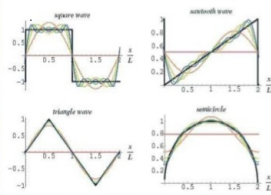
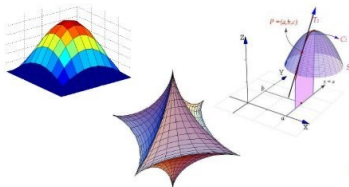


Ecuaciones Diferenciales en Derivadas Parciales y Series de Fourier

Unidad 2 (clase 3)

Prof. Carolina Cárdenas



Contenido de la Clase

- 1 Series de Fourier
 - Funciones de periodo 2π
 - Desarrollo en serie de Fourier

Funciones de periodo 2π

Definición

Si el periodo T de una función periódica $f(t)$ es 2π , entonces $w = 1$, y la serie de Fourier se expresa:

$$f(t) = \frac{a_0}{2} + \sum_{n=1}^{\infty} [a_n \cos(nt) + b_n \operatorname{sen}(nt)] \quad (1)$$

donde los coeficientes están dados por la fórmula de Euler

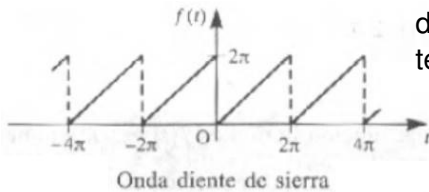
$$a_0 = \frac{2}{T} \int_d^{d+2\pi} f(t) dt, \quad a_n = \frac{2}{T} \int_d^{d+2\pi} f(t) \cos(nt) dt \quad (2)$$

$$b_n = \frac{2}{T} \int_d^{d+2\pi} f(t) \operatorname{sen}(nt) dt \quad (3)$$

para $n = 1, 2, \dots$,

EJEMPLO Obtener el desarrollo en serie de Fourier de la siguiente función periódica.

Solución: Usando las ecuaciones de los coeficientes de Fourier, tenemos que:



$$f(t) = t, \quad f(t + 2\pi) = f(t).$$

$$\begin{aligned} a_0 &= \frac{2}{T} \int_d^{d+T} f(t) dt \\ &= \frac{2}{2\pi} \int_0^{2\pi} f(t) dt = 2\pi \end{aligned}$$

Para $n = 1, 2, \dots$, tenemos:

$$a_n = \frac{2}{T} \int_d^{d+T} f(t) \cos(nwt) dt \Rightarrow a_n = \frac{2}{2\pi} \int_0^{2\pi} f(t) \cos\left(n\frac{2\pi}{T}t\right) dt$$

sustituyendo $f(t)$ y usando integración por partes, tenemos

$$\begin{aligned} a_n &= \frac{1}{2\pi} \int_0^\pi t \cos nt dt = \frac{1}{\pi} \left[\frac{t \sin nt}{n} + \frac{\cos nt}{n^2} \Big|_0^{2\pi} \right] \\ &= \frac{1}{\pi} \left[\frac{2\pi}{n} \sin 2n\pi + \frac{1}{n^2} \cos 2n\pi - \frac{\cos 0}{n^2} \right] = 0 \end{aligned}$$

ya que $\sin 2n\pi = 0$ y $\cos 2n\pi = \cos 0 = 1$. Observe, en este caso la necesidad de resolver a_0 por separado, ya que para $n = 0$ el término a_n anterior no está definido. Ahora calculemos b_n , similarmente

$$\begin{aligned} b_n &= \frac{2}{T} \int_d^{d+T} f(t) \sin(nwt) dt = \frac{2}{2\pi} \int_0^{2\pi} f(t) \sin\left(n\frac{2\pi}{T}t\right) dt \\ &= \frac{1}{\pi} \int_0^{2\pi} t \sin(nt) dt \end{aligned}$$

integrando por partes resulta

$$\begin{aligned} b_n &= \frac{1}{\pi} \left[-\frac{t}{n} \cos nt + \frac{\operatorname{sen} nt}{n} \right] \Big|_0^{2\pi} \\ &= \frac{1}{\pi} \left[-\frac{2\pi}{n} \cos 2n\pi \right] \\ &= -\frac{2}{n}, \quad (\cos 2n\pi = 1). \end{aligned}$$

Así $f(t)$ se representa como una serie de Fourier como:

$$f(t) = \frac{2\pi}{2} - \sum_{n=1}^{\infty} \frac{2}{n} \operatorname{sen} nt$$

o, en forma explicita

$$f(t) = \pi - 2 \left(\operatorname{sen} t + \frac{\operatorname{sen} 2t}{2} + \frac{\operatorname{sen} 3t}{3} + \cdots + \frac{\operatorname{sen} nt}{n} + \cdots \right).$$

Donde la serie de Fourier de $f(t)$ converge a $f(t)$?

