

Date.....

• Convolution Theorem

If $L^{-1}(\bar{f}(s)) = f(t)$ and $L^{-1}(\bar{g}(s)) = g(t)$; then

$$L^{-1}(\bar{f}(s) \bar{g}(s)) = \int_0^t f(u) g(t-u) du$$

Ques Solve: $L^{-1}\left[\frac{s}{(s^2+a^2)^2}\right]$ By apply convolution theorem.

$$\text{Soln } L^{-1}\left(\frac{s}{(s^2+a^2)^2}\right) = L^{-1}\left(\frac{s}{(s^2+a^2)} \cdot \frac{1}{(s^2+a^2)}\right)$$

$$\text{Let } \bar{f}(s) = \frac{s}{s^2+a^2} \text{ and } \bar{g}(s) = \frac{1}{s^2+a^2}$$

$$\Rightarrow L^{-1}(\bar{f}(s)) = L^{-1}\left(\frac{s}{s^2+a^2}\right) = \cos at = f(t)$$

$$\text{Also; } L^{-1}(\bar{g}(s)) = L^{-1}\left(\frac{1}{s^2+a^2}\right) = \frac{1}{a} \sin at = g(t)$$

Using Convolution Theorem;

$$L^{-1}\left(\frac{s}{s^2+a^2} \cdot \frac{1}{s^2+a^2}\right) = \int_0^t \cos au \cdot \frac{1}{a} \sin a(t-u) du$$

[Use formula: $2 \cos A \sin B = \sin(A+B) - \sin(A-B)$]

$$\Rightarrow \frac{1}{2a} \int_0^t 2 \cos au \sin a(t-u) du$$

$$\Rightarrow \frac{1}{2a} \int_0^t (\sin a(u+t-u) - \sin a(u-t+u)) du$$

$$\Rightarrow \frac{1}{2a} \int_0^t (\sin at - \sin a(2u-t)) du$$

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$$\Rightarrow \frac{1}{2a} \left[(\sin at)[u]_0^t + \left[\frac{\cos a(2u-t)}{2a} \right]_0^t \right]$$

$$\Rightarrow \frac{1}{2a} \left(t \sin at + \frac{\cos at}{2a} - \frac{\cos at}{2a} \right)$$

$$\Rightarrow \frac{t \sin at}{2a}$$

Ques: Evaluate using convolution theorem:

$$L^{-1} \left(\frac{s^2}{(s^2+a^2)(s^2+b^2)} \right)$$

Sol.

$$L^{-1} \left(\frac{s^2}{(s^2+a^2)(s^2+b^2)} \right) = L^{-1} \left(\frac{s}{(s^2+a^2)} \cdot \frac{s}{(s^2+b^2)} \right)$$

$$\text{Let } \bar{f}(s) = \frac{s}{s^2+a^2} \text{ and } \bar{g}(s) = \frac{s}{s^2+b^2}$$

$$L^{-1}(\bar{f}(s)) = L^{-1}\left(\frac{s}{s^2+a^2}\right) = \cos at = f(t)$$

$$\text{And } L^{-1}(\bar{g}(s)) = L^{-1}\left(\frac{s}{s^2+b^2}\right) = \cos bt = g(t)$$

Using Convolution theorem;

$$L^{-1}\left(\frac{s}{s^2+a^2} \cdot \frac{s}{s^2+b^2}\right) = \int_0^t \cos au \cdot \cos b(t-u) du$$

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Use formula:

$$2 \cos A \cos B = \cos(A+B) + \cos(A-B)$$

$$\Rightarrow \frac{1}{2} \int_0^t 2 \cos au \cos b(t-u) du$$

$$\Rightarrow \frac{1}{2} \int_0^t \{ \cos(au+bt-bu) + \cos(au-bt+bu) \} du$$

$$\Rightarrow \frac{1}{2} \int_0^t [\cos((a-b)u+bt) + \cos((a+b)u-bt)] du$$

$$\Rightarrow \boxed{\text{cancel } 2} \Rightarrow \frac{1}{2} \left[\frac{\sin((a-b)u+bt)}{a-b} + \frac{\sin((a+b)u-bt)}{a+b} \right]_0^t$$

$$\Rightarrow \frac{1}{2} \left[\frac{\sin(at-bt+bt)}{a-b} - \frac{\sin bt}{a-b} + \frac{\sin(at+bt-bt)}{a+b} - \frac{\sin(-bt)}{a+b} \right]$$

$$\Rightarrow \frac{1}{2} \left(\frac{\sin at - \sin bt}{a-b} + \frac{\sin(at) + \sin bt}{a+b} \right)$$

$$\Rightarrow \frac{1}{2(a^2-b^2)} (a \sin at + b \sin bt - a \sin bt - b \sin at + a \sin at + b \sin bt - b \sin at - b \sin bt)$$

$$\Rightarrow \frac{2(a \sin at - b \sin bt)}{2(a^2 - b^2)} = \frac{a \sin at - b \sin bt}{a^2 - b^2}$$

