

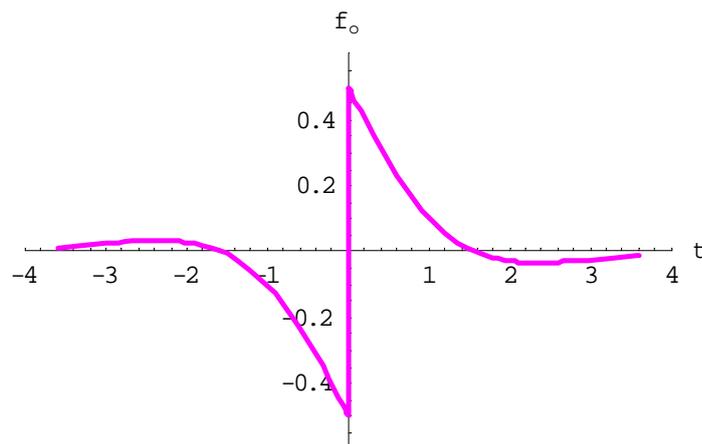
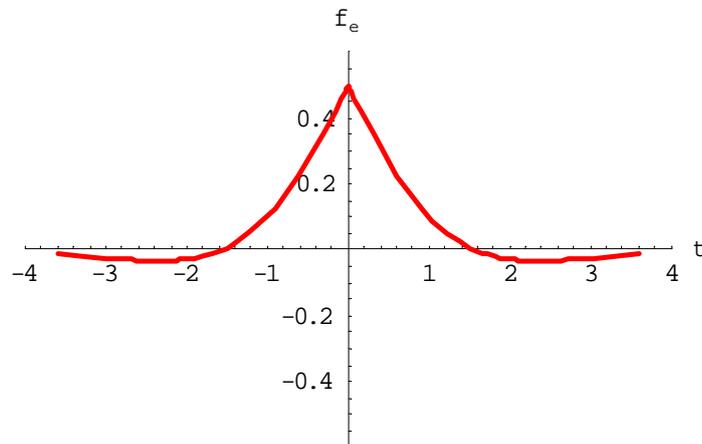
Given a casual function  $f(t) = e^{-t} \cos(t), t > 0$ , otherwise  $f(t) = 0$

- (1) Please find  $f_e(t)$  and  $f_o(t)$
- (2) Plot  $f_e(t)$  and  $f_o(t)$
- (3) Please find its Fourier transform
- (4) Check its Hilbert transform pair using complex integrals

**ANS** (1)  $f(t) \begin{cases} e^{-t} \cos t & t > 0 \\ 0 & t < 0 \end{cases}, f(-t) \begin{cases} e^t \cos t & t < 0 \\ 0 & t > 0 \end{cases}$

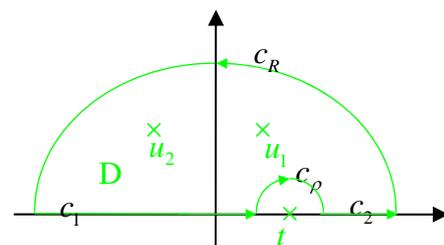
$$f_e(t) = \begin{cases} \frac{1}{2} e^{-t} \cos t & t > 0 \\ \frac{1}{2} e^t \cos t & t < 0 \end{cases}, f_o(t) = \begin{cases} \frac{1}{2} e^{-t} \cos t & t > 0 \\ -\frac{1}{2} e^t \cos t & t < 0 \end{cases}$$

(2)



(3)  $F\{f_e(t) + f_o(t)\} = \frac{1}{\sqrt{2\pi}} \left( \frac{w^2 + 2 - w^3 i}{w^4 + 4} \right)$

(4)  $p(t) = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{f(u)}{t-u} du$



$$f(u) = \frac{u^2 + 2}{u^4 + 4} = \frac{2 + u^2}{(-1 + u - i)(-1 + u + i)(1 + u + i)(1 + u - i)}$$

$$\frac{1}{\pi} \int_{-\infty}^{\infty} \frac{f(u)}{t - u} du = \frac{1}{\pi} \left\{ \int_{C_1 + C_2} + \int_{C_\rho} + \int_{C_R} f(u) du \right\} = 2i \sum_{\text{域内}} \text{Res}[f(u_1 + f(u_2))]$$

$$\text{Limit} \left[ \frac{2 + u^2}{(-1 + u + i)(1 + u + i)(1 + u - i)(t - u)}, u \rightarrow 1 + i \right] +$$

$$\text{Limit} \left[ \frac{2 + u^2}{(u - 1 - i)(u - 1 + i)(u + 1 + i)(t - u)}, u \rightarrow -1 + i \right]$$

$$= \frac{2 + t^2 - it^3}{2(4 + t^4)}$$

$$\text{Limit} \left[ \frac{2 + u^2}{(-1 + u - i)(-1 + u + i)(1 + u + i)(1 + u - i)}, u \rightarrow t \right]$$

$$= \frac{2 + t^2}{4 + t^4}$$

$$\frac{1}{\pi} \int_{-\infty}^{\infty} \frac{f(u)}{t - u} du = \frac{1}{\pi} \left\{ \int_{C_1 + C_2} + \int_{C_\rho} + \int_{C_R} f(u) du \right\} = 2i \sum_{\text{域内}} \text{Res}[f(u_1 + f(u_2))]$$

$$\rightarrow \frac{1}{\pi} \int_{C_1 + C_2} \frac{f(u)}{t - u} du = 2i \left( \frac{2 + t^2 - it^3}{2(4 + t^4)} \right) - i \left( \frac{2 + t^2}{4 + t^4} \right)$$

$$\rightarrow \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{f(u)}{t - u} du = \frac{t^3}{4 + t^4}$$

Hint:

$$\int_{\rho} f(z) dz = \int_{\rho} \sum_{m=-\infty}^{\infty} a_m (z - w)^m dz = \int_{\rho} a_{-1} \frac{1}{(z - w)} dz$$

$$\rightarrow \int_{\pi}^0 a_{-1} \frac{1}{\varepsilon e^{it}} i \varepsilon e^{it} dt \quad a_{-1} = \frac{2 + t^2}{4 + t^4}$$

$$z = w + \varepsilon e^{it} \quad \rightarrow \frac{dz}{dt} = i \varepsilon e^{it}$$

$$\rightarrow -\pi i \left( \frac{2 + t^2}{4 + t^4} \right)$$