Fourier Serves

Solutions

exact

A function for a called periodic

traylor's serves (continuous function)

Fourier serves (continuous function)

Fourier serves (continuous function)

Fourier serves (continuous function)

Fourier serves (continuous functions also)

f(x+p) = f(x)

the number p is

called period of f(x)

f(x+p) = f(x)

How 2p, 3p, ..., np ou also periods of f(x).

(2)

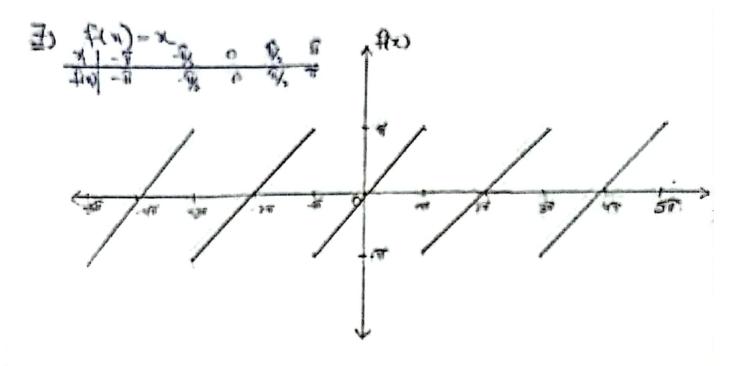
Fundamental period:

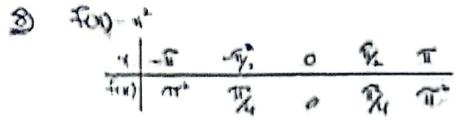
If a periodic function f(n) has a smallest period p70, this is after Called Fundamental period of f(n).

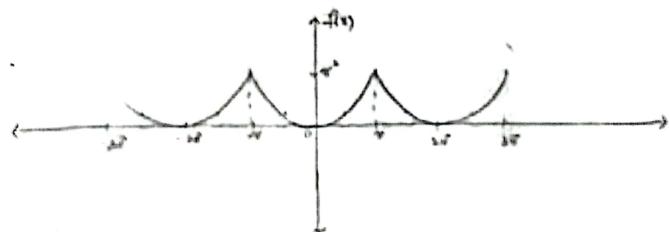
For Sim_3 & Cosn, Ne Fundamental period is 2π $Sin(n+2\pi) = Sinn$ $Cos(n+2\pi) = Gosn.$ Sin 2n Gran

Empho of 28 periodic functions

sketch or plot the Following Functions for which our resumed to be periodic with period 27 and first for fewer by the formula.

