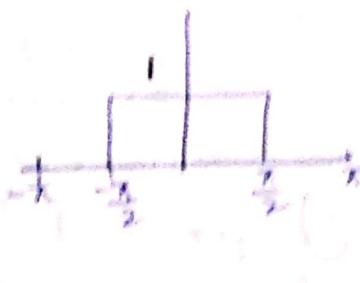


Assignment - 2

$$\text{Given } f(x) = \begin{cases} 0 & \text{if } -\pi < x < -\frac{\pi}{2} \\ 1 & \text{if } -\frac{\pi}{2} < x < \frac{\pi}{2} \\ 0 & \text{if } \frac{\pi}{2} < x < \pi \end{cases}$$



$$a_0 = \frac{1}{L} \int_{-L}^L f(x) dx$$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx$$

$$a_0 = \frac{1}{\pi} \left[\int_{-\pi}^{0} f(x) dx + \int_{0}^{\pi} f(x) dx + \int_{\pi}^{\infty} f(x) dx \right]$$

$$a_0 = \frac{1}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} f(x) dx \Rightarrow a_0 = \frac{1}{\pi} \left[\frac{\pi}{2} + \frac{\pi}{2} \right] \therefore a_0 = 1$$

$$\Rightarrow a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cdot \cos\left(\frac{n\pi x}{L}\right) dx$$

$$\Rightarrow a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} \cos(nx) dx$$

$$\Rightarrow a_n = \frac{1}{\pi} \left[\frac{\sin nx}{n} \right]_{-\frac{\pi}{2}}^{\frac{\pi}{2}}$$

$$a_n = \frac{1}{\pi n} \left[\sin n \frac{\pi}{2} - \sin n \left(-\frac{\pi}{2} \right) \right]$$

$$\therefore a_n = \frac{2}{\pi n} \left(2k\pi + \frac{\pi}{2} \right) = \frac{4k+1}{n}$$

$$\Rightarrow b_n = \frac{1}{L} \int_{-L}^L f(x) \cdot \sin\left(\frac{n\pi x}{L}\right) dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} \sin(nx) dx$$

$$= \frac{1}{\pi} \left[-\frac{\cos nx}{n} \right]_{-\frac{\pi}{2}}^{\frac{\pi}{2}}$$

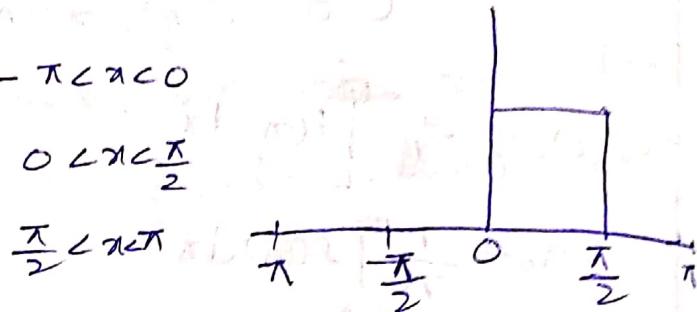
$$b_n = 0$$

So the Fourier series is

$$= \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos(n\pi x/L) + b_n \sin(n\pi x/L))$$

$$= \frac{1}{2} + \sum_{n=1}^{\infty} \frac{2}{\pi} \sin(n\pi/2) \cos(n\pi x)$$

$$f(x) = \begin{cases} 0 & -\pi < x < 0 \\ 1 & 0 < x < \frac{\pi}{2} \\ 0 & \frac{\pi}{2} < x < \pi \end{cases}$$



$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx$$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx$$

$$a_0 = \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) dx + \int_0^{\pi/2} f(x) dx + \int_{\pi/2}^{\pi} f(x) dx \right]$$

$$a_0 = \frac{1}{\pi} \int_0^{\pi/2} 1 dx$$

$$a_0 = \frac{1}{2}$$

$$a_n = \frac{1}{\pi} \int_0^{\pi/2} 1 \cdot \cos(nx) dx$$

$$a_n = \frac{1}{\pi} \left[\frac{-\sin(nx)}{n} \right]_0^{\pi/2}$$

$$= \frac{1}{\pi n} [(-1)^n - 1]$$

Similarly,

$$b_n = \frac{1}{\pi} \int_0^{\pi/2}$$

i) $f(x) = e^{ax}$, $-x \leq x \leq \pi$
 $a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx$
 $= \frac{1}{\pi} \int_{-\pi}^{\pi} e^{ax} dx = \frac{1}{\pi} \left[\frac{e^{ax}}{a} \right]_{-\pi}^{\pi} = \frac{1}{\pi} \left[\frac{e^{a\pi} - e^{-a\pi}}{a} \right] = \frac{2}{a\pi} \left[\frac{e^{a\pi} - e^{-a\pi}}{2} \right] = \frac{2}{a\pi} (\sinh(a\pi))$

$\Rightarrow a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cdot \cos\left(\frac{n\pi x}{\pi}\right) dx$
 $= \frac{1}{\pi} \int_{-\pi}^{\pi} e^{ax} \cdot \cos(nx) dx$
 $= \frac{1}{\pi} \left[\frac{e^{ax}}{a^2 + n^2} (-a \cos nx + n \sin nx) \right]_{-\pi}^{\pi} = \frac{1}{\pi} \left[\frac{e^{a\pi}}{a^2 + n^2} (-a \cos n\pi + n \sin n\pi) - \frac{e^{-a\pi}}{a^2 + n^2} (a \cos n\pi - n \sin n\pi) \right]$
 $= \frac{1}{\pi} \left[\frac{e^{a\pi}}{a^2 + n^2} \left(-a \cos n\pi + \frac{a\pi}{a^2 + n^2} [-a \cos n\pi - n \sin n\pi] \right) \right]$

$\Rightarrow a_n = \frac{1}{\pi} [a(-1)^n \left[\frac{e^{a\pi} - e^{-a\pi}}{2} \right] \times 2]$
 $\therefore a_n = \frac{2a(-1)^n \sinh(a\pi)}{\pi(a^2 + n^2)}$

$\Rightarrow b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} e^{ax} \sin(nx) dx$
 $= \frac{1}{\pi} \left[\frac{e^{ax}}{a^2 + n^2} (-a \sin nx - n \cos nx) \right]_{-\pi}^{\pi} = \frac{1}{\pi} \left[\left(\frac{e^{-a\pi}}{a^2 + n^2} [a \sin n\pi - b \cos n\pi] \right) - \left(\frac{e^{a\pi}}{a^2 + n^2} [a \sin n\pi + b \cos n\pi] \right) \right]$
 $= \frac{1}{\pi} \left[\frac{e^{-a\pi}}{a^2 + n^2} [-na \sin n\pi] \right] = \frac{a \sin n\pi}{a^2 + n^2}$

$$= \frac{1}{\pi} \left[\left(\frac{e^{a\pi} - e^{-a\pi}}{2} \right) \frac{n(-1)^n}{a^2 + \alpha^2} \times 2 \right]$$

$$= \frac{2n(-1)^n \sinh(a\pi)}{\pi(a^2 + \alpha^2)}$$

so the fourier series of given function is,

$$= \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos(n\alpha) + \sum_{n=1}^{\infty} b_n \sin(n\alpha)$$

$$= \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos(n\alpha) + \frac{2 \sin(n\alpha)}{\pi(\alpha^2 + \alpha^2)} \left[\sum_{n=1}^{\infty} (-1)^n \cos(n\alpha) + \sum_{n=1}^{\infty} n(-1)^n \sin(n\alpha) \right]$$

$$(ii) f(x) = x + |\alpha| ; -\pi < x < \pi$$

$$f(x) = \begin{cases} 0 & -\pi < x < 0 \\ 2x & 0 < x < \pi \end{cases}$$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \left[\int_{-\pi}^0 (x - \alpha) dx + 2 \int_0^{\pi} x dx \right]$$

$$= \frac{1}{\pi} \left[\frac{2x^2}{2} \Big|_0^{\pi} \right] = \frac{\pi}{\pi} = 1$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) \cos nx dx + \int_0^{\pi} f(x) \cos nx dx \right]$$

$$= \frac{1}{\pi} \left[\int_0^{\pi} 2x \cos nx dx \right]$$

$$= \frac{2}{\pi} \left[\frac{2 \sin nx}{n^2} + \frac{\cos nx}{n^2} \Big|_0^{\pi} \right]$$

$$= \frac{2}{\pi n^2} [(-1)^n - 1]$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cdot \sin nx dx$$

$$= -\frac{1}{\pi} \left[-\frac{2 \cos x}{n} + \frac{\sin nx}{n^2} \right]_{-\pi}^{\pi}$$

$$= \frac{2}{\pi} \left[\frac{(-1)^n - 1}{n} \right]$$

\therefore Fourier Series $\frac{\pi}{2} + \sum_{n=1}^{\infty} \frac{2}{\pi n^2} [(-1)^n - 1] \cos nx + \sum_{n=1}^{\infty} \frac{-2}{\pi n} (-1)^{n+1} \sin nx$