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• Questions of Convolution Theorem

$$1. L^{-1} \left(\frac{s^2 (2a)_{\text{imp}}}{(s^2 + a^2)(s^2 + b^2)} \right)$$

$$2. L^{-1} \left(\frac{1}{s^3(s^2 + 1)} \right)$$

$$3. L^{-1} \left(\frac{1}{(s+1)(s^2+1)} \right)$$

$$4. L^{-1} \left(\frac{1}{(s+1)^2(s^2+4)} \right)$$

$$5. L^{-1} \left[\frac{s}{(s^2+a^2)^2} \right]$$

Laplace Transform of a derivative : If $L(f(t)) = F(s)$
 then $L(f^n(t)) = s^n L(f(t)) - s^{n-1}f(0) - s^{n-2}f'(0) - s^{n-3}f''(0) - s^{n-4}f'''(0) - \dots$

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• Application of Laplace Transform

Ques → Solve:

$$(D^3 - 3D^2 + 3D - 1)y = t^2 e^t$$

given that : $y(0) = 1, y'(0) = 0, y''(0) = -2$.

Sol → Given: $(D^3 - 3D^2 + 3D - 1)y = t^2 e^t$

$$\Rightarrow y''' - 3y'' + 3y' - y = t^2 e^t$$

(Taking Laplace Transform on both sides)

$$L(y''') - 3L(y'') + 3L(y') - L(y) = L(t^2 e^t)$$

$$\Rightarrow (s^3 L(y) - s^2 y(0) - sy'(0) - y''(0)) - 3(s^2 L(y) - sy(0) - y'(0)) + 3(sL(y) - y(0)) - L(y) = \frac{2}{(s-1)^3}$$

$$\Rightarrow L(y)(s^3 - 3s^2 + 3s - 1) - s^2 - (-2) + 3s - 3 = \frac{2}{(s-1)^3}$$

$$\Rightarrow L(y)(s-1)^3 = s^2 - 3s + 1 + \frac{2}{(s-1)^3}$$

$$\Rightarrow L(y) = \frac{s^2 - 3s + 1}{(s-1)^3} + \frac{2}{(s-1)^6}$$

$$\Rightarrow \frac{s^2 - 2s + 1 - s}{(s-1)^3} + \frac{2}{(s-1)^6}$$

$$\Rightarrow \frac{(s-1)^2 - s}{(s-1)^3} + \frac{2}{(s-1)^6}$$

$$\Rightarrow L(y) = \frac{1}{(s-1)} - \frac{s}{(s-1)^3} + \frac{2}{(s-1)^6}$$

$$\Rightarrow \frac{1}{s-1} - \frac{(s-1+1)}{(s-1)^3} + \frac{2}{(s-1)^6}$$

$$\Rightarrow L(y) = \frac{1}{s-1} - \frac{1}{(s-1)^2} - \frac{1}{(s-1)^3} + \frac{2}{(s-1)^6}$$

$$\Rightarrow y = L^{-1}\left(\frac{1}{s-1}\right) - L^{-1}\left(\frac{1}{(s-1)^2}\right) - L^{-1}\left(\frac{1}{(s-1)^3}\right) + 2L^{-1}\left(\frac{1}{(s-1)^6}\right)$$

(By Shifting Property)

$$y = e^t L^{-1}\left(\frac{1}{s}\right) - e^t L^{-1}\left(\frac{1}{s^2}\right) - e^t L^{-1}\left(\frac{1}{s^3}\right) + 2e^t L^{-1}\left(\frac{1}{s^6}\right)$$

$$\Rightarrow e^t (1) - \frac{e^t t}{1!} - \frac{e^t t^2}{2!} + \frac{2e^t t^5}{5!}$$

$$\Rightarrow y = e^t \left(1 - t - \frac{t^2}{2} + \frac{t^5}{60} \right)$$

which is required solution Ans

Ques: Solve : $ty'' + 2y' + ty = \cos t$; given $y(0) = 1$.

Sol: Taking LT on both sides

$$L(ty'') + 2L(y') + L(ty) = L(\cos t)$$

$$\Rightarrow -\frac{d}{ds} L(y'') + 2 \cdot L(y') - \frac{d}{ds} L(y) = \frac{s}{s^2+1}$$

$$\Rightarrow -\frac{d}{ds} (s^2 L(y) - sy(0) - y'(0)) + 2(sL(y) - y(0)) - \frac{d}{ds} L(y) = \frac{s}{s^2+1}$$

$$\Rightarrow -\left(s^2 \frac{d}{ds} L(y) + L(y)(2s) - (1)(1) - 0 \right) + 2sL(y) - 2$$

