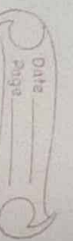


Fourier Series



The general form of Fourier series a_n in the interval $(0, 2\pi)$ is given by

$$f(x) = a_0 + \sum a_n \cos\left(\frac{n\pi x}{l}\right) + \sum b_n \sin\left(\frac{n\pi x}{l}\right)$$

where

$$a_0 = \frac{1}{2l} \int_{-l}^l f(x) dx$$

$$a_n = \frac{1}{l} \int_{-l}^l f(x) \cdot \cos\left(\frac{n\pi x}{l}\right) dx$$

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

Suppose the interval is $(0, 2\pi)$ compare it with $(-l, l)$ $\therefore l = \pi$
Substitute l above formula

If interval is $(-l, l)$, then general form of Fourier series is

$$f(x) = a_0 + \sum a_n \cos\left(\frac{n\pi x}{l}\right) + \sum b_n \sin\left(\frac{n\pi x}{l}\right)$$

$l \times a_n = 8! \rightarrow \text{even}$

$$f(x) = E/O$$

where

$$a_0 = \frac{1}{2l} \int_{-l}^l f(x) dx$$

$$a_n = \frac{1}{l} \int_{-l}^l f(x) \cdot \cos\left(\frac{n\pi x}{l}\right) dx$$

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

$$\int_{-l}^l f(x) dx = 2 \cdot \int_0^l f(x) dx \quad \text{if even}$$

if odd.

If $f(x)$ is an even function then

$$b_n = 0$$

if $f(x)$ is odd function then

$$a_0 = 0$$

$$a_n = 0$$

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

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

Q2] Obtain Fourier series for function

$$f(x) = x^2 \text{ in } [0, 2\pi]$$

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

$$l = \pi$$

$$f(x) = 0 + \sum a_n \cos(nx) + \sum b_n \sin(nx)$$

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

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

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

$$= \frac{1}{2\pi} \left[\frac{(2\pi)^3}{3} - 0 \right]$$

$$\frac{8\pi^3}{18\pi} = \frac{4\pi^2}{9} \cdot \frac{1}{\pi} \left[\frac{8\pi^3}{3} \right] = \frac{4\pi^2}{9}$$

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

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

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

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

$$= \frac{4}{n^2}$$

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

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

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

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

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

$$\cos n\pi = (-1)^n \quad \cos 2n\pi = 1$$

$$f(x) = a_0 + \sum b_n \cos nx + \sum b_n \sin nx$$

$$a_0 = \frac{4\pi^3}{3} + \sum \frac{4}{n^2} \cos nx - \sum \frac{4\pi}{n} \sin nx$$

Q3] Obtain Fourier series of the function

$$f(x) = e^x \text{ on } (-\pi, \pi)$$

$$f(x) = a_0 + \sum a_n \cos nx + \sum b_n \sin nx$$

e^x is neither even nor odd

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

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

$$= \frac{1}{2\pi} [e^x]_{-\pi}^{\pi}$$

$$= \frac{1}{2\pi} [e^{\pi} - e^{-\pi}]$$

$$= \frac{\sinh \pi}{\pi}$$

$$\cos 2\pi = 1$$

$$(-1)^n$$

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

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} e^x \cos nx dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} \frac{e^x}{1+n^2} [\cos nx + n \sin nx] dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} \frac{e^x}{1+n^2} (\cos n\pi + n \sin n\pi)$$

$$= \frac{e^{\pi}}{1+n^2} (\cos n\pi + n \sin n\pi)$$

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

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

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

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

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} e^x \sin nx dx$$

$$= \frac{1}{\pi} \left[\frac{e^x}{1+n^2} [\sin nx - n \cos nx] \right]_{-\pi}^{\pi}$$

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

$$- \frac{e^n}{1+n^2} (\sin(-\pi) - n \cos(-\pi))$$

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

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

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

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

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

8 Find Fourier series of $f(x)$ in interval $(0, 2\pi)$ where

$$f(x) = x, \quad 0 < x < \pi$$

$$= 2\pi - x, \quad \pi < x < 2\pi.$$

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

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

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

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

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

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

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

$$= \frac{1}{\pi} \left[\int_0^{\pi} x \cos nx dx + \int_{\pi}^{2\pi} (2\pi - x) \cos nx dx \right]$$

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

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

$\frac{1}{2}(\cos x + \sin x)$
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 odd

