

1 求下列函数的傅里叶变换.

$$(1) f(t) = \begin{cases} E, & 0 \leq t \leq \tau, E, \tau > 0; \\ 0, & \text{其他} \end{cases}$$

$$\begin{aligned} F(\omega) &= \int_{-\infty}^{+\infty} f(t) e^{-i\omega t} dt \\ &= \int_0^{\tau} E e^{-i\omega t} dt \\ &= \frac{Ei}{\omega} (e^{-i\omega\tau} - 1). \end{aligned}$$

$$(2) f(t) = \begin{cases} 0, & -\infty < t < -1 \\ -1, & -1 \leq t < 0 \\ 1, & 0 \leq t < 1 \\ 0, & 1 \leq t < +\infty \end{cases}$$

$$\begin{aligned} F(\omega) &= \int_{-1}^0 (-1) e^{-i\omega t} dt + \int_0^1 e^{-i\omega t} dt \\ &= \frac{1}{i\omega} (1 - e^{i\omega}) - \frac{1}{i\omega} (e^{-i\omega} - 1) \\ &= \frac{2i}{\omega} (\cos\omega - 1). \end{aligned}$$

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2 求下列函数的傅里叶变换,并推证下列积分结果.

(1)  $f(t) = e^{-|t|} \cos t$ , 证明

$$\int_0^{+\infty} \frac{\omega^2 + 2}{\omega^4 + 4} \cos \omega t d\omega = \frac{\pi}{2} e^{-|t|} \cos t$$

$$\begin{aligned} F(\omega) &= \int_{-\infty}^{+\infty} e^{-|t|} \cos t e^{-i\omega t} dt = \int_{-\infty}^{+\infty} e^{-|t|} \frac{e^{it} + e^{-it}}{2} e^{-i\omega t} dt \\ &= \frac{1}{2} \left\{ \int_{-\infty}^0 e^{[1+i(1-\omega)]t} dt + \int_0^{+\infty} e^{[-1+i(1-\omega)]t} dt \right. \\ &\quad \left. + \int_{-\infty}^0 e^{[1-i(1+\omega)]t} dt + \int_0^{+\infty} e^{[-1-i(1+\omega)]t} dt \right\} \\ &= \frac{1}{2} \left[ \frac{1}{1+i(1-\omega)} - \frac{1}{-1+i(1-\omega)} + \frac{1}{1-i(1+\omega)} - \frac{1}{-1-i(1+\omega)} \right] \\ &= \frac{1}{1+(1-\omega)^2} + \frac{1}{1+(1+\omega)^2} = \frac{2(\omega^2+2)}{\omega^4+4} \end{aligned}$$

$$\begin{aligned} \therefore f(t) = e^{-|t|} \cos t &= \frac{1}{2\pi} \int_{-\infty}^{+\infty} \frac{2(\omega^2+2)}{\omega^4+4} e^{i\omega t} d\omega = \frac{2}{\pi} \int_0^{+\infty} \frac{\omega^2+2}{\omega^4+4} \cos \omega t d\omega \\ \int_0^{+\infty} \frac{\omega^2+2}{\omega^4+4} \cos \omega t d\omega &= \frac{\pi}{2} e^{-|t|} \cos t. \end{aligned}$$

(2)  $f(t) = \begin{cases} \sin t, & |t| \leq \pi \\ 0, & |t| > \pi \end{cases}$ , 证明

$$\int_0^{\infty} \frac{\sin \omega \pi \sin \omega t}{1-\omega^2} d\omega = \begin{cases} \frac{\pi}{2} \sin t, & |t| \leq \pi \\ 0, & |t| > \pi \end{cases}$$

$$\begin{aligned} F(\omega) &= \int_{-\pi}^{\pi} \sin t e^{-i\omega t} dt = -i \int_{-\pi}^{\pi} \sin t \sin \omega t dt \\ &= -2i \int_0^{\pi} \sin t \sin \omega t dt = -2i \frac{\sin \omega \pi}{1-\omega^2} \end{aligned}$$

$$\begin{aligned} \therefore f(t) &= \frac{1}{2\pi} \int_{-\infty}^{+\infty} (-2i \frac{\sin \omega \pi}{1-\omega^2}) e^{i\omega t} d\omega \\ &= \frac{2}{\pi} \int_0^{\infty} \frac{\sin \omega \pi \sin \omega t}{1-\omega^2} d\omega \end{aligned}$$

$$\therefore \int_0^{\infty} \frac{\sin \omega \pi \sin \omega t}{1-\omega^2} d\omega = \begin{cases} \frac{\pi}{2} \sin t, & |t| \leq \pi; \\ 0, & |t| > \pi. \end{cases}$$

