

Fourier Series and Boundary Value Problems

The problems on this worksheet refer to material from sections §§10.2, 10.3, and 10.4 of our text. Please report any typos, omissions and errors to [aiffam@ucalgary.ca](mailto:aiffam@ucalgary.ca)

Fourier Series

**01.** Find the Fourier series of each of the following functions.

**a.**  $f(x) = x$ ,  $0 < x < 2\pi$ , and  $f(x + 2\pi) = f(x)$

**b.**  $f(x) = 3\pi^2 + 5x - 12x^2$ ,  $-\pi < x < \pi$ , and  $f(x + 2\pi) = f(x)$

**c\*.**  $f(x) = 3x^2 + 1$ ,  $-\pi < x < \pi$ , and  $f(x + 2\pi) = f(x)$

**d.**  $f(x) = \begin{cases} 1 & \text{if } -\frac{1}{2} < x \leq 0 \\ -1 & \text{if } 0 < x < \frac{1}{2} \end{cases}$  and  $f(x + 1) = f(x)$

Even and Odd Extensions

**02.** Define and sketch the even and odd extensions of the function  $f(x)$ .

**a.**  $f(x) = x$ ,  $0 \leq x \leq 1$

**b.**  $f(x) = \sin(x)$ ,  $0 \leq x \leq \pi$

**c.**  $f(x) = 1 - x$ ,  $0 \leq x \leq 1$

**d.**  $f(x) = x^2$ ,  $0 \leq x \leq 1$

**03.** Sketch the even and odd extensions of the given function  $f(x)$

**a.**  $f(x) = \begin{cases} 1 - x & \text{if } 0 \leq x < 1 \\ 0 & \text{if } 1 \leq x \leq 2 \end{cases}$

**b.**  $f(x) = \begin{cases} -\sin(x) & \text{if } 0 \leq x < \pi/2 \\ -1 & \text{if } \pi/2 \leq x \leq \pi \end{cases}$

Fourier Sine and Fourier Cosine Series

**04\*.** Find the Fourier sine series of  $f(x) = \begin{cases} 1 & \text{if } 0 < x \leq \frac{\pi}{2} \\ 0 & \text{if } \frac{\pi}{2} < x < \pi \end{cases}$

**05\*.** Find the Fourier cosine series of  $f(x) = \begin{cases} 1 & \text{if } 0 \leq x \leq 1 \\ 0 & \text{if } 1 < x \leq \pi \end{cases}$

**06.** Find the Fourier sine series and the Fourier cosine series of each of the following functions

**a.**  $f(x) = x$ ,  $0 < x < 1$

**b.**  $f(x) = 1$ ,  $0 < x < \pi$

### Convergence of Fourier Series

- 07\*.** Consider the function  $f(x) = \begin{cases} x^2 - 1 & \text{if } 0 \leq x < 1 \\ x & \text{if } 1 \leq x < 2 \\ -1 & \text{if } 2 \leq x < 4 \end{cases}$  Determine the values

to which the Fourier series of  $f(x)$  converges at  $x = \frac{1}{2}$ ,  $x = 2$ , and  $x = 4$ .

- 08\*.** Consider the function  $f(x) = \begin{cases} 0 & \text{if } -\pi < x < 0 \\ x + 1 & \text{if } 0 \leq x < \frac{\pi}{2} \\ 2x - 1 & \text{if } \frac{\pi}{2} < x < \pi \end{cases}$  Determine the values

to which the Fourier series of  $f(x)$  converges at  $x = 0$ ,  $x = 1$ ,  $x = \frac{\pi}{2}$ , and  $x = \pi$ .

