Section 13: Real Analysis

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Corner point Gibbs phenomena for Fourier series in two dimensions

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ABSTRACT_

Let V be a convex neighbourhood of the origin contained in the square $Q = \{(x, y) \in \mathbb{R}^2 : |x| \leq \pi, |y| \leq \pi\}$. Let A be a 'sector' of V bounded by two convex or concave curves intersecting at the origin. Let f be a function on Q, smooth on A and on $V \setminus A$ but having a jump discontinuity at the origin, whose coordinate sections (on x = const, resp. y = const) have uniformly bounded variation. Under essentially these conditions the partial sums $S_{n,n}$ of the Fourier series of f display for $n \to \infty$ at the origin a corner point Gibbs phenomenon only depending on the slopes of the boundary curves of A at the origin and on the jump levels of f(x, y) as (x, y) approaches (0, 0) within A resp. $V \setminus A$. This Gibbs phenomenon manifests itself in the convergence of $S_{n,n}(\frac{x}{n}, \frac{y}{n}; f)$ as $n \to \infty$ for all $(x, y) \in \mathbb{R}^2$ to a non-constant function \tilde{S} with an overshoot of up to 37,4% of half the jump size.

If the tangents of the above mentioned boundary curves at the origin have slopes respectively 0 and c (pointing into the upper half plane) and if the function f jumps at the origin from level 0 to level 1, then putting $x_1 = x - \frac{y}{c}$ and $\overline{c} = \min(|c|, 1)$ the limit function \tilde{S} is given by

$$\tilde{S}(x,y,c) = \lim_{n \to \infty} S_{n,n}(\frac{x}{n}, \frac{y}{n}; f) = \frac{1}{4} + \frac{1}{2\pi} \int_{0}^{y} \frac{\sin s}{s} ds + \frac{1}{2\pi} \int_{0}^{x_{1}\overline{c}} \frac{\sin t}{t} dt + \frac{1}{2\pi^{2}} \int_{0}^{x_{1}} \frac{\sin t}{t} dt \int_{\frac{ty}{cx_{1}} - y}^{\frac{ty}{cx_{1}} + y} \frac{\sin s}{s} ds - \frac{1}{2\pi^{2}} \left\{ \int_{0}^{x_{1}\overline{c}} \frac{\cos t}{t} dt \int_{y - \frac{ty}{cx_{1}}}^{y + \frac{ty}{cx_{1}}} \frac{\cos t}{s} ds + \int_{x_{1}\overline{c}}^{x_{1}} \frac{\cos t}{t} dt \int_{\frac{ty}{cx_{1}} - y}^{\frac{ty}{cx_{1}} - y} \frac{\sin s}{s} ds \right\}$$

In particular,

$$\tilde{S}(0,0,c) = \lim_{n \to \infty} S_{n,n}(0,0;f) = \frac{1}{4} - \frac{1}{2\pi^2} \left\{ \int_0^{\overline{c}} \frac{1}{t} \log\left(\frac{c+t}{c-t}\right) dt + \int_{\overline{c}}^1 \frac{1}{t} \log\left(\frac{t+c}{t-c}\right) dt \right\}.$$

A related phenomenon concerning Laplace series on the sphere has been studied by H. WEYL (Rend. Circ. Mat. Palermo **29**, **30** (1910)).

References

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