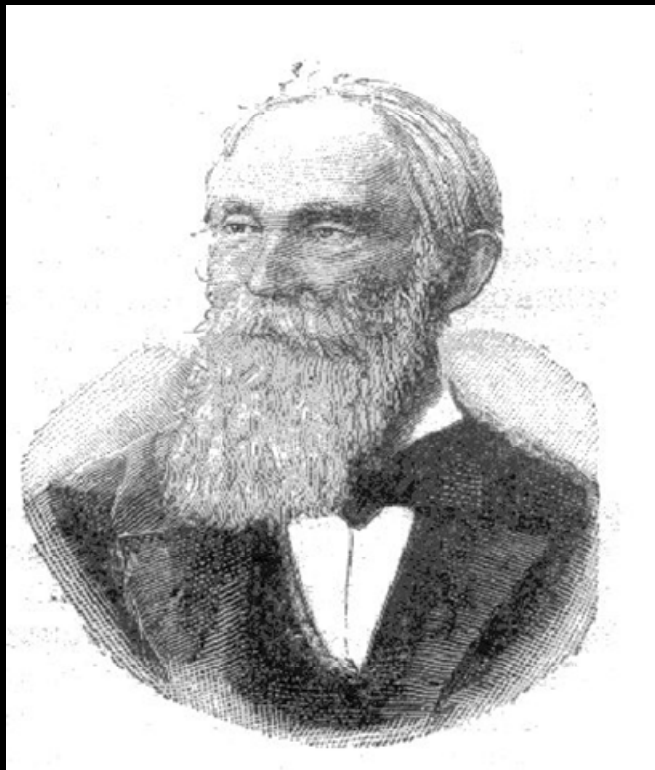
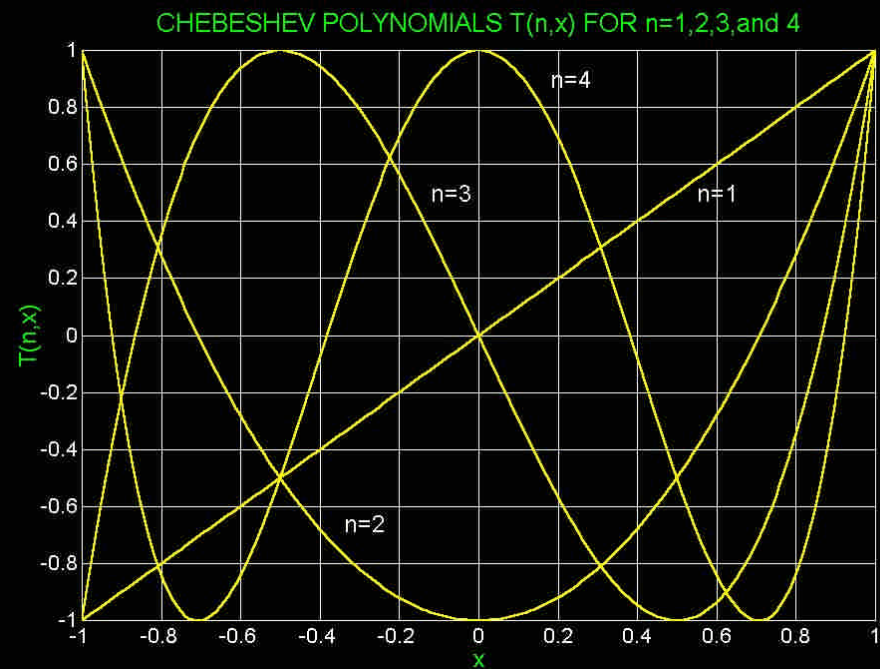


# Function Approximation



Pafnuty Chebyshev, 1821-1894



# Administration

- Assignment 3 is out; due on April 23 midnight
- Chapter 3 Excises 30 (a)(b)(c)(d), 33, 48, 49, 69 (20% each)
- Extra credit (10%): App 8
- **Mid-term exam: Apr 30**

# Function Approximation

- How does a computer approximate  $\cos(x)$ ,  $\exp(x)$ , and other non-polynomial functions?
- Efficient and accurate approximation is desired
  - Chebyshev polynomials
    - Orthogonal polynomials
    - Converge faster than a Taylor series
  - Rational functions
    - Ratio of two polynomials
  - Fourier series
    - Series of sine and cosine terms
    - Can approximate periodic or discontinuous functions

# Truncation Error in Taylor Series

- Recall that Taylor series

$$\begin{aligned} f(x) &= f(a) + f'(a)(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \dots \\ &= f(a) + \dots + \frac{f^{(n)}(a)}{n!}(x-a)^n + \frac{f^{(n+1)}(\xi)}{(n+1)!}(x-a)^{n+1} \end{aligned}$$

- If approximating a function using first  $n$  terms

$$\text{Error} = \frac{f^{(n+1)}(\xi)}{(n+1)!}(x-a)^{n+1}$$

- Error grows rapidly as  $x$ -value departs from  $x = a$ !

