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Recall that, for any periodic function  $f(x)$  with period  $L$ ,

$$\int_0^L f(x) dx = \int_a^{a+L} f(x) dx$$

Apply this result to ~~that~~ the statement that

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

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

to see that (since  $f(x) = x^2$  on  $[-\pi, \pi]$ ), then

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

Integrating by parts with

$$A' = \cos(nx)$$

$$A = \sin(nx)/n$$

$$B = x^2$$

$$B' = 2x$$

$$\dots = \frac{1}{\pi} \left( \left[ \sin(nx)/n \cdot x^2 \right]_{-\pi}^{\pi} - \int_{-\pi}^{\pi} 2x \sin(nx)/n \right)$$

$$= \frac{1}{\pi} \left( \left( \frac{1}{n} \cdot \pi^2 \right) - \left( \frac{-1}{n} \cdot \pi^2 \right) - \int_{-\pi}^{\pi} 2x \sin(nx)/n \right)$$

$$= \frac{1}{\pi} \left( \frac{2\pi^2}{n} - \int_{-\pi}^{\pi} 2x \sin(nx)/n \right)$$

Mistakenly  
assumed  
even/odd state  
of  $n$ .

Now evaluate the remaining integral by IBP with

$$A' = \sin(nx)/n$$

$$A = -\cos(nx)/n^2$$

$$B = 2x$$

$$B' = 2$$

$$\dots = \frac{1}{\pi} \left( \frac{2\pi^2}{n} - \left( \int_{-\pi}^{\pi} 2 \cdot (-\cos(nx)/n^2) + [2x \cdot (-\cos(nx)/n^2)]_{-\pi}^{\pi} \right) \right)$$

$$= \frac{1}{\pi} \left( \frac{2\pi^2}{n} + 2 \int_{-\pi}^{\pi} -\cos(nx)/n^2 dx \right)$$

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

$\pi \rightarrow -\pi$

We see that for all integer  $n$ ,

$$[\sin(nx)/n x^2]_{-\pi}^{\pi} = 0; \text{ thus}$$

$$\frac{1}{\pi} \left( [\sin(nx)/n x^2]_{-\pi}^{\pi} - \int_{-\pi}^{\pi} \sin(nx)/n 2x dx \right)$$

equals

$$\frac{-2}{\pi} \int_{-\pi}^{\pi} \sin(nx)/n x dx = \frac{-2}{\pi n} \int_{-\pi}^{\pi} x \sin(nx) dx$$

Integrate by parts with

$$B' = \sin(nx)$$

$$B = -\cos(nx)/n$$

$$A = x$$

$$A' = 1$$

to see that

$$\begin{aligned} \dots &= \frac{-2}{\pi n} \left( [x \cdot -\cos(nx)/n]_{-\pi}^{\pi} + \int_{-\pi}^{\pi} \cos(nx)/n dx \right) \\ &= \frac{-2}{\pi n} \left( [-x \cos(nx)/n] + \frac{1}{n^2} [\sin(nx)]_{-\pi}^{\pi} \right) \end{aligned}$$

Once again, for integer  $n$   $[\sin(nx)]_{-\pi}^{\pi} = 0$ , thus

$$\dots = \frac{2}{\pi n^2} [x \cos(nx)]_{-\pi}^{\pi}$$

For odd  $n$ ,

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

and for even  $n$ ,

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

we see that

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \cos(0x) dx = \frac{1}{\pi} \left[ \frac{x^3}{3} \right]_{-\pi}^{\pi} = \frac{\pi^2}{3}$$

and that there is no  $b_n$  component since the periodic parabola is even; as such we write

$$f(x) = \frac{\pi^2}{3} + \sum_{n=1}^{\infty} \frac{4(-1)^n}{n^2} \cos(nx). \quad \square$$