

On Extended Fractional Fourier Transform

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Abstract: This paper studies extended fractional Fourier transform, which is generalization of fractional Fourier transform with two more parameters. Here we have illustrated some properties of kernel. Also we have proved some operational formulae. We also deal with parseval's relation.

Key words: Extended fractional Fourier transform. Parseval's relation.

1. Introduction: The Fourier transform(FT) is a most popular transform in the theory of optics, signal processing and many other branches of engineering. The concept of FT of fractional ordered is introduced by Namias [5] in 1980 which is known as fractional Fourier transform (FrFT) given by

$$F^\alpha [f(t)](u) = \frac{e^{[i(\frac{\pi-2\alpha}{4})]}}{\sqrt{2\pi\sin\alpha}} \int_{-\infty}^{\infty} e^{-i[\frac{(t^2+u^2)}{2}cota - tucsc\alpha]} f(t)dt \quad (1.1)$$

Due to the vast applicability of FrFT in signal filtering [6], optics [4], quantum mechanics[5], number of scientists extended the definition of FrFT in different manners. Shih C. in 1995 [8] used the integer ordered Fourier transform as basis and fractionalized Fourier transform in a different way. In 2008 Zhou et al [9] defined complex fractional Fourier transform and extended it. Pei, Liu and Lai [7] in 2012 had given extended versions of FrFT by using four generalizations of Hermite Gaussian function.

Lohmann [3] suggested a new definition,

$$F^\alpha [f(t)](u) = \int_{-\infty}^{\infty} e^{i\pi\frac{(t^2+u^2)}{\lambda f_s \tan \alpha}} e^{\frac{-2i\pi tu}{\lambda f_s \sin \alpha}} f(t)dt \quad (1.2)$$

This definition ensures the involvement of the wavelength λ and focal length f as $f_s = f \sin\varphi$.

In the same paper [3], he had also given the definition,

$$F_{a,b}^\alpha [f(t)](u) = F_{a,b}^\alpha (u) = \int_{-\infty}^{\infty} e^{i\pi[(a^2t^2+b^2u^2)cota - 2abtucsc\alpha]} f(t)dt \quad (1.3)$$

$$= \int_{-\infty}^{\infty} f(t) K_{a,b}^{\alpha}(t, u) dt$$

where $K_{a,b}^{\alpha}(t, u) = e^{i\pi[(a^2t^2+b^2u^2)cot\alpha - 2abtu\csc\alpha]}$

Particularly when $a = b = \frac{1}{\sqrt{\lambda f_s}}$ it gives (1.2) where as $a = b = \sqrt{\frac{-1}{2\pi}}$ gives (1.1).

In [2] we have enhanced the domain of extended FrFT to the spaces of generalized functions and obtained its inversion as,

$$f(t) = abcsc\alpha \int_{-\infty}^{\infty} F_{a,b}^{\alpha}(u) K_{a,b}^{-\alpha}(t, u) du \quad (1.4)$$

where $K_{a,b}^{-\alpha}(t, u) = e^{-i\pi(a^2t^2+b^2u^2)cot\alpha + 2iabtu\csc\alpha}$

Here we put forward some operation transform formulae concerning to this extended FrFT.

2. Operations on extended fractional Fourier transform:

In this section we proved properties on extended fractional Fourier transform.

2.1 Theorem (Time shift property): If $F_{a,b}^{\alpha}[f(t)](u)$ is extended fractional Fourier transform of $f(t)$ then

$$F_{a,b}^{\alpha}[f(t + \tau)](u) = e^{i\pi[a^2\tau^2\cos\alpha\sin\alpha + 2ab\tau u\sin\alpha]} F_{a,b}^{\alpha}\left(u + \frac{a}{b}\tau\cos\alpha\right)$$

Proof:

By

(1.3)

$$F_{a,b}^{\alpha}[f(t + \tau)](u) = \int_{-\infty}^{\infty} e^{i\pi[(a^2t^2+b^2u^2)cot\alpha - 2abtu\csc\alpha]} f(t + \tau) dt \quad (2.1)$$

