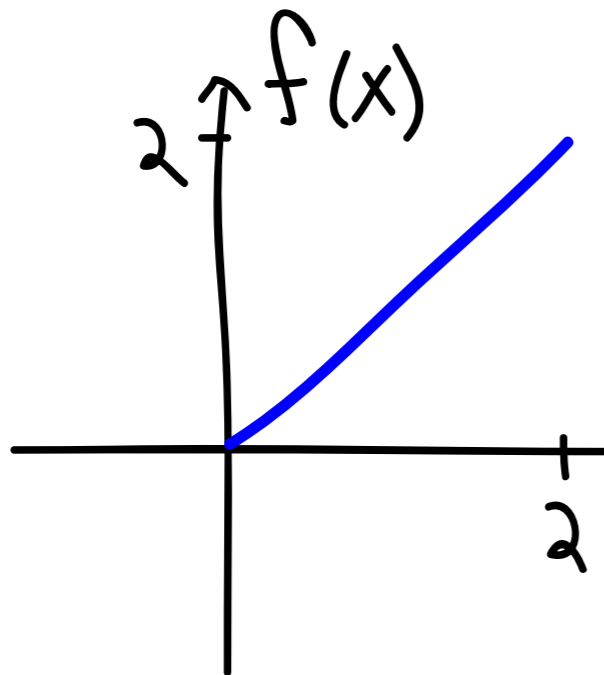


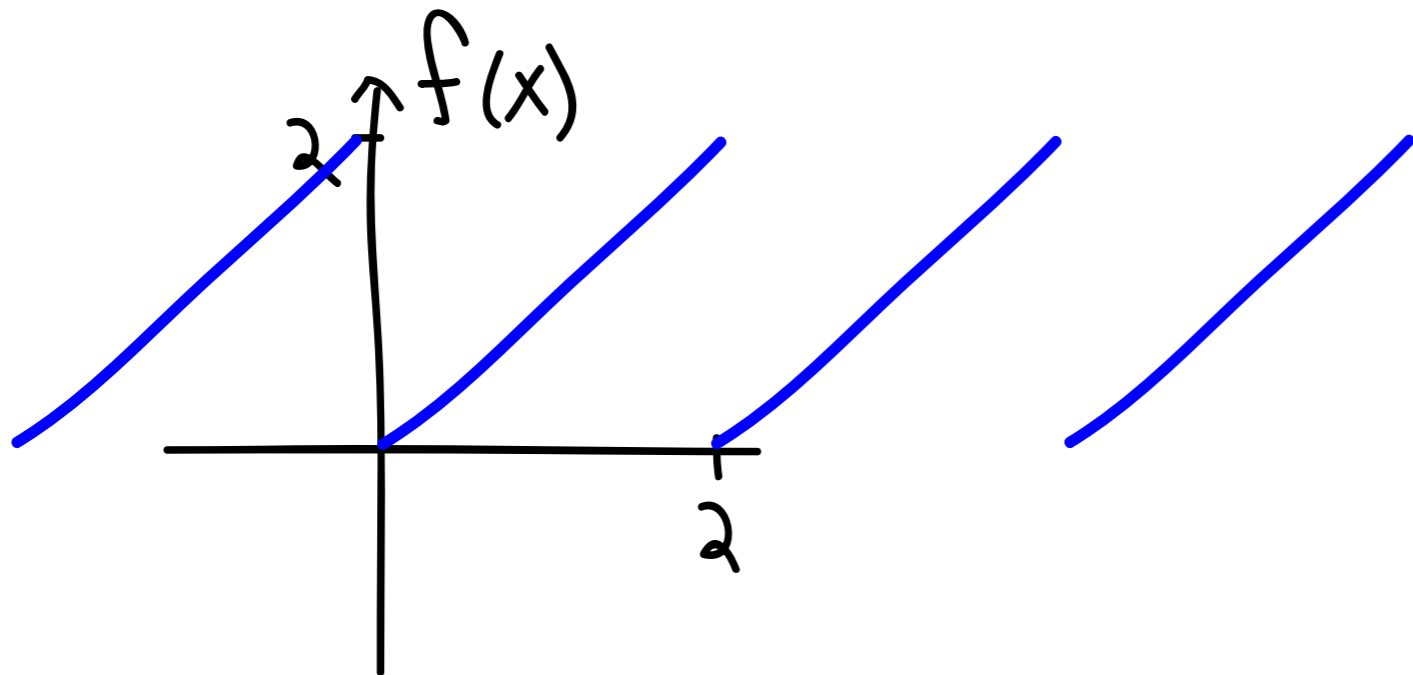
Today

- Fourier Series examples - even and odd extensions, other symmetries
- Using Fourier Series to solve the Diffusion Equation

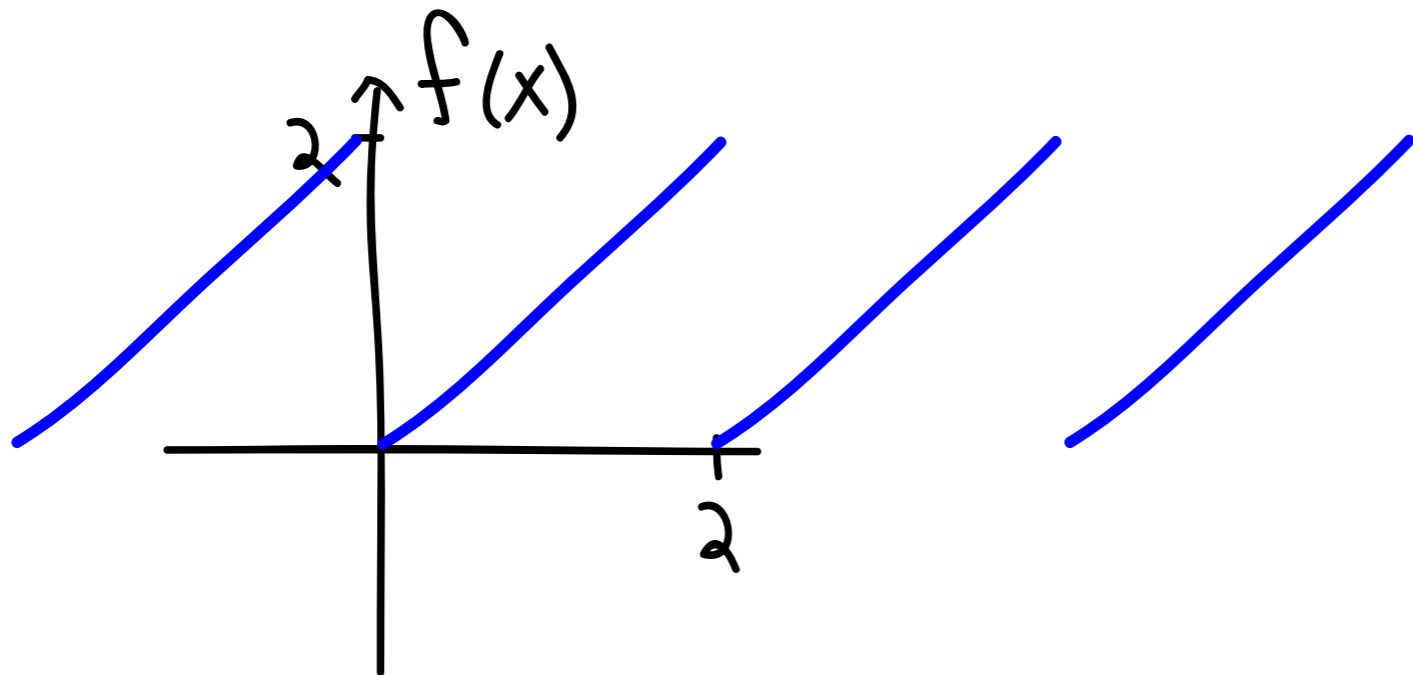
Examples - calculate the Fourier Series



Examples - calculate the Fourier Series

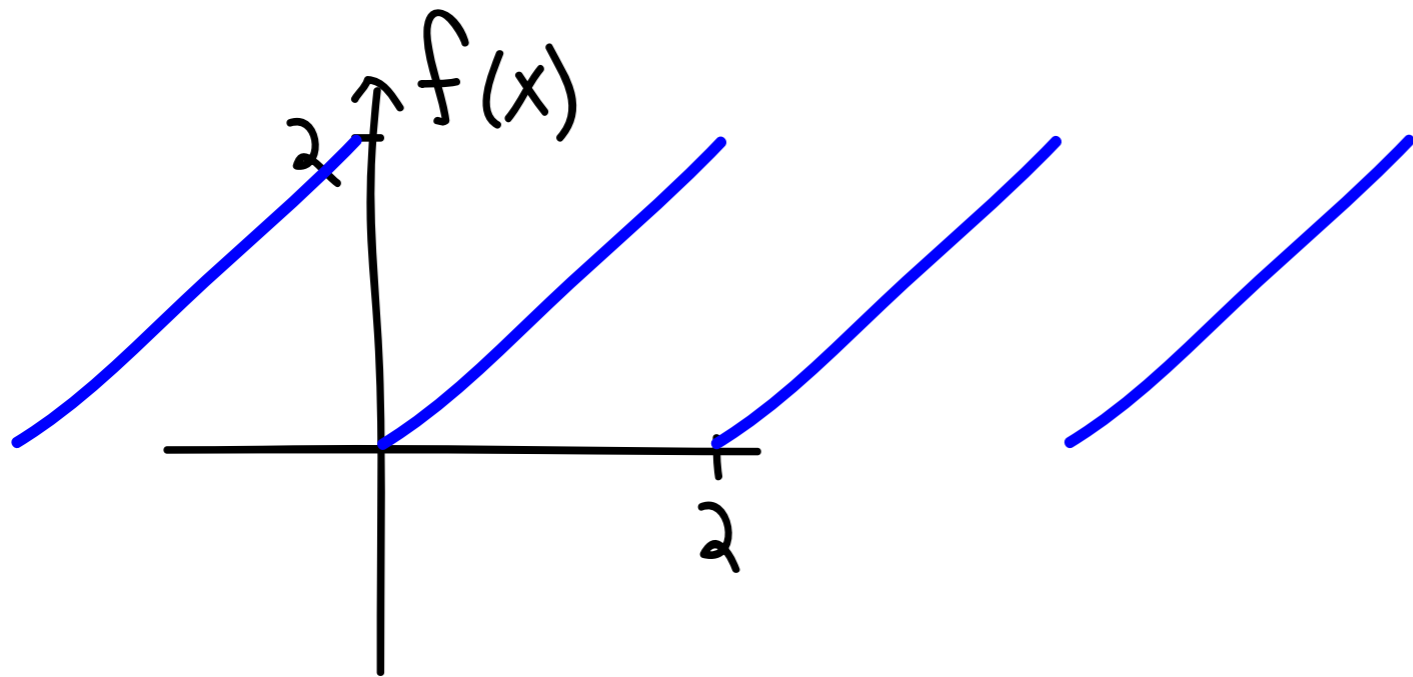


Examples - calculate the Fourier Series



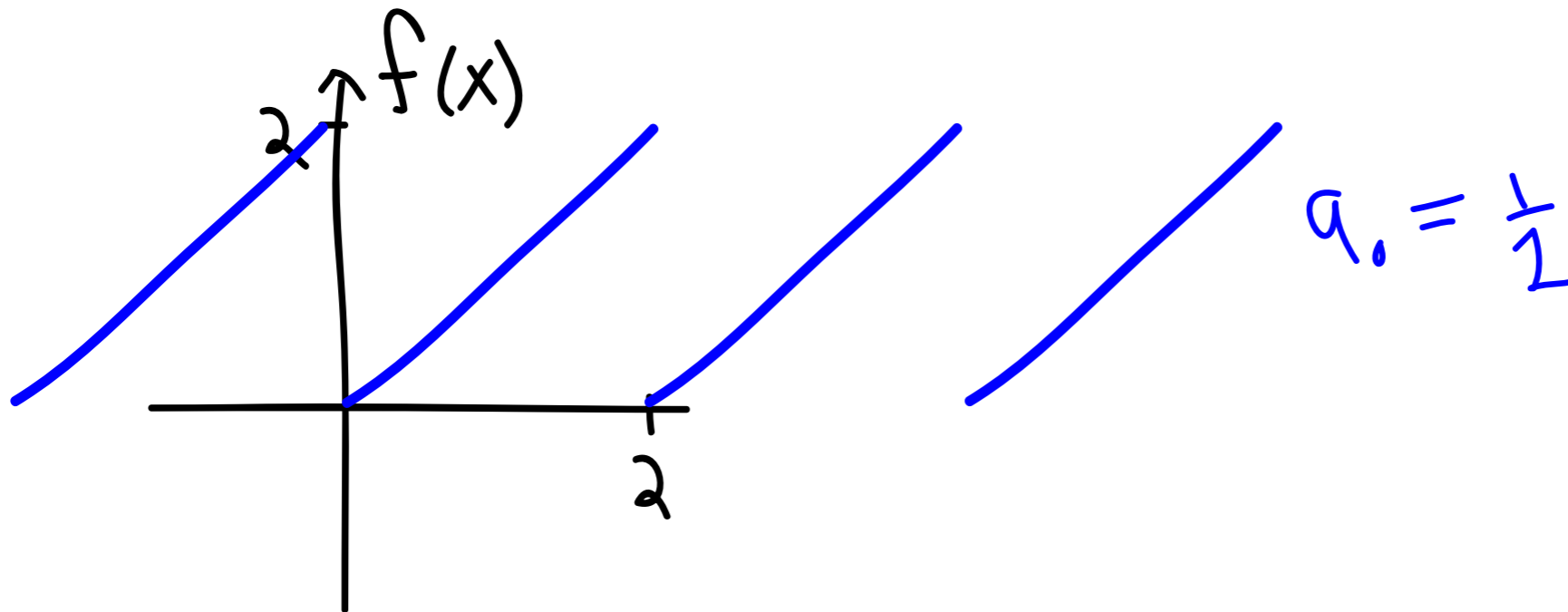
What is L ?

