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ESC384 Assignment 1

Due Wednesday, 27 September 2023, at 9:10am

The solution to the assignment must be uploaded to Quercus as a single PDF file at the specified time. For problems that require coding, please include a copy of the code in the aforementioned PDF file and also upload the source code as a single ZIP file to facilitate the grading process. In summary, there should be two separate files uploaded to Quercus: (i) a single PDF file with the entire solution to the assignment; (ii) the source code (anything that you would like to have graded) should be in a ZIP file. The PDF file (A4 size) must only look at the PDF file (and not the ZIP file). Finally, please adhere to the collaboration policy: the final write-up must be prepared individually without consulting others. (See the syllabus for details.)

Problem 1. Classification of PDEs (23%)

Consider the following PDEs:

- $\frac{\partial u}{\partial t} - \frac{\partial^2 u}{\partial x^2} = \sin(4x)$ in $\mathbb{R} \times \mathbb{R}_{>0}$
- $\frac{\partial u}{\partial t} - \frac{\partial^2 u}{\partial x^2} = -\pi \frac{x}{|x|}$ in $\mathbb{R} \times \mathbb{R}_{>0}$
- $\frac{\partial^2 u}{\partial t^2} - \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \sin(n) = 0$ in $\mathbb{R}^2 \times \mathbb{R}_{>0}$
- $-2\frac{\partial^2 u}{\partial x^2} + 2\frac{\partial^2 u}{\partial y^2} - 2\frac{\partial^2 u}{\partial z^2} = 0$ in \mathbb{R}^3

For each PDE, answer the following questions and briefly justify your answers.

- (4%) State the order.
- (4%) State if the PDE is linear homogeneous, linear nonhomogeneous, or nonlinear.
- (5%) If the equation is second-order, classify the equation as elliptic, parabolic, or hyperbolic. Hint: the standard analysis of the "A matrix" applies even if the equation is nonlinear.
- (3%) State whether the following statement (S1) holds: if v and w satisfies the PDE, then $v+w$ also satisfies the PDE.
- (3%) State whether the following statement (S2) holds: if u satisfies the PDE, then w obtained by shifting u by τ in the x direction (i.e., $w(x,t) = u(x-\tau,t)$) in $\mathbb{R} \times \mathbb{R}_{>0}$ and $w(x,y,t) = w(x-\tau,y,t)$ in $\mathbb{R}^2 \times \mathbb{R}_{>0}$ also satisfies the PDE.

Problem 2. Odd, even, and periodic functions (22%)

State if each of the following statements is true or false, and then prove the statement or provide a counterexample.

- (4%) If f is odd and g is even, then $f+g$ is odd.
- (5%) If $f : \mathbb{R} \rightarrow \mathbb{R}$ is even and continuously differentiable, then $g(x) = f'(x)$ is odd.
- (5%) If $f : \mathbb{R} \rightarrow \mathbb{R}$ is even and integrable, then $g(x) = \int_{x=0}^x f(t)dt$ is odd.
- (4%) If $f : \mathbb{R} \rightarrow \mathbb{R}$ is π -periodic and integrable, then $\int_{x=\pi}^{x+\pi} f(x)dx = \int_{x=0}^{\pi} f(x)dx$ for any $\pi \in \mathbb{R}$.

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Solutions
below
Questions



Problem 3. Fourier series solution of ODE (20%)

We wish to solve an ODE boundary value problem

$$-u'' + u = f \quad \text{in } (0, L),$$

$$u(x=0) = u(x=L) = 0,$$

where f is some square-integrable function, and L is the length of the domain. Our goal is to express the solution u as a series $u(x) = \sum_{n=0}^{\infty} \hat{u}_n \phi_n(x)$ where $\{\phi_n\}_{n=0}^{\infty}$ is an appropriate sequence of functions. Answer the following questions.

- (2%) Choose either (i) $\phi_n(x) = \sin(\lambda_n x)$ or (ii) $\phi_n(x) = \cos(\lambda_n x)$ and an appropriate λ_n so that the boundary conditions are satisfied for any set of coefficients \hat{u}_n , $n = 1, 2, \dots$. (From hereon, $\phi_n(x)$ should be replaced by $\sin(\lambda_n x)$ or $\cos(\lambda_n x)$ with an appropriate λ_n .)
- (10%) Substitute the expression found in (a) to the ODE, perform the necessary differentiation (assuming the solution is sufficiently smooth), and invoke the orthogonality relationship to find the expression for the coefficients \hat{u}_n in terms of the coefficient $\int_0^L f(x)\phi_n(x)dx$.
- (7%) Let $f = x$. Find coefficients \hat{u}_n , $n = 1, 2, \dots$ associated with the solution u .

Problem 4. Convergence of Fourier series (35%)

Throughout this problem, let $f(x) = x^2$, $x \in [0, 1]$. This problem requires the use of MATLAB or another computer program to implement.

- (6%) Find, analytically, the Fourier cosine coefficients and the Fourier sine coefficients of f . We will hereafter refer to the cosine (resp. sine) series as f^c (resp. f^s) and the associated N -term truncated series as f_N^c (resp. f_N^s).
- (7%) Using MATLAB, plot, in a single figure, for $x \in [-1, 2]$ (i) $f_{N=0}^c$, (ii) $f_{N=300}^c$, (iii) $f_{N=300}^s$, and (iv) the appropriate periodic extension of f that the series approximates.

(r) (7%) Repeat (b) for the Fourier sine series.

- (6%) Report, in a table, the pointwise error in the truncated Fourier cosine and sine series $|f(x) - f_N^c(x)|$ and $|f(x) - f_N^s(x)|$ at $x = 0.5$ for $N = 3, 30$, and 300 . (There should be six entries in the table.) Report a figure for each case. Discuss if the observed behavior is consistent with the expected pointwise convergence of the series.

