

complex gain $\frac{1}{(49-n^2)+(0.1n)^2}$ and gain

$$g_n = \frac{1}{\sqrt{(49-n^2)+(0.1n)^2}}$$

$$x = \operatorname{Im} \left(\frac{1}{(49-n^2)+(0.1n)^2} e^{int} \right)$$

This is a sinusoid of amplitude g_n , so
 $x = g_n \cos(nt - \phi_n)$ for some ϕ_n

The input signal,

$$\frac{\pi}{4} \sin(t) = \sum_{n \geq 1, \text{ odd}} \frac{g_n n t}{n}$$

elicits the system response,

$$x(t) = \sum_{n \geq 1, \text{ odd}} g_n \frac{\cos(nt - \phi_n)}{n}$$

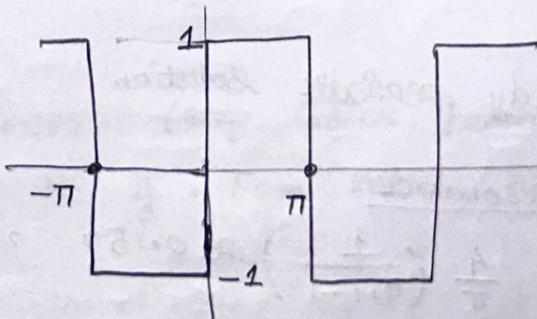
$$\approx 0.02 \cos(t - \phi_1) + 0.008 \cos(3t - \phi_3) \\ + 0.008 \cos(5t - \phi_5) \\ + 0.004 \cos(7t - \phi_7) + 0.003 \cos(9t - \phi_9) \\ + \text{even smaller terms.}$$

The system response is almost indistinguishable from a pure sinusoid of angular frequency 7.

Practice problems

$f(t)$ be the odd sawtooth wave of period 2π with $f(t)$

$$= 1 \text{ for } 0 < t < \pi$$



$$x'' + 9.1x = f(t)$$

solu:

$$f(t) = \frac{4}{\pi} \left(\sin t + \frac{\sin 3t}{3} + \frac{\sin 5t}{5} + \dots \right)$$

$$= \frac{4}{\pi} \sum_{n \text{ odd}} \frac{\sin nt}{n}$$

$$\ddot{x} + 9 \cdot 1 x = f(t)$$

$$\ddot{x} + 9 \cdot 1 x = \frac{4}{\pi} \left(\sin t + \frac{\sin 3t}{3} + \dots \right)$$

solving

$$\ddot{x}_n + 9 \cdot 1 x_n = \frac{\sin nt}{n} \quad \text{with damping}$$

$$\ddot{x}_n + 9 \cdot 1 z_n = \frac{1}{n} e^{9nt}$$

$$z_n = \frac{1}{n} \frac{e^{9nt}}{(-n^2 + 9 \cdot 1)}$$

$$x_{n,p}(t) = \frac{1}{n} \frac{\sin nt}{(9 \cdot 1 - n^2)} \quad \rightarrow = (d) x$$

From superposition:

$$\ddot{x} + 9 \cdot 1 x = \frac{4}{\pi} \left(\sin t + \frac{\sin 3t}{3} + \dots \right)$$

$$x_{sp}(t) = \frac{4}{\pi} \left(x_{1,p}(t) + x_{3,p}(t) + x_{5,p}(t) + \dots \right)$$

$$= \frac{4}{\pi} \sum_{n \text{ odd}} x_{n,p}(t)$$

$$= \frac{4}{\pi} \left(\frac{\sin t}{9 \cdot 1 - 1} + \frac{\sin 3t}{3(9 \cdot 1 - 3)} + \frac{\sin 5t}{5(9 \cdot 1 - 25)} + \dots \right)$$

$$= \frac{4}{\pi} \sum_{n \text{ odd}} \frac{\sin nt}{n(9 \cdot 1 - n^2)}$$

Steady periodic solution

Near resonance:

$$\frac{4}{\pi} \left(\frac{1}{9 \cdot 1 - 1} \right) \approx 0.157, \quad \frac{4}{\pi} \left(\frac{1}{3(9 \cdot 1 - 9)} \right) \approx 4.244$$

$$\frac{4}{\pi} \left(\frac{1}{5(9 \cdot 1 - 25)} \right) \approx -0.016.$$

for $n=1, 3, 5$ resp. $n=3 \rightarrow$ Resonance occurs.

(Steady state periodic response $x_{SP}(t)$ has the biggest amplitude).

$n=1, \rightarrow$ second largest.

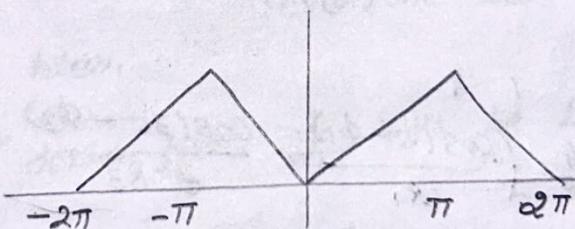
$= \sqrt{9+1} \approx 3$; and so the system has a resonant-type response to the embedded third harmonic $\frac{\sin 3t}{3}$ in the input signal.

Input fundamental frequency = 1

So the presence of 3rd harmonic is not apparent to the eye, and yet the driven oscillator picked it out in its response, which has a dominant frequency three times the fundamental freq. of the input.

We can push a pendulum swing into resonance even if you give it a push only on every third swing, instead of pushing it every swing.

Larger damping.



'Triangle wave'

$$\ddot{x} + \alpha x + \beta x = f(t)$$

steady state response has the form

$$x_p = d_0 + \sum_{n \geq 1} d_n \cos(n t - \phi_n)$$

Now

$f(t)$ is an even function. (only cosine terms). The average value of $\frac{d_0}{\alpha}$ is $\frac{\pi}{2}$. For $n \geq 1$ (we can use $n=0$ too),

$$d_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(t) \cos n t dt = \frac{2}{\pi} \int_0^{\pi} f(t) \cos n t dt$$

$$f(t) = \frac{\pi}{2} - \frac{4}{\pi} \left(\cos \pi + \frac{\cos 3t}{3^2} + \frac{\cos 5t}{5^2} + \dots \right)$$

Following the same steps:

$$\ddot{x_n} + 2\dot{x_n} + 9x_n = \cos nt \text{ from each h.}$$

If $n=0$ we get, $\boxed{x_{n,p} = \frac{1}{9}}$

$$\ddot{x_n} + 2\dot{x_n} + 9x_n = e^{9nt}$$

$$x_{n,p} = \frac{e^{9nt}}{9-n^2+2n^2}$$

Gain as $\frac{1}{|9-n^2+2n^2|} = \frac{1}{\sqrt{(9-n^2)^2+4n^2}}$

Let

$$R_n = \sqrt{(9-n^2)^2+4n^2} \text{ to simplify notation.}$$

Thus,

$$x_{n,p} = \frac{e^{int}}{9-n^2+2n^2}, \text{ which implies that } x_{n,p} =$$

$$\frac{\cos(nt-\phi_n)}{R_n}.$$

Superposition:

$$x_{SP} = \frac{\pi}{18} - \frac{4}{\pi} \left(\frac{\cos(\pm-\phi_1)}{R_1} + \frac{\cos(3t-\phi_3)}{3^2 R_3} + \dots \right)$$

