

Advanced Calculus

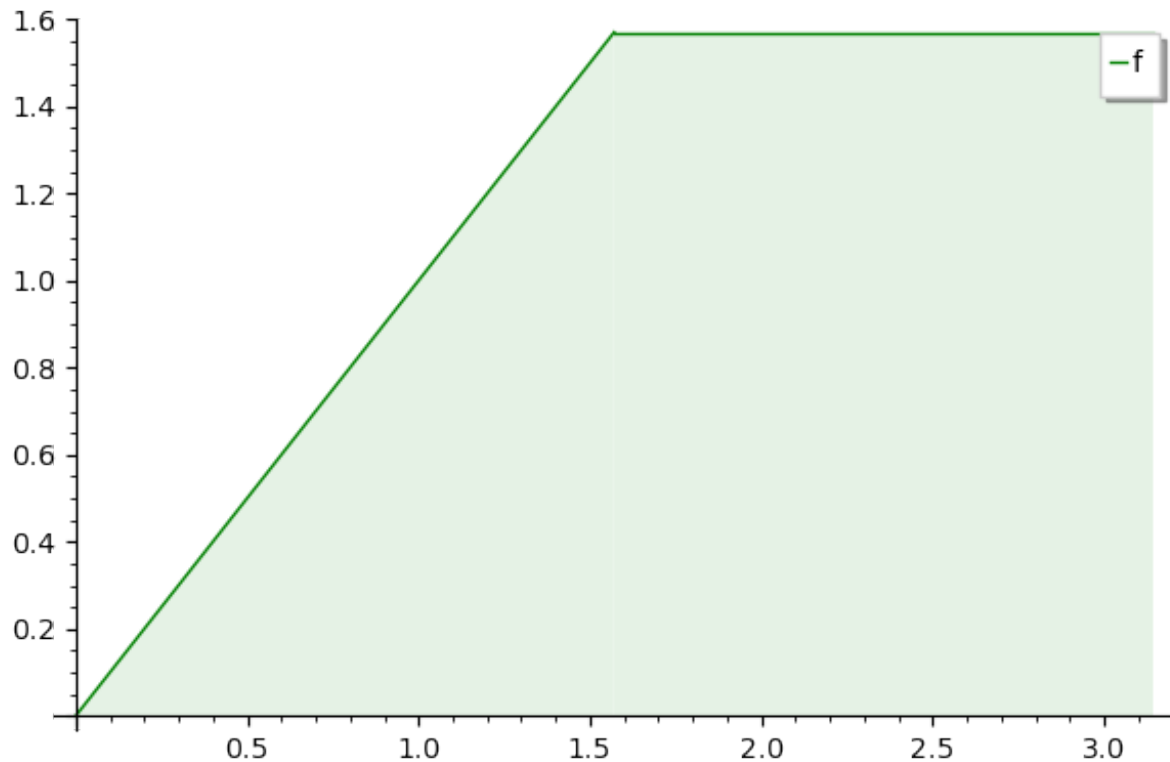
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Advanced Calculus

Problem 1

Find the Fourier cosine and sine series of the even and odd half range expansions of;



$$f = \begin{cases} x & 0 < x < \frac{\pi}{2} \\ \frac{\pi}{2} & \frac{\pi}{2} < x < \pi \end{cases}$$