# Chebyshev Polynomials

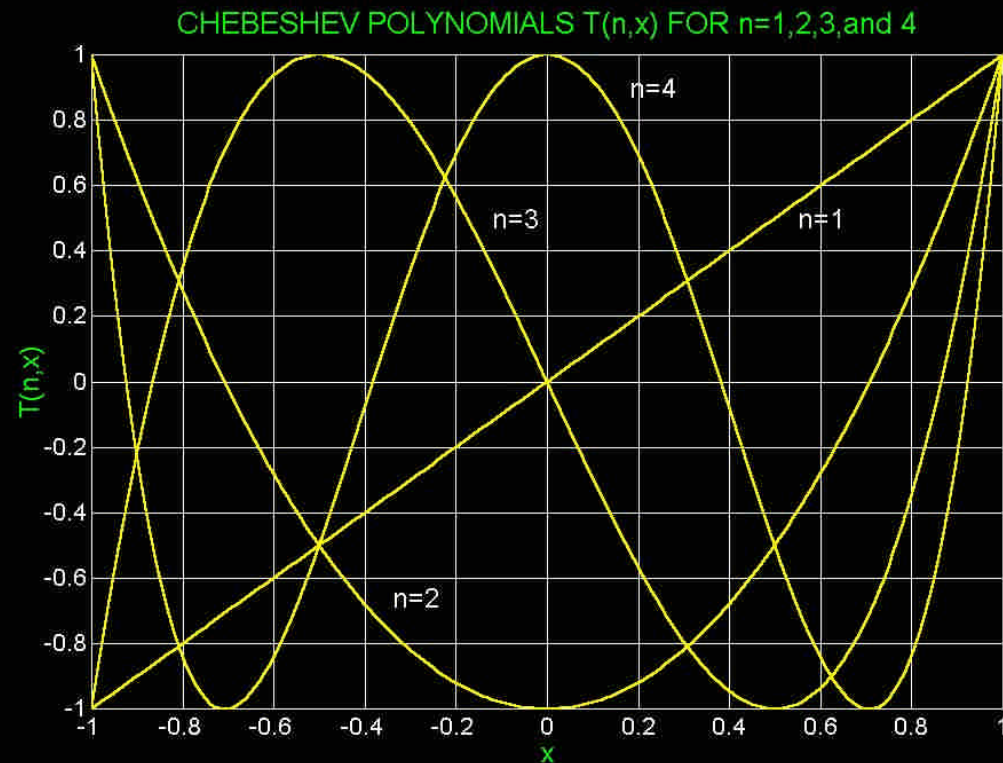
- Recursive definition

$$T_{n+1}(x) = 2xT_n(x) - T_{n-1}(x), \quad T_0(x) = 1, \quad T_1(x) = x$$

$$T_2(x) = 2x^2 - 1$$

$$T_3(x) = 4x^3 - 3x$$

$$T_4(x) = 8x^4 - 8x^2 + 1$$



# Chebyshev Polynomials (cont.)

- Equivalent form

$$T_n(x) = \cos(n \cdot \arccos(x)) \quad x = \cos(\theta)$$

- Proof

$$\cos(n+1)\theta + \cos(n-1)\theta = 2\cos n\theta \cos \theta$$

$$T_{n+1}(x) + T_{n-1}(x) = 2xT_n(x)$$

$$T_{n+1}(x) = 2xT_n(x) - T_{n-1}(x), \quad T_0(x) = 1, \quad T_1(x) = x$$

# Chebyshev Series

$$T_0(x) = 1$$

$$1 = T_0$$

$$T_1(x) = x$$

$$x = T_1$$

$$T_2(x) = 2x^2 - 1$$

$$x^2 = \frac{1}{2}(T_2 + T_0)$$

$$T_3(x) = 4x^3 - 3x$$

$$x^3 = \frac{1}{4}(T_3 + 3T_1)$$

$$T_4(x) = 8x^4 - 8x^2 + 1$$

$$x^4 = \frac{1}{8}(T_4 + 4T_2 + 3T_0)$$

# Chebyshev Series is More Economical

- On the interval  $[-1, 1]$ , approximating a function with a series of Chebyshev polynomials is better than with a Taylor series as it has a smaller maximum error
- On an interval  $[a, b]$ , we have to transform the function to translate the  $x$ -value into  $[-1, 1]$

$$f(x) \rightarrow f(\tilde{x}) \quad \tilde{x} = 2 \frac{x - a}{b - a} - 1$$



# Example: Economizing a Power Series

- Maclaurin series is Taylor series expansion of a function about 0

$$x^2 = \frac{1}{2}(T_2 + T_0)$$

- Maclaurin series of  $e^x$

$$e^x = 1 + x + \frac{x^2}{2} + \frac{x^3}{6} + \frac{x^4}{24} + \frac{x^5}{120} + \frac{x^6}{720} + \dots$$

$$x^3 = \frac{1}{4}(T_3 + 3T_1)$$

$$x^4 = \frac{1}{8}(T_4 + 4T_2 + 3T_0)$$

- Approximated by a Chebyshev series

$$e^x \approx T_0 + T_1 + \frac{1}{2} \cdot \frac{1}{2}(T_2 + T_0) + \frac{1}{6} \cdot \frac{1}{4}(T_3 + 3T_1) + \frac{1}{24} \cdot \frac{1}{8}(T_4 + 4T_2 + 3T_0)$$

$$+ \frac{1}{120} \frac{1}{16}(10T_1 + 5T_3 + \dots) + \frac{1}{23040}(10T_0 + 15T_2 + \dots) + \dots$$

## Example (cont.)

- Maclaurin series of  $e^x$  truncated after 3rd degree

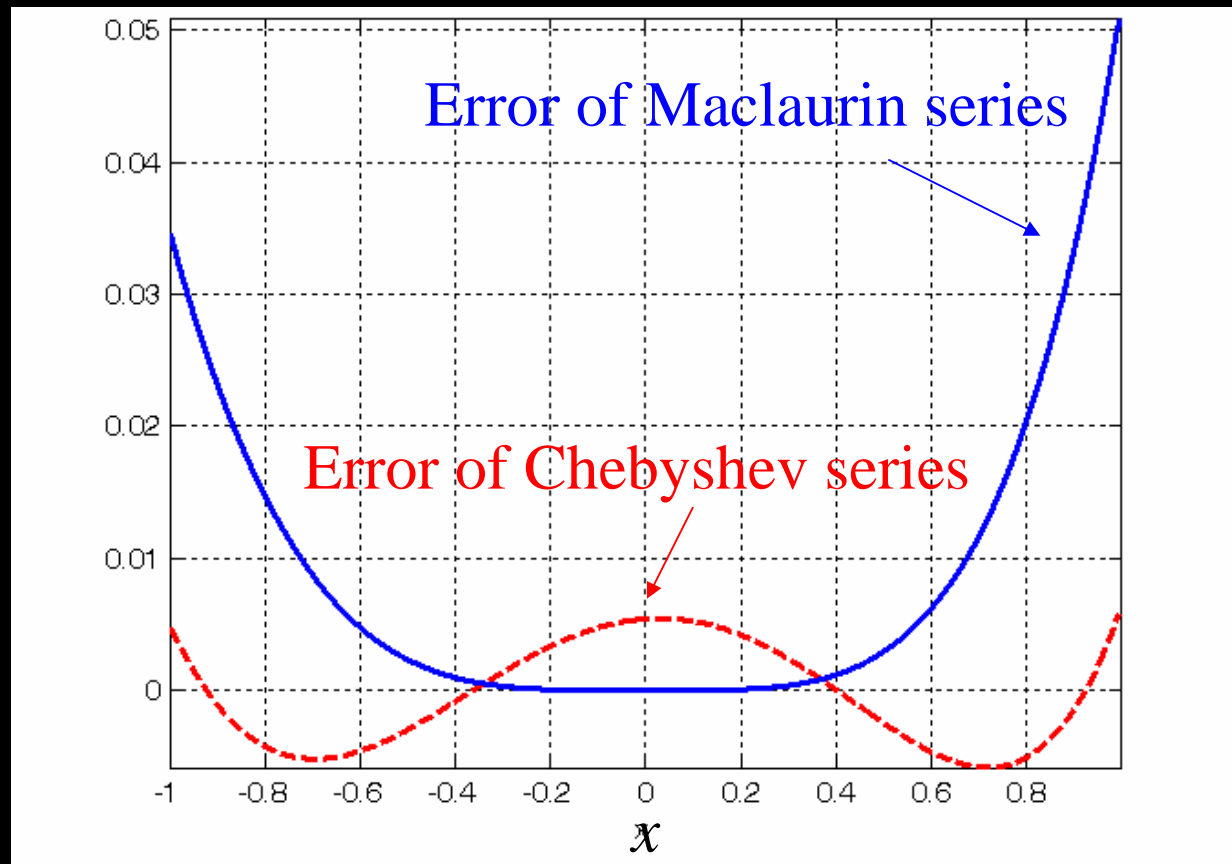
$$e^x = 1 + x + \frac{x^2}{2} + \frac{x^3}{6} + \frac{x^4}{24} + \frac{x^5}{120} + \frac{x^6}{720} + \dots$$
$$\approx 1 + x + \frac{x^2}{2} + \frac{x^3}{6}$$

