
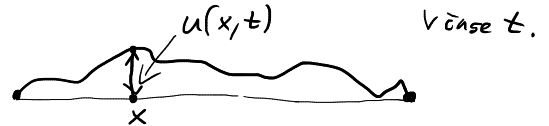


Fourierovy řady

Motivační úloha: rovnice struny (vlnová rovnice v 1D)

mějme strunu upevněnou na koncích  vychýlíme ji do předepsaného tvaru a v čase $t=0$ pustíme jak se bude chovat?

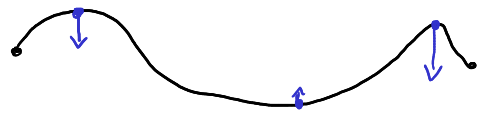
Hledáme $u: [0, L] \times [0, \infty) \rightarrow \mathbb{R}$,
 ↑ struna délky L ↑ čas, od teď do budoucna



Splňující pro $x \in (0, L)$, $t \in (0, \infty)$: $a > 0$.

$$(1) \quad \frac{\partial^2 u}{\partial t^2}(x, t) - a^2 \frac{\partial^2 u}{\partial x^2}(x, t) = 0$$

↑ zrychlení bodu x ↑ záhnubí struny v bodě x



"Zahnutá struna se chce narovnat!"

(a čas t)

upevněná na koncích

v čase 0 má tvar $g: [0, L] \rightarrow \mathbb{R}$.

v čase 0 nulová rychlost

$$(2) \quad \begin{cases} u(0, t) = u(L, t) = 0, \\ u(x, 0) = g(x) \\ \frac{\partial u}{\partial t}(x, 0) = 0 \end{cases}$$

Řešení Pokud $g(x) = \sin\left(\frac{\pi}{L} n x\right)$, pak

řešení je $u(x, t) = \sin\left(\frac{\pi}{L} n x\right) \cos\left(\frac{\pi a}{L} n t\right)$.

Co pro obecné g ?

Pokud lze psát $g(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{\pi}{L} n x\right)$,

Fourierova řada.

možná zkusit položit $u(x, t) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{\pi}{L} n x\right) \cos\left(\frac{\pi a}{L} n t\right)$

Pak, pokud lze prohodit a $\frac{\partial^2}{\partial x^2}$, $\frac{\partial^2}{\partial t^2}$, splňuje u (1)

(2) a také splňuje.)

Konvergence Fourierových řad

Úloha: zadanou funkci $f: (-\pi, \pi) \rightarrow \mathbb{R}$

zapsat ve tvaru Fourierovy řady

Komplexní tvar: $f(x) = \sum_{n=-\infty}^{\infty} c_n e^{inx}$, $c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(t) e^{-int} dt, n \in \mathbb{Z}$

Reálný tvar: $f(x) = \frac{1}{2} a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$,
 $a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(t) dt$, $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(t) \cos nt dt$, $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(t) \sin nt dt, n \in \mathbb{N}$

platí jen za určitých předpokladů (*)

Vztah mezi a_n, b_n, c_n : $\cos z = \frac{e^{iz} + e^{-iz}}{2}$, $\sin z = \frac{e^{iz} - e^{-iz}}{2i}$

$$f(x) = \frac{1}{2} a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) = \frac{1}{2} a_0 + \sum_{n=1}^{\infty} \left(a_n \frac{e^{inx} + e^{-inx}}{2} + b_n \frac{e^{inx} - e^{-inx}}{2i} \right) =$$

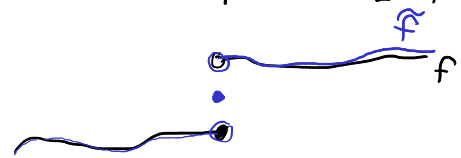
$$= \frac{1}{2} a_0 + \sum_{n=1}^{\infty} \left(\underbrace{\frac{a_n - ib_n}{2}}_{c_n} e^{inx} + \underbrace{\frac{a_n + ib_n}{2}}_{c_{-n}} e^{-inx} \right), n \in \mathbb{N}$$

(*): Jordan-Dirichletovo kritérium

• $f \in BV([-\pi, \pi]) \cap \mathcal{C}([-\pi, \pi]) \Rightarrow \sum_{n=-\infty}^{\infty} c_n e^{inx} \xrightarrow{\text{loc}} f$ na $(-\pi, \pi)$.

