

1

Abigail López Saavedra.
201913051.

Métodos Computacionales.
⇒ Fourier.

1. Si $f(t)$ es continua cuando $-T/2 \leq t \leq T/2$ con $f(-T/2) = f(T/2)$, y si la derivada $f'(t)$ es continua por tramos y diferenciable, entonces la serie de Fourier:

$$(1) f(t) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t))$$

se puede diferenciar término por término para obtener:

$$(2) f'(t) = \sum_{n=1}^{\infty} n\omega_0 (-a_n \sin(n\omega_0 t) + b_n \cos(n\omega_0 t))$$

Sea $f(t)$ continua por tramos en el intervalo $-T/2 \leq t \leq T/2$ y sea $f(t+T) = f(t)$. Demuestra que la serie de Fourier se puede integrar término por término para obtener:

$$(3) \int_{t_1}^{t_2} f(t) dt = \frac{1}{2} a_0 (t_2 - t_1) + \sum_{n=1}^{\infty} \frac{1}{n\omega_0} [-b_n (\cos(n\omega_0 t_2) - \cos(n\omega_0 t_1)) + a_n (\sin(n\omega_0 t_2) - \sin(n\omega_0 t_1))]$$

- Se quiere mostrar que $f'(t) = \sum_{n=1}^{\infty} f'_n(t)$; para esto es necesario comprobar que $\sum_{n=1}^{\infty} f_n(t)$ converge uniformemente.

En este caso; que la $\sum_{n=1}^{\infty} (a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t))$ es convergente uniforme.

$g_n(t) = C_n e^{in\omega_0 t}$ \rightarrow Representación de Fourier

$\rightarrow |g_n(t)| = |C_n|$

i.e. $\{ \exists M_n \mid |g_n(t)| \leq M_n \forall n \geq 1 \}$

Dado que $C_n = \frac{1}{T} \int_{-T/2}^{T/2} f(t) e^{-in\omega_0 t} dt \Rightarrow$ Converge y está acotado $\forall n \in \mathbb{N}$

Apoyados en la relación de Parseval:

$$\frac{1}{T} \int_{-T/2}^{T/2} |f(t)|^2 dt = \sum_{n=-\infty}^{\infty} |C_n|^2$$

$$\Rightarrow \text{Si } C_n = \frac{1}{T} \int_{-T/2}^{T/2} f(t) e^{-in\omega_0 t} dt \leq \left| \frac{1}{T} \int_{-T/2}^{T/2} f(t) e^{-in\omega_0 t} dt \right|$$

$$\leq \frac{1}{T} \int_{-T/2}^{T/2} |f(t)| dt \leq \frac{1}{T} \int_{-T/2}^{T/2} |f(t)|^2 dt = \sum_{n=-\infty}^{\infty} |C_n|^2$$

\hookrightarrow convergente

②

$$Si \quad M_n = |C_n|^2 \rightarrow |g_n(t)| = |C_n e^{in\omega_0 t}| \leq |C_n|^2$$

$$y \quad \sum_{n=-\infty}^{\infty} |C_n|^2 \text{ converge}$$

→ Se cumplen las dos condiciones y $f(t)$ converge uniformemente; por lo tanto, se puede diferenciar término a término

$$f'(t) = \sum_{n=1}^{\infty} f_n'(t)$$

$$= \sum_{n=1}^{\infty} n\omega_0 (-a_n \sin(n\omega_0 t) + b_n \cos(n\omega_0 t))$$

$$\rightarrow \int_{t_1}^{t_2} f(t) dt = \int_{t_1}^{t_2} \left(\sum_{n=1}^{\infty} (a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t)) \right) + \frac{a_0}{2} dt$$

$$= \frac{a_0}{2} (t_2 - t_1) + \sum_{n=1}^{\infty} \int_{t_1}^{t_2} a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t) dt$$

$$= \frac{a_0}{2} (t_2 - t_1) + \sum_{n=1}^{\infty} \left[\frac{1}{n\omega_0} (a_n \sin(n\omega_0 t) - b_n \cos(n\omega_0 t)) \right]_{t_1}^{t_2}$$

