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1. 試求函數  $f(t) = \sin(\omega_0 t + \frac{\pi}{7})$  之傅立葉轉換。
2. 已知函數  $\mathcal{F}[e^{-ax^2}] = \sqrt{\frac{\pi}{a}} e^{-\frac{\omega^2}{4a}}$  試問函數  $f(x) = (x+2)e^{-a(x+2)^2}$  之傅立葉轉換。
3. 已知  $f(t) = e^t u(t)$ ， $g(t) = tu(t)$ ，試計算  $f(t) * g(t)$ 。
4. (1) 試畫出函數  $f(t) = u(t+2) - u(t-2)$  之圖形，其中  $u(t-a)$  為 unit step function，定義為  $u(t-a) = \begin{cases} 1, & t > a \\ 0, & t < a \end{cases}$ ，並求  $f(t)$  之傅立葉轉換。  
 (2) 函數  $g(t) = e^{-t} u(t)$ ，試求  $g(t)$  之傅立葉轉換。  
 (3) 利用(1)與(2)之結果，試求  $\frac{2 \sin 2\omega}{\omega(i\omega+1)}$  之傅立葉反轉換。
5. 試求函數  $F(\omega) = \frac{5}{2 - \omega^2 + 3i\omega}$  之傅立葉反轉換  $f(x)$ 。
6. 試以傅立葉轉換求解  $y'' + y' + y = \delta(x)$ ，其中  $x \in (-\infty, \infty)$ 。

参考解答:

$$1. f(t) = \sin(\omega_0 t + \frac{\pi}{7}) = \sin(\omega_0 t) \cos(\frac{\pi}{7}) + \cos(\omega_0 t) \sin(\frac{\pi}{7})$$

$$F(\omega) = \mathcal{F}[f(t)]$$

$$= \cos(\frac{\pi}{7}) \cdot \frac{\pi}{i} [\delta(\omega - \omega_0) - \delta(\omega + \omega_0)] + \sin(\frac{\pi}{7}) \cdot \pi [\delta(\omega - \omega_0) + \delta(\omega + \omega_0)]$$

$$2. \mathcal{F}[f(x)] = F(\omega) \Rightarrow \mathcal{F}[xf(x)] = i \frac{d}{d\omega} [F(\omega)]$$

$$\therefore \mathcal{F}[e^{-ax^2}] = \sqrt{\frac{\pi}{a}} e^{-\frac{\omega^2}{4a}} \Rightarrow \mathcal{F}[xe^{-ax^2}] = -i \sqrt{\frac{\pi}{a}} \cdot \frac{\omega}{2a} e^{-\frac{\omega^2}{4a}}$$

$$\text{又 } \mathcal{F}[f(x-p)] = e^{-i\omega p} F(\omega)$$

$$\therefore \mathcal{F}[(x+2)e^{-a(x+2)^2}] = e^{i2\omega} F(\omega) = -i \sqrt{\frac{\pi}{a}} \cdot \frac{\omega}{2a} \cdot e^{i2\omega} e^{-\frac{\omega^2}{4a}}$$

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

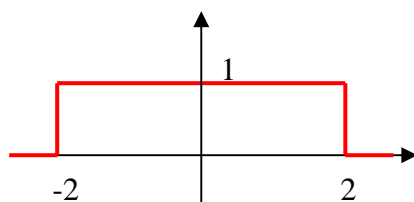
$$= \int_0^t e^{\tau} (t-\tau) d\tau$$

$$= (te^{\tau} - \tau e^{\tau} + e^{\tau}) \Big|_0^t$$

$$= (te^t - te^t + e^t) - (t - 0 + 1)$$

$$= e^t - t - 1$$

4. (1)



$$F(\omega) = \mathcal{F}\{f(t)\} = \int_{-\infty}^{\infty} f(t)e^{-i\omega t} dt = \int_{-2}^2 e^{-i\omega t} dt = \frac{2 \sin 2\omega}{\omega}$$

$$(2) G(\omega) = \mathcal{F}\{g(t)\} = \int_{-\infty}^{\infty} g(t)e^{-i\omega t} dt = \int_0^{\infty} e^{-t} \cdot e^{-i\omega t} dt = \frac{1}{i\omega + 1}$$

$$(3) \mathcal{F}^{-1}\left[\frac{2 \sin 2\omega}{\omega(i\omega + 1)}\right] = \mathcal{F}^{-1}\left[\frac{2 \sin 2\omega}{\omega} \cdot \frac{1}{(i\omega + 1)}\right]$$

$$\text{又 } f(t) = \mathcal{F}^{-1}\left[\frac{2 \sin 2\omega}{\omega}\right] = u(t+2) - u(t-2)$$

