

## Problem Set 1

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To find the Fourier transform of  $f(x) = e^{-|x|}$  for  $x \in \mathbb{R}$ , we compute

$$\begin{aligned}
 \hat{f}(\xi) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-|x|} e^{-ix\xi} dx \\
 &= \frac{1}{\sqrt{2\pi}} \left( \int_{-\infty}^0 e^{x(1-i\xi)} dx + \int_0^{\infty} e^{-x(1+i\xi)} dx \right) \\
 &= \frac{1}{\sqrt{2\pi}} \left( \frac{1}{1-i\xi} e^{x(1-i\xi)} \Big|_{-\infty}^0 - \frac{1}{1+i\xi} e^{-x(1+i\xi)} \Big|_0^{\infty} \right) \\
 &= \frac{1}{\sqrt{2\pi}} \left( \frac{2}{(1-i\xi)(1+i\xi)} \right) \\
 &= \frac{1}{\sqrt{2\pi}} \left( \frac{2}{1+\xi^2} \right)
 \end{aligned}$$

**Problem 6.2**

To find the Fourier transform of  $f(x) = e^{-a|x|^2}$  with  $a > 0$  and where  $x \in \mathbb{R}$ , we compute

$$\begin{aligned}
 \hat{f}(\xi) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-a|x|^2} e^{-ix\xi} dx \\
 &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-ax^2 - ix\xi} dx \\
 &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-ax^2 - ix\xi} dx \\
 &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-a(x+(i\xi)/2a)^2 - \xi^2/(4a)} dx \\
 &= \frac{e^{-\xi^2/(4a)}}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-a(x+(i\xi)/2a)^2} dx \\
 &= \frac{e^{-\xi^2/(4a)}}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-au^2} du \\
 &= \frac{e^{-\xi^2/(4a)}}{\sqrt{2\pi}} \sqrt{\frac{\pi}{a}}
 \end{aligned}$$

## Problem 6.4

Suppose the  $f \in L^1(\mathbb{R}^d)$  and  $f(x) = g(|x|)$  for some  $g$ , then we see that

$$\begin{aligned}\hat{f}(\xi) &= (2\pi)^{-d/2} \int_{\mathbb{R}^d} f(x) e^{-ix \cdot \xi} dx \\ &= (2\pi)^{-d/2} \int_{\mathbb{R}^d} g(|x|) e^{-ix \cdot \xi} dx \\ &= (2\pi)^{-d/2} \int_{\mathbb{R}^d} g(|x|) e^{-i|x||\xi| \cos(\theta)} dx \\ &= (2\pi)^{-d/2} \int_0^\infty \int_{\omega_d} g(r) e^{-ir|\xi| \cos(\theta)} r^d dr d\theta \\ &= h(|\xi|)\end{aligned}$$