$$= \frac{a_0}{2} (t_2 - t_1) + \sum_{n=1}^{\infty} \frac{1}{n\omega_0} [a_n \sin(n\omega_0 t_2) - a_n \sin(n\omega_0 t_1) - b_n \cos(n\omega_0 t_2) + b_n \cos(n\omega_0 t_1)]$$

$$= \frac{a_0}{2} (t_2 - t_1) + \sum_{n=1}^{\infty} \frac{1}{n\omega_0} [a_n (\sin(n\omega_0 t_2) - \sin(n\omega_0 t_1)) - b_n (\cos(n\omega_0 t_2) - \cos(n\omega_0 t_1))]$$

1.2 Encontrar la serie de Fourier de la función $f(t) = t$ por el intervalo $(-\pi, \pi)$ y $f(t) = f(t + 2\pi)$

$$La \text{ serie: } f(t) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t))$$

$$\text{pero; } \omega_0 = \frac{2\pi}{T} = \frac{2\pi}{2\pi} = 1$$

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

$$a_n = \frac{2}{T} \int_{-\pi/2}^{\pi/2} f(t) \cos(nt) dt = \frac{1}{\pi} \int_{-\pi}^{\pi} t \cos(nt) dt$$

$$u = t \rightarrow du = dt$$

$$v = \frac{1}{n} \sin(nt) \quad dv = \cos(nt)$$

Scanned with CamScanner

$$= \frac{1}{\pi} \left[\frac{t}{n} \sin(nt) \right]_{-\pi}^{\pi} - \int_{-\pi}^{\pi} \frac{1}{n} \sin(nt) dt$$

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

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

$$\Rightarrow a_n = 0$$

$$b_n = \frac{2}{\pi} \int_{-\pi/2}^{\pi/2} f(t) \sin(nt) dt = \frac{1}{\pi} \int_{-\pi}^{\pi} t \sin(nt) dt$$

$$\begin{aligned} u &= t \\ du &= dt \\ v &= -\frac{1}{n} \cos t \\ dv &= \sin(nt) \end{aligned}$$

$$= \frac{1}{\pi} \left[-\frac{t}{n} \cos(nt) \right]_{-\pi}^{\pi} + \int_{-\pi}^{\pi} \frac{1}{n} \cos(nt) dt$$

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

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

$$= -\frac{2}{n} \cos(\pi n)$$

$$\rightarrow b_n = -\frac{2}{n} \cos(\pi n)$$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(t) dt = \frac{1}{\pi} \int_{-\pi}^{\pi} t dt = \frac{1}{\pi} \frac{t^2}{2} \Big|_{-\pi}^{\pi} = 0$$

$$\Rightarrow a_0 = 0$$

1 si n es par
-1 si n es impar

$$\Rightarrow f(t) = \sum_{n=1}^{\infty} -\frac{2}{n} \cos(\pi n) \sin(nt)$$

$$= \sum_{n=1}^{\infty} -\frac{2}{n} (-1)^n \sin(nt) = 2 \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} \sin(nt)$$

1.3 Función de Riemann $\zeta(s)$

1. Integrar la serie de Fourier de $f(t) = t^2$ en $-\pi \leq t \leq \pi$ y $f(t+2\pi) = f(t)$.

1.10. Encontrar la serie para $f(t) = t^2$; $\omega_0 = 1$

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

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} t^2 dt = \frac{1}{\pi} \left. \frac{t^3}{3} \right|_{-\pi}^{\pi} = \frac{\pi^2}{3} + \frac{\pi^2}{3} = \frac{2}{3} \pi^2$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} t^2 \cos(nt) dt \Rightarrow \begin{array}{l} \begin{array}{l} t^2 \\ 2t \\ 2 \\ 0 \end{array} \begin{array}{l} \cos(nt) \\ \frac{1}{n} \sin(nt) \\ -\frac{1}{n^2} \cos(nt) \\ -\frac{1}{n^3} \sin(nt) \end{array} \end{array}$$

$$\Rightarrow a_n = \frac{1}{\pi} \left[\left. \frac{t^2}{n} \sin(nt) \right|_{-\pi}^{\pi} + \left. \frac{2t}{n^2} \cos(nt) \right|_{-\pi}^{\pi} + \left. \frac{2}{n^3} \sin(nt) \right|_{-\pi}^{\pi} \right]$$