Euler's Formulas

$$a_0 = \frac{1}{L} \int_0^L f(x) dx$$

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

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

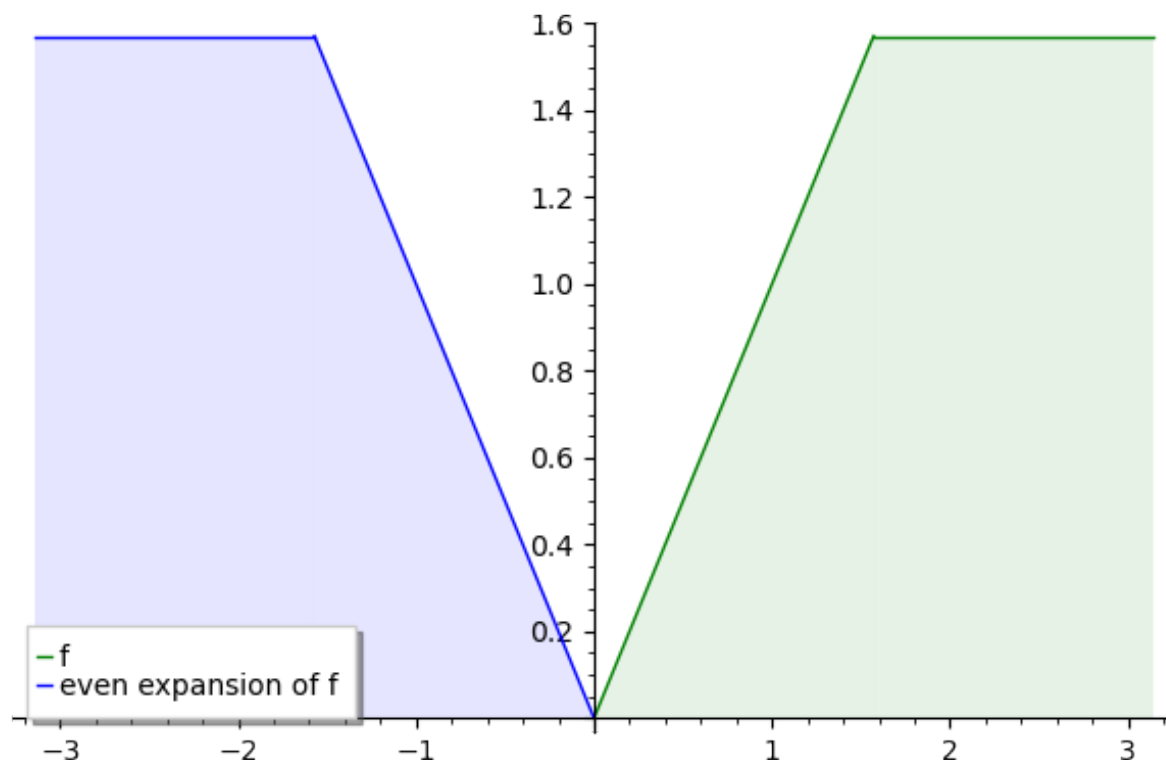
Period

$$p = 2\pi ; L = p/2 ; L = 2\frac{\pi}{2} ; L = \pi$$

Fourier Series

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

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

Even Expansion

$$a_0 = \frac{1}{\pi} \int_0^\pi f(x) dx = \frac{1}{\pi} \left[\int_0^{\frac{\pi}{2}} x dx + \int_{\frac{\pi}{2}}^\pi \frac{\pi}{2} dx \right]$$

$$a_0 = \frac{1}{\pi} \left[\left[\frac{x^2}{2} \right]_0^{\frac{\pi}{2}} + \left[\frac{\pi x}{2} \right]_{\frac{\pi}{2}}^\pi \right] = \frac{1}{\pi} \left[\left[\frac{\pi^2}{8} \right] + \left[\frac{\pi^2}{2} - \frac{\pi^2}{4} \right] \right] = \frac{1}{\pi} \left[\frac{\pi^2}{8} + \frac{4\pi^2}{8} - \frac{2\pi^2}{8} \right]$$

$$a_0 = \left[\frac{\pi}{8} + \frac{4\pi}{8} - \frac{2\pi}{8} \right] = \frac{3\pi}{8}$$

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

$$a_n = \frac{2}{\pi} \int_0^{\frac{\pi}{2}} x \cos(nx) dx + \frac{2}{\pi} \int_{\frac{\pi}{2}}^\pi \frac{\pi}{2} \cos(nx) dx$$

$$a_n = \frac{2}{\pi} \left[\frac{x \sin(nx)}{n} \right]_0^{\frac{\pi}{2}} - \int_0^{\frac{\pi}{2}} \frac{\sin(nx)}{n} dx + \int_{\frac{\pi}{2}}^\pi \cos(nx) dx$$

$$a_n = \frac{2}{\pi} \left[\frac{\pi \sin(\frac{n\pi}{2})}{2n} - \left[\frac{-\cos(nx)}{n^2} \right]_0^{\frac{\pi}{2}} \right] + \left[\frac{\sin(nx)}{n} \right]_{\frac{\pi}{2}}^\pi$$

