EE2703 : Applied Programming Lab Assignment 4 Fourier Approximations

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1 Introduction

The assignment is about Fitting a perfectly suitable periodic function and a non periodic exponential function into Fourier series and observing the abnormalities. The two functions are given by,

$$f0(t) = exp(t)f1(t) = cos(cos(t))$$

Functions are written in python to pass either a vector or scalar to get the same type of output

2 Finding coefficients

To find the coefficients separate functions are written u(x,k,b) and v(x,k,b) where b represents the 1st or 2nd function and u and v for odd and even terms respectively.

The integration is done by using

```
scipy.integrate.quad(u,0,2*PI,args=(k,i))
```

where args passes extra arguments to the function that needs to be integrated. 51 Coefficients are stored.

3 Plotting Coefficients vs n

The coefficients are plotted vs n by using red and blue dots. For An and Bn separately. And Each function has 2 plots:

- Loglog plot
- Semilog plot

4 Least squares approach

Similar to the last assignment we convert the fourier series into a matrix. By making the values of x as such,

```
x_i = np.linspace(0, 2 * PI, 400)
```

into 400 steps. Then the least squares method is used to identify the best estimate of the coefficients. In my code I have used the matrix is designed for 50 coefficients along with the constant coefficient.

The Matrix formation and the lstsq is done by,

```
b = exp(x)  # f has been written to take a vector
A = np.zeros((400,101))  # allocate space for A
A[:,0]=1  # col 1 is all ones
for k in range(1,51):
A[:,2*k-1] = np.cos(k*x)  # cos(kx) column
A[:,2*k]  = np.sin(k*x)  # sin(kx) column #endfor

c0 = np.linalg.lstsq(A,b,rcond=None)[0]  # the '[0]' is to pull out the# best fit vector.
#lstsq returns a list.
```

From the C vectors I have separated the even(b) and odd(a) coefficients separately for both the functions as

- For exp(x): A0,B0 are Coefficients by direct integration
- a0,b0 are Best estimate of Coefficients
- For $\cos(\cos(x))$: A1,B1 are Coefficients by direct integration
- a1,b1 are Best estimate of Coefficients
- The error between the corresponding coefficients will be printed when the code runs.
- The plot for the estimated coefficients are shifted by 1 unit of n in the plot to differentiate between the estimated and integration coefficients as the order of error between the in cos(cos()) function is of the order 1e-15

