

4.26

$$E_m = \int_{-\pi}^{\pi} [f(x) - \sum_{n=1}^m b_n \sin nx]^2 dx$$

is the residual difference (or error) of the function over its primary interval $-\pi$ to π

We minimize this quantity with respect to a particular b_n in this case b_p

we take a derivative with respect to b_p (a particular p in sum of $n = 1$ to $m \lll$ IMPORTANT)

The partial derivative is moved inside integral (assume integral converges) and applied!

$$\frac{\partial E_m}{\partial b_p} = \int_{-\pi}^{\pi} 2[f(x) - \sum_{n=1}^m b_n \sin nx] [-\sin px] dx = 0$$

$$-2 \int_{-\pi}^{\pi} f(x) \sin px dx + 2 \int_{-\pi}^{\pi} [\sum_{n=1}^m b_n \sin nx] \sin px dx = 0$$

The second integral has only a contribution when $n = p$!!!!

The first integral $-2 \int_{-\pi}^{\pi} f(x) \sin px dx$ and the second integral reduces to $2b_p \int_{-\pi}^{\pi} \sin^2 px dx = 2b_p \pi$

$$-2 \int_{-\pi}^{\pi} f(x) \sin px dx + 2b_p \pi = 0 \rightarrow b_p = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin px dx$$

A quick approximate way to calculate the error is as follows and allows us to gauge the convergence as we add terms

Use the following form for error, b_r above and $m = 3$ and do integral

$$b_r = \frac{4}{\pi r^3} [(-1)^r - 1] = \begin{cases} 0 & r \text{ even} \\ -\frac{8}{\pi r^3} & r \text{ odd} \end{cases} \quad \{\text{try it yourself - answer on last page}\}$$

$$E_m = \int_{-\pi}^{\pi} [\sum_{r=1}^{\infty} b_r \sin rx - \sum_{r=1}^m b_r \sin rx]^2 dx = \int_{-\pi}^{\pi} [\sum_{r=m+1}^{\infty} b_r \sin rx]^2 dx$$

is calculated as entire sum minus the first three term!! And can be further simplified

$$\equiv \sum_{r=m+1}^{\infty} b_r^2 \int_{-\pi}^{\pi} \sin^2 rx dx \lll \text{INCLUDED EXPLANATION FOR THIS STEP BELOW}$$

where I dropped cross terms, e.g. $\sin 2x \sin 3x$ since the integral for these type of terms is zero because of the orthogonality condition leaving only terms with $\sin rx \sin rx \equiv \sin^2 rx$ as part of sum!!

For the second part we have

Note since no contribution from even values of r lower limit starts not at 3+1 but r = 5!!

$$E_3 = \sum_{\substack{r=3+1 \\ \text{odd only}}}^{\infty} b_r^2 \int_{-\pi}^{\pi} \sin^2 r x dx \equiv \sum_{r=5, \text{ odd only}}^{\infty} b_r^2 \int_{-\pi}^{\pi} \sin^2 r x dx$$

Using $\int_{-\pi}^{\pi} \sin^2 r x dx = \pi$, for any r and substitute for b_r

$$E_3 = \sum_{r=5, \text{ odd only}}^{\infty} \left(\frac{-8}{\pi r^3} \right)^2 \pi = \frac{8^2}{\pi} \sum_{r=5, \text{ odd only}}^{\infty} \frac{1}{r^6} \approx \frac{8^2}{\pi} \sum_{r=5, \text{ odd only}}^R \frac{1}{r^6}$$

Taking upper bound for sum as R=5 we get error as .0013

Taking upper bound for sum as R=7 we get error as .0015

Taking upper bound for sum as R=9 we get error as .0015

$$E_3 = \frac{64}{\pi} \sum_{r=5}^{\infty} \frac{1}{r^6} \cong .0015$$

which is a very good approximation since sum over $\frac{1}{r^6}$ converges very quickly.

appendix – calculation of coefficients:

$$b_r = \frac{4}{\pi r^3} [(-1)^r - 1] = \begin{cases} 0 & r \text{ even} \\ \frac{-8}{\pi r^3} & r \text{ odd} \end{cases}$$

Here is the calculation for b_r FIRST $f(x) = \begin{cases} -x(\pi - x) & -\pi \leq x < 0 \\ x(x - \pi) & 0 \leq x < \pi \end{cases}$ is ODD!!!!

$$b_r (\text{for odd}) = 2 \frac{2}{L} \int_0^\pi x(x - \pi) \sin \frac{2\pi r}{L} x dx; L = 2\pi \rightarrow b_r = \frac{2}{\pi} \int_0^\pi x(x - \pi) \sin r x dx \quad \text{Using table}$$

$$\begin{aligned} b_r &= \frac{2}{\pi} \int_0^\pi x(x - \pi) \sin r x dx = \frac{2}{\pi} \int_0^\pi x^2 \sin r x dx - 2 \int_0^\pi x \sin r x dx = \\ &= \frac{2}{\pi} \left\{ \left[\frac{2}{r^2} \sin r \pi - \left(\frac{r^2 \pi^2 - 2}{r^3} \right) \cos r \pi \right] - \left[\frac{2}{r^2} \sin r 0 - \left(\frac{0^2 \pi^2 - 2}{r^3} \right) \cos r 0 \right] \right\} - \\ &= 2 \left\{ \left[\frac{1}{r^2} \sin r \pi - \frac{\pi}{r} \cos r \pi \right] - \left[\frac{1}{r^2} \sin r 0 - \frac{0}{r} \cos r 0 \right] \right\} = \\ &= \frac{2}{\pi} \left\{ \left[\frac{2}{r^2} 0 - \left(\frac{r^2 \pi^2 - 2}{r^3} \right) \cos r \pi \right] - \left[\frac{2}{r^2} 0 - \left(\frac{0^2 \pi^2 - 2}{r^3} \right) \cos r 0 \right] \right\} - 2 \left\{ \left[\frac{1}{r^2} 0 - \frac{\pi}{r} \cos r \pi \right] - \left[\frac{1}{r^2} 0 - 0 \right] \right\} = \\ &= \frac{2}{\pi} \left\{ \left[- \left(\frac{r^2 \pi^2 - 2}{r^3} \right) \cos r \pi \right] - \left[- \left(\frac{0^2 \pi^2 - 2}{r^3} \right) \cos r 0 \right] \right\} - 2 \left\{ \left[- \frac{\pi}{r} \cos r \pi \right] - 0 \right\} = \\ &= \frac{2}{\pi} \left[- \left(\frac{r^2 \pi^2 - 2}{r^3} \right) \cos r \pi - \frac{2}{r^3} 1 \right] + \frac{2\pi}{r} \cos r \pi = - \frac{2\pi}{r} \cos r \pi + \frac{4}{\pi r^3} \cos r \pi - \frac{4}{\pi r^3} 1 + \frac{2\pi}{r} \cos r \pi = \\ &= \frac{4}{\pi r^3} \cos r \pi - \frac{4}{\pi r^3} = \frac{4}{\pi r^3} (\cos r \pi - 1) \equiv \frac{4}{\pi r^3} [(-1)^r - 1] \end{aligned}$$