \cdot SGN[x] \end{aligned}$$

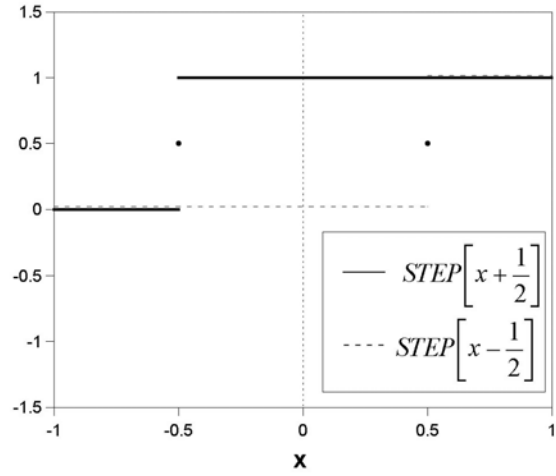
– this is the decomposition into the *even part* $\frac{1}{2} \cdot 1[x]$ and *odd part* $\frac{1}{2} \cdot SGN[x]$

- May write $RECT[x]$ as difference of two $STEP$ functions

$$RECT[x] = STEP\left[x - \left(-\frac{1}{2}\right)\right] - STEP\left[x - \left(+\frac{1}{2}\right)\right] = STEP\left[x + \frac{1}{2}\right] - STEP\left[x - \frac{1}{2}\right]$$

$$RECT\left[\frac{x}{b_0}\right] = STEP\left[x + \frac{b_0}{2}\right] - STEP\left[x - \frac{b_0}{2}\right]$$

$$RECT\left[\frac{x-x_0}{b_0}\right] = STEP\left[x-x_0 + \frac{b_0}{2}\right] - STEP\left[x-x_0 - \frac{b_0}{2}\right]$$

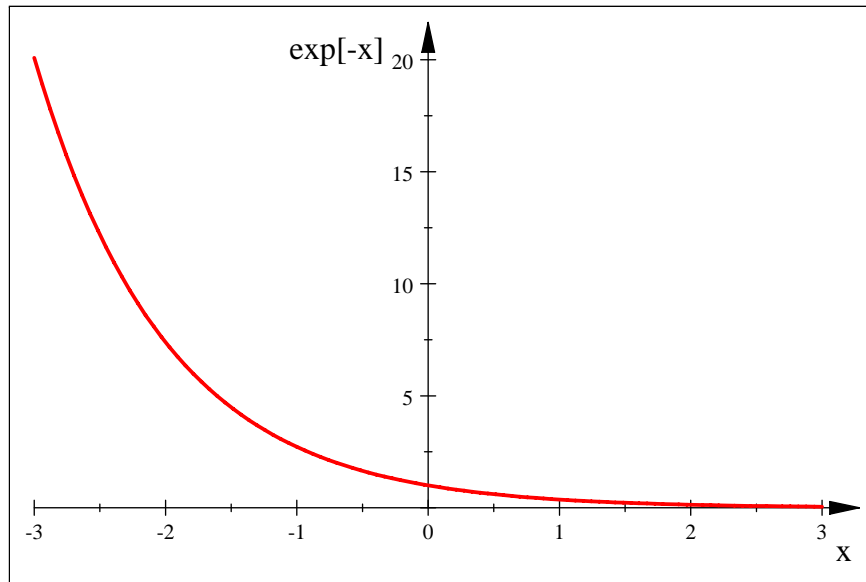


$RECT[x]$ constructed from the difference of two translated $STEP$ functions,
 $RECT[x] = STEP\left[x + \frac{1}{2}\right] - STEP\left[x - \frac{1}{2}\right]$.

1.8 Exponential Function

- Most frequently occurring function in physical and engineering problems, other than perhaps the sinusoid

$$f_1 [x] = e^{-x}$$



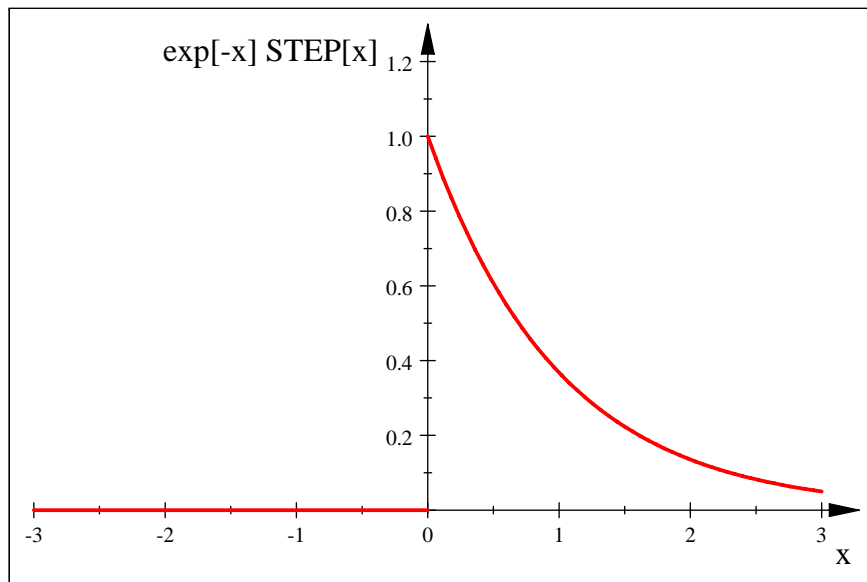
$f [x] = \exp [-x]$ over $-3 \leq x \leq +3$; it approaches 0 as $x \rightarrow +\infty$ and $+\infty$ as $x \rightarrow -\infty$

- $f_1 [0] = 1$
- $f_1 [1] = e^{-1} \simeq 0.3679$
- $f_1 [x \rightarrow +\infty] = 0$
- $f_1 [x \rightarrow -\infty] = +\infty$
- area is infinite:

$$\int_{-\infty}^{+\infty} e^{-x} dx = +\infty$$

Modify $\exp [-x]$ by multiplying (“modulating”) by $STEP [x]$:

$$f_2 [x] = e^{-x} \cdot STEP [x] \equiv \begin{cases} e^{-x} & \text{for } x > 0 \\ \frac{1}{2} \cdot e^0 = \frac{1}{2} & \text{for } x = 0 \\ 0 & \text{for } x < 0 \end{cases}$$



$$f[x] = \exp[-x] \cdot STEP[x] \text{ over } -3 \leq x \leq +3$$

- Unit area

$$\int_{-\infty}^{+\infty} e^{-x} STEP[x] dx = \int_0^{+\infty} e^{-x} dx = -e^{-x} \Big|_{x=0}^{x=+\infty} = 1$$

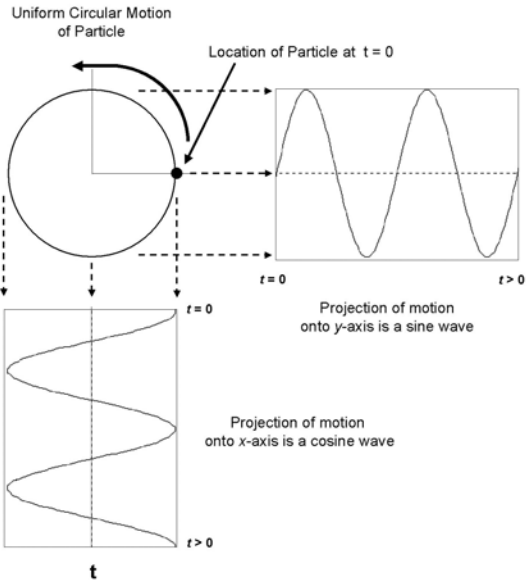
- $f_2[0] \equiv \frac{1}{2}$
- useful when modeling dynamic systems that lose energy or amplitude due to losses (e.g., friction)

1.9 Sinusoid (harmonic function)

- most pervasive function in physical science
- form derived in many ways
 - solution to second-order linear differential equation:

$$\frac{d^2}{dx^2} (f[x]) + \alpha^2 f[x] = 0$$

- sinusoid is projection of endpoint of vector that rotates about origin at uniform rate



Projection of uniform circular motion onto orthogonal axes generates two sinusoidal functions in quadrature.

- distance from tip of vector to origin projected onto line perpendicular to distance of closest approach is sinusoidal function of time
- Often more convenient to define form of general sinusoid in terms of symmetric cosine:

$$\begin{aligned} f[x] &= \cos[\alpha_0 x + \phi_0] \\ \phi_0 &= 0 \implies f[x] = \cos[\alpha_0 x] \text{ (even)} \\ \phi_0 &= \pm\pi \implies f[x] = -\cos[\alpha_0 x] \text{ (even)} \\ \phi_0 &= \pm\frac{\pi}{2} \implies f[x] = \mp \sin[\alpha_0 x] \text{ (odd)} \end{aligned}$$

- argument of sinusoid is an *angle* (the *phase angle*, or just the *phase*), measured in *radians* (rarely do we talk about angular degrees)
- General sinusoidal function in the space domain is:

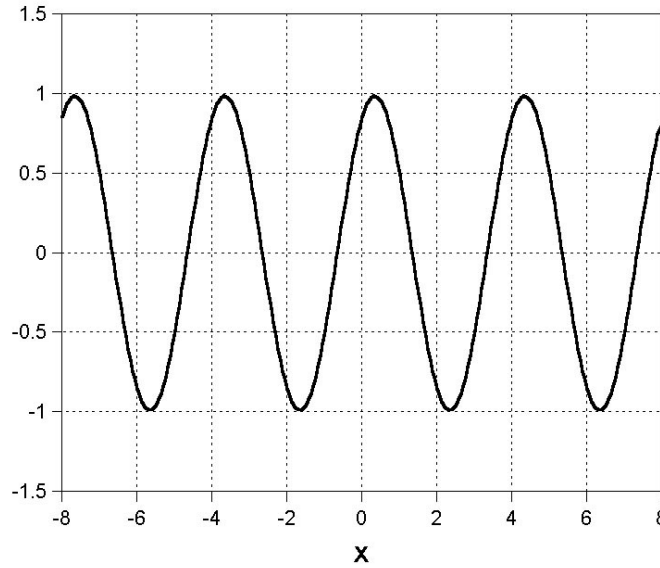
$$A_0 \cos[\Phi[x]] = A_0 \cos\left[2\pi \frac{x}{X_0} + \phi_0\right] = A_0 \cos[2\pi \xi_0 x + \phi_0]$$

- – phase changes by 2π radians as x increments by X_0 , so X_0 is the (“spatial”) *period*, measured in same units as argument x

- ϕ_0 is the phase angle if $x = 0$ (at the origin of coordinates), called the *initial phase*.
- sinusoidal functions may be rewritten in terms of complex exponential function

$$A_0 \cos [2\pi\xi_0 x + \phi_0] = \frac{1}{2} \left(e^{+i(2\pi\xi_0 x + \phi_0)} + e^{-i(2\pi\xi_0 x + \phi_0)} \right)$$

- Proportionality constant applied to the argument is $\frac{2\pi}{X_0}$
 - describes number of radians traversed by argument per unit distance
 - “angular spatial frequency”, sometimes labeled k_0
 - Reciprocal of period X_0 is “spatial frequency” ξ_0
 - describes number of cycles traversed by sinusoid in unit distance.
- “cycle” describes a single period of any periodic function
 - (strictly speaking) applies to sinusoidal functions only
 - analogous term for square waves is “line pairs per mm”
- Amplitude A_0 measured in appropriate units
- cosine may be computed for any real-valued argument, including higher-order functions of x
- sinusoid is symmetric cosine when initial phase ϕ_0 is integer multiple of π radians.



Sinusoidal function $\cos [2\pi\xi_0 x + \phi_0]$ with $\xi_0 = \frac{1}{4}$ cycle per unit length and $\phi_0 = -\frac{\pi}{6}$ radians.

- *Spatial frequency* ξ is the “rate of change of phase”

$$\xi = \frac{1}{2\pi} \frac{\partial \Phi [x]}{\partial x} = \frac{1}{2\pi} \frac{\partial}{\partial x} [2\pi\xi_0 x + \phi_0] = \left(\frac{1}{2\pi} \right) 2\pi\xi_0 = \xi_0$$

- Positive and negative lobes of sinusoid have equal areas of opposite sign

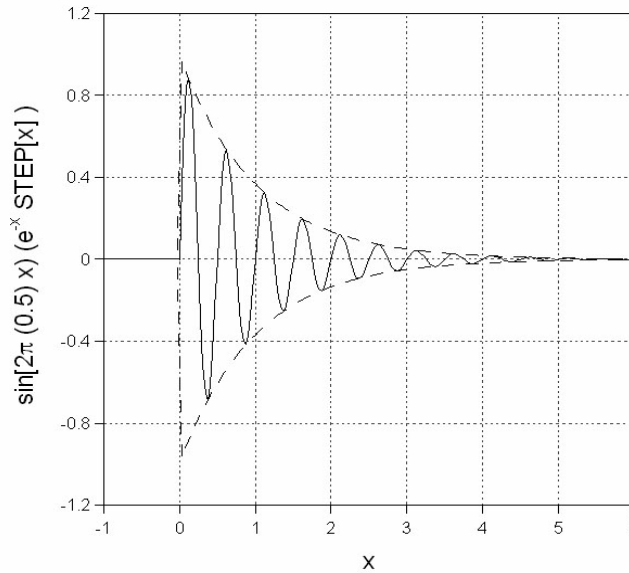
- \implies Area of harmonic sinusoid is zero:

$$\int_{-\infty}^{+\infty} \cos [2\pi\xi_0 x + \phi_0] dx = 0 \text{ if } \xi_0 \neq 0$$

- Applied as modulations (multipliers) of other functions with compact support
 - particularly common in electrical engineering to describe temporal signals.
 - Example:

$$f [x] = \cos \left[2\pi\xi_0 x - \frac{\pi}{2} \right] e^{-x} STEP [x] = \sin [2\pi\xi_0 x] e^{-x} STEP [x]$$

- Odd sinusoid is modulating function because $\sin [0] = 0$, increases “slowly” with increasing x



Sinusoid modulating a decaying exponential: $f [x] = \cos [2\pi\xi_0 x] (e^{-x} STEP [x])$

- squared magnitude of sinusoid is *spatial power* or *intensity*
 - nonnegative
 - recast into sum of constant and sinusoidal part by squaring the complex-exponential expression for cosine

$$\begin{aligned} (\cos [2\pi\xi_0 x])^2 &= \cos^2 [2\pi\xi_0 x] = \left(\frac{e^{2\pi i \xi_0 x} + e^{-2\pi i \xi_0 x}}{2} \right)^2 \\ &= \frac{1}{4} (2 + e^{4\pi i \xi_0 x} + e^{-4\pi i \xi_0 x}) \\ &= \frac{1}{2} + \frac{1}{2} \cos [4\pi\xi_0 x] = \frac{1}{2} (1 + \cos [2\pi (2\xi_0) x]) \end{aligned}$$

- * $\cos^2 [2\pi\xi_0 x]$ is equivalent to sum of half-unit additive constant and cosine function at doubled spatial frequency
- * additive constant is the *bias* that ensures that amplitude is nonnegative.

1.9.1 Modulation of Sinusoid

- Relative sizes of maxima and minima of nonnegative sinusoid give a metric used in optics and image processing
- For $f[x]$ a biased **nonnegative** sinusoid with maximum and minimum amplitudes f_{\max} and f_{\min} ,

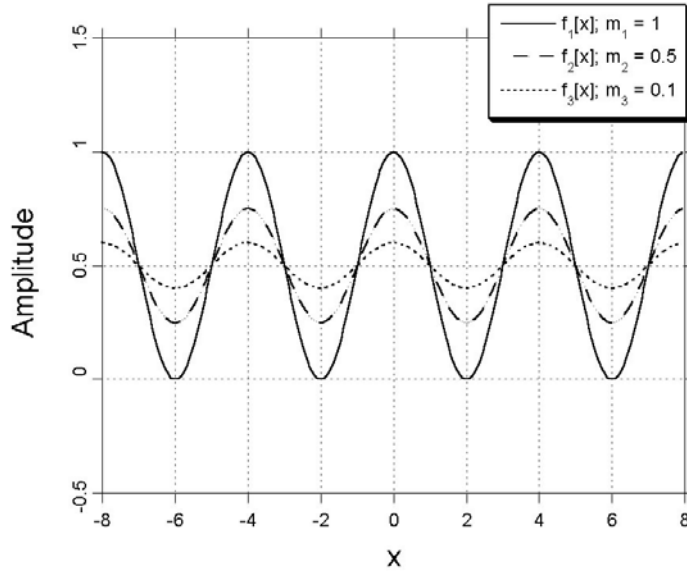
$$m_f \equiv \frac{f_{\max} - f_{\min}}{f_{\max} + f_{\min}} \text{ if } f_{\max} \geq f_{\min} \geq 0$$

- The range of possible m_f for nonnegative sinusoids is $0 \leq m_f \leq 1$.
- $m_f = 1$ for all functions with $f_{\min} = 0$
- $m_f < 1$ if $f_{\min} > 0$
- $m_f = 0$ if $f_{\max} = f_{\min}$ (amplitude of sinusoid is zero).
- modulation of $\cos^2 [2\pi\xi_0 x]$ is unity, since $0 \leq \cos^2 [2\pi\xi_0 x] \leq +1$
- modulation of

$$f[x] = A_0 + A_1 \cos [2\pi\xi_0 x + \phi_0] \text{ where } A_0 \geq A_1$$

$$m_f = \frac{(A_0 + A_1) - (A_0 - A_1)}{(A_0 + A_1) + (A_0 - A_1)} = \frac{A_1}{A_0}$$

- modulation of nonnegative sinusoid is ratio of amplitude to bias
- provides measure of relative “brightnesses” of maxima and minima.



