November 16 Math 2306 sec. 56 Fall 2017

Section 17: Fourier Series: Trigonometric Series

Find the Fourier Series for $f(x) = x$, $-1 < x < 1$. $(-p, p)$

Here $p = 1$

$$a_0 = \frac{1}{1}\int_{-1}^{1} f(x)\,dx = \int_{-1}^{1} x\,dx = \left.\frac{x^2}{2}\right|_{-1}^{1} = \frac{1^2}{2} - \frac{(-1)^2}{2} = 0$$

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

parts $u = x$ $du = dx$

$v = \frac{1}{n\pi}\sin(n\pi x)$ $dv = \cos(n\pi x)\,dx$

$$= \frac{x}{n\pi}\sin(n\pi x)\Big|_{-1}^{1} - \int_{-1}^{1}\frac{1}{n\pi}\sin(n\pi x)\,dx$$

$$= \frac{1}{n\pi}\underbrace{\sin(n\pi)}_{0} - \frac{(-1)}{n\pi}\underbrace{\sin(-n\pi)}_{0} + \frac{1}{n^2\pi^2}\cos(n\pi x)\Big|_{-1}^{1}$$

$$= \frac{1}{n^2\pi^2}\cos(n\pi) - \frac{1}{n^2\pi^2}\cos(-n\pi) = 0$$

$a_n = 0$ for all $n = 0, 1, 2, \ldots$

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

parts $\quad u = x \qquad du = dx$

$$v = \frac{-1}{n\pi}\cos(n\pi x) \qquad dv = \sin(n\pi x)\,dx$$

$$= \frac{-x}{n\pi}\cos(n\pi x)\Big|_{-1}^{1} + \int_{-1}^{1} \frac{1}{n\pi}\cos(n\pi x)\,dx$$

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

$$= \frac{-1}{n\pi}(-1)^n - \frac{1}{n\pi}(-1)^n + \frac{1}{n^2\pi^2}\underbrace{\sin(n\pi)}_{0} - \frac{1}{n^2\pi^2}\underbrace{\sin(-n\pi)}_{0}$$

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

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

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

So

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

Symmetry

For $f(x) = x, \quad -1 < x < 1$

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

Observation: f is an odd function. It is not surprising then that there are no nonzero constant or cosine terms (which have even symmetry) in the Fourier series for f.

The following plots show f, f plotted along with some partial sums of the series, and f along with a partial sum of its series extended outside of the original domain $(-1, 1)$.

