

The formula for the inverse Fourier transform shows that a function $f(x)$ can be written in terms of its Fourier transform via

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \tilde{f}(k) e^{ikx} dk \quad (1)$$

Take the derivative of both sides of this equation with respect to x and simplify. Interpret your expression as the inverse Fourier transform of something.

Solution

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \tilde{f}(k) e^{ikx} dk \quad (2)$$

$$\frac{d}{dx} f(x) = \frac{d}{dx} \left[\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \tilde{f}(k) e^{ikx} dk \right] \quad (3)$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \tilde{f}(k) \left(\frac{d}{dx} e^{ikx} \right) dk \quad (4)$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \tilde{f}(k) (ik e^{ikx}) dk \quad (5)$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} (\tilde{f}(k) ik) e^{ikx} dk \quad (6)$$

$$= \mathcal{F}^{-1} (\tilde{f}(k) ik) \quad (7)$$

$$\Rightarrow \mathcal{F} \left(\frac{d}{dx} f(x) \right) = \tilde{f}(k) ik \quad (8)$$

This calculation says that if you know the Fourier transform of a function, then you can find the Fourier transform of the derivative by simply multiplying the Fourier transform of the original function by ik .