Nonnegative sinusoidal functions with modulation factors of 1, 0.5, and 0.2.

- Note that we have introduced two different definitions of “modulation”
 1. multiplication of two functions (“apply a modulation to a sinusoidal carrier”)
 2. as a quality factor of sinusoid
- Different names for sinusoidal quality factor in other applications:

- Michelson: m_f is “visibility” of sinusoid
- “contrast” (we use to refer to nonnegative square-wave signals rather than sinusoids)
- *modulation transfer function* (MTF) for sine waves plots the measured modulation m of a sinusoidal wave vs. the spatial frequency ξ
- *contrast transfer function* (CTF).plots the measured contrast of a square wave as a function of spatial frequency of the fundamental sinusoid.

1.10 SINC Function

- product of odd sinusoid and $(\pi x)^{-1}$, which is not continuous at $x = 0$
- amplitude of $(\pi x)^{-1} \rightarrow 0$ as $x \rightarrow \pm\infty$:

$$SINC[x] \equiv \frac{\sin[\pi x]}{\pi x} = \frac{\cos\left[\frac{2\pi x}{2} - \frac{\pi}{2}\right]}{\pi x}$$

- $SINC[x] = 0$ for $x = \pm n$, ($n = 1, 2, 3, \dots$).
- Some authors define $SINC[x]$ without factors of π in arguments, e.g., $\text{sinc}[x] \equiv \frac{\sin x}{x}$
 - $\text{sinc}[x] = 0$ for $x = \pm n\pi$, ($n = 1, 2, 3, \dots$)
- Both numerator and denominator are zero at the origin \implies the amplitude of $SINC[0]$ determined via L'Hôpital's rule:

$$SINC[0] = \frac{\lim_{x \rightarrow 0} \left\{ \frac{d}{dx} \sin[\pi x] \right\}}{\lim_{x \rightarrow 0} \left\{ \frac{d}{dx} [\pi x] \right\}} = \frac{\pi \cos[0]}{\pi} = 1$$

- values of $SINC\left[\pm\frac{1}{2}\right]$

$$SINC\left[\pm\frac{1}{2}\right] = \frac{\sin\left[\pm\frac{\pi}{2}\right]}{\pm\frac{\pi}{2}} = \frac{\pm 1}{\pm\frac{\pi}{2}} = \pm\frac{2}{\pi} \cong 0.637$$

- Between zeros, local extrema of amplitude are in vicinity of (though not coincident with) half-integer values of x .
 - First few local extrema of the magnitudes are approximately:

$$SINC[\pm 1.428] \simeq -0.2172$$

$$SINC[\pm 2.459] \simeq +0.1284$$

$$SINC[\pm 3.471] \simeq -0.09132$$

- Amplitudes at half-integer arguments are:

$$SINC\left[\frac{3}{2}\right] = -\frac{2}{3\pi} \simeq -0.2122$$

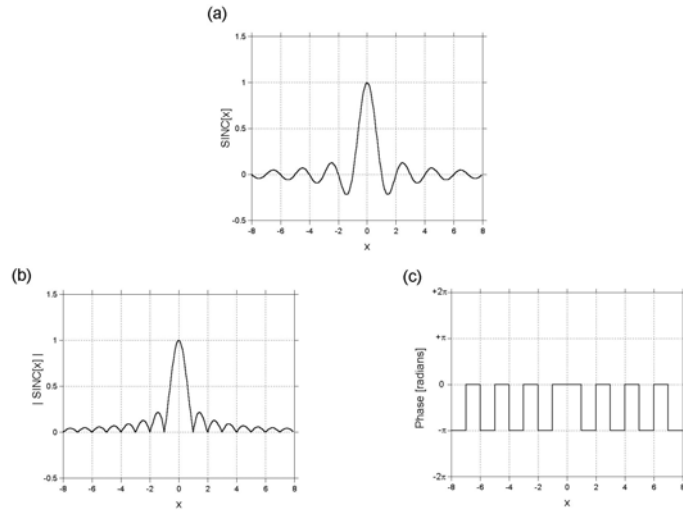
$$SINC\left[\frac{5}{2}\right] = +\frac{2}{5\pi} \simeq 0.1273$$

$$SINC\left[\frac{7}{2}\right] = -\frac{2}{7\pi} \simeq -0.09095$$

\vdots

$$SINC\left[\frac{m}{2}\right] = (-1)^m \frac{2}{(2m+1)\pi}$$

- Phase of real-valued $SINC$ is 0 or $-\pi$ radians



Representations of $SINC[x]$: (a) real part (imaginary part is 0[x]); (b) magnitude; (c) phase.

1.10.1 Power-Series Representation of $SINC[x]$:

$$\begin{aligned}
 \frac{\sin[\pi x]}{\pi x} &= \frac{1}{\pi x} \left(\frac{(\pi x)^1}{1!} - \frac{(\pi x)^3}{3!} + \frac{(\pi x)^5}{5!} - \dots \right) \\
 &= \left(1 - \left(\frac{\pi^2}{6} \right) x^2 + \left(\frac{\pi^4}{120} \right) x^4 - \left(\frac{\pi^6}{5040} \right) x^6 + \dots \right) \\
 &= \sum_{n=0}^{+\infty} (-1)^n \frac{(\pi x)^{2n}}{(2n+1)!}
 \end{aligned}$$

- demonstrates that $SINC[0]$ must be unity
- Note denominators of sequence increase rapidly with order

1.10.2 Area of $SINC[x]$

- determined rigorously by evaluating appropriate contour integral in the complex plane
- simpler method uses *central-ordinate theorem* of Fourier transform.
 - statement without proof: area of unscaled SINC function is unity:

$$\int_{-\infty}^{+\infty} SINC[x] dx = 1$$

1.10.3 Translated and Scaled $SINC$

$$SINC \left[\frac{x - x_0}{b_0} \right] = \frac{\sin \left[\pi \left(\frac{x - x_0}{b_0} \right) \right]}{\left[\pi \left(\frac{x - x_0}{b_0} \right) \right]}$$

- amplitude vanishes at $x = n|b_0| + x_0$ ($n = \pm 1, \pm 2, \dots$)
- area is $|b_0|$ regardless of the translation x_0

- support of $SINC \left[\frac{x}{b_0} \right]$ is infinite
- magnitude $\left| SINC \left[\frac{x-x_0}{b_0} \right] \right| < |x|^{-1}$

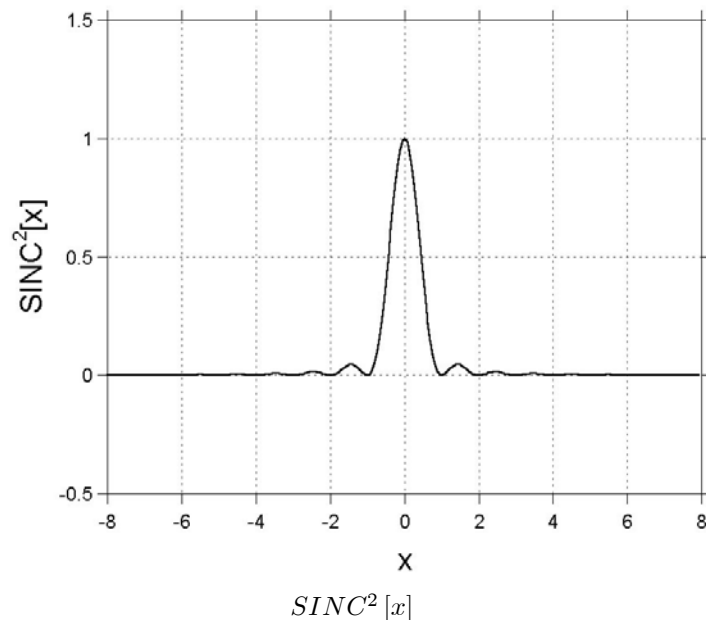
1.11 $SINC^2$ Function

- Appears in many imaging contexts
 - e.g., describes action of optical imaging system with rectangular aperture used in natural (incoherent) light
- zeros of $SINC^2[x]$ and $SINC[x]$ occur at the same locations ($x = \pm n$ for $n \neq 0$)
- $SINC^2[x]$ varies “smoothly” in vicinity of zeros (novices often *incorrectly* visualize cusps in $SINC^2[x]$ similar to those of $|SINC[x]|$)
- $SINC^2[x] \geq 0$ everywhere \implies phase = 0 radians for all x .
- area of $SINC^2[x]$ evaluated via appropriate integral in the complex plane or by central-ordinate theorem
 - areas of $SINC[x]$ and $SINC^2[x]$ are identical

$$\int_{-\infty}^{+\infty} SINC^2[x] dx = \int_{-\infty}^{+\infty} SINC[x] dx = 1$$

- areas of $SINC^2\left[\frac{x}{b_0}\right]$ and $SINC\left[\frac{x}{b_0}\right]$ are identical:

$$\int_{-\infty}^{+\infty} SINC^2\left[\frac{x}{b_0}\right] dx = \int_{-\infty}^{+\infty} SINC\left[\frac{x}{b_0}\right] dx = |b_0|$$



1.12 Gamma Function $\Gamma [x]$

- $\Gamma [x]$ is a “different animal;” it does not represent useful signal or descriptive function of useful imaging system
- rather, $\Gamma [x]$ is a computational tool for solving imaging problems that involve other special functions
 - avenue for deriving the areas and Fourier transforms of quadratic-phase sinusoid and Gaussian functions
- Gamma function evaluated at positive argument x_0 is area of decaying exponential $e^{-\alpha}$ *STEP* $[\alpha]$ modulated by α^{x_0-1} :

$$\Gamma [x] = \int_0^{+\infty} e^{-\alpha} \alpha^{x-1} d\alpha = \int_{-\infty}^{+\infty} \text{STEP} [\alpha] e^{-\alpha} \alpha^{x-1} d\alpha, \text{ for } x > 0$$

- Argument x appears only in exponential term α^{x-1} .
 - $\Gamma [1]$ is area of *STEP* $[\alpha] e^{-\alpha}$, which was shown to be unity

$$\Gamma [1] = 1$$
 - for fixed positive finite value of x , $e^{-\alpha}$ decreases with increasing α while α^{x-1} increases rapidly
 - combined conflicting behaviors ensure that area remains finite for finite and positive values of x
 - area of product function increases rapidly with x for $x > 1$.
- Change variable of integration from α to $e^{-\alpha}$

$$d(e^{-\alpha}) = -e^{-\alpha} d\alpha$$

$$\Gamma [x] = \int_0^{+\infty} (-\alpha^{x-1}) d(e^{-\alpha})$$

$$u = \alpha^{x-1}$$

$$du = (x-1) \alpha^{x-2} d\alpha$$

$$v = -e^{-\alpha}$$

$$dv = +e^{-\alpha} d\alpha$$

- Substitute into integration-by-parts formula to obtain a recursion relation for $\Gamma [x]$ for positive values of x :

$$\begin{aligned} \Gamma [x] &= \int_0^{+\infty} u dv = uv|_{u=0}^{u=+\infty} - \int_{u=0}^{u=+\infty} v du \\ &= \alpha^{x-1} e^{-\alpha} \Big|_{\alpha=0}^{\alpha=+\infty} + (x-1) \int_0^{+\infty} \alpha^{x-2} e^{-\alpha} d\alpha = 0 + (x-1) \Gamma [x-1] \end{aligned}$$

$$\Gamma [x] = (x-1) \Gamma [x-1]$$

- Repeat to demonstrate:

$$\begin{aligned} \Gamma [x] &= (x-1) \Gamma [x-1] \\ &= (x-1) ((x-2) \Gamma [x-2]) \\ &= (x-1) (x-2) (x-3) \cdots (x - INT [x]) \Gamma [x - INT [x]] \end{aligned}$$

where $INT [x]$ is integer part of positive real number x

- Relationship valid because $x - INT[x] > 0$.
- If $x = n$, expression simplifies to:

$$\Gamma[n] = (n - 1)(n - 2)(n - 3) \cdots (1) \quad \Gamma[1] = (n - 1)!$$

- *Gamma function = factorial function*

$$\Gamma[1] = \Gamma[2] = 1$$

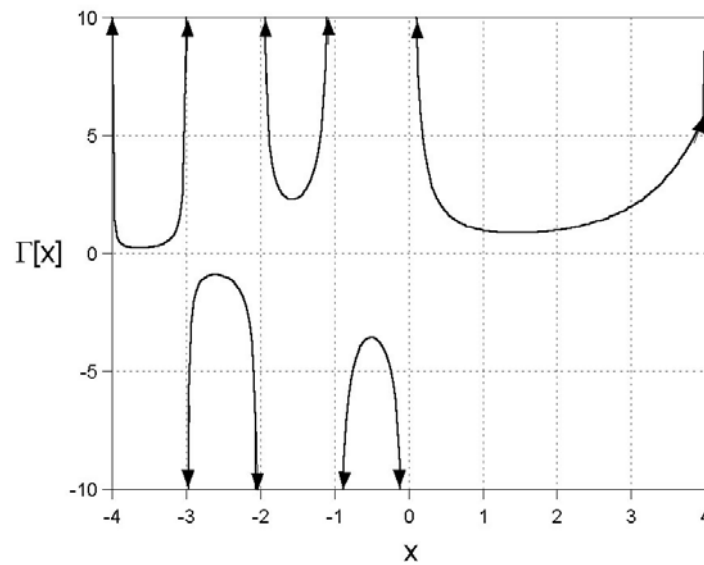
$$0! = 1$$

- use gamma function to generalize definition of “factorial” to nonintegers

$$x! \equiv \Gamma[x + 1] = \int_0^{+\infty} \alpha^x e^{-\alpha} d\alpha$$

- Extend gamma function to negative arguments

$$\Gamma\left[-\frac{1}{2}\right] = -2 \Gamma\left[\frac{1}{2}\right]$$



Graphical representation of $\Gamma[x]$, showing that the amplitude is undefined at all integer values of $x \leq 0$.

- $\Gamma[x]$ has no zeros

Case 1 - $\implies (\Gamma[x])^{-1}$ has no singularities

- expressed as Taylor series valid for all x

$$(\Gamma[x])^{-1} \cong 1 + 0.57721 x - 0.65587 x^2 - 0.04200 x^3 + 0.16654 x^4 + \cdots$$

- Other expansions converge more efficiently to correct value

1.12.1 Gamma function for half-integer arguments:

- ($x = \frac{1}{2}, \frac{3}{2}$, etc.) obtained by applying recursion relation to $\Gamma\left[\frac{1}{2}\right]$

– Evaluate $\Gamma\left[\frac{1}{2}\right]$ by recasting into form of easily evaluated “error function”

$$\Gamma\left[\frac{1}{2}\right] = \int_0^{+\infty} \alpha^{(\frac{1}{2}-1)} e^{-\alpha} d\alpha = \int_0^{+\infty} \alpha^{-\frac{1}{2}} e^{-\alpha} d\alpha$$

1. Change the variable of integration to $\beta = \sqrt{\alpha}$ to obtain an integral that is defined as I :

$$\begin{aligned} \Gamma\left[\frac{1}{2}\right] &= \int_{\beta=0}^{\beta=+\infty} \beta^{-1} e^{-\beta^2} 2\beta d\beta = 2 \cdot \int_{\beta=0}^{\beta=+\infty} e^{-\beta^2} d\beta \\ &= \int_{\beta=-\infty}^{\beta=+\infty} e^{-\beta^2} d\beta \equiv I \end{aligned}$$

2. Evaluate I by constructing square as product of two integrals with independent variables, convert to polar coordinates:

$$\begin{aligned} I^2 &= \left(\int_{\beta=-\infty}^{\beta=+\infty} e^{-\beta^2} d\beta \right) \left(\int_{\gamma=-\infty}^{\gamma=+\infty} e^{-\gamma^2} d\gamma \right) \\ &= \int_{\beta=-\infty}^{\beta=+\infty} \int_{\gamma=-\infty}^{\gamma=+\infty} e^{-(\beta^2+\gamma^2)} d\beta d\gamma \\ &= \int_{\theta=-\pi}^{\theta=+\pi} \int_{\rho=0}^{\rho=+\infty} e^{-\rho^2} \rho d\rho d\theta \\ &= 2\pi \int_{\rho=0}^{\rho=+\infty} e^{-\rho^2} \rho d\rho \end{aligned}$$

3. Change integration variable again to $u = e^{-\rho^2}$

$$du = -2\rho e^{-\rho^2} d\rho$$

$$I^2 = 2\pi \int_{u=1}^{u=0} \left(-\frac{1}{2}\right) du = 2\pi \left(\frac{1}{2}\right) = \pi$$

Required result is:

$$\Gamma\left[\frac{1}{2}\right] = \sqrt{I^2} = \sqrt{\pi} \simeq 1.7725$$

Apply recursion relation:

$$\begin{aligned} \Gamma\left[\frac{5}{2}\right] &= \frac{3}{2} \cdot \Gamma\left[\frac{3}{2}\right] = \frac{3 \cdot \sqrt{\pi}}{4} \simeq 1.3293 \\ \Gamma\left[\frac{3}{2}\right] &= \frac{1}{2} \cdot \Gamma\left[\frac{1}{2}\right] = \frac{\sqrt{\pi}}{2} \simeq 0.8862 \\ \Gamma\left[-\frac{1}{2}\right] &= -2 \cdot \Gamma\left[\frac{1}{2}\right] = -2 \cdot \sqrt{\pi} \simeq -3.5449 \\ \Gamma\left[-\frac{3}{2}\right] &= -\frac{2}{3} \cdot \Gamma\left[-\frac{1}{2}\right] = -\frac{4}{3} \cdot \sqrt{\pi} \simeq +2.3633 \end{aligned}$$

Note growth in $\Gamma[x]$ for increasing values of $x > 1$.

