# Analysis III - 203(d)

Winter Semester 2024

# Session 14: December 19, 2024

**Exercise 1** Given the following functions over an interval [0,1),

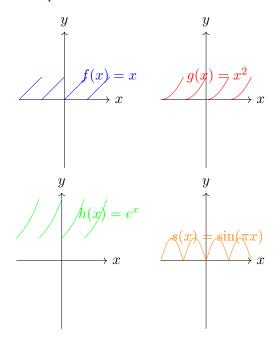
- (a) f(x) = x
- $(b) \ g(x) = x^2$
- (c)  $h(x) = e^x$
- (d)  $s(x) = sin(\pi x)$

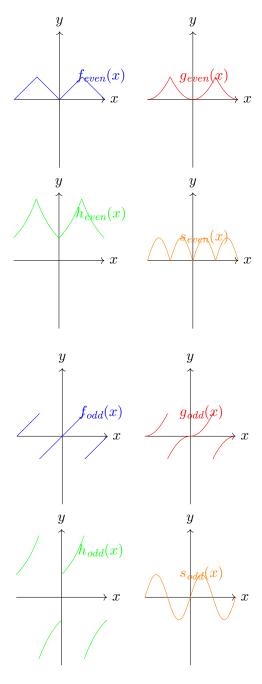
sketch their extension to

- a periodic function with period 1,
- an even periodic function with period 2,
- an odd periodic function with period 2.

State the formulas for the even and odd 2-periodic extensions over the interval [-1,1].

## **Solution 1** We begin with these plots:





We state the formulas for the even and odd extensions of period 2. Over [-1,1], define the even extensions:

$$f_{even}(x) = |x|,$$

$$g_{even}(x) = x^2,$$

$$h_{even}(x) = e^{|x|},$$
  
 $s_{even}(x) = |\sin(\pi x)|,$ 

and we define the odd extensions:

$$f_{odd}(x) = x,$$

$$g_{odd}(x) = \begin{cases} x^2 & x \in [0, 1) \\ -(-x)^2 = -x^2 & x \in [-1, 0) \end{cases}$$

$$h_{odd}(x) = \begin{cases} e^x & x \in [0, 1) \\ -e^{-x} & x \in [-1, 0) \end{cases},$$

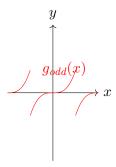
$$s_{odd}(x) = \sin(\pi x).$$

Exercise 2 Consider the function

$$f:[0,1]\to\mathbb{R},\quad x\mapsto x^3.$$

Extend this to an odd function with period T=2. Sketch the graph of that function from -2 to 2. Compute its Fourier coefficients in standard form. Compute the complex Fourier coefficients.

**Solution 2** We first sketch the odd extensions of that function:



The odd extension of period 2 is given by

$$f_{odd}(x) = x^3, \quad x \in [-1, 1].$$

For the Fourier coefficients in standard form, we note that  $a_n = 0, n \in \mathbb{N}$  since the function is odd by construction. For the sine-terms, we have

$$b_n = \int_{-1}^1 f_{odd}(x) \sin(\pi nx) \ dx = 2 \int_0^1 x^3 \sin(\pi nx) \ dx = \frac{2(-1)^n (6 - \pi^2 n^2)}{\pi^3 n^3}.$$

We directly compute the integral via repeated integration by parts:

$$\int_0^1 x^3 \sin(\pi nx) \ dx = \left[ x^3 \frac{(-1)}{\pi n} \cos(\pi nx) \right]_{x=0}^{x=1} + 3 \frac{(-1)}{\pi n} \int_0^1 x^2 \cos(\pi nx) \ dx$$

$$= \frac{(-1)}{\pi n} \cos(\pi n) + 3\frac{(-1)}{\pi n} \int_0^1 x^2 \cos(\pi nx) dx$$
$$= -\frac{(-1)^n}{\pi n} + 3\frac{(-1)}{\pi n} \int_0^1 x^2 \cos(\pi nx) dx.$$