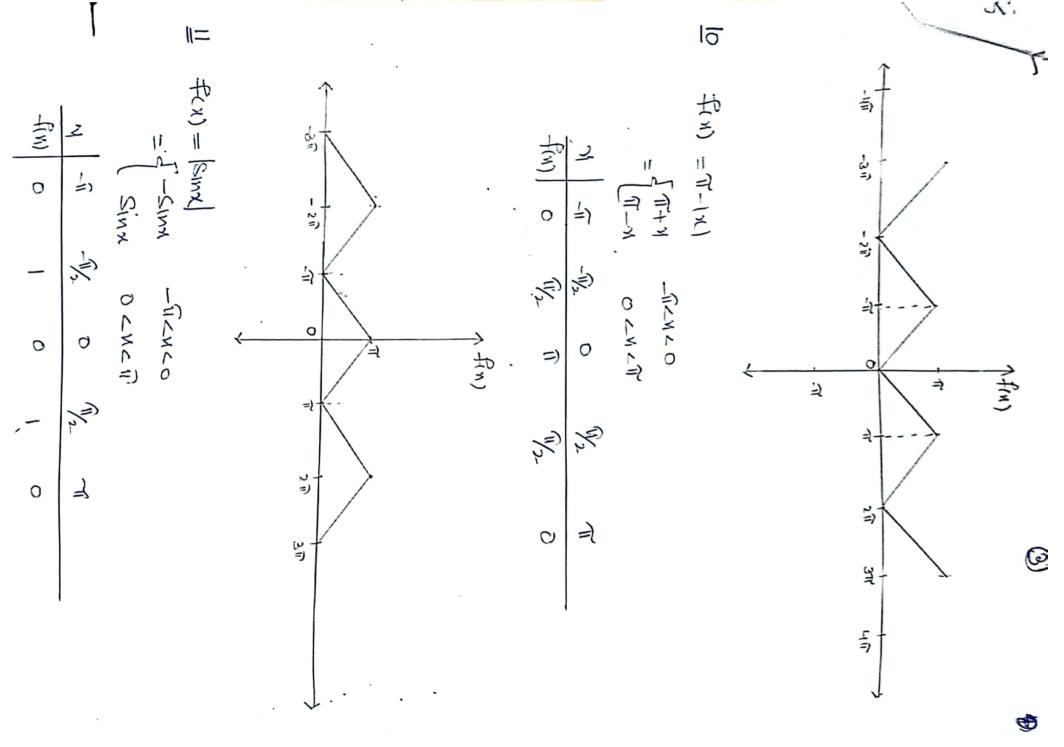


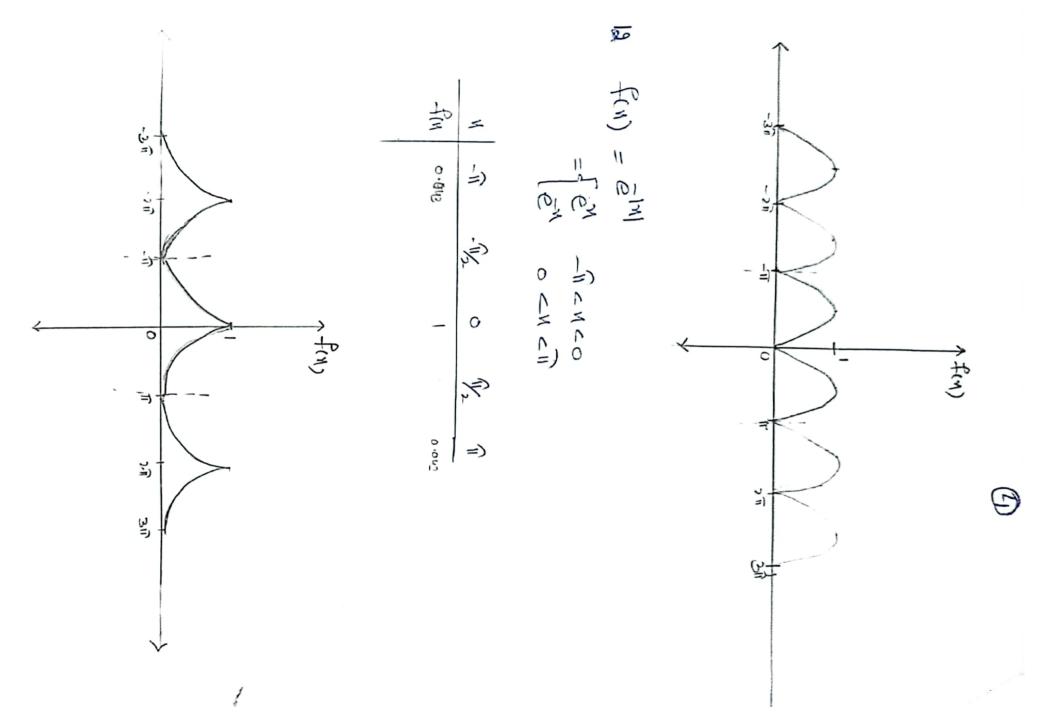


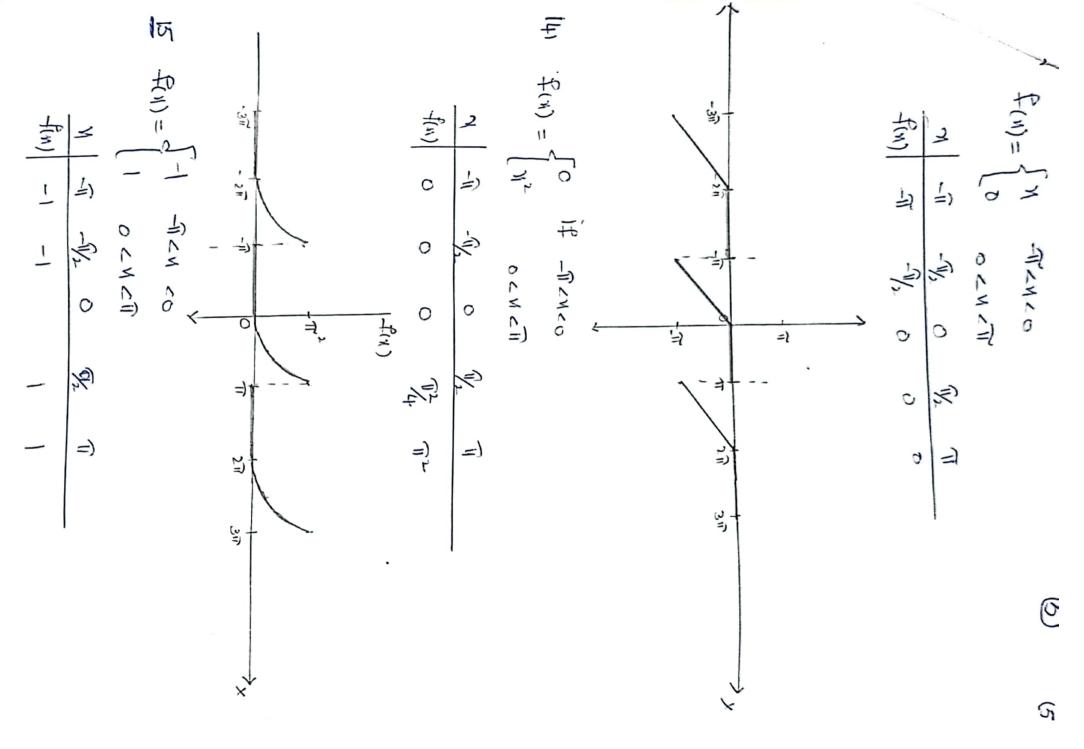


**	-5	-9/2	.0	8	T	
£(n)	Ø.	9/2	0	4	"Jr.	

(3)







Euler Formulas for the familie Co-efficients

Tet us ansume that f(n) is a periodic function of Period 211 that can be represented by a thighometric series

$$f(x) = q_0 + \sum_{n=1}^{\infty} (q_n(osnx + b_n s_n n))$$

that is, we consume that this series converges and how for as its sum. Criven such a function fix), we can determine the co-efficients an for of eyo which our represented as

$$Q_{0} = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dy$$

$$Q_{0} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dy$$

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

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

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

These are carlled Farrier Co-efficients of the farrier series O of a periodic Function of period 211.

Note:

Cos A (cos B = $\frac{1}{2}$ [(cos (A-B) + (cos (A+B))] Sin A Sin B = $\frac{1}{2}$ [(cos (A-B) \neq (cos (A+B))] Sin A (cos B = $\frac{1}{2}$ [Sin (A-B) + Sin (A+B)]

Delivation of Co-efficients:

Determination of the constant term do

To find 90, integrate both sides of ev o from

Determination of the Co-efficients an of the Cosine terms.

Multiply eyo by cosmin, where m is any fined

Positive integer and integrate from I to II

$$F(n) cosnnoln = \int_{-\pi}^{\pi} a_{0} cosnnoln + \sum_{n=1}^{\infty} a_{n} \int_{-\pi}^{\pi} cosnnoln + \sum_{n=1}^{\infty} b_{n} \int_{-\pi}^{\pi} cosnnoln + \sum_{n=1}^{\infty} c$$

$$\int_{-\infty}^{\infty} f(x) \cos 2mn dx = 0 + a_n \pi + 0$$

$$\Rightarrow a_{m=1,2,3,---}$$

Determination of bn of the sine termo.

Multiply ep 0 by sinma, where m is any fixed

Positive integer and integrate from at to Tr

For Sinmady =
$$\int_{-11}^{17} cosnumedy + \sum_{n=1}^{\infty} a_n \int_{-11}^{17} cosnumedy + \sum_{n=1}^{\infty} b_n \int_{-11}^{17} sinnusinmich$$

$$\Rightarrow b_{n} = \frac{1}{\pi} \int_{\mathbb{R}^{n}} f(x) \sin m x dx \cdot m = 1,2,3,---$$

Summary of these calculation.

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

$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) cosnxdx \qquad n=1,2,3,---$$

$$b_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) Sinn x dx \qquad n=1,2,3,----$$
There are Callad Eular's fermula.