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

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

$$b_n = \frac{1}{\pi} \int_0^{\pi} f(x) \cdot \sin nx \, dx$$

$$= \frac{1}{\pi} \left[\int_0^{\pi} x \cdot \sin nx \, dx + \int_{\pi}^{2\pi} (2\pi - x) \cdot \sin nx \, dx \right]$$

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

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

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

$$= 0$$

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

$(-\pi, \pi)$

Q Obtain Fourier series of $f(x)$

$$f(x) = x + \frac{\pi}{2}, \quad -\pi < x < 0$$

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

→ To check odd/even function

$$f(-x) = -x + \frac{\pi}{2}, \quad -\pi < -x < 0$$

$$f(-x) = \frac{\pi}{2} + x, \quad 0 < -x < \pi$$

$$f(-x) = \frac{\pi}{2} - x, \quad \pi > x > 0 \Rightarrow 0 < x < \pi$$

multiplying by -1
sign reverse

$$= \frac{\pi}{2} + x, \quad 0 > x > -\pi \Rightarrow -\pi < x < 0$$

$$\therefore f(-x) = f(x)$$

$f(x)$ is an even function.

$$\therefore b_n = 0$$

$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) \, dx$$

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

$$= \frac{1}{2\pi} \left[\frac{\pi x}{2} - \frac{x^2}{2} \right]_{-\pi}^{\pi}$$

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

$$= 0$$

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

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

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

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

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

$$f(x) = 0 + \sum_{n=1}^{\infty} \frac{2}{\pi n^2} (1 - (-1)^n) \cos nx$$

$$\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx \quad \text{if } f \text{ is even}$$

$$= 0 \quad \text{if odd}$$

$$f(x) = \begin{cases} 1 + \frac{2x}{\pi} & -\pi \leq x \leq 0 \\ 1 - \frac{2x}{\pi} & 0 \leq x \leq \pi \end{cases}$$

$$f(-x) = 1 - \frac{2x}{\pi} \quad -\pi \leq -x \leq 0$$

$$f(-x) = 1 + \frac{2x}{\pi} \quad 0 \leq -x \leq \pi$$

$$f(-x) = \begin{cases} 1 - \frac{2x}{\pi} & \pi \geq x \geq 0 \\ 1 + \frac{2x}{\pi} & 0 \geq x \geq -\pi \end{cases}$$

$$= 1 + \frac{2x}{\pi} \quad 0 \geq x \geq -\pi$$

$$\therefore f(-x) = f(x)$$

$f(x)$ is an even function,

$$b_n = 0$$

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

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

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

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

$$= 0$$

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

$$a_0 = \frac{2}{\pi} \int_0^{\pi} f(x) \cdot \cos nx \, dx$$

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

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

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

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

$$= \frac{2}{\pi} \left[\left(1-\frac{2\pi}{n}\right) \left(\frac{\sin 0}{n}\right) + \left(-\frac{2}{n^2}\right) \left(-\frac{\cos 0}{n^2}\right) \right]$$

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

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

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

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

Q2] $f(x) = x \cdot \cos(x)$ in $(-\pi, \pi)$

$$f(-x) = -x \cos(-x)$$

$$= -x \cos x$$

is odd function

$$a_0 = 0, a_n = 0$$

$$b_n = \frac{2}{\pi} \int_0^{\pi} f(x) \cdot \sin nx \, dx$$

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

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

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

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

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

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

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

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

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

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

$$\cos(\pi + 0) = -\cos \theta$$

$$\cos(\pi + n\pi) = -\cos n\pi$$

$$\begin{aligned} \cos(1-n)\pi &= \cos(\pi - n\pi) \quad | \quad \sin(1+n)\pi = \sin(\pi + n\pi) \\ &= -\cos n\pi \quad | \quad = -\sin n\pi \\ &= -(-1)^n \quad | \quad = 0 \end{aligned}$$

$$\begin{aligned} \sin(1-n)\pi &= \sin(\pi - n\pi) \\ &= \sin \pi = 0 \end{aligned}$$

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

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

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

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

$$b_n = \frac{-2(-1)^n}{1-n^2} \quad \text{if } n \neq 1$$

∴ To find b_1 . . .

$$b_1 = \frac{2}{\pi} \int_0^\pi f(x) \sin x dx$$

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

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

(-1)

