

b) Prove that the given system of functions

$$1, \cos 2x, \cos 4x, \cos 6x, \dots, \cos 2nx, \dots$$

is orthogonal on  $[0, \pi/2]$ .

c) Find the norms of each of these functions.

d) Are functions  $\cos(2\pi kx)$  orthogonal on  $[0, \pi/2]$ ? Give a detailed explanation.

$$a) f \perp g \Leftrightarrow (f, g) = \int_a^b f(x) g(x) dx = 0.$$

$$b) \int_0^{\pi/2} \cos(2kx) \cos(2lx) dx = \frac{1}{2} \int_0^{\pi} \cos(ky) \cos(ly) dy$$

$k \neq l$

$$\cos a \cos b = \frac{1}{2} (\cos(a+b) + \cos(a-b)) = \frac{1}{4} \left( \int_0^{\pi} \cos((k+l)y) + \cos((k-l)y) dy \right)$$

$$= \frac{1}{4} \left( \frac{\sin((k+l)y)}{k+l} + \frac{\sin((k-l)y)}{k-l} \right) \Big|_0^{\pi} = 0, \text{ since } \sin n\pi = 0$$

$$c) \|f\|^2 = \frac{1}{2} \int_0^{\pi} \cos^2 ky dy = \frac{1}{4} \int_0^{\pi} (\cos(2ky) + 1) dy = \begin{cases} \pi/4, & k \neq 0 \\ \pi/2, & k = 0. \end{cases}$$

$$d) \int_0^{\pi/2} \cos(2\pi x) dx = \frac{1}{2\pi} \sin(2\pi x) \Big|_0^{\pi/2} = \frac{1}{2\pi} \sin(\pi^2) \neq 0$$

$(1, \cos 2\pi x)$

$$(\cos 2\pi m x, \cos 2\pi n x) = \int_0^{\pi/2} \cos 2\pi m x \cos 2\pi n x dx = \frac{1}{2} \int_0^{\pi} (\cos 2\pi(m+n)x + \cos 2\pi(m-n)x) dx = \frac{1}{4\pi} \left( \frac{1}{m+n} \sin(2\pi(m+n)x) + \frac{1}{m-n} \sin(2\pi(m-n)x) \right) \Big|_0^{\pi} = 0$$

Typeset by  $\mathcal{A}\mathcal{M}\mathcal{S}\text{-}\mathcal{T}\mathcal{E}\mathcal{X}$

2. (100 points) a) Expand the function on  $(-\pi, \pi)$ :

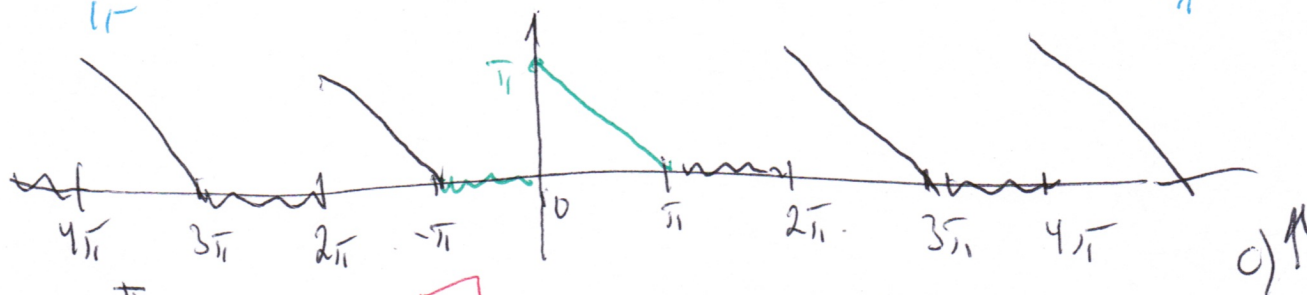
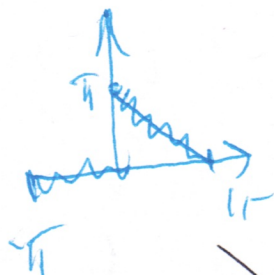
$$f(x) = 0, -\pi < x < 0, f(x) = \pi - x, 0 < x < \pi$$

in the Fourier series.

b) Specify the numerical series which are the results of evaluations for  $x = 0, \pi/2$ .

c) Describe the sum of these series for all  $-\infty < x < \infty$ . Give explanations and sketch the graphs.

d) Consider the Fourier series which keeps only the terms with the sinuses of our series. What is the sum of this series? Sketch the graph of this function.