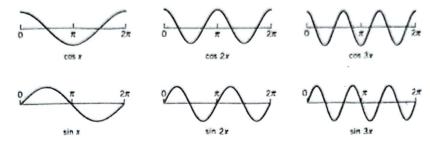


Fig. 237. Cosine and sine functions having the period 2π

These functions have the period 2π . Figure 237 shows the first few of them. The series that will arise in this connection will be of the form

(4)
$$a_0 + a_1 \cos x + b_1 \sin x + a_2 \cos 2x + b_2 \sin 2x + \cdots$$

where $a_0, a_1, a_2, \dots, b_1, b_2, \dots$ are real constants. Such a series is called a **trigonometric** series, and the a_n and b_n are called the coefficients of the series. Using the summation sign,³ we may write this series

(4)
$$a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx).$$

The set of functions (3) from which we have made up the series (4) is often called the trigonometric system, to have a short name for it.

We see that each term of the series (4) has the period 2π . Hence if the series (4) converges, its sum will be a function of period 2π .

The point is that trigonometric series can be used for representing any practically important periodic function f, simple or complicated, of any period p. (This series will then be called the *Fourier series* of f.)

PROBLEM SET 10.1

Fundamental Period. Find the smallest positive period p of

1. $\cos x$, $\sin x$, $\cos 2x$, $\sin 2x$, $\cos \pi x$, $\sin \pi x$, $\cos 2\pi x$, $\sin 2\pi x$

2.
$$\cos nx$$
, $\sin nx$, $\cos \frac{2\pi x}{k}$, $\sin \frac{2\pi x}{k}$, $\cos \frac{2\pi nx}{k}$, $\sin \frac{2\pi nx}{k}$

- 3. (Vector space) If f(x) and g(x) have period p, show that h = af + bg (a, b constant) has the period p. Thus all functions of period p form a vector space.
- 4. (Integer multiples of period) If p is a period of f(x), show that np, $n = 2, 3, \cdots$, is a period of f(x).

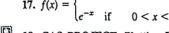
³And inserting parentheses; from a convergent series this gives again a convergent series with the same sum, as can be proved.

- 5. (Constant) Show that the function f(x) = const is a periodic function of period p for every
- **6.** (Change of scale) If f(x) is a periodic function of x of period p, show that f(ax), $a \ne 0$, is a periodic function of x of period p/a, and f(x/b), $b \neq 0$, is a periodic function of x of period bpVerify these results for $f(x) = \cos x$, a = b = 2.

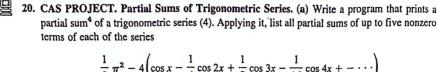
Graphs of 2π -Periodic Functions

Sketch or plot the following functions f(x), which are assumed to be periodic with period 2π and for $-\pi < x < \pi$, are given by the formulas

7.
$$f(x) = x$$
8. $f(x) = x^2$
9. $f(x) = |x|$
10. $f(x) = \pi - |x|$
11. $f(x) = |\sin x|$
12. $f(x) = e^{-|x|}$
13. $f(x) =\begin{cases} x & \text{if } -\pi \le x \le 0 \\ 0 & \text{if } 0 \le x \le \pi \end{cases}$
14. $f(x) =\begin{cases} 0 & \text{if } -\pi \le x \le 0 \\ x^2 & \text{if } 0 \le x \le \pi \end{cases}$
15. $f(x) =\begin{cases} -1 & \text{if } -\pi < x < 0 \\ 1 & \text{if } 0 < x < \pi \end{cases}$
16. $f(x) =\begin{cases} x & \text{if } -\pi < x < 0 \\ \pi - x & \text{if } 0 < x < \pi \end{cases}$
17. $f(x) =\begin{cases} 0 & \text{if } -\pi < x < 0 \\ e^{-x} & \text{if } 0 < x < \pi \end{cases}$
18. $f(x) =\begin{cases} x^2 & \text{if } -\pi < x < 0 \\ -x^2 & \text{if } 0 < x < \pi \end{cases}$



- 19. CAS PROJECT. Plotting Periodic Functions. (a) Write a program for plotting periodic functions f(x) of period 2π given for $-\pi < x \le \pi$. Using your program, plot the functions in Probs. 7-12 for $-10\pi \le x \le 10\pi$. Also plot some functions of your own choice.
 - (b) Extend your program to 2π -periodic functions given on two subintervals of the same length, as in Probs. 13–18. Apply your program to those problems with $-10\pi \le x \le 10\pi$.



$$\frac{1}{3}\pi^2 - 4\left(\cos x - \frac{1}{4}\cos 2x + \frac{1}{9}\cos 3x - \frac{1}{16}\cos 4x + - \cdots\right)$$

$$\frac{4}{\pi}\left(\sin x + \frac{1}{3}\sin 3x + \frac{1}{5}\sin 5x + \frac{1}{7}\sin 7x + \cdots\right)$$

$$2\left(\sin x - \frac{1}{2}\sin 2x + \frac{1}{3}\sin 3x - \frac{1}{4}\sin 4x + - \cdots\right).$$

(b) Plot the partial sums in (a) (for each series on common axes). Guess what periodic function the series might represent.



