

21 November 2010

Questions

- (2) Revise Fourier series and Parseval's Theorem. Consider the Fourier expansion of $f(t) = t$, $-\pi < t < \pi$ with $f(t + 2\pi) = f(t)$ and use the result to show that

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}.$$

Solution: So first of all

$$c_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} t dt = 0 \quad (1)$$

since the integrand is odd. The other coefficients are given by

$$c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} t e^{-ikt} dt \quad (2)$$

Doing this by parts and using

$$e^{in\pi} = e^{-in\pi} = (-1)^n \quad (3)$$

gives

$$c_n = \frac{i(-1)^n}{n} \quad (4)$$

Now, we apply Parseval's theorem, since

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} t^2 dt = \frac{\pi^2}{3} \quad (5)$$

we get

$$\sum_{n=-\infty}^{-1} \frac{1}{n^2} + \sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{3} \quad (6)$$

Since there is an n^2 in the summand, the result is the same for the sum over negative and over positive numbers, so

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6} \quad (7)$$

- (2) Show that the Fourier transform of an even function is even, that is, if $f(-t) = f(t)$ then $\widehat{f}(-k) = \widehat{f}(k)$.

Solution: Assume that f is even, that is $f(-t) = f(t)$, then

$$\widehat{f}(-k) = \frac{1}{2\pi} \int_{-\infty}^{\infty} dx e^{ikt} f(t).$$

make the change of variables $s = -t$:

$$\widehat{f}(-k) = \frac{1}{2\pi} \int_{-\infty}^{\infty} ds e^{-iks} f(-s) = \frac{1}{2\pi} \int_{-\infty}^{\infty} ds e^{-iks} f(s) = \widehat{f}(k).$$

- (2) Use integration by parts to show that

$$\int_{-\infty}^{\infty} f(t) \frac{d}{dt} \delta(t) dt = -\dot{f}(0) \quad (8)$$

where we are using the notation

$$\frac{d}{dt} f(t) = \dot{f}(t) \quad (9)$$

Solution: So in

$$\int_{-\infty}^{\infty} f(t) \frac{d}{dt} \delta(t) dt \quad (10)$$

let $u = f(t)$ and $dv = \delta(t) dt$ so, by parts, we get

$$\int_{-\infty}^{\infty} f(t) \frac{d}{dt} \delta(t) dt = f(t) \delta(t) \Big|_{-\infty}^{\infty} - \int_{-\infty}^{\infty} \dot{f}(t) \delta(t) dt \quad (11)$$

The first term on the right hand side is zero because the delta function is zero when $t \neq 0$, we can evaluate the second term using the delta function, giving the answer.

- (2) By substituting $y = Ae^{rt}$ and solving for r obtain the solution to $\dot{y} - 3y = 0$, if $y(0) = 1$ calculate the value of A .

Solution: If $y = Ae^{rt}$ then $\dot{y} = A r e^{rt}$ so the equation becomes

$$A r e^{rt} - 3 A e^{rt} = 0 \quad (12)$$

so cancelling the $A e^{rt}$ we get $r = 3$. Now if $y(t) = A e^{3t}$ then $y(0) = A$, hence if $y(0) = 1$, $A = 1$ and we get

$$y(t) = e^{3t} \quad (13)$$

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