(ii) $f(x) = \begin{cases} x & -\frac{\pi}{2} < x < \frac{\pi}{2} \\ \pi - x & \frac{\pi}{2} < x < \frac{3\pi}{2} \end{cases}$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \int_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} x dx$$

$$= \frac{1}{\pi} \left[\frac{x^2}{2} \Big|_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} + \frac{\pi^2}{2} \right]$$

$$= 0 + \frac{1}{\pi} \left[\frac{\pi^2 - \frac{\pi^2}{2}}{2} \right] \frac{\pi}{2}$$

$$= \frac{1}{\pi} (\pi^2 - \pi^2) = 0$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{1}{\pi} \int_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} f(x) \cos nx dx$$

$$= \frac{1}{\pi} \left[\frac{x}{2} \cos nx \Big|_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} + \int_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} (\pi - x) \cos nx dx \right]$$

$$= 0 + \frac{1}{\pi} \int_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} \pi \cos(nx) dx - \int_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} x \cos(nx) dx$$

$$= 0 + \frac{1}{\pi} \int_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} [\pi \cos nx dx - x \cos nx dx]$$

$$= \frac{1}{\pi} \left[\pi \left(\frac{\sin nx}{n} \right) \Big|_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} - \int_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} x \cos nx dx \right]$$

$$= \frac{-1}{\pi} \left\{ \pi \frac{\sin(n\pi)}{n} - \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} (1) \cos n\pi dx \right\}$$

$$= \frac{-1}{\pi} \left[\frac{3\pi}{2n} \sin\left(\frac{3\pi}{2}\right) - \frac{\pi}{2n^2} \sin\left(\frac{n\pi}{2}\right) \right]$$

$$= 0$$

$$b_n = \frac{1}{l} \int_{-l}^l f(x) \sin nx dx$$

$$= \frac{1}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} x \sin nx dx + \frac{1}{\pi} \int_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} n \cos nx dx$$

$$= \frac{1}{\pi} \int_{-\frac{\pi}{2}}^{\frac{3\pi}{2}} n \cos nx dx$$

$$= \frac{2}{n} \left[-\frac{x \cos nx}{n} + \frac{\sin nx}{n^2} \right] + \frac{1}{\pi} \left[\frac{\sin \frac{3n\pi}{2}}{n} - \frac{\sin \frac{n\pi}{2}}{n} \right]$$

$$= -\frac{1}{\pi} \left[\frac{3\pi}{2n} \sin\left(\frac{3\pi}{2}\right) - \frac{\pi}{2n} \sin\left(\frac{\pi}{2}\right) \right]$$

$$= 0$$

$$f(x) = \cos x, \quad -\frac{\pi}{2} \leq x \leq \frac{\pi}{2}$$

$$a_0 = \frac{1}{l} \int_{-l}^l f(x) dx$$

$$a_0 = \frac{2}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos x dx$$

$$= \frac{4}{\pi} \int_0^{\frac{\pi}{2}} \cos x dx = \frac{4}{\pi} [\sin x]_0^{\frac{\pi}{2}} = \frac{4}{\pi}$$

$$\Rightarrow a_n = \frac{2}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos(x) \cos(nx) dx$$

$$\Rightarrow \text{Fourier series is,}$$

$$\frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{2}\right) + \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{2}\right)$$

$$= \frac{2}{\pi}$$

i) $f(x) = 1 - x^2$; $-1 < x < 1$

$$a_0 = \frac{1}{1} \int_{-1}^1 (1 - x^2) dx$$

$$a_0 = \left[x - \frac{x^3}{3} \right]_{-1}^1 = \frac{4}{3}$$

$$a_n = \frac{1}{1} \int_{-1}^1 (1 - x^2) \cos(n\pi x) dx$$

$$= \left[(1 - x^2) \sin\left(\frac{n\pi x}{n\pi}\right) - \int (-2x) \frac{\sin(n\pi x)}{n^2\pi^2} \right]_{-1}^1$$

$$= \frac{4}{n^2\pi^2} (-1)^{n+1}$$

$$\Rightarrow b_n = \int_{-1}^1 (1 - x^2) \sin(n\pi x) dx = 0$$

\therefore Fourier series is,

$$\frac{2}{\pi} + \sum_{n=1}^{\infty} \frac{4}{n^2\pi^2} (-1)^{n+1} \cos(n\pi x)$$

ii) $f(x) = \begin{cases} \frac{1}{2} + x, & -\frac{1}{2} < x < 0 \\ \frac{1}{2} - x, & 0 < x < \frac{1}{2} \end{cases}$

$$a_0 = \frac{1}{1/2} \left[\int_{-1/2}^0 \left(\frac{1}{2} + x \right) dx + \int_0^{1/2} \left(\frac{1}{2} - x \right) dx \right]$$

$$= 2 \left[\left(\frac{x}{2} + \frac{x^2}{2} \right) \Big|_{-1/2}^0 \right] + \left[\frac{x}{2} - \frac{x^2}{2} \right] \Big|_0^{1/2}$$

$$= \frac{1}{2}$$

$$a_n = \frac{1}{2} \int_{-1}^1 f(x) \cdot \cos\left(\frac{n\pi x}{2}\right) dx$$

$$= \frac{2}{\pi} \left[\int_{-1/2}^0 \left(\frac{1}{2} + x \right) \cos(2n\pi x) dx + \int_0^{1/2} \left(\frac{1}{2} - x \right) \cos(2n\pi x) dx \right]$$

$$\begin{aligned}
 &= 2 \left[\frac{\cos(2n\pi x)}{2n\pi} \right]_{-\frac{L}{2}}^0 + 2 \left[\frac{-\cos(2n\pi x)}{4\pi^2 n^2} \right]_0^{\frac{L}{2}} \\
 &= 2 \left[\frac{1 - (-1)^n}{4\pi^2 n^2} \right] - 2 \left[\frac{(-1)^n - 1}{4\pi^2 n^2} \right] \\
 &= \frac{2}{4\pi^2 n^2} [1 - (-1)^n - (-1)^n + 1] \\
 &= \frac{1 - (-1)^n}{\pi^2 n^2}
 \end{aligned}$$

$$b_n = 2 \int_0^L f(x) \sin(2n\pi x) dx$$

$$b_n = 0$$

\therefore Fourier Series of function,

$$\frac{1}{4} + \sum_{n=1}^{\infty} \frac{1 - (-1)^n}{\pi^2 n^2} \cos(n\pi x)$$

(5)

Sol:

$$I(t) = \begin{cases} I_0 \sin t, & 0 \leq t \leq \pi \\ 0, & \pi \leq t \leq 2\pi \end{cases}$$

$$a_0 = \frac{1}{L} \int_{-L}^L f(x) dx = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx$$

$$= \frac{1}{\pi} \int_0^\pi I_0 \sin \omega t dt$$

$$\therefore a_0 = \frac{2I_0}{\pi}$$

$$a_n = \frac{1}{\pi} \int_0^\pi I_0 \sin t \cos(nt) dt$$

$$= \frac{I_0}{2\pi} \left[\int_0^\pi \sin((n+1)t) - \sin((n-1)t) dt \right]$$

$$= \frac{I_0}{2\pi} \left[\frac{(-1)^{n+1} - 1}{n^2 - 1} \right] \quad n \neq 1$$

$$\therefore a_1 = \frac{I_0}{2\pi} \int_0^\pi \sin 2t \cos t dt = \frac{I_0}{2\pi} \cos t$$

$$b_n = \frac{I_0}{\pi} \int_0^{\pi} \sin t \sin(n\pi t) dt$$

$$= \frac{I_0}{2\pi} \left[\int_0^{\pi} [\cos(n-1)t - \cos(n+1)t] dt \right]$$

$$\Rightarrow b_n = \frac{I_0}{2\pi} (0) = 0$$

$$b_1 = \frac{I_0 \times \pi}{2\pi} = \frac{I_0}{2}$$

Fourier series of function,

$$\frac{I_0}{2} + \frac{I_0}{\pi} + \frac{I_0}{2\pi} \cos n\pi + \frac{I_0}{2\pi} \sum_{n=2}^{\infty} \frac{(-1)^{n+1} - 1}{n^2 - 1} \cos(n\pi)$$

$$V(t) = V_0 \cos 100\pi t$$

$$f(x) = \begin{cases} 0 & ; -\frac{1}{100} < t < \frac{1}{200} \\ V_0 \cos 100\pi t & ; -\frac{1}{200} \leq t < \frac{1}{200} \\ 0 & ; \frac{1}{200} \leq t < \frac{1}{100}. \end{cases}$$

$$a_0 = \frac{1}{T} \int_{-T}^{T} f(x) dx$$

$$= \frac{1}{1/100} \cdot \left[\int_{-\frac{1}{200}}^{\frac{1}{100}} V_0 \cos(100\pi t) dt \right]$$

$$= \frac{500V_0}{100\pi} \left[\sin(100\pi t) \right]_{-\frac{1}{200}}^{\frac{1}{100}}$$

$$= \frac{V_0}{\pi} [1+1] = \frac{2V_0}{\pi}$$

$$\Rightarrow a_n = \frac{1}{T} \int_{-T}^{T} f(x) \cdot \cos nx dx$$

$$= 100 \left[\int_{-\frac{1}{200}}^{\frac{1}{100}} V_0 \cos(100\pi t) \cos(n\pi t) dt \right]$$