Examples - calculate the Fourier Series



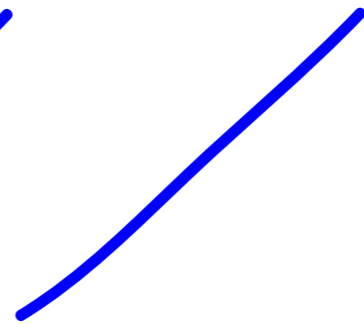
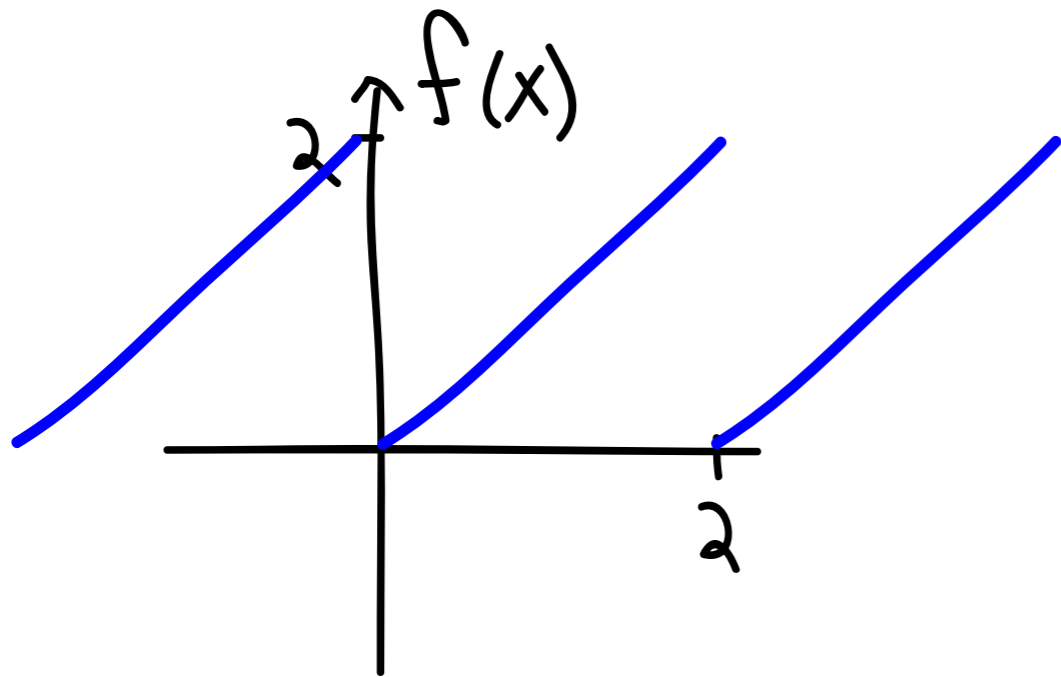
What is L ? $L=1$

Examples - calculate the Fourier Series



What is L ? $L=1$

Examples - calculate the Fourier Series

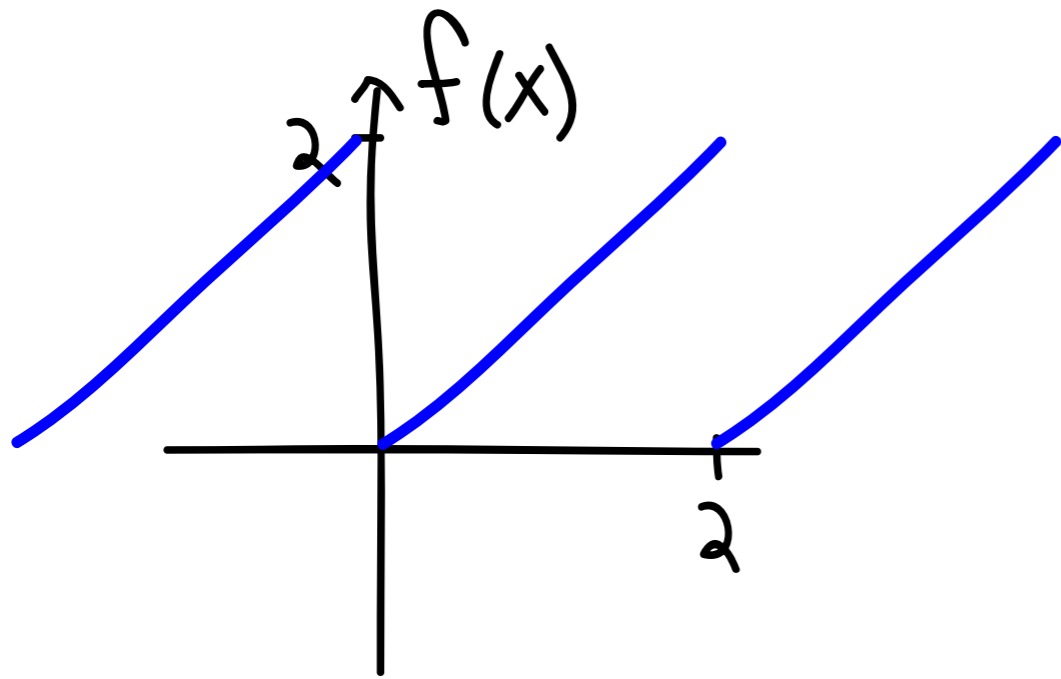


$$a_0 = \frac{1}{2}$$

$$a_n = \frac{1}{\sqrt{2}} \pi^2 (-1)^{n-1}$$

What is L ? $L=1$

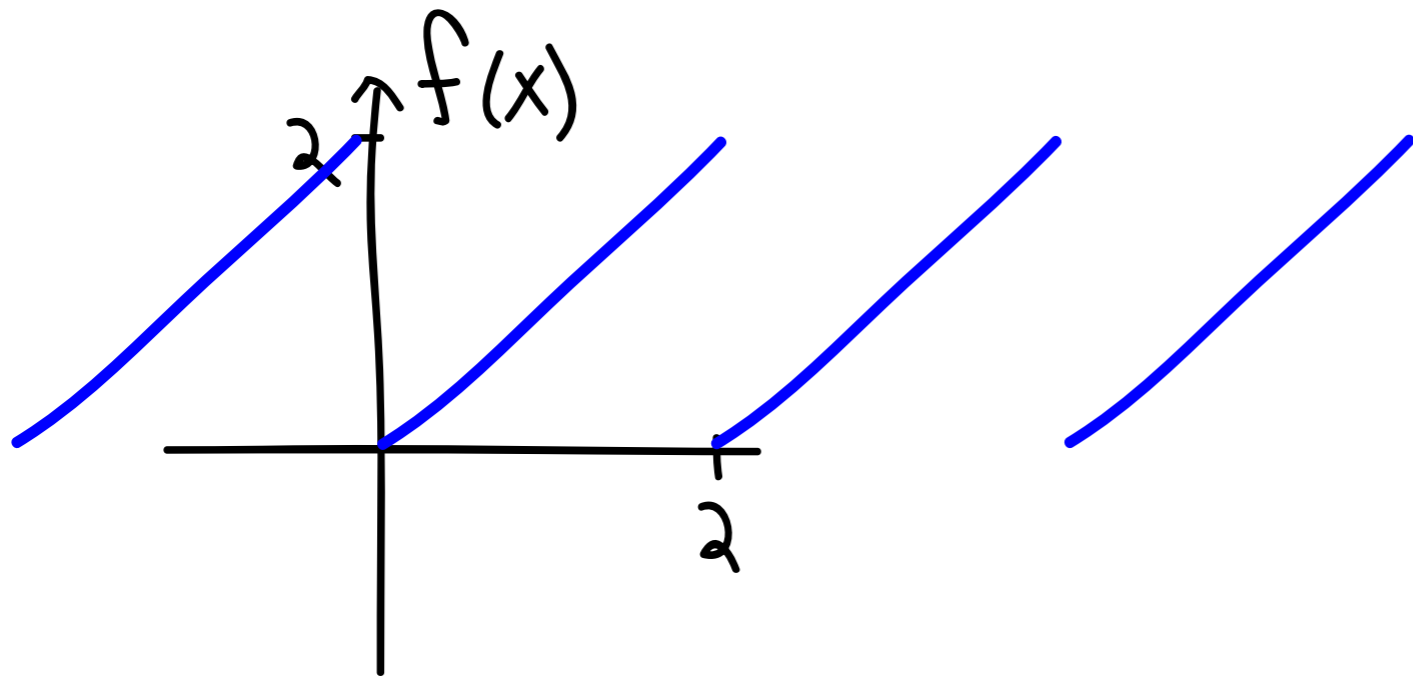
Examples - calculate the Fourier Series



What is L ? $L=1$

$$a_0 = \frac{1}{2}$$
$$a_n = \frac{1}{\sqrt{2}} \frac{\pi^2}{2} ((-1)^n - 1)$$
$$b_n = \frac{(-1)^{n+1}}{n\pi}$$

Examples - calculate the Fourier Series



$$a_0 = \frac{1}{2}$$

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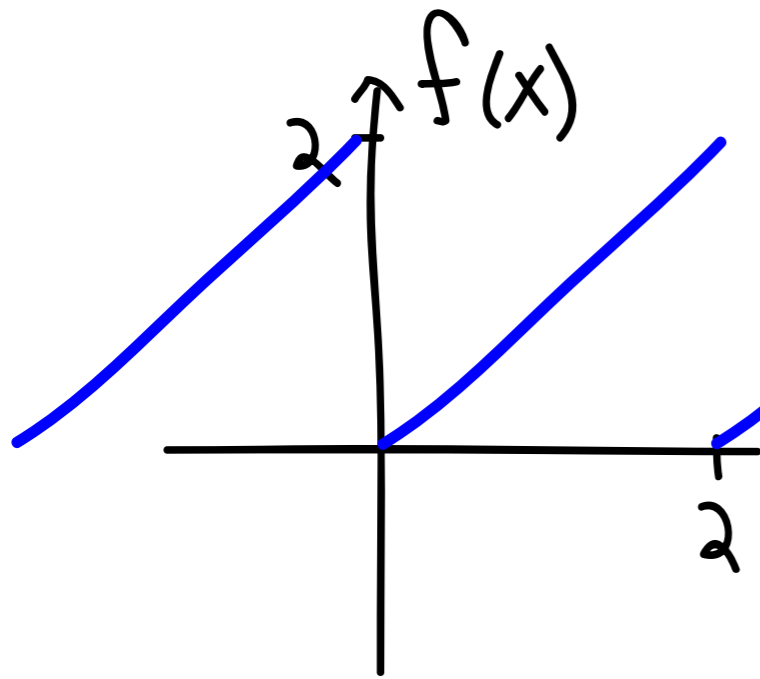
$$b_n = \frac{(-1)^{n+1}}{n\pi}$$

What is L ? $L=1$

$$f(x) = \frac{1}{4} + \sum_{n=1}^{\infty} \frac{1}{\sqrt{2}} \pi^2 \cos n\pi x$$

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

Examples - calculate the Fourier Series



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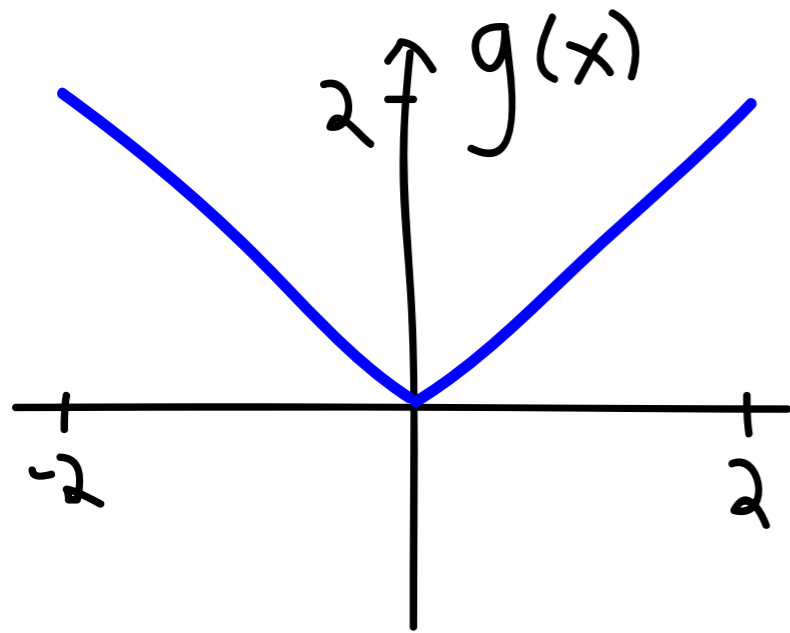
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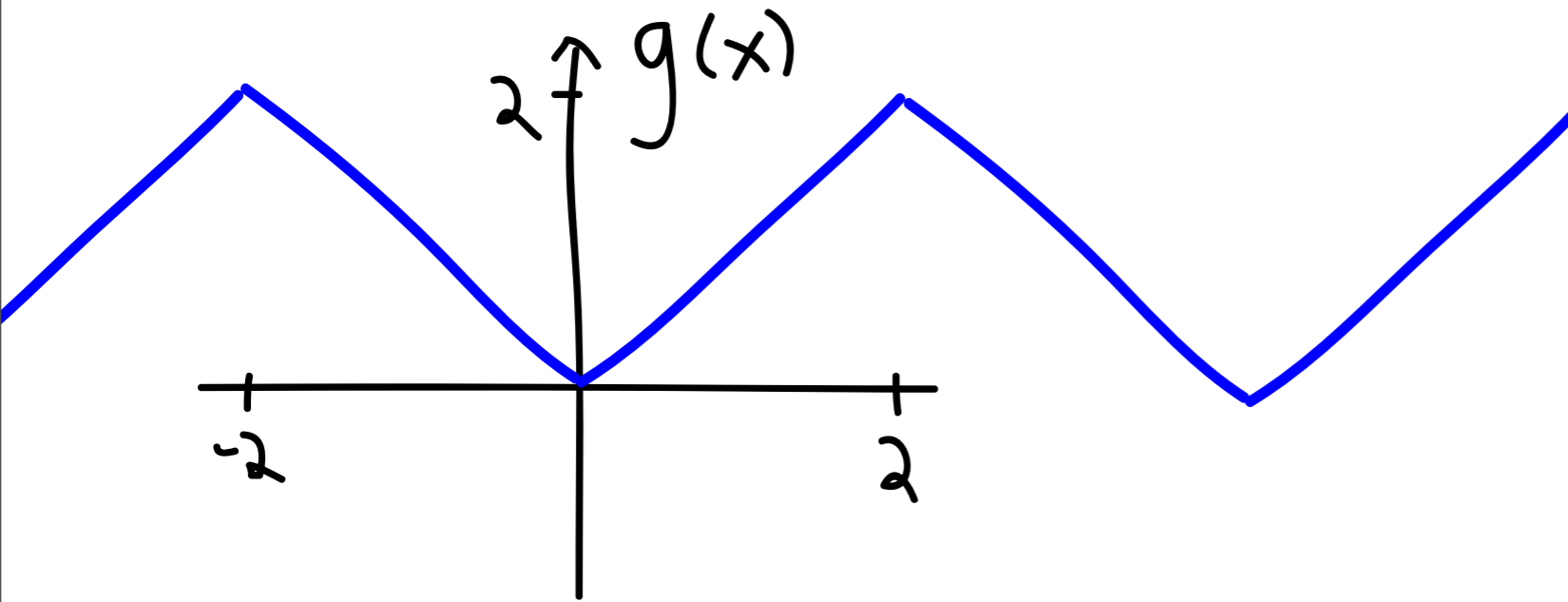
$$+ \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n\pi} \sin n\pi x$$

for $x \neq 0, 2$.

