

* periodic function.

if \exists a λ s.t. $f(x+\lambda) = f(x), \forall x$.

Ex: $\sin x \rightarrow P. \longrightarrow f(x+2\pi) = f(x)$ for $\lambda = 2\pi$

$f(x) = \phi(x) \rightarrow N.P.$

because $f(x+\lambda) \neq f(x)$

$x+1 \neq x$ for $\lambda=1$.

1) $\int_{-\pi}^{\pi} \sin^2 nx \cdot dx$

$$= \int_{-\pi}^{\pi} \frac{1}{2} - \frac{1}{2} \cos 2nx$$

$$\frac{1}{2}(2\pi) - \frac{1}{4n} \sin 2nx \Big|_{-\pi}^{\pi}$$

π

* $\int_{-\pi}^{\pi} f(x)g(x) = 0$ if $f \neq g$
 $\neq 0$ if $f = g$

* $\{1, \sin x, \cos x, \sin 2x, \cos 2x, \dots\}$

Taking any two fns and product will get 0 then it is called "orthogonal function".

* The fourier Series of

a function $f(x)$ on $-\pi < x < \pi$ is.

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx$$

where, $a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cdot dx$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \cdot dx$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \cdot dx$$

Euler's formula.

Ex:- $f(x) = x$; $-\pi < x < \pi$

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

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x \cdot \cos nx \cdot dx$$

$$= \frac{1}{\pi} \left[\left. \frac{x \sin nx}{n} \right|_{-\pi}^{\pi} - \int_{-\pi}^{\pi} \frac{\sin nx}{n} \right]$$

$$= \frac{1}{\pi} \left[0 + \frac{1}{n^2} \cos nx \right]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi} \left[\frac{\pi}{n^2} \right] = 0$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x \cdot \sin nx \cdot dx$$

$$= \frac{1}{\pi} \left[\left. -\frac{x \cos nx}{n} \right|_{-\pi}^{\pi} + \int_{-\pi}^{\pi} \frac{\cos nx}{n} \right]$$

$$= \frac{1}{\pi} \left[-\frac{x}{n} (0) + \frac{1}{n^2} \sin nx \right]_{-\pi}^{\pi}$$

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

$$= \frac{2}{n^2} \sin n\pi$$

$$\frac{1}{\pi} (2) \int_0^{\pi} x \cdot \sin nx \cdot dx$$

$$\frac{2}{\pi} \left[\left. -\frac{x \cos nx}{n} \right|_0^{\pi} + \int_0^{\pi} \frac{\cos nx}{n} \right]$$

$$\frac{2}{\pi} \left[\left. -\frac{\pi \cos n\pi}{n} + \frac{1}{n^2} \sin nx \right|_0^{\pi} \right]$$

$$= -\frac{2}{n\pi} \cos n\pi$$

$$\cos n\pi = (-1)^n$$

$\cos n\pi = (-1)^n$

Here limits should be changed.

$$f(x) = \frac{0}{2} + \sum_{n=1}^{\infty} 0 + \sum_{n=1}^{\infty} \left(-\frac{2}{n} \cos n\pi\right) (\sin nx)$$

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

$$= -\frac{2}{1}(-1)\sin(1x) + \frac{-2}{2}(1)\sin 2x + \dots$$

$$= 2\sin x - \sin 2x + \frac{2}{3}\sin 3x - \frac{1}{2}\sin 4x + \frac{2}{5}\sin 5x + \dots$$

$$2) f(x) = x^2; -\pi < x < \pi$$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \cdot dx = \frac{1}{3\pi} (\pi^3 + \pi^3) = \frac{2}{3} \pi^2$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \cos nx \cdot dx$$

$$= \frac{1}{\pi} \left[\frac{x^2 \sin nx}{n} \Big|_{-\pi}^{\pi} - \int_{-\pi}^{\pi} \frac{2x \sin nx}{n} dx \right]$$

