

-8-

In other words, to obtain a Fourier sine series of f is the same as to extend the function f from $(0, L)$ to $(-L, L)$ in the odd way, i.e.

such that $f(-x) = -f(x)$ and then to find the Fourier series (of period $2L$) of the obtained function.

Similarly, to obtain a Fourier cosine series of f is the same as to extend the function f from $(0, L)$ to $(-L, L)$ in the even way, i.e. such that $f(-x) = f(x)$ and to find the Fourier series (of period $2L$) of the obtained function.

Example 2 a) Expand $f(x) = \sin x$, $0 < x < \pi$ in the Fourier cosine series

(Preliminary question: What is the Fourier sine series of this f ? Answer: $\sin x$ it self

In general if f is of the form $\sum_{n=1}^N b_n \sin \frac{n\pi x}{L}$, then

its Fourier sine series is $\sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{L}$

Solution $L = \pi \Rightarrow \frac{n\pi x}{L} = nx$

Solution By formula (2)

$$a_n = \frac{2}{\pi} \int_0^{\pi} \underbrace{\sin x}_{f(x)} \cos nx \, dx = (*)$$

Use the trigonometric identity

$$\sin \alpha \cos \beta = \frac{1}{2} (\sin(\alpha + \beta) + \sin(\alpha - \beta))$$

Putting $\alpha = x$ and $\beta = nx$

$$(*) = \frac{2}{\pi} \int_0^{\pi} \frac{1}{2} (\sin(\underbrace{x+nx}_{(n+1)x}) + \sin(\underbrace{x-nx}_{(1-n)x})) \, dx =$$

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

$$= \frac{1}{\pi} \left(\frac{\cos(n-1)\pi - 1}{n-1} - \frac{\cos(n+1)\pi - 1}{n+1} \right) = \begin{cases} 0, & \text{if } n \text{ is odd} \\ \frac{1}{\pi} \left(\frac{2}{n+1} - \frac{2}{n-1} \right), & \text{if } n \\ & \text{is even} \end{cases}$$

Note that

$$\frac{1}{\pi} \left(\frac{2}{n+1} - \frac{2}{n-1} \right) = \frac{1}{\pi} \frac{2(n-1) - 2(n+1)}{(n+1)(n-1)} = -\frac{4}{\pi(n^2-1)}$$

Note that $a_1 = \frac{2}{\pi} \int_0^{\pi} \sin x \cos x \, dx = \frac{1}{\pi} \int_0^{\pi} \sin 2x \, dx = 0$

So

$$a_n = \begin{cases} 0 & \text{if } n \text{ is odd} \\ -\frac{4}{\pi(n^2-1)} & \text{if } n \text{ is even} \end{cases}$$

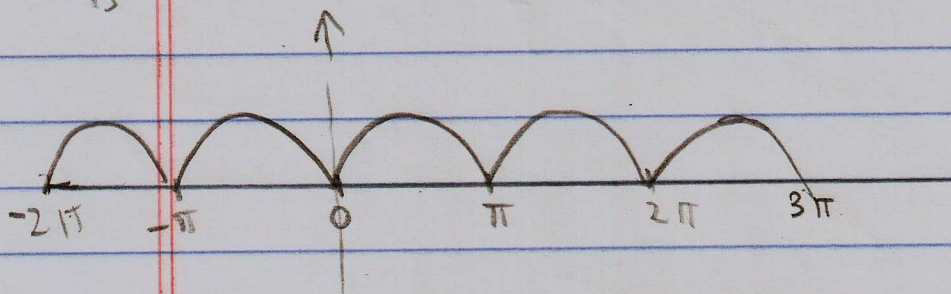
⇒ the Fourier cosine series is

$$\frac{2}{\pi} - \frac{4}{\pi} \sum_{\ell=1}^{\infty} \frac{4}{\pi(4\ell^2-1)} \cos(2\ell x)$$

(in the last formula I plug $n=2\ell$ because only even n give a contribution to the Fourier cosine series)

b) Which is the function the Fourier cosine series converge to? Sketch the graph

The Fourier cosine series converges to a even function of period $2L=2\pi$. To get this function we first have to extend $\sin x$ in the even manner from $(0, \pi)$ to $(-\pi, \pi)$ and then to extend the obtained function to the whole \mathbb{R} as a periodic function of period 2π . The graph is



Actually the required function is $|\sin x|$
 (note that this function is continuous, with piecewise conti-

uous derivative. Therefore the Fourier cosine series indeed converge do it by Dirichlet's Theorem)

Example 3 (it was not given in class) but it

Expand $f(x) = x$, $0 < x < \pi$ in half range series

a) Fourier sine series. Sketch what the series converge to

Extending $f(x) = x$ from the interval $(0, \pi)$ to the interval $(-\pi, \pi)$ in the odd manner, we will get

exactly $f(x) = x$, $-\pi < x < \pi$, i.e.

