Section 17: Fourier Series: Trigonometric Series

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

Here $p = 1$, $\frac{n\pi x}{p} = n\pi x$

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

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

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

parts

$u = x$ $du = dx$

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

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

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

0   0

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

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

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

parts

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

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

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

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

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

$$\underset{0}{} \qquad \underset{0}{}$$

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

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

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

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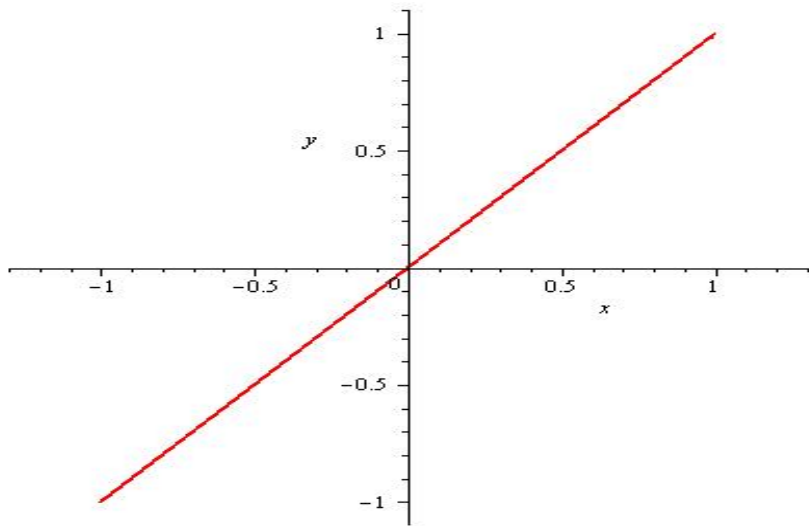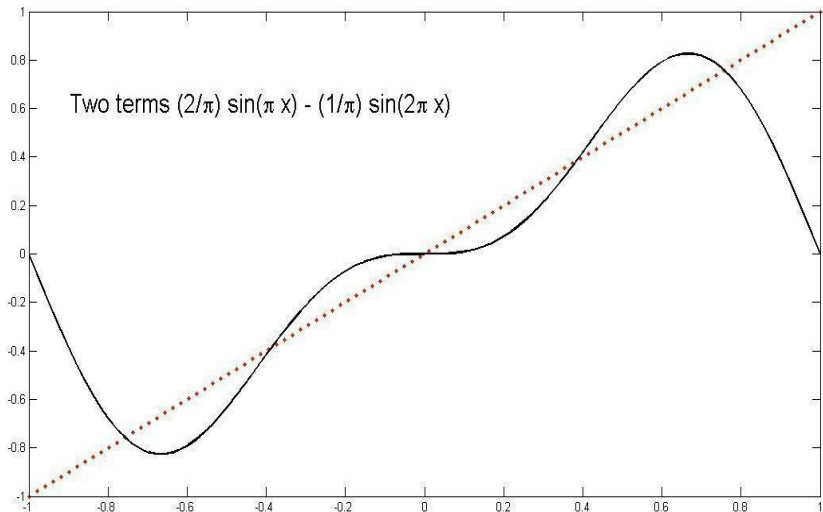
Figure: Plot of $f(x) = x$ for $-1 < x < 1$

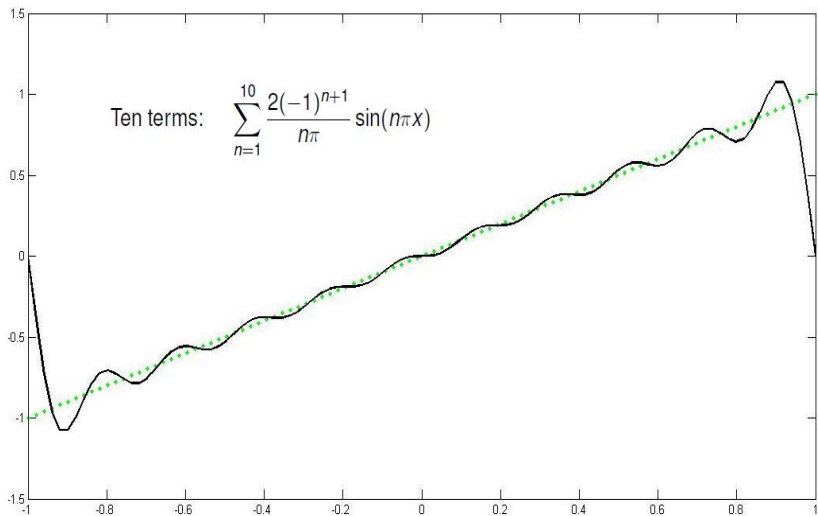Figure: Plot of $f(x) = x$ for $-1 < x < 1$ with two terms of the Fourier series.

