

Print Your Name Here: _____

- **Show all work:** Answers without work are not sufficient. We can give credit *only* for what you write! Indicate clearly if you continue on the back side, and write your name at the top of the scratch sheet if you will turn it in for grading.
- **Books, notes (electronic or paper), cell phones, smart phones, and internet-connected devices are prohibited!** A scientific calculator is allowed—but it is not needed. If you use a calculator, you must write out the operations performed on the calculator to show that you know how to solve the problem. Please do not replace precise answers with decimal approximations.
- There are **three (3)** problems: maximum total score = 100.

1. (30) If $f(x) = \begin{cases} \pi & \text{if } -\pi \leq x \leq 0 \\ \pi - x & \text{if } 0 < x \leq \pi \end{cases}$ then $f(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$ for all x in $[-\pi, \pi]$.

a. (5) Find the value of a_0 .

b. (15) Find the value of a_n for all $n = 1, 2, 3, \dots$

c. (10) Express b_n in terms of definite integral(s) for all $n = 1, 2, 3, \dots$ but do not evaluate.

2. (35) Let $f(x) = x$ on $[0, 1]$. There is a Fourier cosine half-range expansion $f(x) = \sum_{n=0}^{\infty} a_n \cos n\pi x$.

a. (5) Find a_0 .

b. (10) For $n \geq 1$, express a_n in terms of a definite integral, but do not evaluate this integral yet.

c. (10) Evaluate the integral to find a_n for all $n \geq 1$.

d. (10) $\sum_{n=0}^{\infty} a_n \cos n\pi x$ converges for all real numbers x . Either sketch the graph of the sum of this Fourier series on the interval $[-1, 1]$, or simply give the familiar name to this sum on $[-1, 1]$.

3. (35) Consider the Sturm-Liouville problem

$$y'' + \lambda y = 0, \quad y(0) = 0 = y'(1) \quad (1)$$

Note that the *right* boundary condition is on the *derivative* y' .

- a. (25) Find *all* the *positive* eigenvalues $\lambda_n = \nu_n^2 > 0$ and the corresponding eigenfunctions y_n . Specify the range of values for n so that the eigenfunctions y_n are all distinct.

- b. (5) The differential equation in (1) is already in the self-adjoint form $(ry')' + (q + \lambda p)y = 0$. In (1), what are the functions $r(x)$, $q(x)$ and $p(x)$?

- c. (5) If $m \neq n$ write out the weighted inner product $\langle y_m, y_n \rangle_p = 0$ as a definite integral, showing the correct upper and lower limits of integration and the correct integrand, *but do not evaluate the integral*.

Solutions

1.

- a. $a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{3}{4}\pi$. This is immediate from the graph which is clearly the upper boundary of a square region of side π plus an isosceles right triangular region with legs π . This gives us $\frac{3}{2}$ of a square, totaling $\frac{3}{2}\pi^2$ area. No calculus is needed for this. Then we divide by the length of the interval to get the average height of $f = \frac{3}{4}\pi$.
- b. $a_n = \frac{1-(-1)^n}{\pi n^2}$ for all $n = 1, 2, 3, \dots$
- c. $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} \pi \sin nx dx - \frac{1}{\pi} \int_0^{\pi} x \sin nx dx \left(= (\text{not required}) \frac{(-1)^n}{n} \right)$ for all $n = 1, 2, 3, \dots$. Remark: A missing comma crashed a Mars Rover into Mars. Just think what a missing or unclosed bracket would do. It will serve you well to write accurately.

2.

- a. $a_0 = \frac{1}{2}$, since the constant term in every Fourier series is the *average* value of $f(x)$ on the given interval.
- b. If $n \geq 1$, $a_n = \frac{2}{1} \int_0^1 x \cos n\pi x dx$.
- c. $a_n = \frac{2}{\pi^2 n^2} ((-1)^n - 1)$ for all $n \geq 1$.
- d. A pure Fourier cosine series converges to an *even* function, which must be $|x|$ on $[-1,1]$. (Remark: This graph of $|x|$ on $[-1,1]$ is repeated with period 2 on the whole real line, making a saw-tooth pattern.)

3.

- a. $\lambda_n = (n + \frac{1}{2})^2 \pi^2$, $n = 0, 1, 2, 3, \dots$, and the corresponding eigenfunctions $y_n = \sin(n + \frac{1}{2})\pi x$.
- b. (5) $r(x) = 1$, $q(x) = 0$ and $p(x) = 1$.
- c. (5) If $m \neq n$, $\int_0^1 \sin\left(n + \frac{1}{2}\right)\pi x \sin\left(m + \frac{1}{2}\right)\pi x dx = 0$

Class Statistics

% Grade	Test#1	Test#2	Test#3	Final Exam	Final Grade
90-100 (A)	6	14			
80-89 (B)	3	6			
70-79 (C)	12	3			
60-69 (D)	3	1			
0-59 (F)	3	0			
Test Avg	77.1%	89.6%	%	%	%
Cumulative HW Avg	96.94%	94.87%	%	%	%
HW/Test Correl	—	0.91			

The Correlation Coefficient is the cosine of the angle between two data vectors in \mathbb{R}^{28} —one dimension for each student enrolled. Thus this coefficient is between 1 and -1, with coefficients above 0.6 being considered strongly positive. The correlation coefficient shown indicates that the test grades in the course have a very strongly positive correlation with performance on the homework.