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

$$= \frac{1}{\pi} \left[\frac{4x^2 \cos nx}{n^2} \right] = \frac{4}{\pi n^2} \cos nx$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \sin nx \cdot dx$$

$$= \frac{1}{\pi} \left[-\frac{x^2 \cos nx}{n} \Big|_{-\pi}^{\pi} + \int_{-\pi}^{\pi} \frac{2x \cos nx}{n} dx \right]$$

$$= \frac{1}{\pi} \left[-\frac{x^2}{n} (2 \cos n\pi) + \frac{2}{n} (0) \right]$$

$$= 0$$

$$= \frac{\frac{2}{3} \pi^2}{2} + \sum_{n=1}^{\infty} \frac{4}{n^2} \cos n\pi \cdot \cos nx + \sum_{n=1}^{\infty} 0$$

$$= \frac{\pi^2}{3} + \sum_{n=1}^{\infty} \frac{4}{n^2} \cos n\pi \cdot \cos nx$$

$$x^2 = \frac{\pi^2}{3} - 4 \cos x + \cos 2x - \frac{4}{9} \cos 3x + \frac{4}{16} \cos 4x + \dots$$

for $x=0$ $\frac{\pi^2}{3} - 4 \left[1 - \frac{1}{4} + \frac{1}{9} - \frac{1}{16} + \dots \right]$

$$\frac{\pi^2}{3} - 4 \left[1 - \frac{1}{4} \right]$$

$$0 = \frac{\pi^2}{3} - 4 \left[1 - \frac{1}{4} + \frac{1}{9} - \frac{1}{16} + \dots \right] \quad (i)$$

\downarrow
 k

$$k = \frac{\pi^2}{12}$$

If $x=\pi$

$$\pi^2 = \frac{\pi^2}{3} + 4 \left[\cancel{1} - \cancel{\frac{1}{4}} + \cancel{\frac{1}{9}} - \cancel{\frac{1}{16}} + \dots \right]$$

$$2 \frac{\pi^2}{6} = 4 \left[\cancel{1} - \cancel{\frac{1}{4}} + \dots \right]$$

$$1 + \frac{1}{4} + \frac{1}{9} + \frac{1}{16} + \dots = \frac{\pi^2}{6} \rightarrow 2$$

If $x=\pi$

$$\frac{2\pi^2}{3} = -4 \left[\cos \pi - \frac{\cos 2\pi}{4} + \frac{1}{9} \cos 3\pi + \dots \right]$$

$$\frac{\pi^2}{6} = \left[1 + \frac{1}{4} + \frac{1}{9} + \dots \right] \rightarrow (2)$$

1+2

$$= 1 + \frac{1}{4} + \frac{1}{9} + \dots = \left(\frac{\pi^2}{12} + \frac{\pi^2}{6} \right) \frac{1}{2}$$

$$\Rightarrow 1 + \frac{1}{4} + \frac{1}{9} + \dots = \frac{\pi^2}{8} \rightarrow (3)$$

* put $z = \frac{\pi x}{l}$

$$x = \frac{zl}{\pi}$$

when $x = -l$ $z = -\pi$
 $x = l$ $z = \pi$

$$dz = \frac{\pi}{l} dx$$

$f(z)$ is periodic over $(-\pi, \pi)$ and having period 2π .

The fourier series of $f(z)$ is.

$$\frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos n z + \sum_{n=1}^{\infty} b_n \sin n z$$

where $a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(z) \cdot dz$ $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(z) \cos nz \cdot dz$

$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(z) \cdot \sin nz \cdot dz$

$a_0 = \frac{1}{\pi} \int_{-l}^l f\left(\frac{\pi x}{l}\right) \cdot \frac{\pi}{l} \cdot dx$ $a_n = \frac{1}{l} \int_{-l}^l f\left(\frac{\pi x}{l}\right) \cos\left(\frac{n\pi}{l} x\right) \cdot dx$

$a_0 = \frac{1}{2l} \int_{-l}^l f\left(\frac{\pi x}{l}\right) \cdot dx$ $b_n = \frac{1}{l} \int_{-l}^l f\left(\frac{\pi x}{l}\right) \sin\left(\frac{n\pi}{l} x\right) \cdot dx$

$a_0 = \frac{1}{l} \int_{-l}^l f\left(\frac{\pi x}{l}\right) \cdot dx$

$F\left(\frac{\pi x}{l}\right) = f(x)$

F. Series

* $\frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi}{l} x\right) + \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi}{l} x\right)$

$a_0 = \frac{1}{l} \int_{-l}^l f(x) \cdot dx$

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

$b_n = \frac{1}{l} \int_{-l}^l f(x) \sin\left(\frac{n\pi}{l} x\right) \cdot dx$

* If $f(x)$ is even

$\frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{l}$ where $b_n = 0$.