Let we take $t + \tau = T$ then $t = T - \tau$ therefore $dt = dT$

Therefore equation (2.1) will be

$$\begin{aligned} F_{a,b}^{\alpha}[f(t + \tau)](u) &= \int_{-\infty}^{\infty} e^{i\pi[(a^2(T-\tau)^2+b^2u^2)cot\alpha - 2ab(T-\tau)u\csc\alpha]} f(T) dT \\ &= e^{i\pi a^2\tau^2cot\alpha + 2iab\tau u\csc\alpha} \int_{-\infty}^{\infty} e^{i\pi[(a^2T^2+b^2u^2)cot\alpha - 2a^2\tau Tcot\alpha - 2abT u\csc\alpha]} f(T) dT \\ &= e^{i\pi a^2\tau^2cot\alpha + 2iab\tau u\csc\alpha} \int_{-\infty}^{\infty} e^{i\pi[(a^2T^2+b^2u^2)cot\alpha - 2ab\left(u + \frac{a}{b}\tau\cos\alpha\right)T\csc\alpha]} f(T) dT \end{aligned}$$

$$\begin{aligned}
&= e^{i\pi a^2 \tau^2 \cot \alpha + 2i\pi ab \tau \csc \alpha} \int_{-\infty}^{\infty} e^{i\pi [a^2 T^2 \cot \alpha - 2ab(u + \frac{a}{b} \tau \cos \alpha) T \csc \alpha]} e^{i\pi b^2 (u + \frac{a}{b} \tau \cos \alpha)^2 \cot \alpha} \\
&\quad e^{-i\pi b^2 (u + \frac{a}{b} \tau \cos \alpha)^2 \cot \alpha} e^{i\pi b^2 u^2 \cot \alpha} f(T) dT \\
&= e^{i\pi a^2 \tau^2 \cot \alpha + 2i\pi ab \tau \csc \alpha} \int_{-\infty}^{\infty} e^{i\pi (a^2 T^2 + b^2 (u + \frac{a}{b} \tau \cos \alpha)^2) \cot \alpha - 2i\pi ab (u + \frac{a}{b} \tau \cos \alpha) T \csc \alpha} \\
&\quad e^{-i\pi b^2 (\frac{a}{b} \tau \cos \alpha)^2 \cot \alpha - 2i\pi b^2 u \frac{a}{b} \tau \cos \alpha \cot \alpha} f(T) dT \tag{2.2}
\end{aligned}$$

Here we can write extended fractional Fourier transform with parameter $(u + \frac{a}{b} \tau \cos \alpha)$ as

$$F_{a,b}^\alpha [f(t + \tau)] \left(u + \frac{a}{b} \tau \cos \alpha\right) = \int_{-\infty}^{\infty} e^{i\pi (a^2 t^2 + b^2 (u + \frac{a}{b} \tau \cos \alpha)^2) \cot \alpha - 2i\pi ab (u + \frac{a}{b} \tau \cos \alpha) t \csc \alpha} f(t) dt$$

Therefore (2.2) will be

$$\begin{aligned}
F_{a,b}^\alpha [f(t + \tau)](u) &= e^{i\pi a^2 \tau^2 \cot \alpha + 2i\pi ab \tau \csc \alpha} e^{-i\pi b^2 (\frac{a}{b} \tau \cos \alpha)^2 \cot \alpha - 2i\pi ab \tau \csc \alpha \cot \alpha} \\
&\quad F_{a,b}^\alpha [f(t)] \left(u + \frac{a}{b} \tau \cos \alpha\right) \\
&= e^{i\pi a^2 \tau^2 \cot \alpha (1 - \cos^2 \alpha) + 2i\pi ab \tau \csc \alpha (1 - \cos^2 \alpha)} F_{a,b}^\alpha [f(t)] \left(u + \frac{a}{b} \tau \cos \alpha\right)
\end{aligned}$$

Therefore

$$F_{a,b}^\alpha [f(t + \tau)](u) = e^{i\pi a^2 \tau^2 \cos \alpha \sin \alpha + 2i\pi ab \tau \sin \alpha} F_{a,b}^\alpha [f(t)] \left(u + \frac{a}{b} \tau \cos \alpha\right)$$

2.2 Theorem: If $F_{a,b}^\alpha [f(t)](u)$ is extended fractional Fourier transform of $f(t)$ then

$$F_{a,b}^\alpha [f(t) e^{2i\pi vt}](u) = e^{i\pi [\frac{2b}{a} uv \cos \alpha - \frac{v^2}{a^2} \sin \alpha \cos \alpha]} F_{a,b}^\alpha \left(u - \frac{v \sin \alpha}{ab}\right)$$