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

$$\text{note : } \sin(n\pi) = 0 ; \forall n \in \mathbb{N}$$

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

$$a_n = \left[\frac{n\pi \sin(\frac{n\pi}{2}) + 2 \cos(\frac{n\pi}{2}) - 2}{n^2\pi} \right] - \left[\frac{n\pi \sin(\frac{n\pi}{2})}{n^2\pi} \right] = \frac{2 \cos(\frac{n\pi}{2}) - 2}{n^2\pi}$$

$$\text{note : } \cos\left(\frac{n\pi}{2}\right) = 0 ; \forall n \in \{1, 3, 5, \dots\},$$

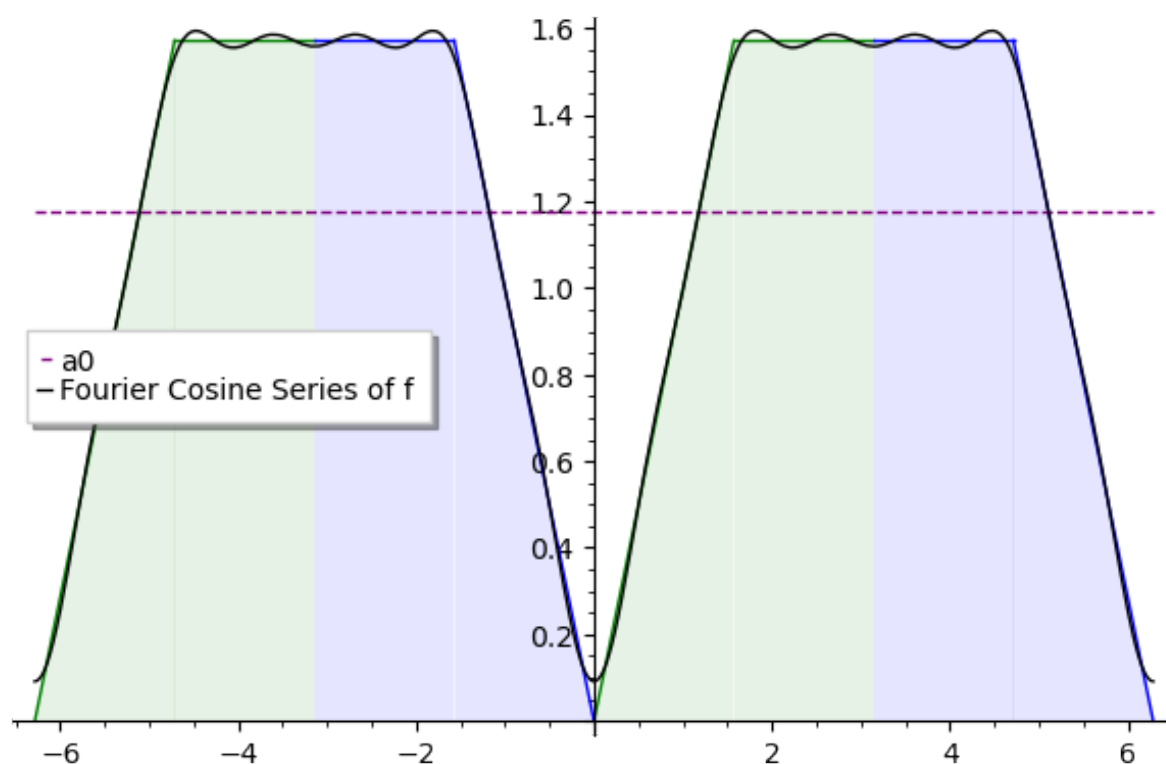
$$\cos\left(\frac{n\pi}{2}\right) = -1 ; \forall n \in \{2, 6, 10, \dots\}, \cos\left(\frac{n\pi}{2}\right) = 1 ; \forall n \in \{4, 8, 12, \dots\}$$

$$a_n = \begin{cases} -\frac{2}{n^2\pi} & n = 1, 3, 5 \dots \\ -\frac{4}{n^2\pi} & n = 2, 6, 10 \dots \\ 0 & n = 4, 8, 12 \dots \end{cases}$$