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

$$= +\frac{4}{n^2} \cos(\pi n)$$

$$\Rightarrow b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} t^2 \sin(nt) dt$$

$$= \frac{1}{\pi} \left[\left. -\frac{t^2}{n} \cos(nt) \right|_{-\pi}^{\pi} + \left. \frac{2t}{n^2} \sin(nt) \right|_{-\pi}^{\pi} + \left. \frac{2}{n^3} \cos(nt) \right|_{-\pi}^{\pi} \right]$$

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

$$= 0$$

$$\Rightarrow f(t) = \frac{\pi^2}{3} + \sum_{n=1}^{\infty} \frac{4}{n^2} \cos(\pi n) \cos(nt)$$

$$= \frac{\pi^2}{3} + 4 \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \cos(nt)$$

2do. Integral.

$$\int_{-\pi}^{\pi} f(t) dt = \int_{-\pi}^{\pi} \frac{\pi^2}{3} + 4 \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \cos(nt) dt$$

$$\Rightarrow \int t^2 dt = \frac{\pi^2}{3} t + 4 \sum_{n=1}^{\infty} \left[\frac{(-1)^n}{n^2} \int \cos(nt) dt \right]$$

$$\frac{t^3}{3} = \frac{\pi^2}{3} t + 4 \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \cdot \frac{1}{n} \sin(nt)$$

$$\Rightarrow \frac{t^3}{3} - \frac{\pi^2}{3} t = 4 \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3} \sin(nt)$$

$$\Rightarrow \left[\frac{t}{12} (t^2 - \pi^2) = \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3} \sin(nt) \right] *$$

2. De la identidad de Parseval:

$$\frac{1}{T} \int_{-T/2}^{T/2} [f(t)]^2 dt = \frac{1}{4} a_0^2 + \frac{1}{2} \sum_{n=1}^{\infty} (a_n^2 + b_n^2)$$

Note de * que $b_n = \frac{(-1)^n}{n^3}$ y $a_0 = 0$, $T = 2\pi$

$$\Rightarrow y f(t) = \frac{t}{12} (t^2 - \pi^2)$$

$$\Rightarrow \frac{1}{2\pi} \int_{-\pi}^{\pi} \left[\frac{t}{12} (t^2 - \pi^2) \right]^2 dt = \frac{1}{2} \sum_{n=1}^{\infty} \left[\frac{(-1)^n}{n^3} \right]^2$$

$$\Rightarrow \frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{t^2}{144} (t^4 - 2t^2\pi^2 + \pi^4) dt = \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^{2n}}{n^6} > 1$$

$$\Rightarrow \frac{1}{\pi} \int_{-\pi}^{\pi} \frac{t^6}{144} - \frac{t^4}{72} \pi^2 + \frac{t^2}{144} \pi^4 dt = \sum_{n=1}^{\infty} \frac{1}{n^6}$$

$$\Rightarrow \frac{1}{\pi} \left[\frac{t^7}{7 \cdot 144} \Big|_{-\pi}^{\pi} - \frac{t^5}{5 \cdot 72} \pi^2 \Big|_{-\pi}^{\pi} + \frac{t^3}{3 \cdot 144} \pi^4 \Big|_{-\pi}^{\pi} \right] = \sum_{n=1}^{\infty} \frac{1}{n^6}$$

$$\Rightarrow \frac{1}{\pi} \left[\frac{2\pi^7}{7 \cdot 144} - \frac{2\pi^5 \cdot \pi^2}{5 \cdot 72} + \frac{2 \cdot \pi^6}{3 \cdot 144} \right] = \sum_{n=1}^{\infty} \frac{1}{n^6}$$

$$\frac{\pi^6}{504} - \frac{\pi^6}{180} + \frac{\pi^6}{216} = \sum_{n=1}^{\infty} \frac{1}{n^6}$$

$$\Rightarrow \left| \sum_{n=1}^{\infty} \frac{1}{n^6} = \frac{\pi^6}{945} \right|$$