

Homework #5
Due: Thursday, March 3, 2011

Note: Use of Matlab (or any other software) is not permitted.

I. (Exercise 3.9 and 3.12) Find the Fourier transform of each of these functions:

1. $f(x) = e^{-|2x+5|}$

2. $f(x) = e^{-3x^2}$

3. $f(x) = \int_{-\infty}^{\infty} e^{2\pi isx - s^4} ds$

4. $f(x) = \frac{2}{x^2 - 4x + 5}$

5. $f(x) = \frac{2x - 4}{x^2 - 4x + 5}$

II. (Exercise 3.28) Use your knowledge of Fourier analysis to find a function f that satisfies the given integral equation:

6. $\int_0^{\infty} f(u) \cos(2\pi ux) du = e^{-x}$, $0 < x < \infty$

7. $\int_0^{\infty} f(u) \sin(2\pi ux) du = \begin{cases} 1 & \text{if } 0 < x < 1 \\ 0 & \text{if } 1 < x < \infty \end{cases}$

8. $\int_{-\infty}^{\infty} f(u) f(x-u) du = e^{-\pi x^2}$

III. (Exercise 3.29) Let g be a piecewise smooth function on \mathbf{R} which is absolutely integrable (that is $\int_{-\infty}^{\infty} |g(x)| dx < \infty$), and suppose that we wish to find such a function f that satisfies the differential equation:

$$-f''(x) + f(x) = g(x) \text{ , } -\infty < x < \infty$$

9. Fourier transform the differential equation and thereby show that any suitably regular solution can be written in the form

$$f(x) = \frac{1}{2} \int_{-\infty}^{\infty} e^{-|x-u|} g(u) du$$

10. Find the function f and sketch its graph when $g(x) = \Pi(x)$.

Total: 10 pts (1 point each)