$$\int_0^1 x^2 \cos(\pi n x) \ dx = \left[ x^2 \frac{1}{\pi n} \sin(\pi n x) \right]_{x=0}^{x=1} + 2 \frac{1}{\pi n} \int_0^1 x \sin(\pi n x) \ dx = 2 \frac{1}{\pi n} \int_0^1 x \sin(\pi n x) \ dx.$$

$$\int_0^1 x \sin(\pi nx) \ dx = \left[ x \frac{(-1)}{\pi n} \cos(\pi nx) \right]_{x=0}^{x=1} + \frac{(-1)}{\pi n} \int_0^1 \cos(\pi nx) \ dx$$
$$= \left[ x \frac{(-1)}{\pi n} \cos(\pi nx) \right]_{x=0}^{x=1} + \frac{1}{\pi^2 n^2} \left[ \sin(\pi nx) \right]_{x=0}^{x=1}$$
$$= (-1)^n \frac{(-1)}{\pi n}.$$

Putting all this together, we obtain

$$\int_0^1 x^3 \sin(\pi n x) \ dx = -\frac{(-1)^n}{\pi n} + 3\frac{(-1)}{\pi n} 2\frac{1}{\pi n} (-1)^n \frac{(-1)}{\pi n}$$
$$= -\frac{(-1)^n}{\pi n} + \frac{6}{\pi^3 n^3} (-1)^n$$
$$= (-1)^n \frac{\pi^2 n^2 - 6}{\pi^3 n^3}.$$

For the complex Fourier coefficients, we find for  $n \in \mathbb{N}$ :

$$c_0 = a_0 = 0,$$

$$c_n = \frac{1}{2}(a_n - ib_n) = \frac{i(-1)^{n+1}(\pi^2 n^2 - 6)}{\pi^3 n^3},$$

$$c_{-n} = \frac{1}{2}(a_n + ib_n) = \frac{i(-1)^n(\pi^2 n^2 - 6)}{\pi^3 n^3}.$$

Exercise 3 Suppose that

$$f(x) = \begin{cases} x+1 & if -1 < x < 0 ,\\ 1-x & if 0 < x < 1 ,\\ 0 & otherwise. \end{cases} \qquad g(x) = \begin{cases} \frac{1}{2} & if -1 < x < 1 ,\\ 0 & otherwise. \end{cases} \qquad h(x) = |x|.$$

Compute the convolutions  $u(x) = (f \star g)(x)$  and  $v(x) = (g \star g)(x)$  and  $w(x) = (g \star h)(x)$ .

**Solution 3** We can compute these convolutions via direct computations or by results from Fourier analysis.

• This first one is the most difficult one. First, we note that

$$g(x) = \frac{1}{2} 1_{[-1,1]}(x), 1_{[-1,1]}(x) = \begin{cases} 1 & x \in [-1,1], \\ 0 & otherwise, \end{cases}$$

and

$$f(x) = (x+1)1_{[-1,0]}(x) + (1-x)1_{(0,1]}(x).$$

Furthermore, we have for any  $x, y \in \mathbb{R}$  that

$$1_{[-1,1]}(x-y) = 1_{[x-1,x+1]}(y).$$

Hence, we can write

$$(f \star g)(x) = \frac{1}{2} \int_{-\infty}^{\infty} f(y) 1_{[x-1,x+1]}(y) dy.$$

We think of this as a subinterval [x-1,x+1] that moves over the real line, and we integrate f over this subinterval. Since f change its behavior three different times, the integral in the definition of  $f \star g$  above will also change its behavior several times, depending on x.

We therefore use a case distinction.

