

① If $\psi \in \mathcal{F}(\mathbb{R})$ and $\int_{-\infty}^{\infty} |\psi(x)|^2 dx = 1$

then

$$\left(\int_{-\infty}^{\infty} x^2 |\psi(x)|^2 dx \right) \left(\int_{-\infty}^{\infty} \xi^2 |\hat{\psi}(\xi)|^2 d\xi \right) \geq \frac{1}{16\pi^2}$$

according to Heisenberg's uncertainty principle. Determine when equality holds, by inspecting the proof. Here

$$\hat{\psi}(\xi) = \int_{-\infty}^{\infty} \psi(x) e^{-2\pi i x \xi} dx.$$

② Let H denote the Heaviside function and

$$v(x) = H(x) - 2H(x-1)$$

Find v' and \hat{v} in the sense of distributions. Determine the supports of v , v' , and \hat{v} .

③ Poisson's formula

$$u(n, \theta) = \frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{1 - n^2}{1 - 2n \cos(\theta - \varphi) + n^2} f(\varphi) d\varphi$$

solves the problem

$$\begin{cases} \Delta u = 0 & \text{in } n < 1 \\ u(1, \theta) = f(\theta) \end{cases}$$

Assume that f is continuous and periodic. Derive the formula by

- separating the variables
- using superposition
- determining the coefficients
- summing the series

Remark

$$\begin{aligned} u(n, \theta) &= \frac{a_0}{2} + \sum_{n=1}^{\infty} n^n (a_n \cos(n\theta) + b_n \sin(n\theta)) \\ &= \sum_{n=0}^{\infty} c_n n^{|n|} e^{in\theta} \end{aligned}$$