

# Math 353 HW 11

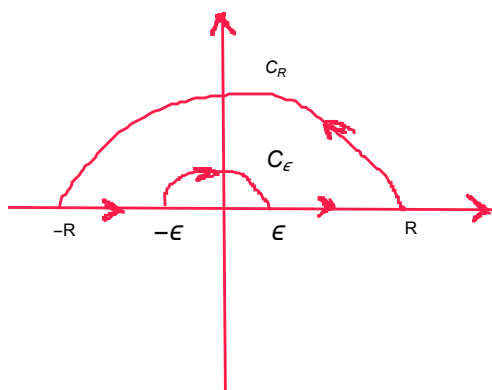
Mario L Gutierrez Abed

## Section 4.3

(2) Show that  $\int_0^\infty \frac{\sin x}{x(x^2+1)} dx = \frac{\pi}{2} \left(1 - \frac{1}{e}\right)$ .

Solution:

We look at the integral  $\oint_C \frac{e^{iz}}{z(z^2+1)} dz$ , where the contour  $C$  is given by  $C_R + [-R, -\epsilon] + C_\epsilon + [\epsilon, R]$  (see figure below)



We have that

$$\oint_C \frac{e^{iz}}{z(z^2+1)} dz = \int_{C_R} \frac{e^{iz}}{z(z^2+1)} dz + \int_{-R}^{-\epsilon} \frac{e^{ix}}{x(x^2+1)} dx + \int_{C_\epsilon} \frac{e^{iz}}{z(z^2+1)} dz + \int_{\epsilon}^R \frac{e^{ix}}{x(x^2+1)} dx.$$

Now we take the limits

$$\lim_{\substack{R \rightarrow \infty \\ \epsilon \rightarrow 0}} \oint_C = \lim_{\substack{R \rightarrow \infty \\ \epsilon \rightarrow 0}} \left( \int_{C_R} + \int_{-R}^{-\epsilon} + \int_{C_\epsilon} + \int_{\epsilon}^R \right).$$

We see that  $\lim_{\substack{R \rightarrow \infty \\ \epsilon \rightarrow 0}} \int_{C_R} \frac{e^{iz}}{z(z^2+1)} dz = 0$  by Jordan's lemma, since  $f(z) = \frac{1}{z(z^2+1)}$ , where the degree of the denominator is higher than the numerator's. Also, the terms  $\lim_{\substack{R \rightarrow \infty \\ \epsilon \rightarrow 0}} \left( \int_{-R}^{-\epsilon} + \int_{\epsilon}^R \right)$  combine to  $\int_{-\infty}^{\infty}$ .

Now we evaluate  $\int_{C_\epsilon}$ :

We let  $z = \epsilon e^{i\theta}$ ;  $dz = i\epsilon e^{i\theta} d\theta$ , then

$$\begin{aligned}\lim_{\varepsilon \rightarrow 0} \int_{C_\varepsilon} \frac{e^{iz}}{z(z^2+1)} dz &= \lim_{\varepsilon \rightarrow 0} \int_{\pi}^0 \frac{e^{i\varepsilon} e^{i\theta}}{\varepsilon e^{i\theta} (\varepsilon^2 e^{2i\theta} + 1)} i\varepsilon e^{i\theta} d\theta \\ &= \int_{\pi}^0 \lim_{\varepsilon \rightarrow 0} \frac{e^{i\varepsilon} e^{i\theta}}{(\varepsilon^2 e^{2i\theta} + 1)} i d\theta = \int_{\pi}^0 i d\theta = -\pi i.\end{aligned}$$

Now we're left with

$$\oint_C \frac{e^{iz}}{z(z^2+1)} dz = \int_{-\infty}^{\infty} \frac{e^{ix}}{x(x^2+1)} dx - \pi i$$

or

$$2\pi i \cdot (\text{sum of residues}) + \pi i = \int_{-\infty}^{\infty} \frac{e^{ix}}{x(x^2+1)} dx.$$

The integrand on the left hand side has singularities at  $z = 0, \pm i$ . However, only  $z = i$  lies inside the enclosed region. Let's find the residue at this (simple) pole:

$$\text{Res}(f(z); z = i) = \lim_{z \rightarrow i} \left( (z - i) \frac{e^{iz}}{z(z+i)(z-i)} \right) = \lim_{z \rightarrow i} \left( \frac{e^{iz}}{z(z+i)} \right) = -\frac{1}{2e}$$

