

The Example with Poisson's summation

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$$\left\{ \begin{array}{l} f(x) = e^{-2\pi a|x|}, \quad a > 0 \\ \hat{f}(\xi) = \frac{a}{\pi(x^2 + a^2)} \quad (\text{by direct integration}) \end{array} \right.$$

$$\sum_{n=-\infty}^{\infty} \hat{f}(n) e^{2\pi i n x} = \sum_{n=-\infty}^{\infty} f(n+x) \quad \text{Poisson's Summation Formula}$$

In this case

$$\frac{1}{a\pi} \neq \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{a}{n^2 + a^2} \cos(2n\pi x) = \sum_{n=-\infty}^{\infty} \frac{a}{\pi(n^2 + a^2)} e^{2\pi i n x}$$

$\cos \theta = \frac{e^{i\theta} + e^{-i\theta}}{2}$

$$\text{POISSON} \sum_{n=-\infty}^{\infty} e^{-2\pi a|x+n|}$$

To evaluate the geometric series, let $0 \leq x < 1$. Then

$$\begin{aligned} \sum_{n=-\infty}^{\infty} e^{-2\pi a|x+n|} &= \sum_{n=0}^{\infty} e^{-2\pi a(x+n)} + \sum_{n=-\infty}^{-1} e^{2\pi a(x+n)} \quad (n=-m) \\ &= e^{-2\pi a x} \frac{1}{1 - e^{-2\pi a}} + e^{2\pi a x} \sum_{m=1}^{\infty} e^{-2\pi a m} \\ &= e^{-2\pi a x} \frac{1}{1 - e^{-2\pi a}} + e^{2\pi a x} e^{-2\pi a} \frac{1}{1 - e^{-2\pi a}} \\ &= \frac{e^{\pi a} e^{-2\pi a x} + e^{-\pi a} e^{2\pi a x}}{e^{\pi a} - e^{-\pi a}} = \frac{\cosh[\pi a(1-2x)]}{\sinh(\pi a)} \end{aligned}$$

Write $2\pi x = y$ to get the desired formula