$$\frac{\pi}{18} \approx 0.175.$$

$$\frac{4}{\pi} \left(\frac{1}{\sqrt{(9-1)^2+4}} \right) \approx 0.154$$

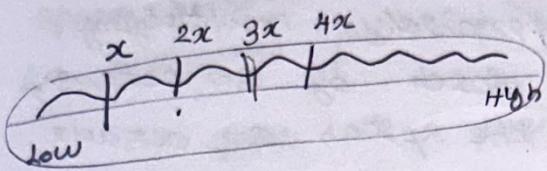
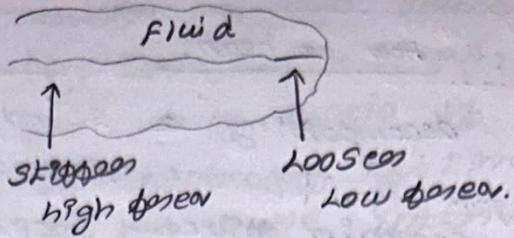
$$\frac{4}{\pi} \left(\frac{1}{9 \sqrt{(9-9)^2+4(9)}} \right) \approx 0.024$$

$$\frac{4}{\pi} \left(\frac{1}{25 \sqrt{(9-25)^2+4(25)}} \right) \approx 0.003$$

$\therefore n=0, n=1$ terms have largest amplitude

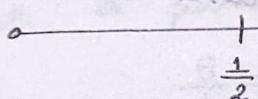
Listening to Fourier Series

Cochlea



A frequency $2x$ will vibrate at the same place as x did (may be more strong) \rightarrow our brain will feel that they are almost the same?

Pythagoras



has also went and (jumps up) $\frac{1}{2}$ (keys)

$1 \quad 1\frac{1}{2} \quad \frac{4}{3} \quad \frac{1}{4} \quad \frac{1}{5} \quad \frac{1}{6} \quad \frac{1}{7} \quad \frac{1}{8} \quad \frac{1}{9} \quad \frac{1}{10}$ Notes.

$\frac{1}{2}$ - octave tier, $\frac{1}{4}$ will be too.

$\therefore \frac{1}{2}$ is octave tier, $\frac{1}{4}$ is octave tier,

$\frac{1}{6}$ is the half + $\frac{1}{3}$

$B^{\#}$ - B flat

$$C : G = 1 : 3$$

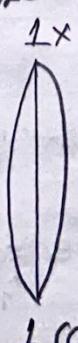
$$C : E = 1 : 5$$

$$C : F^{\#} = 1 : 11$$

$$C : C^{\#} = 1 : 17$$

* Note & the note with twice the freq are alike.

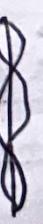
* chords



1x 2x 3x 5x



$\frac{1}{2}$



$\frac{1}{3}$



$\frac{1}{5}$

1 A440 → 440 times vibrating, A880 ($\frac{1}{2}$)

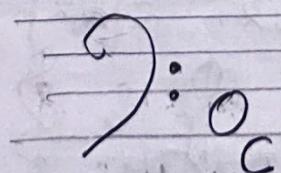
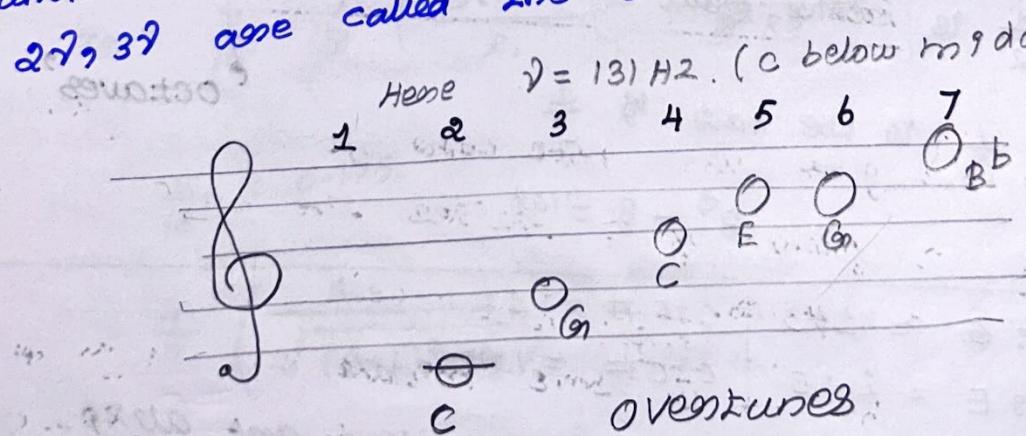
How we hear?

Ear is capable of decomposing a sound wave, f_n to its Fourier components of different frequencies. Each frequency corresponds to a certain pitch. Increasing the frequency produces higher pitch. More precisely, multiplying the frequency by 2 raises the pitch by an octave, and multiplying by 3 raises the pitch an octave plus a perfect fifth.

When an instrument plays a note, it's producing a sound wave (periodic) in which typically many of the Fourier coeffs are non zero. In a general F.S., the combination of the 1st two non-constant terms ($a_1 \cos t + b_1 \sin t$), is the period is $2\pi/\gamma$, and the next combination,

($a_2 \cos 2t + b_2 \sin 2t$) has period π , and so on: the frequencies are the n th integer multiples of the lowest frequency γ . The note corresponding to the frequency γ is called the fundamental, and the notes corresponding to overtones.

$2\gamma, 3\gamma$ are called the overtones.



Fundamental.

Foot notes:

most modern keyboard instruments divide the octave into twelve (12) half-steps, each of which represents a frequency ratio of $2^{1/12}$. This means that intervals on such an instrument are only approximated to the pure intervals corresponding to rational number ratios. For instance,

- A fifth on a piano has 7 step-halves, for example C to G, hence frequency ratio of $2^{7/12} \approx 1.4983$, where a pure fifth corresponds to $\frac{3}{2} = 1.5$.

- A major third on a piano has 4 half steps, C to E (example) \Rightarrow frequency ratio $= 2^{4/12} \approx 1.2599$ whereas a pure third corresponds to a ratio $\frac{5}{4} = 1.25$

- Fourth major has 5 half steps
G to C, hence a frequency ratio $2^{5/12} \approx 1.3348$,
pure one $\frac{4}{3} = 1.333\dots$

Book: Temperament by Stuart Isacoff.

1201

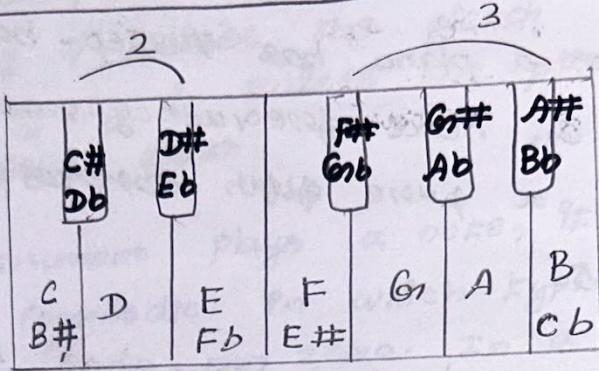
Can you guess what note corresponds to 97? multiply a note by 3, raises the pitch by an octave + a fifth.
 $3^2 \rightarrow$ see music notes.
 $3^2 \rightarrow$ G above middle C, we go up an octave to the next G, and then up a fifth from there → meaning

97 → corresponds to the D a little over two octaves above middle C.

