

$$f_{xx} = \frac{1}{2} g_{xx} = 2 \int_0^{\infty} R_{xx} \cos(2\pi f g) dg = 2 \int_0^b (b-g) \cos(2\pi f g) dg$$

$$= \frac{b \sin(2\pi f b)}{\pi f} - 2 \int_0^b g \cos(2\pi f g) dg$$

$$u = g \quad du = dg$$

$$dv = \cos(2\pi f g) dg$$

integration by parts

$$v = \frac{\sin(2\pi f g)}{2\pi f}$$

$$-2 \int_0^b g \cos(2\pi f g) dg = -\frac{b \sin(2\pi f b)}{\pi f} + 2 \int_0^b \frac{\sin(2\pi f g) dg}{2\pi f}$$

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

$$f_{xx} = \frac{1}{2\pi^2 f^2} - \frac{\cos(2\pi f b)}{2\pi^2 f^2}$$