- (6%) Report, in a table, the maximum error in the truncated Fourier sine series $\max_{x \in [0, 1]} |f(x) - f_N^s(x)|$ versus N for $N = 3, 30$, and 300 . (Approximate the "max" on a sufficiently fine set of evaluation points.) Discuss if the observed behavior is consistent with the expected uniform convergence behavior of the series.

- (4%) Would the maximum error in the truncated Fourier sine series $\max_{x \in [0, 1]} |f(x) - f_N^s(x)|$ behave differently from that for the Fourier cosine series as $N \rightarrow \infty$? Describe the expected behavior.

Hint: we can find the answer analytically without carry out the computation.

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SOLUTIONS - Aryan Nagpal ,1007792596
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PDE's ESC384
Assignment 1

(1) $\frac{\partial u}{\partial t} - \frac{\partial^2 u}{\partial x^2} = \sin(4x)$

$$\frac{\partial u}{\partial t} - \frac{\partial^2 u}{\partial x^2} = \frac{-u}{1+4x}$$

$$\frac{\partial^2 u}{\partial t^2} - \frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial y^2} + \sin(u) = 0$$

$$\frac{\partial^2 u}{\partial x^2} + 2\frac{\partial^2 u}{\partial x \partial y} - 2\frac{\partial^2 u}{\partial y^2} = 0$$

Order	Reason
i) 2nd order	$(x^2/\partial x^2)$ term
ii) 2nd order	$(-\partial^2/\partial x^2)$ term
iii) 2nd order	All derivative terms
iv) 2nd order	Call terms

Order	Reason
i) linear non-homogeneous	
ii) linear homogeneous	
iii) non-linear	
iv) linear homogeneous	

(C) A matrices for all PDE's:
only considering 2nd order terms on matrix diagonal as eigenvalues with $\partial/\partial t^2$ term as the 0 in coordinate, and other $\partial/\partial x^2, \partial/\partial y^2$ terms in each following column.

(i) $\begin{bmatrix} 0 & 0 \\ 0 & -1 \end{bmatrix} \rightarrow \text{parabolic}$

$$\begin{aligned} \frac{\partial^2}{\partial t^2} v &\rightarrow \text{no term} \\ \frac{\partial^2}{\partial x^2} v &\rightarrow -1 \end{aligned} \quad \left. \begin{array}{l} \text{one-zero eigenvalue only} \\ \text{and all other eigenvalues} \\ \text{have same sign}, \\ \therefore \text{parabolic} \end{array} \right.$$

(iii) $\begin{bmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix} \rightarrow \text{hyperbolic}$

$$\begin{aligned} \frac{\partial^2}{\partial t^2} v &\rightarrow 1 \\ \frac{\partial^2}{\partial x^2} v &\rightarrow -1 \\ \frac{\partial^2}{\partial y^2} v &\rightarrow -1 \end{aligned} \quad \left. \begin{array}{l} \text{all eigenvalues non-zero but} \\ \text{all of them has a different} \\ \text{size.} \therefore \text{hyperbolic} \end{array} \right.$$

(ii) $\begin{bmatrix} 0 & 0 \\ 0 & -1 \end{bmatrix} \rightarrow \text{Parabolic}$

$$\begin{aligned} \frac{\partial^2}{\partial t^2} v &\rightarrow \text{no term} \\ \frac{\partial^2}{\partial x^2} v &\rightarrow -1 \end{aligned} \quad \left. \begin{array}{l} \text{one-zero eigenvalue only} \\ \text{and all other eigenvalues} \\ \text{have same sign}, \\ \therefore \text{parabolic} \end{array} \right.$$

(iv) $\begin{bmatrix} -2 & 1 \\ 1 & -2 \end{bmatrix} \rightarrow \text{Elliptic}$

$$\begin{aligned} \frac{\partial^2}{\partial t^2} v &\rightarrow -2 \\ \frac{\partial^2}{\partial x^2} v &\rightarrow -2 \\ \text{does not exist in} &\text{time domain} \end{aligned} \quad \left. \begin{array}{l} \text{all eigenvalues non-zero and} \\ \text{of the same sign.} \\ \therefore \text{elliptic.} \end{array} \right.$$

(d) i) $\frac{\partial v}{\partial t} + \frac{\partial^2 v}{\partial x^2} = \sin(4x)$

IF v and w satisfy the PDE, then

$$\frac{\partial v}{\partial t} + \frac{\partial^2 v}{\partial x^2} = \sin(4x) \quad \text{--- (1)}$$

$$\frac{\partial w}{\partial t} + \frac{\partial^2 w}{\partial x^2} = \sin(4x) \quad \text{--- (2)}$$

$$\text{--- (1)} + \text{--- (2)} = \frac{\partial v}{\partial t} + \frac{\partial w}{\partial t} + \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 w}{\partial x^2} = 2\sin(4x) \quad (\text{A})$$

but, $\frac{\partial(v+w)}{\partial t} + \frac{\partial^2(v+w)}{\partial x^2} = \sin(4x) \quad (\text{B}), \text{ and}$

$$\frac{\partial(v+w)}{\partial t} + \frac{\partial^2(v+w)}{\partial x^2} = \frac{\partial v}{\partial t} + \frac{\partial w}{\partial t} + \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 w}{\partial x^2} \quad (\text{C})$$

since the LHS of A and RHS of C are the same

$$\frac{\partial(v+w)}{\partial t} + \frac{\partial^2(v+w)}{\partial x^2} \text{ must be } = 2\sin(4x)$$

but this contradicts (B) which is the actual value
of the RHS.

Since $2\sin(4x) \neq \sin(4x)$, we can say that SI
does not hold.

