

import numpy as np

import scipy.fftpack as fp

import scipy.linalg as lg

1. (a)  $x1 = \text{np.array}([1, 0, 0, 0, 0, 0, 0, 0])$

$X1 = \text{fp.fft}(x1)$

$X1$

output:  $\text{array}([1.-0.j, 1.+0.j, 1.-0.j, 1.+0.j, 1.-0.j, 1.-0.j, 1.+0.j, 1.-0.j])$

(b)  $x2 = \text{np.array}([1, 1, 1, 1, 1, 1, 1, 1])$

$X2 = \text{fp.fft}(x2)$

$X2$

output:  $\text{array}([8.-0.j, 0.+0.j, 0.-0.j, 0.+0.j, 0.-0.j, 0.+0.j, 0.-0.j, 0.-0.j])$

(c)  $x3 = \text{np.array}([1, -1, 1, -1, 1, -1, 1, -1])$

$X3 = \text{fp.fft}(x3)$

$X3$

output:  $\text{array}([0.-0.j, 0.+0.j, 0.-0.j, 0.+0.j, 8.-0.j, 0.-0.j, 0.+0.j, 0.-0.j])$

(d)  $x4 = x1 + x2 + x3$

$X4 = \text{fp.fft}(x4)$

$X4$

output:  $\text{array}([9.-0.j, 1.+0.j, 1.-0.j, 1.+0.j, 9.-0.j, 1.-0.j, 1.+0.j, 1.-0.j])$

(e)

(f)  $x5 = \text{np.array}([1, 1, 0, 0, 0, 0, 1, 1])$

$x5 = \text{fp.ifft}(X5)$

$x5$

output:  $\text{array}([0.5-0.j, 0.302-0.125j, 0.+0.j, -0.052+0.125j, 0.-0.j, -0.052-0.125j, 0.-0.j, 0.302+0.125j])$

$x6 = \text{np.array}([1, 1, 0, 0, 0, 0, 0, 1])$

$x6 = \text{fp.ifft}(x6)$

$x6$

(請翻面繼續作答)

output: array([0.375-0.j, 0.302-0.j, 0.125+0.j, -0.052-0.j, -0.125-0.j, -0.052+0.j,  
0.125-0.j, 0.302+0.j])

:  $x_6[n]$  為純實數序列

(g)  $x7 = \text{np.array}([1, 1, 0, 0])$

$X7 = \text{fp.fft}(x7)$

$X7$

output: array([2-0.j, 1-1.j, 0-0.j, 1+1.j])

$x8 = \text{np.array}([1, 1, 0, 0, 0, 0, 0, 0])$

$X8 = \text{fp.fft}(x8)$

$X8$

output: array([2.-0.j, 1.707-0.707j, 1.-1.j, 0.293-0.707j,  
0.-0.j, 0.293+0.707j, 1.+1.j, 1.707+0.707j])

$X7$  的每項分別為  $X8$  的第 1, 3, 5, 7 項

2. (a)  $h[n] = f[0]g[2] + f[1]g[1] + f[2]g[0]$

(b)  $x = \text{np.array}([1, 1, 1, 1])$

$w = \text{np.array}([1, 1])$

$y = \text{np.convolve}(x, w)$

$y$

output: array([1, 2, 2, 2, 1])

(c)  $X = \text{fp.fft}(x)$

$X$

output: array([4.-0.j, 0.+0.j, 0.-0.j, 0.-0.j])

$W = \text{fp.fft}(w)$

$W$

output: array([2.-0.j, 0.-0.j])

$Y = \text{fp.fft}(y)$

$Y$

output: array([8.-0.j, -1.309-0.951j, -0.191-0.588j, -0.191+0.588j, -1.309+0.951j])

(a) Convolution Theorem:

定義: 若  $\mathcal{L}[f(t)] = F(s)$ ,  $\mathcal{L}[g(t)] = G(s)$  . 且  $f(t) * g(t) = \int_0^t f(\tau)g(t-\tau)d\tau = \int_0^t g(\tau)f(t-\tau)d\tau$ ,

則  $\mathcal{L}[f(t) * g(t)] = F(s)G(s)$

函數 convolution 的傅立葉轉換是函數傅立葉轉換的乘積。即一個域中的 convolution 相當於另一個域中的乘積，如時域中的 convolution 對應於頻域中的乘積。

$\mathcal{F}\{f * g\} = \mathcal{F}\{f\} \cdot \mathcal{F}\{g\}$ ，其中  $\mathcal{F}\{f\}$  表示  $f$  的傅立葉轉換。

(b) 已知  $\mathcal{L}[f(t)] = F(s)$ ,  $\mathcal{L}[g(t)] = G(s)$

$$\begin{aligned}\mathcal{L}\left[\int_0^t g(\tau)f(t-\tau)d\tau\right] &= \int_0^\infty e^{-st} \left(\int_0^t g(\tau)f(t-\tau)d\tau\right) dt \\&= \int_0^\infty g(\tau) \left(\int_\tau^\infty e^{-st} f(t-\tau)dt\right) d\tau \\&= \int_0^\infty g(\tau) \int_0^\infty e^{-s(x+\tau)} f(x) dx d\tau \quad (\text{令 } t = \tau + x) \\&= \int_0^\infty e^{-s\tau} g(\tau) \left(\int_0^\infty e^{-sx} f(x) dx\right) d\tau \\&= \int_0^\infty e^{-s\tau} g(\tau) F(s) d\tau \\&= F(s) \int_0^\infty e^{-s\tau} g(\tau) d\tau \\&= F(s) G(s)\end{aligned}$$

同理可證  $\mathcal{L}\left[\int_0^t f(\tau)g(t-\tau)d\tau\right] = F(s)G(s)$