Math 267 - Midterm 2

7-8pm, March 7st 2013

Last Name:

First Name:

SID:

Instructor:

Section:

Instructions

- **Do not open** this test until instructed to do so.
- This exam should have **7** pages. The last page is a formula sheet.
- Use the reverse side of each page if you need extra space.
- Show all your work and write answers in the spaces indicated. A correct answer without intermediate steps will receive no credit.
- Calculators, phones, textbooks and notes are **not** allowed.
- The total time allowed is 60 minutes.

Part	Out of	Score
Ι.	17	
II.	8	
TOTAL	25	

Part I. [17 points]

(A) (4 points)

Compute the Fourier transform of f(t), where:



Solution Notice that $\frac{d}{dt}f(t) = \operatorname{rect}(t-1/2) - \operatorname{rect}(t-3/2)$. Since $\mathcal{F}\left[\frac{d}{dt}f(t)\right] = i\omega \mathcal{F}[f(t)]$, for $\omega \neq 0$,

$$\mathcal{F}[f(t)](\omega) = \frac{1}{i\omega} \mathcal{F}\left[\operatorname{rect}(t - 1/2) - \operatorname{rect}(t - 3/2)\right](\omega)$$
$$= \frac{1}{i\omega} \left(e^{-i\omega/2} \operatorname{sinc}(\omega/2) - e^{-i3\omega/2} \operatorname{sinc}(\omega/2) \right)$$
$$= \frac{1}{i\omega} (e^{-i\omega} (e^{i\omega/2} - e^{-i\omega/2}) \operatorname{sinc}(\omega/2))$$
$$= e^{-i\omega} \operatorname{sinc}(\omega/2)^2$$

For $\omega = 0$, $\mathcal{F}(f(t)](0) = \int_{-\infty}^{\infty} f(t)dt = 1$.



(B) (4 points) Let f(t) = t and $g(t) = \operatorname{rect}(t)$. Calculate (f * g)(t). Solution:

$$(f * g)(t) = (g * f)(t) = \int_{-\infty}^{\infty} (t - s) \operatorname{rect}(s) ds$$
$$= \int_{-1/2}^{1/2} (t - s) ds$$
$$= \int_{-1/2}^{1/2} t ds - \int_{-1/2}^{1/2} s ds$$
$$= t \int_{-1/2}^{1/2} 1 ds - \int_{-1/2}^{1/2} s ds$$
$$= t.$$

Answer:

t

(C) (4 points)

Compute the Fourier transform of $h(t) = \cos(-3t)\sin(2t)$.

SolutionNote that

$$\cos(-3t)\sin(2t) = \frac{1}{2}(e^{-i3t} + e^{i3t})\frac{1}{2i}(e^{i2t} - e^{-i2t})$$
$$= \frac{1}{4i}\left(e^{-it} - e^{-i5t} + e^{i5t} - e^{it}\right)$$

Thus, its Fourier transform is $\frac{2\pi}{4i} \left(\delta(t+1) - \delta(t+5) + \delta(t-5) - \delta(t-1) \right)$

Answer:

$$\frac{\pi}{2i} (\delta(t+1) - \delta(t+5) + \delta(t-5) - \delta(t-1)).$$

(D) (5 points) Consider the ODE:

$$y''(t) - y(t) = x(t)$$

Using the Fourier transform, find y(t) when $x(t) = \delta(t)$.

Solution: Take Fourier transform of the differential equation to get

$$(i\omega)^2 \widehat{y}(\omega) - \widehat{y}(\omega) = \widehat{x}(\omega).$$

Since $\mathcal{F}[\delta(t)](\omega) = 1$,

$$\widehat{y}(\omega) = \frac{1}{(i\omega)^2 - 1}$$
$$= \frac{1}{2} \left(\frac{1}{i\omega - 1} - \frac{1}{i\omega + 1} \right)$$

Thus, from Fourier inversion,

$$y(t) = \frac{1}{2} \left(-e^t u(-t) - e^{-t} u(t) \right).$$

Answer:
$$y(t) = \frac{1}{2} \left(-e^t u(-t) - e^{-t} u(t) \right).$$

Part II. [8 points]:

(A) (4 points) Find a(t) if $\widehat{a}(a)$

Find g(t) if $\widehat{g}(\omega) = i \omega \operatorname{rect}(\omega)$.

Solution Differentiation property implies

$$i\omega \operatorname{rect}(\omega) = \mathcal{F}\left[\frac{d}{dt}f(t)\right](\omega)$$

where f(t) is the Fourier inversion of rect (ω) . From duality, $f(t) = \frac{1}{2\pi} \operatorname{sinc}(t/2)$. Thus,

$$g(t) = \frac{d}{dt} \frac{1}{2\pi} \operatorname{sinc}(t/2)$$

Here, for $t \neq 0$,

$$\frac{d}{dt}\operatorname{sinc}(t) = \frac{d}{dt}\frac{2}{t}\sin(t/2)$$
$$= \left(\frac{-2}{t^2}\sin(t/2) + \frac{2}{t}\cdot\frac{1}{2}\cos(t/2)\right)$$

Note that for t = 0, $\frac{d}{dt}\operatorname{sinc}(t)\Big|_{t=0} = 0$. Thus,

$$g(t) = \begin{cases} \frac{1}{\pi} \left(\frac{-1}{t^2} \sin(t/2) + \frac{1}{2t} \cos(t/2) \right) & t \neq 0, \\ 0 & t = 0. \end{cases}$$

Answer:

$$g(t) = \begin{cases} \frac{1}{\pi} \left(\frac{-1}{t^2} \sin(t/2) + \frac{1}{2t} \cos(t/2) \right) & t \neq 0, \\ 0 & t = 0. \end{cases}$$

(B) (4 points) Suppose $\widehat{y}(\omega) = \widehat{H}(\omega)\widehat{x}(\omega)$. Let $\widehat{H}(\omega) = \frac{1}{\omega}$ and $x(t) = e^{it}u(t)$.

Find y(t). (Hint: start by finding $\hat{x}(\omega)$.)

Solution: Note that $\widehat{u}(\omega) = \frac{1}{i\omega} + \pi \delta(\omega)$. Thus, time shifting gives,

$$\begin{split} \widehat{H}(\omega)\widehat{x}(\omega) &= \frac{1}{\omega} \left(\frac{1}{i(\omega-1)} + \pi\delta(\omega-1) \right) \\ &= \frac{1}{\omega} \frac{1}{i(\omega-1)} + \pi \frac{1}{\omega}\delta(\omega-1) \\ &= \frac{1}{\omega} \frac{1}{i(\omega-1)} + \pi\delta(\omega-1) \\ &= \frac{1}{i} \left(\frac{1}{\omega-1} - \frac{1}{\omega} \right) + \pi\delta(\omega-1) \\ &= -\frac{1}{i\omega} + \frac{1}{i(\omega-1)} + \pi\delta(\omega-1) \\ &= -\left[\frac{1}{i\omega} + \pi\delta(\omega) \right] + \pi\delta(\omega) + \left[\frac{1}{i(\omega-1)} + \pi\delta(\omega-1) \right] \end{split}$$

Thus, Fourier inversion gives,

$$y(t) = -u(t) + \frac{1}{2} + e^{it}u(t).$$

Answer: $-u(t) + \frac{1}{2} + e^{it}u(t).$

End of Exam