

Problem 1

(a)记

$$S = \sum_{n=p}^q w^n$$

那么

$$wS = \sum_{n=p}^q w^{n+1} = \sum_{n=p+1}^{q+1} w^n$$

相减得到

$$\begin{aligned}(1-w)S &= \sum_{n=p}^q w^n - \sum_{n=p+1}^{q+1} w^n = w^p - w^{q+1} \\ S &= \frac{w^p - w^{q+1}}{1-w}\end{aligned}$$

接着讨论级数收敛的问题。

如果 $p = -\infty, q < \infty$, 那么当 $|w| > 1$ 时, 级数收敛, 并且

$$S = \frac{-w^{q+1}}{1-w} = \frac{w^{q+1}}{w-1}$$

如果 $q = \infty, p > -\infty$, 那么当 $|w| < 1$ 时, 级数收敛, 并且

$$S = \frac{w^p}{1-w}$$

如果 $q = \infty, p = -\infty$, 那么由之前讨论可得, 该级数必然发散。

最后将收敛情形总结如下:

$$\sum_{n=p}^q w^n = \begin{cases} \frac{w^{q+1}}{w-1} & |w| > 1, p = -\infty, q < \infty \\ \frac{w^p}{1-w} & |w| < 1, p > -\infty, q = \infty \\ \frac{w^p - w^{q+1}}{1-w} & w \neq 1, -\infty < p, q < \infty \end{cases}$$

(b)对上式中取

$$\begin{aligned}w &= e^{2\pi i n/N} \\ p &= 0 \\ q &= N-1\end{aligned}$$

得到

$$\sum_{n=0}^{N-1} e^{2\pi i n/N} = \frac{1 - e^{2\pi i N}}{1 - e^{2\pi i/N}} = 0$$

注意 $e^{2\pi i n/N}$ 为1的 N 次单位根，所以上式的几何解释为1的 N 次单位根的重心为原点。

(c)对上式中取

$$\begin{aligned} w &= e^{2\pi i t} \\ p &= -N \\ q &= N \end{aligned}$$

得到

$$\begin{aligned} \sum_{k=-N}^N e^{2\pi i k t} &= \frac{e^{-2\pi i N t} - e^{2\pi i (N+1)t}}{1 - e^{2\pi i t}} \\ &= \frac{(e^{-2\pi i N t} - e^{2\pi i (N+1)t})(1 - e^{-2\pi i t})}{(1 - e^{2\pi i t})(1 - e^{-2\pi i t})} \\ &= \frac{e^{-2\pi i N t} - e^{2\pi i (N+1)t} - e^{-2\pi i (N+1)t} + e^{2\pi i N t}}{1 - e^{2\pi i t} - e^{-2\pi i t} + 1} \\ &= \frac{2 \cos(2\pi N t) - 2 \cos(2\pi (N+1)t)}{2 - 2 \cos(2\pi t)} \\ &= \frac{\cos(2\pi N t) - \cos(2\pi (N+1)t)}{1 - \cos(2\pi t)} \\ &= \frac{2 \sin(2\pi t(N+1/2)) \sin(\pi t)}{2 \sin^2(\pi t)} \\ &= \frac{\sin(2\pi t(N+1/2))}{\sin(\pi t)} \end{aligned}$$

Problem 2

(a)直线段必然为两部分的叠加，所以方程为

$$\Lambda_2(t) + \Lambda_2(t-2)$$

(b)依然由直线段为两部分的叠加，得到方程为

$$2\Lambda_2(t) + 2\Lambda_2(t-3)$$

(c)区间 $[1, 3]$ 为第一个波的左半部分，根据此确定第二个波即可：

$$6\Lambda_2(t-3) + 3\Lambda_2(t-5)$$

(d)类似上一题得到

$$y_2 \Lambda_{x_2-x_1}(t-x_2) + \frac{y_2}{2} \Lambda_{\frac{x_3-x_2}{2}} \left(t - \frac{x_2+x_3}{2} \right)$$

由几何关系，我们得到如下约束

$$\begin{aligned} x_2 - x_1 &= \frac{x_3 - x_2}{2} \\ x_3 - 3x_2 + x_1 &= 0 \end{aligned}$$