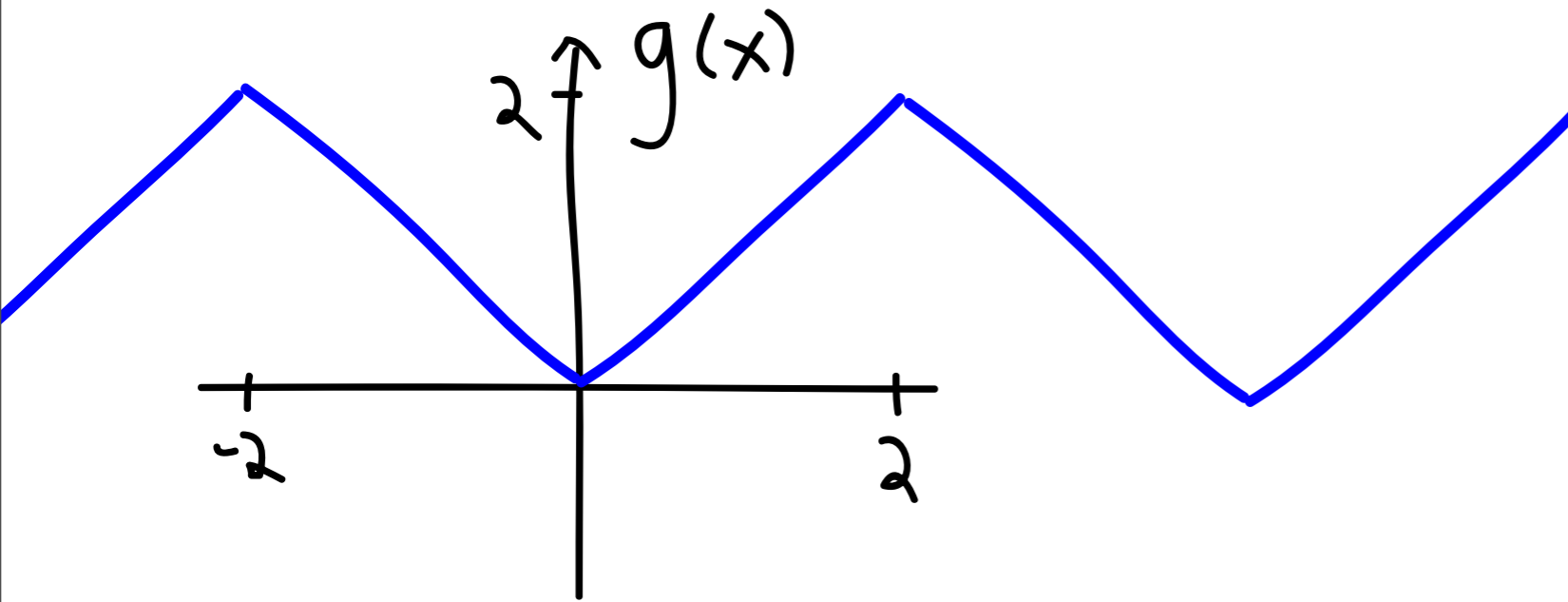
Examples - calculate the Fourier Series



Examples - calculate the Fourier Series

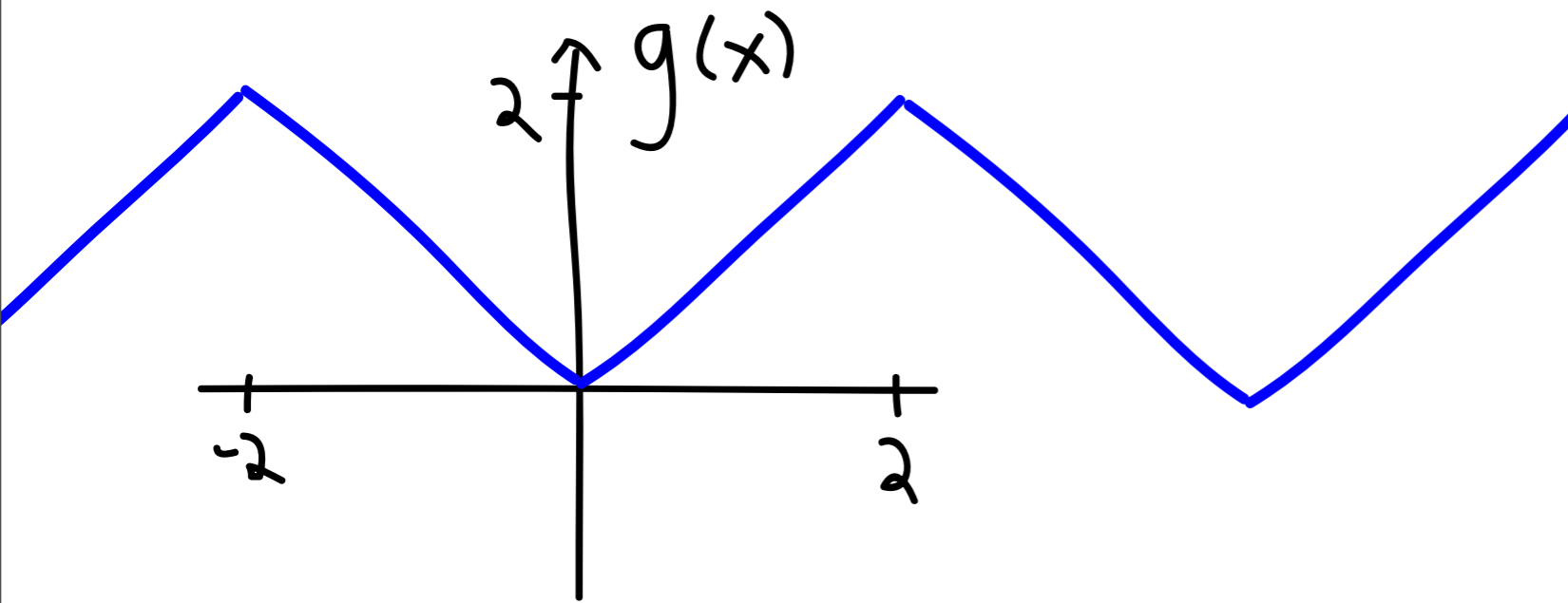


Examples - calculate the Fourier Series



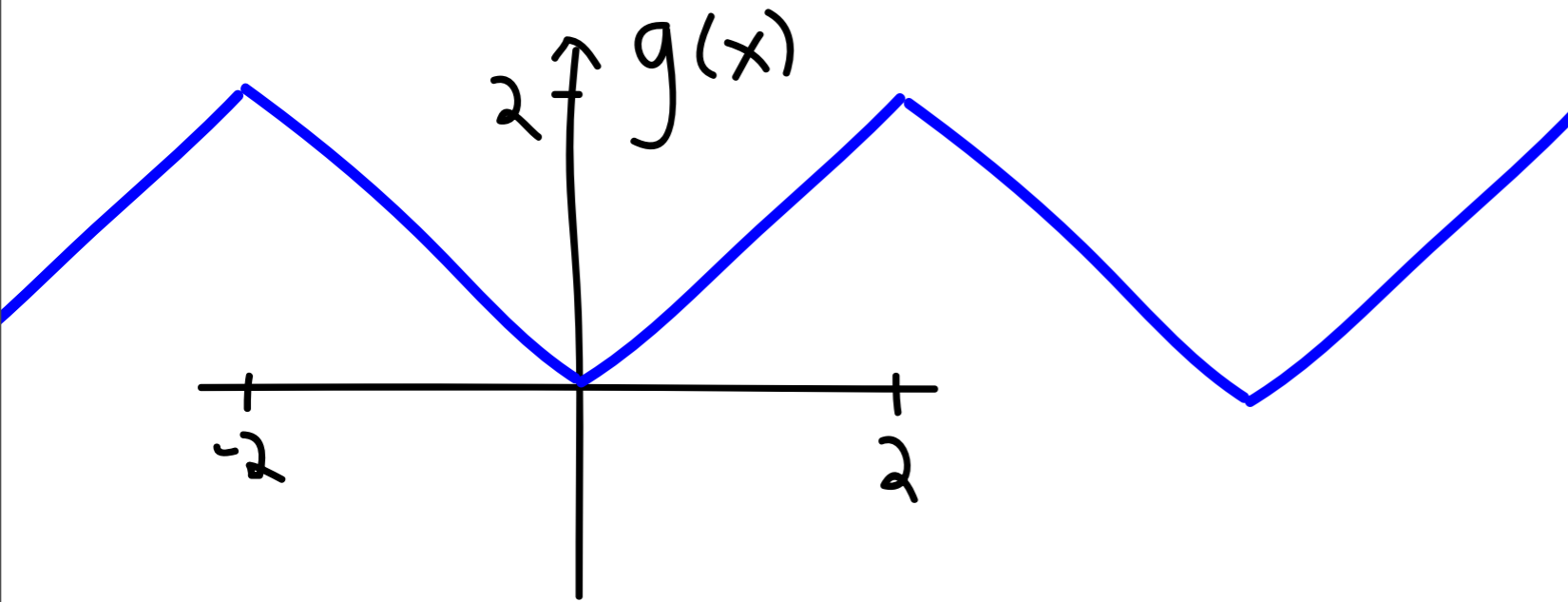
What is L ?

Examples - calculate the Fourier Series



What is L ? $L=2$

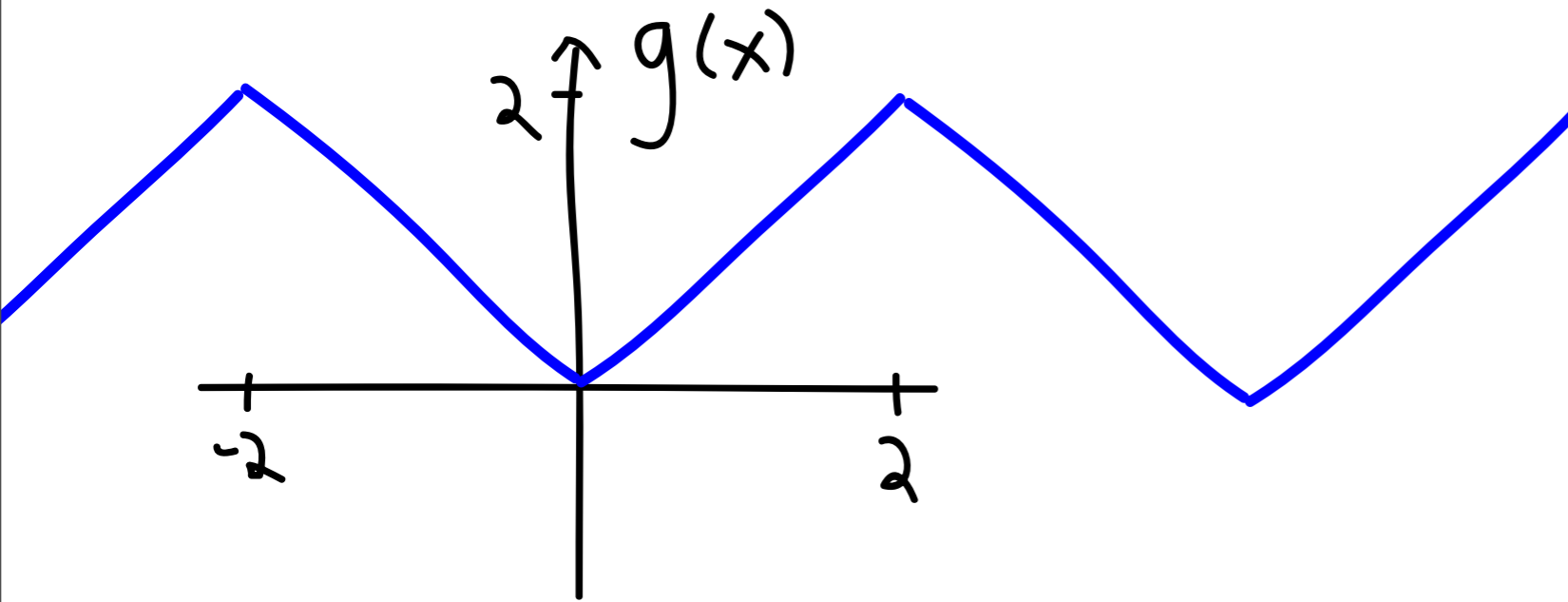
Examples - calculate the Fourier Series



$$a_n = \begin{cases} 0 & n \text{ even} \\ -\frac{8}{n^2\pi^2} & n \text{ odd} \end{cases}$$

What is L ? $L=2$

Examples - calculate the Fourier Series

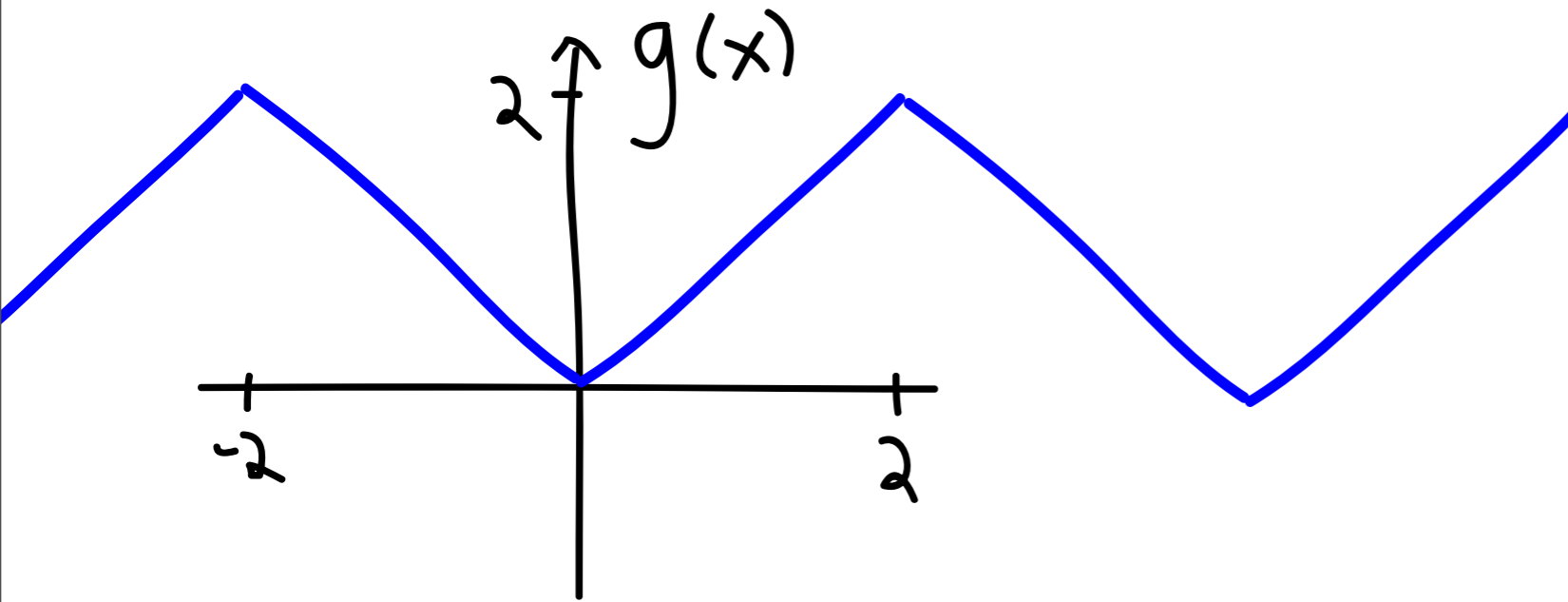


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Examples - calculate the Fourier Series



