CS 770: Assignment 5

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1 Exercise 1

```
function [C,A] = myDFT(f,X)
\%\ discrete\ Fourier\ transform
\% Output: C, A
\% C contains the DFT coefficients
\% \ A \ contains \ the \ DFT \ approxmiation
% Input: f,X
% f contains the function values
% X contains the X values which are to be approximated
    n = length(f);
    \% n is the number of points
    C=zeros(1,n);
    \% initialize the coefficients to 0
    i = \mathbf{sqrt}(-1);
    % initialize i
    \mathbf{for} \ k = 0 \colon n-1
         for j = 0:n-1
              C(k+1) = C(k+1) + (1./n) * f(j+1) * exp(-2*pi*k*(j./n)*i);
         end
    end
    % Calculating the DFT coefficients
    N = length(X);
    A = zeros(1,N);
    \mathbf{for} \quad \mathbf{j} = 0: \mathbf{N} - 1
          \mathbf{for} \ \mathbf{k} = 0:\mathbf{n}-1
              A(j+1) = A(j+1) + C(k+1)*exp(2*pi*(k)*i*X(j+1));
```

 $\quad \text{end} \quad$

end

% Calculating the DFT approximations

end

- 2 Exercise 2
- 2.1 Exercise 2a

$$f(x) = x$$

2.2 Exercise 2b

$$f(x) = exp(cos(2\pi x))$$

2.3 Exercise 2c

$$f(x) = ((x - 0.5)/0.5)^2$$

2.4 Exercise 2d

$$f(x) = ((x - 0.5)/0.5)^m$$

3 Exercise 3

For Fourier series,

$$f(x) = \sum_{-\infty}^{\infty} C_k e^{2\pi i kx}$$

3.1 Exercise 3a

For $f(x) = (cos(8\pi x))^4$,

$$C_k = \int_0^1 (\cos(8\pi x))^4 e^{-2\pi i kx}$$

3.2 Exercise 3b

For f(x) = x,

$$C_k = \int_0^1 x e^{-2\pi i kx}$$

Let $u = x, \frac{dv}{dx} = e^{-2\pi i kx}$

Then
$$du = 1, v = \frac{1}{-2\pi ik}e^{-2\pi ikx}$$

Then
$$\int xe^{-2\pi ikx} = \frac{x}{-2\pi ik}e^{-2\pi ikx} - \int \frac{1}{-2\pi ik}e^{-2\pi ikx}$$

$$\int x e^{-2\pi i k x} = \frac{x}{-2\pi i k} e^{-2\pi i k x} - \frac{1}{-4\pi^2 k^2} e^{-2\pi i k x}$$
 Since $C_k = \int_0^1 x e^{-2\pi i k x}$
Then $C_k = (\frac{1}{-2\pi i k} e^{-2\pi i k} - \frac{1}{-4\pi^2 k^2} e^{-2\pi i k}) - (0 - \frac{1}{-4\pi^2 k^2})$
$$C_k = \frac{\text{ffl}}{-4\pi^2 k^2}$$

4 Exercise 4

When the function is periodic on [a, b] instead of being periodic on the interval of [0, 1]

Let
$$I = b - a$$
, then $C_k = \sum_{0}^{n-1} f(x_n) e^{-2\pi i \frac{k}{I} x_n}$

When approximating the original function, we have

$$f(x) = \sum_{0}^{k-1} C_k e^{2\pi i \frac{k}{I} x}$$

For example,

Let
$$f(x) = x - 5$$
 on interval $[5, 10]$

- 5 Exercise 5
- 6 Exercise 6