

Dirichlet Convergence Theorem

MATH 467 *Partial Differential Equations*

J. Robert Buchanan

Department of Mathematics

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Objectives

In this lesson we will sketch proofs of

- ▶ the Dirichlet Convergence Theorem for Fourier series, and
- ▶ the theorem regarding the uniform convergence of Fourier series.

Dirichlet Convergence Theorem

Theorem

Assume that $f(x)$ is a piecewise smooth function on the interval $[-L, L]$ extended to $(-\infty, \infty)$ periodically with period $2L$. Then the Fourier series of $f(x)$ converges for all x to the value

$$\frac{1}{2} (f(x+) + f(x-)).$$

First Necessary Lemma

In order to prove Dirichlet's convergence theorem for Fourier series we will need the following lemma.

Lemma

For any fixed $L > 0$ and piecewise continuous function $g(x)$ on interval $[0, L]$,

$$\lim_{N \rightarrow \infty} \int_0^L g(t) \sin \frac{(2N+1)\pi t}{2L} dt = 0.$$

Proof

Let $g(x)$ be piecewise continuous on $[0, L]$.

$$\begin{aligned} \int_0^L g(t) \sin \frac{(2N+1)\pi t}{L} dt \\ = \int_0^L \left[g(t) \sin \frac{\pi t}{L} \right] \cos \frac{2N\pi t}{L} dt + \int_0^L \left[g(t) \cos \frac{\pi t}{L} \right] \sin \frac{2N\pi t}{L} dt \end{aligned}$$

Consider the even $2L$ -periodic extension of $g(t) \sin(\pi t/L)$ and the $2N$ th coefficient in the Fourier cosine series for this extension.

$$\begin{aligned} a_{2N} &= \frac{2}{L} \int_0^L g(t) \sin \frac{\pi t}{L} \cos \frac{2N\pi t}{L} dt \\ \frac{L}{2} a_{2N} &= \int_0^L g(t) \sin \frac{\pi t}{L} \cos \frac{2N\pi t}{L} dt \\ \lim_{N \rightarrow \infty} \frac{L}{2} a_{2N} &= \lim_{N \rightarrow \infty} \int_0^L g(t) \sin \frac{\pi t}{L} \cos \frac{2N\pi t}{L} dt = 0 \end{aligned}$$

In a similar manner the other integral converges to 0 as $N \rightarrow \infty$.

Nth Partial Sum Revisited

$$\begin{aligned}S_N(x) &= \frac{a_0}{2} + \sum_{n=1}^N \left(a_n \cos \frac{n\pi x}{L} + b_n \sin \frac{n\pi x}{L} \right) \\&= \frac{1}{2L} \int_{-L}^L f(t) dt + \frac{1}{L} \sum_{n=1}^N \left[\int_{-L}^L f(t) \cos \frac{n\pi t}{L} dt \right] \cos \frac{n\pi x}{L} \\&\quad + \frac{1}{L} \sum_{n=1}^N \left[\int_{-L}^L f(t) \sin \frac{n\pi t}{L} dt \right] \sin \frac{n\pi x}{L} \\&= \frac{1}{2L} \int_{-L}^L f(t) dt \\&\quad + \frac{1}{L} \sum_{n=1}^N \int_{-L}^L f(t) \left[\cos \frac{n\pi t}{L} \cos \frac{n\pi x}{L} + \sin \frac{n\pi t}{L} \sin \frac{n\pi x}{L} \right] dt \\&= \frac{1}{2L} \int_{-L}^L f(t) dt + \frac{1}{L} \sum_{n=1}^N \int_{-L}^L f(t) \cos \frac{n\pi(t-x)}{L} dt\end{aligned}$$

Dirichlet Kernel

$$\begin{aligned}S_N(x) &= \frac{1}{2L} \int_{-L}^L f(t) dt + \frac{1}{L} \sum_{n=1}^N \int_{-L}^L f(t) \cos \frac{n\pi(t-x)}{L} dt \\&= \frac{1}{L} \int_{-L}^L f(t) \left[\frac{1}{2} + \sum_{n=1}^N \cos \frac{n\pi(t-x)}{L} \right] dt \\&= \frac{1}{L} \int_{-L}^L f(t) D_N(t-x) dt\end{aligned}$$

where

$$D_N(z) = \frac{1}{2} + \sum_{n=1}^N \cos \frac{n\pi z}{L}$$

is called the **Dirichlet Kernel**.