1.12.2 Gamma Function for “Reciprocal Integer” Arguments

- $(x = \frac{1}{n}, \text{ where } n = 1, 2, 3, \dots)$ evaluated via series expansion
- First 5 examples are:

$$\begin{aligned}\Gamma\left[\frac{1}{1}\right] &= 0! = 1 \\ \Gamma\left[\frac{1}{2}\right] &= \sqrt{\pi} \simeq 1.7725 \\ \Gamma\left[\frac{1}{3}\right] &\simeq 2.6789 \\ \Gamma\left[\frac{1}{4}\right] &\simeq 3.6256 \\ \Gamma\left[\frac{1}{5}\right] &\simeq 4.5908\end{aligned}$$

$\Gamma\left[\frac{1}{n}\right]$ increases as n increases ($\frac{1}{n} \rightarrow 0_+$)

- $\Gamma\left[\frac{1}{n}\right]$ in limit of large n evaluated from recursion relation:

$$\lim_{n \rightarrow \infty} \left\{ \frac{1}{n} \Gamma\left[\frac{1}{n}\right] \right\} = \lim_{n \rightarrow \infty} \left\{ \Gamma\left[1 + \frac{1}{n}\right] \right\} \simeq \Gamma[1] = 1 \implies \lim_{n \rightarrow \infty} \left\{ \Gamma\left[\frac{1}{n}\right] \right\} = n$$

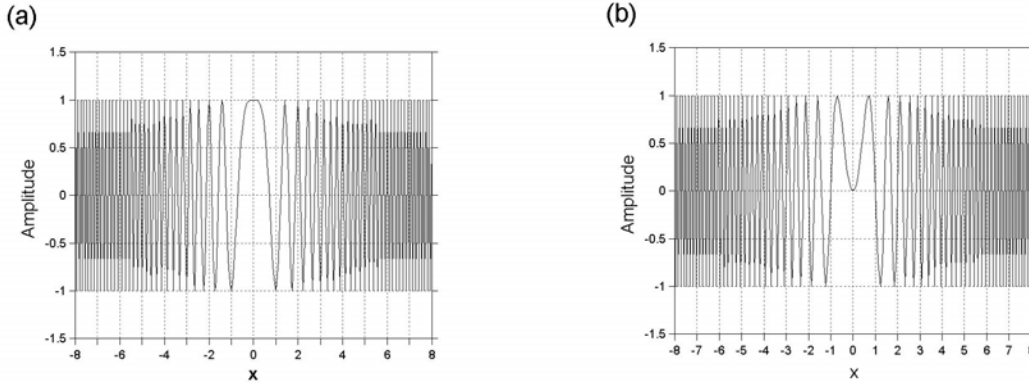
1.13 Quadratic-Phase Sinusoid – “CHIRP” Function

- Phase dependence includes term proportional to x^2
- Phase is “dimensionless” or “unitless” (measured in radians) ensures that argument x^2 includes factors with aggregate dimensions of length⁻².

$$f[x] = A \cos[\Phi[x]] = A \cos\left[\frac{\pi x^2}{\alpha_0^2} + \phi_0\right]$$

- scale parameter α_0 has dimensions of length
- α_0 specifies “closest” coordinates ($x = \pm\alpha_0$) where phase differs from ϕ_0 (at origin) by π radians.
- Amplitude symmetric with respect to origin regardless of ϕ_0
 - only term involving x in argument of sinusoid appears as $x^2 \implies$ symmetric (“even”)
- center of symmetry may be translated by adding a constant to the argument:

$$f[x] = A \cos\left[\pi \frac{(x - x_0)^2}{\alpha_0^2} + \phi_0\right]$$



Quadratic-phase sinusoidal functions: (a) $\cos[\pi x^2]$, (b) $\cos[\pi x^2 - \frac{\pi}{2}] = \sin[\pi x^2]$

- spatial frequency is:

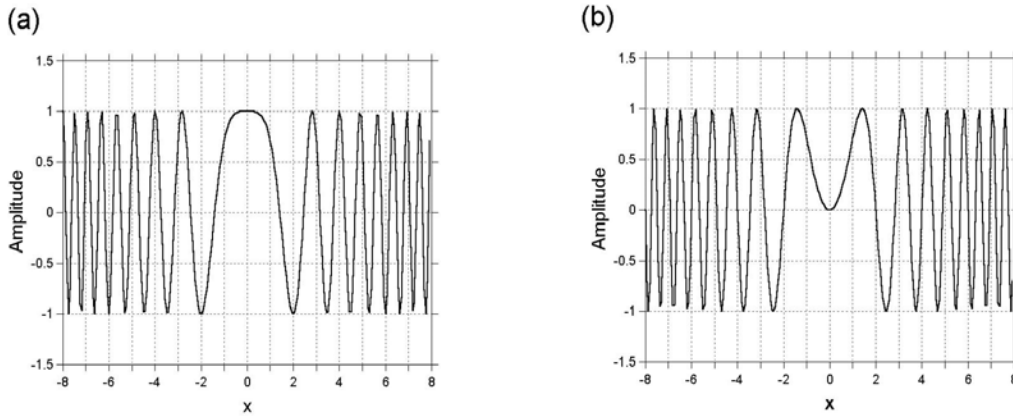
$$\xi[x] = \frac{1}{2\pi} \frac{\partial \Phi[x]}{\partial x} = \frac{1}{2\pi} \left[\frac{2\pi x}{\alpha_0^2} \right] = +\frac{x}{\alpha_0^2}$$

spatial frequency ξ is negative for $x < 0$

spatial frequency ξ is positive for $x > 0$

- spatial frequency ξ depends on x , $\xi[x]$ is the *instantaneous spatial frequency* of quadratic-phase sinusoid
- linear dependence of ξ on x leads to names “linear frequency modulation” or “linear FM signal”
- “chirp”

- α_0 is “chirp rate”, smaller $\alpha_0 \implies$ more rapid change in spatial frequency



Effect of scale factor on quadratic-phase sinusoids: (a) $\cos \left[\pi \left(\frac{x}{2} \right)^2 \right]$, (b) $\sin \left[\pi \left(\frac{x}{2} \right)^2 \right]$

- Areas of quadratic-phase sinusoids are not zero
- Areas of linear-phase sinusoids are zero (because areas of adjacent positive and negative lobes cancel)
 - phase is linear function of coordinate
 - rate of change of phase of linear-phase sinusoid is constant
 - Phase of chirp function (or of any sinusoidal function whose phase is a nonlinear function of x) changes with x at a variable rate, adjacent positive and negative lobes have different “widths” and thus different (and noncancelling) areas.

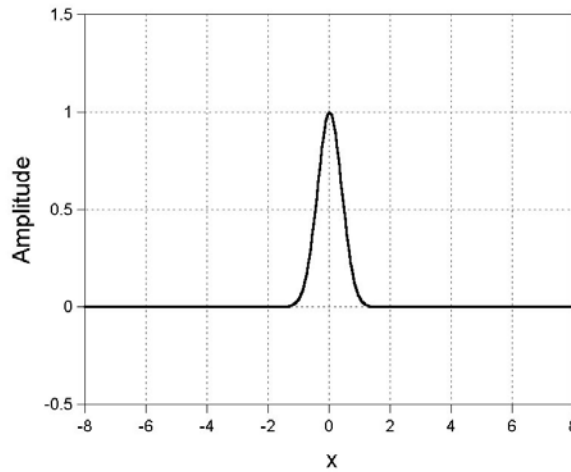
$$\int_{-\infty}^{+\infty} \cos [\pi x^2] dx = \int_{-\infty}^{+\infty} \sin [\pi x^2] dx = \frac{1}{\sqrt{2}} = \frac{\sqrt{2}}{2} \simeq 0.7071$$

1.14 Gaussian Function

- proportional to familiar “bell curve” of probability theory
- appears in many imaging contexts.

$$GAUS[x] = e^{-\pi x^2}$$

- scale factor of π not used by some authors
 - Peak amplitude is unity (at origin)
 - Decays smoothly as $|x|$ increases, decreases to $e^{-\pi} \simeq 0.043$ at $x = \pm 1$
 - Approaches zero as $|x| \rightarrow \infty$.
- Infinite support.



Gaussian function $e^{-\pi x^2}$

- Area is unity (not proven as yet)

$$\int_{-\infty}^{+\infty} GAUS[x] dx = \int_{-\infty}^{+\infty} e^{-\pi x^2} dx = 1$$

- More general form has area = $|b_0|$

$$GAUS\left[\frac{x-x_0}{b_0}\right] = \exp\left[-\pi\frac{(x-x_0)^2}{b_0^2}\right] \implies \int_{-\infty}^{+\infty} GAUS\left[\frac{x-x_0}{b_0}\right] dx = |b_0|$$

- Relate to Gaussian Distribution in Probability
- Random variable n is *normally distributed* with mean $\langle n \rangle$ and standard deviation σ (variance = σ^2) probability density function $p[n]$ is:

$$p[n] = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\left(\frac{n-\langle n \rangle}{2\sigma^2}\right)^2}$$

$$b_0 = (\sqrt{2\pi})\sigma \simeq 2.5\sigma \rightarrow \sigma \simeq \frac{b_0}{2.5} = 0.4b_0$$

$$b_0^2 = 2\pi\sigma^2 \simeq 6.28\sigma^2 \implies \sigma^2 \simeq \frac{b_0^2}{6.28} \simeq 0.16b_0^2$$

1.15 “SuperGaussian” Function

- Same expression as Gaussian but with integer exponents other than 2:

$$GAUS[x; n] \equiv e^{-\pi|x|^n}$$

- parameter n is a positive integer
- Absolute value of coordinate ensures that $GAUS[x; n]$ remains finite and even for negative x and odd values of n
- SuperGaussian for $n = 1$ is sum of decaying exponential $e^{-\pi x} STEP[x]$ and “reversed” replica $e^{-\pi|x|} STEP[-x]$.
- Amplitude remains near 1 near origin for larger n In the limit $n \rightarrow \infty$, the amplitudes of the function in the various regions are:

$$\text{for } |x| < 1: \lim_{n \rightarrow 0} \{|x|^n\} = 0 \implies \lim_{n \rightarrow \infty} \{e^{-\pi|x|^n}\} = 1$$

$$\text{for } |x| > 1: \lim_{n \rightarrow 0} \{|x|^n\} = +\infty \implies \lim_{n \rightarrow \infty} \{e^{-\pi|x|^n}\} = 0$$

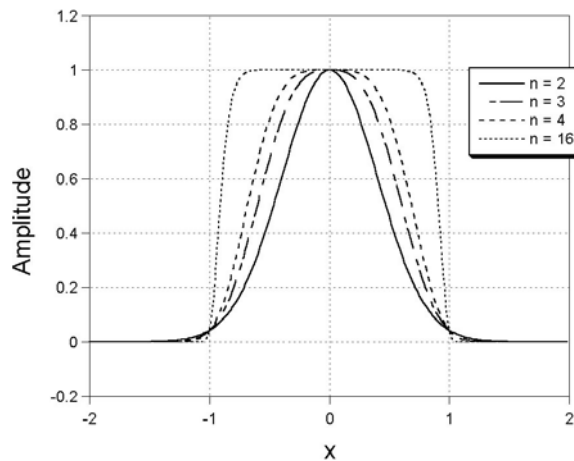
$$\text{for } |x| = 1: \lim_{n \rightarrow 0} \{|x|^n\} = 1 \implies \lim_{n \rightarrow \infty} \{e^{-\pi|1|^n}\} = e^{-\pi} \simeq 0.04321$$

- Resembles rectangle function with width $b_0 = 2$ for large values of n :

$$\lim_{n \rightarrow \infty} \{GAUS[x, n]\} \simeq RECT\left[\frac{x}{2}\right]$$

- “Endpoint” amplitudes not identical, but isolated values have no effect on any integrals of superGaussian.

$$RECT[x] \simeq \lim_{n \rightarrow \infty} \{GAUS[2x, n]\} = \lim_{n \rightarrow \infty} \{e^{-\pi|2x|^n}\}$$



Supergaussian functions $f[x] = e^{-\pi x^n}$ for $n = 2, 3, 4$, and 16 .

1.15.1 Area of superGaussian

- from gamma function

$$\Gamma [x] = \int_0^{+\infty} \alpha^{x-1} e^{-\alpha} d\alpha$$

- Change variable of integration from α to πu^n :

$$\begin{aligned} \Gamma [x] &= \int_0^{+\infty} (\pi u^n)^{x-1} e^{-\pi u^n} d(\pi u^n) \\ &= \int_0^{+\infty} \pi^{x-1} u^{nx-n} e^{-\pi u^n} n\pi u^{n-1} du \\ &= \int_0^{+\infty} n\pi^x u^{nx-n+n-1} e^{-\pi u^n} du \\ &= n\pi^x \int_0^{+\infty} u^{nx-1} e^{-\pi u^n} du \end{aligned}$$

- Divide both sides of this equation by $n\pi^x$:

$$\frac{1}{n} \pi^{-x} \Gamma [x] = \int_0^{+\infty} u^{nx-1} e^{-\pi u^n} du$$

- Set $x = n^{-1}$ to ensure that $u^{nx-1} = u^0 = 1$

$$\int_0^{+\infty} e^{-\pi u^n} du = \frac{1}{n} \pi^{-n^{-1}} \Gamma \left[\frac{1}{n} \right]$$

- Area of symmetric function $e^{-\pi|x|^n}$ is twice:

$$\boxed{\int_{-\infty}^{+\infty} e^{-\pi|x|^n} dx = \frac{2}{\pi^{\frac{1}{n}}} \frac{1}{n} \Gamma \left[\frac{1}{n} \right]}$$

- Area of the superGaussian is proportional to gamma function with a reciprocal-integer argument.