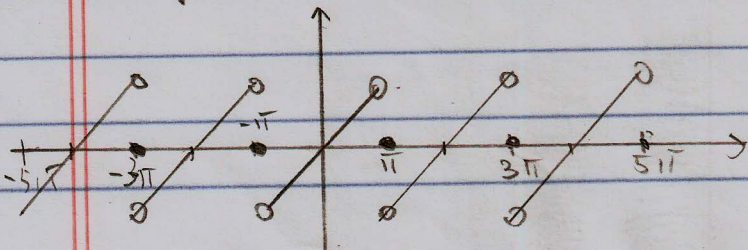
exactly the function considered in Example 1

p 10-13 of lecture 4 of class 04/17. So the answer here is the same as in that example

i.e., $f(x) = 2 \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \sin nx$

The series converge to the function obtained from

$f(x) = x$ $-\pi < x < \pi$ by extending it as a periodic odd function with period 2π (taking also the midpoints of the jumps)

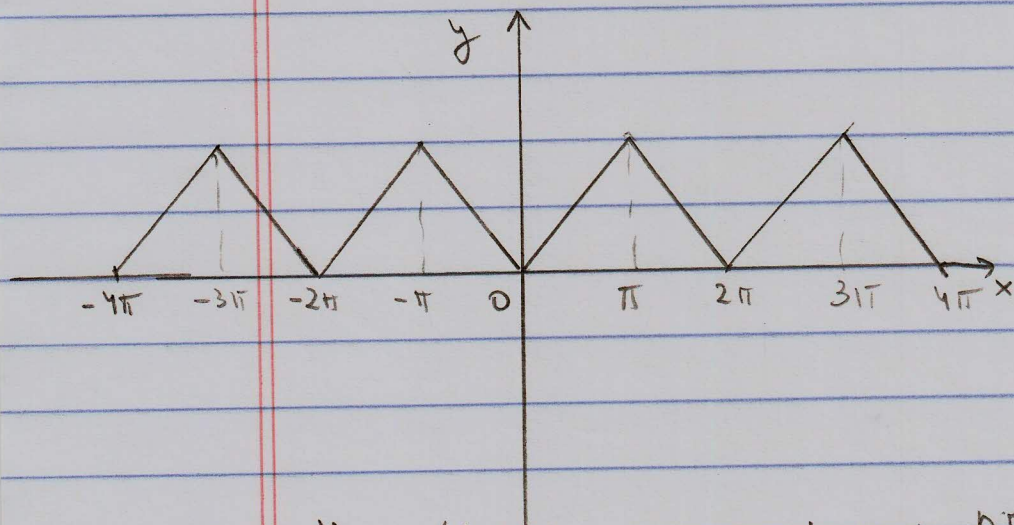


b) Fourier cosine series. Sketch what the series converge to

This time we have to extend $f(x) = x$ from $(0, \pi)$ to $(-\pi, \pi)$ in the even manner and then do the whole

\mathbb{R} as a periodic function with a period 2π

We get the following graph



Find the coefficients a_n : $L = \pi \Rightarrow \frac{n\pi x}{L} = nx$

For $n \geq 1$
$$a_n = \frac{2}{\pi} \int_0^{\pi} \underbrace{x}_{f(x)} \cos nx \, dx = \frac{2}{\pi} \frac{x \sin nx}{n} \Big|_0^{\pi} - \frac{2}{\pi n} \int_0^{\pi} \sin nx \, dx =$$

Integration by parts

$$= \frac{2}{\pi n^2} \cos nx \Big|_0^{\pi} = \frac{2}{\pi n^2} (\cos \pi n - 1) = \begin{cases} 0, & \text{if } n \text{ is even} \\ -\frac{4}{\pi n^2}, & \text{if } n \text{ is odd} \end{cases}$$

$$a_0 = \frac{2}{\pi} \int_0^{\pi} x \, dx = \frac{2}{\pi} \cdot \frac{\pi^2}{2} = \pi \Rightarrow$$

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx = \frac{\pi}{2} - \frac{4}{\pi} \left(\cos x + \frac{1}{3^2} \cos 3x + \frac{1}{5^2} \cos 5x + \dots \right)$$

$$= \frac{\pi}{2} - \frac{4}{\pi} \sum_{p=1}^{\infty} \frac{1}{(2p-1)^2} \cos(2p-1)x$$