Math 4355 – Spring 2021

Name:

<u>FINAL EXAM</u> version 1 (Total points = 31 + 2 extra credit)

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• (1)[8 Pts] Let

$$f(x) = \begin{cases} 1 & 0 \le x \le 1/2 \\ -1 & 1/2 < x \le 1 \\ 0 & \text{otherwise} \end{cases}.$$

(a) Compute the Fourier sine series of f on the interval [0, 1]. Please, simplify your solution to obtain an explicit formula for the Fourier coefficients.

(b) Compute the Fourier cosine series of f on the interval [0, 1]. Please, simplify your solution to obtain an explicit formula for the Fourier coefficients.

(c) Sketch the plots of the Fourier sine series of f and Fourier cosine series of f valid over the interval [-1, 1] and answer the following question: Do the Fourier sine and cosine series of f converge uniformly to f on the real line, $\infty < x < \infty$? Justify your answer.

• (2)[3 Pts] Let $f(x) = (\cos x + 1) \cos x$.

(a) Expand the function f(x) in a Fourier series valid on the interval $[-\pi, \pi]$. (HINT: Note the special form of f. There is no need to solve any integration.).

(b) Does the Fourier series of f converge uniformly to f on the real line, $\infty < x < \infty$? Justify your answer.

• (3)[4 Pts] Let
$$f(t) = \begin{cases} |t| & -\frac{1}{2} \le t < \frac{1}{2} \\ 0 & \text{otherwise} \end{cases}$$

Using the definition, compute the Fourier transform of f.

[HINT: Write $e^{-i\omega t} = \cos \omega t - i \sin \omega t$, then take advantage of the symmetry of f.]

• (4)[6 Pts] Let

$$\phi(t) = \begin{cases} 1 & 1 \le t < 2\\ 0 & \text{otherwise} \end{cases} \text{ and } g(t) = \begin{cases} t & 0 \le t < 3\\ 0 & \text{otherwise} \end{cases}.$$

(a) Compute $h(x) = (\phi * g)(x)$.

(b) Sketch the graphs of h over the interval [-1, 6].

• (5) [6 Pts] Let ϕ and ψ be the Haar scaling and wavelet functions respectively. Let V_j and W_j be the spaces generated by $\phi(2^j x - k), k \in \mathbb{Z}$, and $\psi(2^j x - k), k \in \mathbb{Z}$, respectively. Consider the function defined on $0 \le x < 1$ given by

$$f(x) = \begin{cases} 2 & 0 \le x < 1/8 \\ 0 & 1/8 \le x < 2/8 \\ 2 & 2/8 \le x < 3/8 \\ 2 & 3/8 \le x < 4/8 \\ 3 & 4/8 \le x < 5/8 \\ 1 & 5/8 \le x < 6/8 \\ -1 & 6/8 \le x < 7/8 \\ -3 & 7/8 \le x < 1. \end{cases}$$

- (a) Express f in terms of the basis for V_3 .
- (b) Find the discrete Haar wavelet decomposition of f. That is, decompose f into its component parts in V_0 , W_0 , W_1 and W_2 .
- (c) Express the Haar wavelet decomposition of f in terms of the basis functions of V_0 , W_0 , W_1 and W_2 .
 - (6) [4 Pts] Let $g \in L^2(\mathbb{R})$ be a function such that

$$\hat{g}(\xi) = \frac{1}{\sqrt{2\pi}} \chi_{[-\pi,\pi]}(\xi).$$

(a) Letting $g_{j,k}(x) = 2^{j/2}g(2^jx-k)$, use the properties of the Fourier transform to compute $\hat{g}_{j,k}(\xi)$, that is, the Fourier transform of

$$g_{j,k}(x) = 2^{j/2}g(2^jx - k)$$

- (b) Verify that $||g||_2 = 1$ and shows that $||g_{j,k}||_2 = ||g||_2$
 - (7)[2 Pts Extra Credit] Consider the filter

$$f \to f * h_d,$$

where

$$h_d(t) = \begin{cases} 1/d & 0 \le t < d\\ 0 & \text{otherwise} \end{cases}.$$

Let

$$f(t) = e^{-t} \left(\cos 3t - \sin 13t + \cos 50t + 3\sin 130t \right), \quad t \in [0, 2\pi]$$

Which value(s) of the parameter d for the filter h_d will ensure that the components of the signal f with frequencies above 125 are removed and the frequencies in the range 0 to 50 are retained? Justify your answer.