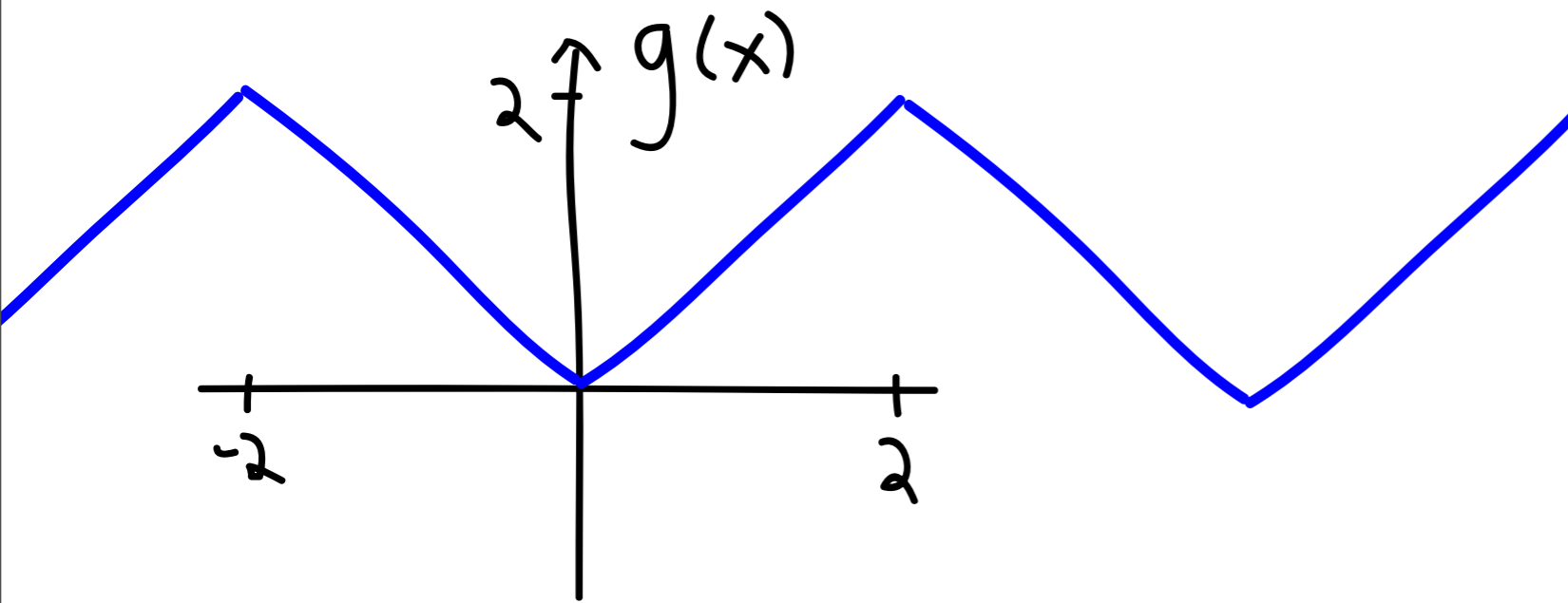
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Examples - calculate the Fourier Series



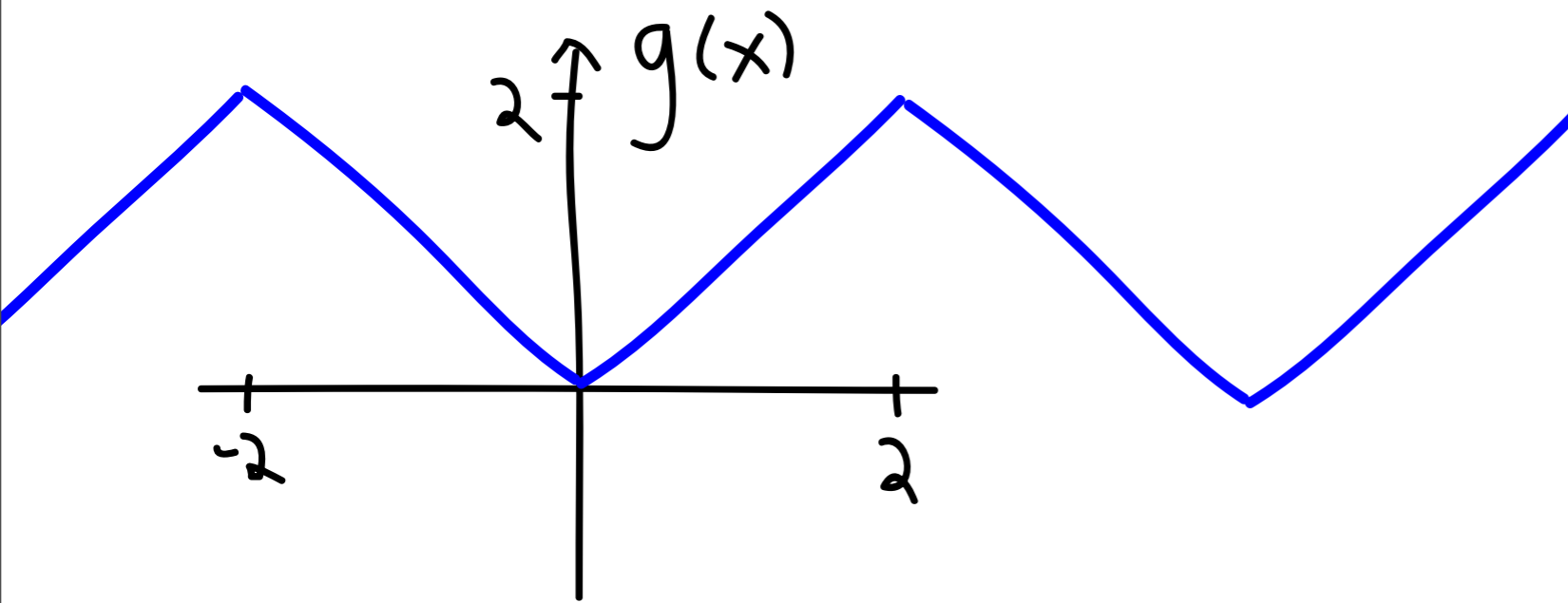
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What is L ? $L=2$

$$g(x) = \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{L} = \sum_{k=1}^{\infty} a_{2k-1} \cos \frac{(2k-1)\pi x}{L}$$

Examples - calculate the Fourier Series



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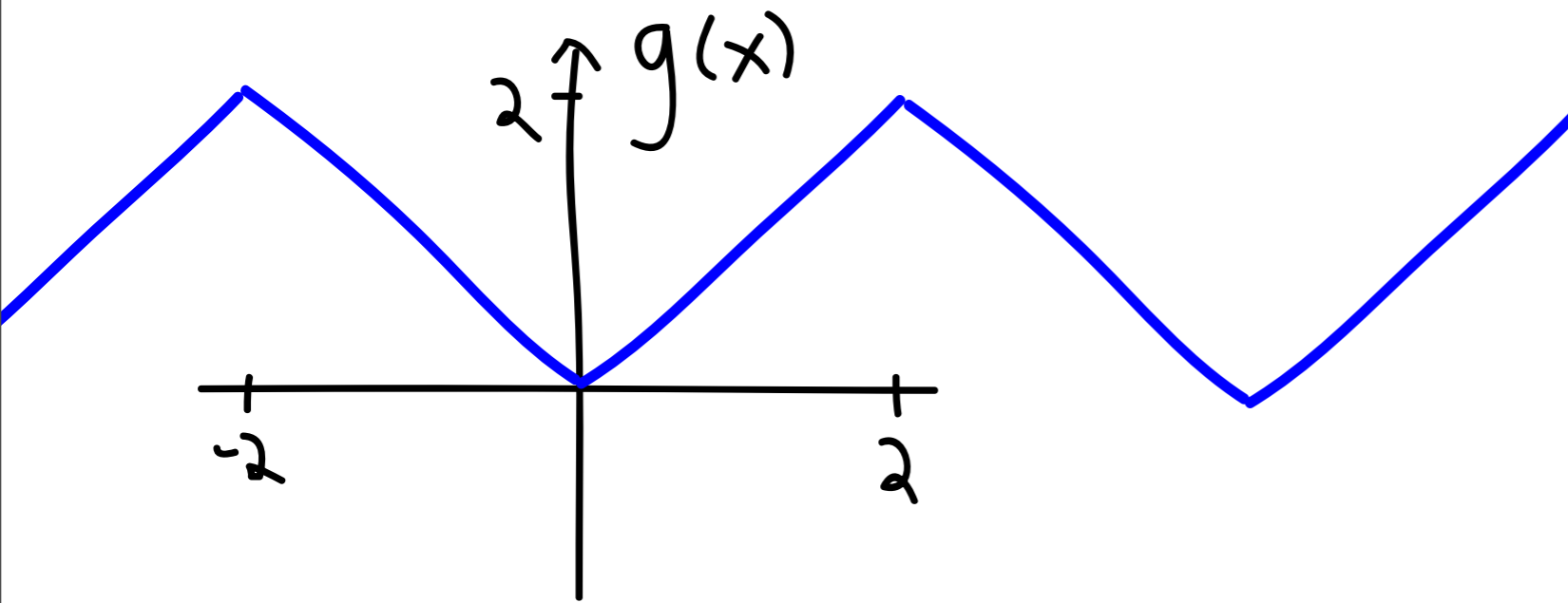
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Examples - calculate the Fourier Series



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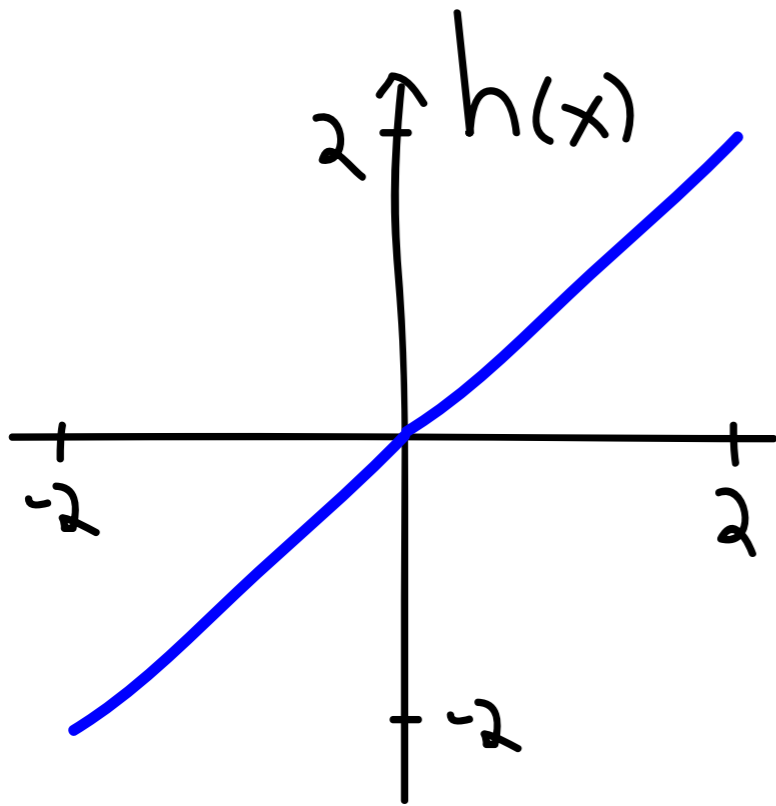
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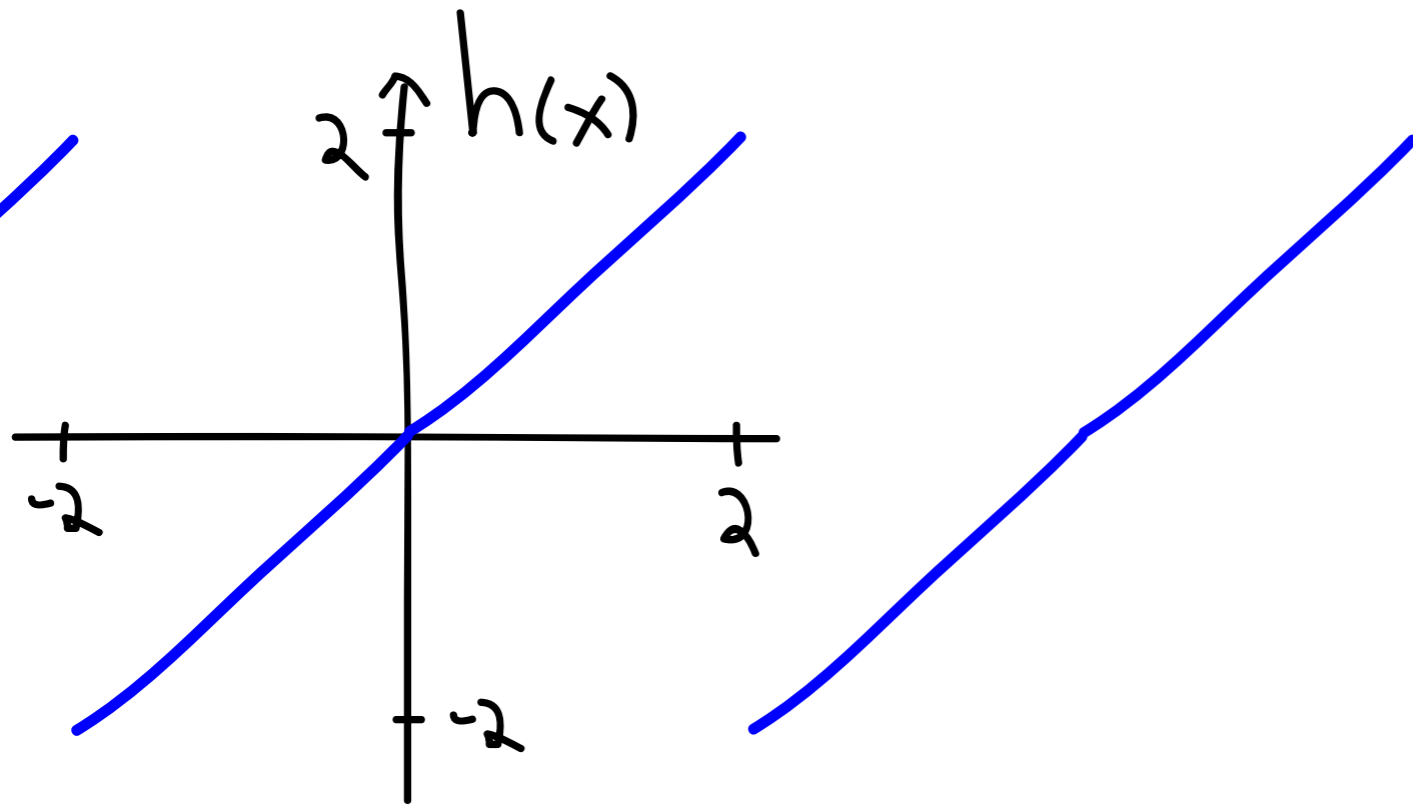
$$= 1 - \frac{8}{\pi^2} \sum_{k=1}^{\infty} \frac{1}{(2k-1)^2} \cos \frac{(2k-1)\pi x}{2}$$

for all x .