Closed Form of Dirichlet Kernel (1 of 3)

$$D_N(z) = \frac{1}{2} + \sum_{n=1}^N \cos \frac{n\pi z}{L}$$

$$D_N(z) \sin \frac{\pi z}{L} = \frac{1}{2} \sin \frac{\pi z}{L} + \sum_{n=1}^N \cos \frac{n\pi z}{L} \sin \frac{\pi z}{L}$$

$$= \frac{1}{2} \sin \frac{\pi z}{L} + \frac{1}{2} \sum_{n=1}^N \left[\sin \frac{(n+1)\pi z}{L} - \sin \frac{(n-1)\pi z}{L} \right]$$

according to a product-to-sum formula. The summation telescopes to produce

$$D_N(z) \sin \frac{\pi z}{L} = \frac{1}{2} \left[\sin \frac{(N+1)\pi z}{L} + \sin \frac{N\pi z}{L} \right].$$

Closed Form of Dirichlet Kernel (2 of 3)

$$\begin{aligned}D_N(z) \sin \frac{\pi z}{L} &= \frac{1}{2} \left[\sin \frac{(N+1)\pi z}{L} + \sin \frac{N\pi z}{L} \right] \\&= \frac{1}{2} \left[\sin \frac{2(N+1)\pi z}{2L} + \sin \frac{2N\pi z}{2L} \right] \\&= \frac{1}{2} \left[\sin \left(\frac{(2N+1)\pi z}{2L} + \frac{\pi z}{2L} \right) + \sin \left(\frac{(2N+1)\pi z}{2L} - \frac{\pi z}{2L} \right) \right] \\&= \sin \frac{(2N+1)\pi z}{2L} \cos \frac{\pi z}{2L}\end{aligned}$$

using a product-to-sum formula.

Closed Form of Dirichlet Kernel (3 of 3)

$$\begin{aligned}
 D_N(z) \sin \frac{\pi z}{L} &= \sin \frac{(2N+1)\pi z}{2L} \cos \frac{\pi z}{2L} \\
 D_N(z) &= \frac{\sin \frac{(2N+1)\pi z}{2L} \cos \frac{\pi z}{2L}}{\sin \frac{\pi z}{L}} \quad (\text{if } z \neq kL \text{ with } k \in \mathbb{Z}) \\
 &= \frac{\sin \frac{(2N+1)\pi z}{2L} \cos \frac{\pi z}{2L}}{\sin \frac{2\pi z}{2L}} \\
 &= \frac{\sin \frac{(2N+1)\pi z}{2L} \cos \frac{\pi z}{2L}}{2 \sin \frac{\pi z}{2L} \cos \frac{\pi z}{2L}} \\
 D_N(z) &= \frac{\sin \frac{(2N+1)\pi z}{2L}}{2 \sin \frac{\pi z}{2L}}
 \end{aligned}$$

using the double-angle formula for the sine and assuming $z \neq 2kL$.

Remarks (1 of 2)

Consider the following limit:

$$\begin{aligned}\lim_{z \rightarrow 2kL} D_N(z) &= \lim_{z \rightarrow 2kL} \frac{\sin \frac{(2N+1)\pi z}{2L}}{2 \sin \frac{\pi z}{2L}} \\&= \lim_{z \rightarrow 2kL} \frac{\frac{(2N+1)\pi}{2L} \cos \frac{(2N+1)\pi z}{2L}}{\frac{\pi}{L} \cos \frac{\pi z}{2L}} \\&= \lim_{z \rightarrow 2kL} \frac{(2N+1) \cos \frac{(2N+1)\pi z}{2L}}{2 \cos \frac{\pi z}{2L}} \\&= \frac{2N+1}{2}\end{aligned}$$

Thus the limit of the Dirichlet Kernel exists as $z \rightarrow 2kL$.

