

Math 2280 - Final Exam

University of Utah

Spring 2009

Name: Solutions

Laplace Transforms You May Need

Definition

$$\mathcal{L}(f(t)) = \int_0^{\infty} e^{-st} f(t) dt.$$

$$\mathcal{L}(e^{at}) = \frac{1}{s - a}$$

$$\mathcal{L}(\sin(kt)) = \frac{k}{s^2 + k^2}$$

$$\mathcal{L}(\cos(kt)) = \frac{s}{s^2 + k^2}$$

$$\mathcal{L}(\delta(t - a)) = e^{-as}$$

$$\mathcal{L}(u(t - a)f(t - a)) = e^{-as}F(s).$$

Eigenvalue Rules for Critical Points

$\lambda_1 < \lambda_2 < 0$ Stable improper node

$\lambda_1 = \lambda_2 < 0$ Stable node or spiral point

$\lambda_1 < 0 < \lambda_2$ Unstable saddle point

$\lambda_1 = \lambda_2 > 0$ Unstable node or spiral point

$\lambda_1 > \lambda_2 > 0$ Unstable improper node

$\lambda_1, \lambda_2 = a \pm bi, (a < 0)$ Stable spiral point

$\lambda_1, \lambda_2 = a \pm bi, (a > 0)$ Unstable spiral point

$\lambda_1, \lambda_2 = \pm bi$ Stable or unstable, center or spiral point

Fourier Series Definition

For a function $f(t)$ of period $2L$ the Fourier series is:

$$\frac{a_0}{2} + \sum_{n=1}^{\infty} \left(a_n \cos \left(\frac{n\pi t}{L} \right) + b_n \sin \left(\frac{n\pi t}{L} \right) \right).$$

$$a_n = \frac{1}{L} \int_{-L}^L f(t) \cos \left(\frac{n\pi t}{L} \right) dt$$

$$b_n = \frac{1}{L} \int_{-L}^L f(t) \sin \left(\frac{n\pi t}{L} \right) dt.$$

Basic Definitions (5 points)

Circle or state the correct answer for the questions about the following differential equation:

$$x^2y'' - \sin(x)y' + y^3 = e^{2x}$$

(1 point) The differential equation is: Linear Nonlinear

(1 points) The order of the differential equation is: 2

For the differential equation:

$$(x^4 - x)y^{(3)} + 2xe^x y' - 3y = \sqrt{x - \cos(x)}$$

(1 point) The differential equation is: Linear Nonlinear

(1 point) The order of the differential equation is: 3

(1 point) The corresponding homogeneous equation is:

$$(x^4 - x)y^{(3)} + 2xe^x y' - 3y = 0$$

Separable Equations (5 points)

Find the general solution to the differential equation:

$$\frac{dy}{dx} = 3\sqrt{xy}$$

$$\Rightarrow \int \frac{dy}{\sqrt{y}} = \int 3\sqrt{x} dx$$

$$\Rightarrow 2\sqrt{y} = 2x^{3/2} + C$$

$$\Rightarrow \sqrt{y} = x^{3/2} + C$$

$$\Rightarrow \boxed{y = (x^{3/2} + C)^2}$$

Linear First-Order Equations (5 points)

Find the particular solution to the differential equation below with the given value:

$$xy' + 3y = 2x^5;$$

$$y(2) = 1.$$

$$y' + \frac{3}{x}y = 2x^4$$

$$p(x) = e^{\int \frac{3}{x} dx} = e^{3\ln|x|} = x^3$$

$$\Rightarrow y'x^3 + 3x^2y = 2x^7$$

$$\Rightarrow \frac{d}{dx}(x^3y) = 2x^7$$

$$\Rightarrow x^3y = \frac{x^8}{4} + C \Rightarrow y = \frac{x^5}{4} + \frac{C}{x^3}$$

$$y(2) = \frac{2^5}{4} + \frac{C}{2^3} = 8 + \frac{C}{8} = 1$$

$$\Rightarrow C = -56$$

$$y(x) = \frac{x^5}{4} - \frac{56}{x^3}$$

Continued...

Higher Order Linear Differential Equations (5 points)

Find the general solution to the linear differential equation:

$$y'' - 3y' + 2y = 0.$$

The characteristic equation is

$$x^2 - 3x + 2 = 0$$

$$\Rightarrow (x-2)(x-1) = 0$$

So, the roots are: $x = 1, 2$.

