
MATH 213 - Tutorial 9: Fourier series Solutions

1. a) Compute the Fourier series of $f(x) = x^2$ on $-\pi < x < \pi$.
b) Draw a picture of the periodic continuation of f on the interval from -3π to 3π .
c) Plot the truncated Fourier series to $N = 8$ (Using some software). Do you see Gibbs phenomena in this case?

Solution:

- a) First, note that x^2 is even and therefore we know The Fourier sin coefficients are zero. The coefficients for this Fourier cosine series are computed directly. First for $n \geq 1$,

$$\begin{aligned} a_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \cos(nx) dx, \\ &= \frac{2}{\pi} \int_0^{\pi} x^2 \cos(nx) dx, \\ &= \frac{2}{n\pi} [x^2 \sin(nx)]_0^{\pi} - \frac{4}{n\pi} \int_0^{\pi} x \sin(nx) dx, \\ &= -\frac{4}{n^2\pi} \left(-[x \cos(nx)]_0^{\pi} + \int_0^{\pi} \cos(nx) dx \right), \\ &= -\frac{4}{n^2\pi} \left(-\pi \cos(n\pi) + \frac{1}{n} [\sin(nx)]_0^{\pi} \right), \\ &= \frac{4}{n^2} \cos(n\pi) \\ &= \frac{(-1)^n 4}{n^2}. \end{aligned}$$

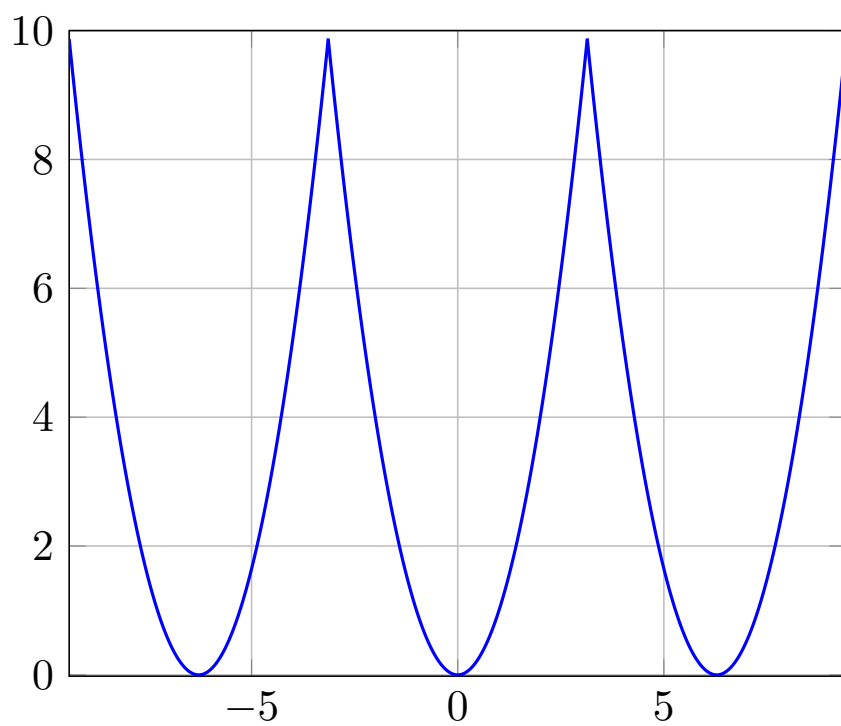
Then for $n = 0$,

$$\begin{aligned} a_0 &= \frac{1}{\pi} \int_0^{\pi} x^2 dx, \\ &= \frac{1}{3\pi} [x^3]_0^{\pi}, \\ &= \frac{\pi^2}{3}. \end{aligned}$$

