

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!

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

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

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 $2b_p \int_{-\pi}^{\pi} \sin^2 px dx = 2b_p \pi$

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

For the second part we have

A quick approximately way to calculate the error is as follows

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

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

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

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

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

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

$$E_3 = \sum_{r=5, \text{ odd only}}^{\infty} \left(\frac{8}{\pi r^3} \right)^2 \pi = \frac{8^2}{\pi} \sum_{r=5, \text{ odd only}}^{\infty} \frac{1}{r^6} \approx \frac{8^2}{\pi} \sum_{r=5, \text{ odd only}}^9 \frac{1}{r^6} \rightarrow E_3 = \frac{64}{\pi} \sum_{r=5}^{\infty} \frac{1}{r^6} \equiv .0013$$

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