

Q5.1

$$\begin{aligned}\mathcal{F}\{\exp(-a^2x^2)\} &= \int_{-\infty}^{\infty} dx \exp(-a^2x^2)\exp(-i2\pi ux) \\&= \int_{-\infty}^{\infty} dx \exp(-a^2(x^2 + \frac{i2\pi u}{a^2}x - \frac{\pi^2u^2}{a^4}) - \frac{\pi^2u^2}{a^2}) \\&= \exp(-\frac{\pi^2u^2}{a^2}) \int_{-\infty}^{\infty} dx \exp(-a^2(x + \frac{i\pi u}{a^2})^2)\end{aligned}$$

Let $x' = x + \frac{i\pi u}{a}$, then

$$\mathcal{F} = \exp(-\frac{\pi^2u^2}{a^2}) \int_{-\infty}^{\infty} dx' \exp(-a^2x'^2)$$

The later term is Gaussian Integral, $\int_{-\infty}^{\infty} dx' \exp(-a^2x'^2) = \sqrt{\frac{\pi}{a^2}}$, then

$$\mathcal{F}\{\exp(-a^2x^2)\} = \frac{\sqrt{\pi}}{a} \exp(-\frac{\pi^2u^2}{a^2})$$

Q5.2

Let $x' = x - x_0$, and according to shift theorem

$\mathcal{F}\{g(t - t_0)\} = e^{-i2\pi ut_0} \mathcal{F}\{g(t')\}$, then

$$\begin{aligned}\mathcal{F}\{h(x')\} &= \exp(-i2\pi ut_0) \mathcal{F}\{h(x')\} = \exp(-i2\pi ut_0) \mathcal{F}\left\{\frac{1}{\sqrt{2\pi\sigma}} \exp\left(-\left(\frac{1}{\sqrt{2\sigma}}\right)^2 x'^2\right)\right\} \\ &= \exp(-i2\pi ut_0) \frac{1}{\sqrt{2\pi\sigma}} \mathcal{F}\left\{\exp\left(-\left(\frac{1}{\sqrt{2\sigma}}\right)^2 x'^2\right)\right\}\end{aligned}$$

Use Problem 5.1 which means $a = \frac{1}{\sqrt{2\sigma}}$, then

$$\begin{aligned}\mathcal{F}\{h(x)\} &= \exp(-i2\pi ut_0) * \frac{1}{\sqrt{2\pi\sigma}} * \frac{\sqrt{\pi}}{\frac{1}{\sqrt{2\sigma}}} \exp\left(-\frac{\pi^2 u^2}{\left(\frac{1}{\sqrt{2\sigma}}\right)^2}\right) \\ &= \exp(-2\pi^2 u^2 \sigma^2 - i2\pi ut_0)\end{aligned}$$

Q5.3

Use convolution theorem, $\mathcal{F}\{h(x)\cos(2\pi u_0 x)\} = \mathcal{F}\{h(x)\}\mathcal{F}\{\cos(2\pi u_0 x)\}$
 $= H(x)\mathcal{F}\{\cos(2\pi u_0 x)\}$

Based on Euler's equation, $\cos(x) = \frac{1}{2}[e^{ix} + e^{-ix}]$, then

$$\begin{aligned}\mathcal{F}\{\cos(2\pi u_0 x)\} &= \int_{-\infty}^{\infty} dx \frac{1}{2}[\exp(i2\pi u_0 x) + \exp(-i2\pi u_0 x)]\exp(-i2\pi ux) \\ &= \frac{1}{2} \int_{-\infty}^{\infty} dx \exp(-i2\pi(u - u_0)x) + \frac{1}{2} \int_{-\infty}^{\infty} dx \exp(-i2\pi(u + u_0)x) \\ &= \frac{1}{2}[\delta(u - u_0) + \delta(u + u_0)]\end{aligned}$$