Problem 3

(a)

$$\begin{aligned} g(t+T) &= \sum_{n=-\infty}^{\infty} f(t+T-nT) \\ &= \sum_{n=-\infty}^{\infty} f(t-(n-1)T) \\ &= \sum_{m=-\infty}^{\infty} f(t-mT) \quad m = n-1 \\ &= g(t) \end{aligned}$$

(b)

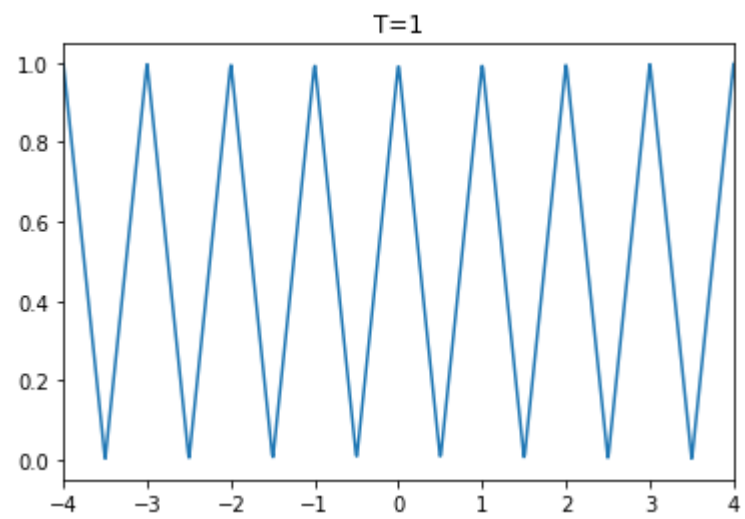
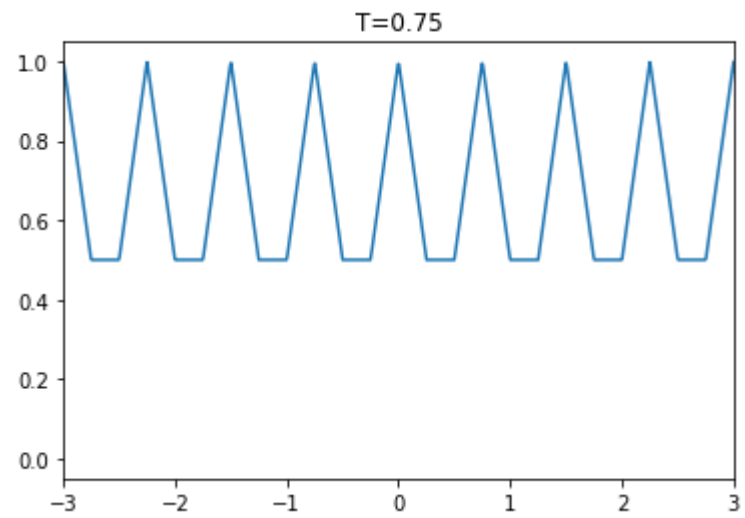
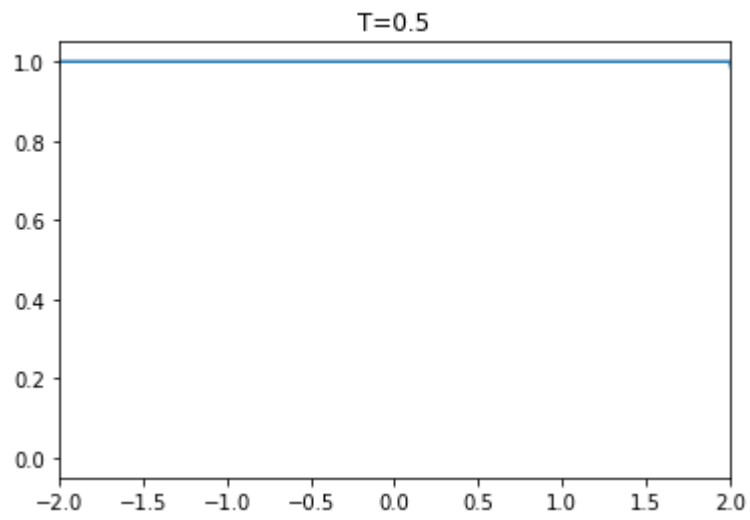
```
import numpy as np
import matplotlib.pyplot as plt

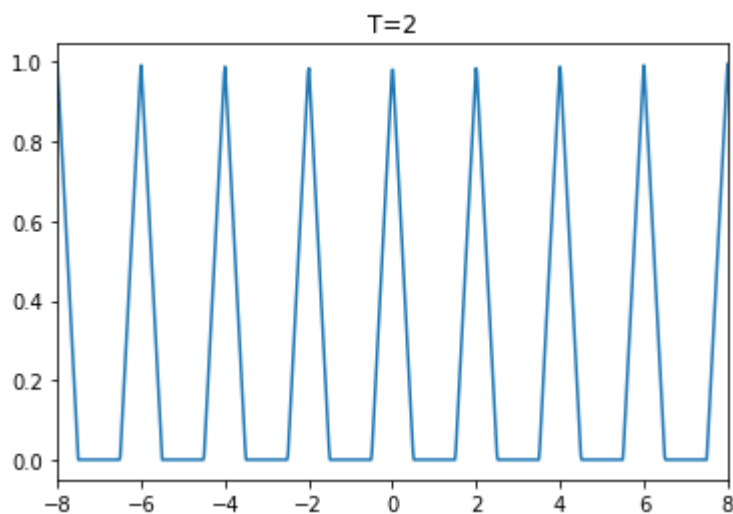
def Lambda(t, a):
    t1 = np.abs(t)
    r = 1 - t1 / a
    index = (t1 > a)
    r[index] = 0

    return r

def f(T, n=5):
    #10个周期的点
    t = np.linspace(-n * T, n * T, 1000)
    r = Lambda(t, 1 / 2)
    for i in range(1, n):
        r1 = Lambda(t - i * T, 1 / 2)
        r2 = Lambda(t + i * T, 1 / 2)
        r += r1
        r += r2
    plt.plot(t, r)
    plt.title("T={}".format(T))
    plt.xlim(-(n-1) * T, (n-1) * T)
    plt.show()
```

```
 $\tau = [1/2, 3/4, 1, 2]$   
for t in  $\tau$ :  
    f(t)
```





