

Solution of Attendance Quiz for Lecture 20

1. Find the cosine and sine integral representation of the function $f(x) = e^{-2x}, x > 0$.

Sol. We have

$$A(\alpha) = 2 \int_0^\infty f(x) \cos(\alpha x) \, dx ,$$

$$B(\alpha) = 2 \int_0^\infty f(x) \sin(\alpha x) \, dx .$$

Let's do $A(\alpha)$ first, using the formula with $b = -2$ and $a = \alpha$:

$$\begin{aligned} A(\alpha) &= 2 \int_0^\infty e^{-2x} \cos(\alpha x) \, dx \\ &= \frac{-4 \cos(\alpha x) e^{-2x}}{\alpha^2 + 4} + \frac{2\alpha \sin(\alpha x) e^{-2x}}{\alpha^2 + 4} \Big|_0^\infty \\ &= \frac{-4 \cos(\alpha \cdot \infty) e^{-2 \cdot \infty}}{\alpha^2 + 4} - \frac{-4 \cos(\alpha \cdot 0) e^{-2 \cdot 0}}{\alpha^2 + 4} + \frac{2\alpha \sin(\alpha \cdot \infty) e^{-2 \cdot \infty}}{\alpha^2 + 4} - \frac{2\alpha \sin(\alpha \cdot 0) e^{-2 \cdot 0}}{\alpha^2 + 4} \\ &= 0 + \frac{4}{\alpha^2 + 4} + 0 + 0 . \\ &= \frac{4}{\alpha^2 + 4} . \end{aligned}$$

(since $e^{-\infty} = 0$ and $\sin 0 = 0$). So

$$A(\alpha) = \frac{4}{\alpha^2 + 4} .$$

Now it is time to do $B(\alpha)$:

$$\begin{aligned} B(\alpha) &= 2 \int_0^\infty e^{-2x} \sin(\alpha x) \, dx = \frac{-2\alpha e^{-2x} \cos(\alpha x)}{\alpha^2 + 4} + \frac{-4e^{-2x} \sin(\alpha x)}{\alpha^2 + 4} \Big|_0^\infty \\ &= \frac{-2\alpha e^{-2 \cdot \infty} \cos(\alpha \cdot \infty)}{\alpha^2 + 4} - \frac{-2\alpha e^{-2 \cdot 0} \cos(\alpha \cdot 0)}{\alpha^2 + 4} + \frac{-4e^{-2 \cdot \infty} \sin(\alpha \cdot \infty)}{\alpha^2 + 4} - \frac{-4e^{-2 \cdot 0} \sin(\alpha \cdot 0)}{\alpha^2 + 4} \\ &= 0 + \frac{2\alpha}{\alpha^2 + 4} + 0 + 0 \\ &= \frac{2\alpha}{\alpha^2 + 4} . \end{aligned}$$

So

$$B(\alpha) = \frac{2\alpha}{\alpha^2 + 4} .$$

Putting it into the **Fourier Cosine Integral Representation** Formula, we have:

$$f(x) = \frac{1}{\pi} \int_0^\infty A(\alpha) \cos(\alpha x) \, d\alpha = \frac{1}{\pi} \int_0^\infty \frac{4}{\alpha^2 + 4} \cos(\alpha x) \, d\alpha = \frac{4}{\pi} \int_0^\infty \frac{1}{\alpha^2 + 4} \cos(\alpha x) \, d\alpha$$

And the Fourier Sine Integral Representation is:

$$f(x) = \frac{1}{\pi} \int_0^\infty B(\alpha) \sin(\alpha x) \, d\alpha = \frac{2}{\pi} \int_0^\infty \frac{\alpha}{\alpha^2 + 4} \sin(\alpha x) \, d\alpha .$$