So $\mathcal{F} = H(x) * \frac{1}{2}[\delta(u - u_0) + \delta(u + u_0)] = \frac{1}{2}[H(u - u_0) + H(u + u_0)]$

Q5.4

a.

$$\frac{d}{dt}rect\left(\frac{t}{2T_0}\right) = \begin{cases} \infty & t = -T_0 \\ -\infty & t = T_0 \\ 0 & t \neq -T_0 \text{ or } t \neq T_0 \end{cases} \longrightarrow$$

$$\frac{d}{dt}rect\left(\frac{t}{2T_0}\right) = \delta(t + T_0) - \delta(t - T_0)$$

Use forward CT-FT, then

$$\begin{aligned} \mathcal{F}\left\{\frac{d}{dt}rect\left(\frac{t}{2T_0}\right)\right\} &= \mathcal{F}\{\delta(t + T_0) - \delta(t - T_0)\} = \mathcal{F}\{\delta(t + T_0)\} - \mathcal{F}\{\delta(t - T_0)\} \\ &= \exp(i2\pi u T_0) - \exp(-i2\pi u T_0) \\ &= \cos(2\pi u T_0) + i \sin(2\pi u T_0) - (\cos(-2\pi u T_0) + i \sin(-2\pi u T_0)) \\ &= i2\sin(2\pi u T_0) \end{aligned}$$

b.

According to derivative theorem, $\mathcal{F}\left\{\frac{d}{dt}f'(t)\right\} = i2\pi u F(u)$. Then use CT-FT theorem as equation 5.21,

$$\begin{aligned} F(u) &= \int_{-\infty}^{\infty} dt f(t) \exp(-i2\pi u t) \\ &= \int_{-\infty}^{\infty} dt [rect\left(\frac{t}{2T_0}\right)] \exp(-i2\pi u t) = 2T_0 \text{sinc}(2T_0 u), \end{aligned}$$

$$\begin{aligned} \text{Therefore, } \mathcal{F}\left\{\frac{d}{dt}rect\left(\frac{t}{2T_0}\right)\right\} &= i2\pi u * 2T_0 \text{sinc}(2T_0 u) \\ &= i2\pi u * 2T_0 \frac{\sin(2\pi u T_0)}{2\pi u T_0} = i2\sin(2\pi u T_0) \end{aligned}$$

Q5.5

Let $\text{circ}(r/a) = g(x, y)$, then

$$\mathcal{F}_{2D}g(x, y) = G(u, v) = \int_{-\infty}^{\infty} dy \int_{-\infty}^{\infty} dx g(x, y) \exp(-i2\pi(ux + vy))$$

Since $r^2 = x^2 + y^2$ and $\rho^2 = u^2 + v^2$, transform to polar coordinates where $x = r\cos\theta, y = r\sin\theta, u = \rho\cos\varphi, v = \rho\sin\varphi$, then

$$\begin{aligned} \mathcal{F}_{2D}g(x, y) &= \int_0^a dr \int_0^{2\pi} d\theta r \exp(-i2\pi(r\rho\cos\theta\cos\varphi + r\rho\sin\theta\sin\varphi)) \\ &= \int_0^a dr r \int_0^{2\pi} d\theta \exp(-i2\pi r\rho\cos(\theta - \varphi)) \end{aligned}$$

Because $J_0(a) = \frac{1}{2\pi} \int_0^{2\pi} d\theta \exp(-iacos(\theta - \varphi))$, then $\exp(-i2\pi r\rho\cos(\theta - \varphi)) = 2\pi J_0(2\pi r\rho)$.