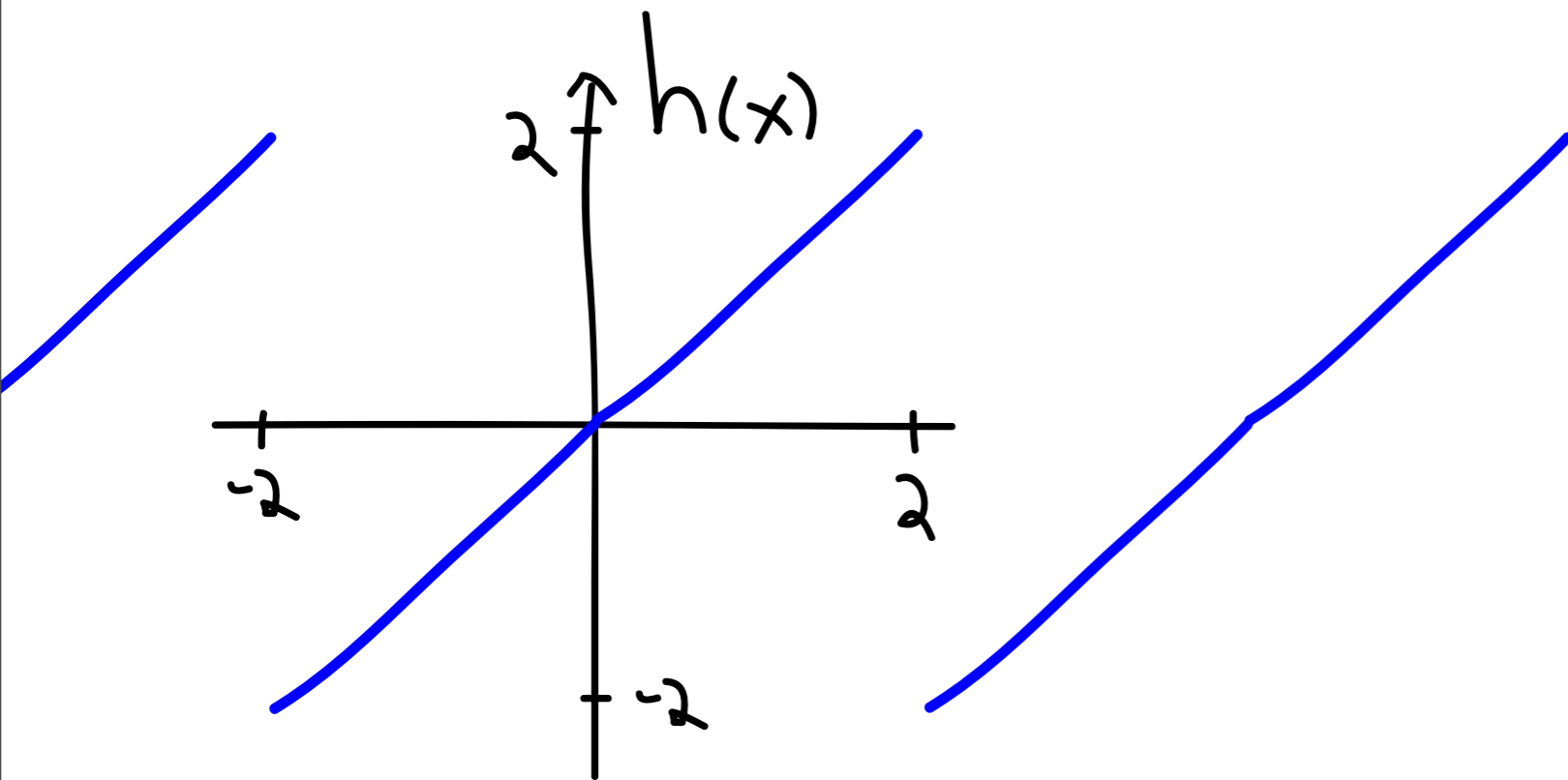
Examples - calculate the Fourier Series



Examples - calculate the Fourier Series

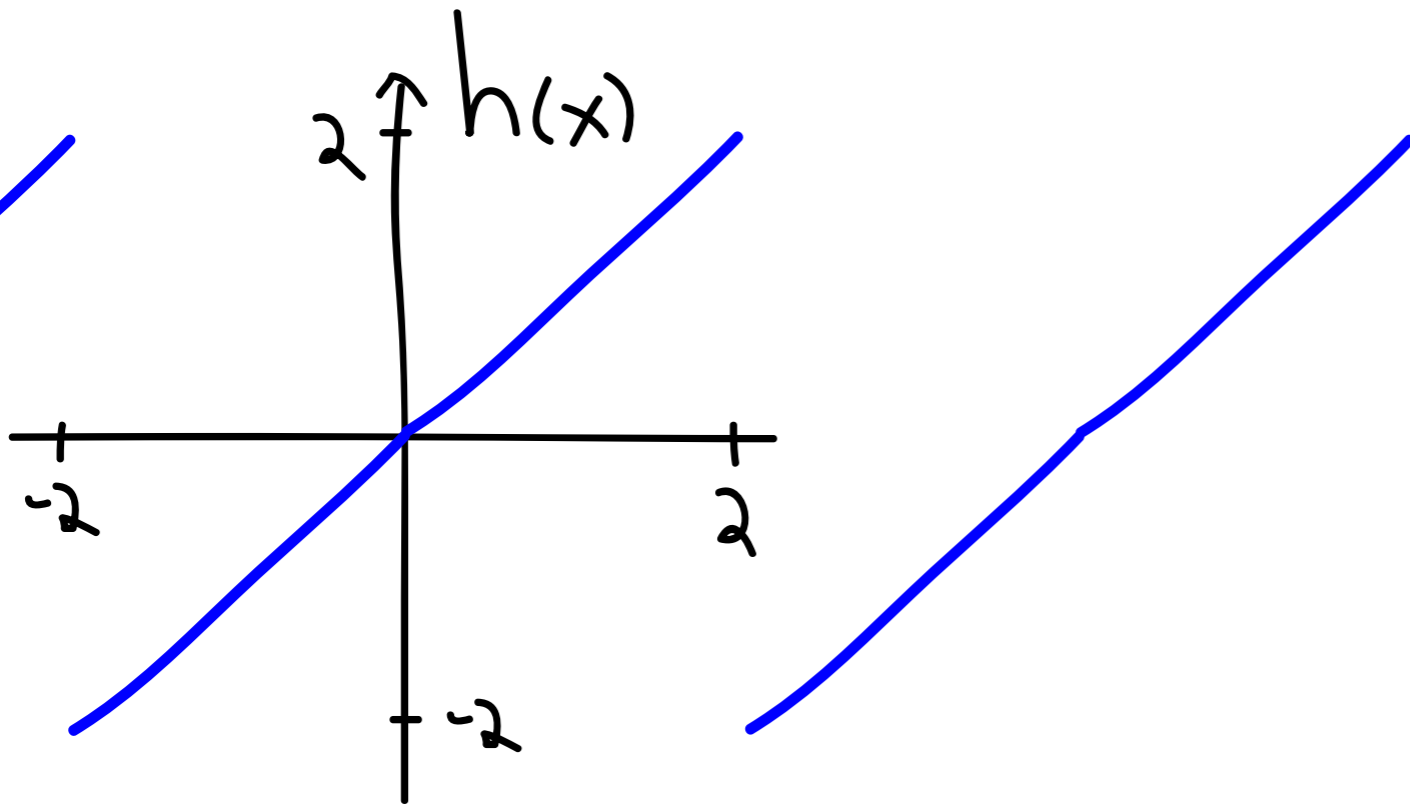


Examples - calculate the Fourier Series



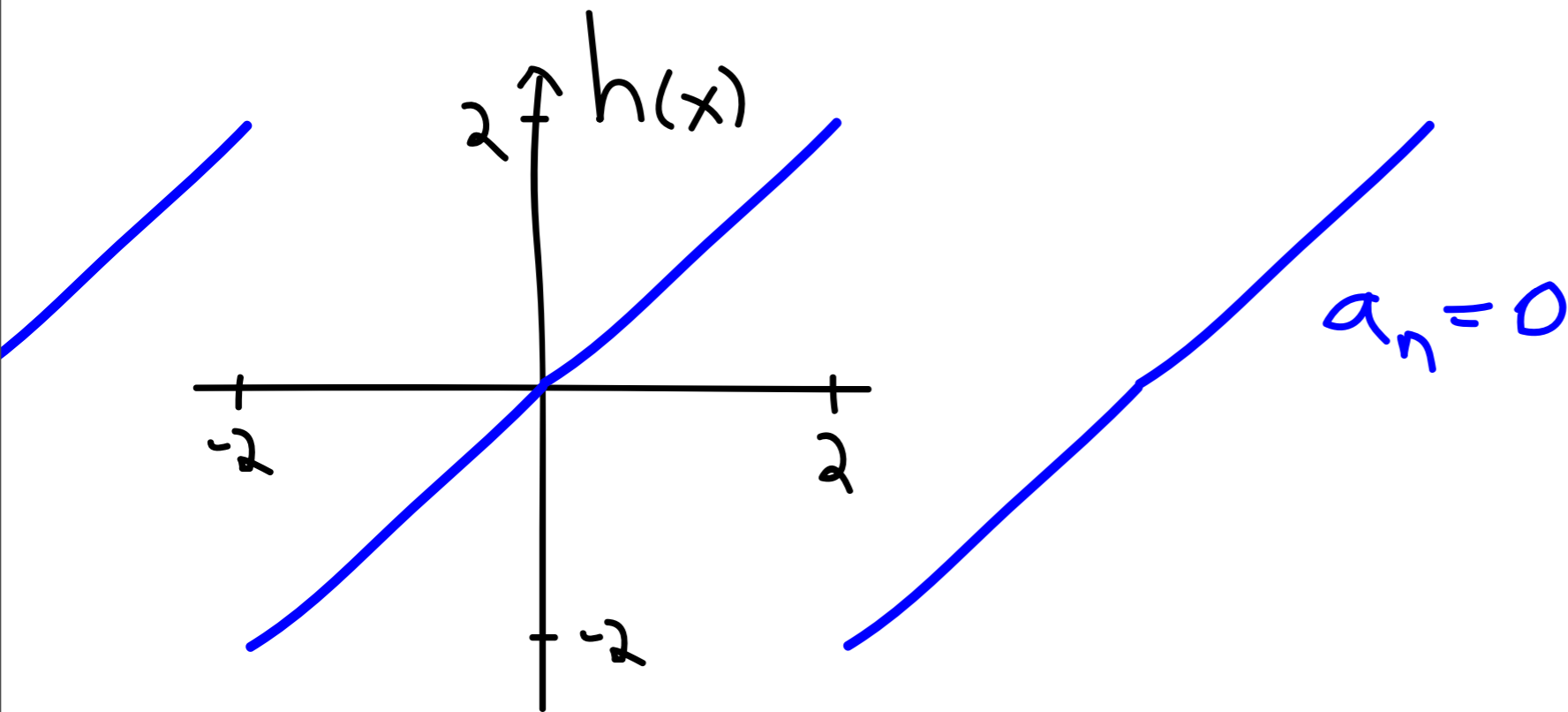
What is L ?