* If $f(x)$ is odd

~~$\frac{a_0}{2}$~~ + $\sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l}$ where $a_n = 0$, $a_0 = 0$

Bernoulli's formula

$$\int u \cdot v \cdot dx = uv_1 - u'v_2 + u''v_3 - \dots$$

$$v_1 = \int v \cdot dx$$

$$u' = \frac{du}{dx}$$

$$\int e^{ax} \sin bx \cdot dx = \frac{e^{ax}}{a^2 + b^2} (a \sin bx - b \cos bx)$$

$$\int e^{ax} \cos bx \cdot dx = \frac{e^{ax}}{a^2 + b^2} (a \cos bx + b \sin bx)$$

$$* f(x) = x \quad (-1, 1)$$

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

$$= \frac{1}{2} \int_{-1}^1 x \cdot dx = \frac{1}{2} (1^2 - (-1)^2) = 0$$

$$b_n = \frac{1}{2} \int_{-1}^1 x \cdot \sin n\pi x \cdot dx$$

$$= \frac{1}{2} \left[-x \cos n\pi x \Big|_{-1}^1 + \frac{\sin n\pi x}{n\pi} \Big|_{-1}^1 \right]$$

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

$$= \frac{2}{n\pi} \sin n\pi$$

$$f(x) = \sum_{n=1}^{\infty} \frac{2}{n\pi} \cdot \sin n\pi x$$

$$x = \frac{2}{\pi} \left[\frac{\sin \pi x}{1} + \frac{\sin 2\pi x}{2} + \frac{\sin 3\pi x}{3} + \dots \right]$$

$$b_n = \frac{1}{l} \int_{-l}^l x \cdot \sin\left(\frac{n\pi}{l} x\right) \cdot dx$$

$$= \frac{1}{l} \left[\frac{-x \cdot \cos \frac{n\pi}{l} x}{\frac{n\pi}{l}} \Big|_{-l}^l + \int_{-l}^l \frac{\cos \frac{n\pi}{l} x}{\frac{n\pi}{l}} dx \right]$$

$$= \frac{1}{n\pi} \left[-\left(l \cos n\pi - (-l \cos m\pi) \right) + \frac{\sin \frac{n\pi x}{l}}{\frac{n\pi}{l}} \Big|_{-l}^l \right]$$

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

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

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

$$x = \left[+\frac{2l}{\pi} \sin \frac{\pi}{l} - \frac{2l}{2\pi} \sin \frac{2\pi}{l} + \frac{2l}{3\pi} \sin \frac{3\pi}{l} \right]$$

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* Theorem :- If $f(x)$ is periodic and piecewise smooth over $(-c, c)$, then the F.S of a function Converges to $f(x)$ for each continuity and to $\frac{f(x+0) + f(x-0)}{2}$ at each point of Jump discontinuity

1) Find F.S. of

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

$$\frac{f(0^+) + f(0^-)}{2} = -\pi/2$$

at $x=0$ $\frac{f(0^+) - f(0^-)}{2}$

$$f(0^+) = \lim_{h \rightarrow 0^+} f(h) = 0$$

$$f(0^-) = f(0-0) = -\pi$$

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

$$\frac{1}{\pi} \left[\int_{-\pi}^0 f(x) \cdot dx + \int_0^{\pi} f(x) \cdot dx \right]$$

$$= \frac{1}{\pi} \left[f(0) \int_{-\pi}^0 dx + \int_0^{\pi} x \cdot dx \right]$$

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

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \cdot dx$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^0 \cos nx \cdot dx + \int_0^{\pi} x \cos nx \cdot dx \right]$$

$$= 0 + \frac{1}{\pi} \int_0^{\pi} (x-x) \cos n(x-x)$$

$$= \frac{1}{\pi} \left[\int_0^{\pi} x \cos nx \cdot dx + \frac{x \sin nx}{n} \Big|_0^{\pi} + \frac{\cos nx}{n^2} \Big|_0^{\pi} \right]$$

$$= \frac{1}{\pi} \left[\frac{-x \sin nx}{n} \Big|_0^{\pi} + \frac{1}{n^2} (-1)^n - \frac{1}{n^2} \right]$$

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

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

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

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \cdot dx$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^0 -\pi \sin nx + \int_0^{\pi} x \sin nx \cdot dx \right]$$

$$= \frac{1}{\pi} \left[\left. \frac{-\pi \cos nx}{n} \right|_{-\pi}^0 + \left. -\frac{x \cos nx}{n} \right|_0^{\pi} + \frac{\pi}{n^2} \sin nx \right|_0^{\pi} \right]$$

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

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

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Half ranged sine series

for $g(x)$ is odd fnc.

$$g(x) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l}$$

where $b_n = \frac{1}{l} \int_{-l}^l f(x) \cdot \sin \frac{n\pi x}{l}$

$$g(x) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} \text{ where } b_n = \frac{2}{l} \int_0^l f(x) \cdot \sin \frac{n\pi x}{l}$$

$$g(x) = \begin{cases} -f(-x) & -l \leq x \leq 0 \\ f(x) & 0 \leq x \leq l \end{cases}$$