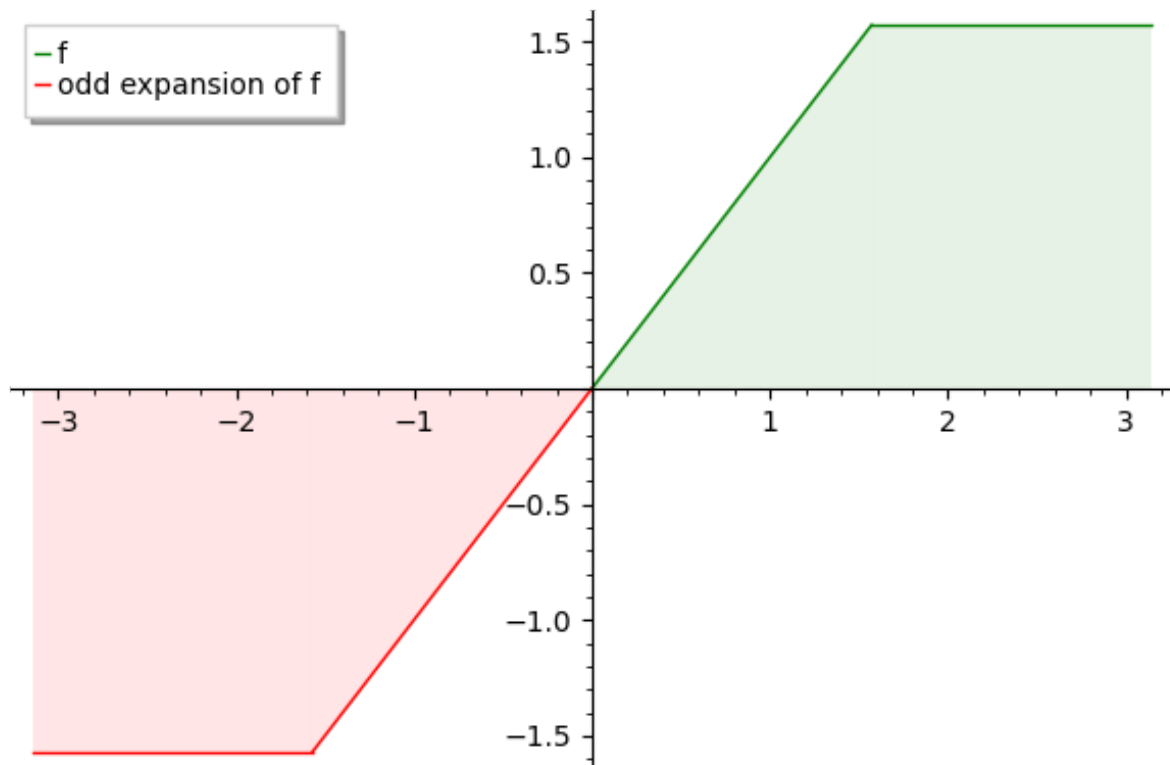
Cosine Fourier Series

$$f(x) = \frac{3\pi}{8} - \sum_{n=1,3,5\dots}^{\infty} \frac{2}{n^2\pi} \cos(nx) - \sum_{n=2,6,10\dots}^{\infty} \frac{4}{n^2\pi} \cos(nx)$$

$$f(x) = \frac{3\pi}{8} - \left[\frac{2 \cos(x)}{\pi} + \frac{4 \cos(2x)}{4\pi} + \frac{2 \cos(3x)}{9\pi} + \frac{2 \cos(5x)}{25\pi} + \frac{4 \cos(6x)}{36\pi} \dots \right]$$



