

1. (a) We have $c_k = \frac{1}{2} \int_{-1}^1 f(x) e^{-\pi i k x} dx$. We can do the integration “by hand” or using Wolfram Alpha. The expression we get from the computer in the latter case is $c_k = \frac{-2\pi k \cos(\pi k) + 2 \sin(\pi k)}{\pi^3 k^3}$. For an integer $k \neq 0$ this gives $c_k = \frac{2(-1)^{k+1}}{\pi^2 k^2}$. For $k = 0$ we can either calculate directly $c_0 = \frac{1}{2} \int_{-1}^1 (1 - x^2) dx = \frac{2}{3}$, or obtain the same result by taking the limit $k \rightarrow 0$ in the above expression we got from Wolfram Alpha. The formula $\int_{-1}^1 (1 - x^2)^2 dx = 2 \sum_k |c_k|^2$ gives $\sum_{k=1}^{\infty} \frac{1}{k^4} = \frac{\pi^4}{90}$.

(b) One can simply calculate the Fourier series of $f'(x) = -2x$ on the interval $(-1, 1)$, and check that its coefficients are $\pi i k c_k$.

One can also see it without calculation: the Fourier series computed in (a) defines a 2 -periodic function on f_{per} on $(-\infty, \infty)$ which is equal to $1 - x^2$ for $x \in (-1, 1)$. The function f_{per} is clearly continuous, smooth away from the points $1 + 2k$ where $k \in \mathbf{Z}$ (the set of integers), and its derivative away from the points of non-differentiability is a 2 -periodic extension of the function $f'(x) = -2x$ from interval $(-1, 1)$ to $(-\infty, \infty) \setminus \{1 + 2k, k \in \mathbf{Z}\}$. In particular f'_{per} is piece-wise smooth, and therefore its Fourier series can be differentiated term by term, see for example p. 114 of the textbook.

(c) The extended periodic function f_{per} is given by the expression $1 - (x - 2)^2$ when $x \in (1, 3)$. The derivatives from the left (resp. right) of the function f_{per} at $x = 1$ are easily calculated to be -2 and 2 , respectively. Since they are different, the periodically extended function cannot be differentiable at $x = 1$. The partial sums $\sum_{k=-n}^{k=n}$ of Fourier series of the function $f'(x)$ at $x = 1$ are easily seen to vanish (note that in this particular example $c_k e^{\pi i k} + c_{-k} e^{-\pi i k} = 0$ for each k), and hence the Fourier series for $f'(x)$ gives 0 when evaluated at $x = 1$. (Note that 0 is the average of the left and right derivative at $x = 1$.)

2. We have $\cos^2 x = \frac{1}{2} + \frac{1}{2} \cos 2x$ and this is the cosine series of $\cos^2 x$. For $\sin^2 x$ we can similarly write $\sin^2 x = \frac{1}{2} - \frac{1}{2} \cos 2x$, but this clearly *is not* the sine-Fourier series of $\sin^2 x$. If we write $\sin^2 x = \sum_{n=1}^{\infty} B_n \sin nx$, the sum on the right-hand side will be a 2π -periodic odd function, let us call it f_{per} . We have $f_{\text{per}}(x) = -\sin^2 x$ for $x \in (-\pi, 0)$ and $f_{\text{per}}(x) = \sin^2 x$ for $x \in (0, \pi)$. The second derivative $f''_{\text{per}}(x)$ is easily seen to have the limit 2 as $x \rightarrow 0$ from the right and -2 as $x \rightarrow 0$ from the left. Hence f''_{per} cannot be continuous at 0 and the function f_{per} cannot be a finite sum of functions of the form $B_k \sin kx$. For the coefficients B_n we have $B_n = \frac{2}{\pi} \int_0^{\pi} \sin^2 \sin nx dx = \frac{-8}{\pi n(n-2)(n+2)}$ when n is odd, and $B_n = 0$ when n is even. As we have seen, the second derivative of f_{per} is discontinuous at $k\pi$ for integer k , and smooth away from those points. Hence the Fourier series of f''_{per} still converges point-wise. On the other hand the Fourier series of $f'''_{\text{per}}(x)$ cannot converge (point-wise), as its n -th term does not approach zero: differentiation gives (formally) $f'''_{\text{per}}(x) = \sum_{n=1}^{\infty} -n^3 B_n \cos nx$, and $n^3 B_n$ does not approach 0 for $n \rightarrow \infty$.

