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Fourier Series, for  $x^2$ , on,  $[-\pi, \pi]$

$$x^2 \approx \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos(nx) + \sum_{n=1}^{\infty} b_n \sin(nx)$$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 dx = \frac{2}{\pi} \int_0^{\pi} x^2 dx = \frac{2}{\pi} \left. \frac{x^3}{3} \right|_0^{\pi} = \frac{2\pi^2}{3}$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \cos(nx) dx = \frac{2}{\pi} \int_0^{\pi} x^2 \cos(nx) dx$$

$$\int_0^{\pi} x^2 \cos(nx) dx = \frac{x^2}{n} \sin(nx) + \frac{2x}{n^2} \cos(nx) - \frac{2}{n^3} \sin(nx)$$

$$a_n = \frac{2}{\pi} \left( \frac{x^2}{n} \sin(nx) + \frac{2x}{n^2} \cos(nx) - \frac{2}{n^3} \sin(nx) \right)_0^{\pi} = (-1)^n \frac{4}{n^2}$$

$$b_n = 0$$

So :

$$x^2 = \frac{\pi^2}{3} + \sum_{n=1}^{\infty} (-1)^n \frac{4}{n^2} \cos(nx), x \in [-\pi, \pi]$$

Set,  $x = \pi$

$$\dots > \pi^2 = \frac{\pi^2}{3} + \sum_{n=1}^{\infty} \frac{4}{n^2} \dots > \sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$$

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Find :

$$\sum_{n=1}^{\infty} \frac{\cos n}{n^2}$$

Lemma :

$$\sum_{n=1}^{\infty} \frac{\sin(nx)}{n} = \frac{\pi - x}{2}, x \in (0, 2\pi)$$

Prove :

$$Set : g(x) = \frac{\pi - x}{2}, x \in (0, 2\pi)$$

Fourier expansion :

$$\begin{aligned} a_0 &= \frac{1}{\pi} \int_0^{2\pi} \frac{\pi - x}{2} dx = \frac{1}{\pi} \left[ \frac{-(\pi - x)^2}{4} \right]_0^{2\pi} = 0 \\ a_n &= \frac{1}{\pi} \int_0^{2\pi} \frac{\pi - x}{2} \cos(nx) dx = \frac{1}{2\pi} \int_0^{2\pi} (\pi - x) \cos(nx) dx = \frac{1}{2\pi} \left( (\pi - x) \frac{\sin(nx)}{n} \Big|_0^{2\pi} + \int_0^{2\pi} \frac{\sin(nx)}{n} dx \right) = \\ &= \frac{1}{2\pi} \left( \frac{-\cos(nx)}{n^2} \Big|_0^{2\pi} \right) = 0 \\ b_n &= \frac{1}{\pi} \int_0^{2\pi} \frac{\pi - x}{2} \sin(nx) dx = \frac{1}{2\pi} \int_0^{2\pi} (\pi - x) \sin(nx) dx = \frac{1}{2\pi} \left( (\pi - x) \frac{-\cos(nx)}{n} \Big|_0^{2\pi} - \int_0^{2\pi} \frac{\cos(nx)}{n} dx \right) = \\ &= \frac{1}{2\pi} \left( \frac{\pi}{n} - \frac{(-\pi)}{n} - \frac{\sin(nx)}{n^2} \Big|_0^{2\pi} \right) = \frac{1}{n} \end{aligned}$$


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$$\begin{aligned} \sum_{n=1}^{\infty} \frac{\cos(nx)}{n^2} &= \sum_{n=1}^{\infty} \left( \frac{\cos(nx)}{n^2} - \frac{\cos(n \cdot 0)}{n^2} + \frac{1}{n^2} \right) = \sum_{n=1}^{\infty} \frac{\cos(ny)}{n^2} \Big|_{y=0}^{y=x} + \sum_{n=1}^{\infty} \frac{1}{n^2} = \sum_{n=1}^{\infty} \int_0^x \frac{-\sin(ny)}{n} dy + \zeta(2) = \\ &= \int_x^0 \sum_{n=1}^{\infty} \frac{\sin(ny)}{n} dy + \zeta(2) = \int_x^0 \frac{\pi - y}{2} dy + \zeta(2) = \frac{-(\pi - y)^2}{4} \Big|_x^0 + \zeta(2) = \frac{-1}{4}(\pi^2 - (\pi - x)^2) + \zeta(2) \end{aligned}$$

Take,  $x = 1$ :

$$\sum_{n=1}^{\infty} \frac{\cos(n)}{n^2} = \frac{-1}{4}(\pi^2 - (\pi - 1)^2) + \zeta(2) = \frac{\pi^2}{6} - \frac{\pi}{2} + \frac{1}{4}$$