

231 Outline Solutions Tutorial Sheet 10, 11 and 12.¹²

16 Febuary 2007

Problem Sheet 10

1. Find the Fourier series representation of the sawtooth function f defined by $f(x) = x$ for $-\pi < x < \pi$ and $f(x + 2\pi) = f(x)$.

Solution: f is odd so $a_n = 0$ for all n .

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} dx \, x \sin nx = - \left. \frac{x \cos nx}{n\pi} \right|_{-\pi}^{\pi} + \frac{1}{\pi} \int_{-\pi}^{\pi} \frac{\cos nx}{n}.$$

The integral on the RHS is zero since it is just a cosine integrated over a full period (or n periods). Thus $b_n = -2 \cos(n\pi)/n = -2(-1)^n/n$ which gives

$$f(x) = -2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \sin nx.$$

2. Establish that

$$\int_{-\pi}^{\pi} dx \sin mx \sin nx = \int_{-\pi}^{\pi} dx \cos mx \cos nx = 0,$$

if $m \neq n$ (both m and n are integers).

Solution: In this question m and n will be taken as positive integers. The problem can be tackled using complex exponentials or trig identities. Using the identity

$$2 \sin A \sin B = \cos(A - B) - \cos(A + B),$$

$$\int_{-\pi}^{\pi} dx \sin mx \sin nx = \frac{1}{2} \int_{-\pi}^{\pi} dx [\cos(m - n)x - \cos(m + n)x],$$

which is zero (integral of cosine over full periods) provided $m - n$ and $m + n$ are non-zero. To show that

$$\int_{-\pi}^{\pi} dx \cos mx \cos nx = 0,$$

use

$$2 \cos A \cos B = \cos(A + B) + \cos(A - B).$$

¹Conor Houghton, houghton@maths.tcd.ie, see also <http://www.maths.tcd.ie/~houghton/231>

²Including material from Chris Ford, to whom many thanks.

3. The periodic function f is defined by

$$f(x) = \begin{cases} \sin x & 0 < x < \pi \\ 0 & -\pi < x < 0 \end{cases}$$

and $f(x + 2\pi) = f(x)$.

(a) Represent $f(x)$ as a Fourier series.

Solution: This function is neither odd nor even, though the only non-zero b_n coefficient is $b_1 = \frac{1}{2}$ (since $f(x) = \frac{1}{2} \sin x + |\sin x|$ and $|\sin x|$ is even). Now to the a_n coefficients

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} dx \cos nx f(x) = \frac{1}{\pi} \int_0^{\pi} dx \cos nx \sin x$$

This can be computed via complex exponentials or through the identity

$$2 \sin A \cos B = \sin(A + B) + \sin(A - B):$$

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

Now $\cos(1+n)\pi = \cos(1-n)\pi = -(-1)^n$, and so

$$a_n = -\frac{1}{2\pi} (-(-1)^n - 1) \left(\frac{1}{1+n} + \frac{1}{1-n} \right) = \frac{1}{\pi} (1 + (-1)^n) \frac{1}{1-n^2}.$$

This is ambiguous for $n = 1$; it is trivial to check that $a_1 = 0$. Putting everything together

$$f(x) = \frac{1}{\pi} + \frac{2}{\pi} \sum_{n>0, \text{even}} \frac{\cos nx}{1-n^2} + \frac{1}{2} \sin x,$$

or

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

(b) Derive the remarkable formula

$$\frac{1}{2^2-1} + \frac{1}{4^2-1} + \frac{1}{6^2-1} + \dots = \frac{1}{2}.$$

Solution: $f(0) = 0$ leads to the amazing formula

$$\frac{1}{2^2-1} + \frac{1}{4^2-1} + \frac{1}{6^2-1} + \dots = \frac{1}{2}.$$

Problem Sheet 11

1. Express the following periodic functions ($l = 2\pi$) as complex Fourier series

(a)

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

where $a \in (0, \pi)$ is a constant.