- $n = 1 - 4$:

$$n = 1 : \int_{-\infty}^{+\infty} e^{-\pi|x|} dx = 2 \pi^{-1} \Gamma [1] = \left(\frac{2}{\pi} \right) 0! = \frac{2}{\pi} \simeq 0.6366$$

$$n = 2 : \int_{-\infty}^{+\infty} e^{-\pi|x|^2} dx = \frac{2}{2} \frac{1}{\sqrt{\pi}} \Gamma \left[\frac{1}{2} \right] = \frac{\sqrt{\pi}}{\sqrt{\pi}} = 1$$

$$n = 3 : \int_{-\infty}^{+\infty} e^{-\pi|x|^3} dx = \frac{2}{3} \left(\frac{1}{\pi^{\frac{1}{3}}} \right) \Gamma \left[\frac{1}{3} \right] = \frac{2}{\pi^{\frac{1}{3}}} \Gamma \left[\frac{4}{3} \right] \simeq 1.2194$$

$$n = 4 : \int_{-\infty}^{+\infty} e^{-\pi|x|^4} dx = \frac{2}{4} \frac{1}{\pi^{\frac{1}{4}}} \Gamma \left[\frac{1}{4} \right] = \frac{2}{\pi^{\frac{1}{4}}} \Gamma \left[\frac{5}{4} \right] \simeq 1.3616$$

- $n = 2$ confirms that area of “normal” Gaussian function is unity

- Area increases with n

- Limiting value of the area as $n \rightarrow +\infty$:

$$\lim_{n \rightarrow \infty} \left\{ \int_{-\infty}^{+\infty} e^{-\pi|x|^n} dx \right\} = \lim_{n \rightarrow \infty} \left\{ \frac{2}{\pi^{\frac{1}{n}}} \frac{1}{n} \Gamma \left[\frac{1}{n} \right] \right\} = \left(\frac{2}{\pi^0} \right) 1 = 2$$

1.16 Bessel Functions $J_n [x]$

- Linear-phase sinusoid are solutions of second-order linear differential equation
- Other useful functions are solutions of other 1-D linear differential equations:

$$x^2 \frac{d^2}{dx^2} (Z_\nu [x]) + x \frac{d}{dx} (Z_\nu [x]) + (x^2 - \nu^2) Z_\nu [x] = 0, x \geq 0, \nu \in \Re$$

- Solutions $Z_\nu [x]$ are *Bessel functions*
- Often appears in physical problems involving planar circular symmetry or cylindrical coordinates
 - descriptions of imaging systems constructed from optics with circular cross-sections
- Three independent types of solutions are recognized.
 1. The “Bessel functions of the first kind” with integer and half-integer order ($\nu = n$ or $\frac{n}{2}$ for $n = 0, 1, 2, 3, \dots$)
 - most relevant in imaging
 - labeled $J_n [x]$
 - finite amplitude for positive x .
 2. “Bessel functions of second kind”
 - also called “Neumann functions”
 - denoted by $N_\nu [x]$
 - indeterminate amplitude at $x = 0$.
 3. “Hankel function”
 - (not to be confused with the “Hankel transform” that will be discussed later)
 - complex-valued linear combination of first two types using scheme analogous to Euler relation:
 - $H_\nu [x] = J_\nu [x] \pm i N_\nu [x]$
- Numerical values for the Bessel functions via:
 - “generating function”
 - contour integrals
 - series solution of differential equation for integer indices ($\nu = n$).

1.16.1 Series Solution:

1. Assume that $J_n [x]$ has form of power series in x with unknown coefficients:

$$J_n [x] = \sum_{\ell=0}^{+\infty} a_\ell x^\ell$$

2. Insert series into differential equation
3. Evaluate derivatives
4. Equate terms of same power of x
5. Juggle terms

- 6. Gives two series solutions for $J_n [x]$, one each for $n > 0$ and $n < 0$
- 7. Most interested in $J_0 [x]$ and $J_1 [x] \implies$ series for $n > 0$ considered here

$$\begin{aligned}
 J_0 [x] &= 1 - \frac{x^2}{2^2} + \frac{x^4}{2^2 \cdot 4^2} - \frac{x^6}{2^2 \cdot 4^2 \cdot 6^2} + \dots \\
 &= 1 - \frac{x^2}{4} + \frac{x^4}{64} - \frac{x^6}{147,456} + \dots
 \end{aligned}$$

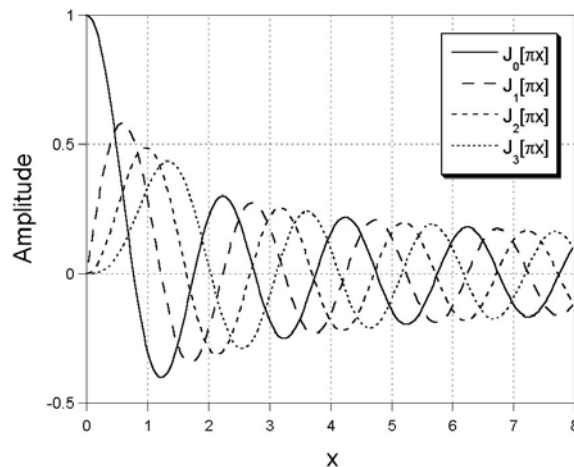
- Compare coefficients to those of $SINC [x]$

$$\begin{aligned}
 SINC [x] &= 1 - \frac{(\pi x)^2}{3!} + \frac{(\pi x)^4}{5!} - \frac{(\pi x)^6}{7!} + \dots \\
 &= 1 - \frac{x^2}{\left(\frac{6}{\pi^2}\right)} + \frac{x^4}{\left(\frac{120}{\pi^4}\right)} - \frac{x^6}{\left(\frac{5040}{\pi^6}\right)} + \dots \\
 &= 1 - \frac{x^2}{0.6079} + \frac{x^4}{1.2319} - \frac{x^6}{5.242} + \dots
 \end{aligned}$$

- Coefficients of same order have same algebraic sign
- Absolute values of coefficients of $J_0 [x]$ decrease more quickly with order than $SINC [x]$
- Extrema of local amplitude of $J_0 [x]$ fall off more slowly.
- Amplitude and slope of J_0 at $x = 0$ are unity and zero, respectively
- resembles cosine oscillation modulated by decaying function that happens to be $x^{-\frac{1}{2}}$ instead of x^{-1} in $SINC [x]$.

$$\begin{aligned}
 \lim_{x \rightarrow +\infty} \{J_0 [x]\} &= \sqrt{\frac{2}{\pi x}} \cos \left[x - \frac{\pi}{4} \right] \\
 &= x^{-\frac{1}{2}} \sqrt{\frac{2}{\pi}} \cos \left[2\pi \left(\frac{1}{2\pi} \right) x - \frac{\pi}{4} \right]
 \end{aligned}$$

- Period of asymptotic form is $X_0 = 2\pi$



The Bessel function of the first kind $J_n [\pi x]$ for $n = 0 - 3$.

- zeros are only approximately uniformly spaced

- three zeros nearest to origin occur at:

<u>Location of zero of $J_0[x]$</u>	<u>Difference Δx</u>
$x_1 \simeq 2.4048 \simeq 0.7655 \pi$	
$x_2 \simeq 5.5201 \simeq 1.7571 \pi$	} $x_2 - x_1 \simeq 0.9916 \pi$
$x_3 \simeq 8.6537 \simeq 2.7546 \pi$	} $x_3 - x_2 \simeq 0.9974 \pi$
\vdots	\vdots
x_{M-1}	} $x_M - x_{M-1} \lesssim 1.0 \pi$
x_M	

- Intervals between first and second pair of adjacent zeros are approximately 0.9916π and 0.9974π , respectively
- Interval between x_2 and x_3 is larger than that between x_1 and x_2 .
- Incremental distance between successive pairs of zeros asymptotically approaches π as $x \rightarrow +\infty$.

Series Solution for $J_1[x]$

-

$$\begin{aligned}
 J_1[x] &= \frac{x}{2} - \frac{x^3}{2^2 \cdot 4} + \frac{x^5}{2^2 \cdot 4^2 \cdot 6} - \frac{x^7}{2^2 \cdot 4^2 \cdot 6^2 \cdot 8} + \dots \\
 &= \frac{x}{2} - \frac{x^3}{16} + \frac{x^5}{384} - \frac{x^7}{18,432} + \dots = \frac{x}{2} \left(1 - \frac{x^2}{8} + \frac{x^4}{192} - \frac{x^6}{9,216} + \dots \right)
 \end{aligned}$$

- Amplitude and slope at origin are equal to coefficients $\alpha_0 = 0$ and $\alpha_1 = \frac{1}{2}$ respectively
- As x increases from zero, amplitude increases from zero and reaches local maximum at $x \simeq 1.8412 \simeq 0.586\pi$.
- Absolute values of the numerical coefficients of $J_1[x]$ decrease more slowly than those of $SINC[x]$
 - absolute values of successive local maxima of $J_1[x]$ decrease more slowly than those of $SINC[x]$ as $x \rightarrow \infty$
 - same behavior exhibited by $J_0[x]$.
- First three zeros of $J_1[x]$:

<u>Location of zero of $J_1[x]$</u>	<u>Difference Δx</u>
$x_1 \simeq 3.8317 \simeq 1.219 \pi$	
$x_2 \simeq 7.0156 \simeq 2.2331 \pi$	} $x_2 - x_1 \simeq 1.0135 \pi$
$x_3 \simeq 10.1735 \simeq 3.2383 \pi$	} $x_3 - x_2 \simeq 1.0052 \pi$
\vdots	\vdots
x_{M-1}	} $x_M - x_{M-1} \gtrsim 1.0 \pi$
x_M	

- Intervals between first pairs of zeros are approximately 1.0135π and 1.0052π
- Interval between adjacent zeros of $J_1 [x]$ *decreases* for increasing x .
 - Complementary to $J_0 [x]$
- Interval between zeros for both $J_0 [x]$ and $J_1 [x]$ asymptotically approach π as $|x| \rightarrow \infty$, though from different directions.
- Asymptotic behavior of $J_1 [x]$ is *in quadrature* to $J_0 [x]$
 - phase difference of oscillations of two functions is $-\frac{\pi}{2}$ radians:

$$\begin{aligned} \lim_{x \rightarrow +\infty} \{J_1 [x]\} &= \sqrt{\frac{2}{\pi x}} \cos \left[x - \frac{3\pi}{4} \right] \\ &= \sqrt{\frac{2}{\pi x}} \cos \left[\left(x - \frac{\pi}{4} \right) - \frac{\pi}{2} \right] = \sqrt{\frac{2}{\pi x}} \sin \left[x - \frac{\pi}{4} \right] \end{aligned}$$

1.16.2 General Series Solution for $J_n [x]$:

$$J_n [x] = \sum_{\ell=0}^{+\infty} \frac{(-1)^\ell}{\ell! (n + \ell)!} \left(\frac{x}{2} \right)^{n+2\ell}$$

$$\lim_{x \rightarrow +\infty} \{J_2 [x]\} = \sqrt{\frac{2}{\pi x}} \cos \left[x - \frac{5\pi}{4} \right]$$

$$\lim_{x \rightarrow +\infty} \{J_3 [x]\} = \sqrt{\frac{2}{\pi x}} \cos \left[x - \frac{7\pi}{4} \right]$$

1.17 Lorentzian Function

- Named after Dutch physicist Hendrik Lorentz
 - demonstrated significance of curve in study of atomic radiation in early 1900s
- Lorentzian curve is theoretical shape of spectral lines created by atomic absorption or emission

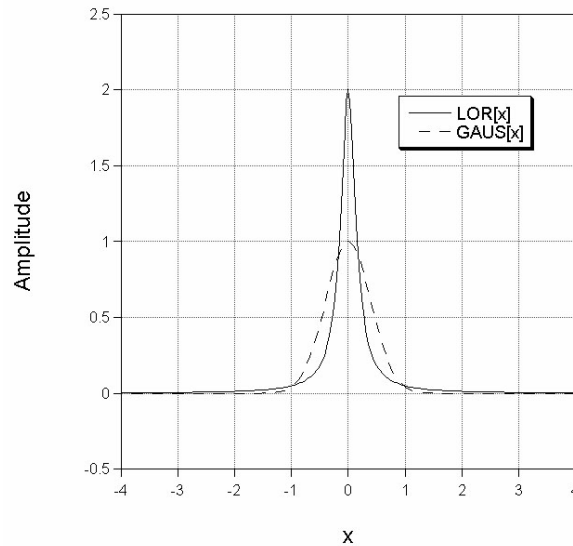
- Our definition:

$$LOR[x] = \frac{2}{1 + (2\pi x)^2} = \frac{2}{1 + 4\pi^2 x^2}$$

- Amplitude proportional to reciprocal of sum of unit constant and quadratic function of coordinate.
- Quadratic dependence on x ensures that $LOR[x]$ is even.
- Multiplicative factor of 2 ensures that $LOR[x]$ has unit area:

$$\begin{aligned} \text{Set } u &\equiv 2\pi x, \quad dx = \frac{1}{2\pi} du \\ \int_{-\infty}^{+\infty} \frac{2}{1 + (2\pi x)^2} dx &= \int_{-\infty}^{+\infty} \frac{2}{1 + u^2} \frac{du}{2\pi} = \frac{1}{\pi} \tan^{-1}[u] \Big|_{u=-\infty}^{u=+\infty} \\ &= \frac{1}{\pi} \left[\frac{\pi}{2} - \left(-\frac{\pi}{2} \right) \right] = 1 \end{aligned}$$

- Amplitude decays from $LOR[0] = 2$ at origin through $LOR[\pm 1] \simeq 0.0494$ and on to zero at $x = \pm\infty$.
- Note similarity in amplitude of Lorentzian and Gaussian evaluated at $x = 1$
 - $GAUS[1] = e^{-\pi} \simeq 0.0432$
 - $LOR[\pm 1] \simeq 0.0494$
- $LOR[x]$ decays to zero more rapidly than $GAUS[x]$ for $|x| < 1$, and more slowly for $|x| > 1$

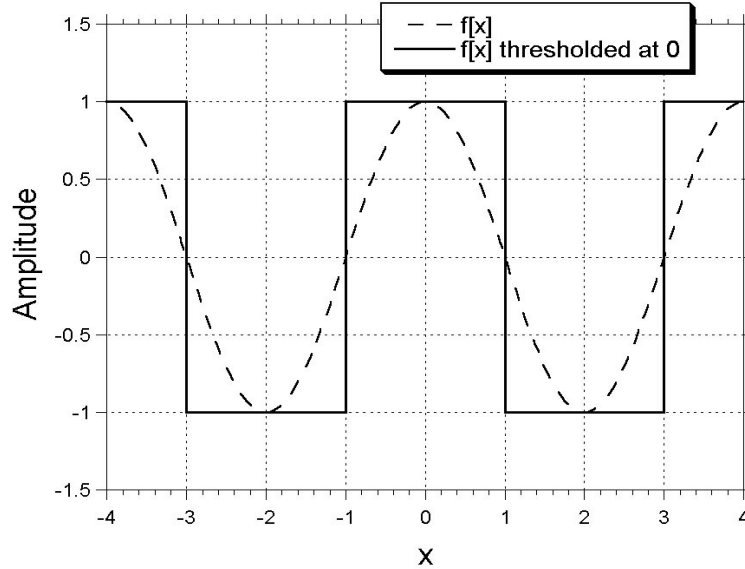


Comparison of the Lorentzian and Gaussian functions. Note that $LOR[x]$ “decays” more quickly than the Gaussian for larger values of $|x|$.

1.18 Thresholded Functions

- Square Wave

$$SGN [b_0 + \cos [2\pi\xi_0 x]] = \begin{cases} +1 & \text{for } b_0 + \cos [2\pi\xi_0 x] > 0 \\ 0 & \text{for } b_0 + \cos [2\pi\xi_0 x] = 0 \\ -1 & \text{for } b_0 + \cos [2\pi\xi_0 x] < 0 \end{cases}$$



“Thresholding” of a sinusoidal function produces a “square wave”.

- Thresholding process interpreted as action of nonlinear imaging system which generates discrete three-state output from continuous input
- Form of lookup table.
- Allowed output amplitudes of 0, 1/2, and 1 by addition and multiplication of the output in fashion analogous to that used to apply the *STEP* function in place of the *SIGNUM* function.

$$\frac{1}{2} (1 + SGN [b_0 + \cos [2\pi\xi_0 x]]) = \begin{cases} 1 & \text{for } b_0 + \cos [2\pi\xi_0 x] > 0 \\ \frac{1}{2} & \text{for } b_0 + \cos [2\pi\xi_0 x] = 0 \\ 0 & \text{for } b_0 + \cos [2\pi\xi_0 x] < 0 \end{cases}$$

- Thresholding process applied to quadratic phase yields 1-D “zone plate”

$$f [x] = \frac{1}{2} \left(1 + SGN \left[\cos \left[\frac{\pi x^2}{\alpha^2} + \phi_0 \right] \right] \right) = STEP \left[\cos \left[\frac{\pi x^2}{\alpha^2} + \phi_0 \right] \right]$$

1.19 1-D Dirac Delta Function

- Commonly called *impulse* function
- Name honors physicist P.A.M. Dirac, who introduced notation in quantum mechanics
- Dirac delta function does not have “proper” definition that assigns a specific finite amplitude to each coordinate x .
- Strictly $\delta [x]$ is not a function at all
 - notation of $\delta [x]$ is meaningful only within integrand of integral
 - More properly called *delta distribution*.
- Properties of Dirac delta function make an essential tool for solving problems involving many types of physical systems
 - classical mechanics
 - quantum mechanics
 - electrodynamics

- Conditions are:

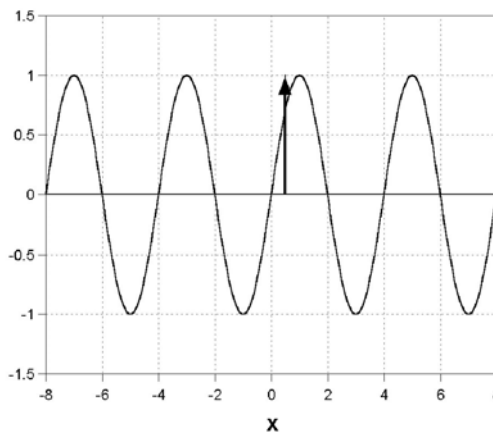
1. infinitesimal support

$$\delta [x - x_0] = 0 \text{ for } x \neq x_0$$

2. unit area.

$$\int_{-\infty}^{+\infty} \delta [x - x_0] dx = 1$$

- Cannot be depicted in conventional graphical way
- “Image” of characteristics conveyed by arrow (or “spike”) located at x_0 with height of the arrowhead’s tip above the x -axis equal to area
- Base of the arrow *always* rests on x -axis, even in those cases where $\delta [x - x_0]$ has been added to “proper” finite-amplitude function $f [x]$



Graphical depiction of $f [x] = \delta [x] + \text{COS} [2\pi \frac{x}{4} - \frac{\pi}{2}]$. Because the “height” of the tip of the arrow represents the area of the Dirac delta function, its “base” always lies on the x -axis.

