

Fourier Series

Consider a single valued function $f(x)$ in the interval a to $a+2l$ which satisfies Dirichlet conditions.

Dirichlet Conditions

- ① f is defined in $(a, a+2l)$, $f(x+2l) = f(x)$
ie length of Interval is period of the function.
- ② f is continuous in $(a, a+2l)$ or There must be a finite number of points of discontinuity
- ③ f has no local maxima or minima or has finite number of maxima and minima in $(a, a+2l)$

$$f(x) = \frac{a_0}{2} + \sum_{h=1}^{\infty} \left(a_h \cos \frac{h\pi x}{L} + b_h \sin \frac{h\pi x}{L} \right)$$

fourier series

$$a_0 = \frac{1}{L} \int_a^{a+2L} f(x) dx$$

$$a_n = \frac{1}{L} \int_a^{a+2L} f(x) \cos \frac{n\pi x}{L} dx$$

$$b_n = \frac{1}{L} \int_a^{a+2L} f(x) \sin \frac{n\pi x}{L} dx$$

fourier
Coefficients

① Obtain fourier series for $f(x) = \left(\frac{\pi-x}{2}\right)^2$

in 0 to 2π deduce that $\frac{\pi^2}{6} = \frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \dots$

$$\rightarrow a=0, l=\pi$$

$$\therefore a_0 = \frac{1}{\pi} \int_0^{2\pi} \frac{(\pi-x)^2}{4} dx$$

$$= \frac{1}{4\pi} \left[\frac{(\pi-x)^3}{-3} \right]_0^{2\pi}$$

$$= \frac{-1}{12\pi} (-\pi^3 - \pi^3) = \frac{2\pi^2}{12} = \frac{\pi^2}{6}$$

$$a_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \cos nx \, dx$$

$$= \frac{1}{\pi} \int_0^{2\pi} (\pi - x)^2 \cos nx \, dx$$

By parts

$$= \frac{1}{\pi} \left[(\pi - x)^2 \frac{\sin nx}{n} - 2(\pi - x)(-1) \left(-\frac{\cos nx}{n^2} \right) + 2 \left(-\frac{\sin nx}{n^3} \right) \right]_0^{2\pi}$$

$$= -\frac{1}{2\pi n^2} \left[(\pi - x) \cos nx \right]_0^{2\pi}$$

$$= -\frac{1}{2\pi n^2} (-\pi - \pi) = +\frac{1}{n^2}$$

$$\therefore a_n = \frac{1}{n^2}$$

$$b_n = \frac{1}{\pi} \int_0^{2\pi} \sin nx (\pi - x)^2$$

$$= \frac{1}{4\pi} \left[(\pi - x)^2 \left(-\cos \frac{nx}{h} \right) - 2(\pi - x)(-1) \left(-\frac{\sin nx}{h^2} \right) \right.$$

$$\left. + 2 \left(\frac{\cos nx}{h^3} \right) \right]_0^{2\pi}$$

$$= \frac{1}{4\pi} \left[\left(-\frac{\pi^2}{h} + \frac{2}{h^3} \right) - \left(-\frac{\pi^2}{h} + \frac{2}{h^3} \right) \right]$$

$$= 0$$

$$\therefore f(x) = \frac{\pi^2}{12} + \sum_{n=1}^{\infty} a_n \cos nx$$

$$+ \sum_{n=1}^{\infty} \cancel{b_n} \sin nx$$

$$= \frac{\pi^2}{12} + \sum_{n=1}^{\infty} \frac{1}{n^2} \cos nx$$

at $x=0$,

$$\frac{\pi^2}{4} = \frac{\pi^2}{12} + \sum_{n=1}^{\infty} \frac{1}{n^2}$$

$$\therefore \frac{\pi^2}{6} = \sum_{n=1}^{\infty} \frac{1}{n^2}$$

$$\frac{\pi^2}{6} = \frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \dots$$

at $x=\pi$

$$0 = \frac{\pi^2}{12} + \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2}$$

$$\therefore \frac{\pi^2}{12} = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^2}$$

$$\therefore \frac{\pi^2}{12} = \frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \dots$$

Add ① & ②

$$\frac{\pi^2}{8} = \frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{5^2} + \dots$$

Parseval's Identity

$$\frac{1}{l} \int_0^{a+2l} f^2(x) dx = \frac{a_0^2}{2} + \sum_{n=1}^{\infty} (a_n^2 + b_n^2)$$

$$\therefore \frac{1}{\pi} \int_0^{2\pi} (\pi-x)^4 dx = \frac{\pi^4}{3 \times 2} + \sum_{n=1}^{\infty} \left(\frac{1}{n^4} \right)$$

$$\therefore \frac{1}{16\pi} \left[\frac{(\pi-x)^5}{-5} \right]_0^{2\pi} = \frac{\pi^4}{72} + \sum_{n=1}^{\infty} \frac{1}{n^4}$$

$$\therefore -\frac{1}{80\pi} [-\pi^5 - \pi^5] = \frac{\pi^4}{72} + \sum_{n=1}^{\infty} \frac{1}{n^4}$$

$$\therefore \frac{\pi^4}{40} - \frac{\pi^4}{72} = \sum_{h=1}^{\infty} \frac{1}{h^4}$$

$$\therefore \frac{\pi^4}{90} = \frac{1}{1^4} + \frac{1}{2^4} + \frac{1}{3^4} + \dots$$