$$-\frac{d}{ds} L(y) = \frac{s}{s^2 + 1}$$

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$$\Rightarrow -s^2 \frac{d}{ds} L(y) - 2sL(y) + 1 + 2sL(y) - 2 - \frac{d}{ds} L(y) = \frac{s}{s^2+1}$$

$$\Rightarrow (-s^2 - 1) \frac{d}{ds} L(y) - 1 = \frac{s}{s^2+1}$$

$$\Rightarrow -(s^2 + 1) \frac{d}{ds} L(y) = 1 + \frac{s}{s^2+1}$$

$$\Rightarrow -\frac{d}{ds} L(y) = \frac{1}{s^2+1} + \frac{s}{(s^2+1)^2}$$

Take ILT on both sides

$$L^{-1}\left(-\frac{d}{ds} L(y)\right) = L^{-1}\left(\frac{1}{s^2+1}\right) + L^{-1}\left(\frac{s}{(s^2+1)^2}\right)$$

$$\Rightarrow t \cdot y = \frac{1}{2} \sin t + L^{-1}\left(\frac{s}{(s^2+1)^2}\right) \quad (i)$$

Solve by convolution theorem

$$L^{-1}\left(\frac{s}{(s^2+1)^2}\right) = L^{-1}\left(\frac{s}{s^2+1} \cdot \frac{1}{s^2+1}\right)$$

$$\Rightarrow \text{Let } \bar{f}(s) = \frac{s}{s^2+1} \text{ and } \bar{g}(s) = \frac{1}{s^2+1}$$

$$\text{then } L^{-1}(\bar{f}(s)) = L^{-1}\left(\frac{s}{s^2+1}\right) = \cos t = f(t)$$

$$\text{Also; } L^{-1}(\bar{g}(s)) = L^{-1}\left(\frac{1}{s^2+1}\right) = \sin t = g(t)$$

Using Convolution Theorem

$$L^{-1}\left(\frac{s}{s^2+1} \cdot \frac{1}{s^2+1}\right) = \int_0^t \cos u \sin(t-u) du$$

(Use formula: $2 \cos A \sin B = \sin(A+B) - \sin(A-B)$)

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$$\Rightarrow \frac{1}{2} \int_0^t 2 \cos u \cdot \sin(t-u) du$$

$$\Rightarrow \frac{1}{2} \int_0^t (\sin(u+t-u) - \sin(u-t+u)) du$$

$$\Rightarrow \frac{1}{2} \int_0^t (\sin t - \sin(2u-t)) du$$

$$\Rightarrow \frac{1}{2} \left[(\sin t)(u) \Big|_0^t + \left[\frac{\cos(2u-t)}{2} \right]_0^t \right]$$

$$\Rightarrow \frac{1}{2} \left[(\sin t)(t-0) + \frac{1}{2} (\cos t - \cos(-t)) \right]$$

$$\Rightarrow \frac{t \sin t}{2}$$

form (i)

$$\Rightarrow ty = \sin t + L^{-1} \left(\frac{s}{(s^2+1)^2} \right)$$

$$\Rightarrow ty = \sin t + \frac{t \sin t}{2}$$

$$\Rightarrow ty = \cancel{\sin t} \quad \sin t \left(1 + \frac{t}{2} \right) \text{ Ans}$$

which is required solution.

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Ques: Solve:

$$\frac{d^2x}{dt^2} + 9x = \cos 2t ; \text{ Given: } x(0) = 1 \\ \text{And } x(\pi/2) = -1$$

Soh $\frac{d^2x}{dt^2} + 9x = \cos 2t$

$$\Rightarrow (D^2 + 9)x = \cos 2t$$

$$\Rightarrow x'' + 9x = \cos 2t$$

Take LT on both sides

$$L(x'') + 9L(x) = L(\cos 2t)$$

$$\Rightarrow [s^2 L(x) - s x(0) - x'(0)] + 9(L(x)) = \frac{s}{s^2 + 4}$$

(Assume $x'(0) = A$)

$$\Rightarrow (s^2 L(x) - s(1) - A) + 9L(x) = \frac{s}{s^2 + 4}$$

$$\Rightarrow L(x)(s^2 + 9) = s + A + \frac{s}{s^2 + 4}$$

$$\Rightarrow L(x) = \frac{s}{s^2 + 9} + \frac{A}{s^2 + 9} + \frac{s}{(s^2 + 4)(s^2 + 9)}$$

$$\Rightarrow \frac{s}{s^2 + 9} + \frac{A}{s^2 + 9} + \frac{1}{5} \left(\frac{s}{s^2 + 4} - \frac{s}{s^2 + 9} \right)$$

$$\Rightarrow L(x) = \frac{4}{5} \left(\frac{s}{s^2 + 9} \right) + \frac{A}{s^2 + 9} + \frac{1}{5} \left(\frac{s}{s^2 + 4} \right)$$

$$\Rightarrow x = \frac{4}{5} L^{-1} \left(\frac{s}{s^2 + 9} \right) + A L^{-1} \left(\frac{1}{s^2 + 9} \right) + \frac{1}{5} L^{-1} \left(\frac{s}{s^2 + 4} \right)$$