$$= \frac{100V_0}{2} \left[\int_{-\frac{1}{200}}^{\frac{1}{100}} \cos(100\pi n)(dt) - \int_{-\frac{1}{200}}^{\frac{1}{100}} \cos(100\pi - n)(dt) \right]$$

$$= 50V_0 \left[\left(\frac{\sin(100\pi + \alpha) +}{100\pi + \alpha} \right) \frac{1}{100} - \left(\frac{\sin(100\pi - \alpha)}{100\pi - \alpha} \right) \frac{1}{100} \right]$$

$$\Rightarrow a_n = \frac{-2V_0 \cos(n\pi/2)}{(n^2-1)\pi}$$

$$\Rightarrow a_n = \frac{-2V_0 \cos(n\pi/2)}{(n^2-1)\pi}$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} V_0 \cos(100\pi t) dt$$

$$\therefore b_n = 0$$

∴ Fourier Series is,

$$\frac{2V_0}{\pi} + \sum_{n=1}^{\infty} \frac{-2V_0 \cos(n\pi/2)}{(n^2-1)\pi}$$

$$f(x) = \begin{cases} -2 & -\pi < x < 0 \\ 2 & 0 < x < \pi \end{cases}$$

$f(x)$ is an odd function,

$a_0 = 0$, a_n should be equal to '0'.

$$a_0 = 0; a_n = 0$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cdot \sin(nx) dx$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^0 -2 \sin(nx) dx + \int_0^{\pi} 2 \sin(nx) dx \right]$$

$$b_n = \frac{4}{\pi} \left(\frac{(-1)^n}{n} \right)$$

Fourier series of function $\frac{4}{\pi} \sum_{n=1}^{\infty} \left(\frac{(-1)^n}{n} \sin nx \right)$

~~As $n \rightarrow \infty$, the~~

Ex Let $f(x)$ is an even function,

$$f(-x) = f(x) ; f(x+2\pi) = f(x)$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(nx) dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} f(-x) \sin(-nx) dx$$

$$= -\frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$$

$$b_n = 0$$

Ex $f(t) = t ; 0 < t < 1$

$$f(t) = t$$

$$a_0 = \frac{2}{L} \int_0^L f(t) dt$$

$$= \frac{2}{1} \left[\frac{t^2}{2} \right]_0^1 \Rightarrow a_0 = 1$$

$$a_n = \frac{2}{1} \int_0^1 t \cos nt dt$$

$$= 2 \left[\frac{t \sin nt}{n} + \frac{\cos nt}{n^2} \right]_0^1$$

$$= 2 \left[\frac{\sin n\pi}{n\pi^2} + \frac{\cos n\pi - 1}{n^2} \right]$$

The fourier series is,

$$\frac{1}{2} + \sum_{n=1}^{\infty} 2 \left[\frac{\sin n\pi}{n\pi^2} + \frac{\cos n\pi - 1}{n^2} \right] \cos nx$$

$$= \frac{1}{2} + \sum_{n=1}^{\infty} 2 \left[\frac{2[(-1)^n - 1]}{(n\pi)^2} \right] \cos nx$$

$$b_n = 2 \int_0^T t \sin nt dt$$

$$= 2 \left[-\frac{t \cos nt}{n} + \frac{\sin nt}{n^2} \right]_0^T$$

$$= 2 \left[\frac{\sin nT}{n\pi} - \frac{\cos nT}{n^2} \right]$$

fourier sine of function is

$$\sum_{n=1}^{\infty} 2 \left[\frac{\sin n\pi}{n^2} - \frac{\cos n\pi}{(n\pi)^2} \right] \sin nt$$

$$\boxed{\sum_{n=1}^{\infty} \frac{2(-1)^n}{n\pi} \sin(n\pi t)}$$

$$(ii) f(t) = t^2 \quad ; 0 < t < 3$$

$$a_0 = \frac{2}{3} \int_0^3 t^2 dt$$

$$a_0 = 6$$

$$a_n = \frac{2}{3} \int_0^3 t^2 \cos nt dt$$

$$= \frac{2}{3} \left[\frac{t^2 \sin nt}{n} - 2 \int_0^3 t \cdot \sin nt dt \right]$$

$$= \frac{2}{3} \left[\frac{t^2 \sin nt}{n\pi} - \frac{2}{\pi} \left[-t \cos nt + \frac{\sin nt}{n\pi} \right] \right]$$

The fourier cosine series is,

$$\frac{6}{2} + \sum_{n=1}^{\infty} \frac{2}{3} \left[\frac{9 \sin 3n\pi}{n\pi^2} + \frac{6 \cos 3n\pi}{n\pi^2} \frac{28 \sin 3n\pi}{n\pi^2} \right]$$

$$= 3 + 36 \sum_{n=1}^{\infty} \frac{((-1)^n - 1)}{(n\pi)^2} \cos \left(\frac{n\pi t}{3} \right)$$

$$\begin{aligned}
 b_n &= \frac{2}{3} \int_0^L t^2 \sin nt dt \\
 &= \frac{2}{3} \left[-\frac{2 \cos nt}{n} + \int \frac{2t \cos nt}{n} \right] \\
 &= \frac{2}{3} \left[-\frac{3 \cos 3nt}{n\pi} + \frac{6 \sin 3n\pi}{n\pi} + \frac{2 \cos 3n\pi}{n\pi} - \frac{2}{n\pi} \right]
 \end{aligned}$$

The Fourier sine series is,

$$\sum_{n=1}^{\infty} \frac{2}{3} \left[-\frac{2(-1)^n}{n\pi} + 2 \left(\frac{3}{n\pi} \right) (-1)^{n-1} \sin \left(\frac{n\pi t}{3} \right) \right]$$

(iv) $f(t) = e^t$, $0 < t < L$

$$a_0 = \frac{2}{L} \int_0^L e^t dt \Rightarrow a_0 = \frac{2}{L} (e^L - 1)$$

$$a_n = \frac{2}{L} \int_0^L e^t \cos \left(\frac{n\pi t}{L} \right) dt$$

$$\therefore a_n = \frac{2}{L} \left(\frac{e^L - (-1)^n - 1}{1 + \left(\frac{n\pi}{L} \right)^2} \right)$$

Fourier series is,

$$\frac{1}{2} (e^L - 1) + \sum_{n=1}^{\infty} \frac{2}{L} \left[\frac{e^L (-1)^{n-1}}{1 + \left(\frac{n\pi}{L} \right)^2} \right] \cos \left(\frac{n\pi t}{L} \right)$$

$$\Rightarrow b_n = \frac{2}{L} \int_0^L e^t \sin \left(\frac{n\pi t}{L} \right) dt$$

$$b_n = \frac{2}{L} \frac{e^t}{\left(1 - \left(\frac{n\pi}{L} \right)^2 \right)} \left[\sin \left(\frac{n\pi t}{L} \right) - \frac{n\pi}{L} \cos \left(\frac{n\pi t}{L} \right) \right]_0^L$$

$$= \frac{2n\pi}{L^2 + (n\pi)^2} [1 - (-1)^n e^L]$$

\Rightarrow The Fourier sine series is,

$$\sum_{n=1}^{\infty} \frac{2n\pi}{L^2 + (n\pi)^2} [1 - (-1)^n e^L] \sin \left(\frac{n\pi t}{L} \right)$$

$$1) f(x) = \frac{x^2}{2} ; -\pi < x < \pi$$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} \frac{x^2}{2} dx = \frac{2}{2\pi} \left[\frac{x^3}{3} \right]_0^\pi$$

$$a_0 = \frac{\pi^2}{6}$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} \frac{x^2}{2} \cos(nx) dx$$

$$= \frac{2}{2\pi} \int_0^\pi x^2 \cos(nx) dx$$

$$= \frac{1}{\pi} \left[\frac{x^2 \sin(nx)}{n} - 2 \int_0^\pi \frac{x \sin(nx)}{n} dx \right]$$

$$= \frac{1}{\pi} \left[\frac{2x \cos(nx)}{n^2} - \frac{2 \sin(nx)}{n^3} \right]_0^\pi$$

$$= \frac{1}{\pi} \left(\frac{2\pi(-1)^n}{n^3} \right) = \frac{2(-1)^n}{n^2}$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} \frac{x^2}{2} \sin(nx) dx$$

$$= 0$$

Fourier Series

$$\frac{x^2}{2} = \frac{\pi^2}{6} + \sum_{n=1}^{\infty} \frac{2(-1)^n}{n^2} \cos(nx)$$

$$\text{for } x = \pi$$

$$\frac{\pi^2}{2} = \frac{\pi^2}{6} + \sum_{n=1}^{\infty} \frac{2(-1)^n}{n^2} \cos(n\pi)$$

$$\frac{\pi^2}{6} = \frac{1}{1} + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \dots$$

$$\text{for } x = 0$$

$$-\frac{\pi^2}{6} = 2 \left[\frac{1}{1} + \frac{1}{2^2} + \frac{1}{3^2} + \dots \right]$$

$$\frac{\pi^2}{12} = 1 - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \dots$$