A donde converge la serie de Fourier de $f(t)$ en las discontinuidades de $f(t)$?

Verificadas las condiciones de Dirichlet, note que $t = 0$ es un punto de discontinuidad de f , entonces la serie de Fourier converge a

$\frac{f(0^+) + f(0^-)}{2}$ donde:

$$f(0^+) = \lim_{t \rightarrow 0^+} f(t) = 0$$

$$f(0^-) = \lim_{t \rightarrow 0^-} f(t) = 2\pi$$

así la serie en $t = 0$ converge a

$$\frac{f(0^+) + f(0^-)}{2} = \frac{0 + 2\pi}{2} = \pi$$

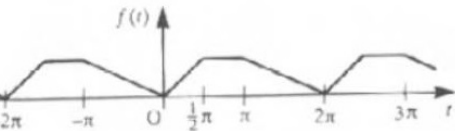
En general, $f(t)$ es discontinua en $t = 2n\pi$, $n \in \mathbb{Z}$, la serie de Fourier

de $f(t)$ en estos puntos converge a $\frac{f(0^+) + f(0^-)}{2} = \pi$

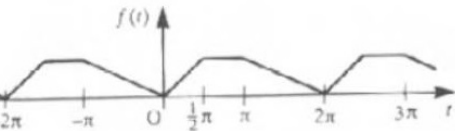
Luego, en los puntos donde $f(t)$ es continua, esto es $t \in \mathbb{R} - \{t : t = 2n\pi, n \in \mathbb{Z}\}$, la serie converge a $f(t)$.

$$f(t) = \frac{2\pi}{2} - \sum_{n=1}^{\infty} \frac{2}{n} \sin nt$$

EJEMPLO Dada la función periódica $f(t)$ de la figura 1, encuentre el desarrollo en serie de Fourier de $f(t)$ y estudie la convergencia.



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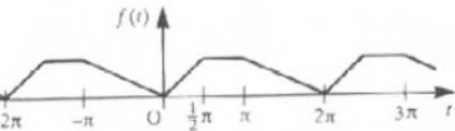


$$f(t) = \begin{cases} t & 0 \leq t \leq \frac{1}{2}\pi \\ \frac{1}{2}\pi & \frac{1}{2}\pi \leq t \leq \pi \\ \pi - \frac{1}{2}t & \pi \leq t \leq 2\pi \end{cases}$$

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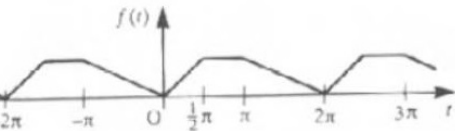
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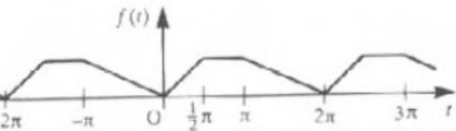
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$$\begin{aligned} a_0 &= \frac{2}{T} \int_d^{d+T} f(t) dt \\ &= \frac{2}{2\pi} \int_0^{2\pi} f(t) dt \\ &= \frac{1}{\pi} \left[\int_0^{\frac{\pi}{2}} t dt + \int_{\frac{\pi}{2}}^{\pi} \frac{1}{2}\pi dt \right. \\ &\quad \left. + \int_{\pi}^{2\pi} \left(\pi - \frac{1}{2}t \right) dt \right] = \frac{5}{8}\pi. \end{aligned}$$

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$$a_n = \frac{2}{T} \int_d^{d+T} f(t) \cos(n\omega t) dt \Rightarrow$$

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Note que para $n = 2k$ (par), con $k = 1, 2, \dots$, tenemos que $\cos \frac{1}{2}n\pi = \cos \frac{1}{2}2k\pi = \cos k\pi = (-1)^k$, con $k = 1, 2, \dots$.

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Ahora si $n = 2k + 1$ (*impar*), con $k = 1, 2, \dots$, tenemos que

$$\cos \frac{1}{2}n\pi = \cos \frac{1}{2}(2k + 1)\pi = 0$$

con $k = 1, 2, \dots$, y $\cos n\pi = \cos(2k + 1)\pi = -1$, con $k = 1, 2, \dots$.

