

Homework 5, Math 804 Tanveer
Due date: Wednesday, November 18th, '09

1. Consider the Fourier Transform of $f(x)$

$$\int_{-\infty}^{\infty} f(x)e^{ikx} dx$$

For $f(x) = \frac{1}{\sqrt{(x+1)^2+1}}$, determine the asymptotic series as $k \rightarrow \pm\infty$ and explicitly calculate the first two terms. **Hint:** Use Contour deformation in the complex x plane and use Watson's Lemma appropriately.

2. Determine the asymptotic behavior of the Fourier Transform for large $|k|$ a more general real valued function $f(x)$ that is analytic on the real axis and has nearest singularities from the real axis in the form of branch points at $x = a \pm ib$, for $b > 0$, such that for some $\beta \in \mathbb{R}$,

$$f(x) \sim \frac{c}{(x - a - ib)^\beta} \text{ as } x \rightarrow a + ib, \text{ while}$$

$$f(x) \sim \frac{c^*}{(x - a + ib)^\beta} \text{ as } x \rightarrow a - ib$$

You may assume that except for singularities at $a \pm ib$, f is analytic in $\{|\Im z| < \nu\}$ for some $\nu > b$.

3. Prove that the most general $\Phi(z)$ of degree m at ∞ , that satisfies

$$\Phi_+(t) = g(t)\Phi_-(t)$$

on a smooth closed curve \mathcal{C} for a nonzero differentiable $g(t)$ is:

$$\Phi_+(z) = P_{m+k}(z)e^{\Psi_+(z)} \text{ for } z \text{ inside } \mathcal{C}$$

$$\Phi_-(z) = P_{m+k}(z)z^{-k}e^{\Psi_-(z)} \text{ for } z \text{ outside } \mathcal{C}$$

where $k = \text{ind}_{\mathcal{C}}g$, P_{m+k} denotes a polynomial of degree $m + k$ and Ψ_{\pm} is as defined in notes.

4. Determine solution to the following singular integral equation for $x \in (-1, 1)$:

$$f(x) + \int_{-1}^1 \frac{f(s)}{s-x} ds = x$$