(c)如果 $f(t) = 0$, 那么结论成立; 否则由 $f(t)$ 在任意一点有定义, 累加项 $\sum_{n=-\infty}^{\infty} f(t - nT)$ 必然不收敛, 所以

$$g(t) \neq f(t)$$

Problem 4

符号解释: gcd表示最大公约数, lcm表示最小公倍数。

(a)因为

$$\begin{aligned} f(x+1) &= \sin(2\pi m(x+1)) + \sin(2\pi n(x+1)) \\ &= \sin(2\pi mx + 2\pi m) + \sin(2\pi nx + 2\pi n) \\ &= \sin(2\pi mx) + \sin(2\pi nx) \\ &= f(x) \end{aligned}$$

所以1是 $f(x)$ 的周期。接着求最小正周期, 假设 T 为周期, 那么

$$\begin{aligned} f(x+T) &= \sin(2\pi m(x+T)) + \sin(2\pi n(x+T)) \\ &= \sin(2\pi mx + 2\pi mT) + \sin(2\pi nx + 2\pi nT) \\ &= \sin(2\pi mx) + \sin(2\pi nx) \end{aligned}$$

要使得最后一个等号成立, 那么必然要有 mT 为整数, nT 为整数, 所以必然有 T 为有理数, 因此不妨设

$$T = \frac{t_1}{t_2}, \gcd(t_1, t_2) = 1$$

那么

$$\frac{t_1 m}{t_2}, \frac{t_1 n}{t_2} \in \mathbb{Z}$$

所以必然有

$$t_2 | m, t_2 | n \Rightarrow t_2 | \gcd(m, n)$$

设

$$\gcd(m, n) = t_2 t_3$$

那么

$$T = \frac{t_1 t_3}{\gcd(m, n)} \triangleq \frac{k}{\gcd(m, n)}, k \in \mathbb{N}^+$$

