Lecture 14: Half Range Fourier Series: even and odd functions

(Compiled 4 August 2017)

In this lecture we consider the Fourier Expansions for Even and Odd functions, which give rise to cosine and sine half range Fourier Expansions. If we are only given values of a function $f(x)$ over half of the range $[0, L]$, we can define two different extensions of f to the full range $[-L, L]$, which yield distinct Fourier Expansions. The even extension gives rise to a half range cosine series, while the odd extension gives rise to a half range sine series.

Key Concepts: Even and Odd Functions; Half Range Fourier Expansions; Even and Odd Extensions

14.1 Even and Odd Functions

Even: $f(-x) = f(x)$

Odd: $f(-x) = -f(x)$

14.1.1 Integrals of Even and Odd Functions

$$\int_{-L}^{L} f(x)\, dx = \int_{-L}^{0} f(x)\, dx + \int_{0}^{L} f(x)\, dx \tag{14.1}$$

$$= \int_{0}^{L} \left[f(-x) + f(x) \right] dx \tag{14.2}$$

$$= \begin{cases} 2 \int_{0}^{L} f(x)\, dx & f \text{ even} \\ 0 & f \text{ odd.} \end{cases} \tag{14.3}$$

Notes: Let $E(x)$ represent an even function and $O(x)$ an odd function.

(1) If $f(x) = E(x) \cdot O(x)$ then $f(-x) = E(-x)O(-x) = -E(x)O(x) = -f(x) \Rightarrow f$ is odd.

(2) $E_1(x) \cdot E_2(x) \to$ even.

(3) $O_1(x) \cdot O_2(x) \to$ even.

(4) Any function can be expressed as a sum of an even part and an odd part:

$$f(x) = \frac{1}{2} \underbrace{\left[f(x) + f(-x) \right]}_{\text{even part}} + \frac{1}{2} \underbrace{\left[f(x) - f(-x) \right]}_{\text{odd part}}. \tag{14.4}$$

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Check: Let $E(x) = \frac{1}{2}[f(x) + f(-x)]$. Then $E(-x) = \frac{1}{2}[f(-x) + f(x)] = E(x)$ even. Similarly let

$$O(x) = \frac{1}{2}[f(x) - f(-x)] \tag{14.5}$$

$$O(-x) = \frac{1}{2}[f(-x) - f(x)] = -O(x) \text{ odd.} \tag{14.6}$$

14.2 Consequences of the Even/Odd Property for Fourier Series

(I) Let $f(x)$ be Even-Cosine Series:

$$a_n = \frac{1}{L} \int_{-L}^{L} \underbrace{f(x)\cos\left(\frac{n\pi x}{L}\right)}_{\text{even}} dx = \frac{2}{L} \int_{0}^{L} f(x)\cos\left(\frac{n\pi x}{L}\right) dx \tag{14.7}$$

$$b_n = \frac{1}{L} \int_{-L}^{L} \underbrace{f(x)\sin\left(\frac{n\pi x}{L}\right)}_{\text{odd}} dx = 0. \tag{14.8}$$

Therefore

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{L}\right); \quad a_n = \frac{2}{L} \int_{0}^{L} f(x)\cos\left(\frac{n\pi x}{L}\right) dx. \tag{14.9}$$

(II) Let $f(x)$ be Odd-Sine Series:

$$a_n = \frac{1}{L} \int_{-L}^{L} \underbrace{f(x)\cos\left(\frac{n\pi x}{L}\right)}_{\text{odd}} dx = 0 \tag{14.10}$$

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

Therefore

$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{L}\right); \quad b_n = \frac{2}{L} \int_{-0}^{L} f(x)\sin\left(\frac{n\pi x}{L}\right) dx.$$

(III) Since any function can be written as the sum of an even and odd part, we can interpret the cos and sin series as even/odd:

$$f(x) = \overset{\text{even}}{\frac{1}{2}[f(x) + f(-x)]} + \overset{\text{odd}}{\frac{1}{2}[f(x) - f(-x)]} \tag{14.11}$$

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

where

$$a_n = \frac{2}{L} \int_0^L \frac{1}{2} \left[f(x) + f(-x) \right] \cos\left(\frac{n\pi x}{L} \right) \, dx = \frac{1}{L} \int_{-L}^L f(x) \cos\left(\frac{n\pi x}{L} \right) \, dx$$

$$b_n = \frac{2}{L} \int_0^L \frac{1}{2} \left[f(x) - f(-x) \right] \sin\left(\frac{n\pi x}{L} \right) \, dx = \frac{1}{L} \int_{-L}^L f(x) \sin\left(\frac{n\pi x}{L} \right) \, dx.$$

14.3 Half-Range Expansions

If we are given a function $f(x)$ on an interval $[0, L]$ and we want to represent f by a Fourier Series we have two choices - a Cosine Series or a Sine Series.

Cosine Series:

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{L} \right) \tag{14.12}$$

$$a_n = \frac{2}{L} \int_0^L f(x) \cos\left(\frac{n\pi x}{L} \right) \, dx. \tag{14.13}$$

Sine Series:

$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{L} \right) \tag{14.14}$$

$$b_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi x}{L} \right) \, dx. \tag{14.15}$$

Example 14.1 *Expand $f(x) = x$, $0 < x < 2$ in a half-range (a) Sine Series, (b) Cosine Series.*