- Chebyshev series of  $e^x$  truncated after 3rd degree

$$e^x = 1.2661T_0 + 1.1302T_1 + 0.2715T_2 + 0.0443T_3 + \dots$$
$$\approx 0.9946 + 0.9973x + 0.5430x^2 + 0.1772x^3$$

## Example (cont.)

- Error of Maclaurin series grows rapidly when  $x$ -value departs from zero



# Orthogonality of Chebyshev Polynomials

- Two polynomials  $p(x)$ ,  $q(x)$  are orthogonal on an interval  $[a, b]$  if their inner product

$$\langle p, q \rangle = \int_a^b p(x)q(x)w(x)dx = 0, \quad w(x) \geq 0$$

- Set of polynomials is orthogonal if each polynomial is orthogonal to each other
- Chebyshev Polynomials are orthogonal on interval  $[-1, 1]$  with  $w(x) = 1/\sqrt{1-x^2}$

# Verify Orthogonality of Chebyshev Polynomials

- Example:  $p(x) = T_0(x)$ ,  $q(x) = T_3(x)$

$$\langle p(x), q(x) \rangle = \int_{-1}^1 1 \cdot (4x^3 - 3x) \frac{1}{\sqrt{1-x^2}} dx = 0$$

- Matlab code

- `int('(4*x^3-x)/sqrt(1-x^2)', -1, 1)`

# Least Squares Approximation using Orthogonal Polynomials

- System of normal equations for a high-degree polynomial fit is ill-conditioned
- Fitting data with orthogonal polynomials such as Chebyshev polynomials can reduce the condition number to about 5

$$f(x) = a_0T_0(x) + a_1T_1(x) + \cdots + a_nT_n(x)$$

$$\begin{bmatrix} T_0(x_1) & T_1(x_1) & \cdots & T_n(x_1) \\ T_0(x_2) & T_1(x_2) & \cdots & T_n(x_2) \\ \vdots & \vdots & \ddots & \vdots \\ T_0(x_m) & T_1(x_m) & \cdots & T_n(x_m) \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ \vdots \\ a_n \end{bmatrix} = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_m \end{bmatrix}$$

# Rational Function Approximation

- Approximating a function with a Chebyshev series has smaller maximum error than with a Taylor series
- We can further improve the maximum error using rational function approximation

$$f(x) \approx R_N(x) = \frac{a_0 + a_1x + a_2x^2 + \cdots + a_nx^n}{1 + b_1x + b_2x^2 + \cdots + b_mx^m}$$
$$N = n + m + 1$$

- Padé approximation:  $n \geq m$

# Padé Approximation

- Represent a function in a Taylor series expanded at  $x = 0$
- Coefficients are determined by setting

$$f(x) = R_N(x) \quad c_i = \frac{f^{(i)}(0)}{i!}$$

$$(c_0 + c_1x + c_2x^2 + \cdots + c_Nx^N) = \frac{a_0 + a_1x + a_2x^2 + \cdots + a_nx^n}{1 + b_1x + b_2x^2 + \cdots + b_mx^m}$$

and equating coefficients

$$\begin{array}{l} a_0 = c_0 \\ a_1 = b_1c_0 + c_1 \\ \vdots \\ a_n = b_m c_{n-m} + \cdots + b_1 c_{n-1} + c_n \end{array} \quad \begin{array}{l} c_{n+1} + b_1c_n + \cdots + b_m c_{n-m+1} = 0 \\ \vdots \\ c_N + b_1c_{N-1} + \cdots + b_m c_{N-m} = 0 \end{array}$$



# Example: Padé Approximation

- Find  $\arctan(x) \approx R_{10}(x)$
- Maclaurin series of  $\arctan(x)$  through  $x^{10}$  is

$$\arctan(x) \approx x - \frac{1}{3}x^3 + \frac{1}{5}x^5 - \frac{1}{7}x^7 + \frac{1}{9}x^9$$

- $f(x) = R_{10}(x)$

$$x - \frac{1}{3}x^3 + \frac{1}{5}x^5 - \frac{1}{7}x^7 + \frac{1}{9}x^9 = \frac{a_0 + a_1x + a_2x^2 + a_3x^3 + a_4x^4 + a_5x^5}{1 + b_1x + b_2x^2 + b_3x^3 + b_4x^4 + b_5x^5}$$

# Example: Padé Approximation (cont.)

## ■ Equating coefficients

$$x - \frac{1}{3}x^3 + \frac{1}{5}x^5 - \frac{1}{7}x^7 + \frac{1}{9}x^9 = \frac{a_0 + a_1x + a_2x^2 + a_3x^3 + a_4x^4 + a_5x^5}{1 + b_1x + b_2x^2 + b_3x^3 + b_4x^4 + b_5x^5}$$

## ■ $x^0$ through $x^5$

$$a_0 = 0$$

$$a_1 = 1$$

$$a_2 = b_1$$

$$a_3 = -\frac{1}{3} + b_2$$

$$a_4 = -\frac{1}{3}b_1 + b_3$$

$$a_5 = \frac{1}{5} - \frac{1}{3}b_2 + b_4$$

## ■ $x^6$ through $x^{10}$

$$\frac{1}{5}b_1 - \frac{1}{3}b_3 = 0$$

$$-\frac{1}{7} + \frac{1}{5}b_2 - \frac{1}{3}b_4 = 0$$

$$-\frac{1}{7}b_1 + \frac{1}{5}b_3 - \frac{1}{3}b_5 = 0$$

$$\frac{1}{9} - \frac{1}{7}b_2 + \frac{1}{5}b_4 = 0$$

$$\frac{1}{9}b_1 - \frac{1}{7}b_3 + \frac{1}{5}b_5 = 0$$

# Padé Approximation vs. Maclaurin Series

- Padé Approximation

$$\arctan(x) \approx \frac{x + \frac{7}{9}x^3 + \frac{64}{945}x^5}{1 + \frac{10}{9}x^2 + \frac{5}{21}x^4}$$

- Maclaurin series

$$\arctan(x) \approx x - \frac{1}{3}x^3 + \frac{1}{5}x^5 - \frac{1}{7}x^7 + \frac{1}{9}x^9$$

