

Cvičenie z M3 - štvrtý týždeň zima 2020/21

Fourierova transformácia

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1 Dodatok ku M3cvc4

Niektoré úlohy nezaradené do M3Cvc4.pdf, alebo riešené iným spôsobom

12. Pomocou Fourierovho obrazu funkcie $f(t)$ určte Fourierov obraz funkcie $g(t) = f(3t - 2)$. $\left[\hat{g}(p) = e^{-\frac{2}{3}ip} \hat{f}\left(\frac{p}{3}\right) \right]$

$$\begin{aligned} \mathcal{F}\{f(3t - 2)\} &= \int_{-\infty}^{\infty} f(3t - 2)e^{-ipt} dt = |u = 3t - 2| = \\ &= \int_{-\infty}^{\infty} f(u)e^{-\frac{ip(u+2)}{3}} \frac{1}{3} du = \frac{1}{3} e^{-\frac{2}{3}ip} \int_{-\infty}^{\infty} f(u)e^{-\frac{ip}{3}u} du = \frac{1}{3} e^{-\frac{2}{3}ip} \hat{f}\left(\frac{p}{3}\right), \\ &\text{alebo skrátene} \end{aligned}$$

$$\mathcal{F}\{f(3(t - \frac{2}{3}))\} = e^{-i\frac{2}{3}p} \mathcal{F}\{f(3(u))\} = e^{-i\frac{2}{3}p} \hat{f}\left(\frac{p}{3}\right).$$

13. Pomocou Fourierovho obrazu funkcie $f(t)$ určte Fourierov obraz funkcie $g(t) = tf(2t + 1)$. $\left[\hat{g}(p) = \frac{i}{2} e^{i\frac{p}{2}} \left(\frac{i}{2} \hat{f}\left(\frac{p}{2}\right) + \frac{1}{2} \hat{f}'\left(\frac{p}{2}\right) \right) \right]$

$$\begin{aligned} \mathcal{F}\{tf(2t+1)\} &= \int_{-\infty}^{\infty} tf(2t+1)e^{-ipt} dt = |u = 2t + 1| = \int_{-\infty}^{\infty} \frac{u-1}{2} f(u)e^{-ip\frac{u-1}{2}} \frac{du}{2} = \\ &= \frac{1}{4} e^{i\frac{p}{2}} \int_{-\infty}^{\infty} uf(u)e^{-ip\frac{u}{2}} du - \frac{1}{4} e^{i\frac{p}{2}} \int_{-\infty}^{\infty} f(u)e^{-ip\frac{u}{2}} du = \frac{1}{4} e^{i\frac{p}{2}} \left(\int_{-\infty}^{\infty} uf(u)e^{-i\frac{p}{2}u} du - \int_{-\infty}^{\infty} f(u)e^{-i\frac{p}{2}u} du \right) \\ &= \frac{i}{4} e^{i\frac{p}{2}} \left(\frac{d}{dp} \hat{f}\left(\frac{p}{2}\right) + i \hat{f}\left(\frac{p}{2}\right) \right) \end{aligned}$$

14. Pomocou Fourierovho obrazu funkcie $f(t)$ určte Fourierov obraz funkcie $g(t) = e^{-it} f'(2t - 1)$. $\left[\hat{g}(p) = \frac{1}{2} e^{-\frac{1}{2}i(p+1)} i \frac{p+1}{2} \hat{f}\left(\frac{p+1}{2}\right) \right]$

