

Demövn. 3

Fre LV3

E06 | a) Bestäm F-transf. av $\widehat{\frac{t}{(t^2+a^2)^2}}$

Vet att $\widehat{\frac{1}{t^2+a^2}} = \frac{\pi}{a} \exp(-|a|\xi)$ $\left\{ \begin{array}{l} \text{Obs! Fel!} \\ \text{Abs. belopp på} \\ \xi, \text{ inte } a! \end{array} \right.$

(*)

Deriverar vi (*) så får vi:

$$-\frac{1}{2} \frac{d}{dt} \widehat{\frac{1}{t^2+a^2}} = -\frac{1}{2} i \xi \widehat{\frac{1}{t^2+a^2}}(\xi) =$$

$$= -\frac{i\xi}{2} \frac{\pi}{a} \exp(-a|\xi|) \quad \text{F-transf. som söktes!}$$

b) Bestäm F-transf. av $\widehat{\frac{1}{(t^2+a^2)^2}}$

$$\widehat{\frac{1}{t^2+a^2}} \widehat{\frac{1}{t^2+a^2}} = \frac{1}{2\pi} \widehat{\frac{1}{t^2+a^2}} * \widehat{\frac{1}{t^2+a^2}} =$$

$$= \frac{1}{2\pi} \cdot \frac{\pi^2}{a^2} \exp(-a|\xi|) * \exp(-a|\xi|) =$$

$$= \frac{\pi}{2a^2} \int_{-\infty}^{+\infty} \exp(-a|\xi-\eta| - a|\eta|) d\eta =$$

$$= \frac{\pi}{2a^2} \left(\int_{-\infty}^0 \dots + \int_0^\xi \dots + \int_\xi^{+\infty} \dots \right) \quad \text{om } \xi \geq 0 \text{ jämn}$$

Alt. (bättre)

$$\frac{1}{(t^2+a^2)^2}$$

Derivera map ξ !

$$i \frac{d}{d\xi} \frac{1}{(t^2+a^2)^2}(\xi) = \frac{t}{(t^2+a^2)^2}(\xi) = -\frac{\pi i}{2a} \xi \exp(-a|\xi|)$$

$$\frac{1}{(t^2+a^2)^2}(\xi) = + \frac{\pi i}{2a} \int_{\xi}^{+\infty} \underbrace{\xi' \exp(-a|\xi'|)}_{(\#)} d\xi' + C$$

$$(\#) = \left[-\frac{1}{a} \xi' \exp(-a\xi') \right]_{\xi}^{\infty} + \frac{1}{a} \int_{+\xi}^{\infty} \exp(-a\xi') d\xi'$$

$$= \frac{\xi}{a} \exp(-a\xi) + \frac{1}{a^2} \exp(-a\xi) =$$

$$= \frac{\pi}{2} \left(\frac{\xi}{a^2} + \frac{1}{a^3} \right) \exp(-a\xi) \quad \text{om } \xi > 0! \quad \text{j\u00e4mn}$$

$$\frac{\pi}{2} \left(\frac{|\xi|}{a^2} + \frac{1}{a^3} \right) \exp(-a|\xi|) + C$$

Alt. (b\u00e4st)

$$\int \frac{\exp(-\xi t)}{t^2+a^2} = \frac{\pi}{a} \exp(-a|\xi|)$$

Derivata map 2:

$$\frac{d}{da} = - \int 2a \exp\left(-\frac{t}{a}\right) = -\frac{t}{a^2} \int 1$$

Derivata map A:

$$\frac{d}{da} \int_{-\infty}^{\infty} \frac{2a \exp(i\xi t)}{(t^2 + a^2)^2} dt = -\frac{\pi}{a^2} \exp(-a|\xi|) - \frac{\pi}{a} \exp(-a|\xi|)$$

$$\widehat{\frac{1}{t^2 + a^2}} = \frac{1}{2a} \left(\frac{\pi}{2} \exp(-a|\xi|) + \frac{\pi}{2} \exp(-a|\xi|) \right)$$

Ex 7

$$\hat{f}(w) = \frac{w}{1+w^4}$$

$$a) \int_{-\infty}^{\infty} t f(t) dt = \widehat{t f(t)}(0) = i \frac{d}{dw} \hat{f}(w=0) =$$

$$i \frac{d}{dw} \frac{w}{(1+w^4)} \Big|_{w=0}$$

$$b) f'(0) = \frac{1}{2\pi} \int \hat{f}(w) dw = \frac{1}{2\pi} \int i w \hat{f}(w) dw =$$

$$= \frac{i}{2\pi} \int_{-\infty}^{\infty} \frac{w}{1+w^2} dw$$

Eö 19 |

$$N, (X_n)_{n=0}^{N-1}$$

$$X_n = \begin{cases} 1 & n=0, \dots, k-1 \\ 0 & n=k, \dots, N-1 \end{cases}$$

$$\hat{X}_m = \sum_{n=0}^{N-1} X_n \exp(-i \frac{2\pi}{N} mn) = \sum_{n=0}^{k-1} \exp(-i \frac{2\pi}{N} mn) =$$

ändlig geom. summa

$$= \frac{1 - \exp(i \frac{2\pi}{N} mk)}{1 - \exp(-i \frac{2\pi}{N} m)} \quad \text{for } m \neq 0$$

$$= \frac{\exp(-i \frac{\pi}{N} k) \exp(+i \frac{\pi}{N} mk) - \exp(-i \frac{\pi}{N} mk)}{\exp(-i \frac{\pi}{N} m) \exp(+i \frac{\pi}{N} m) - \exp(-i \frac{\pi}{N} m)} =$$

$$= \frac{\sin(\frac{\pi}{N} mk)}{\sin(\frac{\pi}{N} m)}$$

$$\sum_{\mu=1}^{N-1} \frac{1 - \cos \frac{2\pi \mu k}{N}}{1 - \cos \frac{2\pi \mu}{N}} =$$

Parseval: $\sum_{n=0}^{N-1} |X_n|^2 = \frac{1}{N} \sum_{m=0}^{N-1} |\hat{X}_m|^2$

$$= \left\{ 1 - \cos 2x = 2 \sin^2 x \right\} = \sum_{\mu=1}^{N-1} \frac{\sin^2 \frac{\pi \mu k}{N}}{\sin^2 \frac{\pi \mu}{N}} =$$

$$= \sum_{m=1}^{N-1} |\hat{X}_m|^2 = \sum_{m=0}^{N-1} |\hat{X}_m|^2 - k^2 = N \sum_{n=0}^{N-1} |X_n|^2 - k^2 =$$

$$= Nk - k^2$$