Examples - calculate the Fourier Series



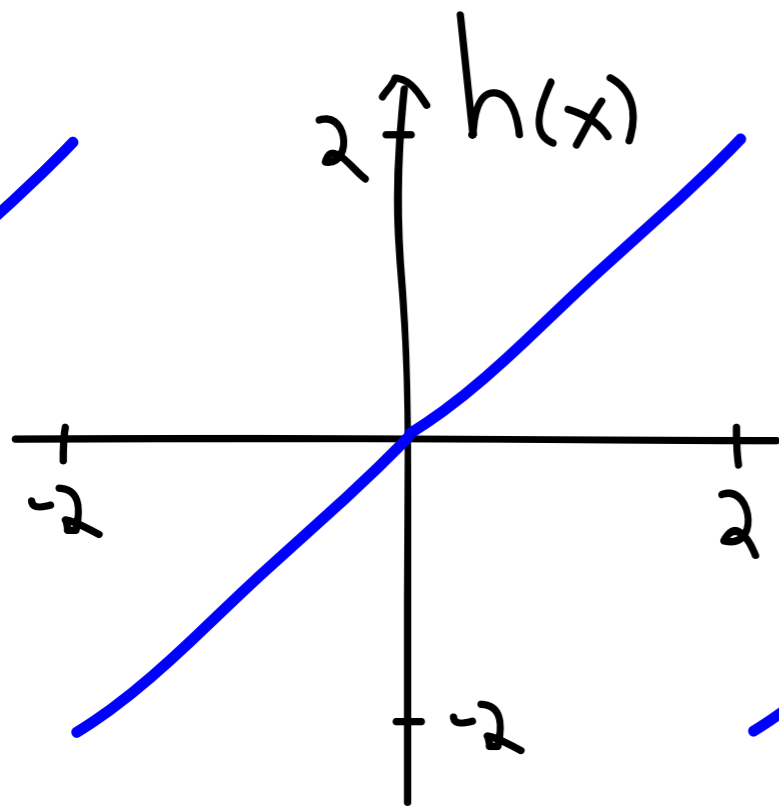
What is L ? $L=2$

Examples - calculate the Fourier Series



What is L ? $L=2$

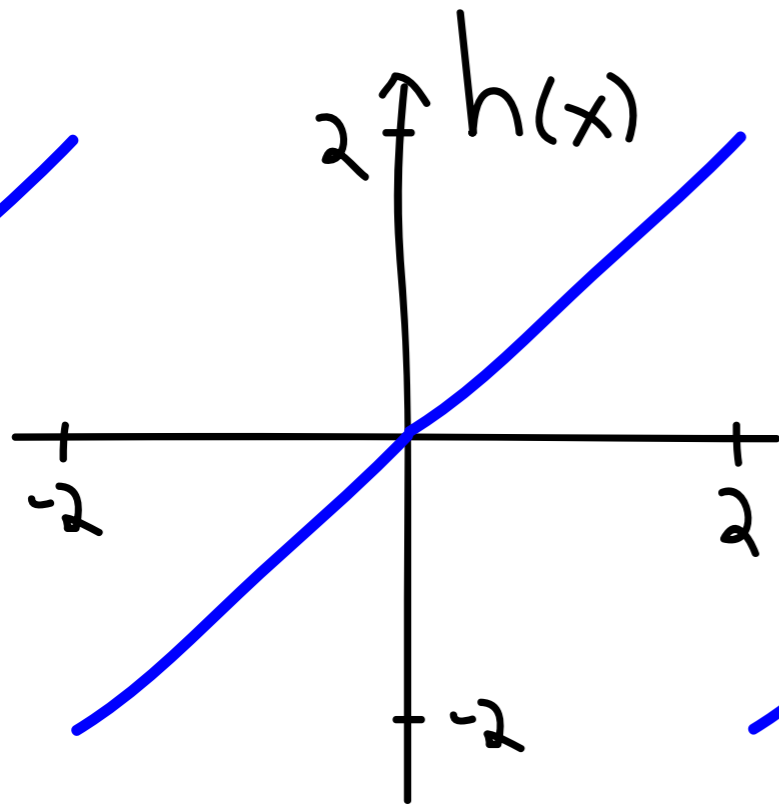
Examples - calculate the Fourier Series



$$a_n = 0$$
$$b_n = \frac{(-1)^{n+1} 4}{n\pi}$$

What is L ? $L=2$

Examples - calculate the Fourier Series



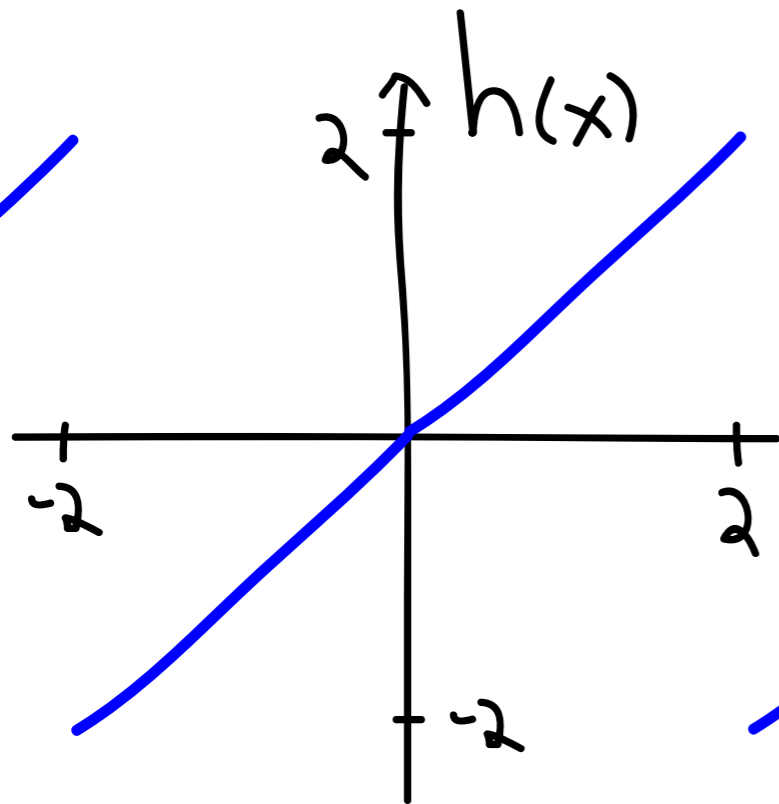
$$a_n = 0$$

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$$h(x) = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \sin \frac{n\pi x}{2}$$

What is L ? $L=2$

Examples - calculate the Fourier Series



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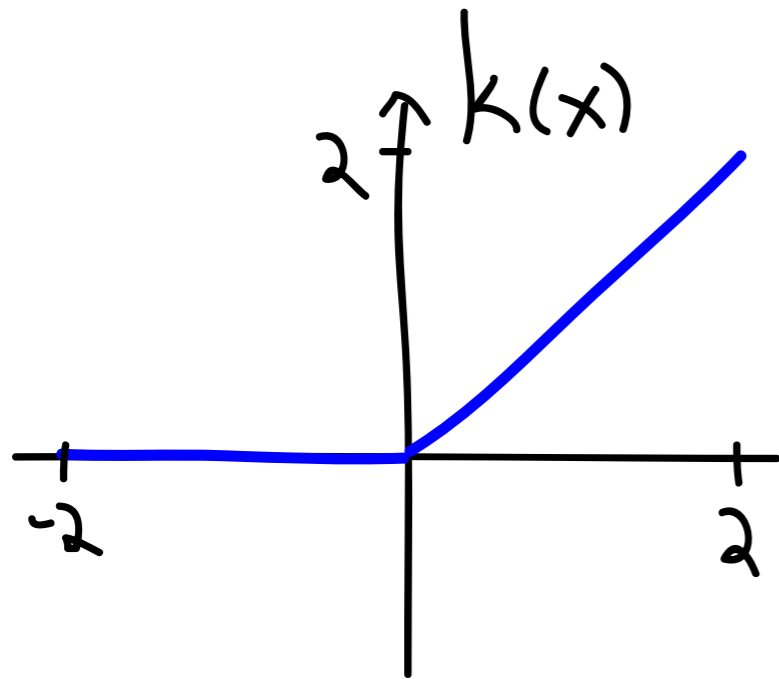
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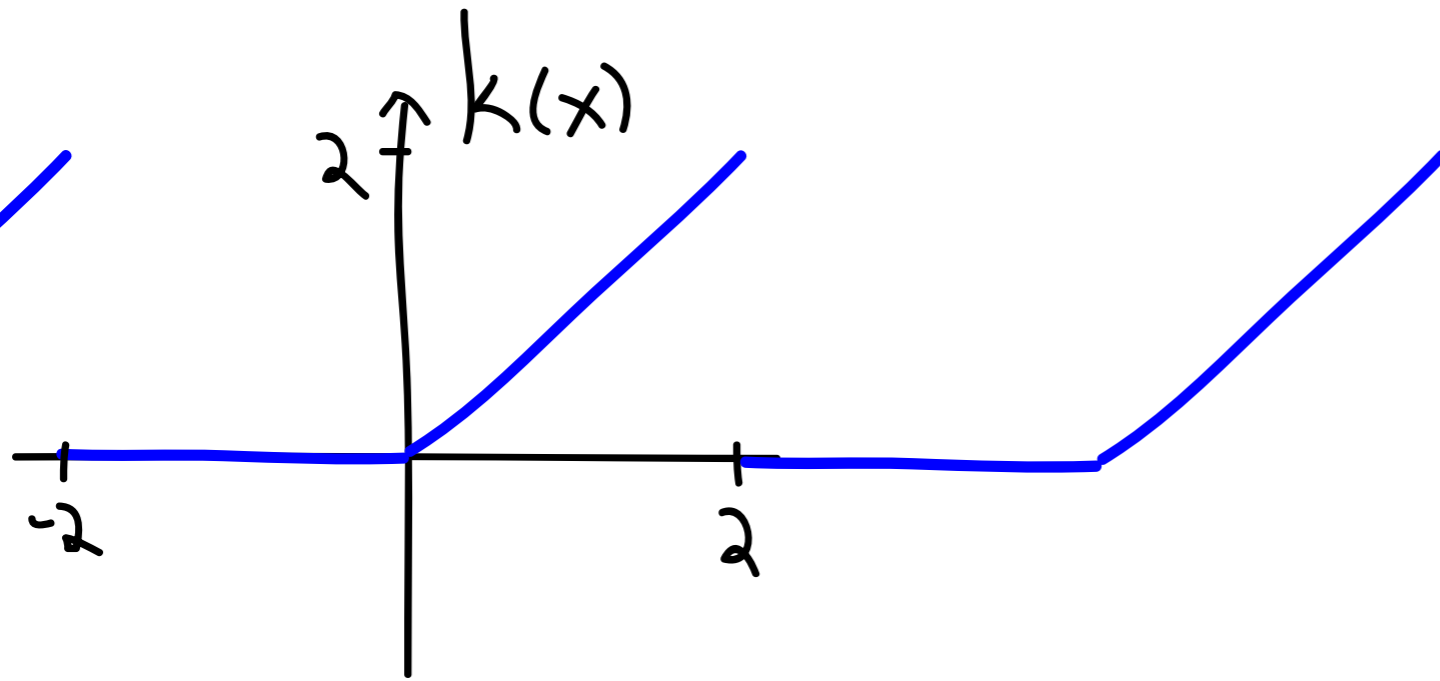
for $x \neq -2, 2$.

What is L ? $L=2$

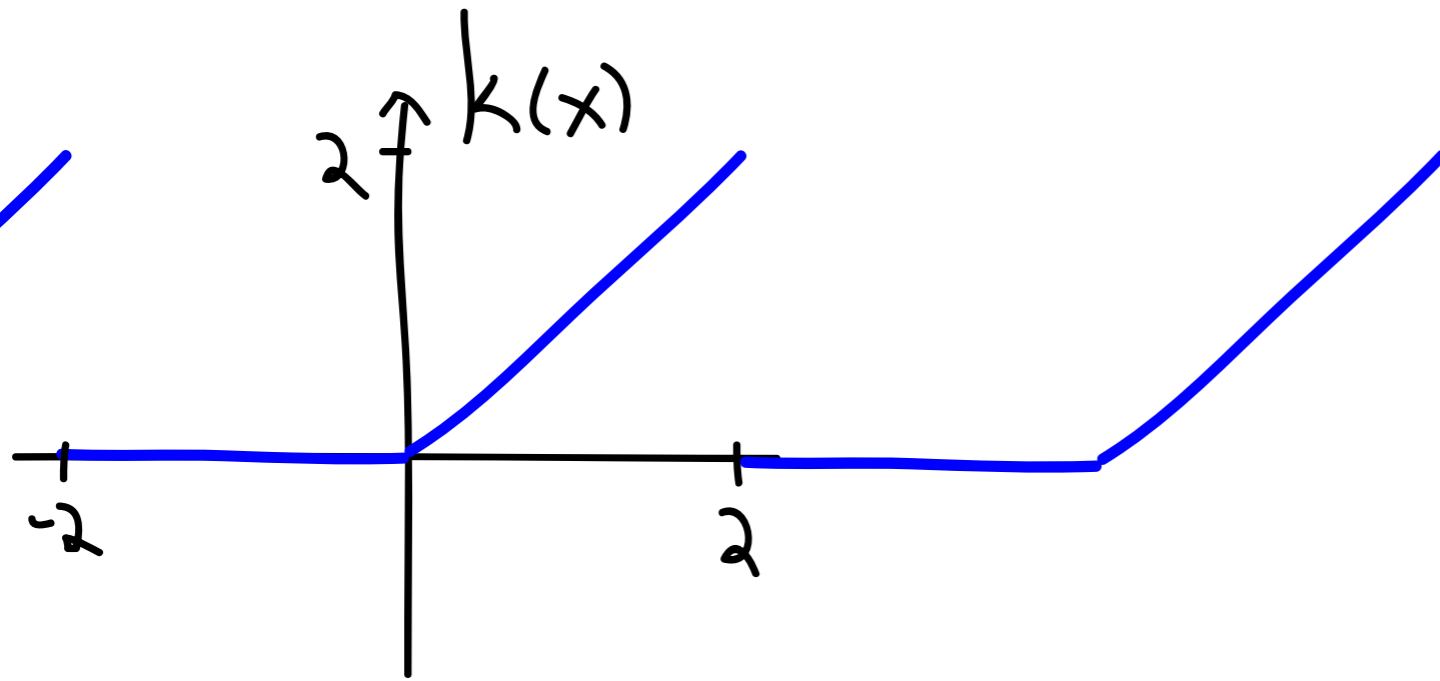
Examples - calculate the Fourier Series



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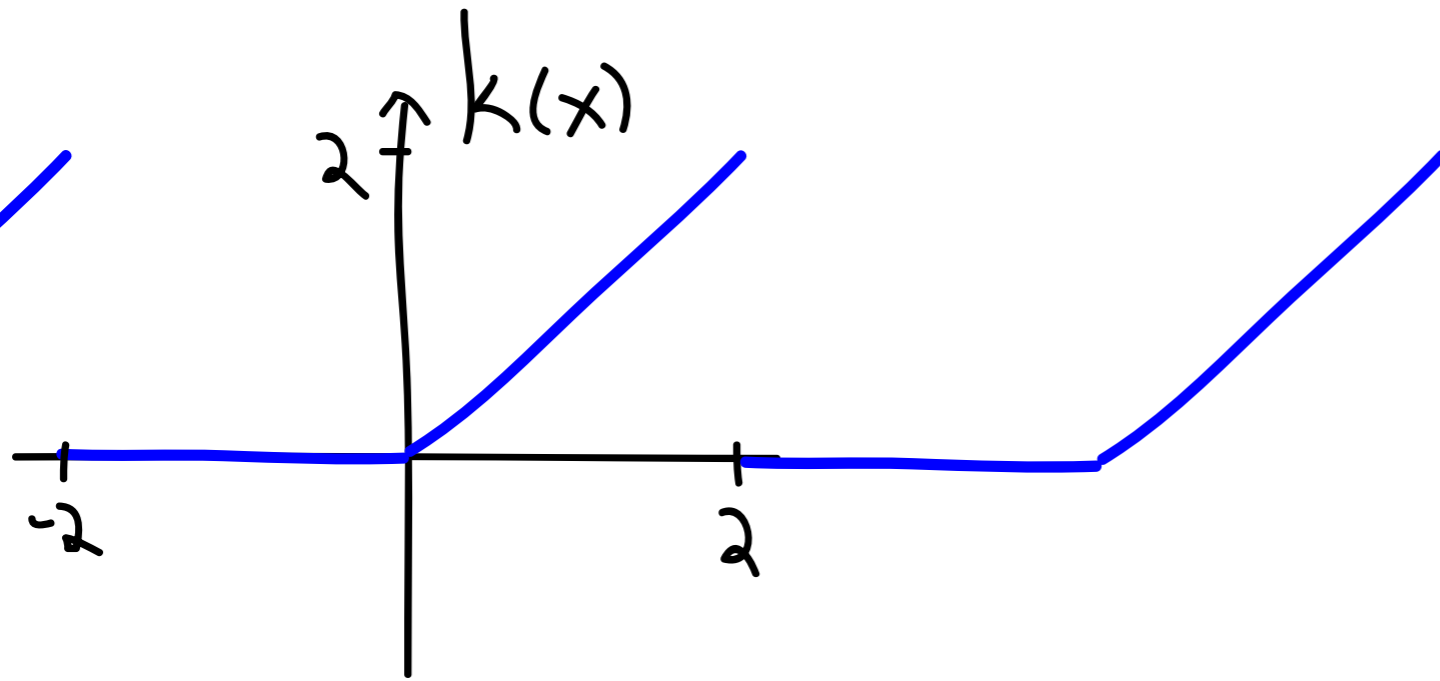