• Pouze $f \in BV([-\pi, \pi]) \Rightarrow \sum_{n=-\infty}^{\infty} c_n e^{inx} \rightarrow \tilde{f}$ na $[-\pi, \pi]$,

kde $\tilde{f}(x) = \frac{\lim_{t \rightarrow x^+} f(t) + \lim_{t \rightarrow x^-} f(t)}{2}$



(Víme, že $\tilde{f} = f$ na $[-\pi, \pi] \setminus S$ spočetná)

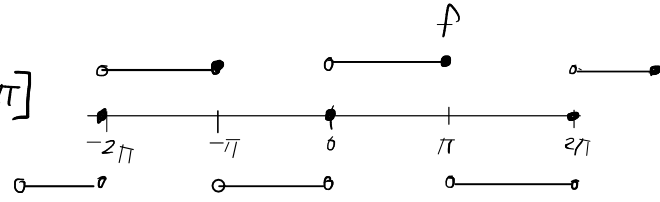
Pozn. kdyby pouze $f \in \mathcal{C}([-\pi, \pi])$, $f \notin BV([-\pi, \pi])$, máme pouze Cesàrovskou konvergenci Fourierovy řady (16.5 Fejér)

1) $f(x) = \operatorname{sgn} x$, $x \in (-\pi, \pi)$. Dodefinujte f 2π -periodicky na \mathbb{R} ,
rozviňte do Fourierovy řady, rozhodněte, zda
řada konverguje k f .

Poddefinování na \mathbb{R} :

$$f(x) = \operatorname{sgn}(x - 2l\pi), \quad x \in ((2l-1)\pi, (2l+1)\pi]$$

$$f(x) = \begin{cases} 1 & , x \in (2l\pi, (2l+1)\pi] \\ 0 & , x = 2l\pi \\ -1 & , x \in ((2l-1)\pi, 2l\pi) \end{cases}$$



Spočítáme Fourierovy koeficienty:

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} \operatorname{sgn} t \, dt = 0 \quad \leftarrow \text{sgn lichá, } (-\pi, \pi) \text{ sgnětrnělý kolem } 0$$

$$n \geq 1: a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} \operatorname{sgn} t \cos nt \, dt = 0 \quad \leftarrow \text{sgn lichá, } \cos(\text{nt}) \text{ sudá}$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} \operatorname{sgn} t \sin nt \, dt = \frac{2}{\pi} \int_0^{\pi} \operatorname{sgn} t \sin nt \, dt = \frac{2}{\pi} \int_0^{\pi} \sin nt \, dt = \frac{2}{\pi} \left[-\frac{\cos nx}{n} \right]_0^{\pi} = \frac{2}{\pi} \left(\frac{(-1)^{n+1}}{n} + \frac{1}{n} \right)$$

$$= \begin{cases} 0, & n \text{ sudé} \\ \frac{4}{\pi n}, & n \text{ liché} \end{cases}$$

$$\Rightarrow \text{Fourierova řada je tedy } \sum_{n=1}^{\infty} \frac{2}{\pi n} ((-1)^{n+1} + 1) \sin nx = \sum_{k=1}^{\infty} \frac{4}{\pi(2k-1)} \sin[(2k-1)x]$$

Za tím nevíme, zda její součet je f .

Konvergence: $f \in BV([-\pi, \pi])$, protože je monotonní na $[-\pi, \pi]$.

Jordan - Dirichlet \Rightarrow Fourierova řada konverguje bodově k \tilde{f}

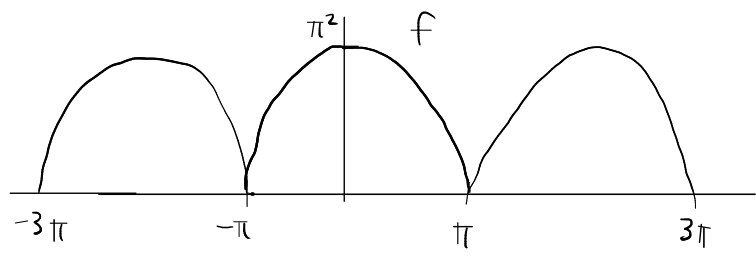
$$\tilde{f}(x) = \begin{cases} 1 & , x \in (2l\pi, (2l+1)\pi) \\ 0 & , x = 2l\pi \\ -1 & , x \in ((2l-1)\pi, 2l\pi) \end{cases}$$

$$\text{Tzn. } \tilde{f}(x) = \sum_{k=1}^{\infty} \frac{4}{\pi(2k-1)} \sin[(2k-1)x], \quad x \in \mathbb{R}.$$

Konvergence není stejnoměrná, protože \tilde{f} není spojitá.