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$$\Rightarrow x = \frac{4}{5} \cos 3t + \frac{A}{3} \sin 3t + \frac{1}{5} \cos 2t$$

(Put $x = -1$ when $t = \pi/2$)

$$\Rightarrow -1 = \frac{4}{5} \cos \frac{3\pi}{2} + \frac{A}{3} \sin \frac{3\pi}{2} + \frac{1}{5} \cos \frac{2\pi}{2}$$

$$\Rightarrow -1 = 0 - \frac{A}{3} - \frac{1}{5} \Rightarrow A = \frac{12}{5}$$

$$\therefore x = \frac{4}{5} \cos 3t + \frac{12}{15} \sin 3t + \frac{1}{5} \cos 2t$$

$$x = \frac{4}{5} \cos 3t + \frac{4}{5} \sin 3t + \frac{1}{5} \cos 2t$$

Ans

which is required solution.

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• Second Shifting Theorem

Unit Step function

A function of type $\begin{cases} 1 & t \geq a \\ 0 & t < a \end{cases}$ is called Unit step

function and it is denoted by $H(t-a)$; i.e. $H(t-a) = \begin{cases} 1 & t \geq a \\ 0 & t < a \end{cases}$

Second Shifting Theorem

Let $f(t)$ be a function of t $L(f(t)) = f(s)$ then

$$L\{f(t) H(t-a)\} = e^{-as} f(s)$$

for inverse Laplace Theorem

Let $f(s)$ be a inverse Laplace transform of $f(t)$ so that

$$L^{-1}(f(s)) = f(t)$$

$$\text{then } L^{-1}(e^{-as} f(s)) = F(t-a) H(t-a)$$

where $H(t-a)$ is unit step function.

⇒ for Laplace Transform

Q: Find $\{f(t)\}$

$$f(t) = \begin{cases} \sin(t - \pi/3) & t \geq \pi/3 \\ 0 & t < \pi/3 \end{cases}$$

$$\text{Sol: } \sin(t - \pi/3) \begin{cases} 1 & t \geq \pi/3 \\ 0 & t < \pi/3 \end{cases}$$

$$f(t) = \sin(t - \pi/3) H(t - \pi/3)$$

$$L(\sin t) = \frac{1}{s^2 + 1}$$

$$L(f(t)) = L(\sin(t - \pi/3) H(t - \pi/3)) = e^{-\pi s/3} \frac{1}{s^2 + 1}$$

Q find $L[f(t)]$

$$f(t) = \begin{cases} e^{t-a} & t \geq a \\ 0 & t < a \end{cases}$$

for-

$$f(t) = e^{t-a} \begin{cases} 1 & t \geq a \\ 0 & t < a \end{cases}$$

$$f(t) = e^{t-a} H(t-a)$$

$$L(e^t) = \frac{1}{s-1}$$

$$L(e^{t-a} H(t-a)) = e^{-as} \left(\frac{1}{s-1} \right) \text{ Ans}$$

Q find $L(f(t))$

$$f(t) = \begin{cases} \cos(t - 2\pi/3) & t \geq 2\pi/3 \\ 0 & t < 2\pi/3 \end{cases}$$

$$\text{for } f(t) = \cos(t - 2\pi/3) \begin{cases} 1 & t \geq 2\pi/3 \\ 0 & t < 2\pi/3 \end{cases}$$

$$f(t) \Rightarrow \cos(t - 2\pi/3) H(t - 2\pi/3)$$

$$L(\cos t) = \frac{s}{s^2 + 1}$$

$$L(\cos(t - 2\pi/3) H(t - 2\pi/3)) = e^{-2\pi s/3} \frac{s}{s^2 + 1} \text{ Ans}$$

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Inverse Laplace Transform

$$Q. L^{-1} \left(e^{-\pi \gamma_3 s} \frac{1}{s^2 + 1} \right)$$

Soln

$$L^{-1} \left(\frac{1}{s^2 + 1} \right) = \sin t$$

$$L^{-1} \left(e^{-\pi \gamma_3 s} \frac{1}{s^2 + 1} \right) = \sin(t - \pi \gamma_3) H(t - \pi \gamma_3)$$

$$\Rightarrow \sin(t - \pi \gamma_3) \cdot \begin{cases} 1 & t \geq \pi \gamma_3 \\ 0 & t < \pi \gamma_3 \end{cases}$$

$$\Rightarrow \begin{cases} \sin(t - \pi \gamma_3) & t \geq \pi \gamma_3 \\ 0 & t < \pi \gamma_3 \end{cases} \quad \text{Ans}$$

