

1. Prove that

$$\langle \cos(nt), \cos(mt) \rangle = \pi \delta_{nm},$$

$$\langle \sin(nt), \sin(mt) \rangle = \pi \delta_{nm},$$

$$\langle \sin(nt), \cos(mt) \rangle = 0$$

2. Prove that for any function  $f$ , defined over any period  $T$ ,

$$\hat{\beta}_0 = \frac{1}{T} \int_T f,$$

$$\hat{\beta}_n^{(e)} = \frac{2}{T} \int_T f(t) \cos\left(\frac{2\pi}{T}nt\right) dt,$$

$$\hat{\beta}_n^{(o)} = \frac{2}{T} \int_T f(t) \sin\left(\frac{2\pi}{T}nt\right) dt.$$

3. Consider the function  $f(t)$ ,  $t \in [-\pi, \pi]$ ,  $f(t) = \begin{cases} 1 & -\pi/2 < t < \pi/2 \\ 0 & \text{otherwise} \end{cases}$ .

- Find the Fourier expansion up to harmonic  $N$ .
- Plot  $\hat{f}(t)$  for  $N = 1, \dots, 20$ ; i.e., 20 figures. Observe how  $\hat{f}$  gets closer to  $f$  for higher  $N$
- Plot the error  $\|e\| = \sqrt{\langle f - \hat{f}, f - \hat{f} \rangle}$  for each  $N$ .