

For a function of period  $2T$ ,

$$f(x) = \sum_{n=-\infty}^{\infty} c_n e^{in\frac{\pi}{T}x}$$

$$\text{where } c_n = \frac{1}{2T} \int_{-T}^T e^{-in\frac{\pi}{T}t} f(t) dt$$

$$\text{let } \omega_n = \frac{n\pi}{T} \quad \& \quad \Delta\omega = \omega_n - \omega_{n-1} = \frac{\pi}{T}$$

$$\Rightarrow f(x) = \frac{1}{2\pi} \sum_{n=-\infty}^{+\infty} \left( e^{i\omega_n x} \int_{-T}^T e^{-i\omega_n t} f(t) dt \right) (\Delta\omega)$$

Now, let  $T \rightarrow \infty$  (and hence  $\Delta\omega \rightarrow 0$ ), we have the above expression resemble a Riemann sum for a definite integral.

$$\therefore f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \left( e^{i\omega x} \int_{-\infty}^{\infty} e^{-i\omega t} f(t) dt \right) d\omega$$

The boxed equation motivates the definition of the Fourier Transform!

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