

Everything Is a Wave

An Introduction to Fourier Approximations

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Edmonds College

2023

Everything Is a
Wave

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Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Fourier Series

Everything Is a
Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

- ▶ John-Baptiste Joseph Fourier - the father of Fourier Analysis (1768 - 1830)
- ▶ Fourier Series is a way to approximate any periodic function, signal, curve, etc. using sinusoids
- ▶ The general formula for a Fourier Series approximation:

$$F(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos\left(\frac{2\pi nt}{P}\right) + \sum_{n=1}^{\infty} b_n \sin\left(\frac{2\pi nt}{P}\right)$$

Breaking It Down

Everything Is a
Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

$$F(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos\left(\frac{2\pi nt}{P}\right) + \sum_{n=1}^{\infty} b_n \sin\left(\frac{2\pi nt}{P}\right)$$

- ▶ $F(t)$ is the function we are approximating
- ▶ P is the period
- ▶ a_0 , a_n , and b_n are coefficients we will need to calculate

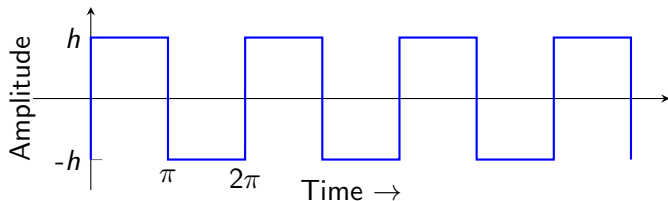
Coefficient Formulas

$$\blacktriangleright a_0 = \frac{1}{P} \int_0^P [F(t)] dt$$

$$\blacktriangleright a_n = \frac{2}{P} \int_0^P \left[F(t) \cdot \cos \left(\frac{2\pi nt}{P} \right) \right] dt$$

$$\blacktriangleright b_n = \frac{2}{P} \int_0^P \left[F(t) \cdot \sin \left(\frac{2\pi nt}{P} \right) \right] dt$$

Square wave



Fourier Series: Square Wave

1. $a_0 = \int_0^{2\pi} F(t) dt = 0$

Everything Is a
Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Fourier Series: Square Wave

$$1. a_0 = \int_0^{2\pi} F(t) dt = 0$$

$$2. a_1 = \frac{2}{2\pi} \int_0^{2\pi} \left[F(t) \cdot \cos\left(\frac{2\pi \cdot 1 \cdot t}{2\pi}\right) \right]$$

Everything Is a Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

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2. $a_1 = \frac{2}{2\pi} \int_0^{2\pi} \left[F(t) \cdot \cos\left(\frac{2\pi \cdot 1 \cdot t}{2\pi}\right) \right]$
3. From 0 to π , $F(t) = h$ and from π to 2π $F(t) = -h$

Fourier Series: Square Wave

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3. From 0 to π , $F(t) = h$ and from π to 2π $F(t) = -h$
4. $a_1 = \frac{h}{\pi} \int_0^{\pi} [\cos(t)] dt - \frac{h}{\pi} \int_{\pi}^{2\pi} [\cos(t)] dt = 0$

Fourier Series: Square Wave

1. $a_0 = \int_0^{2\pi} F(t) dt = 0$
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4. $a_1 = \frac{h}{\pi} \int_0^{\pi} [\cos(t)] dt - \frac{h}{\pi} \int_{\pi}^{2\pi} [\cos(t)] dt = 0$
5. All $a_n = 0$ in our square wave example

Fourier Series: Square Wave

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5. All $a_n = 0$ in our square wave example
6. $b_1 = \frac{2}{2\pi} \int_0^{2\pi} \left[F(t) \cdot \sin\left(\frac{2\pi \cdot 1 \cdot t}{2\pi}\right) \right] dt$

Fourier Series: Square Wave

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6. $b_1 = \frac{2}{2\pi} \int_0^{2\pi} \left[F(t) \cdot \sin\left(\frac{2\pi \cdot 1 \cdot t}{2\pi}\right) \right] dt$
7. $b_1 = \frac{h}{\pi} \int_0^{\pi} [\sin(t)] dt - \frac{h}{\pi} \int_{\pi}^{2\pi} [\sin(t)] dt = \frac{4h}{\pi}$

