

Do any 7 of the following 10 exercises of your choice. Write up your solutions neatly in your own handwriting! Many problems are from the book, which is available online here: <http://www-elec.inaoep.mx/~rogerio/FourierAnalysisUno.pdf>. Students who are interested in understanding the material more completely are encouraged to solve problems 1, 2, 3, 4, 9, and 10 as part of their homework.

- Do problem 1 on page 61 of Folland. For part (c) you should look up and apply the Dominated Convergence Theorem in order to make your solution rigorous. **This problem shows that a function's Fourier series may not converge uniformly to the function on  $[-\pi, \pi]$  even if it is  $2\pi$  periodic, piecewise smooth, and has only one discontinuity!** The upshot: continuity is both a necessary and sufficient condition for the uniform convergence of an arbitrary  $2\pi$  periodic and piecewise smooth function's Fourier series to the function everywhere on  $[-\pi, \pi]$  (see Theorem 2.5 on page 41 of Folland for sufficiency).
- Recall the we defined the class  $\mathcal{C}^k$  of functions  $f : [-\pi, \pi] \rightarrow \mathbb{C}$  to be those with a Riemann integrable  $k^{\text{th}}$  derivative on  $[-\pi, \pi]$ . We are also assuming periodicity so that all lesser derivatives of  $f$ ,  $f^{(l)}$ , are continuous with  $f^{(l)}(\pi) = f^{(l)}(-\pi)$  for all  $l = 0, \dots, k - 1$ . For any  $f \in \mathcal{C}^k$  we then showed that:
  - THM 1/28 (A):**  $c_n = c_n^{(k)} / (in)^k$  for all  $n \neq 0$  (where  $c_n^{(l)}$  is the  $n^{\text{th}}$  Fourier series coefficient of  $f^{(l)}$ , with  $c_n = c_n^{(0)}$ ).
  - THM 1/26:** If  $f \in \mathcal{C}^k$  with  $k \geq 2$ , then  $f(\theta) = \lim_{N \rightarrow \infty} \sum_{n=-N}^N c_n e^{in\theta}$  for all  $\theta \in [-\pi, \pi]$  (pointwise). In fact, we proved something a bit more general than this...but this will do here.

Use these two facts to prove that, for every  $f \in \mathcal{C}^k$  with  $k \geq 2$ , there exists a constant a  $B \in \mathbb{R}^+$  (which only depends on  $f^{(k)}$ ) such that

$$\left| f(\theta) - \sum_{n=-N}^N c_n e^{in\theta} \right| \leq \frac{B}{N^{k-1}} \quad (1)$$

holds for all  $N \in \mathbb{Z}^+$  and  $\theta \in [-\pi, \pi]$ . This proves that convergence of the Fourier series is both uniform as soon as  $f$  is smooth enough, and also generally faster the smoother  $f$  is.

- The theorem you proved for #2 is useful in applications. Let's try to understand it a little better with an example: Consider the function  $f(x) = \cos(100x)$ . Note that  $f \in \mathcal{C}^k$  for any  $k \in \mathbb{Z}^+$  you like.
  - Look back at your proof of Theorem 2 and figure out how large  $B$  is for  $f(x) = \cos(100x)$  when  $k = 13$ . How does this  $B$  vary with  $k$  in general?
  - How large does the error bound in equation 1 tell you have to take  $N$  before you can be sure that your error will always be less than .001 for all  $\omega \in [-\pi, \pi]$  when using  $k = 13$  for  $f(x) = \cos(100x)$ ?
  - How large will your actual error be once you pick any  $N \geq 100$  for  $f(x) = \cos(100x)$ ?
  - How large does your error bound in equation 1 tell you have to take  $N$  before you can be sure that your error will always be less than  $10^{-16}$  for all  $\omega \in [-\pi, \pi]$  as you let  $k \rightarrow \infty$  for  $f(x) = \cos(100x)$ ?
- Suppose you know that a function  $f : [-\pi, \pi] \rightarrow \mathbb{C}$  you want to learn about is composed of exactly one frequency component. That is, that  $f(x) = Ae^{i\omega x}$  for unknown parameters  $A \in \mathbb{C}$  and  $\omega \in \mathbb{Z} \cap [-127627, 127627]$ . Use **THM 2/4** from class (see below) together with the Chinese Remainder Theorem in order to show that you can learn both  $A$  and  $\omega$  by sampling  $f$  at just 51 different points  $\in [-\pi, \pi]$ .

(a) **THM 2/4:** Let  $\tilde{c}_n := \frac{(-1)^n}{N} \sum_{k=0}^{N-1} f\left(-\pi + k \cdot \frac{2\pi}{N}\right) e^{\frac{-2\pi i n k}{N}}$ . Then,

$$\tilde{c}_n = \sum_{q=-\infty}^{\infty} c_{n+Nq} = \sum_{m \equiv n \pmod{N}} c_m,$$

where  $c_n$  is the  $n^{\text{th}}$  Fourier series coefficient of  $f : [-\pi, \pi] \rightarrow \mathbb{C}$ .

**HINT:** You will want to use 6 sets of equally spaced samples in  $[-\pi, \pi]$ , each associated with a different prime number.

5. Do problems 6 and 7 on page 68 of Folland.
6. Do problems 8 and 9 on page 68 of Folland.
7. Do problems 1 and 2 on page 71 of Folland.
8. Do problem 3 on page 71 of Folland.
9. Do problem 4 on page 71 of Folland.
10. Do problems 6 and 7 on page 71 of Folland.