

1. Suppose you have a sinusoidal signal with an actual frequency of  $f = 15$  Hz. If the signal is sampled at a rate of  $\Delta = 20$  Hz, what frequency would be observed in the sampled data. Explain the phenomena.
2. Compute the discrete Fourier transform of the realization  $\mathbf{x} = \{2, 1, 0, 1\}$  and then compute the inverse discrete Fourier transform to retrieve the original data.
3. Evaluate and represent graphically

$$S = \sum_{j=0}^8 e^{2\pi i \frac{j}{10}}$$

4. Consider a sinusoid  $x_t = R \cos(2\pi(ft + \phi))$ . Determine the effect of changing the time origin and scale  $u = \frac{t-a}{b}$  on the amplitude, phase, and frequency.
5. In the lecture, we saw that fitting a sinusoid  $x_t = R \cos(2\pi(ft + \phi))$  with known frequency  $f$  to a time series  $\{x_0, \dots, x_{n-1}\}$  could be achieved by minimizing the sum of squared residuals.

Derive the solution of this optimization problem, assuming that the number of observations  $n$  is an integer multiple  $k$  of the period  $P = 1/f$ , i.e.,  $n = kP$ .