- 09.** Determine all values of the constant  $c$  so that the Fourier series of the function

$$f(x) = \begin{cases} x^2 + c^2 & \text{if } 0 < x < 2 \\ 2x + 3c & \text{if } 2 < x < 3 \end{cases} \quad \text{converges to } 6 \text{ at } x = 2.$$

- 10.** Let  $f(x) = \begin{cases} x & \text{if } 0 \leq x < \pi \\ 2\pi - x & \text{if } \pi \leq x < 2\pi \end{cases}$  and  $f(x + 2\pi) = f(x)$ .
- a.** Find the Fourier series of  $f(x)$
- b.** Prove the following identities

$$1 + \frac{1}{3^2} + \frac{1}{5^2} + \frac{1}{7^2} + \cdots = \frac{\pi^2}{8} \quad \text{and} \quad 1 + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \cdots = \frac{\pi^2}{6}$$

## Answers and Solutions

If  $f(x)$  is piecewise continuous and  $2L$ -periodic, i.e., periodic with period  $2L$ , then its Fourier series is  $\frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(n\frac{\pi}{L}x\right) + b_n \sin\left(n\frac{\pi}{L}x\right)$ , where

$$a_n = \frac{1}{L} \int_I f(x) \cos\left(n\frac{\pi}{L}x\right) dx \quad \text{and} \quad b_n = \frac{1}{L} \int_I f(x) \sin\left(n\frac{\pi}{L}x\right) dx$$

$I$  is any interval of length  $2L$ . In practice it is the interval where the formula that defines  $f(x)$  is given. An important simplification:

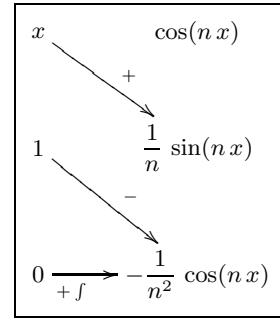
If  $f(x)$  is **even**, then  $a_n = \frac{2}{L} \int_0^L f(x) \cos\left(n\frac{\pi}{L}x\right) dx$  and  $b_n = 0$

If  $f(x)$  is **odd**, then  $a_n = 0$ , and  $b_n = \frac{2}{L} \int_0^L f(x) \sin\left(n\frac{\pi}{L}x\right) dx$

**01a.** The Fourier coefficients are

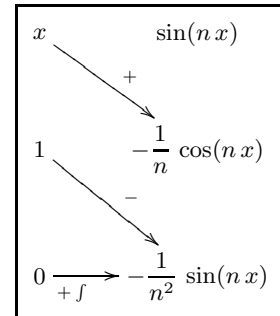
$$a_0 = \frac{1}{\pi} \int_0^{2\pi} x dx = \frac{1}{2\pi} x^2 \Big|_0^{2\pi} = 2\pi$$

$$\begin{aligned} a_n &= \frac{1}{\pi} \int_0^{2\pi} x \cos(nx) dx = \frac{x \sin(nx)}{\pi n} + \frac{\cos(nx)}{\pi n^2} \Big|_0^{2\pi} \\ &= \frac{1}{\pi n^2} - \frac{1}{\pi n^2} = 0 \\ b_n &= \frac{1}{\pi} \int_0^{2\pi} x \sin(nx) dx = -\frac{x \cos(nx)}{\pi n} + \frac{\sin(nx)}{\pi n^2} \Big|_0^{2\pi} \\ &= -\frac{2}{n} \end{aligned}$$



Hence

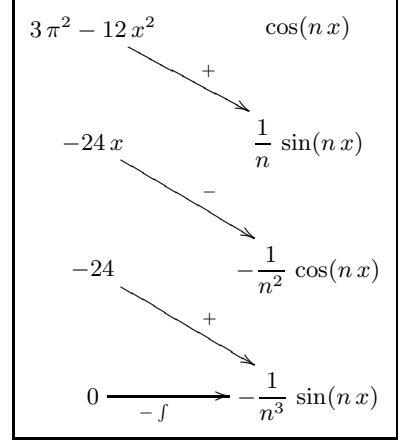
$$\begin{aligned} f(x) &\sim \frac{a_0}{2} + \sum_{n=1}^{+\infty} (a_n \cos(nx) + b_n \sin(nx)) \\ &\sim \pi + \sum_{n=1}^{+\infty} \frac{-2}{n} \sin(nx) \\ &\sim \pi - 2 \sum_{n=1}^{+\infty} \frac{1}{n} \sin(nx) \end{aligned}$$