Fourier Series: Square Wave

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7. $b_1 = \frac{h}{\pi} \int_0^{\pi} [\sin(t)] dt - \frac{h}{\pi} \int_{\pi}^{2\pi} [\sin(t)] dt = \frac{4h}{\pi}$
8. If we continue to work out b_n we find a pattern:
$$b_n = \begin{cases} \frac{4h}{n\pi} & \text{when } n \text{ is odd} \\ 0 & \text{when } n \text{ is even} \end{cases}$$

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Crash Course: Complex Numbers

1. $i = \sqrt{-1}$

Everything Is a
Wave

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Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

**Crash Course:
Complex Numbers**

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Crash Course: Complex Numbers

1. $i = \sqrt{-1}$
2. Standard complex number $z_s = x + iy$

Everything Is a
Wave

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Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Crash Course: Complex Numbers

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3. Conjugate $z_s^* = x - iy$

Everything Is a
Wave

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Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Crash Course: Complex Numbers

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2. Standard complex number $z_s = x + iy$
3. Conjugate $z_s^* = x - iy$
4. Magnitude $||z_s|| = \sqrt{z_s z_s^*} = \sqrt{(x + iy)(x - iy)} = \sqrt{x^2 + y^2}$

Everything Is a
Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Crash Course: Complex Numbers

Everything Is a
Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

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5. $\theta = \begin{cases} \arctan\left(\frac{y}{x}\right), & x \geq 0 \\ \arctan\left(\frac{y}{x}\right) + 180^\circ, & x < 0 \end{cases}$

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Everything Is a
Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

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2. Standard complex number $z_s = x + iy$
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6. Polar form $z_p = ||z_s||e^{i\theta}$

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Everything Is a Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient Formulas

Square Wave

Crash Course: Complex Numbers

Complex Fourier Series

Revisiting the Square Wave

Applications

Examples

Works Cited

Questions

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5. $\theta = \begin{cases} \arctan\left(\frac{y}{x}\right), & x \geq 0 \\ \arctan\left(\frac{y}{x}\right) + 180^\circ, & x < 0 \end{cases}$
6. Polar form $z_p = ||z_s||e^{i\theta}$
7. Converting back to standard: $\begin{cases} x = ||z_s|| \cos(\theta) \\ y = ||z_s|| \sin(\theta) \end{cases}$

1. Why use complex numbers? It makes the calculations simpler!

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

1. Why use complex numbers? It makes the calculations simpler!
2. The complex representation of the Fourier Series can be written as:

$$F(t) = \sum_{n=-\infty}^{\infty} c_n e^{i \frac{2\pi n t}{P}}$$

[Fourier Series](#)[Breaking it Down](#)[Coefficient Formulas](#)[Square Wave](#)[Crash Course: Complex Numbers](#)[Complex Fourier Series](#)[Revisiting the Square Wave](#)[Applications](#)[Examples](#)[Works Cited](#)[Questions](#)

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3. Euler's formula relates this back to our sinusoidal representation:

$$e^{it} = \cos(t) + i \sin(t)$$

[Fourier Series](#)[Breaking it Down](#)[Coefficient Formulas](#)[Square Wave](#)[Crash Course: Complex Numbers](#)[Complex Fourier Series](#)[Revisiting the Square Wave](#)[Applications](#)[Examples](#)[Works Cited](#)[Questions](#)

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2. The complex representation of the Fourier Series can be written as:

$$F(t) = \sum_{n=-\infty}^{\infty} c_n e^{i \frac{2\pi n t}{P}}$$

3. Euler's formula relates this back to our sinusoidal representation:

$$e^{it} = \cos(t) + i \sin(t)$$

4. We can prove the complex representation is equal to the general equation using some trig identities:

$$\begin{cases} \cos(t) = \frac{e^{it} + e^{-it}}{2} \\ \sin(t) = \frac{e^{it} - e^{-it}}{2i} \end{cases}$$

[Fourier Series](#)[Breaking it Down](#)[Coefficient Formulas](#)[Square Wave](#)[Crash Course: Complex Numbers](#)[Complex Fourier Series](#)[Revisiting the Square Wave](#)[Applications](#)[Examples](#)[Works Cited](#)[Questions](#)

