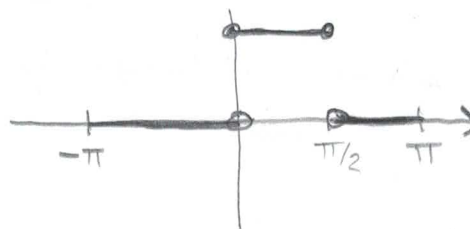


Section 7

$$c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) e^{-inx} dx; \quad f(x) = \sum_{n=-\infty}^{\infty} c_n e^{-inx}$$

7.2

$$f(x) = \begin{cases} 0 & -\pi < x < 0 \\ 1 & 0 < x < \pi/2 \\ 0 & \pi/2 < x < \pi \end{cases}$$



Steps $f(x) =$

1) solve c_0 separately, it is usually a special case!
(why?)

2) solve c_n generally

$$c_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{2\pi} \int_0^{\pi/2} dx = \frac{1}{4}$$

$$c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{2\pi} \int_0^{\pi/2} e^{-inx} dx$$

$$= \frac{-1}{in2\pi} e^{-inx} \Big|_0^{\pi/2}$$

$$= \frac{i}{n2\pi} [e^{-in\pi/2} - 1]$$

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

Now

$$f(x) = \sum_{n=-\infty}^{\infty} c_n e^{-inx} = \sum_{n=-\infty}^{\infty} c_n [\cos(nx) + i\sin(nx)]$$

$$= c_0 + \sum_{n=1}^{\infty} c_n [\cos(nx) - i\sin(nx)] + \sum_{n=-\infty}^{-1} c_n [\cos(nx) - i\sin(nx)]$$

$$= c_0 + \sum_{n=1}^{\infty} c_n [\cos(nx) - i\sin(nx)] + \sum_{n=1}^{\infty} c_{-n} [\cos(nx) + i\sin(nx)]$$

$$= c_0 + \sum_{n=1}^{\infty} (c_n + c_{-n}) \cos(nx) + i \sum_{n=1}^{\infty} (c_n - c_{-n}) \sin(nx)$$

$$\therefore c_n + c_{-n} = \frac{1}{\pi n} \sin(n\pi/2)$$

$$c_n - c_{-n} = \frac{i}{\pi n} (\cos(n\pi/2) - 1)$$

$$f(x) = \frac{1}{4} + \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{1}{n} \sin(n\pi/2) \cos(nx) + \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{1}{n} [1 - \cos(n\pi/2)] \sin(nx)$$

first few term $\left(\begin{array}{l} \sin(n\pi/2) = 0 \text{ if } n \text{ even} \\ 1 - \cos(n\pi/2) = 0 \text{ if } n \text{ odd} \end{array} \right)$

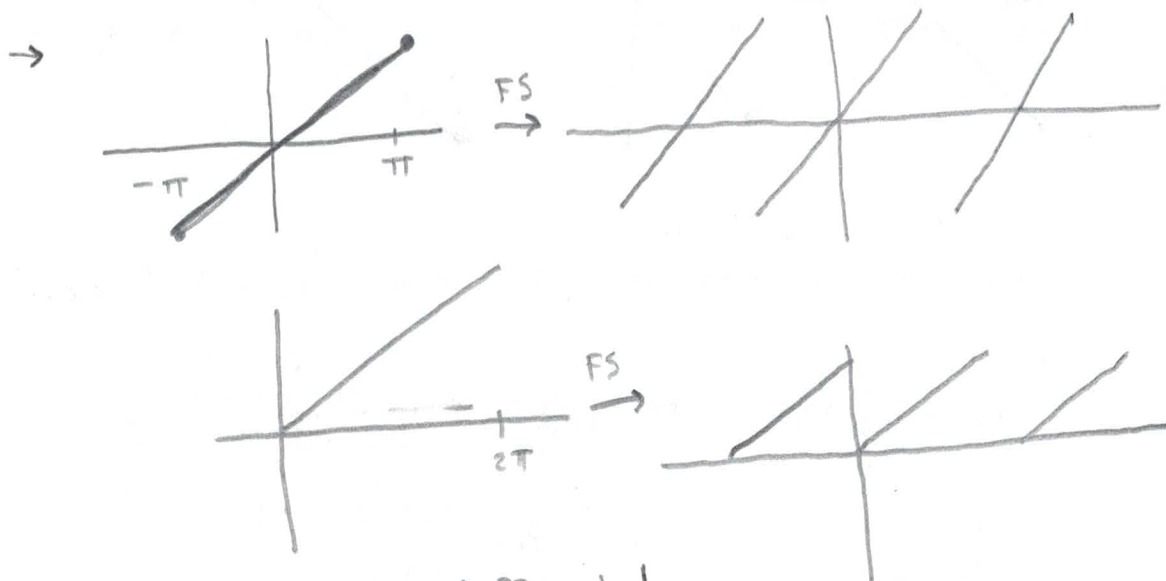
$$f(x) = \frac{1}{4} + \frac{1}{\pi} \left[\cos(x) - \frac{\cos(3x)}{3} + \frac{\cos(5x)}{5} - \dots \right] + \frac{1}{\pi} \left[\sin(x) - \frac{\sin(3x)}{3} + \frac{\sin(5x)}{5} - \dots \right]$$