2) $f(x) = \pi^2 - x^2, x \in (-\pi, \pi)$

navíc $\sum_{n=1}^{\infty} \frac{1}{n^2} = ?$ / $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^2} = ?$



Dodefinujeme na \mathbb{R} : $f(x) = \pi^2 - (x - 2\pi l)^2, x \in [(2l-1)\pi, (2l+1)\pi]$.

Pak f je spojitá na \mathbb{R} .

Společně Fourierovy koeficienty:

$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} \pi^2 - x^2 dx \stackrel{\text{Sudost}}{=} \frac{2}{\pi} \int_0^{\pi} \pi^2 - x^2 dx = \frac{2}{\pi} \left[\pi^2 x - \frac{x^3}{3} \right]_0^{\pi} = \frac{2}{\pi} \left(\pi^3 - \frac{\pi^3}{3} \right) = \pi^2 \cdot 2 \left(1 - \frac{1}{3} \right) = \pi^2 \cdot \frac{4}{3}$

$n \geq 1: a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} (\pi^2 - x^2) \cos nx dx \stackrel{\text{Sudost}}{=} \frac{2}{\pi} \int_0^{\pi} (\pi^2 - x^2) \cos nx dx = \frac{2}{\pi} \left(\int_0^{\pi} \pi^2 \cos nx dx - \int_0^{\pi} x^2 \cos nx dx \right) =$
 $= \frac{2}{\pi} \left[\pi^2 \frac{\sin nx}{n} \right]_0^{\pi} - \frac{2}{\pi} \left(\left[x \frac{\sin nx}{n} \right]_0^{\pi} - \int_0^{\pi} 2x \frac{\sin nx}{n} dx \right) = \frac{4}{\pi n} \int_0^{\pi} x \sin nx dx =$
 $= \frac{4}{\pi n} \left(\left[x \cdot \left(-\frac{\cos nx}{n} \right) \right]_0^{\pi} - \int_0^{\pi} -\frac{\cos nx}{n} dx \right) \stackrel{\text{funkce, sin nx lichá}}{=} \frac{4}{\pi n} \left(\frac{\pi \cdot (-1)^{n+1}}{n} + \left[\frac{\sin nx}{n^2} \right]_0^{\pi} \right) = \frac{4 \cdot (-1)^{n+1}}{n^2}$

$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} (\pi^2 - x^2) \sin nx dx \stackrel{\text{funkce, sin nx lichá}}{=} 0$

\Rightarrow Fourierova řada má tvar $\frac{2}{3} \pi^2 + \sum_{n=1}^{\infty} \frac{4(-1)^{n+1}}{n^2} \cos nx$

Konvergence: • f je spojitá na \mathbb{R}

• $f \in BV([-\pi, \pi]), [f \in C^1_{loc} \Rightarrow f \in Lip([-\pi, \pi]) \Rightarrow f \in BV([-\pi, \pi])]$

\hookrightarrow i na každém omezeném intervalu $[a, b] \subset \mathbb{R}, \forall a < b. f \in BV([a, b])$

Jordan-Dirichlet \Rightarrow na $(-2\pi, 2\pi)$ $f(x) = \frac{2}{3} \pi^2 + \sum_{n=1}^{\infty} \frac{4(-1)^{n+1}}{n^2} \cos nx, x \in \mathbb{R}$,

a navíc konvergence je stejnoměrná na $[-\pi, \pi]$

\Rightarrow je stejnoměrná na \mathbb{R} díky 2π -periodicitě.