Therefore the Fourier series is

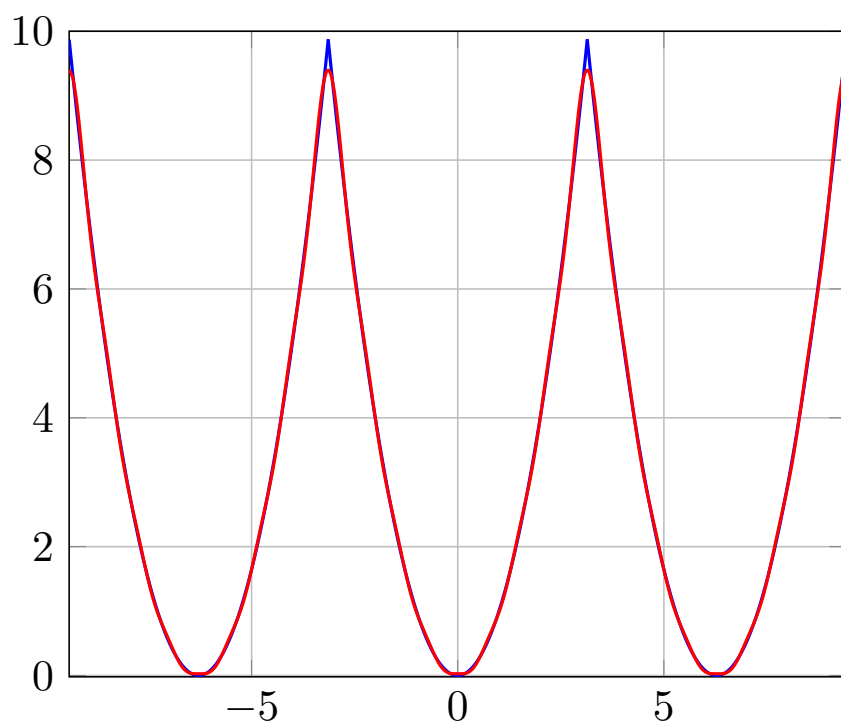
$$\frac{\pi^2}{3} + 4 \sum_{n=1}^{\infty} (-1)^n \frac{\cos(nx)}{n^2}.$$

b)



c) We plot the original plot along side

$$\frac{\pi^2}{3} + 4 \sum_{n=1}^8 (-1)^n \frac{\cos(nx)}{n^2}.$$



2. Recall that a function is C^1 if it is **differentiable and its derivative is continuous**.

Marmie found that

$$f(x) = \begin{cases} x^3 \sin\left(\frac{1}{x}\right) & x \neq 0 \\ 0 & x = 0 \end{cases}$$

is C^1 on \mathbb{R} but wants you to double check her work. Show that $f(x)$ is C^1 on all of \mathbb{R} .

Hint 1: Consider two cases, $x \neq 0$ and $x = 0$.

Hint 2: At $x = 0$ you must use the definition of the derivative as the limit of the difference quotient (from calc 1) in order to compute the derivative.

Hint 3: The squeeze theorem is a thing.

Solution: If $x \neq 0$ then we can use the product rule to write

$$\begin{aligned} \frac{d}{dx} \left(x^3 \sin\left(\frac{1}{x}\right) \right) &= 3x^2 \sin\left(\frac{1}{x}\right) - x^3 x^{-2} \cos\left(\frac{1}{x}\right) \\ &= 3x^2 \sin\left(\frac{1}{x}\right) - x \cos\left(\frac{1}{x}\right). \end{aligned}$$

Clearly this is a well-defined and continuous for all $x \neq 0$ and thus f is C^1 on $\mathbb{R}/\{0\}$.

At $x = 0$ by definition we have

$$\begin{aligned} f'(0) &= \lim_{\Delta x \rightarrow 0} \frac{f(\Delta x) - f(0)}{\Delta x} \\ &= \lim_{\Delta x \rightarrow 0} \frac{\Delta x^3 \sin\left(\frac{1}{\Delta x}\right) - 0}{\Delta x} \\ &= \lim_{\Delta x \rightarrow 0} \Delta x^2 \sin\left(\frac{1}{\Delta x}\right). \end{aligned}$$

By the squeeze theorem the above limit is 0. Explicitly

$$-(\Delta x)^2 \leq \Delta x^2 \sin\left(\frac{1}{\Delta x}\right) \leq (\Delta x)^2$$

and in the limit the bounding terms go to zero. Thus

$$f'(x) = \begin{cases} 3x^2 \sin\left(\frac{1}{x}\right) - x \cos\left(\frac{1}{x}\right) & x \neq 0 \\ 0 & x = 0 \end{cases}$$

By the squeeze theorem $\lim_{x \rightarrow 0} f'(x) = 0$ and thus f is C^1 .

