PHYS 301 HOMEWORK #3

Solutions

1. The function :

$$f(x) = \begin{cases} 0, & -\pi < x < 0 \\ x, & 0 < x < \pi \end{cases}$$

has the Fourier series :

$$f(x) = \frac{\pi}{4} - \frac{2}{\pi} \left[\cos x + \frac{\cos 3x}{9} + \frac{\cos 5x}{25} + \dots \right] + \left[\sin x - \frac{\sin 2x}{2} + \frac{\sin 3x}{3} - \dots \right]$$

We are asked to use Dirichlet's Theorem to derive expressions for π using the values of f at x = 0, $x = \pi/2$ and $x = \pi$. Remember that Dirichlet's theorem states that if a function can be expressed as a Fourier series, then the Fourier series converges to the value of f where f is continuous, and to the midpoint of a discontinuity. For this 2 π periodic function (I have plotted three cycles of this function) :



we see that f is continuous at x = 0 and $x = \pi/2$, but is discontinuous at $x = \pi$. Since f (0) = 0, we have :

$$f(0) = 0 = \frac{\pi}{4} - \frac{2}{\pi} \left[\cos 0 + \frac{\cos 0}{9} + \frac{\cos 0}{25} + \dots \right] + \left[\sin 0 - \frac{\sin 0}{2} + \frac{\sin 0}{3} - \dots \right]$$

Since $\cos 0 = 1$ and $\sin 0 = 0$, we obtain :

$$0 = \frac{\pi}{4} - \frac{2}{\pi} \left[1 + \frac{1}{9} + \frac{1}{25} + \dots \right] \Rightarrow \frac{\pi^2}{8} = \sum_{n \text{ odd}}^{\infty} \frac{1}{n^2}$$

Let's check this with Mathematica :

 $Sum[1/n^2, \{n, 1, \infty, 2\}]$

$$\frac{\pi^2}{8}$$

Now, at $x = \pi/2$, f (x) = $\pi/2$ and the series converges to this value, so :

$$f\left(\frac{\pi}{2}\right) = \frac{\pi}{2} = \frac{\pi}{4} - \frac{1}{2}\left[\cos\frac{\pi}{2} + \frac{\cos\left(3\pi/2\right)}{9} + \frac{\cos\left(5\pi/2\right)}{25} + \dots\right] + \left[\sin\pi/2 - \frac{\sin\left(\pi\right)}{2} + \frac{\sin\left(3\pi/2\right)}{3} + \dots\right]$$

In this case, all the cos terms are zero since cos of $\pi/2$, $3\pi/2$, $5\pi/2$, etc is zero. The sin terms vanish for even values of n, and the sign of the odd terms alternate, so we have :

$$\frac{\pi}{2} = \frac{\pi}{4} + \left[1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \dots\right] \Rightarrow \frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \dots$$

Verifying through Mathematica :

 $Sum[-(-1)^n Sin[n \pi/2]/n, \{n, 1, \infty, 2\}]$

Finally, at $x = \pi$ we have to realize that there is a discontinuity whose midpoint is $\pi/2$, therefore, we have :

$$f(\pi) = \frac{\pi}{2} = \frac{\pi}{4} - \frac{2}{\pi} \left[\cos \pi + \frac{\cos 3\pi}{9} + \frac{\cos 5\pi}{25} + \dots \right] + [\text{a series of } \sin(n\pi) \text{ terms}]$$

we know the sin (n π) terms are all zero, and that cos (n π) = -1 for all odd values of n, so Dirichlet' s theorem gives us :

$$\frac{\pi}{2} = \frac{\pi}{4} - \frac{2}{\pi} \left[-1 - \frac{1}{3} - \frac{1}{5} - \dots \right] \Rightarrow \frac{\pi^2}{8} = \sum_{\text{odd n}}^{\infty} \frac{1}{n^2}$$

as we found in part a).