$$\begin{aligned}
\mathcal{F}\{e^{-it}f'(2t-1)\} &= \int_{-\infty}^{\infty} e^{-it}f'(2t-1)e^{-ipt}dt = \int_{-\infty}^{\infty} (f'(2t-1))e^{-i(p+1)t}dt = \\
&= \int_{-\infty}^{\infty} f'(u)e^{-i(p+1)\frac{u+1}{2}}\frac{du}{2} = \frac{1}{2} \int_{-\infty}^{\infty} f'(u)e^{-i\left(\frac{p+1}{2}u + \frac{p+1}{2}\right)}du = \\
&= \frac{1}{2}e^{-i\frac{(p+1)}{2}} \int_{-\infty}^{\infty} f'(u)e^{-i\frac{(p+1)}{2}u}du = \frac{1}{2}e^{-\frac{1}{2}i(p+1)}i\frac{p+1}{2} \int_{-\infty}^{\infty} f(u)e^{-i\frac{(p+1)}{2}u}du = \\
&= \frac{1}{2}e^{-\frac{1}{2}i(p+1)}i\frac{p+1}{2}\hat{f}\left(\frac{p+1}{2}\right).
\end{aligned}$$

16. Pomocou vety o rezíduách vypočítajte $\int_{-\infty}^{\infty} \frac{1}{(t^2+1)(t^2+2)}e^{-ipt}dt$.

Pomocou tohto výsledku určte Fourierov obraz nasledujúcich funkcií:

1) $f(t) = \frac{1}{(4t^2+1)(4t^2+2)}$,

2) $g(t) = \frac{d}{dt} \frac{1}{(t^2+1)(t^2+2)}$.

$$\begin{bmatrix} \pi \left(e^{-|p|} - \frac{1}{\sqrt{2}}e^{-\sqrt{2}|p|} \right), \\ 1) \frac{\pi}{2}e^{-\frac{|p|}{2}} - \frac{1}{\sqrt{2}}e^{-\sqrt{2}\frac{|p|}{2}}, \\ 2) ip\pi \left(e^{-|p|} - \frac{1}{\sqrt{2}}e^{-\sqrt{2}|p|} \right) \end{bmatrix}$$

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

$$p \neq 0 : R(z) = \frac{1}{\left(\left(-\frac{z}{p}\right)^2+1\right)\left(\left(-\frac{z}{p}\right)^2+2\right)} = \frac{p^4}{(z^2+p^2)(z^2+2p^2)} = \frac{p^4}{(z-i|p|)(z+i|p|)(z-i|p|\sqrt{2})(z+i|p|\sqrt{2})}$$

$$F(p) = \hat{f}(p) = \int_{-\infty}^{\infty} \frac{1}{(t^2+1)(t^2+2)}e^{-ipt}dt = \frac{2\pi i}{|p|} \sum \text{res}_{\{z: Q(-\frac{z}{p})=0, \text{Im } z > 0\}} (R(z) e^{iz}) =$$

$$= \frac{2\pi i}{|p|} \sum \text{res}_{\{z: Q(-\frac{z}{p})=0, \text{Im } z > 0\}} \left(\frac{p^4}{(z-i|p|)(z+i|p|)(z-i|p|\sqrt{2})(z+i|p|\sqrt{2})} e^{iz} \right) =$$

$$= \frac{2\pi i}{|p|} \left[\text{res}_{z=i|p|} (z-i|p|) \frac{p^4}{(z-i|p|)(z+i|p|)(z-i|p|\sqrt{2})(z+i|p|\sqrt{2})} e^{iz} + \text{res}_{z=i|p|\sqrt{2}} (z-i|p|\sqrt{2}) \frac{p^4}{(z-i|p|)(z+i|p|)(z-i|p|\sqrt{2})(z+i|p|\sqrt{2})} e^{iz} \right]$$

$$= \frac{2\pi i}{|p|} \lim_{z \rightarrow i|p|} \frac{p^4}{(z+i|p|)(z-i|p|\sqrt{2})(z+i|p|\sqrt{2})} e^{iz} + \frac{2\pi i}{|p|} \lim_{z \rightarrow i|p|\sqrt{2}} \frac{p^4}{(z+i|p|)(z+i|p|)(z+i|p|\sqrt{2})} e^{iz} =$$

