

系級：_____ 學號：_____ 姓名：_____

1. 試繪出下述函數圖形，並問是否為週期函數，若是請說出其週期為何？(10%)

(1) $f(x) = |\sin x|$ (2) $f(x) = \sin|x|$

2. 試判定下列函數那些是奇函數，那些是偶函數，那些是非奇非偶函數？(12%)

(請說明判斷理由，無說明者不給分)

(1) $f(x) = x \sin x + 1$ (2) $f(x) = x \sin^2 x + 1$

(3) $f(x) = \ln \frac{1+x}{1-x}, |x| < 1$ (4) $f(x) = \ln \frac{1+x^2}{1-x^2}, |x| < 1$

3. 給一週期函數 $f(x) = \begin{cases} x, & 0 < x < \pi \\ \pi, & \pi < x < 2\pi \end{cases}$ ，且其週期 $T = 2\pi$

(1) 試繪出函數 $f(x)$ 之圖形。(2%)

(2) 試問此函數為奇函數、偶函數或是非奇非偶函數？(2%)

(3) 試求 $f(x)$ 的傅立葉級數展開。(8%)

(4) 試問： $1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} - \dots = ?$ (4%)

(5) 試問： $1 + \frac{1}{3^2} + \frac{1}{5^2} + \frac{1}{7^2} + \frac{1}{9^2} + \dots = ?$ (4%)

4. 已知函數 $f(x) = \begin{cases} h(1 - \frac{|x|}{a}), & |x| \leq a \\ 0, & |x| > a \end{cases}$ ，其中 h 與 a 均為常數。

(1) 試繪出 $f(x)$ 的圖形。(3%)

(2) 試求 $f(x)$ 的傅立葉積分表示式。(7%)

(3) 試問： $\int_0^\infty \frac{1 - \cos \omega a}{\omega^2} d\omega = ?$ (3%)

5. 已知函數 $f(x) = |\sin x|, -\infty < x < \infty$ ，試求 $f(x)$ 的複數形式傅立葉級數。(10%)

6. 已知 $F(\omega) = \mathcal{F}[e^{-a|x|}] = \frac{2a}{a^2 + \omega^2}$ 其中 $a > 0$ ，試求下列函數之傅立葉轉換。

(1) $p(x) = e^{-a|x|} \cos bx$ 。(5%) (2) $q(x) = x^2 e^{-a|x|}$ 。(5%)

7. 已知函數 $f(x) = e^{-ax}u(x)$ 的傅立葉轉換為 $F(\omega) = \mathcal{F}[f(x)] = \frac{1}{a + i\omega}$ ，其中 $u(x)$

為單位步階函數且 $a > 0$ 。

(1) $P(\omega) = \frac{1}{3 + 7i\omega - 2\omega^2}$ ，試問：其傅立葉逆轉換 $p(x) = ?$ (5%)

(2) $2y''(x) + 7y'(x) + 3y(x) = \delta(x - 2)$ ，試問： $Y(\omega)$ 與 $y(x)$ 為何？(10%)

8. 試求 $f(x) = \mathcal{F}^{-1}[\frac{1}{(1 + \omega^2)^2}] = ?$ (10%)

傅立葉級數展開

$$f(x) = a_0 + \sum_{n=1}^{\infty} \left(a_n \cos \frac{2n\pi x}{T} + b_n \sin \frac{2n\pi x}{T} \right)$$

$$a_0 = \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} f(x) dx, \quad a_n = \frac{2}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} f(x) \cos \frac{2n\pi x}{T} dx, \quad b_n = \frac{2}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} f(x) \sin \frac{2n\pi x}{T} dx$$

傅立葉級數之 Parseval 恆等式： $\frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} f^2(x) dx = a_0^2 + \frac{1}{2} \sum_{n=1}^{\infty} (a_n^2 + b_n^2)$

傅立葉積分： $f(x) = \int_0^{\infty} [A(\omega) \cos \omega x + B(\omega) \sin \omega x] d\omega$

$$\text{其中 } A(\omega) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(x) \cos \omega x dx, \quad B(\omega) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(x) \sin \omega x dx$$

傅立葉複數形式級數展開

$$f(x) = \sum_{n=-\infty}^{\infty} c_n e^{i\omega_n x}, \quad \text{其中 } \omega_n = \frac{2n\pi}{T}, \quad c_n = \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} f(x) e^{-i\omega_n x} dx$$