Put it into previous equation,

$$\mathcal{F}_{2D}g(x, y) = \int_0^a dr r * 2\pi J_0(2\pi r\rho) = \frac{1}{\rho} \int_0^a dr 2\pi r\rho J_0(2\pi r\rho)$$

Consider $\int_0^\alpha d\beta \beta J_0(\beta) = \alpha J_1(\alpha)$ and let $w = 2\pi r\rho$, then:

$$\int_0^a dr 2\pi r\rho J_0(2\pi r\rho) = \frac{1}{2\pi\rho} \int_0^{2\pi a\rho} dw w J_0(w) = a J_1(2\pi a\rho)$$

Also, $jinc(\rho) = 2J_1(2\pi\rho)/2\pi\rho$, Therefore,

$$\mathcal{F}_{2D}\text{circ}(r/a) = \frac{1}{\rho} a J_1(2\pi a\rho) = \frac{1}{\rho} a\pi * a\rho jinc(a\rho) = \pi a^2 jinc(a\rho)$$

Q5.6

a.

Use Euler theorem, $\cos(\Omega_n t) = \frac{1}{2}(\exp(i\Omega_n t) + \exp(-i\Omega_n t))$

Replace it into FID function. Let $\Omega = 2\pi u$ and apply FT

$$\begin{aligned}\mathcal{F}\{FID(t)\} &= \int_{-\infty}^{\infty} dt [M_0 + \sum_{n=1}^3 M_n \exp(-t/T_n) \cos(\Omega_n t)] \text{step}(t) \exp(-i\Omega t) \\ &= M_0 \int_0^{\infty} dt \exp(-i\Omega t) + \sum_{n=1}^3 M_n \int_0^{\infty} dt \frac{1}{2} \exp(-t/T_n) (\exp(i(\Omega_n - \Omega)t) + \exp(-i(\Omega_n + \Omega)t))\end{aligned}$$

where

$$\begin{aligned}& \int_0^{\infty} dt \exp(-t/T_n) \exp(i(\Omega_n - \Omega)t) \\ &= \int_0^{\infty} dt \exp(-(1/T_n - i(\Omega_n - \Omega))t) = \frac{1}{1/T_n - i(\Omega_n - \Omega)} \\ \text{and} & \int_0^{\infty} dt \exp(-t/T_n) \exp(-i(\Omega_n + \Omega)t) \\ &= \int_0^{\infty} dt \exp(-(1/T_n + i(\Omega_n + \Omega))t) = \frac{1}{1/T_n + i(\Omega_n + \Omega)}\end{aligned}$$

Therefore, the later term is:

$$\sum_{n=1}^3 M_n \frac{i\Omega + 1/T_n}{(1/T_n)^2 + \Omega_n^2 - \Omega^2 + 2i\Omega/T_n}$$

Finally,

$$\mathcal{F}\{FID(t)\} = \frac{M_0}{i\Omega} + \sum_{n=1}^3 M_n \frac{i\Omega + 1/T_n}{(1/T_n)^2 + \Omega_n^2 - \Omega^2 + 2i\Omega/T_n}, \text{ where } \Omega = 2\pi u$$

b.

In equation a, easy to find the first M_0 term belongs to the imaginary part. For the rest term, multiply both numerator and denominator by $(1/T_n)^2 + \Omega_n^2 - \Omega^2 - 2i\Omega/T_n$, then the real part should be :

$$\sum_{n=1}^3 M_n \frac{\frac{1}{T_n}(\frac{1}{T_n} + \Omega_n^2 - \Omega^2) + 2\Omega^2 T_n}{((1/T_n)^2 + \Omega_n^2 - \Omega^2)^2 + (2\Omega T_n)^2}$$

c.