② find fourier series for e^{-x} in $(0, 2\pi)$

& find ① $\sum_{n=1}^{\infty} \frac{(-1)^n}{n^2+1}$ ② $\cosh \pi$

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx$$

$$a_0 = \frac{1}{\ell} \int_0^{a+2\ell} f(x) dx$$

$$a_n = \frac{1}{\ell} \int_0^{a+2\ell} \cos(nx) f(x) dx$$

$$b_n = \frac{1}{\ell} \int_0^{a+2\ell} \sin(nx) f(x) dx$$

$$a_0 = \frac{1}{\pi} \int_0^{2\pi} e^x dx = \frac{[e^x]_0^{2\pi}}{\pi} = -\frac{e^{-2\pi}}{\pi} + \frac{1}{\pi}$$

$$a_n = \frac{1}{\pi} \int_0^{2\pi} e^{-x} \cosh x dx$$

$$= \frac{1}{\pi} \left[\frac{e^{-x}}{h^2 + 1} (-\cosh x + n \sinh x) \right]_0^{2\pi}$$

$$= \frac{1}{\pi(h^2 + 1)} (1 - e^{-2\pi})$$

$$b_n = \frac{1}{\pi} \int_0^{2\pi} e^{-x} \sinh x dx$$

$$= \frac{1}{\pi} \left[\frac{e^{-x}}{1 + h^2} (-\sinh x + h \cosh x) \right]_0^{2\pi}$$

$$= \frac{1}{\pi} \frac{1}{(h^2 + 1)} [e^{-2\pi} (h)] - h$$

$$= \frac{-2h}{\pi(h^2+1)} \left[1 - e^{-2\pi} \right]$$

$$\therefore e^{-x} = \frac{1 - e^{-2\pi}}{2\pi} + \sum_{h=1}^{\infty} \frac{(1 - e^{-2\pi})}{\pi(h^2+1)} \cos hx$$

$$+ \sum_{h=1}^{\infty} \frac{(1 - e^{-2\pi})}{\pi(h^2+1)} h \sin hx$$

at $x = \pi$

$$\frac{e^{-\pi}}{e} = 1 - e^{-2\pi} \left(\frac{i}{\pi} + \sum_{h=1}^{\infty} \frac{(-1)^h}{\pi(h^2+1)} + 0 \right)$$

$$\frac{e^{-\pi}}{1 - e^{-2\pi}} - \frac{1}{2\pi} = -\frac{1}{2\pi} + \sum_{h=2}^{\infty} \frac{(-1)^h}{\pi(h^2+1)}$$

$$\therefore A_n = \frac{e^{-\pi} \pi}{1 - e^{-2\pi}}$$

$$\cosh x = \frac{e^x + e^{-x}}{2}$$

$$\cosh \pi = \frac{e^\pi + e^{-\pi}}{2} = \frac{e^\pi + e^{-\pi}}{2}$$

Substitute value.

$$\cosh \pi = \frac{2}{\pi} \sum_{n=2}^{\infty} \frac{(-1)^n}{n^2 + 1}$$

③ find fourier series for $f(x) = \cos px$
 $p \notin \mathbb{Z}$ in $(0, 2\pi)$

Deduce that

$$\textcircled{1} \pi \operatorname{Cosec} p\pi = \frac{1}{p} + \sum_{h=1}^{\infty} (-1)^h \left[\frac{1}{p+h} + \frac{1}{p-h} \right]$$

$$\textcircled{2} \pi \cot 2p\pi = \frac{1}{2p} + p \sum_{h=1}^{\infty} \frac{1}{p^2 - h^2}$$

$$a_0 = \frac{1}{L} \int_a^{a+2L} f(x) dx$$

$$= \frac{1}{\pi} \int_0^{2\pi} \cos px dx$$

$$= \frac{1}{\pi} \left[\frac{\sin px}{p} \right]_0^{2\pi} = \frac{1}{\pi p} \sin(2\pi p)$$

$$a_n = \frac{1}{L} \int_0^{2L} \cos nx f(x) dx$$

$$= \frac{1}{\pi} \int_0^{2\pi} \cos px \cos nx dx$$

$$= \frac{1}{2\pi} \int_0^{2\pi} (\cos(p+n)x + \cos(p-n)x) dx$$

$$= \frac{1}{2\pi} \left[\frac{\sin(p+n)x}{(p+n)} + \frac{\sin(p-n)x}{(p-n)} \right]_0^{2\pi}$$

$$= \frac{1}{2\pi} \left[\frac{\sin(p+n)2\pi}{(p+n)} + \frac{\sin(p-n)2\pi}{(p-n)} \right]$$

$$= \frac{1}{2\pi} \sin 2p\pi \left(\frac{1}{(p+n)} + \frac{1}{(p-n)} \right)$$

$$b_n = \frac{1}{2} \int_a^{a+2\pi} \sin nx f(x) dx$$

$$= \frac{1}{\pi} \int_0^{2\pi} \sin nx \cos(px) dx$$

$$= \frac{1}{2\pi} \int_0^{2\pi} (\sin(n+p)x - \sin(n-p)x) dx$$

$$= \frac{1}{2\pi} \left(\frac{\cos(n+p)x}{n+p} - \frac{\cos(n-p)x}{n-p} \right) \Bigg|_0^{2\pi}$$

$$= \frac{1}{2\pi} \left(\frac{\cos(n+p)2\pi}{n+p} - \frac{\cos(n-p)2\pi}{n-p} \right)$$

$$= \frac{1}{2\pi} \left(\frac{-1}{n+p} + \frac{1}{n-p} \right)$$

$$\therefore \frac{1}{2\pi} \cos 2p\pi \left(\frac{1}{n-p} + \frac{1}{n+p} \right) - \frac{1}{2\pi} \left(\frac{1}{n-p} - \frac{1}{n+p} \right)$$