Thus,

$$\begin{aligned}2\pi i \cdot \left(-\frac{1}{2e}\right) + \pi i &= \int_{-\infty}^{\infty} \frac{e^{ix}}{x(x^2+1)} dx \\ \Rightarrow \pi i \frac{e-1}{e} &= \int_{-\infty}^{\infty} \frac{\cos x}{x(x^2+1)} dx + i \int_{-\infty}^{\infty} \frac{\sin x}{x(x^2+1)} dx \\ \Rightarrow \int_{-\infty}^{\infty} \frac{\sin x}{x(x^2+1)} dx &= \pi \frac{e-1}{e}\end{aligned}$$

and since  $\frac{\sin x}{x(x^2+1)}$  is an even function, we have

$$\int_0^{\infty} \frac{\sin x}{x(x^2+1)} dx = \frac{\pi}{2} \frac{e-1}{e} = \frac{\pi}{2} \left(1 - \frac{1}{e}\right).$$

## Section 4.5

(1) Obtain the Fourier transforms of the following functions:

a)  $e^{-|x|}$

Solution:

$$\begin{aligned}\hat{F}(k) &= \int_{-\infty}^{\infty} e^{-ikx} e^{-|x|} dx = \int_{-\infty}^0 e^{-ikx} e^x dx + \int_0^{\infty} e^{-ikx} e^{-x} dx \\ &= \int_{-\infty}^0 e^{(1-ik)x} dx + \int_0^{\infty} e^{-(1+ik)x} dx \\ &= \frac{1}{1-ik} e^{(1-ik)x} \Big|_{-\infty}^0 - \frac{1}{1+ik} e^{-(1+ik)x} \Big|_0^{\infty} \\ &= \frac{1}{1-ik} - 0 - 0 + \frac{1}{1+ik} = \frac{1}{1-ik} + \frac{1}{1+ik} = \frac{1+ik+1-ik}{(1-ik)(1+ik)} = \frac{2}{1+k^2}.\end{aligned}$$

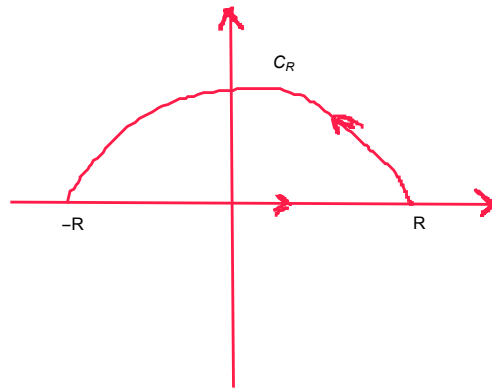
b)  $\frac{1}{x^2+a^2}$  ;  $a^2 > 0$

Solution:

We have  $\hat{F}(k) = \int_{-\infty}^{\infty} \frac{1}{x^2+a^2} e^{-ikx} dx$ . As in previous problems we are going to use complex contour integration to solve this real integral. This time however, we need to analyze the integral both when  $k > 0$  and  $k < 0$  separately, as we need to choose the upper or lower half plane accordingly in order to apply Jordan's lemma.

• Case 1:  $k < 0$ .

In order for Jordan's lemma to work in this case, we need to use the upper half plane:



From here we have

$$\lim_{R \rightarrow \infty} \oint_C \frac{1}{z^2+a^2} e^{-ikz} dz = \lim_{R \rightarrow \infty} \left( \int_{-R}^R \frac{1}{x^2+a^2} e^{-ikx} dx + \int_{C_R} \frac{1}{z^2+a^2} e^{-ikz} dz \right)$$

Now, by Jordan's lemma, the term  $\lim_{R \rightarrow \infty} \int_{C_R}$  goes to zero since  $f(z) = \frac{1}{z^2+a^2}$ , where the degree of the denominator exceeds the numerator's.

Thus, we're left with

$$\oint_C \frac{1}{z^2+a^2} e^{-ikz} dz = \int_{-\infty}^{\infty} \frac{1}{x^2+a^2} e^{-ikx} dx$$

or

$$2\pi i \cdot (\text{sum of residues}) = \int_{-\infty}^{\infty} \frac{1}{x^2+a^2} e^{-ikx} dx.$$

The function  $\frac{1}{z^2+a^2} e^{-ikz}$  has singularities at  $z = \pm ai$ , however only  $z = ai$  lies inside the region.