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

$$= \frac{1}{\pi} \left[\frac{-\pi}{2} + 0 \right] = -\frac{\pi}{2}$$

$$b_1 = -\frac{1}{2}$$

$$\therefore f(x) = \sum b_n \sin nx$$

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

Q# Half range sine series. $(-\pi, \pi)$

$$f(x) = \sum b_n \sin\left(\frac{n\pi x}{a-b}\right)$$

where

$$b_n = \frac{2}{a-b} \int_a^b f(x) \cdot \sin\left(\frac{n\pi x}{a-b}\right) dx$$

$$\text{If } a_0 = 0, a_n = 0$$

* Half range cosine series $(0, \pi)$

$$f(x) = a_0 + \sum a_n \cos\left(\frac{n\pi x}{a-b}\right)$$

$$a_0 = \frac{1}{a-b} \int_a^b f(x) dx$$

$$a_n = \frac{2}{a-b} \int_a^b f(x) \cdot \cos\left(\frac{n\pi x}{a-b}\right) dx$$

$$\text{If } b_n = 0$$

Q Find half range cosine series

$$f(x) = x \text{ in } (0, \pi)$$

$$f(x) = a_0 + \sum a_n \cos\left(\frac{n\pi x}{a-b}\right)$$

$$a_0 = \frac{1}{\pi} \int_0^\pi x dx$$

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

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

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

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

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

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

Q Find half range cosine series for

$$f(x) = x \cdot (\pi - x) \quad \text{for } (0, \pi)$$

$$f(x) = a_0 + \sum a_n \cos\left(\frac{n\pi x}{l}\right)$$

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

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

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

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

$$= \frac{\pi^3}{6} \left[\frac{3}{2} - \frac{1}{3} \right]$$

$$= \frac{\pi^3}{6} \left[\frac{9-2}{6} \right]$$

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

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

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

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

$$= \frac{2}{\pi} \left[\frac{\pi^3}{6} + (n-2\pi) \left(\frac{\cos(n\pi)}{n^2} \right) \right]$$

$$= \frac{2}{\pi} \left[\frac{\pi^3}{6} - \frac{\pi(n-2\pi)}{n^2} \right]$$

$$= \frac{2}{\pi} \left[\left(\frac{\pi^3}{6} - \frac{\pi(n-2\pi)}{n^2} \right) \cos(n\pi) \right]$$

$$= \frac{2}{\pi} \left[\left(\frac{\pi^3}{6} - \frac{\pi(n-2\pi)}{n^2} \right) \cos(n\pi) \right]$$

$$= \frac{2}{\pi} \left[\left(\frac{\pi^3}{6} - \frac{\pi(n-2\pi)}{n^2} \right) \cos(n\pi) \right]$$

$$= \frac{2}{\pi} \left[\left(\frac{\pi^3}{6} - \frac{\pi(n-2\pi)}{n^2} \right) \cos(n\pi) \right]$$

$$= \frac{2}{\pi} \left[\left(\frac{\pi^3}{6} - \frac{\pi(n-2\pi)}{n^2} \right) \cos(n\pi) \right]$$

$$f(x) = \frac{\pi^2}{6} - \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^n + 1}{n^2} \cos nx$$

Q Obtain half range sine series for

$$f(x) = \frac{\pi}{4} \text{ in interval } (0, \pi)$$

$$\rightarrow f(x) = \sum b_n \sin\left(\frac{n\pi x}{l}\right)$$

$$b_n = \frac{2}{\pi} \int_0^{\pi} \frac{\pi}{4} \sin(n\pi x) dx$$

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

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

$$f(x) = \sum_{n=1}^{\infty} \frac{1}{2n} [1 - (-1)^n] \sin n\pi x$$

Q Find half range cosine series for $f(x) = \begin{cases} x & 0 < x < \pi/2 \\ \pi - x & \pi/2 < x < \pi \end{cases}$

$$b_n = 0 \quad f(x) = a_0 + \sum a_n \cos n\pi x$$

Q

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

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

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

$$= \frac{1}{\pi} \left[\frac{\pi^2}{8} + \left(\pi^2 - \frac{\pi^2}{2} - \left(\frac{\pi^2}{2} - \frac{\pi^2}{8} \right) \right) \right]$$

$$= \frac{1}{\pi} \left[\frac{\pi^2}{8} + \frac{\pi^2}{8} - \frac{\pi^2}{2} + \frac{\pi^2}{8} \right]$$

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

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

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

$$\frac{\pi^2}{4} - \frac{\pi^2}{2}$$

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

$$= \frac{2}{\pi} \left[\int_0^{\pi/2} x \cos(n\pi x) dx + \int_{\pi/2}^{\pi} (\pi - x) \cos(n\pi x) dx \right]$$