$$\cos p x = \frac{\sin 2p\pi}{2p\pi} + \sum_{h=1}^{\infty} p \frac{\sin 2p\pi}{\pi(p^2 - h^2)} \cos hx$$

$$+ \sum_{h=1}^{\infty} - \frac{p \cos(2p\pi)}{\pi(p^2 - h^2)} p \sinh hx$$

$$+ \sum_{h=1}^{\infty} \frac{-1}{2\pi} \frac{\sinh hx}{p^2 - h^2}$$

at $x = \pi$

$$\cos p\pi = \frac{\sin 2p\pi}{2p\pi} + \sum_{h=1}^{\infty} (-1)^h \frac{\sin 2p\pi}{2\pi(p^2 - h^2)} p$$

$$\frac{1}{2 \sin p\pi} = \frac{1}{p\pi} + \sum_{h=1}^{\infty} (-1)^h \frac{p}{\pi(p^2 - h^2)}$$

$$\therefore \pi \cos p\pi = \frac{1}{p} + \sum_{h=1}^{\infty} (-1)^h \left(\frac{1}{p+h} - \frac{1}{p-h} \right)$$

$$x = 2\pi$$

$$\cos 2\pi p = \frac{\sin 2p\pi}{2p\pi} + \sum_{h=1}^{\infty} \frac{\sin 2p\pi}{\pi(p^2 - h^2)}$$

$$\therefore \pi \cot 2p\pi = \frac{1}{2p} + \sum_{h=1}^{\infty} \frac{1}{p^2 - h^2}$$

In interval $(-\pi, \pi)$

find fourier series for $f(x)$ $\begin{cases} 0 & -\pi < x < 0 \\ \sin x & 0 \leq x \leq \pi \end{cases}$

Deduce that $\frac{1}{1 \cdot 3} + \frac{1}{3 \cdot 5} + \frac{1}{5 \cdot 7} + \dots = \frac{1}{2}$

$$\frac{1}{1 \times 3} - \frac{1}{3 \times 5} + \dots = \frac{1}{4} (\pi - 2)$$

$$a_0 = \frac{1}{L} \int_a^{a+2L} f(x) dx$$

$$L \rightarrow \pi$$
$$a \rightarrow -\pi, a+2L = \pi$$

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx$$

$$= \frac{1}{\pi} \int_{-\pi}^0 f(x) dx + \frac{1}{\pi} \int_0^{\pi} f(x) dx$$

$$= \frac{1}{\pi} \int_{-\pi}^0 0 dx + \frac{1}{\pi} \int_0^{\pi} \sin x dx$$

$$= \frac{-1}{\pi} [\cos x]_0^{\pi} = \frac{2}{\pi}$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} \cos nx f(x) dx$$

$$= \frac{1}{\pi} \int_{-\pi}^0 \cos x (0) dx + \frac{1}{\pi} \int_0^{\pi} \cos nx \cdot \sin x$$

$$= \frac{1}{\pi} \int_0^{\pi} \sin(n+1)x - \sin(n-1)x$$

$$= -\frac{1}{\pi} \left[\frac{\cos(n+1)x}{n+1} - \frac{\cos(n-1)x}{n-1} \right]_0^{\pi} = \frac{1}{2\pi} \left(\frac{(-1)^{n-1} - 1}{n-1} \right.$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} \sin nx f(x) dx$$

$$= \frac{1}{\pi} \int_{-\pi}^0 \sin nx (0) dx + \frac{1}{\pi} \int_0^{\pi} \sin nx \sin x$$

$$= \frac{1}{\pi} \int_0^{\pi} \cos(n-1)x - \cos(n+1)x$$

$$+ \frac{(-1)^{n+1} - 1}{n+1} \Bigg)$$

$$n \neq 1 = \frac{1}{\pi} \left[\frac{\sin(n-1)x}{n-1} - \frac{\sin(n+1)x}{(n+1)} \right]_0^{\pi}$$

$$= \frac{1}{\pi} \left[0 \right] = 0$$

$$b_1 = \frac{1}{\pi} \int_0^{\pi} \sin^2 x \, dx = 1/2$$

$$f(x) = \frac{1}{\pi} + \sum_{n=1}^{\infty} \frac{2 \left((-1)^{n+1} - 1 \right) \cos nx}{(n^2 - 1) 2\pi} + \frac{1}{2} \sin x$$

at $x = 0$ $f(x) = 0$

$$0 = \frac{1}{\pi} + \sum_{n=1}^{\infty} \frac{2 \left((-1)^{n+1} - 1 \right)}{(n^2 - 1) 2\pi}$$

$$-1 = \sum_{n=1}^{\infty} \frac{((-1)^{n+1} - 1)}{(n+1)(n-1)}$$

$$\therefore -1 = a_1 + \frac{-2}{1 \times 3} + 0 + \frac{-2}{3 \times 5} + \dots$$

$$a_1 = (0/0 \text{ form})$$

$$= \frac{1}{\pi} \int_0^{\pi} \sin x \cos x \, dx$$

$$= \frac{1}{2\pi} \left(-\cos \frac{2x}{2} \right)_0^{\pi}$$

$$= -\frac{1}{4\pi} (\cos 2\pi - \cos 0) = 0$$

$$\therefore -1 = -2 \left[\frac{1}{1 \cdot 3} + \frac{1}{3 \cdot 5} + \frac{1}{5 \cdot 7} + \dots \right]$$

