

MAT B42: Techniques of the Calculus of Several Variables II (Winter 2023)

Welcome to the Week 2 Tutorial. Questions? Thoughts? Comments?

News and Reminders:

- Parker holds office hours
- ▶ The FSGs (Facilitated Study Groups) are a great way to practice for the term test.

Fourier Polynomials

Definition (Hughes-Hallett p. 566)

The *n*th Fourier polynomial $F_n(x)$ of f(x) has the form:

$$F_n(x) = a_0 + \sum_{k=1}^n a_k \cos(kx) + \sum_{k=1}^n b_k \sin(kx)$$

where:

$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx$$
 $a_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos(kx) dx$ $b_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(kx) dx$

Symmetry and Fourier

Question

Suppose f(x) is even on $[-\pi, \pi]$.

What can you conclude about b_k for $k \ge 1$?

Notice that the integrand is odd over a symmetric interval.

$$b_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(kx) dx = 0$$

Question

Suppose f(x) is odd on $[-\pi, \pi]$.

What can you conclude about a_k for $k \ge 1$?

Notice that the integrand is odd over a symmetric interval.

$$a_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos(kx) dx = 0$$

A Helpful Lemma

Lemma

$$cos(k\pi) = (-1)^k$$
 and $sin(k\pi) = 0$ for all $k \in \mathbb{Z}$.

Finding a Fourier Polynomial (for a Parabola)

Question

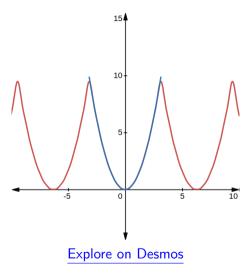
Find F_n for the parabola $f(x) = x^2$ when $-\pi \le x \le \pi$.

$$a_{0} = \frac{1}{2\pi} \int_{-\pi}^{\pi} x^{2} dx = \frac{\pi^{2}}{3}$$

$$a_{k} = \frac{1}{\pi} \int_{-\pi}^{\pi} x^{2} \cos(kx) dx = (-1)^{k} \frac{4}{k^{2}}$$

$$b_{k} = \frac{1}{\pi} \int_{-\pi}^{\pi} x^{2} \sin(kx) dx = 0 \text{ (symmetry)}$$

$$F_{n}(x) = \frac{\pi^{2}}{3} + \sum_{k=1}^{n} (-1)^{k} \left(\frac{4}{k^{2}}\right) \cos(kx)$$



Use the Fourier Series of a Parabola

Theorem

The parabola $f(x) = x^2$ has Fourier polynomial

$$F_n(x) = \frac{\pi^2}{3} + \sum_{k=1}^n (-1)^k \left(\frac{4}{k^2}\right) \cos(kx)$$

Assume convergence $\lim_{n\to\infty} F_n(x) = f(x)$.

Question

Use this convergence to calculate the following sums.

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

Sum for A

$$\pi^{2} = f(\pi)$$

$$= \lim_{n \to \infty} F_{n}(\pi)$$

$$= \lim_{n \to \infty} \frac{\pi^{2}}{3} + \sum_{k=1}^{n} (-1)^{k} \left(\frac{4}{k^{2}}\right) \cos(k\pi)$$

$$= \lim_{n \to \infty} \frac{\pi^{2}}{3} + \sum_{k=1}^{n} (-1)^{k} \left(\frac{4}{k^{2}}\right) (-1)^{k}$$

$$= \lim_{n \to \infty} \frac{\pi^{2}}{3} + \sum_{k=1}^{n} \left(\frac{4}{k^{2}}\right)$$

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

Sum for B

$$0 = 0^{2} = f(0)$$

$$= \lim_{n \to \infty} F_{n}(0)$$

$$= \lim_{n \to \infty} \frac{\pi^{2}}{3} + \sum_{k=1}^{n} (-1)^{k} \left(\frac{4}{k^{2}}\right) \cos(0)$$

$$= \lim_{n \to \infty} \frac{\pi^{2}}{3} + \sum_{k=1}^{n} (-1)^{k} \left(\frac{4}{k^{2}}\right)$$

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

Finding a Fourier Polynomial (for an Absolute Value)

Question

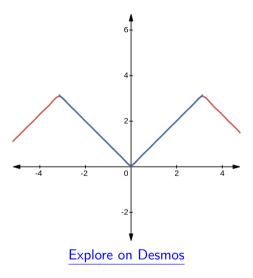
Find F_n for the absolute value f(x) = |x| when $-\pi \le x \le \pi$.

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

$$a_k = \frac{1}{\pi} \int_{-\pi}^{\pi} |x| \cos(kx) dx = \frac{2((-1)^k - 1)}{\pi k^2}$$

$$b_k = \frac{1}{\pi} \int_{-\pi}^{\pi} |x| \sin(kx) dx = 0 \text{ (symmetry)}$$

$$F_n(x) = \frac{\pi}{2} + \sum_{k=1}^{n} \frac{2((-1)^k - 1)}{\pi k^2} \cos(kx)$$



Finding a Fourier Polynomial (for a Saw)

Question

Find F_n for the function:

$$h(x) = \begin{cases} 0 & -\pi < x \le 0 \\ x & 0 < x \le \pi \end{cases}$$

$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} h(x) dx = \frac{1}{2\pi} \left(\frac{1}{2} \pi^2 \right) = \frac{\pi}{4}$$

$$a_k = \frac{1}{\pi} \int_{-\pi}^{\pi} h(x) \cos(kx) dx = \frac{1}{\pi} \int_{0}^{\pi} x \cos(kx) dx = \frac{((-1)^k - 1)}{\pi k^2}$$

$$b_k = \frac{1}{\pi} \int_{-\pi}^{\pi} h(x) \sin(kx) dx = \frac{1}{\pi} \int_{0}^{\pi} x \sin(kx) dx = \frac{(-1)^{k+1}}{k}$$

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