傅立葉轉換： $F(\omega) = \mathcal{F}[f(x)] = \int_{-\infty}^{\infty} f(x) e^{-i\omega x} dx$

傅立葉反轉換： $f(x) = \mathcal{F}^{-1}[F(\omega)] = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{i\omega x} d\omega$

傅立葉轉換的 Parseval 恆等式： $\int_{-\infty}^{\infty} |f(x)|^2 dx = \frac{1}{2\pi} \int_{-\infty}^{\infty} |F(\omega)|^2 d\omega$

Convolution： $f * g = \int_{-\infty}^{\infty} f(t - \tau) g(\tau) d\tau \Rightarrow \mathcal{F}[f(t) * g(t)] = F(\omega) \cdot G(\omega)$

$$\mathcal{F}[f'(t)] = i\omega F(\omega) \Rightarrow \mathcal{F}[f^{(n)}(t)] = (i\omega)^n F(\omega)$$

$$\mathcal{F}[t^n f(t)] = i^n \frac{d^n}{d\omega^n} F(\omega)$$

$$\int_a^b f(x) \delta(x - x_0) dx = f(x_0) \quad \text{其中 } a < x_0 < b$$

尤拉公式： $\cos x = \frac{1}{2}(e^{ix} + e^{-ix}), \quad \sin x = \frac{1}{2i}(e^{ix} - e^{-ix})$

Scaling： $\mathcal{F}[f(at)] = \frac{1}{a} F\left(\frac{\omega}{a}\right)$

Time shifting： $\mathcal{F}[f(t - T)] = e^{-i\omega T} F(\omega)$

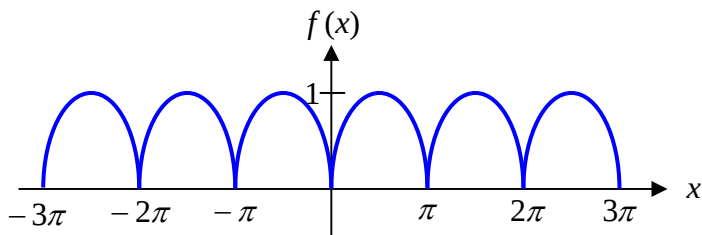
Frequency shifting： $\mathcal{F}[e^{i\omega_0 t} f(t)] = F(\omega - \omega_0)$

參考解答：

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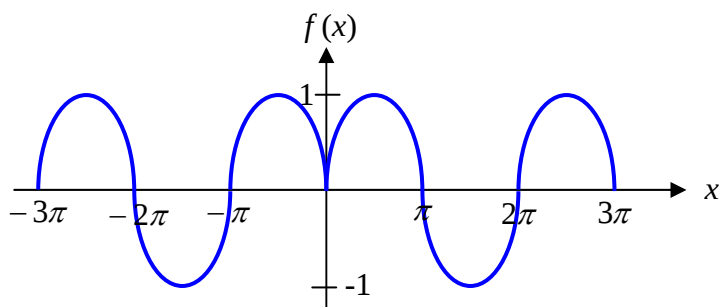
(1) $f(x) = |\sin x|$ (2) $f(x) = \sin|x|$

(1)



由圖可知此為週期函數，週期 $T = \pi$

(2)



由圖可知此為對稱函數但並非週期函數

2. 試判定下列函數那些是奇函數，那些是偶函數，那些是非奇非偶函數？(12%)

(請說明判斷理由，無說明者不給分)

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(2) $f(x) = x \sin^2 x + 1$

(3) $f(x) = \ln \frac{1+x}{1-x}, |x| < 1$

(4) $f(x) = \ln \frac{1+x^2}{1-x^2}, |x| < 1$

偶函數： $f(x) = f(-x)$ ， 奇函數： $f(x) = -f(-x)$

(1) $f(-x) = (-x \sin(-x) + 1) = x \sin x + 1 = f(x)$

∴ 此為偶函數

(2) $f(-x) = (-x) \sin^2(-x) + 1 = -x \sin^2 x + 1$

∴ 等號右式不等於 $f(x)$ ，也不等於 $-f(x)$

∴ 此為非奇非偶函數

(3) $f(-x) = \ln \frac{1-x}{1+x} = -\ln \frac{1+x}{1-x} = -f(x)$

∴ 此為奇函數

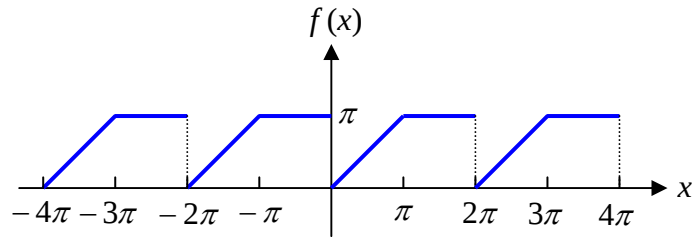
(4) $f(-x) = \ln \frac{1+(-x)^2}{1-(-x)^2} = \ln \frac{1+x^2}{1-x^2} = f(x)$

