Lecture 3.2: Computing Fourier series and exploiting symmetry

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Exploiting symmetry

There are many shortcuts to computing Fourier series: $f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{L} + b_n \sin \frac{n\pi x}{L}$.

Definition

A function $f : \mathbb{R} \to \mathbb{R}$ is

- even if f(x) = f(-x) for all $x \in \mathbb{R}$,
- odd if f(x) = -f(-x) for all $x \in \mathbb{R}$.

even	odd	neither
x^n (even n)	$x^n \pmod{n}$	$x^2 + x^3$.
cos nx	sin <i>nx</i>	e^{inx} (= cos $nx + i \sin nx$)
symmetric about <i>y</i> -axis	symmetric about origin	neither

Why we care

If f is even, then
$$\int_{-L}^{L} f(x) dx = 2 \int_{0}^{L} f(x) dx.$$

If f is odd, then
$$\int_{-L}^{L} f(x) dx = 0.$$

Exploiting symmetry: $f(x) = \frac{a_0}{2} + \sum a_n \cos \frac{n\pi x}{L} + b_n \sin \frac{n\pi x}{L}$

Big shortcut

If *f* is even, then every $b_n = 0$:

$$b_n = \langle f, \sin \frac{n\pi x}{L} \rangle = \frac{1}{L} \int_{-L}^{L} \underbrace{f(x) \sin \frac{n\pi x}{L}}_{\text{even} \cdot \text{odd} = \text{odd}} dx = 0.$$

If *f* is odd, then every $a_n = 0$:

$$a_n = \langle f, \cos \frac{n\pi x}{L} \rangle = \frac{1}{L} \int_{-L}^{L} \underbrace{f(x) \cos \frac{n\pi x}{L}}_{\text{odd } \cdot \text{ even } = \text{ odd}} dx = 0.$$

Small shortcut

If f is even, then

$$a_n = \left\langle f, \cos \frac{n\pi x}{L} \right\rangle = \frac{1}{L} \int_{-L}^{L} \underbrace{f(x) \cos \frac{n\pi x}{L}}_{\text{even} \cdot \text{even}} dx = \frac{2}{L} \int_{0}^{L} f(x) \cos \frac{n\pi x}{L} dx.$$

If f is odd, then

$$b_n = \left\langle f, \sin \frac{n\pi x}{L} \right\rangle = \frac{1}{L} \int_{-L}^{L} \underbrace{f(x) \sin \frac{n\pi x}{L}}_{\text{odd } \cdot \text{odd } = \text{even}} dx = \frac{2}{L} \int_{0}^{L} f(x) \sin \frac{n\pi x}{L} dx.$$

An odd square wave

Example 1

Consider the square wave of period 2 defined by
$$f(x) = \begin{cases} 1 & 0 < x < 1 \\ -1 & -1 < x < 0 \end{cases}$$

A sawtooth wave

Example 2

Consider the sawtooth wave defined by f(x) = x on (-L, L) and extended to be periodic.

An even function

Example 3

Consider the function defined by $f(x) = x^2$ on [-1, 1] and extended to be periodic.

The average value of a Fourier series

Proposition

For any Fourier series

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

the average value of f(x) is $\frac{a_0}{2}$.

Exercise

Consider a Fourier series

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

What is the Fourier series of the function obtained by

- (i) reflecting f across the y-axis?
- (ii) reflecting f across the x-axis?
- (iii) reflecting *f* across the origin?