

Department of Mathematical Sciences

Examination paper for TMA4170 Fourier Analysis

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Examination time (from-to): 09:00-13:00

Permitted examination support material: C: One A4-sized yellow sheet of paper stamped by the Department of Mathematical Sciences. A specific basic calculator is allowed.

Language: English Number of pages: 2 Number pages enclosed: 0

Checked by:

Notation We use the Fourier transform in the form

$$\mathcal{F}: f \mapsto \hat{f}(\xi) = \int_{-\infty}^{\infty} f(t) e^{-2i\pi t\xi} dt.$$

Problem 1 Let

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

- **a)** Find the Fourier transform of $\chi_{(-1,1)}(t)$.
- **b)** Find the Fourier transform of $(1 t^2)\chi_{(-1,1)}(t)$.
- c) Evaluate the integral

$$\int_0^\infty \frac{(\sin 2x)^2}{x^2} dx.$$

Problem 2 Let f(t) be a 2π -periodic function defined by the relation $f(t) = \cos at, -\pi < t < \pi$, here *a* is not an integer.

- a) Find the Fourier series of f.
- **b**) Prove the relation

$$\frac{1}{\sin \pi z} = \frac{1}{\pi z} + \sum_{k=1}^{\infty} (-1)^k \left[\frac{1}{\pi z - k\pi} + \frac{1}{\pi z + k\pi} \right]$$

Remark. You may (but not must) use the result of 2a.

Problem 3 Find a solution to the equation

$$\left(\frac{d^2}{dx^2} - 9\right)u = \delta + e^{ix},$$

in the sense of distributions, here δ is the Dirac δ -function.

Problem 4 Let the distribution T be defined by the formula $T = x\delta'$. Find T'.

Problem 5 Consider the filter $\mathcal{A}(f) = g$, defined by the relation $g'' + \alpha g' + g = f$.

- a) Determine the transmitting function H and the impulse response $h = \mathcal{F}^{-1}H$.
- **b)** Find whether this filter is stable and realizable for all values of α . Explain your answer.

Problem 6 Let ϕ and ψ be the Haar scaling and wavelet functions respectively. Let V_j and W_j be the spaces generated by $\phi(2^j x - k)$, $k \in \mathbb{Z}$ and $\psi(2^j x - k)$, $k \in \mathbb{Z}$ respectively. Consider a function f which vanishes outside [0, 1) and on this interval it is delined by the relation

$$f(x) = \begin{cases} -1, & 0 \le x < 1/4, \\ 4, & 1/4 \le x < 1/2, \\ 2, & 1/2 \le x < 3/4, \\ -3, & 3/4 \le x < 1. \end{cases}$$

Express f first in terms of the basis for V_2 and then decompose f into its components parts in W_1 , W_0 , and V_0 . In other words find the Haar wavelet decomposition of f. Explain your answers.