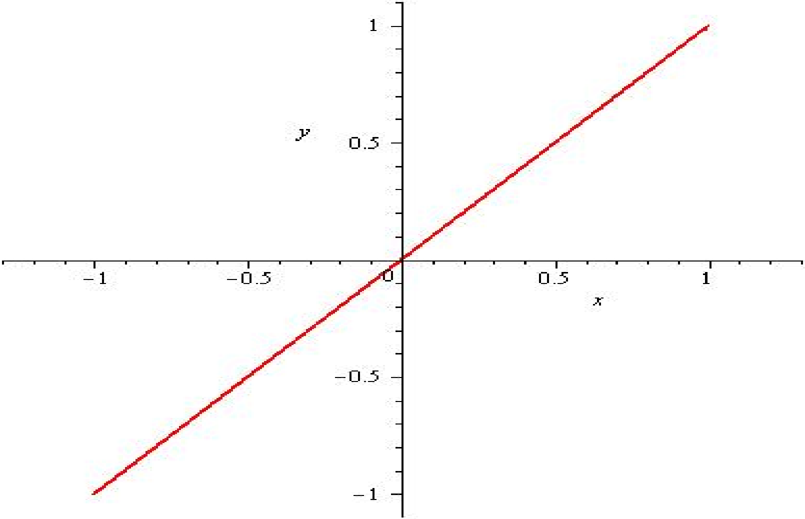


Figure: Plot of $f(x) = x$ for $-1 < x < 1$

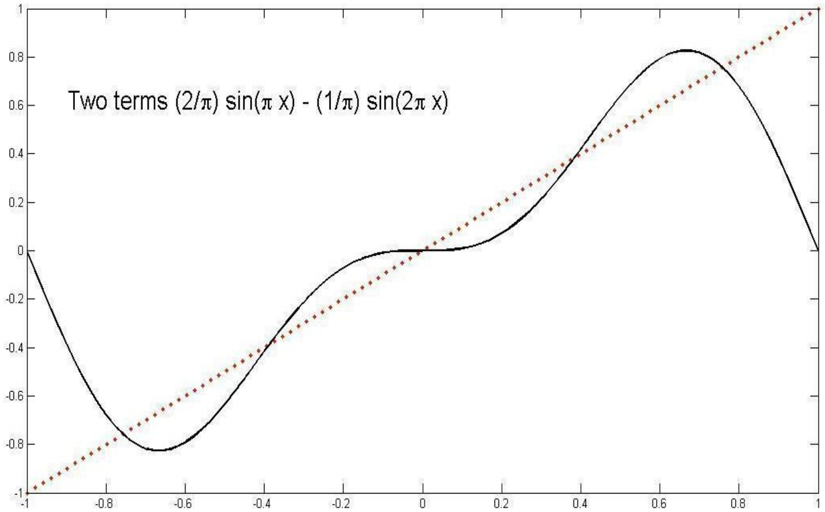


Figure: Plot of $f(x) = x$ for $-1 < x < 1$ with two terms of the Fourier series.

