

OH today 3-5 pm

tomorrow 4-6 pm

Midterm: 8-9 pm

1. Fourier series formulas.

2. 1/2 a. sine series for  $\cos(t)$  on  $[0, \pi]$

3. Endpt problem.

1. Bounds

f  $2L$ -periodic

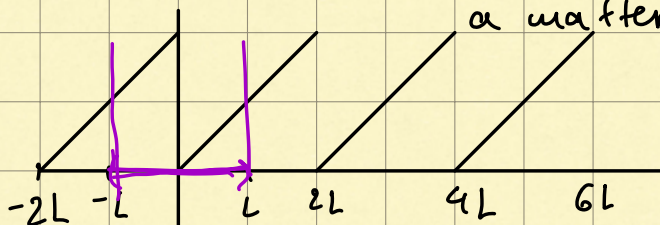
$$f \sim \frac{a_0}{2} + \sum_{n=1}^{\infty} \left( a_n \cos\left(\frac{n\pi}{L}t\right) + b_n \sin\left(\frac{n\pi}{L}t\right) \right)$$

$$a_n = \frac{1}{L} \int_{-L}^L f(t) \cos\left(\frac{n\pi}{L}t\right) dt \quad b_n = \dots$$

$2L$  periodic  $f(t)$ , can integrate over  $[0, 2L]$  and get same result:

$$a_n = \frac{1}{L} \int_0^{2L} f(t) \cos\left(\frac{n\pi}{L}t\right) dt$$

which one we choose is a matter of convenience.



$$a_0 = \frac{1}{L} \int_{-L}^L f(t) dt$$

hard.

$$f(t) = t \quad \text{for } t \in [0, L]$$

$$f(t) = t + 2L \quad \text{for } t \in [-L, 0)$$

$$a_0 = \frac{1}{L} \left( \int_{-L}^0 t + 2L dt + \int_0^L t dt \right)$$

= ...

Easier:

$$\frac{1}{L} \int_0^{2L} f(t) dt = \frac{1}{L} \int_0^{2L} t dt \quad //$$

If  $f$   $2L$ -periodic and even

$$a_n = \frac{1}{L} \int_{-L}^L f(t) \cos\left(\frac{n\pi}{L} t\right) dt$$

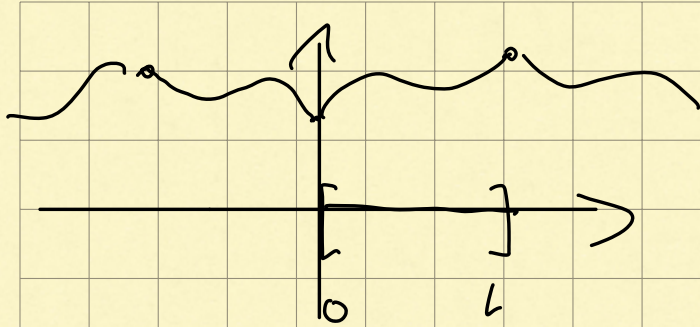
$\underbrace{\hspace{10em}}_{\text{even}}$

and  $b_n = 0$

$$\rightarrow a_n = \frac{1}{L} \cdot 2 \int_0^L f(t) \cos\left(\frac{n\pi}{L} t\right) dt$$

this works for even  $f$ , not in general.

Extensions:



Sine series/odd extension

$$b_n = \frac{1}{L} \int_{-L}^L \underbrace{f_0(t)}_{\text{odd}} \underbrace{\sin\left(\frac{n\pi}{L}t\right)}_{\text{odd}} dt$$