Full piano has 88 keys → 7 octaves plus a ~~no~~^{more} third. Every pitch will sound different. The notes repeat in a series ranging from A-G.

The distance b/w a note & the next time that note repeats on the keyboard is called an octave.

C-C is an octave



This pattern repeats seven times.

Black keys broken into a set of 2 and 3.

b → flat notes

→ sharp notes

music moves in steps going up or down in pitch

The space b/w notes that are next to each other on the keyboard is a half step.

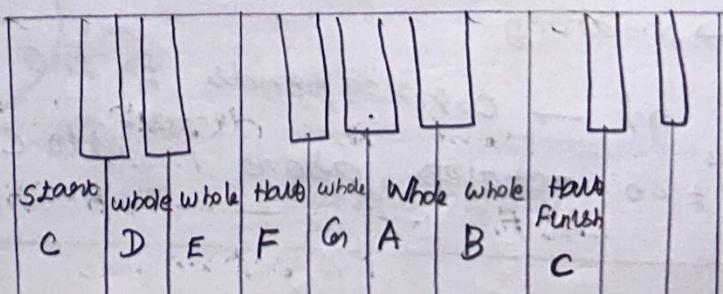
B/w E and F and B and C → no black key

'Half Step'

The space b/w those two sets of notes is also a half step. The first notes are a half step & the second notes are a whole step

C to D#

(specifically C to D)



If you play the white keys from C to C will give you a C Major Scale.

Octave - Interval whose frequency (note has a) of sound-wave vibration twice than of its lower note.

52 - white keys, 36 black \rightarrow 88 keys.

12 steps in an octave

Tempo:

"Fast or slow" \rightarrow measured in beat. (Foot Step)
rhythm, clock \leftrightarrow oscillate.

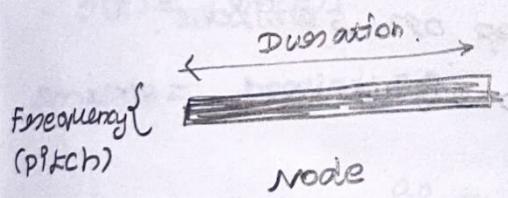
$\sim 40 - 250$ BPM (normally used).

Beats to count:

4 (Beats in a bar)

Length of note to count:

4



pitch - Frequency.

A	B	C	D	E	F	G
440	493	1046	587	659	698	783 Hz

$$880 = 440 \times 2 \quad (\text{played with twice the speed})$$

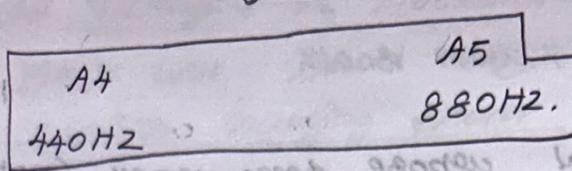
Octave:

We call them the ~~distance~~ gap b/w

440 Hz $< \dots >$ 880 Hz

as octave.

we differentiate them by



Notes: (88 keys)

Ao	Bo	Co	Do	Eo	Fo	Gro
1	2	3	4	5	6	7	

2, 3, 4, 5, 6, 7

short musical notes

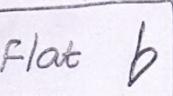
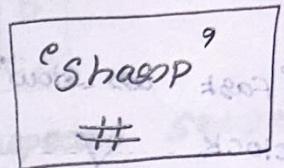
(Repeated - white keys).

Black keys:

named based on their position

(quarter note)

we use fancy term to name them

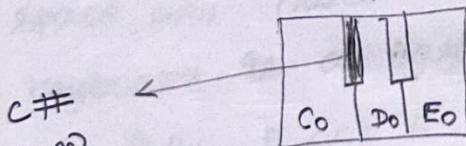


Sharp means - we go up to the next closest key

Flat means - we go down to the next closest key.

Gap b/w each key is a half step or semitone.

G# (or) D# → D flat



Black key (shaded) directly to the right of C#

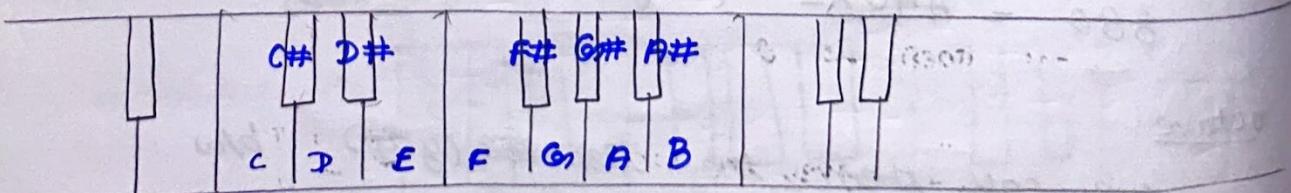
one semitone above C.

Also it has one semitone below Do.

so also known as

Db

D flat.



No. of notes in an octave : 12

C C# D# E F F# G G# A A# B

12 Semitones in an octave.

Scales:

Collection of notes (which may sound fine)

 → Not in same scale as the other notes.
(not in Emaj scale)

scales

↙
major ↘ minor
(happy) (sad)

e.g.: Cmaj.

Cmaj → only uses white keys. C D E F G A B C (e.g.)

minor → starting at A & ending at A.

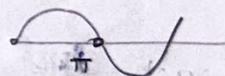
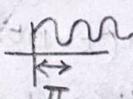
Chords:

multiple nodes played in harmony. at the same time

Triad: (3 notes)

$$f(x) = |\sin(x)|$$

$$f(x) = |\sin(x)|$$



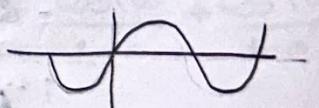
smallest period = π

$$\therefore \text{When } F.S = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos(w_n x) + b_n \sin(w_n x)$$

$$w_n = ?$$

'Sine : odd function'

$$w_n = \omega n$$



Use Symmetry:

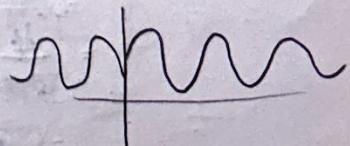
'only sine & $\frac{a_0}{2}$ '

$$f(x) = |\sin(x)|$$

b_n terms goes to 0.

$$|\sin(x)|$$

$$b_n, n \geq 1 \text{ goes to zero.}$$



(even function)

$$\frac{a_0}{2} = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) \sin(0) dx$$

Assuming the period as 2π

$$\frac{a_n}{2} = \frac{1}{2\pi} \int_{-\pi}^{\pi} \sin t \cdot \sin(nt) dt$$

$$= \frac{1}{\pi} \int_0^\pi \sin t \sin nt dt$$

$$= \frac{1}{\pi} \int_0^\pi \frac{\cos(t+nt) - \cos(t-nt)}{2} dt$$

$$\sin A \sin B + \cos A \cos B = \cos(A-B)$$

$$-\sin A \sin B + \cos A \cos B = \cos(A+B)$$

$$\cos(A+B) + \cos(A-B) = 2 \cos A \cos B$$

$$\cos(A+B) - \cos(A-B) = -2 \sin A \sin B$$

$$\frac{1}{2} (\cos(A+B) - \cos(A-B)) = -\sin A \sin B$$

$$\sin t \sin nt = \frac{1}{2} (\cos(t-nt) - \cos(t+nt))$$

$$= \frac{1}{2\pi} \int_0^\pi [\cos(t-nt) - \cos(t+nt)] dt$$

$$= \frac{1}{2\pi} \left[\frac{\sin(t-nt)}{1-n} - \frac{\sin(t+nt)}{1+n} \right]_0^\pi$$