$\therefore \text{does not hold}$

(d) ii) $\frac{\partial u}{\partial t} - \frac{\partial^2 u}{\partial x^2} = \frac{-v}{|1+x|}$

$$\frac{\partial v}{\partial t} - \frac{\partial^2 v}{\partial x^2} = \frac{-w}{|1+x|} \quad \text{--- (1)}$$

$$\frac{\partial w}{\partial t} - \frac{\partial^2 w}{\partial x^2} = \frac{-u}{|1+x|} \quad \text{--- (2)}$$

$$\frac{\partial(v+w)}{\partial t} - \frac{\partial^2(v+w)}{\partial x^2} = \frac{-(v+w)}{|1+x|} \quad (\text{A})$$

$$\frac{\partial(v+w)}{\partial t} - \frac{\partial^2(v+w)}{\partial x^2} = \frac{\partial v}{\partial t} + \frac{\partial w}{\partial t} - \frac{\partial^2 v}{\partial x^2} - \frac{\partial^2 w}{\partial x^2} \quad \text{--- (3)}$$

Adding (1), (2)

$$\frac{\partial v}{\partial t} + \frac{\partial w}{\partial t} - \frac{\partial^2 v}{\partial x^2} - \frac{\partial^2 w}{\partial x^2} = \frac{-v}{|1+x|} - \frac{-w}{|1+x|} \quad (\text{B})$$

$$\hookrightarrow \frac{-(v+w)}{|1+x|}$$

Since the RHS of (A) = RHS of (B), and the LHS and RHS
of those equations respectively are equivalent.
Thus SI holds for this PDE.

$\therefore \text{holds}$

(d) iii) $\frac{\partial^2 v}{\partial t^2} - \frac{\partial^2 v}{\partial x^2} - \frac{\partial^2 v}{\partial y^2} = -\sin(v)$

$$\frac{\partial^2 v}{\partial t^2} - \frac{\partial^2 v}{\partial x^2} - \frac{\partial^2 v}{\partial y^2} = -\sin(v) \quad \text{--- (1)}$$

$$\frac{\partial^2 w}{\partial t^2} - \frac{\partial^2 w}{\partial x^2} - \frac{\partial^2 w}{\partial y^2} = -\sin(w) \quad \text{--- (2)}$$

$$\frac{\partial^2(v+w)}{\partial t^2} - \frac{\partial^2(v+w)}{\partial x^2} - \frac{\partial^2(v+w)}{\partial y^2} = -\sin(v+w) \quad \text{--- (3)}$$

$$\frac{\partial^2(v+w)}{\partial t^2} - \frac{\partial^2(v+w)}{\partial x^2} - \frac{\partial^2(v+w)}{\partial y^2} = \frac{\partial^2 v}{\partial t^2} + \frac{\partial^2 w}{\partial t^2} - \frac{\partial^2 v}{\partial x^2} - \frac{\partial^2 w}{\partial x^2} - \frac{\partial^2 v}{\partial y^2} - \frac{\partial^2 w}{\partial y^2} \quad (\text{A})$$

Adding (1), (2)

$$\frac{\partial^2 v}{\partial t^2} + \frac{\partial^2 w}{\partial t^2} - \frac{\partial^2 v}{\partial x^2} - \frac{\partial^2 w}{\partial x^2} - \frac{\partial^2 v}{\partial y^2} - \frac{\partial^2 w}{\partial y^2} = -\sin(v) - \sin(w) \quad (\text{B})$$

But even though the LHS of B = RHS of A, the RHS and LHS
of B and A respectively are not equivalent

since, $-\sin(v+w) \neq -\sin(v) - \sin(w)$

SI does not hold for this PDE.

$\therefore \text{does not hold}$

(d) iv) $-2\frac{\partial^2 v}{\partial x^2} + 2\frac{\partial^2 v}{\partial xy} - \frac{\partial^2 v}{\partial y^2} = 0$

$$-2\frac{\partial^2 w}{\partial x^2} + 2\frac{\partial^2 w}{\partial xy} - \frac{\partial^2 w}{\partial y^2} = 0 \quad \text{--- (1)}$$

$$-2\frac{\partial^2 w}{\partial x^2} + 2\frac{\partial^2 w}{\partial xy} - 2\frac{\partial^2 w}{\partial y^2} = 0 \quad \text{--- (2)}$$

$$-2\frac{\partial^2(v+w)}{\partial x^2} + 2\frac{\partial^2(v+w)}{\partial xy} - 2\frac{\partial^2(v+w)}{\partial y^2} = 0$$

and,

$$\frac{\partial^2(v+w)}{\partial x^2} + 2\frac{\partial^2(v+w)}{\partial xy} - \frac{\partial^2(v+w)}{\partial y^2} = -2\frac{\partial^2 v}{\partial x^2} - \frac{\partial^2 w}{\partial x^2} + 2\frac{\partial^2 v}{\partial xy} + 2\frac{\partial^2 w}{\partial xy} - 2\frac{\partial^2 v}{\partial y^2} \quad (\text{A})$$

Adding (1), (2)

$$\Rightarrow \frac{\partial^2 v}{\partial x^2} - \frac{\partial^2 w}{\partial x^2} + 2\frac{\partial^2 v}{\partial xy} + 2\frac{\partial^2 w}{\partial xy} - 2\frac{\partial^2 v}{\partial y^2} = 0 \quad (\text{B})$$

Since, the RHS of (A) = RHS of (B), and the LHS of A is
also equal to the RHS of B = 0.

so, SI holds for this PDE.

$\therefore \text{holds}$

(c) $\frac{\partial u}{\partial t} - \frac{\partial^2 u}{\partial x^2} = \sin(4x)$

given u satisfies the PDE, and $u(x-t, t)$
when $u(x, y, t) = u(x-t, y, t)$

so, if we consider $z = x-\pi$

$\frac{\partial u}{\partial z} = \frac{\partial^2 u}{\partial x^2}$, since as shifting a derivative does not affect it as the constant term ' $-\pi$ ' goes to 0 anyway.