$$Q. L^{-1} \left(e^{-as} \frac{1}{s-1} \right)$$

$$\text{Soln} \rightarrow L^{-1} \left(\frac{1}{s-1} \right) = e^t$$

$$L^{-1} \left(e^{-as} \frac{1}{s-1} \right) = e^{t-a} H(t-a)$$

$$\Rightarrow \begin{cases} e^{t-a} & t \geq a \\ 0 & t < a \end{cases} \quad \text{Ans}$$

$$Q. L^{-1} \left(e^{-2\pi \gamma_3 s} \left(\frac{s}{s^2 + 1} \right) \right)$$

Soln

$$L^{-1} \left(\frac{s}{s^2 + 1} \right) = \cos t$$

$$\Rightarrow L^{-1} \left(e^{-2\pi \gamma_3 s} \cdot \frac{s}{s^2 + 1} \right) = \cos(t - 2\pi \gamma_3) H(t - 2\pi \gamma_3)$$

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$$\Rightarrow \begin{cases} \cos(t - 2\pi) & t \geq 2\pi \\ 0 & t < 2\pi \end{cases} \quad \text{Ans}$$

Q $L^{-1} \left(\frac{1}{s^2} e^{-2s} \right)$

Sol $\Rightarrow L^{-1} \left(\frac{1}{s^2} \right) = t$

$$\Rightarrow L^{-1} \left(e^{-2s} \cdot \frac{1}{s^2} \right) = (t-2) u(t-2) .$$

$$\Rightarrow \begin{cases} (t-2) & t \geq 2 \\ 0 & t < 2 \end{cases} \quad \text{Ans}$$

Q $L^{-1} \left(\frac{s}{s^2 - \omega^2} e^{-as} \right)$

Sol $\Rightarrow L^{-1} \left(\frac{s}{s^2 - \omega^2} \right) = \cosh \omega t$

$$\Rightarrow L^{-1} \left(e^{-as} \frac{s}{s^2 - \omega^2} \right) = \cosh \omega(t-a) u(t-a)$$

$$\Rightarrow \begin{cases} \cosh \omega(t-a) & t \geq a \\ 0 & t < a \end{cases} \quad \text{Ans}$$

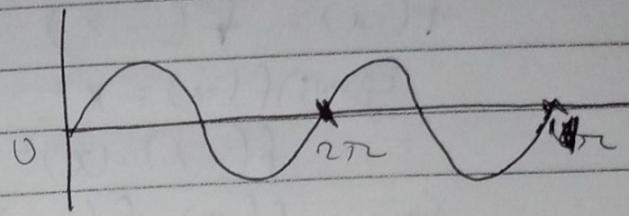
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• Fourier Series

→ Periodic :

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

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



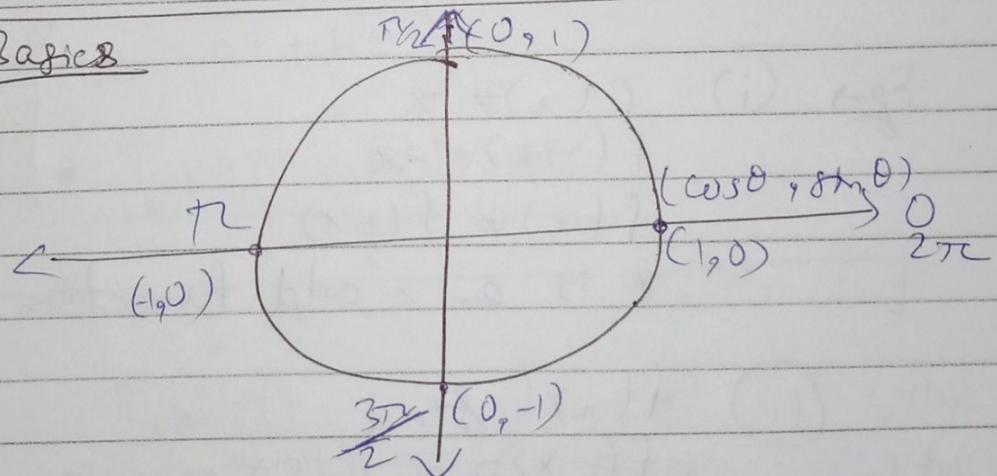
→ Dirichlet's Condition :

0 to 2π

$$\begin{aligned} f(x) &= \sum_{n=0}^{\infty} a_n \cos nx + \sum_{n=0}^{\infty} b_n \sin nx \\ &= [(\cancel{a_0 \cos 0}) + (a_1 \cos x) + (a_2 \cos 2x) + \dots] + \\ &\quad [(\cancel{b_0 \sin 0}) + (b_1 \sin x) + (b_2 \sin 2x) + \dots] \end{aligned}$$