Součty řad:

dosadíme $x = \pi$: $f(\pi) = \frac{2}{3} \pi^2 + 4 \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^2} (-1)^n$
 $0 = \pi^2 - \pi^2 \Rightarrow \sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$

dosadíme $x = 0$: $f(0) = \frac{2}{3} \pi^2 + 4 \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^2} \cdot 1$
 $\pi^2 = \frac{2}{3} \pi^2 + 4 \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^2}$

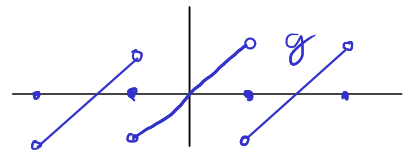
Pozor na váhni: $f: (-\pi, \pi) \rightarrow \mathbb{R}$ f lichá $\Rightarrow a_n = 0$
 f sudá $\Rightarrow b_n = 0$

3) $f(x) = x, x \in (0, \pi)$. Fourierova řada (a) $\sum_{n=1}^{\infty} b_n \sin nx$
 (b) $\frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx$

Funkci máme dodefinovat 2π -periodicky, máme tedy volnost v tom jak dodefinovat f na $(-\pi, 0]$.

(a) Chceme sítovou řadu, tj. chceme $a_n = 0$. Dodefinujeme proto f na liché f g na $(-\pi, \pi)$: $g(x) = x, x \in (-\pi, \pi)$

Dodefinujeme g 2π -periodicky: $g(x) = \begin{cases} x - 2\pi l & , x \in ((2l-1)\pi, (2l+1)\pi) \\ 0 & , x = (2l+1)\pi \end{cases}$



Fourierovy koeficienty: $a_n = 0$, díky lichosti:

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x \sin nx dx = \frac{2}{\pi} \int_0^{\pi} x \sin nx dx = \frac{2}{\pi} \left(\left[x \frac{(-\cos nx)}{n} \right]_0^{\pi} - \int_0^{\pi} 1 \frac{(-\cos nx)}{n} dx \right) =$$

$$= \frac{2}{\pi} \pi \frac{(-1)^{n+1}}{n} - \frac{2}{\pi} \left[\frac{-\sin nx}{n^2} \right]_0^{\pi} = \frac{2(-1)^{n+1}}{n}$$

Four. řada je $\sum_{n=1}^{\infty} \frac{2(-1)^{n+1}}{n} \sin nx$.

$g \in BV([-\pi, \pi])$ Jordan-Dirichlet: $g(x) = \sum_{n=1}^{\infty} \frac{2(-1)^{n+1}}{n} \sin nx, x \in \mathbb{R}$

jednosměrné limity v $(2l+1)\pi$ sedlá

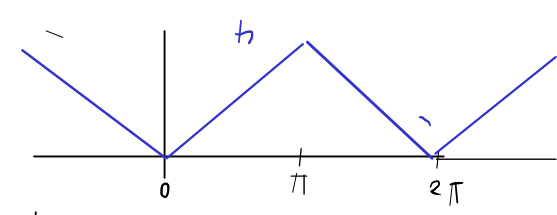
Tedy máme $f(x) = \sum_{n=1}^{\infty} \frac{2(-1)^{n+1}}{n} \sin nx, x \in (0, \pi)$

Dosazení $x=1$: $1 = f(1) = \sum_{n=1}^{\infty} \frac{2(-1)^{n+1}}{n} \sin n \Rightarrow \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \sin n = \frac{1}{2}$.

(b) dodefinujte f na $(-\pi, \pi)$ jako sudou funkci:

$h(x) = |x|, x \in (-\pi, \pi)$. dodefinujeme 2π -periodicky:

$h(x) = |x - 2\pi l|, x \in ((2l-1)\pi, (2l+1)\pi]$



Pak h je spojitá na \mathbb{R} .

Navíc je omezená uvnitř na každém omezeném intervalu, protože je počástečně C^1 .

Jordan-Dirichlet \Rightarrow Fourierova řada konverguje stejnoměrně k h .

Výpočet Fourierovy řady: h sudá

$$b_n = 0 \quad (h \text{ sudá})$$

$$a_0 = \frac{2}{\pi} \int_0^{\pi} x dx = \frac{2}{\pi} \left[\frac{x^2}{2} \right]_0^{\pi} = \frac{2}{\pi} \frac{\pi^2}{2} = \pi$$

