## §10.3: Fourier Series, Cont.

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O. Costin: Fourier Series, §10.2-3

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When is this decomposition possible?
O. Costin: Fourier Series, §10.2-3

## Piecewise differentiable functions

Piecewise differentiable functions : Essentially given by a "by cases formula", " $f=E_{1}$ " if $x<-1$, " $f=E_{2}$ " if $x \geq-1$ etc, where each piece is differentiable.

Piecewise differentiable functions : Essentially given by a "by cases formula", " $f=E_{1}$ " if $x<-1$, " $f=E_{2}$ " if $x \geq-1$ etc, where each piece is differentiable. Def. $f$ and $f^{\prime}$ are continuous with the possible exception of finitely many points, and at those points both $f$ and $f^{\prime}$ have left and right limits, $f\left(x_{+}\right), f\left(x_{-}\right), f^{\prime}\left(x_{+}\right), f^{\prime}\left(x_{-}\right)$.


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Then

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\frac{1}{2}\left(f\left(x_{+}\right)+f\left(x_{-}\right)\right)=\frac{a_{0}}{2}+\sum_{m=1}^{\infty} a_{m} \cos \frac{m \pi x}{L}+\sum_{m=1}^{\infty} b_{m} \sin \frac{m \pi x}{L}
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$$

at all points. Note again that $\frac{1}{2}\left(f\left(x_{+}\right)+f\left(x_{-}\right)\right)$is simply $f(x)$ at all ordinary points. Furthermore, $a_{m}, b_{m}$ are given by (2).
O. Costin: Fourier Series, §10.2-3

## Example.

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But wherefrom the $8 \%$ discrepancy? The theorem tells us the series converges everywhere to $f$ except at disconts, where it converges to $1 / 2\left(f_{+}+f_{-}\right)=0$ in our case! Note that the overshoot is associated to no point!!!
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Assume first $f$ is periodic and odd. Then $f(x) \cos (a x)$ is odd (odd $\times$ even)
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\int_{-L}^{L} f(x) \cos \frac{m \pi x}{L} d x=0 ; \quad a_{m}=0
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\begin{gather*}
\int_{-L}^{L} f(x) \cos \frac{m \pi x}{L} d x=0 ; \quad a_{m}=0  \tag{6}\\
b_{m}=\frac{1}{L} \int_{-L}^{L} f(x) \sin \frac{m \pi x}{L} d x=\frac{2}{L} \int_{0}^{L} f(x) \sin \frac{m \pi x}{L} d x ;
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## The sawtooth function

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\begin{equation*}
a_{m}=0 ; \quad b_{m}=\frac{2}{\pi} \int_{0}^{\pi} x \sin (m \pi x) d x=\frac{2}{m}(-1)^{m+1} \tag{8}
\end{equation*}
$$

```
> assume(m,integer);
> F:=(x+Pi)/Pi/2-floor((x+Pi)/Pi/2)-1/2;
    F : = \frac { 1 } { 2 } \frac { x + \pi } { \pi } - \text { floor (} \frac { 1 } { 2 } \frac { x + \pi } { \pi } ) - \frac { 1 } { 2 }
> plot(F,x=-3*Pi..3*Pi,discont=true);
> cm:=2/Pi*int(F*sin(m*x),x=0..Pi);
\[
\begin{equation*}
c m:=\frac{(-1)^{1+m \sim}}{\pi m \sim} \tag{2}
\end{equation*}
\]
\(>\mathrm{S}:=\operatorname{sum}(\mathrm{cm} * \sin (\mathrm{~m} * \mathrm{x}), \mathrm{m}=1 \ldots 10)\);
\(S:=\frac{\sin (x)}{\pi}-\frac{1}{2} \frac{\sin (2 x)}{\pi}+\frac{1}{3} \frac{\sin (3 x)}{\pi}-\frac{1}{4} \frac{\sin (4 x)}{\pi}+\frac{1}{5} \frac{\sin (5 x)}{\pi}\)
\[
\begin{equation*}
-\frac{1}{6} \frac{\sin (6 x)}{\pi}+\frac{1}{7} \frac{\sin (7 x)}{\pi}-\frac{1}{8} \frac{\sin (8 x)}{\pi}+\frac{1}{9} \frac{\sin (9 x)}{\pi}-\frac{1}{10} \frac{\sin (10 x)}{\pi} \tag{3}
\end{equation*}
\]
\(>\operatorname{plot}(S, x=0\). Pi);
\(>\)
```

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2. Odd-extend it: $g(x)=-f(-x)$ for $x<0$ and $g(x)=f(x)$ for $x \geq 0$.
3. Extend it in many other number of ways.
4. Then, the Fourier series, calculated on $[-L, L]$ will converge to $f$
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on $[0, L]$ by the general theorem (and to whatever we extended it with elsewhere).

[^0]:    O. Costin: Fourier Series, §10.2-3

