

TEST #2

NOTE: You can use 1 double-sided page of notes. No calculators allowed. Please, write clearly and justify all your steps to get proper credit for your work.

- (1) [6 Pts] Without computing the Fourier coefficients, answer the following questions about the convergence of the following series. Justify your answer.

- Does the sine series of $f(x) = \sin x$, on the interval $0 \leq x \leq \pi$, converge uniformly to f ?
- Does the cosine series of $f(x) = \sin x$, on the interval $0 \leq x \leq \pi$, converge uniformly to f ?

- (2) [6 Pts]

- Expand the function $f(x) = x^2$ in a Fourier sine series valid in the interval $0 \leq x \leq 1$.
- Does the Fourier sine series converge to f uniformly on $[-1 \leq x \leq 1]$? Justify.

- (3) [6 Pts] Let

$$\phi(x) = \begin{cases} 1 & 0 \leq x \leq 1 \\ 0 & \text{otherwise;} \end{cases} \quad g(x) = \begin{cases} x & 0 \leq x \leq 2 \\ 0 & \text{otherwise.} \end{cases}$$

- Compute $h(x) = (\phi * g)(x)$.
- Sketch the graph of ϕ, g, h over the interval $[-2, 4]$.

- (4) [6 Pts] Let $f(x) = e^{-a|x|}$, where $a > 0$.

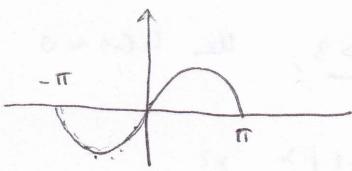
- Compute the Fourier transform of $f(x)$.
- Let $F_a(u) = \frac{2a}{a^2+u^2}$. Show that $F_a * F_b = 2\pi F_{a+b}$
(HINT: use part (a) and then the ‘convolution’ theorem).

TEST #2 - SOLUTION

①

(a) $f(x) = \sin x$

Sine series

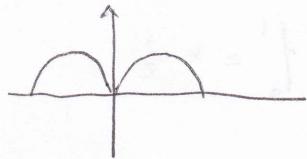


The 2π -periodization is continuous

Thus the sine series converges uniformly to f

(b) $f(x) = \sin x$

Conv. dir.



The 2π -periodization is continuous.

Thus the cosine series converges uniformly to f

②

$f(x) = x^2$

(a) Fourier sine series is $\hat{f}(x) = \sum_{k=1}^{\infty} b_k \sin k\pi x$

$$b_k = 2 \int_0^1 x^2 \sin(k\pi x) dx$$

$$b_k = 2 \int_0^1 x^2 \sin k\pi x dx = 2 \left[-\frac{x^2}{k\pi} \cos k\pi x \Big|_0^1 + \frac{2}{k\pi} \int_0^1 x \cos k\pi x dx \right]$$

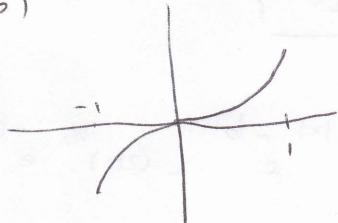
$$= 2 \left[-\frac{x^2}{k\pi} \cos k\pi x \Big|_0^1 + \frac{2}{(k\pi)^2} x \sin k\pi x \Big|_0^1 - \frac{2}{(k\pi)^2} \int_0^1 \sin k\pi x dx \right]$$

$$= 2 \left[-\frac{x^2}{k\pi} \cos k\pi x \Big|_0^1 + \frac{2}{(k\pi)^3} \cos k\pi x \Big|_0^1 \right]$$

$$= 2 \left[-\frac{1}{k\pi} \cos k\pi + \frac{2}{(k\pi)^3} \cos k\pi - \frac{2}{(k\pi)^3} \right]$$