∴ 此為偶函數

3. 給一週期函數 $f(x) = \begin{cases} x, & 0 < x < \pi \\ \pi, & \pi < x < 2\pi \end{cases}$ ，且其週期 $T = 2\pi$ (112 臺大應力)

- (1) 試繪出函數 $f(x)$ 之圖形。(2%)
- (2) 試問此函數為奇函數、偶函數或是非奇非偶函數?(2%)
- (3) 試求 $f(x)$ 的傅立葉級數展開。(8%)
- (4) 試問: $1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} - \dots = ?$ (4%)
- (5) 試問: $1 + \frac{1}{3^2} + \frac{1}{5^2} + \frac{1}{7^2} + \frac{1}{9^2} + \dots = ?$ (4%)

(1)



(2) 由圖可知此為非奇非偶函數

(3) 將 $f(x)$ 展成傅立葉級數，週期為 $T = 2\pi$

$$f(x) = a_0 + \sum_{n=1}^{\infty} a_n \cos \frac{2n\pi x}{T} + \sum_{n=1}^{\infty} b_n \sin \frac{2n\pi x}{T} = a_0 + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx$$

$$\begin{aligned} a_0 &= \frac{1}{T} \int_0^T f(x) dx = \frac{1}{2\pi} \left[\int_0^{\pi} f(x) dx + \int_{\pi}^{2\pi} f(x) dx \right] \\ &= \frac{1}{2\pi} \left[\int_0^{\pi} x dx + \int_{\pi}^{2\pi} \pi dx \right] = \frac{3\pi}{4} \end{aligned}$$

$$a_n = \frac{2}{T} \int_0^T f(x) \cos \frac{2n\pi x}{T} dx = \frac{1}{\pi} \left[\int_0^{\pi} x \cdot \cos nx dx + \int_{\pi}^{2\pi} \pi \cdot \cos nx dx \right]$$

$$= \frac{1}{\pi} \left[\left(\frac{1}{n} x \sin nx + \frac{1}{n^2} \cos nx \right) \Big|_0^{\pi} + \frac{\pi}{n} \sin nx \Big|_{\pi}^{2\pi} \right]$$

$$= \frac{1}{n^2 \pi} (\cos n\pi - 1) = -\frac{1}{n^2 \pi} [1 - (-1)^n]$$

$$b_n = \frac{2}{T} \int_0^T f(x) \sin \frac{2n\pi x}{T} dx = \frac{1}{\pi} \left[\int_0^{\pi} x \cdot \sin nx dx + \int_{\pi}^{2\pi} \pi \cdot \sin nx dx \right]$$

$$= \frac{1}{\pi} \left[\left(-\frac{1}{n} x \cos nx + \frac{1}{n^2} \sin nx \right) \Big|_0^{\pi} - \frac{\pi}{n} \cos nx \Big|_{\pi}^{2\pi} \right]$$

$$= \frac{1}{\pi} \left(-\frac{\pi}{n} \cos n\pi - \frac{\pi}{n} \cos 2n\pi + \frac{\pi}{n} \cos n\pi \right) = -\frac{1}{n}$$

$$\begin{aligned}
\therefore f(x) &= \frac{3\pi}{4} - \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{1}{n^2} [1 - (-1)^n] \cos nx - \sum_{n=1}^{\infty} \frac{1}{n} \sin nx \\
&= \frac{3\pi}{4} - \frac{1}{\pi} \sum_{n=1,3,5}^{\infty} \frac{2}{n^2} \cos nx - \sum_{n=1}^{\infty} \frac{1}{n} \sin nx \\
&= \frac{3\pi}{4} - \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} \cos(2n-1)x - \sum_{n=1}^{\infty} \frac{1}{n} \sin nx
\end{aligned}$$

