

Solution to the Attendance Quiz for Lecture 12

1. Find the first three coefficients of the Fourier-Legendre expansion of

$$f(x) = \begin{cases} 2, & \text{if } -1 < x < 0; \\ 3, & \text{if } 0 \leq x < 1. \end{cases}$$

Sol. Recall that

$$P_0(x) = 1, \quad P_1(x) = x, \quad P_2(x) = \frac{3}{2}x^2 - \frac{1}{2}.$$

$$c_n = \frac{2n+1}{2} \int_{-1}^1 f(x)P_n(x) dx.$$

$$\begin{aligned} c_0 &= \frac{2 \cdot 0 + 1}{2} \int_{-1}^1 f(x)P_0(x) dx = \frac{1}{2} \int_{-1}^1 f(x) dx = \frac{1}{2} \int_{-1}^0 f(x) dx + \frac{1}{2} \int_0^1 f(x) dx \\ &= \frac{1}{2} \int_{-1}^0 (2) dx + \frac{1}{2} \int_0^1 (3) dx = \frac{1}{2} \cdot 2 + \frac{1}{2} \cdot 3 = \frac{5}{2}. \end{aligned}$$

$$\begin{aligned} c_1 &= \frac{2 \cdot 1 + 1}{2} \int_{-1}^1 f(x)P_1(x) dx = \frac{3}{2} \int_{-1}^1 f(x)x dx = \frac{3}{2} \int_{-1}^0 f(x)x dx + \frac{3}{2} \int_0^1 f(x)x dx \\ &= \frac{3}{2} \int_{-1}^0 2x dx + \frac{3}{2} \int_0^1 3x dx = \frac{3}{2} (x^2) \Big|_{-1}^0 + \frac{3}{2} \frac{3x^2}{2} \Big|_0^1 \\ &= \frac{3}{2} (0^2 - (-1)^2) + \frac{9}{4} (1^2 - 0^2) = -\frac{3}{2} + \frac{9}{4} = \frac{3}{4} \end{aligned}$$

$$\begin{aligned} c_2 &= \frac{2 \cdot 2 + 1}{2} \int_{-1}^1 f(x)P_2(x) dx = \frac{5}{2} \int_{-1}^1 f(x) \left(\frac{3}{2}x^2 - \frac{1}{2} \right) dx = \frac{5}{2} \int_{-1}^0 f(x) \left(\frac{3}{2}x^2 - \frac{1}{2} \right) dx + \frac{5}{2} \int_0^1 f(x) \left(\frac{3}{2}x^2 - \frac{1}{2} \right) dx \\ &= \frac{5}{2} \int_{-1}^0 2 \left(\frac{3}{2}x^2 - \frac{1}{2} \right) dx + \frac{5}{2} \int_0^1 3 \left(\frac{3}{2}x^2 - \frac{1}{2} \right) dx \\ &= \frac{5}{2} \int_{-1}^0 (3x^2 - 1) dx + \frac{5}{2} \int_0^1 \left(\frac{9}{2}x^2 - \frac{3}{2} \right) dx \\ &= \frac{5}{2} (x^3 - x) \Big|_{-1}^0 + \left(\frac{45}{4} \frac{x^3}{3} - \frac{15}{4} x \right) \Big|_0^1 \\ &= \frac{5}{2} (-1 - (-1) - 0) + \left(\frac{45}{4} \frac{1^3 - 0^3}{3} - \frac{15}{4} (1 - 0) \right) = 0. \end{aligned}$$

Ans. the first three coefficients of the Fourier-Legendre expansion of $f(x)$ are $c_0 = \frac{5}{2}$, $c_1 = \frac{3}{4}$, $c_2 = 0$.

Comment: Only about %30 of the people got it completely correct, but many got c_0 and c_1 and most people did it the right way.

Common mistake: Many people wrote

$$f(x) = \frac{5}{2}P_0(x) + \frac{3}{4}P_1(x) + 0 \cdot P_2(x)$$

This is **WRONG**. If you want to write it in this format, you **MUST** write

$$f(x) = \frac{5}{2}P_0(x) + \frac{3}{4}P_1(x) + 0 \cdot P_2(x) + \dots \quad .$$

The ... are **crucial!** It means that the Fourier-Legendre series goes **for ever**, and what you got is the very start of an infinite journey.

Of course it is wrong that $f(x) = \frac{5}{2}P_0(x) + \frac{3}{4}P_1(x) + 0 \cdot P_2(x)$ (withut the ...). The right side is $y = \frac{5}{2} + \frac{3}{4}x$ a **straight line** and **not** the discontinuous function of the problem.