

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

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

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

- 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 $\phi_n(x) = \cos(n\pi x/L)$, $n = 0, 1, 2, \dots$ and $\psi_n(x) = \sin(n\pi x/L)$, $n = 1, 2, \dots$, then in terms of the inner product (u, v) defined by $(u, v) = \int_{-L}^L u(x)v(x) dx$, the Fourier coefficients are given by

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

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