which is identical to the old method

Section 8

★ Important! Read the textbook

- Fourier series over $[-\pi, \pi] \neq [0, 2\pi]$ for few reasons



So Fourier extension looks different!

- What about if I also shift by π ?

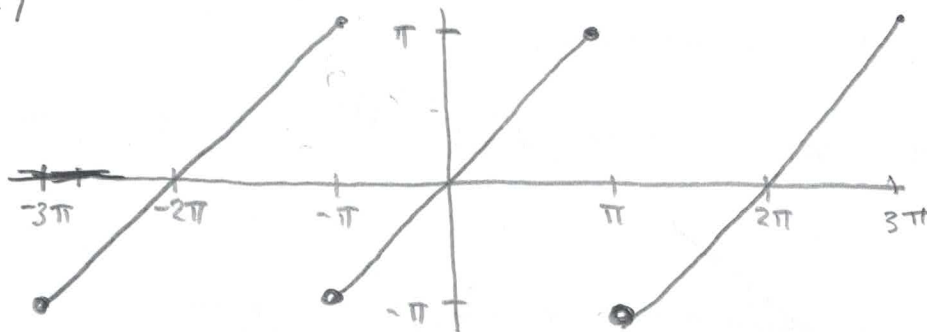
$$\int_{-\pi}^{\pi} f(x) e^{-inx} dx \quad \text{v.s.} \quad \int_0^{2\pi} f(x-\pi) e^{-inx} dx$$

$$\begin{aligned} \int_0^{2\pi} f(x-\pi) e^{-inx} dx &= \int_0^{2\pi} f(y-2\pi) e^{-iny} e^{-in\pi} dy \\ &\stackrel{y=x+\pi}{=} \int_{-\pi}^{\pi} f(y) e^{-iny} e^{-in\pi} dy \\ &= \int_{-\pi}^{\pi} f(y-2\pi) e^{-iny} e^{-in\pi} dy \end{aligned}$$

So there is a shift! (Also see this for Fourier transforms)

★ FS are not invariant under translations ★

10a)



First odd function so we know $a_n = 0$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x \sin(nx) dx = \frac{1}{\pi} \left(-\frac{x}{n} \cos(nx) \right) \Big|_{-\pi}^{\pi} + \frac{1}{\pi} \int_{-\pi}^{\pi} \cos(nx) dx$$

$$u=x \\ du=dx$$

$$dv = \sin(nx)$$

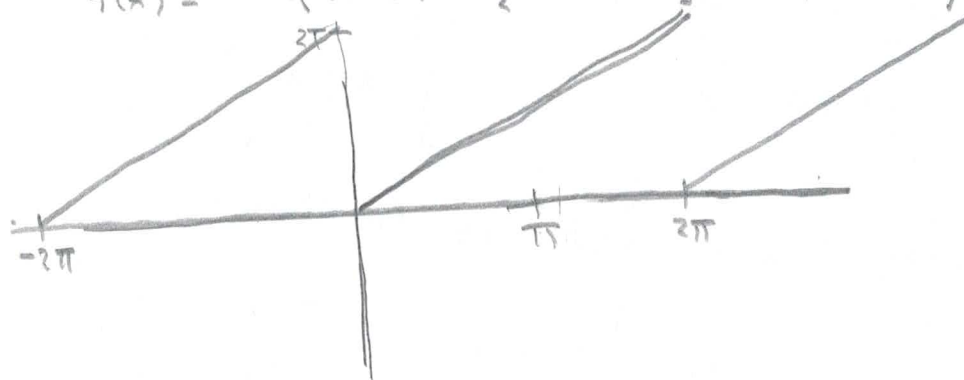
$$v = -\frac{1}{n} \cos(nx)$$

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

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

$$\therefore f(x) = 2 \left(\sin(x) - \frac{1}{2} \sin(2x) + \frac{1}{3} \sin(3x) - \dots \right)$$

b)



