

Foundations of Audio Signal Processing

Exercise sheet 5

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Exercise 5.1

(a) Need to show: $f \in L^1(\mathbb{R})$ and $f \notin L^2(\mathbb{R})$.

1.

$$\begin{aligned}\int_{\mathbb{R}} |f(t)|^1 dt &= \int_{\mathbb{R}} f(t) dt && \text{(Definition of 1-norm)} \\ &= \begin{cases} \int_0^1 t^{-\frac{1}{2}} dt & \text{if } t \in (0, 1] \\ \int_{\mathbb{R}} 0 dt & \text{otherwise} \end{cases} \\ &= \begin{cases} \lim_{\epsilon \rightarrow 0} (2 * 1^{\frac{1}{2}} - 2 * \epsilon^{\frac{1}{2}}) = 2 & \text{if } t \in (0, 1] \\ 0 & \text{otherwise} \end{cases} \\ &< \infty \text{ in both cases.} \\ \Rightarrow f &\in L^1(\mathbb{R}).\end{aligned}$$

2.

$$\begin{aligned}\int_{\mathbb{R}} |f(t)|^2 dt &= \int_{\mathbb{R}} \langle f(t), f(t) \rangle^2 dt && \text{(Definition of 2-norm)} \\ &= \begin{cases} (\int_0^1 t^{-1} dt)^{\frac{1}{2}} & \text{if } t \in (0, 1] \\ \int_{\mathbb{R}} 0 dt & \text{otherwise} \end{cases} \\ &= \begin{cases} \lim_{\epsilon \rightarrow 0} (\ln(1) - \ln(\epsilon)) = 0 - (-\infty) = \infty & \text{if } t \in (0, 1] \\ 0 & \text{otherwise} \end{cases} \\ \Rightarrow f &\notin L^2(\mathbb{R}). \\ \Rightarrow f &\in L^1(\mathbb{R}) \setminus L^2(\mathbb{R}).\end{aligned}$$

(b) Need to show: $g \notin L^1(\mathbb{R})$ and $g \in L^2(\mathbb{R})$.

1.

$$\begin{aligned}
 \int_{\mathbb{R}} |g(t)|^1 dt &= \int_{\mathbb{R}} g(t) dt && \text{(Definition of 1-norm)} \\
 &= \begin{cases} \int_1^\infty t^{-1} dt & \text{if } t \in [1, \infty) \\ \int_{\mathbb{R}} 0 dt & \text{otherwise} \end{cases} \\
 &= \begin{cases} \lim_{n \rightarrow \infty} (\ln(n) - \ln(1)) = \infty - 0 = \infty & \text{if } t \in (0, 1] \\ 0 & \text{otherwise} \end{cases} \\
 \Rightarrow g &\notin L^1(\mathbb{R}).
 \end{aligned}$$

2.

$$\begin{aligned}
 \int_{\mathbb{R}} |g(t)|^2 dt &= \int_{\mathbb{R}} \langle g(t), g(t) \rangle^2 dt && \text{(Definition of 2-norm)} \\
 &= \begin{cases} (\int_1^\infty t^{-2} dt)^{\frac{1}{2}} & \text{if } t \in [1, \infty) \\ \int_{\mathbb{R}} 0 dt & \text{otherwise} \end{cases} \\
 &= \begin{cases} \lim_{n \rightarrow \infty} (-n^{-1} - (-1))^{\frac{1}{2}} = (0 + 1)^{\frac{1}{2}} = 1 & \text{if } t \in [1, \infty) \\ 0 & \text{otherwise} \end{cases} \\
 &< \infty \text{ in both cases.} \\
 \Rightarrow g &\in L^2(\mathbb{R}). \\
 \Rightarrow g &\in L^2(\mathbb{R}) \setminus L^1(\mathbb{R}).
 \end{aligned}$$

Exercise 5.2

Need to show: $\sum_{n \in \mathbb{Z}} |x_n|^p \stackrel{!}{<} \infty$ with $p \in [1, \infty]$ for given x

(a)

$$\lim_{n \rightarrow \infty} x(n) = \lim_{n \rightarrow \infty} e^n = \infty$$

$$\Rightarrow \sum_{n \in \mathbb{Z}} |x(n)|^p = \infty \text{ and } x \notin \ell^p(\mathbb{Z}) \text{ for every } p \in [1, \infty]$$

(b)

$$|x_n| = |e^{2\pi i n}| = |\cos(2\pi n) + i \cdot \sin(2\pi n)| = 1$$

$$\Rightarrow \sum_{n \in \mathbb{Z}} |x(n)|^p = \infty \text{ and } x \notin \ell^p(\mathbb{Z}) \text{ for every } p \in [1, \infty]$$

(c)

$$\begin{aligned}\lim_{n \rightarrow \infty} \frac{1}{\sqrt{n}} &= 0 \\ \Rightarrow \sum_{n \in \mathbb{Z}} \left| \frac{1}{\sqrt{n}} \right|^1 &< \infty && \text{(because } x(n) \text{ goes to zero, the sum is limited)} \\ \Rightarrow x &\in \ell^1(\mathbb{Z}) \\ \Rightarrow \forall p \in [1, \infty] : x &\in \ell^p(\mathbb{Z}) && \text{(because } \ell^1(\mathbb{Z}) \subset \ell^2(\mathbb{Z}) \subset \dots \subset \ell^\infty(\mathbb{Z}))\end{aligned}$$