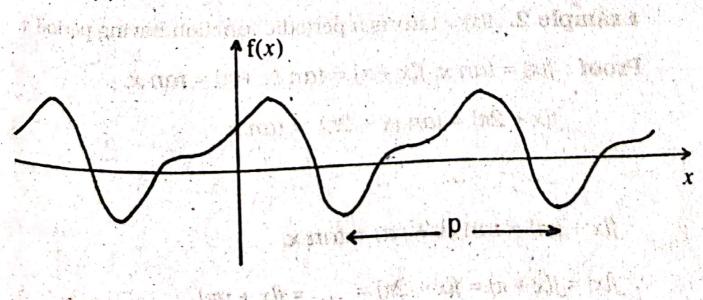
FOURIER SERIES AND FOURIER INTEGRALS

3.1 Introduction

periodic functions occur frequently in engineering problems. The representation of these engineering problems in terms of simple periodic functions, such as sine and cosine is a matter of great practical importance, which leads to fourier series. These series, named after the French physicist JOSEPH FOURIER (1768—1830), are a very powerful tool in connection with various problems involving ordinary and partial differential equations. Here we shall discuss basic concepts, facts and techniques in connection with Fourier series. Some illustrative examples and also some important engineering applications of these series will be included.

8,2 Periodic functions and Trigonometric series

Definition: The function f(x) of a real variable x is said to be **periodic** if there exists a non-zero number p, independent of x, such that the equation f(x+p) = f(x) holds for all values of x. The least value of p>0 is called the **least period** or simply the **period** of f(x).



Examples of periodic functions

Example 1. $f(x) = \sin x$, is a periodic function having period 2π .

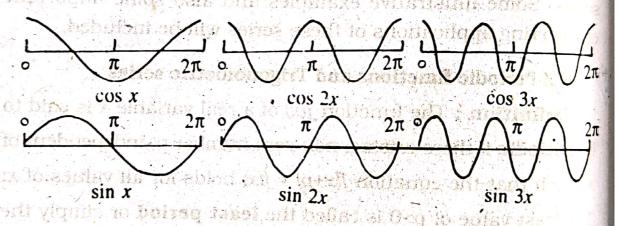
Proof:
$$f(x) = \sin x$$
, $f(x + 2\pi) = \sin (x + 2\pi) = \sin x = f(x)$
 $f(x + 4\pi) = \sin (x + 4x) = \sin x = f(x)$

natter of great practical inches pares, which leads

$$f(x) = f(x + 2\pi) = f(x + 4\pi) = \dots = f(x + 2n\pi)$$

Thus $f(x) = \sin x$ is a periodic function having period 2π

Similarly, we can show that $f(x) = \cos x$ is also a periodic function having period 2π .



Graphs of cosine and sine functions having period 2π .

Example 2. $f(x) = \tan x$ is a periodic function having period π .

Proof:
$$f(x) = \tan x$$
, $f(x + \pi) = \tan (x + \pi) = \tan x$,
: $f(x + 2\pi) = \tan (x + 2\pi) = \tan x$

 $f(x+n\pi)=\tan(x+n\pi)=\tan x.$

$$f(x) = f(x + \pi) = f(x + 2\pi) = \dots = f(x + n\pi).$$

Thus $f(x) = \tan x$ is a periodic function having period π .

pefinition By a Trigonometric series we shall mean any

series of the form
$$\frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$

where the coefficients an and b are constants.

3.3 Fourier series

Definition: The trigonometric series $f(x) = a_0 + a_1 \cos x + a_2 \cos 2x + ... + a_n \cos nx + ... + b_1 \sin x + b_2 \sin 2x + ... + b_n \sin nx + ...$

$$= a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$
 (1)

is a **Fourier series** if its coefficients a_0 , a_n and b_n are given by the following formulas :

$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(v) dv$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{1}{\pi} \int_{-\pi}^{\pi} f(v) \cos nv dv$$

$$(n = 1, 2, 3, ...)$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx = \frac{1}{\pi} \int_{-\pi}^{\pi} f(v) \sin nv dv$$

$$(n = 1, 2, 3, ...)$$

where f(x) is any single-valued function defined on the interval $(-\pi, \pi)$.

The Fourier series can also be written as

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$

where
$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$$
 $(n = (0, 1, 2, 3, ...))$

and
$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$$
, $(n = 1, 2, 3, ...)$



3.4 Process of determining the coefficients a_0 , a_n and b_n .

(i) Let us first determine a₀.

Given
$$f(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$
 (1)

Integrating both sides of (1) with respect to x from $-\pi$, to π . we get.

$$\int_{-\pi}^{\pi} f(x)dx = \int_{-\pi}^{\pi} \left[a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) \right] dx$$

By term-by-term integration of the series we obtain

$$\int_{-\pi}^{\pi} f(x)dx = \int_{-\pi}^{\pi} a_0 dx + \sum_{n=1}^{\infty} \int_{-\pi}^{\pi} \cos nx dx + \sum_{n=1}^{\infty} \int_{-\pi}^{\pi} \sin nx dx + \sum_{n=1}^{\infty} \int_{-\pi}^{\pi} \sin nx dx = 0$$

$$\int_{-\pi}^{\pi} a_0 dx = 2\pi a_0 \text{ and } \int_{-\pi}^{\pi} \cos nx dx = \int_{-\pi}^{\pi} \sin nx dx = 0$$

$$\therefore \int_{-\pi}^{\pi} f(x) dx = 2\pi a_0, \text{ or, } a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx.$$

(ii) To determine $a_1, a_2, ...$ in (1), we multiply both sides of (1) by cos mx where m is any fixed positive integer and then integrate with respect to x from $-\pi$ to π finding.

$$\int_{-\pi}^{\pi} f(x) \cos mx dx = a_0 \int_{-\pi}^{\pi} \cos mx dx + \frac{1}{\pi} \cos mx dx + \frac{1}{\pi} \int_{-\pi}^{\pi} \cos nx \cos mx dx + \frac{1}{\pi} \int_{-\pi}^{\pi} \sin nx \cos mx dx dx$$

$$\int_{-\pi}^{\pi} \int_{-\pi}^{\pi} \cos nx \cos mx dx + b_n \int_{-\pi}^{\pi} \sin nx \cos mx dx dx dx$$

$$\int_{-\pi}^{\pi} \cos nx \cos mx dx + \int_{-\pi}^{\pi} \sin nx \cos mx dx dx dx dx$$

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Now
$$\int_{-\pi}^{\pi} \cos mx dx = 0, \int_{-\pi}^{\pi} \sin nx \cos mx dx = 0.$$

$$\int_{-\pi}^{\pi} \cos nx \cos mx dx = \frac{1}{2} \int_{-\pi}^{\pi} \cos(n + m)x dx$$

$$+\frac{1}{2}\int_{-\pi}^{\pi}\cos\left(n-m\right)xdx$$

where
$$\frac{1}{2} \int_{-\pi}^{\pi} \cos (n + m)x dx = 0$$
 and

$$\frac{1}{2} \int_{-\pi}^{\pi} \cos (n-m) x dx = \begin{cases} 0 & \text{if } m \neq n \\ \pi & \text{if } m = n \end{cases}$$

$$\int_{-\pi}^{\pi} f(x) \cos mx dx = a_m \pi \text{ or, } a_m = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos mx dx.$$

Now writing n for m, we get
$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{1}{\pi} \int_{-\pi}^{\pi} f(v) \cos nv dv.$$

(iii) Finally, we determine b_1, b_2, \dots in (1).

If we multiply (1) by $\sin mx$, where m is any fixed positive integer and then integrate with respect to x from- π to π , finding

$$\int_{-\pi}^{\pi} f(x) \sin mx dx = a_0 \int_{-\pi}^{\pi} \sin mx dx + \frac{1}{2} \int_{-\pi}^{\pi} \cos nx \sin mx dx = 0,$$

$$\int_{-\pi}^{\pi} \cos nx \sin mx dx = 0,$$

$$\int_{-\pi}^{\pi} \cos nx \sin mx dx = 0,$$

$$\int_{-\pi}^{\pi} \cos nx \sin mx dx = \frac{1}{2} \int_{-\pi}^{\pi} \cos (n - m)x dx$$

$$\int_{-\pi}^{\pi} \sin nx \sin mx dx = \frac{1}{2} \int_{-\pi}^{\pi} \cos (n - m)x dx$$

$$-\frac{1}{2}\int_{-\pi}^{\pi}\cos(n+m)xdx \text{ where } \frac{1}{2}\int_{-\pi}^{\pi}\cos(n+m)xdx = 0$$
and
$$\frac{1}{2}\int_{-\pi}^{\pi}\cos(n+m)xdx = \begin{cases} 0 \text{ if } n \neq m \\ \pi \text{ if } n = m \end{cases}$$

Thus from (4), we have

$$\int_{-\pi}^{\pi} f(x) \sin mx dx = b_m \pi \text{ or, } b_m = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin mx dx$$

Writing n for m, we have

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx = \frac{1}{\pi} \int_{-\pi}^{\pi} f(v) \sin nv dv.$$

Therefore,
$$f(x) = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(v)dv + \int_{-\pi}^{\pi} f(v)dv$$

$$\frac{1}{\pi} \sum_{n=1}^{\infty} \left[\left\{ \int_{-\pi}^{\pi} f(v) \cos nv dv \right\} \cos nx + \right]$$

$$\left\{ \int_{-\pi}^{\pi} f(v) \operatorname{sinn} v dv \right\} \operatorname{sinn} x$$

$$=\frac{1}{2\pi}\int_{-\pi}^{\pi} f(v)dv + \frac{1}{\pi}\sum_{n=1}^{\infty} \left[\int_{-\pi}^{\pi} f(v) \left(\cos nv \cos nx + \frac{1}{\pi}\right)\right]$$

sin nu sin nx) du

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(v)dv + \frac{1}{\pi} \sum_{n=1}^{\infty} \int_{-\pi}^{\pi} f(v) \cos n (x - v)dv.$$

3.5 The Fourier cosine and sine series.

Definition Even function

A function f(x) is called **even** if f(-x) = f(x), Graphically, an even function is symmetrical about the

y-axis.

If
$$f(x)$$
 is an even function, then
$$\int_{-\pi}^{\pi} f(x)dx = \int_{-\pi}^{0} f(x)dx + \int_{0}^{\pi} f(x)dx$$

$$= \int_{0}^{0} f(-x) d(-x) + \int_{0}^{\pi} f(x)dx$$

$$= \int_{0}^{0} f(x)dx + \int_{0}^{\pi} f(x)dx$$

$$= \int_{0}^{\pi} f(x)dx + \int_{0}^{\pi} f(x)dx = 2 \int_{0}^{\pi} f(x)dx.$$

Thus if
$$f(x)$$
 is even, we have
$$a_0 = \frac{1}{2\pi} \cdot 2 \int_0^{\pi} f(x) dx$$

$$= \frac{1}{\pi} \int_{0}^{\pi_0} \frac{1}{f(x)dx} = \frac{1}{\pi} \int_{0}^{\pi_0(x)} \frac{f(x)}{f(x)dx}.$$

$$= \frac{1}{\pi} \int_{0}^{\pi_0(x)} \frac{1}{f(x)dx} = \frac{1}{\pi} \int_{0}^{\pi_0(x)} \frac{f(x)}{f(x)dx}.$$

Also if f(x) is even i, e f(-x) = f(x)

then
$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx \ (n = 1, 2, 3, ...)$$

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} f(-x) \cos n(-x) d(-x)$$

$$= -\frac{1}{\pi} \int_{-\pi}^{-\pi} f(x) \cos nx \, dx = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx$$

$$= \frac{2}{\pi} \int_{0}^{\pi} f(x) \cos nx \, dx = \frac{2}{\pi} \int_{0}^{\pi} f(v) \cos nv \, dv.$$

but
$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} f(-x) \sin (-x) d(-x)$$

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cdot -\sin nx \cdot -dx$$

$$= -\frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx = -b_n$$

$$\therefore 2b_n = 0 \text{ or, } b_n = 0.$$

Therefore, if f(x) is even, then we have

$$f(x) = a_0 + \sum_{n=1}^{\infty} a_n \cos nx$$

$$= \frac{1}{\pi} \int_{0}^{\pi} f(v)dv + \frac{2}{\pi} \sum_{n=1}^{\infty} \left\{ \int_{0}^{\pi} f(v) \cos nv dv \right\} \cos nx$$

which represents the function f(x) in a series of cosines and therefore it is known as **cosine series** in the interval $(0, \pi)$.

Definition odd function

A function f(x) is called **odd** if f(-x) = -f(x).

Graphically, an odd function is symmetrical about the origin.