所以最小正周期为

$$T = \frac{1}{\gcd(m, n)}$$

(b)因为

$$\begin{aligned} g(x + rs) &= \sin(2\pi p(x + rs)) + \sin(2\pi q(x + rs)) \\ &= \sin\left(2\pi px + 2\pi \frac{m}{r} rs\right) + \sin\left(2\pi qx + 2\pi \frac{n}{s} rs\right) \\ &= \sin(2\pi px + 2\pi ms) + \sin(2\pi qx + 2\pi nr) \\ &= \sin(2\pi px) + \sin(2\pi qx) \end{aligned}$$

所以 $g(x)$ 是周期函数。接着求最小正周期，假设 T 为周期，那么

$$\begin{aligned} g(x + T) &= \sin(2\pi p(x + T)) + \sin(2\pi q(x + T)) \\ &= \sin\left(2\pi px + 2\pi \frac{m}{r} T\right) + \sin\left(2\pi qx + 2\pi \frac{n}{s} T\right) \\ &= \sin(2\pi px) + \sin(2\pi qx) \end{aligned}$$

要使得最后一个等号成立，那么必然要有 mT 为整数， nT 为整数，所以 T 为有理数，因此不妨设

$$T = \frac{t_1}{t_2}, \gcd(t_1, t_2) = 1$$

那么

$$\begin{aligned} \frac{m}{r} T &= \frac{mt_1}{rt_2} \in \mathbb{Z} \\ \frac{n}{s} T &= \frac{nt_1}{st_2} \in \mathbb{Z} \end{aligned}$$

所以

$$\begin{aligned} t_2 &| m, r | t_1 \\ t_2 &| n, s | t_1 \end{aligned}$$

因此

$$t_2 | \gcd(m, n), \text{lcm}(r, s) | t_1$$

设

$$t_1 = a_1 \text{lcm}(r, s), \gcd(m, n) = t_2 a_2$$

那么

$$T = \frac{a_1 a_2 \text{lcm}(r, s)}{\text{gcd}(m, n)} \triangleq k \frac{\text{lcm}(r, s)}{\text{gcd}(m, n)}, k \in \mathbb{N}^+$$

所以最小正周期为

$$T = \frac{\text{lcm}(r, s)}{\text{gcd}(m, n)}$$

(c)反证法, 假设 $f(t)$ 是周期函数, 并且周期为 T , 那么

$$\begin{aligned} f(t+T) &= \cos(t+T) + \cos(\sqrt{2}(t+T)) \\ &= \cos(t) + \cos(\sqrt{2}t) \\ &= f(t) \end{aligned}$$

令 $t=0$, 那么

$$\cos(T) + \cos(\sqrt{2}T) = 2$$

那么必然有

$$\begin{aligned} T &= 2k_1\pi, k_1 \in \mathbb{Z} \\ \sqrt{2}T &= 2k_2\pi, k_2 \in \mathbb{Z} \end{aligned}$$

相除得到

$$\sqrt{2} = \frac{k_2}{k_1}$$

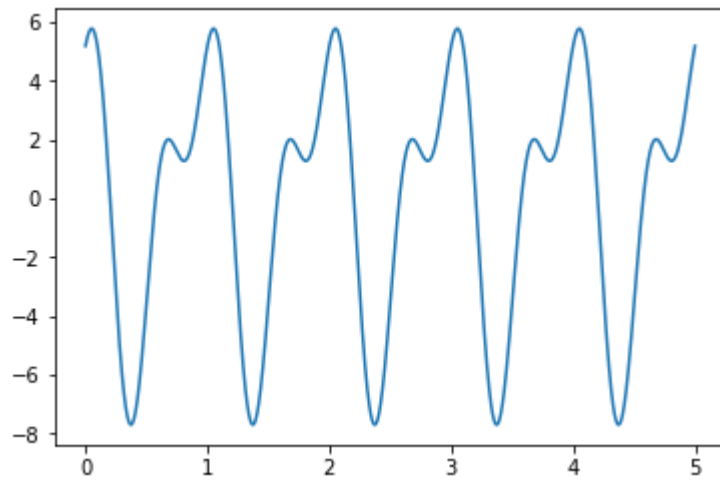
这就与 $\sqrt{2}$ 是无理数产生了矛盾。

(d)

```
import numpy as np
import matplotlib.pyplot as plt

#参数
nu1 = 2
nu2 = 1
start = 0
end = 5
step = 0.0001
t = np.arange(start, end, step)
v = 3 * np.cos(2 * np.pi * nu1 * t - 1.3) + 5 * np.cos(2 * np.pi * nu2 * t + 0.5)

plt.plot(t, v)
plt.show()
print(np.max(v))
```