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

Q (2)

$$= \frac{2}{\pi} \left[\frac{\pi \sin n\pi/2}{2} + \frac{\cos n\pi/2}{n^2} - \frac{1}{n^2} \right. \\ \left. - \frac{4(-1)^n}{n^2} - \frac{\pi \sin n\pi/2}{2} + \frac{\cos n\pi/2}{n^2} \right]$$

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

$$Q_1 = \frac{2}{\pi} [-1 + 1] = 0$$

$$Q_2 = \frac{2}{\pi} [2 \cos \pi - (-1)^2 - 1]$$

$$= \frac{1}{2\pi} [-2 - 1 - 1]$$

$$= \frac{-4}{2\pi} = -\frac{2}{\pi}$$

$$Q_3 = \frac{2}{\pi} [2 \cos 3\pi - (-1)^3 - 1]$$

$$= \frac{2}{9\pi} [0 - (-1) - 1]$$

$$= 0$$

$$Q_4 = \frac{2}{\pi} [2 \cos 2\pi - (-1)^4 - 1]$$

$$= \frac{1}{8\pi} [2 - 1 - 1]$$

$$= 0$$

$$Q_5 = \frac{2}{\pi} [2 \cos 5\pi - (-1)^5 - 1]$$

$$= \frac{2}{25\pi} [0 + 1 - 1]$$

$$= 0$$

$$Q_6 = \frac{2}{\pi} [2 \cos 3\pi - (-1)^3 - 1]$$

$$= \frac{1}{18\pi} [-2 - 1 - 1]$$

$$= \frac{-4}{18\pi} = -\frac{2}{9\pi}$$

$$f(x) = Q_0 + \sum Q_n \cos nx$$

$$= \frac{\pi}{4} - \frac{2 \cos 2x}{\pi} - \frac{2 \cos 6x}{9\pi} + \dots$$

* Orthogonality, Orthonormality

The set of function $f_1(x), f_2(x), \dots, f_n(x)$ is said to be orthogonal on interval (a, b)

$$\int_a^b f_m(x) f_n(x) dx = 0 \quad \text{if } m \neq n$$

$$\neq 0 \quad \text{if } m = n$$

q.e

$$\int_a^b f_m(x) \cdot f_n(x) dx = 0, \quad m \neq n$$

$$\int_a^b [f_m(x)]^2 dx \neq 0, \quad m = n$$

The set of function $f_1(x), f_2(x), \dots, f_n(x)$ is said to be orthonormal on interval (a, b)

$$\int_a^b f_m(x) f_n(x) dx = 0 \Rightarrow \text{if } m \neq n$$

$$= 1 \Rightarrow \text{if } m = n$$

Q Show that set of function $\cos nx$ $n=1, 2, 3, \dots$ is orthogonal on int $(0, 2\pi)$

$$f_m(x) = \cos nx$$

$$\textcircled{1} \text{ for } m \neq n$$

$$\int_0^{2\pi} \cos mx \cdot \cos nx$$

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

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

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

$$= 0$$

(ii) For $m = n$

$$\int_0^{2\pi} \cos^2 mx dx$$

$$= \frac{1}{2} \int_0^{2\pi} (1 + \cos 2mx) dx$$

$$= \frac{1}{2} \left[x + \frac{\sin 2mx}{2m} \right]_0^{2\pi}$$

$$= \frac{1}{2} [2\pi]$$

$$= \pi \neq 0$$

\therefore The given set of functions is orthogonal on interval $(0, 2\pi)$

Q. Prove that $f_1(x) = \frac{1}{\sqrt{2}}$, $f_2(x) = x$,
 $f_3(x) = \frac{3x^2-1}{\sqrt{2}}$ are orthogonal

over $(-1, 1)$

$$\rightarrow \int_{-1}^1 f_1(x) \cdot f_2(x) dx = \int_{-1}^1 x dx = \left[\frac{x^2}{2} \right]_{-1}^1 = \frac{1}{2} - \frac{1}{2} = 0$$

$$\rightarrow \int_{-1}^1 f_1(x) \cdot f_3(x) dx = \int_{-1}^1 \frac{3x^2-1}{\sqrt{2}} dx = \frac{1}{\sqrt{2}} \left[x^3 - x \right]_{-1}^1 = \frac{1}{\sqrt{2}} (1-1 - (-1+1)) = 0$$

$$= \frac{1}{\sqrt{2}} \left[\frac{x^3}{3} - x \right]_{-1}^1 = \frac{1}{\sqrt{2}} \left(\frac{1}{3} - 1 - \left(-\frac{1}{3} + 1 \right) \right) = 0$$

