

1. In this set we establish some simple properties of the Fourier transform. For a function  $f(t)$ , the Fourier transform  $\mathcal{F}(f(t)) = F(\omega)$  is given by the formula

$$\mathcal{F}(f(t)) = F(\omega) = \int_{-\infty}^{\infty} f(t)e^{-i\omega t} dt.$$

Assume that the Fourier transform of  $g(t)$  is  $G(\omega)$ , and let the inverse Fourier transform be denoted by  $\mathcal{F}^{-1}(F(\omega)) = f(t)$ .

- (a) Show  $\mathcal{F}(af(t) + bg(t)) = aF(\omega) + G(\omega)$ .
  - (b) Show  $\mathcal{F}(f(t - c)) = e^{i\omega c}F(\omega)$ .
  - (c) Show  $\mathcal{F}(e^{icx}f(x)) = F(\omega - c)$ .
  - (d) Show  $\mathcal{F}(f(at)) = \frac{1}{a}F(\omega/a)$ , if  $a > 0$ . What is the relevant formula if  $a < 0$ ?
  - (e) Show  $\mathcal{F}(f'(t)) = i\omega F(\omega)$ . Hence figure out what  $\mathcal{F}(f^{(2014)}(t))$  is.
2. Let the Fourier transform of a probability distribution  $g(t)$  be  $G(\omega)$ . Solve the functional equation

$$f(t - 1) + f(t + 1) = g(t)$$

for the unknown function  $f(t)$ . Note: your answer will be in terms of the inverse Fourier transform  $\mathcal{F}^{-1}$ .

3. Using the standard trick of squaring and changing to polar coordinates, evaluate the integral

$$I = \int_{-\infty}^{\infty} e^{-t^2} dt.$$

Let  $g(t) = I^{-1}e^{-t^2}$ , so that  $g$  represents a probability distribution. Compute the Fourier transform of  $g$ . Hint: there is a quadratic present, so the first thing you should think of trying is completing the square.