$$\begin{aligned}
(4) \text{ 當 } x = \frac{\pi}{2} \text{ 時, } f\left(\frac{\pi}{2}\right) &= \frac{3\pi}{4} - \sum_{n=1}^{\infty} \frac{1}{n} \sin \frac{n\pi}{2} \\
&\Rightarrow \frac{\pi}{2} = \frac{3\pi}{4} - \sum_{n=1}^{\infty} \frac{1}{n} \sin \frac{n\pi}{2} \\
&\Rightarrow \sum_{n=1}^{\infty} \frac{1}{n} \sin \frac{n\pi}{2} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} - \cdots = \frac{\pi}{4}
\end{aligned}$$

$$\begin{aligned}
(5) \text{ 當 } x = \pi \text{ 時, } f(\pi) &= \frac{3\pi}{4} - \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} \cos(2n-1)\pi \\
&\Rightarrow \pi = \frac{3\pi}{4} - \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} \cos(2n-1)\pi \\
&\Rightarrow -\sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} \cos(2n-1)\pi = 1 + \frac{1}{3^2} + \frac{1}{5^2} + \frac{1}{7^2} + \frac{1}{9^2} + \cdots = \frac{\pi^2}{8}
\end{aligned}$$

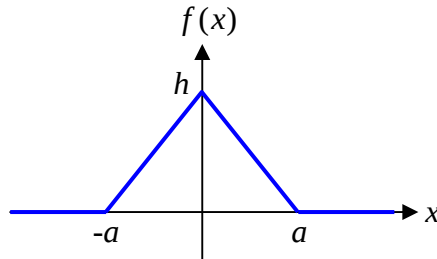
4. 已知函數 $f(x) = \begin{cases} h(1 - \frac{|x|}{a}), & |x| \leq a \\ 0, & |x| > a \end{cases}$, 其中 h 與 a 均為常數。

(1) 試繪出 $f(x)$ 的圖形。(3%)

(2) 試求 $f(x)$ 的傅立葉積分表示式。(7%)

(3) 試問: $\int_0^\infty \frac{1 - \cos \omega a}{\omega^2} d\omega = ?$ (3%)

(1)



(2) $\because$ 由圖可知此為偶函數

$$\therefore f(x) = \int_0^\infty A(\omega) \cos \omega x d\omega \quad (B(\omega) = 0)$$

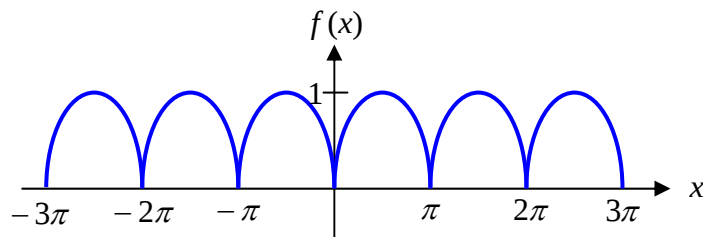
$$\begin{aligned} A(\omega) &= \frac{1}{\pi} \int_{-\infty}^\infty f(x) \cos \omega x dx = \frac{2}{\pi} \int_0^a h(1 - \frac{x}{a}) \cos \omega x dx \\ &= \frac{2h}{\pi \omega^2 a} (1 - \cos \omega a) \end{aligned}$$

$$\therefore f(x) = \frac{2h}{\pi a} \int_0^\infty \frac{(1 - \cos \omega a) \cos \omega x}{\omega^2} d\omega$$

$$(3) f(0) = h = \frac{2h}{\pi a} \int_0^\infty \frac{1 - \cos \omega a}{\omega^2} d\omega \Rightarrow \int_0^\infty \frac{1 - \cos \omega a}{\omega^2} d\omega = \frac{\pi a}{2}$$

5. 已知函數 $f(x) = |\sin x|$, $-\infty < x < \infty$, 試求 $f(x)$ 的複數形式的傅立葉級數。

(10%)