$\sin(u(x-\pi)) = \sin(4x-\pi)$, but we know $\sin(u)=0$
as it's π -periodic.

$\therefore \sin(u(x-\pi)) = \sin(4x-\pi) = \sin(4x)$

which means we can say

$\frac{\partial u}{\partial t} - \frac{\partial^2 u}{\partial x^2} = \sin(4x)$ is a new way of writing

the PDE, and since we know that $u(x, y, t) = u(x-\pi, y, t)$, and that z -substitution
does not affect the PDE, S2 holds for this PDE

\therefore holds

(c) $\frac{\partial u}{\partial t} - \frac{\partial^2 u}{\partial x^2} = \frac{-u}{|1+x|}$

Again, $z = x-\pi$

$\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial z^2}$, remains unaffected being a derivative term shift with constant ' $-\pi$ ' going to 0.

$\frac{-u}{|1+x|} \neq \frac{-u}{|1+x-\pi|}$, this term changes and we don't know if u is π -periodic

Meaning we can't say for sure if

$u(x, y, t)$ is still a solution of $\frac{\partial u}{\partial t} - \frac{\partial^2 u}{\partial x^2} = \frac{-u}{|1+x-\pi|}$

meaning we are not sure if $u(x-\pi, y, t)$ is a solution to the PDE, thus we conclude that

S2 does not hold for sure.

\therefore does not hold

(c) $\frac{\partial^2 u}{\partial t^2} - \frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial y^2} + \sin(u) \rightarrow$ The PDE seems to be coordinate independent, S2 must hold.

$\frac{\partial^2 u}{\partial t^2}, \frac{\partial^2 u}{\partial y^2}$ terms unchanged as they don't get affected by a shift in x .

Let $z = x-\pi$,

$\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial z^2}$, remains unaffected being a derivative term shift with constant ' $-\pi$ ' going to 0.

$\sin(u) = \sin(z) = \sin(x-\pi)$, since \sin is π -periodic

the shift by $-\pi$ does not impact the term and its unchanged.

Thus for all terms in the PDE, no change is observed with the shift, and $u(x, y, t) = u(x-\pi, y, t)$ still satisfies the PDE as a solution, and thus we conclude that S2 holds for this PDE

\therefore holds

(c) $-2 \frac{\partial^2 u}{\partial x^2} + 2 \frac{\partial^2 u}{\partial x \partial y} - 2 \frac{\partial^2 u}{\partial y^2} = 0$

Let $z = x-\pi$.

Since all terms are derivative terms, shifting them by π with the z -substitution won't affect the PDE as the constant term ' $-\pi$ ' in the derivative goes to 0 anyway.

$$\therefore -2 \frac{\partial^2 u}{\partial x^2} = -2 \frac{\partial^2 u}{\partial z^2}$$

$$2 \frac{\partial^2 u}{\partial x \partial y} = 2 \frac{\partial^2 u}{\partial z \partial y}$$

$$-2 \frac{\partial^2 u}{\partial y^2} = -2 \frac{\partial^2 u}{\partial z^2}$$

These new terms effectively form the same PDE $u(x-\pi, y, t) = u(x, y, t)$ which is just shifted by π , and S2 definitely holds for this PDE.

\therefore holds

(Q2)

a) odd: $f(-x) = -f(x)$ - ①
even: $g(x) = g(-x)$ - ②

b) even: $f(x) = f(-x)$ - ①

continuously differentiable: $f'(x)$ is continuous on I
i.e. $\lim_{x \rightarrow c} f(x) = f(c)$ on I

and $\lim_{x \rightarrow a^+} f(x) = f(a)$, $\lim_{x \rightarrow b^-} f(x) = f(b)$

Then for $f'(x)$ to be odd.

$$f'(-x) = -f'(x) \quad \text{-- ②}$$

differentiating both sides in ①

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

switching signs

$-f'(x) = f'(-x)$, which the same as ②, thus proved to be true.

c) even: $f(x) = f(-x)$ and integrable
 $g(x) = \int F(\xi) d\xi = f(x)$

as (d), thus proved to be true.]

(c) even: $f(x) = f(-x)$ and integrable

$$g(x) = \int_{-\infty}^x f(\xi) d\xi = f(x)$$

$\xi=0$

For $g(x)$ to be odd

$$\Rightarrow g(-x) = -g(x)$$

$$\Rightarrow g(-x) = \int_{-\infty}^{-x} f(\xi) d\xi = - \int_{\infty}^x f(\xi) d\xi = -g(x)$$

$\xi=0$ switching limits to reverse signs

$$\Rightarrow \int_{-\infty}^x f(\xi) d\xi, \text{ now if we make } \xi = -u, \\ \text{ it still gives us the same area under the curve as } f(u) = f(-u) \text{ even function.}$$

$$\text{Thus, } g(-x) = \int_{-\infty}^{-x} f(\xi) d\xi = - \int_{\infty}^0 f(u) du = \int_{-\infty}^0 f(u) du = -g(x)$$

$$\text{Hence, } g(-x) = -g(x)$$

proved! ∴ True

(d) \mathbb{Z} -periodic and integrable.

$$\int_{y+z}^{y+z} f(x) dx = \int_{x=y}^z f(x) dx \quad \forall y \in \mathbb{R}$$

We can split the LHS integral into 2 using laws of calculus on the bounds.

$$\Rightarrow \int_a^b f(x) dx = \int_a^b f(x) dx + \int_b^y f(x) dx$$

$$\Rightarrow \int_y^z f(x) dx + \int_z^y f(x) dx = \int_0^y f(x) dx \quad \text{--- (1)}$$

similarly, splitting the RHS integral with an arbitrary bound y that cancels out.