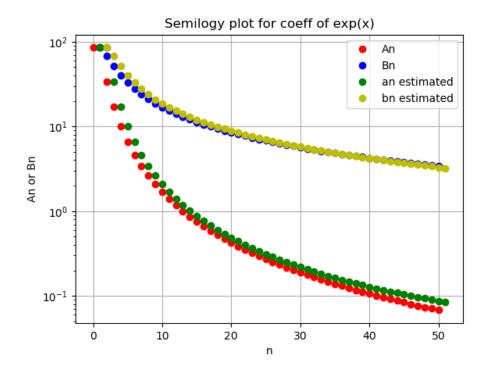


Figure 1: Put your sub-caption here

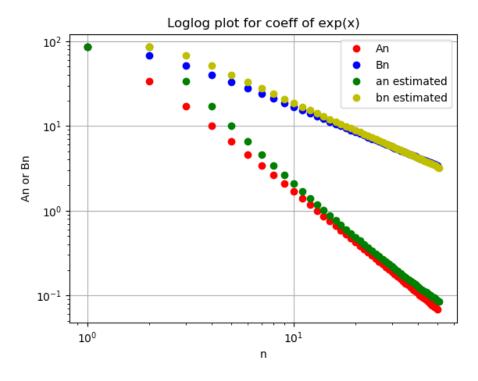


Figure 2: Put your sub-caption here

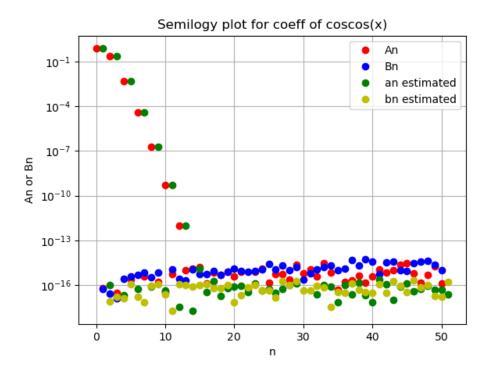


Figure 3: Put your sub-caption here

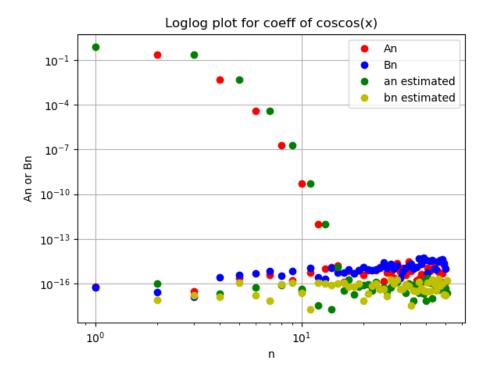


Figure 4: Put your sub-caption here

For the Questions asked in 3rd task of the Assignment,

- (a) The Coefficients for the 2nd part are almost zero because $\cos(\cos())$ is an even function.
- (b)In the first case the periodic extension of the function is sharp(Looks like a Triangular function).But in the second case the function is much smoother.
 - According to Riemann Lebesgue Lemma, the smoother the function the faster the Decay.

(c)In figure 4 the log log plot is linear because the decay is proportional to n. Whereas the semilog plot in figure 5 has coefficients abruptly decaying. So it is non-linear.

5 Estimated vs Original Function

The Estimated Functional Values from the matrix multiplication of A*c1 and A*c0 are plotted along with the original function in Figures 1 and 2.

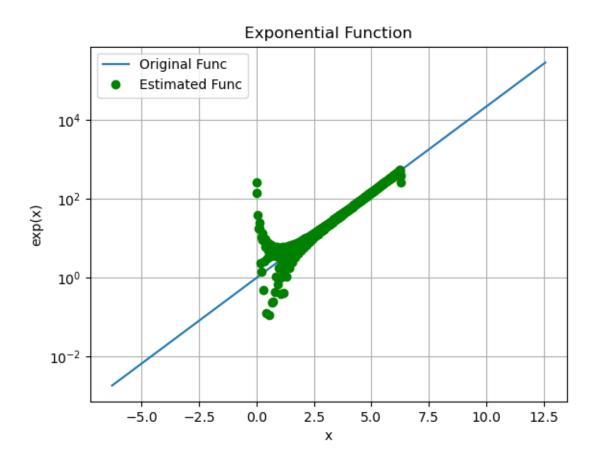


Figure 5

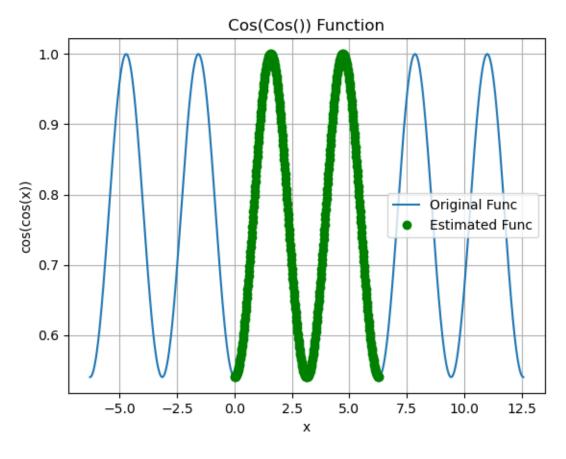


Figure 6

6 Conclusion

As the Coefficient Decay is slower in the first case, it has so much deviation in the intial levels, for the exponential Function in Figure 1.

Whereas in Figure 2 the green circles almost converge with the functional values. This is because the higher coefficients are almost zero(In orders of 1e-15), So we don't see any difference.

The Error difference in output when the code runs also depicts the same thing.