Solution: $f(x) = \sum_{n \in \mathbb{Z}} c_n e^{inx}$ with

$$c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} dx e^{-inx} f(x) = \frac{1}{2\pi} \int_{-a}^a dx e^{-inx}$$

so that $c_0 = a/\pi$ and

$$c_n = \frac{1}{2\pi} \left. \frac{e^{-inx}}{-in} \right|_{-a}^a = \frac{1}{\pi n} \frac{e^{ian} - e^{-ian}}{2i} = \frac{1}{\pi n} \sin an.$$

(b)

$$f(x) = \frac{1}{2 - e^{ix}}.$$

Solution: This can be expanded as a geometric series which is exactly the complex Fourier series!

$$f(x) = \frac{1}{2 - e^{ix}} = \frac{1}{2} \frac{1}{1 - \frac{1}{2}e^{ix}} = \frac{1}{2} \sum_{n=0}^{\infty} \frac{1}{2^n} e^{inx}.$$

2. Show that the periodic function f defined by $f(x) = |x| - \frac{1}{2}\pi$ for $-\pi < x < \pi$ and $f(x + 2\pi) = f(x)$ has the Fourier series expansion

$$f(x) = -\frac{4}{\pi} \sum_{n>0, \text{ odd}} \frac{\cos nx}{n^2}.$$

Solution: f is even so $b_n = 0$ for all n .

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} dx \cos nx \left(|x| - \frac{1}{2}\pi \right).$$

A quick calculation gives $a_0 = 0$. For $n > 0$ use the fact that $\cos nx$ integrates to zero over a full period

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} dx |x| \cos nx = \frac{2}{\pi} \int_0^{\pi} dx x \cos nx$$

$$\begin{aligned}
&= \frac{2}{\pi} \left(\frac{x \sin nx}{n} \Big|_0^\pi - \int_0^\pi dx \frac{\sin nx}{n} \right) \\
&= 0 + \frac{2}{\pi} \frac{\cos nx}{n^2} \Big|_0^\pi = \frac{2}{\pi} \frac{((-1)^n - 1)}{n^2}.
\end{aligned}$$

Thus $a_n = 0$ if n is even and $a_n = -4/(\pi n^2)$ if n odd.

3. Use the Fourier series given in question 2 to compute the following sums

$$S_1 = 1 - \frac{1}{3^2} - \frac{1}{5^2} + \frac{1}{7^2} + \frac{1}{9^2} - \frac{1}{11^2} - \frac{1}{13^2} + \dots$$

$$S_2 = 1 + \frac{1}{3^4} + \frac{1}{5^4} + \frac{1}{7^4} + \dots$$

Remark: With calculations of this kind it makes sense to try a quick numerical check of your answer.

Solution: To compute S_1 set $x = \pi/4$ in the Fourier series quoted in question 1

$$f\left(\frac{\pi}{4}\right) = -\frac{4}{\pi} \frac{1}{\sqrt{2}} S_1.$$

Since $f(\frac{\pi}{4}) = -\frac{\pi}{4}$ one has

$$-\frac{\pi}{4} = -\frac{1}{\sqrt{2}} \frac{4}{\pi} S_1,$$

so that

$$S_1 = \frac{\sqrt{2}\pi^2}{16}.$$

ii) The average value of $|f|^2$ is

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} dx |f(x)|^2 = \frac{1}{2\pi} \int_{-\pi}^{\pi} dx \left(\left| x - \frac{1}{2}\pi \right| \right)^2 = \frac{1}{\pi} \int_0^{\pi} dx \left(x - \frac{1}{2}\pi \right)^2.$$

A short calculation gives that this is equal to $\pi^2/12$. Applying Parseval's theorem

$$\frac{\pi^2}{12} = \frac{1}{4}|a_0|^2 + \frac{1}{2} \sum_{n=1}^{\infty} (|a_n|^2 + |b_n|^2) = \frac{1}{2} \cdot \frac{16}{\pi^2} S_2,$$

and so

$$S_2 = \frac{\pi^4}{96}.$$

Problem Sheet 12

1. The Riemann zeta function is defined as follows

$$\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s} \quad (s > 1).$$

- (a) By applying Parseval's theorem for Fourier series to the sawtooth $f(x) = x$ for $-\pi < x < \pi$ compute

$$\zeta(2) = \sum_{n=1}^{\infty} \frac{1}{n^2}.$$

Solution: From earlier calculations, the Fourier coefficients for the sawtooth are $a_n = 0$ and $b_n = -2(-1)^n/n$. Applying Parseval's theorem:

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} dx \, x^2 = \frac{1}{2} \sum_{n=1}^{\infty} \frac{4}{n^2} = 2\zeta(2)$$

The LHS is just $\pi^2/3$ which gives $\zeta(2) = \pi^2/6$.