$$\therefore \frac{1}{1 \cdot 3} + \frac{1}{3 \cdot 5} + \frac{1}{5 \cdot 7} + \dots = \frac{1}{2}$$

$$\text{at } x = \pi/2$$

$$\begin{aligned} \sin \frac{\pi}{2} &= \frac{1}{\pi} + \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{((-1)^{n+1} - 1)}{(n^2 - 1)} \cos^4 \frac{\pi}{2} + \frac{1}{2} \sin \frac{\pi}{2} \\ &= \frac{1}{\pi} + \frac{1}{\pi} \left(-\frac{2 \cos \pi}{1 \cdot 3} - \frac{2 \cos 3\pi}{3 \cdot 5} - \dots \right) \end{aligned}$$

$$\therefore i = \frac{1}{\pi} + \frac{1}{2} - \frac{2}{\pi} \left[\frac{1}{1 \cdot 3} - \frac{1}{3 \cdot 5} + \dots \right]$$

$$\therefore \left(\frac{1}{2} - \frac{1}{\pi} \right) = -\frac{2}{\pi} (\quad)$$

$$-\frac{\pi}{2} \left(\frac{1}{2} - \frac{1}{\pi} \right) = (\quad)$$

$$\frac{1}{4} (\pi - 2) = (\quad)$$

⑤ Obtain fourier expansion of $f(x) = |\cos x|$ in the interval $(-\pi$ to $\pi)$ Hence obtain fourier series for $|\sin x|$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} |\cos x| dx = \frac{2}{\pi} \int_0^{\pi} |\cos x| dx$$

$$= \frac{2}{\pi} \left[\int_0^{\pi/2} \cos x - \int_{\pi/2}^{\pi} \cos x \right]$$

$$= \frac{2}{\pi} \left[(\sin x)_0^{\pi/2} - (\sin x)_{\pi/2}^{\pi} \right] = \frac{2}{\pi} [1 - 0 - 0 - 1]$$

$$= \frac{4}{\pi}$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} |\cos x| \cos nx dx = \frac{2}{\pi} \int_0^{\pi} |\cos x| \cos nx$$

$$= \frac{1}{\pi} \int_0^{\pi/2} 2 \cos x \cos nx - \int_{\pi/2}^{\pi} 2 \cos x \cos nx dx$$

$$\begin{aligned}
&= \frac{1}{\pi} \left[\int_0^{\pi/2} (\cos(h+1)x + \cos(h-1)x) dx \right. \\
&\quad \left. - \int_{\pi/2}^{\pi} (\cos(h+1)x + \cos(h-1)x) dx \right] \\
&= \frac{1}{\pi} \left[\left[\frac{\sin(h+1)x}{h+1} - \frac{\sin(h-1)x}{h-1} \right]_0^{\pi/2} \right. \\
&\quad \left. - \left[\frac{\sin(h+1)x}{h+1} + \frac{\sin(h-1)x}{h-1} \right]_{\pi/2}^{\pi} \right] \\
&= \frac{2}{\pi} \left[\frac{\sin(h+1)\pi/2}{h+1} + \frac{\sin(h-1)\pi/2}{h-1} \right]
\end{aligned}$$

for odd n , $\sin(h+1)\pi/2 = 0$
 $h = 2k+1$ $\sin(h-1)\pi/2 = 0$

for even n $\sin(h+1)\pi/2 = (-1)^k$
 $h = 2k$ $\sin(h-1)\pi/2 = (-1)^{k+1} = -(-1)^k$

$$\therefore a_n = \frac{-4(-1)^k}{\pi(h^2-1)} \quad \text{for even } n=2k$$

Alternative

$$\begin{aligned} \sin\left(h \pm 1\right) \frac{\pi}{2} &= \sin h \frac{\pi}{2} \cos \frac{\pi}{2} \pm \cos h \frac{\pi}{2} \sin \frac{\pi}{2} \\ &= \pm \cos h \frac{\pi}{2} \end{aligned}$$

$$\cos h \frac{\pi}{2} \begin{cases} \rightarrow \cos k\pi = (-1)^k & h=2k \\ \rightarrow 0 & h=2k+1 \end{cases}$$

Since $h > 1$ ($h-1$ is denominator)
find a_1

$$a_1 = \frac{2}{\pi} \int_{-\pi}^{\pi} \cos^2 x \, dx = 0$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx$$

$$= \frac{1}{\pi} \int_{-\pi}^0 \sin nx \cos x \, dx + \frac{1}{\pi} \int_0^{\pi} \sin nx \cos x \, dx$$

$$= \frac{1}{\pi} \int_0^{\pi} \sin nx \cos x \, dx + \frac{1}{\pi} \int_0^{\pi} \sin nx \cos x \, dx$$

$$= 0$$

for all even functions $b_n = 0$

$$\therefore |\cos x| = \frac{2}{\pi} - \frac{4}{\pi} \sum_{k=1}^{\infty} \frac{(-1)^k}{4k^2-1} \cos 2kx$$

$$x \rightarrow x + \pi/2$$

$$|\sin x| = \frac{2}{\pi} - \frac{4}{\pi} \sum_{k=1}^{\infty} \frac{(-1)^k}{4k^2-1} \cos(2kx + k\pi)$$

$$\cos(2kx + k\pi) = \cos 2kx (-1)^k + 0$$

$$\therefore |\sin x| = \frac{2}{\pi} - \frac{4}{\pi} \sum_{k=1}^{\infty} \frac{\cos 2kx}{(4k^2-1)}$$

$$\textcircled{6} \quad f(x) = x + \pi/2 \quad -\pi < x < 0$$

$$= \frac{\pi}{2} - x \quad 0 < x < \pi$$

Deduce ① $\frac{\pi^2}{8} = \frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{5^2} + \dots$