Examples - calculate the Fourier Series



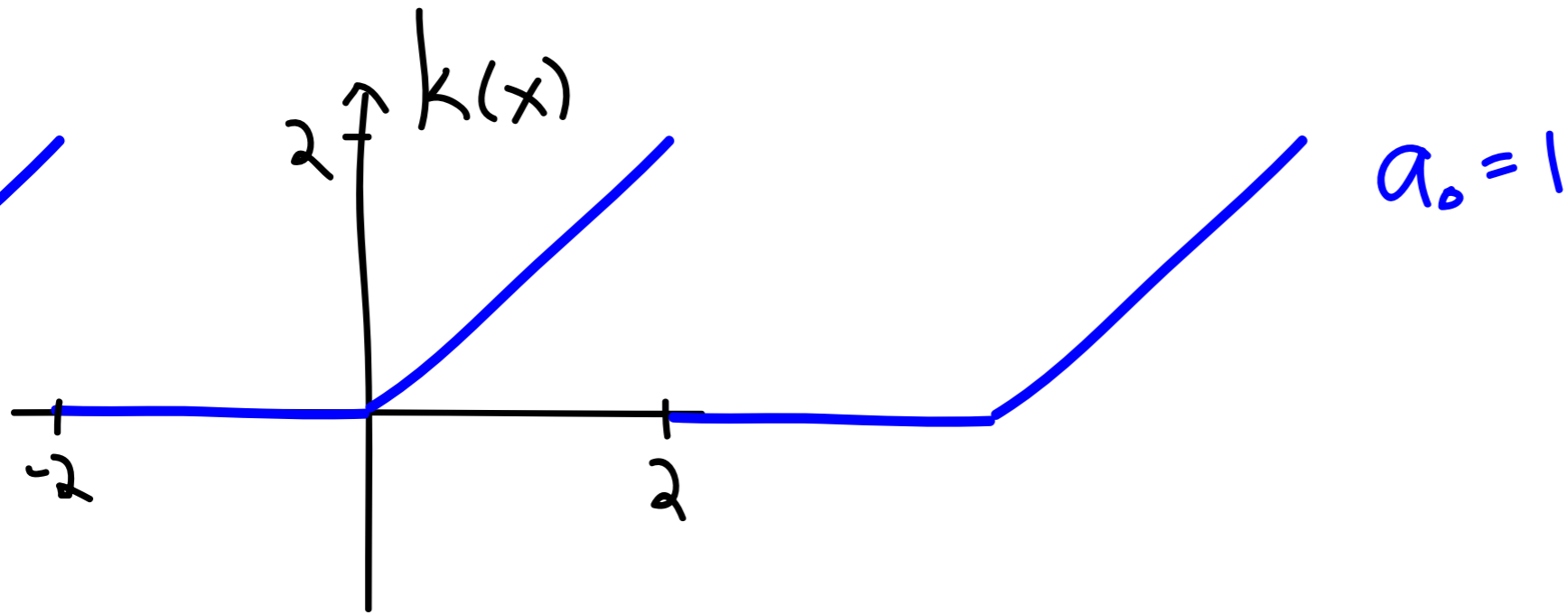
What is L ?

Examples - calculate the Fourier Series



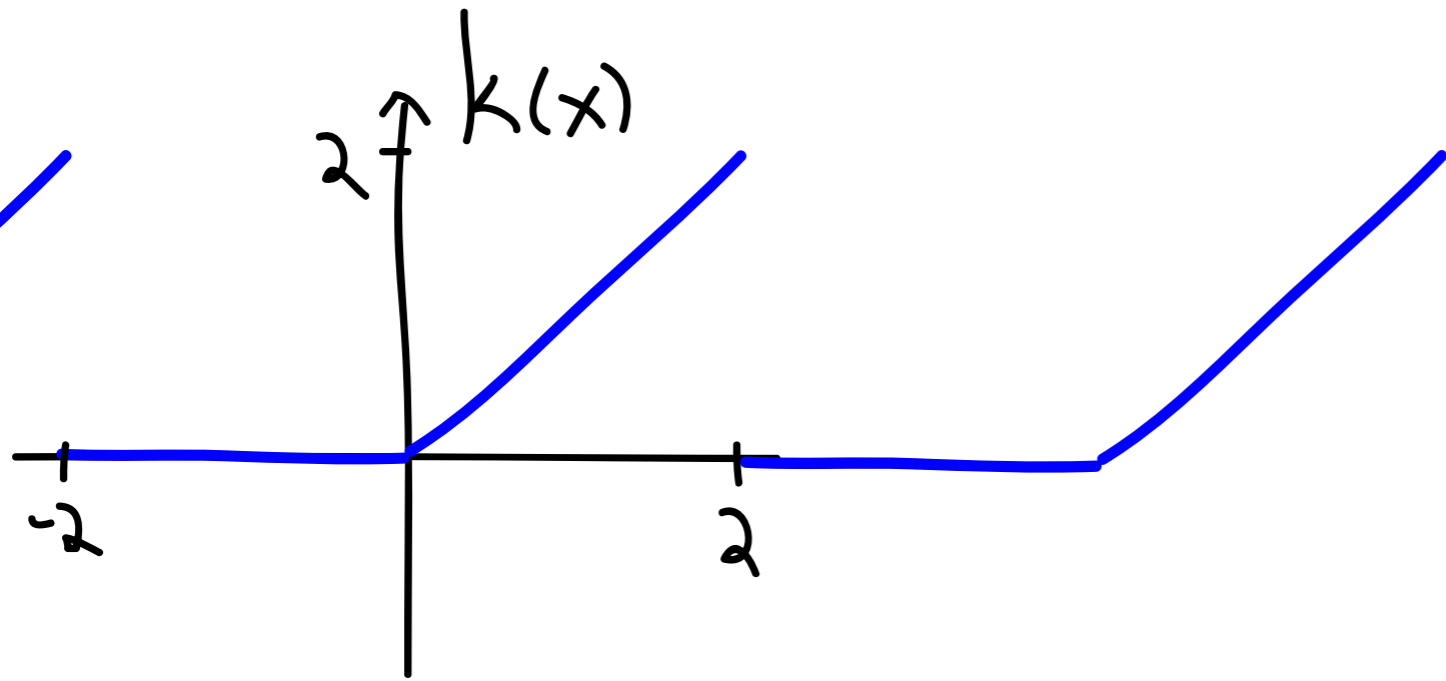
What is L ? $L=2$

Examples - calculate the Fourier Series



What is L ? $L = 2$

Examples - calculate the Fourier Series

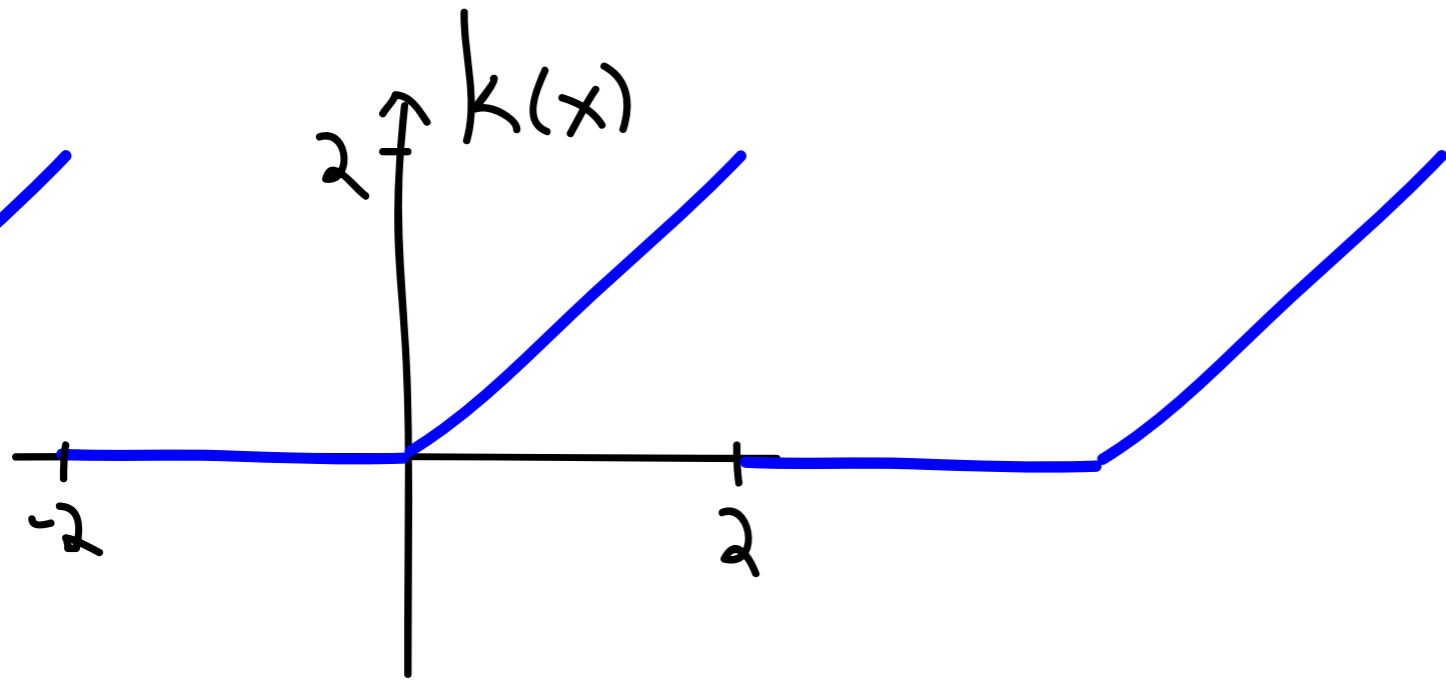


$$a_0 = 1$$

$$a_n = \frac{2}{n\pi^2} [(-1)^n - 1]$$

What is L ? $L=2$

Examples - calculate the Fourier Series



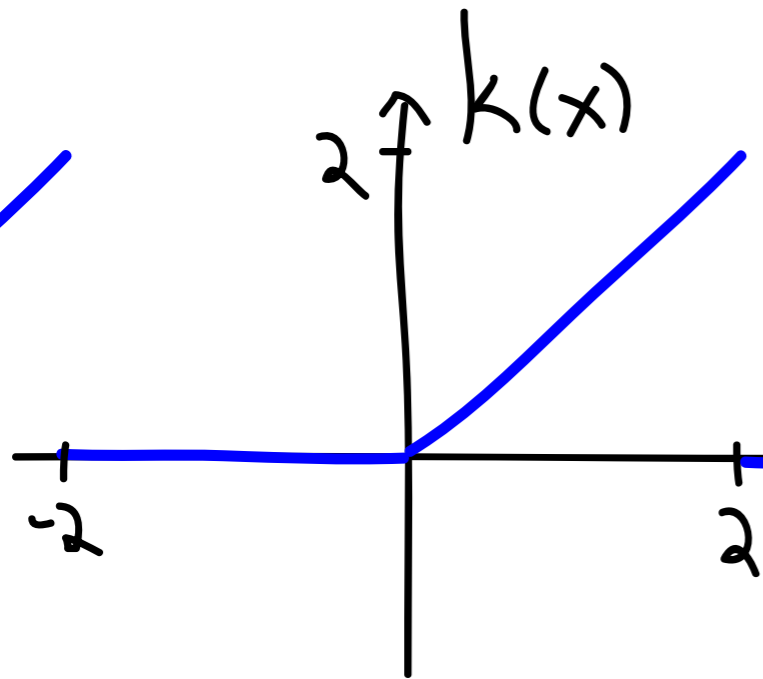
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Examples - calculate the Fourier Series



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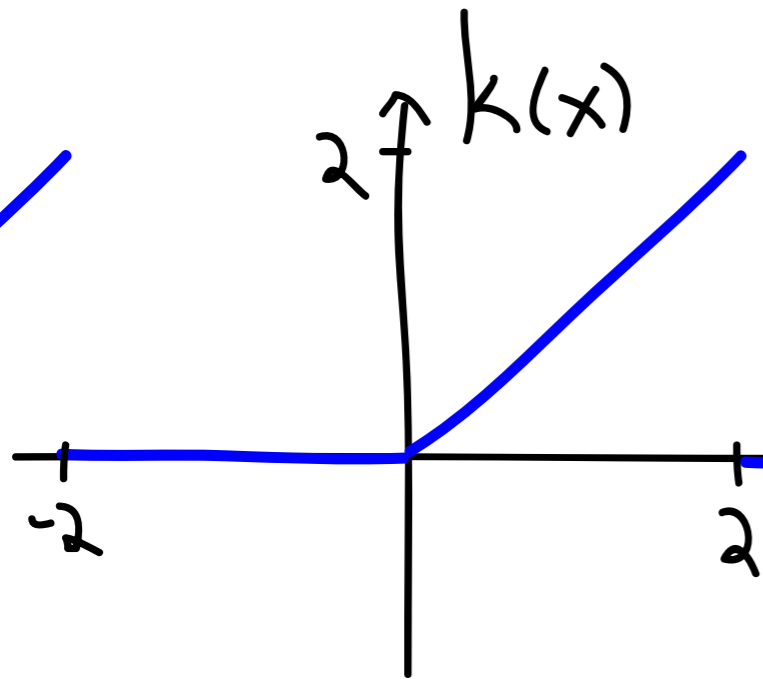
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What is L ? $L=2$

