Section 9.2 Fourier Series & Section 9.3 The Fourier Convergence Theorem

If f and f' are piecewise continuous on the interval [−L, L], then the Fourier series of f is the trigonometric series

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

where the Fourier coefficients a_n and b_n are given by the Euler-Fourier formulas

$$a_n = \frac{1}{L} \int_{-L}^{L} f(x) \cos \frac{n\pi x}{L} dx, \qquad n = 0, 1, 2, ...,$$

$$b_n = \frac{1}{L} \int_{-L}^{L} f(x) \sin \frac{n\pi x}{L} dx, \qquad n = 1, 2, 3, \dots$$

- If F denotes the periodic extension of f to the entire real line, then the Fourier series of f converges to F(x) when x is a point of continuity of F, and to [F(x +) + F(x −)]/2 when x is a point of discontinuity of F.
- If we let φ_n(x) = cos (nπx/L), n = 0, 1, 2, ... and ψ_n(x) = sin (nπx/L), n = 1, 2, ..., then in terms of the inner product (u, v) defined by (u, v) = ∫_{-L}^L u(x)v(x) dx, the Fourier coefficients are given by

$$a_n = \frac{(f, \phi_n)}{(\phi_n, \phi_n)}, \quad n = 0, 1, 2, ...; \quad b_n = \frac{(f, \psi_n)}{(\psi_n, \psi_n)}, \quad n = 1, 2,$$

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