

1. Consider the “rectified cosine function” defined by

$$f(x) = \cos(\pi x/2L), \quad L \leq x \leq L, \quad (1)$$

and continued periodically so that  $f(x + 2L) = f(x)$ . [2+3+5+5=15 pts.]

- (a) Sketch the function  $f(x)$  over several periods.
  - (b) Use the symmetry to explain why the Fourier coefficients  $b_n$  vanish.
  - (c) Find the non-vanishing Fourier coefficients. (*Hints:* (i) To clean things up, change variables to  $\theta = \pi x/L$ . (ii) You’ll need to do a probably unfamiliar integral, which you can look up or work out for yourself.)
  - (d) Using a computer program (Mathematica, Maple, Matlab, or something else) plot the sum of the first few terms in the Fourier series, together with (1), for  $\theta \in (-2\pi, 2\pi)$ . Show the result with 1 (just the constant part), 2, 5, and 20 terms included. With 5 terms the sum should already be quite close to (1), except near the zeros where the slope is discontinuous.
2. In section 11.5, *Explosion of a nuclear bomb*, and hw6, the neutron density is assumed to have a factored form  $N(r, t) = F(r)H(t)$ , and we found the equations satisfied by  $F(r)$  and  $H(t)$ . Then we wrote  $F(r) = f(r)/r$  and found that  $f(r)$  must be a sin function. After applying the boundary conditions  $f(0) = 0 = f(R)$  the solution took the form

$$N_n(r, t) = A_n \exp(\mu_n t) \sin(k_n r)/r, \quad (2)$$

where  $n$  is a positive integer,  $A_n$  is an arbitrary constant,  $k_n = n\pi/R$ , and  $\mu_n$  is determined by the diffusion constant  $\kappa$ , the production rate  $\lambda$ , the radius of the sphere  $R$  and the integer  $n$ . A general solution is a linear combination of such solutions,  $N(r, t) = \sum_n N_n(r, t)$ , with different values of the constants  $A_n$ .

Once the coefficients  $A_n$  are known,  $N(r, t)$  is determined for all time. Consider for example the case when initially at  $t = 0$  there is a constant density of neutrons  $N_i$  in a sphere of radius  $a < R$ , and no neutrons outside that sphere. Find the values of the coefficients  $A_n$  in this case, and use these to write out the function  $N(r, t)$  as an explicit series. [5 pts.]

(*Hint:* To evaluate the coefficients  $A_n$ , I suggest you multiply  $N(r, 0)$  by  $r \sin(k_n r)$  and integrate over  $r$  from 0 to  $R$ . Using the given initial density you’ll get one value, and using the series expansion you’ll encounter integrals very close to (15.3,5) in the textbook, with  $L$  replaced by  $R$  and with the range of integration cut in half. The latter will be proportional to  $A_n$ , so you’ll be able to solve for  $A_n$ .)

3. Find the Fourier transform of  $f(t) = A \sin(\omega_0 t + \varphi)$ . [10 pts.]
4. Problems 15.6 g,h (Fourier transform of correlation and Parseval's theorem) [10 pts.]  
(Note: The conventions (15.42), (15.43) are used here.)

### 5. Sampling Theorem

*Exact reconstruction of a continuous-time signal from its discrete-time samples is possible if the signal is band-limited and the sampling frequency is greater than twice the signal bandwidth.*

Consider a signal  $f(t)$  whose Fourier transform  $F(\omega)$  is zero for  $|\omega| > \Omega$ ,

$$f(t) = \int_{-\Omega}^{\Omega} F(\omega) e^{-i\omega t} d\omega. \quad (3)$$

This is called a *band-limited* signal. (Note the exponent sign convention of (15.42) is used here. See section 15.5 for a discussion of the alternate conventions.) Evaluating (3) at the discrete times  $t = nt_s$ , where the *sampling time*  $t_s$  is defined by  $t_s = \pi/\Omega$ , yields

$$f(nt_s) = \int_{-\Omega}^{\Omega} F(\omega) e^{-in\pi\omega/\Omega} d\omega. \quad (4)$$

The right hand side of (4) is recognized as  $2\Omega$  times the  $n$ th coefficient in the Fourier series for  $F(\omega)$  on the interval  $(-\Omega, \Omega)$ . Being limited to this interval, the function  $F(\omega)$  is determined by these Fourier coefficients, and therefore by the discrete “samples”  $f(nt_s)$ . The sampling frequency  $1/t_s = \Omega/\pi$  is twice the bandwidth  $\Omega/2\pi$ .

Show that  $f(t)$  can be reconstructed explicitly from the samples  $f(nt_s)$  via

$$f(t) = \sum_{n=-\infty}^{\infty} f(nt_s) \frac{\sin(\Omega t - n\pi)}{\Omega t - n\pi}. \quad (5)$$

[10 pts.]

(Hint: Write  $F(\omega)$  as a Fourier series, substitute in (3), and integrate over  $\omega$ .)