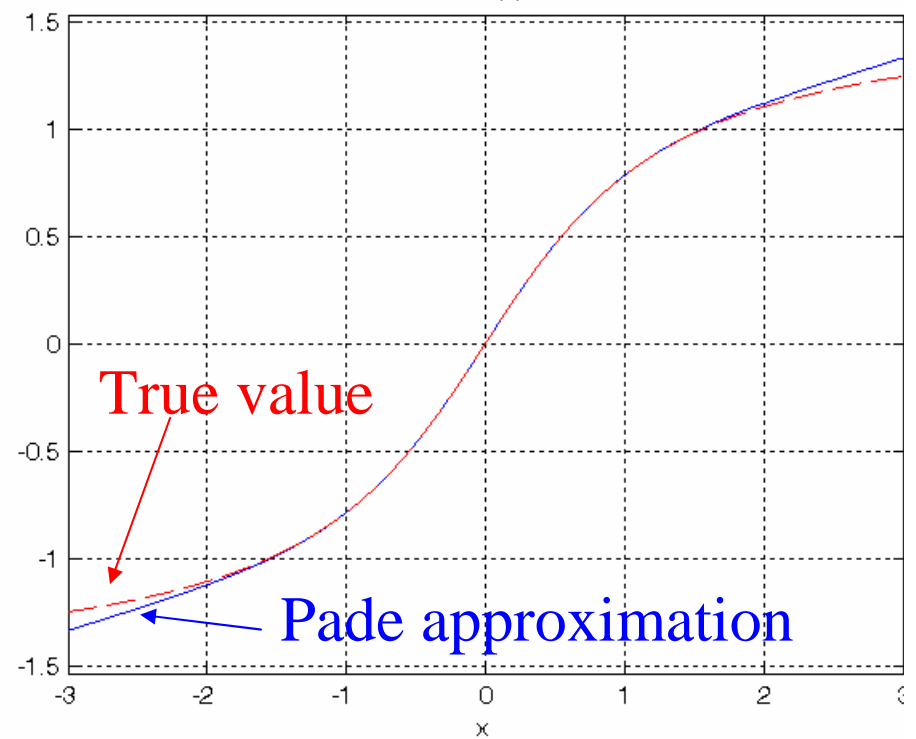
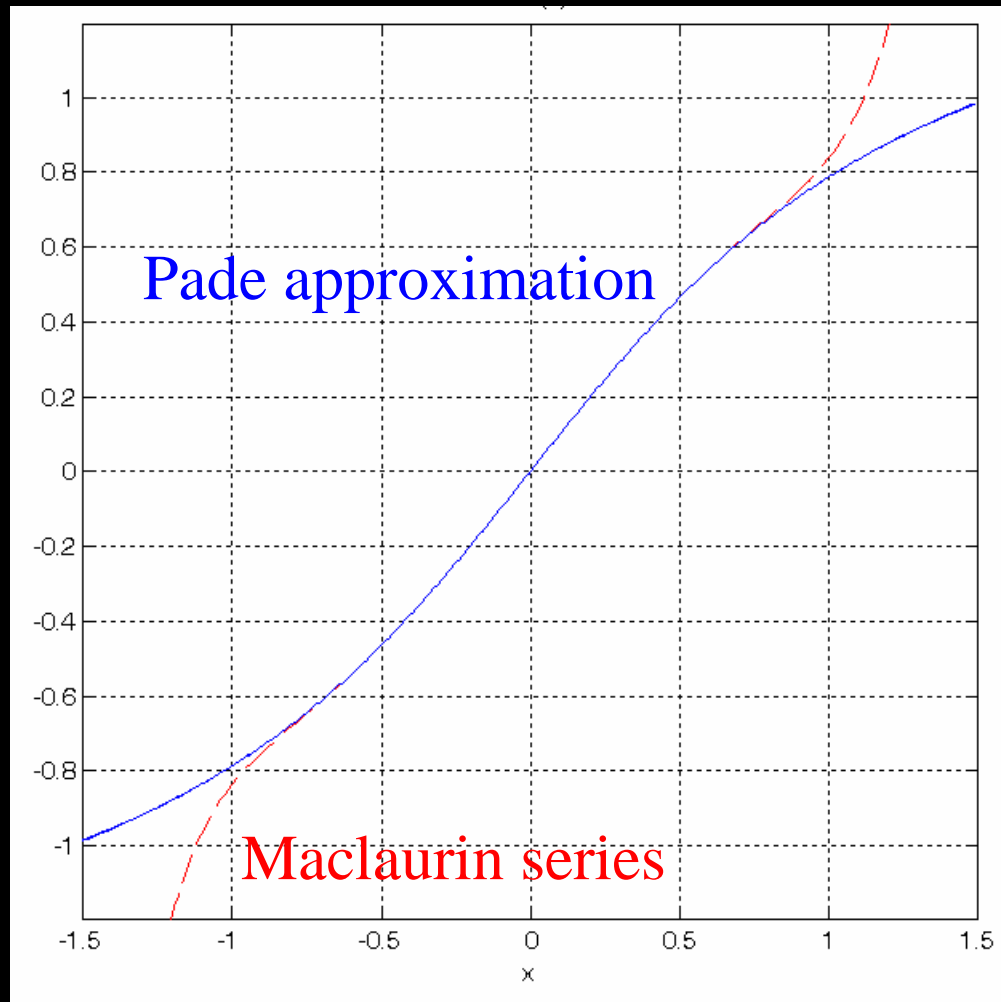
**Table 4.4** Comparison of Padé approximation to Maclaurin series for  $\arctan x$

$x$	True value	Padé (Eq. 4.12)	Error	Maclaurin (Eq. 4.10)	Error
0.2	0.19740	0.19740	0.00000	0.19740	0.00000
0.4	0.38051	0.38051	0.00000	0.38051	0.00000
0.6	0.54042	0.54042	0.00000	0.54067	-0.00025
0.8	0.67474	0.67477	-0.00003	0.67982	-0.00508
1.0	0.78540	0.78558	-0.00018	0.83492	-0.04952

# Padé Approximation vs. Maclaurin Series

$$\arctan(x) \approx x - \frac{1}{3}x^3 + \frac{1}{5}x^5 - \frac{1}{7}x^7 + \frac{1}{9}x^9$$

$$\arctan(x) \approx \frac{x + \frac{7}{9}x^3 + \frac{64}{945}x^5}{1 + \frac{10}{9}x^2 + \frac{5}{21}x^4}$$



# Chebyshev-Padé Rational Function

- We can get a rational function approximation from a Chebyshev series expansion of a function as well

- Example:

$$e^x = 1.2661T_0 + 1.1302T_1 + 0.2715T_2 + 0.0443T_3 + \dots$$

- We first form

$$1.2661T_0 + 1.1302T_1 + 0.2715T_2 + 0.0443T_3 - \frac{a_0 + a_1T_1 + a_2T_2}{1 + b_1T_1}$$