Proof: As

$$\begin{aligned}
F_{a,b}^\alpha [f(t) e^{2i\pi vt}](u) &= \int_{-\infty}^{\infty} e^{i\pi [(a^2 t^2 + b^2 u^2) \cot \alpha - 2ab t \csc \alpha]} f(t) e^{2i\pi vt} dt \\
&= e^{i\pi b^2 u^2 \cot \alpha} \int_{-\infty}^{\infty} e^{i\pi a^2 t^2 \cot \alpha - 2i\pi ab t (u - \frac{v \sin \alpha}{ab}) \csc \alpha} f(t) dt \\
&= e^{i\pi b^2 u^2 \cot \alpha} \int_{-\infty}^{\infty} e^{i\pi a^2 t^2 \cot \alpha + i\pi b^2 (u - \frac{v \sin \alpha}{ab})^2 \cot \alpha - 2i\pi ab t (u - \frac{v \sin \alpha}{ab}) \csc \alpha} e^{-i\pi b^2 (u - \frac{v \sin \alpha}{ab})^2 \cot \alpha} f(t) dt
\end{aligned}$$

$$= e^{-i\pi b^2 \left(\frac{v \sin \alpha}{ab}\right)^2 \cot \alpha + 2i\pi b^2 \frac{uv \sin \alpha}{ab} \cot \alpha} \int_{-\infty}^{\infty} e^{i\pi \left[a^2 t^2 + b^2 \left(u - \frac{v \sin \alpha}{ab} \right)^2 \right] \cot \alpha - 2i\pi abt \left(u - \frac{v \sin \alpha}{ab} \right) \csc \alpha} f(t) dt$$

Therefore

$$F_{a,b}^{\alpha} [f(t) e^{2i\pi vt}] (u) = e^{i\pi \left[\frac{2b}{a} uv \cos \alpha - \frac{v^2}{a^2} \sin \alpha \cos \alpha \right]} F_{a,b}^{\alpha} [f(t)] \left(u - \frac{v \sin \alpha}{ab} \right)$$

2.3 Theorem: If $F_{a,b}^{\alpha} [f(t)](u)$ is extended fractional Fourier transform of $f(t)$ then

$$F_{a,b}^{\alpha} [f'(t)](u) = 2i\pi ab \sin \alpha F_{a,b}^{\alpha} (u) + \frac{a}{b} \cos \alpha F'_{a,b}{}^{\alpha} (u)$$

Proof: As

$$\begin{aligned} F_{a,b}^{\alpha} [f'(t)](u) &= \int_{-\infty}^{\infty} e^{i\pi [(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} f'(t) dt \\ &= -2i\pi a^2 \cot \alpha \int_{-\infty}^{\infty} e^{i\pi [(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} t \cdot f(t) dt + 2i\pi ab u \csc \alpha F_{a,b}^{\alpha} (u) \end{aligned} \quad (2.3)$$

Differentiating (1.3) with respect to u we get

$$\begin{aligned} F'_{a,b}{}^{\alpha} [f(t)](u) &= F'_{a,b}{}^{\alpha} (u) \\ &= \int_{-\infty}^{\infty} e^{i\pi [(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} [2i\pi b^2 u \cot \alpha - 2i\pi abt \csc \alpha] f(t) dt \\ \Rightarrow 2i\pi ab u \csc \alpha \int_{-\infty}^{\infty} e^{i\pi [(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} t \cdot f(t) dt \\ &= 2i\pi b^2 u \cot \alpha \int_{-\infty}^{\infty} e^{i\pi [(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} f(t) dt - F'_{a,b}{}^{\alpha} (u) \end{aligned}$$

Therefore

$$\int_{-\infty}^{\infty} e^{i\pi [(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} t \cdot f(t) dt = \frac{2i\pi b^2 u \cot \alpha F_{a,b}^{\alpha} (u) - F'_{a,b}{}^{\alpha} (u)}{2i\pi ab u \csc \alpha} \quad (2.4)$$