(a) Sine Series: (L=2)

$$b_n = \frac{2}{L} \int_0^L f(t) \sin \frac{n\pi}{\ell} t \, dt \tag{14.16}$$

$$= \int_0^2 t \sin \frac{n\pi}{2} t \, dt \tag{14.17}$$

$$= -\frac{t \cos \frac{n\pi}{2} t}{\left(\frac{n\pi}{2} \right)} \Bigg|_0^2 + \frac{2}{n\pi} \int_0^2 \cos \frac{n\pi}{2} t \, dt \tag{14.18}$$

$$= -\frac{4}{n\pi} \cos(n\pi) + \left(\frac{2}{n\pi} \right)^2 \sin\left(\frac{n\pi}{2} t \right) \Big|_0^2 \tag{14.19}$$

$$= -\frac{4}{n\pi} (-1)^n \tag{14.20}$$

Therefore

$$f(t) = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \sin\left(\frac{n\pi}{2} t \right). \tag{14.21}$$

$$f(1) = 1 = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \sin\left(\frac{n\pi}{2}\right) \tag{14.22}$$

$$therefore \quad \frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \cdots \tag{14.23}$$

(b) Cosine Series: (L=2)

$$a_0 = \frac{2}{2} \int_0^2 t\, dt = \left.\frac{t^2}{2}\right|_0^2 = 2 \tag{14.24}$$

$$a_n = \int_0^2 t\cos\frac{n\pi}{2}t\, dt = \left(\frac{2}{n\pi}\right) t\sin\frac{n\pi}{2}t\Big|_0^2 - \left(\frac{2}{n\pi}\right)\int_0^2 \sin\frac{n\pi}{2}t\, dt$$

$$= + \left(\frac{2}{n\pi}\right)^2 \cos\frac{n\pi}{2}t\Big|_0^2 = \frac{4}{n^2\pi^2}\{\cos n\pi - 1\} \tag{14.25}$$

Therefore

$$f(t) = 1 + \frac{4}{\pi^2} \sum_{n=1}^{\infty} \frac{[(-1)^n - 1]}{n^2} \cos\frac{n\pi}{2}t \tag{14.26}$$

$$= 1 - \frac{8}{\pi^2} \sum_{n=0}^{\infty} \cos\frac{(2n+1)}{2}\pi t/(2n+1)^2. \tag{14.27}$$

The cosine series converges faster than Sine Series.

$$f(2) = 2 = 1 + \frac{8}{\pi^2}\sum_{n=0}^{\infty}\frac{1}{(2n+1)^2}, \qquad \frac{\pi^2}{8} = 1 + \frac{1}{3^2} + \frac{1}{5^2} + \cdots$$

Example 14.2 *Periodic Extension: Assume that $f(x) = x$, $0 < x < 2$ represents one full period of the function so that $f(x+2) = f(x)$. $2L = 2 \Rightarrow L = 1$.*

$$a_0 = \frac{1}{L}\int_{-L}^{L} f(x)\, dx = \int_{-1}^{1} f(x)\, dx = \int_0^2 x\, dx = \left.\frac{x^2}{2}\right|_0^2 = 2 \tag{14.28}$$

$$since \ f(x+2) = f(2). \tag{14.29}$$

$n \geq 1$:

$$a_n = \frac{1}{L} \int\limits_{-L}^{L} f(x) \cos\left(\frac{n\pi x}{L}\right) dx = \int\limits_{-1}^{1} f(x) \cos(n\pi x)\, dx \quad L = 1$$

$$= \int\limits_{0}^{2} x \cos(n\pi x)\, dx$$

$$= \left[\left. \frac{x \sin(n\pi x)}{n\pi} \right|_{0}^{2} - \left(\frac{1}{n\pi}\right) \int\limits_{0}^{2} \sin(n\pi x)\, dx \right]$$

$$= \left. \frac{1}{(n\pi)^2} \cos(n\pi x) \right|_{0}^{2} = \frac{1}{(n\pi)^2} \left[\cos(2n\pi) - 1\right] = 0 \tag{14.30}$$

$$b_n = \frac{1}{L} \int\limits_{-L}^{L} f(x) \sin\left(\frac{n\pi x}{L}\right) dx = \int\limits_{-1}^{1} f(x) \sin(n\pi x)\, dx$$

$$= \int\limits_{0}^{2} x \sin(n\pi x)\, dx = \left[\left. -x\frac{\cos(n\pi x)}{n\pi} \right|_{0}^{2} + \frac{1}{(n\pi)} \int\limits_{0}^{2} \cos(n\pi x)\, dx \right]$$

$$= \frac{-2}{n\pi} + \left. \frac{\sin(n\pi x)}{(n\pi)^2} \right|_{0}^{2} = \left(\frac{-2}{n\pi}\right) \tag{14.31}$$

Therefore

$$f(x) = \frac{2}{2} - \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{\sin(n\pi x)}{n} \tag{14.32}$$

$$= 1 - \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{\sin(n\pi x)}{n}$$
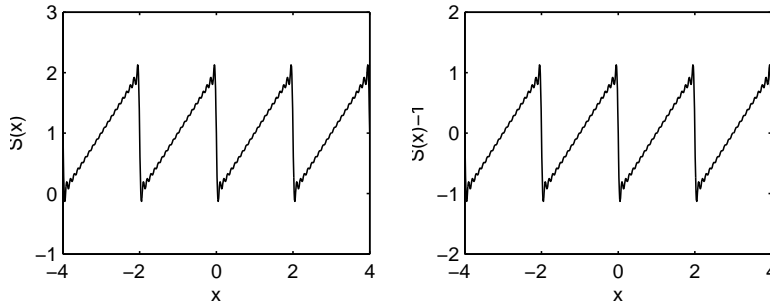
$$\tag{14.33}$$

FIGURE 1. Left figure: Full Range Expansion $S_N(x) = 1 - \frac{2}{\pi} \sum_{n=1}^{N=20} \frac{\sin(n\pi x)}{n}$ Right figure: An odd function

$$S_N(x) - 1 = -\frac{2}{\pi} \sum_{n=1}^{N=20} \frac{\sin(n\pi x)}{n}$$