$$= 2 \left(-\frac{(-1)^k}{k\pi} + \frac{2}{(k\pi)^3} [(-1)^k - 1] \right)$$

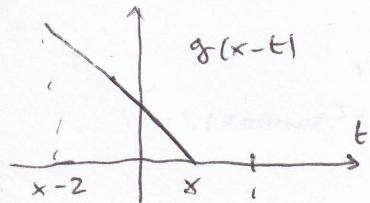
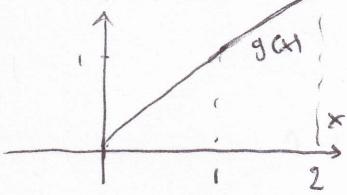
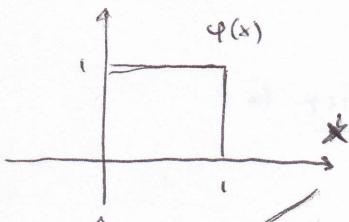
(b)



The 2π -periodization is discontinuous at $x = \pm 1$

Hence the sine series of $f(x) = x^2$ does NOT converge uniformly to f

$$\textcircled{3} \quad h(x) = \varphi * g(x) = \int_{\mathbb{R}} \varphi(t) g(x-t) dt = \int_0^1 g(x-t) dt$$



If $x < 0$ or $x-2 > 1 \Leftrightarrow x > 3$, then $h(x) = 0$

$\therefore \text{For } 0 \leq x \leq 1 \text{ we have}$

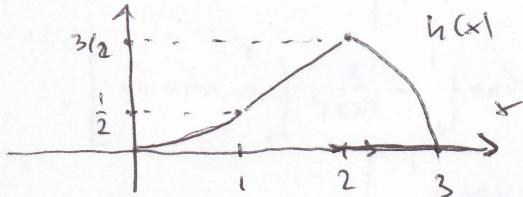
$$h(x) = \int_0^x (x-t) dt = xt - \frac{t^2}{2} \Big|_0^x = \frac{x^2}{2}$$

$\therefore \text{For } 1 \leq x \leq 2$

$$h(x) = \int_x^1 (x-t) dt = xt - \frac{t^2}{2} \Big|_x^1 = x - \frac{1}{2}$$

$\therefore \text{For } 2 \leq x \leq 3$,

$$h(x) = \int_{x-2}^1 (x-t) dt = xt - \frac{t^2}{2} \Big|_{x-2}^1 = -\frac{x^2}{2} + x + \frac{3}{2} = -\frac{1}{2}(x-3)(x+1)$$



$$\textcircled{4} \quad \text{(a)} \quad \mathcal{F}[e^{-ax}](\omega) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{ax - i\omega x} dx + \frac{1}{\sqrt{2\pi}} \int_0^{\infty} e^{-ax - i\omega x} dx$$

$$= \frac{1}{\sqrt{2\pi}} \left[\frac{e^{ax - i\omega x}}{a - i\omega} \Big|_{-\infty}^0 - \frac{e^{-ax - i\omega x}}{a + i\omega} \Big|_0^{\infty} \right]$$

$$= \frac{1}{\sqrt{2\pi}} \left(\frac{1}{a - i\omega} + \frac{1}{a + i\omega} \right) = \boxed{\frac{1}{\sqrt{2\pi}} \frac{2a}{a^2 + \omega^2}}$$

$$\text{(b)} \quad \text{By part (a)} \quad \mathcal{F}^{-1}(F_a)(x) = \sqrt{2\pi} e^{-ax}$$

$$\mathcal{F}^{-1}[F_a * F_b] = \sqrt{2\pi} \mathcal{F}^{-1}(F_a)(x) \mathcal{F}^{-1}(F_b)(x) = \sqrt{2\pi} \frac{1}{2\pi} e^{-a|x|} e^{-b|x|} = (2\pi)^{-1} e^{-c|x|}$$

$$= 2\pi \mathcal{F}^{-1}[F_a * F_b].$$

$$\text{Thus } F_a * F_b = 2\pi F_{a+b}$$