

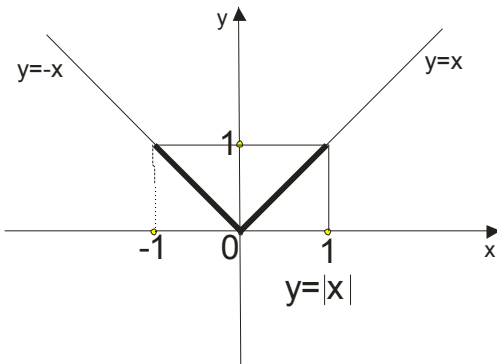
Fourier series - tasks (I- part)

Example 1.

Function $y = |x|$ developed in Fourier series on the interval $[-\pi, \pi]$

Solution:

First, we draw a picture:



Obviously, the function is even (figure is symmetric with respect to the y-axis), and we will use the formula:

$$a_0 = \frac{2}{\pi} \int_0^{\pi} f(x) dx$$

$$a_n = \frac{2}{\pi} \int_0^{\pi} f(x) \cos nx dx \quad \text{and } b_n = 0$$

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

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

Next we ask:

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

This integral will be solved with the help of partial integration, and first without borders...

$$\int x \cos nx dx = \left| \begin{array}{l} x = u \quad \cos nx dx = dv \\ dx = du \quad \frac{1}{n} \sin nx = v \end{array} \right| = x \cdot \frac{1}{n} \sin nx - \int \frac{1}{n} \sin nx dx = \frac{x \sin nx}{n} - \frac{1}{n} \int \sin nx dx =$$
$$= \frac{x \sin nx}{n} + \frac{1}{n} \frac{1}{n} \cos nx = \frac{x \sin nx}{n} + \frac{1}{n^2} \cos nx$$

Now we put borders:

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

Then:

$$a_n = \frac{2}{\pi} \int_0^\pi f(x) \cos nx dx = \frac{2}{\pi} \cdot \frac{1}{n^2} (\cos n\pi - 1) = \frac{2}{\pi n^2} (\cos n\pi - 1)$$

Of course, that n takes values 1,2,3...

Expression $\cos n\pi$ have values:

for $n=1$ is $\cos \pi = -1$

for $n=2$ is $\cos \pi = 1$

for $n=3$ is $\cos \pi = -1$

for $n=4$ is $\cos \pi = 1$

etc.

Therefore, it holds that $\cos n\pi = (-1)^n$

$$\text{Then is } a_n = \frac{2}{\pi n^2} ((-1)^n - 1)$$

$$\text{If } n \text{ is even number, we have: } a_{2n} = \frac{2}{\pi n^2} ((-1)^{2n} - 1) = 0$$

$$\text{If } n \text{ is odd number, we have: } a_{2n-1} = \frac{2}{\pi (2n-1)^2} ((-1)^{2n-1} - 1) = \frac{2}{\pi (2n-1)^2} \cdot (-2) = \frac{-4}{\pi (2n-1)^2}$$

Let us return now to the formula for development:

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

So :

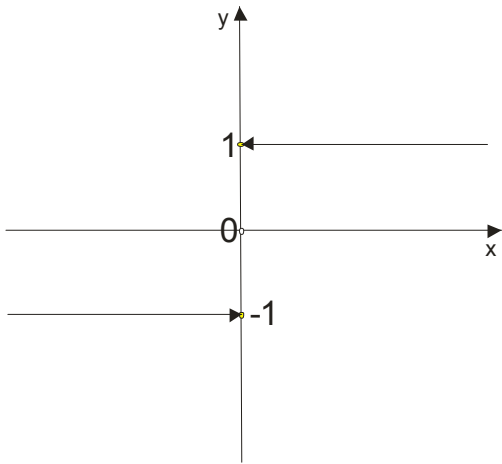
$$f(x) = |x| = \frac{1}{2}\pi - \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{\cos(2n-1)x}{(2n-1)^2}$$

Example 2.

