

191)

$$y \cdot z := \left(\frac{1}{N} \cdot \sum_{l=0}^{N-1} y_l z_{k-l} \right)_k \xrightarrow{\text{DFT}} (c_k \cdot d_k)_k$$

$$\text{DFT} : c_k = \frac{1}{N} \cdot \sum_{r=0}^{N-1} y_r w^{-rk}$$

$$d_k = \frac{1}{N} \cdot \sum_{m=0}^{N-1} z_m \cdot w^{-mk}$$

IDFT anwenden

$$\sum_{k=0}^{N-1} c_k \cdot d_k \cdot w^{kn}$$

$$h_n = \sum_{k=0}^{N-1} \frac{1}{N} \sum_{r=0}^{N-1} y_r w^{-rk} \cdot \sum_{m=0}^{N-1} z_m \cdot w^{-mk} w^{kn}$$

$$h_n = \frac{1}{N^2} \sum_{k=0}^{N-1} \sum_{r=0}^{N-1} \sum_{m=0}^{N-1} y_r \cdot z_m \cdot w^{-rk} \cdot w^{-mk} \cdot w^{nk}$$

$$h_n = \frac{1}{N^2} \sum_{k=0}^{N-1} \sum_{m=0}^{N-1} y_r \cdot z_m \cdot \sum_{k=0}^{N-1} w^{-k(r+m-n)}$$

$$\sum_{k=0}^{N-1} w^{-k(r+m-n)} = \sum_{k=0}^{N-1} e^{\frac{2\pi i}{N} \cdot (-k \cdot (r+m-n))}$$

wenn $N \mid k$,
oder $N \mid (r+m-n) \Rightarrow r = q \cdot N - m - n$
dann $\Sigma = N$

sonst $q = (-k \cdot (r+m-n))$

$$\frac{1 - e^{\frac{2\pi i}{N} \cdot N \cdot q}}{1 - w} = 0$$

Σ darf nicht 0 sein da sonst keine periodische Faltung

$$h_n = \frac{1}{N^2} \sum_{r=0}^{N-1} \sum_{m=0}^{N-1} y_r \cdot z_m \cdot N$$

$$h_n = \frac{1}{N} \cdot \sum_{r=0}^{N-1} \sum_{m=0}^{N-1} y_r \cdot z_m$$

$$r = q \cdot N - m + n$$

$$h_n = \frac{1}{N} \cdot \sum_{m=0}^{N-1} y_{qN-m+n} \cdot z_m$$

wegen periodizität von \vec{y} kann $q \cdot N$ weggelassen werden

$$h_n = \frac{1}{N} \cdot \sum_{m=0}^{N-1} y_{n-m} \cdot z_m \quad \checkmark$$

194)

$$y = 1, 0, 0, 1, 0, 0 \dots$$

$$c_k = \frac{1}{N} \cdot \sum_{j=0}^{N-1} y_j w^{-jk} \quad w = e^{\frac{2\pi i}{N}}$$

$$e^{2k\pi i} = 1 \quad \text{für } k \in \mathbb{N}$$

$$c_k = \frac{1}{N} \cdot \sum_{j=0}^{\frac{N}{3}-1} y_{3j} w^{-3kj}$$

$$e^{-kj} \frac{2\pi i}{N} = 1 \Leftrightarrow N \mid k$$

$$w = e^{-3k \frac{2\pi i}{N}} \Rightarrow \text{für } k=0 \text{ trivial } w=1$$

$$\text{für } k = \frac{N}{3} \quad e^{-2\pi i} = 1 = w$$

$$c_k = \frac{1}{N} \cdot \sum_{j=0}^{\frac{N}{3}-1} 1 = \frac{1}{3} \quad \text{für } k=0 \text{ oder } k = \frac{N}{3}$$

sonst

$$c_k = \frac{1}{N} \cdot \frac{(w^{-3k})^{\frac{N}{3}} - 1}{(w^{-3k}) - 1} = \frac{w^{-kN} - 1}{N \cdot (w^{-3k} - 1)} = \frac{e^{-k2\pi i} - 1}{N \cdot (e^{-3k \frac{2\pi i}{N}} - 1)}$$

$$= 0$$

$$\Rightarrow c_k = \begin{cases} \frac{1}{3} & k=0 \quad k = \frac{N}{3} \\ 0 & \text{alles andere} \end{cases}$$

Aufgabe 196)

(0, 1, 2, 3)

$$\omega = e^{\frac{2\pi i}{4}}$$

even (0, 2)

odd (1, 3)

$$U = (2, -2)$$

$$V = (4, -2)$$

for j=0 bis N-1=3

$$T = \omega^0 = 1$$

$$\text{FFT}[0] = 2 + 4 = 6$$

$$T = \omega^{-1} = e^{-\frac{1}{2}\pi i} = -i$$

$$\text{FFT}[1] = -2 + 2i$$

$$T = \omega^2 = e^{-\pi i} = -1$$

$$\text{FFT}[2] = 2 - 4 = -2$$

$$T = \omega^{-3} = e^{-\frac{3}{2}\pi i} = i$$

$$\text{FFT}[3] = -2 - 2i$$

return [6; -2+2i; -2; -2-2i]

