

Problem 14)

$$a) \mathcal{F} \left\{ \frac{1}{|x|^{1/2}} \right\} = \int_{-\infty}^{\infty} \frac{1}{|x|^{1/2}} e^{-i2\pi s x} dx =$$

$$\int_{-\infty}^0 \frac{1}{|x|^{1/2}} e^{-i2\pi s x} dx + \int_0^{\infty} \frac{1}{|x|^{1/2}} e^{-i2\pi s x} dx = \int_0^{\infty} \frac{1}{x^{1/2}} e^{+i2\pi s x} dx + \int_0^{\infty} \frac{1}{x^{1/2}} e^{-i2\pi s x} dx.$$

Change of Variable $y^2 = x \Rightarrow 2y dy = dx \Rightarrow$

$$\mathcal{F} \left\{ \frac{1}{|x|^{1/2}} \right\} = 2 \int_0^{\infty} e^{i2\pi s y^2} dy + 2 \int_0^{\infty} e^{-i2\pi s y^2} dy$$

The result is obviously an even function of s , because changing s to $-s$ will exchange the two integrals on the right-hand side of the above expression, but it does not change their sum. We thus write

$$\mathcal{F} \left\{ \frac{1}{|x|^{1/2}} \right\} = 2 \int_0^{\infty} e^{i2\pi |s| y^2} dy + 2 \int_0^{\infty} e^{-i2\pi |s| y^2} dy.$$

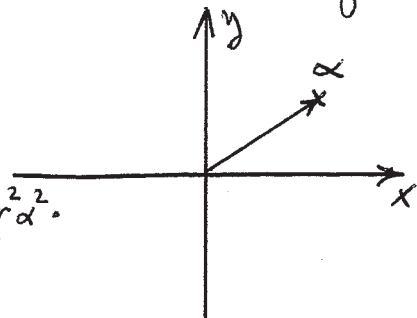
Choose a complex constant α in the z -plane, and let $z = r\alpha$ define a straight line from the origin to infinity along the direction of α . Then r , a real number, goes from 0 to ∞ as the point z moves from the origin to ∞ along the direction of α . On this line $i2\pi |s| z^2 = i2\pi |s| r^2 \alpha^2$.

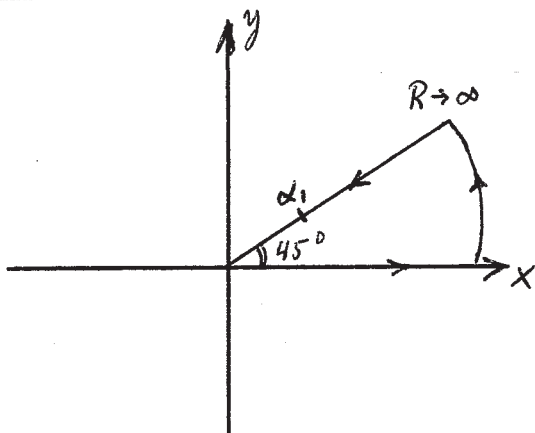
Setting this equal to $\pm r^2$ yields

$$i2\pi |s| z^2 = i2\pi |s| r^2 \alpha^2 = \pm r^2 \Rightarrow \alpha^2 = \frac{\pm 1}{i2\pi |s|} = \frac{\mp i}{2\pi |s|} = \frac{e^{\mp i\pi/2}}{2\pi |s|} \Rightarrow$$

$\alpha = \pm e^{\mp i\pi/4} / \sqrt{2\pi |s|}$. Of these four solutions for α we only need two, namely, $\alpha_1 = e^{+i\pi/4} / \sqrt{2\pi |s|}$, which is in the 1st quadrant, and $\alpha_2 = e^{-i\pi/4} / \sqrt{2\pi |s|}$, which is in the 4th quadrant.

