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In[280]:= (* Mathematica code for Oxford's Fourier Series and PDES *)
(* Week 2 -- Hilary 2013 *)
Quit[];
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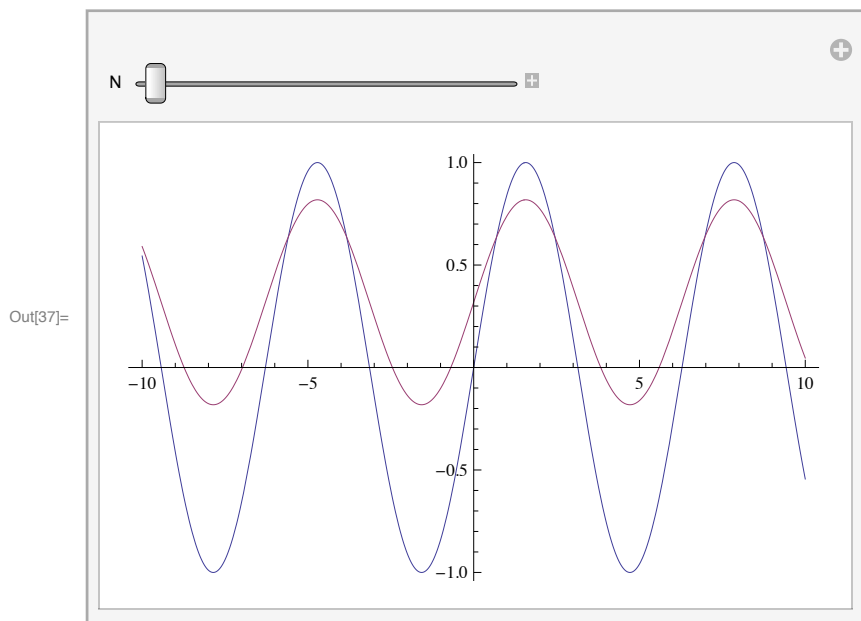
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In[31]:= f[x_] = Exp[x];
a0 = 1/Pi * Integrate[f[x], {x, -Pi, Pi}];
a[k_] = FullSimplify[Integrate[f[x] * Cos[k * x], {x, -Pi, Pi}], k ∈ Integers]
b[k_] = FullSimplify[Integrate[f[x] * Sin[k * x], {x, -Pi, Pi}], k ∈ Integers]
sumf[x_, N_] := a0/2 + Sum[a[k] * Cos[k * x] + b[k] * Sin[k * x], {k, 1, N}]
(* Output the first three Fourier modes *)
sumf[x, 3]
Manipulate[Plot[{f[x], sumf[x, N]}, {x, -10, 10}], {N, 1, 50, 1}]
```

Out[33]= 
$$\frac{2 (-1)^k \text{Sinh}[\pi]}{1 + k^2}$$

Out[34]= 
$$-\frac{2 (-1)^k k \text{Sinh}[\pi]}{1 + k^2}$$

Out[36]= 
$$\frac{-e^{-\pi} + e^{\pi}}{2\pi} - \text{Cos}[x] \text{Sinh}[\pi] + \frac{2}{5} \text{Cos}[2x] \text{Sinh}[\pi] - \frac{1}{5} \text{Cos}[3x] \text{Sinh}[\pi] +$$
  

$$\text{Sin}[x] \text{Sinh}[\pi] - \frac{4}{5} \text{Sin}[2x] \text{Sinh}[\pi] + \frac{3}{5} \text{Sin}[3x] \text{Sinh}[\pi]$$



```
In[45]:= (* For piecewise defined functions, Mathematica is a bit touchy...*)
f[x_] = Sin[x];
a0 = 1/Pi * Integrate[f[x], {x, 0, Pi}];
a[k_] = FullSimplify[1/Pi * Integrate[f[x] * Cos[k * x], {x, 0, Pi}]]
b[k_] = FullSimplify[1/Pi * Integrate[f[x] * Sin[k * x], {x, 0, Pi}]]
sumf[x_, N_] := a0/2 +
  Sum[Limit[a[s], s -> k] * Cos[k * x] + Limit[b[s], s -> k] * Sin[k * x], {k, 1, N}]
sumf[x, 3]
Plot[Evaluate[Table[sumf[x, k], {k, 1, 5, 1}]], {x, -10, 10}]
```

Out[47]=

$$\frac{1 + \cos[k \pi]}{\pi - k^2 \pi}$$

Out[48]=

$$\frac{\sin[k \pi]}{\pi - k^2 \pi}$$

Out[50]=

$$\frac{1}{\pi} - \frac{2 \cos[2x]}{3\pi} + \frac{\sin[x]}{2}$$

