Advanced Engineering Mat	hematics
--------------------------	----------

Homework Five

Fourier Series : Arbitrary Domains, Complex Representation, Resonant Forcing

Text: 11.3-11.4

Lecture Notes : 9-10

Lecture Slides: N/A

Quote of Homework Five

Carlos Castaneda: I had not been using my eyes. That was true, yet I was very sure he had said to feel the difference. I brought that point up, but he argued that one can feel with the eyes, when the eyes are not looking right into things.

Carlos Castaneda - The Teachings of Don Juan: A Yaqui Way of Knowledge (1968)

1. Fourier Series : Nonstandard Domain

Let $f(x) = x^2$ for $x \in (0, 2\pi)$ be such that $f(x + 2\pi) = f(x)$.

1.1. Graphing. Sketch f on $(-4\pi, 4\pi)$.

1.2. Symmetry. Is the function even, odd or neither?

1.3. Integrations. Determine the Fourier coefficients a_0, a_n, b_n of f.

1.4. Truncation. Using http://www.tutor-homework.com/grapher.html, or any other graphing tool, graph the first five terms of your Fourier Series Representation of f.

2. Fourier Series : Nonstandard Period

Let
$$f(x) = \begin{cases} 0, & -2 < x < 0 \\ x, & 0 < x < 2 \end{cases}$$
 be such that $f(x+4) = f(x)$.

- 2.1. Graphing. Sketch f on $(-4\pi, 4\pi)$.
- 2.2. Symmetry. Is the function even, odd or neither?
- 2.3. Integrations. Determine the Fourier coefficients a_0, a_n, b_n of f.

2.4. Truncation. Using http://www.tutor-homework.com/grapher.html, or any other graphing tool, graph the first five terms of your Fourier Series Representation of f.

3. Fourier Series : Periodic Extension

Let
$$f(x) = \begin{cases} \frac{2k}{L}x, & 0 < x \le \frac{L}{2} \\ \\ \frac{2k}{L}(L-x), & \frac{L}{2} < x < L \end{cases}$$

- 3.1. Graphing I. Sketch a graph f on [-2L, 2L].
- 3.2. Graphing II. Sketch a graph f^* , the even periodic extension of f, on [-2L, 2L].

3.3. Fourier Series. Calculate the Fourier cosine series for the half-range expansion of f.

4. Complex Fourier Series

4.1. Orthogonality Results. Show that $\langle e^{inx}, e^{-imx} \rangle = 2\pi \delta_{nm}$ where $n, m \in \mathbb{Z}$, where $\langle f, g \rangle = \int_{-\pi}^{\pi} f(x)g(x)dx$.

4.2. Fourier Coefficients. Using the previous orthogonality relation find the Fourier coefficients, c_n , for the complex Fourier series, $f(x) = \sum_{n=1}^{\infty} c_n e^{inx}$.

- 4.3. Complex Fourier Series Representation. Find the complex Fourier coefficients for $f(x) = x^2$, $-\pi < x < \pi$, $f(x + 2\pi) = f(x)$.
- 4.4. Conversion to Real Fourier Series. Using the complex Fourier series representation of f recover its associated real Fourier series.

5. Periodic Forcing of Simple Harmonic Oscillators

Consider the ODE, which is commonly used to model forced simple harmonic oscillation,

(5.1)
$$y'' + 9y = f(t),$$

(5.2) $f(t) = |t|, \ -\pi \le t < \pi, \ f(t+2\pi) = f(t).$

Since the forcing function (5.2) is a periodic function we can study (5.1) by expressing f(t) as a Fourier series. ¹

5.1. Fourier Series Representation. Express f(t) as a real Fourier series.

5.2. Method of Undetermined Coefficients. The solution to the homogeneous problem associated with (5.1) is $y_h(t) = c_1 \cos(3t) + c_2 \sin(3t)$, $c_1, c_2 \in \mathbb{R}$. Knowing this, if you were to use the method of undetermined coefficients³ then what would your choice for the particular solution, $y_p(t)$? DO NOT SOLVE FOR THE UNKNOWN CONSTANTS

5.3. Resonant Modes. What is the particular solution associated with the third Fourier mode of the forcing function?⁴

5.4. Structural Changes. What is the long term behavior of the solution to (5.1) subject to (5.2)? What if the ODE had the form y'' + 4y = f(t)?

¹The advantage of expressing f(t) as a Fourier series is its validity for any time t. An alternative approach have been to construct a solution over each interval $n\pi < t < (n+1)\pi$ and then piece together the final solution assuming that the solution and its first derivative is continuous at each $t = n\pi$. ²It is worth noting that this concepts are used by structural engineers, a sub-disciple of civil engineering, to study the effects of periodic forcing on buildings and bridges. In fact, this problem originate from a textbook on structural engineering.

 $^{^{3}}$ This is also known as the method of the 'lucky guess' in your differential equations text.

⁴Each term in a Fourier series is called a mode. The first mode is sometimes called the fundamental mode. The rest of the modes, called *harmonics* in acoustics, are just referenced by number. The third Fourier mode would be the third term of Fourier summation