When f(x) is odd, we have

$$a_{0} = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x)dx = \frac{1}{2\pi} \int_{\pi}^{\pi} \frac{\pi}{\pi} f(-x) d(-x)$$

$$= \frac{1}{2\pi} \int_{\pi}^{\pi} f(x)dx = -\frac{1}{2\pi} \int_{-\pi}^{\pi} f(x)dx = -a_{0}$$

:.
$$2a_0 = 0$$
 or, $a_0 = 0$

Also if f(x) is odd i.e f(-x) = -f(x), then

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$$

$$=\frac{1}{\pi}\int_{-\pi}^{\pi}f(-x)\cos(-x)d(-x)$$

$$=\frac{1}{\pi}\int_{\pi}^{\pi}\int_{\pi}^{\pi} -f(x)\cos nx - dx$$

$$\frac{1}{\pi} \int_{\pi}^{\pi} \int_{\pi}^{\pi} f(x) \cos nx \, dx = -\frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx = -a_n$$

$$2a_n = 0$$
, or, $a_n = 0$.

Finally,
$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin x \, dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} f(-x) \sin n(-x) d(-x)$$

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} -f(x) -\sin nx - dx$$

$$= -\frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx.$$

$$= \frac{2}{\pi} \int_{0}^{\pi} f(x) \sin nx dx$$

$$= \frac{2}{\pi} \int_{0}^{\pi} f(v) \sin nv dv.$$

with the Alivan Dillies will not used Therefore, if f(x) is odd, then we have

Therefore, if
$$f(x)$$
 is odd, then we have
$$f(x) = \sum_{n=1}^{\infty} b_n \sin nx = \frac{2}{\pi} \sum_{n=1}^{\infty} \begin{cases} \int_{0}^{\pi} f(v) \sin nv dv \\ 0 \end{cases} \sin nx$$
which represents the function $f(x)$ in a series of sines in

which represents the function f(x) in a series of sines in the interval $(0,\pi)$ and therefore, it is known as sine series in the interval (o, π) .

36 Half Range Fourier Cosine and Sine Series.

When the Fourier series has only the cosine terms or only the sine terms in the expansion, we call the series **Half range** Fourier cosine series or **Half range** Fourier sine series respectively. When we are interested to find out a half range series corresponding to a given function, the function must be defined in the interval $(0, \pi)$, which is the half of the interval $(-\pi, \pi)$ and then the function is specified as odd or even, so that it is clearly defined in the other half of the interval, namely, $(-\pi, 0)$ In such a case we have

 $b_n = 0$, $a_n = \frac{2}{\pi} \int_0^{\pi} f(x) \cos nx \, dx$ for half range cosine series and $a_n = 0$, $b_n = \frac{2}{\pi} \int_0^{\pi} f(x) \sin nx \, dx$ for half range sine series.

3.7 Dirichlet's conditions

Any function f(x) can be developed as a Fourier series $a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$ where a_0 , a_n and b_n are constants, provided.

- (i) f(x) is periodic, single-valued and finite;
- (ii) f(x) has a finite number of discontinuities in any one period;
- (iii) f(x) has at the most a finite number of maxima and minima.

In fact the problem of expressing any function f(x) as a Fourier series depends upon the evaluations of the integrals

 $\frac{1}{\pi} \int f(x) \cos nx dx$; $\frac{1}{\pi} \int f(x) \sin nx dx$, within the limits $(0, 2\pi)$, $(-\pi,\pi)$ or $(\alpha,\alpha+2\pi)$ according as f(x) is defined for every value of x in $(0, 2\pi)$, $(-\pi, \pi)$ or $(\alpha, \alpha + 2\pi)$. Change of intervals

(A) If f(x) is defined in the interval (- c, c) having period 2c, the Fourier series of f(x) in the interval (- c, c) is given by

$$\int f(x) = a_0 + \sum_{n=1}^{\infty} \left(a_n \cos \frac{n\pi x}{c} + b_n \sin \frac{n\pi x}{c} \right)$$

where
$$a_0 = \frac{1}{2c} \int_{-c}^{c} f(x) dx$$
 (n = 0).

$$a_n = \frac{1}{c} \int_{-c}^{c} f(x) \cos \frac{n\pi x}{c} dx (n = 1, 2, 3, ...).$$

$$b_n = \frac{1}{c} \int_{-c}^{c} f(x) \sin \frac{n\pi x}{c} dx (n = 1, 2, 3, ...)$$

(B) If f(x) be defined in the inerval $(\alpha, \alpha + 2c)$ having period 2c, the Fourier series of f(x) in the interval $(\alpha, \alpha + 2c)$ is given by

$$f(x) = a_n + \sum_{n=1}^{\infty} \left(a_n \cos \frac{n\pi x}{c} + b_n \sin \frac{n\pi x}{c} \right)$$

where
$$a_0 = \frac{1}{2c} \int_{\alpha}^{\alpha + 2c} f(x) dx$$
 $(n = 0)$

$$a_n = \frac{1}{c} \int_{\alpha}^{\alpha + 2c} f(x) \cos \frac{n\pi x}{c} dx (n = 1, 2, ...)$$

$$b_n = \frac{1}{c} \int_{\alpha}^{\alpha + 2c} f(x) \sin \frac{n\pi x}{c} dx (n = 1, 2, \dots).$$

Again the Fourier series $f(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin n)$

may be integrated term-by-term from $-\pi$ to x and the resulting series will converge uniformly to $\int_{-\infty}^{x} f(x) dx$

provided that f(x) is sectionally continuous in $-\pi \le x \le \pi$.

Thus
$$\int_{-\pi}^{x} f(x) dx = a_n(x+\pi) + \sum_{n=1}^{\infty} \frac{1}{n} \left[a_n \left(\sin nx - \sin n\pi \right) \right]$$

 $-b_n(\cos nx - \cos n\pi)$].

$$= a_0(x+\pi) + \sum_{n=1}^{\infty} \frac{1}{n} [a_n \sin nx - b_n (\cos nx - \cos n\pi)].$$

3.12 Complex form of the Fourier series,

From Trigonometry, we have

$$\cos\theta = \frac{1}{2}(e^{i\theta} + e^{-i\theta})$$
 and $\sin\theta = \frac{1}{2i}(e^{i\theta} - e^{-i\theta})$.

Now the complex form of the Fourier series is obtained by expressing $\cos\left(\frac{n\pi x}{c}\right)$ and $\sin\left(\frac{n\pi x}{c}\right)$ in exponential form,

that is, the Fourier series.

$$f(x) = a_0 + \sum_{n=1}^{\infty} \left[a_n \cos \left(\frac{n\pi x}{c} \right) + b_n \sin \frac{n\pi x}{c} \right]$$

Math. Method - 12

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can be written in the form

$$f(x) = a_0 + \sum_{n=1}^{\infty} \frac{a_n}{2} \left(e^{\frac{in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}}} \right) e^{\frac{in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}}$$

$$= a_0 + \sum_{n=1}^{\infty} \frac{a_n}{\sqrt{c}} \left(e^{\frac{in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}}} \right) e^{\frac{in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}}$$

$$= a_0 + \sum_{n=1}^{\infty} \frac{a_n}{\sqrt{c}} \left(e^{\frac{in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}}} \right) e^{\frac{-in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}}$$

$$= a_0 + \sum_{n=1}^{\infty} \frac{a_n}{\sqrt{c}} \left(e^{\frac{-in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}}} \right) e^{\frac{-in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}}$$

$$= a_0 + \sum_{n=1}^{\infty} \frac{a_n}{\sqrt{c}} \left(e^{\frac{-in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}}} \right) e^{\frac{-in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}}$$

$$= a_0 + \sum_{n=1}^{\infty} \frac{a_n}{\sqrt{c}} \left(e^{\frac{-in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}}} \right) e^{\frac{-in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}}$$

$$= a_0 + \sum_{n=1}^{\infty} \frac{a_n}{\sqrt{c}} \left(e^{\frac{-in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}}} \right) e^{\frac{-in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}}$$

$$= a_0 + \sum_{n=1}^{\infty} \frac{a_n}{\sqrt{c}} \left(e^{\frac{-in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}}} \right) e^{\frac{-in\pi x}{\sqrt{c}}} e^{\frac{-in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}}$$

$$= a_0 + \sum_{n=1}^{\infty} \frac{a_n}{\sqrt{c}} e^{\frac{-in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}} + e^{\frac{-in\pi x}{\sqrt{c}}} e^{\frac{-in\pi x}{\sqrt{c}}}$$

$$= a_0 + \sum_{n=1}^{\infty} \frac{a_n}{\sqrt{c}} e^{\frac{-in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}} + e^{\frac{-in\pi x}{\sqrt{c}}} e^{\frac{-in\pi x}{\sqrt{c}}} e^{\frac{-in\pi x}{\sqrt{c}}} e^{\frac{-in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}} e^{\frac{-in\pi x}{\sqrt{c}}} e^{\frac{-in\pi x}{\sqrt{c}}} e^{\frac{-in\pi x}{\sqrt{c}} + e^{\frac{-in\pi x}{\sqrt{c}}} e^{\frac{-in\pi$$

$$\frac{b_n}{2i} \begin{pmatrix} \frac{in\pi x}{c} - in\pi x \\ e & c - e \end{pmatrix}$$

$$= a_0 + \sum_{n=1}^{\infty} \left[\frac{a_a}{2} \left(e^{\frac{in\pi x}{c}} + e^{\frac{-in\pi x}{c}} \right) \right]$$

$$-\frac{ib_n}{2} \cdot \left(e^{\frac{in\pi x}{c} - e^{\frac{in\pi x}{c}}} \right)$$

$$=a_0+\sum_{n=1}^{\infty}\left[\frac{1}{2}\left(a_n-ib_n\right)e^{\frac{in\pi x}{c}}+\frac{1}{2}\left(a_n+ib_n\right)e^{\frac{-in\pi x}{c}}\right]$$

$$c_{0} + \sum_{n=1}^{\infty} \left[c \frac{in\pi x}{c} + c_{-n} e^{in\pi x} \right]$$

$$(2)$$

where
$$c_0 = a_0$$
, $c_n = \frac{1}{2} (a_n - ib_n)$ and $c_{-n} = \frac{1}{2} (a_n + ib_n)$

Equation no (2) is known as the complex form of the Fourier series which can also be written as

$$\lim_{\infty} \frac{in\pi x}{c}$$

$$\int (x) = \sum_{n=-\infty}^{\infty} c_n e - c \angle x \angle c.$$

where
$$c_n = \frac{1}{2c} \int_{-c}^{c} f(x) e^{-\frac{in\pi x}{c}} dx$$
 and $n = 0, \pm 1, \pm 2, \dots$

3/13 Parseval's Formula.

One of the most important properties of Fourier series is Parseval's Formula or the completeness relation which gives a relation between the average of the square (or absolute square) of the function f(x) and the co-efficients in Fourier series of f(x). sting early life, F

(A) Particular case

Let f(x) be a real-valued function of period 2π whose Fourier series is

$$f(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$

where
$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx$$
, $a_{n'} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$

and
$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx$$

Now the average of the square of f(x) over

$$(-\pi, \pi)$$
 is $\frac{1}{2\pi} \int_{-\pi}^{\pi} [f(x)]^2 dx$

Thus we have average of $[f(x)]^2$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} \left[a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) \right]^2 dx$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} a_0^2 dx + \frac{1}{2\pi} \sum_{n=1}^{\infty} \int_{-\pi}^{\pi} a_n^2 \cos^2 nx \, dx + \frac{1}{2\pi} \sum_{n=1}^{\infty} \int_{-\pi}^{\pi} b_n^2 \sin^2 nx \, dx$$

$$= \frac{1}{2\pi} \sum_{n=1}^{\infty} \int_{-\pi}^{\pi} b_n^2 \sin^2 nx \, dx$$

+ othere terms (which vanish when average is taken).

$$= \frac{1}{2\pi} \cdot a_0^2 \cdot \left[x \right]_{-\pi}^{\pi} + \frac{1}{2\pi} \sum_{n=1}^{\infty} \frac{1}{2} a_n^2 \int_{-\pi}^{\pi} (1 + \cos 2nx) dx$$

$$+\frac{1}{2\pi} \sum_{n=1}^{\infty} \frac{1}{2} b^{2}_{n} \int_{-\pi}^{\pi} (1-\cos 2nx) dx + 0$$

$$= a_0^2 + \frac{1}{2\pi} \sum_{n=1}^{\infty} \frac{1}{2} a_n^2 \left[x \right]_{-\pi}^{\pi} + \frac{1}{2\pi} \sum_{n=1}^{\infty} \frac{1}{2} b_n^2 \left[x \right]_{-\pi}^{\pi}$$

$$=a_{o}^{2}+\frac{1}{2\pi}\sum_{n=1}^{\infty}\frac{1}{2}a_{n}^{2}\cdot2\pi+\frac{1}{2\pi}\sum_{n=1}^{\infty}\frac{1}{2}b_{n}^{2}\cdot2\pi$$

$$=a_0^2 + \frac{1}{2}\sum_{n=1}^{\infty} (a_n^2 + b_n^2).$$

Hence
$$\frac{1}{2\pi} \int_{-\pi}^{\pi} [f(x)]^2 dx = a_0^2 + \frac{1}{2} \sum_{n=1}^{\infty} (a_n^2 + b_n^2).$$

This is one form of **Parseval's formula**. One can easily verify that this formula is unchanged if f(x) has period 2c in place of 2π and its square is averaged over any period of length 2c. Then we have

$$\frac{1}{2c} \int_{-\mathbf{c}}^{\mathbf{c}} [f(x)]^2 dx = a_0^2 + \frac{1}{2} \sum_{n=1}^{\infty} (a_n^2 + b_n^2).$$

Let f(x) be a complex-valued function of period 2π , whose

Fourier series is
$$\sum c_n e$$
 inx $n - \infty$

where
$$c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) e^{-inx}$$
 ((n = 0, ± 1, ± 1, ± 2, ...)