- 1. If x < -2, the integral is just over the region where f equals zero, and so  $(f \star g)(x) = 0$ .
- 2. If -2 < x < -1, then we only need to integrate f over  $[-1, x + 1] \subseteq [-1, 0]$ . We find

$$(f \star g)(x) = \frac{1}{2} \int_{-1}^{x+1} (y+1)dy = \frac{1}{4} (x+2)^2.$$

3. If -1 < x < 0, then we integrate f over  $[-1, 0] \cup [0, x + 1] \subseteq [-1, 1]$ . We find

$$(f \star g)(x) = \frac{1}{2} \int_{-1}^{0} (y+1)dy + \frac{1}{2} \int_{0}^{x+1} (1-y)dy = \frac{1}{2} - \frac{1}{4}x^{2}.$$

4. If 0 < x < 1, then we integrate f over  $[x - 1, 0] \cup [0, 1] \subseteq [-1, 1]$ . We find

$$(f \star g)(x) = \frac{1}{2} \int_{x-1}^{0} (y+1)dy + \frac{1}{2} \int_{0}^{1} (1-y)dy = \frac{1}{2} - \frac{1}{4}x^{2}.$$

5. If 1 < x < 2, then we integrate f over  $[x - 1, 1] \subseteq [0, 1]$ . We find

$$(f \star g)(x) = \frac{1}{2} \int_{x-1}^{1} (1-y)dy = \frac{1}{4} (x-2)^{2}$$

6. Lastly, if 2 < x, the integral is just over the region where f equals zero, and so  $(f \star q)(x) = 0$ .

#### • Note that

$$\hat{f}(\omega) = \frac{1}{\sqrt{2\pi}} \left( \frac{\sin(\omega/2)}{\omega/2} \right),$$

$$\hat{g}(\omega) = \frac{1}{\sqrt{2\pi}} \frac{\sin(\omega)}{\omega}.$$

Using the Convolution Theorem, we find

$$\hat{v}(\omega) = \sqrt{2\pi}(\hat{g}(\omega))^2 = \hat{f}(2\omega)$$

Using the Modulation Theorem, we find

$$v(x) = \frac{1}{2}\mathcal{F}^{-1}(2\hat{f}(2\omega)) = \frac{1}{2}f(\frac{x}{2})$$
$$= \frac{1}{4} \begin{cases} 2+x, & -2 \le x < 0, \\ 2-x, & 0 \le x < 2. \end{cases}$$

Alternatively, consider

$$(g \star g)(x) = \frac{1}{2} \int_{x-1}^{x+1} g(y) \ dy.$$

Clearly, this equals 0 when x < -2 or when x > 2 because then (x-1,x+1) and (-1,1) are disjoint. So it remains to consider the case -2 < x < 2. The integral equals (up to a factor of  $\frac{1}{2}$ , the length of the intersection of (x-1,x+1) and (-1,1). To put this into a formula, it seems reasonable to distinguish whether x lies to the left or to the right of the origin. If  $-1 \le x \le 0$ , then

$$\int_{x-1}^{x+1} g(y) \ dy = \frac{1}{2}((x+1) - (-1)) = \frac{1}{2}(x+2).$$

Hence

$$(g \star g)(x) = \frac{1}{4}(x+2).$$

If  $0 \le x \le 1$ , then

$$\int_{x-1}^{x+1} g(y) \ dy = \frac{1}{2}((1) - (x-1)) = \frac{1}{2}(2-x).$$

Hence

$$(g \star g)(x) = \frac{1}{4}(2 - x).$$

### • We first observe

$$(g \star h)(x) = \frac{1}{2} \int_{x-1}^{x+1} |y| dy.$$

From here, we make a case distinction. If 0 < x - 1, which means 1 < x, then

$$(g \star h)(x) = \frac{1}{2} \int_{x-1}^{x+1} y dy = x.$$

If x + 1 < 0, which means x < -1, then

$$(g \star h)(x) = \frac{1}{2} \int_{x-1}^{x+1} (-y) dy = -x.$$

The case x - 1 < 0 < x + 1, which is -1 < x < 1, is more demanding. We split

$$(g \star h)(x) = \frac{1}{2} \int_{x-1}^{0} -y dy + \frac{1}{2} \int_{0}^{x+1} y dy$$
$$= \frac{1}{2} \left[ -\frac{1}{2} y^{2} \right]_{y=x-1}^{y=0} + \frac{1}{2} \left[ \frac{1}{2} y^{2} \right]_{y=0}^{y=x+1}$$
$$= \frac{1}{4} (x-1)^{2} + \frac{1}{4} (x+1)^{2} = \frac{1}{2} x^{2} + \frac{1}{2}.$$

Note: if you plot this function, it will look like a moving average of |x| that has been smoothed around x = 0.