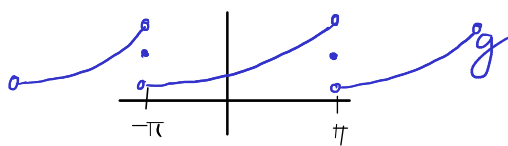
$$\begin{aligned} n \geq 1: a_n &= \frac{2}{\pi} \int_0^{\pi} h(x) \cos nx dx = \frac{2}{\pi} \int_0^{\pi} x \cos nx dx = \frac{2}{\pi} \left(\left[x \frac{\sin nx}{n} \right]_0^{\pi} - \int_0^{\pi} 1 \cdot \frac{\sin nx}{n} dx \right) = \\ &= -\frac{2}{\pi} \left[\frac{-\cos nx}{n^2} \right]_0^{\pi} = \frac{2}{\pi n^2} \left((-1)^n - 1 \right) = \begin{cases} 0, & n \text{ sudé} \\ -\frac{4}{\pi n^2}, & n \text{ liché.} \end{cases} \end{aligned}$$

$$\Rightarrow h(x) = \frac{\pi}{2} - \frac{4}{\pi} \sum_{k=0}^{\infty} \frac{1}{(2k+1)^2} \cos[(2k+1)x], \quad x \in \mathbb{R}$$

Dosazení $x=0$: $0 = h(x) = \frac{\pi}{2} - \frac{4}{\pi} \sum_{k=0}^{\infty} \frac{1}{(2k+1)^2} \cos 0 \Rightarrow \sum_{k=0}^{\infty} \frac{1}{(2k+1)^2} = \frac{\pi^2}{8}$

4) $f(x) = e^x, \quad x \in (-\pi, \pi)$

Dodefinujeme na \mathbb{R} jako



$$g(x) = \begin{cases} e^{x-2l\pi}, & x \in (2l-1)\pi, (2l+1)\pi \\ \frac{e^{\pi} + e^{-\pi}}{2}, & x = (2l+1)\pi. \end{cases}$$

Pak je konečná variace na omezených intervalech, a v bodech nepřítomnosti

platí $g(x) = \frac{\lim_{t \rightarrow x^+} g(t) + \lim_{t \rightarrow x^-} g(t)}{2}$, Jordan-Dirichlet \Rightarrow Fourierova řada

konverguje bodově na \mathbb{R} ke g .

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} e^x dx = \frac{1}{\pi} [e^x]_{-\pi}^{\pi} = \frac{1}{\pi} (e^{\pi} - e^{-\pi})$$

$$\begin{aligned} n \geq 1: a_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} e^x \cos nx dx = \frac{1}{\pi} \left(\left[e^x \frac{\sin nx}{n} \right]_{-\pi}^{\pi} - \int_{-\pi}^{\pi} e^x \frac{\sin nx}{n} dx \right) = -\frac{1}{\pi n} \left(\left[e^x \left(-\frac{\cos nx}{n} \right) \right]_{-\pi}^{\pi} \right. \\ &\quad \left. - \int_{-\pi}^{\pi} e^x \left(-\frac{\cos nx}{n} \right) dx \right) = -\frac{(-1)^n}{\pi n^2} (-e^{\pi} + e^{-\pi} + \pi a_n) = -\frac{\pi}{n} b_n \\ &\Rightarrow \left(1 + \frac{1}{n^2} \right) a_n = \frac{1}{\pi n^2} (e^{\pi} - e^{-\pi}) \Rightarrow a_n = \frac{(-1)^n}{\pi (n^2+1)} (e^{\pi} - e^{-\pi}) \end{aligned}$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} e^x \sin nx dx = \frac{(-1)^{n+1} n}{\pi (n^2+1)} (e^{\pi} - e^{-\pi})$$

$$g(x) = \frac{e^{\pi} - e^{-\pi}}{2\pi} + \sum_{n=1}^{\infty} \frac{(-1)^n (e^{\pi} - e^{-\pi})}{\pi (n^2+1)} (\cos nx - n \sin nx), \quad x \in \mathbb{R}$$

Dosazení $x=0$: $1 = e^0 = g(0) = \frac{e^{\pi} - e^{-\pi}}{2\pi} + \sum_{n=1}^{\infty} \frac{(-1)^n (e^{\pi} - e^{-\pi})}{\pi (n^2+1)} \cdot 1$

$$\Rightarrow \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2+1} = \frac{\pi}{e^{\pi} - e^{-\pi}} - \frac{1}{2} = \frac{\pi}{2 \sinh \pi} - \frac{1}{2} \quad \left[\sinh x = \frac{e^x - e^{-x}}{2} \right]$$

(k ∈ N)