② $\frac{\pi^4}{96} = \frac{1}{1^4} + \frac{1}{2^4} + \frac{1}{3^4} + \dots$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \int_{-\pi}^0 \left(x + \frac{\pi}{2}\right) dx$$

$$+ \frac{1}{\pi} \int_0^{\pi} \left(\frac{\pi}{2} - x\right) dx$$

$$= -\frac{1}{\pi} \int_0^{\pi} \left(x + \frac{\pi}{2}\right) dx = \frac{1}{\pi} \int_0^{\pi} \left(\frac{\pi}{2} - x\right) dx$$

$$\therefore a_0 = \frac{2}{\pi} \int_0^{\pi} (\pi - x) dx$$

$$= \frac{2}{\pi} \left[\frac{\pi}{2} x - \frac{x^2}{2} \right]_0^{\pi}$$

$$= \frac{2}{\pi} \left[\frac{\pi^2}{2} - \frac{\pi^2}{2} \right] = 0$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx$$

$$= \frac{2}{\pi} \int_0^{\pi} \left(\frac{\pi}{2} - x \right) \cos nx \, dx$$

$$= \frac{2}{\pi} \int_0^{\pi} \frac{\pi}{2} \cos nx - x \cos nx \, dx$$

$$= \frac{2}{\pi} \int_0^{\pi} \frac{\pi}{2} \cos nx - \frac{2}{\pi} \left[x \frac{\sin nx}{n} - \int \frac{\sin nx}{n} \right]$$

$$= \frac{2}{\pi} \frac{\pi}{2} \left(\frac{\sin nx}{n} \right)_0^{\pi} - \frac{2}{\pi} \left[x \frac{\sin nx}{n} + \frac{\cos nx}{n^2} \right]_0^{\pi}$$

$$= 0 + -\frac{2}{\pi} \cos h \frac{\pi}{h^2} + \frac{2}{\pi h^2}$$

$$= \frac{2}{\pi(h^2)} (1 - \cos h \pi)$$

$$= \frac{2}{\pi h^2} (1 - (-1)^h)$$

$$h = 2k-1 \rightarrow \frac{2}{\pi (2k-1)^2}$$

$$h = 2k \rightarrow 0$$

$b_n = 0$ for even function.

$$f(x) = \frac{4}{\pi} \sum_{k=1}^{\infty} \frac{4}{\pi (2k-1)^2} \cos(2k-1)$$

at $x = 0$ $f(0) = \frac{\pi}{2}$ (limit of discontinuous function)

$$\frac{\pi}{2} = \frac{4}{\pi} \left(\frac{1}{1} + \frac{1}{3^2} + \frac{1}{5^2} + \dots \right)$$

$$\therefore \frac{\pi^2}{8} = \frac{1}{1} + \frac{1}{3^2} + \frac{1}{5^2} + \dots$$

Parseval's Identity

$$\frac{1}{L} \int_a^{a+L} (f(x))^2 = \frac{a_0^2}{2} + \sum_{n=1}^{\infty} (a_n^2 + b_n^2)$$

$$\frac{1}{\pi} \int_{-\pi}^{\pi} (f(x))^2 = \frac{2}{\pi} \int_0^{\pi} (f(x))^2 = \frac{2}{\pi} \int_0^{\pi} \left(x - \frac{\pi}{2}\right)^2 dx$$

$$= \frac{2}{\pi} \int_0^{\pi} x^2 - \pi x + \frac{\pi^2}{4} = \frac{2}{\pi} \left[\frac{x^3}{3} - \pi \frac{x^2}{2} + \frac{\pi^2}{4} x \right]_0^{\pi}$$

$$= \frac{2}{\pi} \left[\frac{\pi^3}{3} - \frac{\pi^3}{2} + \frac{\pi^3}{4} \right] = 2\pi^2 \left[\frac{1}{3} - \frac{1}{2} + \frac{1}{4} \right]$$

$$= 2\pi^2 \left[\frac{4}{12} - \frac{6}{12} + \frac{3}{12} \right]$$

$$= \frac{\pi^2}{6}$$

$$\therefore \frac{\pi^2}{6} = 0 + \sum_{k=1}^{\infty} \left(\frac{4}{\pi (2k+1)^2} \right)^2$$

$$\frac{\pi^2}{6} = \sum_{k=1}^{\infty} \frac{16}{(2k+1)^4}$$

$$\therefore \frac{\pi^2}{96} = \frac{1}{1} + \frac{1}{3^4} + \frac{1}{5^4} + \dots$$

$$\textcircled{8} \quad f(x) = 2x - x^2 \text{ for } 0 \leq x \leq 3$$

$$a_0 = \frac{1}{L} \int_0^{2L} f(x) dx$$

$$2L = 3$$

$$L = 3/2$$

$$= \frac{2}{3} \int_0^3 (2x - x^2) dx$$

$$= \frac{2}{3} \left[x^2 - \frac{x^3}{3} \right]_0^3 = \frac{2}{3} [9 - 9] = 0$$

$$a_n = \frac{2}{3} \int_0^3 \cos\left(\frac{n\pi x}{L}\right) (2x - x^2) dx$$

$$= \frac{2}{3} \int_0^3 (2x - x^2) \cos \frac{2n\pi x}{3} dx$$

$$= \frac{2}{3} \left[(2x - x^2) \frac{\sin \frac{2h\pi x}{3}}{\frac{2h\pi x}{3}} \right.$$