Then the average square of f(x)

Then the average square of
$$f(x)$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} [f(x)]^2 dx = \sum_{n=-\infty}^{\infty} |c_n|^2.$$

(B) General case.

A general form of Parseval's Formula states that if f(x) and (1x) are two real-valued functions of period 2π , whose Fourier Series are $a_0 + \sum (a_n \cos nx + b_n \sin nx)$ and

$$a_0' + \sum_{n=1}^{\infty} (a'_n \cos nx + b_n' \sin nx) \text{ respectively}$$

$$n = 1$$

where
$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx$$
, $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$

and
$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$$
.

Similarly, a_0' , a_n' and b_n' are defined in terms of g. Then

where
$$c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x)e^{-nix} dx$$
 $(n = 0, \pm 1, \pm 2, ...)$

and
$$c_n' = \frac{1}{2\pi} \int_{-\pi}^{\pi} g(x) e^{-inx} dx \ (n=0, \pm 1, \pm 2, ...)$$

Then we have

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} f(x)g(x) dx \sum_{n=-\infty}^{\infty} c_n c_n$$
. Example 1 to 11 (minimum 1 set question hobe)

WORKED OUT EXAMPLES

Example 1. Obtain the Fourier series for $f(x) = e^{-x}$ in the interval $0 < x < 2\pi$.

Solution: Let
$$f(x) = e^{-x} = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$
 (1)

Then
$$a_o = \frac{1}{\pi} \int_{0}^{2\pi} f(x) dx = \frac{1}{\pi} \int_{0}^{2\pi} e^{-x} dx$$

$$= \frac{1}{\pi} [-e^{-x}]^{2\pi} = \frac{1}{\pi} (1 - e^{-2\pi}).$$

and
$$a_n = \frac{1}{\pi} \int_{0}^{2\pi} f(x) \cos nx dx = \frac{1}{\pi} \int_{0}^{2\pi} e^{-x} \cos nx dx$$

$$= \frac{1}{\pi} \left[-\cos nx; e^{-x} \right]_{0}^{2\pi} - \frac{n}{\pi} \int_{0}^{2\pi} e^{-x} \sin nx dx$$

$$= \frac{1}{\pi} (1 - e^{-2\pi}) + \frac{n}{\pi} \left[\sin nx. \ e^{-x} \right]_{0}^{2\pi}$$

$$-\frac{n^2}{\pi}\int_{0}^{2\pi}e^{-x}\cos nx dx$$

$$=\frac{1}{\pi}(1-e^{-2\pi})+o-n^2a_n$$

:.
$$(n^2+1)a_n=\frac{1}{\pi}(1-e^{-2\pi})$$
,

or,
$$a_n = \frac{1}{\pi} (1 - e^{-2\pi}) \cdot \frac{1}{n^2 + 1}$$

pinally,
$$b_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \sin nx dx = \frac{1}{\pi} \int_0^{2\pi} e^{-x} \sin nx dx$$

$$= \frac{1}{\pi} \left[-e^{-x} \sin nx \right]_0^{2\pi} + \frac{n}{\pi} \int_0^{2\pi} e^{-x} \cos nx dx$$

$$= 0 + \frac{n}{\pi} \left[-e^{-x} \cos nx \right]_0^{2\pi} - \frac{n^2}{\pi} \int_0^{2\pi} e^{-x} \sin nx dx$$

$$= \frac{n}{\pi} (1 - e^{-2\pi}) - n^2 b_n$$
or, $(n^2 + 1)b_n = \frac{n}{\pi} (1 - e^{-2\pi})$

$$b_n = \frac{1}{\pi} (1 - e^{-2\pi}) \cdot \frac{n}{n^2 + 1}$$

Now substituting the values of ao, an and bn in(1), we get

$$f(x) = \frac{1}{2\pi} \left(1 - e^{-2\pi} \right) + \sum_{n=1}^{\infty} \left[\frac{1}{\pi} \left(1 - e^{-2\pi} \right) \right] \frac{1}{n^2 + 1} \cos n$$

$$+\frac{1}{\pi}\left(1-e^{-2\pi}\right)\cdot\frac{n}{n^2+1}\cdot\sin nx$$

The money

$$= \frac{1}{\pi} \left(1 - e^{-2\pi} \right) \left[\frac{1}{2} + \sum_{n=1}^{\infty} \frac{1}{n^2 + 1} \cdot \cos nx + \sum_{n=1}^{\infty} \frac{n}{n^2 + 1} \cdot \cos nx \right]$$

$$=\frac{1}{\pi}(1-e^{-2\pi})$$

$$\int_{1}^{1} \frac{1}{2} + \int_{1}^{1} \frac{1}{2} \cos x + \frac{1}{5} \cos 2x + \frac{1}{10} \cos 3x + \dots + \int_{1}^{1} \frac{1}{2} \sin x + \frac{2}{5} \sin 2x + \frac{3}{10} \sin 3x + \dots$$

Example 2. Find the Fourier series for the function

 $f(x) = e^x$ in the interval $-\pi < x < \pi$.

Solution: Let
$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$
 (1)

Then
$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \int_{-\pi}^{\pi} e^x dx$$

= $\frac{1}{\pi} (e^{\pi} - e^{-\pi})$

or,
$$a_0 = \frac{2}{\pi} \left(\frac{e^{\pi} - e^{-\pi}}{2} \right) = \frac{2 \sin h\pi}{\pi}$$
.

and
$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx = \frac{1}{\pi} \int_{-\pi}^{\pi} e^x \cos nx \, dx$$

$$= \frac{1}{\pi} \left[e^{x} \cos nx \right]_{-\pi}^{\pi} + \frac{n}{\pi} \int_{-\pi}^{\pi} e^{x} \sin nx \, dx.$$

$$= \frac{1}{\pi} (e^{\pi} - e^{-\pi}) \cos n\pi + \frac{n}{\pi} \left[e^{x} \sin nx \right]_{-\pi}^{\pi} - \frac{n^{2}}{\pi} \int_{-\pi}^{\pi} e^{x} \cos nx dx$$

$$= \frac{2}{\pi} \left(\frac{e^{\pi} - e^{-\pi}}{2} \right) \cdot (-1)^n + o^{-n^2} a_n$$

or,
$$(n^2 + 1)a_n = (-1)^n \frac{2 \sin h\pi}{\pi}$$

$$\therefore a_n = \frac{2 \sin h\pi}{\pi} \cdot \frac{(-1)^n}{n^2 + 1}$$

Finally,
$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx = \frac{1}{\pi} \int_{-\pi}^{\pi} e^x \sin nx dx$$
.

$$= \frac{1}{\pi} \left[e^x \sin nx \right]_{-\pi}^{\pi} - \frac{n}{\pi} \int_{-\pi}^{\pi} e^x \cos nx dx$$

$$= 0 - \frac{n}{\pi} \left[e^x \cos nx \right]_{-\pi}^{\pi} - \frac{n^2}{\pi} \int_{-\pi}^{\pi} e^x \sin nx dx$$

$$= -n. (-1)^{n}. \frac{2\sin h\pi}{\pi} - n^{2}b_{n}.$$

or,
$$(n^2 + 1) b_n = -n$$
. $(-1)^n$. $\frac{2 \sin h\pi}{\pi}$

$$b_n = (-1)^n \frac{2 \sin h\pi}{\pi} - \frac{n}{n^2 + 1}$$

Now substituting the values of a_0 , a_n , and b_n in (1) we get $f(x) = \frac{1}{2\pi}$. $2 \sinh \pi$

$$+\sum_{n=1}^{\infty} \left[\frac{(-1)^n}{n^2 + 1} \cdot \frac{2 \sinh \pi}{\pi} \cdot \cos nx - n \cdot \frac{(-1)^n}{n^2 + 1} \cdot \frac{2 \sinh \pi}{\pi} \cdot \sin nx \right]$$

$$= \frac{1}{\pi} \cdot 2 \sinh \pi \left[\frac{1}{2} + \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2 + 1} \left(\cos nx - n \sin nx \right) \right]$$

$$= \frac{2 \sin h\pi}{\pi} \left[\frac{1}{2} + \left(-\frac{1}{2} \cos x + \frac{1}{5} \cos 2x - \frac{1}{10} \cos 3x + \ldots \right) + \left(\frac{1}{2} \sin x - \frac{2}{5} \sin 2x + \frac{3}{20} \sin 3x - \ldots \right) \right]$$

Note: $cos(-n\pi) = cos n\pi$ and $cos(-n\pi) = cos(-n\pi)$

$$\cos n\pi = \cos \pi + \cos 2\pi + \cos 3\pi + \cos 4\pi + \cos 5\pi + \dots$$

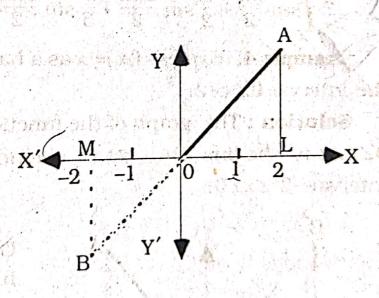
Now
$$\cos \pi = -1$$
, $\cos 2\pi = 1 = (-1)^2$.

$$\cos 3\pi = -1 = (-1)^3$$
, $\cos 4\pi = 1 = (-1)^4$...

 $\sin \cos n\pi = (-1)^n$.

Example 3. Express f(x) = x as a half range sine series in

the interval 0 < x < 2.



Hence the Fourier series for f(x) will have only the sine terms given by

$$f(x) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{2}$$
. $(a_0 = 0, a_n = 0)$

where
$$b_n = \frac{2}{c} \int_0^c f(x) \sin \frac{n\pi x}{c} dx$$

$$= \frac{2}{2} \int_{0}^{2} x \sin \frac{n\pi x}{2} dx.$$

$$= \left[-x \cdot \frac{2}{n\pi} \cdot \cos \frac{n\pi x}{2} \right]_{0}^{2} + \frac{2}{n\pi} \int_{0}^{2} \cos \frac{n\pi x}{2}$$

$$= -\frac{4}{nx} \cos n\pi + 0 + \frac{4}{n^{2}\pi^{2}} \left[\sin \frac{n\pi x}{2} \right]_{0}^{2}$$

$$= -\frac{4}{n\pi} \cdot (-1)^{n} + 0 = \frac{-4(-1)^{n}}{n\pi}.$$

Hence the Fourier sine series for f(x) = x over the half range (0, 2) is

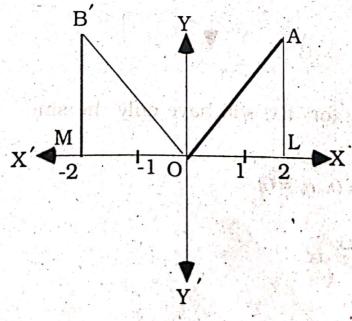
$$f(x) = \sum_{n=1}^{\infty} \frac{-4(-1)^n}{n\pi} \cdot \sin \frac{n\pi x}{2}$$

$$= \frac{4}{\pi} \cdot \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \cdot \sin \frac{n\pi x}{2}$$

$$= \frac{4}{\pi} \int_{-\pi}^{\infty} \sin \frac{\pi x}{2} - \frac{1}{2} \sin \frac{2\pi x}{2} + \frac{1}{3} \sin \frac{3\pi x}{2} - \frac{1}{4} \sin \frac{4\pi x}{2} + \dots$$

Example 4. Express f(x) = x as a half range cosine series in the interval $0 \angle x \angle 2$.

Solution: The graph of the function f(x) = x in the interval $0 \angle x \angle 2$ is the line OA. Let us extend the function f(x) in the interval $-2 \angle x \angle 0$.



(shown by the line OB') so that the new function is symmetrical about the y-axis and therefore, represents an even function in the interval $-2\angle x\angle 2$.