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

$$= \frac{1}{2\pi} \left[\frac{\sin n\pi \cos n\pi - \sin n\pi \cos n\pi}{1-n} \right]$$

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

$$= \frac{1}{2\pi} \left[\frac{\sin nn\pi + n \sin nn\pi + \sin nn\pi - n \sin nn\pi}{1-n^2} \right]$$

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

$\cos \pi = -1$

$$\begin{aligned}
 \frac{a_0}{\omega} &= \frac{1}{\omega} \int_{-\pi}^{\pi} f(x) dx \\
 &= \frac{1}{\omega \pi} \int_{-\pi}^{\pi} \sin t dt \\
 &= \frac{1}{\pi} \left(-\frac{\cos t}{1} \right) \Big|_0^\pi \\
 &= \frac{1}{\pi} ((-1) + \cos 0) \\
 &= \frac{2}{\pi}
 \end{aligned}$$

$$a_n = \frac{1}{\omega} \int_{-\pi}^{\pi} f(x) \cos \left(\frac{n\pi x}{\omega} \right) dx$$

Solu:

$$a_n = \frac{2}{\pi} \int_0^{\pi} \sin t \cos(nt) dt$$

$$\begin{aligned}
 \sin A \cos B + \cos A \sin B &= \sin(A+B) \\
 \sin A \cos B - \sin B \cos A &= \sin(A-B)
 \end{aligned}$$

$$\sin(A+B) + \sin(A-B) = 2 \sin A \cos B$$

$$\sin t \cos(nt) = \frac{1}{2} (\sin(t+nt) + \sin(t-nt))$$

$$= \frac{2}{\pi} \left(\frac{1}{2} \right) \int_0^{\pi} (\sin(t+nt) + \sin(t-nt)) dt$$

$$= \frac{1}{\pi} \left[-\frac{\cos(t+nt)}{1+n} - \frac{\cos(t-nt)}{1-n} \right]_0^\pi$$

$$= \frac{1}{\pi} \left[-\frac{\cos(\pi+n\pi)}{1+n} - \frac{\cos(\pi-n\pi)}{1-n} + \frac{\cos(0)}{1+n} + \frac{\cos(0)}{1-n} \right]$$

$$\begin{aligned}
 &= \frac{1}{\pi} \left[-\frac{(\cos \pi \cos n\pi - \sin \pi \sin n\pi)}{1+n} - \frac{(\cos \pi \cos n\pi + \sin \pi \sin n\pi)}{1-n} \right. \\
 &\quad \left. + \frac{1}{1+n} + \frac{1}{1-n} \right]
 \end{aligned}$$

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

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

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

when $n=1, 3, 5, \dots$ $\cos n\pi = -1$ $\frac{2}{\pi} =$

when $n=2, 4, \dots$ $(\cos n\pi + 1) \frac{2}{\pi} =$
 $\cos n\pi = 1$

$$= \frac{2}{\pi} \left[\frac{2}{1-n^2} \right]$$

Pure resonance

$$\cos(5(t+2\pi)) = \cos(5t+2\pi) = \cos 5t$$

function $f(t)$ is periodic of period P

$$f(t+P) = f(t) \text{ for all } t$$

$\sin(t) \rightarrow$ even

$$\sin^2(-t) = (-\sin t)^2 = \sin^2 t$$

t 's not odd. \therefore It fails when $t = \pi/2$

$$\sin^2 t = -\sin^2 t$$

(Always) \rightarrow Not possible

$f(t) \rightarrow$ function of period 2π

$$f(t) = \begin{cases} 0 & -\pi < t \leq 0 \\ 3 & 0 < t \leq \pi \end{cases}$$

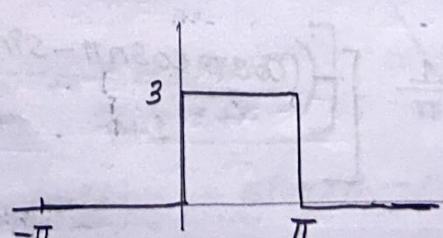
what's the value of the constant co. eff. in the F.O.S

Solu:

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(t) dt$$

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} \left(\int_0^t 0 dt + \int_t^\pi 3 dt \right)$$

$$= \frac{1}{\pi} (3t) \Big|_0^\pi = \frac{3\pi}{\pi} = 3$$



$$\boxed{\frac{a_0}{3} = \frac{3}{2}}$$

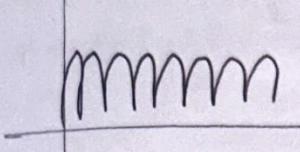
$f(x)$ be periodic (2π) , $f(x) = |x|$ for $-2\pi \leq x < \pi$

Solu: co. eff of $\sin xt = 0$

e It's an even function.

$$|\sin(4\pi t)|$$

Solu:



$$\text{period} = \frac{2\pi}{\omega_0}$$

$$= \frac{2\pi}{4\pi} = \frac{1}{2}$$

$|\sin(t + \pi)| = |- \sin t| = |\sin t|$ The period can't be smaller than π .

$$|\sin 4\pi(t+p)| = |\sin 4\pi t|$$

when $p = \frac{1}{4}$ (or) 0, multiples of $\frac{1}{4}$.

$$\boxed{\sin(t + \pi) = \sin t}$$

$f(x)$ periodic duration of period b such that $f(x) = |x|$ for $-3 \leq x < 3$. Find a_0 such that $\frac{a_0}{2}$ is the constant term of the F.o.s of f

Solu:

$$\begin{aligned} \frac{a_0}{2} &= \frac{1}{2L} \int_{-L}^L f(x) dx \\ &= \frac{1}{2(3)} \int_{-3}^3 |t| dt \\ &= \frac{1}{3} \int_0^3 |t| dt = \frac{1}{3} \left(\frac{t^2}{2}\right)_0^3 \\ &= \frac{1}{3} \left(\frac{9}{2}\right) = \frac{3}{2}. \end{aligned}$$

$$\boxed{a_0 = 3}$$

f be a period 2π

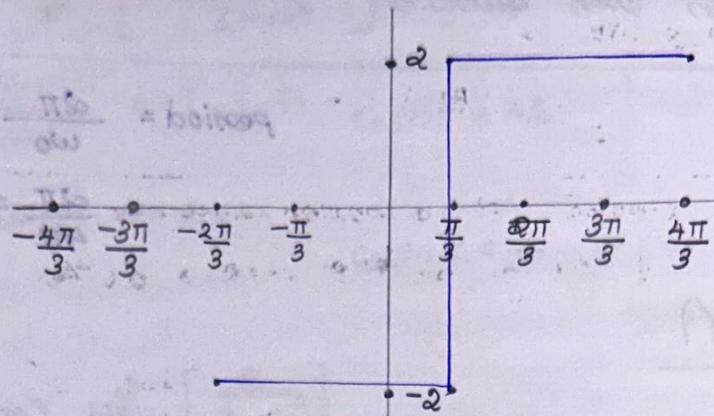
$$f(x) = \begin{cases} -2 & -2\pi/3 < x < \pi/3 \\ 2 & \pi/3 < x < 4\pi/3 \end{cases}$$