Applying (2.4) in (2.3) then

$$\begin{aligned} F_{a,b}^{\alpha} [f'(t)](u) &= -2i\pi a^2 \cot \alpha \frac{2i\pi b^2 u \cot \alpha F_{a,b}^{\alpha} (u) - F'_{a,b}{}^{\alpha} (u)}{2i\pi ab u \csc \alpha} + 2i\pi ab u \csc \alpha F_{a,b}^{\alpha} (u) \\ &= 2i\pi ab u \csc \alpha F_{a,b}^{\alpha} (u) [-\cos^2 \alpha + 1] + \frac{a}{b} \cos \alpha F'_{a,b}{}^{\alpha} (u) \end{aligned}$$

Therefore

$$F_{a,b}^{\alpha} [f'(t)](u) = \frac{a}{b} \cos \alpha F_{a,b}'^{\alpha}(u) + 2i\pi ab \sin \alpha F_{a,b}^{\alpha}(u) \quad (2.5)$$

2.4 Theorem: If $F_{a,b}^{\alpha} [f(t)](u)$ is extended fractional Fourier transform of $f(t)$ then

$$F_{a,b}^{\alpha} \left[\frac{d^n}{dt^n} f(t) \right] (u) = \left[2i\pi ab \sin \alpha + \frac{a}{b} \cos \alpha \frac{d}{du} \right]^n F_{a,b}^{\alpha} [f(t)](u)$$

Proof: By (2.5)

$$F_{a,b}^{\alpha} [f'(t)](u) = \frac{a}{b} \cos \alpha F_{a,b}'^{\alpha}(u) + 2i\pi ab \sin \alpha F_{a,b}^{\alpha}(u)$$

Let we take Π^{nd} order derivative extended FrFT will be

$$\begin{aligned} F_{a,b}^{\alpha} [f''(t)](u) &= \int_{-\infty}^{\infty} e^{i\pi[(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} f''(t) dt \\ &= e^{i\pi[(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} f'(t) \Big|_{-\infty}^{\infty} \\ &\quad - \int_{-\infty}^{\infty} e^{i\pi[(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} 2i\pi [a^2 t \cot \alpha - ab u \csc \alpha] f'(t) dt \\ &= (2i\pi a^2 \cot \alpha)^2 \int_{-\infty}^{\infty} e^{i\pi[(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} t^2 f(t) dt \\ &\quad - 2(4i^2 \pi^2 a^3 b u \cot \alpha \csc \alpha) \int_{-\infty}^{\infty} e^{i\pi[(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} t f(t) dt \\ &\quad + [2i\pi a^2 \cot \alpha + (2i\pi ab u \csc \alpha)^2] \int_{-\infty}^{\infty} e^{i\pi[(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} f(t) dt \quad (2.6) \end{aligned}$$

By (1.3) differentiation of extended FrFT with respect to u will be

$$\begin{aligned} \frac{d}{du} F_{a,b}^{\alpha} [f(t)](u) &= F_{a,b}'^{\alpha}(u) = 2i\pi b^2 \cot \alpha \int_{-\infty}^{\infty} e^{i\pi[(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} u f(t) dt \\ &\quad - 2i\pi ab t \csc \alpha \int_{-\infty}^{\infty} e^{i\pi[(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} f(t) dt \end{aligned}$$

Differentiating one more time with respect to u then

$$\frac{d^2}{du^2} F_{a,b}^{\alpha} [f(t)](u) = F_{a,b}''^{\alpha}(u) = (2i\pi b^2 \cot \alpha)^2 \int_{-\infty}^{\infty} e^{i\pi[(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} f(t) dt$$

$$\begin{aligned}
& -2(2i\pi)^2 ab^3 u \cot \alpha \csc \alpha \int_{-\infty}^{\infty} e^{i\pi[(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} t f(t) dt \\
& + 2i\pi b^2 \cot \alpha \int_{-\infty}^{\infty} e^{i\pi[(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} f(t) dt \\
& + (2i\pi ab \csc \alpha)^2 \int_{-\infty}^{\infty} e^{i\pi[(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} t^2 f(t) dt
\end{aligned}$$