Half ranged cosine series

Now, $g(x)$ is even fnc.

$$g(x) = \begin{cases} f(x) & x \in [0, l] \\ f(-x) & x \in [-l, 0] \end{cases}$$

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{l}$$

where, $a_0 = \frac{2}{l} \int_0^l f(x) \cdot dx$

$$a_n = \frac{2}{l} \int_0^l f(x) \cos \frac{n\pi x}{l} \cdot dx$$

Ex: Find half range sine & cosine of $f(x) = x$ on $[0, l]$

Sol: H.R.S

$$b_n = \sum_{n=1}^{\infty} \frac{2}{l} \int_0^l x \cdot \sin \frac{n\pi x}{l} \cdot \sin \frac{n\pi x}{l} \cdot dx$$

$$\sum_{n=1}^{\infty} -\frac{2L}{n\pi} (-1)^n \sin \frac{n\pi x}{l}$$

$$\downarrow$$

$$-\frac{2x \cos \frac{n\pi x}{l}}{\frac{n\pi x l}{1}} + \int \frac{\cos \frac{n\pi x}{l}}{\frac{n\pi}{l}} \Rightarrow +\frac{2l}{n}$$

$$-\frac{2x l \cos \frac{n\pi x}{l}}{n\pi x} \Big|_0^l + \left(\frac{l}{n\pi}\right)^2 \sin \frac{n\pi x}{l} \Big|_0^l$$

$$-\frac{2l}{n\pi} (-1)^n + \left(\frac{l}{n\pi}\right)^2 [0]$$

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

H.R.C

$$\frac{a_0}{2} = \frac{1}{2} \cdot \frac{2}{l} \int_0^l x \cdot dx = \frac{1}{2} l //$$

$$a_n = \frac{2}{l} \int_0^l x \cdot \cos \frac{n\pi x}{l} \cdot dx$$

$$= \frac{2x}{l} \left[\frac{l}{n\pi} \sin \frac{n\pi x}{l} \right]_0^l + \frac{2}{l} \left(\frac{l}{n\pi}\right)^2 \cos \frac{n\pi x}{l} \Big|_0^l$$

$$= \frac{2l}{(n\pi)^2} [\cos n\pi - 1] \underline{2a}$$

$$b_n = \sum_{n=1}^{\infty} -\frac{2l}{n\pi} (-1)^n \sin \frac{n\pi x}{l}$$

$$b_1 = \frac{2l}{\pi} \quad b_2 = -\frac{2l}{2\pi} \quad b_3 = \frac{2l}{3\pi} \dots$$

$$\boxed{l = \pi}$$

$$f(x) = l \cdot \frac{2}{\pi} \left[\sin x - \frac{\sin 2x}{2} + \frac{\sin 3x}{3} - \dots \right]$$

$$x = 2 \left[\sin x - \frac{\sin 2x}{2} + \frac{\sin 3x}{3} - \dots \right]$$

take $x = \frac{\pi}{2}$ $\frac{\pi}{4} = \left[1 - \frac{1}{3} + \frac{1}{5} - \dots \right]$

for;

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

$$l \in [0, \pi]$$

$$\sum_{n=1}^{\infty} \frac{2l}{(n\pi)^2} [\cos n\pi - 1] \cdot \cos \frac{n\pi x}{l}$$

$$\sum_{n=1}^{\infty} \frac{2}{n^2 \pi} [\cos n\pi - 1] \cos n\pi$$

$$\sum_{n=1}^{\infty} \frac{2}{n^2 \pi} [(-1)^n - 1] \cos n\pi \quad a_0 = \frac{\pi}{2}$$

$$a_1 = -\frac{4}{\pi} \quad a_2 = 0 \quad a_3 = -\frac{4}{3^2 \pi} \dots$$

$$x = \frac{\pi}{2} + \left[-\frac{4}{\pi} \cos x - \frac{4}{3^2 \pi} \cos 3x + \dots \right]$$

$$x = \frac{\pi}{2} - \frac{4}{\pi} \left[\frac{\cos x}{1} + \frac{\cos 3x}{3^2} + \frac{\cos 5x}{5^2} + \dots \right]$$

$$\pi - \frac{\pi}{2} = +\frac{4}{\pi} \left[1 + \frac{1}{9} + \frac{1}{25} + \dots \right] \quad \boxed{\pi = \pi}$$

$$\frac{3\pi}{2} = \frac{4}{\pi} \left[1 + \frac{1}{9} + \frac{1}{25} + \dots \right]$$

$$\frac{3\pi^2}{8} = 1 + \frac{1}{9} + \frac{1}{25}$$

* Find half range sine series of $f(x) = x(\pi - x)$ on $(0, \pi)$ & deduct.