$$11) f(x) = \begin{cases} 0 & -\pi < x < 0 \\ \sin x & 0 < x < \pi \end{cases}$$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \int_0^{\pi} \sin x dx.$$

$$a_0 = \frac{2}{\pi}$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cdot \cos(nx) dx = \frac{1}{2\pi} \int_0^{\pi} 2 \sin x \cos n x dx$$

$$a_n = \frac{1}{2\pi} \left[\frac{-\cos(n+1)x}{n+1} + \frac{\cos(n-1)x}{n-1} \right]_0^{\pi}$$

$$= \frac{2}{2\pi} \left[\frac{(-1)^{n+1} - 1}{n^2 - 1} \right]$$

$$= -\frac{1}{\pi} \left[\frac{1 - (-1)^{n+1}}{n^2 - 1} \right]$$

$$a_n = \begin{cases} 0 & ; n = \text{odd} \\ \frac{-2}{\pi(n^2 - 1)} & ; n = \text{even} \end{cases} \quad n \neq 1$$

$$b_n = \frac{1}{2\pi} \int_0^{\pi} \cos(n-1)x - \cos(n+1)x dx$$

$$b_n = \frac{1}{2\pi} \left[\frac{\sin(n-1)x}{(n-1)} - \frac{\sin(n+1)x}{(n+1)} \right]_0^{\pi}$$

$$b_n = 0$$

\therefore Fourier Series of function

$$f(x) = \frac{1}{\pi} + \sum_{n=1}^{\infty} \frac{1}{n^2 - 1} \sin nx$$

$$= \frac{1}{\pi} + \sum_{n=1}^{\infty} \frac{1}{n^2 - 1} [\sin((n-1)x) - \sin((n+1)x)]$$

$$= \frac{1}{\pi} + \sum_{n=1}^{\infty} \frac{1}{n^2 - 1} \frac{2 \sin nx}{n}$$

$$f(x) = \begin{cases} 0 & -5 < x < 0 \\ 3 & 0 < x < 5 \end{cases}$$

$$a_0 = \frac{1}{5} \int_{-5}^5 f(x) dx = \frac{1}{5} \cdot \frac{3}{2} \cdot 10 = 6$$

$$a_0 = 3$$

$$a_n = \frac{1}{5} \int_{-5}^5 f(x) \cdot \cos\left(\frac{n\pi x}{5}\right) dx$$

$$\therefore a_n = 0$$

$$b_n = \frac{1}{5} \int_{-5}^5 f(x) \cdot \sin\left(\frac{n\pi x}{5}\right) dx$$

$$= \frac{3}{5} \int_0^5 \sin\left(\frac{n\pi x}{5}\right) dx$$

$$\therefore b_n = \frac{3}{n\pi} \cdot (1 - (-1)^n)$$

$$1) f(x) = \begin{cases} 1 & -\pi < x < 0 \\ -1 & 0 < x < \pi \end{cases}$$

complex fourier series is

$$\sum_{n=0}^{\infty} c_n e^{-inx} dx$$

$$c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) e^{-inx} dx$$

$$= \frac{1}{2\pi} \left[\int_{-\pi}^0 e^{inx} dx - \int_0^{\pi} e^{-inx} dx \right]$$

$$= \frac{1}{2\pi} \left[\left(\frac{e^{inx}}{-in} \right)_0^{\pi} - \left[\frac{e^{-inx}}{-in} \right]_0^{\pi} \right]$$

$$= \frac{2}{2\pi} \frac{(-1)^{n+1}}{in\pi} = \frac{(-1)^{n+1}}{(in\pi)}$$

Complex Fourier series is,

$$\sum_{n=-\infty}^{\infty} \frac{(-1)^{|n|}}{i n \pi} e^{i n x}, \quad n \neq 0$$

(ii) $f(x) = \begin{cases} x & : 0 \leq x \leq 1 \\ 2-x & , \quad 1 \leq x < 2 \end{cases}$

$$C_n = \frac{1}{2} \int_0^2 f(x) \cdot e^{-inx} dx$$
$$= \frac{1}{2} \left[\frac{x e^{-inx}}{-in\pi} + \frac{e^{-inx}}{(n\pi)^2} \right]_0^1 + \frac{1}{2} \left[\frac{(2-x) e^{-inx}}{-in\pi} - \int \frac{e^{-inx}}{n\pi} dx \right]$$
$$= \frac{e^{2x\pi i}}{2(n\pi)^2}$$

∴ Complex Fourier series,

$$\sum_{n=-\infty}^{\infty} \frac{e^{2n\pi i}}{2(n\pi)^2} \cdot e^{inx}$$

(iii) $f(x) = \frac{L}{2} - x, \quad 0 < x < L$

$$a_0 = \frac{2}{L} \int_0^L (\frac{L}{2} - x) dx$$

$$a_n = \frac{2}{L} \int_0^L (\frac{L}{2} - x) \cos\left(\frac{2n\pi x}{L}\right) dx$$

$$b_n = \frac{2}{L} \int_0^L (\frac{L}{2} - x) \sin\left(\frac{2n\pi x}{L}\right) dx$$
$$= \frac{2}{L} \left[\frac{L}{2} \cdot \frac{L}{2\pi n} + \left(-\frac{1}{2} \cdot \frac{L}{2\pi n} \right) \right]$$

$$= \frac{2}{L} \left[\frac{L^2}{4n\pi} + \frac{L^2}{4\pi} \right] = \frac{L}{n\pi}$$

$$\frac{L}{2} \cdot a = \frac{L}{2\pi} \sum_{n=1}^{\infty} \frac{1}{n} \sin\left(\frac{2n\pi a}{L}\right)$$

$$f(x) = x ; 0 < x < 2$$

$$b_n = \frac{2}{L} \int_0^L x \cdot \sin\left(\frac{n\pi x}{L}\right) dx$$

$$b_n = 2 \left[\frac{-x \cos(n\pi x)}{n\pi} + \frac{\sin(n\pi x)}{(n\pi)^2} \right]_0^L$$

$$b_n = 2 \left(\frac{-2}{n\pi} \right) = -\frac{4}{n\pi}$$

fourier sine series is,

$$\sum_{n=1}^{\infty} \left(-\frac{4}{n\pi} \right) \sin(n\pi x)$$

$$f(x) = x ; 0 < x < 2$$

$$f(x) = 0 ; 2 < x < 4$$

$$f(x) = 0 ; 4 < x < 6$$

$$f(x) = 0 ; 6 < x < 8$$

$$f(x) = 0 ; 8 < x < 10$$

$$f(x) = 0 ; 10 < x < 12$$

$$f(x) = 0 ; 12 < x < 14$$

Assignment-3

1) $f(x) = \begin{cases} 0 & x < 0 \\ x & 0 \leq x < 2 \\ 0 & x \geq 2 \end{cases}$

Fourier integral is given by,

$$\int_{-\infty}^{\infty} [A(\lambda) \cdot \cos \lambda x + B(\lambda) \cdot \sin \lambda x] dx = \int_{-\infty}^{\infty} f(t) \cdot \sin \lambda t dt.$$

$$A(\lambda) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(t) \cdot \cos \lambda t dt ; B(\lambda) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(t) \cdot \sin \lambda t dt.$$

$$\therefore A(\lambda) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(t) \cos \lambda t dt = \frac{1}{\pi} \int_0^2 t \cos \lambda t dt$$

$$= \frac{1}{\pi} \left[\frac{t \sin \lambda t}{\lambda} - \int \frac{\sin \lambda t}{\lambda} dt \right]_0^\infty$$

$$= \frac{1}{\pi} \left[\frac{t \sin \lambda t + \cos \lambda t}{\lambda^2} \right]_0^\infty = \frac{1}{\pi} \left[\frac{2 \sin 2\lambda + \cos 2\lambda}{\lambda} - \frac{1}{\lambda^2} \right]$$

$$\Rightarrow B(\lambda) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(t) \sin \lambda t dt$$

$$= \frac{1}{\pi} \int_0^2 t \sin \lambda t dt = \frac{1}{\pi} \left[-\frac{t \cos \lambda t}{\lambda} - \int -\frac{\cos \lambda t}{\lambda} dt \right]_0^\infty$$

$$= \frac{1}{\pi} \left[-\frac{t \cos \lambda t + \sin \lambda t}{\lambda^2} \right]_0^\infty$$

$$= \frac{1}{\pi} \left[-\frac{2 \cos 2\lambda}{\lambda} + \frac{\sin 2\lambda}{\lambda^2} \right]$$

∴ Fourier integral is,

$$\frac{1}{\pi} \int_0^{\infty} \left[\frac{2 \sin 2\lambda + \cos(2\lambda) - 1}{\lambda^2} \right] \cos \lambda x + \left[\frac{\sin 2\lambda - 2\lambda \cos 2\lambda}{\lambda^2} \right] \sin \lambda x d\lambda.$$

(ii) $f(x) = \begin{cases} 0 & x < 0 \\ 1 & 0 \leq x < 1 \\ 0 & x \geq 1 \end{cases}$

