

11/8/2017.

Vector.

$$\vec{V} = v_x \hat{x} + v_y \hat{y} + v_z \hat{z} \quad \text{vector.}$$

$$v_x = \hat{x} \cdot \vec{V} \quad \text{components.}$$

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

↑ components ↑ basis vectors

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

$$\langle \cos nx \rangle = \langle \sin nx \rangle = 0$$

$$= \frac{1}{2} a_0 \cdot 2\pi \quad \left| \quad a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx \right.$$

$$\int_{-\pi}^{\pi} f(x) \cos px dx = \int_{-\pi}^{\pi} \left[\frac{1}{2} a_0 + \sum a_n \cos nx + b_n \sin nx \right] \cos px dx$$

$$\langle \cos nx \cos px \rangle = \frac{1}{2} \delta_{nm}$$

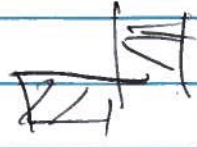
$$= a_p \cdot \frac{1}{2} \cdot 2\pi$$

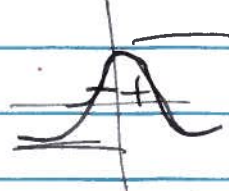
$$a_p = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos px dx$$

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

②

Example: $f(x) = \begin{cases} +1 & 0 < x < \pi \\ -1 & -\pi < x < 0 \end{cases}$

$\int_{-\pi}^{\pi} f(x) dx =$  $= 0$. odd function
 $\langle f \rangle = 0$

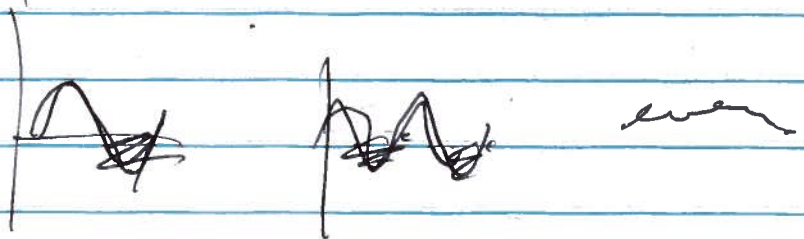
$\int_{-\pi}^{\pi} f(x) \cos px dx =$  $= 0$. ($x < 0$)
cancels ($x > 0$)

$\int_{-\pi}^{\pi} f(x) \sin px dx = \int_{-\pi}^{\pi} \text{sgn}(x) \sin px dx$

$= 2 \int_0^{\pi} \sin px dx$

$= 2 \left[-\frac{1}{p} \cos px \right]_0^{\pi}$

$= \frac{2}{p} (1 - (-1)^p) = \begin{cases} \frac{4}{p} & p \text{ odd} \\ 0 & p \text{ even} \end{cases}$



$$\int_{-\pi}^{\pi} f(x) \sin x dx = \frac{4}{\pi} (\text{odd}) = \frac{4}{\pi}$$

$$\text{series} = \sum_{\substack{n=1 \\ \text{odd}}}^{\infty} \frac{4}{\pi} \sin nx$$

$$-\ln(1-z) = z + \frac{1}{2}z^2 + \dots = \sum_{n=1}^{\infty} \frac{1}{n} z^n$$

$$\ln(1+z) = z - \frac{1}{2}z^2 + \dots = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} z^n$$

$$\sum_{n \text{ odd}} \frac{1}{n} z^n = \frac{1}{2} \ln \left(\frac{1+z}{1-z} \right)$$

$$z = e^{ix}$$

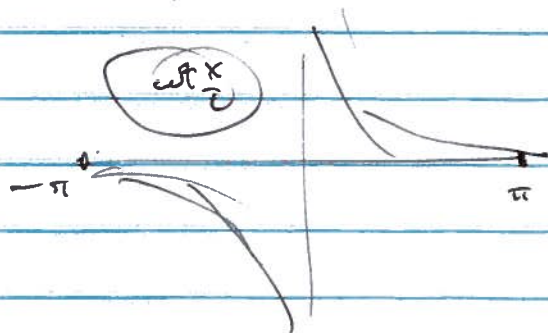
$$\text{series} \rightarrow \text{Im} \left[\frac{4}{\pi} \cdot \frac{1}{2} \ln \left(\frac{1+e^{ix}}{1-e^{ix}} \right) \right]$$