Hence the Fourier series for f(x) over the full period (-2, 2) will have only cosine terms given by

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{2}$$
 (b_n=0)

where
$$a_0 = \frac{2}{c} \int_0^c f(x) dx = \frac{2}{2} \int_0^2 x dx = \left[\frac{x^2}{2}\right]_0^2 = 2.$$

and
$$a_n = \frac{2}{c} \int_0^c f(x) \cos \frac{n\pi x}{c} dx = \frac{2}{2} \int_0^2 x \cos \frac{n\pi x}{2} dx$$
.

$$= \left[\frac{2x}{n\pi}\sin\frac{n\pi x}{2}\right]_0^2 - \frac{2}{n\pi}\int_0^2 \sin\frac{n\pi x}{2}dx.$$

$$=0+\frac{4}{n^2\pi^2}\left[\cos\frac{n\pi x}{2}\right]^2$$

$$=\frac{4}{n^2\pi^2}(\cos n\pi-1)=\frac{4}{n^2\pi^2}\{(-1)^n-1\}.$$

Thus
$$f(x) = \frac{2}{2} + \sum_{n=1}^{\infty} \left[\frac{4}{n^2 \pi^2} \{ (-1)^n - 1 \} \cos \frac{n \pi x}{2} \right]$$

$$=1 + \left[-\frac{8}{1^2 \pi^2} \cos \frac{\pi x}{2} + 0 - \frac{8}{3^2 \pi^2} \cdot \cos \frac{3\pi x}{2} + 0 - \frac{8}{5^2 \pi^2} \cos \frac{5\pi x}{2} + \dots \right]$$

$$1 = 1 - \frac{8}{\pi^2} \left[\frac{1}{12} \cos \frac{\pi x}{2} + \frac{1}{3^2} \cos \frac{3\pi x}{2} + \frac{1}{5^2} \cos \frac{5\pi x}{2} + \dots \right].$$

Example 5. Find the Fourier series expansion of the function $f(x) = x^2$ in the interval $-\pi \le x \le \pi$ and hence evaluate

$$\sum_{n=1}^{\infty} \frac{1}{n^2}.$$

[R. U. P. 1980, D. U. S 1987]

Solution: By definition we have

$$f(x) = a_0 + \sum_{n'=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$

where
$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx$$
, $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$

and
$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$$
.

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

$$=\frac{1}{2\pi}\left[\frac{x^3}{3}\right]_{-\pi}^{\pi}=\frac{1}{6\pi}\left\{\pi^3-(-\pi^3)\right\}=\frac{\pi^2}{3}.$$

Again, since $f(x) = x^2$ and $f(-x) = (-x)^2 = x^2 = f(x)$

: f(-x) = f(x). Thus $f(x) = x^2$ is an even function and so sine terms will vanish i. e. $b_n = 0$.

Finally,
$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \cos nx dx$$

$$(n \neq 0)$$

$$= \frac{1}{\pi} \left[x^2 \cdot \frac{1}{n} \sin nx \right]_{-\pi}^{\pi} - \frac{1}{\pi} \int_{-\pi}^{\pi} 2x \cdot \frac{1}{n} \sin nx dx.$$

$$=0-\frac{2}{n\pi}\int_{-\pi}^{\pi}x \sin nx dx$$

$$= \frac{2}{n\pi} \left[x. \frac{1}{n} \cos nx \right]^{\pi} - \frac{2}{\pi n^2} \int_{-\pi}^{\pi} \cos nx dx$$

$$= \frac{2}{\pi n^2} \left[\pi \cos n\pi - (-\pi) \cos n(-\pi) \right] - \frac{2}{\pi n^3} \left[\sin nx \right]_{-\pi}^{\pi}$$

$$= \frac{2}{\pi n^2} \left[\pi \cos n\pi + \pi \cos n\pi \right] - 0$$

$$= \frac{4}{n^2}. \cos n\pi = \frac{4}{n^2}. (-1)^n. \operatorname{Since} [\cos n\pi = (-1)^n]$$

Now putting the values of a_0 , a_n and b_n in (1) we get

$$f(x) = x^{2} = \frac{\pi^{2}}{3} + \sum_{n=1}^{\infty} \left\{ \frac{4(-1)^{n}}{n^{2}} \cos nx + 0 \right\}$$

or,
$$f(x) = \frac{\pi^2}{3} + 4 \left\{ \frac{-\cos x}{1^2} + \frac{1}{2^2}\cos 2x - \frac{1}{3^2}\cos 3x + \frac{1}{4^2}\cos 4x - \dots \right\}$$

$$= \frac{\pi^2}{3} - 4 \left\{ \frac{1}{12} \cos x - \frac{1}{2^2} \cos 2x + \frac{1}{3^2} \cos 3x - \frac{1}{4^2} \cos 4x + \dots \right\}$$

When x = 0, we have

$$0 = \frac{\pi^2}{3} + \sum_{n=1}^{\infty} \frac{4}{n^2} (-1)^n$$

$$= \frac{\pi^2}{3} - 4 \left(\frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} \dots + \right)$$

$$= \frac{\pi^2}{3} - 4 \left\{ \left(\frac{1}{1^2} + \frac{1}{2^2} \frac{1}{3^2} + \frac{1}{4^2} + \dots \right) - 2 \left(\frac{1}{2^2} + \frac{1}{4^2} + \frac{1}{6^2} + \frac{1}{8^2} \dots \right) \right\}$$

$$= \frac{\pi^2}{3} - 4 \left\{ \left(\frac{1}{1^2} + \frac{1}{2^2} \frac{1}{3^2} + \frac{1}{4^2} + \dots \right) - \frac{2}{2^2} \left(\frac{1}{1^2} + \frac{1}{2^2} \frac{1}{3^2} + \frac{1}{4^2} + \dots \right) \right\}$$

$$\frac{\pi^2}{3} - 4 \left\{ \sum_{n=1}^{\infty} \frac{1}{n^2} - \frac{1}{2} \sum_{n=1}^{\infty} \frac{1}{n^2} \right\}$$

$$=\frac{\pi^2}{3}-2\sum_{n=1}^{\infty}\frac{1}{n^2}$$

or,
$$2\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{3}$$

or,
$$2\sum_{n=1}^{\infty} \overline{n^2} = \overline{3}$$

$$\therefore \sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}.$$

Example 8. (a) Obtain the Fourier series of the function $f(x) = \begin{cases} 0, & -\pi \le x \le 0 \\ 1, & 0 \le x \le \pi \end{cases}$ M. Sc. Final 1

$$f(x) = \begin{cases} 0, -\pi \le x \le 0 \\ 1, 0 \le x \le \pi \end{cases}$$

M. Sc. Final 1991

(b) Verify the result found in 6(a) by assuming the complex form of the Fourier series.

Solution of (a): By definition we have

$$f(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) (1)$$

where
$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx$$
, $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$.

and
$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx$$
.

Now
$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{2\pi} \left[\int_{-\pi}^{0} f(x) dx + \int_{0}^{\pi} f(x) dx \right]$$

$$= \frac{1}{2\pi} \left[\int_{-\pi}^{0} 0 dx + \int_{0}^{\pi} 1 dx \right]$$

$$= \frac{1}{2\pi} [0 + \pi] = \frac{1}{2}.$$
Again $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx (n \neq 0)$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} f(x) \cos nx dx + \int_{0}^{\pi} f(x) \cos nx dx \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} 0 \cos nx dx + \int_{0}^{\pi} 1 \cos nx dx \right]$$

$$= 0 + \frac{1}{\pi n} \left[\sin nx \right]_{0}^{\pi} = 0 + 0 = 0.$$
Finally, $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} f(x) \sin nx dx + \int_{0}^{\pi} f(x) \sin nx dx \right]$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} 0 \sin nx dx + \int_{0}^{\pi} 1 \sin nx dx$$

$$= \frac{1}{\pi} \left[0 - \frac{1}{n} \cos nx \right]_{0}^{\pi}$$

$$= -\frac{1}{\pi n} \left[\cos n\pi - \cos 0 \right]$$

$$= -\frac{1}{\pi n} \left[(-1)^n - 1 \right]$$

 $= \frac{1}{\pi \dot{n}} \left[1 - (-1)^n \right] = \begin{cases} 0 \text{ when n is even} \\ \frac{2}{\pi n} \text{ when n is odd} \end{cases}$

Now putting the values of a_0 , a_n and b_n in (1) we get

$$f(x) = \frac{1}{2} + 0 + \sum_{n=1}^{\infty} b_n \sin nx.$$

Or,
$$f(x) = \frac{1}{2} + b_1 \sin x + b_2 \sin 2x + b_3 \sin 3x + b_4 \sin 4x$$

 $+ b_5 \sin 5x + \dots$

$$= \frac{1}{2} + \frac{2}{\pi} \sin x + 0 + \frac{2}{3\pi} \sin 3x + \frac{2}{5\pi} \sin 5x + \dots$$

$$= \frac{1}{2} + \frac{2}{\pi} \left(\sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \dots \right).$$

Solution of (b): Here we have to expand the function f(x) in the complex Fourier series.

By definition we have

$$f(x) = \sum_{n=-\infty}^{\infty} c_n e^{\frac{in\pi x}{c}}$$

$$n = -\infty \qquad -c \angle x \angle c$$

$$where c_n = \frac{1}{2c} \int_{-c}^{c} f(x) e^{\frac{-in\pi x}{c}} dx$$

 $n=0, \pm 1, \pm 2, \pm 3,....$

Here in our given problem $c = \pi$.

$$f(x) = \sum_{n = -\infty}^{\infty} c_n e^{inx}, -\pi \angle x \angle \pi$$

where $c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) e^{-inx}$, dx, $n = 0, \pm 1, \pm 2, \pm 3, ...$

Now
$$c_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx$$
.

$$= \frac{1}{2\pi} \left[\int_{-\pi}^{0} f(x) dx + \int_{0}^{\pi} f(x) dx \right]$$

$$= \frac{1}{2\pi} \begin{bmatrix} \int_{-\pi}^{0} O dx + \int_{0}^{\pi} 1 dx \\ -\pi & 0 \end{bmatrix}$$

$$=0+\frac{1}{2\pi}[x]^{\pi}_{0}=\frac{1}{2}.$$

and
$$c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x)e^{-inx} dx \ (n \neq 0)$$

$$= \frac{1}{2\pi} \left[\int_{-\pi}^{0} f(x)e^{-inx} dx + \int_{0}^{\pi} f(x) e^{-inx} dx \right]$$

$$= \frac{1}{2\pi} \left[\int_{-\pi}^{0} 0e^{-inx} dx + \int_{0}^{\pi} 1 \cdot e^{-inx} dx \right]$$

$$=0+\frac{1}{2\pi}\left[\frac{e^{-inx}}{-in}\right]_{0}^{\pi}$$

$$=\frac{1}{-2\pi ni}\left[e^{-in\pi}-e^{0}\right]$$

$$= \frac{1}{-2\pi ni} [e^{-in\pi} - e^{0}]$$

$$= \frac{1}{-2\pi ni} [\cos n\pi - i\sin n\pi - 1]$$

$$= \begin{cases} \frac{1}{n\pi i} \text{ when } n = \pm 1, \pm 3, \pm 5, \dots \\ 0 \text{ when } n = \pm 2, \pm 4, \pm 6, \dots \end{cases}$$

Thus
$$f(x) = \frac{1}{2} + \frac{1}{\pi i} \left(\frac{e^{ix}}{1} + 0 + \frac{e^{i3x}}{3} + 0 + \frac{e^{i5x}}{5} + \dots \right)$$

$$+\frac{1}{\pi i}\left(\frac{e^{-ix}}{-1}+0+\frac{e^{-i3x}}{-3}+0+\frac{e^{-i5x}}{-5}+\ldots\right)$$

$$= \left[\frac{1}{2} + \frac{1}{\pi i} \left(e^{ix} - e^{-ix} \right) + \frac{1}{3} \left(e^{i3x} - e^{-i3x} \right) + \frac{1}{5} \left(e^{i5x} - e^{-i5x} \right) + \right]$$

$$= \frac{1}{2} + \frac{1}{\pi i} \left[2i\sin x + \frac{1}{3} 2i\sin 3x + \frac{1}{5} 2i\sin 5x + \dots \right]$$

$$= \frac{1}{2} + \frac{2}{\pi} \left[\sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \dots \right]$$
which is same as in 6 (a).

 $\frac{1}{2} + \frac{2}{\pi} \int_{0}^{1} \sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \dots \int_{0}^{1} \frac{1}{3} \sin 5x + \dots \int_{0}^$ function. $f(x) = \begin{cases} 0, -\pi < x \le 0 \\ x, 0 < x \le \pi \end{cases}$

Hence evaluate the sum $\sum_{n=1}^{\infty} \frac{1}{(2n-1)^2}$.

[C. U. P. 1977, D. U. P. 1986, D. U. S' 1986]

solution: By definition of Fourier series we have

$$f(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \cos nx) (1)$$

$$n = 1$$
where $a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx$, $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$
and $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$.