Sol:- H.R.S.

$$b_n = \frac{2}{l} \int_0^l x(\pi - x) \sin \frac{n\pi x}{l} dx.$$

$$\frac{2}{l} \int_0^l x(\pi - x) \sin \frac{n\pi x}{l} dx = \frac{2l}{n\pi} (-1)^n - \frac{2}{l} \int_0^l x^2 \sin \frac{n\pi x}{l} dx.$$

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

$$= \frac{2l}{n\pi} (-1)^n - \frac{2}{l} \left[-\frac{l^3}{n\pi} (-1)^n + \frac{2l}{n\pi} \left[\frac{l^2}{2n\pi} (\cos n\pi - 1) \right] \right]$$

$$\Rightarrow -\frac{2l}{n\pi} (-1)^n + \frac{2l^2}{n\pi} (-1)^n - \frac{2l^2}{(n\pi)^2} [(-1)^n - 1]$$

$$l = \pi.$$

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

$$b_1 = \frac{2}{1} = 2\pi + 4 \quad \downarrow \quad \frac{2(\pi-1)(-1)^1}{1}$$

$$b_2 = \frac{2(\pi-1)}{2}$$

$$b_3 = \frac{2}{3} (\pi-1) + \frac{4}{3^2}$$

$$[2(\pi-1)+4]$$

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Find a_0, a_n, b_n

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

$$a_0 = \frac{1}{\pi} \int_0^{\pi} \sin x \, dx = -\frac{1}{\pi} [-1 - 1] = \frac{2}{\pi}$$

$$a_n = \frac{1}{\pi} \int_0^{\pi} \sin x \cdot \sin nx \, dx$$

$$b_1 = \frac{1}{\pi} \int_0^{\pi} \sin^2 x \, dx = \frac{1}{\pi} \int_0^{\pi} \frac{1 - \cos(2x)}{2} \, dx = \frac{1}{2\pi} \left[x - \frac{\sin 2x}{2} \right]_0^{\pi} = \frac{1}{2}$$

$$b_1 = \frac{1}{2\pi} \left[\pi - \frac{\sin 2\pi}{2} - 0 \right] = \frac{1}{2}$$

$$b_1 = \frac{1}{2\pi} [\pi] = \frac{1}{2}$$

$$a_n = \frac{1}{\pi} \int_0^{\pi} \sin x \cos nx \, dx$$

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

$$= -\frac{\cos(n+1)x}{2\pi} \Big|_0^{\pi} + \frac{\cos(n-1)x}{2\pi} \Big|_0^{\pi}$$

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

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

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

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

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

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

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

$$a_1 = \frac{1}{2\pi} \int_0^\pi 2 \sin x \cos x \cdot dx$$

$$= \frac{1}{2\pi} \left[\frac{\cos 2x}{2} \right]_0^\pi$$

$$= \frac{-1}{4\pi} [1-1] = 0$$

* a_n may not work in all cases.

$$a_2 = -\frac{1}{2\pi} \left[\frac{-1}{3} + \frac{1}{+1} - \frac{2}{1-4} \right] = \left[\frac{1}{3} + 1 \right] = \frac{-2}{3\pi}$$

$$a_3 = \frac{-1}{2\pi} \left[\frac{1}{4} - \frac{1}{2} + \frac{1}{4} \right] = 0$$

$$a_4 = \frac{-1}{2\pi} \left[\frac{-1}{5} + \frac{1}{3} + \frac{2}{15} \right] = \frac{-1}{2\pi} \left[\frac{-15 + 10 + 2}{15} \right] = \frac{-3}{20\pi}$$

$$= \frac{-1+5}{15} - \frac{2}{15\pi} = \frac{-2}{3 \cdot 5\pi}$$

$$a_{\text{odd}} = 0$$

$$a_{\text{even}} = \frac{-2}{\pi} \left[\frac{1}{(n+1)(n+3)(n+5) + \dots} \right]$$

$$f(x) = \frac{a_0}{2} + a_2 \cos 2x + a_4 \cos 4x + \dots + b_1 \sin x$$

$$\text{put } x=0$$

$$\sin 0 = \frac{1}{\pi} + a_2 + a_4 + \dots \rightarrow \frac{1}{\pi} = \frac{2}{\pi} \left[\frac{1}{3} + \frac{1}{3 \cdot 5} + \frac{1}{3 \cdot 5 \cdot 7} + \dots \right]$$