10.2 Fourier Series

Fourier series arise from the practical task of representing a given periodic function f(x)in terms of cosine and sine functions. These series are trigonometric series (Sec. 10.1) whose coefficients are determined from f(x) by the "Euler formulas" [(6), below], which we shall derive first. Afterwards we shall take a look at the theory of Fourier series.

⁴That is,
$$a_0 + \sum_{n=1}^{N} (a_n \cos nx + b_n \sin nx)$$
 for $N = 1, 2, 3, \cdots$

"Book pages"



Similarly, $|b_n| < 2 M/n^2$ for all n. Hence the absolute value of each term of the Fourier series of f(x) is at most equal to the corresponding term of the series

$$|a_0| + 2M \left(1 + 1 + \frac{1}{2^2} + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{3^2} + \cdots\right)$$

which is convergent. Hence that Fourier series converges and the proof is complete. (Readers already familiar with uniform convergence will see that, by the Weierstrass test in Sec. 14.5, under our present assumptions the Fourier series converges uniformly, and our derivation of (6) by integrating term by term is then justified by Theorem 3 of Sec. 14.5.)

The proof of convergence in the case of a piecewise continuous function f(x) and the proof that under the assumptions in the theorem the Fourier series (7) with coefficients (6) represents f(x) are substantially more complicated; see, for instance, Ref. [C9].

EXAMPLE 2 Convergence at a jump as indicated in Theorem 1

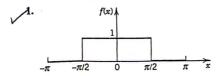
The square wave in Example 1 has a jump at x = 0. Its left-hand limit there is -k and its right-hand limit is k (Fig. 238). Hence the average of these limits is 0. The Fourier series (8) of the square wave does indeed converge to this value when x = 0 because then all its terms are 0. Similarly for the other jumps. This is in agreement with Theorem 1.

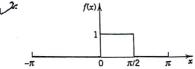
Summary. A Fourier series of a given function f(x) of period 2π is a series of the form (7) with coefficients given by the Euler formulas (6). Theorem 1 gives conditions that are sufficient for this series to converge and at each x to have the value f(x), except at discontinuities of f(x), where the series equals the arithmetic mean of the left-hand and right-hand limits of f(x) at that point.

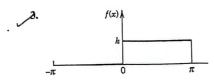
PROBLEM SET 10.2

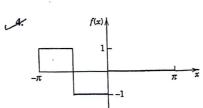
Fourier Series

Showing the details of your work, find the Fourier series of the function f(x), which is assumed to have the period 2π , and plot accurate graphs of the first three partial sums, where f(x) equals









$$\begin{array}{lll} \checkmark 5. \ f(x) = x & (-\pi < x < \pi) \\ \checkmark 7. \ f(x) = x^2 & (-\pi < x < \pi) \\ \checkmark 9. \ f(x) = x^3 & (-\pi < x < \pi) \end{array}$$

6.
$$f(x) = x (0 < x < 2\pi)$$

8. $f(x) = x^2 (0 < x < 2\pi)$
10. $f(x) = x + |x| (-\pi < x < \pi)$



In a similar fashion we find from (2c) that $b_1 = E/2$ and $b_n = 0$ for $n = 2, 3, \cdots$. Consequently,

$$u(t) = \frac{E}{\pi} + \frac{E}{2} \sin \omega t - \frac{2E}{\pi} \left(\frac{1}{1 \cdot 3} \cos 2\omega t + \frac{1}{3 \cdot 5} \cos 4\omega t + \cdots \right).$$

PROBLEM SET 10.3.

Fourier Series for Period p = 2L

Find the Fourier series of the periodic function f(x), of period p = 2L, and sketch f(x) and the first three partial sums. (Show the details of your work.)