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

$$= \frac{1}{2\pi} \int_{-\pi}^{0} f(x) dx + \int_{0}^{\pi} f(x) dx$$

$$= \frac{1}{2\pi} \left[\int_{-\pi}^{0} f(x) \, dx + \int_{0}^{\pi} f(x) \, dx \right]_{0}$$

$$=\frac{1}{2\pi}\left[\int_{-\pi}^{0} o.dx + \int_{0}^{\pi} \int_{0}^{\pi} dx\right] \cos 3 \cos 3 \cos 4 \cos 3 \cos 3$$

$$= o + \frac{1}{2\pi} \left[\frac{x^2}{2} \right]^{\pi} = \frac{1}{4\pi} (\pi^2 - o) = \frac{\pi}{4}.$$

Again
$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx \, (n \neq 0)$$

$$=\frac{1}{\pi}\left[\int_{-\pi}^{0} f(x)\cos nx \,dx + \int_{0}^{\pi} f(x)\cos nx \,dx\right]$$

$$=\frac{1}{\pi}\left[\int_{-\pi}^{0} o. \cos nx \, dx + \int_{0}^{\pi} x \cos nx \, dx\right]$$

$$=0+\frac{1}{\pi n} [x \sin nx]_{\pi}^{0} - \frac{1}{\pi n} \int_{0}^{\pi} \sin nx \, dx$$

$$=0+\frac{1}{\pi n^2}\left[\cos nx\right]_0^{\pi} \quad \text{(i) contains a reduced with a relative }$$

$$= \frac{1}{\pi n^2} [\cos n\pi - \cos o] = \frac{1}{\pi n^2} [(-1)^{n-1}]$$

since $[\cos n\pi = (-1)^n]$

Math. Method - 13

COLLEGE AND HOURIER INTEGRALS

SCHOTTEM JACITAMENTAM ROLLING

Finally,
$$b_{n} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx$$
.

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} f(x) \sin nx \, dx + \int_{0}^{\pi} f(x) \sin nx \, dx \right]_{\pi}$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} o \cdot \sin nx \, dx + \int_{0}^{\pi} f(x) \sin nx \, dx \right]_{\pi}$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} o \cdot \sin nx \, dx + \int_{0}^{\pi} f(x) \sin nx \, dx \right]_{\pi}$$

$$= o - \frac{1}{\pi n} \left[x \cos nx \right]_{0}^{\pi} + \frac{1}{\pi n} \int_{0}^{\pi} \cos nx \, dx$$

$$= -\frac{1}{\pi n} \left(\pi \cos n\pi - o \right) + \frac{1}{\pi n^{2}} \left[\sin nx \right]_{0}^{\pi}$$

$$= -\frac{1}{n} \cos n\pi + o \operatorname{since sin n\pi} = o, \sin 0 = 0$$

$$= -\frac{1}{n} \cdot (-1)^{n} = \frac{(-1)^{n+1}}{n}.$$

Now putting the values of ao, an and bn in (1), we get

$$f(x) = \frac{\pi}{4} + \sum_{n=1}^{\infty} \left[\frac{1}{\pi n^2} \left\{ (-1)^{n-1} \right\} \cos nx + \frac{(-1)^{n+1}}{n} \sin nx \right]$$

$$= \frac{\pi}{4} + \left[\left(-\frac{2}{\pi 1^2} \cos x + o - \frac{2}{\pi 3^2} \cos 3x + o - \frac{2}{\pi 5^2} \cos 5x + o -$$

Putting x = 0 in the above equation (2), we get

$$o = \frac{\pi}{4} - \frac{2}{\pi} \left(\frac{\cos 0}{1^2} + \frac{\cos 0}{3^2} + \frac{\cos 0}{5^2} + \dots \right)$$

$$+ \left(\frac{\sin 0}{1} - \frac{\sin 0}{2} + \frac{\sin 0}{3^2} - \frac{\sin 0}{5} + \dots \right)$$

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$$or, o = \frac{\pi}{4} - \frac{2}{\pi} \left(\frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{5^2} + \dots \right) + o$$

$$or, \frac{2}{\pi} \left\{ \frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{5^2} + \dots + \frac{1}{(2n-1)^2} + \dots \right\} = \frac{\pi}{4}$$

$$or, \frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{5^2} + \dots + \frac{1}{(2n-1)^2} + \dots = \frac{\pi^2}{8}$$

$$or, \sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} = \frac{\pi^2}{8}$$

Example 8. Find the Fourier series of the function of period 2π given below in the interval $-\pi < x < \pi$ as follows:

$$f(x) = \begin{cases} 0 \text{ when } -\pi < x \le 0 \\ \sin x \text{ when } 0 < x \le \pi \end{cases}$$

Solution: By definition of the Fourier series

we have
$$f(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$
 (1)

where
$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx$$
, $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$

and
$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin \eta x dx$$
.

Now
$$a_0 = \frac{I}{2\pi} \int_{-\pi}^{\pi} f(x) dx$$

$$w a_o = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x)dx$$

$$= \frac{1}{2\pi} \left[\int_{-\pi}^{0} f(x)dx + \int_{0}^{\pi} f(x)dx \right]$$

$$=\frac{1}{2\pi}\left[\int_{-\pi}^{0} 0.dx + \int_{0}^{\pi} \sin x dx\right]$$

$$=0+\frac{I}{2\pi}[-\cos x]_{0}^{\pi}$$

$$= -\frac{1}{2\pi} (\cos \pi - 1) = -\frac{1}{2\pi} (-1 - 1) = \frac{1}{\pi}.$$

196 COLLEGE MATHEMATICAL METHODS

Again
$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$$

$$= \frac{1}{\pi} \begin{bmatrix} 0 \\ -\pi \end{bmatrix} \int_{-\pi}^{0} f(x) \cos nx dx + \int_{0}^{\pi} (f)x \cos nx dx \end{bmatrix}$$

$$= \frac{1}{\pi} \begin{bmatrix} 0 \\ -\pi \end{bmatrix} \int_{-\pi}^{0} 0 \cos nx dx + \int_{0}^{\pi} (f)x \cos nx dx \end{bmatrix}$$

$$= 0 + \frac{1}{2\pi} \int_{0}^{\pi} 2 \cos nx \sin x dx$$

$$= 0 + \frac{1}{2\pi} \int_{0}^{\pi} 2 \cos nx \sin x dx$$

$$= \frac{1}{2\pi} \int_{0}^{\pi} [\sin (n+1)x] \cos (n-1)x] dx$$

$$= \frac{1}{2\pi} \left[-\frac{1}{n+1} [\cos (n+1)x] \cos (n-1)x] \cos (n-1)x \cos ($$

$$2\pi \left[n+1 - n-1 \right] \\
= \frac{1}{2\pi} \left[\frac{(n-1-n-1)(I+\cos n\pi)}{n^2-1} \right] \\
= \frac{1}{2\pi} \left[\frac{-2(1+\cos n\pi)}{n^2-1} \right] \\
= -\frac{(1+\cos n\pi)}{\pi(n^2-1)} = \frac{(1+(-1)^n)}{\pi(n^2-1)} (n \neq 1)$$
When $n = 2$, $a_2 = -\frac{(1+1)}{\pi(2^2-1)} = -\frac{2}{3\pi}$
When $n = 3$, $a_3 = 0$

When n = 4, $a_4 = -\frac{(1+1)}{\pi(4^2-1)} = -\frac{2}{15\pi}$ When n = 5, $a_5 = 0$

When n = 6, $a_6 = -\frac{(1+1)}{\pi(6^2-1)} = -\frac{2}{35\pi}$ and so on:

But when n = 1, $a_1 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos x dx$

$$= \frac{1}{\pi} \int_{0}^{\pi} sinxcosxdx \frac{1}{\pi} \left[\frac{(sinx)^{2}}{2} \right]_{0}^{\pi} = 0.$$

Finally, $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$.

When n = 1, $b_1 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin x dx$

$$\frac{\pi}{Or} - \pi \int_{0}^{\pi} \int_{0}^{\pi}$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} 0 \cdot \sin x dx + \int_{0}^{\pi} \sin x \sin x dx \right]^{\frac{\pi}{12}} \int_{0}^{\pi} \sin x dx$$

$$= 0 + \frac{1}{2\pi} \int_{0}^{\pi} \frac{1}{2\sin^2 x dx}.$$

$$= 0 + \frac{1}{2\pi} \int_{0}^{\pi} \frac{1}{2\sin^2 x dx}.$$

$$= \frac{1}{2\pi} \int_{0}^{\pi} (1 - \cos 2x) \, dx$$

$$=\frac{1}{2\pi}\left[x-\frac{1}{2}\sin 2x\right]_{0}^{\pi}=\frac{1}{2\pi}(\pi-0)=\frac{1}{2}.$$

Also $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \ (n \neq 1, n = 2, 3, 4,...)$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} f(x) \sin nx dx + \int_{0}^{\pi} f(x) \sin nx dx \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} 0. \sin nx dx + \int_{0}^{\pi} \sin x \sin nx dx \right]$$

$$=0+\frac{1}{2\pi}\int_{0}^{\pi}2\sin nx\sin xdx$$

$$= \frac{1}{2\pi} \int_{0}^{\pi} \left[\cos(n-1) x - \cos(n+1)x \right] dx$$
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$$= \frac{1}{2\pi} \left[\frac{1}{n-1} \sin(n-1)x - \frac{1}{n+1} \sin(n+1)x \right]_{0}^{\pi}$$

$$= \frac{1}{2\pi} \cdot 0 = 0 \text{ for } (n \neq 1, n = 2, 3, 4).$$
Thus $f(x) = \frac{1}{\pi} + \left(-\frac{2}{3\pi} \cos 2x - \frac{2}{15\pi} \cos 4x - \frac{2}{35\pi} \cos 6x - \dots \right)$

$$+ \frac{1}{2} \sin x + 0$$

$$= \frac{1}{\pi} + \frac{1}{2} \sin x - \frac{2}{\pi} \left(\frac{\cos 2x}{3} + \frac{\cos 4x}{15} + \frac{\cos 6x}{35} + \dots \right).$$

Example 9. Find the Fourier series expansion of the function f(x) = |x| in the interval $[-\pi, \pi]$. Hence evaluate

the sum
$$\sum_{n=0}^{\infty} \frac{1}{(2n+1)^2}$$
. [D. U. S. 1986]

Solution: By definition of the Fourier series, we have

$$f(x) = \frac{a_o}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$
 (1)

$$n = 1$$
where $a_o = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx$, $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$ ($n \neq 0$)

$$and b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx.$$

Now by definition $|x| = \begin{cases} x, & x > 0 \\ -x, & x < 0 \end{cases}$

Hence the given function f(x) = |x| is an even function and for the even function $b_n = 0$, (n = 1, 2, 3, ...) in the Fourier series expansion (1) of f(x) and

$$a_{0} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \int_{-\pi}^{\pi} |x| dx$$

$$= \frac{2}{\pi} \int_{0}^{\pi} |x| dx = \frac{2}{\pi} \int_{0}^{\pi} x dx = \frac{2}{\pi} \left[\frac{x^{2}}{2} \right]_{0}^{\pi} = \pi$$

$$A|so = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx \quad (n \neq 0)$$

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} |x| \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} |x| \cos nx dx$$

$$= \frac{2}{\pi} \int_{0}^{\pi} x \cos nx dx$$

$$= \frac{2}{\pi n} [x \sin nx]_{0}^{\pi} - \frac{2}{\pi n} \int_{0}^{\pi} \sin nx dx$$

$$= 0 + \frac{2}{\pi n^{2}} [\cos nx]_{0}^{\pi}$$

$$= \frac{2}{\pi n^{2}} (\cos nx - \cos 0)$$

$$= \frac{2}{\pi n^{2}} \{(-1)^{n} - 1\}$$

$$= \begin{cases} \frac{-4}{\pi n^{2}} & \text{when } n = 1, 3, 5, ... \\ 0 & \text{when } n = 2, 4, 6, ... \end{cases}$$

Now substituting the values of a_0 , a_n , and b_n in (1) we get

$$f(x) = \frac{\pi}{2} + \left[\left(-\frac{4}{\pi \cdot 1^2} + 0 - \frac{4}{\pi \cdot 3^2} \cos 3x + 0 - \frac{4}{\pi \cdot 5^2} \cos 5x + \dots \right) + 0 \right]$$
$$= \frac{\pi}{2} - \frac{4}{\pi} \left[\frac{\cos x}{1^2} + \frac{\cos 3x}{3^2} + \frac{\cos 5x}{5^2} + \dots \right]$$
(2)