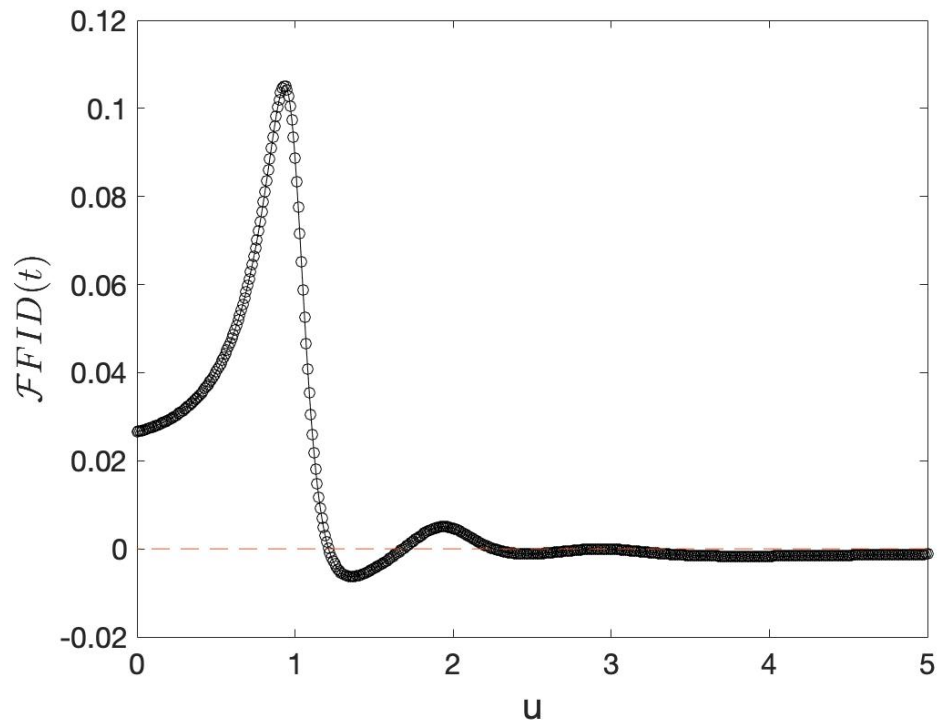


Figure 1: Real part of $\mathcal{F}\{FID(t)\}$ vs frequency u

Using following function to compute each real part of M_n :

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1 function res = real(t0, m0, u0, u)
2     o=2*pi*u;
3     o0=2*pi*u0;
4     a=1/t0;
5     res=m0*(a*(a+o0^2-o.^2) + 2*o*t0)./((a^2+o0^2-o.^2).^2+(2*o*t0).^2);
6 end

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Q5.7

a.

because f_2 is the time shift copy of f_1 with lower magnitude, so $f_2(t) = af_1(t - t_0)$, then the net output $g(t)$ would be the sum of f_1 and f_2 .

$$g(t) = f_1(t) + af_1(t - t_0)$$

b.

the power spectrum of g is $G(u) = \mathcal{F}g$, so

$$\begin{aligned}\mathcal{F}\{g(t)\} &= \int_{-\infty}^{\infty} dt (f_1(t) + af_1(t - t_0)) \exp(-i2\pi ut) \\ &= \int_{-\infty}^{\infty} dt f_1(t) \exp(-i2\pi ut) + a \int_{-\infty}^{\infty} dt f_1(t - t_0) \exp(-i2\pi u(t - t_0)) \exp(-i2\pi ut_0) \\ &= F(u) + a * \exp(-i2\pi ut_0) F(u)\end{aligned}$$

use euler's equation, then

$$\begin{aligned}\mathcal{F}\{g(t)\} &= F(u) + a * (\cos(2\pi ut_0) - i \sin(2\pi ut_0)) F(u) \\ &= (1 + a * \cos(2\pi ut_0)) F(u) - ia * \sin(2\pi ut_0) F(u)\end{aligned}$$

Since the predicted $F(u)$ is Gaussian-shaped spectrum, then $G(u)$ would be like this shape with the following code.

