Problem 12) We begin by finding the Fourier transform of $\exp(iax^2)$, then use its real and imaginary parts to determine the Fourier transforms of the functions $\cos(ax^2)$ and $\sin(ax^2)$. This is possible because both $\cos(ax^2)$ and $\sin(ax^2)$ are real and even functions of x and, therefore, their Fourier transforms must be real as well.

$$\mathcal{F}\left\{e^{iax^{2}}\right\} = \int_{-\infty}^{\infty} e^{iax^{2}} e^{-i2\pi sx} dx = \int_{-\infty}^{\infty} e^{ia[x - (\pi s/a)]^{2} - i(\pi^{2}s^{2}/a)} dx$$
 completing the square
$$= e^{-i(\pi^{2}s^{2}/a)} \int_{-\infty}^{\infty} e^{ia[x - (\pi s/a)]^{2}} dx = e^{-i(\pi^{2}s^{2}/a)} \int_{-\infty}^{\infty} \exp(iay^{2}) dy$$
 change of variable:
$$x = \sqrt{ay}$$
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$$x = \sqrt{a} e^{-i(\pi^{2}s^{2}/a)} \int_{-\infty}^{\infty} \exp(ix^{2}) dx = \frac{2}{\sqrt{a}} e^{-i(\pi^{2}s^{2}/a)} \left(\int_{0}^{\infty} \cos x^{2} dx + i \int_{0}^{\infty} \sin x^{2} dx \right)$$

$$= \frac{2}{\sqrt{a}} e^{-i(\pi^{2}s^{2}/a)} \left(\frac{\sqrt{\pi}}{2\sqrt{2}} + i \frac{\sqrt{\pi}}{2\sqrt{2}} \right) = \sqrt{\pi/a} e^{-i(\pi^{2}s^{2}/a)} e^{i\pi/4}$$

$$= \sqrt{\pi/a} \left[\cos \left(\frac{\pi^{2}s^{2}}{a} - \frac{\pi}{4} \right) - i \sin \left(\frac{\pi^{2}s^{2}}{a} - \frac{\pi}{4} \right) \right].$$

Consequently,

$$\mathcal{F}\{\cos(ax^2)\} = \sqrt{\pi/a}\cos\left(\frac{\pi^2s^2}{a} - \frac{\pi}{4}\right),\,$$

$$\mathcal{F}\{\sin(ax^2)\} = \sqrt{\pi/a}\cos\left(\frac{\pi^2s^2}{a} + \frac{\pi}{4}\right).$$