Let's find the residue at this (simple) pole:

$$\text{Res}(f(z); z = ai) = \lim_{z \rightarrow ai} (z - ai) \frac{e^{-ikz}}{(z+ai)(z-ai)} = \lim_{z \rightarrow ai} \frac{e^{-ikz}}{(z+ai)} = \frac{e^{-ak}}{2ai}.$$

Then,

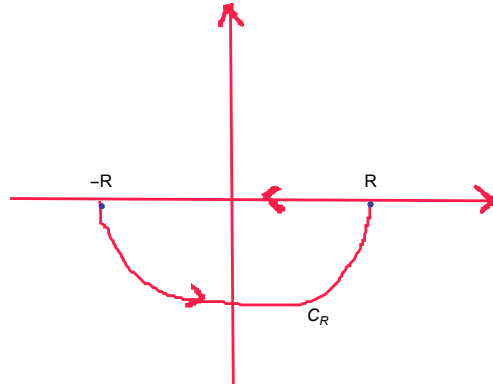
$$2\pi i \cdot \left( \frac{e^{-ak}}{2ai} \right) = \int_{-\infty}^{\infty} \frac{1}{x^2+a^2} e^{-ikx} dx$$

$$\Rightarrow \int_{-\infty}^{\infty} \frac{1}{x^2+a^2} e^{-ikx} dx = \frac{\pi e^{ak}}{a}.$$

Thus we have that  $\hat{F}(k) = \frac{\pi e^{ak}}{a}$ , for  $k < 0$ .

• Case 2:  $k > 0$ .

In this case, we need to use the lower half plane in order to apply Jordan's lemma:



From here we have

$$\lim_{R \rightarrow \infty} \oint_C \frac{1}{z^2+a^2} e^{-ikz} dz = \lim_{R \rightarrow \infty} \left( \int_{-R}^R \frac{1}{x^2+a^2} e^{-ikx} dx + \int_{C_R} \frac{1}{z^2+a^2} e^{-ikz} dz \right).$$

As before, by Jordan's lemma, the term  $\lim_{R \rightarrow \infty} \int_{C_R}$  goes to zero since  $f(z) = \frac{1}{z^2+a^2}$ , where the degree of the denominator exceeds the numerator's.

Now we're left with

$$\oint_C \frac{1}{z^2+a^2} e^{-ikz} dz = \int_{-\infty}^{\infty} \frac{1}{x^2+a^2} e^{-ikx} dx$$

or

$$2\pi i \cdot (\text{sum of residues}) = - \int_{-\infty}^{\infty} \frac{1}{x^2+a^2} e^{-ikx} dx.$$

The function  $\frac{1}{z^2+a^2} e^{-ikz}$  has singularities at  $z = \pm ai$ , however this time it is  $z = -ai$  the only singularity lying inside the region. Let's find the residue at this (simple) pole:

$$\text{Res}(f(z); z = -ai) = \lim_{z \rightarrow -ai} (z + ai) \frac{e^{-ikz}}{(z+ai)(z-ai)} = \lim_{z \rightarrow -ai} \frac{e^{-ikz}}{(z-ai)} = \frac{e^{-ak}}{-2ai}$$

Then,

$$\begin{aligned} 2\pi i \cdot \left( -\frac{e^{-ak}}{2ai} \right) &= - \int_{-\infty}^{\infty} \frac{1}{x^2+a^2} e^{-ikx} dx \\ \Rightarrow \int_{-\infty}^{\infty} \frac{1}{x^2+a^2} e^{-ikx} dx &= \frac{\pi e^{-ak}}{a}. \end{aligned}$$

Thus we have that  $\hat{F}(k) = \frac{\pi e^{-ak}}{a}$ , for  $k > 0$ .

Hence, we have found that  $\hat{F}(k) = \frac{\pi e^{-a|k|}}{a}$ , for  $k \neq 0$ .

Finally, when  $k = 0$  we have

$$\hat{F}(0) = \int_{-\infty}^{\infty} \frac{1}{x^2 + a^2} dx = \frac{1}{a} \arctan\left(\frac{x}{a}\right) \Big|_{-\infty}^{\infty} = \frac{1}{a} \left(\frac{\pi}{2} - \left(-\frac{\pi}{2}\right)\right) = \frac{\pi}{a}.$$

In conclusion, we have that  $\hat{F}(k) = \frac{\pi e^{-a|k|}}{a}$ , for  $k \in \mathbb{R}$ .