$$+ \frac{(2 - 2x) \cos \frac{2h\pi x}{3}}{\left(\frac{2h\pi}{3}\right)^2}$$

$$+ \left. \frac{-2 \sin\left(\frac{2h\pi x}{3}\right)}{\left(\frac{2h\pi}{3}\right)^3} \right]_0^3$$

$$= \frac{2}{3} \left[\frac{-4 - 2}{2h^2\pi^2} \right]$$

$$= -\frac{9}{h^2\pi^2}$$

$$b_n = \frac{1}{l} \int_0^{2l} \sin\left(\frac{n\pi x}{l}\right) f(x) dx$$

$$= \frac{2}{3} \int_0^3 (2x - x^2) \sin\left(\frac{2n\pi x}{3}\right) dx$$

$$= \frac{2}{3} \left[\frac{-(2x - x^2) \cos\left(\frac{2n\pi x}{3}\right)}{\frac{2n\pi}{3}} \right.$$

$$- \frac{(2 - 2x) \sin\left(\frac{2n\pi x}{3}\right)}{\left(\frac{2n\pi}{3}\right)^2}$$

$$\left. - \frac{(-2) \cos\left(\frac{2n\pi x}{3}\right)}{\left(\frac{2n\pi}{3}\right)^3} \right]_0^{\pi}$$

$$= \frac{2}{3} \left[+ \frac{3x^3}{2h\pi} \right]$$

$$= \frac{3}{h\pi}$$

$$\therefore f(x) = \frac{a_0}{2} + \sum_1^{\infty} \left(a_n \cos \frac{n\pi}{l} \right.$$

$$\left. + b_n \sin \frac{n\pi}{l} \right)$$

$$= -\frac{9}{\pi^2} \sum_1^{\infty} \frac{1}{h^2} \cos \frac{n\pi x}{3} + \frac{3}{\pi} \sum_1^{\infty} \frac{1}{h} \frac{\sin 2n\pi x}{2}$$

In Interval $(-2 \text{ to } 2)$

$$\textcircled{1} f(x) = \begin{cases} 0 & -2 < x < -1 \\ 1+x & -1 < x < 0 \\ 1-x & 0 < x < 1 \\ 0 & 1 < x < 2 \end{cases}$$

$f(x)$ is even $f(-x) = f(x)$

$$b_n = 0$$

$$\begin{aligned} a_0 &= \frac{2}{2} \int_0^2 f(x) dx = \int_0^1 (1-x) dx \\ &= x - \frac{x^2}{2} = 1 - \frac{1}{2} \\ &= \frac{1}{2} \end{aligned}$$

$$a_n = \frac{2}{2} \int_0^2 f(x) \cos \frac{n\pi x}{2}$$

$$= \int_0^1 (1-x) \cos \frac{n\pi x}{2} dx$$

$$= \left[\frac{(1-x) \sin \frac{n\pi x}{2}}{\frac{n\pi}{2}} - \frac{\cos \frac{n\pi x}{2}}{\left(\frac{n\pi}{2}\right)^2} \right]_0^1$$

$$= \frac{\cos \frac{n\pi}{2}}{\left(\frac{n\pi}{2}\right)^2} - \frac{1}{\left(\frac{n\pi}{2}\right)^2}$$

$$= \frac{4}{n^2\pi^2} \left[\cos \frac{n\pi}{2} - 1 \right]$$

~~at $h = 2k$, $a_h = -\frac{4}{h^2 \pi^2} (-1)^{\frac{2k}{2}} - 1$
 don't do this
 $h = 2k+1$ $= \frac{+4}{h^2 \pi^2}$~~

$$f(x) = \frac{q_0}{2} + \sum_{h=1}^{\infty} q_h \cos h \frac{\pi x}{2}$$

$$= \frac{1}{4} + \frac{4}{\pi^2} \sum_{k=1}^{\infty} \frac{1}{h^2} \cos h \frac{\pi x}{2} \left(1 - \cos h \frac{\pi}{2}\right)$$

① Find Half range cosine series for

$f(x) = x$ in $(0, 2)$ & deduce

$$\frac{1}{1^4} + \frac{1}{3^4} + \frac{1}{5^4} + \dots = \frac{\pi^4}{96}$$

$$a_0 = \frac{2}{2} \int_0^2 f(x) dx$$

$$= \frac{2}{2} \int_0^2 x dx = \left[\frac{x^2}{2} \right]_0^2 = 2$$

$$a_n = \frac{2}{2} \int_0^2 x \cos \frac{n\pi x}{2}$$

$$= \frac{x \sin \frac{n\pi x}{2}}{\frac{n\pi}{2}} - \left(- \frac{\cos \frac{n\pi x}{2}}{\frac{n^2\pi^2}{4}} \right)_0^2$$

$$= \frac{4}{h^2 \pi^2} [\cos h\pi - 1]$$

$$a_h = \frac{4}{h^2 \pi^2} (e^{i h \pi} - 1) \quad \begin{cases} 0 & h = 2k \\ 1 & h = 2k-1 \end{cases}$$

$$\therefore f(x) = x = 1 - \frac{8}{\pi^2} \sum_{k=1}^{\infty} \frac{1}{(2k-1)^2 \pi^2}$$