3. Consider the function $g(t) = |\sin(t)|$ on the interval $t \in (0, \pi)$.

- Find the complex Fourier series of $g(t)$. Hint: To evaluate the integral, it may be helpful to rewrite $\sin(t)$ in terms of exponential functions by using Euler's formula ($e^{i\theta} = \cos(\theta) + i \sin(\theta)$).
- Use this Fourier series along with the assumption that the series converges to $g(t)$ (it does and we will be able to prove it later) to show that

$$\sum_{n=1}^{\infty} \frac{4}{\pi(4n^2 - 1)} = \frac{2}{\pi}$$

Solution:

- a) The function $g(t)$ has period $\tau = \pi$ and hence the frequency increment is $\omega_0 = 2\pi/\tau = 2$. The complex Fourier coefficients are computed by

$$c_n = \frac{1}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} |\sin(t)| e^{-in\omega_0 t} dt.$$

Since $|\sin(t)|$ is periodic with period π , then we can rewrite c_n as

$$c_n = \frac{1}{\pi} \int_0^\pi \sin(t) e^{-in\omega_0 t} dt$$

and using Euler's formula, replace $\sin(t)$ as follows

$$c_n = \frac{1}{2i\pi} \int_0^\pi (e^{it} - e^{-it}) e^{-in2t} dt = \frac{1}{2i\pi} \int_0^\pi (e^{-i(2n-1)t} - e^{-i(2n+1)t}) dt.$$

Solving the integral leads to

$$\begin{aligned} c_n &= \frac{1}{2i\pi} \left[\frac{-e^{-i(2n-1)t}}{(2n-1)i} + \frac{e^{-i(2n+1)t}}{(2n+1)i} \right]_0^\pi \\ &= \frac{1}{2\pi} \left[\frac{e^{-i(2n-1)\pi}}{(2n-1)} - \frac{e^{-i(2n+1)\pi}}{(2n+1)} - \frac{1}{2n-1} + \frac{1}{2n+1} \right]. \end{aligned}$$

From Euler's formula, we have that $e^{\pm i\pi} = \cos(\pm\pi) + i\sin(\pm\pi) = \cos(\pi) = -1$. In a similar manner, $e^{-2in\pi} = 1$. It follows that

$$\begin{aligned} c_n &= \frac{1}{2\pi} \left[\frac{-1}{2n-1} + \frac{1}{2n+1} - \frac{1}{2n-1} + \frac{1}{2n+1} \right] \\ &= \frac{1}{2\pi} \left[\frac{-2}{2n-1} + \frac{2}{2n+1} \right] \\ &= \frac{-2}{\pi(4n^2-1)}. \end{aligned}$$

Therefore, the complex form of the Fourier series of $f(t) = |\sin(t)|$ is

$$\sum_{n=-\infty}^{\infty} \frac{-2e^{2int}}{\pi(4n^2-1)}.$$

- b) Since the π -periodic extension of $|\sin(t)|$ is continuous a theorem we will have later along with our work in part a) implies that

$$\sum_{n=-\infty}^{\infty} \frac{-2e^{2int}}{\pi(4n^2-1)} = |\sin(t)|$$

for all $t \in \mathbb{R}$. Examining this expression when $t = 0$ gives

$$\sum_{n=-\infty}^{\infty} \frac{-2e^{2in0}}{\pi(4n^2-1)} = |\sin(0)| \quad \text{or} \quad \sum_{n=-\infty}^{\infty} \frac{-2}{\pi(4n^2-1)} = 0.$$

Using the symmetry of the summand we rewrite the sum as

$$0 = \sum_{n=-\infty}^{-1} \left(\frac{-2}{\pi(4n^2-1)} \right) + \frac{-2}{\pi(4 \cdot 0^2 - 1)} + \sum_{n=1}^{\infty} \frac{-2}{\pi(4n^2-1)} = \frac{2}{\pi} + 2 \sum_{n=1}^{\infty} \frac{-2}{\pi(4n^2-1)}.$$

Thus

$$\sum_{n=1}^{\infty} \frac{4}{\pi(4n^2-1)} = \frac{2}{\pi}$$

as desired.