$$\Rightarrow \int_y^z f(x) dx + \int_z^y f(x) dx = \int_0^y f(x) dx + \int_y^z f(x) dx \quad \text{--- (2)}$$

subtracting (1)-(2)

$$\Rightarrow \int_y^z f(x) dx + \int_z^y f(x) dx - \int_y^z f(x) dx - \int_z^y f(x) dx$$

Terms 1 and 4 in the equation above are $-v$'s of each other and end up adding to 0.

$$\Rightarrow \int_z^y f(x) dx$$

Since we know the function is \mathbb{Z} -periodic

$$\left[\begin{array}{l} \int_a^b f(x) dx = \int_a^b f(x+z) dx \rightarrow \text{using this in the} \\ \text{equation above on the first term} \\ \int_z^y f(x+z) dx - \int_z^y f(x) dx \rightarrow \int_0^y f(x+z) dx - \int_0^y f(x) dx \end{array} \right]$$

Now, since the bounds are equal, we can combine the

2 integrals

$$\Rightarrow \int_0^y (f(x+z) - f(x)) dx \Rightarrow \int_0^y f(x+z-x) dx = \int_0^y f(z) dx = 0.$$

Since, they are equal to 0, this must mean

$$\int_{y+z}^{y+z} f(x) dx - \int_{x=y}^z f(x) dx = 0, \text{ as these are the original integrals we rewrote in various ways throughout.}$$

$$\therefore \int_{y+z}^{y+z} f(x) dx = \int_{x=y}^z f(x) dx, \text{ Thus proved! } \therefore \boxed{\text{True}}$$

(e)

a) $\phi_n(x) = \sin(\lambda_n x)$ because the boundary conditions stating the function to be equal to 0 when $x=0$ and $x=L$. A $\cos(\lambda_n x)$ function would not be equal to 0, when $x=0$, $\sin(\cos(0)) \neq 0$.

Now, that we know that $\phi_n(x)$ is of the form $\sin(\lambda_n x)$, we can use $x=L$ to find λ_n .

For $\sin(\lambda_n x)$ to be equal to 0 when $x=L$, $\sin(\lambda_n L) = 0$

$\therefore \lambda_n$ should be of the form $n\pi$ equating the two, we get

$$\lambda_n = \frac{n\pi}{L}$$

i.e., A_n should be of the form $n\pi$
equating the two, we get

$$A_n = \frac{n\pi}{L}$$

Thus, $\hat{u}_n(x) = \sin\left(\frac{n\pi x}{L}\right)$.

(b) Now, using $\hat{u}_n(x)$ from (a),

$$\text{we get } \rightarrow u(x) \sim \sum_{n=1}^{\infty} \hat{u}_n \sin\left(\frac{n\pi x}{L}\right)$$

Plugging this into,

$$-u'' + u = f$$

$$\sum_{n=1}^{\infty} \hat{u}_n \frac{n^2 \pi^2}{L^2} \sin\left(\frac{n\pi x}{L}\right) + \sum_{n=1}^{\infty} \hat{u}_n \sin\left(\frac{n\pi x}{L}\right) = f(x)$$

To invoke orthogonality relationship, we know

$$\int_0^L \sin\left(\frac{m\pi x}{L}\right) \cdot \sin\left(\frac{n\pi x}{L}\right) dx = \begin{cases} 0, & m \neq n \\ \frac{L}{2}, & m = n \end{cases}$$

Thus multiplying both sides by $\sin\left(\frac{m\pi x}{L}\right)$, and integrating over $(0, L)$, multiplying by 2.

$$2 \int_0^L \sin\left(\frac{m\pi x}{L}\right) \cdot \sum_{n=1}^{\infty} \hat{u}_n \frac{n^2 \pi^2}{L^2} \sin\left(\frac{n\pi x}{L}\right) + \sum_{n=1}^{\infty} \hat{u}_n \sin\left(\frac{n\pi x}{L}\right) dx = 2 \int_0^L \sin\left(\frac{m\pi x}{L}\right) f(x) dx$$

Using, the orthogonality relationship, we can simplify to

$$L \cdot \hat{u}_m \cdot \frac{n^2 \pi^2}{L^2} + L \cdot \hat{u}_n = 2 \sin\left(\frac{m\pi x}{L}\right) f(x)$$

Now, integrating both sides over $(0, L)$

$$L \cdot \hat{u}_m \cdot \frac{n^2 \pi^2}{L^2} + L \cdot \hat{u}_n \int_0^L dx = \int_0^L 2f(x) \sin\left(\frac{m\pi x}{L}\right) dx$$

constant terms

Multiplying both sides by $1/L$

$$\Rightarrow \hat{u}_m \cdot \frac{n^2 \pi^2}{L^2} + \hat{u}_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{m\pi x}{L}\right) dx$$

RHS = \hat{f}_m as given in the question, so replacing it
we can get,

$$\hat{u}_m \frac{n^2 \pi^2}{L^2} + \hat{u}_n = \hat{f}_m$$

$$\Rightarrow \hat{u}_m \left(\frac{n^2 \pi^2}{L^2} + 1 \right) = \hat{f}_m, \text{ and we know } \frac{n^2 \pi^2}{L^2} = \lambda_m^2$$

$$\therefore \hat{u}_m = \frac{\hat{f}_m}{\lambda_m^2 + 1}$$

(c) If $f(x) = x$

using relation from (b)

$$\hat{u}_n = \frac{\hat{f}_n}{\lambda_n^2 + 1}, \text{ where}$$

$$\hat{f}_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi x}{L}\right) dx$$

$$\Rightarrow \frac{2}{L} \int_0^L x \sin\left(\frac{n\pi x}{L}\right) dx$$

using the integrals list, we know

$$\int x \sin(\alpha x) dx = \frac{\sin(\alpha x)}{\alpha^2} - \frac{x \cos(\alpha x)}{\alpha}$$