Find the co. effs of $\sin 5t$ in the F.o.s of $f(x)$

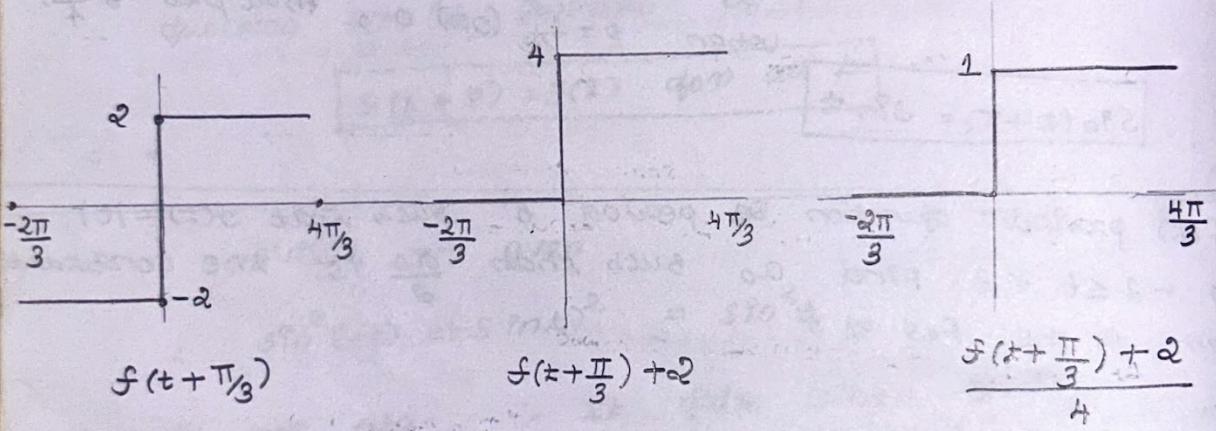
(The std. sawtooth wave $saw(x)$, defined as the period 2π odd function such that $saw(x) = 1$ for $0 < x < \pi$, has

$$f(t) = \frac{4}{\pi} \sum_{n=1, \text{ odd}}^{\infty} \frac{\sin nt}{n} \quad \text{Express } f(t) \text{ in terms of Sine}$$

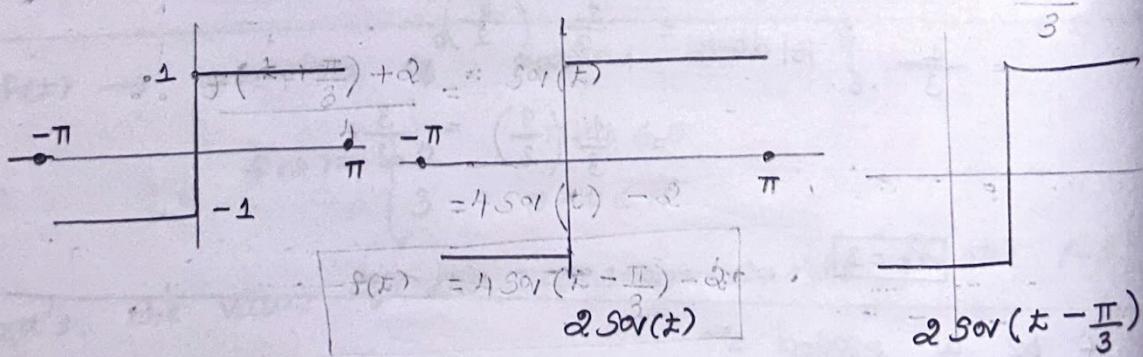
Sol:



- 1) Shifting the signal leftwards ($\pi/3$)
- 2) Shifting the signal upwards by 2.
- 3) Reducing the signal (scaling) by $(\frac{1}{4})$



std square wave



$$= 4 \left(\frac{4}{\pi} \sum_{n=1, \text{ odd}}^{\infty} \frac{\sin nt}{n} \right) \sum_{n=1, \text{ odd}}^{\infty} \frac{\sin n(t - \pi/3)}{n}$$

$$= \left(\frac{16}{\pi} \sum_{n=1, \text{ odd}}^{\infty} \frac{1}{n} \right) \sum_{n=1, \text{ odd}}^{\infty} \frac{\sin nt - \frac{n\pi}{3}}{n}$$

$$E09 \quad \phi = 5 \quad (\sin 5t)$$

$$\frac{8}{\pi} \frac{\sin(5t - 5\pi/3)}{5} = \frac{8}{5\pi} \left(\sin 5t \cos \frac{5\pi}{3} - \cos 5t \sin \frac{5\pi}{3} \right)$$

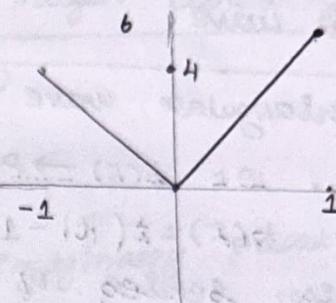
so the co-eff of $\sin 5t$ is

$$\frac{8}{5\pi} \cos \left(\frac{5\pi}{3} \right) = \frac{4}{5\pi}$$

let f be the period of function such that $f(t) = t + 5$ for $t \in [-1, 1]$, and let g be its F.S., $g(\frac{1}{2})$

Sol:

\therefore If f is continuous at $\frac{1}{2}$, we have $g(\frac{1}{2}) = f(\frac{1}{2})$



$\therefore g$ is the F.S. of f .

$$\therefore g(\frac{1}{2}) = f(\frac{1}{2}) = \frac{1}{2} + 5 = \frac{11}{2}.$$

let f be the period of function such that $f(t) = t + 5$ for $t \in [-1, 1]$. Let g be its F.S. what's $f(1) g(1)$.

Sol:

At $t=1$, discontinuity occurs.

$$g(1) = \frac{f(1^-) + f(1^+)}{2} \quad (\text{convergence theorem})$$

$$= \frac{f(1^-) + f((-1)^+)}{2}$$

$$= \frac{(1+5) + (-1+5)}{2} = \frac{10}{2} = 5.$$

$$f(1) g(1) = (4)(5) = 20.$$

$$\therefore f \text{ is of period 2, we have } f(1) = f(-1) = 5 + (-1) = 4.$$

By an antiderivative of a piecewise differentiable function f , we mean a continuous function F such that $F'(t)$ exists & equals $f(t)$ at any point t where f is continuous, which of the following functions $f(t)$ have a periodic antiderivative?

The sawtooth wave $saw(t)$ defined as the period 2π function such that $saw(t) = 1$ for $0 < t < \pi$ and $saw(t) = -1$ for $-\pi < t < 0$.

Solu: A piecewise differentiable periodic function f has a periodic antiderivative if and only if the constant term in its Fourier expansion is 0. That constant term is also the average value of f over one complete period. By symmetry, average value is zero for a sawtooth wave.