Odd Expansion



$$\begin{aligned}
 b_n &= \frac{2}{\pi} \int_0^\pi f(x) \sin\left(\frac{n\pi x}{\pi}\right) dx = \frac{2}{\pi} \int_0^\pi f(x) \sin(nx) dx \\
 b_n &= \frac{2}{\pi} \int_0^{\frac{\pi}{2}} x \sin(nx) dx + \frac{2}{\pi} \int_{\frac{\pi}{2}}^\pi \sin(nx) dx \\
 b_n &= \frac{2}{\pi} \left[\left. \frac{-x \cos(nx)}{n} \right|_0^{\frac{\pi}{2}} - \int_0^{\frac{\pi}{2}} \frac{-\cos(nx)}{n} dx \right] + \int_{\frac{\pi}{2}}^\pi \sin(nx) dx \\
 b_n &= \frac{2}{\pi} \left[\left[\frac{-\pi \cos(\frac{n\pi}{2})}{2n} \right] - \left[\frac{-\sin(nx)}{n^2} \right]_0^{\frac{\pi}{2}} \right] + \left[\frac{-\cos(nx)}{n} \right]_{\frac{\pi}{2}}^\pi \\
 b_n &= \frac{2}{\pi} \left[\left[\frac{-\pi \cos(\frac{n\pi}{2})}{2n} \right] - \left[\frac{-\sin(\frac{n\pi}{2})}{n^2} \right] \right] + \left[\frac{-\cos(n\pi)}{n} - \frac{-\cos(\frac{n\pi}{2})}{n} \right] \\
 b_n &= \left[\frac{-2\pi \cos(\frac{n\pi}{2})}{2n\pi} + \frac{2 \sin(\frac{n\pi}{2})}{n^2 \pi} \right] + \left[\frac{-\cos(n\pi)}{n} + \frac{\cos(\frac{n\pi}{2})}{n} \right] \\
 b_n &= \left[\frac{-n\pi \cos(\frac{n\pi}{2})}{n^2 \pi} + \frac{2 \sin(\frac{n\pi}{2})}{n^2 \pi} + \frac{-n\pi \cos(n\pi)}{n^2 \pi} + \frac{n\pi \cos(\frac{n\pi}{2})}{n^2 \pi} \right] \\
 b_n &= \left[\frac{2 \sin(\frac{n\pi}{2}) + n\pi \cos(\frac{n\pi}{2}) - n\pi \cos(\frac{n\pi}{2}) - n\pi \cos(n\pi)}{n^2 \pi} \right] = \frac{2 \sin(\frac{n\pi}{2}) - n\pi \cos(n\pi)}{n^2 \pi}
 \end{aligned}$$

