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**

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

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

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

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

Forier Series Manual Solution

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