(2) Obtain the inverse Fourier transform of the following functions:

a)  $\frac{1}{k^2 + w^2}$  ;  $w^2 > 0$

Solution:

The inverse Fourier transform is given by

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{1}{k^2 + w^2} e^{i x k} dk.$$

Here we need to consider when  $x > 0$  and when  $x < 0$ , since depending on the sign of  $x$ , we choose the upper or lower half plane to apply Jordan's lemma:

• Case 1:  $x > 0$

This time we take the upper half plane in order to be able to apply Jordan's lemma.

We have

$$\lim_{R \rightarrow \infty} \oint_C \frac{1}{z^2 + w^2} e^{i x z} dz = \lim_{R \rightarrow \infty} \left( \int_{-R}^R \frac{1}{k^2 + w^2} e^{i x k} dk + \int_{C_R} \frac{1}{z^2 + w^2} e^{i x z} dz \right).$$

Here, by Jordan's lemma we have  $\lim_{R \rightarrow \infty} \int_{C_R} = 0$ , since  $f(z) = \frac{1}{z^2 + w^2}$ , where the degree of the denominator exceeds the numerator's.

So we're left with

$$\oint_C \frac{1}{z^2 + w^2} e^{i x z} dz = \int_{-\infty}^{\infty} \frac{1}{k^2 + w^2} e^{i x k} dk$$

or

$$2\pi i \cdot (\text{sum of residues}) = \int_{-\infty}^{\infty} \frac{1}{k^2 + w^2} e^{i x k} dk.$$

We can see that  $\frac{e^{i x z}}{z^2 + w^2}$  has singularities at  $z = \pm w i$ . However, only  $z = w i$  lies inside the enclosed region. Let's find the residue at this (simple) pole:

$$\text{Res}(f(z); z = w i) = \lim_{z \rightarrow w i} (z - w i) \frac{e^{i x z}}{(z + w i)(z - w i)} = \lim_{z \rightarrow w i} \frac{e^{i x z}}{(z + w i)} = \frac{e^{-x w}}{2 w i}.$$

Hence,

$$\begin{aligned} 2\pi i \cdot \left( \frac{e^{-x w}}{2 w i} \right) &= \int_{-\infty}^{\infty} \frac{1}{k^2 + w^2} e^{i x k} dk \\ \Rightarrow \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{1}{k^2 + w^2} e^{i x k} dk &= \frac{e^{-x w}}{2 w} \quad \text{for } x > 0. \end{aligned}$$

• Case 2:  $x < 0$

This time we take the lower half plane in order to be able to apply Jordan's lemma:

We have

$$\lim_{R \rightarrow \infty} \oint_C \frac{1}{z^2 + w^2} e^{i x z} dz = \lim_{R \rightarrow \infty} \left( \int_{-R}^{-R} \frac{1}{k^2 + w^2} e^{i x k} dk + \int_{C_R} \frac{1}{z^2 + w^2} e^{i x z} dz \right).$$

Here, by Jordan's lemma we have  $\lim_{R \rightarrow \infty} \int_{C_R} = 0$ , since  $f(z) = \frac{1}{z^2 + w^2}$ , where the degree of the denominator exceeds the numerator's.

So we're left with

$$\oint_C \frac{1}{z^2 + w^2} e^{i x z} dz = \int_{-\infty}^{-\infty} \frac{1}{k^2 + w^2} e^{i x k} dk$$

or

$$2\pi i \cdot (\text{sum of residues}) = - \int_{-\infty}^{\infty} \frac{1}{k^2 + w^2} e^{i x k} dk.$$

We can see that  $\frac{e^{i x z}}{z^2 + w^2}$  has singularities at  $z = \pm w i$ . However, only  $z = -w i$  lies inside the enclosed region. Let's find the residue at this (simple) pole:

$$\text{Res}(f(z); z = -w i) = \lim_{z \rightarrow -w i} (z + w i) \frac{e^{i x z}}{(z + w i)(z - w i)} = \lim_{z \rightarrow -w i} \frac{e^{i x z}}{(z - w i)} = \frac{e^{x w}}{-2 w i}.$$

Hence,

$$\begin{aligned} 2\pi i \cdot \left( -\frac{e^{x w}}{2 w i} \right) &= - \int_{-\infty}^{\infty} \frac{1}{k^2 + w^2} e^{i x k} dk \\ \Rightarrow \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{1}{k^2 + w^2} e^{i x k} dk &= \frac{e^{x w}}{2 w} \quad \text{for } x < 0. \end{aligned}$$