由圖可知 $f(x) = |\sin x|$ 是週期為 π 的連續函數

$$\therefore \omega_n = \frac{2n\pi}{T} = 2n$$

$$f(x) = \sum_{n=-\infty}^{\infty} c_n e^{i\omega_n x}$$

$$c_n = \frac{1}{T} \int_0^T f(x) e^{-i\omega_n x} dx = \frac{1}{\pi} \int_0^{\pi} \sin x \cdot e^{-i2nx} dx$$

$$= \frac{1}{\pi} \cdot \frac{4n^2}{4n^2 - 1} \left(-\sin x \cdot \frac{1}{2ni} e^{-i2nx} + \cos x \cdot \frac{1}{4n^2} e^{-i2nx} \right) \Bigg|_0^{\pi}$$

$$= \frac{1}{\pi} \cdot \frac{4n^2}{4n^2 - 1} \left(-\frac{1}{4n^2} e^{-i2n\pi} - \frac{1}{4n^2} \right) \Bigg|_0^{\pi}$$

$$= \frac{1}{\pi} \cdot \frac{1}{1 - 4n^2} (e^{-i2n\pi} + 1)$$

$$= \frac{2}{\pi(1 - 4n^2)} \quad (n = 0, \pm 1, \pm 2, \dots)$$

$$f(x) = |\sin x| = \sum_{n=-\infty}^{\infty} \frac{2}{\pi(1 - 4n^2)} e^{2nxi}$$

6. 已知 $F(\omega) = \mathcal{F}[e^{-a|x|}] = \frac{2a}{a^2 + \omega^2}$ 其中 $a > 0$ ，試求下列函數之傅立葉轉換。

(1) $p(x) = e^{-a|x|} \cos bx$ (5%) (2) $q(x) = x^2 e^{-a|x|}$ (5%)

$$\begin{aligned} (1) \quad P(\omega) &= \mathcal{F}[p(x)] = \mathcal{F}[e^{-a|x|} \cos bx] = \frac{1}{2} \mathcal{F}[e^{-a|x|} e^{ibx} + e^{-a|x|} e^{-ibx}] \\ &= \frac{1}{2} [F(\omega - b) + F(\omega + b)] \\ &= \frac{1}{2} \left[\frac{2a}{a^2 + (\omega - b)^2} + \frac{2a}{a^2 + (\omega + b)^2} \right] \\ &= \frac{a}{a^2 + (\omega - b)^2} + \frac{a}{a^2 + (\omega + b)^2} \end{aligned}$$

$$\begin{aligned} (2) \quad Q(\omega) &= \mathcal{F}[q(x)] = \mathcal{F}[x^2 e^{-a|x|}] = i^2 \frac{d^2}{d\omega^2} F(\omega) \\ &= -\frac{d^2}{d\omega^2} \left[\frac{2a}{a^2 + \omega^2} \right] \\ &= -\frac{d}{d\omega} \left[\frac{-4\omega a}{(a^2 + \omega^2)^2} \right] \\ &= -\frac{-4a(a^2 + \omega^2)^2 + 4\omega a \cdot 2(a^2 + \omega^2) \cdot 2\omega}{(a^2 + \omega^2)^4} \\ &= \frac{4a(a^2 - 3\omega^2)}{(a^2 + \omega^2)^3} \end{aligned}$$

7. 已知函數 $f(x) = e^{-ax}u(x)$ 的傅立葉轉換為 $F(\omega) = \mathcal{F}[f(x)] = \frac{1}{a + i\omega}$ ，其中 $u(x)$

為單位步階函數且 $a > 0$ ，

(1) $P(\omega) = \frac{1}{3 + 7i\omega - 2\omega^2}$ ，試問：其傅立葉逆轉換 $p(x) = ?$ (5%)

(2) $2y''(x) + 7y'(x) + 3y(x) = \delta(x - 2)$ ，試問： $Y(\omega)$ 與 $y(x)$ 為何？ (10%)

$$\begin{aligned} (1) \quad p(x) &= \mathcal{F}^{-1}[P(\omega)] = \mathcal{F}^{-1}\left[\frac{1}{3 + 7i\omega - 2\omega^2}\right] \\ &= \mathcal{F}^{-1}\left[\frac{1}{(1 + 2i\omega)(3 + i\omega)}\right] \\ &= \mathcal{F}^{-1}\left[\frac{1}{5}\left(\frac{2}{1 + 2i\omega} - \frac{1}{3 + i\omega}\right)\right] \\ &= \frac{1}{5}\mathcal{F}^{-1}\left[\frac{1}{\frac{1}{2} + i\omega} - \frac{1}{3 + i\omega}\right] \\ &= \frac{1}{5}(e^{-\frac{1}{2}x} - e^{-3x})u(x) \end{aligned}$$