Subbing in $\alpha = n\pi$

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

$$\Rightarrow \frac{2}{L} \left[\frac{\sin(n\pi L)}{n^2 \pi^2} - \frac{L \cos(n\pi L)}{n\pi} \right], \text{ other terms go to 0}$$

↓
becomes 0 as $\sin(n\pi L) = 0$, and $\cos(n\pi L) = L(-1)^n$

$$\hat{f}_n \Rightarrow \frac{2}{L} \left(\frac{-L^2 (-1)^n}{n\pi} \right) \Rightarrow \frac{2}{L} \left(\frac{L^2 (-1)^{n+1}}{n\pi} \right) \Rightarrow \frac{2L(-1)^{n+1}}{n\pi}$$

Now, finding \hat{u}_n by plugging the \hat{f}_n value we found
into the expression for \hat{u}_n found in (b).

$$\hat{u}_n = \frac{\hat{f}_n}{\lambda_n^2 + 1} \Rightarrow \frac{\frac{2}{L} \left(\frac{L^2 (-1)^{n+1}}{n\pi} \right)}{\frac{n^2 \pi^2}{L^2} + 1} \Rightarrow \frac{2L(-1)^{n+1}}{n\pi} \cdot \frac{L^2}{n^2 \pi^2 + L^2}$$

$$\therefore \hat{u}_n = \frac{2L^3 (-1)^{n+1}}{n^3 \pi^3 + L^2 \pi \pi}, n = 1, 2, 3, \dots$$

MATLAB IMPLEMENTATION

Code for all cosine series parts
i.e. `Qucb`, `dccosinepart`, `E`

Code for all sine series parts
i.e. `Quc`, `dsinepart`, `f`

MATLAB IMPLEMENTATION

$$\text{Q4} \quad f(x) = x^2, x \in [0, 1]$$

Fourier cosine series

$$\frac{1}{2}f_0 + \sum_{n=1}^{\infty} f_n \cos(n\pi x)$$

Fourier cosine coefficients

$$f_0 = 2 \int_0^1 f(x) dx \Rightarrow 2 \int_0^1 x^2 dx \Rightarrow \frac{2x^3}{3} \Big|_0^1 \Rightarrow \frac{2}{3}$$

$$f_n = 2 \int_0^1 f(x) \cos(n\pi x) dx \Rightarrow 2 \int_0^1 x^2 \cos(n\pi x) dx$$

Using integrals list, we know

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

so, plugging in x as πx bc we get,

$$2 \left[\frac{2x \cos(n\pi x)}{n^2 \pi^2} + \frac{(x^2 - 2) \sin(n\pi x)}{n^3 \pi^3} \right] \Big|_0^1 \Rightarrow 2 \left[\frac{2 \cos(n\pi)}{n^2 \pi^2} + \frac{(1 - 2) \sin(n\pi)}{n^3 \pi^3} \right], \text{ other terms becomes } 0 \text{ due to } x \text{ and } \sin(n\pi x) \text{ in numerator.}$$

$\sin(n\pi) = 0$ for any $n \in \{0, 1, 2, \dots\}$

and $\cos(n\pi) = (-1)^n$ for all $n \in \{0, 1, 2, \dots\}$

$$\Rightarrow f_n = \begin{cases} \frac{4}{n^2 \pi^2}, & n \text{ is even} \\ -\frac{4}{n^2 \pi^2}, & n \text{ is odd} \end{cases}$$

Fourier sine series

$$\sum_{n=1}^{\infty} f_n \sin(n\pi x)$$

Fourier sine coefficients

$$f_n = 2 \int_0^1 f(x) \sin(n\pi x) dx \Rightarrow 2 \int_0^1 x^2 \sin(n\pi x) dx$$

Using integrals list, we know

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

so, plugging in x as πx bc we get,

$$2 \left[\frac{2x \sin(n\pi x)}{n^2 \pi^2} + \frac{(2 - n^2 x^2) \cos(n\pi x)}{n^3 \pi^3} \right] \Big|_0^1 \Rightarrow 2 \left[\frac{(2 - n^2 \pi^2) \cos(n\pi)}{n^3 \pi^3} - \frac{(2) \cos(0)}{n^3 \pi^3} \right], \text{ other terms becomes } 0 \text{ due to } x \text{ and } \sin(n\pi x) \text{ in numerator.}$$

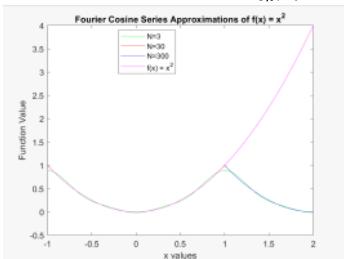
We know, $\cos(n\pi) = (-1)^n$ and $\cos(0) = 1$

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

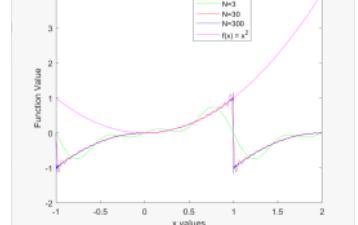
$$f_n = \begin{cases} \frac{-2}{n^3 \pi^3}, & n \text{ is even} \\ \frac{2 - 2(-1)^n}{n^3 \pi^3}, & n \text{ is odd} \end{cases}$$

c) Plot for Fourier sine series with $N = 3, 30, 300$ and periodic extension.

b) Plot for Fourier cosine series with $N = 3, 30, 300$ and periodic extension



Fourier Sine Series Approximation of $f(x) = x^2$



Truncated Pointwise errors. obtained from matlab, images on right. Refer to code for implementation!