For the first integral, $2 \int_0^{\infty} e^{i2\pi |s| x^2} dx$, we use the following contour:

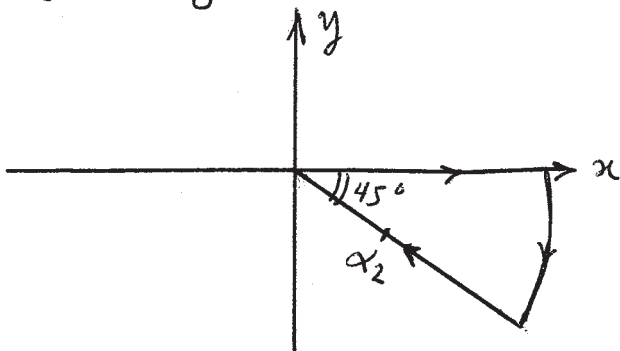




The function $e^{i2\pi|s|z^2}$ has no poles within this contour and its integral over the circular arc can be shown to approach zero as $R \rightarrow \infty$ (Problem 6.14).

$$\begin{aligned} \text{Therefore, } 2 \int_0^{\infty} e^{i2\pi|s|x^2} dx &= 2 \int_0^{\infty} e^{i2\pi|s|z^2} dz \quad (\text{45}^\circ \text{ line}) \\ &= 2\alpha_1 \int_0^{\infty} e^{i2\pi|s| \frac{i}{2\pi|s|} r^2} dr \\ &= \frac{2e^{i\pi/4}}{\sqrt{2\pi|s|}} \int_0^{\infty} e^{-r^2} dr = \frac{e^{i\pi/4}}{\sqrt{2|s|}} \quad \leftarrow (\text{see Chapter 1, Problem 4}) \end{aligned}$$

Similarly, to evaluate the second integral, $2 \int_0^{\infty} e^{-i2\pi|s|x^2} dx$, we use the following contour:



The function $e^{-i2\pi|s|z^2}$ has no poles inside this contour. Also its integral over the circular arc can be shown to approach zero when $R \rightarrow \infty$ (Problem 6.14).

$$\begin{aligned} \text{Therefore, } 2 \int_0^{\infty} e^{-i2\pi|s|x^2} dx &= 2 \int_0^{\infty} e^{-i2\pi|s|z^2} dz \quad (\text{-45}^\circ \text{ line}) \\ &= 2\alpha_2 \int_0^{\infty} e^{-i2\pi|s| \frac{-i}{2\pi|s|} r^2} dr \\ &= \frac{2e^{-i\pi/4}}{\sqrt{2\pi|s|}} \int_0^{\infty} e^{-r^2} dr = \frac{e^{-i\pi/4}}{\sqrt{2|s|}} \quad \leftarrow \text{As before, } \int_0^{\infty} e^{-r^2} dr = \frac{\sqrt{\pi}}{2}. \end{aligned}$$

$$\text{Consequently, } \mathcal{F} \left\{ \frac{1}{|x|^{1/2}} \right\} = \frac{e^{i\pi/4} + e^{-i\pi/4}}{\sqrt{2|s|}} = \frac{2 \cos \pi/4}{\sqrt{2|s|}} = \frac{1}{\sqrt{|s|}} = \frac{1}{|s|^{1/2}}$$

$$\begin{aligned}
 \text{b) } \mathcal{F} \left\{ \frac{\text{sign}(x)}{|x|^{1/2}} \right\} &= \int_{-\infty}^0 \frac{-1}{|x|^{1/2}} e^{-i2\pi sx} dx + \int_0^{\infty} \frac{+1}{|x|^{1/2}} e^{-i2\pi sx} dx \\
 &= \int_0^{\infty} \frac{1}{x^{1/2}} e^{-i2\pi sx} dx - \int_0^{\infty} \frac{1}{x^{1/2}} e^{+i2\pi sx} dx
 \end{aligned}$$

This is an odd function of s , so changing the sign of s will reverse the sign of the Fourier Transform. We thus write

$$\mathcal{F} \left\{ \frac{\text{sign}(x)}{|x|^{1/2}} \right\} = 2 \text{sign}(s) \left\{ \int_0^{\infty} e^{-i2\pi|s|y^2} dy - \int_0^{\infty} e^{i2\pi|s|y^2} dy \right\}$$

Using the results of part (a), we'll have:

$$\mathcal{F} \left\{ \frac{\text{sign}(x)}{|x|^{1/2}} \right\} = \text{sign}(s) \left\{ \frac{e^{-i\pi/4}}{\sqrt{2|s|}} - \frac{e^{+i\pi/4}}{\sqrt{2|s|}} \right\} = \text{sign}(s) \frac{-2i \sin(\pi/4)}{\sqrt{2|s|}}$$

$$\Rightarrow \mathcal{F} \left\{ \frac{\text{sign}(x)}{|x|^{1/2}} \right\} = -i \text{sign}(s) / \sqrt{|s|} \quad \checkmark$$