(0, 2)

$$\omega = e^{\pi i} = -1$$

evenarray = 0

oddarray = 2

$$U = (0)$$

$$V = (2)$$

return [0]

return [2]

for j=0 bis N-1=1

$$T = \omega^0 = 1$$

$$\text{FFT}[0] = 2$$

$$T = \omega^{-1} = -1$$

$$\text{FFT}[1] = -2$$

return [2; -2]

(1, 3)

$$\omega = e^{\pi i} = -1$$

evenarray (4)

oddarray (3)

$$U = (1)$$

$$V = (3)$$

return [1]

return [3]

for j=0 bis N-1=1

$$T = \omega^0 = 1$$

$$\text{FFT}[0] = 1 + 3 = 4$$

$$T = \omega^{-1} = -1$$

$$\text{FFT}[1] = 1 - 3 = -2$$

return [4; -2]

201) a)

$$F\{f(ct)\} = \frac{1}{|c|} \cdot F\left(\frac{\omega}{c}\right)$$

$$\int_{-\infty}^{\infty} e^{-i\omega t} f(ct) dt$$

$$\lim_{a \rightarrow \infty} \int_{c-a}^{c+a} e^{-i\omega t} f(u) \frac{du}{c}$$

$$u = ct \quad t = \frac{u}{c}$$

für $c < 0$ Grenzen vertauscht
daher $c = |c|$

$$\frac{1}{|c|} \int_{-\infty}^{\infty} e^{-i\frac{\omega}{c}u} f(u) du$$

$$\frac{1}{c} \cdot F\left(\frac{\omega}{c}\right)$$

b)

$$F\{f(t-a)\} = e^{-i\omega a} \cdot F(\omega)$$

$$\int_{-\infty}^{\infty} e^{-i\omega t} f(t-a) dt$$

$$u = t - a$$

$$\int_{-\infty}^{\infty} e^{-i\omega t} f(u) du$$

$$t = u + a$$

$$\int_{-\infty}^{\infty} e^{-i\omega(u+a)} f(u) du$$

$$\int_{-\infty}^{\infty} e^{-i\omega u} \cdot e^{-i\omega a} f(u) du = e^{-i\omega a} \cdot \int_{-\infty}^{\infty} e^{-i\omega u} f(u) du = e^{-i\omega a} \cdot F(\omega)$$

204)

$$f(t) = \begin{cases} t^2 & 0 < t < 1 \\ 0 & \text{sonst} \end{cases}$$

$$\text{CHW} \int_{-\infty}^{\infty} e^{-i\omega t} f(t) dt \quad \omega \in \mathbb{R}$$

$$\begin{aligned} \text{für } \omega = 0 \\ \text{CHW} &= \int_{-\infty}^{\infty} f(t) dt = \int_0^1 t^2 dt \\ &= \left. \frac{t^3}{3} \right|_0^1 = \frac{1}{3} \end{aligned}$$

$$\lim_{a \rightarrow \infty} \int_{-a}^a e^{-i\omega t} f(t) dt$$

$$\lim_{b \rightarrow \infty} \int_{-b}^b e^{-i\omega t} f(t) dt = \int_0^1 e^{-i\omega t} \cdot t^2 dt \rightarrow \text{Nebenrechnung}$$

$$= \frac{1}{e^{i\omega}} \cdot \left(\frac{it^2}{\omega} + \frac{2t}{\omega^2} - \frac{2i}{\omega^3} \right) \Big|_0^1$$

$$= \frac{1}{e^{i\omega}} \cdot \left(\frac{i}{\omega} + \frac{2}{\omega^2} - \frac{2i}{\omega^3} \right) + \frac{2i}{\omega^3}$$

~~$$\lim_{b \rightarrow \infty} \int_{-b}^0 e^{-i\omega t} f(t) dt = 0$$~~

$$\Rightarrow \bar{F}(\omega) = \begin{cases} \frac{1}{e^{i\omega}} \cdot \left(\frac{i}{\omega} + \frac{2}{\omega^2} - \frac{2i}{\omega^3} \right) + \frac{2i}{\omega^3} & \text{sonst} \\ \frac{1}{3} & \text{für } \lim_{\omega \rightarrow 0} \end{cases}$$

Grenzwert existiert für alle ω da dieses im Nenner steht und somit nicht ∞ erreichen kann