$$\rightarrow \int_{-1}^1 f_2(x) \cdot f_3(x) dx = \int_{-1}^1 x(3x^2-1) dx$$

$$= \int_{-1}^1 (3x^3 - x) dx$$

$$= \left[\frac{3x^4}{4} - \frac{x^2}{2} \right]_{-1}^1 = \frac{3}{4} - \frac{1}{2} - \left(\frac{3}{4} - \frac{1}{2} \right) = 0$$

$$= \frac{3}{4} \left[1 - \frac{2}{3} \right] - \frac{1}{4} \left[1 - \frac{2}{3} \right] = 0$$

$$= 0$$

$$[x]_{-1}^1 = 1 - (-1) = 2$$

$$\rightarrow \int_{-1}^1 f_1^2(x) dx = 2 \neq 0$$

$$\rightarrow \int_{-1}^1 f_2^2(x) dx = \frac{2}{3}$$

$$\rightarrow \int_{-1}^1 f_3^2(x) dx = \int_{-1}^1 \frac{(3x^2-1)^2}{2} dx = \frac{1}{2} \int_{-1}^1 (9x^4 - 6x^2 + 1) dx$$

$$= \frac{1}{2} \left[\frac{9x^5}{5} - 2x^3 + x \right]_{-1}^1 = \frac{1}{2} \left(\frac{9}{5} - 2 + 1 - \left(-\frac{9}{5} + 2 - 1 \right) \right) = \frac{2}{5} \neq 0$$

The set $\{f_1, f_2, f_3\}$ is orthogonal

Q3] It is $\int_{-1}^1 \sin\left(\frac{n\pi x}{4}\right) \cdot \sin\left(\frac{m\pi x}{4}\right) \cdot \sin\left(\frac{p\pi x}{4}\right) dx$
orthogonal over $(0, 1)$

$$f_n(x) = \sin\left(\frac{(2n+1)\pi x}{4}\right), n=0, 1, 2, \dots$$

① for $m \neq n$

$$\int_{-1}^1 f_m(x) \cdot f_n(x) dx = \int_{-1}^1 \sin\left(\frac{(2m+1)\pi x}{4}\right) \cdot \sin\left(\frac{(2n+1)\pi x}{4}\right) dx$$

$$= \frac{1}{2} \int_{-1}^1 \left[\cos\left(\frac{(2m+1-2n-1)\pi x}{4}\right) - \cos\left(\frac{(2m+1+2n+1)\pi x}{4}\right) \right] dx$$

$$= \frac{1}{2} \left[\frac{\sin\left(\frac{(2m-n)\pi x}{4}\right)}{\frac{(2m-n)\pi}{4}} - \frac{\sin\left(\frac{(2m+n+2)\pi x}{4}\right)}{\frac{(2m+n+2)\pi}{4}} \right]_{-1}^1$$

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

$$\neq 0$$

\therefore Given f_n is not orthogonal

Q4] Show that the set of function

$\sin x, \sin 3x, \sin 5x, \dots$ is orthogonal over $[0, \pi/2]$, Hence construct orthonormal set of functions

$$f_n(x) = \sin(2n+1)x, \quad n=0, 1, 2, \dots$$

(i) for $m \neq n$

$$\int_0^1 f_m(x) \cdot f_n(x) dx = \int_0^{\pi/2} \sin(2m+1)x \cdot \sin(2n+1)x dx$$

$$= \frac{1}{2} \int_0^{\pi/2} [\cos 2(m-n)x - \cos 2(m+n+1)x] dx$$

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

$$= 0$$

(ii) for $m=n$

$$\int_0^{\pi/2} f_n^2(x) dx$$

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

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

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

$$= \frac{1}{2} \left[\frac{\pi}{2} - 0 \right] = \frac{\pi}{4}$$

$$\neq 0$$

\therefore The given set of functions is orthogonal

$$\int_0^{\pi/2} f_n^2(x) dx = \frac{\pi}{4} \quad \text{--- (1)}$$

To construct set of orthonormal functions divide eqn (1) by $\frac{\pi}{4}$

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

$$= \int_0^{\pi/2} \frac{4}{\pi} \cdot f_n(x) \cdot f_n(x) dx = 1$$

$$\int_{-\pi/2}^{\pi/2} \frac{2}{\sqrt{\pi}} \cdot f_n(x) \cdot \frac{2}{\sqrt{\pi}} f_n(x) dx = 1$$

$\therefore \frac{2 \sin x}{\sqrt{\pi}}, \frac{2 \sin 3x}{\sqrt{\pi}}, \frac{2 \sin 5x}{\sqrt{\pi}}$ is set of

orthonormal function.