**01b.** The Fourier coefficients are

$$\begin{aligned} a_0 &= \frac{1}{\pi} \int_{-\pi}^{\pi} (3\pi^2 + 5x - 12x^2) dx \\ &= \frac{2}{\pi} \int_0^{\pi} (3\pi^2 - 12x^2) dx = \frac{2}{\pi} (3\pi^2 x - 4x^3) \Big|_0^{\pi} \\ &= \frac{2}{\pi} (3\pi^3 - 4\pi^3) = -2\pi^2 \end{aligned}$$

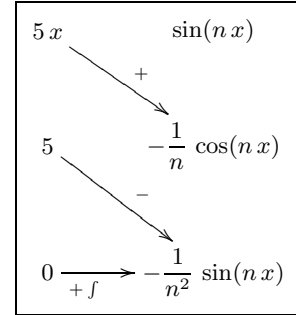
$$\begin{aligned} a_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} (3\pi^2 + 5x - 12x^2) \cos(nx) dx \\ &= \frac{2}{\pi} \int_0^{\pi} (3\pi^2 - 12x^2) \cos(nx) dx \end{aligned}$$



$$\begin{aligned} a_n &= \frac{2}{\pi} \left( \frac{(3\pi^2 - 12x^2) \sin(nx)}{n} - \frac{24x \cos(nx)}{n^2} + \frac{24 \sin(nx)}{n^3} \right) \Big|_0^{\pi} \\ &= \frac{2}{\pi} \left( -\frac{24x \cos(nx)}{n^2} \right) \Big|_0^{\pi} = \frac{2}{\pi} \frac{-24\pi \cos(n\pi)}{n^2} = -\frac{48 \cos(n\pi)}{n^2} \\ &= -48 \frac{(-1)^n}{n^2} \end{aligned}$$

and

$$\begin{aligned} b_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} (3\pi^2 + 5x - 12x^2) \sin(nx) dx \\ &= \frac{2}{\pi} \int_0^{\pi} (5x) \sin(nx) dx \\ &= \frac{2}{\pi} \left( -\frac{5x \cos(nx)}{n} + \frac{5 \sin(nx)}{n^2} \right) \Big|_0^{\pi} \\ &= -\frac{10 \cos(n\pi)}{n} = -10 \frac{(-1)^n}{n} \end{aligned}$$



Hence

$$3\pi^2 + 5x - 12x^2 \sim -\pi^2 - \sum_{n=1}^{+\infty} \left( 48 \frac{(-1)^n}{n^2} \cos(nx) + 10 \frac{(-1)^n}{n} \sin(nx) \right)$$

**01c.** Notice that the function is even, as a result  $b_n = 0$ , and

$$a_0 = \frac{2}{\pi} \int_0^{\pi} (3x^2 + 1) dx = \frac{2}{\pi} (x^3 + x) \Big|_0^{\pi} = \frac{2}{\pi} (\pi^3 + \pi) = 2\pi^2 + 2$$

$$\begin{aligned} a_n &= \frac{2}{\pi} \int_0^{\pi} (3x^2 + 1) \cos(nx) dx = \frac{2}{\pi} \left( \frac{(3x^2 + 1) \sin(nx)}{n} + \frac{6x \cos(nx)}{n^2} - \frac{6 \sin(nx)}{n^3} \right) \Big|_0^{\pi} \\ &= \frac{2}{\pi} \left( \frac{6x \cos(nx)}{n^2} \right) \Big|_0^{\pi} = \frac{2}{\pi} \frac{6\pi \cos(n\pi)}{n^2} = 12 \frac{(-1)^n}{n^2} \end{aligned}$$

Hence

$$3x^2 + 1 \sim \frac{a_0}{2} + \sum_{n=1}^{+\infty} a_n \cos(nx) = \pi^2 + 1 + 12 \sum_{n=1}^{+\infty} \frac{(-1)^n}{n^2} \cos(nx)$$