3. Our machine can do the Fourier series only for 2π -periodic functions, so we change of variables as follows: For $x \in (0, L)$ we will write $u(x, t) = v(\frac{\pi x}{L}, t)$, where $v = v(y, t)$ is an odd 2π -periodic function on the real line. The function v is defined in three steps: (i) For $y \in (0, \pi)$ we set $v(y, t) = u(\frac{yL}{\pi}, t)$. (ii) For $y \in (-\pi, 0)$ we let $v(y, t) = -v(-y, t)$. (iii) we extend v from $(-\pi, \pi)$ to $(-\infty, \infty)$ as a 2π -periodic function. Substituting the expression into the equation for u the function $u(x, t) = v(\frac{\pi x}{L}, t)$, we obtain the equation satisfied by $v(y, t)$, namely

$$\frac{\partial^2 v}{\partial t^2} = a^2 \frac{\partial^2 v}{\partial y^2} - \gamma v, \quad a = c \frac{\pi}{L}. \quad (1)$$

We note that the boundary condition for v is $v(0, t) = v(\pi, t) = 0$, and is satisfied automatically in view of the requirement that v be odd and 2π -periodic. The functions u_0, u_1 are transformed to v_0, v_1 by $u_i(x, t) = v_i(\frac{\pi x}{L}, t)$, $i = 0, 1$. We seek $v(y, t)$ as a Fourier series

$$v(y, t) = \sum_k c_k(t) e^{i k y}. \quad (2)$$

Our task is to determine the coefficients $c_k(t)$. Once we have them, the machine can be used to calculate $v(y, t)$ and then $u(x, t) = v(\frac{\pi x}{L}, t)$. The equation for $c_k = c_k(t)$ is $\ddot{c}_k = -a^2 k^2 c_k - \gamma c_k$ and its general

solution is

$$c_k(t) = A_k \cos \omega_k t + B_k \sin \omega_k t, \quad \omega_k = \sqrt{a^2 k^2 + \gamma}. \quad (3)$$

We now determine the values of A_k, B_k for our particular solution from the conditions $c_k(0) = A_k$ and $\dot{c}_k(0) = \omega_k B_k$. The values of $c_k(0)$ and $\dot{c}_k(0)$ are known from the initial conditions: the Fourier coefficients of v_0 are $c_k(0)$ and the Fourier coefficients of v_1 are $\dot{c}_k(0)$. Our algorithm can be summarized as follows:

1. Set $v_i(y) = u_i(\frac{Ly}{\pi})$, $i = 0, 1$, and extend v_i as an odd function of $(-\pi, \pi)$.
2. Let $c_k(0)$ be the Fourier coefficients of v_0 and $\dot{c}_k(0)$ the Fourier coefficients of v_1 . (Here we use our machine for the first time, to calculate Fourier coefficients.)
3. Determine A_k, B_k by the formulae above.
4. Sum the Fourier series $v(y, t) = \sum_k (A_k \cos \omega_k t + B_k \sin \omega_k t) e^{iky}$. (Here we use our machine for the second time, this time to sum a Fourier series.)
5. $u(x, t) = v(\frac{x\pi}{L}, t)$.

4. The general solution of the wave equation in our situation is a sum of terms of the form

$B_k \sin(\frac{k\pi x}{L}) \sin(\omega_k(t - t_k))$, where $\omega_k = k \frac{c\pi}{L}$, with $c = \sqrt{\frac{T}{\rho}}$. See, for example, Chapter 4 in the textbook (formula 4.4.11). Here we are only interested in the “base frequency” of the string, corresponding to $k = 1$. Hence we can work with the formula $\omega = \frac{\pi}{L} \sqrt{\frac{T}{\rho}}$. The answers can be now easily obtained from the formula. (a) The ratio $\frac{T}{\rho}$ has to remain the same, so we have to change the density to $\frac{\rho}{2}$. (b) The expression $\frac{\pi}{L} \sqrt{\frac{T}{\rho}}$ has to remain the same, so we have to increase T to $4T$.

