

第13周作业及参考答案

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习题十二作业

1. 求下列函数的傅氏变换:

$$(1) f(x) = \sin(\eta x^2).$$

$$(2) f(x) = \cos(\eta x^2).$$

其中 $\eta > 0$.

解 由傅里叶变换的定义以及欧拉公式我们有

$$\begin{aligned} F[\sin(\eta x^2)] &= \int_{-\infty}^{+\infty} \sin(\eta x^2) e^{-i\omega x} dx \\ &= \int_{-\infty}^{+\infty} \sin(\eta x^2) [\cos(\omega x) + i \sin(\omega x)] dx \\ &= \int_{-\infty}^{+\infty} \sin(\eta x^2) \cos(\omega x) dx, \end{aligned}$$

最后一个等号是由于正弦函数 $\sin(\omega x)$ 是奇函数. 所以 $\sin(\eta x^2)$ 的傅里叶变换是实函数. 同理可知 $\cos(\eta x^2)$ 的傅里叶变换也是实函数.

再一次利用欧拉公式有

$$e^{i\eta x^2} = \cos(\eta x^2) + i \sin(\eta x^2).$$

则

$$\begin{aligned} F[\cos(\eta x^2)] + iF[\sin(\eta x^2)] &= \int_{-\infty}^{+\infty} e^{i\eta x^2} e^{-i\omega x} dx \\ &= e^{-i\frac{\omega^2}{4\eta}} \int_{-\infty}^{+\infty} e^{i\eta(x-\frac{\omega}{2\eta})^2} dx \\ &= \frac{1}{\sqrt{\eta}} e^{-i\frac{\omega^2}{4\eta}} \int_{-\infty}^{+\infty} e^{iy^2} dy \\ &= \frac{2}{\sqrt{\eta}} e^{-i\frac{\omega^2}{4\eta}} \int_0^{+\infty} e^{iy^2} dy. \end{aligned}$$

再再利用欧拉公式, 并由菲涅尔积分(第五章5.2.4节例15)得

$$\begin{aligned} \frac{2}{\sqrt{\eta}} e^{-i\frac{\omega^2}{4\eta}} \int_0^{+\infty} e^{iy^2} dy &= \frac{2}{\sqrt{\eta}} e^{-i\frac{\omega^2}{4\eta}} \left[\int_0^{+\infty} \cos(y^2) dy + i \int_0^{+\infty} \sin(y^2) dy \right] \\ &= \frac{2}{\sqrt{\eta}} e^{-i\frac{\omega^2}{4\eta}} \left[\frac{1}{2} \sqrt{\frac{\pi}{2}} + i \frac{1}{2} \sqrt{\frac{\pi}{2}} \right] \\ &= \sqrt{\frac{\pi}{\eta}} e^{-i\frac{\omega^2}{4\eta}} e^{i\frac{\pi}{4}} = \sqrt{\frac{\pi}{\eta}} e^{i\left(\frac{\pi}{4} - \frac{\omega^2}{4\eta}\right)} \\ &= \sqrt{\frac{\pi}{\eta}} \left[\cos\left(\frac{\pi}{4} - \frac{\omega^2}{4\eta}\right) + i \sin\left(\frac{\pi}{4} - \frac{\omega^2}{4\eta}\right) \right]. \end{aligned}$$

最后比较实部和虚部我们有

$$F[\cos(\eta x^2)] = \sqrt{\frac{\pi}{\eta}} \cos\left(\frac{\omega^2}{4\eta} - \frac{\pi}{4}\right),$$

$$\begin{aligned} F[\sin(\eta x^2)] &= \sqrt{\frac{\pi}{\eta}} \sin\left(\frac{\pi}{4} - \frac{\omega^2}{4\eta}\right) = \sqrt{\frac{\pi}{\eta}} \sin\left(\frac{\pi}{2} - \frac{\omega^2}{4\eta} - \frac{\pi}{4}\right) \\ &= \sqrt{\frac{\pi}{\eta}} \cos\left(\frac{\omega^2}{4\eta} + \frac{\pi}{4}\right). \end{aligned}$$

4. 求解定解问题

$$\begin{cases} u_{tt} + a^2 u_{xxxx} = 0, \\ u(x, 0) = f(x) & (-\infty < x < +\infty), \\ u_t(x, 0) = 0 & (-\infty < x < +\infty). \end{cases}$$

解 方程和初始条件等号两端关于变量 x 做傅里叶变换得

$$\begin{cases} \frac{d^2}{dt^2} \hat{u} + a^2 \omega^4 \hat{u} = 0, \\ \hat{u}(\omega, 0) = \hat{f}(\omega), \\ \frac{d}{dt} \hat{u}(\omega, 0) = 0. \end{cases}$$

解这个关于 t 的二阶常微分方程的初值问题得

$$\widehat{u}(\omega, t) = \widehat{f}(\omega) \cos(a\omega^2 t).$$

两边做傅里叶逆变换, 并利用卷积的性质得

$$u(x, t) = f(x) * F^{-1}[\cos(a\omega^2 t)].$$

利用傅里叶变换的对称性质, 和上一题的结果得

$$F^{-1}[\cos(a\omega^2 t)] = \frac{1}{2\pi} F[\cos(a\omega^2 t)](-x) = \frac{1}{2\sqrt{\pi at}} \cos\left(\frac{x^2}{4at} - \frac{\pi}{4}\right).$$

或者所以

$$u(x, t) = \frac{1}{2\sqrt{\pi at}} \int_{-\infty}^{+\infty} f(\xi) \cos\left[\frac{(x - \xi)^2}{4at} - \frac{\pi}{4}\right] d\xi.$$