$$= \frac{2\pi i}{|p|} \frac{p^4}{(2i|p|)(i|p|)^2(1-\sqrt{2})(1+\sqrt{2})} e^{i|p|} + \frac{2\pi i}{|p|} \frac{p^4}{(2i|p|\sqrt{2})(i|p|)^2} e^{i|p|\sqrt{2}} = \frac{\pi}{1} e^{-|p|} -$$

$$\frac{\pi}{\sqrt{2}} e^{-|p|\sqrt{2}} = \pi \left(e^{-|p|} - \frac{1}{\sqrt{2}} e^{-|p|\sqrt{2}} \right)$$

$$p = 0 : \int_{-\infty}^{\infty} \frac{1}{(t^2+1)(t^2+2)}dt = 2\pi i \sum \text{res}_{\{z: Q(z)=0, \text{Im } z > 0\}} \left(\frac{1}{(z^2+1)(z^2+2)} \right) =$$

$$= 2\pi i \left[\text{res}_{z=i} \left(\frac{1}{(z^2+1)(z^2+2)} \right) + \text{res}_{z=i\sqrt{2}} \left(\frac{1}{(z^2+1)(z^2+2)} \right) \right] =$$

$$\begin{aligned}
&= 2\pi i \left[\lim_{z \rightarrow i} (z - i) \frac{1}{(z-i)(z+i)(z-i\sqrt{2})(z+i\sqrt{2})} + \lim_{z \rightarrow i\sqrt{2}} (z - \sqrt{2}i) \frac{1}{(z-i)(z+i)(z-i\sqrt{2})(z+i\sqrt{2})} \right] = \\
&= 2\pi i \left[\lim_{z \rightarrow i} \frac{1}{(z+i)(z-i\sqrt{2})(z+i\sqrt{2})} + \lim_{z \rightarrow i\sqrt{2}} \frac{1}{(z-i)(z+i)(z+i\sqrt{2})} \right] = \\
&= 2\pi i \left[\lim_{z \rightarrow i} \frac{1}{(2i)(i)^2(1-\sqrt{2})(1+\sqrt{2})} + \lim_{z \rightarrow i\sqrt{2}} \frac{1}{(\sqrt{2}-1)(\sqrt{2}+1)(i)^2(2i\sqrt{2})} \right] = \\
&2\pi i \left[\frac{-i}{2} + \frac{i}{(2\sqrt{2})} \right] = \\
&= -\frac{1}{\sqrt{2}}\pi (1 - \sqrt{2}) = \pi \left(1 - \frac{1}{\sqrt{2}}\right).
\end{aligned}$$

Bolo to možné vypočítať aj cez spojitosť: $\lim_{p \rightarrow 0} \pi \left(e^{-|p|} - \frac{1}{\sqrt{2}} e^{-|p|\sqrt{2}} \right) = \pi \left(1 - \frac{1}{\sqrt{2}} \right).$

Pomocou tohto výsledku určte Fourierov obraz nasledujúcich funkcií:

$$1) \quad f(t) = \frac{1}{(4t^2+1)(4t^2+2)},$$

$$\mathcal{F} \left\{ \frac{1}{(t^2+1)(t^2+2)} \right\} = \mathcal{F} \{ f(t) \} = \int_{-\infty}^{\infty} \frac{1}{(t^2+1)(t^2+2)} e^{-ipt} dt = \pi \left(e^{-|p|} - \frac{1}{\sqrt{2}} e^{-|p|\sqrt{2}} \right),$$

potom

$$\mathcal{F} \left\{ \frac{1}{(4t^2+1)(4t^2+2)} \right\} = \mathcal{F} \{ f(2t) \} = \frac{1}{2}\pi \left(e^{-|\frac{p}{2}|} - \frac{1}{\sqrt{2}} e^{-|\frac{p}{2}|\sqrt{2}} \right)$$

$$2) \quad \mathcal{F} \left\{ \frac{d}{dt} \frac{1}{(t^2+1)(t^2+2)} \right\} = ip\pi \left(e^{-|p|} - \frac{1}{\sqrt{2}} e^{-|p|\sqrt{2}} \right)$$