

# Homework Problem Set #2

Math 5467

February 15, 2006

**Exercise 1** Find the Fourier series of the function  $f$  on  $[-\pi, \pi)$  given by

$$f(t) = \begin{cases} 1, & \text{for } -1 \leq t < 1 \\ 0, & \text{otherwise.} \end{cases}$$

Show that none of the even terms in the series are zero at  $t = \pi/2$ , although  $f(\pi/2) = 0$ , and  $f$  vanishes in a neighborhood of this point. Does this contradict the localization theorem?

**Exercise 2** Expand  $f(t) = |\sin t|$  in a Fourier series on the interval  $-\pi \leq t \leq \pi$ . Plot both  $f$  and the partial sums

$$S_k(t) = \frac{a_0}{2} + \sum_{n=0}^k (a_n \cos nt + b_n \sin nt)$$

for  $k = 1, 2, 5, 7$ . Observe how the partial sums approximate  $f$ .

**Exercise 3** Let

$$\Pi(t) = \begin{cases} 1 & \text{for } -\frac{1}{2} < t < \frac{1}{2} \\ 0 & \text{otherwise} \end{cases}$$

be the box function on the real line. We will often have the occasion to express the Fourier transform of  $f(at + b)$  in terms of the Fourier transform  $\hat{f}(\lambda)$  of  $f(t)$ , where  $a, b$  are real parameters. This exercise will give you practice in correct application of the transform.

1. Sketch the graphs of  $\Pi(t)$ ,  $\Pi(t + 4)$ , and  $\Pi(2t + 4) = \Pi(2(t + 2))$ .

2. Sketch the graphs of  $\Pi(t)$ ,  $\Pi(2t)$ , and  $\Pi(2(t+4))$ . Note: In the first part a left 4-translate is followed by a 2-dilate; but in the second part a 2-dilate is followed by a left 4-translate. The results are not the same.
3. Find the Fourier transforms of  $g_1(t) = \Pi(2(t+2))$  and  $g_2(t) = \Pi(2(t+4))$  from parts 1 and 2.
4. Set  $g(t) = \Pi(2t)$  and check your answers to part 3 by applying the translation rule to

$$g_1(t) = g(t+2), \quad g_2(t) = g(t+4), \quad \text{noting } g_2(t) = g_1(t+2).$$

**Exercise 4** Let  $f$  be the function on  $L^2(\mathbb{R})$  defined by

$$f(t) = \begin{cases} \cos(5t) & \text{for } -\pi \leq t \leq \pi \\ 0 & \text{otherwise} \end{cases}$$

- a. Use the addition formulas for the cosine to show that

$$\int_{-\pi}^{\pi} \cos(mt) \cos(\lambda t) dt = -2(-1)^m \frac{\lambda \sin(\pi \lambda)}{m^2 - \lambda^2}$$

for  $m$  an integer and  $\lambda \neq m$ .

- b. Show that

$$\hat{f}(\lambda) = -2 \frac{\lambda \sin(\lambda \pi)}{\lambda^2 - 25}.$$

Determine the decay rate of the transform as  $\lambda \rightarrow \infty$ .

- c. Write down the Plancherel formula for this function.

**Exercise 5** Let  $g$  be the function on  $L^2(\mathbb{R})$  defined by

$$g(t) = \begin{cases} \sin(5t) & \text{for } -\pi \leq t \leq \pi \\ 0 & \text{otherwise} \end{cases}$$

- a. Compute the transform function  $\hat{g}(\lambda)$ . Determine the decay rate of the transform as  $\lambda \rightarrow \infty$ . Can you account for the difference in the decay rate for this problem as opposed to the rate in the last problem?

**Exercise 6** (*Haar wavelets on  $[0,1]$* ) Let  $\phi(t)$  be the Haar scaling function

$$\phi(t) = \begin{cases} 1 & \text{if } 0 \leq t < 1 \\ 0 & \text{otherwise.} \end{cases}$$

and

$$\psi(t) = \phi(2t) - \phi(2t - 1)$$

be the Haar wavelet. Show directly that the system

$$\{\phi(t), \quad 2^{n/2}\psi(2^n t - m); \quad n = 0, 1, 2, \dots; \quad m = 0, 1, \dots, 2^n - 1\}$$

is an ON set in  $L^2[0, 1]$ . (In fact, it is an ON basis for  $L^2[0, 1]$ ).

**Exercise 7** Let  $\phi(t)$  be the Haar scaling function defined above. Show that the set

$$\phi_{m,n}(t) = \exp(2\pi imt)\phi(t - n), \quad m, n = 0, \pm 1, \pm 2 \dots$$

is an ON basis for  $L^2(\mathbb{R})$ . This basis was proposed by D. Gabor in 1946 for use in communications theory.

**Exercise 8** (*Another Haar-type set*) Let  $n$  be a fixed positive integer and  $h_k(t) = \sqrt{n}\phi(nt - k)$ ,  $k = 0, 1, \dots, n - 1$ . These are just rescaled and translated versions of the basic Haar scaling function.

1. Show that  $\{h_0, \dots, h_{n-1}\}$  is an ON set in  $L^2[0, 1]$ .
2. Let  $f(t)$  be a continuous function on  $[0, 1]$  and form the projection  $f_n(t)$  on the subspace  $S_n$  of  $L^2[0, 1]$  spanned by  $\{h_0, \dots, h_{n-1}\}$ :

$$f_n = \sum_{k=0}^{n-1} (f, h_k) h_k.$$

Show that  $f_n(t) \rightarrow f(t)$  pointwise in  $t$  as  $n \rightarrow \infty$ .

3. For  $f(t) = 1/(1 + t^2)$ , compute explicitly the Haar scaling function decomposition for  $n = 4$  and  $n = 8$ . Plot the results.