Methods 3 - Question Sheet 1

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Question 1. (4 marks)

Let m, n be positive integers. Verify the integral identities:

$$\frac{1}{L} \int_{-L}^{L} \cos\left(\frac{n\pi x}{L}\right) \cos\left(\frac{m\pi x}{L}\right) dx = \delta_{mn}$$

and

$$\frac{1}{L} \int_{-L}^{L} \cos\left(\frac{n\pi x}{L}\right) \sin\left(\frac{m\pi x}{L}\right) dx = 0.$$

Question 2. (10 marks for * parts)

For each of the following functions, find its half-range sine series on $[0, \pi]$:

(a) *
$$f(x) = x^3 - \pi^2 x$$
.

(b) *
$$f(x) = \cos x + \frac{2x}{\pi} - 1$$
.

(c)
$$f(x) = e^x - \frac{(e^{\pi} - 1)x}{\pi} - 1$$
.

(d)
$$f(x) = \begin{cases} x & \text{if } x \in \left[0, \frac{\pi}{2}\right] \\ \pi - x & \text{if } x \in \left[\frac{\pi}{2}, \pi\right]. \end{cases}$$

(e)
$$f(x) = \sin x$$
.

Question 3. (6 marks)

(a) Suppose that F(x) is an odd function on $[-\pi, \pi]$. Prove that $\int_{-\pi}^{\pi} F(x)^2 dx = 2 \int_{0}^{\pi} F(x)^2 dx$. Consider the odd function F(x) on $[-\pi, \pi]$ equal to $x(\pi - x)$ on $[0, \pi]$. The Fourier series of F was found in lectures:

$$F(x) = \frac{8}{\pi} \sum_{n \text{ odd}} \frac{\sin(nx)}{n^3}.$$

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(b) Use this to show that

$$T := \frac{1}{1^6} + \frac{1}{3^6} + \frac{1}{5^6} + \dots = \frac{\pi^6}{960}.$$

(c) Deduce that if

$$S := \frac{1}{1^6} + \frac{1}{2^6} + \frac{1}{3^6} + \cdots$$

then $S = T + \frac{S}{64}$ and hence calculate S.

Question 4.

Find the half-range cosine series of $f(x) = x^4 - 2\pi^2 x^2$ on $[0, \pi]$. By considering f(0), show that

$$\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^4} = \frac{7\pi^4}{720}$$

Question 5.

Imagine there were a function $\delta(x)$ with the property that

$$\int_{-1}^{1} \delta(x)g(x)dx = g(0)$$

for any function g. What would the Fourier series of δ be? What might the graph of the function δ look like? Let δ_N denote the approximation to δ obtained by summing the first N terms of its Fourier series. Show that $\delta_N(x) = \frac{\sin((N+1/2)\pi x)}{2\sin(\pi x/2)}$. Use a computer to plot δ_N for some small values of N. As N increases, does the plot start to look like the graph you imagined?

 δ is called the Dirac delta function; it is not really a function, but fits into the theory of "distributions". The sequence of truncations is called the Dirichlet kernel; analysis of the integral $\int \delta_N(x)F(x+y)dx$ is involved in proving that the Fourier series of F converges in the L^2 -sense to F.