5.781103145757635

Problem 5

(a)

$$\begin{aligned}
 (f^-, g^-) &= \int_{-\infty}^{\infty} f(-t) \overline{g(-t)} dt \\
 &\stackrel{t=-t}{=} \int_{-\infty}^{\infty} f(t) \overline{g(t)} dt \\
 &= (f, g)
 \end{aligned}$$

(b)

$$\begin{aligned}
 (f, g^-) &= \int_{-\infty}^{\infty} f(t) \overline{g(-t)} dt \\
 &\stackrel{t=-t}{=} \int_{-\infty}^{\infty} f(-t) \overline{g(t)} dt \\
 &= (f^-, g)
 \end{aligned}$$

(c)

$$\begin{aligned}
 (\tau_a f, \tau_a g) &= \int_{-\infty}^{\infty} f(t-a) \overline{g(t-a)} dt \\
 &\stackrel{t=t-a}{=} \int_{-\infty}^{\infty} f(t) \overline{g(t)} dt \\
 &= (f, g)
 \end{aligned}$$

(d)

$$\begin{aligned}
(\tau_a f, g) &= \int_{-\infty}^{\infty} f(t-a) \overline{g(t)} dt \\
&\stackrel{t=t-a}{=} \int_{-\infty}^{\infty} f(t) \overline{g(t+a)} dt \\
&= (f, \tau_{-a} g)
\end{aligned}$$

(e)

$$\begin{aligned}
(\tau_a f, \tau_b g) &= \int_{-\infty}^{\infty} f(t-a) \overline{g(t-b)} dt \\
&\stackrel{t=t-a}{=} \int_{-\infty}^{\infty} f(t) \overline{g(t+a-b)} dt \\
&= (f, \tau_{b-a} g) \\
&\stackrel{t=t-b}{=} \int_{-\infty}^{\infty} f(t+b-a) \overline{g(t)} dt \\
&= (\tau_{a-b} f, g)
\end{aligned}$$

(f)重新计算之前结论。

首先如果 $h(x)$ 周期为1, 那么

$$\int_a^{a+1} h(t) dt = \int_0^1 h(t) dt$$

(a)

$$\begin{aligned}
(f^-, g^-) &= \int_0^1 f(-t) \overline{g(-t)} dt \\
&\stackrel{t=-t}{=} \int_{-1}^0 f(t) \overline{g(t)} dt \\
&= \int_0^1 f(t) \overline{g(t)} dt && \text{由周期性} \\
&= (f, g)
\end{aligned}$$

(b)

$$\begin{aligned}
(f, g^-) &= \int_0^1 f(t) \overline{g(-t)} dt \\
&\stackrel{t=-t}{=} \int_{-1}^0 f(-t) \overline{g(t)} dt \\
&= \int_0^1 f(-t) \overline{g(t)} dt && \text{由周期性} \\
&= (f^-, g)
\end{aligned}$$

(c)

$$\begin{aligned}
(\tau_a f, \tau_a g) &= \int_0^1 f(t-a) \overline{g(t-a)} dt \\
&\stackrel{t=t-a}{=} \int_{-a}^{-a+1} f(t) \overline{g(t)} dt \\
&= \int_0^1 f(t) \overline{g(t)} dt && \text{由周期性} \\
&= (f, g)
\end{aligned}$$

(d)

$$\begin{aligned}
(\tau_a f, g) &= \int_0^1 f(t-a) \overline{g(t)} dt \\
&\stackrel{t=t-a}{=} \int_{-a}^{1-a} f(t) \overline{g(t+a)} dt \\
&= \int_0^1 f(t) \overline{g(t+a)} dt \\
&= (f, \tau_{-a} g)
\end{aligned}$$

