

Math 2930 Quiz 4 Solutions

Week 12 November 9th, 2017

Question 1. Find the Fourier series of the following function on the interval $-\pi < x < \pi$

$$f(\mathbf{x}) = |\mathbf{x}|$$

Answer to Question 1.

Note: A lot of people tried to answer this question by integrating f(x) = |x| as if it was just f(x) = x which does not work!!

For example,

$$\int |\mathbf{x}| d\mathbf{x} \neq \frac{|\mathbf{x}|^2}{2} + C$$

If you are going to integrate |x| from $-\pi$ to π , you have to break it up as a piecewise function:

$$|\mathbf{x}| = egin{cases} \mathbf{x}, & \mathbf{x} \geq \mathbf{0} \ -\mathbf{x}, & \mathbf{x} < \mathbf{0} \end{cases}$$

and integrate each part separately.

Since we are on the interval $-\pi < x < \pi$, this means that $L = \pi$. It is also an extremely useful fact that f(x) = |x| is *even*, since f(-x) = f(x).

First, for the a_0 term, we calculate:

$$a_0 = \frac{1}{L}\int_{-L}^{L}f(x)dx = \frac{1}{\pi}\int_{-\pi}^{\pi}|x|dx$$

we can split this up into two integrals and get:

$$a_0 = \frac{1}{\pi} \int_{-\pi}^0 (-x) dx + \frac{1}{\pi} \int_0^{\pi} (x) dx = \frac{1}{\pi} \left[\frac{\pi^2}{2} + \frac{\pi^2}{2} \right] = \pi$$

Or, you could recognize that f(x) is *even*, so this integral is:

$$a_{0} = \frac{1}{\pi} \int_{-\pi}^{\pi} |x| dx = \frac{2}{\pi} \int_{0}^{\pi} |x| dx$$

and then *since we are only working with positive values of* x, we can replace |x| by x:

$$a_0 = \frac{2}{\pi} \int_0^{\pi} x dx = \frac{2}{\pi} \left(\frac{x^2}{2} \right) \Big|_0^{\pi} = \pi$$

Now for the a_n terms. We can calculate them from the formula:

$$a_{n} = \frac{1}{L} \int_{-L}^{L} f(x) \cos\left(\frac{n\pi x}{L}\right) dx = \frac{1}{\pi} \int_{-\pi}^{\pi} |x| \cos(nx) dx$$

We could calculate this as:

$$a_{n} = \frac{1}{\pi} \int_{-\pi}^{0} (-x) \cos(nx) dx + \frac{1}{\pi} \int_{0}^{\pi} x \cos(nx) dx$$

but it is easier to notice that since f(x) is even, both of these parts have the same value, so we can just calculate:

$$a_{n} = \frac{2}{\pi} \int_{0}^{\pi} |x| \cos(nx) dx = \frac{2}{\pi} \int_{0}^{\pi} x \cos(nx) dx$$

Using integration by parts,

$$\label{eq:star} \begin{split} U &= x & dV = \cos(nx) dx \\ dU &= dx & V = \frac{1}{n} \sin(nx) \end{split}$$

So this integral becomes:

$$\begin{split} a_n &= \left(\frac{2}{\pi}\right) \frac{x}{n} \sin(nx) \Big|_0^\pi - \frac{2}{n\pi} \int_0^\pi \sin(nx) dx \\ a_n &= 0 - \left(\frac{2}{n\pi}\right) \left(\frac{-1}{n} \cos(nx)\right) \Big|_0^\pi \\ a_n &= \frac{2(\cos(n\pi) - 1)}{n^2\pi} \end{split}$$

which could also be written in the following two ways:

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

For the b_n terms, we could calculate them from the formula:

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

But since |x| is an *even* function, that means that $|x| \sin(nx)$ is an *odd* function, so integrating it from $-\pi$ to π will always cancel out to 0:

$$b_n = 0$$

Thus our Fourier series expansion is:

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

which could be written in any of the following equivalent ways:

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

$$f(x) = \frac{\pi}{2} + \sum_{n=1}^{\infty} \frac{-2\left((-1)^n - 1\right)}{n^2 \pi} \cos(nx)$$
$$f(x) = \frac{\pi}{2} + \sum_{n=1,3,5,7\dots}^{\infty} \frac{-4}{n^2 \pi} \cos(nx)$$

Note: Since our original function is *even*, you should know before even doing any integrals that your Fourier series should also only have *even* components, i.e. constants and cosines, with no sine terms.

This is a very useful "sanity check" on your answers to Fourier series problems: do they make sense in terms of representing even functions with only even functions and representing odd functions with only odd functions.