**01d.** Notice that the function is odd, as a result  $a_n = 0$ .

The period is  $2L = 1 \implies L = \frac{1}{2}$ . It follows

$$\begin{aligned} b_n &= \frac{2}{1/2} \int_0^{1/2} f(x) \sin\left(n \frac{\pi}{1/2} x\right) dx = 4 \int_0^{1/2} -\sin(n 2\pi x) dx = 4 \frac{\cos(2\pi n x)}{2\pi n} \Big|_0^{1/2} \\ &= 2 \frac{\cos(2\pi n x)}{\pi n} \Big|_0^{1/2} = 2 \frac{\cos(n\pi)}{\pi n} - 2 \frac{1}{\pi n} = \frac{2}{\pi} \frac{(-1)^n - 1}{n} \\ f(x) &\sim \frac{2}{\pi} \sum_{n=1}^{+\infty} \frac{(-1)^n - 1}{n} \sin(2\pi n x) \end{aligned}$$

If  $f(x)$  is a function defined in an interval  $(0, b)$ , then its odd extension, is the function  $f_{\text{odd}}(x)$ , that

► is defined in  $(-b, 0) \cup (0, b)$ , ► is odd, ► is equal to  $f(x)$  in  $(0, b)$ , i.e.,

$$f_{\text{odd}}(x) = \begin{cases} -f(-x) & \text{if } -b < x < 0 \\ f(x) & \text{if } 0 < x < b \end{cases}$$

Notice that if you want  $f_{\text{odd}}(x)$  to be defined at  $x = 0$ , then you must have  $f_{\text{odd}}(0) = 0$ , regardless whether  $f(0) = 0$  or not. Similarly, if  $f(b)$  is defined, then  $f_{\text{odd}}(b) = f(b)$  and  $f_{\text{odd}}(-b) = -f(b)$

If  $f(x)$  is a function defined in an interval  $(0, b)$ , then its even extension, is the function  $f_{\text{even}}(x)$ , that

► is defined in  $(-b, 0) \cup (0, b)$ , ► is even, ► is equal to  $f(x)$  in  $(0, b)$ , i.e.,

$$f_{\text{even}}(x) = \begin{cases} f(-x) & \text{if } -b < x < 0 \\ f(x) & \text{if } 0 < x < b \end{cases}$$

Notice that if  $f(0)$  is defined, then  $f_{\text{even}}(0) = f(0)$ . Similarly, if  $f(b)$  is defined, then  $f_{\text{even}}(b) = f(b)$ , and  $f_{\text{even}}(-b) = f(b)$ .

**02a.**  $f_{\text{even}}(x) = \begin{cases} -x & \text{if } -1 \leq x < 0 \\ x & \text{if } 0 \leq x \leq 1 \end{cases} = |x|$  and  $f_{\text{odd}}(x) = x, \quad -1 \leq x \leq 1$

**02b.**  $f_{\text{even}}(x) = \begin{cases} -\sin(x) & \text{if } -\pi \leq x < 0 \\ \sin(x) & \text{if } 0 \leq x \leq \pi \end{cases} = |\sin(x)|, \quad f_{\text{odd}}(x) = \sin(x), \quad -\pi \leq x \leq \pi$

**02c.**  $f_{\text{even}}(x) = \begin{cases} 1+x & \text{if } -1 \leq x < 0 \\ 1-x & \text{if } 0 \leq x \leq 1 \end{cases}, \quad f_{\text{odd}}(x) = \begin{cases} -1-x & \text{if } -1 \leq x < 0 \\ 0 & \text{if } x = 0 \\ 1-x & \text{if } 0 < x \leq 1 \end{cases}$