Developed in Fourier series function $f(x) = \operatorname{sgn} x$ on the interval $[-\pi, \pi]$

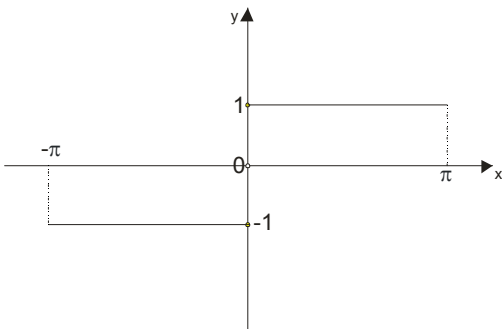
Solution:

$$\operatorname{sgn} x = \begin{cases} -1, & \text{for } x < 0 \\ 0, & \text{for } x = 0 \\ +1, & \text{for } x > 0 \end{cases} \quad \text{Take a look :}$$



If $x \neq 0$ then we have $\operatorname{sgn} x = \frac{x}{|x|}$

We need this function on the interval $[-\pi, \pi]$:



Obviously, the function is odd, and using the formula : $b_n = \frac{2}{\pi} \int_0^{\pi} f(x) \sin nx dx$ $f(x) = \sum_{n=1}^{\infty} b_n \sin nx$

$$b_n = \frac{2}{\pi} \int_0^{\pi} f(x) \sin nx dx = \frac{2}{\pi} \int_0^{\pi} \sin nx dx = \frac{2}{\pi} \left(-\frac{\cos nx}{n} \right) \Big|_0^{\pi} = \frac{2}{\pi} \left(-\frac{\cos n\pi}{n} + \frac{\cos n \cdot 0}{n} \right) =$$

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

Again we distinguish between odd and even members:

For n - even number is $b_{2n} = 0$

for n - odd number is $b_{2n-1} = \frac{2}{\pi(2n-1)} (1+1) = \frac{4}{\pi(2n-1)}$

Now go back to the starting formula for development and we have:

$$f(x) = \sum_{n=1}^{\infty} b_n \sin nx = \sum_{n=1}^{\infty} \frac{4}{\pi(2n-1)} \sin(2n-1)x = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{\sin(2n-1)x}{2n-1}$$

$$\boxed{\text{sgn } x = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{\sin(2n-1)x}{2n-1}}$$

Example 3.

Function $f(x) = \begin{cases} \pi, & -\pi \leq x < 0 \\ x, & 0 \leq x \leq \pi \end{cases}$ develop into a trigonometric series.

Solution:

First, we notice that a given interval $[-\pi, \pi]$. This means we will use the formula:

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx \quad a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx \quad b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$$

Beware of one thing: since the function is given in this way we have to work two integrals . In first integral borders are

$-\pi$ and 0 and function is $f(x) = \pi$, and when borders are 0 and π function is $f(x) = x$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \int_{-\pi}^0 \pi dx + \frac{1}{\pi} \int_0^{\pi} x dx = \frac{1}{\pi} \pi \cdot x \Big|_{-\pi}^0 + \frac{1}{\pi} \frac{x^2}{2} \Big|_0^{\pi} = \pi + \frac{\pi}{2} = \frac{3\pi}{2}$$

$$\begin{aligned}
 a_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nxdx = \frac{1}{\cancel{\pi}} \int_{-\pi}^0 \cancel{\pi} \cos nxdx + \frac{1}{\pi} \int_0^{\pi} x \cos nxdx \\
 &= \int_{-\pi}^0 \cos nxdx + \frac{1}{\pi} \int_0^{\pi} x \cos nxdx
 \end{aligned}$$

Here we have the integral of the partial integration:

$$\begin{aligned}
 \int x \cos nxdx &= \left| \begin{array}{l} x = u \quad \cos nxdx = dv \\ dx = du \quad \frac{1}{n} \sin nx = v \end{array} \right| = x \cdot \frac{1}{n} \sin nx - \int \frac{1}{n} \sin nxdx = \frac{x \sin nx}{n} - \frac{1}{n} \int \sin nxdx = \\
 &= \frac{x \sin nx}{n} + \frac{1}{n} \frac{1}{n} \cos nx = \frac{x \sin nx}{n} + \frac{1}{n^2} \cos nx
 \end{aligned}$$