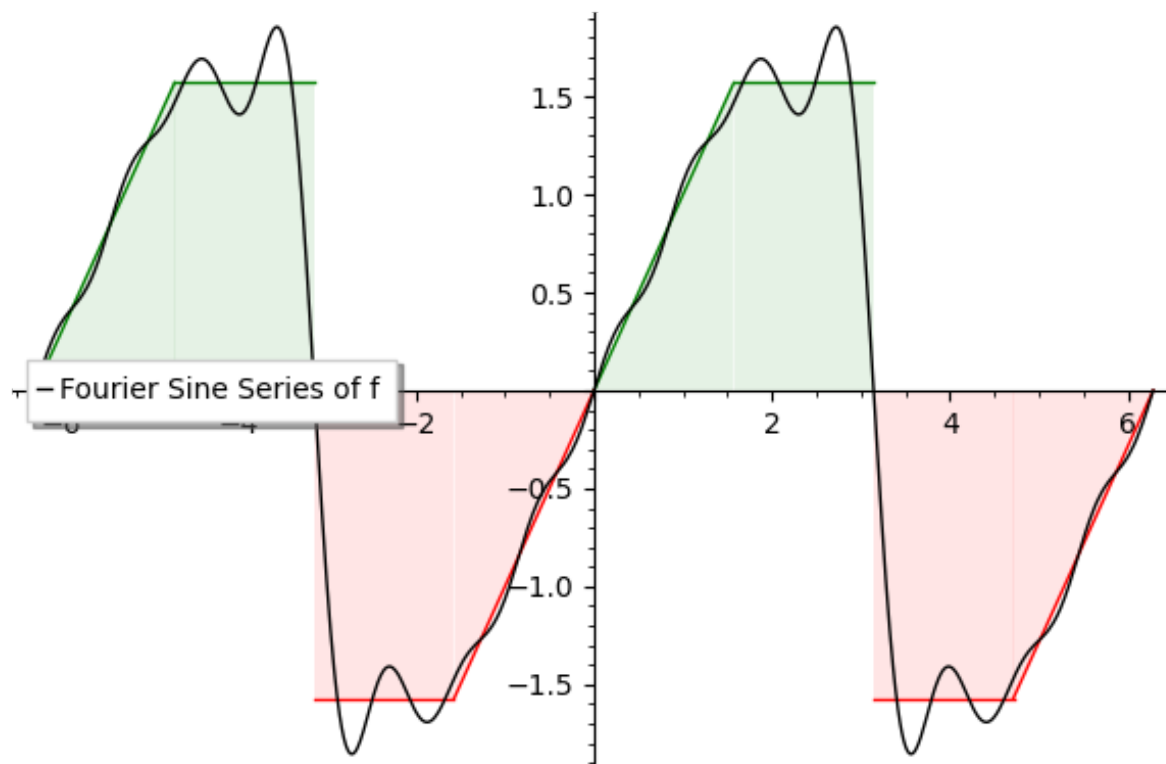
note : $\sin(\frac{n\pi}{2}) = 1$; $\forall n \in \{1, 5, 9 \dots\}$, $\sin(\frac{n\pi}{2}) = -1$; $\forall n \in \{3, 7, 11 \dots\}$,
 $\cos(n\pi) = -1$; $\forall n \in \{1, 3, 5 \dots\}$, $\cos(n\pi) = 1$ & $\sin(\frac{n\pi}{2}) = 0$; $\forall n \in \{2, 4, 6 \dots\}$

$$b_n = \begin{cases} \frac{n\pi+2}{n^2\pi} & n = 1, 5, 9 \dots \\ -\frac{1}{n} & n = 2, 4, 6 \dots \\ \frac{n\pi-2}{n^2\pi} & n = 3, 7, 11 \dots \end{cases}$$

Sine Fourier Series

$$f(x) = \sum_{n=1,5,9,\dots}^{\infty} \frac{n\pi+2}{n^2\pi} \sin(nx) - \sum_{n=2,4,6,\dots}^{\infty} \frac{1}{n} \sin(nx) + \sum_{n=3,7,11,\dots}^{\infty} \frac{n\pi-2}{n^2\pi} \sin(nx)$$

$$f(x) = \frac{(\pi+2)\sin(x)}{\pi} - \frac{\sin(2x)}{2} + \frac{(3\pi-2)\sin(3x)}{9\pi} - \frac{\sin(4x)}{4} + \frac{(5\pi+2)\sin(5x)}{25\pi} - \frac{\sin(6x)}{6} + \frac{(7\pi-2)\sin(7x)}{49\pi} \dots$$



Average of Fourier Cosine and Sine Series

$$a(x) = \left[\frac{3\pi}{8} - \sum_{n=1,3,5,\dots}^{\infty} \frac{2}{n^2\pi} \cos(nx) - \sum_{n=2,6,10,\dots}^{\infty} \frac{4}{n^2\pi} \cos(nx) \right. \\ \left. + \sum_{n=1,5,9,\dots}^{\infty} \frac{n\pi+2}{n^2\pi} \sin(nx) - \sum_{n=2,4,6,\dots}^{\infty} \frac{1}{n} \sin(nx) + \sum_{n=3,7,11,\dots}^{\infty} \frac{n\pi-2}{n^2\pi} \sin(nx) \right] / 2$$