For the case when  $x = 0$ , we have

$$f(0) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{1}{k^2 + w^2} dk = \frac{1}{2\pi} \frac{1}{w} \arctan \frac{k}{w} \Big|_{-\infty}^{\infty} = \frac{1}{2\pi w} \left( \frac{\pi}{2} - \left( -\frac{\pi}{2} \right) \right) = \frac{\pi}{2\pi w} = \frac{1}{2w}.$$

Hence, we've found that the inverse Fourier transform is  $f(x) = \frac{e^{-w|x|}}{2w}$  for  $x \in \mathbb{R}$ .

b)  $\frac{1}{(k^2 + w^2)^2} \quad ; \quad w^2 > 0$

Solution:

• Case 1:  $x > 0$

This time we take the upper half plane in order to be able to apply Jordan's lemma:

We have

$$\lim_{R \rightarrow \infty} \oint_C \frac{1}{(z^2 + w^2)^2} e^{i x z} dz = \lim_{R \rightarrow \infty} \left( \int_{-R}^{-R} \frac{1}{(k^2 + w^2)^2} e^{i x k} dk + \int_{C_R} \frac{1}{(z^2 + w^2)^2} e^{i x z} dz \right).$$

Here, by Jordan's lemma we have  $\lim_{R \rightarrow \infty} \int_{C_R} = 0$ , since  $f(z) = \frac{1}{(z^2 + w^2)^2}$ , where the degree of the denominator exceeds the numerator's.

So we're left with

$$\oint_C \frac{1}{(z^2+w^2)^2} e^{ixz} dz = \int_{-\infty}^{\infty} \frac{1}{(k^2+w^2)^2} e^{ixk} dk$$

or

$$2\pi i \cdot (\text{sum of residues}) = \int_{-\infty}^{\infty} \frac{1}{(k^2+w^2)^2} e^{ixk} dk.$$

We can see that  $\frac{e^{ixz}}{(z^2+w^2)^2}$  has singularities at  $z = \pm w i$ . However, only  $z = w i$  lies inside the enclosed region. Let's find the residue at this (double) pole:

$$\begin{aligned} \text{Res}(f(z); z = w i) &= \frac{1}{1!} \frac{d}{dz} \left( (z - w i)^2 \frac{e^{ixz}}{(z + w i)^2 (z - w i)^2} \right) \Big|_{z = w i} \\ &= \frac{d}{dz} \frac{e^{ixz}}{(z + w i)^2} \Big|_{z = w i} = \frac{ix e^{ixz} (z + w i)^2 - e^{ixz} 2(z + w i)}{(z + w i)^4} \Big|_{z = w i} \\ &= \frac{e^{ixz} (z + w i) ((z + w i) ix - 2)}{(z + w i)^4} \Big|_{z = w i} = \frac{e^{-xw} (-2wx - 2)}{(2wi)^3} \\ &= \frac{-2e^{-xw}(wx + 1)}{-8w^3 i} = \frac{e^{-xw}(wx + 1)}{4w^3 i}. \end{aligned}$$

Hence,

$$\begin{aligned} 2\pi i \cdot \left( \frac{e^{-xw}(wx + 1)}{4w^3 i} \right) &= \int_{-\infty}^{\infty} \frac{1}{(k^2+w^2)^2} e^{ixk} dk \\ \Rightarrow \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{1}{(k^2+w^2)^2} e^{ixk} dk &= \frac{e^{-xw}(wx + 1)}{4w^3} \quad \text{for } x > 0. \end{aligned}$$

• Case 2:  $x < 0$

This time we take the lower half plane in order to be able to apply Jordan's lemma:

We have

$$\lim_{R \rightarrow \infty} \oint_C \frac{1}{(z^2+w^2)^2} e^{ixz} dz = \lim_{R \rightarrow \infty} \left( \int_{-R}^{-R} \frac{1}{(k^2+w^2)^2} e^{ixk} dk + \int_{C_R} \frac{1}{(z^2+w^2)^2} e^{ixz} dz \right).$$

Here, by Jordan's lemma we have  $\lim_{R \rightarrow \infty} \int_{C_R} = 0$ , since  $f(z) = \frac{1}{(z^2+w^2)^2}$ , where the degree of the denominator exceeds the numerator's.