Fourier integral is,

$$\int_{-\infty}^{\infty} [A(\lambda) \cos \lambda x + B(\lambda) \cdot \sin \lambda x] dx$$

$$A(\lambda) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(t) \cdot \cos \lambda t dt ; B(\lambda) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(t) \cdot \sin \lambda t dt.$$

we have,

$$A(\lambda) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(t) \cdot \cos \lambda t dt$$

$$= \frac{1}{\pi} \int_0^\infty \cos \lambda t dt$$

$$= \frac{1}{\pi} \left[\frac{\sin \lambda t}{\lambda} \right]_0^\infty = \frac{1}{\pi} \frac{\sin \lambda}{\lambda}$$

$$B(\lambda) = \frac{1}{\pi} \int_0^\infty \sin \lambda t dt$$

$$= \frac{-1}{\pi} \left[\frac{\cos \lambda t}{\lambda} \right]_0^\infty = \frac{1 - \cos \lambda}{\pi \lambda}$$

∴ Fourier integral is given by,

$$\int_0^\infty \left(\frac{\sin \lambda}{\pi \lambda} \cos \lambda x + \frac{1 - \cos \lambda}{\pi \lambda} \sin \lambda x \right) dx$$

(ii) $F(x) = \begin{cases} 0 & x < 0 \\ e^{-x} & x > 0 \end{cases}$

Fourier integral is given by,

$$\int_0^\infty [A(\lambda) \cos \lambda x + B(\lambda) \sin \lambda x] dx$$

$$A(\lambda) = \frac{1}{\pi} \int_0^\infty f(t) \cos \lambda t dt ; B(\lambda) = \frac{1}{\pi} \int_0^\infty f(t) \sin \lambda t dt$$

$$A(\lambda) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(t) \cos \lambda t dt$$

$$= \frac{1}{\pi} \int_{-\infty}^{\infty} e^{-t} \cos \lambda t dt$$

$$= \frac{1}{\pi} \left[\frac{\cos \lambda t \cdot e^{-t}}{-1} + \int \frac{\lambda \cdot \sin \lambda t \cdot e^{-t}}{-1} dt \right]$$

$$= -\frac{\cos \lambda t \cdot e^{-t}}{\pi} + \frac{\lambda \sin \lambda t \cdot e^{-t}}{\pi} - \frac{\lambda^2}{\pi} \int \cos \lambda t e^{-t} dt$$

$$(1 + \lambda^2) A(\lambda) = -\frac{\cos \lambda t \cdot e^{-t} + \lambda \sin \lambda t \cdot e^{-t}}{\pi} \Big|_0^{\infty}$$

$$\therefore A(\lambda) = \frac{1}{\pi(1 + \lambda^2)}$$

$$\begin{aligned}
 B(\lambda) &= \frac{1}{\pi} \int_{-\infty}^{\infty} f(t) \sin(\lambda t) dt \\
 &= \frac{1}{\pi} \int e^{it} \sin(\lambda t) dt \Rightarrow \frac{1}{\pi} \left[\frac{\sin \lambda t}{-1} - \int \frac{\lambda \cos \lambda t}{-1} dt \right] \\
 &= -\frac{\sin \lambda t}{\pi} + \frac{\lambda}{\pi} \cos \lambda t - \frac{\lambda^2}{\pi} \int \sin \lambda t dt \\
 B(\lambda) &= \left(-\frac{\sin \lambda t}{\pi} - \frac{\lambda \cos \lambda t}{\pi} \right) \Big|_0^\infty \\
 &= \frac{\lambda}{\pi(1+\lambda^2)}
 \end{aligned}$$

\therefore Integral representation is,

$$\int \frac{\cos(\lambda x)}{\pi(1+x^2)} + \frac{\lambda \sin(\lambda x)}{\pi(1+x^2)} dx$$

$$(iv) f(x) = \begin{cases} e^{-|x|}, & |x| < 1 \\ 0, & \text{otherwise} \end{cases}$$

$$A(\lambda) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(t) \cdot \cos \lambda t dt ; B(\lambda) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(t) \sin \lambda t dt$$

$$\begin{aligned}
 A(\lambda) &= \frac{1}{\pi} \int_{-\infty}^{\infty} f(t) \cos \lambda t dt = \frac{1}{\pi} \int_{-1}^1 f(t) \cos \lambda t dt \\
 &= \frac{2}{\pi} \left[\frac{\cos \lambda t}{-1} + \int \frac{\lambda \sin \lambda t}{-1} dt \right]_0^1
 \end{aligned}$$

$$\begin{aligned}
 A(\lambda) &= \frac{-2}{\pi} \cos \lambda t + \frac{2\lambda}{\pi} \sin \lambda t \\
 &= \frac{-2 \cos(\lambda e^1) + 2\lambda \sin(\lambda e^1) + 2}{\pi(1+\lambda^2)}
 \end{aligned}$$

$$B(\lambda) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(t) \sin \lambda t dt$$

$$= \frac{1}{\pi} \int_{-1}^1 e^{it} \sin \lambda t dt = 0$$

$$\therefore \text{Integral will be,} \int_{-1}^1 \frac{-2 \cos(\lambda e^1) + 2\lambda \sin(\lambda e^1) + 2}{\pi(1+\lambda^2)} \cos \lambda n dn$$

ii) $f(x) = \begin{cases} x & x < 0 \\ 0 & x \geq 0 \end{cases}$

cosine integral is given by,

$$A(\lambda) \cdot \cos \lambda x dx ; A(\lambda) = \frac{2}{\pi} \int_0^\infty f(t) \cdot \cos(\lambda t) dt$$

$$A(\lambda) = \frac{2}{\pi} \int_0^\infty f(t) \cdot \cos(\lambda t) dt$$

$$= \frac{2}{\pi} \int_0^\infty t \cdot \cos(\lambda t) dt$$

$$= \frac{2}{\pi} \left[\frac{t^2 \sin \lambda t}{\lambda} - \frac{2}{\lambda} \int t \sin \lambda t dt \right]$$

$$= \frac{2t^2 \sin \lambda t}{\pi \lambda} + \frac{4}{\pi \lambda} \int t \sin \lambda t dt$$

$$= \frac{2t^2 \sin \lambda t}{\pi \lambda} + \frac{4t \cos \lambda t}{\pi \lambda^2} - \frac{4}{\pi \lambda^2} \int \cos \lambda t dt$$

$$= \left[\frac{2t^2 \sin \lambda t}{\pi \lambda} + \frac{4t \cos \lambda t}{\pi \lambda^2} - \frac{4}{\pi \lambda^3} \sin \lambda t \right]_0^\infty$$

$$\therefore A(\lambda) = \frac{50 \sin(5\lambda)}{\pi \lambda} + \frac{20 \cos(5\lambda)}{\pi \lambda^2} - \frac{4 \sin(5\lambda)}{\pi \lambda^3}$$

\therefore Fourier integral is,

$$A(\lambda) = \left[\frac{50 \sin(5\lambda)}{\pi \lambda} + \frac{20 \cos(5\lambda)}{\pi \lambda^2} - \frac{4 \sin(5\lambda)}{\pi \lambda^3} \right]_{0}^{\infty}$$

iii) $f(x) = \begin{cases} \sin x & 0 < x < \pi \\ 0 & x > \pi \end{cases}$

cosine integral is given by,

$$A(\lambda) \cos \lambda x dx ; A(\lambda) = \frac{2}{\pi} \int_0^\infty f(t) \cdot \cos(\lambda t) dt$$

$$A(\lambda) = \frac{2}{\pi} \int_{-\pi}^{\pi} f(t) \cdot \cos(\lambda t) dt$$

$$= \frac{2}{\pi} \int_{-\pi}^{\pi} \sin t \cos \lambda t dt = \frac{1}{\pi} \int_{-\pi}^{\pi} \frac{\sin((1+\lambda)t) - \sin((1-\lambda)t)}{2} dt$$

$$\begin{aligned}
 &= \frac{1}{\pi} \left[\frac{\cos \lambda \pi}{1+\lambda} + \frac{1}{1+\lambda} + \frac{\cos \lambda \pi}{1+\lambda} + \frac{1}{1-\lambda} \right]_0^\infty \\
 &= \frac{2}{\pi} \frac{(1+\cos \lambda \pi)}{1-\lambda^2}
 \end{aligned}$$

∴ Fourier integral is $\int \frac{2}{\pi} \frac{(1+\cos \lambda \pi)}{1-\lambda^2} \cos \lambda x dx$

3) if $f(x) = \begin{cases} x & ; 0 \leq x \leq 2 \\ 0 & ; x > 2 \end{cases}$

Sine integral is given by,

$$\int_0^\infty B(\lambda) \cdot \sin \lambda x dx$$

$$\begin{aligned}
 \text{For } B(\lambda) &= \frac{2}{\pi} \int_0^\infty t \sin \lambda t dt \\
 &= \frac{2}{\pi} \left[\frac{-t \cos \lambda t}{\lambda} + \int (1) \frac{\cos \lambda t}{\lambda} dt \right]_0^\infty \\
 &= \frac{2}{\pi} \left[-\frac{t \cos \lambda t}{\lambda} + \frac{1}{\lambda} \frac{\sin \lambda t}{\lambda} \right]_0^\infty \\
 &= \left[\frac{\sin 2\lambda}{\lambda^2} - \frac{2 \cos 2\lambda}{\lambda^2} \right]_0^\infty \\
 &= \frac{2 (\sin 2\lambda - 2 \lambda \cos 2\lambda)}{\pi \lambda^2}
 \end{aligned}$$

