

1. Problem 1a already solved.

Problem 1b:

$$g(x) = \begin{cases} \sin x & 0 \leq x \leq \pi \\ 0 & \text{otherwise} \end{cases} \quad (1)$$

Here, let us consider the definition of the Fourier Transform:

$$\hat{f}(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{-i\xi x} dx \quad (2)$$

From here, let us plug in our function into the Fourier Transform:

$$\hat{g}(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} g(x) e^{-i\xi x} dx \quad (3)$$

Here, our integral is split into three intervals: $(-\infty, 0) \cup [0, \pi] \cup (\pi, \infty)$:

$$\hat{g}(x) = \frac{1}{\sqrt{2\pi}} \left[\int_{-\infty}^0 0 e^{-i\xi x} dx + \int_0^{\pi} \sin x e^{-i\xi x} dx + \int_{\pi}^{\infty} 0 e^{-i\xi x} dx \right] \quad (4)$$

$$= \frac{1}{\sqrt{2\pi}} \left[\int_{-\infty}^0 0 dx + \int_0^{\pi} \sin x e^{-i\xi x} dx + \int_{\pi}^{\infty} 0 dx \right] \quad (5)$$

Here, two of our integrals is just 0. Now, let us evaluate our middle integral:

$$\hat{g}(x) = \frac{1}{\sqrt{2\pi}} \int_0^{\pi} \sin x e^{-i\xi x} dx \quad (6)$$

Using integration by parts, we get the following integrap:

$$\frac{1}{\sqrt{2\pi}} \left[-e^{-ix\xi} \cos x - i\xi e^{-ix\xi} \sin x \right]_0^{\pi} + \frac{1}{\sqrt{2\pi}} \int_0^{\pi} \xi^2 e^{-ix\xi} \sin x dx \quad (7)$$

2. .

3. Use Fourier Transforms to solve $u_{xt} = 4u_x$, where $u(x, 0) = xe^{-x^2}$, with $x \in (-\infty, \infty)$ and $t \in [0, \infty)$

Here, let us take the fourier transform of both sides:

$$F[u_{xt}] = i\xi \hat{u}_t \quad (8)$$

$$F[4u_x] = i\xi 4\hat{u} \quad (9)$$

Here, both sides are equal to each other, so let us write:

$$i\xi \hat{u}_t = i\xi 4\hat{u} \quad (10)$$

$$\hat{u}_t = 4\hat{u} \quad (11)$$

Here, let us find $u(x, t)$ by using our initial condition:

$$f(x) = xe^{-x^2} \quad (12)$$

From here, let us consider the general solution for our function:

$$F[f(x)] = \hat{f}(\xi) \quad (13)$$

Now, let us evaluate our fourier transform:

$$\hat{u}(\xi, t) = A(\xi)e^{4t} \quad (14)$$

From here, let us evaluate at $t = 0$:

$$\hat{u}(\xi, 0) = A(\xi) = \hat{f}(\xi) \quad (15)$$

So, let us write:

$$\hat{u}(\xi, t) = \hat{f}(\xi)e^{4t} \quad (16)$$

From here, now that we have \hat{u} , let us retransform back:

$$u(x, t) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{f}(\xi)e^{i\xi x} d\xi \quad (17)$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{f}(\xi)e^{i\xi x} d\xi \quad (18)$$