- Fairly common error misconstrues Dirac delta function and a finite discontinuous function $f_0[x]$:

$$(a) \quad f_0[x] = 0 \text{ for } x \neq 0$$

$$(b) \quad f_0[x] = 1 \text{ for } x = 0$$

- (probably results from early exposure to “discrete Dirac delta function” – sampled approximation.

$$\int_{x_0 - \frac{1}{2}}^{x_0 + \frac{1}{2}} (f[x - x_0] + 1[x]) \, dx = 1$$

$$\int_{x_0 - \frac{1}{2}}^{x_0 + \frac{1}{2}} (\delta[x - x_0] + 1[x]) \, dx = 2$$

- Details of the functional form of continuous $\delta[x]$ do not matter in most situations
- $\delta[x]$ often defined as limit of any of several sequences of functions, differ in some details
- Requirement of unit area is satisfied by several of special functions already defined.
- Scaled rectangle:

$$\int_{-\infty}^{+\infty} \frac{1}{|b_0|} \text{RECT} \left[\frac{x}{b_0} \right] \, dx = 1$$

- In limit $b_0 \rightarrow 0$

$$\lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|b_0|} \text{RECT} \left[\frac{x}{b_0} \right] \right\} = 0 \text{ for } x \neq 0$$

- Symmetry of $\text{RECT} \left[\frac{x}{b_0} \right]$ implies that Dirac delta function is symmetric:

$$\delta[x] = \lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|b_0|} \text{RECT} \left[\frac{x}{b_0} \right] \right\} = \lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|-b_0|} \text{RECT} \left[\frac{x}{-b_0} \right] \right\} = \delta[-x]$$

- Leads to observation that order of arguments of shifted Dirac delta function is immaterial:

$$\delta[x - x_0] = \delta[-(x - x_0)] = \delta[x_0 - x]$$

- Other function sequences that converge to Dirac delta function (based on unit-area special functions)

$$\begin{aligned} \delta[x] &= \lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|b_0|} \text{TRI} \left[\frac{x}{b_0} \right] \right\} \\ &= \lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|b_0|} \text{SINC} \left[\frac{x}{b_0} \right] \right\} \\ &= \lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|b_0|} \text{SINC}^2 \left[\frac{x}{b_0} \right] \right\} \\ &= \lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|b_0|} \text{GAUS} \left[\frac{x}{b_0} \right] \right\} \\ &= \lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|b_0|} \text{LOR} \left[\frac{x}{b_0} \right] \right\} \end{aligned}$$

$$f[x] = \lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|b_0|} \text{SINC} \left[\frac{x}{b_0} \right] \right\} = \lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|b_0|} \left(\frac{\sin \left[\frac{\pi x}{b_0} \right]}{\left[\frac{\pi x}{b_0} \right]} \right) \right\} = \lim_{b_0 \rightarrow 0} \left\{ \frac{\sin \left[\frac{\pi x}{b_0} \right]}{\pi x} \right\}$$

- Scale factor b_0 may be expressed in terms of reciprocal $N = \frac{1}{b_0}$,

$$f[x] = \lim_{N \rightarrow \infty} \left\{ \frac{\sin [N\pi x]}{\pi x} \right\} = \lim_{N \rightarrow \infty} \left\{ \frac{\sin [2\pi (\frac{N}{2}) x]}{\pi x} \right\}$$

- Apply L'Hôspital's Rule to show that amplitude at origin is undefined:

$$f[x] = \frac{\lim_{N \rightarrow \infty} \{N\pi\}}{\lim_{N \rightarrow \infty} \{\pi\}} = \lim_{N \rightarrow \infty} \{N\} = \infty$$

- Limiting behavior of Lorentzian:

$$\begin{aligned} \delta[x] &= \lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|b_0|} \text{LOR} \left[\frac{x}{b_0} \right] \right\} = \lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|b_0|} \frac{2}{1 + \left(2\pi \left(\frac{x}{b_0}\right)\right)^2} \right\} \\ &= \lim_{b_0 \rightarrow 0} \left\{ \frac{\left(\frac{b_0}{2\pi}\right) \frac{1}{\pi}}{\left(\frac{b_0}{2\pi}\right)^2 + x^2} \right\} = \lim_{\epsilon \rightarrow 0} \left\{ \frac{\frac{\epsilon}{\pi}}{\epsilon^2 + x^2} \right\} \text{ where } \epsilon \equiv \frac{b_0}{2\pi}. \end{aligned}$$

1.19.1 Area of $\delta[x]$ Over Indefinite Limit

$$\int_{-\infty}^x \delta[\alpha] d\alpha = \begin{cases} 0 & \text{for } x < 0 \\ 1 & \text{for } x > 0 \end{cases}$$

- Apply Cauchy Principal Value at origin:

$$\int_{-\infty}^x \delta[\alpha] d\alpha = \begin{cases} 1 & \text{for } x > 0 \\ \frac{1}{2} & \text{for } x = 0 \\ 0 & \text{for } x < 0 \end{cases} = \text{STEP}[x]$$

- Differentiate both sides and apply fundamental theorem of calculus:

$$\begin{aligned} \frac{d}{dx} \text{STEP}[x] &= \frac{d}{dx} \int_{-\infty}^x \delta[\alpha] d\alpha = \delta[x] - \delta[-\infty] \\ &= \delta[x] - 0 = \delta[x] \end{aligned}$$

- Means that derivative of step function is Dirac delta function .:

$$\frac{d}{dx} \text{STEP}[x - x_0] = \delta[x - x_0]$$

- Very (most?) important representation is obtained by summing complex sinusoids with unit amplitudes and zero phase over all spatial frequencies:

$$\int_{-\infty}^{+\infty} e^{+2\pi i \xi x} d\xi = \int_{-\infty}^{+\infty} \cos[2\pi \xi x] d\xi + i \int_{-\infty}^{+\infty} \sin[2\pi \xi x] d\xi$$

- Demonstrate by evaluating integral over arbitrary finite and symmetric limits:

$$\begin{aligned} \int_{-b_0}^{+b_0} e^{+2\pi i \xi x} d\xi &= \frac{1}{2\pi i x} \left(e^{+2\pi \xi x} \right) \Big|_{\xi=-b_0}^{\xi=b_0} = \frac{1}{\pi x} \frac{(e^{+2\pi i x b_0} - e^{-2\pi i x b_0})}{2i} \\ &= \frac{1}{\pi x} \sin[2\pi b_0 x] = \frac{2b_0}{2\pi b_0 x} \sin[2\pi b_0 x] = 2b_0 \text{SINC}[2b_0 x] \end{aligned}$$

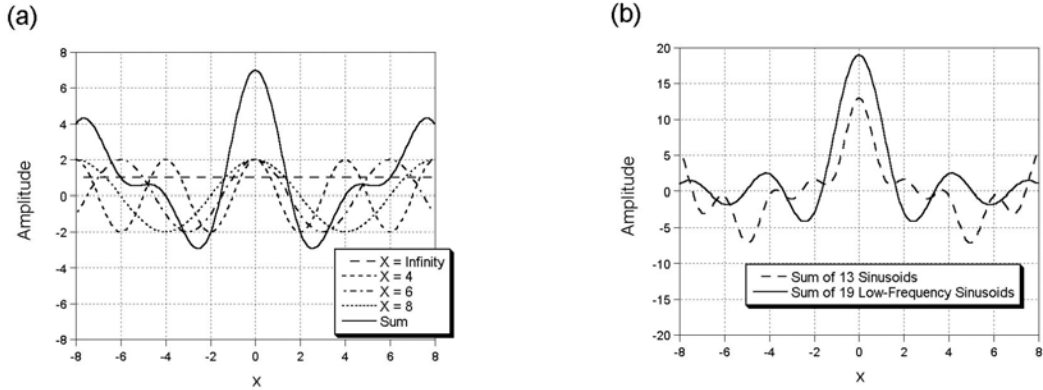
- In limit $b_0 \rightarrow +\infty$, this is a valid representation of Dirac delta function
- Integral of original complex Hermitian function over symmetric limits yields real-valued result due to cancellation of areas in the antisymmetric imaginary part for positive and negative x .

$$\delta[-x] = \int_{-\infty}^{+\infty} e^{-2\pi i \xi [-x]} d\xi = \int_{-\infty}^{+\infty} e^{+2\pi i \xi x} d\xi = \delta[x]$$

- Integral form of $\delta[x]$ used to derive equivalent expression for Dirac delta function scaled by “width parameter” b_0 .

$$\begin{aligned} \delta\left[\frac{x}{b_0}\right] &= \int_{-\infty}^{+\infty} e^{-2\pi i \xi \left(\frac{x}{b_0}\right)} d\xi = \int_{-\infty}^{+\infty} e^{-2\pi i \left(\frac{\xi}{b_0}\right)x} d\xi \\ &= \int_{-\infty}^{+\infty} e^{-2\pi i \alpha x} |b_0| d\alpha; \text{ (for } \xi \equiv \alpha b_0 \implies d\xi = |b_0| d\alpha \text{)} \\ &= |b_0| \int_{-\infty}^{+\infty} e^{-2\pi i \alpha x} d\alpha = |b_0| \delta[x] \end{aligned}$$

- “scaling property” of 1-D Dirac delta function
- Scaling “width” and scaling “amplitude” of $\delta[x]$ by factor b_0 are equivalent operations.



Approximations of $\delta[x]$ obtained by summing sinusoidal functions with small spatial frequencies.

1.20 Sifting Property of the Dirac Delta Function

- Most significant property of Dirac delta function is ability to evaluate amplitude of another function at any coordinate
- Responsible for most important applications.
- Some authors use mathematical statement of sifting property as definition of Dirac delta function.
- Infinitesimal support of $\delta [x]$ allows area of product of $\delta [x]$ and $f [x]$ to be evaluated by method similar to approximation of integrals as summations of rectangular areas.

$$\int_{-\infty}^{+\infty} f [x] \delta [x] dx = \lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|b_0|} \int_{-\infty}^{+\infty} \text{RECT} \left[\frac{x}{b_0} \right] f [x] dx \right\}$$

- Area of limiting rectangle is width b_0 multiplied by amplitude evaluated at origin:

$$\int_{-\infty}^{+\infty} f [x] \delta [x] dx = \lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|b_0|} (|b_0| f [0]) \right\} = f [0]$$

- Integral of product of $f [x]$ and $\delta [x]$ has “sifted” out specific amplitude $f [0]$ from $f [x]$
- Reason for name *sifting* property
- Straightforward to translate Dirac delta function by adding a term of $-x_0$ to argument of *RECT* function;
- Analogous integral “sifts” out amplitude of $f [x]$ at x_0 :

$$\int_{-\infty}^{+\infty} f [x] \delta [x - x_0] dx = \int_{-\infty}^{+\infty} f [x] \delta [x_0 - x] dx = f [x_0]$$

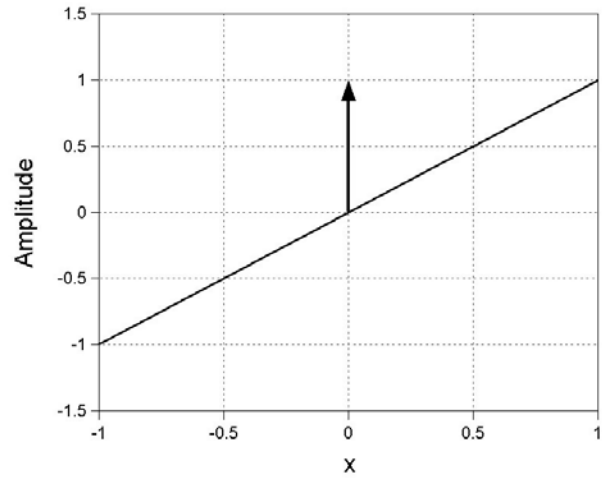
- Sifting property may be used to derive yet another useful result for well-behaved $f [x]$:
 - so-called “property of Dirac delta function in products”

$$\begin{aligned} \int_{-\infty}^{+\infty} f [x] \delta [x - x_0] dx &= f [x_0] = f [x_0] \times 1 \\ &= f [x_0] \int_{-\infty}^{+\infty} \delta [x - x_0] dx = \int_{-\infty}^{+\infty} f [x_0] \delta [x - x_0] dx \end{aligned}$$

$$\boxed{f [x] \delta [x - x_0] = f [x_0] \delta [x - x_0]}$$

- Substitution of $f [x] = x$ and $x_0 = 0$ produces the special case:

$$x \delta [x] = 0 \delta [x] = 0$$



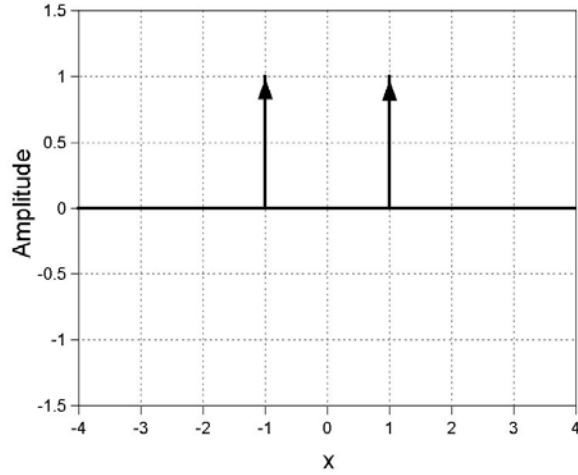
Demonstration of sifting property of $\delta [x]$ applied to $f [x] = x$.

1.21 Relatives of Dirac Delta Function

Three additional special functions based on Dirac delta function

1. even pair of Dirac delta functions

- Unit-amplitude Dirac delta functions located at $x = \pm 1$
- Notation: $\delta\delta[x] \equiv \delta[x + 1] + \delta[x - 1]$

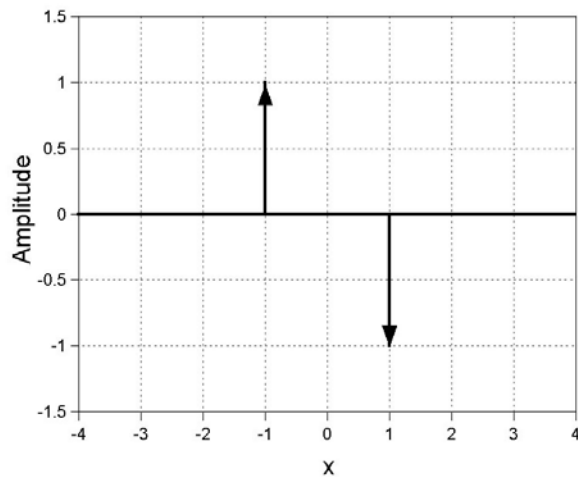


Even pair of Dirac delta functions: $f[x] = \delta[x + 1] + \delta[x - 1]$.

- $\int_{-\infty}^{+\infty} \delta\delta[x] dx = 2$
- $\delta\delta\left[\frac{x}{b_0}\right] = \delta\left[\frac{x}{b_0} + 1\right] + \delta\left[\frac{x}{b_0} - 1\right] = \delta\left[\frac{x+b_0}{b_0}\right] + \delta\left[\frac{x-b_0}{b_0}\right] = |b_0| (\delta[x + b_0] + \delta[x - b_0])$

2. odd pair of Dirac delta functions

- Unit-amplitude Dirac delta functions located at $x = \pm x$ with areas ∓ 1
- Notation: $\delta_\delta[x] = \delta[x + 1] - \delta[x - 1]$
- $\delta_\delta\left[\frac{x}{b_0}\right] = |b_0| (\delta[x + b_0] - \delta[x - b_0])$
- $\frac{1}{|b_0|} \delta_\delta\left[\frac{x}{b_0}\right] = \delta[x + b_0] - \delta[x - b_0]$



Odd pair of Dirac delta functions: $f[x] = \delta[x + 1] - \delta[x - 1]$.