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

• Basics



$$z = x + iy$$

$$\Rightarrow \cos \theta + i \sin \theta$$

$$\textcircled{1} \quad \sin n\pi = 0$$

$$\textcircled{2} \quad \cos (\text{even})\pi = 1$$

$$\cos (2n)\pi = 1$$

$$\begin{aligned} \textcircled{3} \quad \cos (\text{odd})\pi &= -1 \\ \cos (2n+1)\pi &= \cos (2n-1)\pi \\ &= -1 \end{aligned}$$

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⇒ Even function & Odd function

① Even function

$$f(x) = f(-x)$$

$$\text{Eg} \rightarrow i) f(x) = x^2$$

$$f(-x) = (-x)^2 = x^2$$

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

x^2 is an even function



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

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

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

$\cos x$ is an even function

② Odd function

$$f(x) = -f(-x)$$

Means $f(x) \neq f(-x)$

$$\text{Eg} \rightarrow i) f(x) = x$$

$$f(-x) = -x$$

$$f(x) \neq f(-x)$$

$\therefore x$ is an odd function

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

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

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

$\therefore \sin x$ is an odd function

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→ Integration u.v

ILATE

$$\int uv dx = u \int v dx - \int \left(\frac{du}{dx} \int v dx \right) dx + C$$

Modified

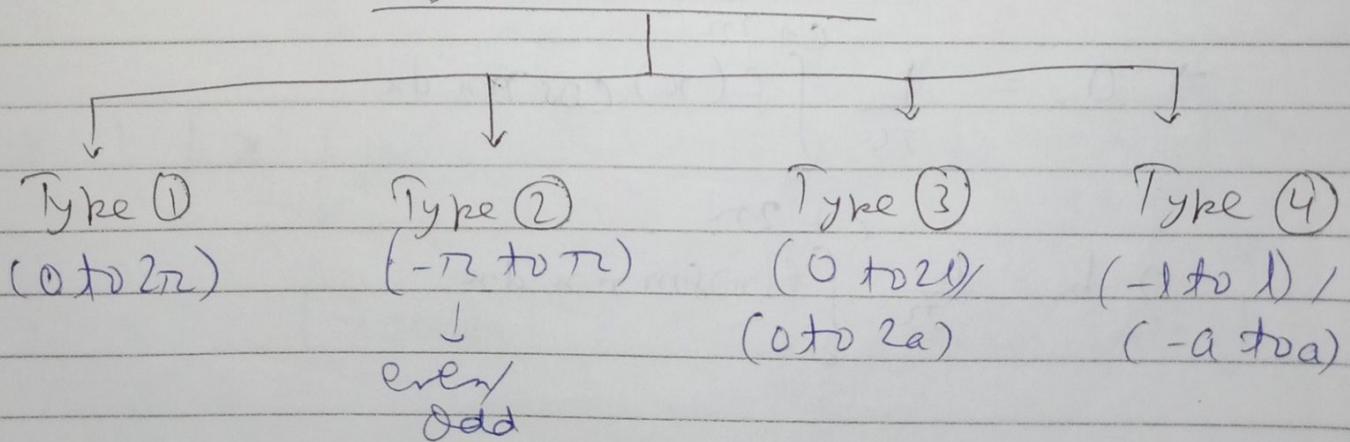
$$\int u v dx = \cancel{\left(\frac{d}{dx} \cdot \right)} \cdot u v_1 - u' v_2 + u'' v_3 - u''' v_4 + u^{(4)} v_5 - \dots$$

→ Extra formulae on integration by parts

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

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

• Types of limits



• Type 1

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Limits (0 to 2π)

* Fourier coefficients

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

Take integral on both sides, with limits c to $c+2\pi$;

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

(Suppose c = 0)

$$\Rightarrow a_0 [x]_c^{c+2\pi} + 0 + 0$$

$$\Rightarrow \int_c^{c+2\pi} f(x) dx = a_0 [c+2\pi - c]$$

$$\Rightarrow a_0 = \frac{1}{2\pi} \int_c^{c+2\pi} f(x) dx$$

$$\Rightarrow a_n = \frac{1}{\pi} \int_c^{c+2\pi} f(x) \cos nx dx$$

$$\Rightarrow b_n = \frac{1}{\pi} \int_c^{c+2\pi} f(x) \sin nx dx$$

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Type 1: Limits 0 to 2π

Q. Find the Fourier series of $f(x) = x^2$ in $(0, 2\pi)$.

$$\text{Ans} \rightarrow \text{Let } x^2 = a_0 + \left(\sum_{n=1}^{\infty} a_n \sin nx \right) + \left(\sum_{n=1}^{\infty} b_n \cos nx \right)$$

$$+ \sum_{n=1}^{2\pi} b_n \sin nx$$

$$\textcircled{1} \quad a_0 = \frac{1}{2\pi} \int_0^{2\pi} x^2 dx = \frac{1}{2\pi} \left[\frac{x^3}{3} \right]_0^{2\pi}$$

$$\Rightarrow \frac{1}{6\pi} [(2\pi)^3 - 0] \Rightarrow \frac{8\pi^3}{6\pi} \Rightarrow \frac{4\pi^2}{3}$$