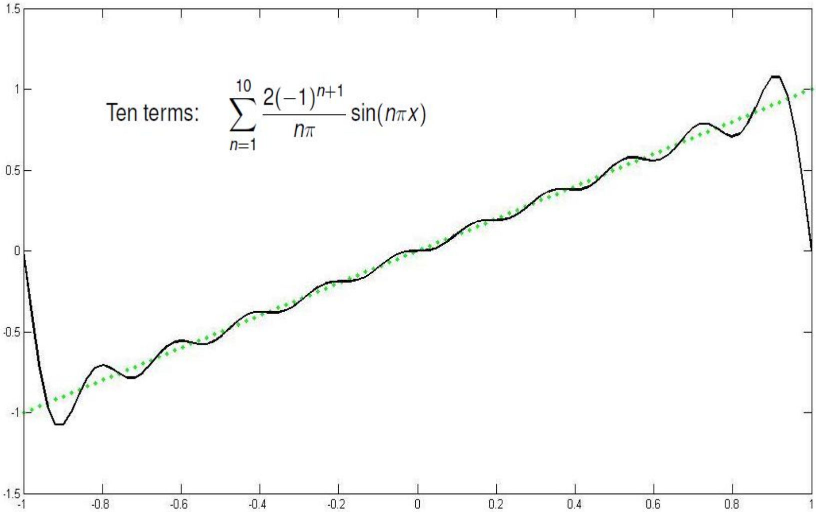


Figure: Plot of $f(x) = x$ for $-1 < x < 1$ with 10 terms of the Fourier series

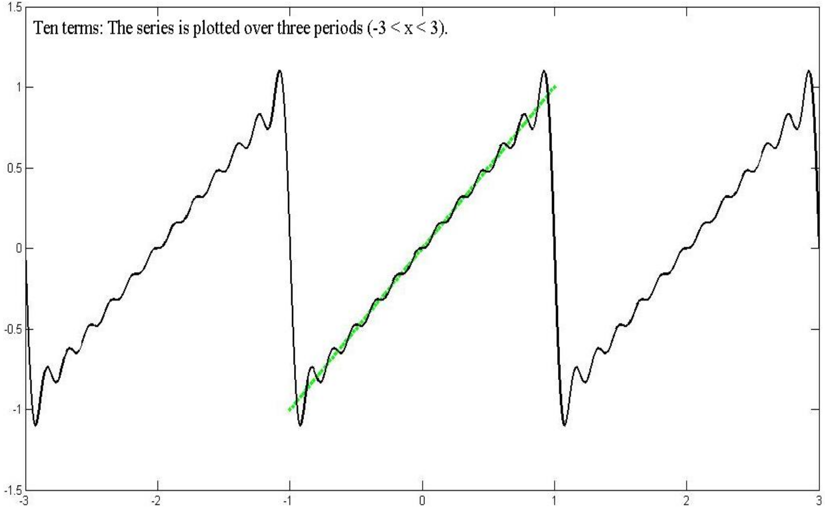


Figure: Plot of $f(x) = x$ for $-1 < x < 1$ with the Fourier series plotted on $(-3, 3)$. Note that the series repeats the profile every 2 units. At the jumps, the series converges to $(-1 + 1)/2 = 0$.

Section 18: Sine and Cosine Series

Functions with Symmetry

Recall some definitions:

Suppose f is defined on an interval containing x and $-x$.

If $f(-x) = f(x)$ for all x, then f is said to be **even.**

If $f(-x) = -f(x)$ for all x, then f is said to be **odd.**

For example, $f(x) = x^n$ is even if n is even and is odd if n is odd. The trigonometric function $g(x) = \cos x$ is even, and $h(x) = \sin x$ is odd.

Integrals on symmetric intervals

If f is an even function on $(-p, p)$, then

$$\int_{-p}^{p} f(x)\,dx = 2\int_{0}^{p} f(x)\,dx.$$

If f is an odd function on $(-p, p)$, then

$$\int_{-p}^{p} f(x)\,dx = 0.$$

Products of Even and Odd functions

$$\text{Even} \quad \times \quad \text{Even} \quad = \quad \text{Even},$$

and

$$\text{Odd} \quad \times \quad \text{Odd} \quad = \quad \text{Even}.$$

While

$$\text{Even} \quad \times \quad \text{Odd} \quad = \quad \text{Odd}.$$

So, suppose f **is even** on $(-p, p)$. This tells us that $f(x)\cos(nx)$ is even for all n and $f(x)\sin(nx)$ is odd for all n.

And, if f **is odd** on $(-p, p)$. This tells us that $f(x)\sin(nx)$ is even for all n and $f(x)\cos(nx)$ is odd for all n

Fourier Series of an Even Function

If f is even on $(-p, p)$, then the Fourier series of f has only constant and cosine terms. Moreover

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

where

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

and

$$a_n = \frac{2}{p}\int_0^p f(x)\cos\left(\frac{n\pi x}{p}\right)\,dx.$$

Fourier Series of an Odd Function

If f is odd on $(-p, p)$, then the Fourier series of f has only sine terms. Moreover

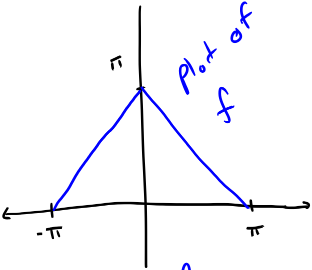
$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{p}\right)$$

where

$$b_n = \frac{2}{p} \int_0^p f(x) \sin\left(\frac{n\pi x}{p}\right)\, dx.$$

Find the Fourier series of f

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



plot of f

f is even

The series will not have any sine terms

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

$$a_0 = \frac{2}{\pi}\int_0^{\pi} f(x)\,dx\,, \quad a_n = \frac{2}{\pi}\int_0^{\pi} f(x)\cos(nx)\,dx$$

$$a_0 = \frac{2}{\pi}\int_0^{\pi}(\pi - x)\,dx = \frac{2}{\pi}\left[\pi x - \frac{x^2}{2}\right]_0^{\pi} = \frac{2}{\pi}\left(\pi^2 - \frac{\pi^2}{2} - 0\right)$$