$$g(t) = \mathcal{F}^{-1}\left[\frac{1}{(i\omega+1)}\right] = e^{-t}u(t)$$

$$\begin{aligned} \therefore \mathcal{F}^{-1}\left[\frac{2\sin 2\omega}{\omega(i\omega+1)}\right] &= \mathcal{F}^{-1}[F(\omega) \cdot G(\omega)] = f(t) * g(t) \\ &= \int_{-\infty}^{\infty} f(t-\tau) \cdot g(\tau) d\tau = \int_{-\infty}^{\infty} f(\tau) \cdot g(t-\tau) d\tau \\ &= \int_{-\infty}^{\infty} [u(\tau+2) - u(\tau-2)] \cdot [e^{-(t-\tau)}u(t-\tau)] d\tau \\ &= \int_{-\infty}^{\infty} u(\tau+2) \cdot e^{-(t-\tau)}u(t-\tau) d\tau - \int_{-\infty}^{\infty} u(\tau-2) \cdot e^{-(t-\tau)}u(t-\tau) d\tau \\ &= u(t+2) \int_{-2}^t e^{-(t-\tau)} d\tau - u(t-2) \int_2^t e^{-(t-\tau)} d\tau \\ &= u(t+2) \cdot e^{-t} \int_{-2}^t e^{\tau} d\tau + u(t-2) \cdot e^{-t} \int_t^2 e^{\tau} d\tau \\ &= u(t+2) \cdot e^{-t} \cdot (e^t - e^{-2}) + u(t-2) \cdot e^{-t} \cdot (e^2 - e^t) \\ &= u(t+2) \cdot (1 - e^{-(2+t)}) + u(t-2) \cdot (e^{2-t} - 1) \end{aligned}$$

$$\begin{aligned} 5. f(x) &= \mathcal{F}^{-1}[F(\omega)] = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{i\omega x} d\omega \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{5}{2-\omega^2+3i\omega} e^{i\omega x} d\omega \\ &= -\frac{5}{2\pi} \int_{-\infty}^{\infty} \frac{e^{i\omega x}}{(\omega-i)(\omega-2i)} d\omega \end{aligned}$$

$\therefore$  pole 在  $\omega = i$  與  $\omega = 2i$  且留數為

$$R(i) = \left. \frac{e^{i\omega x}}{2\omega - 3i} \right|_{\omega=i} = ie^{-x}$$

$$R(2i) = \left. \frac{e^{i\omega x}}{2\omega - 3i} \right|_{\omega=2i} = -ie^{-2x}$$

應用 Jordan Lemma 可知若  $x$  為負實數即  $x < 0$  (下半平面)，因為不存在不解析點，則  $f(x) = 0$ ，若  $x$  為正實數即  $x > 0$ ，則有

$$\begin{aligned} f(x) &= -\frac{5}{2\pi} \int_{-\infty}^{\infty} \frac{e^{i\omega x}}{(\omega-i)(\omega-2i)} d\omega = -\frac{5}{2\pi} \cdot 2\pi i \cdot (ie^{-x} - ie^{-2x}) \\ &= 5(e^{-x} - e^{-2x}) \end{aligned}$$

故可得  $f(x) = 5(e^{-x} - e^{-2x}) \cdot u(x)$

$$6. \mathcal{F}[y(x)] = Y(\omega)$$

$$\mathcal{F}[y'' + y' + y] = \mathcal{F}[\delta(x)]$$

$$\Rightarrow -\omega^2 Y(\omega) + i\omega Y(\omega) + Y(\omega) = 1$$

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$$\Rightarrow Y(\omega) = -\frac{1}{\omega^2 - i\omega - 1}$$

$$\begin{aligned} y(x) &= \mathcal{F}^{-1}[Y(\omega)] = \frac{1}{2\pi} \int_{-\infty}^{\infty} Y(\omega) e^{i\omega x} d\omega \\ &= -\frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{1}{\omega^2 - i\omega - 1} e^{i\omega x} d\omega \end{aligned}$$

由  $\omega^2 - i\omega - 1 = 0 \Rightarrow \omega = \frac{i \pm \sqrt{3}}{2}$  可知有 2 簡單極點，且其留數為

$$R\left(\frac{i + \sqrt{3}}{2}\right) = \frac{e^{i\omega x}}{2\omega - i} \Big|_{\omega = \frac{i + \sqrt{3}}{2}} = \frac{1}{\sqrt{3}} e^{\frac{-1 + \sqrt{3}i}{2}x}$$

$$R\left(\frac{i - \sqrt{3}}{2}\right) = \frac{e^{i\omega x}}{2\omega - i} \Big|_{\omega = \frac{i - \sqrt{3}}{2}} = -\frac{1}{\sqrt{3}} e^{\frac{-1 - \sqrt{3}i}{2}x}$$

應用 Jordan Lemma 可知若  $x$  為負實數即  $x < 0$  (下半平面)，因為不存在不解析點，則  $y(x) = 0$ ，若  $x$  為正實數即  $x > 0$ ，則有

$$\begin{aligned} y(x) &= -\frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{e^{i\omega x}}{\omega^2 - i\omega - 1} d\omega = -\frac{1}{2\pi} \cdot 2\pi i \cdot \left( \frac{1}{\sqrt{3}} e^{\frac{-1 + \sqrt{3}i}{2}x} - \frac{1}{\sqrt{3}} e^{\frac{-1 - \sqrt{3}i}{2}x} \right) \\ &= -\frac{i}{\sqrt{3}} e^{-\frac{x}{2}} \cdot 2i \sin \frac{\sqrt{3}}{2}x \\ &= \frac{2}{\sqrt{3}} e^{-\frac{x}{2}} \sin \frac{\sqrt{3}}{2}x \end{aligned}$$

$$\text{故可得 } y(x) = \left( \frac{2}{\sqrt{3}} e^{-\frac{x}{2}} \sin \frac{\sqrt{3}}{2}x \right) \cdot u(x)$$