**Exercise 4** Suppose that  $f(x) = x^2$  and that

$$g(x) = \left\{ \begin{array}{ll} \frac{1}{2} & \textit{if} \ -1 < x < 1 \ , \\ 0 & \textit{otherwise}. \end{array} \right. \qquad h(x) = \left\{ \begin{array}{ll} e^{-x} & \textit{if} \ x > 0 \ , \\ 0 & \textit{otherwise}. \end{array} \right.$$

Compute the convolutions  $u(x) = (f \star g)(x)$  and  $v(x) = (f \star h)(x)$ .

**Solution 4** We find by direct computation:

$$(f \star g)(x) = (g \star f)(x) = \frac{1}{2} \int_{-1}^{1} (x - y)^2 dy = x^2 + \frac{1}{3}.$$

Similarly,

$$(f \star h)(x) = \int_0^\infty (x - y)^2 e^{-y} dy = \int_0^\infty (y - x)^2 e^{-y} dy.$$

We proceed here with integration by parts: first,

$$\int_0^\infty (y-x)^2 e^{-y} dy = \left[ -(y-x)^2 e^{-y} \right]_{y=0}^{y=\infty} - \int_0^\infty (-1)^2 2(y-x) e^{-y} dy$$

$$= x^{2} + 2 \int_{0}^{\infty} (y - x)e^{-y} dy.$$

Then,

$$\int_0^\infty (y-x)e^{-y}dy = \left[ -(y-x)e^{-y} \right]_{y=0}^{y=\infty} - \int_0^\infty (-1)e^{-y}dy$$
$$= -x + \int_0^\infty e^{-y}dy.$$

Lastly,

$$\int_{0}^{\infty} e^{-y} dy = \left[ -e^{-y} \right]_{y=0}^{y=\infty} = 1.$$

Thus, in total, we obtain

$$(f \star h)(x) = x^2 + 2(-x+1) = x^2 - 2x + 2.$$

Exercise 5 We have discussed solutions to the differential equation

$$-\Delta u(x) + k^2 u(x) = e^{-|x|}, \quad x \in \mathbb{R}.$$

• Verify that, in the case k = 1, we have a solution

$$u(x) = \frac{1}{2}(1+|x|)e^{-|x|}$$

Verify that every function of the form

$$v(x) = \frac{1}{2}(1+|x|)e^{-|x|} + c_1e^{-x} + c_2e^x$$

is a solution. For which values of  $c_1$  and  $c_2$  does the function decay towards zero as x goes to  $\pm \infty$ ?

• Verify that, in the case  $k \neq 1$ , we have a solution

$$u(x) = -\frac{e^{-k|x|}}{k(k^2 - 1)} + \frac{e^{-|x|}}{k^2 - 1}$$

Verify that every function of the form

$$v(x) = -\frac{e^{-k|x|}}{k(k^2 - 1)} + \frac{e^{-|x|}}{k^2 - 1} + c_1 e^{-kx} + c_2 e^{kx}$$

is a solution.

### Solution 5 • Consider the function

$$v(x) = \frac{1}{2}(1+|x|)e^{-|x|} + c_1e^{-x} + c_2e^x.$$

Obviously, u(x) is a special case of a function of that form when  $c_1 = c_2 = 0$ . This function is continuous and it is differentiable over  $(-\infty, 0)$  and  $(0, \infty)$ . Its derivative equals

$$v'(x) = -\frac{1}{2}xe^{-|x|} - c_1e^{-x} + c_2e^x.$$

To see that, we can, e.g., compute the v' for x > 0 and x < 0 and verify that v' matches this description.