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$$(3) f(t) = \begin{cases} 1-t^2, & |t| \leq 1 \\ 0, & |t| > 1 \end{cases}, \text{求积分}$$

$$\int_0^{+\infty} \frac{x \cos x - \sin x}{x^3} \cos \frac{x}{2} dx$$

$$F(\omega) = \int_{-1}^1 (1-t^2) e^{-i\omega t} dt$$

$$= 2 \int_0^1 (1-t^2) \cos \omega t dt$$

$$= 2 \left( \int_0^1 \cos \omega t dt - \int_0^1 t^2 \cos \omega t dt \right)$$

$$= \frac{4(\sin \omega - \omega \cos \omega)}{\omega^3}$$

$$\therefore f(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \frac{4(\sin \omega - \omega \cos \omega)}{\omega^3} e^{i\omega t} d\omega$$

$$= \frac{4}{\pi} \int_0^{+\infty} \frac{\sin \omega - \omega \cos \omega}{\omega^3} \cos \omega t d\omega, \quad |t| \leq 1.$$

令  $t = \frac{1}{2}$ , 有

$$- \frac{4}{\pi} \int_0^{+\infty} \frac{\omega \cos \omega - \sin \omega}{\omega^3} \cos \frac{\omega}{2} d\omega = f\left(\frac{1}{2}\right) = \frac{3}{4}.$$

$$\therefore \int_0^{+\infty} \frac{x \cos x - \sin x}{x^3} \cos \frac{x}{2} dx = -\frac{3\pi}{16}.$$

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**3** 计算下列积分.

$$(1) \int_{-\infty}^{+\infty} \delta(t) \sin(\omega_0 t) dt;$$

$$= \sin(\omega_0 t) \Big|_{t=0} = 0.$$

$$(2) \int_{-\infty}^{+\infty} \delta(t-3)(t^2+1) dt;$$

$$= (t^2+1) \Big|_{t=3} = 10.$$

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$$(3) \int_{-\infty}^{+\infty} \frac{t^2}{(1+t^2)^2} dt;$$

$$\int_{-\infty}^{+\infty} \frac{t^2}{(1+t^2)^2} dt = \int_{-\infty}^{+\infty} \frac{t^2+1-1}{(1+t^2)^2} dt = \pi - \int_{-\infty}^{+\infty} \frac{dt}{(1+t^2)^2}.$$

注意到,  $\mathcal{F}[e^{-|t|}] = \frac{2}{1+\omega^2}$  (P210), 由书 P150, 性质 6.5.6,

$$\text{有 } \frac{1}{2\pi} \int_{-\infty}^{+\infty} \left(\frac{2}{1+\omega^2}\right)^2 d\omega = \int_{-\infty}^{+\infty} (e^{-|t|})^2 dt = 2 \int_0^{+\infty} e^{-2t} dt = 1.$$

$$\therefore \int_{-\infty}^{+\infty} \frac{1}{(1+t^2)^2} dt = \frac{\pi}{2}.$$

$$\text{从而 } \int_{-\infty}^{+\infty} \frac{t^2}{(1+t^2)^2} dt = \frac{\pi}{2}.$$

$$(4) \int_{-\infty}^{+\infty} \frac{\sin^4 t}{t^2} dt.$$

$$\int_{-\infty}^{+\infty} \frac{\sin^4 t}{t^2} dt = \int_{-\infty}^{+\infty} \frac{\sin^2 t - \frac{1}{4} \sin^2 2t}{t^2} dt$$

$$= \int_{-\infty}^{+\infty} \left(\frac{\sin t}{t}\right)^2 dt - \frac{1}{2} \int_{-\infty}^{+\infty} \left(\frac{\sin u}{u}\right)^2 du = \frac{1}{2} \int_{-\infty}^{+\infty} \left(\frac{\sin t}{t}\right)^2 dt.$$

$$\text{令 } f(t) = \begin{cases} \frac{1}{2} & |t| \leq 1, \\ 0 & |t| > 1, \end{cases} \quad \text{则 } \mathcal{F}[f(t)] = \frac{\sin \omega}{\omega}.$$

