

**Homework assignment 1**

Due date: March 15, 2016

1. Reminder (Taylor series): infinitely differentiable at point  $x_0$  function  $f(x)$  can be written as

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(x_0)}{n!} (x - x_0)^n ,$$

where  $f^{(n)}(x_0)$  denotes the  $n$ -th derivative of  $f(x)$  evaluated at point  $x_0$ .

- (a) Write the Taylor expansion of the following functions:

$$(i) e^x \quad (ii) \cos x \quad (iii) \sin x .$$

- (b) Let  $e = 2.718\dots$  be the natural logarithm base and  $i = \sqrt{-1}$ . By using the result of (a), show that:

$$(i) e^{ix} = \cos x + i \sin x;$$

$$(ii) e^{-ix} = \cos x - i \sin x;$$

- (iii) is  $e^x$  an odd function? is it an even function?

2. Consider the function of period  $T$  given by

$$f(t) = t \quad \text{for} \quad 0 < t < T .$$

- (a) Draw this function.  
 (b) Show that the coefficients in Representation 1 (see reminder at the end) of this function are given by

$$a_0 = \frac{T}{2} , \quad a_n = 0 \text{ for } n \neq 0 , \quad \text{and} \quad b_n = -\frac{T}{\pi n} \text{ for } n \neq 0 .$$

Hints:

- Recall that, due to symmetry,

$$\int_0^{2\pi} \cos x dx = \int_0^{2\pi} \sin x dx = 0 .$$

- You can use integration by parts. Thus, for example,

$$\int_0^T x \cos x dx = x \sin x \Big|_0^T - \int_0^T \sin x dx .$$

- (c) Find the coefficients  $c_0$  and  $c_n$  in Representation 2 of the function  $f(t)$ .
- (d) Find the coefficients  $x_n$  in Representation 3 of the function  $f(t)$ .
- (e) For one of the representations (of your choice) write a MATLAB code to illustrate that the obtained Fourier series converges to the function  $f(t)$  (similarly to what was shown in the class). Show the results for series with 5, 15, 50 and 300 terms. Attach the MATLAB code, and the resulting plots.

### Reminder: Fourier series

$f(t)$  is a function of period  $T$ ,  $f(t) = f(t + nT)$  for  $n \in \mathbb{Z}$ . The fundamental frequency  $f_0 = 1/T$ .

### Representation 1

$$f(t) = a_0 + \sum_{n=1}^{\infty} \left( a_n \cos(2\pi n f_0 t) + b_n \sin(2\pi n f_0 t) \right),$$

where

$$\begin{aligned} a_0 &= \frac{1}{T} \int_0^T f(t) dt, \\ a_n &= \frac{2}{T} \int_0^T f(t) \cos(2\pi n f_0 t) dt \quad \text{for } n \neq 0, \\ b_n &= \frac{2}{T} \int_0^T f(t) \sin(2\pi n f_0 t) dt \quad \text{for } n \neq 0. \end{aligned}$$

### Representation 2

$$f(t) = c_0 + \sum_{n=1}^{\infty} \left( c_n \cos(2\pi n f_0 t + \Theta_n) \right),$$

where

$$c_0 = a_0, \quad c_n = \sqrt{a_n^2 + b_n^2} \quad \text{and} \quad \Theta_n = \arctan\left(-\frac{b_n}{a_n}\right).$$

### Representation 3

$$f(t) = \sum_{n=-\infty}^{\infty} \left( x_n \cdot e^{i2\pi n f_0 t} \right),$$

where

$$x_n = \frac{1}{T} \int_0^T f(t) e^{-i2\pi n f_0 t} dt.$$