(e)

$$\begin{aligned}
(\tau_a f, \tau_b g) &= \int_0^1 f(t-a) \overline{g(t-b)} dt \\
&\stackrel{t=t-a}{=} \int_{-a}^{-a+1} f(t) \overline{g(t+a-b)} dt \\
&= \int_0^1 f(t) \overline{g(t+a-b)} dt \\
&= (f, \tau_{b-a} g) \\
&\stackrel{t=t-b}{=} \int_{-b}^{1-b} f(t+b-a) \overline{g(t)} dt \\
&= \int_0^1 f(t+b-a) \overline{g(t)} dt \\
&= (\tau_{a-b} f, g)
\end{aligned}$$

Problem 6

(a) 首先验证收敛性。

假设

$$|c_n| \leq c, n \in \mathbb{N}^+$$

那么

$$\begin{aligned}\left|c_0 + 2 \sum_{n=1}^{\infty} c_n r^n e^{in\theta}\right| &\leq |c_0| + 2 \sum_{n=1}^{\infty} |c_n| |e^{in\theta}| r^n \\ &\leq |c_0| + 2c \sum_{n=1}^{\infty} r^n\end{aligned}$$

因为 $0 \leq r < 1$, 所以上述级数绝对收敛, 因此有定义。

记

$$h(r, \theta) = c_0 + 2 \sum_{n=1}^{\infty} c_n r^n e^{in\theta}$$

那么

$$\begin{aligned}\frac{\partial h}{\partial r} &= 2 \sum_{n=1}^{\infty} n c_n r^{n-1} e^{in\theta} \\ \frac{\partial h}{\partial \theta} &= 2i \sum_{n=1}^{\infty} n c_n r^n e^{in\theta} \\ \frac{\partial^2 h}{\partial r^2} &= 2 \sum_{n=1}^{\infty} n(n-1) c_n r^{n-2} e^{in\theta} \\ \frac{\partial^2 h}{\partial \theta^2} &= -2 \sum_{n=1}^{\infty} n^2 c_n r^n e^{in\theta}\end{aligned}$$

所以

$$\begin{aligned}\frac{\partial^2 h}{\partial r^2} + \frac{1}{r} \frac{\partial h}{\partial r} + \frac{1}{r^2} \frac{\partial^2 h}{\partial \theta^2} &= 2 \sum_{n=1}^{\infty} n(n-1) c_n r^{n-2} e^{in\theta} + 2 \sum_{n=1}^{\infty} n c_n r^{n-2} e^{in\theta} - 2 \sum_{n=1}^{\infty} n^2 c_n r^{n-2} e^{in\theta} \\ &= 0\end{aligned}$$

所以

$$\frac{\partial^2 U}{\partial r^2} + \frac{1}{r} \frac{\partial U}{\partial r} + \frac{1}{r^2} \frac{\partial^2 U}{\partial \theta^2} = \operatorname{Re} \left\{ \frac{\partial^2 h}{\partial r^2} + \frac{1}{r} \frac{\partial h}{\partial r} + \frac{1}{r^2} \frac{\partial^2 h}{\partial \theta^2} \right\} = 0$$

(b) 注意 $f(\theta)$ 为实数, 所以

$$c_{-n} = \overline{c_n}, c_0 \text{ 是实数}$$

那么

$$\begin{aligned}
f(\theta) &= \sum_{n=-\infty}^{\infty} c_n e^{in\theta} \\
&= c_0 + \sum_{n=1}^{\infty} c_n e^{in\theta} + \sum_{n=-\infty}^{-1} c_n e^{in\theta} \\
&= c_0 + \sum_{n=1}^{\infty} c_n e^{in\theta} + \sum_{n=1}^{\infty} c_{-n} e^{-in\theta} \\
&= c_0 + \sum_{n=1}^{\infty} (c_n e^{in\theta} + \overline{c_n} e^{-in\theta}) \\
&= c_0 + \sum_{n=1}^{\infty} (c_n e^{in\theta} + \overline{c_n e^{in\theta}}) \\
&= \operatorname{Re} \left\{ c_0 + 2 \sum_{n=1}^{\infty} c_n e^{in\theta} \right\} \\
&= u(1, \theta)
\end{aligned}$$