This function is again continuous and it is differentiable over  $(-\infty,0)$  and  $(0,\infty)$ . Its derivative equals

$$v''(x) = \frac{1}{2}e^{-|x|}(|x|-1) + c_1e^{-x} + c_2e^x.$$

That this is a solution to the differential equations is evident from

$$-v''(x) + v(x) = -\frac{1}{2}e^{-|x|}(|x| - 1) - c_1e^{-x} - c_2e^x + \frac{1}{2}(1 + |x|)e^{-|x|} + c_1e^{-x} + c_2e^x$$
$$= \frac{1}{2}e^{-|x|}(1 - |x|) + \frac{1}{2}(1 + |x|)e^{-|x|} = e^{-|x|}.$$

To ensure that the solution decays towards zero as x goes to  $\pm \infty$ , we need to have  $c_1 = c_2 = 0$ .

• We repeat the same type of arguments. Consider the function

$$v(x) = -\frac{e^{-k|x|}}{k(k^2 - 1)} + \frac{e^{-|x|}}{k^2 - 1} + c_1 e^{-kx} + c_2 e^{kx}.$$

Obviously, u(x) is a special case of a function of that form when  $c_1 = c_2 = 0$ . Clearly, v is continuous and it is differentiable over  $(-\infty,0)$  and  $(0,\infty)$ . Calculations, for  $v \neq 0$  show that the derivative (in the sense of distributions) equals

$$v'(x) = \operatorname{sign}(x) \frac{\left(e^{-k|x|} - e^{-|x|}\right)}{k^2 - 1} + (-k)c_1e^{-kx} + kc_2e^{kx}.$$

This function is still continuous and obviously differentiable over  $(-\infty,0)$  and  $(0,\infty)$ . We find that

$$v''(x) = 2\delta_0 \cdot \frac{\left(e^{-k|x|} - e^{-|x|}\right)}{k^2 - 1} + \operatorname{sign}(x)^2 \frac{\left(-ke^{-k|x|} + e^{-|x|}\right)}{k^2 - 1} + k^2 c_1 e^{-kx} + k^2 c_2 e^{kx}$$
$$= \frac{\left(-ke^{-k|x|} + e^{-|x|}\right)}{k^2 - 1} + k^2 c_1 e^{-kx} + k^2 c_2 e^{kx}.$$

Here, we have used that the  $e^{-|x|} - e^{-k|x|} = 0$  at x = 0.

That being settled, we check

$$-v''(x) + k^{2}v(x)$$

$$= -\frac{-ke^{-k|x|} + e^{-|x|}}{k^{2} - 1} - k^{2}c_{1}e^{-x} - k^{2}c_{2}e^{x} - k^{2}\frac{e^{-k|x|}}{k(k^{2} - 1)} + k^{2}\frac{e^{-|x|}}{k^{2} - 1} + c_{1}e^{-x} + c_{2}e^{x}$$

$$= \frac{ke^{-k|x|} - e^{-|x|}}{k^{2} - 1} - \frac{ke^{-k|x|}}{(k^{2} - 1)} + k^{2}\frac{e^{-|x|}}{k^{2} - 1}$$

$$= e^{-|x|}.$$

This is the desired differential equation.

Exercise 6 We want to find a solution to the boundary value problem

$$-\Delta u(x) + k^2 u(x) = x, \quad 0 < x < L,$$
  
 
$$u(0) = 0, \quad u(L) = 0.$$

- Extend the right-hand side f(x) = x to an odd function with period 2L and compute its Fourier coefficients.
- Using these coefficients, find the Fourier series of the solution u. Verify that the boundary condition u(0) = u(L) = 0 is satisfied.

Solution 6 • The odd extension of period 2 is simply given by

$$f_{\text{odd}}(x) = x, \quad x \in [-L, L].$$

• Since  $f_{\text{odd}}$  is odd by construction, we have

$$f_{\text{odd}}(x) = \sum_{n=1}^{\infty} f_n \sin(\frac{n\pi x}{L}),$$

with

$$f_n = \frac{2}{L} \int_0^L x \sin(\frac{n\pi x}{L}) dx = \frac{2}{L} \left[ -x \frac{L}{n\pi} \cos\left(\frac{n\pi}{L}x\right) \right]_{x=0}^{x=L} + \frac{2}{L} \int_0^L \frac{L}{n\pi} \cos\left(\frac{n\pi}{L}x\right) dx$$