Wait this is the previous function shifted to the left by π & up by π so let's use this

The shift up by π implies $a_0 = 1$ but $a_n = 0$ $n > 1$

$$f(x+\pi) = \pi + \sum_{n=1}^{\infty} b_n \sin(nx+\pi)$$

(plugging in (a))

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

$$\sin(nx+n\pi) = \cos(n\pi) \sin(nx) \\ = (-1)^n \sin(nx)$$

$$= \pi + \sum_{n=1}^{\infty} \frac{2}{n} \underbrace{(-1)^{n+1} (-1)^n}_{(-1)} \sin(nx)$$

$$= \pi - 2 \sum \frac{\sin(nx)}{n}$$

□

Section 99.13

$$\int_{-2}^2 f(x) dx = \begin{cases} 0 & -f(x) = f(-x) \\ 2 \int_0^2 f(x) dx & f(x) = f(-x) \end{cases}$$

Strategy for a proof

- 1) Start with assumptions (even & odd defn)
- 2) Use assumptions in equations & start to manipulate

Assump. f odd

$$f(x) = -f(-x) \quad \text{and} \quad \int_{-2}^2 f(x) dx$$

$$\int_{-2}^2 f(x) dx = \int_0^2 f(x) dx + \int_{-2}^0 f(x) dx$$

$$(y = -x) = - \int_0^2 f(x) dx = \int_2^0 f(-y) dy$$

$$= \int_0^2 f(x) dx + \int_2^0 f(-y) dy$$

$$(\text{use odd}) = \int_0^2 f(x) dx - \int_0^2 f(y) dy = 0$$

Use same strategy for even!9.8

$$f(x) = \begin{cases} -1 & -2 \leq x < 0 \\ 1 & 0 \leq x \leq 2 \end{cases}$$

Already from domain being symmetric across 0 & $f(-x) = f(x)$ on $[-2, 2]$ we know this is a sine series! $a_n = 0$

$$b_n = \frac{2}{2} \int_0^2 f(x) \sin\left(\frac{n\pi x}{2}\right) dx = \frac{2}{2} \int_0^2 \sin\left(\frac{n\pi x}{2}\right) dx = -\frac{2}{n\pi} \cos\left(\frac{n\pi x}{2}\right) \Big|_0^2 = -\frac{2}{n\pi} [\cos(n\pi) - 1]$$

$$b_n = \frac{2}{n\pi} [1 - \cos(n\pi)]$$

$$= \frac{2}{n\pi} \begin{cases} 0 & n \text{ even} \\ 2 & n \text{ odd} \end{cases}$$

$$\therefore f(x) = \frac{4}{\pi} \left[\sin\left(\frac{\pi}{2}x\right) + \frac{1}{3} \sin\left(\frac{3\pi}{2}x\right) + \frac{1}{5} \sin\left(\frac{5\pi}{2}x\right) + \dots \right]$$

Section 10

$$\int_0^{\pi} \sin x dx = -\cos x \Big|_0^{\pi} = 1 + 1 = 2$$

(4)

10.4

$$f(x) = A |\sin(2\pi \nu t)|$$

$$\nu = 60 \text{ Hz}, A = 100$$

$$\Rightarrow p = \frac{1}{60} \text{ s} \quad \& \quad T = \frac{p}{2} = \frac{1}{120}$$

Now since $f(x)$ is even we can use cosine expansion
& $b_n = 0$

$$n=0 \quad a_0 = \frac{2A}{2} \int_0^2 \sin\left(\frac{\pi}{2}t\right) dt$$

$$= \frac{4A}{\pi}$$

$$n>0 \quad a_n = \frac{2A}{2} \int_0^2 \sin\left(\frac{\pi}{2}t\right) \cos\left(\frac{n\pi}{2}t\right) dt$$

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

$$= -\frac{A}{\pi} \left[\frac{1}{n+1} \cos\left[\frac{\pi(n+1)}{2}t\right] \Big|_0^2 + \frac{1}{n-1} \cos\left[\frac{\pi(n-1)}{2}t\right] \Big|_0^2 \right]$$

