Numerical Methods and Simulation Module MT 03 Winter term 2022/23

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Organizational Matters

Problem Set A

Calculation of Fourier coefficients

Homework

Exercise 1:

Consider the function f(x) = x with $0 \le x \le 2\pi$ which is periodically continued on all \mathbb{R} .

- a) Sketch the function
- b) Represent the function by a Fourier series
- c) Discuss the convergence of the Fourier series at the point x = 0.
- d) Explain the values of the coefficients a_k .

Exercise 2:

Consider the 2π -periodic time signal

$$f(t) = \begin{cases} \cos(t) - \frac{1}{2} & 0 \le |t| \le \frac{\pi}{3} \\ 0 & \frac{\pi}{3} < |t| \le \pi \end{cases}$$

- a) Sketch the signal
- b) Represent the function by a Fourier series
- c) Calculate the first Fourier coefficients up to k=2 explicitely.
- d) Discuss the convergence of the Fourier series at the point x = 0.

Note: $\cos(\alpha)\cos(\beta) = \frac{1}{2}(\cos(\alpha+\beta) + \cos(\alpha-\beta))$

Exercise 3:

Consider the 2π -periodic function

$$f(x) = \begin{cases} \sin|x| & 0 \le |x| \le \frac{\pi}{2} \\ 1 & \frac{\pi}{2} < |x| \le \pi \end{cases}$$

- a) Sketch the function
- b) Represent the function by a truncated Fourier series up to k=2.

Note: $\cos(\alpha)\sin(\beta) = \frac{1}{2}(\sin(\alpha+\beta) - \sin(\alpha-\beta))$

Exercise 4:

Consider the 2π -periodic time signal

$$f(t) = \begin{cases} |t| & 0 \le |t| \le \frac{\pi}{2} \\ |t| + 1 & \frac{\pi}{2} < |t| \le \pi \end{cases}$$

- a) Sketch the signal
- b) Represent the signal by its Fourier series and make the Fourier coefficients up to k=3 explicit.
- c) Against which value converges the Fourier series at $x = \pi/2$?