

SOLUTIONS TO SELECTED QUESTIONS IN HOMEWORK 14

MATH 241

15.3.4

Proof.

$$\begin{aligned} A(\alpha) &= \int_0^\pi \sin x \cos \alpha x dx = \frac{1}{2} \int_0^\pi \sin(1+\alpha)x + \sin(1-\alpha)x dx = \frac{1}{2} \left[-\frac{\cos(1+\alpha)x}{1+\alpha} - \frac{\cos(1-\alpha)x}{1-\alpha} \right]_0^\pi \\ &= \frac{1}{2} \left[\frac{1 - \cos(1+\alpha)\pi}{1+\alpha} + \frac{1 - \cos(1-\alpha)\pi}{1-\alpha} \right] \end{aligned}$$

$$\begin{aligned} B(\alpha) &= \int_0^\pi \sin x \sin \alpha x dx = \frac{1}{2} \int_0^\pi \cos(1-\alpha)x - \cos(1+\alpha)x dx = \frac{1}{2} \left[\frac{\sin(1-\alpha)x}{1-\alpha} - \frac{\sin(1+\alpha)x}{1+\alpha} \right]_0^\pi \\ &= \frac{1}{2} \left[\frac{\sin(1-\alpha)\pi}{1-\alpha} - \frac{\sin(1+\alpha)\pi}{1+\alpha} \right] \end{aligned}$$

Therefore

$$f(x) = \frac{1}{\pi} \int_0^\infty \frac{1}{2} \left[\frac{1 - \cos(1+\alpha)\pi}{1+\alpha} + \frac{1 - \cos(1-\alpha)\pi}{1-\alpha} \right] \cos \alpha x + \frac{1}{2} \left[\frac{\sin(1-\alpha)\pi}{1-\alpha} - \frac{\sin(1+\alpha)\pi}{1+\alpha} \right] \sin \alpha x d\alpha$$

□

15.3.17

Proof. For an f defined on $(0, \infty)$, then the integral in the problem is the coefficient of Fourier cosine integral, so $A(\alpha) = e^{-\alpha}$, therefore the Fourier integral becomes

$$f(x) = \frac{2}{\pi} \int_0^\infty e^{-\alpha} \cos \alpha x d\alpha = \frac{2}{\pi} \int_0^{-\infty} e^\alpha \cos \alpha x (-d\alpha) = \frac{2}{\pi} \int_{-\infty}^0 e^\alpha \cos \alpha x d\alpha$$

Then by the formula

$$\int e^t \cos \lambda t dt = \frac{e^t(\lambda \sin \lambda t + \cos \lambda t)}{\lambda^2 + 1}$$

In this situation $\lambda = x, t = \alpha$, so we get

$$\frac{2}{\pi} \frac{e^\alpha(x \sin \alpha x + \cos \alpha x)}{x^2 + 1} \Big|_{-\infty}^0$$

Note that here we are evaluating with respect to α , not x ! When $\alpha \rightarrow -\infty, e^\alpha \rightarrow 0$ but $(x \sin \alpha x + \cos \alpha x)$ is bounded (again, notice that x is not changing! That's why it is fixed, otherwise if x is allowed to go to infinity, this may no longer be true), so the evaluation at $-\infty$ is zero. Therefore the answer is $f(x) = \frac{2}{\pi} \frac{1}{x^2+1}$. □

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Proof.

$$\mathcal{F}\{f\}(\alpha) = \int_{-1}^1 2e^{i\alpha x} dx = \frac{2}{i\alpha} e^{i\alpha x} \Big|_{-1}^1 = \frac{2(e^{i\alpha} - e^{-i\alpha})}{i\alpha} = \frac{4i \sin \alpha}{i\alpha} = \frac{4 \sin \alpha}{\alpha}$$

$g'' = f$ is routine to check. Therefore

$$\mathcal{F}\{f\}(\alpha) = \mathcal{F}\{g''\}(\alpha) = (-i\alpha)^2 \mathcal{F}\{g\}(\alpha)$$

Therefore $\mathcal{F}\{g\}(\alpha) = -\frac{1}{\alpha^2} \mathcal{F}\{f\}(\alpha) = -\frac{4 \sin \alpha}{\alpha^3}$.

□