

$$3.4.1: \int_a^b u \frac{dv}{dx} dx = uv \Big|_a^b - \int_a^b v \frac{du}{dx} dx.$$

$u, v, \frac{du}{dx}, \frac{dv}{dx}$  continuous for  $a \leq x \leq c$  &  $c \leq x \leq b$ .

a) Derive an expression for  $\int_a^b u \frac{dv}{dx} dx$ .

$$\int_a^b u \frac{dv}{dx} dx = \int_c^b u \frac{dv}{dx} dx + \int_a^c u \frac{dv}{dx} dx = uv \Big|_c^b - \int_c^b v \frac{du}{dx} dx + uv \Big|_a^c - \int_a^c v \frac{du}{dx} dx =$$

$$uv \Big|_a^b + uv \Big|_c^c - \int_a^b v \frac{du}{dx} dx. \quad (1)$$

b) if  $u, v$  continuous across  $c \Rightarrow uv \Big|_c^c = 0 \Rightarrow (1)$  reduces to the int.-by-part for.

3.4.2.

$f(x), \frac{df}{dx}$  - piecewise smooth.  $\xrightarrow{?}$  F.S. ( $f(x)$ ) can be diff. term by term if F.S. ( $f'(x)$ ) is continuous.

$$f(x) \sim a_0 + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{L}\right) + b_n \sin\left(\frac{n\pi x}{L}\right) \quad (f\text{-cont.}) \quad (5)$$

$$f'(x) \sim A_0 + \sum_{n=1}^{\infty} A_n \cos\left(\frac{n\pi x}{L}\right) + B_n \sin\left(\frac{n\pi x}{L}\right) \quad (f'\text{-cont.})$$

$$A_0 = \frac{1}{2L} \int_{-L}^L f'(x) dx = \frac{1}{2L} (f(L) - f(-L)) = 0 \quad (2)$$

$\uparrow$   
F.S. (f) continuous.

$$A_n = \frac{1}{L} \int_{-L}^L f'(x) \cos\left(\frac{n\pi x}{L}\right) dx = \frac{1}{L} \left( f(x) \cos\left(\frac{n\pi x}{L}\right) \Big|_{-L}^L + \frac{n\pi}{L} \int_{-L}^L f(x) \sin\left(\frac{n\pi x}{L}\right) dx \right) \quad (5)$$

$$= \frac{1}{L} (f(L) \cos n\pi - f(-L) \cos n\pi) + \frac{n\pi}{L} b_n = \frac{n\pi}{L} b_n. \quad \Rightarrow A_n = \frac{n\pi}{L} b_n, n \geq 1.$$

$\uparrow$   
F.S. (f) cont.  $f(L) = f(-L)$

Analogously  $B_n = -\frac{n\pi}{L} a_n, n \geq 1. \quad (5)$

$\Rightarrow$  F.S. ( $f(x)$ ) can be differentiated term by term. (3)

3.4.3.