

Ordinary Differential Equations

Chapter 4C: Fourier Series

by

Nor Aida Zuraimi binti Md Noar, Wan Nur Syahidah Wan Yusoff,
Zulhibri Ismail@Mustofa, Samsudin Abdullah, Nadirah Mohd Nasir,
Rahimah Jusoh@Awang, Laila Amera Aziz

Faculty of Industrial Sciences & Technology



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by Nor Aida Zuraimi bt Md Noar
<http://ocw.ump.edu.my/course/view.php?id=446>

Chapter Description

- Expected Outcomes
 - Find the half-range Fourier cosine series and the half-range Fourier sine series
- References
 - Abdullah, S., Nasir, N.M., Jusoh, R., Aziz, L.A. & Yusoff, W.N.S.W., *Ordinary Differential Equations for Engineering Students*. 2016. Universiti Malaysia Pahang.



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4.5 Effect of Harmonics



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4.4 Half – Range Series

- Sometimes a function is given only half of the range (half of the period), and we are required to find the corresponding (full range) Fourier sine series or Fourier cosine series.
 - **Half-range Fourier sine series**
 - **Half-range Fourier cosine series**
- If $f(t)$ be a given half-range function and $f^*(t)$ is the corresponding periodic function, then the Fourier series of $f^*(t)$ given by

$$f^*(t) = \frac{1}{2}a_0 + \sum_{n=1}^{\infty} (a_n \cos n\omega t + b_n \sin n\omega t) \quad (i)$$



Where the Fourier coefficients are

$$a_0 = \frac{2}{T} \int_d^{d+T} f^*(t) dt \quad (\text{ii})$$

$$a_n = \frac{2}{T} \int_d^{d+T} f^*(t) \cos n\omega t dt \quad n = 1, 2, 3, \dots \quad (\text{iii})$$

$$b_n = \frac{2}{T} \int_d^{d+T} f^*(t) \sin n\omega t dt \quad n = 1, 2, 3, \dots \quad (\text{iv})$$



Half-range Fourier sine series

➤ Is a series that has only sine terms but no cosine terms, thus;

Half-range Fourier sine series $\longrightarrow a_n = 0, \quad n = 1, 2, 3, \dots$

$\longrightarrow \int_d^{d+T} f^*(t) \cos n\omega t \, dt = 0$

$\longrightarrow f^*(t) \cos n\omega t$ is odd

$\longrightarrow f^*(t)$ is odd

➤ Therefore the half-range Fourier sine series is given by

$$f^*(t) = \sum_{n=1}^{\infty} b_n \sin n\omega t$$



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Half-range Fourier cosine series

➤ Is a series that has only cosine terms but no sine terms, thus;

Half-range Fourier cosine series $\longrightarrow b_n = 0, \quad n = 1, 2, 3, \dots$