$T(t) \rightarrow$ Triangular wave of period 2 given by $T(t) = |t|$ for $-1 \leq t \leq 1$. Let $h(t) \rightarrow$ periodic function of period 2 such that $h(t) = t(|t| - 1)$ for $-1 \leq t \leq 1$. Given that the Fourier series of $T(t)$ is

$$T(t) = \frac{1}{2} - \sum_{n \geq 1 \text{ odd}} \frac{4}{n^2 \pi^2} \cos n\pi t.$$

Solu: Co-eff of $\sin 3\pi t$ of F.S of $h(t)$

For $t \in (0, 1)$, we have

$$h(t) = t(t-1)$$

$$h'(t) = 2t - 1 = 2(T(t) - 1/2)$$

$$2(T(t) - \frac{1}{2}) = - \sum_{n \geq 1 \text{ odd}} \frac{8}{n^2 \pi^2} \cos(n\pi t)$$

Integrating,

$$h(t) = C - \sum_{n \geq 1} \frac{8}{n^2 \pi^2} \left(\frac{\sin n\pi t}{n\pi} \right)$$

$$\text{A sawtooth func} = C - \sum_{n \geq 1} \frac{8}{n^3 \pi^3} \cdot \sin n\pi t$$

$$\text{For } \sin 3\pi t, \text{ The co-eff is } \frac{-8}{3 \times 9 \pi^3} = -\frac{8}{27\pi^3}$$

For $\ddot{x} + \omega^2 x = \sin(\omega t)$ has a periodic solution?

The answer is periodic for all +ve numbers that are not odd integers.

$\sin(\omega t) \rightarrow$ creates pure resonance at 1, 3, 5, ...

$$P(\omega) = \omega^2 + \omega^2$$

$$\omega^2 = n^2 \text{ for some odd } +ve \text{ integer } n.$$

$$P(9n) = -n^2 + \omega^2$$

$\omega \rightarrow$ odd +ve integers Else, a periodic solution occurs

$$\ddot{x} + \alpha \dot{x} + \omega^2 x = \sin(\omega t)$$

Soln:

$$P(\omega) = \omega^2 + \alpha \omega + \omega^2$$

$$P(9n) = -n^2 + \alpha n + \omega^2 \neq 0 \quad (\because \text{Imaginary part is } 0)$$

Pure resonance never occurs.

So periodic for all +ve numbers ω .

$\sin(\omega t) \rightarrow$ odd periodic function of period 2π ,

$\sin(\omega t) = 1, 0 < t < \pi$, let $x(t)$ be the steady state solution (i.e. periodic solution to)

$$\ddot{x} + \alpha \dot{x} + \omega^2 x = \sin(\omega t)$$

Soln:

$\cos \theta$ or $\cos 3t$

$$P(\omega) = \omega^2 + \alpha + 8$$

$$P(9n) = -n^2 + in + 8$$

$$s(t) = \frac{4}{\pi} (\sin t + \dots +)$$

$$\cos \theta = \cos t + \dots$$

$$\ddot{x} + \dot{x} + 8x = \frac{4}{3\pi} \sin 3t \rightarrow \text{Our sum.}$$

$$x_p = \frac{4}{3\pi} \frac{e^{3it}}{(-9) + 3i + 8}$$

$$x_p = \frac{4}{3\pi} \frac{e^{3it}}{3i - 1}$$

Taking complex conjugate

$$= -\frac{1}{10} \left(\frac{4}{3\pi}\right) \sin 3t - \frac{3}{10} \left(\frac{4}{3\pi}\right) \cos 3t$$

Go. off of $\cos 3t$ is
 $-\frac{3}{10} \left(\frac{4}{3\pi}\right) = -\frac{2}{5\pi}$

when a cello plays an open string note on the A string (220 Hz). Which of the following are present among the overtones? (A cello note is rich enough that it has all physically possible overtones among those in the list below).

$$A \rightarrow 440 \text{ Hz}$$

∴ The frequencies present are those that are at integer times the fundamental frequency of 220 Hz; which includes
440 Hz, 660 Hz, 880 Hz, 1100 Hz but not the others.

Resonance

Pure resonance occurs when an undamped system is forced as wn .

$$3x'' + 27 = F(t), F(t) = 1 \text{ on } 0 < t < \pi, F = \text{odd}$$

$$2x'' + 4x = F(t), F(t) > 0 \text{ on } 0 < t < \frac{\pi}{2}, F(t) = 0 \text{ on } \frac{\pi}{2} < t < \pi \text{ and } F \text{ is odd}$$

$$2x'' + 50x = F(t); \text{ where } F(t) = \pi t - t^2 \text{ on } 0 < t < \pi, \text{ and } F \text{ is odd}$$

Solu:

a) $2x'' + 10x = F(t)$

No pure resonance

$$F(t) = \sum_{n=1}^{\infty} b_n \sin(nt)$$

(Input given
 $n = 1, 2, 3, 4, 5$)

But we need
 $\omega = \pm \sqrt{5}$

$$P(r) = 2r^2 + 10$$

$$\text{where } r = \pm i\sqrt{5}$$

$$P(in) = -2n^2 + 10$$

(Imaginary)

b) $3x'' + 27 = F(t), F(t) = 1$

$$s \sin(x) = \frac{4}{\pi} (\sin t + \frac{1}{3} \sin 3t + \dots)$$

$$3\ddot{x} + 27x = F(t)$$

$$p(\sigma) = 3\sigma^2 + 27$$

$$\boxed{\sigma = \pm 3}$$

∴ Therefore there is a pure response since the co-eff b_3 in the F.S is non zero.

c) $\ddot{x} + 4x = F(t)$

$$p(\sigma) = \sigma^2 + 4$$

$$\sigma = \pm 2i$$

$b_2 \neq 0$

$$b_2 = \frac{2}{\pi} \int_0^{\pi} F(t) \sin 2t dt = \frac{2}{\pi} \int_0^{\pi/2} F(t) \sin(2t) dt > 0$$

d) $\ddot{x} + 50x = F(t)$

$$p(\sigma) = \sigma^2 + 50$$

$$\sigma = \pm 5i$$

b5 is nonzero?

$$b_5 = \frac{2}{\pi} \int_0^{\pi} F(t) \sin(5t) dt$$

$$= \frac{2}{\pi} \int_0^{\pi} (\pi t - t^2) \sin(5t) dt \neq 0$$

∴ pure resonance is available

e) $\ddot{x} + (0.1)\dot{x} + 18x = F(t)$

$$p(\sigma) = \sigma^2 + 0.1\sigma + 18$$

$$p(j\omega) = 18 - \omega^2 + 0.1j\omega \neq 0$$

(Imag)

(no pure resonance)

Fourier Series

Consider the F.S of the function with period 2π given by x^2 if $0 < t < 2$. The F.S of the function

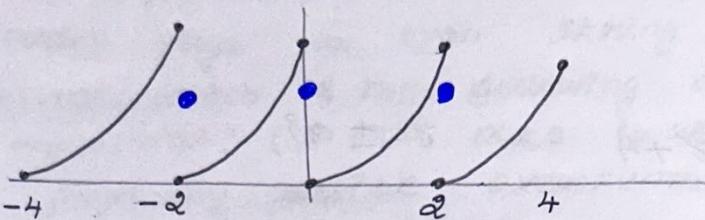
$$f(t) = \frac{4}{3} + \frac{4}{\pi^2} \sum_{n=1}^{\infty} \left(\frac{\cos(n\pi t)}{n^2} - \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{\sin n\pi t}{n} \right)$$

graph $f(t)$ on $-4 < t < 4$.

Solu:

The period α repeats the curve $f(t) = t^2$. The Fourier convergence theorem tells us that the value at $t = -2$, $t = 0$, $t = 2$.

