Analysis III

Prof. F. Da Lio ETH Zürich Autumn 2019

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Serie 6

<u>You need to know</u>: Fourier series, half-range expansion, complex Fourier series.

1. Consider the function

$$f(\mathbf{x}) = \begin{cases} \mathbf{x}, & 0 \leqslant \mathbf{x} \leqslant \frac{\pi}{2} \\ \frac{\pi}{2}, & \frac{\pi}{2} \leqslant \mathbf{x} \leqslant \pi \end{cases}$$

- a) Extend f to an even function on the interval $[-\pi, \pi]$ and then finally to an even, 2π -periodic function on \mathbb{R} and call this function f_e . Sketch the graph of f_e and find its Fourier series.
- **b)** Do the same for the odd, 2π -periodic extension¹ of f (call this f_o).
- 2. Find the Fourier series of the 2L-periodic extension of

$$f(x) = x, \quad x \in [-L, L)$$

considered in Exercise 5.a) of Serie 5.

3. Find the complex Fourier series of the same function f(x) considered in the previous exercise. Verify that the coefficients c_n of this series

$$\sum_{n=-\infty}^{+\infty} c_n e^{i\frac{n\pi}{L}x}$$

are related as written in the script to the real coefficients a_n, b_n found in the previous exercise.

If you have not computed it before: the real Fourier series of f is

$$\sum_{n=1}^{+\infty} (-1)^{n+1} \frac{2L}{\pi n} \sin\left(\frac{n\pi}{L}x\right) \quad \rightsquigarrow \quad \begin{cases} a_n = 0\\ b_n = (-1)^{n+1} \frac{2L}{\pi n} \end{cases}$$

¹To be precise, we can't extend f to an odd, periodic function everywhere because $f(\pi) = \pi$ is not zero. The problematic points are $\pi + 2k\pi$, $k \in \mathbb{Z}$. Let's assign to these points the value π .

Exercises on old topics: Laplace Transform

4. Find the solution $y:[0,\infty) \to \mathbb{R}$ of the following integral equation:

$$y(t) + \int\limits_0^t y(\tau) \cosh(t-\tau) \, d\tau = t + e^t.$$

5. Find the inverse Laplace transform of

$$\frac{s}{(s^2-16)^2}$$

by using

- a) the differentiation rule: $\mathcal{L}'(f) = -\mathcal{L}(tf(t)).$
- **b)** the integration rule: $\int_{s}^{+\infty} \mathcal{L}(f)(s') ds' = \mathcal{L}\left(\frac{f(t)}{t}\right)(s).$

Hand in by: Thursday 31 October 2019.