5 (a) f(x) = sin kx, x ∈ (-π, π)

(b) f(x) = cos kx, x ∈ (-π, π)

(a) n ≥ 0: a_n = 0, f liché

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} \sin kx \sin nx dx = \begin{cases} \frac{1}{\pi} \int_{-\pi}^{\pi} (\sin kx)^2 dx = \frac{1}{\pi} \int_{-\pi}^{\pi} \frac{1 - \cos 2kx}{2} dx = \frac{1}{\pi} \left(\left[\frac{x}{2} \right]_{-\pi}^{\pi} - \left[\frac{\sin 2kx}{2k} \right]_{-\pi}^{\pi} \right) = \frac{1}{\pi} \cdot \frac{1}{2} (\pi - (-\pi)) = 1 & k=n \\ \frac{1}{\pi} \int_{-\pi}^{\pi} \sin kx \sin nx dx = \frac{1}{\pi} \left(\left[-\frac{\cos kx}{k} \sin nx \right]_{-\pi}^{\pi} - \int_{-\pi}^{\pi} -\frac{\cos kx}{k} n \cos nx dx \right) = \frac{1}{\pi} \frac{n^2}{k^2} \int_{-\pi}^{\pi} \sin kx \sin nx dx & k \neq n \end{cases}$$

$$= \frac{1}{\pi} \frac{n}{k} \left(\left[\frac{\sin kx}{k} \cos nx \right]_{-\pi}^{\pi} - \int_{-\pi}^{\pi} \frac{\sin kx}{k} (-n \sin nx) dx \right) = \frac{1}{\pi} \frac{n^2}{k^2} \int_{-\pi}^{\pi} \sin kx \sin nx dx$$

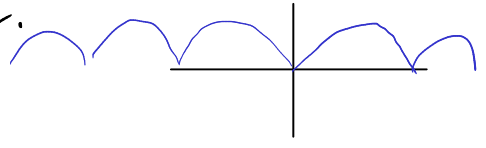
$$\Rightarrow \left(1 - \frac{n^2}{k^2}\right) I_n = 0 \Rightarrow I_n = 0, \text{ tzn. } b_n = 0 \text{ pro } n \neq k$$

tedy Fourierova řada f je opravdu sin kx.

(b) analogicky

6 f(x) = sin 3x + 4x, x ∈ (-π, π). Zkombinujte 3 a 5

7 f(x) = sin x, x ∈ (0, π), pomocí kosinové řady.



Dodefinujeme f jako g(x) = |sin x|, x ∈ R

Pak g je spojitá a konečně variace na omezeném intervalu (je počástech 0,1), tedy Jordan-Dirichlet ⇒ Fourierova řada konverguje ke g na R (stejněměrně).

^{sdružit}
 $a_0 = \frac{2}{\pi} \int_0^{\pi} \sin x dx = \frac{2}{\pi} [\cos x]_0^{\pi} = \frac{4}{\pi}$

$n \geq 1: a_n = \frac{2}{\pi} \int_0^{\pi} \sin x \cos nx dx = \frac{2}{\pi} \left(\left[\sin x \frac{\sin nx}{n} \right]_0^{\pi} - \int_0^{\pi} \cos x \frac{\sin nx}{n} dx \right) =$

$$= \frac{-2}{\pi n} \left(\left[\cos x \frac{\cos nx}{n} \right]_0^{\pi} - \int_0^{\pi} \sin x \frac{\cos nx}{n} dx \right) = \frac{-2}{\pi n} \left(\frac{(-1)^n}{n} + \frac{1}{n} \right) + \frac{1}{n^2} \frac{2}{\pi} \int_0^{\pi} \sin x \cos nx dx$$

$$\Rightarrow \frac{1-n^2}{n^2} a_n = \left(1 - \frac{1}{n^2}\right) a_n = \frac{-2}{\pi n^2} ((-1)^n + 1) \Rightarrow a_n = \frac{-2}{\pi(n^2-1)} ((-1)^n + 1) =$$

$$= \begin{cases} \frac{-4}{\pi(n^2-1)} & n \text{ sudé} \\ 0 & n \text{ liché} \end{cases}$$

$\Rightarrow g(x) = \frac{2}{\pi} + \sum_{k=1}^{\infty} \frac{-4}{\pi(4k^2-1)} \cos 2kx$