Nebenrechnung 204)

$$\int \underset{\substack{\downarrow \\ f'}}{e^{-i\omega t}} \cdot \underset{\substack{\downarrow \\ u}}{t^2} dt$$

$$\frac{i}{\omega} \cdot e^{-i\omega t} \cdot t^2 - \frac{2i}{\omega} \int t \cdot e^{-i\omega t}$$

$$\frac{i}{\omega} \cdot e^{-i\omega t} \cdot t^2 - \frac{2i}{\omega} \cdot \left(\frac{i}{\omega} \cdot e^{-i\omega t} \cdot t - \frac{i}{\omega} \int e^{-i\omega t} \right)$$

$$\frac{i}{\omega} \cdot e^{-i\omega t} \cdot t^2 - \frac{2i}{\omega} \cdot \left(\frac{i}{\omega} \cdot e^{-i\omega t} \cdot t + \frac{1}{\omega^2} \int e^{-i\omega t} \right)$$

$$\frac{i t e^{-i\omega t}}{\omega} -$$

$$\frac{i}{\omega} \cdot e^{-i\omega t} \cdot t^2 - \frac{2i}{\omega} \cdot \left(\frac{i}{\omega} \cdot e^{-i\omega t} \cdot t + \frac{1}{\omega^2} \cdot e^{-i\omega t} \right)$$

$$\frac{i}{\omega} \cdot e^{-i\omega t} \cdot t^2 - \left(+ \frac{2i e^{-i\omega t}}{\omega^3} - \frac{2e^{-i\omega t} t}{\omega^2} \right)$$

$$\frac{i e^{-i\omega t} t^2}{\omega} + \frac{2e^{-i\omega t} t}{\omega^2} - \frac{2i e^{-i\omega t}}{\omega^3}$$

$$\frac{\frac{i t^2}{e^{i\omega t}}}{\frac{1}{\omega}} + \frac{\frac{2t}{e^{i\omega t}}}{\frac{1}{\omega^2}} - \frac{\frac{2i}{e^{i\omega t}}}{\frac{1}{\omega^3}}$$

$$\frac{i t^2}{e^{i\omega t} \omega} + \frac{2t}{e^{i\omega t} \omega^2} - \frac{2i}{e^{i\omega t} \omega^3}$$

$$\frac{1}{e^{i\omega t}} \cdot \left(\frac{i t^2}{\omega} + \frac{2t}{\omega^2} - \frac{2i}{\omega^3} \right)$$

211)
204)

$$\int_{-\infty}^{\infty} e^{-|t-\tau|} x(\tau) d\tau = \frac{1}{1+t^2}$$

Anwendung d. Faltungsregel

$$(e^{-|t|} \cdot x)(t) = \frac{1}{1+t^2}$$

→ Siehe Buch

$$\frac{2}{1+\omega^2} \cdot X(\omega) = F\left\{\frac{1}{1+t^2}\right\}$$

$$X(\omega) = \frac{F(\omega)}{\frac{2}{1+\omega^2}} \quad | \text{ 1. FT}$$

$$x(t) = \frac{1}{4\pi} \int_{-\infty}^{\infty} e^{i\omega t} F(\omega) \cdot (1+\omega^2) d\omega \quad (\text{Differentiation im Zeitbereich})$$

$$x(t) = \frac{1}{4\pi} \cdot \int_{-\infty}^{\infty} e^{i\omega t} \cdot \underbrace{F(\omega)}_{F\{f(t)\}} d\omega + \frac{1}{4\pi} \cdot \int_{-\infty}^{\infty} e^{i\omega t} \cdot \underbrace{F(\omega) \cdot \omega^2}_{F\{f''(t)\}} d\omega$$

$$x(t) = \frac{1}{4\pi} \cdot \int_{-\infty}^{\infty} e^{i\omega t} \cdot F(\omega) d\omega + \frac{1}{4\pi} \cdot \int_{-\infty}^{\infty} e^{i\omega t} \cdot F\{f''(t)\} d\omega$$

$$x(t) = \frac{1}{2} \cdot (f(t) + f''(t))$$

$$x(t) = \frac{1}{2} \cdot \left(\frac{1}{1+t^2} + \frac{8t^2}{(1+t^2)^3} - \frac{2}{(1+t^2)^2} \right)$$

$$f' = \frac{1}{1+t^2} = -\frac{2t}{(1+t^2)^2} \quad \text{Umkehrfktregel}$$

$$f'' = -2 \cdot \frac{(1+t^2)^2 - 2 \cdot (1+t^2) \cdot 2t \cdot t}{(1+t^2)^4} = -2 \cdot \frac{(1+t^2)^2 - 4t^2(1+t^2)}{(1+t^2)^4}$$

$$= -2 \cdot \frac{(1+t^2)^2}{(1+t^2)^4} - 2 \cdot \frac{4t^2(1+t^2)}{(1+t^2)^4} = \frac{-2}{(1+t^2)^2} + \frac{8t^2}{(1+t^2)^3}$$