(t^2 repeats every 2π interval)



• represents, it converges to the middle
at discontinuities.

$$h \text{ with period } 2\pi, h(t) = 1 + t^2 \quad (0 < t < 2\pi)$$

Solu:

$$h(t) = 1 + \pi^2 f\left(\frac{t}{\pi}\right)$$

$$f(t) = t^2$$

$$h(t) = 1 + \frac{4\pi^2}{3} + 4 \sum_{n=1}^{\infty} \frac{\cos(nt)}{n^2} - 4\pi \sum_{n=1}^{\infty} \frac{\sin(nt)}{n}$$

Solving ODEs with periodic input

$$\ddot{x} + 0.1\omega_0 \dot{x} + \omega_0^2 x = \omega_0^2 f(\omega_0 t)$$

with input $f(\omega_0 t)$ where $f(t)$ is the 2π -periodic sawtooth wave $f(t) = t$ for $-\pi < t < \pi$ of period 2π , which has Fourier series

$$f(t) = \omega_0 \left(\sin t - \frac{\sin(2t)}{2} + \frac{\sin(3t)}{3} + \dots \right)$$

The F.S representation of the steady state takes the form

$$x(t) = A_1 \cos(\omega_1 t - \phi_1) + A_2 \cos(\omega_2 t - \phi_2) + \dots$$

Calculate the largest two amplitudes & then app them by signs. Check the 3rd largest amplitude is less than 1% of 1st largest.

(Solution as a sum of two sine waves)

$x(t) \approx ?$

Solu:

$$f(\omega_0 t) = \omega^2 \left(\sin \omega_0 t - \frac{\sin(2\omega_0 t)}{2} + \frac{\sin(3\omega_0 t)}{3} - \dots \right)$$

$$\omega_n = \omega_0 n$$

$$\therefore (D^2 + 0.1\omega_0 D + \omega_0^2)x_l = \omega_0^2 \sin(\omega_0 n t)$$

$$\begin{aligned} x_{pn} &= \operatorname{Im} \left(\frac{\omega_0^2 e^{j\omega_0 n t}}{(j\omega_0 n)^2 + 0.1\omega_0 n(j\omega_0 n) + \omega_0^2} \right) \\ &= \operatorname{Im} \left(\frac{\omega_0^2 e^{j\omega_0 n t}}{\omega_0^2(1-n^2+0.1n^2)} \right) = \frac{1}{\sqrt{(1-n^2)^2 + 0.01n^2}} \cos(\omega_0 n t - \phi_n) \end{aligned}$$

∴ steady state

$$x_p = \omega^2 \left(\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \frac{1}{\sqrt{(1-n^2)^2 + 0.01n^2}} \cos(\omega_0 n t - \phi_n) \right)$$

∴ Amplitude is proportional to $\frac{1}{n^3}$,

∴ So $n=1, n=2$ will be the largest terms.

$$A_1 = \frac{\omega}{\sqrt{0.01}} = \omega_0$$

$$A_2 = \frac{1}{\sqrt{9+0.04}} = 0.3$$

$$A_3 = \frac{2}{3} \frac{1}{\sqrt{64+0.09}} = 0.08$$

$$\therefore 20 \cos(\omega_0 t - \phi_1) + 0.3 \cos(\omega_0 2t - \phi_2)$$

where:

$$\phi_1 = \pi$$

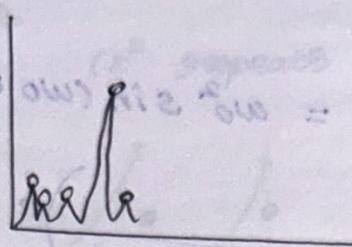
$$-20 \cos(\omega_0 t) + 0.3 \cos(\omega_0 2t - \phi_2)$$

is also accepted.

(with no preference of phase shifts are ok)

Tibetan Throat singing:

Technique of using the resonance of your mouth to sing two notes at the same time.



5 overtones $\rightarrow 1710$

$210 \quad 330$ } Hz

1590

1380

'Base note' $\rightarrow A, F\#, G\#$

Closest notes corresponding to the five longest overtones. ($\lambda = 1049$)

$G\# = 210$
$E = 330$
$F = 1382 \rightarrow$ closely
$G = 1590$ correspond.
$G\# = 1710$

Decode the message

Fun exercise: See the program.

Boundary value problems

1) understand why boundary value problems don't satisfy the uniqueness & existence theorem.

2) solve simple boundary value problems with specified boundary conditions.

Initial value problem

Find a solution to the following homogeneous, II order

IV problem:

$$\frac{d^2}{dt^2} x(t) + 4x = 0, \quad x(0) = 0, \quad \frac{dx}{dt}(0) = 1$$

Solu^{tion}: simple harmonic oscillation, which starts at position $x=0$ (m), with a velocity 1 m/s to the right.

$$x'' + 4x = 0$$

$$x'' = -4x$$

$$\frac{x''}{x} = -4$$

$$x' = -\frac{4x^2}{2} + C$$

$$x = -\frac{4x^3}{2 \times 3} + Cx + D$$

$$x(0) = 0, \quad x'(0) = 1$$

$$1 = -\frac{4x^2(0)}{2} + C \quad \left| \begin{array}{l} 0 = Cx + D \\ D = 0 \end{array} \right.$$

$$\boxed{C = 1}$$

$$\therefore x = -\frac{\alpha x^3}{3} + x$$

$$x'' + 4x = 0$$

$$\omega^2 + 4 = 0$$

$$\omega^2 = -4$$

$$\omega = \pm 2\sqrt{2}$$

$$x(t) = A \cos(\omega t) + B \sin(\omega t)$$

$$\therefore x(0) = A \cos(0) + B \sin(0)$$

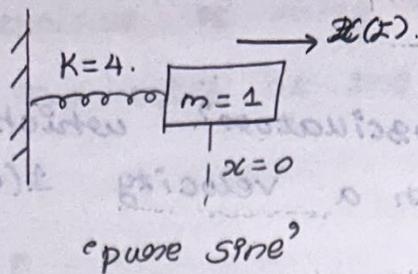
$$\boxed{A = 0}$$

$$\dot{x}(0) = -A \sin(0) + B \cos(0) \cdot \omega$$

$$\boxed{\frac{1}{2}B = 1}$$

$$x(t) = \frac{1}{2} \sin(\omega t)$$

Existence / uniqueness theorem:



$$\text{Amplitude} = \frac{1}{2}, \quad \omega_n = 2$$

If we have n^{th} order ODE with n initial conditions then we will have unique solution exists.

$$\text{If } x(t_1) = 1$$

(At $x = 1$ on latest time).

Find solu $0 \leq t \leq t_1$

time interval $\rightarrow 0 \leq t \leq t_1$

Because we are specifying the conditions at the ends of our time interval, this is known as boundary value

General solution will be

$$x(t) = A \cos \omega t + B \sin \omega t$$

Applying,

$$x(0) = 0, \quad x(t_1) = 1.$$

$$A \cos 0 + B \sin 0 = 0 \quad \left| \begin{array}{l} A \cos(\omega t_1) + B \sin(\omega t_1) = 1 \\ B = \frac{1}{\sin(\omega t_1)} \end{array} \right.$$

$$x(t) = \frac{\sin \omega t}{\sin \omega t_1}$$

$$\text{As } \sin(\omega t_1) = 0$$

the $x(t) \rightarrow \infty$ invalid

$$t_1 = \frac{\pi}{2}, \pi, \frac{3\pi}{2}, \dots$$

doesn't have a solution.

contrasts to the initial value problems, where we got exact & unique solutions.