**02d.**  $f_{\text{even}}(x) = x^2, \quad -1 \leq x \leq 1, \quad f_{\text{odd}}(x) = \begin{cases} -x^2 & \text{if } -1 \leq x < 0 \\ x^2 & \text{if } 0 \leq x \leq 1 \end{cases} = x|x|$

$$\mathbf{03a.} \quad f_{\text{even}}(x) = \begin{cases} 0 & \text{if } -2 \leq x < -1 \\ x+1 & \text{if } -1 \leq x < 0 \\ 1-x & \text{if } 0 \leq x < 1 \\ 0 & \text{if } 1 \leq x \leq 2 \end{cases} \quad \text{and} \quad f_{\text{odd}}(x) = \begin{cases} 0 & \text{if } -2 \leq x < -1 \\ -x-1 & \text{if } -1 \leq x < 0 \\ 0 & \text{if } x = 0 \\ 1-x & \text{if } 0 < x < 1 \\ 0 & \text{if } 1 \leq x \leq 2 \end{cases}$$

$$\mathbf{03b.} \quad f_{\text{even}}(x) = \begin{cases} -1 & \text{if } -\pi \leq x < -\pi/2 \\ \sin(x) & \text{if } -\pi/2 \leq x < 0 \\ -\sin(x) & \text{if } 0 \leq x < \pi/2 \\ -1 & \text{if } \pi/2 \leq x \leq \pi \end{cases}$$

$$\text{and} \quad f_{\text{odd}}(x) = \begin{cases} 1 & \text{if } -\pi \leq x < -\pi/2 \\ -\sin(x) & \text{if } -\pi/2 \leq x < -\pi/2 \\ -1 & \text{if } \pi/2 \leq x \leq \pi \end{cases}$$

**04.** Here  $L = \pi$ , and the Fourier sine series is  $\sum_{n=1}^{+\infty} b_n \sin(nx)$ , where

$$\begin{aligned} b_n &= \frac{2}{\pi} \int_0^\pi f(x) \sin(nx) \, dx = \frac{2}{\pi} \int_0^{\pi/2} \sin(nx) \, dx = \frac{2}{\pi} \left. \frac{-\cos(nx)}{n} \right|_0^{\pi/2} \\ &= \frac{2}{\pi} \frac{1 - \cos(n\pi/2)}{n} \end{aligned}$$

Hence

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

**05.** Here  $L = \pi$ , and the Fourier cosine series is  $\frac{a_0}{2} + \sum_{n=1}^{+\infty} a_n \cos(nx)$ , where

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

$$\begin{aligned} a_n &= \frac{2}{\pi} \int_0^\pi f(x) \cos(nx) \, dx = \frac{2}{\pi} \int_0^1 \cos(nx) \, dx = \frac{2}{\pi} \left. \frac{\sin(nx)}{n} \right|_0^1 \\ &= \frac{2}{\pi} \frac{\sin(n)}{n} \end{aligned}$$

Hence

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

**06a.** Fourier sine series:  $x \sim -\frac{2}{\pi} \sum_{n=1}^{+\infty} \frac{(-1)^n}{n} \sin(n\pi x)$

Fourier cosine series:  $x \sim \frac{1}{2} + \frac{2}{\pi^2} \sum_{n=1}^{+\infty} \frac{(-1)^n - 1}{n^2} \cos(n\pi x)$

**06b.** Fourier sine series:  $1 \sim -\frac{2}{\pi} \sum_{n=1}^{+\infty} \frac{(-1)^n - 1}{n} \sin(nx)$

Fourier cosine series:  $1 \sim 1$

- 07.** Both  $f(x)$  and  $f'(x)$  are piecewise continuous in  $[0, 4]$ , the Fourier series associated with  $f(x)$  converges at every  $x$  in  $[1, 4]$  and has value  $\frac{f(x+0) + f(x-0)}{2}$ .

- a.** At  $x = \frac{1}{2}$ , the function is continuous, and the Fourier series has value

$$\frac{f(1/2+0) + f(1/2-0)}{2} = f(1/2) = \left(\frac{1}{2}\right)^2 - 1 = -\frac{3}{4}$$

- b.** At  $x = 2$ , the Fourier series has value

$$\frac{f(2+0) + f(2-0)}{2} = \frac{-1+2}{2} = \frac{1}{2}$$

- c.** At  $x = 4$ , the Fourier series has value

$$\frac{f(4+0) + f(4-0)}{2} = \frac{f(0+0) + f(4-0)}{2} = \frac{-1-1}{2} = -1$$

- 08.** Both  $f(x)$  and  $f'(x)$  are piecewise continuous in  $[-\pi, \pi]$ , the Fourier series associated with  $f(x)$  converges at every  $x$  in  $[-\pi, \pi]$  and has value  $\frac{f(x+0) + f(x-0)}{2}$ .

