

HW4

SOLUTION

(1) → Ex. 1

Expand $f(x) = x^2$ in a Fourier series valid on $[-\pi, \pi]$

Note: since $f(x)$ is even, then $b_k = \int_{-\pi}^{\pi} f(x) \sin kx \, dx = 0 \quad \forall k$

(3 pts)

$$a_0 = \frac{1}{\pi} \int_0^{\pi} x^2 \, dx = \frac{1}{\pi} \frac{\pi^3}{3} = \frac{\pi^2}{3}$$

$$\begin{aligned} a_k &= \frac{2}{\pi} \int_0^{\pi} x^2 \cos kx \, dx = \frac{2}{\pi} \left(\frac{x^2 \sin kx}{k} \Big|_0^{\pi} - \int_0^{\pi} \frac{2x}{k} \sin kx \, dx \right) \\ &= \frac{2}{\pi} \left(\frac{2x}{k} \cos kx \Big|_0^{\pi} + \frac{2}{k^2} \int_0^{\pi} \cos kx \, dx \right) = \frac{4}{k^2} (-1)^k \end{aligned}$$

Thus

$$f(x) \sim \frac{\pi^2}{3} + \sum_{k=1}^{\infty} \frac{4}{k^2} (-1)^k \cos kx$$

PLOTS → (1 pt) Matlab plot for $N=1, 2, 5, 7$

Ex. 8

Expand $f(x) = \begin{cases} 1 & x \in [-1/2, 1/2] \\ 0 & x \in [-1, 1] \setminus [-1/2, 1/2] \end{cases}$ in a Fourier series valid on $[-1, 1]$

(3 pts)

Note: since $f(x)$ is even, then $b_k = 0 \quad \forall k$

$$a_0 = \int_0^1 f(x) \, dx = \int_0^{1/2} dx = 1/2$$

$$a_k = 2 \int_0^1 f(x) \cos(k\pi x) \, dx = 2 \int_0^{1/2} \cos(k\pi x) \, dx = \frac{2}{k\pi} \sin\left(\frac{k\pi}{2}\right)$$

Set $k = 2m$ $a_{2m} = \frac{1}{m\pi} \sin(m\pi) = 0$
 $k = 2m-1$ $a_{2m-1} = \frac{2}{(2m-1)\pi} \sin\left(\frac{(2m-1)\pi}{2}\right) = \frac{2}{(2m-1)\pi} (-1)^{m+1}$

Thus

$$f(x) \sim \frac{1}{2} + \sum_{k=1}^{\infty} \frac{2}{(2m-1)\pi} (-1)^{m+1} \cos((2m-1)\pi x)$$

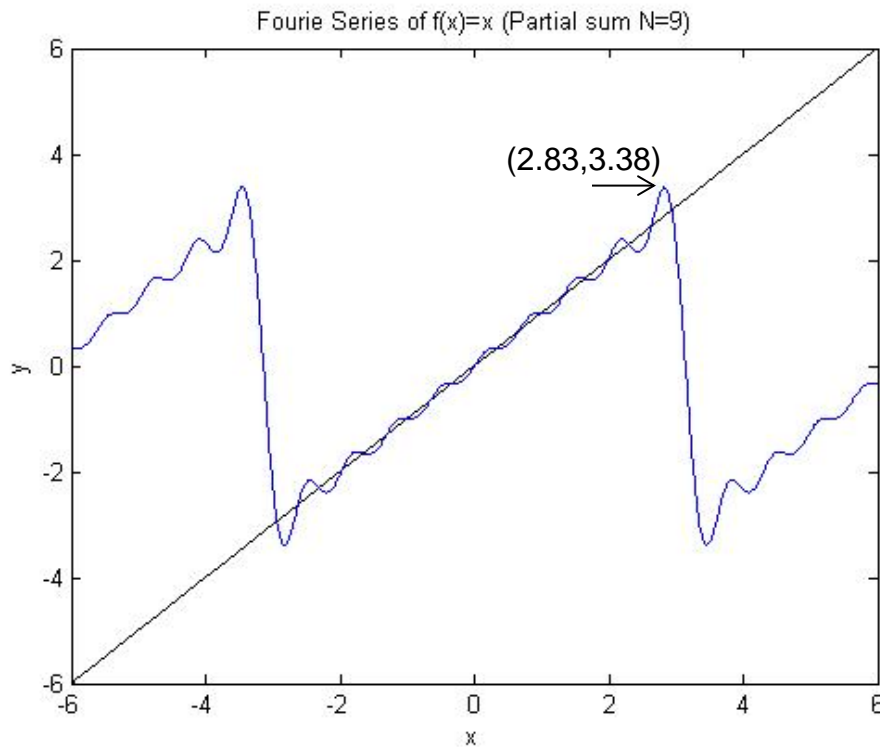
PLOTS → (1 pt) Matlab plot for $N=5, 10, 20, 40$

(2) PLOTS → (4 pts) (i) Matlab plots for $N=3, 5, 9$ (3 pts)

(ii) Estimate Gibbs phenomenon (1 pt)

Fouries series of $f(x) = x$, $[-\pi, \pi]$

```
x=[-6:0.01:6];  
f=x;  
F=0;  
for k=1:9  
F=(-1)^(k+1)*(2*sin(k*x)/k)+F;  
end  
plot(x,f,'k',x,F,'b')  
title('Fourie Series of f(x)=x (Partial sum N=9)')  
xlabel('x')  
ylabel('y')
```



Overshoot = 0.55