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

$$\Rightarrow \frac{1}{\pi} \int_0^{2\pi} x^2 \cos nx dx$$

$$\left(\int u v dx = u v_i - \cancel{u' v_i} + u'' v_i - \dots \right)$$

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

$$\Rightarrow \frac{2}{n^2\pi} \left[x \cos nx \right]_0^{2\pi} \Rightarrow \frac{2}{n^2\pi} [(2\pi \cos 2n\pi) - 0]$$

$$\Rightarrow \frac{2}{n^2\pi} [2\pi (\cos 2n\pi)] \Rightarrow \frac{2}{n^2\pi} (2\pi) = \frac{4}{n^2}$$

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

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

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

$$\Rightarrow \frac{1}{\pi} \left[\left[(2\pi)^2 \left(-\frac{\cos 2\pi}{n} \right) + 2 \left(\frac{\cos 2n\pi}{n^3} \right) \right] - \left[0 + 2 \frac{\cos 0}{n^3} \right] \right]$$

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

$$\Rightarrow -\frac{4\pi}{n}$$

• Fourier series is

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

$$\text{Ans} x^2 = \frac{4\pi^2}{3} + \sum_{n=1}^{\infty} \frac{4}{n^2} \cos nx + \sum_{n=1}^{\infty} \left(-\frac{4\pi}{n} \right) \sin nx$$

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Q Obtain Fourier expansion of $f(x) = \left(\frac{\pi-x}{2}\right)^2$ in the interval $0 \leq x \leq 2\pi$.

soln → As Fourier series is

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

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

$$\Rightarrow \frac{1}{2\pi} \int_0^{2\pi} \left(\frac{\pi-x}{2}\right)^2 dx = \frac{1}{8\pi} \int_0^{2\pi} (\pi-x)^2 dx$$

$$a_0 = \frac{1}{8\pi} \left[\frac{-(\pi-x)^3}{-3} \right]_0^{2\pi} = -\frac{1}{24\pi} [(\pi-2\pi)^3 - (\pi-0)^3]$$

$$\Rightarrow -\frac{1}{24\pi} [-\pi^3 - \pi^3]$$

$$\Rightarrow \frac{2\pi^3}{24\pi} \Rightarrow \frac{\pi^2}{12}$$

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

$$\Rightarrow \frac{1}{4\pi} \left[(\pi-x)^2 \overset{0}{\underset{n}{\cancel{\sin nx}}} - 2(\pi-x)(-1) \left(-\frac{\cos nx}{n^2} \right) \right]$$

$$+ 2(-1)(-1) \left(-\frac{\overset{0}{\underset{n^3}{\cancel{\sin nx}}}}{n^3} \right) \Big|_0^{2\pi}$$

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$$\Rightarrow a_n = \frac{1}{4\pi} \left[-2(\pi-x) \left(\frac{\cos nx}{n^2} \right) \right]_0^{2\pi}$$

$$\Rightarrow -\frac{2}{4\pi} \left[(\pi-2\pi) \left(\frac{\cos 2\pi}{n^2} \right) - (\pi-0) \left(\frac{\cos 0}{n^2} \right) \right]$$

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

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

$$\Rightarrow b_n = \frac{1}{\pi} \int_0^{2\pi} (\pi-x)^2 g_{mn} dx$$

$$\Rightarrow \frac{1}{4\pi} \int_0^{2\pi} (\pi-x)^2 g_{mn} dx$$

$$\Rightarrow \frac{1}{4\pi} \left[(\pi-x)^2 \left(\frac{-\cos nx}{n} \right) - 2(\pi-x) (-1) \left(\frac{-\sin nx}{n^2} \right) \right]$$

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

$$\Rightarrow \frac{1}{4\pi} \left[(\pi-2\pi)^2 \left(\frac{-\cos 2\pi}{n} \right) + 2 \left(\frac{\cos 2\pi}{n^3} \right) - \right.$$

$$\left. (\pi-0)^2 \left(\frac{-\cos 0}{n} \right) + 2 \left(\frac{\cos 0}{n^3} \right) \right]$$

$$\Rightarrow \frac{1}{4\pi} \left[-\frac{\pi^2}{n} + \frac{2}{n^3} + \frac{\pi^2}{n} - \frac{2}{n^3} \right] = 0$$

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\Rightarrow Fourier expansion is

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

$$\Rightarrow \left(\frac{\pi - x}{2}\right)^2 = \frac{\pi^2}{12} + \sum_{n=1}^{\infty} \frac{1}{n^2} \cos nx \text{ Ans}$$