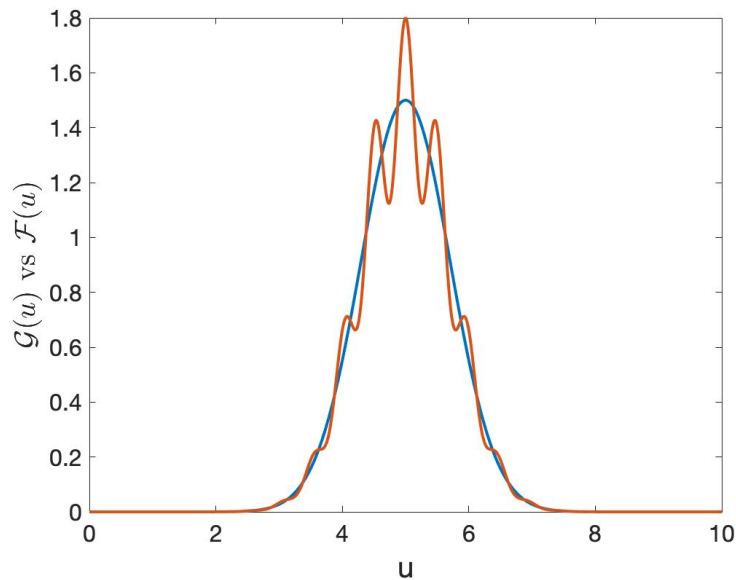


Figure 2: $\mathcal{G}\{u\}$ and \mathcal{G} vs frequency u

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1 u = -0:0.01:10; sig=1; t0=2; a=0.2; u0=5; amp=1.5;
2 fu = amp*exp(-(u-u0).^2/sig^2);
3 gu = fu.*(1+a*cos(2*pi*u*t0));
```


Q5.8

From problem 5.2, we could get $\mathcal{F}\{c(t)\} = \exp(-2\pi^2 u^2 \sigma^2)$

From problem 5.3, $\mathcal{F}\{0.5\cos(2\pi u_0 t)\} = \frac{1}{4}[\delta(u - u_0) + \delta(u + u_0)]$

So $\mathcal{F}\{g(t)\} = \exp(-18\pi^2 u^2 / u_0^2) + 0.25[\delta(u - u_0) + \delta(u + u_0)]$

The cosine signal would become a intensive pulse after CT-FT which locates at $u = 60\text{Hz}$, where most of $c(t)$ output at this frequency would be zero. Therefore, the data could be used after filtering the cosine signal. **c.**

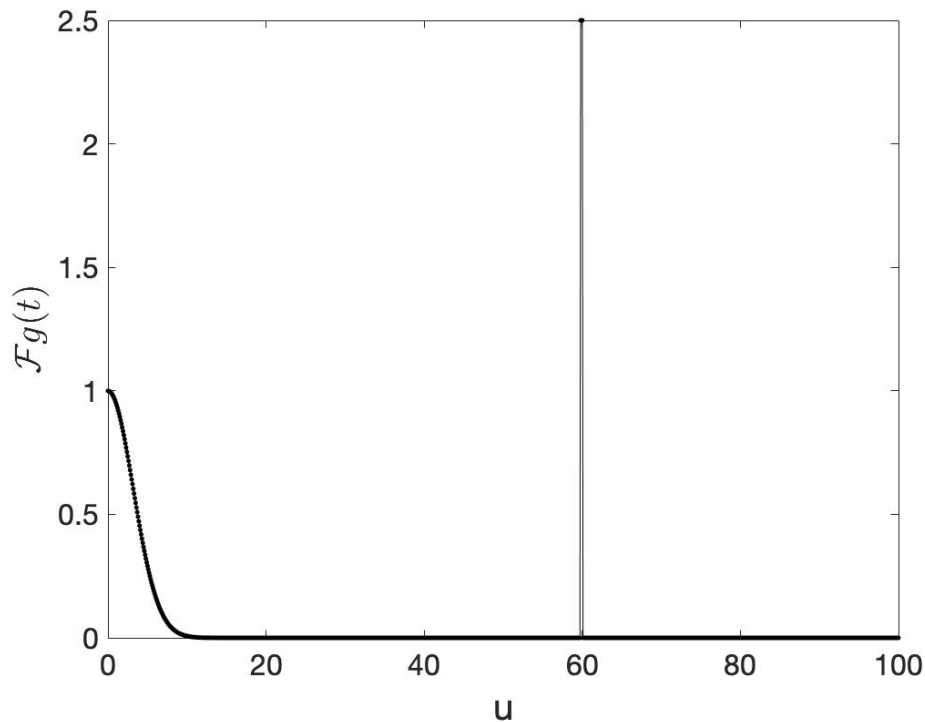


Figure 3: Real part of $\mathcal{F}\{g(t)\}$ vs frequency u

Q5.9

$$\begin{aligned}
g(t) &= \int_{-\infty}^{\infty} dt' h(t-t') f(at' - b) \\
&= \int_{-\infty}^{\infty} dt' \int_{-\infty}^{\infty} du H(u) \exp(i2\pi u(t-t')) \int_{-\infty}^{\infty} du' F(u') \exp(i2\pi u'(at' - b)) \\
&= \int_{-\infty}^{\infty} du' \int_{-\infty}^{\infty} du H(u) F(u') \exp(i2\pi ut) \exp(-i2\pi u'b) \int_{-\infty}^{\infty} dt' \exp(-i2\pi(u - au')t') \\
&= \int_{-\infty}^{\infty} du' \int_{-\infty}^{\infty} du H(u) F(u') \exp(i2\pi(ut - u'b)) \delta(u - au') \\
&= \int_{-\infty}^{\infty} du' H(au') F(u') \exp(i2\pi(at - b)u')
\end{aligned}$$

$$\begin{aligned}