Putting x = 0 in (2), we have

$$0 = \frac{\pi}{2} - \frac{4}{\pi} \left\{ \frac{\cos 0}{1^2} + \frac{\cos 0}{3^2} + \frac{\cos 0}{5^2} + \dots \right\}$$

$$= \frac{\pi}{2} - \frac{4}{\pi} \left(\frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{5^2} + \dots \right)$$

$$0r_{1}\frac{1}{1^{2}}+\frac{1}{3^{2}}+\frac{1}{5^{2}}+\frac{1}{5^{2}}+\frac{1}{5^{2}}+\frac{\pi}{2}\times\frac{\pi}{2}\times\frac{\pi}{2}\times\frac{\pi^{2}}{2}\times\frac{\pi^{2}}{8}$$

$$\begin{array}{l}
0r, \sum_{n=0}^{\infty} \frac{1}{(2n+1)^2} = \frac{\pi^2}{8} \\
1 & \text{Notes}
\end{array}$$

Note: The values of ao and an can also be found in the following way:

$$a_{0} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \int_{-\pi}^{\pi} |x| dx = \frac{1}{\pi} \left[\int_{-\pi}^{0} f(x) dx + \int_{0}^{\pi} f(x) dx \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} (-x) dx + \int_{0}^{\pi} x dx \right]$$

$$= \frac{1}{\pi} \left[\int_{0}^{\pi} x dx + \int_{0}^{\pi} x dx \right]$$

$$= \frac{2}{\pi} \int_{0}^{\pi} x dx = \frac{2}{\pi} \left[\frac{x^{2}}{2} \right]_{0}^{\pi} = \pi.$$

$$a_{n} = \int_{-\pi}^{\pi} f(x) \cos nx dx$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} f(x) \cos nx dx + \int_{0}^{\pi} f(x) \cos nx dx \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} (-x) \cos nx dx + \int_{0}^{\pi} ax \cos nx dx \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{\pi} x \cos x dx + \int_{0}^{\pi} x \cos nx dx \right]$$

 $\sum_{n=0}^{\infty} \int_{0}^{\pi} x \cos nx dx = \begin{cases} \frac{-4}{\pi n^2}, & n = 1, 3, 5, \dots \\ 0, & n = 2, 4, 6, \dots \end{cases}$

Example 10. Find a series of sines and cosines of multiples x which will reperesent $x + x^2$ in the interval $-\pi \angle x \angle \pi$.

Hence deduce that $\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$.

[D.U.P. 1982, C.U.P. 1982, R.U.P. 1983] Solution: By definition of the Fourier series we have

$$f(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) \quad (1)$$

$$n=1$$
where $a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx$, $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx \quad (n \neq 0)$
and $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$

Now given in question $f(x) = x + x^2$

Now
$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{2\pi} \int_{-\pi}^{\pi} (x + x^2) dx.$$

$$=\frac{1}{2\pi} \left[\frac{x^2}{2} + \frac{x^3}{3} \right]_{-\pi}^{\pi}$$

$$=\frac{1}{2\pi}\left[\frac{\pi^2}{2\pi} + \frac{\pi^3}{3} - \frac{\pi^2}{2} + \frac{\pi^3}{3}\right]_{16}^{16}$$

$$=\frac{1}{2\pi}\left(\frac{2\pi^3}{3}\right)=\frac{\pi^2}{3}$$

$$a_n = \frac{1}{\pi} \int_{-\infty}^{\pi} f(x) \cos nx dx$$

$$=\frac{1}{\pi}\int_{-\pi}^{\pi} (x+x^2) \cos nx dx$$

$$= \frac{1}{\pi n} [(x + x^2) \sin nx]_{-\pi}^{\pi} - \frac{1}{\pi n} \int_{-\pi}^{\pi} (1 + 2x) \sin nx dx$$

$$= 0 + \frac{I}{\pi n^2} \left[\cos nx \right]_{-\pi}^{\pi} + \frac{2}{\pi n^2} \left[x \cos nx \right]_{-\pi}^{\pi} - \frac{2}{\pi n^2} \int_{-\pi}^{\pi} \frac{\cos nx dx}{\cos nx dx}$$

$$= \frac{1}{\pi n^2} (\cos n\pi - \cos n\pi) + \frac{12}{\pi n^2} (\pi \cos n\pi + \pi \cos n\pi)$$

$$= o + \frac{4\pi}{\pi n^2} \cos n\pi - o$$

$$= o + \frac{4\pi}{\pi n^2} \cos n\pi - o$$

$$-\frac{2}{\pi n^3} [sinnx]_{-\pi}^{\pi}$$

$$= o + \frac{4\pi}{\pi n^2} \cos n\pi - c$$

$$= o + \frac{4\pi}{\pi n^2} \cos n\pi - o$$

$$= \frac{4}{n^2} \cos n\pi = \frac{4}{n^2} (-1)^n \cdot [\cos n\pi = (-1)^n]$$

Finally,
$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} (x + x^2) \sin nx dx$$

$$= -\frac{1}{\pi n} [(x + x^2) \cos nx]_{-\pi}^{\pi} + \frac{1}{\pi n} \int_{-\pi}^{\pi} (1 + 2x) \cos nx dx$$

$$= -\frac{1}{\pi n} \left[\pi \cosh \pi + \pi^2 \cos n\pi + \pi \cosh \pi - \pi^2 \cosh \pi \right]$$

$$+ \frac{1}{\pi n^2} \left[\sin nx \right] \int_{-\pi}^{\pi} + \frac{2}{\pi n^2} \left[x \sinh x \right]_{-\pi}^{\pi} - \frac{2}{\pi n^2} \int_{-\pi}^{\pi} \sinh x dx$$

$$= -\frac{1}{\pi n} \cdot 2\pi \cosh \pi + 0 + 0 + \frac{2}{\pi n^3} \left[\cosh x \right]_{-\pi}^{\pi}$$

$$= -\frac{2}{n} \cos n\pi + 0 = -\frac{2}{n} \left(-1 \right)^n = \frac{2}{n} \left(-1 \right)^{n+1} \cdot \left[\cos n\pi = (-1)^n \right]$$

Now putting the values of a_0 , a_n and b_n in (1) we get

$$f(x) = \frac{\pi^2}{3} + \sum_{n=1}^{\infty} \left[\frac{4}{n^2} (-1)^n \cos nx + \frac{2}{n} (-1)^{n+1} \sin nx \right]$$

$$= \frac{\pi^2}{3} + 4 \left[-\frac{1}{1^2} \cos x + \frac{1}{2^2} \cos 2x - \frac{1}{3^2} \cos 3x + \frac{1}{4^2} \cos 4x - \dots \right]$$

$$+ 2 \left[\frac{1}{1} \sin x - \frac{1}{2} \sin 2x + \frac{1}{3} \sin 3x - \frac{1}{4} \sin 4x + \dots \right]$$

$$= \frac{\pi^2}{3} - 4 \left[\frac{\cos x}{1^2} - \frac{\cos 2x}{2^2} + \frac{\cos 3x}{3^2} - \frac{\cos 4x}{4^2} + \dots \right]$$

$$+ 2 \left[\frac{\sin x}{1} - \frac{\sin 2x}{2} + \frac{\sin 3x}{3} - \frac{\sin 4x}{4} + \dots \right] \quad (2)$$

Now at extremum π and $-\pi$, the sum of the series

$$= f(\pi) = \frac{1}{2} \left(f(-\pi + o) + f(\pi - 0) \right) = \frac{1}{2} \left\{ -\pi + \pi^2 + \pi + \pi^2 \right\} = \pi^2.$$

Putting $x = \pi$ in the above series (2); we get

$$f(\pi) = \pi^2 = \frac{\pi^2}{3} - 4 \left[\frac{\cos \pi}{1^2} - \frac{\cos 2\pi}{2^2} + \frac{\cos 3\pi}{3^2} - \frac{\cos 4\pi}{4^2} + \dots \right]$$

$$+ 2 \left[\frac{\sin \pi}{1} - \frac{\sin 2\pi}{2} + \frac{\sin 3\pi}{3} - \frac{\sin 4x}{4} + \dots \right]$$

$$Or, \pi^2 = \frac{\pi^2}{3} + 4 \left(\frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \dots \right) + 0$$

$$2\pi^2 = \frac{\pi^2}{3} - \frac{1}{3}$$

Or,
$$\frac{2\pi^2}{3} = 4\sum_{n=1}^{\infty} \frac{1}{n^2}$$

Or,
$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$$
.

Example 11. Expand in Fourier series the function

 $f(x) = x \sin x$ in the interval $-\pi < x < \pi$. Hence deduce that $\frac{\pi}{4} = \frac{1}{2} + \frac{1}{1.3} - \frac{1}{3.5} + \frac{1}{5.7} - \dots$

solution: By the definition of Fourier series, we have

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$
 (1)

where
$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx$$
, $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$ $(n \neq 0)$

and
$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$$
.

The given function in question is $f(x) = x \sin x$

$$f(-x) = -x \sin(-x) = -x - \sin x = x \sin x = f(x).$$

So $f(x) = x \sin x$ is an even function and in this case $b_n = 0$

and
$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) dx$$
.

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

$$= \frac{2}{\pi} \left[-x \cos x \right]_{0}^{\pi} + \frac{2}{\pi} \int_{0}^{\pi} \cos x \, dx$$

$$= -\frac{2}{\pi} (\pi \cos \pi - 0) + \frac{2}{\pi} [\sin x]_{0}^{\pi}$$

$$=-2.(-1)=2.$$

$$= -2. (-1) = 2.$$
Also $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) \cos nx \, dx$

Or,
$$a_n = \frac{2}{\pi} \int_{0}^{\pi} x \sin x \cos nx \, dx$$
.

when n = 1, we have some round in brings of the signal

$$a_1 = \frac{2}{\pi} \int_{0}^{\pi} x \sin x \cos x dx$$

$$= \frac{1}{\pi} \int_{0}^{\pi} x \sin 2x dx$$

$$= \frac{1}{\pi} \int_{0}^{\pi} x \sin 2x dx$$

$$= \frac{1}{\pi} \left[\frac{-x \cos 2x}{2} \right]_{0}^{\pi} + \frac{1}{2\pi} \int_{0}^{\pi_{1}} \cos \frac{\pi \cos 2x}{2x} dx$$

$$= \frac{1}{-2\pi} (\pi \cos 2\pi - 0) + \frac{1}{4\pi} [\sin 2x]_{0}^{\pi}$$

$$= -\frac{1}{2} (+ 0 = +\frac{1}{2}) \cos (x) (x) (x)$$

Also
$$a_n = \frac{2}{\pi} \int_0^{\pi} x \sin x \cos nx dx \ (n \neq 1), \ n = 2, 3, 4, ...$$

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

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

$$= \frac{1}{\pi} \left[-\frac{x \cos{(n+1)x}}{n+1} \right]_0^{\pi} + \frac{1}{(n+1)\pi} \int_0^{\pi} \cos{(n+1)x} dx$$

$$+\frac{1}{(n-1)\pi}\left[x\cos{(n-1)x}\right]_{0}^{\pi}-\frac{1}{(n-1)\pi}\int_{0}^{\pi}\cos{(n-1)x}dx$$

$$= -\frac{1}{(n+1)\pi} \cdot \pi \cos(n+1)\pi + 0 + \frac{1}{(n+1)^2\pi} \left[\sin(n+1)x \right]_0^{\pi}$$

$$+\frac{1}{(n-1)^{\pi}} \pi \cos(n-1)\pi + 0 + \frac{1}{(n-1)^{2\pi}} \left[\sin(n-1)x \right]_{0}^{\pi}$$

$$= -\frac{1}{(n+1)} \cos(n+1)\pi + \frac{1}{(n-1)} \cos(n-1)\pi + 0$$

$$= \frac{1}{n+1} \cos n\pi - \frac{1}{n-1} \cos n\pi$$

$$= \left(\frac{1}{n+1} - \frac{1}{n-1}\right) \cos n\pi$$

$$= -\frac{2}{n^2 - 1} \cos n\pi = -\frac{2}{n^2 - 1} \cdot (-1)^n = \frac{2}{n^2 - 1} \cdot (-1)^{n+1}.$$