- a.** At  $x = 0$ , the Fourier series has value

$$\frac{f(0+0) + f(0-0)}{2} = \frac{1+0}{2} = \frac{1}{2}$$

- b.** At  $x = \pi/2$ , the Fourier series has value

$$\frac{f(\pi/2+0) + f(\pi/2-0)}{2} = \frac{(\pi-1) + (\pi/2+1)}{2} = \frac{3\pi}{4}$$

- 08c.** At  $x = \pi$ , the Fourier series has value

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

- 09.** Both  $f(x)$  and  $f'(x)$  are piecewise continuous in  $[-\pi, \pi]$ , the Fourier series associated with  $f(x)$  converges at every  $x$  in  $[0, 3]$  and has value  $\frac{f(x+0) + f(x-0)}{2}$ . In particular

$$\begin{aligned} \frac{f(2+0) + f(2-0)}{2} = 6 &\iff \frac{4+3c+4+c^2}{2} = 6 \iff c^2+3c-4=0 \\ &\iff (c+4)(c-1)=0 \iff c=-4, 1 \end{aligned}$$

**10a.** First notice that  $f(x)$  is an even function. It follows  $b_n = 0$ ,  $n = 1, 2, \dots$

$$a_0 = \frac{2}{L} \int_0^L f(x) dx = \frac{2}{\pi} \int_0^\pi x dx = \frac{x^2}{\pi} \Big|_0^\pi = \pi$$

and

$$\begin{aligned} a_n &= \frac{2}{L} \int_0^L f(x) \cos\left(n \frac{\pi}{L} x\right) dx = \frac{2}{\pi} \int_0^\pi x \cos(nx) dx \\ &= \frac{2}{\pi} \left( \frac{x \sin(nx)}{n} + \frac{\cos(nx)}{n^2} \right) \Big|_0^\pi = \frac{2((-1)^n - 1)}{\pi n^2} \end{aligned}$$

Hence

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

But  $(-1)^n - 1 = \begin{cases} -2 & \text{if } n = 1, 3, 5, \dots \\ 0 & \text{if } n = 2, 4, 6, \dots \end{cases}$  It follows

$$f(x) \sim \frac{\pi}{2} - \frac{4}{\pi} \sum_{n=0}^{+\infty} \frac{\cos((2n+1)x)}{(2n+1)^2}$$

**10b.** Because  $f(x)$  is continuous in its domain, we have

$$f(x) = \frac{\pi}{2} - \frac{4}{\pi} \sum_{n=0}^{+\infty} \frac{\cos((2n+1)x)}{(2n+1)^2} \quad \text{for any } x$$

Setting  $x = 0$ , leads to

$$0 = \frac{\pi}{2} - \frac{4}{\pi} \sum_{n=0}^{+\infty} \frac{1}{(2n+1)^2} \implies \frac{4}{\pi} \sum_{n=0}^{+\infty} \frac{1}{(2n+1)^2} = \frac{\pi}{2} \implies \sum_{n=0}^{+\infty} \frac{1}{(2n+1)^2} = \frac{\pi^2}{8}$$

To establish the second identity, write

$$\sum_{n=1}^{+\infty} \frac{1}{n^2} = \sum_{n=1}^{+\infty} \frac{1}{(2n)^2} + \sum_{n=0}^{+\infty} \frac{1}{(2n+1)^2} = \frac{1}{4} \sum_{n=1}^{+\infty} \frac{1}{n^2} + \sum_{n=0}^{+\infty} \frac{1}{(2n+1)^2}$$

Solving for  $\sum_{n=1}^{+\infty} \frac{1}{n^2}$ , we get

$$\sum_{n=1}^{+\infty} \frac{1}{n^2} = \frac{4}{3} \sum_{n=0}^{+\infty} \frac{1}{(2n+1)^2} = \frac{4}{3} \frac{\pi^2}{8} = \frac{\pi^2}{6}$$