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

$$\text{Now } \cos[\pi(n+1)] = -\cos(\pi n) = \cos[\pi(n-1)]$$

$$\text{so } a_n = -\frac{[-\cos(\pi n) - 1]}{\pi} \left(\frac{1}{n+1} - \frac{1}{n-1} \right) A$$

$$= \frac{[-\cos(\pi n) - 1]}{\pi} \frac{2}{n^2 - 1} \underset{n=1}{=} \begin{cases} 0 & n \text{ odd} \\ -\frac{4}{n^2 - 1} \frac{1}{\pi} A & n \text{ even} \end{cases}$$

special case $n=1$

$$a_1 = \frac{2}{2} \int_0^2 \sin\left(\frac{\pi}{2}t\right) \cos\left(\frac{\pi}{2}t\right) dt = \frac{1}{2} \int_0^2 \sin(2\frac{\pi}{2}t) dt$$

$$= -\frac{1}{2\pi} \cos(2\frac{\pi}{2}t) \Big|_0^2 = 0$$

so

$$f(x) = \frac{2A}{\pi} + \frac{4A}{\pi} \sum_{n \text{ even}} \frac{\cos(2\pi \nu x)}{1 - n^2}$$

$$= \frac{200}{\pi} + \frac{400}{\pi} \sum_{n \text{ even}} \frac{\cos(120\pi x)}{1 - n^2}$$

11.4

5

Prove Parseval's theorem for $f(x)$ with period $2L$

Let

$$\langle f | g \rangle = \frac{1}{2L} \int_{-L}^L \bar{f}(x) g(x) dx$$

now f is usually real so $\bar{f} = f$

Now

$$\langle \cos(\frac{n\pi x}{2L}) | \sin(\frac{m\pi x}{2L}) \rangle = 0$$

$$\langle \sin(\frac{n\pi x}{2L}) | \sin(\frac{m\pi x}{2L}) \rangle = \frac{1}{2} \delta_{mn}$$

$$\langle \cos(\frac{n\pi x}{2L}) | \cos(\frac{m\pi x}{2L}) \rangle = \frac{1}{2} \delta_{mn}$$

or 1 if $m=n$

$$\text{since } \frac{1}{2L} \int_{-L}^L f(\frac{x}{2L}) g(\frac{x}{2L}) dx = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x') g(x') dx'$$

So now let

$$f(x) = \frac{a_0}{2} + \sum a_n \cos(\frac{n\pi x}{2L}) + \sum b_n \sin(\frac{n\pi x}{2L})$$

$$\langle f | f \rangle = \langle \frac{a_0}{2} + \sum a_n \cos(\frac{n\pi x}{2L}) + \sum b_n \sin(\frac{n\pi x}{2L}) | \frac{a_0}{2} + \sum a_n \cos(\frac{n\pi x}{2L}) + \sum b_n \sin(\frac{n\pi x}{2L}) \rangle$$

$$= (\frac{a_0}{2})^2 + \sum_{n,m} a_n a_m \langle \cos(\frac{n\pi x}{2L}) | \cos(\frac{m\pi x}{2L}) \rangle + \sum_{n,m} b_n b_m \langle \sin(\frac{n\pi x}{2L}) | \sin(\frac{m\pi x}{2L}) \rangle$$

$$+ \sum_{n,m} a_n b_m \langle \cos(\frac{n\pi x}{2L}) | \sin(\frac{m\pi x}{2L}) \rangle + \sum_{n,m} b_n a_m \langle \sin(\frac{n\pi x}{2L}) | \cos(\frac{m\pi x}{2L}) \rangle$$

$$+ \sum_{n,m} a_n a_m \langle \cos(\frac{n\pi x}{2L}) | \cos(\frac{m\pi x}{2L}) \rangle$$

$$+ \sum_{n,m} b_n b_m \langle \sin(\frac{n\pi x}{2L}) | \sin(\frac{m\pi x}{2L}) \rangle$$

$$= (\frac{a_0}{2})^2 + \sum_{n,n} a_n a_n \frac{1}{2} \delta_{nn} + \sum_{n,n} b_n b_n \frac{1}{2} \delta_{nn}$$

$$= (\frac{a_0}{2})^2 + \frac{1}{2} \sum_n a_n^2 + \frac{1}{2} \sum_n b_n^2$$