Now putting the values of a_0, a_1, a_n and b_n in

$$f(x) = \frac{a_0}{2} + a_1 \cos x + \sum_{n=2}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx$$

we get
$$f(x) = \frac{2}{2} - \frac{1}{2}\cos x + \sum_{n=0}^{\infty} \frac{2(-1)^{n+1}}{n^2 - 1}\cos nx + 0$$
 for $x = 2$

$$= \frac{1}{1 - \frac{1}{2}\cos x} - \frac{2}{2^2 - 1}\cos 2x + \frac{2}{3^2 - 1}\cos 3x - \frac{2}{4^2 - 1}\cos 4x$$

$$= \frac{2}{1 - \frac{1}{2}\cos 5x - \frac{2}{6^2 - 1}\cos 6x + \dots$$

$$+\frac{2}{5^2-1}\cos 5x - \frac{2}{6^2-1}\cos 6x + \dots$$

$$= 1 - \frac{2}{4}\cos x - \frac{2}{3}\cos 2x + \frac{2}{8}\cos 3x - \frac{2}{15}\cos 4x$$

$$+\frac{2}{24}\cos 5x - \frac{2}{35}\cos 6x + \dots$$

$$= 1 - 2\left[\frac{1}{4}\cos x + \frac{1}{3}\cos 2x - \frac{1}{8}\cos 3x + \frac{1}{15}\cos 4x\right]$$

$$-\frac{1}{24}\cos 5x + \frac{1}{35}\cos 6x - \dots$$
 (2)

$$-\frac{1}{24}\cos 5x + \frac{1}{35}\cos 6x - \dots$$
Now putting $x = \pi/2$ in (2). we get
$$f(\pi/2) = \frac{\pi}{2}\sin \frac{\pi}{2} = 1 - 2\left[\frac{1}{4}\cos \frac{\pi}{2} + \frac{1}{5}\cos \pi - \frac{1}{8}\cos 3\frac{\pi}{2}\right]$$

$$+\frac{1}{15}\cos 2\pi - \frac{1}{24}\cos \frac{5\pi}{2} + \frac{1}{35}\cos 3\pi - \dots$$

Or,
$$\frac{\pi}{2} = 1 - 2 \left[0 - \frac{1}{3} - 0 + \frac{1}{15} - 0 - \frac{1}{35} - 0 + \dots \right]$$

$$=\frac{2}{2} + \frac{2}{3} - \frac{2}{15} + \frac{2}{35} - \dots$$
A) AD ROD (1)

$$0r, \frac{\pi}{4} = \frac{1}{2} + \frac{1}{3} - \frac{1}{15} + \frac{1}{35} - \dots$$

$$\sqrt{0r}, \frac{\pi}{4} = \frac{1}{2} + \frac{1}{1.3} + \frac{1}{3.5} + \frac{1}{5.7} - \frac{1}{3.5} + \frac$$

12. Find the Fourier series of the function f(x) of period 2π , where $f(x) = x \cos x$ for $-\pi < x \le \pi$.

Solution: By definition of the Fourier series, we have

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$
 (1)

where $a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx$, $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$, $n \neq 0$, and $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$.

The given function is $f(x) = x \cos x$

 $f(-x) = -x \cos(-x) = -x \cos x = -f(x). \text{ and so the function}$ $f(x) = x \cos x \text{ is an odd function and in this case } a_n = 0 \text{ for } n = 0, 1, 2, 3, ...$

and
$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) \sin nx \, dx$$

Thus equation no (1) becomes we work to soo as we we soo ...

$$f(x) = \sum_{n=1}^{\infty} b_n \sin nx = b_1 \sin x + \sum_{n=2}^{\infty} b_n \sin nx (2)^{(1)}$$

where $b_1 = \frac{2}{\pi} \int_0^{\pi} f(x) \sin x \, dx$

$$= \frac{2}{\pi} \int_{0}^{\pi} x \cos x \sin x \, dx$$

$$= \frac{2}{\pi} \int_{0}^{\pi} x \cos x \sin x \, dx$$

$$= \frac{1}{\pi} \int_{0}^{\pi} x \sin 2x \, dx$$

$$= -\frac{1}{2\pi} \left[x \cos 2x \right]_0^{\pi} + \frac{1}{2\pi} \int_0^{\pi} \cos 2x \, dx$$

$$= -\frac{1}{2\pi} \left(\pi \cos 2\pi - 0 \right) + \frac{1}{4\pi} \left[\sin 2x \right]_{0}^{\pi}$$

10
$$\left(\frac{1}{2} - \frac{1}{2} + \frac{1}{2} + \frac{1}{2} - \frac{1}{2} + \frac{1}{2} +$$

Also $b_n = \frac{2}{\pi} \int_0^{\pi} f(x) \sin nx \, dx \, (n \neq 1, n = 2, 3, 4, ...)$

$$= \frac{2}{\pi} \int_{0}^{\pi} x \cos x \sin nx \, dx$$

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$$= \frac{1}{\pi} \int_{0}^{\pi} x[\sin(n+1)x + \sin(n-1)x] dx$$

$$= \frac{1}{\pi} \int_{0}^{\pi} x \sin(n+1)x dx + \frac{1}{\pi} \int_{0}^{\pi} x \sin(n-1)x dx$$

$$= -\frac{1}{\pi(n+1)} \left[x \cos(n+1)x \right]_{0}^{\pi} + \frac{1}{\pi(n+1)} \int_{0}^{\pi} \cos(n+1)x dx$$

$$-\frac{1}{\pi(n-1)} \left[x \cos(n-1)x \right]_{0}^{\pi} + \frac{1}{\pi(n+1)} \int_{0}^{\pi} \cos(n-1)x dx$$

$$= -\frac{1}{(n+1)} \cdot \pi \cos(n+1)\pi - \frac{1}{\pi(n-1)} \cdot \pi \cos(n-1)\pi$$

$$+ \frac{1}{\pi(n+1)^{2}} \left[\sin(n+1)x \right]_{0}^{\pi} + \frac{1}{\pi(n-1)^{2}} \left[\sin(n-1)x \right]_{0}^{\pi}$$

$$= -\frac{1}{(n+1)} \cdot \cos(n\pi + \pi) - \frac{1}{(n-1)} \cdot \cos(n\pi - \pi) + o$$

$$= \frac{\cos n\pi}{n+1} + \frac{\cos n\pi}{n-1}$$

$$= \left(\frac{1}{n+1} + \frac{1}{n-1} \right) \cdot \cos n\pi = \frac{2n}{n^{2}+1} \cdot (-1)^{n} \cdot (n \neq 1)$$

$$= \cos n\pi = (-1)^{n} \cdot (-1)^{n} \cdot (n \neq 1)$$

 $\therefore [\cos n\pi = (-1)^n]$

Now putting the values of b_1 and b_n $(n \neq 1)$ in (2), we get

$$f(x) = -\frac{1}{2}\sin x + \sum_{n=2}^{\infty} \frac{2n}{n^2 - 1} (-1)^n \cdot \sin nx$$

$$= -\frac{1}{2}\sin x + \frac{4}{3}\sin 2x - \frac{6}{8}\sin 3x + \frac{8}{15}\sin 4x - \dots$$

$$= -\frac{1}{2}\sin x + 2 \int \frac{2}{1.3}\sin 2x - \frac{3}{2.4}\sin 3x + \frac{4}{3.5}\sin 4x - \dots \right].$$

Example 13. Find the series of sines and cosines of multiples of x which represents f(x) in the interval $-\pi < x < \pi$ where

$$f(x) = \begin{cases} o \text{ where } -\pi < x < 0 \\ \frac{\pi x}{4} \text{ where } 0 < x < \pi \end{cases}$$

and deduce that $\frac{\pi^2}{8} = 1 + \frac{1}{3^2} + \frac{1}{5^2} + \dots$ [D.U.P. 1969]

Solution: By definition of the Fourier series,

we have
$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$
 (1)

where
$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx$$
, $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$ $(n \neq 0)$

and
$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$$
.

Now
$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \left[\int_{-\pi}^{0} \int_{-\pi}^{\pi} f(x) dx + \int_{0}^{\pi} \int_{0}^{\pi} f(x) dx \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{\pi} 0.dx + \int_{0}^{\pi} \frac{\pi x}{4} dx \right]^{\frac{\pi}{4}}$$

$$= 0 + \frac{1}{\pi} \int_{0}^{\pi} x \, dx = \frac{1}{4} \left[\frac{x^2}{2} \right]_{0}^{\pi} = \frac{\pi^2}{8}.$$

and
$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} f(x) \cos nx dx + \frac{1}{\pi} \int_{0}^{\pi} f(x) \cos nx dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} 0 \cos nx \, dx + \frac{1}{\pi} \int_{0}^{\pi} \frac{\pi x}{4} \cos nx \, dx$$

$$= 0 + \frac{1}{4} \int_{0}^{\pi} x \cos nx dx = \frac{1}{61} + \frac{1}{12} \sin \frac{1}{6} + \frac{1}{12} \sin \frac{1}{6} + \frac{1}{12} \sin \frac{1}{6} = \frac{1}{12} \sin \frac{1}{12} + \frac{1}{12} \sin \frac{1}{6} = \frac{1}{12} \sin \frac{1}{12} + \frac{1}{12} \sin \frac{1}{12} = \frac{1}{12} \sin \frac{1}{12} =$$

$$= \frac{1}{4n} \left[x \sin nx \right]_{0}^{\pi} - \frac{1}{4n} \int_{0}^{\pi} \sin nx \, dx$$

$$=0+\frac{1}{4n^2}[\cos nx]_0^{\pi}$$

$$=\frac{1}{4n^2}\left[\cos n\pi - \cos 0\right] = \frac{1}{4n^2}\left\{(-1)^n - 1\right\}.$$

Finally,
$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} f(x) \sin nx dx + \frac{1}{\pi} \int_{0}^{\pi} f(x) \sin nx dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} 0. \sin nx dx + \frac{1}{\pi} \int_{0}^{\pi} \frac{\pi x}{4} \sin nx dx$$

$$= 0 + \frac{1}{4} \int_{0}^{\pi} x \sin nx \, dx$$

$$= -\frac{1}{4n} \left[x \cos nx \right]_{0}^{\pi} + \frac{1}{4n} \int_{0}^{\pi} \cos nx dx$$

$$= \frac{1}{4n} [\pi \cos n\pi - 0] + \frac{1}{4n^2} [\sin nx] \frac{\pi}{0}$$

$$= -\frac{\pi}{4n}, (-1)^n + 0 = -\frac{\pi}{4n}. (-1)^n. : [\cos n\pi = (-1)^n]$$

Thus substituting the values of a_0 , a_n and b_n in (1) we get

$$f(x) = \frac{\pi^2}{16} + \sum_{n=1}^{\infty} \left[\frac{1}{4n} ((-1)^n - 1) \cos nx + \left\{ -\frac{\pi}{4n} (-1)^n \right\} \sin nx \right]$$

$$= \frac{\pi^2}{16} + \left[-\frac{2}{4.12} \cos x + 0 - \frac{2}{4.32} \cos 3x + 0 - \frac{2}{4.52} \cos 5x + \dots \right]$$

$$-\frac{\pi}{4} \left[-\frac{\sin x}{1} + \frac{1}{2} \sin 2x - \frac{1}{3} \sin 3x + \frac{1}{4} \sin 4x - \dots \right]$$

$$= \frac{\pi^2}{16} - \frac{1}{2} \left[\frac{\cos x}{1^2} + \frac{\cos 3x}{3^2} + \frac{\cos 5x}{5^2} + \dots \right]$$

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

Now
$$f(\pi) = \frac{1}{2}[f(-\pi) + f(\pi)] = \frac{1}{2} \left(O + \frac{\pi^2}{4} \right) = \frac{\pi^2}{8}$$
.