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

$$= \frac{2i \sin x}{2-2\cos x} = \frac{4i \sin x \cos \frac{x}{2}}{4 \sin^2 \frac{x}{2}} = i \cot \frac{x}{2}$$

$$\text{Im}(\ln) = \text{phase} = +\pi/2 \quad (\cot \frac{x}{2} > 0)$$

$$-\pi/2 \quad (\cot \frac{x}{2} < 0)$$



Finite Series $f_N(x) = \frac{4}{\pi} \sum_{k=1}^N \frac{1}{k} \sin kx$

$f_N\left(\frac{(N+1)\pi}{N}\right) = \frac{4}{\pi} \sum_{k=1}^N \frac{1}{k} \sin\left(k\left(\pi - \frac{\pi}{N}\right)\right)$

$\sin\left(\pi - \frac{k\pi}{N}\right) = \cos\left(\frac{k\pi}{N}\right)$

$= \frac{4}{\pi} \sum_{k=1}^N \frac{1}{k} \sin \frac{2k\pi}{N} \frac{(\pi/N)}{(\pi/N)}$

$= \frac{2}{\pi} \sum_{k=1}^N \frac{\sin\left(\frac{2k\pi}{N}\right)}{\left(\frac{2k\pi}{N}\right)} \left(\frac{2\pi}{N}\right)$

let $y = \frac{2k\pi}{N}$
 $dy = \frac{2\pi}{N} dk$

$= \frac{2}{\pi} \sum_{k=1}^N \frac{\sin y}{y} dy \rightarrow \frac{2}{\pi} \int_0^{\pi} \frac{\sin y}{y} dy$

Sin Integral $(\pi) = 1.85193705 \dots \left(\frac{\pi}{2} \rightarrow \frac{\pi}{2}\right)$

$\times \left(\frac{2}{\pi}\right)$ overshoot $\rightarrow 1.1789797444 \dots$

"Gibbs overshoot"

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$$\int_{-\pi}^{\pi} f(x) \sin nx \, dx \rightarrow 0$$

$$b_n \rightarrow$$

$$\int_{-\pi}^{\pi} f(x) \cdot \cos nx \, dx = 2 \int_0^{\pi} \frac{x}{\pi} \cos nx \, dx.$$

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

$$\left\{ \begin{array}{l} \frac{4}{\pi^2 n^2} (-1)^n \quad n \text{ odd} \\ 0 \quad n \text{ even} \end{array} \right.$$

$d = \text{square wave} \cdot \frac{1}{\pi}$

$$\text{triangle wave} = \frac{1}{2} - \sum_{n=1, \text{ odd}} \frac{4}{\pi^2 n^2} \cos nx$$

$$x = \pi \quad 1 = \frac{1}{2} - \sum_{n=1, \text{ odd}} \frac{4}{\pi^2 n^2} (-1)^n$$

$$\sum_{n=1, \text{ odd}} \frac{(-1)^n}{n^2}$$

$$\sum_{n=1, \text{ odd}} \frac{1}{n^2} = \frac{\pi^2}{4} \cdot \left(1 - \frac{1}{2}\right) = \frac{\pi^2}{8}$$

$$\left(1 - \frac{1}{2}\right) \left(\frac{\pi^2}{6}\right)$$

(HW 1) (contour integral)

Triangle wave doesn't overshoot

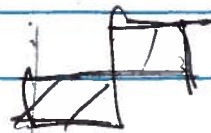
Dini's condition

$f(x)$ single-valued

finite # min/max



finite # discontinuities



$$\int_0^{2\pi} |f(x)| dx = \int_{-a}^a |f(x)| dx < \infty.$$

\Rightarrow series converges where f continuous

\Rightarrow (mid point) at jumps.

\Rightarrow $\sin nx = 0$ at $x=0, \pi$