傅里叶变换

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成绩:_____

■ 求下列函数的傅里叶变换.

$$(1) f(t) = \begin{cases} E, & 0 \le t \le \tau \\ 0, & \text{ide} \end{cases}, E, \tau > 0.$$

$$(2) f(t) = \begin{cases} 0, & -\infty < t < -1 \\ -1, & -1 \le t < 0 \\ 1, & 0 \le t < 1 \\ 0, & 1 \le t < \infty \end{cases}$$

② 求下列函数的傅里叶变换,并推证下列积分结果.

$$(1) f(t) = e^{-|t|} \cos t$$
, 证明:

$$\int_0^\infty \frac{\omega^2 + 2}{\omega^4 + 4} \cos \omega t \, d\omega = \frac{\pi}{2} e^{-|t|} \cos t$$

$$(2) f(t) = \begin{cases} \sin t, & |t| \leq \pi \\ 0, & |t| > \pi \end{cases}$$
,证明:

$$\int_{0}^{\infty} \frac{\sin \omega \pi \sin \omega t}{1 - \omega^{2}} d\omega = \begin{cases} \frac{\pi}{2} \sin t, & |t| \leqslant \pi \\ 0, & |t| > \pi \end{cases}$$

$$(3) f(t) = \begin{cases} 1 - t^2, & |t| \leq 1 \\ 0, & |t| > 1 \end{cases}$$
,求积分
$$\int_0^\infty \frac{x \cos x - \sin x}{x^3} \cos \frac{x}{2} dx$$

3 计算下列积分.

- $(1)\int_{-\infty}^{\infty}\delta(t)\sin\,\omega_0t\mathrm{d}t.$
- $(2)\int_{-\infty}^{\infty}\delta(t-3)(t^2+1)\,\mathrm{d}t.$
- $(3) \int_{-\infty}^{\infty} \frac{t^2}{(1+t^2)^2} dt.$
- $(4) \int_{-\infty}^{\infty} \frac{\sin^4 t}{t^2} dt.$

4 已知某函数 f(t) 的傅里叶变换为 $F(\omega) = \mathcal{F}[f(t)] = \frac{\sin \omega}{\omega}$,求该函数 f(t).

⑤ 证明:若
$$\mathscr{F}[e^{i\varphi(t)}] = F(\omega)$$
,其中 $\varphi(t)$ 为实函数,则
$$\mathscr{F}[\cos \varphi(t)] = \frac{1}{2}[F(\omega) + \overline{F(-\omega)}]$$

$$\mathcal{F}[\sin \varphi(t)] = \frac{1}{2i} [F(\omega) - \overline{F(-\omega)}]$$

其中 $\overline{F(-\omega)}$ 为 $F(-\omega)$ 的复共轭函数.

6 (1) 设
$$F(\omega) = \mathcal{F}[f(t)]$$
,证明:

$$\begin{split} \mathscr{F}[f(t)\cos\,\omega_0 t] &= \frac{1}{2} \big[F(\omega + \omega_0) + F(\omega - \omega_0) \big] \\ \mathscr{F}[f(t)\sin\,\omega_0 t] &= \frac{\mathrm{i}}{2} \big[F(\omega + \omega_0) - F(\omega - \omega_0) \big] \end{split}$$

(2) 设
$$f(t) = \frac{\cos^2 t - \sin^2 t}{1 + t^2}$$
,求 $F(\omega) = \mathcal{F}[f(t)]$.

(3) 已知
$$\mathscr{F}[f(t)\cos \omega_0 t] = \frac{\sqrt{\pi}}{2} \left[e^{-\frac{(\omega + \omega_0)^2}{4}} + e^{-\frac{(\omega - \omega_0)^2}{4}} \right],$$
求 $F(\omega) = \mathscr{F}[f(t)]$ 和 $G(\omega) = \mathscr{F}[f(t)\sin \omega_0 t].$

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7 求下列函数的傅里叶变换.

$$(1) f(t) = \begin{cases} E, & |t| < 2 \\ 0, & |t| \geqslant 2 \end{cases}, E > 0.$$

$$(-E, & |t| < 1$$

$$(2)g(t) = \begin{cases} -E, & |t| < 1 \\ 0, & |t| \geqslant 1 \end{cases}, E > 0.$$

$$(3)h(t) = 3f(t) - 4g(t).$$

$$(4) f(t) = \cos t \sin t.$$

③ 利用乘积定理,计算积分: $I = \int_{-\infty}^{\infty} \frac{dx}{(x^2+4)(x^2+9)}$.

