

Lecture FYS5419, March 20, 2024

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continuous function $f(t)$

$$\int_a^b |f(t)|^2 dt \leq M < \infty$$

$$f(t) = \sum_{n=1}^N A_n \sin(2\pi n \cdot t + \phi_n)$$

$$f(t) = \frac{a_0}{2} + \sum_{n=1}^N [a_n \cos(2\pi n t) + b_n \sin(2\pi n t)]$$

$$f(t+\tau) = f(t) \quad \text{periodic.}$$

$$\cos t = (e^{it} + e^{-it})/2$$

$$\sin t = \frac{e^{it} - e^{-it}}{2i}$$

$$f(t) = \sum_{n=-N}^N c_n e^{i n \pi t}$$

$$c_0 = a_0/2$$

$$c_n^* = c_{-n}$$

complex

$$f(t) = 2 \operatorname{Re} \left\{ \sum_{n=0}^N c_n e^{i n \pi t} \right\}$$

How do we find c_n ?

Pick c_k multiply both
sides by $e^{-2\pi i k t}$

$$e^{-2\pi i k t} f(t) = \dots + e^{-2\pi i k t} \\ \times c_k e^{2\pi i k t} + \dots,$$

$$c_k = e^{-2\pi i k t} f(t) - \sum_{\substack{n=-N \\ n \neq k}}^N c_n e^{2\pi i (n-k)t}$$

assuming period 1

$$\int_0^1 e^{2\pi i(m-k)t} dt = \frac{1}{2\pi i(m-k)} [e^{2\pi i(m-k)t}]_0^1 =$$

if $m \neq k$

$$c_k = \int_0^1 e^{-2\pi i kt} f(t) dt$$

if $f(t)$ is a real function

$c_n^* = c_{-n}$ ($t, dt, f(t)$ are

$$c_n^* = \int_0^1 e^{2\pi i nt} f(t) dt \quad \text{real}$$

$$C_n \Rightarrow \hat{f}^{(n)} = \int_0^1 e^{-2\pi i n t} f(t) dt$$

$$\hat{f}(c) = \int_c^1 f(t) dt, \text{ average value.}$$

integrate from a to $a+1$

$$\frac{d}{da} \left[\int_a^{a+1} e^{-2\pi i n t} f(t) dt \right]$$

see how it varies as function of a .

$$= e^{-2\pi i m(a+1)} f(a+1)$$

$$- e^{-2\pi i ma} f(a)$$

$$f(a+1) = f(a)$$

$$= e^{-2\pi i ma} e^{-2\pi i m a} f(a)$$
$$- e^{-2\pi i ma} f(a) = 0$$

$$\left[e^{i \cdot 2\pi i m} = 1 \right]$$

if f is even, so is \hat{f}

$$\hat{f}(n) = \int_0^{\infty} e^{-2\pi i n t} f(t) dt$$

assume we have a period of length T

$$g(t) = f(T \cdot t) \quad (2\pi \cdot t)$$

$$s = T \cdot t$$

$$g(t) = f(s)$$

$$f(s) = g(t) = \sum_{m=-\infty}^{\infty} c_m e^{\frac{2\pi i m s}{T}}$$

$$\hat{g}(n) = \frac{1}{T} \int_0^T e^{-2\pi i n s / T} g(s) ds$$

Example

Square well pulse

$$f(t) = \begin{cases} +1 & 0 \leq t \leq 1/2 \\ -1 & 1/2 < t \leq 1 \end{cases}$$

(period)

$$\begin{aligned} \hat{f}(n) &= \int_0^1 e^{-2\pi i n t} f(t) dt \\ &= \frac{1}{\pi i n} \left[1 - e^{-\pi i n} \right] \end{aligned}$$

$$\sum_{m \neq 0} \frac{1}{\pi i m} [1 - e^{-\pi i m}] e^{2\pi i m t}$$

$$1 - e^{\pi i m} = \begin{cases} 0 & m \text{ even} \\ 2 & m \text{ odd} \end{cases}$$

$$f(t) = \sum_{m \neq 0} \frac{2}{\pi i m} e^{2\pi i m t}$$

Discrete Fourier transform

$$xD = X = \begin{bmatrix} x_0 \\ x_1 \\ \vdots \\ x_{n-1} \end{bmatrix}$$

x_j 's are complex numbers

$$y_k = \frac{1}{\sqrt{n}} \sum_{j=0}^{n-1} x_j e^{-2\pi i j k / n}$$

$$|y\rangle = y = \frac{1}{\sqrt{n}} \left[\sum_{j=0}^{n-1} x_j e^{2\pi i j \cdot \overset{\leftarrow}{0}/n} \right]$$

$$\sum_{j=0}^{n-1} x_j e^{2\pi i j \cdot 1/n}$$

$$\vdots$$

$$\sum_{j=0}^{n-1} x_j e^{2\pi i j \cdot (n-1)/n}$$

Example $X = \{x_0, x_1\}$

$$k=0 : y_0 = \frac{1}{\sqrt{2}} + \frac{2}{\sqrt{2}} = \frac{3}{\sqrt{2}}$$

$$k=1 : y_1 = \frac{1}{\sqrt{2}} + \frac{2}{\sqrt{2}} e^{i\frac{\pi}{2}}$$

$$y = \begin{bmatrix} y_0 \\ y_1 \end{bmatrix} = w \begin{bmatrix} x_0 \\ x_1 \end{bmatrix} = \frac{1}{\sqrt{2}} - \frac{2}{\sqrt{2}} = -\frac{1}{\sqrt{2}}$$

$$u = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$$

$$u^T u = \underline{\underline{1}}$$