- Then expand the numerator and set the coefficients of each degree of the  $T$ 's to zero

- Recall that  $T_n(x) = \cos(n\theta)$

$$\cos(n\theta)\cos(m\theta) = \frac{1}{2}[\cos(n+m)\theta + \cos(n-m)\theta]$$

$$T_n(x)T_m(x) = \frac{1}{2}[T_{n+m}(x) + T_{|n-m|}(x)]$$

- Apply the last equation to

$$1.2661T_0 + 1.1302T_1 + 0.2715T_2 + 0.0443T_3 - \frac{a_0 + a_1T_1 + a_2T_2}{1 + b_1T_1}$$

- The numerator becomes

$$\begin{aligned} & 1.2661T_0 + 1.1302T_1 + 0.2715T_2 + 0.0443T_3 + \frac{1.2661b_1}{2}(T_1 + T_1) \\ & + \frac{1.1302b_1}{2}(T_2 + T_0) + \frac{0.2715b_1}{2}(T_3 + T_1) + \frac{0.0443b_1}{2}(T_4 + T_2) \\ & = a_0 + a_1T_1 + a_2T_2 \end{aligned}$$

## Equating the Coefficients of Each Degree of $T$ 's in Numerator

$$a_0 + a_1T_1 + a_2T_2 =$$

$$1.2661T_0 + 1.1302T_1 + 0.2715T_2 + 0.0443T_3 + \frac{1.2661b_1}{2}(T_1 + T_1) \\ + \frac{1.1302b_1}{2}(T_2 + T_0) + \frac{0.2715b_1}{2}(T_3 + T_1) + \frac{0.0443b_1}{2}(T_4 + T_2)$$

$$a_0 = 1.2661 + \frac{1.1302b_1}{2}$$

$$a_1 = 1.1302 + 1.2661b_1 + \frac{0.2715b_1}{2}$$

$$a_2 = 0.2715 + \frac{1.1302b_1}{2} + \frac{0.0443b_1}{2}$$

$$0 = 0.0443 + \frac{0.2715b_1}{2}$$

$$e^x \approx \frac{1.0817 + 0.6727T_1 + 0.0799T_2}{1 - 0.3263T_1} = \frac{1.0018 + 0.6727x + 0.1598x^2}{1 - 0.3263x}$$

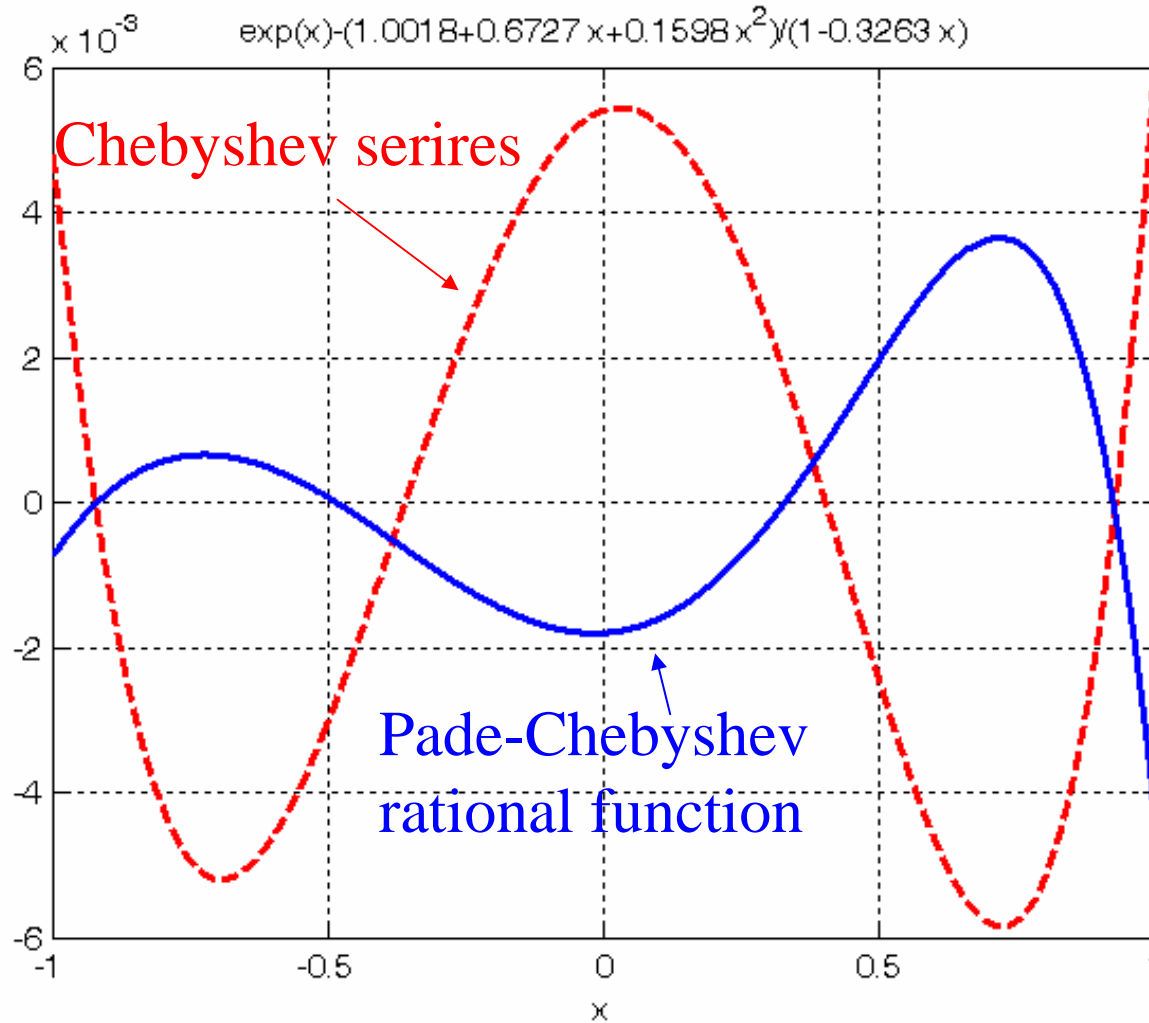
# Chebyshev vs. Chebyshev-Padé Rational

**Table 4.5** Comparison of rational approximations [Eq. (4.13)] with Chebyshev series for  $e^x$

$x$	$e^x$	Chebyshev	Error	Rational function	Error
-1.0	0.3679	0.3631	0.0048	0.3686	-0.0007
-0.8	0.4493	0.4536	-0.0042	0.4488	0.0006
-0.6	0.5488	0.5534	-0.0046	0.5484	0.0005
-0.4	0.6703	0.6712	-0.0009	0.6707	-0.0004
-0.2	0.8187	0.8154	0.0033	0.8201	-0.0014
0	1.0000	0.9946	0.0054	1.0018	-0.0018
0.2	1.2214	1.2172	0.0042	1.2225	-0.0011
0.4	1.4918	1.4917	0.0001	1.4911	0.0008
0.6	1.8221	1.8267	-0.0046	1.8191	0.0030
0.8	2.2255	2.2307	-0.0051	2.2224	0.0032
1.0	2.7183	2.7121	0.0062	2.7227	-0.0044