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Luego,

$$a_n = \begin{cases} \frac{1}{n^2\pi} [(-1)^{\frac{n}{2}} - 1] & (n \text{ par}) \\ -\frac{2}{n^2\pi} & (n \text{ impar}) \end{cases}$$

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Ahora calculemos b_n , similarmente

$$\begin{aligned} b_n &= \frac{2}{T} \int_d^{d+T} f(t) \operatorname{sen}(nwt) dt = \frac{2}{2\pi} \int_0^{2\pi} f(t) \operatorname{sen}\left(n \frac{2\pi}{2\pi} t\right) dt \\ &= \frac{1}{\pi} \int_0^{2\pi} f(t) \operatorname{sen}(nt) dt \end{aligned}$$

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$$\operatorname{sen} \frac{1}{2}n\pi = \operatorname{sen} \frac{1}{2}(2k + 1)\pi = \operatorname{sen}(k\pi + \frac{\pi}{2}) = \cos k\pi = (-1)^k$$

con $k = 1, 2, \dots$, ($n = 2k + 1 \Rightarrow k = \frac{n-1}{2}$).

Luego,

$$b_n = \begin{cases} 0 & (n \text{ par}) \\ \frac{(-1)^{\frac{n-1}{2}}}{n^2 \pi} & (n \text{ impar}) \end{cases}$$

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Ahora la expansión en serie de Fourier de $f(t)$ es:

$$f(t) = \frac{a_0}{2} + \sum_{n=1}^{\infty} [a_n \cos(nt) + b_n \sin(nt)]$$

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$$\begin{aligned} f(t) &= \frac{a_0}{2} + \sum_{n=1}^{\infty} [a_n \cos(nt) + b_n \sin(nt)] \\ &= \frac{a_0}{2} + \sum_{n \text{ par}} a_n \cos nt + \sum_{n \text{ impar}} a_n \cos nt + \sum_{n \text{ par}} b_n \sin nt + \sum_{n \text{ impar}} b_n \sin nt \end{aligned}$$

Luego,

$$b_n = \begin{cases} 0 & (n \text{ par}) \\ \frac{(-1)^{\frac{n-1}{2}}}{n^2\pi} & (n \text{ impar}) \end{cases}$$

Ahora la expansión en serie de Fourier de $f(t)$ es:

$$\begin{aligned} f(t) &= \frac{a_0}{2} + \sum_{n=1}^{\infty} [a_n \cos(nt) + b_n \sin(nt)] \\ &= \frac{a_0}{2} + \sum_{n \text{ par}} a_n \cos nt + \sum_{n \text{ impar}} a_n \cos nt + \sum_{n \text{ par}} b_n \sin nt + \sum_{n \text{ impar}} b_n \sin nt \\ &= \frac{a_0}{2} + \sum_{n \text{ par}} a_n \cos nt + \sum_{n \text{ impar}} a_n \cos nt + \sum_{n \text{ impar}} b_n \sin nt \end{aligned}$$

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Luego,

$$f(t) = \frac{a_0}{2} + \sum_{n \text{ par}} \frac{1}{n^2 \pi} [(-1)^{\frac{n}{2}} - 1] \cos nt + \sum_{n \text{ impar}} \frac{-2}{n^2 \pi} \cos nt + \sum_{n \text{ impar}} \frac{(-1)^{\frac{n-1}{2}}}{n^2 \pi} \sin nt$$

Luego,

$$\begin{aligned}
 f(t) &= \frac{a_0}{2} + \sum_{n \text{ par}} \frac{1}{n^2 \pi} [(-1)^{\frac{n}{2}} - 1] \cos nt + \sum_{n \text{ impar}} \frac{-2}{n^2 \pi} \cos nt + \sum_{n \text{ impar}} \frac{(-1)^{\frac{n-1}{2}}}{n^2 \pi} \sin nt \\
 &= \frac{5}{16} \pi - \frac{2}{\pi} \left(\frac{\cos 2t}{2^2} + \frac{\cos 6t}{6^2} + \frac{\cos 10t}{10^2} + \dots \right) \\
 &\quad - \frac{2}{\pi} \left(\cos t - \frac{\cos 3t}{3^2} + \frac{\cos 3t}{3^2} + \dots \right) \\
 &\quad + \frac{1}{\pi} \sin t - \frac{\sin 3t}{3^2} + \frac{\sin 5t}{5^2} - \frac{\sin 7t}{7^2} + \dots
 \end{aligned}$$

EJERCICIO: Expresar el resultado en términos de k .