$\longrightarrow \int_d^{d+T} f^*(t) \sin n\omega t \, dt = 0$

$\longrightarrow f^*(t) \sin n\omega t$ is odd

$\longrightarrow f^*(t)$ is even

➤ Therefore the half-range Fourier cosine series is given by

$$f^*(t) = \frac{1}{2} a_0 + \sum_{n=1}^{\infty} a_n \cos n\omega t$$



Example 7: Half-range Fourier sine series

Consider the function

$$f(t) = t, \quad 0 < t < 1$$

For a half-range Fourier sine series,

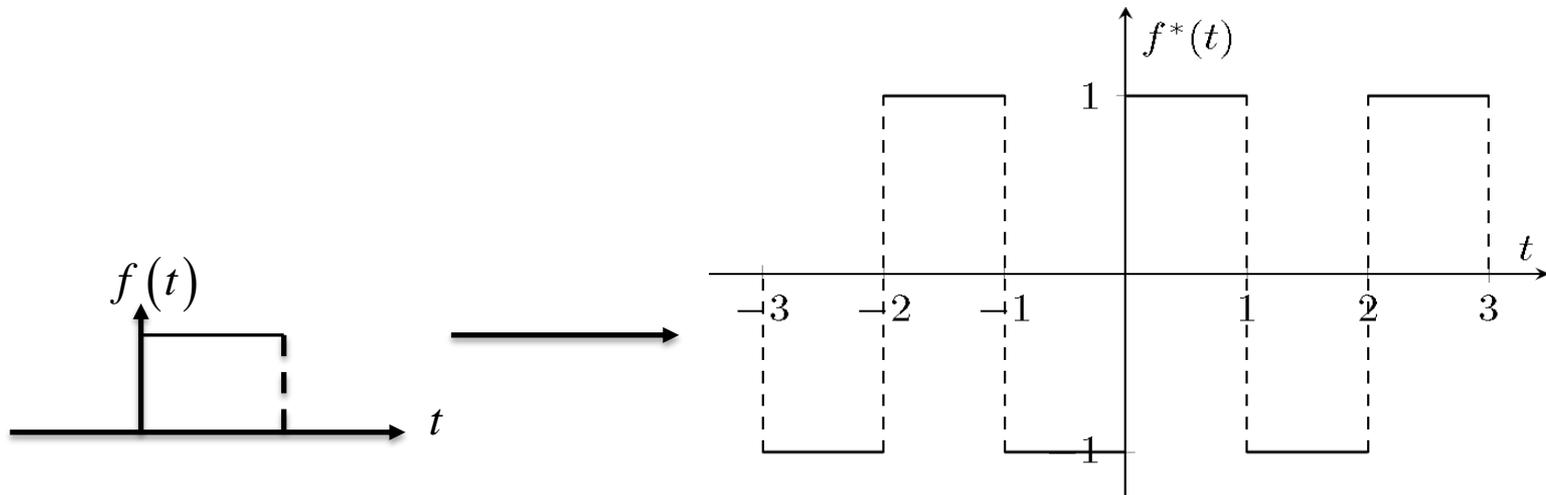
- (i) sketch the graph of $f(t)$ and the waveform $f^*(t)$
- (ii) write down the analytical description for $f^*(t)$
- (iii) show that $b_n = 2(1 - \cos n\pi)$, $n = 1, 2, 3, \dots$

Obtain the half-range Fourier sine series



Solution

(i)



For a half-range sine series the corresponding periodic function, $f^*(t)$ is odd. Thus the graph of $f^*(t)$ is symmetric about the origin.

(ii) The analytical description of the periodic function $f^*(t)$ is

$$f^*(t) = \begin{cases} -1, & -1 < t < 0 \\ 1, & 0 < t < 1 \end{cases}$$

$$f^*(t) = f^*(t + 2)$$

(iii) The period, $T = 2$ and $\omega = 2$. The nonzero Fourier coefficients,

$$b_n = \frac{2}{2} \int_{-1}^1 f^*(t) \sin n\pi t dt \quad (f^*(t) \sin n\pi t \text{ is even})$$

$$= 2 \times \int_0^1 \sin n\pi t dt$$

$$= -2 \left[\frac{\cos n\pi t}{n\pi} \right]_0^1 = \frac{2}{n\pi} (1 - \cos n\pi)$$



Now,

$$b_1 = \frac{2}{1\pi}(1 - \cos \pi) = \frac{4}{1\pi} \qquad b_2 = \frac{2}{2\pi}(1 - \cos 2\pi) = 0$$

$$b_3 = \frac{2}{3\pi}(1 - \cos 3\pi) = \frac{4}{3\pi} \qquad b_4 = \frac{2}{4\pi}(1 - \cos 4\pi) = 0$$

$$\vdots$$

Therefore, the half-range Fourier sine series is

$$f^*(t) = b_1 \sin \pi t + b_2 \sin 2\pi t + b_3 \sin 3\pi t + b_4 \sin 4\pi t + b_5 \sin 5\pi t + \dots$$

$$= \frac{4}{\pi} \sin \pi t + 0 + \frac{4}{3\pi} \sin 3\pi t + 0 + \frac{4}{5\pi} \sin 5\pi t + \dots$$

$$= \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{\sin(2n-1)\pi t}{2n-1}$$



