7.10 PDE HW 10

Question 174

Consider

$$\sum_{n=0}^{\infty} (-1)^n x^{2n}$$

- (a) Does it converge pointwise in (-1, 1)?
- (b) Does it converge uniformly in (-1, 1)?
- (c) Does it converge in L^2 in (-1,1)?

Proof. Geometric series as such obviously converges to

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

Note that the remainder can also be computed by

$$\sup_{x \in (-1,1)} \left| \sum_{n=N}^{\infty} (-x^2)^n \right| = \sup_{x \in (-1,1)} \left| \frac{-x^{2N}}{1+x^2} \right| = \frac{1}{2} \text{ for all } N$$

It follows that the series does NOT converge uniformly on (-1,1). Compute

$$\int_{-1}^{1} \left(\sum_{n=N}^{\infty} (-x^2)^n \right)^2 dx = \int_{-1}^{1} \left(\frac{-x^{2N}}{1+x^2} \right)^2 dx$$

$$= \int_{-1}^{1} \frac{x^{4N}}{(1+x^2)^2} dx$$

$$\leq \int_{-1}^{1} x^{4N} dx = \frac{x^{4N+1}}{4N+1} \Big|_{x=-1}^{1} \to 0$$

It follows that the series does converge in L^2 .

Question 175

(Term by Term integration)

(a) If f(x) is a piecewise continuous function in [-l, l], show that its definite integral $F(x) = \int_{-l}^{x} f(s) ds$ has a full Fourier series that converges pointwise.

(b) Write this convergent series for F(x) explicitly in terms of the Fourier coefficients a_0, a_n, b_n of f(x) where $a_0 = 0$. (Hint: Apply a convergence Theorem. Write the formulas for the coefficients and integrate by parts.)

Proof. Part (a) follows from observing F' = f is pointwise continuous so that the classical Fourier series of F converges to F by Theorem 4 in the textbook.

Write

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

Note that the definition of piece wise continuity in this book implies boundedness on compact domain, and note that each term

$$\sum_{n=1}^{N} a_n \cos(\frac{n\pi x}{l}) + b_n \sin(\frac{n\pi x}{l})$$

is obviously bounded on [-l, l]. Then because f is bounded on [-l, l], we know

$$\sum_{m=1}^{N} a_m \cos(\frac{n\pi x}{l}) + b_n \sin(\frac{n\pi x}{l}) \text{ is uniformly bounded on } [-l, l]$$

Therefore, we may apply DCT to compute

$$F(x) = \int_{-l}^{x} \sum_{n=1}^{\infty} a_n \cos(\frac{n\pi s}{l}) + b_n \sin(\frac{n\pi s}{l}) ds$$

$$= \sum_{n=1}^{\infty} \int_{-l}^{x} a_n \cos(\frac{n\pi s}{l}) + b_n \sin(\frac{n\pi s}{l}) ds$$

$$= \sum_{n=1}^{\infty} \frac{a_n l}{n\pi} \sin(\frac{n\pi x}{l}) + \frac{-b_n l}{n\pi} \cos(\frac{n\pi x}{l}) + \frac{-(-1)^n b_n l}{n\pi}$$