**Fourier Transform:** Unbounded x space  $\leftrightarrow$  unbounded k space

$$u(x) = \int_{-\infty}^{\infty} \hat{u}(k) \ e^{ikx} dk$$
  
$$\hat{u}(k) = \frac{1}{2\pi} \int_{-\infty}^{\infty} u(x) \ e^{-ikx} dx$$
 (1)

Mathematicians prefer to symmetrize these formulas by defining  $\hat{u}(k) = \hat{v}(k)/\sqrt{2\pi}$ , but Physicists and Applied Mathematicians usually prefer the form above because they often look at single modes or interaction of a few modes.

Fourier Series: Bounded, periodic x space  $\leftrightarrow$  unbounded, discrete k space:  $k_m = 2m\pi/L$ 

$$u(x) = \sum_{m=-\infty}^{\infty} \tilde{u}_m \ e^{ik_m x}$$

$$\tilde{u}_m = \frac{1}{L} \int_{-L/2}^{L/2} u(x) \ e^{-ik_m x} dx$$
(2)

The wavenumber is now quantized because each mode must be periodic of period L,  $e^{ikx} = e^{ik(x+L)}$ , or  $e^{ikL} = 1$ . You can also write these formulas in a form that tends to the Fourier transform as  $L \to \infty$  by defining  $\tilde{u}_m = 2\pi \tilde{v}_m/L$ .

Fourier Series: Unbounded, discrete x space:  $x_j = j\Delta x \leftrightarrow$  bounded, periodic k space

$$u_{j} = \int_{-\pi/\Delta x}^{\pi/\Delta x} \tilde{u}(k) \ e^{ikx_{j}} dk$$
$$\tilde{u}(k) = \frac{\Delta x}{2\pi} \sum_{j=-\infty}^{\infty} u_{j} \ e^{-ikx_{j}}$$
(3)

where j is an integer. These are really the same formulas as those above, except that x and k are permuted. The domain of periodicity ( $\equiv L$  above) in k space is  $2\pi/\Delta x$ .

**Discrete Fourier Transform:** Discrete, bounded x space  $\leftrightarrow$  discrete, bounded k space  $u_j = \sum_{m=-N/2}^{N/2-1} \tilde{u}_m \ e^{ik_m x_j}$ (4)

$$\tilde{u}_m = \frac{1}{N} \sum_{j=-N/2}^{N/2-1} u_j \ e^{-ik_m x_j} \tag{4}$$

where m, j are integers. The wavenumbers  $k_m = 2m\pi/L$  as before and  $x_j = j\Delta x$ , with the extra requirement now that  $N\Delta x = L$ . Note that  $u_j = u_{j+N}$  and  $\tilde{u}_m = \tilde{u}_{m+N}$ , thus the summation bounds can be shifted to 0, N-1 instead of -N/2, N/2 - 1.