$$\frac{1}{\pi} = \frac{2}{\pi} \sum_{n=2}^{\infty} \frac{1}{(n+1)(n+3)(n+5) \dots}$$

$$\frac{1}{2} = \frac{1}{3} + \frac{1}{3 \cdot 5} + \frac{1}{3 \cdot 5 \cdot 7} + \frac{1}{3 \cdot 5 \cdot 7 \cdot 9} + \dots$$

$$\frac{1}{2} = 1 - \frac{1}{3} - \frac{1}{3 \cdot 5} - \frac{1}{3 \cdot 5 \cdot 7} - \dots$$

put $x = \frac{\pi}{2}$

$$1 = \frac{1}{\pi} + \frac{2}{\pi} \left[\frac{1}{3} - \frac{1}{3 \cdot 5} + \frac{1}{3 \cdot 5 \cdot 7} - \dots \right] + \frac{1}{2}$$

$$\left(\frac{1}{2} - \frac{1}{\pi} \right) \frac{\pi}{2} = \left[\frac{1}{3} - \frac{1}{3 \cdot 5} + \dots \right]$$

$$\frac{\pi}{4} - \frac{1}{2} = \frac{1}{3} - \frac{1}{3 \cdot 5} + \frac{1}{3 \cdot 5 \cdot 7} - \dots$$

* find half range sine series of

$$f(x) = \sin x \quad 0 \leq x \leq \pi$$

$$b_n = \frac{2}{\pi} \int_0^{\pi} \sin x \cdot \sin \frac{n\pi x}{\pi} dx$$

$$b_n = \frac{2}{\pi} \int_0^{\pi} \cos \left(1 \pm \frac{n\pi}{\pi} \right) x - \cos \left(1 + \frac{n\pi}{\pi} \right) x$$

for $n=1$

$$b_1 = \frac{2}{\pi} \int_0^{\pi} \cos \left(1 - \frac{\pi}{\pi} \right) x - \cos \left(1 + \frac{\pi}{\pi} \right) x$$

$$b_1 = \frac{2}{\pi} \left[\frac{\sin \left(1 - \frac{\pi}{\pi} \right) x}{1 - \frac{\pi}{\pi}} \right]_0^{\pi} - \frac{\sin \left(1 + \frac{\pi}{\pi} \right) x}{1 + \frac{\pi}{\pi}} \right]_0^{\pi}$$

$$b_1 = \frac{1}{\pi} \left[\frac{\sin \left(1 - \frac{\pi}{\pi} \right) x}{1 - \frac{\pi}{\pi}} - \frac{\sin \left(1 + \frac{\pi}{\pi} \right) x}{1} \right]_0^{\pi}$$

$\theta = \pi$

$$b_1 = \frac{1}{\pi} \left[\sin 0 - \frac{\sin 2\pi}{\pi} \right] = 0$$

$$b_n = \frac{1}{\pi} \int_0^{\pi} (-\cos 2x) dx$$

$$b_n = \frac{1}{\pi} \left[-\frac{1}{2\pi} \sin 2x \right]_0^{\pi} = 1$$

$$M_g f = g f$$

M_g is a Linear Transformation.

$$D(f) = f' - \text{Linear}$$

Differential
fnc. $I(f) = \int_a^b f(x) \cdot dx$

$$\downarrow$$

$$c: [a, b] \rightarrow \mathbb{R}$$

Composition of any two Linear transformation is again a L.T.

$$I \circ M_k(p, x) \text{ is a L.T.}$$

$$(I \circ M_k) f = g(M_k f)$$

$$= g(k f)$$

$$T(f(x)) = \int_a^b k(p, x) \cdot f(x) \cdot dx$$

$$a=0; b=\infty, k(p, x) = e^{-px}$$

$$L[f(x)] = \int_0^{\infty} e^{-px} f(x) \cdot dx - \text{Laplace Transformation}$$

$$a=-\infty; b=\infty, k(p, x) = e^{ipx}$$

$$F[f(x)] = \int_{-\infty}^{\infty} e^{ipx} \cdot f(x) \cdot dx - \text{Fourier Series}$$

$$If \ a=-\infty; b=\infty, k(p, x) = \frac{1}{\sqrt{2\pi}} e^{ipx}$$

$$F[f(x)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{ipx} \cdot f(x) \cdot dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \cos px \cdot f(x) \cdot dx$$

$$e^{ipx}$$

$$F_S\{f(x)\} = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \sin px \cdot f(x) \cdot dx \rightarrow a=0; b=\infty$$