$$\therefore \frac{1}{2\pi} \int_{-\infty}^{+\infty} \left(\frac{\sin \omega}{\omega}\right)^2 d\omega = \int_{-\infty}^{+\infty} [f(t)]^2 dt = \int_{-1}^1 \frac{1}{4} dt = \frac{1}{2}.$$

$$\therefore \int_{-\infty}^{+\infty} \left(\frac{\sin \omega}{\omega}\right)^2 dt = \pi.$$

$$\text{从而 } \int_{-\infty}^{+\infty} \frac{\sin^4 t}{t^2} dt = \frac{\pi}{2}.$$

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4 已知某函数  $f(x)$  的傅氏变换为  $F(\omega) = \mathcal{F}[f(t)] = \frac{\sin \omega}{\omega}$ , 求该函数  $f(t)$ .

$$\begin{aligned}
 f(t) &= \frac{1}{2\pi} \int_{-\infty}^{+\infty} F(\omega) e^{i\omega t} d\omega \\
 &= \frac{1}{2\pi} \int_{-\infty}^{+\infty} \frac{\sin \omega}{\omega} (\cos \omega t + i \sin \omega t) d\omega \\
 &= \frac{1}{2\pi} \int_{-\infty}^{+\infty} \frac{\sin \omega \sin \omega t}{\omega} d\omega \\
 &= \frac{1}{\pi} \int_0^{+\infty} \frac{\sin \omega \sin \omega t}{\omega} d\omega \\
 &= \frac{1}{2\pi} \int_0^{+\infty} \frac{\sin(1+t)\omega + \sin(1-t)\omega}{\omega} d\omega \\
 &= \begin{cases} \frac{1}{2}, & |t| < 1; \\ 0, & |t| > 1. \end{cases}
 \end{aligned}$$

上面计算中应用了公式:

$$\int_0^{+\infty} \frac{\sin \omega t}{\omega} d\omega = \begin{cases} -\frac{\pi}{2}, & t < 0; \\ \frac{\pi}{2}, & t > 0. \end{cases}$$

5 证明: 如果  $\mathcal{F}[e^{i\phi(t)}] = F(\omega)$ , 其中  $\phi(t)$  为一实函数, 则

$$\mathcal{F}[\cos \phi(t)] = \frac{1}{2}[F(\omega) + \overline{F(-\omega)}]$$

$$\mathcal{F}[\sin \phi(t)] = \frac{1}{2j}[F(\omega) - \overline{F(-\omega)}]$$

其中  $\overline{F(-\omega)}$  为  $F(\omega)$  的复共轭函数.

$$\begin{aligned} \mathcal{F}[\cos \phi(t)] &= \int_{-\infty}^{+\infty} \frac{e^{i\phi(t)} + e^{-i\phi(t)}}{2} e^{-i\omega t} dt \\ &= \frac{1}{2} \left[ \int_{-\infty}^{+\infty} e^{i\phi(t)} e^{-i\omega t} dt + \int_{-\infty}^{+\infty} e^{-i\phi(t)} e^{-i\omega t} dt \right] \\ &= \frac{1}{2} \left[ F(\omega) + \int_{-\infty}^{+\infty} e^{i\phi(t)} e^{i\omega t} dt \right] \\ &= \frac{1}{2} \left[ F(\omega) + \int_{-\infty}^{+\infty} e^{i\phi(t)} e^{-i(-\omega)t} dt \right] \\ &= \frac{1}{2} [F(\omega) + \overline{F(-\omega)}]. \end{aligned}$$

另一等式同理可证。

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**6** 求下列函数的傅氏变换.

$$(1) f_1(t) = \begin{cases} E, & |t| < 2 \\ 0, & |t| \geq 2 \end{cases}, E > 0;$$

$$F_1(\omega) = \frac{2E \sin 2\omega}{\omega}.$$

$$(2) f_2(t) = \begin{cases} -E, & |t| < 1 \\ 0, & |t| \geq 1 \end{cases};$$

$$F_2(\omega) = -2E \frac{\sin \omega}{\omega}.$$

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$$(3) f(t) = 3f_1(t) - 4f_2(t);$$

$$\begin{aligned} F(\omega) &= 3F_1(\omega) - 4F_2(\omega) \\ &= \frac{6E \sin 2\omega + 8E \sin \omega}{\omega} \end{aligned}$$

$$(4) f(t) = \cos t \cdot \sin t.$$

$$\begin{aligned} F(\omega) &= \mathcal{F} \left[ \frac{1}{2} \sin 2t \right] \\ &= \frac{1}{2} \mathcal{F} [\sin 2t] \\ &= \frac{i\pi}{2} [\delta(\omega+2) - \delta(\omega-2)]. \end{aligned}$$