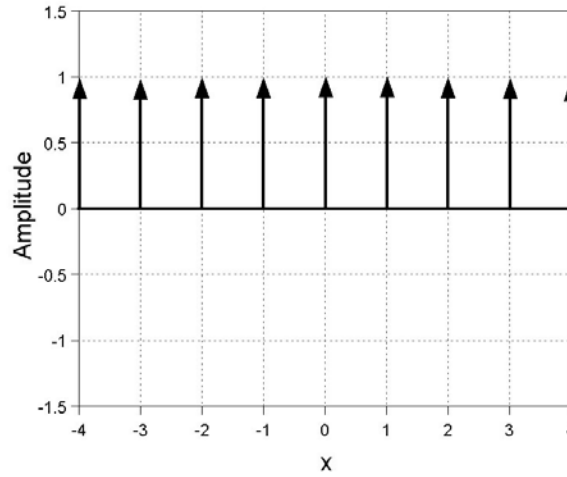
3. COMB function

- infinite set of uniformly spaced Dirac delta functions

- $COMB_{b_0}[x] \equiv \sum_{n=-\infty}^{+\infty} \delta[x - n]$

- $\int_{-\infty}^{+\infty} COMB_{b_0}[x] dx = \infty$

- $\sum_{n=-\infty}^{+\infty} \delta[x - x_0 - n] = COMB_{b_0}[x - x_0]$



$$f[x] = COMB[x] \equiv \sum_{n=-\infty}^{+\infty} \delta[x - n]$$

$$\begin{aligned} COMB_{b_0}\left[\frac{x}{b_0}\right] &= \sum_{n=-\infty}^{+\infty} \delta\left[\frac{x}{b_0} - n\right] = \sum_{n=-\infty}^{+\infty} \delta\left[\frac{x - nb_0}{b_0}\right] \\ &= \sum_{n=-\infty}^{+\infty} |b_0| \delta[x - nb_0] = |b_0| \sum_{n=-\infty}^{+\infty} \delta[x - nb_0] \end{aligned}$$

$$\frac{1}{|b_0|} COMB_{b_0}\left[\frac{x}{b_0}\right] = \sum_{n=-\infty}^{+\infty} \delta[x - nb_0]$$

- Use *COMB* to “sample” a continuous function

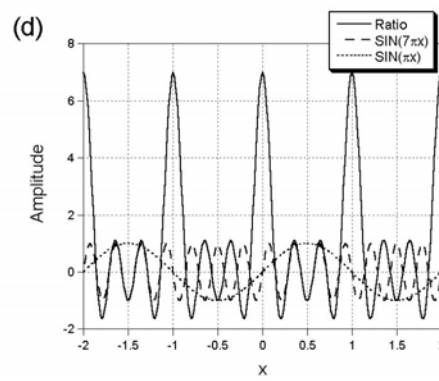
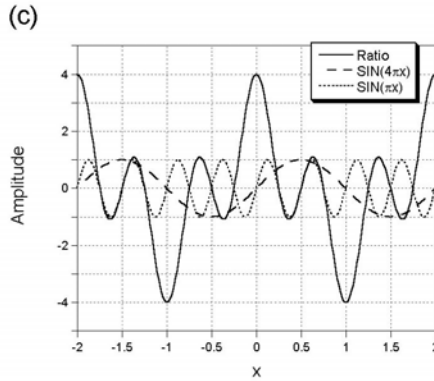
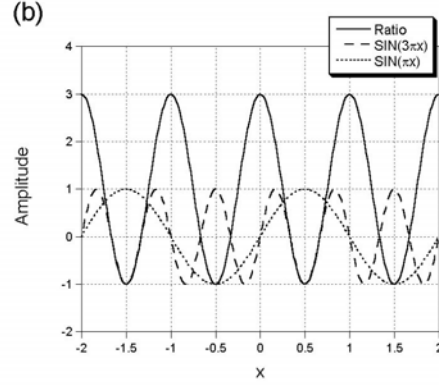
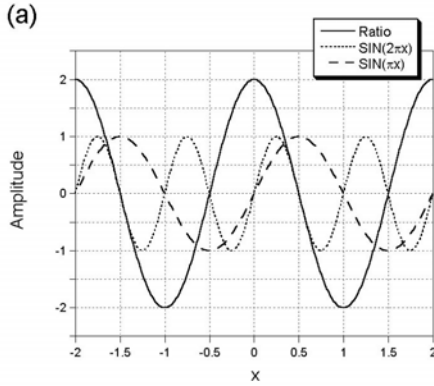
$$\begin{aligned} \cos[2\pi\xi_0 x + \phi_0] \left(\frac{1}{\Delta x} COMB_{b_0}\left[\frac{x}{\Delta x}\right] \right) &= \cos[2\pi\xi_0 x + \phi_0] \left(\sum_{n=-\infty}^{+\infty} \delta[x - n \Delta x] \right) \\ &= \sum_{n=-\infty}^{+\infty} \cos[2\pi\xi_0 x + \phi_0] \delta[x - n \Delta x] \\ &= \sum_{n=-\infty}^{+\infty} \cos[2\pi\xi_0 (n \Delta x) + \phi_0] \delta[x - n \Delta x] \end{aligned}$$

- *COMB* function expressed as ratio of functions:

$$\delta[x] = \lim_{N \rightarrow \infty} \left\{ \frac{\sin[N\pi x]}{\pi x} \right\} = \lim_{N \rightarrow \infty} \left\{ \frac{\sin\left[2\pi\left(\frac{N}{2}\right)x\right]}{\pi x} \right\}$$

- Ratio of two terms that have null amplitude and unit slope at all integer values of x .

$$COMB_0[x] = \lim_{\text{odd } N \rightarrow \infty} \left\{ \frac{\sin[N\pi x]}{\sin[\pi x]} \right\}$$



Approximations for $COMB[x]$ as ratios of sine waves: (a) $\frac{\sin[2\pi x]}{\sin[\pi x]} = 2 \cos[\pi x]$; (b) $\frac{\sin[3\pi x]}{\sin[\pi x]} = 2 \cos[2\pi x] + 1$; (c) $\frac{\sin[4\pi x]}{\sin[\pi x]}$; (d) $\frac{\sin[7\pi x]}{\sin[\pi x]}$. Note that the numerator must be an odd multiple of πx to obtain an approximation of $COMB(x)$.

1.22 Derivatives of the Dirac Delta Function

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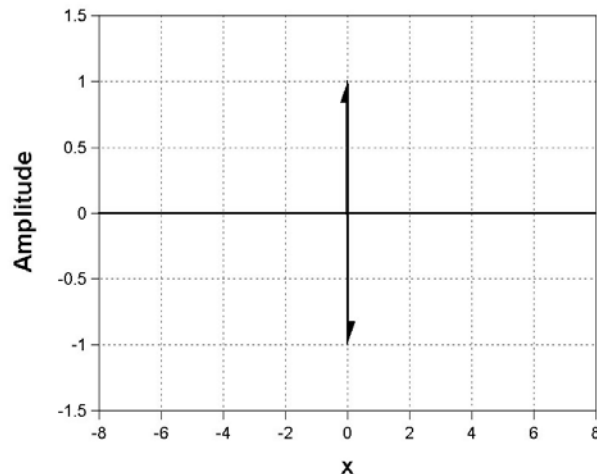
$$\begin{aligned}
 \frac{d\delta[x]}{dx} &\equiv \delta^{(1)}[x] = \lim_{b_0 \rightarrow 0} \left\{ \frac{d}{dx} \left(\frac{1}{|b_0|} \text{RECT} \left[\frac{x}{b_0} \right] \right) \right\} \\
 &= \lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|b_0|} \frac{d}{dx} \left(\text{STEP} \left[x + \frac{b_0}{2} \right] - \text{STEP} \left[x - \frac{b_0}{2} \right] \right) \right\} \\
 &= \lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|b_0|} \left(\delta \left[x + \frac{b_0}{2} \right] - \delta \left[x - \frac{b_0}{2} \right] \right) \right\} \\
 &= \lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|b_0|} \left(\delta \left[\frac{\left(\frac{2x}{b_0} + 1 \right)}{\left(\frac{2}{b_0} \right)} \right] - \delta \left[\frac{\left(\frac{2x}{b_0} - 1 \right)}{\left(\frac{2}{b_0} \right)} \right] \right) \right\} \\
 &= \lim_{b_0 \rightarrow 0} \left\{ \frac{1}{|b_0|} \frac{2}{|b_0|} \delta \delta \left[\frac{2x}{b_0} \right] \right\} \\
 &= \lim_{b_0 \rightarrow 0} \left\{ \frac{2}{|b_0|^2} \delta \delta \left[\frac{x}{\left(\frac{b_0}{2} \right)} \right] \right\}
 \end{aligned}$$

- $\delta^{(1)}[x]$ is odd because $\delta[x]$ is even
- Integral of $\delta^{(1)}[x]$ over symmetric limits must be zero.
- Differentiate $f[x]$ within sifting property:

$$\begin{aligned}
 \frac{df}{dx} &= \frac{d}{dx} \left(\int_{-\infty}^{+\infty} f[\alpha] \delta[x - \alpha] d\alpha \right) = \int_{-\infty}^{+\infty} f[\alpha] \frac{d}{dx} (\delta[x - \alpha]) d\alpha \\
 &= \int_{-\infty}^{+\infty} f[\alpha] \delta^{(1)}[x - \alpha] d\alpha
 \end{aligned}$$

- Generalize to n^{th} order

$$\int_{-\infty}^{+\infty} f[\alpha] \frac{d^n}{dx^n} (\delta[x - \alpha]) dx = \int_{-\infty}^{+\infty} f[x] \left(\delta^{(n)}[x - \alpha] \right) dx = \frac{d^n f}{dx^n} = f^{(n)}[x]$$



$\delta' [x]$ represented as “doublet” of Dirac delta functions.

1.23 Dirac Delta Function with Functional Argument: $\delta [g [x]]$

- $\delta \left[\frac{x}{b_0} \right]$, where $g [x] = \frac{x}{b_0}$
- Functional form may be evaluated when $g [x]$ satisfies certain conditions.
- Expression appears frequently in some imaging applications
 - (e.g., computed tomography to derive inverse Radon transform)
- First criterion for Dirac delta function $\implies \delta [g [x]] = 0$ wherever $g [x] \neq 0$
 - Example: $g [x] = 2 + \cos (2\pi x) \implies \delta [g [x]] = 0 [x]$ because $g [x] \neq 0$.
- Second criterion of unit area considered in case where $g [x]$ has a single zero located at $x_0 \implies g [x_0] = 0$
 - If derivatives exist and are finite in vicinity of x_0 , then $g [x]$ may be expanded in Taylor series:

$$\begin{aligned} g [x] &= \sum_{n=0}^{+\infty} a_n (x - x_0)^n = \sum_{n=0}^{\infty} \frac{1}{n!} \left(\frac{d^n g [x]}{dx^n} \right) \Big|_{x=x_0} (x - x_0)^n \\ &= g [x_0] + (x - x_0) \left(\frac{dg}{dx} \right) \Big|_{x=x_0} + \frac{(x - x_0)^2}{2} \left(\frac{d^2 g}{dx^2} \right) \Big|_{x=x_0} + \dots \\ &= 0 + (x - x_0) \left(\frac{dg}{dx} \right) \Big|_{x=x_0} + \frac{(x - x_0)^2}{2} \left(\frac{d^2 g}{dx^2} \right) \Big|_{x=x_0} + \dots, \text{ because } g [x_0] = 0 \end{aligned}$$

- Amplitude of $\delta [g [x]]$ is zero except at $x = x_0 \implies$ area of $\delta [g [x]]$ is concentrated in vicinity of x_0
- Evaluate area by restricting domain of integral to $x_0 \pm \epsilon$, where ϵ is arbitrarily small positive real number:

$$\begin{aligned} \int_{-\infty}^{+\infty} \delta [g [x]] dx &\simeq \int_{x_0-\epsilon}^{x_0+\epsilon} \delta [g [x]] dx \\ &= \int_{x_0-\epsilon}^{x_0+\epsilon} \delta \left[(x - x_0) \left(\frac{dg}{dx} \right) \Big|_{x=x_0} + \frac{(x - x_0)^2}{2} \left(\frac{d^2 g}{dx^2} \right) \Big|_{x=x_0} + \dots \right] dx \end{aligned}$$

- Restriction of domain of x to neighborhood of x_0 ensures that only smallest-order term of Taylor series with nonzero amplitude need be retained
 - * If first derivative of $g [x]$ is nonzero and finite at x_0 , then $(x - x_0) \gg (x - x_0)^n$ for $n > 1$
- Simplify:

$$\begin{aligned} \int_{-\infty}^{+\infty} \delta [g [x]] dx &\simeq \int_{x_0-\epsilon}^{x_0+\epsilon} \delta \left[(x - x_0) \left(\frac{dg}{dx} \right) \Big|_{x=x_0} \right] dx \\ &= \int_{x_0-\epsilon}^{x_0+\epsilon} \frac{\delta [x - x_0]}{\left(\left| \frac{dg}{dx} \right| \right) \Big|_{x=x_0}} dx \\ &= \left(\left| \frac{dg}{dx} \right|^{-1} \right) \Big|_{x=x_0} \int_{x_0-\epsilon}^{x_0+\epsilon} \delta [x - x_0] dx \\ &= \left(\left| \frac{dg}{dx} \right|^{-1} \right) \Big|_{x=x_0} \end{aligned}$$

- Requirements for Dirac delta function are satisfied if :

$$\delta [g [x]] = \frac{\delta [x - x_0]}{\left| \left(\frac{dg}{dx} \right) \Big|_{x=x_0} \right|}, \text{ where } g [x_0] = 0 \text{ and } \frac{dg}{dx} \Big|_{x=x_0} \neq 0.$$

- If both $g [x_0] = 0$ and $\frac{dg}{dx} \Big|_{x=x_0} = 0$, but second derivative is nonzero and finite, then all terms in Taylor series of order three and higher are neglected:

$$\begin{aligned} \delta [g [x]] &= \delta \left[\frac{(x - x_0)^2}{2} \left(\frac{d^2g}{dx^2} \right) \Big|_{x=x_0} \right] \\ &= \frac{2\delta [(x - x_0)^2]}{\left| \left(\frac{d^2g}{dx^2} \right) \Big|_{x=x_0} \right|} \end{aligned}$$

- Now stuck; further simplification requires evaluation of $\delta [x^2]$, which has same qualities used to derive expression that $g [x_0] = g [0] = 0$ and $\left(\frac{dg}{dx} \right) \Big|_{x_0=0} = 0$.
- In more general case where $g [x]$ has N zeros and derivative is nonzero and finite at each, evaluate series at each zero and sum:

$$\delta [g [x]] = \sum_{n=1}^{\infty} \frac{\delta [x - x_n]}{\left| \left(\frac{dg}{dx} \right) \Big|_{x=x_n} \right|} \text{ where } g [x_n] = 0 \text{ and } \frac{dg}{dx} \Big|_{x=x_n} \neq 0$$

1. $g_1 [x] = x^2$

- one zero at $x = 0$
- derivative is zero at $x = 0$
- produces worthless result $\delta [x^2] = \delta [x^2]$.

2. $g_2 [x] = x^2 - 1$

- two zeros located at $x = \pm 1$
- respective slopes are ± 2 :

$$\begin{aligned} \delta [x^2 - 1] &= \frac{\delta [x + 1]}{|-2|} + \frac{\delta [x - 1]}{|+2|} \\ &= \frac{1}{2} [\delta [x + 1] + \delta [x - 1]] \\ &= \frac{1}{2} \delta \delta [x] \end{aligned}$$

3. $g_3 [x] = \sin [2\pi\xi_0 x]$

- zeros at integer multiples of $\frac{1}{2\xi_0}$
- slopes evaluated at zeros are $\pm 2\pi\xi_0$

- Equivalent expression is:

$$\begin{aligned}
\delta [\sin [2\pi\xi_0x]] &= \frac{\cdots + \delta \left[x + \frac{2}{2\xi_0} \right] + \delta \left[x + \frac{1}{2\xi_0} \right] + \delta [x] + \delta \left[x - \frac{1}{2\xi_0} \right] + \delta \left[x - \frac{2}{2\xi_0} \right] + \cdots}{|\pm 2\pi\xi_0|} \\
&= \frac{1}{2\pi|\xi_0|} \sum_{n=-\infty}^{+\infty} \delta \left[x - \frac{n}{2\xi_0} \right] \\
&= \frac{1}{2\pi\xi_0} \text{COM}b_0 \left[\frac{2\xi_0x - n}{2\xi_0} \right] \\
&= \frac{1}{\pi} \text{COM}b_0 [2\xi_0x]
\end{aligned}$$

- Useful equivalent expression for $\text{COM}b_0 [x]$ in terms of $\sin (\pi x)$ by setting $\xi_0 = \frac{1}{2}$:

$$\text{COM}b_0 [x] = \pi \delta [\sin [\pi x]] = \pi \delta \left[\sin \left[2\pi \frac{x}{2} \right] \right]$$

2 1-D Complex-Valued Special Functions

2.1 Sum of Weighted 1-D Functions

- Complex-valued 1-D function may be created by assigning examples of individual real-valued special functions as real and imaginary parts.