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

Examples - calculate the Fourier Series



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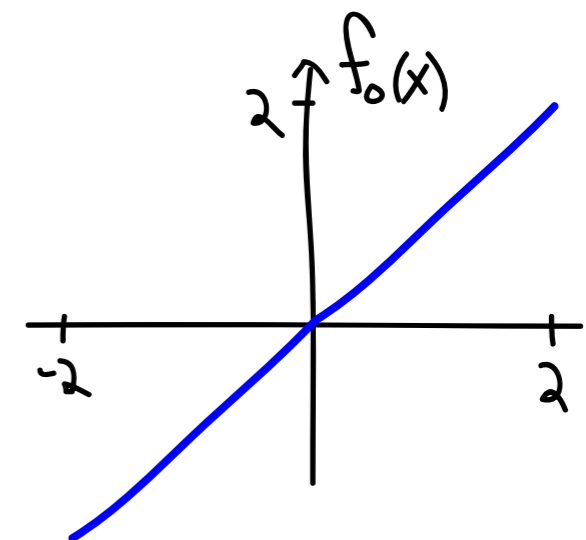
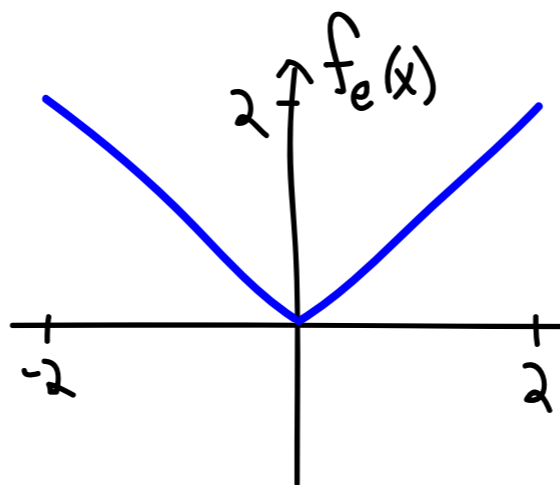
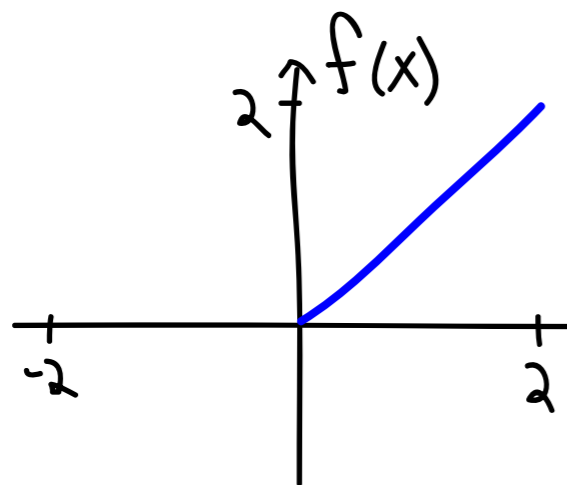
Even and odd extensions

- For a function $f(x)$ defined on $[0,L]$, the even extension of $f(x)$ is the function

$$f_e(x) = \begin{cases} f(x) & \text{for } 0 \leq x \leq L, \\ f(-x) & \text{for } -L \leq x < 0. \end{cases}$$

- For a function $f(x)$ defined on $[0,L]$, the odd extension of $f(x)$ is the function

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- Because these functions are even/odd, their Fourier Series have a couple simplifying features:

$$f_e(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{L} \qquad a_n = \frac{2}{L} \int_0^L f(x) \cos \frac{n\pi x}{L} dx$$

$$f_o(x) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{L} \qquad b_n = \frac{2}{L} \int_0^L f(x) \sin \frac{n\pi x}{L} dx$$

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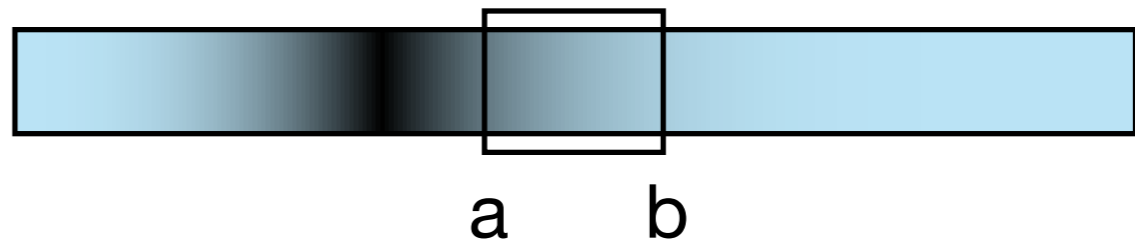
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The Diffusion Equation

$c(x,t)$ is linear mass density of ink in a long narrow tube.

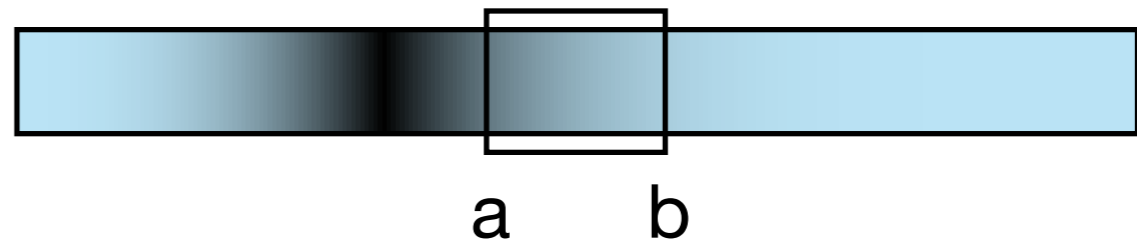
$$Q_{ab}(t) = \int_a^b c(x,t) dx$$



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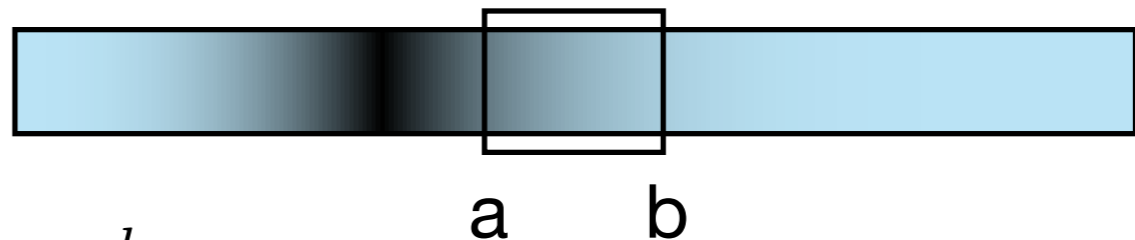
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The Diffusion Equation

$c(x,t)$ is linear mass density of ink in a long narrow tube.

$$Q_{ab}(t) = \int_a^b c(x,t) dx$$



$$\frac{dQ_{ab}}{dt}(t) = \frac{d}{dt} \int_a^b c(x,t) dx = \int_a^b \frac{\partial}{\partial t} c(x,t) dx$$

Define the flux J_a to be the amount of mass crossing the line $x=a$ (+ -->).

$$\frac{dQ_{ab}}{dt}(t) = -J_b + J_a$$

Need a model for flux, here, chemical diffusion: $J_a = -D \left. \frac{\partial c}{\partial x} \right|_{x=a}$

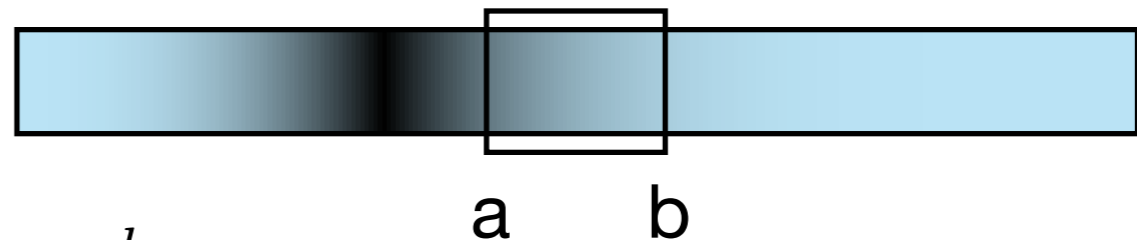
$$\frac{dQ_{ab}}{dt}(t) = -J_b + J_a = D \left. \frac{\partial c}{\partial x} \right|_{x=b} - D \left. \frac{\partial c}{\partial x} \right|_{x=a} = D \left. \frac{\partial c}{\partial x} \right|_a^b$$

$$\int_a^b \frac{\partial}{\partial t} c(x,t) dx = \int_a^b D \frac{\partial^2 c}{\partial x^2} dx \quad \Rightarrow \quad \frac{\partial}{\partial t} c(x,t) = D \frac{\partial^2}{\partial x^2} c(x,t)$$

The Diffusion Equation

$c(x,t)$ is linear mass density of ink in a long narrow tube.

$$Q_{ab}(t) = \int_a^b c(x,t) dx$$



$$\frac{dQ_{ab}}{dt}(t) = \frac{d}{dt} \int_a^b c(x,t) dx = \int_a^b \frac{\partial}{\partial t} c(x,t) dx$$

Define the flux J_a to

$$\frac{dQ_{ab}}{dt}(t) = -J_b +$$

The Diffusion Equation

$$\frac{dc}{dt} = D \frac{d^2c}{dx^2}$$

passing the line $x=a$ (+ -->).

Need a model for flux, here, chemical diffusion:

$$J_a = -D \left. \frac{\partial c}{\partial x} \right|_{x=a}$$

$$\frac{dQ_{ab}}{dt}(t) = -J_b + J_a = D \left. \frac{\partial c}{\partial x} \right|_{x=b} - D \left. \frac{\partial c}{\partial x} \right|_{x=a} = D \left. \frac{\partial c}{\partial x} \right|_a^b$$

$$\int_a^b \frac{\partial}{\partial t} c(x,t) dx = \int_a^b D \frac{\partial^2 c}{\partial x^2} dx \quad \Rightarrow \quad \frac{\partial}{\partial t} c(x,t) = D \frac{\partial^2}{\partial x^2} c(x,t)$$

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- A time derivative requires an initial condition $c(x,0)$.
- Two space derivatives require two **boundary conditions** $c(0,t)$ and $c(L,t)$.

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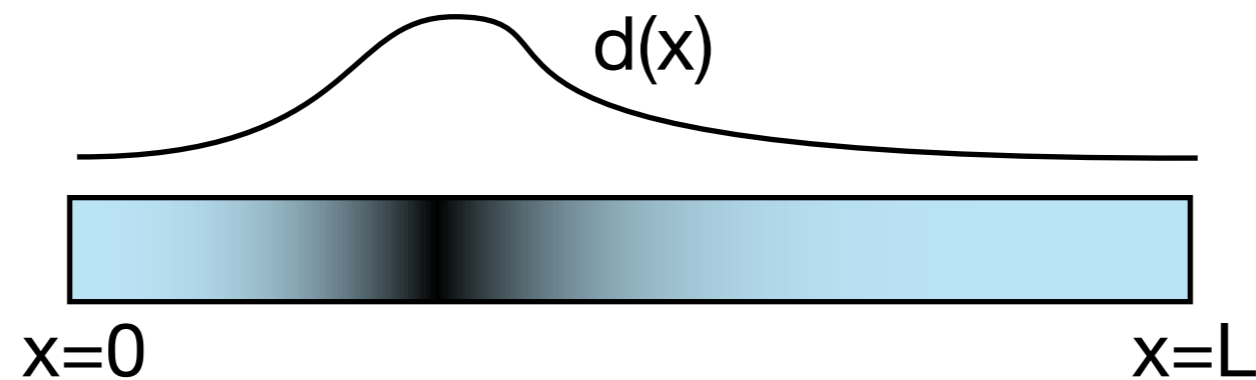


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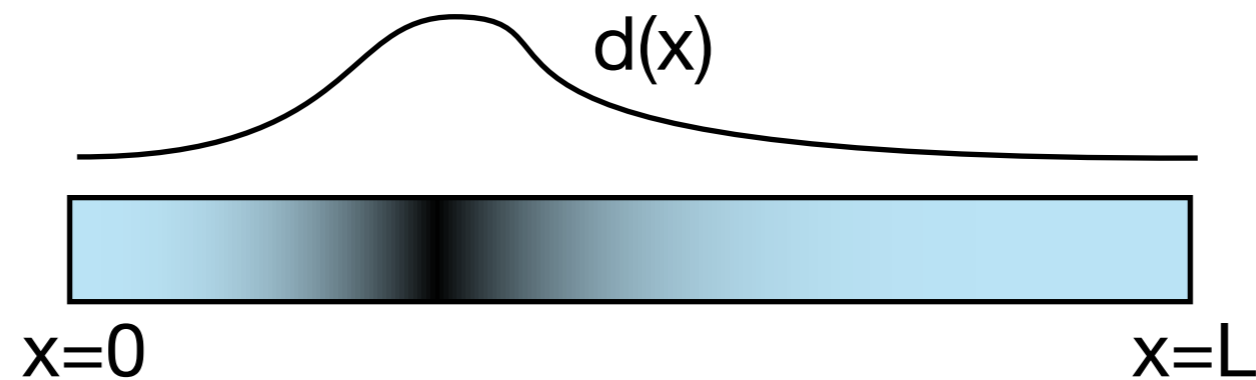


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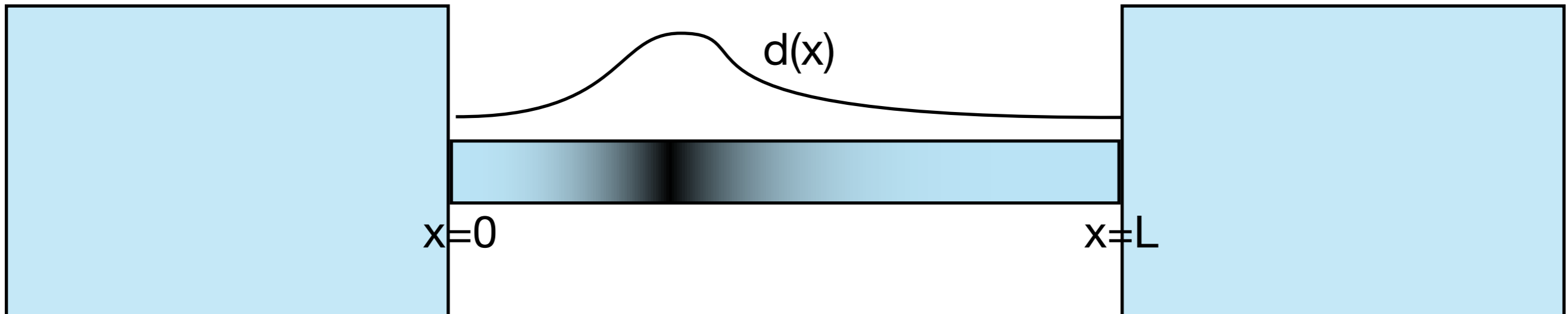
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$$c_n(x, t) = ae^{-\frac{n^2\pi^2}{L^2}Dt} \sin\left(\frac{n\pi}{L}x\right)$$