Problem 7

Some notation and conventions used:

$$\mathcal{F}[x(t)] = \left(\frac{1}{2\pi}\right)^{1/2} \int_{-\infty}^{\infty} x(t) \exp(-i\omega t) dt$$
$$= \hat{x}(\omega)$$
$$\mathcal{F}^{-1}[\hat{x}(\omega)] = \left(\frac{1}{2\pi}\right)^{1/2} \int_{-\infty}^{\infty} \hat{x}(\omega) \exp(i\omega t) dt$$
$$= x(t)$$

Theorem 1. If

$$x(t) = \int_{-\infty}^{\infty} G(t - t') F(t') dt',$$

then

$$\hat{x}(\omega) = (2\pi)^{1/2} \hat{G}(\omega) \hat{F}(\omega).$$

Proof.

$$\hat{x}(\omega) = \left(\frac{1}{2\pi}\right)^{1/2} \int_{-\infty}^{\infty} x(t) \exp(-i\omega t) dt$$

$$= \left(\frac{1}{2\pi}\right)^{1/2} \int_{-\infty}^{\infty} dt \exp\left[\left(-i\omega(t-t')\right)\right] G(t-t') \int_{-\infty}^{\infty} dt' \exp(-i\omega t') F(t')$$

$$= \left(\frac{1}{2\pi}\right)^{1/2} \int_{-\infty}^{\infty} d(t-t') \exp\left[\left(-i\omega(t-t')\right)\right] G(t-t') \int_{-\infty}^{\infty} dt' \exp(-i\omega t') F(t')$$

$$= \left(\frac{1}{2\pi}\right)^{1/2} \left(2\pi\right)^{1/2} \hat{G}(\omega) \cdot (2\pi)^{1/2} \hat{F}(\omega)$$

$$= (2\pi)^{1/2} \hat{G}(\omega) \hat{F}(\omega).$$

Let us calculate $\hat{F}(\omega)$. This is:

$$\mathcal{F}[m\ddot{x}(t)] = \left(\frac{1}{2\pi}\right)^{1/2} m \int_{-\infty}^{\infty} \frac{d^2x}{dt^2} \exp(-i\omega t) dt$$

$$= \left(\frac{1}{2\pi}\right)^{1/2} m \left[\dot{x} \exp(-i\omega t)\Big|_{-\infty}^{\infty} + i\omega x \exp(-i\omega t)\Big|_{-\infty}^{\infty} - \omega^2 \int_{\infty}^{\infty} x \exp(-i\omega t) dt\right]$$

$$= -\omega^2 m \hat{x}(\omega),$$

where we have assumed that x and \dot{x} tend towards 0 as t goes to $\pm \infty$.

This allows us to calculate $\hat{G}(\omega)$:

$$\hat{G}(\omega) = \left(\frac{1}{2\pi}\right)^{1/2} \frac{\hat{x}(\omega)}{\hat{F}(\omega)}$$
$$= -\left(\frac{1}{2\pi}\right)^{1/2} \left(\frac{1}{\omega^2 m}\right).$$

Thus,

$$G(t) = -\left(\frac{1}{2\pi m^2}\right)^{1/2} \mathcal{F}^{-1} \left[\omega^{-2}\right]$$

Let us introduce the following theorem:

Theorem 2.

$$\mathcal{F}^{-1}\left[\frac{d}{d\omega}\hat{f}(\omega)\right] = -itf(t).$$

Proof.

$$\mathcal{F}^{-1} \left[\frac{d}{d\omega} \hat{f}(\omega) \right] = \left(\frac{1}{2\pi} \right)^{1/2} \int_{-\infty}^{\infty} d\omega \, \exp(i\omega t) \frac{d}{d\omega} \hat{f}(\omega)$$

$$= \left(\frac{1}{2\pi} \right) \int_{-\infty}^{\infty} d\omega \, \exp(i\omega t) \frac{d}{d\omega} \int_{-\infty}^{\infty} dt' \, \exp(-i\omega t') f(t')$$

$$= \left(\frac{-i}{2\pi} \right) \int_{-\infty}^{\infty} dt' \, t' f(t') \int_{-\infty}^{\infty} d\omega \, \exp\left[i\omega(t-t')\right]$$

$$= -i \int_{-\infty}^{\infty} dt' \, t' f(t') \delta(t-t')$$

$$= -it f(t).$$

Now let us also introduce the transform of the sgn function.

Theorem 3.

$$\mathcal{F}[\operatorname{sgn}(t)] = \left(\frac{1}{2\pi}\right)^{1/2} \left(\frac{2}{i\omega}\right).$$

Proof. We have the integral

$$\mathcal{F}[\operatorname{sgn}(t)] = \left(\frac{1}{2\pi}\right)^{1/2} \int_{-\infty}^{\infty} \operatorname{sgn}(t) \exp(-i\omega t) dt.$$

It is also known that

$$\frac{d}{dt}\operatorname{sgn}(t) = 2\delta(0).$$

We can use this fact to integrate by parts as follows:

$$\mathcal{F}[\operatorname{sgn}(t)] = \left(\frac{1}{2\pi}\right)^{1/2} \left[\frac{i}{\omega} \operatorname{sgn}(t) \exp(-i\omega t) \Big|_{-\infty}^{\infty} - \frac{2i}{\omega} \int_{-\infty}^{\infty} \delta(0) \exp(-i\omega t) dt\right]$$
$$= -\left(\frac{1}{2\pi}\right)^{1/2} \left(\frac{2i}{\omega}\right).$$

We can combine these two theorems:

$$\mathcal{F}^{-1}[\omega^{-2}] = \mathcal{F}^{-1} \left\{ \frac{d}{d\omega} \mathcal{F} \left[-(2\pi)^{1/2} \left(\frac{i}{2} \right) \operatorname{sgn}(t) \right] \right\}$$
$$= i (2\pi)^{1/2} \left(\frac{i}{2} \right) t \operatorname{sgn}(t)$$
$$= -(2\pi)^{1/2} \cdot \frac{t}{2} \operatorname{sgn}(t).$$

Thus,

$$G(t) = \left(\frac{1}{2\pi}\right)^{1/2} \left(\frac{1}{m}\right) (2\pi)^{1/2} \left(\frac{t}{2}\right) \operatorname{sgn}(t)$$
$$= \frac{|t|}{2m}.$$

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