Math. Method - 14

Therefore, putting $x = \pi$ in (2) we get

Therefore, putting
$$x$$

$$f(\pi) = \frac{\pi^2}{8} = \frac{\pi^2}{16} - \frac{1}{2} \left[\frac{\cos \pi}{1^2} + \frac{\cos 3\pi}{3^2} + \frac{\cos 5\pi}{5^2} + \dots \right]$$

$$+ \frac{\pi}{4} \left[\frac{\sin \pi}{1} - \frac{\sin 2\pi}{2} + \frac{\sin 3\pi}{3} - \dots \right]^{\frac{\pi}{4}}$$

or,
$$\frac{\pi^2}{8} = \frac{\pi^2}{16} - \frac{1}{2} \left[-\frac{1}{1^2} - \frac{1}{3^2} - \frac{1}{5^2} - \dots \right] + 0$$

or,
$$\frac{\pi^2}{16} = \frac{1}{2} \left[1 + \frac{1}{3^2} + \frac{1}{5^2} + \dots \right]$$

or,
$$\frac{\pi^2}{8} = 1 + \frac{1}{3^2} + \frac{1}{5^2} + \dots$$

Example 14. If f(x) is given by

$$f(x) = \begin{cases} 1 & \text{when } 0 \le x \le \pi \\ -1 & \text{when } -\pi \le x \ge 0 \end{cases}$$
when $0 \le x \le \pi$

expand f(x) in the Fourier series. Hence deduce

$$\frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} - \dots$$

[C. U. P 1975, 1979]

Solution: By definition of the Fourier series we have

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) (1)$$

where
$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx \, a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx \, (n \neq 0)$$

and
$$b_n = \int_{-\pi}^{\pi} f(x) \sin nx \, dx$$

Now
$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \int_{0}^{0} f(x) dx + \frac{1}{\pi} \int_{0}^{\pi} f(x) dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} (-1) dx + \frac{1}{\pi} \int_{0}^{\pi} \frac{1}{1} dx$$

$$= -\frac{1}{\pi} [x]^{O} + \frac{1}{\pi} [x]^{\pi}$$

$$= -\frac{1}{\pi} (o + \pi) + \frac{1}{\pi} (\pi - o) = -1 + 1 = 0.$$

and
$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} f(x) \cos nx dx + \frac{1}{\pi} \int_{0}^{\pi} f(x) \cos nx dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} (-1) \cos nx dx + \frac{1}{\pi} \int_{0}^{\pi} 1 \cdot \cos nx dx$$

$$\frac{1}{\pi n} [\sin nx]_{-\pi}^{0} + \frac{1}{\pi n} [\sin nx]_{0}^{\pi}$$

$$= -\frac{1}{\pi n} \left(\sin o + \sin n\pi \right) + \frac{1}{\pi n} \left(\sin n\pi - \sin o \right) = 0.$$

since $\sin \theta = 0$, $\sin n\pi = 0$. The collection of the collection of

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} f(x) \sin nx dx + \frac{1}{\pi} \int_{0}^{\pi} f(x) \sin nx dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} \frac{dx}{(-1) \sin nx} dx + \frac{1}{\pi} \int_{0}^{\pi} \frac{dx}{(-1) \sin nx} dx$$

$$= \frac{1}{\pi n} [\cos nx]_{-\pi}^{0} - \frac{1}{\pi n} [\cos nx]_{0}^{0}$$

$$= \frac{1}{\pi n} (\cos 0 - \cos n\pi) - \frac{1}{\pi n} (\cos n\pi - \cos 0)$$

$$=\frac{2}{\pi n}(\cos 0 - \cos n\pi) = \frac{2}{\pi n}(1 - (-1)^n).$$

Therefore, putting the values of a_0 , a_n and b_n in (1), we get

$$\int (x) = 0 + 0 + \sum_{n=1}^{\infty} \frac{2}{\pi n} (1 - (-1)^n) \sin nx.$$

$$= \frac{2}{\pi} \left[\frac{2 \sin x}{1} + 0 + \frac{2 \sin 3x}{3} + 0 + \frac{2 \sin 5x}{5} + \dots \right]$$

$$= \frac{4}{\pi} \left[\frac{\sin x}{1} + \frac{\sin 3x}{3} + \frac{\sin 5x}{5} + \dots \right] (2)$$

Now since $0 < x < \pi$

if $x = \pi/2$, f(x) = 1. Hence putting $x = \pi/2$ in (2), we get

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

Example 15. Find the Fourier series expansion of the function below, having period 2π :

function below, having period
$$2\pi$$
:
$$f(x) = \begin{cases} -x & \text{if } -\pi < x < 0 \\ x & \text{if } 0 < x < \pi. \end{cases}$$
[D. U. P. 1985]

Solution: By the definition of the Fourier series we have

$$f(x) = \frac{a_n}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) (1)$$

$$m = 1$$

$$where a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx, a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$$

$$and b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$$

$$\int_{-\pi}^{\pi} f(x) \sin nx dx$$

Now
$$a_n = \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \int_{-\pi}^{0} f(x) dx + \frac{1}{\pi} \int_{0}^{\pi} f(x) dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} (-x) dx + \frac{1}{\pi} \int_{0}^{\pi} x dx$$

$$= -\frac{1}{\pi} \left[\frac{x^2}{2} \right]_{-\pi}^{0} + \frac{1}{\pi} \left[\frac{x^2}{2} \right]_{0}^{\pi}$$

$$= -\frac{1}{\pi} \left(0 - \frac{\pi^2}{2} \right) + \frac{1}{\pi} \left(\frac{\pi^2}{2} - 0 \right)$$

$$= \frac{\pi}{2} + \frac{\pi}{2} = \pi.$$

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and
$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} f(x) \cos nx \, dx + \frac{1}{\pi} \int_{0}^{\pi} f(x) \cos nx \, dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} (-x) \cos nx \, dx + \frac{1}{\pi} \int_{0}^{\pi} x \cos nx \, dx$$

$$= -\frac{1}{\pi n} \left[x \sin nx \right]_{-\pi}^{0} + \frac{1}{\pi n} \int_{-\pi}^{0} \sin nx \, dx$$

$$= -\frac{1}{\pi n} \left[x \sin nx \right]_{-\pi}^{0} - \frac{1}{\pi n} \int_{-\pi}^{\pi} \sin nx \, dx$$

$$= 0 - \frac{1}{\pi n^2} \left[\cos nx \right]_{-\pi}^{0} + 0 + \frac{1}{\pi n^2} \left[\cos nx \right]_{0}^{\pi}$$

$$= -\frac{1}{\pi n^2} \left[\cos 0 - \cos n\pi \right] + \frac{1}{\pi n^2} \left[\cos n\pi - \cos 0 \right]$$

$$= \frac{2}{\pi n^2} \left[\cos n\pi - \cos 0 \right] = \frac{2}{\pi n^2} \left[-1 \right]_{n-1}^{n-1} \right]$$
Finally, $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx$

$$= \frac{1}{\pi} \int_{-\pi}^{0} f(x) \sin nx \, dx + \frac{1}{\pi} \int_{0}^{\pi} f(x) \sin nx \, dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} (-x) \sin nx \, dx + \frac{1}{\pi} \int_{0}^{\pi} \cos nx \, dx$$

$$= \frac{1}{n\pi} \left[x \cos nx \right]_{-\pi}^{0} - \frac{1}{n\pi} \int_{0}^{\pi} \cos nx \, dx$$

$$= \frac{1}{n\pi} \left[x \cos nx \right]_{-\pi}^{0} - \frac{1}{n\pi} \int_{0}^{\pi} \cos nx \, dx$$

$$= \frac{1}{n\pi} \left[x \cos nx \right]_{-\pi}^{\pi} + \frac{1}{n\pi} \int_{0}^{\pi} \cos nx \, dx$$

$$= \frac{1}{n\pi} \left[x \cos nx \right]_{-\pi}^{\pi} + \frac{1}{n\pi} \int_{0}^{\pi} \cos nx \, dx$$

$$= \frac{1}{n\pi} \left[x \cos nx \right]_{-\pi}^{\pi} + \frac{1}{n\pi} \int_{0}^{\pi} \cos nx \, dx$$

$$-\frac{1}{\pi n} \left[\pi \cos n\pi + 0 \right] + \frac{1}{\pi n^2} \left[\sin nx \right]_0^{\pi}$$

$$= \frac{\cos n\pi}{n} - \frac{\cos n\pi}{n} + 0 = 0.$$

Now putting the values of a_0 , a_n and b_n in (1) we get

$$f(x) = \frac{\pi}{2} + \sum_{n=1}^{\infty} \frac{2}{\pi n^2} \{(-1)^n - 1\} \cos nx + 0$$

$$= \frac{\pi}{2} + \left[-\frac{2 \cdot 2}{\pi 1^2} \cos x + 0 - \frac{2 \cdot 2}{\pi 3^2} \cos 3x + 0 - \frac{2 \cdot 2}{\pi \cdot 5^2} \cos 5x + \dots \right]$$

$$= \frac{\pi}{2} - \frac{4}{\pi} \left[\frac{\cos x}{1^2} + \frac{\cos 3x}{3^2} + \frac{\cos 5x}{5^2} + \dots \right].$$

Example 16. Find the Fourier series for the function f(x) the interval $(-\pi, \pi)$ where

the interval
$$(-\pi, \pi)$$
 where
$$f(x) = \begin{cases} \pi + x & \text{when } -\pi \angle x \angle 0 \\ \pi - x & \text{when } 0 \angle x \angle \pi. \end{cases}$$
[C. U. P. 19]

Solution: By definition of the Fourier series, we have

$$f(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) \quad (1)$$

$$n = 1$$
where $a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx$, $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$
and $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$.

Now $a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx + \frac{1}{2\pi} \int_{0}^{\pi} f(x) dx$

$$= \frac{1}{2\pi} \int_{-\pi}^{0} f(x) dx + \frac{1}{2\pi} \int_{0}^{\pi} f(x) dx$$

$$= \frac{1}{2\pi} \int_{-\pi}^{0} (\pi + x) dx + \frac{1}{2\pi} \int_{0}^{\pi} (\pi - x) dx$$

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FOURIER SERIES AND FOURIER INTEGRALS
$$= \frac{1}{2\pi} \left[\pi x + \frac{x^2}{2} \right]_{-\pi}^{0} + \frac{1}{2\pi} \left[\pi x - \frac{x^2}{2} \right]_{0}^{\pi}$$

$$= \frac{1}{2\pi} \left[0 + \pi^2 - \frac{\pi^2}{2} + 0 + \pi^2 - \frac{\pi^2}{2} \right] = \frac{1}{2\pi} \times \pi^2 = \frac{\pi}{2}$$

$$and a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} f(x) \cos nx dx + \frac{1}{\pi} \int_{0}^{\pi} f(x) \cos nx dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} (\pi + x) \cos nx dx + \frac{1}{\pi} \int_{0}^{\pi} (\pi - x) \cos nx dx$$

$$= \frac{1}{\pi} \left[\pi \int_{-\pi}^{0} \cos nx dx + \int_{-\pi}^{0} x \cos nx dx + \pi \int_{0}^{\pi} \cos nx dx \right]$$

$$= \frac{1}{\pi} \left[\frac{\pi}{n} \left[\sin nx \right]_{-\pi}^{0} + \frac{1}{n} \left[x \sin nx \right]_{-\pi}^{\pi} - \frac{1}{n} \int_{0}^{\pi} \sin nx dx + \frac{\pi}{n} \left[\sin nx \right]_{0}^{\pi}$$

$$= \frac{1}{\pi} \left[x \sin nx \right]_{0}^{\pi} + \frac{1}{\pi} \int_{0}^{\pi} \sin nx dx$$

$$= \frac{1}{\pi} \left[x \sin nx \right]_{0}^{\pi} + \frac{1}{\pi} \int_{0}^{\pi} \sin nx dx$$

 $= \frac{1}{\pi} \left[0 + \frac{1}{n^2} \left[\cos nx \right]_{-\pi}^{0} + 0 - \frac{1}{n^2} \left[\cos nx \right]_{0}^{\pi} \right]$ $= \frac{1}{\pi n^2} \left[\cos 0 - \cos n\pi - \cos n\pi + \cos 0 \right]$ $= \frac{2}{\pi n^2} \left[1 - \cos n\pi \right]_{-\pi}^{\pi} = \frac{2}{\pi n^2} \left[1 - (-1)^n \right]_{-\pi}^{\pi}$

Finally,
$$b_{n} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} f(x) \sin nx dx + \frac{1}{\pi} \int_{0}^{\pi} f(x) \sin nx dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} (\pi + x) \sin nx dx + \frac{1}{\pi} \int_{0}^{\pi} (\pi - x) \sin nx dx$$

$$= \frac{1}{\pi} \left[\pi \int_{-\pi}^{0} \sin nx dx + \int_{-\pi}^{0} x \sin nx dx + \frac{1}{\pi} \int_{0}^{\pi} x \sin nx dx \right]$$

$$= \frac{1}{\pi} \left[-\frac{\pi}{n} \left[\cos nx \right]_{-\pi}^{0} + \frac{1}{n} \left[x \cos nx \right]_{-\pi}^{0} + \frac{1}{n} \int_{-\pi}^{0} \cos nx dx \right]$$

$$= \frac{1}{\pi} \left[-\frac{\pi}{n} + \frac{\pi}{n} \cos n\pi + 0 - \frac{\pi}{n} \cos n\pi + \frac{1}{n^{2}} \left[\sin nx \right]_{-\pi}^{0} \right]$$

$$= \frac{1}{\pi} \cos n\pi + \frac{\pi}{n} + \frac{\pi}{n} \cos n\pi - \frac{1}{n^{2}} \left[\sin nx \right]_{0}^{\pi}$$

$$= \frac{1}{\pi} \times 0 = 0 \qquad \therefore b_{n} = 0.$$

Hence putting the values of a_0 , a_n and b_n in (1), we get

$$f(x) = \frac{\pi}{2} + \sum_{n=1}^{\infty} \frac{2}{\pi n^2} \left\{ 1 - (-1)^n \right\} \cos nx + 0$$

$$= \frac{\pi}{2} + \frac{2}{\pi \cdot 1^2} \cdot 2 \cos x + 0 + \frac{2}{\pi \cdot 3^2} \cdot 2 \cos 3x + 0$$

$$+ \frac{2}{\pi \cdot 5^2} \cdot 2 \cos 5x + \dots$$

$$= \frac{\pi}{2} + \frac{4}{\pi} \left[\frac{\cos x}{1^2} + \frac{\cos 3x}{3^2} + \frac{\cos 5x}{5^2} + \dots \right]$$

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