$$= \left[ -x \frac{2}{n\pi} \cos\left(\frac{n\pi}{L}x\right) \right]_{x=0}^{x=L} + \frac{2}{n\pi} \int_0^L \cos\left(\frac{n\pi}{L}x\right) dx$$

$$= \left[ -x \frac{2}{n\pi} \cos\left(\frac{n\pi}{L}x\right) \right]_{x=0}^{x=L} + \frac{2}{n\pi} \left[ \left(\frac{L}{n\pi}\right) \sin\left(\frac{n\pi}{L}x\right) \right]_{x=0}^{x=L}$$

$$= \left[ -x \frac{2}{n\pi} \cos\left(\frac{n\pi}{L}x\right) \right]_{x=0}^{x=L}$$

$$= -L \frac{2}{n\pi} \cos(n\pi) = (-1)^{n+1} \frac{2L}{\pi n}.$$

• For the solution, we make a sine ansatz  $u(x) = \sum_{n=1}^{\infty} u_n \sin(\frac{n\pi x}{L})$  because this satisfies the boundary conditions. Then, the PDE can be written in terms of the Fourier coefficients as

$$\left[k^2 + \left(\frac{\pi n}{L}\right)^2\right] u_n = (-1)^{n+1} \frac{2L}{\pi n}, \qquad \forall n \in \mathbb{N}.$$

Therefore, the solution is given by

$$u_n = (-1)^{n+1} \frac{2L}{\pi n} \left[ k^2 + \left( \frac{\pi n}{L} \right)^2 \right]^{-1}.$$

Exercise 7 (Fun with Neumann boundary conditions) Consider the Poisson problem with Neumann boundary conditions over the interval [a,b] = [0,1]:

$$-u''(x) + k^{2}u(x) = x - \frac{1}{2}, \quad a < x < b,$$
  
$$u'(a) = 0, \quad u'(b) = 0,$$

for some  $k \geq 0$ .

- (a) Extend  $f(x) = x \frac{1}{2}$  to an even function over the real line with period 2.
- (b) Compute the Fourier coefficients of that even extension of f.
- (c) Find the Fourier series of a function that satisfies the above differential equation.

**Solution 7** • The even extension of period 2 is given by  $f_{even}(x) = |x| - \frac{1}{2}, x \in [-1, 1]$ .

• Since  $f_{even}$  is even by construction, we only have cosine terms, i.e.

$$f_{even}(x) = \frac{f_0}{2} + \sum_{n=1}^{\infty} f_n \cos(\pi nx).$$

Here,

$$f_0 = \frac{1}{2} \int_{-1}^{1} (|x| - \frac{1}{2}) \ dx = \int_{-1}^{1} (x - \frac{1}{2}) \ dx = 0,$$

and for any  $n \geq 1$ ,

$$f_n = \int_{-1}^{1} (x - \frac{1}{2}) \cos(\pi nx) dx$$
$$= 2 \int_{0}^{1} (x - \frac{1}{2}) \cos(\pi nx) dx = 2 \int_{0}^{1} x \cos(\pi nx) dx = \frac{2}{\pi^2 n^2} ((-1)^n - 1).$$

• For the solution, we make a cosine ansatz

$$u(x) = u_0 + \sum_{n=1}^{\infty} u_n \cos(\pi nx)$$

because the cosine modes satisfy the Neumann boundary conditions. We have expressed the (even extension) of the right-hand side as a Fourier cosine series, and therefore the PDE can be written in terms of the Fourier coefficients:

$$[k^2 + \pi^2 n^2] u_n = f_n = \frac{2}{\pi^2 n^2} ((-1)^n - 1),$$
  $\forall n \in \mathbb{N}.$ 

Note that no information can be provided for the coefficient  $u_0$ ; indeed, any choice will be possible.<sup>1</sup> We can pick  $u_0 = 0$ .