2. We are asked to find two Fourier series. In both cases, the function is 2 L periodic on the given interval. Since the function is 2 L periodic, we do not need to extend the function (as we will in problems from section 9). We are asked to find the Fourier series for f(x) = 1 + x on (0, 4) and then on (-2, 2). In both cases, the interval is 4, so 2 L = 4 and L = 2. To find the Fourier coefficients (and then the series) on (0, 4), we write :

a0 =
$$\frac{1}{2}$$
 Integrate [1+x, {x, 0, 4}]
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Since the interval is (0, 4), we cannot make use of symmetry arguments. For the other coefficients we have :

$$a_n = \frac{1}{2} \int_0^4 (1+x) \cos(n\pi x/2) \, dx = 0$$

$$b_n = \frac{1}{2} \int_0^4 (1+x) \sin(n\pi x/2) \, dx = \frac{-4}{n\pi}$$

so that the Fourier expansion becomes :

$$f(x) = 3 - \frac{4}{\pi} \left[\sin(\pi x/2) + \frac{\sin(\pi x)}{2} + \frac{\sin(3\pi x/2)}{3} + \dots \right]$$

And plotting this series over three cycles :

 $Plot[3 - (4 / \pi) Sum[Sin[n \pi x / 2] / n, \{n, 1, 31\}], \{x, -4, 8\}]$



For part b), our value of L = 2 still, but our limits of integration are between (-2, 2), so we obtain :

$$a0 = \frac{1}{2} \int_{-2}^{2} (1+x) dx = 2$$
$$a_n = \frac{1}{2} \int_{-2}^{2} (1+x) \cos(n\pi x/2) dx$$

Even though f (x) is neither even nor odd, we can break the function into an even piece (here, simply 1) and an odd piece (x). We know the integral of x cos (n π x/2) will be zero on (-2, 2) since the integrand is odd. Therefore, the only non - zero part of this integral is :

$$a_{n} = \frac{1}{2} \int_{-2}^{2} 1 \cdot \cos((n\pi x/2)) \, dx = \frac{2}{2} \int_{0}^{2} \cos((n\pi x/2)) \, dx = \frac{2}{n\pi} \sin((n\pi x/2)) \Big|_{0}^{2} = 0$$

Computing the b coefficients (and employing symmetry to simplify the integral) :

$$b_n = \frac{1}{2} \int_{-2}^{2} (1+x) \sin(n\pi x/2) \, dx = \frac{2}{2} \int_{0}^{2} x \sin(n\pi x/2) \, dx = \frac{-4(-1)^n}{n\pi}$$

Our Fourier series is :

f (x) = 1 +
$$\frac{4}{\pi} \left[\sin(\pi x/2) - \frac{\sin(\pi x)}{2} + \frac{\sin(3\pi x/2)}{3} - ... \right]$$

Plotting three cycles :

 $Plot[1 - (4 / \pi) Sum[(-1)^{n} Sin[n \pi x / 2] / n, \{n, 1, 21\}], \{x, -6, 6\}]$



- 3. Find the Fourier series for f(x) = x
- a) on $(-\pi, \pi)$:

We can make use of symmetry here since the function is odd. Therefore,

$$a_o = a_n = 0$$

 $b_n = \frac{2}{\pi} \int_0^{\pi} x \sin(nx) dx = -2(-1)^n / n$

And our series is :

f (x) =
$$2\left[\sin x - \frac{\sin(2x)}{2} + \frac{\sin(3x)}{3} + ...\right]$$

Plotting three cycles :

 $Plot[-2Sum[(-1)^{n}Sin[nx]/n, \{n, 1, 21\}], \{x, -3\pi, 3\pi\}]$



b) on (-3, 3) We can still use symmetry, but must remember to use the proper form of the Fourier coefficients and series :

Because of the odd symmetry of the function, all the a coefficients are zero, and :

$$b_n = \frac{2}{3} \int_0^3 x \sin(n\pi x/3) \, dx = \frac{-6(-1)^n}{n\pi}$$

The Fourier series is :

$$f(x) = \frac{6}{\pi} \left[\sin(\pi x/3) - \frac{\sin(2\pi x/3)}{2} + \frac{\sin(3\pi x/3)}{3} + \dots \right]$$

Plotting three cycles :

Plot[(-6/ π) Sum[(-1)ⁿ Sin[n π x/3]/n, {n, 1, 41}], {x, -6, 6}]