(2) $\mathcal{F}[2y''(x) + 7y'(x) + 3y(x)] = \mathcal{F}[\delta(x - 2)]$

$$\Rightarrow 2(i\omega)^2 Y(\omega) + 7(i\omega)Y(\omega) + 3Y(\omega) = e^{-2i\omega}$$

$$\Rightarrow Y(\omega) = \frac{e^{-2i\omega}}{3 + 7i\omega - 2\omega^2}$$

$$\Rightarrow y(x) = \mathcal{F}^{-1}[Y(\omega)] = \mathcal{F}^{-1}\left[\frac{e^{-2i\omega}}{3 + 7i\omega - 2\omega^2}\right]$$

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

$$\therefore y(x) = p(x - 2) = \frac{1}{5}[e^{-\frac{1}{2}(x-2)} - e^{-3(x-2)}]u(x - 2)$$

8. 試求 $f(x) = \mathcal{F}^{-1}\left[\frac{1}{(1+\omega^2)^2}\right] = ?$ (10%)

$$\text{已知 } g(x) = e^{-a|x|} \Rightarrow G(\omega) = \mathcal{F}[g(x)] = \frac{2a}{a^2 + \omega^2}$$

$$\therefore H(\omega) = \frac{1}{1+\omega^2} \Rightarrow h(x) = \frac{1}{2}e^{-|x|}$$

$$F(\omega) = \frac{1}{(1+\omega^2)^2} = \frac{1}{1+\omega^2} \cdot \frac{1}{1+\omega^2} = H(\omega) \cdot H(\omega)$$

$$\begin{aligned} \therefore f(x) &= \mathcal{F}^{-1}[H(\omega) \cdot H(\omega)] = h(x) * h(x) = \int_{-\infty}^{\infty} h(x-\tau)h(\tau)d\tau \\ &= \int_{-\infty}^{\infty} \frac{1}{2}e^{-|x-\tau|} \cdot \frac{1}{2}e^{-|\tau|} d\tau \end{aligned}$$

當 $x \geq 0$ 時

$$\begin{aligned} f(x) &= \frac{1}{4} \left[\int_{-\infty}^0 e^{-(x-\tau)} \cdot e^{\tau} d\tau + \int_0^x e^{-(x-\tau)} \cdot e^{-\tau} d\tau + \int_x^{\infty} e^{-(\tau-x)} \cdot e^{-\tau} d\tau \right] \\ &= \frac{1}{4} \left[\int_{-\infty}^0 e^{-x+2\tau} d\tau + \int_0^x e^{-x} d\tau + \int_x^{\infty} e^{-2\tau+x} d\tau \right] \\ &= \frac{1}{4} \left[\frac{1}{2} e^{-x+2\tau} \Big|_{-\infty}^0 + \tau \cdot e^{-x} \Big|_0^x - \frac{1}{2} e^{-2\tau+x} \Big|_x^{\infty} \right] \\ &= \frac{1}{4} \left(\frac{1}{2} e^{-x} + x e^{-x} + \frac{1}{2} e^{-x} \right) \\ &= \frac{1}{4} (e^{-x} + x e^{-x}) \end{aligned}$$

當 $x < 0$ 時

$$\begin{aligned} f(x) &= \frac{1}{4} \left[\int_{-\infty}^x e^{-(x-\tau)} \cdot e^{\tau} d\tau + \int_x^0 e^{-(\tau-x)} \cdot e^{\tau} d\tau + \int_0^{\infty} e^{-(\tau-x)} \cdot e^{-\tau} d\tau \right] \\ &= \frac{1}{4} \left[\int_{-\infty}^x e^{-x+2\tau} d\tau + \int_x^0 e^x d\tau + \int_0^{\infty} e^{-2\tau+x} d\tau \right] \\ &= \frac{1}{4} \left[\frac{1}{2} e^{-x+2\tau} \Big|_{-\infty}^x + \tau \cdot e^x \Big|_x^0 - \frac{1}{2} e^{-2\tau+x} \Big|_0^{\infty} \right] \\ &= \frac{1}{4} \left(\frac{1}{2} e^x - x e^x + \frac{1}{2} e^x \right) \\ &= \frac{1}{4} (e^x - x e^x) \end{aligned}$$

$$f(x) = \begin{cases} \frac{1}{4}(e^{-x} + x e^{-x}), & x \geq 0 \\ \frac{1}{4}(e^x - x e^x), & x < 0 \end{cases} \Rightarrow f(x) = \frac{1}{4}(e^{-|x|} + |x|e^{-|x|})$$