The general solution is:

$$y(x) = c_1 e^x + c_2 e^{2x}$$

Nonhomogeneous Linear Differential Equations (10 points)

Find the general solution to the differential equation:

$$y^{(3)} + 4y' = 3x - 1.$$

The corresponding homogeneous equation is:

$$Y^{(3)} + 4Y' = 0$$

with characteristic equation:

$$X^3 + 4X = 0$$

$$\Rightarrow X(X^2 + 4) = 0$$

The roots are: $X = 0, \pm 2i$

So, the homogeneous solution is:

$$\begin{aligned} Y_h(x) &= c_1 e^{0x} + c_2 \cos(2x) + c_3 \sin(2x) \\ &= c_1 + c_2 \cos(2x) + c_3 \sin(2x) \end{aligned}$$

Now, the particular solution is:

$$Y_p(x) = Ax^2 + Bx$$

where we note the nonhomogeneous term is $3x - 1$, which is a first-order polynomial, but the constant term is not linearly independent of our homogeneous

solution, so we need to multiply our "guess" ~~by~~ by x , giving us:

$$y_p = Ax^2 + Bx$$

$$y_p' = 2Ax + B$$

$$y_p'' = 2A$$

$$y_p''' = 0$$

$$\Rightarrow 4(2Ax + B) = 3x - 1$$

$$8Ax + 4B = 3x - 1$$

$$B = -\frac{1}{4} \quad A = \frac{3}{8}$$

$$\text{So, } y_p = \frac{3}{8}x^2 - \frac{1}{4}x$$

Our general solution is then:

$$y(x) = c_1 + c_2 \cos(2x) + c_3 \sin(2x) + \frac{3}{8}x^2 - \frac{1}{4}x$$

Systems of Differential Equations (10 points)

Find the general solution to the system of differential equations:

$$\begin{aligned}x'_1 &= 5x_1 + x_2 + 3x_3 \\x'_2 &= x_1 + 7x_2 + x_3 \\x'_3 &= 3x_1 + x_2 + 5x_3\end{aligned}$$

$$\vec{x}' = \begin{pmatrix} 5 & 1 & 3 \\ 1 & 7 & 1 \\ 3 & 1 & 5 \end{pmatrix} \vec{x}$$

$$\begin{vmatrix} 5-\lambda & 1 & 3 \\ 1 & 7-\lambda & 1 \\ 3 & 1 & 5-\lambda \end{vmatrix} = (5-\lambda)[(7-\lambda)(5-\lambda) - 1] - 1[1(5-\lambda) - 3] + 3[1(1) - (7-\lambda)(3)]$$

$$\begin{aligned}&= (5-\lambda)[\lambda^2 - 12\lambda + 34] + (\lambda - 2) + 3(3\lambda - 20) \\&= 5\tilde{\lambda}^2 - 60\tilde{\lambda} + 170 - \tilde{\lambda}^3 + 12\tilde{\lambda}^2 - 34\tilde{\lambda} + \tilde{\lambda} - 2 + 9\tilde{\lambda} - 60\end{aligned}$$

$$= -\lambda^3 + 17\lambda^2 - 84\lambda + 108$$

$$= (2-\lambda)(\lambda^2 - 9\lambda + 54) = (2-\lambda)(\lambda-9)(\lambda-6)$$

So, the eigenvalues are $\lambda = 2, 6, 9$.

Continued...

$$\begin{pmatrix} 3 & 1 & 3 \\ 1 & 5 & 1 \\ 3 & 1 & 3 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} \text{ is an eigenvector for } \lambda=2$$

$$\begin{pmatrix} -1 & 1 & 3 \\ 1 & 1 & 1 \\ 3 & 1 & -1 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix} \text{ is an eigenvector for } \lambda=6,$$

$$\begin{pmatrix} -4 & 1 & 3 \\ 1 & -2 & 1 \\ 3 & 1 & -4 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \text{ is an eigenvector for } \lambda=9.$$

So, the general solution is:

$$\vec{x}(t) = c_1 \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} e^{2t} + c_2 \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix} e^{6t} + c_3 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} e^{9t}$$

Continued...