$$= \frac{2}{\pi}\left(\frac{\pi^2}{2}\right) = \pi$$

$$a_n = \frac{2}{\pi}\int_0^{\pi}(\pi - x)\cos(nx)\,dx$$

parts $\quad u = \pi - x \quad\quad du = -dx$

$v = \frac{1}{n}\sin(nx) \quad\quad dv = \cos(nx)\,dx$

$$a_n = \frac{2}{\pi}\left[\underbrace{\frac{\pi - x}{n}\sin(nx)\Big|_0^{\pi}}_{0} + \int_0^{\pi} \frac{1}{n}\sin(nx)\,dx \right]$$

$$= \frac{2}{\pi}\left[\frac{-1}{n^2}\cos(nx)\Big|_0^{\pi} \right] = \frac{-2}{\pi n^2}\Big(\cos(n\pi) - \cos(0)\Big)$$

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

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

Half Range Sine and Half Range Cosine Series

Suppose f is only defined for $0 < x < p$. We can **extend** f to the left, to the interval $(-p, 0)$, as either an even function or as an odd function. Then we can express f with **two distinct** series:

Half range cosine series $$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{p}\right)$$

where $$a_0 = \frac{2}{p}\int_0^p f(x)\,dx \quad \text{and} \quad a_n = \frac{2}{p}\int_0^p f(x)\cos\left(\frac{n\pi x}{p}\right)\,dx.$$

Half range sine series $$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{p}\right)$$

where $$b_n = \frac{2}{p}\int_0^p f(x)\sin\left(\frac{n\pi x}{p}\right)\,dx.$$

Extending a Function to be Odd

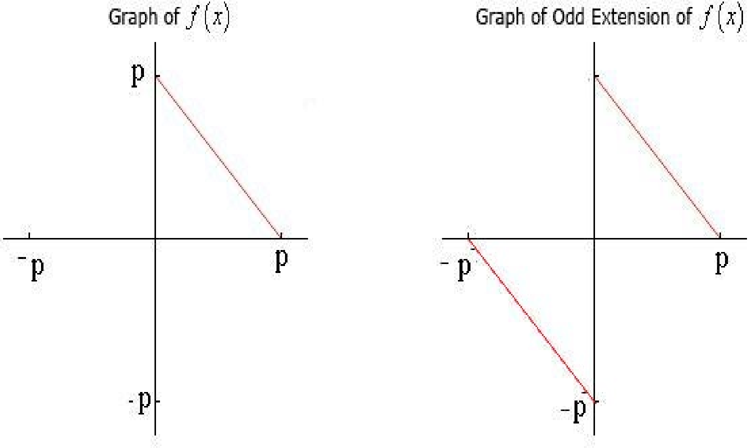


Figure: $f(x) = p - x$, $0 < x < p$ together with its **odd** extension.

Extending a Function to be Even

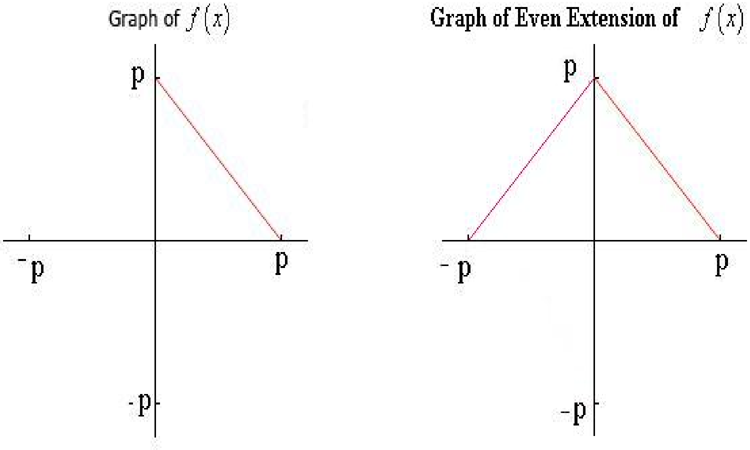


Figure: $f(x) = p - x$, $0 < x < p$ together with its **even** extension.