# Error Plot



# Fourier Series

- Representing a function as a trigonometric series

$$f(x) \approx \frac{A_0}{2} + \sum_{n=1}^{\infty} [A_n \cos(nx) + B_n \sin(nx)]$$

- $f(x)$  need be integrable so that the coefficients can be computed

# Properties of Orthogonality

$$\int_{-\pi}^{\pi} \sin(nx) dx = 0 \qquad \int_{-\pi}^{\pi} \cos(nx) dx = \begin{cases} 0, & n \neq 0 \\ 2\pi, & n = 0 \end{cases}$$

$$\int_{-\pi}^{\pi} \sin(nx) \cos(mx) dx = 0$$

$$\int_{-\pi}^{\pi} \sin(nx) \sin(mx) dx = \begin{cases} 0, & n \neq m \\ \pi, & n = m \end{cases}$$

$$\int_{-\pi}^{\pi} \cos(nx) \cos(mx) dx = \begin{cases} 0, & n \neq m \\ \pi, & n = m \end{cases}$$

# Computing Fourier Coefficients using Orthogonality

$$f(x) = \frac{A_0}{2} + \sum_{n=1}^{\infty} [A_n \cos(nx) + B_n \sin(nx)]$$

$$\begin{aligned} \int_{-\pi}^{\pi} f(x) dx &= \int_{-\pi}^{\pi} \frac{A_0}{2} dx + \sum_{n=1}^{\infty} \int_{-\pi}^{\pi} A_n \cos(nx) dx + \sum_{n=1}^{\infty} \int_{-\pi}^{\pi} B_n \sin(nx) dx \\ &= A_0 \pi + 0 + 0 \end{aligned}$$

$$\begin{aligned} \int_{-\pi}^{\pi} \cos(mx) f(x) dx &= \int_{-\pi}^{\pi} \frac{A_0}{2} \cos(mx) dx + \sum_{n=1}^{\infty} \int_{-\pi}^{\pi} A_n \cos(nx) \cos(mx) dx \\ &\quad + \sum_{n=1}^{\infty} \int_{-\pi}^{\pi} B_n \sin(nx) \cos(mx) dx \\ &= 0 + A_m \pi + 0 \end{aligned}$$

$$A_m = \frac{1}{\pi} \int_{-\pi}^{\pi} \cos(mx) f(x) dx, \quad m = 1, 2, \dots$$

# Computing Fourier Coefficients using Orthogonality (cont.)

$$f(x) = \frac{A_0}{2} + \sum_{n=1}^{\infty} [A_n \cos(nx) + B_n \sin(nx)]$$

$$\begin{aligned} \int_{-\pi}^{\pi} \sin(mx) f(x) dx &= \int_{-\pi}^{\pi} \frac{A_0}{2} \sin(mx) dx + \sum_{n=1}^{\infty} \int_{-\pi}^{\pi} A_n \cos(nx) \sin(mx) dx \\ &\quad + \sum_{n=1}^{\infty} \int_{-\pi}^{\pi} B_n \sin(nx) \sin(mx) dx \\ &= 0 + B_m \pi + 0 \end{aligned}$$

$$B_m = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(mx) dx, \quad m = 1, 2, \dots$$

## Fourier Series for Periods other than $2\pi$

- Let the period of  $f(x)$  be  $P$
- Consider that  $f(x)$  is periodic in  $[-P/2, P/2]$
- Change of variable  $y = \frac{x\pi}{P/2}$

$$A_m = \frac{1}{\pi} \int_{-\pi}^{\pi} \cos(mx) f(x) dx, \quad m = 1, 2, \dots$$

$$\longrightarrow A_m = \frac{2}{P} \int_{-P/2}^{P/2} f(x) \cos\left(\frac{2m\pi x}{P}\right) dx, \quad m = 1, 2, \dots$$

$$B_m = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(mx) dx, \quad m = 1, 2, \dots$$

$$\longrightarrow B_m = \frac{2}{P} \int_{-P/2}^{P/2} f(x) \sin\left(\frac{2m\pi x}{P}\right) dx, \quad m = 1, 2, \dots$$

## Fourier Series for Periods other than $2\pi$

$$f(x) = \frac{A_0}{2} + \sum_{n=1}^{\infty} \left[ A_n \cos\left(\frac{2n\pi x}{P}\right) + B_n \sin\left(\frac{2n\pi x}{P}\right) \right]$$

$$A_n = \frac{2}{P} \int_{-P/2}^{P/2} f(x) \cos\left(\frac{2n\pi x}{P}\right) dx, \quad n = 1, 2, \dots$$

$$B_n = \frac{2}{P} \int_{-P/2}^{P/2} f(x) \sin\left(\frac{2n\pi x}{P}\right) dx, \quad n = 1, 2, \dots$$

Example:  $f(x) = x$ ,  $x$  in  $[-\pi, \pi]$

$$A_m = \frac{1}{\pi} \int_{-\pi}^{\pi} \cos(mx) f(x) dx, \quad m = 1, 2, \dots$$

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} \cos(mx) x dx = \frac{1}{\pi} \left( x \frac{\sin(mx)}{m} - \int \frac{\sin(mx)}{m} dx \right)_{-\pi}^{\pi} = 0$$

$$B_m = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(mx) dx, \quad m = 1, 2, \dots$$