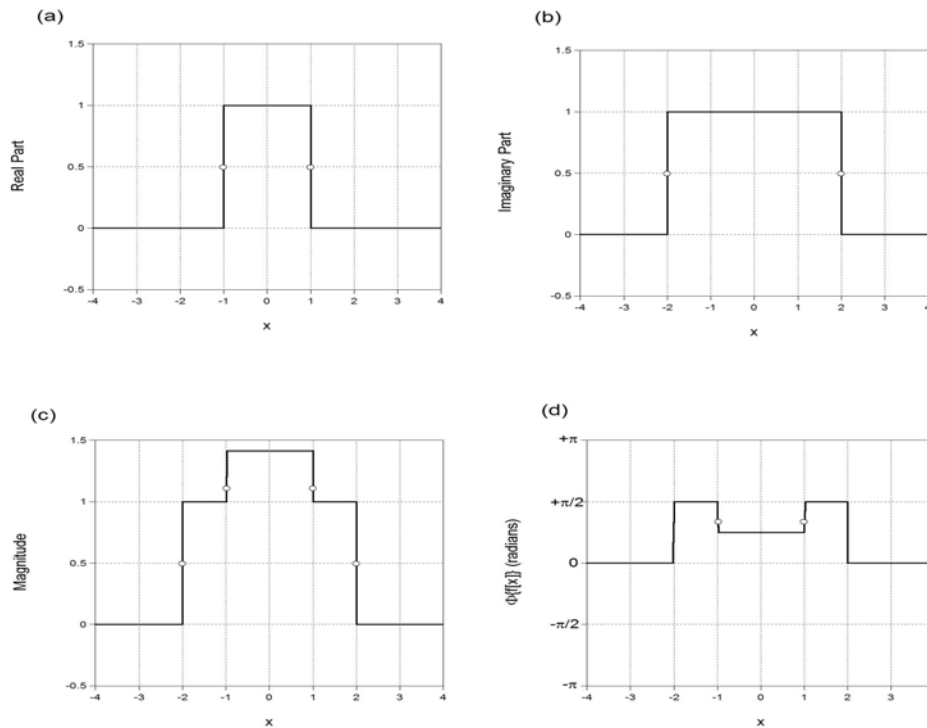
$$f[x] = f_R[x] + i f_I[x] = \text{RECT}[x] + i \text{RECT}\left[\frac{x}{2}\right]$$

- Magnitude and phase via:

$$|f[x]| \equiv \sqrt{(f_R[x])^2 + (f_I[x])^2} = \text{RECT}\left[\frac{x}{2}\right] + \left(\frac{\sqrt{2}-1}{2}\right) \text{RECT}[x]$$

$$\Phi\{f[x]\} \equiv \tan^{-1}\left[\frac{f_I[x]}{f_R[x]}\right]$$

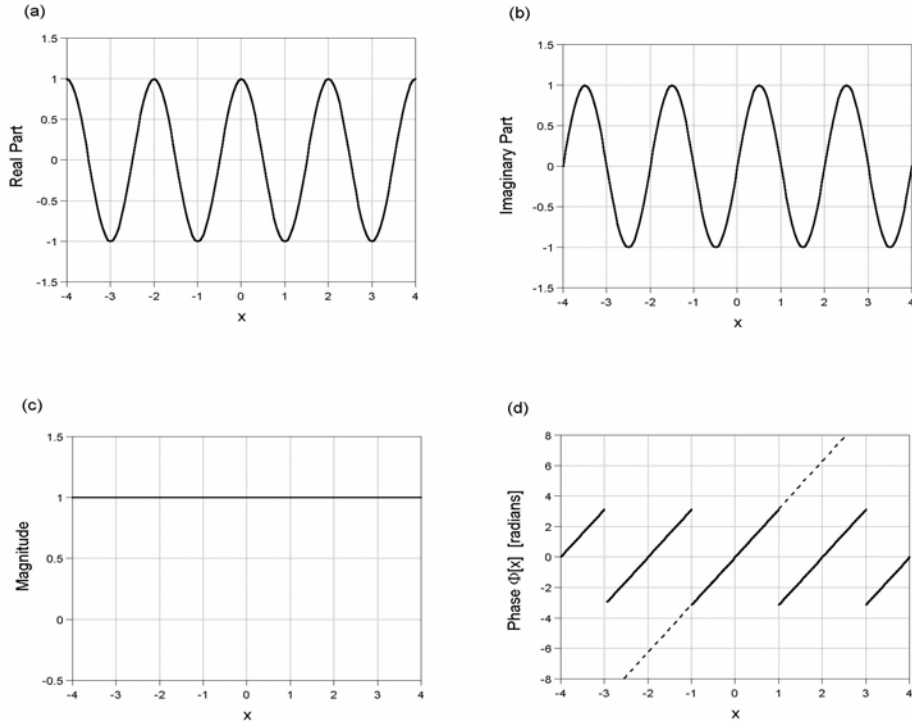
- Particularly note algebraic sign of phase angles



Complex function constructed from real functions: $f[x] = \text{RECT}[x] + i \text{RECT}\left[\frac{x}{2}\right]$, (a) Real part; (b) imaginary part; (c) magnitude; and (d) phase.

2.2 Complex Linear-Phase Sinusoid

$$\begin{aligned}
 e^{\pm 2\pi i \xi_0 x} &= \cos [2\pi \xi_0 x] \pm i \sin [2\pi \xi_0 x] \\
 &= \cos [2\pi \xi_0 x] \pm i \cos \left[2\pi \xi_0 x - \frac{\pi}{2} \right]
 \end{aligned}$$



Complex sinusoid $f[x] = e^{+2\pi \frac{x}{2}}$: (a) $\Re \{e^{+2\pi \frac{x}{2}}\} = \cos [\pi x]$, (b) $\Im \{e^{+2\pi \frac{x}{2}}\} = \sin [\pi x]$, (c) $|e^{+2\pi \frac{x}{2}}| = 1[x]$, and (d) phase with both range $[-\pi, +\pi)$ and $[-\infty, +\infty)$.

2.3 Complex Quadratic-Phase Exponential – Complex “Chirp”

$$e^{\pm i\pi\left(\frac{x}{\alpha}\right)^2} = \cos\left[\frac{\pi x^2}{\alpha^2}\right] \pm i \sin\left[\frac{\pi x^2}{\alpha^2}\right]$$

$$\xi[x] = \pm \frac{1}{2\pi} \frac{\partial \Phi}{\partial x} = \pm \frac{x}{\alpha^2}$$

- area is complex valued.
- Gaussian and complex chirp functions are defined by single functional form throughout domain
- “widths” may be scaled by complex-valued analogues of b_0 .

$$e^{\pm i\pi\left(\frac{x}{\sqrt{\mp i}}\right)^2} = e^{\pm i\pi\left(\frac{x^2}{\mp i}\right)} = e^{-\pi x^2} = GAUS[x]$$

- Also possible to express chirp function in form of Gaussian:

$$\begin{aligned} e^{\pm i\pi x^2} &= e^{-(\mp i)\pi x^2} = e^{-\pi(x\sqrt{\mp i})^2} \\ &= GAUS\left[\left(\sqrt{\mp i}\right)x\right] \\ &= GAUS\left[\frac{x}{\sqrt{\pm i}}\right] \end{aligned}$$

2.4 “Superchirp” Function

$$e^{\pm i\pi x^n} = \cos[\pi x^n] \pm i \sin[\pi x^n]$$

- Even for even n
- Hermitian for odd n
- Symmetry assured if use argument $|x|$

$$f[x] = e^{\pm i\pi|x|^n} = \cos[\pi|x|^n] \pm i \sin[\pi|x|^n] \implies f[-x] = f[x]$$

- Construct a Hermitian superchirp for even value of n by forcing imaginary part to be odd via multiplication by $SGN[x]$:

$$f[x] = \cos[\pi x^n] \pm SGN[x] \sin[\pi|x|^n] \implies f^*[-x] = f[x]$$

- Symmetric superchirp may be expressed in terms of corresponding n^{th} -order superGaussian:

$$e^{\pm i\pi|x|^n} = e^{-\pi\left((\mp i)^{\frac{1}{n}}|x|\right)^n} = GAUS\left[\left((\mp i)^{\frac{1}{n}}|x|\right); n\right]$$

- Area

$$\begin{aligned} \int_0^{+\infty} e^{\pm i\pi x^n} dx &= \frac{1}{n} \Gamma\left[\frac{1}{n}\right] \pi^{-\frac{1}{n}} e^{\pm \frac{i\pi}{2n}} \\ &= \left(\frac{1}{\pi}\right)^{\frac{1}{n}} e^{\pm \frac{i\pi}{2n}} \Gamma\left[1 + \frac{1}{n}\right] \end{aligned}$$

$$\int_{-\infty}^{+\infty} e^{\pm i\pi|x|^n} dx = 2\Gamma\left[1 + \frac{1}{n}\right] \pi^{-\frac{1}{n}} e^{\pm \frac{i\pi}{2n}}$$

- Area of Hermitian superchirp (odd n) must be real valued because area of odd imaginary part is zero:

$$\begin{aligned} \int_{-\infty}^{+\infty} e^{\pm i\pi x^n} dx &= \Re\left\{2 \pi^{-\frac{1}{n}} \Gamma\left[1 + \frac{1}{n}\right] e^{\pm \frac{i\pi}{2n}}\right\} \\ &= 2 \Gamma\left[1 + \frac{1}{n}\right] \pi^{-\frac{1}{n}} \cos\left[\frac{\pi}{2n}\right] \quad (\text{odd } n) \end{aligned}$$

$$\begin{aligned} \int_{-\infty}^{+\infty} e^{\pm i\pi x^2} dx &= e^{\pm \frac{i\pi}{4}} \pi^{-\frac{1}{2}} \frac{2}{|2|} \Gamma\left[\frac{1}{2}\right] \\ &= e^{\pm \frac{i\pi}{4}} \left(\frac{1}{\sqrt{\pi}}\right) \times 1 \times \sqrt{\pi} = e^{\pm \frac{i\pi}{4}} \\ &= \left(\frac{1}{\sqrt{2}}\right) (1 \pm i) \\ &\simeq 0.707 (1 \pm i) \end{aligned}$$

$$\begin{aligned}\int_{-\infty}^{+\infty} e^{\pm i\pi x^3} dx &= \Re \left\{ 2 e^{\pm \frac{i\pi}{6}} \pi^{-\frac{1}{3}} \Gamma \left[\frac{4}{3} \right] \right\} \\ &\simeq \cos \left[\frac{\pi}{6} \right] \frac{1}{\pi^{\frac{1}{3}}} \cdot 2 \cdot 0.893 \\ &\simeq 1.056\end{aligned}$$

$$\begin{aligned}\int_{-\infty}^{+\infty} e^{\pm i\pi |x|^3} dx &= 2 e^{\pm \frac{i\pi}{6}} \pi^{-\frac{1}{3}} \Gamma \left[\frac{4}{3} \right] \\ &\simeq 1.219 e^{\pm \frac{i\pi}{6}} \\ &\simeq 1.056 \pm i 0.609\end{aligned}$$

$$\begin{aligned}\int_{-\infty}^{+\infty} e^{\pm i\pi x^4} dx &= 2 e^{\pm \frac{i\pi}{8}} \pi^{-\frac{1}{4}} \Gamma \left[\frac{5}{4} \right] \\ &= \frac{1}{2} \cdot 3.6256 \\ &\simeq 1.2580 \pm i 0.5211\end{aligned}$$

$$\begin{aligned}\int_{-\infty}^{+\infty} e^{\pm i\pi x^5} dx &= \Re \left\{ 2 \cdot e^{\pm \frac{i\pi}{10}} \pi^{-\frac{1}{5}} \Gamma \left[\frac{6}{5} \right] \right\} \\ &= \cos \left[\frac{\pi}{10} \right] \cdot \pi^{-\frac{1}{5}} \cdot 2 \cdot 0.9182 \\ &\simeq 1.3891\end{aligned}$$

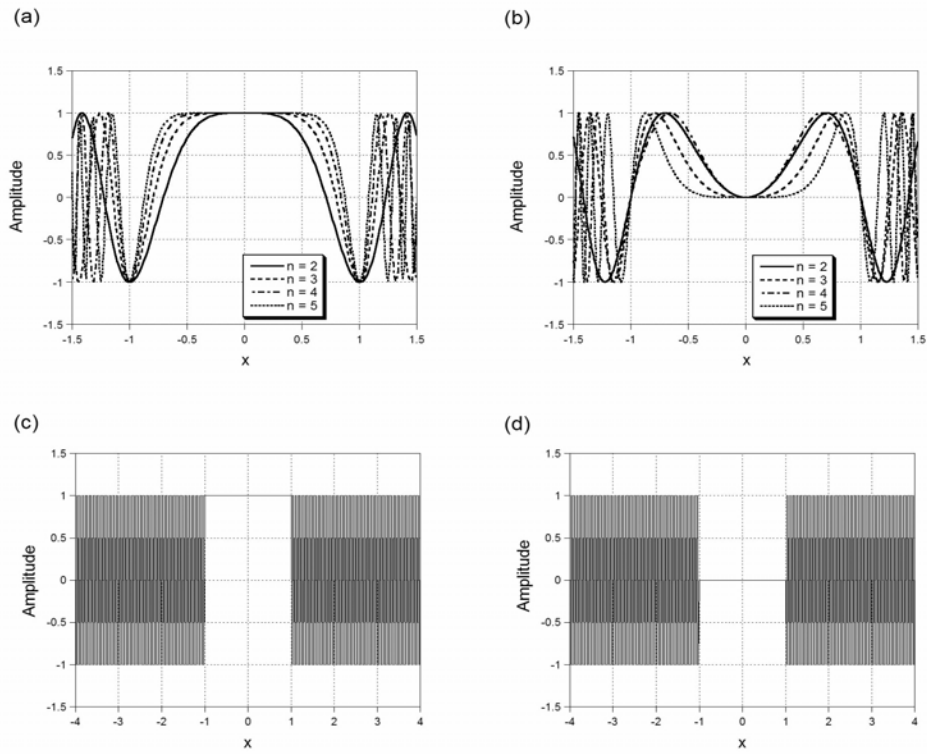
$$\begin{aligned}\int_{-\infty}^{+\infty} e^{\pm i\pi |x|^5} dx &= 2 e^{\pm \frac{i\pi}{10}} \pi^{-\frac{1}{5}} \Gamma \left[\frac{6}{5} \right] \\ &\simeq 1.2891 \pm i 0.4513\end{aligned}$$

• Trends:

- real part of area increases with n ,
- magnitude of area of imaginary parts of symmetric chirps decrease with increasing n .

$$\begin{aligned}\lim_{n \rightarrow \infty} \left\{ \int_{-\infty}^{+\infty} e^{-i\pi x^n} dx \right\} &= \lim_{n \rightarrow \infty} \left\{ e^{+\frac{i\pi}{n}} \pi^{-\frac{1}{n}} \frac{2}{n} \Gamma \left[\frac{1}{n} \right] \right\} \\ &\implies e^0 \cdot \pi^0 \cdot 2 \cdot \lim_{n \rightarrow \infty} \left\{ \frac{1}{n} \Gamma \left[\frac{1}{n} \right] \right\} = 2 + i 0\end{aligned}$$

n	$\int_{-\infty}^{+\infty} e^{\pm i\pi x^n} dx$	$\int_{-\infty}^{+\infty} e^{\pm i\pi x ^n} dx$
2	$\left(\frac{1}{\sqrt{2}} \right) (1 \pm i) \simeq 0.707 (1 \pm i)$	$\left(\frac{1}{\sqrt{2}} \right) (1 \pm i) \simeq 0.707 (1 \pm i)$
3	$\simeq 1.056$	$\simeq 1.056 \pm i 0.609$
4	$\simeq 1.2580 \pm i 0.5211$	$\simeq 1.2580 \pm i 0.5211$
5	$\simeq 1.2891$	$\simeq 1.2891 \pm i 0.4513$



“Superchirp” functions $e^{+i\pi x^n}$ for various values of n : (a) $\Re\{e^{+i\pi x^n}\} = \cos[\pi x^n]$, (b) $\Im\{e^{+i\pi x^n}\} = \sin[\pi x^n]$, (c) $\lim_{n \rightarrow \infty} (\Re\{e^{+i\pi x^n}\}) \simeq \text{RECT}[\frac{x}{2}]$, (d) and $\lim_{n \rightarrow \infty} (\Im\{e^{+i\pi x^n}\}) \simeq 0[x]$.

