

$$\int_{-\infty}^{+\infty} e^{ikx} dx = \frac{2\pi}{i} \delta(k)$$

to a physicist, anyway.

Well, literally it doesn't converge. But...

let's define it as

$$\lim_{\epsilon \rightarrow 0} \left\{ \int_{-\infty}^0 e^{i(k-i\epsilon)x} dx + \int_0^{\infty} e^{i(k+i\epsilon)x} dx \right\}$$

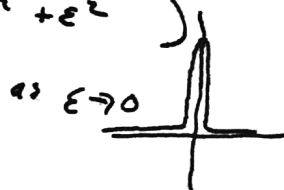
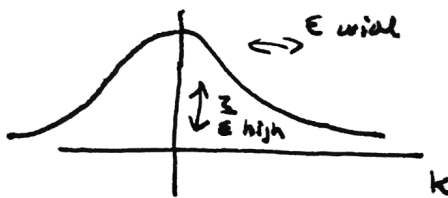
\downarrow
 $\frac{e^{i(k-i\epsilon)x}}{ik-i\epsilon} \Big|_{-\infty}^0$ $\frac{e^{i(k+i\epsilon)x}}{ik+i\epsilon} \Big|_0^{\infty}$

This is basically a cheat in complex-integration...

$$\lim_{\epsilon \rightarrow 0} \left\{ \frac{1}{ik+i\epsilon} - \frac{1}{ik-i\epsilon} \right\} = \lim_{\epsilon \rightarrow 0} \left\{ \frac{-ik+i\epsilon}{k^2+\epsilon^2} - \frac{-ik-i\epsilon}{k^2+\epsilon^2} \right\}$$

Let's define

$$f_{\epsilon}(k) \equiv \frac{2\epsilon}{\epsilon^2+k^2}$$



for $k \ll \epsilon$,
 $f_{\epsilon}(k) \approx \frac{2}{\epsilon}$

for $k \gg \epsilon$,
 $f_{\epsilon}(k) \approx \frac{2\epsilon}{k^2}$

What is the area under it?

$$\int_{-\infty}^{+\infty} \left(\frac{2\epsilon}{\epsilon^2+k^2} \right) dk = \int_{-\infty}^{+\infty} \frac{2(\epsilon/k)}{1+(k/\epsilon)^2} d(k/\epsilon) = \int_{-\infty}^{+\infty} \frac{2}{1+(k/\epsilon)^2} d(k/\epsilon)$$

let $y = k/\epsilon = \tan \theta = \frac{\sin \theta}{\cos \theta}$ and $k: -\infty \rightarrow \infty$ is $-\frac{\pi}{2} \rightarrow \frac{\pi}{2}$ for θ independent of ϵ !

$$dy = d(k/\epsilon) = d\left(\frac{\sin \theta}{\cos \theta}\right) = \frac{\cos^2 \theta + \sin^2 \theta}{\cos^2 \theta} d\theta = \frac{d\theta}{\cos^2 \theta}$$

$$1 + \tan^2 \theta = \frac{1}{\cos^2 \theta}$$

so

we set $\int_{-\infty}^{+\infty} f_{\epsilon}(k) dk = 2 \int_{-\pi/2}^{+\pi/2} \frac{d\theta / \cos^2 \theta}{1 / \cos^2 \theta} = 2\pi$

$$\Rightarrow \int_{-\infty}^{+\infty} \lim_{\epsilon \rightarrow 0} f_{\epsilon}(k) dk = 2\pi \delta(k)$$