- (b) Consider the Fourier expansion of $f(x) = x^2$, $-\pi < x < \pi$, and use the result to show that

$$\zeta(4) = \sum_{n=1}^{\infty} \frac{1}{n^4} = \frac{\pi^4}{90}.$$

Solution: Consider $f(x) = x^2$ $-\pi < x < \pi$ an even function so that $b_n = 0$. The a_n can be obtained in the usual way (although one must integrate by parts twice). An alternative way is to integrate the Fourier series for the sawtooth

$$x = -2 \sum_{n=1}^{\infty} \frac{(-1)^n \sin nx}{n} \quad -\pi < x < \pi$$

Integration with respect to x yields

$$\frac{x^2}{2} = 2 \sum_{n=1}^{\infty} \frac{(-1)^n \cos nx}{n^2} + C,$$

where C is a constant of integration. This constant can be determined by integrating both sides from $x = -\pi$ to $x = \pi$:

$$\left. \frac{x^3}{6} \right|_{-\pi}^{\pi} = 2\pi C,$$

which gives $C = \pi^2/6$. According to Parseval's theorem the average value of $|f(x)|^2$ is given by the sum

$$\frac{1}{4} |a_0|^2 + \frac{1}{2} \sum_{n=1}^{\infty} (|a_n|^2 + |b_n|^2),$$

where a_n and b_n are the Fourier coefficients of f . For $f(x) = x^2$, $a_n = 4(-1)^n/n^2$ for $n > 0$ and $a_0 = 4C = 2\pi^2/3$. The average value of $|f(x)|^2 = x^4$ is given by

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} x^4 dx = \frac{\pi^4}{5}.$$

Applying Parseval's theorem

$$\frac{\pi^4}{5} = \frac{\pi^4}{9} + 8\zeta(4),$$

and so

$$\zeta(4) = \frac{\pi^4}{8} \left(\frac{1}{5} - \frac{1}{9} \right) = \frac{\pi^4}{90}.$$

2. Compute the Fourier transform of $f(x) = e^{-a|x|}$ where a is a positive constant. Use the result to show that

$$\int_{-\infty}^{\infty} dp \frac{\cos p}{1 + p^2} = \frac{\pi}{e}.$$

Solution:

$$\begin{aligned} \tilde{f}(k) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} dx e^{-ikx} f(x) \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} dx e^{-ikx} e^{-a|x|} = \frac{1}{2\pi} \left[\int_0^{\infty} dx e^{-ikx-ax} + \int_{-\infty}^0 dx e^{-ikx+ax} \right] \\ &= \frac{1}{2\pi} \left[-\frac{e^{-x(a+ik)}}{a+ik} \Big|_0^{\infty} - \frac{e^{x(a-ik)}}{a-ik} \Big|_{-\infty}^0 \right] \\ &= \frac{1}{2\pi} \left[\frac{1}{a+ik} + \frac{1}{a-ik} \right] = \frac{1}{\pi} \frac{a}{a^2 + k^2}. \end{aligned}$$

f can be represented as a Fourier integral

$$f(x) = \int_{-\infty}^{\infty} dk e^{ikx} \tilde{f}(k) = \frac{a}{\pi} \int_{-\infty}^{\infty} dk \frac{e^{ikx}}{a^2 + k^2}.$$

Setting $a = 1$ and $x = 1$ gives

$$e^{-1} = \frac{1}{\pi} \int_{-\infty}^{\infty} dk \frac{e^{ik}}{1 + k^2}.$$

Taking the real part (and multiplying by π)

$$\frac{\pi}{e} = \int_{-\infty}^{\infty} dk \frac{\cos k}{1 + k^2}.$$

3. Determine the Fourier transform of the Gaussian function

$$f(x) = e^{-\alpha x^2},$$

where α is a positive constant.

Solution: Completing the square

$$\int_{-\infty}^{\infty} dx e^{-\alpha x^2 + \beta x} = \int_{-\infty}^{\infty} dx e^{-\alpha(x - \frac{\beta}{2\alpha})^2 + \frac{1}{4}\beta^2/\alpha}.$$

Making the change of variables $y = x - \frac{\beta}{2\alpha}$ gives

$$\int_{-\infty}^{\infty} dx e^{-\alpha x^2 + \beta x} = e^{\frac{1}{4}\beta^2/\alpha} \int_{-\infty}^{\infty} dy e^{-\alpha y^2} = e^{\frac{1}{4}\beta^2/\alpha} \sqrt{\frac{\pi}{\alpha}},$$

using the standard Gaussian integral formula. This derivation assumes that β is real. However, we assume the result is valid for complex β to compute the Fourier transform of $f(x) = e^{-\alpha x^2}$:

$$\tilde{f}(k) = \frac{1}{2\pi} \int_{-\infty}^{\infty} dx e^{-ikx} e^{-\alpha x^2} = \frac{1}{2\pi} \cdot \sqrt{\frac{\pi}{\alpha}} e^{-\frac{1}{4}k^2/\alpha},$$

by formally taking $\beta = -ik$.