Systems of Differential Equations with Repeated Eigenvalues (5 points)

Find a general solution of the system of differential equations:

$$\mathbf{x}' = \begin{pmatrix} 1 & -4 \\ 4 & 9 \end{pmatrix} \mathbf{x}$$

$$\begin{vmatrix} 1-\lambda & -4 \\ 4 & 9-\lambda \end{vmatrix} = (\lambda-1)(\lambda-9) + 16 \\ = \lambda^2 - 10\lambda + 25 \\ = (\lambda-5)^2$$

So, $\lambda=5$ is the only eigenvalue.

$$(A - 5I) = \begin{pmatrix} -4 & -4 \\ 4 & 4 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

So, $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$ is the "only" eigenvector, up to a constant multiple.

So, we need a length 2 chain:

$$(A - \lambda I) \vec{v}_2 = \vec{v}_1$$

$$(A - \lambda I) \vec{v}_1 = \vec{0}$$

$$\Rightarrow (A - \lambda I)^2 \vec{v}_1 = \vec{0}$$

$$(A - \lambda I)^2 = (A - 5I)^2 =$$

$$10 \quad \begin{pmatrix} -4 & -4 \\ 4 & 4 \end{pmatrix} \begin{pmatrix} -4 & -4 \\ 4 & 4 \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$$

Continued...

So, any vector \vec{v}_2 works so long as
 $(A - 5I)\vec{v}_2 \neq \vec{0}$.

Take $\vec{v}_2 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$

$$(A - 5I)\vec{v}_2 = \begin{pmatrix} -4 & -4 \\ 4 & 4 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} -4 \\ 4 \end{pmatrix} = \vec{v}_1.$$

So, our solutions are:

$$\vec{x}_1(t) = \vec{v}_1 e^{st}$$

$$\vec{x}_2(t) = (\vec{v}_1 t + \vec{v}_2) e^{st}$$

Therefore,

$$\begin{aligned}\vec{x}(t) &= c_1 \vec{x}_1(t) + c_2 \vec{x}_2(t) \\ &= c_1 \begin{pmatrix} -4 \\ 4 \end{pmatrix} e^{st} + c_2 \left[\begin{pmatrix} -4 \\ 4 \end{pmatrix} t + \begin{pmatrix} 1 \\ 0 \end{pmatrix} \right] e^{st}\end{aligned}$$

Laplace Transforms (5 points)

Using the definition of the Laplace transform calculate the Laplace transform of the function:

$$f(t) = e^{3t+1}.$$

$$\begin{aligned}
 \mathcal{L}(f(t)) &= \int_0^\infty e^{-st} e^{3t+1} dt \\
 &= \int_0^\infty e^{(3-s)t+1} dt \\
 &= \frac{e^{(3-s)t+1}}{(3-s)} \Big|_0^\infty \\
 &= \boxed{\frac{-e}{s-3}} \quad \text{for } s > 3
 \end{aligned}$$

undefined for $s \leq 3$.

Note: this is, of course, the same as:

$$= \frac{e}{s-3} = e \left(\frac{1}{s-3} \right) \quad s > 3.$$

Laplace Transforms and Differential Equations (8 points)

Find the particular solution to the differential equation:

$$x'' + 4x = \delta(t) + \delta(t - \pi);$$

$$x(0) = x'(0) = 0.$$

$$\mathcal{L}(X(t)) = X(s)$$

$$\mathcal{L}(X'(t)) = sX(s) - x(0) = sX(s)$$

$$\mathcal{L}(X''(t)) = s^2X(s) - sx(0) - x'(0) = s^2X(s)$$

$$\mathcal{L}(\delta(t)) = 1, \quad \mathcal{L}(\delta(t-\pi)) = e^{-\pi s}$$

$$\Rightarrow \mathcal{L}(x'' + 4x) = \mathcal{L}(\delta(t) + \delta(t-\pi))$$

$$\Rightarrow (s^2 + 4)X(s) = 1 + e^{-\pi s}$$

$$\Rightarrow X(s) = \frac{1 + e^{-\pi s}}{s^2 + 4} = \frac{1}{s^2 + 4} + \frac{e^{-\pi s}}{s^2 + 4}$$

The inverse Laplace transform will be:

$$= \frac{1}{2} \sin(2t) + u(t-\pi) \frac{1}{2} \sin(2(t-\pi))$$

$$= \boxed{\frac{1}{2} \sin(2t)(1 + u(t-\pi))} \quad \text{noting} \quad \sin(2t-2\pi) = \sin(2t)$$

Continued...