In case of boundary values, we have different possibilities

1) we have a unique solution.

e.g. $x(t_1) = b$ provided such that

$$\sin(\alpha t_1) \neq 0$$

2) we have no solution

when t_1 takes value such that

$$\sin(\alpha t_1) = 0$$

3) multiple solutions (Violating uniqueness part of the uniqueness theorem).

Generally, the boundary value problems arise when the independent variable is position, rather than time. Because it's more natural to want to specify conditions at different points in space, rather than different points in time.

1) $\ddot{x} + 4x = 0$

$$x(0) = 0, x(t_1) = 0$$

Solu::

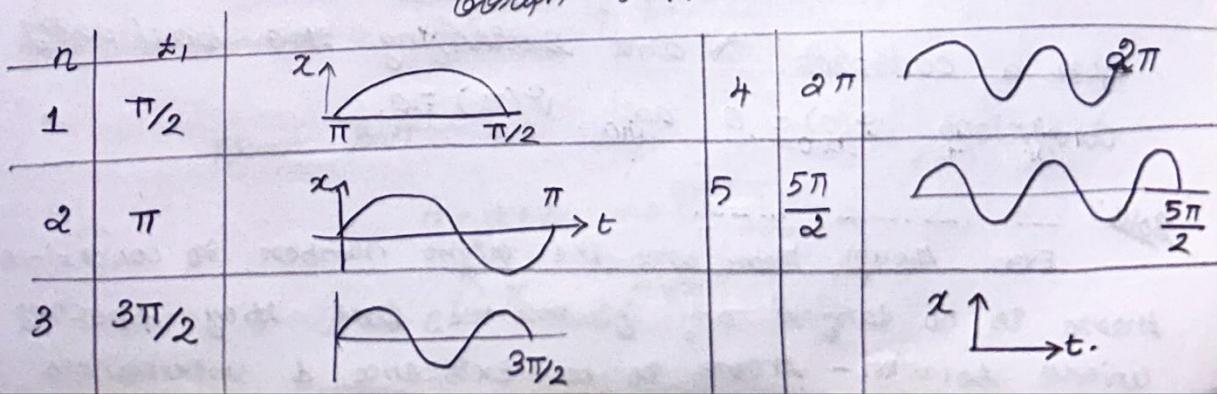
$$x(t) = A \sin 2t + B \cos 2t \quad | \quad A = B$$

$$| \quad 0 = B$$

$$\therefore x(t) = A \sin 2t.$$

satifies the boundary conditions & differential even for all values of A . Therefore there are infinitely many solutions.

Graph of $A \sin(2t)$ for $A=1$.



Homogeneous & Inhomogeneous boundary conditions

4.1

$$\frac{d^2}{dx^2} v(x) = \lambda v(x), \quad v(0) = 3, \frac{dv}{dx}(0) = 5.$$

Solu.

$\lambda \rightarrow$ parameter taking any real value

There is only 1, solution by the uniqueness & existence theorem.

uniqueness & existence theorem:

$p_{n-1}(t), \dots, p_0(t)$, $v(t)$ be continuous functions on an open interval I . Let a be in the interval I , and let b_0, \dots, b_{n-1} be given numbers. Then there exists a unique solution to the n^{th} order linear ODE.

$$y^{(n)} + p_{n-1}(t)y^{(n-1)} + \dots + p_1(t)\dot{y} + p_0(t)y = v(t)$$

Satisfying the n initial conditions

$$y(a) = b_0, \dot{y}(a) = b_1, \dots, y^{(n-1)}(a) = b_{n-1}.$$

Existence \rightarrow At least one solution

Uniqueness \rightarrow only one solution.

This is an IVP, since the conditions are the value & I derivative at the same point. In contrast BVP has conditions at different points.

Consider the following family of examples, one for each λ .

4.2:

$$v(x) \text{ on } [0, \pi] \text{ satisfying } \frac{d^2}{dx^2} v(x) = \lambda v(x)$$

for a constant λ and satisfying the boundary conditions $v(0) = 0$ and $v(\pi) = 0$.

Solu:

Even though there are the right number of conditions, there is no longer any guarantee that they specify a unique solution - There is no existence & uniqueness

Theorem for BVP. For most values of λ , it will turn out that this problem has a unique solution (namely, 0), but for special values of λ , we will see that it has only many solutions.

$$* \frac{d^2}{dx^2} v(x) = \lambda v(x), \quad v(0) = 0, \quad v(\pi) = 0$$

Known as homogeneous BVP, and can have one or many solutions.

* An inhomogeneous BVP (linear) could have one or zero or many solutions.

* The situation for non-linear boundary value problems are more complicated.

Our goal: use BVP from PDES, but ODES can have BVP as well. In general, ODES are much easier to solve than PDES,

Failure of existence & uniqueness theorem

Find all non-zero

functions

$v(x)$ on $[0, \pi]$, satisfying $\frac{d^2}{dx^2} v(x) = \lambda v(x)$ for a constant λ and satisfying the boundary conditions

$$v(0) = 0, \quad v(\pi) = 0$$

Solu: $v''(x) = \lambda v(x)$ is a homogeneous linear ODE with characteristic polynomial $\sigma^2 - \lambda$.

case 1: $\lambda > 0$

$$\sigma^2 = \lambda$$

$$\sigma = \pm \sqrt{\lambda}$$

$$\text{General solution} = a e^{\sqrt{\lambda}x} + b e^{-\sqrt{\lambda}x}$$

from BVP

$$0 = a + b \rightarrow ①$$

$$a e^{\sqrt{\lambda}\pi} + b e^{-\sqrt{\lambda}\pi} = 0.$$

$$\det \begin{pmatrix} \frac{1}{\sqrt{\lambda}\pi} & \frac{1}{e^{-\sqrt{\lambda}\pi}} \\ e^{\sqrt{\lambda}\pi} & e^{-\sqrt{\lambda}\pi} \end{pmatrix} = \begin{vmatrix} 1 & 1 \\ e^{\sqrt{\lambda}\pi} & e^{-\sqrt{\lambda}\pi} \end{vmatrix} = e^{-\sqrt{\lambda}\pi} - e^{\sqrt{\lambda}\pi} \neq 0$$

The only solution to this linear system is $(a, b) = (0, 0)$, thus there are no non-zero solutions ϑ .

case:2:

$$\lambda = 0, \quad \sigma^2 = 0 \Rightarrow \vartheta = 0, 0.$$

General solution is $(a + bx)e^0 = a + bx$, and the boundary conditions say

$$\boxed{a=0}$$

$$a + b\pi = 0$$

$$b\pi = 0$$

$$\boxed{b=0}$$

Again only solution to this linear system is $(a, b) = (0, 0)$. Thus there are no non-zero solutions ϑ .

case:3

$$\lambda < 0$$

$\lambda = -\omega^2$ for some $\omega > 0$. Then roots will be in the form $\pm i\omega$, and the general solution is $a \cos \omega x + b \sin \omega x$.

$$a = 0 \rightarrow \text{from I boundary cond} \quad (\vartheta(0) = 0)$$

$$\therefore \vartheta = b \sin \omega x.$$

$$\vartheta(\pi) = 0$$

$$\vartheta(\pi) = b \sin \omega \pi$$

$$\boxed{b \sin \omega \pi = 0}$$

we are looking for non-zero solutions of ϑ , so we can assume $\boxed{b \neq 0}$

$$\sin \omega \pi = 0 \quad \text{so}$$

$$\omega \cdot n \text{ is an integer } n. \quad (n > 0)$$