Revisiting the Square Wave

$$1. \quad c_n = \frac{1}{P} \int_0^P \left[F(t) \cdot e^{-i \frac{2\pi n t}{P}} \right] dt$$

Everything Is a
Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Revisiting the Square Wave

$$1. \quad c_n = \frac{1}{P} \int_0^P \left[F(t) \cdot e^{-i \frac{2\pi n t}{P}} \right] dt$$

$$2. \quad c_0 = \frac{1}{2\pi} \int_0^{2\pi} \left[F(t) \cdot e^{-i \frac{2\pi \cdot 0 \cdot t}{2\pi}} \right] dt$$

Revisiting the Square Wave

$$1. \quad c_n = \frac{1}{P} \int_0^P \left[F(t) \cdot e^{-i \frac{2\pi n t}{P}} \right] dt$$

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$$3. \quad c_0 = \frac{h}{2\pi} \left[\int_0^\pi [1] dt - \int_\pi^{2\pi} [1] dt \right] = 0$$

Revisiting the Square Wave

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Revisiting the Square Wave

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$$4. c_1 = \frac{1}{2\pi} \int_0^{2\pi} \left[F(t) \cdot e^{-i \frac{2\pi \cdot 1 \cdot t}{2\pi}} \right] dt$$

$$5. c_1 = \frac{h}{2\pi} \left[\int_0^\pi [e^{-it}] dt - \int_\pi^{2\pi} [e^{-it}] dt \right] = \frac{4h}{i2\pi} = \frac{2h}{i\pi}$$

Revisiting the Square Wave

$$1. c_n = \frac{1}{P} \int_0^P \left[F(t) \cdot e^{-i \frac{2\pi n t}{P}} \right] dt$$

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6. We find a familiar pattern if we continue to work c_n out

$$c_n = \begin{cases} \frac{2h}{in\pi}, & \pm n = \text{odd} \\ 0, & \pm n = \text{even} \end{cases}$$

Revisiting the Square Wave

$$1. c_n = \frac{1}{P} \int_0^P \left[F(t) \cdot e^{-i \frac{2\pi n t}{P}} \right] dt$$

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6. We find a familiar pattern if we continue to work c_n out

$$c_n = \begin{cases} \frac{2h}{in\pi}, & \pm n = \text{odd} \\ 0, & \pm n = \text{even} \end{cases}$$

7. As long as $c_n^* = c_{-n}$ the resulting $F(t)$ will be real numbers

Applications

1. Fourier approximations are used in many fields including:

Everything Is a
Wave

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Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Applications

1. Fourier approximations are used in many fields including:
 - ▶ Signal processing

Everything Is a
Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Applications

1. Fourier approximations are used in many fields including:

- ▶ Signal processing
- ▶ Audio

Everything Is a
Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Applications

1. Fourier approximations are used in many fields including:

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- ▶ Audio
- ▶ Electrical Engineering

Everything Is a
Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Applications

1. Fourier approximations are used in many fields including:

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- ▶ Electrical Engineering
- ▶ AI

Everything Is a
Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Applications

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- ▶ Audio
- ▶ Electrical Engineering
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Everything Is a
Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Applications

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- ▶ Audio
- ▶ Electrical Engineering
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Everything Is a
Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Applications

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- ▶ And more!

Everything Is a
Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Applications

1. Fourier approximations are used in many fields including:

- ▶ Signal processing
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- ▶ And more!

2. It can be taken further to solve more complex problems:

Everything Is a
Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Applications

1. Fourier approximations are used in many fields including:

- ▶ Signal processing
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- ▶ Computer Vision
- ▶ And more!

2. It can be taken further to solve more complex problems:

- ▶ Fourier Transforms are used to approximate non-periodic functions

Applications

1. Fourier approximations are used in many fields including:

- ▶ Signal processing
- ▶ Audio
- ▶ Electrical Engineering
- ▶ AI
- ▶ Graphical Programming
- ▶ Computer Vision
- ▶ And more!