Code for all cosine series parts i.e Q4b, d(cosine part), e

%Assignment 4b - Plot for fourier cosine series approximations

%Define function, fourier cosine series x bounds, sum

f = @(x, val) x.^2.*val;

f_3 = zeros(1, 3);

f_300 = zeros(1, 300);

f_3000 = zeros(1, 3000);

%Initializing vector to hold fourier series value for n'th term %N=3,30,300

N_1 = 3;

N_2 = 30;

N_3 = 300;

f_3 = zeros(1, length(f, val));

f_30 = zeros(1, length(f, val));

f_300 = zeros(1, length(f, val));

%Setting up truncated series to different N values

for n = 1:N_1

f_n = (4/(1+n))*((n*pi)^2)*f;

f_3 = f_3 + f_n.*cos(n*pi*x);

f_30 = f_3 + f_n.*cos(n*pi*x);

f_300 = f_3 + f_n.*cos(n*pi*x);

%Plotting and labeling

plot(x, val, f_3, 'r', LineWidth=0.5);

plot(x, val, f_30, 'b', LineWidth=0.5);

plot(x, val, f_300, 'g', LineWidth=0.5);

hold off

xlabel('x values');

ylabel('Function Value');

title('Fourier Cosine Series Approximations of f(x) = x^2');

legend('f(x)', 'N=3', 'N=30', 'N=300');

end

%

%Question 4 - part d (Fourier cosine pointwise error truncated)

%Define function, fourier cosine series bounds, sum

f = @(x) x.^2;

f_3.sum = 0;

f_30.sum = 0;

f_300.sum = 0;

%Initializing vector to hold fourier series value for n'th term %N=3,30,300

N_1 = 3;

N_2 = 30;

N_3 = 300;

f_3 = zeros(1, 1);

f_30 = zeros(1, 1);

f_300 = zeros(1, 1);

%Setting up truncated series to different N values

x=0.5;

for n = 1:N_1

f_n = (4/(1+n))*((n*pi)^2)*f;

f_3 = f_3 + f_n.*cos(n*pi*x);

f_30 = f_3 + f_n.*cos(n*pi*x);

f_300 = f_3 + f_n.*cos(n*pi*x);

%Error calculation for N=3,30,300 at x=0.5

%N=3

f = @(x) x.^2;

f_3_error = abs(f(x)-f_n.*cos(n*pi*x));

f_30_error = abs(f(x)-f_n.*cos(n*pi*x));

f_300_error = abs(f(x)-f_n.*cos(n*pi*x));

%

% x = 0.9

%Define function, fourier cosine series bounds, sum

f = @(x) x.^2;

f_3.sum = 0;

f_30.sum = 0;

f_300.sum = 0;

%Initializing vector to hold fourier series value for n'th term %N=3,30,300

N_1 = 3;

N_2 = 30;

N_3 = 300;

f_3 = zeros(1, 1);

f_30 = zeros(1, 1);

f_300 = zeros(1, 1);

%Setting up truncated series to different N values

x=0.9;

for n = 1:N_1

f_n = (4/(1+n))*((n*pi)^2)*f;

f_3 = f_3 + f_n.*cos(n*pi*x);

f_30 = f_3 + f_n.*cos(n*pi*x);

f_300 = f_3 + f_n.*cos(n*pi*x);

%Error calculation for N=3,30,300 at x=0.9

%N=3

f = @(x) x.^2;

f_3_error = abs(f(x)-f_n.*cos(n*pi*x));

f_30_error = abs(f(x)-f_n.*cos(n*pi*x));

f_300_error = abs(f(x)-f_n.*cos(n*pi*x));

%

%Question 4 - part e - Max error on x=[0,1] interval for Fourier cosine series approximation

%Define function, fourier cosine series x bounds, sum

x_val = 2 - linspace(0, 1, 1000);

f = @(x, val) x.^2.*val;

f_3.sum = 0;

f_30.sum = 0;

f_300.sum = 0;

%Initializing vector to hold fourier series value for n'th term %N=3,30,300

N_1 = 3;

N_2 = 30;

N_3 = 300;

f_3 = zeros(1, length(f, val));

f_30 = zeros(1, length(f, val));

f_300 = zeros(1, length(f, val));

%Setting up truncated series to different N values

f_n = 1;

f_n = (4/(1+n))*((n*pi)^2)*f;

f_3 = f_3 + f_n.*cos(n*pi*x_val);

f_30 = f_3 + f_n.*cos(n*pi*x_val);

f_300 = f_3 + f_n.*cos(n*pi*x_val);

%Truncated max error

%N=3

f_3_error_3 = max(abs(f(x_val_2)-f_n.*cos(n*pi*x_val_2)));

%N=30

f_3_error_30 = max(abs(f(x_val_2)-f_n.*cos(n*pi*x_val_2)));

%N=300

f_3_error_300 = max(abs(f(x_val_2)-f_n.*cos(n*pi*x_val_2)));

%Truncated max error

%N=3

f_3_error_3_max = max(abs(f(x_val_2)-f_n.*cos(n*pi*x_val_2)));

%N=30

f_3_error_30_max = max(abs(f(x_val_2)-f_n.*cos(n*pi*x_val_2)));

%N=300

f_3_error_300_max = max(abs(f(x_val_2)-f_n.*cos(n*pi*x_val_2)));

Code for all sine series parts i.e Q4c, d(sine part), f

%Assignment 4c - Plot for fourier sine series approximations

%Define function, fourier sine series x bounds, sum

x_val = 2 - linspace(0, 1, 1000);

f = @(x, val) x.^2.*val;

f_3.sum = 0;

f_30.sum = 0;

f_300.sum = 0;

%Initializing vector to hold fourier series value for n'th term %N=3,30,300

N_1 = 3;

N_2 = 30;

N_3 = 300;

f_3 = zeros(1, length(f, val));

f_30 = zeros(1, length(f, val));

f_300 = zeros(1, length(f, val));