Remarks (2 of 2)

- ▶ It can also be shown that

$$\lim_{z \rightarrow (2k+1)L} D_N(z) = \frac{(-1)^N}{2}$$

and thus the closed form of the Dirichlet Kernel is defined for all real numbers.

- ▶ Integrating the original definition of the Dirichlet Kernel over $[0, L]$ yields

$$\int_0^L D_N(z) dz = \frac{L}{2}.$$

- ▶ The Dirichlet Kernel is a $2L$ -periodic and even function.

Second Necessary Lemma

Lemma

If $g(x)$ is a piecewise smooth function on $[0, L]$, then

$$\lim_{N \rightarrow \infty} \int_0^L g(t) D_N(t) dt = \frac{L}{2} g(0+).$$

Return to Proof of Dirichlet Convergence Theorem

Recall,

$$S_N(x) = \frac{1}{L} \int_{-L}^L f(t) D_N(t-x) dt.$$

- ▶ Since $f(t)D_N(t-x)$ is $2L$ -periodic, then

$$S_N(x) = \frac{1}{L} \int_{x-L}^{x+L} f(t) D_N(t-x) dt.$$

- ▶ Make the substitution $s = t - x$,

$$\begin{aligned} S_N(x) &= \frac{1}{L} \int_{-L}^L f(x+s) D_N(s) ds \\ &= \frac{1}{L} \int_{-L}^0 f(x+s) D_N(s) ds + \frac{1}{L} \int_0^L f(x+s) D_N(s) ds \\ &= \frac{1}{L} \int_0^L f(x-s) D_N(s) ds + \frac{1}{L} \int_0^L f(x+s) D_N(s) ds. \end{aligned}$$

Proof

Define,

$$I_N(x) = \frac{1}{L} \int_0^L f(x-s) D_N(s) ds$$

$$J_N(x) = \frac{1}{L} \int_0^L f(x+s) D_N(s) ds.$$

By the second necessary lemma,

$$\lim_{N \rightarrow \infty} I_N(x) = \lim_{N \rightarrow \infty} \frac{1}{L} \int_0^L f(x-s) D_N(s) ds = \frac{1}{L} \cdot \frac{L}{2} f(x-) = \frac{1}{2} f(x-)$$

$$\lim_{N \rightarrow \infty} J_N(x) = \lim_{N \rightarrow \infty} \frac{1}{L} \int_0^L f(x+s) D_N(s) ds = \frac{1}{L} \cdot \frac{L}{2} f(x+) = \frac{1}{2} f(x+)$$

and thus

$$\lim_{N \rightarrow \infty} S_N(x) = \frac{1}{2} [f(x-) + f(x+)].$$

Fourier Series Uniform Convergence

Now we can turn to the issue of the uniform convergence of the Fourier series for piecewise smooth, $2L$ -periodic functions.

Theorem

Assume that $f(x)$ is continuous on $[-L, L]$ with $f(-L) = f(L)$ and $f'(x)$ is piecewise continuous on $[-L, L]$, then the Fourier series of $f(x)$ converges uniformly to $f(x)$ on $[-L, L]$.

Differentiation of Fourier Series

Recall the theorem:

Theorem

Assume that $f(x)$ is continuous on $(-L, L)$ with $f(-L+) = f(L-)$, and $f'(x)$ is piecewise continuous on $(-L, L)$. Then the Fourier series of $f(x)$ can be differentiated term-by-term.

Remark: this theorem does not depend on the uniform convergence of the Fourier series.

Fourier Coefficients of $f'(x)$

Suppose

$$f'(x) \sim \sum_{n=1}^{\infty} \left(\alpha_n \cos \frac{n\pi x}{L} + \beta_n \sin \frac{n\pi x}{L} \right),$$

then

$$\begin{aligned}\alpha_n &= \frac{n\pi b_n}{L} \\ \beta_n &= -\frac{n\pi a_n}{L}\end{aligned}$$

where a_n and b_n are the Fourier coefficients for $f(x)$ on $[-L, L]$.

