Homework 5

Exercise 1.38

We will calculate the Fourier series for the function

$$\cos^{2N}(x)$$
.

Using the exponential notation for cos(x) we obtain

$$\cos^{2N}(x) = \frac{(e^{ix} + e^{-ix})^{2N}}{2^{2N}}.$$

Then, by the binomial theorem, we can expand the numerator as follows

$$\frac{(e^{ix}+e^{-ix})^{2N}}{2^{2N}} = \frac{\sum_{k=0}^{2N} {2N \choose k} e^{ix(2N-k)} e^{-ixk}}{2^{2N}} = \frac{1}{2^{2N}} \sum_{k=0}^{2N} {2N \choose k} e^{ix(2N-2k)} \,.$$

We note that this final expression is a Fourier series. Thus, we are done.

Exercise 1.41

We will calculate the Fourier series for the function

$$f(x) = \begin{cases} -1 & : -\pi < x < 0 \\ 1 & : 0 < x < \pi \end{cases}$$

First, we calculate the Fourier coefficients. Note that since f(x) is an odd function

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

Now consider the case for which $n \neq 0$. We have

$$\hat{f}(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x)e^{-inx} dx = \frac{1}{2\pi} \left[\int_{-\pi}^{\pi} f(x) \cos(nx) dx + \int_{-\pi}^{\pi} f(x) \sin(nx) dx \right].$$

Then since f(x) is odd and $\cos(x)$ is even, the left integral must be equal to zero. Thus, we have

$$\frac{1}{2\pi} \left[\int_{-\pi}^{\pi} f(x) \cos(nx) dx + \int_{-\pi}^{\pi} f(x) \sin(nx) dx \right] = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) \sin(nx) dx =$$

$$\frac{1}{\pi} \int_{0}^{\pi} f(x) \sin(nx) dx = \frac{i}{\pi} \frac{-\cos(nx)}{n} \Big|_{0}^{\pi} = \frac{i(-1)^{n+1} + i}{n\pi}.$$

Observe that this final expression is equal to zero for n=2k and is equal to $2i/n\pi$ for n=2k+1. Thus, the Fourier series for f(x) is

$$\sum_{k>0} \frac{2i}{(2k+1)\pi} e^{i(2k+1)x} + \sum_{k>0} \frac{2i}{(2k+1)\pi} e^{i(2k+1)x} = \sum_{k>0} \frac{2i}{-(2k+1)\pi} e^{-i(2k+1)x} + \sum_{k>0} \frac{2i}{(2k+1)\pi} e^{i(2k+1)x} = \sum_{k>0} \frac{2i}{(2k+1)\pi} e^{i(2k+1)x} - \frac{2i}{(2k+1)\pi} e^{-i(2k+1)x} = \sum_{k>0} \frac{2i}{(2k+1)\pi} (e^{i(2k+1)x} - e^{-i(2k+1)x}) = \sum_{k>0} \frac{2i}{(2k+1)\pi} 2i \sin[(2k+1)x] = \sum_{k>0} \frac{-4}{2k\pi + \pi} \sin(2kx + x).$$

Exercise 1.42

We will calculate the Fourier series for the function

$$f(x) = e^a x .$$

The Fourier coefficients are

$$\hat{f}(0) = \frac{1}{2\pi} \int_0^{2\pi} e^{ax} dx = \frac{e^{2a\pi} - 1}{2a\pi},$$

and

$$\hat{f}(n) = \frac{1}{2\pi} \int_0^{2\pi} e^{ax} e^{-inx} dx = \frac{1}{2\pi} \frac{e^{(a-in)x}}{a-in} \Big|_0^{2\pi} = \frac{1}{2\pi} \frac{e^{(a-in)2\pi} - 1}{a-in} = \frac{1}{2\pi} \frac{e^{2a\pi} - 1}{a-in}.$$

Now we can calculate the Fourier series for f(x). Observe that

$$\sum_{n \in \mathbb{Z}} \hat{f}(n)e^{inx} = \frac{e^{2a\pi} - 1}{2\pi} \left[\frac{1}{a} + \sum_{n < 0} \frac{e^{inx}}{a - in} + \sum_{n > 0} \frac{e^{inx}}{a - in} \right] =$$

$$\frac{e^{2a\pi} - 1}{2\pi} \left[\frac{1}{a} + \sum_{n > 0} \frac{e^{-inx}}{a + in} + \sum_{n > 0} \frac{e^{inx}}{a - in} \right] = \frac{e^{2a\pi} - 1}{2\pi} \left[\frac{1}{a} + \sum_{n > 0} \frac{(a - in)e^{-inx} + (a + in)e^{inx}}{a^2 + n^2} \right] =$$

$$\frac{e^{2a\pi} - 1}{2\pi} \left[\frac{1}{a} + \sum_{n > 0} \frac{2a\cos(nx) + 2ini\sin(nx)}{a^2 + n^2} \right] = \frac{e^{2a\pi} - 1}{\pi} \left[\frac{1}{2a} + \sum_{n > 0} \frac{a\cos(nx) - n\sin(nx)}{a^2 + n^2} \right].$$

Exercise 1.43

We will calculate the Fourier series for the function

$$f(x) = \sinh(x) = \frac{e^x - e^{-x}}{2}$$
.

The Fourier coefficients are as follows

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

and

$$\hat{f}(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{e^x - e^{-x}}{2} e^{-inx} dx = \frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{e^{(1-in)x} - e^{(-1-in)x}}{2} dx =$$

$$\frac{1}{4\pi} \left[\frac{e^{(1-in)x}}{1-in} + \frac{e^{(-1-in)x}}{1+in} \right]_{-\pi}^{\pi} = \frac{(-1)^n}{4\pi} \left[\frac{e^{\pi} - e^{-\pi}}{1-in} + \frac{e^{-\pi} - e^{\pi}}{1+in} \right] =$$

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

$$\frac{(-1)^n}{\pi} \left[\frac{in\sinh(\pi)}{1+n^2} \right].$$

Now we can proceed to calculating the Fourier series. Observe that

$$\sum_{n \in \mathbb{Z}} \hat{f}(n)e^{inx} = \frac{\sinh(\pi)}{\pi} \left[\sum_{n < 0} \frac{(-1)^n in}{1 + n^2} e^{inx} + \sum_{n > 0} \frac{(-1)^n in}{1 + n^2} e^{inx} \right] =$$

$$\begin{split} \frac{\sinh(\pi)}{\pi} \Big[\sum_{n>0} \frac{(-1)^{n+1}in}{1+n^2} e^{-inx} + \sum_{n>0} \frac{(-1)^n in}{1+n^2} e^{inx} \Big] &= \frac{\sinh(\pi)}{\pi} \Big[\sum_{n>0} \frac{(-1)^n in}{1+n^2} e^{inx} - \frac{(-1)^n in}{1+n^2} e^{-inx} \Big] = \\ \frac{\sinh(\pi)}{\pi} \Big[\sum_{n>0} \frac{(-1)^n in}{1+n^2} (e^{inx} - e^{-inx}) \Big] &= \frac{\sinh(\pi)}{\pi} \Big[\sum_{n>0} \frac{(-1)^{n+1} 2n \sin(nx)}{1+n^2} \Big] \,. \end{split}$$