

Consider a signal $x(t)$ with CTFT $X(j\omega)$. Suppose we are given the following facts:

- ① $x(t)$ is real and nonnegative
- ② $\mathcal{F}^{-1}\{(1+j\omega)X(j\omega)\} = Ae^{-2t}u(t)$, where A is independent of t
- ③ $\int_{-\infty}^{\infty} |X(j\omega)|^2 d\omega = 2\pi$

Determine a closed-form expression for $x(t)$

We start by taking the CTFT of both sides of fact ② and solve for $X(j\omega)$

$$Ae^{-2t}u(t) \leftrightarrow \frac{A}{2+j\omega}, \text{ so}$$

$$X(j\omega) = \frac{A}{(1+j\omega)(2+j\omega)}$$

which we use partial fraction expansion to get ↘

$$= A \left(\frac{1}{1+j\omega} - \frac{1}{2+j\omega} \right)$$

↑ ↑ These are found in Table 10.1

$$x(t) = A(e^{-t} - e^{-2t})u(t)$$

using fact ③

Using Parseval's relation we have

$$\int_{-\infty}^{\infty} |X(j\omega)|^2 d\omega = 2\pi \int_{-\infty}^{\infty} |x(t)|^2 dt \Rightarrow \int_{-\infty}^{\infty} |x(t)|^2 dt = 1$$

$$A^2 \int_0^{\infty} [e^{-t} - e^{-2t}]^2 dt = A^2 \int_0^{\infty} [e^{-2t} + e^{-4t} - e^{-3t}] dt = \frac{A^2}{12} = 1$$

$$\Rightarrow A = \sqrt{12}$$

We choose $A = \sqrt{12}$ instead of $A = -\sqrt{12}$ because of fact ①