Nonlinear Systems (7 points)

Determine the location of the critical point (x_0, y_0) for the system given below, and classify the critical point as to its type and stability.

$$\frac{dx}{dt} = x + y - 7,$$

$$\frac{dy}{dt} = 3x - y - 5.$$

$$\begin{aligned}\frac{dx}{dt} = x + y - 7 &= 0 \quad \Rightarrow \quad x + y = 7 \\ \frac{dy}{dt} = 3x - y - 5 &= 0 \quad \Rightarrow \quad 3x - y = 5 \quad \Rightarrow \quad 4x = 12 \\ &\Rightarrow x = 3 \\ &\quad y = 4\end{aligned}$$

So, $(x_0, y_0) = (3, 4)$ is the only critical point.

The Jacobian is:

$$J(x, y) = \begin{pmatrix} 1 & 1 \\ 3 & -1 \end{pmatrix} \Rightarrow J(3, 4) = \begin{pmatrix} 1 & 1 \\ 3 & -1 \end{pmatrix}$$

$$\text{So, } \begin{vmatrix} 1-\lambda & 1 \\ 3 & -1-\lambda \end{vmatrix} = (\lambda+1)(\lambda-1)-3 = \lambda^2 - 4$$

$\Rightarrow \lambda = \pm 2$ are the eigenvalues.

Continued...

Two real eigenvalues of opposite sign means
 $(3, 4)$ is an unstable saddle point.

More Nonlinear Systems (10 points)

For the nonlinear system below, determine all critical points, and classify each according to its type and stability.

$$\frac{dx}{dt} = 3x - x^2 + \frac{1}{2}xy,$$

$$\frac{dy}{dt} = \frac{1}{5}xy - y.$$

$$\frac{dx}{dt} = 0 \quad \frac{dy}{dt} = 0$$

$$\Rightarrow 3x - x^2 + \frac{1}{2}xy = x(3 - x + \frac{1}{2}y) = 0$$

$$\Rightarrow \frac{1}{5}xy - y = y(\frac{1}{5}x - 1) = 0$$

Both are zero if $x=y=0$.

If $x \neq 0$, then if $y=0$ we must have $x=3$.

If $y \neq 0$, then we must have $x=5$, and if $x=5$ we must have $y=4$.

So, $(0,0)$, $(3,0)$, $(5,4)$ are the critical points.

The Jacobian of the system is:

$$J(x,y) = \begin{pmatrix} 3-2x+\frac{1}{2}y & \frac{1}{2}x \\ \frac{1}{5}y & \frac{1}{5}x-1 \end{pmatrix}$$

Continued...

So,

$$J(0,0) = \begin{pmatrix} 3 & 0 \\ 0 & -1 \end{pmatrix}, \quad \begin{vmatrix} 3-\lambda & 0 \\ 0 & -1-\lambda \end{vmatrix} = (\lambda+1)(\lambda-3)$$

So, the eigenvalues are $\lambda=-1, \lambda=3$ which corresponds with an unstable saddle point.

$$J(3,0) = \begin{pmatrix} -3 & \frac{3}{2} \\ 0 & \frac{3}{5}-1 \end{pmatrix} = \begin{pmatrix} -3 & \frac{3}{2} \\ 0 & -\frac{2}{5} \end{pmatrix}$$

$\begin{vmatrix} -3-\lambda & \frac{3}{2} \\ 0 & -\frac{2}{5}-\lambda \end{vmatrix} = (\lambda+\frac{2}{5})(\lambda+3)$, $\Rightarrow \lambda = -\frac{2}{5}, -3$ are the eigenvalues. So, $(3,0)$ is a stable nodal sink.

$$J(5,4) = \begin{pmatrix} -5 & \frac{5}{2} \\ \frac{4}{5} & 0 \end{pmatrix} \Rightarrow \begin{vmatrix} -5-\lambda & \frac{5}{2} \\ \frac{4}{5} & -\lambda \end{vmatrix} = \lambda(\lambda+5)-2$$

$$= \lambda^2 + 5\lambda - 2 = 0$$

$$\Rightarrow \lambda = \frac{-5 \pm \sqrt{s^2 - 4(1)(-2)}}{2} = \frac{-5 \pm \sqrt{25+8}}{2} = \frac{-5 \pm \sqrt{33}}{2}$$

So, two real eigenvalues of opposite sign, therefore $(5,4)$ is an unstable saddle point.

