

HW#6 Numerical Integration

#1 Root Mean Square

- (a) Find the rms value of $\sin \omega t$ ($\omega = 1, 2, 3 \text{ rad/sec}$) by numerical integration methods and also by using trigonometric identities.
(see <http://numericalmethods.eng.usf.edu/> for numerical integration)
- (b) Explain the relationship between the following rms values.

$$\sqrt{\frac{x^2[0] + x^2[1] + \dots + x^2[n-1]}{n}}$$

$$\sqrt{\frac{1}{T_2 - T_1} \int_{T_1}^{T_2} x^2(t) dt}$$

#2 Computing Fourier Series Coefficients

- (a) find the fundamental period of $\sin \omega t$ ($\omega = 2 \text{ rad/sec}$) .
- (b) find the integration values over the fundamental period
 $\sin 2t \sin 2t$
 $\sin 2t \sin 4t$
 $\sin 2t \cos 2t$
 $\sin 2t \cos 4t$
by numerical integration methods and also by trigonometric relationships.
- (c) find the Fourier coefficients of $f(t) = \sin 2t + 0.3 \sin 4t - 0.9 \cos 6t$ and plot the result.
(see <http://www.complextoreal.com/chapters/fft1.pdf>)

#3 Find the maximum

Assume a complex constant z_1 has the value of $\cos \frac{\pi}{4} + j \sin \frac{\pi}{4} = e^{j\frac{\pi}{4}}$.

Consider the function $f(z) = \frac{z_1 z}{|z_1| |z|}$.

Plot the function and find the maximum

#4 Cauchy-Schwartz Inequality

$x_1, \dots, x_n \in \mathbf{C}$ $y_1, \dots, y_n \in \mathbf{C}$ are any complex numbers

Then Cauchy-Schwartz inequality is as follows.

$$|x_1 \bar{y}_1 + \dots + x_n \bar{y}_n|^2 = (|x_1|^2 + \dots + |x_n|^2)(|y_1|^2 + \dots + |y_n|^2)$$

Explain this formula in relation to #3 problem.