

Test 2 Resit: Signals and Transforms

MOD-03-AM

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- Closed book, no-calculator test, switched-off mobile phones.
 - Grade: $\frac{\text{Obtained score}}{\text{Total points}} \times 9 + 1$ (rounded off to one decimal place)
 - all answers require rigorous argumentation based on the knowledge from the course.
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Question 1 (3 points). Let $f: \mathbb{R} \rightarrow \mathbb{C}$ be an L^2 function such that $g: \mathbb{R} \rightarrow \mathbb{C}$ defined by $g(t) := tf(2(t-3))$ is also L^2 . Express the Fourier transform of g in terms of the Fourier transform of f .

Question 2 (3 points). Show the product rule for the distributional derivative: Let $\psi \in C^\infty(\mathbb{R})$ and $\Lambda \in \mathcal{D}'(\mathbb{R})$. Then

$$(\psi\Lambda)' = \psi'\Lambda + \psi\Lambda'.$$

Question 3 (3 points). Let $f, g: \mathbb{R} \rightarrow \mathbb{C}$ be such that their convolution $f * g$ exists, and $\text{supp } f \subseteq [a, b]$ and $\text{supp } g \subseteq [c, d]$. Show that then

$$\text{supp}(f * g) \subseteq [a + c, b + d].$$

Question 4 (3 points). Calculate the Fourier transform of f given by $f(t) = \mathbb{1}_{[0,1]}(t) \cdot t$ for $a, b \in \mathbb{R}$ such that $a < b$.

Question 5 (6 points). Regard the following differential equation

$$y''(t) - 6y'(t) - 7y(t) = u'(t) + u(t) \quad t > 0,$$

with initial conditions $y(0^-) = 0$, $y'(0^-) = 1$ and input $u(t) = e^{-2t}$. Find $y(t)$ for $t > 0$.

Tables for the Fourier transform

	$f(t)$	$\hat{f}(\omega)$	$f(t)$	$\hat{f}(\omega)$	condition
Time shift	$f(t - \tau)$	$e^{-i\omega\tau} \hat{f}(\omega)$	$\sqrt{2\pi} \text{rect}_a(t)$	$a \text{sinc}(\frac{a\omega}{2})$	$a > 0$
Time scaling	$f(at)$	$\frac{1}{ a } \hat{f}(\frac{\omega}{a})$	$\sqrt{2\pi} \text{trian}_a(t)$	$a \text{sinc}^2(\frac{a\omega}{2})$	$a > 0$
Derivative (time)	$\frac{d}{dt} f(t)$	$i\omega \hat{f}(\omega)$	$e^{-a t }$	$\frac{1}{\sqrt{2\pi}} \frac{2a}{a^2 + \omega^2}$	$\text{Re}(a) > 0$
Frequency shift	$e^{i\omega_0 t} f(t)$	$\hat{f}(\omega - \omega_0)$	$\mathbb{1}_{\mathbb{R}_+}(t) \frac{t^n}{n!} e^{-at}$	$\frac{1}{\sqrt{2\pi}} \frac{1}{(a + i\omega)^{n+1}}$	$\text{Re}(a) > 0$
Derivative (frequency)	$-it f(t)$	$\frac{d}{d\omega} \hat{f}(\omega)$	$\mathbb{1}_{\mathbb{R}_-}(t) \frac{t^n}{n!} e^{-at}$	$\frac{1}{\sqrt{2\pi}} \frac{1}{(a + i\omega)^{n+1}}$	$\text{Re}(a) < 0$
Almost involution	$\hat{\hat{f}}(t)$	$f(-\omega)$	δ_{t_0}	$\frac{1}{\sqrt{2\pi}} e^{-i\omega t_0}$	$t_0 \in \mathbb{R}$

Tables for the Laplace transform

	$f(t)$	$\mathcal{L}(f)(s)$	$f(t)$	$\mathcal{L}(f)(s)$
Time shift	$f(t - \tau) \mathbb{1}_{\mathbb{R}_+}(t - \tau)$	$e^{-s\tau} \mathcal{L}(f)(s) \quad (\tau > 0)$	$\frac{t^n}{n!} e^{at}$	$\frac{1}{(s - a)^{n+1}}$
Time scaling	$f(at)$	$\frac{1}{ a } \mathcal{L}(f)(\frac{s}{a})$	$\cos(bt)$	$\frac{s}{s^2 + b^2}$
Derivative (t)	$\frac{d}{dt} f(t)$	$s \mathcal{L}(f)(s) - f(0^-)$	$\sin(bt)$	$\frac{b}{s^2 + b^2}$
Shift in s	$e^{s_0 t} f(t)$	$\mathcal{L}(f)(s - s_0)$	$e^{at} \cos(bt)$	$\frac{s - a}{(s - a)^2 + b^2}$
Derivative (s)	$-t f(t)$	$\frac{d}{ds} \mathcal{L}(f)(s)$	δ_{t_0}	e^{-st_0}
Convolution	$(f * g)(t)$	$\mathcal{L}(f)(s) \cdot \mathcal{L}(g)(s)$		