5. (a) From the chain rule we have $\frac{\partial u}{\partial t} = \frac{\partial u}{\partial \tilde{t}} + \frac{\partial u}{\partial x} \frac{\partial x}{\partial \tilde{t}} = \frac{\partial u}{\partial \tilde{t}} - v \frac{\partial u}{\partial \tilde{x}}$. A similar (but easier) calculation gives $\frac{\partial u}{\partial x} = \frac{\partial u}{\partial \tilde{x}}$. (Here we have a convention which is usual in similar situations: when we take $\frac{\partial}{\partial \tilde{t}}$ we keep \tilde{x} constant and when we take $\frac{\partial}{\partial \tilde{x}}$ we keep \tilde{t} constant, and similarly with the t, x variables. Hence in the new coordinates the equation becomes $(\frac{\partial}{\partial \tilde{t}} - v \frac{\partial}{\partial \tilde{x}})^2 u = c^2 \frac{\partial^2 u}{\partial \tilde{x}^2}$, which is the same as $\frac{\partial^2 u}{\partial \tilde{t}^2} - 2v \frac{\partial^2 u}{\partial \tilde{t} \partial \tilde{x}} = (c^2 - v^2) \frac{\partial^2 u}{\partial \tilde{x}^2}$. If we know c and can measure u (including its derivatives) in the coordinate frame (\tilde{t}, \tilde{x}) , we can determine v .

(b) Consider the motion of the point $\tilde{x} = 0$ watched from the frame (t, x) . Setting $\tilde{x} = 0$ in transformation (6) in the hw2 assignment, we obtain $t = \tilde{t} \cosh \theta$ and $x = c \tilde{t} \sinh \theta$, which then gives $\frac{dx}{dt} = c \frac{\sinh \theta}{\cosh \theta} = c \tanh \theta$. This is the velocity v of the origin of the frame (\tilde{t}, \tilde{x}) when observed from the frame (t, x) .

(c) Using the formulae $\cosh^2 \theta - \sinh^2 \theta = 1$, $\tanh \theta = \frac{\sinh \theta}{\cosh \theta}$ and $\tanh \theta = \frac{v}{c}$, one obtains $\cosh \theta = \frac{1}{\sqrt{1 - \frac{v^2}{c^2}}}$

and $\sinh \theta = \frac{\frac{v}{c}}{\sqrt{1 - \frac{v^2}{c^2}}}$. This gives $t = \frac{\tilde{t}}{\sqrt{1 - \frac{v^2}{c^2}}} + \frac{\frac{v}{c^2} \tilde{x}}{\sqrt{1 - \frac{v^2}{c^2}}}$ and $x = \frac{v \tilde{t}}{\sqrt{1 - \frac{v^2}{c^2}}} + \frac{\tilde{x}}{\sqrt{1 - \frac{v^2}{c^2}}}$, which one can find in any textbook of special relativity.

6. (a) Let us first show that $AA^* = nI$, where I is the identity matrix. We have $(AA^*)_{kl} = \sum_{m=1}^n A_{km} (A^*)_{ml} = \sum_m w^{(k-1)(m-1)} w^{-(m-1)(l-1)} = \sum_m w^{(m-1)(k-l)}$. When $k = l$, the last sum is clearly equal to n . For $k \neq l$, let us set $\xi = w^{k-l}$. We note that $\xi \neq 1$ but $\xi^n = 1$. The last sum can then be written as $1 + \xi + \dots + \xi^{n-1} = \frac{\xi^n - 1}{\xi - 1} = 0$.

(b) One can either say that we have shown in (a) that the matrix $\frac{1}{\sqrt{n}} A$ is **unitary** and this implies the identity $\frac{1}{n} \sum_k |f_k|^2 = \sum_k |c_k|^2$ in the hw2 assignment. Alternatively, one can show this identity directly, more or less repeating the calculation in (a): we have $\sum_k f_k \bar{f}_k = \sum_{klm} A_{kl} c_l \bar{A}_{km} \bar{c}_m$. In the tripple sum we first sum over k , using $\sum_k A_{kl} \bar{A}_{km} = n \delta_{ml}$, where $\delta_{ml} = 1$ for $k = l$ and 0 for $m \neq l$, and obtaining $\sum_k f_k \bar{f}_k = \sum_{ml} n \delta_{ml} c_m \bar{c}_l = n \sum_l c_l \bar{c}_l$.