

Check HW9.

$$F_I(\omega) = \frac{1}{\sqrt{2\pi}} \frac{\omega^3}{4+\omega^4}$$

$$F_R(\omega) = \frac{1}{\sqrt{2\pi}} \frac{2+\omega^2}{4+\omega^4}$$

$$\rightarrow \frac{1}{\sqrt{2\pi}} \frac{\omega^3}{4+\omega^4} * \frac{\sqrt{2}}{\sqrt{\pi}} \frac{-i}{\omega} = \frac{-i}{\pi} \int_{-\infty}^{\infty} \frac{u^3}{4+u^4} \frac{1}{t-u} du = \frac{-i}{\pi} \int_{-\infty}^{\infty} f(u) du$$

$$\text{Res}f(-1+i) = \frac{1}{(4-4i)+4\omega} \quad \text{Res}f(1+i) = \frac{1}{(-4-4i)+4\omega} \quad \text{Res}f(\omega) = \frac{\omega^3}{4+\omega^4}$$

$$\int_{-\infty}^{\infty} \frac{u^3}{4+u^4} \frac{1}{t-u} du = 2\pi i [\text{Res}(-1+i) + \text{Res}(1+i)] - \pi i [\text{Res}(\omega)] = -\pi \frac{2+\omega^2}{4+\omega^4}$$

$$\rightarrow \frac{1}{\sqrt{2\pi}} \cdot \frac{1}{\pi} \cdot -\pi \frac{2+\omega^2}{4+\omega^4} = -\frac{1}{\sqrt{2\pi}} \frac{2+\omega^2}{4+\omega^4}$$

$$\boxed{\therefore \frac{1}{\sqrt{2\pi}} [F_I(\omega) * \sqrt{\frac{2}{\pi}} (\frac{1}{\omega})] = -F_R(\omega)}$$

Hilbert transform

$$F_R(\omega) = \frac{-1}{\pi} \int_{-\infty}^{\infty} \frac{F_I(u)}{\omega-u} du = \frac{1}{\sqrt{2\pi}} \frac{2+\omega^2}{4+\omega^4}$$

Check HW10.

$$F_I(\omega) = \frac{\omega}{\sqrt{2\pi(\omega^2-1)}}$$

$$F_R(\omega) = \frac{\sqrt{\pi}}{2\sqrt{2}} [\delta(\omega-1) + \delta(\omega+1)]$$

$$\frac{1}{\sqrt{2\pi}} \frac{\omega}{\omega^2-1} * \frac{\sqrt{2}}{\sqrt{\pi}} \left(\frac{-i}{\omega}\right) = \frac{-i}{\pi} \int_{-\infty}^{\infty} \frac{u}{u^2-1} \frac{1}{\omega-u} du = \frac{-i}{2\pi} \int_{-\infty}^{\infty} \left(\frac{1}{u-1} + \frac{1}{u+1}\right) \frac{1}{\omega-u} du$$

∴ Hilbert transform

$$\frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\delta(u+1)}{\omega-u} du = \frac{1}{\pi} \frac{1}{\omega+1}$$

$$\frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\delta(u-1)}{\omega-u} du = \frac{1}{\pi} \frac{1}{\omega-1}$$

$$H\{H\{f(\omega)\}\} = -f(\omega)$$

$$\therefore \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{1}{\pi} \frac{1}{\omega+1} \frac{1}{\omega-u} d\omega = -\delta(\omega+1)$$

$$\frac{1}{\pi} \int_{-\infty}^{\infty} \frac{1}{\pi} \frac{1}{\omega-1} \frac{1}{\omega-u} d\omega = -\delta(\omega-1)$$

$$\therefore \int_{-\infty}^{\infty} \left(\frac{1}{u-1} + \frac{1}{u+1}\right) \frac{1}{\omega-u} du = -\pi^2 (\delta(\omega+1) + \delta(\omega-1))$$

$$\rightarrow \frac{1}{\sqrt{2\pi}} \cdot \frac{1}{2\pi} \cdot -\pi^2 (\delta(\omega+1) + \delta(\omega-1)) = \frac{-\pi}{2\sqrt{2}} (\delta(\omega+1) + \delta(\omega-1))$$

Hilbert transform

$$F_R(\omega) = \frac{-1}{\pi} \int_{-\infty}^{\infty} \frac{F_I(u)}{\omega-u} du = \frac{\sqrt{\pi}}{2\sqrt{2}} [\delta(\omega-1) + \delta(\omega+1)]$$