So we're left with

$$\oint_C \frac{1}{(z^2+w^2)^2} e^{ixz} dz = \int_{\infty}^{-\infty} \frac{1}{(k^2+w^2)^2} e^{ixk} dk$$

or

$$2\pi i \cdot (\text{sum of residues}) = - \int_{-\infty}^{\infty} \frac{1}{(k^2+w^2)^2} e^{ixk} dk.$$

We can see that  $\frac{e^{ixz}}{(z^2+w^2)^2}$  has singularities at  $z = \pm w i$ . However, only  $z = -w i$  lies inside the enclosed region. Let's find the residue at this (double) pole:

$$\text{Res}(f(z); z = -w i) = \frac{1}{1!} \frac{d}{dz} \left( (z + w i)^2 \frac{e^{ixz}}{(z + w i)^2 (z - w i)^2} \right) \Big|_{z = -w i}$$

$$\begin{aligned}
&= \frac{d}{dz} \frac{e^{ixz}}{(z-wi)^2} \Big|_{z=-wi} = \frac{ix e^{ixz} (z-wi)^2 - e^{ixz} 2(z-wi)}{(z-wi)^4} \Big|_{z=-wi} \\
&= \frac{e^{ixz} (z-wi) ((z-wi)ix - 2)}{(z-wi)^4} \Big|_{z=-wi} = \frac{e^{xw} (2wix - 2)}{(-2wi)^3} \\
&= \frac{2e^{xw}(wix - 1)}{8w^3i} = \frac{e^{xw}(wix - 1)}{4w^3i}.
\end{aligned}$$

Hence,

$$\begin{aligned}
2\pi i \cdot \left( \frac{e^{xw}(wix - 1)}{4w^3i} \right) &= - \int_{-\infty}^{\infty} \frac{1}{(k^2 + w^2)^2} e^{ixk} dk \\
\Rightarrow \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{1}{(k^2 + w^2)^2} e^{ixk} dk &= \frac{e^{xw}(1 - wx)}{4w^3} \quad \text{for } x < 0.
\end{aligned}$$

For the case when  $x = 0$ , we have

$$f(0) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{1}{(k^2 + w^2)^2} dk.$$

We use contour integration to solve this...

$$\lim_{R \rightarrow \infty} \oint_C \frac{1}{(z^2 + w^2)^2} dz = \lim_{R \rightarrow \infty} \left( \int_{-R}^R \frac{1}{(k^2 + w^2)^2} dk + \int_{C_R} \frac{1}{(z^2 + w^2)^2} dz \right)$$

where the term  $\lim_{R \rightarrow \infty} \int_{C_R} = 0$ , since  $f(z) = \frac{1}{(z^2 + w^2)^2}$ , where the degree of the denominator is at least two higher than the numerator's.

Thus we're left with

$$\oint_C \frac{1}{(z^2 + w^2)^2} dz = \int_{-\infty}^{\infty} \frac{1}{(k^2 + w^2)^2} dk$$

or

$$2\pi i \cdot (\text{sum of residues}) = \int_{-\infty}^{\infty} \frac{1}{(k^2 + w^2)^2} dk.$$

We can see that  $\frac{1}{(z^2 + w^2)^2}$  has singularities at  $z = \pm wi$ , however only  $z = wi$  lies inside the enclosed region (we're using the upper half plane). Now let's find the residue at this (double) pole:

$$\begin{aligned}
\text{Res}(f(z); z = wi) &= \frac{1}{1!} \frac{d}{dz} \left( (z - wi)^2 \frac{1}{(z + wi)^2 (z - wi)^2} \right) \Big|_{z=wi} \\
&= \frac{d}{dz} \frac{1}{(z + wi)^2} \Big|_{z=wi} = - \frac{2}{(z + wi)^3} \Big|_{z=wi} \\
&= \frac{-2}{-8w^3i} = \frac{1}{4w^3i}.
\end{aligned}$$

Thus,

$$\begin{aligned}
2\pi i \cdot \left( \frac{1}{4w^3i} \right) &= \int_{-\infty}^{\infty} \frac{1}{(k^2 + w^2)^2} dk \\
\Rightarrow \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{1}{(k^2 + w^2)^2} dk &= \frac{1}{4w^3}.
\end{aligned}$$

Hence, we've found that the inverse Fourier transform is  $f(x) = \frac{e^{-w|x|}(1 + w|x|)}{4w^3}$  for  $x \in \mathbb{R}$ . 