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7 求函数  $f(t) = \sin\left(5t + \frac{2}{3}\right)$  的傅氏变换 (注: 分别利用线性性质、先坐标放缩再位移、先位移再坐标放缩三种方法求解).

$$\begin{aligned}
 (1) \quad \mathcal{F}[f(t)] &= \mathcal{F}\left[\sin 5t \cos \frac{2}{3} + \cos 5t \sin \frac{2}{3}\right] \\
 &= \cos \frac{2}{3} \mathcal{F}[\sin 5t] + \sin \frac{2}{3} \mathcal{F}[\cos 5t] \\
 &= \cos \frac{2}{3} \left\{ \pi i [\delta(\omega+5) - \delta(\omega-5)] \right\} + \sin \frac{2}{3} \left\{ \pi [\delta(\omega+5) + \delta(\omega-5)] \right\}.
 \end{aligned}$$

$$\begin{aligned}
 (2) \quad \mathcal{F}[f(t)] &= \mathcal{F}\left[\sin\left(5t + \frac{2}{3}\right)\right] \\
 &\stackrel{\text{缩放}}{=} \frac{1}{5} \mathcal{F}\left[\sin\left(t + \frac{2}{3}\right)\right] \Big|_{\omega = \frac{\omega}{5}} \\
 &\stackrel{\text{位移}}{=} \frac{1}{5} \left\{ e^{i\frac{2}{3}\omega} \pi i [\delta(\omega+1) - \delta(\omega-1)] \right\} \Big|_{\omega = \frac{\omega}{5}} \\
 &= \frac{1}{5} e^{i\frac{2}{3}\omega} \pi i [\delta(\frac{\omega}{5}+1) - \delta(\frac{\omega}{5}-1)] \\
 &\stackrel{\text{书例 6.3.2}}{=} e^{i\frac{2}{3}\omega} \pi i [\delta(\omega+5) - \delta(\omega-5)] \\
 &\stackrel{\text{书例 6.3.4}}{=} \pi i [e^{-i\frac{2}{3}} \delta(\omega+5) - e^{i\frac{2}{3}} \delta(\omega-5)] \\
 &= \cos \frac{2}{3} \left\{ \pi i [\delta(\omega+5) - \delta(\omega-5)] \right\} + \sin \frac{2}{3} \left\{ \pi [\delta(\omega+5) + \delta(\omega-5)] \right\}.
 \end{aligned}$$

$$\begin{aligned}
 (3) \quad \mathcal{F}[f(t)] &= \mathcal{F}\left[\sin\left(5t + \frac{2}{3}\right)\right] \\
 &= \mathcal{F}\left[\sin 5\left(t + \frac{2}{15}\right)\right] \\
 &= e^{i\frac{2}{3}\omega} \mathcal{F}[\sin 5t] \\
 &= e^{i\frac{2}{3}\omega} \cdot \pi i [\delta(\omega+5) - \delta(\omega-5)] \\
 &= \cos \frac{2}{3} \left\{ \pi i [\delta(\omega+5) - \delta(\omega-5)] \right\} + \sin \frac{2}{3} \left\{ \pi [\delta(\omega+5) + \delta(\omega-5)] \right\}.
 \end{aligned}$$

8 已知  $F(\omega) = \mathcal{F}[f(t)]$ , 证明(翻转性质)

$$F(-\omega) = \mathcal{F}[f(-t)]$$

$$\begin{aligned} \mathcal{F}[f(-t)] &= \int_{-\infty}^{+\infty} f(-t) e^{-i\omega t} dt \\ &\stackrel{u=-t}{=} \int_{\infty}^{-\infty} f(u) e^{-i\omega(-u)} (-du) \\ &= \int_{-\infty}^{+\infty} f(u) e^{-i(-\omega)u} du \\ &= F(-\omega). \end{aligned}$$