

②

$$\hat{f}(\omega) = \frac{1}{\sqrt{2\pi}} \int_{-\pi}^{\pi} \sin 3t e^{-i\omega t} dt$$

$$= \frac{-i}{\sqrt{2\pi}} \int_{-\pi}^{\pi} \sin 3t \sin \omega t dt$$

$$= \frac{-2i}{\sqrt{2\pi}} \int_0^{\pi} \sin 3t \sin \omega t dt$$

$$= \frac{-2i}{\sqrt{2\pi}} \int_0^{\pi} [\cos(3t-\omega t) - \cos(3t+\omega t)] dt$$

$$= \frac{-i}{\sqrt{2\pi}} \left[\frac{\sin(3-\omega)t}{3-\omega} \Big|_0^{\pi} - \frac{\sin(3+\omega)t}{3+\omega} \Big|_0^{\pi} \right] = \frac{-i}{\sqrt{2\pi}} \frac{(3+\omega) \sin(3-\omega)\pi - (3-\omega) \sin(3+\omega)\pi}{4-\omega^2}$$

$$\begin{aligned} \sin(3-\omega)\pi &= -\sin(\omega\pi - 3\pi) = \sin \omega\pi \\ \sin(3+\omega)\pi &= -\sin \omega\pi \end{aligned} \quad \left| \quad = \frac{-i}{\sqrt{2\pi}} \frac{2 \cdot 3 \sin \omega\pi}{4-\omega^2} = -\frac{3\sqrt{2}i}{\sqrt{\pi}} \frac{\sin \omega\pi}{4-\omega^2}$$

Since $\sin 3t$ is an odd function, then only the \sin -part of the kernel contributes to the integral.

Recall $\sin A \sin B = \frac{1}{2} [\cos(A-B) - \cos(A+B)]$

[3 Pts]

④

Suppose $f(t) = f(-t)$ even

$f(t) = \overline{f(t)}$ real

$$\hat{f}(\omega) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) e^{-i\omega t} dt$$

$$\overline{\hat{f}(\omega)} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \overline{f(t)} e^{i\omega t} dt = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) e^{i\omega t} dt$$

[2 Pts]

~~to find~~

(replace $t \rightarrow -\tau$) $= \frac{1}{\sqrt{2\pi}} \int_{\infty}^{-\infty} f(-\tau) e^{-i\omega \tau} (-d\tau)$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(\tau) e^{-i\omega \tau} d\tau$$

$$= \hat{f}(\omega)$$

Suppose $f(t) = f(-t)$

$$f(t) = -f(-t)$$

Then

$$\hat{f}(\omega) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) e^{i\omega t} dt = -\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(-t) e^{i\omega t} dt$$

[2PTS]

$$\text{let } z = -t \quad = \frac{1}{\sqrt{2\pi}} \int_{\infty}^{-\infty} f(z) e^{i\omega z} (-dz)$$

$$= -\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(z) e^{-i\omega z} dz$$

$$= -\hat{f}(\omega)$$

Here $\hat{f}(\omega)$ is PURELY IMAGINARY

6

$$f_s(x) = \sqrt{s} e^{-sx^2}$$

$$\hat{f}_s(\omega) = \sqrt{s} \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} e^{-sx^2} e^{-i\omega x} dx = \frac{\sqrt{s}}{\sqrt{2\pi}} \int_{\mathbb{R}} e^{-s(x^2 + \frac{2i\omega x}{2s})} dx$$

$$= \frac{\sqrt{s}}{\sqrt{2\pi}} \int_{\mathbb{R}} e^{-s(x + \frac{i\omega}{2s})^2 - \frac{\omega^2}{4s}} dx$$

$$= \frac{\sqrt{s}}{\sqrt{2\pi}} e^{-\frac{\omega^2}{4s}} \int_{\mathbb{R}} e^{-(\sqrt{s}x + \frac{i\omega}{2\sqrt{s}})^2} dx$$

$$\text{let } y = \sqrt{s}x + \frac{i\omega}{2\sqrt{s}}$$

$$dy = \sqrt{s} dx$$

$$= \frac{e^{-\frac{\omega^2}{4s}}}{\sqrt{2\pi}} \underbrace{\int_{\mathbb{R}} e^{-y^2} dy}_{\sqrt{\pi}} = \frac{1}{\sqrt{2}} e^{-\frac{\omega^2}{4s}}$$

[3PTS]