Continued...

So, the critical points are:

$(0, 0)$, $(3, 0)$, and $(5, 4)$, with critical point behavior:

$(0, 0) \Rightarrow$ unstable saddle point

$(3, 0) \Rightarrow$ stable nodal sink (improper node)

$(5, 4) \Rightarrow$ unstable saddle point.

Ordinary, Regular, and Irregular Points (5 points)

Determine if the point $x = 0$ in the following second order differential equation is an ordinary point, a regular singular point, or an irregular singular point.

$$x^3 y'' + 6 \sin(x) y' + 6xy = 0.$$

$$\Rightarrow y'' + \frac{6 \sin(x)}{x^3} y' + \frac{6}{x^2} y = 0$$

$\lim_{x \rightarrow 0} \frac{6}{x^2} = \infty$, which does not exist, so
 $x=0$ is a singular point.

$$P(x) = \frac{6 \sin(x)}{x^3}, \Rightarrow p(x) = x P(x) = \frac{6 \sin(x)}{x^2}$$

$\Rightarrow \lim_{x \rightarrow 0} \frac{6 \sin(x)}{x^2} = \pm \infty$, which does not exist,
so $x=0$ is an irregular singular point.

Power Series Solutions (10 points)

Find a general solution in powers of x to the differential equation:

$$(x^2 + 1)y'' + 6xy' + 4y = 0.$$

$$\Rightarrow y'' + \frac{6x}{x^2+1} y' + \frac{4}{x^2+1} y = 0$$

$$\lim_{x \rightarrow 0} \frac{6x}{x^2+1} = \cancel{\text{not } 0}$$

$$\lim_{x \rightarrow 0} \frac{4}{x^2+1} = 4 \quad \text{So, } x=0 \text{ is an ordinary point.}$$

So, we must find solutions of the form:

$$y(x) = \sum_{n=0}^{\infty} c_n x^n$$

$$y'(x) = \sum_{n=1}^{\infty} c_n n x^{n-1}$$

$$y''(x) = \sum_{n=2}^{\infty} c_n n(n-1) x^{n-2}$$

$$\Rightarrow (x^2+1)y'' + 6xy' + 4y = 0$$

$$\Rightarrow \sum_{n=2}^{\infty} c_n n(n-1) x^n + \sum_{n=2}^{\infty} c_n n(n-1) x^{n-2} + \sum_{n=1}^{\infty} 6c_n n x^n + \sum_{n=0}^{\infty} 4c_n x^n = 0$$

Continued...

$$\Rightarrow \sum_{n=0}^{\infty} [c_n n(n-1) + 6c_n n + 4c_n + c_{n+2}(n+2)(n+1)] x^n$$

We note that no restriction is placed on c_0 or c_1 , which are arbitrary. The recursion relation for the higher order constants is:

$$c_n(n+4)(n+1) + c_{n+2}(n+2)(n+1) = 0$$

$$\Rightarrow c_{n+2} = -\frac{c_n(n+4)}{(n+2)}$$

$$\Rightarrow c_2 = \frac{-4c_0}{2} = -2c_0$$

$$c_3 = -\frac{5c_1}{3}$$

$$c_4 = -\frac{6c_2}{4} = 3c_0$$

$$c_5 = -\frac{7c_3}{5} = \frac{7 \times 5}{5 \times 3} c_1 = \frac{7}{3} c_1$$

$$c_6 = -\frac{8c_4}{6} = -4c_0$$

$$c_7 = -\frac{9c_5}{7} = -\frac{9}{3} c_1$$

So, we see
the pattern:

$$c_{2n} = (-1)^n (n+1) c_0$$

$$c_{2n+1} = \frac{(-1)^n (2n+3) c_1}{3}$$

So, our two solutions
are:

$$y_1(x) = c_0 \sum_{n=0}^{\infty} (-1)^n (n+1) x^{2n}$$

$$20 \quad y_2(x) = \frac{c_1 x}{3} \sum_{n=0}^{\infty} (-1)^n (2n+3) x^{2n}$$

(Full credit if you get this far.)