\text{Apply FT, } \mathcal{F}g(t) &= \int_{-\infty}^{\infty} dt \int_{-\infty}^{\infty} du' H(au') F(u') \exp(i2\pi(at-b)u') \exp(-i2\pi ut) \\
&= \int_{-\infty}^{\infty} du' H(au') F(u') \exp(-i2\pi u'b) \int_{-\infty}^{\infty} dt \exp(-i2\pi(u - au')t) \\
&= \int_{-\infty}^{\infty} du' H(au') F(u') \exp(-i2\pi u'b) \delta(u - au') \\
&= H(u) F\left(\frac{u}{a}\right) \exp(-i2\pi u \frac{b}{a})
\end{aligned}$$

Q5.10 (Thanks **Charles Marchini** & **Joseph Tibbs**)

See equation **3.31**, for continuous function, if $Z = X + Y$ where X and Y are independent with each other. Then we have:

$$p_Z(z) = \int_{-\infty}^{\infty} dx p_X(x)p_Y(z-x)$$

But here because X and Y are poisson distribution, which only have positive values, so we need to get the discrete version of previous equation:

$$p_Z(z) = \sum_{x=1}^z p_X(x)p_Y(z-x).$$

Put $p_X(x) = \lambda_x^x \exp(-\lambda_x)/x!$ and $p_Y(z-x) = \lambda_y^{z-x} \exp(-\lambda_y)/(z-x)!$ into previous equation, then we have:

$$\begin{aligned} p_Z(z) &= \sum_{x=1}^z \frac{\lambda_x^x \exp(-\lambda_x)}{x!} \frac{\lambda_y^{z-x} \exp(-\lambda_y)}{(z-x)!} \\ &= \sum_{x=1}^z \frac{z!}{x!(z-x)!} \frac{\lambda_x^x \lambda_y^{z-x} \exp(-\lambda_x) \exp(-\lambda_y)}{z!} \\ &= \frac{\exp(-(\lambda_x + \lambda_y))}{z!} \sum_{x=1}^z \binom{z}{x} \lambda_x^x \lambda_y^{z-x} \\ &= \frac{\exp(-(\lambda_x + \lambda_y))}{z!} (\lambda_x + \lambda_y)^z \\ &= \frac{(\lambda_x + \lambda_y)^z}{z!} \exp(-(\lambda_x + \lambda_y)) \end{aligned}$$

Let $\lambda_z = \lambda_x + \lambda_y$, $p_Z(z) = \lambda_z^z \exp(-\lambda_z)/z!$. The result shows that the sum of two independent poi