Math 5102 Homework 7 due Fri April 8, 2019

The Fourier transform of f(x), in frequency convention, has the form $\hat{f}(\xi) = \int_{-\infty}^{\infty} e^{-2\pi i x \xi} f(x) dx$, with the inverse $f(x) = \int_{-\infty}^{\infty} e^{2\pi i x \xi} \hat{f}(\xi) d\xi$. Use this convention to compute the following.

1. Show that the inverse Fourier transform of $\frac{1}{a+2\pi i\xi}$ (where $a \in \mathbb{R}$) is $e^{-ax}\Theta(x)$ (where Θ denotes the Heaviside function).

Hint. It may be easier to calculate the Fourier transform of $e^{-ax}\Theta(x)$.)

2. Show that the inverse Fourier transform of $\frac{2a}{a^2 + 4\pi^2\xi^2}$ (where $a \in \mathbb{R}$) is $e^{-a|x|}$.

3. Show that the Fourier transform of e^{-ax^2} (where a > 0) is $\frac{\sqrt{\pi}}{\sqrt{a}}e^{-\frac{\pi^2\xi^2}{a}}$. *Hint.* $\int_{-\infty}^{\infty} e^{-t^2} dt = \sqrt{\pi}$.

4. Show that the Fourier transform of $\frac{1}{x}$, as a distribution, is $-i\pi \operatorname{sgn}(\xi)$. Explain why we need to consider distributions.

5. Show that the Fourier transform of $\delta^{(n)}(x)$ is $(2\pi i\xi)^n$.