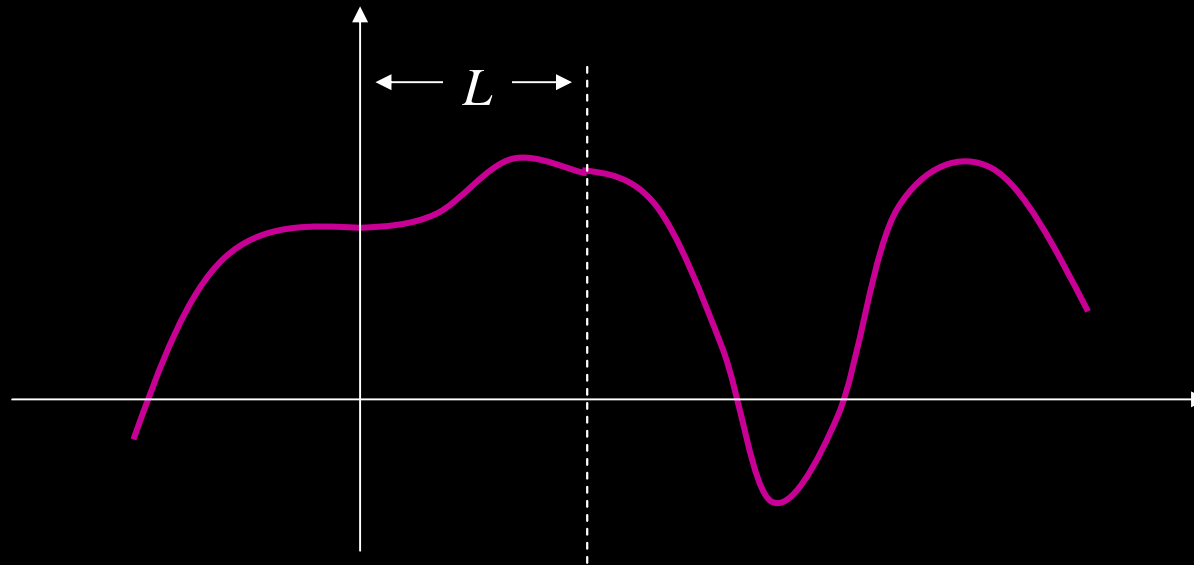
$$= \frac{1}{\pi} \int_{-\pi}^{\pi} \sin(mx) x dx = \frac{1}{\pi} \left( x \frac{-\cos(mx)}{m} - \int \frac{-\cos(mx)}{m} dx \right)_{-\pi}^{\pi}$$

$$= \frac{-2 \cos(m\pi)}{m} = \frac{2(-1)^{m+1}}{m} \quad x \approx \sum_{m=1}^{\infty} \frac{2(-1)^{m+1}}{m} \sin(mx)$$



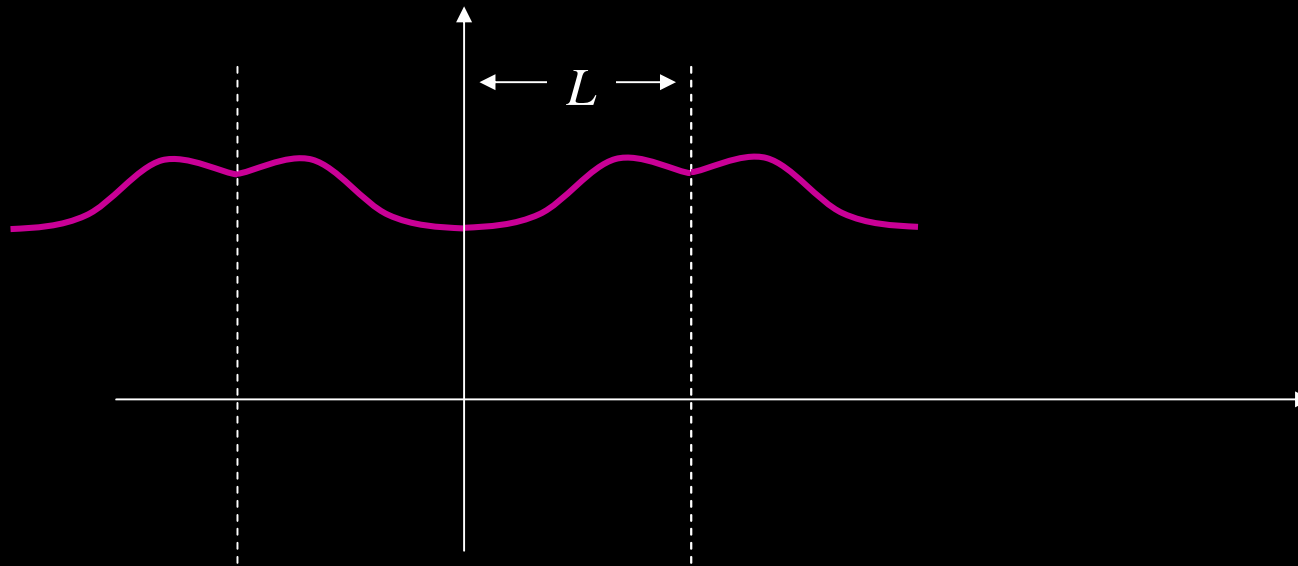
# Fourier Series for Nonperiodic Functions

- Chop the interval of interest  $[0, L]$



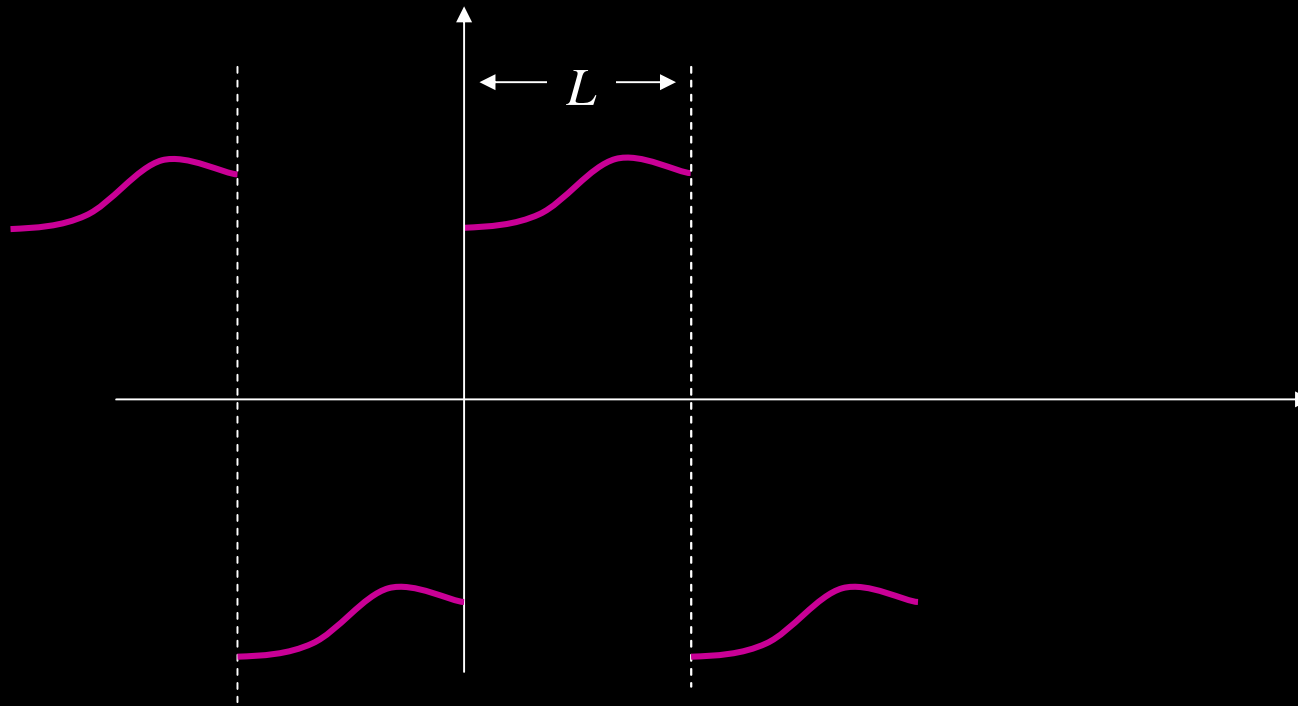
# Fourier Series for Nonperiodic Functions