1.
$$f(x) = -1$$
 $(-1 < x < 0)$, $f(x) = 1$ $(0 < x < 1)$, $p = 2L = 2$

2.
$$f(x) = 1$$
 $(-1 < x < 0)$, $f(x) = -1$ $(0 < x < 1)$, $p = 2L = 2$

3.
$$f(x) = 0$$
 (-2 < x < 0), $f(x) = 2$ (0 < x < 2), $p = 2L = 4$

4.
$$f(x) = |x|$$
 (-2 < x < 2), $p = 2L = 4$

5.
$$f(x) = 2x$$
 (-1 < x < 1), $p = 2L = 2$

6.
$$f(x) = 1 - x^2$$
 (-1 < x < 1), $p = 2L = 2$

7.
$$f(x) = 3x^2$$
 (-1 < x < 1), $p = 2L = 2$

8.
$$f(x) = \frac{1}{2} + x$$
 $(-\frac{1}{2} < x < 0)$, $f(x) = \frac{1}{2} - x$ $(0 < x < \frac{1}{2})$, $p = 2L = 1$

9.
$$f(x) = 0$$
, $(-1 < x < 0)$, $f(x) = x$ $(0 < x < 1)$, $p = 2L = 2$

10.
$$f(x) = x$$
 (0 < x < 1), $f(x) = 1 - x$ (1 < x < 2), $p = 2L = 2$

11.
$$f(x) = \pi \sin \pi x$$
 (0 < x < 1), $p = 2L = 1$

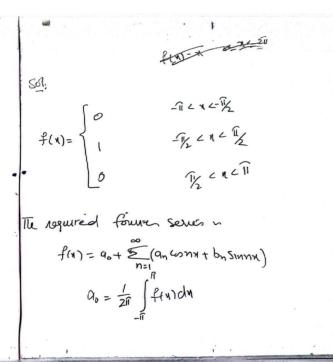
12.
$$f(x) = \pi x^3/2$$
 (-1 < x < 1), $p = 2L = 2$

- 13. (Periodicity) Show that each term in (1) has the period p = 2L.
- 14. (Rectifier) Find the Fourier series of the periodic function that is obtained by passing the voltage $v(t) = V_0 \cos 100\pi t$ through a half-wave rectifier.
- 15. (Transformation) Obtain the Fourier series in Prob. 1 from that in Example 1, Sec. 10.2.
- 16. (Transformation) Obtain the Fourier series in Prob. 7 from that in Prob. 7, Sec. 10.2.
- 17. (Transformation) Obtain the Fourier series in Prob. 3 from that in Example 1, Sec. 10.2.
- 18. (Interval of Integration) Show that in (2) the interval of integration may be replaced by an other interval of length p = 2L.
- 19. CAS PROJECT. Fourier Series of 2L-Periodic Functions. (a) Write a program for obtaining any partial sum of a Fourier series (1).
 - (b) Apply the program to Probs. 5-7, plotting the first few partial sums of each of the three series on common axes. Choose the first five or more partial sums until they approximate the given function reasonably well.
- 20. CAS PROJECT. Gibbs Phenomenon. The partial sums $s_n(x)$ of a Fourier series show oscillations near a discontinuity point. These do not disappear as n increases but instead become sharp "spikes." They were explained mathematically by J. W. Gibbs. ¹⁰ Plot $s_n(x)$ in Prob. 5 When n = 20, say, you will see those oscillations quite distinctly. Consider two other Fourier series of your choice in a similar way.



¹⁰JOSIAH WILLARD GIBBS (1839—1903), American mathematician, professor of mathematical physics at Yale from 1871, one of the founders of vector calculus [another being O. Heaviside (see Sec. 5.1)], mathematical thermodynamics, and statistical mechanics. His work was of great importance to the development of mathematical physics.

Euler Formulas for the Fourier sources (If function first is periodic $\begin{bmatrix} -32.72 \\ 0.5 \end{bmatrix}$ $f(x) = 9 + \sum_{N=1}^{\infty} (a_N \cos_{NN} + b_N \sin_{NN})$ $\frac{E \times 10.2}{2.11}$ f(x) $g(x) = \frac{1}{11} \int_{-11}^{11} f(x) \cos_{NN} dx$ $g(x) = \frac{1}{11} \int_{-11}^{11} f(x) \cos_{NN} dx$ $g(x) = \frac{1}{11} \int_{-11}^{11} f(x) \sin_{NN} dx$



$$Q_{0} = \frac{1}{2\pi} \begin{cases} \int_{0}^{2\pi} dx & \int_{0}^{2\pi} dx \\ \int_{0}^{2\pi$$