$$a_0 = \frac{1}{\pi} \int_0^{\pi} (\pi - x) dx = \frac{\pi}{2}$$

$$a_n = \frac{1}{\pi} \int_0^{\pi} (\pi - x) \cos nx dx = \frac{1}{\pi} \left( \pi \int_0^{\pi} \cos nx dx - \int_0^{\pi} x \cos nx dx \right)$$

$$n \neq 0$$

$$= \frac{1}{\pi} \left( \frac{\pi}{n} \sin nx \Big|_0^{\pi} - \frac{x}{n} \sin nx \Big|_0^{\pi} + \frac{1}{n} \int_0^{\pi} \sin nx dx \right)$$

$$= -\frac{1}{\pi n^2} \cos nx \Big|_0^{\pi} = \frac{1}{\pi n^2} (1 - (-1)^n)$$

$$b_n = \frac{1}{\pi} \left( \pi \int_0^{\pi} \sin nx dx - \int_0^{\pi} x \sin nx dx \right) = \frac{1}{\pi} \left( -\frac{\pi}{n} \cos nx \Big|_0^{\pi} + \frac{x}{n} \cos nx \Big|_0^{\pi} - \frac{1}{n} \int_0^{\pi} \cos nx dx \right)$$

$$= \frac{1}{n}$$

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

$$a_n = 0 \text{ for even } n$$

$$\cos \frac{n\pi}{2}, n \text{ odd}$$

$$\sin mx = \begin{cases} 0, m \text{ even} \\ (-1)^k, m = 2k+1 \end{cases}$$

b)  $x=0$

$$\frac{\pi}{2} = \frac{\pi}{4} + \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{1 - (-1)^n}{n^2} \quad \left| \frac{\pi}{2} = \sum_{\text{odd } n} \frac{1}{n^2} = 1 + \frac{1}{9} + \frac{1}{25} + \dots \right.$$

↑ "jump"

$x = \frac{\pi}{2}$

$$\frac{\pi}{2} = \frac{\pi}{4} + \sum_{k=0}^{\infty} \frac{(-1)^k}{2k+1} \quad \left| \frac{\pi}{4} = \frac{1}{3} - \frac{1}{5} + \frac{1}{7} - \dots \right.$$

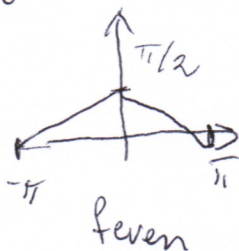
$n \text{ even} \rightarrow a_n = 0$

$n \text{ odd}, \cos n \frac{\pi}{2} = 0.$

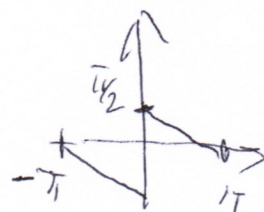
$\sin \frac{\pi}{2} (2k+1) = (-1)^k$

$m \text{ odd/even} \sin m \frac{\pi}{2} = 0$

d)  $f = f_{\text{even}} + f_{\text{odd}}$



$$f_e = \frac{\pi - |x|}{2}$$



$$f_{\text{odd}} = \frac{(\pi - x) \cdot \text{sgn}(x)}{2}$$

$$= \begin{cases} \frac{\pi - x}{2}, & x > 0 \\ \frac{-\pi - x}{2}, & x < 0 \end{cases}$$

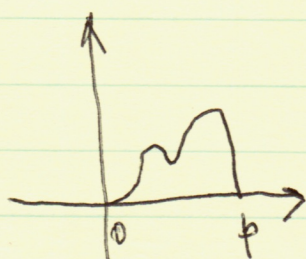
$$= \left( \frac{\pi - |x|}{2} \right) \text{sgn } x$$

Sum of sines -  $f_{\text{odd}}$

$$f_{\text{even}}(x) = \frac{1}{2} (f(x) + f(-x))$$

$$f_{\text{odd}}(x) = \frac{1}{2} (f(x) - f(-x))$$

Let  $f(x)$  be a function on  $[0, p]$

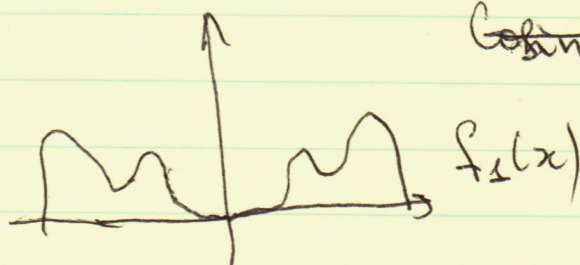


Can be extended  
at sine and cosine  
F. series

1) Even extension on  $[-p, p]$

$$f_1(x) = \begin{cases} f_1(x) = f(x), & x \in [0, p] \\ f_1(x) = f(-x), & x \in [-p, 0] \end{cases}$$

Symmetry  
relative y-axis

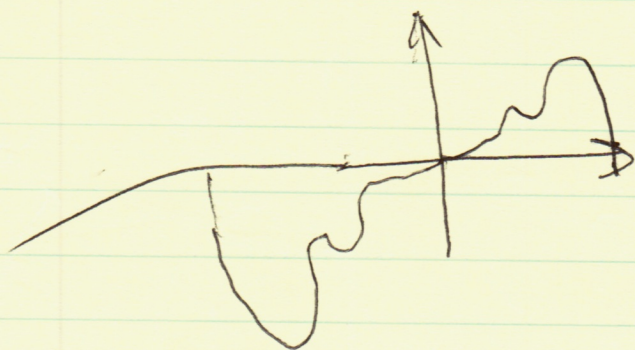


~~Cosine~~ F series  $\Leftrightarrow$

Cosine F. series for  $f(x) \Leftrightarrow$  Fourier series for  $f_1(x)$

2) Odd extension

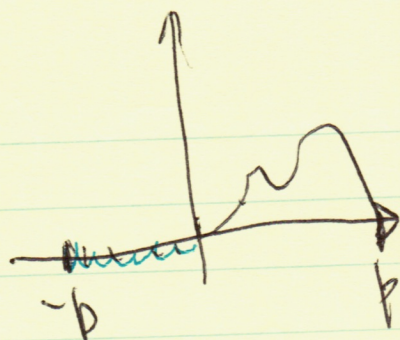
$$f_2(x) = \begin{cases} f_2(x) = f(x), & x \in [0, p] \\ f_2(x) = -f(-x), & x \in [-p, 0] \end{cases}$$