∴ Integral is $\int_0^\infty \frac{2 (\sin 2\lambda - 2 \lambda \cos 2\lambda)}{\pi \lambda^2} \sin \lambda x dx$

(ii) $f(x) = \begin{cases} \sinhx & ; 0 \leq x \leq 3 \\ 0 & ; x > 3 \end{cases}$

Sine integral given by,

$$\int_0^\infty B(\lambda) \cdot \sin \lambda x dx$$

$$B(\lambda) = \frac{2}{\pi} \int_0^{\pi} f(t) \cdot \sin \lambda t dt$$

$$\therefore B(\lambda) = \frac{2}{\pi} \int_0^{\pi} \sin \lambda t \cdot \sin \lambda t dt$$

$$= \frac{1}{\pi} \int_0^{\pi} e^{i \lambda t} \sin \lambda t - \frac{1}{\pi} \int_0^{\pi} e^{-i \lambda t} \sin \lambda t dt$$

$$\text{Let } I_1 = \int_0^{\pi} e^{i \lambda t} \sin \lambda t dt$$

$$I_1 = \frac{\sin \lambda t \cdot e^{i \lambda t}}{\lambda} - \frac{\lambda}{\lambda^2} \cdot \cos \lambda t e^{i \lambda t} - \frac{1}{\lambda^2} \int_0^{\pi} \sin \lambda t$$

$$I_1 = \frac{\sin 3\lambda \cdot e^{3\lambda}}{\lambda} - \frac{\lambda \cdot \cos 3\lambda e^{3\lambda}}{\lambda^2} + \frac{1}{\lambda^2}$$

\therefore for $\lambda = 1$

$$= \frac{\sin 3\lambda e^3 - \lambda \cos 3\lambda e^3 + 1}{1 + \lambda^2}$$

and for $\lambda = -1$

$$= \frac{-\sin 3\lambda e^{-3\lambda} - \lambda \cos 3\lambda e^{-3\lambda} + 1}{1 + \lambda^2}$$

$$= \frac{2 \sin 3\lambda \cosh 3}{\pi(1 + \lambda^2)} - \frac{2 \lambda \cos 3\lambda \sinh 3}{\pi(1 + \lambda^2)}$$

$$(iii) f(x) = \begin{cases} 0 & 0 \leq x < 1 \\ 1 & 1 < x \leq 2 \\ 0 & x > 2 \end{cases}$$

$$\int_0^{\infty} B(\lambda) \cdot \sin \lambda x dx$$

$$B(\lambda) = -\frac{2}{\pi} \int_0^{\infty} f(t) \sin \lambda t dt$$

$$\therefore B(\lambda) = \frac{2}{\lambda} \int_0^1 0 dt + \frac{2}{\pi} \int_0^1 \sin \lambda t dt + \frac{2}{\pi} \int_0^{\infty} 0 dt$$

$$= \frac{2}{\pi} \int_0^1 \sin \lambda t dt$$

$$\begin{aligned}
 &= \frac{2}{\pi} \left[-\frac{\cos \lambda t}{\lambda} \right]_0^\infty, \text{ it is important to note that } \\
 &= \frac{2}{\pi} \left[-\frac{\cos 2\lambda}{\lambda} - \left(-\frac{\cos \lambda}{\lambda} \right) \right] \\
 &= \frac{2}{\pi} \left[-\frac{\cos 2\lambda}{\lambda} + \frac{\cos \lambda}{\lambda} \right]
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{2}{\pi} \left[\frac{\cos \lambda - \cos 2\lambda}{\lambda} \right] \\
 &\therefore B(0) = \frac{2}{\pi} \int_0^\infty \sin(\lambda t) dt = 0
 \end{aligned}$$

\therefore The sine integral is given as

$$\int_0^\infty \frac{2}{\pi} \left[\frac{\cos \lambda - \cos 2\lambda}{\lambda} \right] \sin \lambda t dt$$

A) Consider, $f(x) = \frac{\pi}{2} e^{-x}$ we find its cosine integral
 Sol. we find $A(\lambda)$.

$$\begin{aligned}
 A(\lambda) &= \frac{2}{\pi} \int_0^\infty f(t) \cdot \cos \lambda t dt = (\star) \\
 &= \frac{2}{\pi} \int_0^\infty \frac{\pi}{2} e^{-t} \cos \lambda t dt \\
 &= \int_0^\infty e^{-t} \cos \lambda t dt
 \end{aligned}$$

$$A(\lambda) = -\cos(\lambda t) e^{-t} + \lambda \sin(\lambda t) e^{-t} - \lambda^2 \int_0^\infty \cos \lambda t e^{-t} dt$$

$$\therefore A(\lambda) [1 + \lambda^2] = [-\cos(\lambda t) e^{-t} + \lambda \sin(\lambda t) e^{-t}]_0^\infty$$

$$\begin{aligned}
 \therefore A(\lambda) &= 0 + 0 - [-1 + 0] / 1 + \lambda^2 \\
 &= \frac{1}{1 + \lambda^2}
 \end{aligned}$$

\therefore cosine integral is,

$$\int_0^\infty A(\lambda) \cdot \cos \lambda d\lambda$$

$$\Rightarrow \int_0^\infty \frac{\cos \lambda}{1+\lambda^2} d\lambda$$

By Fourier integral theorem, the integral converges to $\frac{f(x)+f(-x)}{2}$,
the $\int_0^\pi e^{-x} \sin x$ is continuous for all
 $x > 0$, so the integral function converges.

$$\text{so, } \int \frac{\cos \lambda}{1+\lambda^2} d\lambda = \frac{\pi}{2} e^x, \forall x > 0,$$

Hence proved.

(5)

To prove,

$$e^x - e^{2x} = \frac{1}{\pi} \int_0^\infty \frac{1 \sin \lambda x}{(1+\lambda^2)(4+\lambda^2)} d\lambda$$

consider,

$$f(x) = e^x - e^{2x}$$

$$B(\lambda) = \frac{2}{\pi} \int_0^\infty f(t) \sin \lambda t dt$$

$$= \frac{2}{\pi} \int_0^\infty (e^t - e^{2t}) \sin \lambda t dt$$

$$= \frac{2}{\pi} \left[\int_0^\infty e^t \sin \lambda t dt - \int_0^\infty e^{2t} \sin \lambda t dt \right]$$

We know that,

$$\int_0^\infty \sin at^2 = \int_0^\infty e^{-st} \sin at dt$$

we get,

Lf sinxat³.

$$B(1) = \frac{2}{\pi} [F(1) - F(2)]$$

$$= \frac{2}{\pi} \left[\frac{A}{1+\lambda^2} - \frac{A}{\lambda^2+2^2} \right]$$

$$= \frac{2A}{\pi} \left(\frac{\lambda^2 + 4 - \lambda^2 - 1}{(1+\lambda^2)(\lambda^2+2^2)} \right)$$

$$= \frac{6A}{\pi(1+\lambda^2)(\lambda^2+2^2)}$$

∴ Fourier sine integral is,

$$\int_0^\infty \frac{6A \sin \lambda x}{\pi(1+\lambda^2)(\lambda^2+2^2)} d\lambda$$

By theorem, the value converges to $f(x^+) + f(x^-)$, but as $f(x)$ is continuous, we get,

$$e^{ix} + e^{-ix} = \int_0^\infty \frac{6A \sin \lambda x}{\pi(\lambda^2+1)(\lambda^2+2^2)} d\lambda$$

$$\textcircled{6} \quad f(x) = \begin{cases} 0 & x < 0 \\ 1/2 & x = 0 \\ e^{ix} & x > 0 \end{cases}$$