Therefore

$$\begin{aligned}
& \int_{-\infty}^{\infty} e^{i\pi[(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} t^2 f(t) dt \\
& = \frac{1}{(2i\pi ab \csc \alpha)^2} \left[\frac{d^2}{du^2} F_{a,b}^{\alpha}(u) \right. \\
& - (2i\pi b^2 \cot \alpha)^2 \int_{-\infty}^{\infty} e^{i\pi[(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} f(t) dt \\
& + 2(2i\pi)^2 ab^3 u \cot \alpha \csc \alpha \int_{-\infty}^{\infty} e^{i\pi[(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} t f(t) dt \\
& \left. - 2i\pi b^2 \cot \alpha \int_{-\infty}^{\infty} e^{i\pi[(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} f(t) dt \right] \quad (2.7)
\end{aligned}$$

Therefore by using (2.4) and (2.7) in (2.6) we get

$$\begin{aligned}
& F_{a,b}^{\alpha}[f''(t)](u) \\
& = \frac{(2i\pi a^2 \cot \alpha)^2}{(2i\pi ab \csc \alpha)^2} \left[F_{a,b}^{\alpha}(u) - (2i\pi b^2 u \cot \alpha)^2 F_{a,b}^{\alpha}(u) - 2i\pi b^2 \cot \alpha F_{a,b}^{\alpha}(u) \right. \\
& + 2(2i\pi)^2 ab^3 u \cot \alpha \csc \alpha \frac{2i\pi b^2 u \cot \alpha F_{a,b}^{\alpha}(u) - F_{a,b}^{\alpha}(u)}{2i\pi ab \csc \alpha} \\
& - 2(2i\pi)^2 a^3 b u \cot \alpha \csc \alpha \frac{2i\pi b^2 u \cot \alpha F_{a,b}^{\alpha}(u) - F_{a,b}^{\alpha}(u)}{2i\pi ab \csc \alpha} \\
& \left. + [2i\pi a^2 \cot \alpha + (2i\pi ab \csc \alpha)^2] F_{a,b}^{\alpha}(u) \right] \\
& = [(2i\pi ab u)^2 \sin^2 \alpha + 2i\pi a^2 \cos \alpha \sin \alpha] F_{a,b}^{\alpha}(u) \\
& + 2(2i\pi) a^2 u \cos \alpha \sin \alpha \frac{d}{du} F_{a,b}^{\alpha}(u) + \frac{a^2 \cos^2 \alpha}{b^2} \frac{d^2}{du^2} F_{a,b}^{\alpha}(u)
\end{aligned}$$

Therefore

$$F_{a,b}^{\alpha}[f''(t)](u) = \left[2i\pi ab \sin\alpha + \frac{a}{b} \cos\alpha \frac{d}{du}\right]^2 F_{a,b}^{\alpha}(u) \quad (2.8)$$

From (2.5) and (2.8) we get the n^{th} order derivative as

$$F_{a,b}^{\alpha}\left[\frac{d^n}{dt^n} f(t)\right](u) = \left[2i\pi ab \sin\alpha + \frac{a}{b} \cos\alpha \frac{d}{du}\right]^n F_{a,b}^{\alpha}(u)$$

Hence proved.

2.5 Theorem: If $F_{a,b}^{\alpha}[f(t)](u)$ is extended fractional Fourier transform of $f(t)$ then

$$F_{a,b}^{\alpha}[t^n f(t)](u) = \left[\frac{b}{a} u \cos\alpha - \frac{\sin\alpha}{2i\pi ab} \frac{d}{du}\right]^n F_{a,b}^{\alpha}(u)$$

Proof: By (2.4)

$$F_{a,b}^{\alpha}[tf(t)](u) = \left[\frac{b}{a} u \cos\alpha - \frac{\sin\alpha}{2i\pi ab} \frac{d}{du}\right] F_{a,b}^{\alpha}[f(t)](u) \quad (2.9)$$

Also from (2.7)

$$\begin{aligned} F_{a,b}^{\alpha}[t^2 f(t)](u) &= \frac{1}{(2i\pi ab \csc\alpha)^2} [F_{a,b}^{\alpha}(u) - [2i\pi b^2 \cot\alpha + (2i\pi b^2 u \cot\alpha)^2] F_{a,b}^{\alpha}(u) \\ &\quad + 2(2i\pi)^2 ab^3 u \cos\alpha \csc^2\alpha F_{a,b}^{\alpha}[tf(t)](u)] \\ &= \frac{b^2 u^2 \cos^2\alpha}{a^2} F_{a,b}^{\alpha}(u) - \frac{u \cos\alpha \sin\alpha}{i\pi a^2} F_{a,b}^{\alpha}(u) \\ &\quad - \frac{\cos\alpha \sin\alpha}{2i\pi a^2} F_{a,b}^{\alpha}(u) + \frac{\sin^2\alpha}{(2i\pi ab)^2} F_{a,b}^{\alpha}(u) \\ &= \left[\frac{b}{a} u \cos\alpha - \frac{\sin\alpha}{2i\pi ab} \frac{d}{du}\right]^2 F_{a,b}^{\alpha}(u) \end{aligned} \quad (2.10)$$