Type 2 : $(-\pi \text{ to } \pi)$

Q Expand the Fourier series for periodic function

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

\Rightarrow As Fourier series is

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

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

$$\rightarrow \frac{1}{2\pi} \left[\int_{-\pi}^{0} -\pi dx + \int_{0}^{\pi} x dx \right]$$

$$\rightarrow \frac{1}{2\pi} \left[-\pi(x) \Big|_{-\pi}^0 + \left(\frac{x^2}{2} \right) \Big|_0^\pi \right]$$

$$\rightarrow \frac{1}{2\pi} \left(-\pi(\pi) + \frac{\pi^2}{2} \right) \rightarrow -\frac{\pi}{4}$$

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

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

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

$$\Rightarrow \frac{1}{\pi} \left(-\pi(0) + \left\{ (0 + \frac{\cos n\pi}{n^2}) - (0 + \frac{\cos 0}{n^2}) \right\} \right)$$

$$\Rightarrow \frac{1}{\pi} \left(\frac{\cos n\pi}{n^2} - \frac{\cos 0}{n^2} \right)$$

$$\begin{cases} \cos 2n\pi = 1 \\ \cos n\pi \xrightarrow{\text{even} \rightarrow 1} \xrightarrow{\text{odd} \rightarrow -1} \end{cases} \Rightarrow \cos n\pi = (-1)^n$$

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

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

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

$$\Rightarrow \frac{1}{\pi} \left[\int_{-\pi}^{\pi} -\pi \sin nx dx + \int_0^{\pi} x \sin nx dx \right]$$

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$$\Rightarrow \frac{1}{\pi} \left[-\pi \left(-\frac{\cos nx}{n} \right) \Big|_{-\pi}^0 + \left\{ x \left(-\frac{\cos nx}{n} \right) + \left(\frac{\sin nx}{n^2} \right) \right\} \Big|_0^0 \right]$$

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

$$\Rightarrow 0 \left(\frac{1 - (-1)^n}{n} - \frac{(-1)^n}{n} \right)$$

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

∴ Fourier series is:

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

$$\text{Ans } f(x) = -\frac{\pi}{4} + \sum_{n=1}^{\infty} \frac{(-1)^n - 1}{n^2 \pi} \cos nx + \sum_{n=1}^{\infty} \left(1 - \frac{2(-1)^n}{n} \right) \sin nx$$

Even ka case

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

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Type 2 (Even & Odd function)

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

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

Find
these two
in even case

$$\textcircled{3} b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \quad \left. \begin{array}{l} \text{find this in} \\ \text{odd case.} \end{array} \right.$$

Q. Find the Fourier series of $f(x) = x^2$; $-\pi \leq x \leq \pi$.

Ans As $f(x) = x^2$ & $f(-x) = (-x)^2 = x^2$

$f(x) = f(-x)$; Given function is an even function

Fourier series will be

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

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

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$$\Rightarrow \frac{1}{2\pi} \int_{-\pi}^{\pi} x^2 dx \Rightarrow \frac{2}{2\pi} \int_0^{\pi} x^2 dx$$

$$\therefore a_0 = \frac{1}{\pi} \left[\frac{x^3}{3} \right]_0^\pi = \frac{1}{3\pi} [\pi^3 - 0] \Rightarrow \frac{\pi^2}{3}$$

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

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

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

$$\Rightarrow \frac{2 \times 2}{\pi} \left[\frac{\pi \cos n\pi}{n^2} - 0 \right] \Rightarrow \frac{4}{\pi} \left(\frac{\pi (-1)^n}{n^2} \right)$$

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

\therefore Fourier Expansion is

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

$$\Rightarrow x^2 = \frac{\pi^2}{3} + \sum_{n=1}^{\infty} \frac{4(-1)^n}{n^2} \cos nx \quad \text{Ans}$$

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Q Obtain Fourier Series for

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

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

Sol $\rightarrow f(-x) = -x + \frac{\pi}{2} ; \pi < -x < 0$
 $= \frac{\pi}{2} + x ; 0 < -x < \pi$

$$\Rightarrow f(-x) = \frac{\pi}{2} - x ; \pi > x > 0$$
 $\Rightarrow \frac{\pi}{2} + x ; 0 > x > -\pi$

$\therefore f(x) = f(-x)$ (Given function is Even Function)

Fourier Expansion will be

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

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

$$\textcircled{2} = \frac{1}{2\pi} \left[\int_{-\pi}^0 (x + \frac{\pi}{2}) dx + \int_0^{\pi} (\frac{\pi}{2} - x) dx \right]$$

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

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

$$\Rightarrow \textcircled{3} a_0 = 0$$

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

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

OR

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

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

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

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

$$\Rightarrow \frac{2}{\pi} \left[-\frac{\cos n\pi}{n^2} + \frac{\cos 0}{n^2} \right]$$

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

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

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

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

Ans