Opti 503A Solutions 1/1

Problem 22) a)
$$F_L(s) = \int_{-\infty}^{\infty} f_L(x) \exp(-i2\pi sx) dx$$

 $= -\int_{-L}^{0} [1 + (x/L)] \exp(-i2\pi sx) dx + \int_{0}^{L} [1 - (x/L)] \exp(-i2\pi sx) dx$
Change of variable:
 $x \to -x$ $\Rightarrow = -\int_{0}^{L} [1 - (x/L)] \exp(+i2\pi sx) dx + \int_{0}^{L} [1 - (x/L)] \exp(-i2\pi sx) dx$
 $= -2i \int_{0}^{L} [1 - (x/L)] \sin(2\pi sx) dx$
Integration by parts $\Rightarrow = 2i \frac{[1 - (x/L)] \cos(2\pi sx)}{2\pi s} \Big|_{0}^{L} + 2i \int_{0}^{L} \frac{(1/L) \cos(2\pi sx)}{2\pi s} dx$
 $= -\frac{2i}{2\pi s} + 2i \frac{\sin(2\pi sx)}{(2\pi s)^{2}L} \Big|_{0}^{L} = \frac{1}{i\pi s} - \frac{\sin(2\pi sL)}{i2(\pi s)^{2}L} = \frac{1 - \sin(2sL)}{i\pi s}$.

- b) $\lim_{L\to\infty} f_L(x) = \operatorname{Sgn}(x)$.
- c) Considering that $\operatorname{sinc}(2sL) \to 0$ when $L \to \infty$, we find: $\lim_{L \to \infty} F_L(s) = 1/(i\pi s)$.

Note: When s = 0, the limit of sinc(2sL) = sinc(0) = 1, independent of L. Consequently $Lim_{L\to\infty} F_L(0) = 0$.

d)
$$f(x) = \int_{-\infty}^{\infty} F(s) \exp(i2\pi xs) ds = \int_{-\infty}^{\infty} \frac{\exp(i2\pi xs)}{i\pi s} ds.$$

Contours of integration in the complex plane are shown in the diagrams below. On the large semi-circle, the exponent of $\exp(i2\pi xZ)$ must acquire a negative real part in order to satisfy Jordan's lemma. Thus, when x is positive (negative), the integration must be carried out in the upper (lower) half-plane. In each case, the contribution of the large semi-circle to the integral vanishes, and the integral over the real-axis becomes equal to that over the small semi-circle, taken counterclockwise when x > 0, and clockwise when x < 0.

$$f(x) = \int_{\text{small im} Z} \frac{\exp(i2\pi xZ)}{i\pi Z} dZ = \lim_{\varepsilon \to 0} \int_{\theta=0}^{\pm \pi} \frac{\exp[i2\pi x\varepsilon \exp(i\theta)]}{i\pi\varepsilon \exp(i\theta)} i\varepsilon \exp(i\theta) d\theta = \begin{cases} +\pi/\pi, & x > 0; \\ -\pi/\pi, & x < 0. \end{cases}$$

Clearly then $f(x) = \operatorname{Sgn}(x)$, as expected.

