

We can write the solution as

$$\begin{aligned}
 u(x, y) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(z) e^{-iz\xi} e^{-|\xi|y + i\xi x} d\xi dz \\
 &\stackrel{\text{(Fubini)}}{=} \frac{1}{2\pi} \int_{-\infty}^{\infty} f(\eta) \left(\int_{-\infty}^{\infty} e^{-|\xi|y + i\xi(x-\eta)} d\xi \right) d\eta
 \end{aligned}$$

Let's calculate the kernel here

$$\begin{aligned}
 \int_{-\infty}^{\infty} e^{-|\xi|y + i\xi(x-\eta)} d\xi &= \int_{-\infty}^0 e^{\xi y + i\xi(x-\eta)} d\xi + \int_0^{\infty} e^{-\xi(y - i(x-\eta))} d\xi \\
 &= \left[\frac{e^{\xi(y + i(x-\eta))}}{y + i(x-\eta)} \right]_{-\infty}^0 + \left[\frac{e^{-\xi(y - i(x-\eta))}}{y - i(x-\eta)} \right]_0^{\infty} \\
 &= \frac{1}{y + i(x-\eta)} + \frac{1}{y - i(x-\eta)} = \frac{2y}{(x-\eta)^2 + y^2}
 \end{aligned}$$

Thus if $P(x, y) = \frac{2y}{x^2 + y^2}$ then

$$u(x, y) = P(\cdot, y) * f(x)$$

is a solution of the Laplace equation

$P(x, y)$ is called the Poisson kernel

