Problem 42) a, b) Both Fourier integrals can be evaluated by first completing the square in the exponent of the integrand, then switching the real variable x to the complex variable z — with the aid of the contours shown in the figure below. We will have

$$\mathcal{F}\{\exp(-\alpha x^{2}) \exp(\pm i2\pi s_{0}x)\}$$

$$= \int_{-\infty}^{\infty} \exp(-\alpha x^{2}) \exp(\pm i2\pi s_{0}x) \exp(-i2\pi sx) dx$$

$$= \int_{-\infty}^{\infty} \exp[-\alpha x^{2} - i2\pi(s \mp s_{0})x] dx$$

$$\text{Completing the square} \Rightarrow = \int_{-\infty}^{\infty} \exp\{-\alpha [x + i\pi\alpha^{-1}(s \mp s_{0})]^{2} - \pi^{2}\alpha^{-1}(s \mp s_{0})^{2}\} dx$$

$$\text{Use contour in Fig.(a)} \text{ when } (s \mp s_{0}) > 0; \text{ use contour in Fig.(b) when } (s \mp s_{0}) < 0. \text{ Integrand has no poles inside the contour. Vertical legs do not contribute in the limit when } L \to \infty.$$

$$= \exp\{-\pi [\sqrt{\pi/\alpha} (s \mp s_{0})]^{2}\} \int_{-\infty}^{\infty} \exp(-\alpha x^{2}) dx$$

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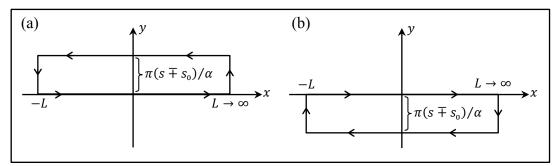
$$= \sqrt{\pi/\alpha} \exp\{-\pi [\sqrt{\pi/\alpha} (s \mp s_{0})]^{2}\} \int_{-\infty}^{\infty} \exp(-\alpha x^{2}) dx$$

The integral $\int_{-\infty}^{\infty} \exp(-\alpha x^2) dx$ appearing in the penultimate line of Eq.(1) is evaluated as follows:

$$\left[\int_{-\infty}^{\infty} \exp(-\alpha x^2) \, dx \right]^2 = \iint_{-\infty}^{\infty} \exp[-\alpha (x^2 + y^2)] \, dx dy$$
$$= \int_{0}^{\infty} \exp(-\alpha r^2) \, 2\pi r dr = (\pi/\alpha) \int_{0}^{\infty} 2x \exp(-x^2) \, dx = \pi/\alpha. \tag{2}$$

Alternatively, the change of variable $x = \sqrt{\pi/\alpha} y$ yields

$$\int_{-\infty}^{\infty} \exp(-\alpha x^2) \, \mathrm{d}x = \sqrt{\pi/\alpha} \int_{-\infty}^{\infty} \exp(-\pi y^2) \, \mathrm{d}y = \sqrt{\pi/\alpha}. \tag{3}$$



c) Returning to the final expression in Eq.(1), the Gaussian function $\exp(-\pi s^2)$ is even and has area equal to 1. Scaling the variable s by the constant coefficient $\sqrt{\pi/\alpha}$ narrows the function and reduces its area to $\sqrt{\alpha/\pi}$. However, multiplying the function by $\sqrt{\pi/\alpha}$ restores the area under the function to 1. The argument of the function being $s \mp s_0$ indicates that the center of the Gaussian has shifted to $s = \pm s_0$. We thus have two tall, narrow, and symmetric functions, each having an area equal to 1, one centered at $s = s_0$, the other at $s = -s_0$. In the limit when $\alpha \to 0$, these become $\delta(s - s_0)$ and $\delta(s + s_0)$, respectively. Considering that $f(x) = \cos(2\pi s_0 x) = \frac{1}{2}[\exp(i2\pi s_0 x) + \exp(-i2\pi s_0 x)]$, we conclude that $F(s) = \frac{1}{2}[\delta(s - s_0) + \delta(s + s_0)]$.