(c)由傅里叶系数的计算公式可得

$$c_n = \frac{1}{2\pi} \int_0^{2\pi} e^{-int} f(t) dt$$

带入 $u(r, \theta)$ 的计算公式得到

$$\begin{aligned}
u(r, \theta) &= \operatorname{Re} \left\{ c_0 + 2 \sum_{n=1}^{\infty} c_n r^n e^{in\theta} \right\} \\
&= \operatorname{Re} \left\{ \frac{1}{2\pi} \int_0^{2\pi} f(t) dt + \frac{1}{2\pi} \sum_{n=1}^{\infty} 2 \int_0^{2\pi} r^n e^{in\theta} e^{-int} f(t) dt \right\} \\
&= \operatorname{Re} \left\{ \frac{1}{2\pi} \int_0^{2\pi} f(t) dt + \frac{1}{2\pi} 2 \int_0^{2\pi} \sum_{n=1}^{\infty} r^n e^{in(\theta-t)} f(t) dt \right\} \\
&= \frac{1}{2\pi} \int_0^{2\pi} f(t) dt + \frac{1}{2\pi} \int_0^{2\pi} \sum_{n=1}^{\infty} r^n e^{in(\theta-t)} f(t) dt + \frac{1}{2\pi} \int_0^{2\pi} \sum_{n=1}^{\infty} r^n e^{-in(\theta-t)} f(t) dt \\
&= \frac{1}{2\pi} \int_0^{2\pi} f(t) dt + \frac{1}{2\pi} \int_0^{2\pi} \frac{r e^{i(\theta-t)}}{1 - r e^{i(\theta-t)}} f(t) dt + \frac{1}{2\pi} \int_0^{2\pi} \frac{r e^{-i(\theta-t)}}{1 - r e^{-i(\theta-t)}} f(t) dt \\
&= \frac{1}{2\pi} \int_0^{2\pi} f(t) dt + \frac{1}{2\pi} \int_0^{2\pi} \left(\frac{r e^{i(\theta-t)}}{1 - r e^{i(\theta-t)}} + \frac{r e^{-i(\theta-t)}}{1 - r e^{-i(\theta-t)}} \right) f(t) dt \\
&= \frac{1}{2\pi} \int_0^{2\pi} f(t) dt + \frac{1}{2\pi} \int_0^{2\pi} \left(\frac{r e^{i(\theta-t)} (1 - r e^{-i(\theta-t)}) + r e^{-i(\theta-t)} (1 - r e^{i(\theta-t)})}{(1 - r e^{-i(\theta-t)})(1 - r e^{i(\theta-t)})} \right) f(t) dt \\
&= \frac{1}{2\pi} \int_0^{2\pi} f(t) dt + \frac{1}{2\pi} \int_0^{2\pi} \left(\frac{r e^{i(\theta-t)} + r e^{-i(\theta-t)} - 2r^2}{1 - r e^{-i(\theta-t)} - r e^{i(\theta-t)} + r^2} \right) f(t) dt \\
&= \frac{1}{2\pi} \int_0^{2\pi} \left(1 + \frac{2r \cos(\theta-t) - 2r^2}{1 - 2r \cos(\theta-t) + r^2} \right) f(t) dt \\
&= \frac{1}{2\pi} \int_0^{2\pi} \frac{1 - r^2}{1 - 2r \cos(\theta-t) + r^2} f(t) dt \\
&= \frac{1}{2\pi} \int_0^{2\pi} f(\phi) P(r, \theta - \phi) d\phi
\end{aligned}$$

由共轭复数的性质

(d)回顾之前的计算过程, 我们有

$$P(r, \theta - t) = \operatorname{Re} \left\{ c_0 + 2 \sum_{n=1}^{\infty} r^n e^{in(\theta-t)} \right\}$$

所以

$$P(r, \theta) = \operatorname{Re} \left\{ c_0 + 2 \sum_{n=1}^{\infty} r^n e^{in\theta} \right\}$$

由(a)可知 $P(r, \theta)$ 是简谐函数。