↓
Fourier sine Transform

$$K(p, x) = \sqrt{\frac{2}{\pi}} \sin px$$

$$F_C\{f(x)\} = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \cos px \cdot f(x) \cdot dx \rightarrow a=0; b=\infty$$

↓

Fourier cosine Transform

$$K(p, x) = \sqrt{\frac{2}{\pi}} \cos px$$

3) If $L[f(x)] = F(p)$, then

$$L[f(x)e^{ax}] = F(p-a); \quad p > a$$

$$F_S\{f(x)\} = \int_0^{\infty} e^{i(p-a)x} \cdot f(x) \cdot dx$$

Eg:- Find $F\{1\}$; $F_C\{1\}$; $F_S\{1\}$

$$F\{1\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{ipx} \cdot 1 \cdot dx = \frac{1}{\sqrt{2\pi}} \left. \frac{e^{ipx}}{ip} \right|_{-\infty}^{\infty} = \frac{1}{\sqrt{2\pi}} [0 - \infty] = \infty$$

$$F_S\{1\} = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \sin px \cdot dx = -\sqrt{\frac{2}{\pi}} \times \frac{1}{p} \cos px \Big|_0^{\infty} = -\sqrt{\frac{2}{\pi}} \frac{1}{p} [\cos \infty - 1]$$

$$F_C\{1\} = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \cos px \cdot dx = \sqrt{\frac{2}{\pi}} \frac{\sin px}{p} \Big|_0^{\infty} = \sqrt{\frac{2}{\pi}} \frac{1}{p} [\sin \infty]$$

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$$\mathcal{F}\{f(x)\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{isx} \cdot dx = F(s)$$

$$\mathcal{F}_s\{f(x)\} = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \sin sx \cdot dx = F_s(s)$$

$$\mathcal{F}_c\{f(x)\} = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \cos sx \cdot dx = F_c(s)$$

Then,

$$\mathcal{F}^{-1}\{F(s)\} = f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(s) e^{-isx} \cdot ds$$

$$\mathcal{F}_s^{-1}\{F_s(s)\} = f(x) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} F_s(s) \sin sx \cdot ds$$

$$\mathcal{F}_c^{-1}\{F_c(s)\} = f(x) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} F_c(s) \cos sx \cdot ds$$

properties

$\mathcal{F}, \mathcal{F}^{-1}, \mathcal{F}_c, \mathcal{F}_c^{-1}, \mathcal{F}_s, \mathcal{F}_s^{-1}$ are Linear.

1) shifting

$$\mathcal{F}\{e^{iax} f(x)\} = F(s+a)$$

proof:-

$$e^{iax} f(x) = \mathcal{F}^{-1}(F(s+a))$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(s+a) \cdot e^{-i(s+a)x} \cdot ds$$

$$= \frac{e^{-iax}}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(s) \cdot e^{-isx} \cdot ds$$

$$= e^{-iax} \cdot f(x)$$

2) change of scale

$$\mathcal{F}\{f(ax)\} = \frac{1}{|a|} F(s/a)$$

$$\mathcal{F}_s\{f(ax)\} = \frac{1}{a} F_s(s/a)$$

$$\mathcal{F}_c\{f(ax)\} = \frac{1}{a} F_c(s/a)$$

3) $\mathcal{F}\{x^n f(x)\} = (-1)^n \frac{d^n}{ds^n} F(s)$

$$\mathcal{F}_s\{-f(x)\} = -\frac{d}{ds} F_c(s)$$

$$\mathcal{F}_c\{-f(x)\} = \frac{d}{ds} F_s(s)$$

Theorem:-

$$\mathcal{F}\{f'(x)\} = -is F(s)$$

$$\mathcal{F}_s\{f'(x)\} = -s F_c(s)$$

$$\mathcal{F}_c\{f'(x)\} = s F_s(s) - \sqrt{\frac{2}{\pi}} f(0)$$

$$(f * g)(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) g(t-x) dt$$

Th:- $\mathcal{F}(f * g) = F(s) \cdot G(s)$

(or) $\mathcal{F}^{-1}\{F(s)G(s)\} = (f * g)(x)$

Ex:- Find F.T of $f(x) = \begin{cases} 0 & x \leq a \\ 1 & a < x < b \\ 0 & x \geq b \end{cases}$

$$= \int_{-\infty}^a \frac{1}{\sqrt{2\pi}} e^{isx} dx + \int_a^b \frac{1}{\sqrt{2\pi}} e^{isx} dx + \int_b^{\infty} 0 dx$$

$$= \frac{1}{\sqrt{2\pi}} \left[\frac{e^{isx}}{is} \right]_a^b$$

$$= \frac{1}{is\sqrt{2\pi}} [e^{isb} - e^{isa}]$$

$$1) F\{f(x)\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) \cdot e^{isx} dx$$