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③ 求函数 $f(t) = \sin\left(5t + \frac{2}{3}\right)$ 的傅里叶变换. (注:分别利用线性性质、先坐标放缩再位移、先位移再坐标放缩三种方法求解.)

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① 设 $F(\omega) = \mathcal{F}[f(t)]$,证明: $F(-\omega) = \mathcal{F}[f(-t)]$

1 利用对称性质求函数 $F(\omega) = u(\omega + \omega_0) - u(\omega - \omega_0)$ 所对应的 心得 体会 拓广 疑问 傅里叶逆变换 f(t).

① 设 $F(\omega) = \mathcal{F}[f(t)]$, 若 f'(t) 满足傅里叶积分定理条件,则: $(1)\mathcal{F}[f'(t)] = \mathrm{i}\omega F(\omega), \mathcal{F}^{-1}[F'(\omega)] = -\mathrm{i}t\mathcal{F}^{-1}[F(\omega)](微分性质).$ $(2)\mathcal{F}[\int_{-\infty}^{t} f(\tau) \mathrm{d}\tau] = \frac{1}{\mathrm{i}\omega} F(\omega), \mathcal{F}^{-1}[\int_{-\infty}^{\omega} F(\omega) \mathrm{d}\omega] = -\frac{1}{\mathrm{i}t} \mathcal{F}^{-1}[F(\omega)]$ (积分性质).

13
$$F(\omega) = F[f(t)], a \in \mathbf{R} - \{0\}, t_0 \in \mathbf{R}$$
,证明:

$$(1)\mathcal{F}[f(at-t_0)] = \frac{1}{|a|}F(\frac{\omega}{a})e^{-\frac{t_0}{a}\omega}.$$

$$(2)\mathscr{F}[f(t_0-at)] = \frac{1}{|a|}F(-\frac{\omega}{a})e^{-\frac{t_0}{a}\omega}.$$

并说明其意义.

14 求下列函数 $f_1(t)$ 与 $f_2(t)$ 的卷积.

$$(1) f_1(t) = u(t), f_2(t) = e^{-at} u(t), a > 0.$$

$$(2) f_1(t) = \begin{cases} -1, & 0 \leqslant t \leqslant 1 \\ 0, & \sharp \text{th} \end{cases}, f_2(t) = \begin{cases} t, & 0 \leqslant t \leqslant 1 \\ 0, & \sharp \text{th} \end{cases}.$$

$$(3) f_1(t) = \sin bt, f_2(t) = e^{-a|t|} u(t) (b \in \mathbf{R}, a > 0).$$

15 证明卷积的如下性质.

$$(1)\delta(t) * f(t) = f(t).$$

$$(2)\delta'(t) * f(t) = f'(t).$$

$$(3) f(t) * u(t) = \int_{-\infty}^{t} f(\tau) d\tau.$$

(4)
$$[f(t) * g(t)]' = f'(t) * g(t) = f(t) * g'(t).$$

16 求下列函数的傅里叶变换.

- $(1) f(t) = \sin \omega_0 t \cdot u(t).$
- $(2) f(t) = e^{i\omega_0 t} \cdot t \cdot u(t).$
- (3) $f(t) = e^{-at} \cos \omega_0 t \cdot u(t), a > 0.$

$$(4) f(t) = \frac{a^2}{a^2 + (4\pi t)^2}, a \neq 0.$$

17 求下列函数的傅里叶逆变换.

$$(1)F(\omega) = \frac{\mathrm{i}\omega}{\beta + \mathrm{i}\omega}, \beta > 0.$$

$$(2)F(\omega) = \omega \sin \omega t_0.$$

$$(3)F(\omega) = \frac{e^{-i\omega}}{i\omega} + \pi\delta(\omega).$$

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18 解下列积分方程.

$$(1) \int_{-\infty}^{\infty} f(\tau) f(t-\tau) d\tau = \frac{1}{t^2 + a^2}, a > 0.$$

$$(2)y(t) = f(t) - \int_{-\infty}^{\infty} y(\tau)g(t-\tau)d\tau, 其中 f(t), g(t) 为已知函数.$$

19 解积分方程

$$\int_{-\infty}^{\infty} \frac{y(\tau)}{(t-\tau)^2 + a^2} d\tau = \frac{1}{t^2 + b^2}, 0 < a < b$$

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20 求积分微分方程

的解,其中
$$t \in \mathbf{R}$$
,且 $\int_{-\infty}^{\infty} x(\tau) d\tau = 0$.