

The definition of the Hilbert transform of a real signal $x(t)$ should be

$$h(t) = H \{x(t)\} = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{x(\tau)}{t - \tau} d\tau. \quad (1)$$

There is no minus sign in the integral.

Proof:

By change of variable, $t - \tau = y$, we have $\tau = t - y$, and $d\tau = -dy$. The integral limits of (1) become from ∞ to $-\infty$. Then, the above integral can be rewritten as

$$h(t) = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{x(\tau)}{t - \tau} d\tau = -\frac{1}{\pi} \int_{\infty}^{-\infty} \frac{x(t - y)}{y} dy = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{x(t - y)}{y} dy = \frac{1}{\pi t} * x(t). \quad (2)$$

Using the convolution property of the Fourier transform, its Fourier transform is

$$h(t) \Leftrightarrow H(\omega) = \mathcal{F} \left\{ \frac{1}{\pi t} \right\} \bullet \mathcal{F} \{x(t)\}. \quad (3)$$

$$\mathcal{F} \left\{ \frac{1}{\pi t} \right\} = \int_{-\infty}^{\infty} \frac{1}{\pi t} e^{-j\omega t} dt = \frac{1}{\pi} \left[\int_{-\infty}^{\infty} \frac{\cos(\omega t)}{t} dt - j \int_{-\infty}^{\infty} \frac{\sin(\omega t)}{t} dt \right]. \quad (4)$$

Since $\cos(\omega t)/t$ is an odd function, the first integral in (4) vanishes. Considering $\sin(\omega t)/t$ is an even function, and from a integral formula table,

$$\int_0^{\infty} \frac{\sin \omega t}{t} dt = \begin{cases} \pi/2, & \omega > 0 \\ 0, & \omega = 0, \\ -\pi/2, & \omega < 0 \end{cases}$$

(4) becomes $\mathcal{F} \left\{ \frac{1}{\pi t} \right\} = -j \operatorname{sgn}(\omega)$. Then the Fourier transform of the Hilbert transform

$h(t)$ is

$$H(\omega) = -j \operatorname{sgn}(\omega) X(\omega). \quad (5)$$

Q.E.D