Now we return to a_n :

$$\begin{aligned}
 a_n &= \int_{-\pi}^0 \cos nxdx + \frac{1}{\pi} \int_0^{\pi} x \cos nxdx = \frac{1}{n} \sin nx \Big|_{-\pi}^0 + \frac{1}{\pi} \left(\frac{x \sin nx}{n} + \frac{1}{n^2} \cos nx \right) \Big|_0^{\pi} \\
 &= \left[\frac{1}{n} \sin n \cdot 0 - \frac{1}{n} \sin n(-\pi) \right] + \frac{1}{\pi} \left[\left(\frac{\pi \sin n\pi}{n} + \frac{1}{n^2} \cos n\pi \right) - \left(\frac{0 \sin n \cdot 0}{n} + \frac{1}{n^2} \cos n \cdot 0 \right) \right] \\
 &= \frac{1}{\pi} \left(\frac{1}{n^2} \cos n\pi - \frac{1}{n^2} \right) = \frac{1}{\pi n^2} (\cos n\pi - 1) = \frac{1}{\pi n^2} ((-1)^n - 1)
 \end{aligned}$$

So:

$$a_n = \frac{1}{\pi n^2} ((-1)^n - 1) = \begin{cases} \frac{-2}{\pi(2k+1)^2}, & n = 2k+1, \quad k = 0, 1, 2, 3, \dots \\ 0, & n = 2k, \quad k = 0, 1, 2, 3, \dots \end{cases}$$

More to find:

$$\begin{aligned}
 b_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nxdx = \frac{1}{\pi} \int_{-\pi}^0 \pi \sin nxdx + \frac{1}{\pi} \int_0^{\pi} x \sin nxdx \\
 &= \int_{-\pi}^0 \sin nxdx + \frac{1}{\pi} \int_0^{\pi} x \sin nxdx
 \end{aligned}$$

And here we will first do the partial integration:

$$\begin{aligned}
 \int x \sin nxdx &= \left| \begin{array}{l} x = u \quad \sin nxdx = dv \\ dx = du \quad -\frac{1}{n} \cos nx = v \end{array} \right| = -x \cdot \frac{1}{n} \cos nx + \int \frac{1}{n} \cos nxdx = -\frac{x \cos nx}{n} + \frac{1}{n} \int \cos nxdx = \\
 &= -\frac{x \cos nx}{n} + \frac{1}{n} \frac{1}{n} \sin nx = \boxed{-\frac{x \cos nx}{n} + \frac{1}{n^2} \sin nx}
 \end{aligned}$$

Now we have :

$$\begin{aligned}
 b_n &= \int_{-\pi}^0 \sin nx dx + \frac{1}{\pi} \int_0^{\pi} x \sin nx dx \\
 &= \left(-\frac{1}{n} \cos nx \right) \Big|_{-\pi}^0 + \frac{1}{\pi} \left(-\frac{x \cos nx}{n} + \frac{1}{n^2} \sin nx \right) \Big|_0^{\pi} \\
 &= \left\{ \left(-\frac{1}{n} \cos n \cdot 0 \right) - \left(-\frac{1}{n} \cos n(-\pi) \right) \right\} + \frac{1}{\pi} \left\{ \left(-\frac{\pi \cos n\pi}{n} + \frac{1}{n^2} \sin n\pi \right) - \left(-\frac{0 \cdot \cos(n \cdot 0)}{n} + \frac{1}{n^2} \sin(n \cdot 0) \right) \right\} \\
 &= -\frac{1}{n} + \frac{1}{n} \cos n\pi + \frac{1}{\pi} \left(-\frac{\pi \cos n\pi}{n} \right) \\
 b_n &= -\frac{1}{n} + \frac{\cos n\pi}{n} - \frac{\cos n\pi}{n} \\
 b_n &= -\frac{1}{n}
 \end{aligned}$$

Now we can write the entire development:

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

$$f(x) = \frac{3\pi}{4} - \frac{2}{\pi} \sum_{k=0}^{\infty} \frac{\cos((2k+1)\pi)}{(2k+1)^2} - \sum_{n=1}^{\infty} \frac{\sin nx}{n}$$

This series converges to the function S which, according to Dirichleovoj theorem coincides with the function f on the interval:

$$[-\pi, 0) \cup (0, \pi] \text{ and because } f(x) \text{ has interruption for } x = 0, \text{ then } S(0) = \frac{f(0-0) + f(0+0)}{2} = \frac{\pi + 0}{2} = \frac{\pi}{2}$$

graph see in the picture:

