Chapter 36 Problems

Problem 2

$$\mathcal{F}\left[e^{-\alpha x^2}\right] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-\alpha x^2} e^{-ikx} dx$$
$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-\alpha x^2 - ikx} dx$$
$$= \frac{1}{\sqrt{2\pi}} \left(e^{(ik)^2/4\alpha} \sqrt{\frac{\pi}{\alpha}}\right)$$
$$= \frac{1}{\sqrt{2\alpha}} e^{-k^2/4\alpha}.$$

Problem 3

$$\mathcal{F}[f] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x)e^{-ikx} dx$$
$$= \frac{1}{\sqrt{2\pi}} \int_{-\alpha}^{\alpha} e^{-ikx} dx$$
$$= \frac{1}{\sqrt{2\pi}} \left(\frac{i}{k} \left(e^{-ikx} \Big|_{-\alpha}^{\alpha} \right) \right)$$
$$= -\sqrt{\frac{2}{\pi}} \frac{\sin(k\alpha)}{k}.$$

As we take a to infinity, the range of x values in f(x) increases to infinity while the range of k values approaches 0.

Problem 4

$$\begin{split} \int_{-\infty}^{\infty} e^{-\alpha|x|} \cos(bx) \ dx &= \left\langle e^{-\alpha|x|}, \cos(bx) \right\rangle \\ &= \left\langle \mathcal{F} \left[e^{-\alpha|x|} \right], \mathcal{F} [\cos(bx)] \right\rangle \\ &= \int_{-\infty}^{\infty} \frac{\alpha}{k^2 + \alpha^2} \left(\delta(k+b) + \delta(k-b) \right) \ dk \\ &= \frac{2\alpha}{\alpha^2 + b^2}. \end{split}$$

Problem 5

$$\int_{-\infty}^{\infty} \overline{f(x)}g(x) dx = \langle f, g \rangle$$
 Inner Product.
$$= \langle \mathcal{F}[f], \mathcal{F}[g] \rangle$$
 Plancherel's Identity
$$= \int_{-\infty}^{\infty} \overline{\widehat{f(k)}} \widehat{g}(k) dk.$$