$$\text{Similarly } F_{a,b}^{\alpha}[t^3 f(t)](u) = \left[\frac{b}{a} u \cos\alpha - \frac{\sin\alpha}{2i\pi ab} \frac{d}{du}\right]^3 F_{a,b}^{\alpha}(u) \quad (2.11)$$

From (2.9), (2.10) and (2.11) general form of product by an integral variable extended FrFT will be

$$F_{a,b}^{\alpha}[t^n f(t)](u) = \left[\frac{b}{a} u \cos\alpha - \frac{\sin\alpha}{2i\pi ab} \frac{d}{du}\right]^n F_{a,b}^{\alpha}(u)$$

2.6 Theorem (Primitive property): If $F_{a,b}^{\alpha}[f(t)](u)$ is extended fractional Fourier transform of $f(t)$ then

$$F_{a,b}^{\alpha} \left[\int f(t) \right] (u) = e^{-i\pi b^2 u^2 \tan \alpha} \frac{b}{a} \sec \alpha \int F_{a,b}^{\alpha} [f(t)](u) e^{i\pi b^2 u^2 \tan \alpha} du + c e^{-i\pi b^2 u^2 \tan \alpha}$$

If $\alpha - \frac{\pi}{2}$ is not multiplied π

Proof: We have derivative property of the extended fractional Fourier transform as

$$F_{a,b}^{\alpha} [f'(t)](u) = 2i\pi ab \sin \alpha F_{a,b}^{\alpha} [f(t)](u) + \frac{a}{b} \cos \alpha F_{a,b}^{\alpha} [f(t)](u)$$

Let us assume that $g'(t)$ as $f(t)$, that is $g'(t) = f(t)$ therefore $g(t) = \int f(t) dt$

Therefore from derivative property we get the differential equation as

$$F_{a,b}^{\alpha} [g'(t)](u) = 2i\pi ab \sin \alpha F_{a,b}^{\alpha} [g(t)](u) + \frac{a}{b} \cos \alpha F_{a,b}^{\alpha} [g(t)](u)$$

Consider this as Γ^{st} order differential equation, its solution will be

$$F_{a,b}^{\alpha} [g(t)](u) = e^{-\int 2i\pi b^2 u \tan \alpha du} \left[\int \frac{b}{a} \sec \alpha F_{a,b}^{\alpha} [g'(t)](u) e^{\int 2i\pi b^2 u \tan \alpha du} du + c \right]$$

$$F_{a,b}^{\alpha} \left[\int f(t) \right] (u) = e^{-i\pi b^2 u^2 \tan \alpha} \frac{b}{a} \sec \alpha \int F_{a,b}^{\alpha} [f(t)](u) e^{i\pi b^2 u^2 \tan \alpha} du + c e^{-i\pi b^2 u^2 \tan \alpha}$$

If $\alpha - \frac{\pi}{2}$ is not multiplied π

2.7 Theorem (Time inversion): If $F_{a,b}^{\alpha} [f(t)](u)$ is extended fractional Fourier transform of $f(t)$ then

$$F_{a,b}^{\alpha} [f(-t)](u) = F_{a,b}^{\alpha} (-u)$$

Proof: Being very simple proof is omitted.

2.8 Theorem (Parity): If $F_{a,b}^{\alpha} [f(t)](u)$ is extended fractional Fourier transform of $f(t)$ then

$$F_{a,b}^{\alpha} [-f(-t)](u) = -F_{a,b}^{\alpha} (-u)$$

Proof: Proof is simple hence omitted.

