

AMath390

Math & Music

Fall 2016

Extra Questions on Frequency Response and Sampling

SOLUTIONS

1. Find the period T , the complex coefficients in the Fourier series and the energy in the interval $(\int_0^T f(t)^2 dt)$ of

$$f(t) = 2 + 5 \sin 6t + 4 \cos 8t.$$

(Hint: You do not to compute any integrals to find the Fourier series.)

Solution: The period of $\sin 6t$ is $\frac{2\pi}{6} = \frac{\pi}{3}$ and the period of $\cos 8t$ is $\frac{2\pi}{8} = \frac{\pi}{4}$. Since

$$3\frac{\pi}{3} = 4\frac{\pi}{4}$$

$f(t)$ is periodic with period π .

The Fourier series is

$$2 + 2 \exp(-\imath 8t) + \imath \frac{5}{2} \exp(-\imath 6t) + \imath \frac{5}{2} \exp(\imath 6t) + 2 \exp(\imath 8t).$$

The energy is

$$\int_0^\pi f(t)^2 dt = 4\pi + 25 \int_0^\pi \sin^2 6t dt + 16 \int_0^\pi \cos^2 8t dt = \frac{49}{2}\pi.$$

(Note this is the sum of the squared magnitudes of the coefficients in the Fourier series, scaled by π . This illustrates the Fourier series version of Parseval's Theorem.)

2. (a) Find the Fourier series for

$$f(t) = t^2, \quad t \in [-\pi, \pi]$$

where f is extended to all values of t as a 2π periodic function. Calculate both the real and complex forms of the Fourier series.

Solution: Real: All coefficients of \sin in the \sin/\cos form of the Fourier series are 0. The coefficients of $\cos(nt)$, $n \neq 0$, are

$$\begin{aligned} a_n &= \frac{2}{2\pi} \int_{-\pi}^{\pi} t^2 \cos(nt) dt \\ &= \frac{4(-1)^n}{n^2} \end{aligned}$$

where the integral can be computed by integrating by parts twice (or use Maple or a table of integrals). Also,

$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} t^2 dt = \frac{\pi^2}{3}.$$

Thus, the Fourier series for f , extended to a 2π periodic function is

$$\frac{\pi^2}{3} + \sum_{n=1}^{\infty} \frac{4(-1)^n}{n^2} \cos(nt).$$

Complex:

$$c_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} t^2 dt = \frac{\pi^2}{3} = a_0.$$

For $n \neq 0$, integrating by parts twice yields

$$c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} t^2 \exp(int) dt = \frac{2(-1)^n}{n^2}.$$

The complex form of the Fourier series is

$$c_0 + \sum_{n=-\infty}^{n=\infty} c_n \exp(int).$$

Using $c_n = \frac{a_n - ib_n}{2}$, $c_{-n} = \frac{a_n + ib_n}{2}$, reveals that the two representations are identical.

3. Let f be a Fourier-transformable function with Fourier transform \hat{f} . Let a be any non-zero constant.
- (a) Show that the Fourier transform of $f(at)$ is $\frac{1}{|a|}\hat{f}(\frac{\nu}{a})$.
 - (b) Show that the Fourier transform of $f(t-a)$ is $e^{-i2\pi\nu a}\hat{f}(\nu)$.
 - (c) Suppose that f is differentiable and f' is also Fourier transformable. Show that $\widehat{(f')}(\nu) = (i2\pi\nu)\hat{f}(\nu)$.

4. Any Fourier transform $F(\nu)$ of a function $f(t)$ can be decomposed into real and imaginary parts:

$$F(\nu) = R(\nu) + iX(\nu)$$

where R, X are real-valued functions.

Show that if $f(t)$ is a real-valued function then R is an even function and X is an odd function. Then show that

$$F(-\nu) = R(\nu) - iX(\nu).$$

In other words, if f is real-valued, its Fourier transform F satisfies

$$F(-\nu) = \overline{F(\nu)}.$$

This also implies that $|F(-\nu)| = |F(\nu)|$.

5. A function $f(t) = 0$ outside of the interval $[0, A]$ and its Fourier transform $\hat{f}(\nu)$ is negligible for $|\nu| > \sigma = 10^3 \text{Hz}$. What is the minimum rate of samples/s at which the signal f must be sampled so it can be reconstructed from its samples? (This is the Nyquist rate.)

Solution: 2000Hz.