even

$$= \frac{2}{L} \int_0^L f_0(t) \sin\left(\frac{n\pi}{L}t\right) dt \quad //$$

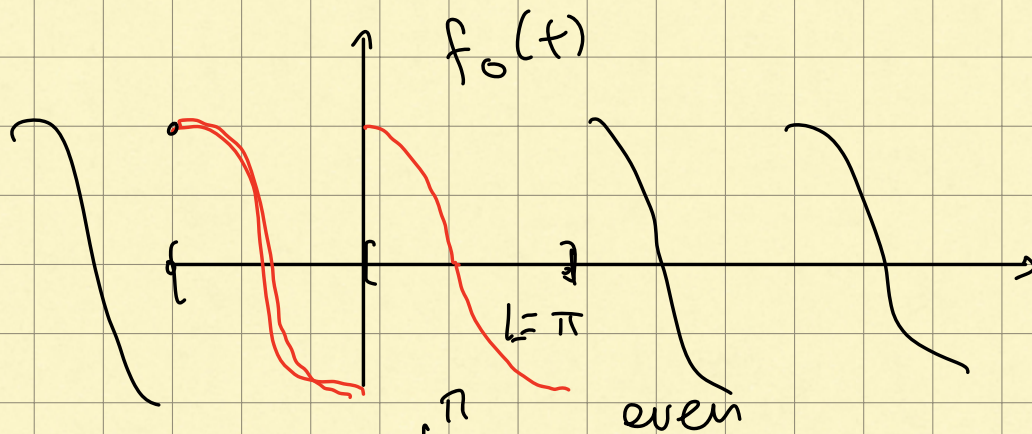
Review

11.a. Sine series for cosines.

$$f(t) = \cos(t) \text{ on } [0, \pi]$$

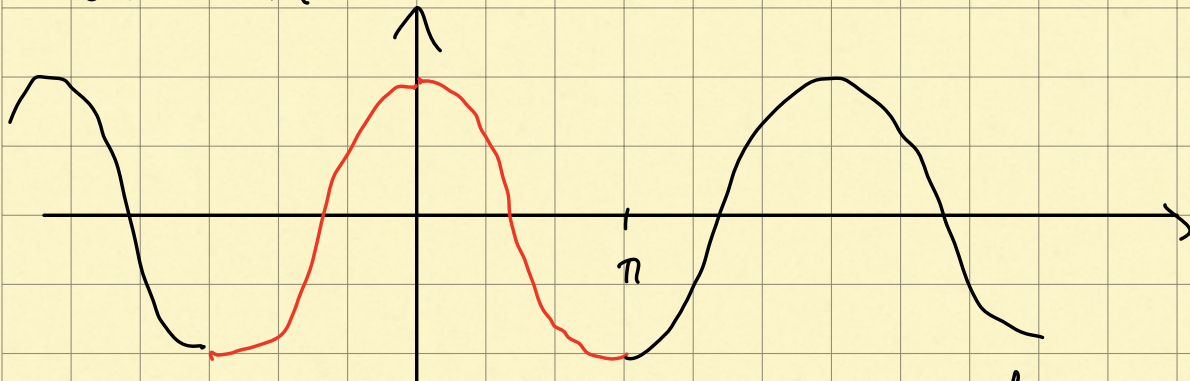
$$f(t) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi}{\pi}t\right)$$