This function is 2 L periodic on (-1, 3). This means that L = 2. To find our Fourier coefficients, we compute :

$$\begin{aligned} a0 &= \frac{1}{2} \int_{-1}^{3} f(x) \, dx = \frac{1}{2} \Big[\int_{0}^{3} dx + \int_{-1}^{0} (-1) \, dx \Big] = 1 \\ a_{n} &= \frac{1}{2} \int_{-1}^{3} f(x) \cos(n\pi x/2) \, dx = \frac{1}{2} \Big[\int_{0}^{3} \cos(n\pi x/2) \, dx + \int_{-1}^{0} (-1) \cos(n\pi x/2) \Big] \\ &= \frac{1}{n\pi} \left(\sin(3n\pi/2) - \sin(n\pi/2) \right) = \begin{cases} 0, & n \text{ even} \\ \frac{-2}{n\pi}, & n = 1, 5, 9, \dots \\ \frac{2}{n\pi}, & n = 3, 7, 11, \dots \end{cases} \\ b_{n} &= \frac{1}{2} \Big[\int_{0}^{3} \sin(n\pi x/2) \, dx + \int_{-1}^{0} (-1) \sin(n\pi x/2) \, dx \Big] \\ &= \frac{1}{2} \Big[\frac{-2}{n\pi} \cos(n\pi x/2) \Big|_{0}^{3} + \frac{2}{n\pi} \cos(n\pi x/2) \Big|_{-1}^{0} \Big] \\ &= \frac{1}{n\pi} [-(\cos(3n\pi/2) - 1) + (1 - \cos(n\pi/2))] \\ &= \frac{1}{n\pi} [2 - \cos(3n\pi/2) - \cos(n\pi/2)] = \begin{cases} \frac{2}{n\pi}, & n = 2, 6, 10, \dots \\ 0, & n = 4, 8, 12, \dots \end{cases} \end{aligned}$$

The Fourier series is :

$$f(x) = \frac{1}{2} - \frac{2}{\pi} \left[\cos(\pi x/2) - \frac{\cos(3\pi x/2)}{3} + \frac{\cos(5\pi x/2)}{5} - \dots \right] + \frac{2}{\pi} \left[\sin(\pi x/2) + \frac{2\sin(2\pi x/2)}{2} + \frac{\sin(3\pi x/2)}{3} + \frac{\sin(5\pi x/2)}{5} + 2\frac{\sin(6\pi x/2)}{6} + \dots \right]$$

5. Plot the Fourier series from problem 4 :

$$\ln[42] = \operatorname{Plot}\left[\frac{1}{2} + (1/\pi) \operatorname{Sum}\left[\left(\sin[3n\pi/2] - \sin[n\pi/2]\right) \operatorname{Cos}\left[n\pi x/2\right]/n + (2 - \cos[3n\pi/2] - \cos[n\pi/2]\right) \operatorname{Sin}\left[n\pi x/2\right]/n, \{n, 1, 31\}\right], \{x, -5, 9\}$$



6. Every three months, the existing amount of money receives 1 % interest; after the interest is applied, you deposit \$100.

```
(* Do Loop *)
Clear[money, interest,deposit]
money=1000.0;deposit=100;
interest=0.01;
Do[money=(1+interest) money+deposit,{n,40}]
Print["At the end of ten years you will have $",money," in the bank"]
At the end of ten year you will have $6377.5 in the bank
```

Each value of n represents a three month period; in 10 years there are 120 months and so 40 accumulation periods.

```
In[109]:= (* For statement *)
```

```
Clear[money,interest,deposit]
deposit=100;interest=0.01;
For[money=1000;n=1,n<41,n++,money=(1+interest)money+deposit]
Print["At the end of ten years you will have $",money," in the bank"]
At the end of ten years you will have $6377.5 in the bank</pre>
```

in[113]:= (* While statement *)
 Clear[money,interest,deposit]
 money=1000;deposit=100;interest=0.01;n=1;
 While[n<41,money=(1+interest)money +deposit;n++]
 Print["At the end of ten years you will have \$",money," in the bank"]
 At the end of ten years you will have \$6377.5 in the bank</pre>