Example 8: Half-range Fourier cosine series

Consider the function

$$f(t) = 2t, \quad 0 < t < \pi$$

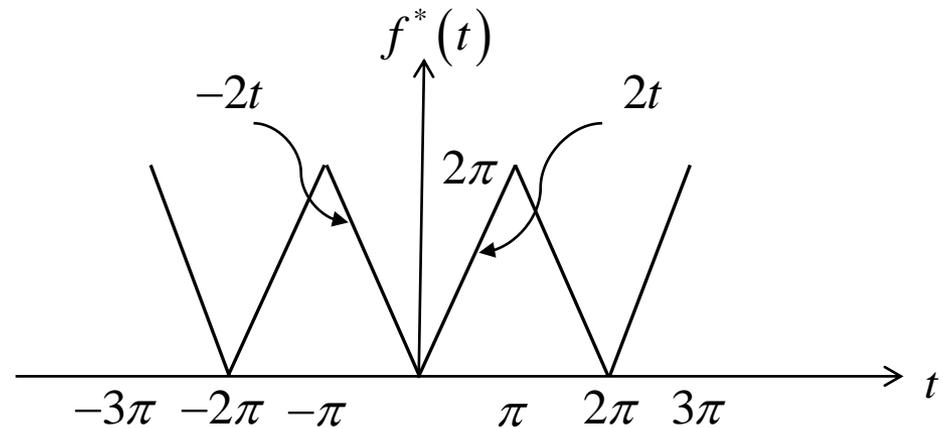
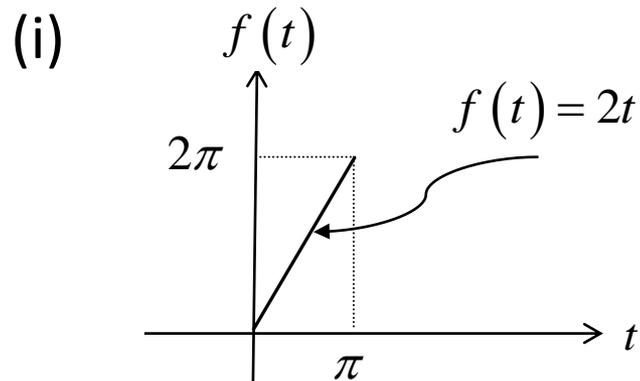
For a half-range Fourier cosine series,

- (i) sketch the graph of $f(t)$ and the waveform $f^*(t)$
- (ii) write down the analytical description for $f^*(t)$
- (iii) show that $a_0 = 2\pi$ and $b_n = \frac{4}{n^2\pi}(\cos n\pi - 1)$, $n = 1, 2, 3, \dots$

Obtain the half-range Fourier cosine series



Solution



For a half-range cosine series the corresponding periodic function, $f^*(t)$ is even. Thus the graph of $f^*(t)$ is symmetric about the vertical axis.

(ii) The analytical description of the periodic function $f^*(t)$ is

$$f^*(t) = \begin{cases} -2t, & -\pi < t < 0 \\ 2t, & 0 < t < \pi \end{cases}$$

$$= 2|t|, \quad -\pi < t < \pi$$

$$f^*(t) = f^*(t + 2\pi)$$

(iii) The period, $T = 2\pi$ and $\omega = 1$. Then,

$$\begin{aligned} a_0 &= \frac{2}{2\pi} \int_{-\pi}^{\pi} 2|t| dt \\ &= \frac{2}{\pi} \int_{-\pi}^{\pi} |t| dt = \frac{4}{\pi} \int_0^{\pi} t dt = 2\pi \quad (|t| \text{ even}) \end{aligned}$$



$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} 2|t| \cos nt \, dt \quad (n = 1, 2, 3, \dots)$$

$$= \frac{2}{\pi} \int_{-\pi}^{\pi} |t| \cos nt \, dt = 2 \times \frac{2}{\pi} \int_0^{\pi} t \cos nt \, dt \quad (|t| \cos nt \text{ even})$$

$$= \frac{4}{\pi} \int_0^{\pi} t d\left(\frac{\sin nt}{n}\right) = \frac{4}{\pi} \left\{ \left[\frac{t \sin nt}{n} \right]_0^{\pi} - \int_0^{\pi} \frac{\sin nt}{n} dt \right\}$$

$$= \frac{4}{\pi} \left\{ 0 - \left[-\frac{\cos nt}{n^2} \right]_0^{\pi} \right\} = \frac{4}{n^2 \pi} (\cos n\pi - 1)$$



Now,

$$a_1 = \frac{4}{1^2 \pi} (\cos \pi - 1) = -\frac{8}{1^2 \pi}$$

$$a_2 = \frac{4}{2^2 \pi} (\cos 2\pi - 1) = 0$$

$$a_3 = \frac{4}{3^2 \pi} (\cos 3\pi - 1) = -\frac{8}{3^2 \pi}$$

$$a_4 = \frac{4}{4^2 \pi} (\cos 4\pi - 1) = 0$$

$$a_5 = \frac{4}{5^2 \pi} (\cos 5\pi - 1) = -\frac{8}{5^2 \pi}$$

$$a_6 = \frac{4}{6^2 \pi} (\cos 6\pi - 1) = 0$$

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The half-range Fourier cosine series is

$$f^*(t) = \pi + a_1 \cos t + a_2 \cos 2t + a_3 \cos 3t + a_4 \cos 4t + a_5 \cos 5t + \dots$$

$$= \pi - \frac{8}{\pi} \left[\cos t + 0 + \frac{1}{9} \cos 3t + 0 + \frac{1}{25} \cos 5t + \dots \right]$$

$$= \pi - \frac{8}{\pi} \sum_{n=1}^{\infty} \frac{\cos(2n-1)t}{(2n-1)^2}$$



Summary of half – range series

Half-range Fourier sine series	$f^*(t)$ odd	The waveform is symmetric about the origin.	$f^*(t) = \sum_{n=1}^{\infty} b_n \sin n\omega t$
Half-range Fourier cosine series	$f^*(t)$ even	The waveform is symmetric about the vertical axis.	$f^*(t) = \frac{1}{2} a_0 + \sum_{n=1}^{\infty} a_n \cos n\omega t$



4.5 Effect of Harmonics

- It is interesting to see how accurate the Fourier series represents the function with which it is associated.
- The complete representation requires an infinite number of terms, but we can at least see the effect of including the first few terms of the series.
- See example 6 for the illustration.

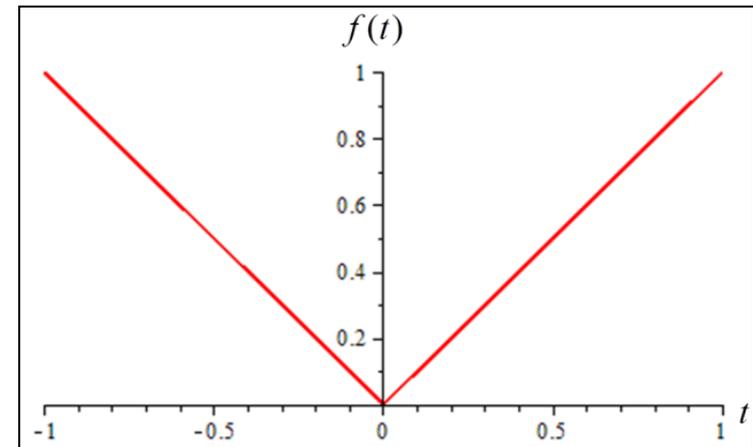


Example 9

The Fourier series of the periodic function

$$f(t) = |t|, \quad -1 \leq t < 1$$

$$f(t) = f(t + 2)$$



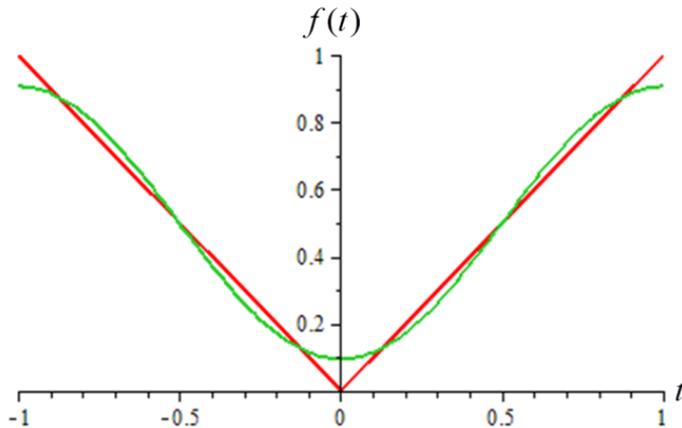
is

$$f(t) = \frac{1}{2} - \frac{4}{\pi^2} \left(\frac{\cos \pi t}{1} + \frac{\cos 3\pi t}{3} + \frac{\cos 5\pi t}{5} + \dots \right).$$

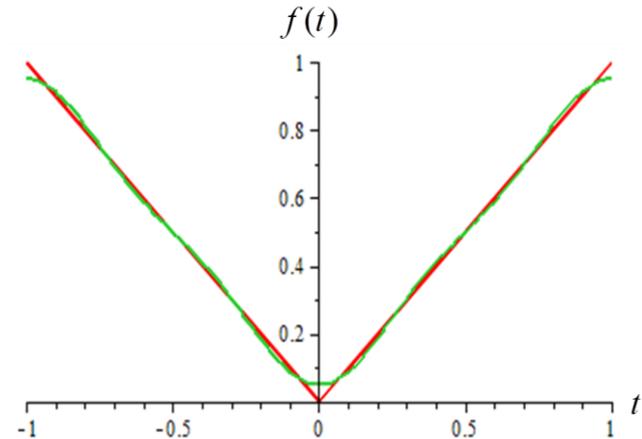
If we start with just one cosine term, we can see the effect of including subsequent harmonics. Detailed plotting of points gives the following development.



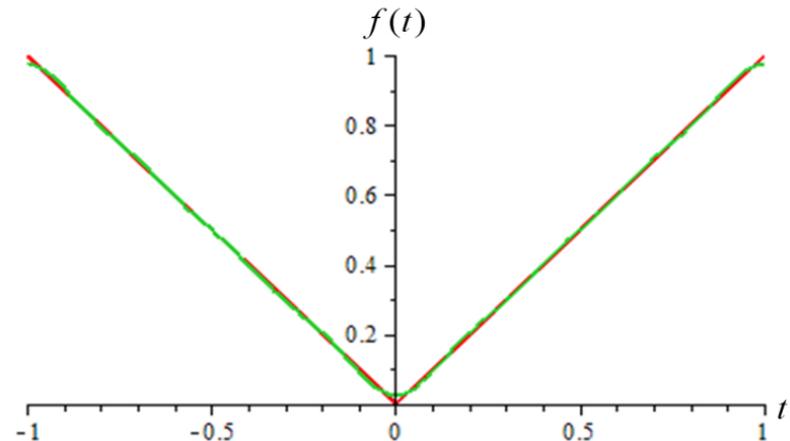
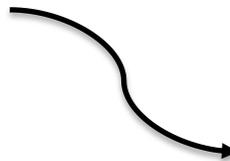
$$f(t) = \frac{1}{2} - \frac{4 \cos \pi t}{\pi^2}$$



$$f(t) = \frac{1}{2} - \frac{4}{\pi^2} \left(\frac{\cos \pi t}{1} + \frac{\cos 3\pi t}{3} \right)$$



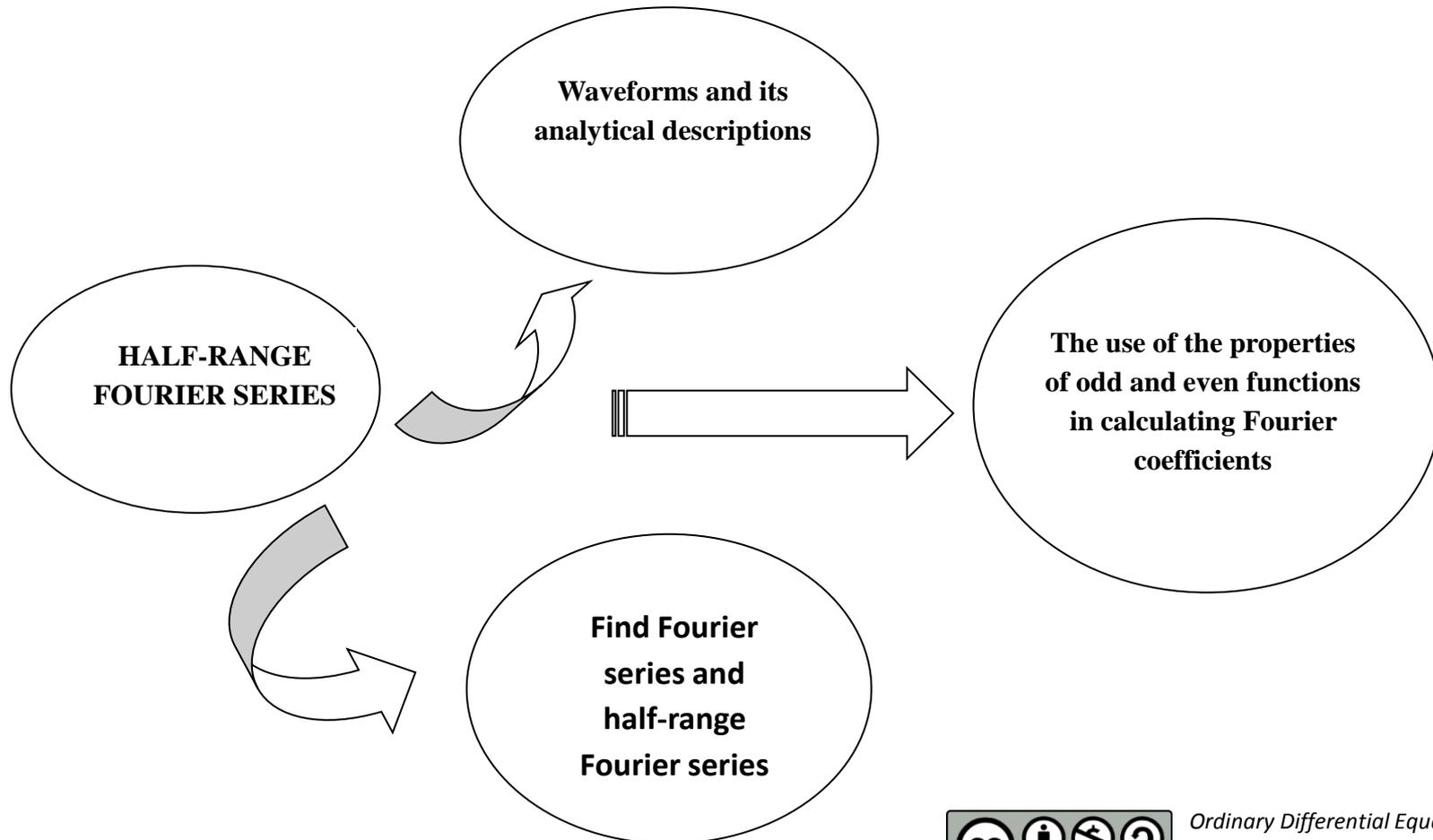
$$f(t) = \frac{1}{2} - \frac{4}{\pi^2} \left(\frac{\cos \pi t}{1} + \frac{\cos 3\pi t}{3} + \frac{\cos 5\pi t}{5} + \frac{\cos 7\pi t}{7} \right)$$



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Overview of Fourier Series



Author Information

Nor Aida Zuraimi binti Md Noar
aidaz@ump.edu.my

Rahimah Jusoh@Awang
rahimahj@ump.edu.my

Wan Nur Syahidah binti Wan Yusoff
wnsyahidah@ump.edu.my

Laila Amera Aziz
laila@ump.edu.my

Zulhibri Ismail@Mustofa
zulhibri@ump.edu.my

Samsudin Abdullah
samsudin382@gmail.com

Nadirah Mohd Nasir
nadirah@ump.edu.my



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