$$b_n = \frac{2}{\pi} \int_0^{\pi} \cos(t) \sin(nt) dt$$

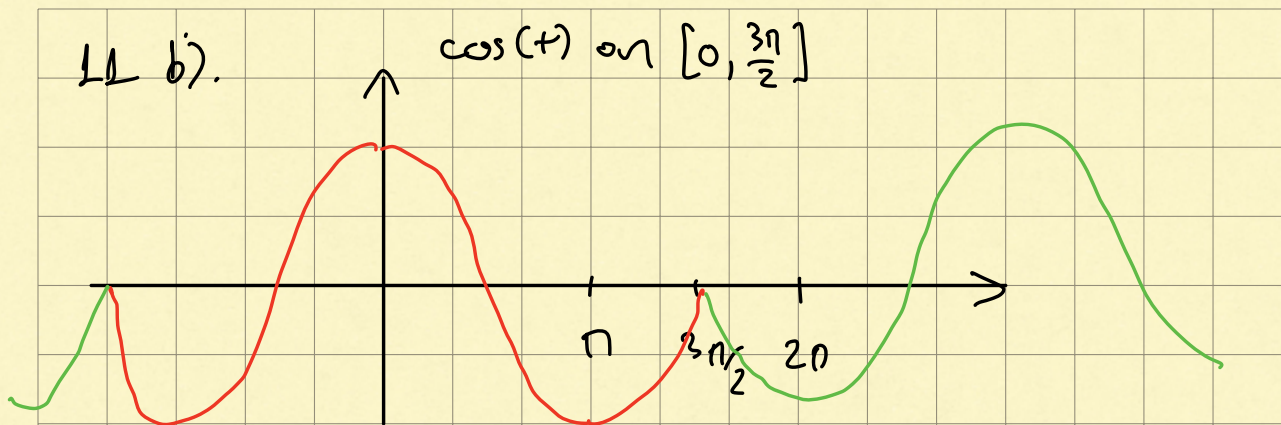


$$\begin{aligned}
 b_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f_0(t) \sin\left(\frac{n\pi}{\pi}t\right) dt \\
 &= \frac{2}{\pi} \int_0^{\pi} f_0(t) \sin(nt) dt = \\
 &= \frac{2}{\pi} \int_0^{\pi} f(t) \sin(nt) dt.
 \end{aligned}$$

Even extension:



even extension of  $\cos(t)$  on  $[0, \pi]$  is the usual cosine.



Endpt problem

$$x'' + 4x = \underbrace{7t}_{\text{no } x'} \quad x'(0) = x'(\pi) = 0 \quad \text{on } [0, \pi]$$

Step 2: odd or even extension?

If no  $x'$  term in Df eq.

If bdy condition is  $x(0) = x(L) = 0$   
 $\rightarrow$  sine series

$x'(0) = x'(L) = 0$   
 $\rightarrow$  cosine series.

In this case: cosine series.

$$7t = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi t}{\pi}\right)$$

$$a_0 = \frac{2}{\pi} \int_0^{\pi} 7t dt$$

$$a_n = \frac{2}{\pi} \int_0^{\pi} 7t \cos(nt) dt.$$

$$a_0 = \frac{2}{\pi} \left. \frac{7t^2}{2} \right|_0^{\pi} = 7\pi$$

$$a_n = \frac{2}{\pi} \int_0^{\pi} 7t \cos(nt) dt = \frac{2}{\pi} \int_0^{\pi} 7t \frac{d}{dt} \left( \frac{\sin(nt)}{n} \right) dt$$

$$= \frac{2}{\pi} \left. 7t \frac{\sin(nt)}{n} \right|_0^{\pi} - \frac{2}{\pi} \int_0^{\pi} \frac{7}{n} \sin(nt) dt$$

$$= + \frac{14}{\pi n^2} \cos(nt) \Big|_0^{\pi} = + \frac{14}{\pi n^2} \left( (-1)^n - 1 \right)$$

Can Assume : bec. there are no  $x'$  term

$$x = \frac{A_0}{2} + \sum_{n=1}^{\infty} A_n \cos(nt)$$

$$x'' = \sum_{n=1}^{\infty} (-n^2 A_n) \cos(nt)$$

So: plug in:

$$4 \frac{A_0}{2} + \sum_{n=1}^{\infty} (-n^2 A_n + 4 A_n) \cos(nt)$$

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

for  $n \neq 2$ :

$$A_n = \frac{1}{4-n^2} a_n = \frac{1}{4-n^2} \frac{14}{\pi n^2} \left( (-1)^n - 1 \right)$$

$$A_0 = \frac{1}{4} \cdot a_0 = \frac{7\pi}{4}$$

$$x = \frac{A_0}{2} + \sum_{n=1}^{\infty} A_n \cos(n\omega t)$$

↑ formal sol'n in Fourier series form.