Fourier integral

$$\int_0^\infty A(\lambda) \cos \lambda x + B(\lambda) \sin \lambda x d\lambda$$

$$\therefore A(\lambda) = \frac{1}{\pi} \int_0^\infty f(t) \cdot \cos \lambda t dt$$

$$B(\lambda) = \frac{1}{\pi} \int_0^\infty f(t) \cdot \sin \lambda t dt$$

$$A(\lambda) = \frac{1}{\pi} \int_0^\infty e^t \cdot \cos \lambda t dt$$

$$= \frac{1}{\pi} \left[\frac{\cos \lambda t - \lambda \sin \lambda t}{-1} + \int \frac{\lambda \sin \lambda t}{-1} dt \right]$$

$$= -\frac{\cos \lambda t}{\pi} - \frac{\lambda}{\pi} \left[\frac{\sin \lambda t}{-1} - \int \frac{\lambda \cos \lambda t}{-1} dt \right]$$

$$A(\lambda) = \left[-\frac{\cos(\lambda t)}{\pi} e^t + \frac{\lambda}{\pi} \sin(\lambda t) e^t \right]_0^\infty$$

$$= 0 + 0 - \left[-\frac{1}{\pi} + 0 \right] \sqrt{1+\lambda^2}$$

$$\therefore A(\lambda) = \frac{1}{\pi(1+\lambda^2)}$$

$$B(\lambda) = \frac{1}{\pi} \int_0^\infty e^t \sin \lambda t dt$$

$$= \frac{1}{\pi} \left[\frac{\sin \lambda t}{-1} \cdot e^t - \int \frac{\lambda \cos \lambda t}{-1} e^t dt \right]$$

$$= -\frac{\sin(\lambda t)}{\pi} e^t + \frac{\lambda}{\pi} \left[\frac{\cos \lambda t}{-1} e^t \right] + \frac{\lambda \sin \lambda t}{\pi}$$

$$B(\lambda) = \left[-\frac{\sin(\lambda t)}{\pi} e^t - \frac{\lambda \cos(\lambda t)}{\pi} e^t \right]_0^\infty$$

$$= 0 + 0 - \left[0 - \frac{\lambda}{\pi} \right] \sqrt{1+\lambda^2}$$

$$B(\lambda) = \frac{\lambda}{\pi(1+\lambda^2)}$$

\therefore Fourier integral is,

$$\int_0^\infty \left[\frac{\cos \lambda(\omega)}{\pi(1+\lambda^2)} + \frac{\lambda \sin \lambda(\omega)}{\pi(1+\lambda^2)} \right] d\omega$$

$$a) \Rightarrow f(x) = \begin{cases} 1 & x \in \mathbb{Z} \\ 0 & \text{otherwise.} \end{cases}$$

complex fourier integral is given by

$$\int_{-\infty}^{\infty} E(\lambda) \cdot e^{i\lambda t} d\lambda ; C(\lambda) = \frac{1}{2\pi} \int_{-\infty}^{\infty} f(t) \cdot \bar{e}^{i\lambda t} dt.$$

$$\therefore C(\lambda) = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(t) \cdot \bar{e}^{i\lambda t} dt$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} H | \bar{e}^{i\lambda t} | dt$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} t \cdot \bar{e}^{i\lambda t} dt + \frac{1}{2\pi} \int_{-\pi}^{\pi} t \cdot \bar{e}^{i\lambda t} dt$$

$$= \frac{1}{2\pi} \left[\left[\frac{t \cdot \bar{e}^{i\lambda t}}{-i\lambda} \right] - \int \frac{(1) \bar{e}^{i\lambda t}}{-i\lambda} \right]_0^\pi$$

$$= \frac{1}{2\pi} \left[\frac{-t \cdot \bar{e}^{i\lambda t}}{-i\lambda} + \frac{\bar{e}^{i\lambda t}}{(-i\lambda)^2} \right]_{-\pi}^{\pi}$$

$$= \frac{1}{2\pi} \left[\frac{-t \cdot \bar{e}^{i\lambda \pi}}{-i\lambda} + \frac{\bar{e}^{i\lambda \pi}}{(-i\lambda)^2} - \frac{1}{\lambda^2} \right]$$

$$= \frac{1}{2\pi} \left[\frac{1}{\lambda^2} - \left(\frac{\pi e^{i\lambda \pi}}{-i\lambda} + \frac{e^{i\lambda \pi}}{(-i\lambda)^2} \right) \right]$$

$$= \frac{1}{2\pi} \left[\frac{-\pi \bar{e}^{i\lambda \pi}}{i\lambda} + \frac{\bar{e}^{i2\lambda \pi}}{\lambda^2} - \frac{1}{\lambda^2} \right]$$

$$= \frac{e^{i\lambda \pi} + \bar{e}^{-i\lambda \pi}}{2\pi \lambda^2} + \frac{\bar{e}^{i2\lambda \pi} - 1}{2\pi \lambda^2} - \frac{1}{2\pi \lambda^2} - \frac{1}{2\pi \lambda^2}$$

$$= \frac{\cos(\lambda\pi)}{\pi\lambda^2} + \frac{\sin(\lambda\pi)}{\lambda} - \frac{1}{\lambda^2}$$

\therefore fourier integral is

$$\int_{-\infty}^{\infty} \left[\frac{\cos(\lambda\pi)}{\pi\lambda^2} + \frac{\sin(\lambda\pi)}{\lambda} - \frac{1}{\lambda^2} \right] \bar{e}^{i\lambda t} d\lambda$$

check with

(b) $f(x) = \frac{1}{2} + \frac{1}{\pi} \operatorname{atan}(x)$

10) If $f(x)$ is defined on $(0, \infty)$, Fourier transform of $f(x)$ is given by $\hat{f}(\lambda)$, then at pt. of continuity, we have $\hat{f}''(\lambda) = \frac{2}{\pi} \int_0^\infty f''(t) \cos(\lambda t) dt$, where $\hat{f}''(\lambda) = -\hat{f}'(\lambda)$.

→ The Fourier cosine integral of $f(x)$

$$\int_0^\infty \hat{f}^*(\lambda) \cdot \cos(\lambda x) d\lambda$$

$$\hat{f}^*(\lambda) = \frac{2}{\pi} \int_0^\infty t^2 f(t) \cos(\lambda t) dt$$

By convergence theorem,

$$x^2 f(x) = \int_0^\infty \hat{f}^*(\lambda) \cdot \cos(\lambda x) d\lambda$$

Now prove,

$$\hat{f}^* = -\hat{f}'$$

$$\hat{f}(\lambda) = \frac{2}{\pi} \int_0^\infty f(t) \cos(\lambda t) dt$$

$$\hat{f}'(\lambda) = \frac{2}{\pi} \frac{d}{d\lambda} \int_0^\infty f(t) \cos(\lambda t) dt$$

$$= \frac{2}{\pi} \int_0^\infty f(t) \cdot \frac{d}{dt} \cos(\lambda t) dt$$

$$= -\frac{2}{\pi} \int_0^\infty f(t) \cdot \sin(\lambda t) dt$$

$$\hat{f}''(\lambda) = -\frac{2}{\pi} \frac{d}{d\lambda} \int_0^\infty f(t) \sin(\lambda t) dt$$

$$= -\frac{2}{\pi} \int_0^\infty f(t) \cdot t \cdot \frac{d}{dt} \sin(\lambda t) dt$$

$$= -\frac{2}{\pi} \int_0^\infty t^2 f(t) \cos(\lambda t) dt$$

$$\therefore \hat{f}''(\lambda) = -\hat{f}'(\lambda)$$

Hence Proved

$$\begin{aligned}
 & \text{(B)} \\
 \text{i) } & F(\lambda) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) \cdot e^{i\lambda t} dt \\
 & \therefore \hat{f}(\lambda) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{at^2} \cdot e^{i\lambda t} dt \\
 & = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{(at^2 + i\lambda t)} dt \\
 & = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-a(t^2 - \frac{i\lambda t}{a})} dt \\
 & = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-a(t + \frac{i\lambda}{a})^2} \cdot e^{\frac{(\lambda)^2}{4a}} dt \\
 & = \frac{e^{\frac{\lambda^2}{4a}}}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-a(t + \frac{i\lambda}{a})^2} dt \\
 & \quad \text{Let } u = \sqrt{a}(t + \frac{i\lambda}{a})
 \end{aligned}$$

$\Rightarrow \frac{\Delta^2}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{u^2} du$ (use formula $\int_{-\infty}^{\infty} e^{-x^2} dx = \sqrt{\pi}$)
 $t = \infty \rightarrow u = \infty$
 $t = -\infty \rightarrow u = 0$

$$\Rightarrow \int_{-\infty}^{\infty} e^{u^2} du = \sqrt{\pi}$$

$$\therefore \hat{f}(\lambda) = \frac{1}{\sqrt{2\pi}} \frac{e^{\frac{\lambda^2}{4a}}}{\sqrt{a}}$$

$$\begin{aligned}
 \text{(ii)} \quad & \hat{f}(\lambda) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) \cdot e^{i\lambda t} dt \\
 & f(\lambda) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{at^2} \cdot e^{i\lambda t} dt \\
 & = \frac{1}{\sqrt{2\pi}} \left[e^{at} \cdot e^{i\lambda t} dt + \frac{1}{\sqrt{2\pi}} \right] e^{at - i\lambda t} dt
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{1}{\sqrt{2\pi}} \left[\frac{e^{(a-i\lambda)t}}{(a-i\lambda)} \right]_0^\infty + \frac{1}{\sqrt{2\pi}} \left[\frac{e^{-(a+i\lambda)t}}{-(a+i\lambda)} \right]_0^\infty \\
 &= \frac{1}{\sqrt{2\pi}} \left[\frac{1}{a-i\lambda} \right] + \frac{1}{\sqrt{2\pi}} \left[0 - \frac{1}{a+i\lambda} \right] \\
 &= \frac{1}{\sqrt{2\pi}} \left[\frac{1}{a-i\lambda} + \frac{1}{a+i\lambda} \right] = \frac{1}{\sqrt{2\pi}} \left[\frac{a+i\lambda + a-i\lambda}{a^2 + \lambda^2} \right] \\
 &= \frac{2a}{\sqrt{2\pi}(a^2 + \lambda^2)} = \sqrt{\frac{2}{\pi}} \cdot \left(\frac{a}{a^2 + \lambda^2} \right)
 \end{aligned}$$