Parseval

$$\cos(2k-1)\frac{\pi x}{2}$$

$$\frac{2}{L} \int_0^L f(x)^2 = \frac{a_0^2}{2} + \sum_{h=1}^{\infty} a_h^2$$

$$\left[\frac{x^3}{3} \right] = 2 + \frac{64}{\pi^4} \sum_{k=1}^{\infty} \frac{1}{(2k-1)^4}$$

$$\therefore \left(\frac{8}{3} - 2\right) \frac{\pi^4}{6^4} = \sum_{k=1}^{\infty} \frac{1}{(2k-1)^4}$$

$$\therefore \frac{\pi^4}{96} = \sum_{k=1}^{\infty} \frac{1}{(2k-1)^4}$$

② Find Cosine series for period 2π & represent $\sin x$ in $(0, \pi)$ Deduce

$$(1) \frac{1}{1 \cdot 3} + \frac{1}{3 \cdot 5} + \frac{1}{5 \cdot 7} + \dots = \frac{1}{2}$$

$$(2) \frac{1}{1^2 \cdot 3^2} + \frac{1}{3^2 \cdot 5^2} + \dots = \frac{\pi^2 - 8}{16}$$

$$(3) \frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \dots$$

$$f(x) = \sin x$$

$$a_0 = \frac{2}{\pi} \int_0^{\pi} \sin x \, dx$$

$$= \frac{2}{\pi} - \left[\cos x \right]_0^{\pi} = -\frac{2}{\pi} [-1 - +1] \\ = +\frac{4}{\pi}$$

$$a_n = \frac{2}{\pi} \int_0^{\pi} \sin x \cos nx \, dx$$

$$= \frac{1}{\pi} \int_0^{\pi} \sin(n+1)x + \sin(1-n)x$$

$$= \frac{1}{\pi} \left[\frac{\cos(n+1)x}{n+1} - \frac{\cos(n-1)x}{n-1} \right]_0^{\pi}$$

$$n \neq 1$$

$$= \frac{1}{\pi} \left[-\frac{1}{(n+1)} + \frac{1}{(n-1)} + \frac{(-1)^{n+1}}{(n+1)} - \frac{(-1)^{n-1}}{(n-1)} \right]$$

$$\therefore \frac{-(-1)^n - 1}{(n+1)} + \frac{(-1)^n + 1}{(n-1)}$$

$$= \frac{1}{\pi} ((-1)^n + 1) \left(\frac{1}{(n-1)} - \frac{1}{n+1} \right) = \frac{1}{\pi} \frac{2}{n^2 - 1} ((-1)^n + 1)$$

$$n = 2k + 1 \neq 0$$

$$n = 2k$$

$$= \frac{-2}{\pi} \left[\frac{2}{(2k+1)^2 - 1} \right]$$

$$a_1 = \frac{2}{\pi} \int_0^{\pi} \cos x \sin x$$

$$= \frac{1}{\pi} \int_0^{\pi} \sin 2x = -\frac{1}{\pi} \frac{1}{2} [\cos 2x]_0^{\pi}$$

$$= 0$$

at $x = \pi/2$,

$$1 = \frac{2}{\pi} = \frac{4}{\pi} \sum_{k=1}^{\infty} \frac{(-1)^k}{(2k-1)(2k+1)}$$

$$\frac{\pi - 2}{4} = -\frac{1}{2} \sum_{k=1}^{\infty} (-1)^k \left(\frac{1}{(2k-1)} - \frac{1}{(2k+1)} \right)$$

$$= +\frac{1}{2} \left(1 - \frac{1}{3} - \frac{1}{3} + \frac{1}{5} + \frac{1}{5} + \dots \right)$$

$$= \frac{1}{2} - \frac{1}{3} + \frac{1}{5} + \dots$$

$$\therefore \frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \dots$$

③ Prove that In $0 < x < \pi$

$$\frac{e^{ax} - e^{-ax}}{e^{a\pi} - e^{-a\pi}} = \frac{2}{\pi} \left[\frac{\sinh x}{a^2 + 1} - \frac{2 \sinh 2x}{a^2 + 4} + 3 \frac{\sinh 3x}{a^2 + 9} - \dots \right]$$

$$f(x) = e^{ax} - e^{-ax}$$

find half range sine series

$$b_n = \frac{2}{\pi} \int_0^{\pi} (e^{ax} - e^{-ax}) \sin nx \, dx$$

$$\int e^{ax} \sin bx \, dx = \frac{e^{ax}}{a^2 + b^2} [a \sin bx - b \cos bx]$$

$$\therefore = \frac{2}{\pi} \int_0^{\pi} e^{ax} \sin bx \, dx - \int_0^{\pi} e^{-ax} \sin bx \, dx$$

$$= \frac{2}{\pi} \left[\frac{e^{ax}}{a^2 + b^2} (a \sin bx - b \cos bx) \right]_0^{\pi}$$

$$- \frac{e^{-ax}}{a^2 + b^2} (-a \sin bx - b \cos bx) \Big|_0^{\pi}$$

$$= \frac{2}{\pi} \left[\frac{e^{a\pi}}{a^2 + b^2} - b(-1)^b - \frac{1}{a^2 + b^2} (b) \right]$$

$$- \frac{e^{-a\pi}}{a^2 + b^2} [-b(1)^b + \frac{1}{a^2 + b^2} (-b)]$$

$$= \frac{2}{\pi} \frac{h (-1)^h}{(a^2 + h^2)} (e^{an} - e^{-an})$$

$$\tau \frac{(e^{a\pi} - e^{-a\pi})}{1} = \sum_{n=1}^{\infty} \frac{2}{n} \frac{(e^{a\pi} - e^{-a\pi})}{(h^2 + \pi^2)} (-1)^{n+1} \sinh n$$