Trigonometric Relationship

Suppose we write

$$\begin{aligned}A \cos \theta + B \sin \theta &= R \cos(\theta + \delta) \\&= R \cos \delta \cos \theta - R \sin \delta \sin \theta \\A &= R \cos \delta \\B &= -R \sin \delta\end{aligned}$$

which implies

$$\begin{aligned}R^2 &= A^2 + B^2 \\ \delta &= -\tan^{-1}(B/A).\end{aligned}$$

Furthermore

$$|A \cos \theta + B \sin \theta| \leq R$$

for all θ .

Bound

Consider

$$\begin{aligned} |f(x) - S_N(x)| &= \left| \sum_{k=N+1}^{\infty} \left(a_k \cos \frac{k\pi x}{L} + b_k \sin \frac{k\pi x}{L} \right) \right| \\ &\leq \sum_{k=N+1}^{\infty} \left| a_k \cos \frac{k\pi x}{L} + b_k \sin \frac{k\pi x}{L} \right| \\ &\leq \sum_{k=N+1}^{\infty} \sqrt{a_k^2 + b_k^2} \\ &= \sum_{k=N+1}^{\infty} \sqrt{\frac{L^2}{k^2 \pi^2} \sqrt{\alpha_k^2 + \beta_k^2}} \end{aligned}$$

Cauchy-Schwarz Inequality

$$\left(\sum_{k=1}^n x_k y_k\right)^2 \leq \left(\sum_{k=1}^n x_k^2\right) \left(\sum_{k=1}^n y_k^2\right)$$

Application of the Cauchy-Schwarz inequality to

$$\begin{aligned} |f(x) - S_N(x)|^2 &\leq \left(\sum_{k=N+1}^{\infty} \sqrt{\frac{L^2}{k^2 \pi^2}} \sqrt{\alpha_k^2 + \beta_k^2}\right)^2 \\ &\leq \left(\sum_{k=N+1}^{\infty} \frac{L^2}{k^2 \pi^2}\right) \left(\sum_{k=N+1}^{\infty} (\alpha_k^2 + \beta_k^2)\right) \\ |f(x) - S_N(x)| &\leq \left(\sum_{k=N+1}^{\infty} \frac{L^2}{k^2 \pi^2}\right)^{1/2} \left(\sum_{k=N+1}^{\infty} (\alpha_k^2 + \beta_k^2)\right)^{1/2} \\ &= \frac{L}{\pi} \left(\sum_{k=N+1}^{\infty} \frac{1}{k^2}\right)^{1/2} \left(\sum_{k=N+1}^{\infty} (\alpha_k^2 + \beta_k^2)\right)^{1/2}. \end{aligned}$$

Bound for p -Series

Using an improper integral,

$$\sum_{k=N+1}^{\infty} \frac{1}{k^2} \leq \int_{N+1}^{\infty} \frac{1}{x^2} dx = \frac{1}{N}.$$

Thus

$$\begin{aligned} |f(x) - S_N(x)| &\leq \frac{L}{\pi} \left(\sum_{k=N+1}^{\infty} \frac{1}{k^2} \right)^{1/2} \left(\sum_{k=N+1}^{\infty} (\alpha_n^2 + \beta_n^2) \right)^{1/2} \\ &\leq \frac{L}{\pi\sqrt{N}} \left(\sum_{k=N+1}^{\infty} (\alpha_n^2 + \beta_n^2) \right)^{1/2} \\ &\leq \frac{\sqrt{L}}{\pi\sqrt{N}} \left(\int_{-L}^L (f'(x))^2 dx \right)^{1/2} \end{aligned}$$

by Bessel's inequality. This inequality holds for all $x \in [-L, L]$ and thus the Fourier series for f converges uniformly to f .

Homework

- ▶ Read Section 3.11–3.12
- ▶ Exercises: 21–25