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

$$1) f(x) = \begin{cases} 1 & |x| < a \\ 0 & |x| \geq a \end{cases}$$

$$-a \leq x \leq a$$

$$F\{f(x)\} = \frac{1}{\sqrt{2\pi}} \int_{-a}^a f(x) \cdot e^{isx} dx$$

$$* F\{f(x)\} = \frac{1}{\sqrt{2\pi}} \int_{-a}^a e^{isx} dx = \frac{1}{\sqrt{2\pi}}$$

$$2) F(s) = \frac{1}{\sqrt{2\pi}} \left(\frac{2 \sin as}{s} \right) \rightarrow \text{inverse fnc}$$

$$f(x) = F^{-1}(F(s)) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(s) \cdot e^{-isx} ds$$

$$= \left(\frac{1}{\sqrt{2\pi}} \right) \sqrt{\frac{2}{\pi}} \int_{-\infty}^{\infty} \frac{\sin as}{s} \cdot e^{-isx} ds$$

$$= \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sin as}{s} \cdot e^{-isx} ds$$

$\cos sx - i \sin sx$

$$= \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sin as}{s} \left[\cos sx - i \sin sx \right] ds$$

$$f(x) = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sin as \cos sx}{s} ds = \frac{2}{\pi} \int_0^{\infty} \frac{\sin as \cos sx}{s} ds = \frac{\pi}{2} f(x)$$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{\sin(a+x)s}{s} + \frac{\sin(a-x)s}{s} ds$$

$$= \frac{1}{\pi} \int_0^{\infty} \frac{\sin(a+x)s}{s} ds + \frac{1}{\pi} \int_0^{\infty} \frac{\sin(a-x)s}{s} ds$$

$$= \frac{2}{\pi} \int_0^{\infty} \frac{\sin as \cos sx}{s} ds \quad \text{put } x=0$$

$$\frac{\pi}{2} f(x) = \int_0^{\infty} \frac{\sin as \cos sx}{s} ds$$

If $x=0$

$$\frac{\pi}{2} f(0) = \int_0^{\infty} \frac{\sin as}{s} ds$$

$$\frac{\pi}{2} (1) = \int_0^{\infty} \frac{\sin as}{s} ds$$

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Partial Differential Equations

1) $z z = \frac{x^2}{a^2} + \frac{y^2}{b^2}$

$$z \frac{\partial z}{\partial x} = \frac{x}{a^2}$$

$$\frac{\partial z}{\partial y} = \frac{y}{b^2}$$

$$z z = \frac{x \partial z}{\partial x} + \frac{y \partial z}{\partial y}$$

$$z z = p x + q y$$

2) $z = (x+y) \phi(x^2-y^2)$

$$\frac{\partial z}{\partial x} = y \phi'(x^2-y^2) (2x) + \phi(x^2-y^2)$$

$$\frac{\partial z}{\partial y} = x \phi'(x^2-y^2) (-2y) + \phi(x^2-y^2)$$

$$p+q = \phi(x^2-y^2)$$

$$z = (x+y)(p+q)$$

$$\frac{\partial z}{\partial x} = y \phi'(x^2-y^2) + (x+y) \phi'(x^2-y^2) (2x)$$

$$\frac{\partial z}{\partial y} = x \phi'(x^2-y^2) + (x+y) \phi'(x^2-y^2) (-2y)$$

$$y p + x q = (y+x) \phi(x^2-y^2)$$

$$\frac{y p + x q}{y+x} = \phi(x^2-y^2)$$

$$z = y p + x q$$

3) $P = x$

$$\frac{\partial z}{\partial x} = x$$

$$\frac{\partial z}{\partial y} = \phi(y)$$

$$z = \frac{x^2}{2} + \phi(y)$$

4) $\frac{\partial^2 z}{\partial x \partial y} + 9x^2 y^2 - \frac{1}{2} \cos(2x-y) = 0$

→ Direct Integration

$$\frac{\partial z}{\partial y} + 3x^2 y^3 - \frac{1}{2} \sin(2x-y) = 0$$

$$z + x^3 y^3 - \cos(2x-y) + \int \phi(x) + \psi(y) = 0$$

$$z + x^3 y^3 - \cos(2x-y) + F(x) + G(y) = 0$$