Symmetry relative  
of the origin.

Sine F series for  $f(x) \Leftrightarrow$  F. series for  $f_2(x)$ .

3)  $[-p, p]$



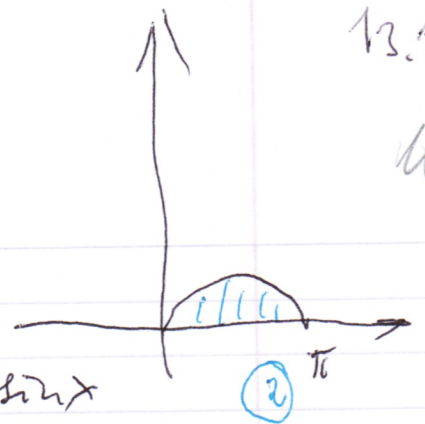
$$f_3(x) = \begin{cases} f(x), & x \in [0, p] \\ 0, & x \in [-p, 0] \end{cases}$$

$$f_3(x) = \frac{1}{2} (f_1(x) + f_2(x)).$$

F. series for  $f_3$  is the half-sum of  
Cosine and Sine F. series

$$f(x) = \sin x, \quad 0 < x < \pi$$

Sine series is trivial.  $\sin x \neq \sin x$



Find Cosine F. series

$f_2$   
(odd extension)

$$a_0 = \frac{2}{\pi} \int_0^{\pi} \sin x \, dx = \frac{4}{\pi}$$



$$a_n = \frac{2}{\pi} \int_0^{\pi} \sin x \cos nx \, dx =$$

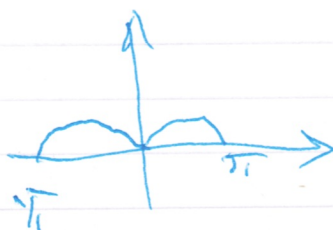
$$= \frac{1}{\pi} \int_0^{\pi} (\sin(n+1)x - \sin(n-1)x) \, dx$$

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

$$\cos n\pi = (-1)^n \quad = \begin{cases} \frac{2}{\pi} \left( \frac{1}{n+1} - \frac{1}{n-1} \right) = -\frac{4}{\pi} \frac{1}{n^2-1} & n \text{ even} \\ 0 & n \text{ odd} \end{cases}$$

$$a_2 = 0$$

Even extension  $f_2(x)$



$$f_2(x) = |\sin x|$$

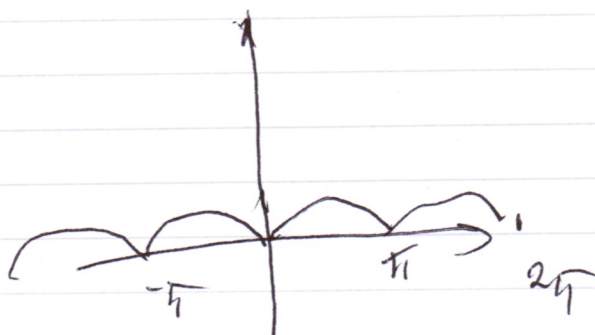
Other examples:

$$\sin x = \frac{2}{\pi} \left( 1 - 2 \sum_{\substack{n \text{ even} \\ n > 0}} \frac{\cos nx}{n^2 - 1} \right) =$$

$$= \frac{2}{\pi} \left( 1 + \sum_{n \text{ even}} \left( \frac{1}{n+1} - \frac{1}{n-1} \right) \cos nx \right)$$

$$x=0 \quad \frac{1}{2} = \sum_{n > 0 \text{ even}} \frac{1}{n^2 - 1}$$

$$0 = \left( 1 + \frac{1}{3} - 1 + \frac{1}{5} - \frac{1}{5} - \dots \right)$$



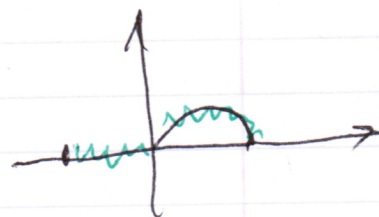
$|\sin x|$

$$-\infty < x < \infty$$

P2. 9. (12.2)

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

$$f(x) = \frac{1}{2} (\sin x + |\sin x|).$$



$$= \frac{\sin x}{2} + \frac{1}{\pi} \left( 1 - \sum_{\text{even } n} \frac{\cos nx}{n^2 - 1} \right)$$

