

Fourier Transform Practice (Exercises due Wed 9/26)

Use the definition of Fourier transform given in the text:

$$\hat{f}(\gamma) = \int_{\mathbf{R}} f(x)e^{-2\pi i\gamma x} dx.$$

(Other mathematicians may define it without the 2π in the exponential.)

Exercise 1 Prove that if $f(x) = \chi_{[-a,a]}(x)$ and $a > 0$, then $\hat{f}(\gamma) = \frac{\sin(2\pi a\gamma)}{\pi\gamma}$.

Exercise 2 Prove that if $f(x) = e^{-a|x|}$ and $a > 0$, then $\hat{f}(\gamma) = \frac{2a}{a^2 + (2\pi\gamma)^2}$.

Exercise 3 Prove that if $f(x)$ has Fourier transform $F(\gamma)$, then the Fourier transform of $e^{2\pi i\alpha x} f(x)$ is $F(\gamma - \alpha)$.

Exercise 4 Prove that if $f(x)$ has Fourier transform $F(\gamma)$, then the Fourier transform of $f(ax)$ is $\frac{1}{|a|}F(\gamma/a)$.

Exercise 5 Prove that if $f(x)$ has Fourier transform $F(\gamma)$, then the Fourier transform of $f(x - b)$ is $e^{-2\pi i\gamma b}F(\gamma)$.

Exercise 6 Use the preceding exercises to find the Fourier transforms of the following functions (**don't** evaluate them directly from the definition):

a. $e^{-3|x-1|}$

b. $e^{-|2x+4|}$

c. $\chi_{[0,2]}(x)$