

1. Compute the Fourier series for each of the following functions. Assume that the functions are periodically extended out of the stated intervals.

$$\begin{aligned} a) f(x) &= \sin^2 x, & -\pi \leq x \leq \pi & & T = 2\pi \\ b) f(x) &= \begin{cases} 0 & -\pi \leq x < 0 \\ x & 0 \leq x < \pi \end{cases} & & & T = 2\pi \\ c) f(x) &= (1 - x^2) & -1 \leq x \leq 1 & & T = 2 \end{aligned}$$

2. Consider an even function $f(t)$, piecewise continuous and periodic, its period being T . Which of the following expansions is (or are) correct expressions for the Fourier series of $f(t)$?

$$\begin{aligned} a) \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos(n\omega t), & \text{ donde } \omega = 2\pi/T, a_n = \frac{2}{T} \int_0^T f(x) \cos(n\omega x) dx \\ b) \frac{b_0}{2} + \sum_{n=1}^{\infty} b_n \cos(n\omega t), & \text{ donde } \omega = 2\pi/T, b_n = \frac{2}{T} \int_{-T/4}^{3T/4} f(x) \cos(n\omega x) dx \\ c) \frac{c_0}{2} + \sum_{n=1}^{\infty} c_n \cos(n\Omega t), & \text{ donde } \Omega = \pi/T, c_n = \frac{1}{T} \int_0^{2T} f(x) \cos(n\Omega x) dx \\ d) \sum_{n=-\infty}^{\infty} d_n e^{in\omega t}, & \text{ donde } \omega = 2\pi/T, d_n = \frac{1}{T} \int_0^T f(x) e^{-in\omega x} dx \end{aligned}$$

Compute in each case the four first terms of the expansion of the constant function $f(t) = 1$

3. Consider functions $f(x)$ whose values in the interval $(0, \pi)$ match those of the cosine function. a) Plot one such function $f(x)$, periodic of period π , and compute its Fourier series expansion. b) Find a Fourier series only with sines and another with cosines for functions $f(x)$, and plot them. Will the partial sums give rise to Gibbs' phenomenon?

4. From a function $f(x)$ defined for $0 \leq x \leq L$, we can obtain both a sine or cosine series by using the odd and even extensions of F , respectively. These are not the only possibilities; here we shall show how to compute other Fourier series that agree with $f(x)$ on its domain

a) Extend f to $(L, 2L]$ in some way. Next extend the new function to $(-2L, 0)$ as an odd function, and, hence, to the whole real line as a periodic function of period $4L$. Show that to this final function there corresponds a Fourier series in sines of the form

$$f(x) = \sum_{n=1}^{\infty} b_n \sin(n\pi x/2L)$$

where

$$b_n = \frac{1}{L} \int_0^{2L} dx f(x) \sin(n\pi x/2L).$$

b) Let us now extend f to $(L, 2L]$ so that it be symmetric with respect to $x = L$, that is, $f(2L - x) = f(x)$ for $0 \leq x \leq L$. Now extend the function to $(-2L, 0)$ as an odd function, and hence to the whole real line as periodic function of period $4L$. Show that to this final function there corresponds a Fourier series in sines of the form

$$f(x) = \sum_{n=1}^{\infty} b_n \sin[(2n-1)\pi x/2L]$$

where

$$b_n = \frac{2}{L} \int_0^L f(x) \sin[(2n-1)\pi x/2L] dx$$

Both series converge to the original function in the interval $(0, L)$. As a matter of fact, the second one converges to the original function in the interval $(0, L]$ (Why?).

5. Compute the Fourier series expansion of the function $f(x) = x$ in the interval $(-\pi, \pi)$. Use this expansion to prove

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

6. Compute the Fourier series expansion of the function $f(x) = \exp(x)$ in the interval $(-1, 1)$. What is the value of the expansion at the point $x = 2$?

7. Integrate term by term the expansion of the previous example. Now, by expanding in the same interval an appropriate function, show that $\int dx \exp(x) = \exp(x) + c$!! Prove the following identity:

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

What would happen if we were to differentiate term by term the expansion of the previous example? Show that one would be led to the following nonsensical statement: $\sum_{m=1}^{\infty} (-1)^m = -1/2$.

8. Consider a square periodic wave, of period T . Show that low-pass filter need not be very good in order to allow most of the power through (that is, compute how many harmonics are required for the transmission of 90% of the power).

9. Check that the Fourier expansion of the function $f(x) = |x|$ in the interval $(-\pi, \pi)$ is

$$f(x) = \frac{\pi}{2} - \frac{4}{\pi} \sum_{m=0}^{\infty} \frac{\cos(2m+1)x}{(2m+1)^2}.$$

Integrate term by term, and compute the following series

$$\sum_{m=0}^{\infty} \frac{(-1)^m}{(2m+1)^3}.$$