

Fourier series and Fourier coefficients.

Fourier series:- Any finite, continuous single-valued periodic function can be expressed as a summation of simple harmonic terms having frequencies which are multiples of that of the given function. A periodic function $f(x)$ defined in the interval $(-\pi, \pi)$ i.e for $-\pi < x < \pi$ and having a period 2π can be expressed as:

$$f(x) = A_0 + \sum_{r=1}^{\infty} (A_r \cos rx + B_r \sin rx)$$
$$= A_0 + A_1 \cos x + A_2 \cos 2x + \dots + A_r \cos rx +$$
$$\dots - B_1 \sin x + B_2 \sin 2x \dots + B_r \sin rx + \dots \quad \text{--- (1)}$$

This is known as a 'Fourier series'. The constants A_0, A_r and B_r are called Fourier coefficients.

Evaluation of A_0 - Multiplying equation (1) by dx and integrating from $-\pi$ to π , we get.

$$\int_{-\pi}^{\pi} f(x) dx = A_0 \int_{-\pi}^{\pi} dx + A_1 \int_{-\pi}^{\pi} \cos x dx + \dots + A_r \int_{-\pi}^{\pi} \cos rx dx$$
$$+ \dots - B_1 \int_{-\pi}^{\pi} \sin x dx + \dots + B_r \int_{-\pi}^{\pi} \sin rx dx$$
$$+ \dots$$

$$= A_0(2\pi), \text{ all the other integrals being zero}$$

$$\therefore A_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx \quad \text{--- (2)}$$

Evaluation of A_γ :- Multiplying equation ① by $\cos \gamma x$ and integrating from $-\pi$ to π we get

$$\int_{-\pi}^{\pi} f(x) \cos \gamma x dx = A_0 \int_{-\pi}^{\pi} \cos \gamma x dx + A_1 \int_{-\pi}^{\pi} \cos x \cos \gamma x dx + \dots$$

$$+ A_\gamma \int_{-\pi}^{\pi} \cos^2 \gamma x dx + \dots - B_1 \int_{-\pi}^{\pi} \sin x \cos \gamma x dx$$

$$+ \dots + B_\gamma \int_{-\pi}^{\pi} \sin \gamma x \cos \gamma x dx + \dots$$

$= A_\gamma \int_{-\pi}^{\pi} \cos^2 \gamma x dx$, all the other integrals being zero

$$= A_\gamma \int_{-\pi}^{\pi} \frac{1 + \cos 2\gamma x}{2} dx$$

$$= A_\gamma \frac{1}{2} \left[x + \frac{\sin 2\gamma x}{2\gamma} \right]_{-\pi}^{\pi}$$

$$= A_\gamma \frac{1}{2} \left[\pi + \frac{\sin 2\gamma \pi}{2\gamma} - (-\pi) - \frac{\sin(-2\gamma \pi)}{2\gamma} \right]$$

$$= A_\gamma \frac{1}{2} [\pi + \pi] \quad \because (\sin 2\gamma \pi = 0)$$

$$= A_\gamma (\pi)$$

$$\therefore A_\gamma = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos \gamma x dx \quad \text{--- ③}$$

Evaluation of B_γ :- Multiplying equation ① by $\sin \gamma x$ and integrating from $-\pi$ to π we get

$$B_\gamma = \frac{1}{2} \int_{-\pi}^{\pi} f(x) \sin \gamma x dx \quad \text{--- ④}$$

Because of the periodicity of the integrands the interval of integration in eqn ②, ③ and ④ may be replaced by any other interval of length 2π .

Say, be the interval 0 to 2π .