

§10.4#5) Let $f(x) = -1$ for $0 < x < 1$. Compute the Fourier sine series for $f(x)$.

The idea is simply to extend f to an odd function f_0 on $-1 < x < 1$ and compute the Fourier series of that. It will necessarily only have sine terms due to the odd character of f_0 . We don't have to find f_0 but that's what motivates,

$$b_n = \frac{2}{T} \int_0^T f(x) \sin\left(\frac{n\pi x}{T}\right) dx$$

$$= 2 \int_0^1 -\sin(n\pi x) dx$$

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

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

$$\Rightarrow f(x) \sim \sum_{n=1}^{\infty} \frac{2}{n\pi} [(-1)^n - 1] \sin(n\pi x)$$

We can simplify the boxed answer by noting n even yields trivial terms, thus simplify to case $n = 2k-1$ for $k \geq 1$ and then $(-1)^n - 1 = (-1)^{2k-1} - 1 = (-1)^{-1} - 1 = -2$ thus

$$f(x) \sim \sum_{k=1}^{\infty} \frac{-4}{2k-1} \sin[(2k-1)\pi x]$$

§10.4#13) Find Fourier cosine series for e^x on $0 < x < 1$.

We calculate $a_0 = 2 \int_0^1 e^x dx = 2(e-1)$. Then for $n \geq 1$

$$a_n = 2 \int_0^1 e^x \cos(n\pi x) dx$$

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

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

Thus

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

Remark: It is hopefully becoming clear that integration is key to find Fourier Expansions. Straight-forward, but tedious.

§10.4#17) Solve the heat flow problem

$$\frac{\partial u}{\partial t} = 5 \frac{\partial^2 u}{\partial x^2} \text{ for } 0 < x < \pi, t > 0 \text{ and}$$

$$u(x, 0) = f(x) = 1 - \cos(2x) \text{ for } 0 < x < \pi$$

$$\text{and } u(0, t) = u(\pi, t) = 0 \text{ for } t > 0 \text{ } \left. \vphantom{\frac{\partial u}{\partial t}} \right\} \text{Boundary Conditions (BC's)}$$

The Fourier cosine series for $f(x)$ is given, however the solⁿ to the heat flow problem (1)-(2)-(3) on pg. 606-609 is naturally given in terms of the Fourier sine series, thus we compute the Fourier sine series,

Let $n \in \mathbb{N}$,

$$b_n = \frac{2}{\pi} \int_0^\pi (1 - \cos(2x)) \sin(nx) dx$$

$$= \frac{2}{\pi} \int_0^\pi \sin(nx) dx - \frac{2}{\pi} \int_0^\pi \cos(2x) \sin(nx) dx \rightarrow$$

$$\begin{aligned} \cos A \sin B &= \frac{1}{2} (e^{iA} + e^{-iA}) \frac{1}{2i} (e^{iB} - e^{-iB}) \\ &= \frac{1}{4i} (e^{i(A+B)} - e^{-i(A+B)}) - \frac{1}{4i} (e^{i(A-B)} - e^{-i(A-B)}) \\ &= \frac{1}{2} \sin(A+B) - \frac{1}{2} \sin(A-B) \end{aligned}$$

Let $A=2x, B=nx$

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

$$= \frac{-2}{n\pi} [\cos(n\pi) - 1] - \frac{1}{\pi} \int_0^\pi \sin((2+n)x) dx + \frac{1}{\pi} \int_0^\pi \sin((2-n)x) dx$$

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

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

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

If n is even then $1 - (-1)^n = 0$ thus $n = 2k - 1$ for $k \in \mathbb{N}$ yield the nontrivial terms, note $1 - (-1)^{2k-1} = 1 + 1 = 2$.

$$b_{2k-1} = \frac{4}{n\pi} - \frac{2}{(2+n)\pi} + \frac{2}{(2-n)\pi} \quad (n = 2k-1)$$

$$\text{Thus } b_{2k-1} = \frac{1}{\pi} \left[\frac{4}{2k-1} - \frac{2}{2+2k-1} + \frac{2}{2-2k+1} \right]$$

Consequently the solⁿ (noting $\beta = 5$ and using Eqⁿ (11) on p. 608),

$$u(x, t) = \sum_{k=1}^{\infty} \frac{2}{\pi} \left[\frac{2}{2k-1} - \frac{1}{2k+1} - \frac{1}{2k-3} \right] e^{-5(2k-1)^2 t} \sin[(2k-1)x]$$

(we rewrote Eqⁿ (11) as to sum over odd n which is conveniently described by summing $k=1, 2, \dots$ and replacing n with $2k-1$.)