3. Parseval relation property: $F_{a,b}^{\alpha} [f(t)](u)$ is the extended fractional Fourier transform then

$$\int_{-\infty}^{\infty} f(t) g^*(t) dt = abc \sec \alpha \int_{-\infty}^{\infty} F_{a,b}^{\alpha} (u) G_{a,b}^{*\alpha} (u) du$$

Proof: As (1.3) let we take an extended FrFT of function $g(t)$ as

$$F_{a,b}^{\alpha} [g(t)](u) = G_{a,b}^{\alpha} (u) = \int_{-\infty}^{\infty} e^{i\pi [(a^2 t^2 + b^2 u^2) \cot \alpha - 2abtu \csc \alpha]} g(t) dt$$

Inversion of $G_{a,b}^\alpha(u)$ will be

$$g(t) = abcsc\alpha \int_{-\infty}^{\infty} e^{-i\pi[(a^2t^2+b^2u^2)cot\alpha - 2abtu\csc\alpha]} G_{a,b}^\alpha(u) du$$

Then conjugation of above $g(t)$ is

$$g^*(t) = abcsc\alpha \int_{-\infty}^{\infty} e^{i\pi[(a^2t^2+b^2u^2)cot\alpha - 2abtu\csc\alpha]} G_{a,b}^{*\alpha}(u) du$$

Therefore

$$\begin{aligned} \int_{-\infty}^{\infty} f(t) g^*(t) dt &= \int_{-\infty}^{\infty} f(t) \left\{ abcsc\alpha \int_{-\infty}^{\infty} e^{i\pi[(a^2t^2+b^2u^2)cot\alpha - 2abtu\csc\alpha]} G_{a,b}^{*\alpha}(u) du \right\} dt \\ &= abcsc\alpha \int_{-\infty}^{\infty} G_{a,b}^{*\alpha}(u) \left\{ \int_{-\infty}^{\infty} e^{i\pi[(a^2t^2+b^2u^2)cot\alpha - 2abtu\csc\alpha]} f(t) dt \right\} du \\ \int_{-\infty}^{\infty} f(t) g^*(t) dt &= abcsc\alpha \int_{-\infty}^{\infty} F_{a,b}^\alpha(u) G_{a,b}^{*\alpha}(u) du \end{aligned}$$

Table of extended fractional Fourier properties:

Si. No.	$f(t)$	Extended fractional Fourier transform
1	$f(t)$	$\int_{-\infty}^{\infty} e^{i\pi[(a^2t^2+b^2u^2)cot\alpha - 2abtu\csc\alpha]} f(t) dt$
2	$f(t + \tau)$	$e^{i\pi[a^2\tau^2\cos\alpha\sin\alpha + 2ab\tau u\sin\alpha]} F_{a,b}^\alpha[f(t)](u + \frac{a}{b}\tau\cos\alpha)$
3	$f(t)e^{2i\pi vt}$	$e^{i\pi[\frac{2b}{a}uv\cos\alpha - \frac{v^2}{a^2}\sin\alpha\cos\alpha]} F_{a,b}^\alpha[f(t)](u - \frac{v\sin\alpha}{ab})$
4	$f'(t)$	$2i\pi ab u \sin\alpha F_{a,b}^\alpha(u) + \frac{a}{b} \cos\alpha F_{a,b}'^\alpha(u)$
5	$\frac{d^n}{dt^n} f(t)$	$\left[2i\pi ab u \sin\alpha + \frac{a}{b} \cos\alpha \frac{d}{du} \right]^n F_{a,b}^\alpha(u)$
6	$t^n f(t)$	$\left[\frac{b}{a} u \cos\alpha - \frac{\sin\alpha}{2i\pi ab} \frac{d}{du} \right]^n F_{a,b}^\alpha(u)$
7	$\int f(t) dt$	$\frac{b}{a} \sec\alpha e^{-i\pi b^2 u^2 \tan\alpha} \int e^{i\pi b^2 u^2 \tan\alpha} F_{a,b}^\alpha(u) du + c e^{-i\pi b^2 u^2 \tan\alpha}$

8	$f(-t)$	$F_{a,b}^{\alpha}(-u)$
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Conclusion: In this paper we have established several operation transform formulae for the extended fractional Fourier transform which will be useful for application of the transform to solve partial differential equation. Moreover Parseval's identity is also obtained. Also note that similar results for fractional Fourier transform are special cases of these results with $a = b = 1$.

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