MATH 302-010 Prof. D. A. Edwards Ordinary Differential Equations Dec. 4, 2024

Sine and Cosine Series

We derived in class that the Fourier cosine series for the function

 $f(x) = x^2 \cos x, \qquad x \in (-\pi, \pi)$

is given by

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

Note that f(x) is smooth in its domain, but f' is discontinuous at $x = \pm \pi$.

Below are plotted the extension of the function f to the domain $x \in (-3\pi, 3\pi)$ (thickest line), as well as the Fourier series taking the first three, four, and five terms in the sum.



In increasing order of thickness: Fourier series keeping the first three, four, and five terms in the series, as well as f(x) vs. x. The Fourier sine series f_s for the odd extension of the function f(x) = x(1-x), $x \in [0,1]$ to the region $x \in [-1,1]$ is given by



In increasing order of thickness: f_s keeping the first one, two, and three nonzero terms in the series, as well as the odd extension of f(x) vs. x.

Remarks

- 1. The terms decay quickly (like n^{-3}).
- 2. The Fourier coefficient is zero if n is even.

The Fourier cosine series f_c for the even extension of the function f(x) = x(1-x), $x \in [0, \pi]$ to the region $x \in [-\pi, \pi]$ is given by

$$f_{\rm c}(x) = \frac{1}{6} - \frac{2}{\pi^2} \sum_{n=2}^{\infty} \frac{(-1)^n + 1}{n^2} \cos n\pi x.$$

Below is plotted the even extension of the function f to the domain $x \in [-1, 1]$ (thickest line), as well as f_c taking the first several terms in the sum. Note that since the extension has a jump in f', we see that the terms decay slowly.



In increasing order of thickness: f_c keeping the first two, three, and four nonzero terms in the series, as well as the even extension of f(x) vs. x.

Remarks

- 1. The terms do not decay as quickly (like n^{-2}). As a result, you need more of them to get the same accuracy as the sine series.
- 2. The series solutions are most inaccurate where the solution has a kink.
- 3. The Fourier coefficient is zero if n is odd.