This provides the coefficients of the Fourier (cosine) series of u:

$$u_n = (k^2 + \pi^2 n^2)^{-1} \frac{2}{\pi^2 n^2} ((-1)^n - 1),$$
  $\forall n \in \mathbb{N}.$ 

Therefore, the solution is given by

$$u(x) = u_0 + \sum_{n=1}^{\infty} \frac{2}{\pi^2 n^2 \left[k^2 + \pi^2 n^2\right]} \left((-1)^n - 1\right) \cos(\pi n x).$$

The boundary conditions are satisfied by construction, because we have used a Fourier cosine series.

Exercise 8 (Fun with periodic boundary conditions) Consider the Poisson problem with periodic boundary conditions over the interval [a, b] = [0, 1]:

$$-u''(x) + k^2 u(x) = x - \frac{1}{2}, \quad a < x < b,$$
  
$$u(a) = u(b),$$

for some  $k \geq 0$ .

- (a) Extend  $f(x) = x \frac{1}{2}$  to a 1-periodic function over the real line.
- (b) Compute the Fourier coefficients of that extension of f.
- (c) Find the Fourier series of a function that satisfies the above differential equation.

**Solution 8** 1. The 1-periodic extension is simply given by  $f_{per}(x) = x - \frac{1}{2}, x \in [0,1]$  with periodic continuation.

This corresponds to the fact that whenever we have solution of -u'' = f with Neumann boundary conditions, then also u + c is a solution to the same problem, for any constant  $c \in \mathbb{R}$ . In other words, the solution is not unique.

2. When we develop the Fourier coefficients of  $f_{per}$ ,

$$f_{per}(x) = \frac{a_0^f}{2} + \sum_{n>1} a_n^f \cos(2\pi nx) + b_n^f \sin(2\pi nx).$$

We note that  $f_{per}$  happens to be an odd function, which means that  $a_n^f = 0$  for  $n \ge 0$ , and it only remains to compute the sine coefficients:

$$f_{per}(x) = \sum_{n=1}^{\infty} b_n^f \sin(2\pi nx),$$

We explicitly compute

$$b_n^f = \int_{-1}^1 \left( x - \frac{1}{2} \right) \sin(2\pi nx) \, dx$$

$$= 2 \int_0^1 \left( x - \frac{1}{2} \right) \sin(2\pi nx) \, dx$$

$$= 2 \int_0^1 x \sin(2\pi nx) \, dx - \int_0^1 \sin(2\pi nx) \, dx$$

$$= 2 \int_0^1 x \sin(2\pi nx) \, dx$$

$$= 2 \int_0^1 x \sin(2\pi nx) \, dx$$

$$= 2 \left[ x \frac{(-\cos)}{2\pi n} (2\pi nx) \right]_{x=0}^{x=1} - \int_0^1 \frac{(-\cos)}{2\pi n} (2\pi nx) \, dx$$

$$= -2 \frac{1}{2\pi n} + \frac{1}{2\pi n} \int_0^1 \cos(2\pi nx) \, dx = -\frac{1}{\pi n}.$$

3. We use a full Fourier series for the solution of the Poisson problem with periodic boundary conditions,

$$u(x) = \frac{a_0^u}{2} + \sum_{n>1} a_n^u \cos(2\pi nx) + b_n^u \sin(2\pi nx).$$

because both the sine and cosine modes satisfy the periodic boundary conditions. When we write the differential equation in terms of the Fourier coefficients, then we find that  $a_0$  is indeterminate,<sup>2</sup> and

$$[k^2 + (2\pi n)^2] a_n^u = a_n^f, \qquad \forall n \in \mathbb{N},$$
$$[k^2 + (2\pi n)^2] b_n^u = b_n^f, \qquad \forall n \in \mathbb{N}.$$

<sup>&</sup>lt;sup>2</sup>Similar to the Neumann problem, if we have any solution to -u'' = f with periodic boundary conditions, then so does u + c for any constant  $c \in \mathbb{R}$ .

With our specific choice of coefficients, Therefore, the solution is given by

$$u(x) = \sum_{n=1}^{\infty} \frac{-1}{\pi n \left[k^2 + (2\pi n)^2\right]} \sin(2\pi n x).$$

Note that the periodic boundary conditions are satisfied.