② $y' - 4y = H(t) \cdot e^{4t}$
 Let $\{F[y]\} = Y$
 Fourier transform on both sides,
 $F\{y' - 4y\} = F\{H(t) \cdot e^{4t}\}$
 $F\{y'\} - 4F\{y\} = F\{H(t) \cdot e^{4t}\}$

$$\Rightarrow (i\lambda)Y - 4Y = \frac{1}{\sqrt{2\pi}(4+i\lambda)}$$

$$Y = \frac{1}{\sqrt{2\pi}(4+i\lambda)(i\lambda-4)}$$

$$= \frac{1}{\sqrt{2\pi}(i\lambda^2 - 16)} = \frac{-1}{\sqrt{2\pi}(\lambda^2 + 16)}$$

$$\begin{aligned}
 \therefore Y &= \frac{-1}{\sqrt{2\pi}(\lambda^2 + 16)} \\
 &= \frac{-1}{\sqrt{2\pi}(4+i\lambda)(4-i\lambda)}
 \end{aligned}$$

$$= \frac{-1}{8\sqrt{2}\pi} \left[\frac{1}{4+i\lambda} + \frac{1}{4-i\lambda} \right]$$

$$= \frac{-1}{8\sqrt{2}\pi (4+i\lambda)} - \frac{1}{8\sqrt{2}\pi (4-i\lambda)}$$

$$y = \mathcal{F}^{-1}\{Y\}$$

$$= \frac{-1}{8} (H(t) e^{-4t} + H(t) e^{4t})$$

$$= -\frac{H(t)}{8} (e^{-4t} + e^{4t})$$

$$(ii) y'' + 5y' + 4y = \delta(t-2)$$

$$\text{let } \mathcal{F}\{y\} = Y$$

Fourier transform,

$$\mathcal{F}\{y'' + 5y' + 4y\} = \mathcal{F}\{\delta(t-2)\}$$

$$\mathcal{F}\{y''\} + 5\mathcal{F}\{y'\} + 4\mathcal{F}\{y\} = \mathcal{F}\{\delta(t-2)\}$$

$$(9\lambda)^2 Y + 5(9\lambda)Y + 4Y = \frac{1}{\sqrt{2\pi}}$$

$$Y [(9\lambda)^2 + 5(9\lambda) + 4] = \frac{1}{\sqrt{2\pi}}$$

$$Y = \frac{1}{\sqrt{2\pi} (9\lambda^2 + 5(9\lambda) + 4)}$$

$$= \frac{e^{-2i\lambda}}{3\sqrt{2\pi}} \left[\frac{1}{9\lambda+1} - \frac{1}{9\lambda+4} \right]$$

$$= \frac{e^{-2i\lambda}}{3\sqrt{2\pi}(9\lambda+1)} - \frac{e^{-2i\lambda}}{3\sqrt{2\pi}(9\lambda+4)}$$

take ($b_0 = 2$)

we get,

$$y = \frac{1}{3} \left[\bar{F} \left\{ \frac{\bar{e}^{2i\lambda}}{\sqrt{2\pi}(i\lambda+1)} \right\} - F^+ \left\{ \frac{\bar{e}^{-2i\lambda}}{\sqrt{2\pi}(i\lambda+4)} \right\} \right]$$

$$= \frac{1}{3} [f(t-2) - f_1(t-2)]$$

$$\therefore \bar{F} \left\{ \frac{1}{\sqrt{2\pi}(at+i\lambda)} \right\} = H(t) - e^{at}$$

$$\therefore y = \frac{H(t-2)}{3} + \left[\frac{e^{(t-2)}}{e^{-4(t-2)}} - e^{-4(t-2)} \right]$$

(S-33) $\int_{-\infty}^{\infty} f(t) dt = \frac{1}{i\omega} [f(\omega) - f(-\omega)]$

③ Let $\int_{-\infty}^{\infty} f(t) dt = F(\omega)$ & $F(0) = 0$

Then prove,

$$F \left[\int_{-\infty}^t f(\tau) d\tau \right] = \frac{1}{i\omega} f(\omega) + f(-\omega)$$

$$\therefore \text{By definition,}$$

$$F \left\{ \int_{-\infty}^t f(t) dt \right\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) \cdot e^{-i\omega t} dt$$

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

$$= \frac{1}{\sqrt{2\pi}} \left[\int_{-\infty}^0 f(t) \cdot dt + \int_{-\infty}^0 e^{-i\omega t} dt + \int_{-\infty}^{\infty} f(t) \cdot e^{-i\omega t} dt \right]$$

$$= \frac{1}{\sqrt{2\pi}} \left[0 - 0 + \frac{1}{i\omega} \int_{-\infty}^{\infty} f(t) \cdot e^{-i\omega t} dt \right]$$

$$= \frac{1}{i\omega} f(\omega)$$

Hence proved.

$$4) \text{ let } F\{f(t)\} = f(\omega)$$

To prove,

$$F[f(t) \cdot \sin(\omega_0 t)] = \frac{1}{2} [F(\omega + \omega_0) - F(\omega - \omega_0)]$$

We know that,

$$\sin(\omega_0 t) = \frac{e^{i\omega_0 t} - e^{-i\omega_0 t}}{2}$$

$$\Rightarrow F[f(t) \cdot \sin(\omega_0 t)]$$

$$= F[f(t) \cdot \left(\frac{e^{i\omega_0 t} + e^{-i\omega_0 t}}{2} \right)]$$

$$= \frac{1}{2\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) \cdot (e^{-i\omega_0 t} + e^{i\omega_0 t}) e^{i\omega_0 t} dt$$

$$= \frac{1}{2\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) \cdot e^{i(\omega_0 + \omega)t} dt + \frac{1}{2\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) \cdot e^{i(\omega_0 - \omega)t} dt$$

$$= \frac{1}{2} [F(\omega + \omega_0) + F(\omega - \omega_0)]$$

= RHS

Hence proved.

$$5) \text{ To prove, if } F\{f(t)\} = f(\lambda) \text{ then } F(f(t)) = f(-\lambda)$$

$$\text{If } F\{f(t)\} = f(\lambda) \text{ then } f(t) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(\lambda) e^{i\lambda s} ds$$

By basic definition,

$$f(\alpha) = F(F(\lambda)) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(\lambda) e^{i\lambda s} ds$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(s) e^{is\lambda} ds$$

Now let $t = -\lambda$, we get

$$f(-\lambda) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(s) e^{is(-\lambda)} ds$$

Q) To prove,

$$\int_{-\infty}^{\infty} \frac{dt}{(2-it+i\lambda)(2+it)} = \frac{2\pi}{4+i\lambda}$$

frequency convolution,
let 'f' and 'g' be two functions defined
on $(-\infty, \infty)$ such that,

$\int_{-\infty}^{\infty} |f(t)| dt$, $\int_{-\infty}^{\infty} |g(t)| dt$ exists and

$F(f(t)) = f(\lambda)$, $F(g(t)) = g(\lambda)$, then.

$$F(f(t) \cdot g(t)) = (F * G)(\lambda)$$

consider,

$$\text{LHS} = \int_{-\infty}^{\infty} \frac{dt}{(2-it+i\lambda)(2+it)}$$

$$f(\lambda-t) = \frac{1}{2+i(\lambda-t)}, \quad g(t) = \frac{1}{2+it}$$

$$\Rightarrow F^{-1}\left[\frac{1}{\alpha+i\lambda}\right] = \sqrt{2\pi} \cdot e^{\alpha t} H(t)$$

$$f(e^{i\lambda t} \cdot f(t)) = F(\lambda - \lambda_0)$$

$$f(t) = \sqrt{2\pi} e^{\alpha t} H(t) \cdot e^{i\lambda t}$$

$$g(t) = \sqrt{2\pi} e^{\alpha t} H(t).$$

we get,

$$\int_{-\infty}^{\infty} \frac{dt}{(2-it+i\lambda)(2+it)} = \frac{\sqrt{2\pi}}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) g(t) e^{-i\lambda t} dt$$

$$= \int_{-\infty}^{\infty} \sqrt{2\pi} e^{-2t} (H(t)) \sqrt{2\pi} e^{-2t} e^{-i\lambda t} dt$$

$$= (\sqrt{2\pi})^e \int_0^\infty e^{-1t} H(t) e^{+it\lambda} dt$$

$$= 2\pi \times \frac{1}{\sqrt{2\pi}} \int_{-\infty}^\infty \sqrt{2\pi} e^{-1t} H(t) e^{+it\lambda} dt$$

$$= 2\pi F[\sqrt{2\pi} e^{-1t} H(t)]$$

$$= 2\pi \frac{2\pi}{4 + i\lambda}$$

$= R.H.S$ ~~* Hence proved~~

~~Let us prove the remaining part of the theorem~~

~~Let $t = \alpha$~~

~~(Hence $H(\alpha)$)~~ ~~(Hence $H(\alpha)$)~~

~~(or $H(\alpha)$)~~ ~~(Hence $H(\alpha)$)~~

~~(Hence $H(\alpha)$)~~ ~~(Hence $H(\alpha)$)~~

~~(Hence $H(\alpha)$)~~ ~~(Hence $H(\alpha)$)~~