Now, we note: (assuming $|x| < 1$)

$$\sum_{n=0}^{\infty} x^n = \frac{1}{1-x}, \text{ and } \sum_{n=0}^{\infty} nx^{n-1} = \frac{1}{(1-x)^2}$$

$$\Rightarrow \text{ so, } \sum_{n=0}^{\infty} nx^n = \frac{x}{(1-x)^2}$$

$$\begin{aligned} y_1(x) &= c_0 \sum_{n=0}^{\infty} (-1)^n (n+1) x^{2n} = c_0 \left(\sum_{n=0}^{\infty} n (-x^2)^n + \sum_{n=0}^{\infty} (-x^2)^n \right) \\ &= \frac{-c_0 x^2}{(1+x^2)^2} + \frac{c_0}{(1+x^2)^2} \end{aligned}$$

$$\begin{aligned} y_2(x) &= \frac{c_1 x}{3} \sum_{n=0}^{\infty} (-1)^n (2n+3) x^{2n} = \frac{c_1 x}{3} \left(2 \sum_{n=0}^{\infty} n (-x^2)^n + 3 \sum_{n=0}^{\infty} (-x^2)^n \right) \\ &= \frac{-2c_1 x^3}{3(1+x^2)^2} + \frac{c_1 x}{(1+x^2)^2} \end{aligned}$$

$$\text{So, } y_1(x) = c_0 \left(\frac{1}{(1+x^2)^2} \right) \quad y_2(x) = c_1 \left(\frac{3x + x^3}{3(1+x^2)^2} \right)$$

and our general solution is:

$$y(x) = \frac{c_0}{(1+x^2)^2} + \frac{c_1}{3} \left(\frac{3x + x^3}{(1+x^2)^2} \right)$$

where this is all assuming $|x| < 1$.

Fourier Series (10 points)

The values of the periodic function $f(t)$ in one full period are given.
Find the function's Fourier series.

$$f(t) = \begin{cases} -1 & -2 < t < 0 \\ 1 & 0 < t < 2 \\ 0 & t = \{-2, 0\} \end{cases}$$

The period here is $4=2L$, so the Fourier coefficients are:

$$\begin{aligned} a_0 &= \frac{1}{2} \int_{-2}^2 f(t) dt \\ &= \frac{1}{2} \int_{-2}^0 (-1) dt + \frac{1}{2} \int_0^2 1 dt = -1 + 1 = 0. \end{aligned}$$

In fact, $f(t)$ is odd, so each a_n term is 0. As for the b_n terms, we get:

$$\begin{aligned} b_n &= \frac{1}{2} \int_{-2}^2 f(t) \sin\left(\frac{n\pi t}{2}\right) dt \\ &= \int_0^2 f(t) \sin\left(\frac{n\pi t}{2}\right) dt \quad \text{noting } f(t) \text{ is odd,} \\ &\quad \text{so } f(t)\sin\left(\frac{n\pi t}{2}\right) \text{ is even.} \\ &= \int_0^2 \sin\left(\frac{n\pi t}{2}\right) dt = -\frac{2}{n\pi} \cos\left(\frac{n\pi t}{2}\right) \Big|_0^2 \\ &= -\frac{2}{n\pi} \left((-1)^n - 1\right) = \begin{cases} 0 & \text{for } n \text{ even} \\ \frac{4}{n\pi} & \text{for } n \text{ odd} \end{cases} \end{aligned}$$

Continued...

So, our Fourier series is:

$$f(t) \sim \frac{4}{\pi} \left(\sin\left(\frac{\pi t}{2}\right) + \frac{1}{3} \sin\left(\frac{3\pi t}{2}\right) + \frac{1}{5} \sin\left(\frac{5\pi t}{2}\right) + \dots \right)$$
$$= \frac{4}{\pi} \sum_{n \text{ odd}} \frac{\sin\left(\frac{n\pi t}{2}\right)}{n} = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{\sin\left(\frac{(2n-1)\pi t}{2}\right)}{(2n-1)}$$

Now, if we note that at $t=1$ $f(t)$ equals its Fourier series, we get:

$$f(1) = 1 = \frac{4}{\pi} \left(\sin\left(\frac{\pi}{2}\right) + \frac{1}{3} \sin\left(\frac{3\pi}{2}\right) + \frac{1}{5} \sin\left(\frac{5\pi}{2}\right) + \dots \right)$$
$$= \frac{4}{\pi} \left(1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} - \frac{1}{11} + \dots \right)$$

$$\Rightarrow \pi = 4 \left(1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} - \frac{1}{11} + \dots \right)$$

which is the famous Leibniz formula for π .