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

The plot shows the equation:

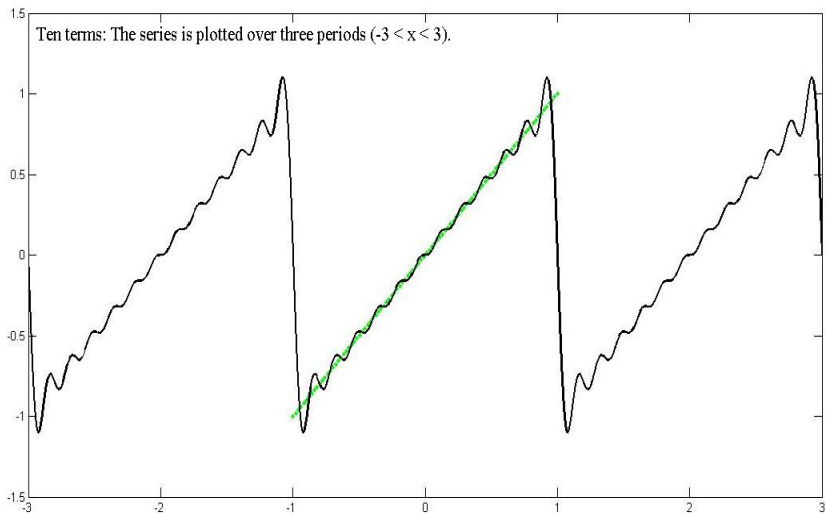Ten terms: $$\sum_{n=1}^{10} \frac{2(-1)^{n+1}}{n\pi} \sin(n\pi x)$$

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

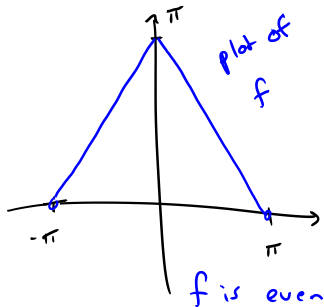If *f* is odd on $(-p, p)$, then the Fourier series of *f* has only sine terms. Moreover

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

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

$-\pi$

π

f is even

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Extending a Function to be Odd
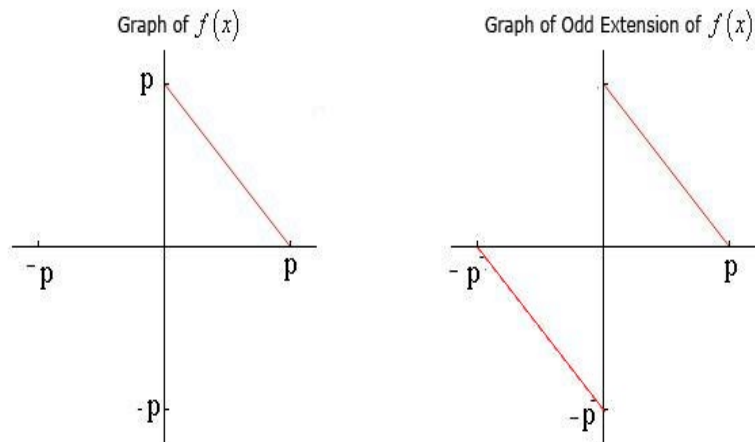

Figure: $f(x) = p - x$, $0 < x < p$ together with its **odd** extension.

Extending a Function to be Even
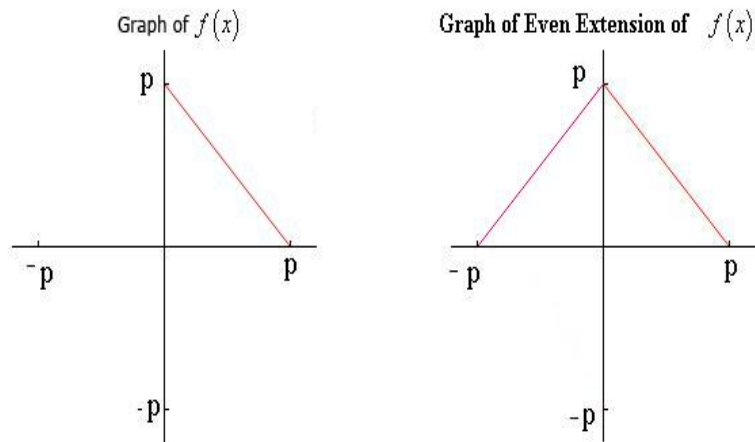

Graph of $f(x)$

Graph of Even Extension of $f(x)$

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