- Solution 1: make an even function by reflecting the segment about  $y$ -axis,  $f(x)=f(-x)$



# Fourier Series for Nonperiodic Functions

- Solution 2: make an odd function by reflecting the segment about the origin,  $f(x) = -f(x)$



# Properties of Even and Odd Functions

- Product of two even functions is an even function
- Product of two odd functions is an even function
- Product of an even function and an odd function is an odd function

$$\text{if } f(x) \text{ is even } \int_{-L}^L f(x)dx = 2\int_0^L f(x)dx$$

$$\text{if } f(x) \text{ is odd } \int_{-L}^L f(x)dx = 0$$

# Fourier Series for Even Functions

$$A_m = \frac{2}{P} \int_{-P/2}^{P/2} f(x) \cos\left(\frac{2m\pi x}{P}\right) dx, \quad m = 1, 2, \dots$$

$$= \frac{2}{2L} \int_{-L}^L \boxed{f(x) \cos\left(\frac{2m\pi x}{2L}\right)} dx \quad \text{even function}$$

$$= \frac{1}{L} 2 \int_0^L f(x) \cos\left(\frac{m\pi x}{L}\right) dx$$

$$B_m = \frac{2}{P} \int_{-P/2}^{P/2} \boxed{f(x) \sin\left(\frac{2m\pi x}{P}\right)} dx, \quad m = 1, 2, \dots$$

$$= 0 \quad \text{odd function}$$

# Fourier Series for Odd Functions

$$A_m = \frac{2}{P} \int_{-P/2}^{P/2} f(x) \cos\left(\frac{2m\pi x}{P}\right) dx, \quad m = 1, 2, \dots$$
$$= 0$$

odd function

$$B_m = \frac{2}{P} \int_{-P/2}^{P/2} f(x) \sin\left(\frac{2m\pi x}{P}\right) dx, \quad m = 1, 2, \dots$$

$$= \frac{2}{2L} \int_{-L}^L f(x) \sin\left(\frac{2m\pi x}{2L}\right) dx$$

even function

$$= \frac{1}{L} 2 \int_0^L f(x) \sin\left(\frac{m\pi x}{L}\right) dx$$

# Example: Fourier Series of Nonperiodic Functions—even extension

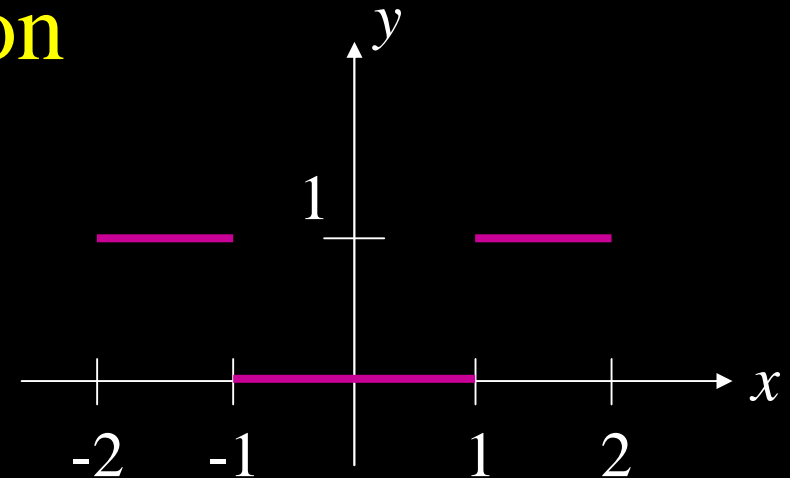
$$f(x) = \begin{cases} 0, & 0 < x < 1 \\ 1, & 1 < x < 2 \end{cases}$$

$$A_m = \frac{2}{L} \int_0^L f(x) \cos\left(\frac{m\pi x}{L}\right) dx$$

$$= \frac{2}{2} \int_0^2 f(x) \cos\left(\frac{m\pi x}{2}\right) dx = \begin{cases} 0, & m \text{ even} \\ 2 \frac{(-1)^{(m+1)/2}}{m\pi}, & m \text{ odd} \end{cases}$$

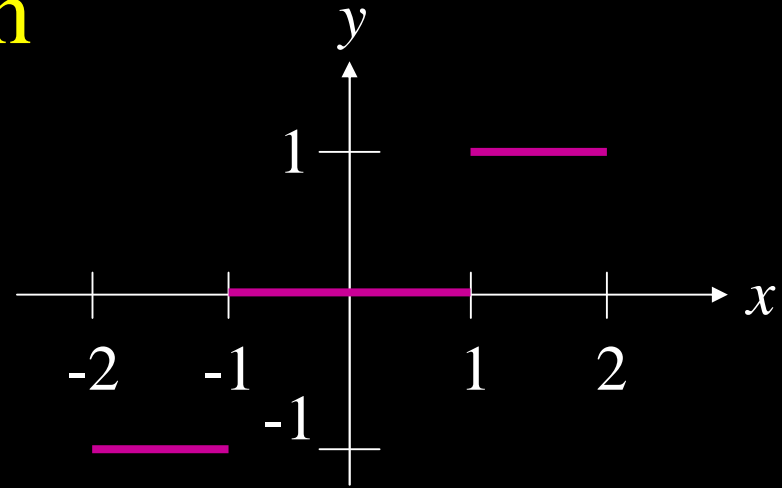
$$A_0 = \frac{2}{2} \int_0^2 f(x) dx = 1$$

$$f(x) = \frac{A_0}{2} + \sum_{n=1}^{\infty} \left[ A_n \cos\left(\frac{2n\pi x}{P}\right) + B_n \sin\left(\frac{2n\pi x}{P}\right) \right]$$



# Example: Fourier Series of Nonperiodic Functions—odd extension

$$f(x) = \begin{cases} 0, & 0 < x < 1 \\ 1, & 1 < x < 2 \end{cases}$$



$$B_m = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{m\pi x}{L}\right) dx$$

$$= \frac{2}{2} \int_0^2 f(x) \sin\left(\frac{m\pi x}{2}\right) dx = \frac{2}{m\pi} \left[ -\cos(m\pi) + \cos\left(\frac{m\pi}{2}\right) \right]$$

$$f(x) = \frac{A_0}{2} + \sum_{n=1}^{\infty} \left[ A_n \cos\left(\frac{2n\pi x}{P}\right) + B_n \sin\left(\frac{2n\pi x}{P}\right) \right]$$

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