$$\therefore \frac{e^{ax} - e^{-ax}}{e^{ax} + e^{-ax}} = \frac{2}{\pi} \left(\frac{\sin x}{x^2 + 1} - 2 \frac{\sin 2x}{x^2 + 4} + 3 \dots \right)$$

$$\therefore \sin x = \frac{a_0}{2} + \sum_{k=1}^{\infty} a_k \cos\left(2k+1 \frac{\pi x}{\pi}\right)$$

$$\sin x = \frac{4}{2\pi} + -\frac{4}{\pi} \sum_{k=1}^{\infty} \frac{1}{(2k+1)(2k-1)} \cos\left((2k+1) \frac{\pi x}{\pi}\right)$$

$$\text{at } x=0$$

$$\frac{1}{2} = \frac{1}{1 \cdot 3} + \frac{1}{3 \cdot 5} + \dots \infty$$

Parseval Identity

$$\frac{2}{L} \int_0^L f(x)^2 = \frac{a_0^2}{2} + \sum_{k=1}^{\infty} a_k^2$$

$$\begin{aligned} \frac{2}{L} \int_0^L \sin^2 x &= \frac{2}{\pi} \int_0^{\pi} \frac{1}{2} - \frac{\cos 2x}{2} = \frac{2}{\pi} \left[\frac{x}{2} - \frac{[\sin 2x]}{2} \right]_0^{\pi} \\ &= 1 \end{aligned}$$

$$1 = \frac{16}{2 \times 4 \pi^2} + \frac{16}{\pi^2} \sum_{k=1}^{\infty} \frac{1}{(2k-1)^2 (2k+1)^2}$$

$$\frac{\pi^2 - 8}{16} = \frac{1}{1 \cdot 3^2} + \frac{1}{3^2 \cdot 5^2} + \frac{1}{5^2 \cdot 7^2} + \dots \quad \infty$$

Half range cosine series for $f(x)$ in $(0, l)$ is

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{L}$$

$$a_0 = \frac{2}{L} \int_0^L f(x) dx$$

$$a_n = \frac{2}{L} \int_0^L f(x) \cos \frac{n\pi x}{L} dx$$

Half range sine series

$$f(x) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{L}$$

$$b_n = \frac{2}{L} \int_0^L f(x) \sin \frac{n\pi x}{L} dx$$

$$\textcircled{1} f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} \left(a_n \cos \frac{n\pi x}{L} + b_n \sin \frac{n\pi x}{L} \right)$$

$$a_0 = \frac{1}{L} \int_a^{a+2L} f(x) dx$$

$$a_n = \frac{1}{L} \int_a^{a+2L} f(x) \cos \frac{n\pi x}{L} dx$$

$$b_n = \frac{1}{L} \int_a^{a+2L} f(x) \sin \frac{n\pi x}{L} dx$$

$$\textcircled{2} \frac{1}{L} \int_a^{a+2L} f(x)^2 dx = \frac{a_0^2}{2} + \sum_{n=1}^{\infty} (a_n^2 + b_n^2)$$

Parseval
Identity

* for series in interval $-\pi$ to π check for odd or even function

$$f(x) \begin{cases} -\pi & -\pi < x < 0 \\ x & 0 < x < \pi \end{cases}$$

$$f(-x) \begin{cases} -x & -\pi < x < 0 \\ -\pi & \pi > x > 0 \end{cases}$$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \int_{-\pi}^0 -\pi + \int_0^{\pi} x$$

$$\pi a_0 = -\pi \left[x \right]_{-\pi}^0 + \left[\frac{x^2}{2} \right]_0^{\pi}$$

$$\pi a_0 = -\pi (0 - -\pi) + \frac{\pi^2}{2}$$

$$a_0 = -\pi + \frac{\pi}{2} = -\frac{\pi}{2}$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx$$

$$= \int_{-\pi}^0 -\pi \cos nx + \int_0^{\pi} x \cos nx$$

$$= -\pi \left[\frac{\sin nx}{n} \right]_{-\pi}^0 + \left[x \frac{\sin nx}{n} \right.$$

$$+ \left. \frac{\cos nx}{n^2} \right]_0^{\pi}$$

$$= -\pi \left[0 + \frac{\sin n\pi}{n} \right] +$$

$$\left[\pi \frac{\sin n\pi}{n} + \frac{\cos n\pi}{n^2} - \frac{1}{n^2} \right]$$

$$\frac{(\cosh \pi - 1)}{h^2}$$

$$\cosh \pi = (-1)^h$$

$$\therefore a_n = \frac{(-1)^h - 1}{\pi h^2}$$

$$b_n = \int_{-\pi}^{\pi} f(x) \sin(hx)$$

$$= \int_{-\pi}^0 -\pi \sin hx + \int_0^{\pi} x \sin hx$$

$$= -\pi \left[\frac{\cosh x}{h} \right]_{-\pi}^0 + \left[\frac{x \cosh x}{-h} + \frac{\sinh x}{h^2} \right]_0^{\pi}$$

$$\pi b_n = \pi \left[\frac{1}{n} - \frac{\cosh n\pi}{n} \right]$$

$$- \pi \frac{\cosh n\pi}{n} + \frac{\sinh n\pi}{n^2} \quad 0$$

$$= \frac{1}{n} - 2 \frac{\cosh n\pi}{n}$$

$$\frac{1 - 2(-1)^n}{n}$$

$$n \rightarrow 2k-1$$

$$\frac{3}{n}$$