2.5 Complex-Valued Lorentzian Function

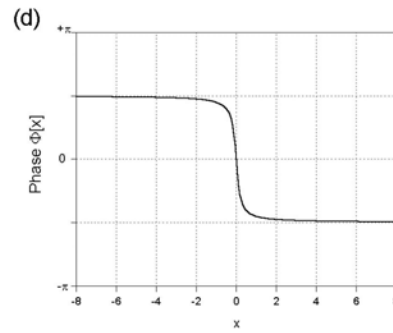
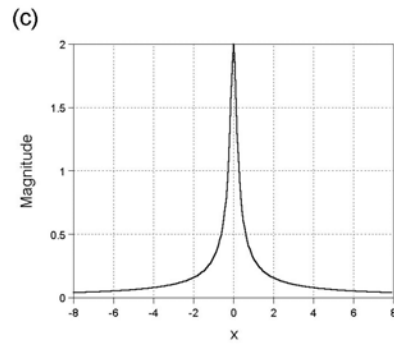
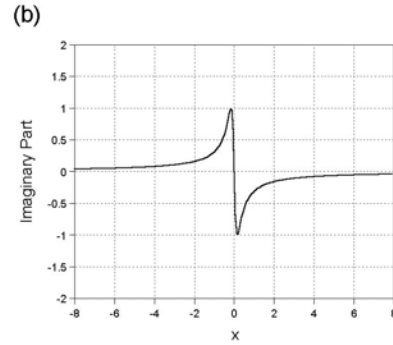
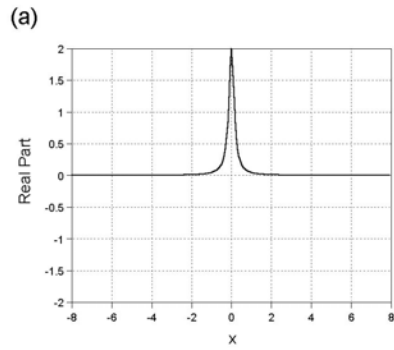
$$\begin{aligned}
 f[x] &= LOR[x] (1 - 2\pi ix) \\
 &= \frac{2(1 - 2\pi ix)}{1 + (2\pi x)^2} \\
 &= \frac{2}{1 + (2\pi x)^2} - i \frac{4\pi x}{1 + (2\pi x)^2} \\
 &\equiv CLOR[x]
 \end{aligned}$$

$$\begin{aligned}
 |CLOR[x]| &= \left| \frac{2(1 - 2\pi ix)}{1 + (2\pi x)^2} \right| \\
 &= \sqrt{\frac{4(1 + (2\pi x)^2)}{(1 + (2\pi x)^2)^2}} \\
 &= \sqrt{\frac{4}{(1 + (2\pi x)^2)}} \\
 &= \sqrt{2} LOR[x]
 \end{aligned}$$

- Magnitude of complex Lorentzian “decays” more slowly than real-valued Lorentzian.
- Phase is arctangent of ratio of imaginary and real parts.
- Identical denominators cancel to leave inverse tangent of $-2\pi x$.

$$\begin{aligned}
 \Phi\{CLOR[x]\} &= \Phi\left\{ \frac{2(1 - 2\pi ix)}{1 + (2\pi x)^2} \right\} \\
 &= \tan^{-1} \left[-\frac{\left(\frac{4\pi x}{1 + (2\pi x)^2}\right)}{\left(\frac{2}{1 + (2\pi x)^2}\right)} \right] \\
 &= \tan^{-1}[-2\pi x] \\
 &= -\tan^{-1}[2\pi x]
 \end{aligned}$$

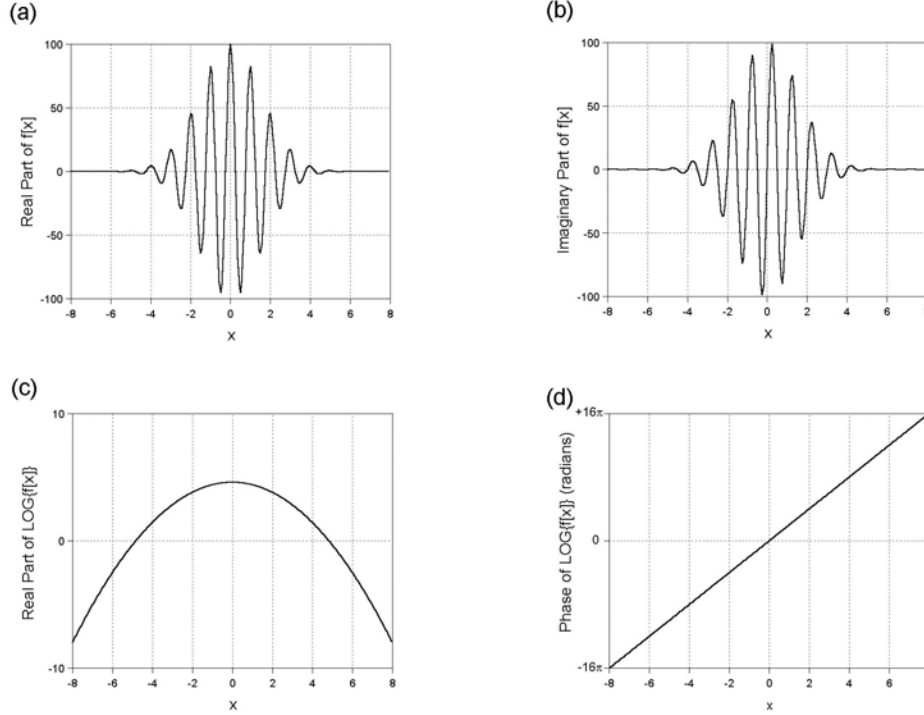
- Phase of complex Lorentzian function follows curve of inverse tangent function.



Complex Lorentzian function $CLOR[x] = \frac{2(1-2\pi ix)}{1+(2\pi x)^2}$: (a) $\Re\{CLOR[x]\} = \frac{2}{1+(2\pi x)^2}$; (b) $\Im\{CLOR[x]\} = \frac{-2\pi x}{1+(2\pi x)^2}$; (c) $|CLOR[x]| = \sqrt{\frac{4}{1+(2\pi x)^2}}$; and (d) phase $\Phi\{CLOR[x]\} = -TAN^{-1}[2\pi x]$.

2.6 Logarithm of Complex Amplitude

$$\begin{aligned} \text{LOG} [f [x]] &= \text{LOG} \left[|f [x]| e^{i\Phi\{f[x]\}} \right] \\ &= \text{LOG} [|f [x]|] + \text{LOG} \left[e^{i\Phi\{f[x]\}} \right] \\ &= \text{LOG} [|f [x]|] + i \Phi \{f [x]\} \end{aligned}$$



$$\begin{aligned} \log (f [x]) &= \log \left(100 e^{+2\pi i x} e^{-\pi \left(\frac{x}{4}\right)^2} \right): \text{(a) } \Re \{ (f [x]) \} = 100 \cos [2\pi x] e^{-\pi \left(\frac{x}{4}\right)^2}, \text{(b)} \\ \Im \{ (f [x]) \} &= 100 \sin [2\pi x] e^{-\pi \left(\frac{x}{4}\right)^2}, \text{(c) } \Re \{ \log_e (f [x]) \} = \log_e |f [x]| = \log_e \left| 100\pi \left(\frac{x}{4}\right)^2 \right|, \text{(d)} \\ &\Im \{ \log_e (f [x]) \} = \Phi \{ f [x] \} = 2\pi x. \end{aligned}$$

3 A. APPENDIX: Series Solution for Bessel Functions

3.1 A.1. Series Solution for $J_0[x]$

1. Substitute $\nu = 0$ into differential equation:

$$x^2 \frac{d^2}{dx^2} (J_0[x]) + x \frac{d}{dx} (J_0[x]) + x^2 J_0[x] = 0 \quad (\text{A1})$$

The power-series solution for $J_0[x]$ has the form:

$$J_0[x] = \sum_{\ell=0}^{+\infty} a_{\ell} x^{\ell} \quad (\text{A2})$$

2. After substitution of eq.(A2) in eq.(A1) and evaluating the derivatives of each term:relationship satisfied by coefficient a_{ℓ} for each power of x :

$$\begin{aligned} x^2 \frac{d^2}{dx^2} \left(\sum_{\ell=0}^{+\infty} a_{\ell} x^{\ell} \right) + x \frac{d}{dx} \left(\sum_{\ell=0}^{+\infty} a_{\ell} x^{\ell} \right) + x^2 \sum_{\ell=0}^{+\infty} a_{\ell} x^{\ell} \\ = x^2 \sum_{\ell=0}^{+\infty} a_{\ell} (\ell(\ell-1)) x^{\ell-2} + \left(\sum_{\ell=0}^{+\infty} a_{\ell} \ell x^{\ell} \right) + \left(\sum_{\ell=0}^{+\infty} a_{\ell} x^{\ell+2} \right) \\ = \sum_{\ell=0}^{+\infty} a_{\ell} (\ell(\ell-1)) x^{\ell} + a_{\ell} \ell x^{\ell} + a_{\ell} x^{\ell+2} = 0 \quad (\text{A3}) \end{aligned}$$

3. Collect coefficients of identical powers of x :

$$\sum_{\ell=0}^{+\infty} a_{\ell} (\ell(\ell-1)) x^{\ell} + a_{\ell} \ell x^{\ell} + a_{\ell} x^{\ell+2} = \sum_{\ell=0}^{+\infty} (a_{\ell} [\ell(\ell-1)] + a_{\ell} \ell + a_{\ell-2}) x^{\ell} = 0 \quad (\text{A4})$$

Coefficient of each power of x must be zero.

4. Result is recursion relation for a_{ℓ} :

$$a_{\ell} [\ell(\ell-1)] + a_{\ell} \ell + a_{\ell-2} = 0 \implies a_{\ell} = -\frac{a_{\ell-2}}{[\ell(\ell-1)] + \ell} = -\frac{a_{\ell-2}}{\ell^2} \quad (\text{A5})$$

- Relates only coefficients that differ in power by 2
- Sign of each coefficient is the opposite of the next one in the series.
- Coefficients determined by boundary conditions.
- Zeroth-order coefficient is amplitude of function at origin, $a_0 = J_0[0]$, assumed to be unity
- Subsequent coefficients for even powers are:

$$a_2 = -\frac{1}{2^2} = -\frac{1}{4} \quad (\text{A6a})$$

$$a_4 = -\frac{a_2}{4^2} = -\frac{\left(-\frac{1}{4}\right)}{16} = +\frac{1}{64} \quad (\text{A6b})$$

$$a_6 = -\frac{a_4}{6^2} = -\frac{\left(+\frac{1}{64}\right)}{36} = -\frac{1}{2304} \quad (\text{A6c})$$

$$a_8 = -\frac{a_6}{8^2} = -\frac{\left(-\frac{1}{2304}\right)}{64} = +\frac{1}{147,456} \quad (\text{A6d})$$

$$\begin{aligned} & \vdots \\ a_{2\ell} &= (-1)^\ell \frac{1}{\left((2\ell)^2 [2(\ell-1)]^2 (2[\ell-2])^2 \dots 2^2\right)} \\ &= (-1)^\ell \frac{1}{(2^2)^\ell (\ell!)^2} = \frac{(-1)^\ell}{2^{2\ell} (\ell!)^2} \end{aligned} \quad (\text{A6e})$$

- Coefficients of odd powers assumed to be zero
- $J_0[x]$ is even function.
- The power series for zero-order Bessel function of the first kind is:

$$\begin{aligned} J_0[x] &= \sum_{\ell=0}^{\infty} (-1)^\ell \frac{1}{(\ell!)^2} \left(\frac{x}{2}\right)^{2\ell} \\ &= 1 - \frac{x^2}{4} + \frac{x^4}{64} - \frac{x^6}{2304} + \frac{x^8}{147,456} - \dots \end{aligned} \quad (\text{A7})$$

- Magnitudes decrease very rapidly with order
 - Extrema of $J_0[x]$ decrease much more slowly with increasing x than $SINC[x]$.

3.2 A.2. Series Solution for $J_1[x]$

- Substitute $v = 1$:

$$x^2 \frac{d^2}{dx^2} (J_1[x]) + x \frac{d}{dx} (J_1[x]) + (x^2 - 1) J_1[x] = 0 \quad (\text{A8})$$

- Power-series solution for $J_1[x]$ has form:

$$J_1[x] = \sum_{\ell=0}^{+\infty} b_{0\ell} x^\ell \quad (\text{A9})$$

$$\begin{aligned} x^2 \frac{d^2}{dx^2} \left(\sum_{\ell=0}^{+\infty} b_{0\ell} x^\ell \right) + x \frac{d}{dx} \left(\sum_{\ell=0}^{+\infty} b_{0\ell} x^\ell \right) + (x^2 - 1) \sum_{\ell=0}^{+\infty} b_{0\ell} x^\ell \\ = x^2 \sum_{\ell=0}^{+\infty} b_{0\ell} (\ell(\ell-1)) x^{\ell-2} + \left(\sum_{\ell=0}^{+\infty} b_{0\ell} \ell x^\ell \right) + \left(\sum_{\ell=0}^{+\infty} b_{0\ell} x^{\ell+2} - \sum_{\ell=0}^{+\infty} b_{0\ell} x^\ell \right) \\ = \sum_{\ell=0}^{+\infty} (b_{0\ell} (\ell(\ell-1)) + b_{0\ell} \ell + b_{0\ell-2} - b_{0\ell}) x^\ell = 0 \\ = \sum_{\ell=0}^{+\infty} (b_{0\ell} ((\ell(\ell-1)) + \ell - 1) + b_{0\ell-2}) x^\ell = 0 \quad (\text{A10}) \end{aligned}$$

- Recursion relation:

$$b_{0\ell} = -\frac{b_{0\ell-2}}{\ell^2 - \ell + \ell - 1} = -\frac{b_{0\ell-2}}{\ell^2 - 1} \quad (\text{A11})$$

- Boundary conditions determine first two coefficients

- $J_1[0] = 0 \implies$ all even-order coefficients vanish
- First-order coefficient is slope at origin, set to $\frac{1}{2}$

Remaining odd-order coefficients determined by recursion relation in eq.(A10):

$$b_{01} = \frac{1}{2} \quad (\text{A12a})$$

$$b_{03} = -\frac{b_{01}}{(3^2 - 1)} = -\frac{(\frac{1}{2})}{2 \cdot 4} = -\frac{1}{16} \quad (\text{A12b})$$

$$b_{05} = -\frac{b_{03}}{(5^2 - 1)} = \frac{(-1)^2}{(5^2 - 1) \cdot (3^2 - 1) \cdot 2} = \frac{(-1)^2}{(4 \cdot 6) \cdot (4 \cdot 2) \cdot 2} = \frac{(-1)^2}{(2^2 \cdot 4^2 \cdot 6)} = +\frac{1}{384} \quad (\text{A12c})$$

$$\begin{aligned} b_{07} &= -\frac{b_{05}}{(7^2 - 1)} = \frac{(-1)^3}{(7^2 - 1) \cdot (5^2 - 1) \cdot (3^2 - 1) \cdot 2} = \frac{(-1)^3}{(8 \cdot 6) \cdot (4 \cdot 6) \cdot (4 \cdot 2) \cdot 2} \\ &= -\frac{(\frac{1}{384})}{48} = -\frac{1}{18,432} \quad (\text{A12d}) \end{aligned}$$

\vdots

$$\begin{aligned} b_{02\ell+1} &= (-1)^\ell \frac{1}{\left((2\ell+1)^2 - 1 \right) \cdot \left((2\ell-1)^2 - 1 \right) \cdot \left((2\ell-3)^2 - 1 \right) \cdot \dots \cdot 2} \\ &= \frac{(-1)^\ell}{\left(2^2 \cdot 4^2 \cdot \dots \cdot (2\ell)^2 \cdot (2\ell+2) \right)} \quad (\text{A12e}) \end{aligned}$$

- Power series for the first-order Bessel function of the first kind:

$$\begin{aligned}
 J_1[x] &= \frac{x}{2} - \frac{x^3}{(2^2 \cdot 4)} + \frac{x^5}{(2^2 \cdot 4^2 \cdot 6)} - \frac{x^7}{(2^2 \cdot 4^2 \cdot 6^2 \cdot 8)} + \dots \\
 &= \frac{x}{2} - \frac{x^3}{16} + \frac{x^5}{384} - \frac{x^7}{18,432} + \dots
 \end{aligned}
 \tag{A13}$$

- Magnitudes decrease rapidly as power of x increases.
- Comparing series for $J_1[x]$ and $J_0[x]$ in eq.(A7):

$$\frac{d}{dx} (J_0[x]) = 0 - \frac{x}{2} + \frac{x^3}{16} - \frac{x^5}{384} + \frac{x^7}{18,432} - \dots = J_1[x]
 \tag{A14}$$

- General expression valid for all positive integer values of n :

$$J_n[x] = \sum_{\ell=0}^{+\infty} \frac{(-1)^\ell}{\ell! (n + \ell)!} \left(\frac{x}{2}\right)^{n+2\ell}
 \tag{A15}$$