%Setting up truncated series to different N values

for n = 1:N_1

f_n = (4/(1+n))*((n*pi)^2)*f;

f_3 = f_3 + f_n.*sin(n*pi*x_val);

f_30 = f_3 + f_n.*sin(n*pi*x_val);

f_300 = f_3 + f_n.*sin(n*pi*x_val);

%Plotting and labeling

plot(x, val, f_3, 'r', LineWidth=0.5);

plot(x, val, f_30, 'b', LineWidth=0.5);

plot(x, val, f_300, 'g', LineWidth=0.5);

hold off

xlabel('x values');

ylabel('Function Value');

title('Fourier Sine Series Approximation');

legend('N=3', 'N=30', 'N=300', 'f(x)=x^2');

end

%

%Question 4 - part f - Max error on x=[0,1] interval for Fourier sine series approximations

%Define function, fourier sine series x bounds, sum

x_val = 2 - linspace(0, 1, 1000);

f = @(x, val) x.^2.*val;

f_3.sum = 0;

f_30.sum = 0;

f_300.sum = 0;

%Initializing vector to hold fourier series value for n'th term %N=3,30,300

N_1 = 3;

N_2 = 30;

N_3 = 300;

f_3 = zeros(1, length(f, val));

f_30 = zeros(1, length(f, val));

f_300 = zeros(1, length(f, val));

%Setting up truncated series to different N values

for n = 1:N_1

f_n = (4/(1+n))*((n*pi)^2)*f;

f_3 = f_3 + f_n.*sin(n*pi*x_val);

f_30 = f_3 + f_n.*sin(n*pi*x_val);

f_300 = f_3 + f_n.*sin(n*pi*x_val);

%Error calculation for N=3,30,300 at x=0.9

%N=3

f = @(x) x.^2;

f_3_error_3 = abs(f(x_val_2)-f_n.*sin(n*pi*x_val_2));

%N=30

f_3_error_30 = abs(f(x_val_2)-f_n.*sin(n*pi*x_val_2));

%N=300

f_3_error_300 = abs(f(x_val_2)-f_n.*sin(n*pi*x_val_2));

%

%Question 4 - part f - Max error on x=[0,1] interval for Fourier sine series approximations

%Define function, fourier sine series x bounds, sum

x_val = 2 - linspace(0, 1, 1000);

f = @(x, val) x.^2.*val;

f_3.sum = 0;

f_30.sum = 0;

f_300.sum = 0;

%Initializing vector to hold fourier series value for n'th term %N=3,30,300

N_1 = 3;

N_2 = 30;

d) Truncated Pointwise errors. → obtained from matlab, images on right.
Refer to code for implementation.

X	Number of Terms (N)	Fourier Cosine series Pointwise truncated error	Fourier Sine series Pointwise truncated error
0.5	3	0.0180	0.0740
	30	2.1021e-04	0.0106
	300	2.2366e-06	0.0011
0.9	3	0.0172	0.3420
	30	4.9552e-05	0.0656
	300	1.9453e-06	0.0067

Name	Value
error_300_cos_x05	2.2366e-06
error_300_sine_x05	1.9453e-05
error_30_cos_x05	2.1021e-04
error_30_sine_x05	4.9552e-05
error_3_cos_x05	0.0180
error_3_sine_x05	0.0011

Name	Value
max_error_3	0.0011
max_error_30	0.0012
max_error_300	0.0013
error_300_cos_x05	0.00012
error_300_sine_x05	0.00012
error_30_cos_x05	0.00015
error_30_sine_x05	0.00012
error_3_cos_x05	0.0014
error_3_sine_x05	0.00013

Yes, it is consistent with expected pointwise convergence of a series, as that suggests that as $n \rightarrow \infty$ for a piecewise continuously differentiable function, the Fourier series approximation of a function $f(x) + f'(x)$, approaches $\frac{1}{2}[f(x^-) + f(x^+)]$. This trend is also shown in the table for both X values, where the difference between the Fourier cosine/sine series approximation and the function value at those points approaches 0, suggesting that the Fourier series approximation at that X goes to $\frac{1}{2}[f(x^-) + f(x^+)]$. Meaning that the approximation is pointwise convergent based on the error calculations.

e) Fourier cosine series
max truncated error for $N = 3, 30, 300, x \in [0, 1]$ → obtained from matlab images on right. Refer to code for implementation.

Number of Terms (N)	Fourier cosine series max truncated error
3	0.01150
30	0.0133
300	0.0013



Yes, the behaviour is consistent with the expected uniform convergence of a series as that states that for a continuous and piecewise continuously differentiable function, the max error (or the maximum absolute difference between the actual $f(x)$ value for any x , and the Fourier cosine series approximation for that x) would go to 0 as $n \rightarrow \infty$. As seen in the table above, the max error goes to 0 as n increases, allowing us to make the error (ϵ) arbitrarily small as $n \rightarrow \infty$, confirming Uniform convergence of the series.

f) Fourier sine series
max truncated error for $N = 3, 30, 300, x \in [0, 1]$ → obtained from matlab, images on right. Refer to code for implementation.

Number of Terms (N)	Fourier sine series max truncated error
3	1.0000
30	1.0000
300	1.0000



Yes, the behaviour of the max error in the Fourier sine series would be different to that of the Fourier cosine series as $N \rightarrow \infty$. The max error would always be 1 since $\sin(n\pi x) = 0$ when $x = 1$, no matter what the 'n' is, whereas the function value at $x = 1$, $f(x) = x^2 = 1$ always.

In the cosine series converges, this error uniformly converges to 0 as $N \rightarrow \infty$. This is because the $\cos(n\pi x)$ part of the series can be simplified as $(-1)^n$, and this expression converges to 1 when $N \rightarrow \infty$, and cancels out the function value $f(x) = x^2 = 1$ at $x = 1$.