2. It can be taken further to solve more complex problems:

- ▶ Fourier Transforms are used to approximate non-periodic functions
- ▶ Fourier Interpolation can approximate a path between points

Applications

Everything Is a
Wave

Jai Veilleux

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

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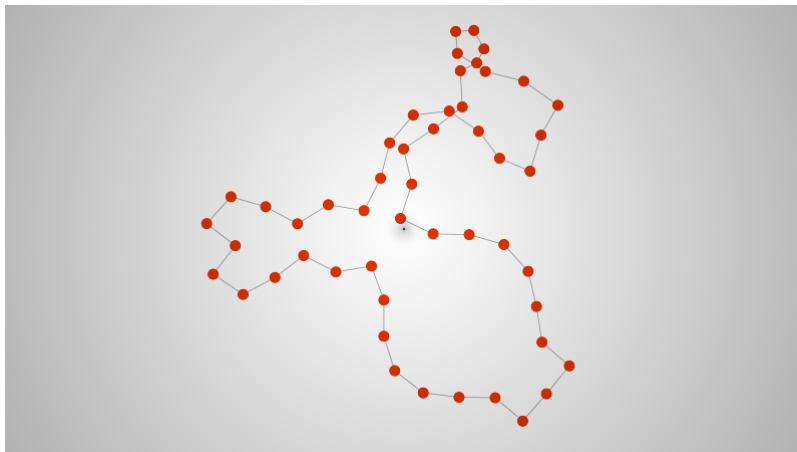
2. It can be taken further to solve more complex problems:

- ▶ Fourier Transforms are used to approximate non-periodic functions
- ▶ Fourier Interpolation can approximate a path between points
- ▶ Fast Fourier Transform is a computational method that takes less steps to solve

Example 1: Fourier Interpolation

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Video (external viewer)

Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

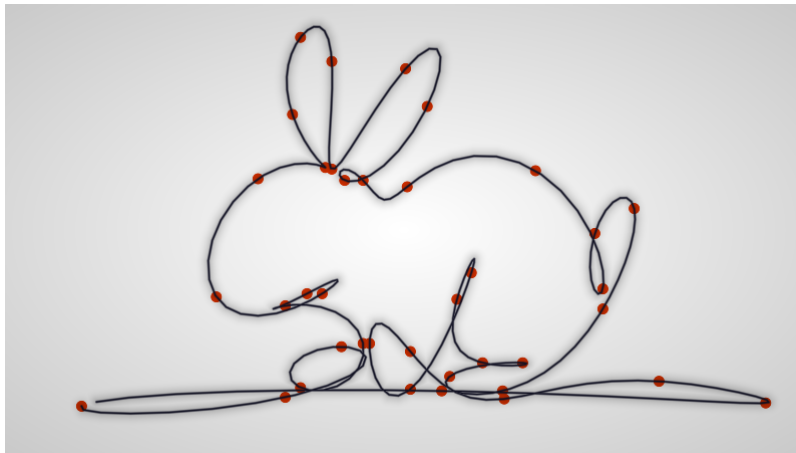
Applications

Examples

Works Cited

Questions

Example 2: Fourier Transform



Video (external viewer)

Everything Is a
Wave

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Fourier Series

Breaking it Down

Coefficient
Formulas

Square Wave

Crash Course:
Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

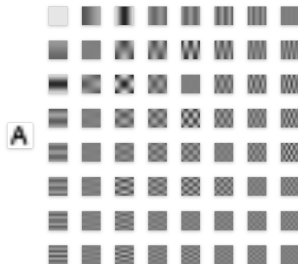
Examples

Works Cited

Questions

Example 3: Image Files

- Our waves can be represented as color data, which is used for image synthesis and JPG compression



Works Cited Pt. 1

- ▶ Inigo Quilez: Fourier Series <https://iquilezles.org/articles/fourier/>
- ▶ Inigo Quilez: Visual for Example 1 & 2
- ▶ Better Explained: An Interactive Guide to the Fourier Transform <https://betterexplained.com/articles/an-interactive-guide-to-the-fourier-transform/>
- ▶ Better Explained: Intuitive Understanding of Euler's Formula <https://betterexplained.com/articles/intuitive-understanding-of-eulers-formula/>
- ▶ Jez Swanson: An Interactive Introduction to Fourier Transforms <https://www.jezzamon.com/fourier/>
- ▶ Jez Swanson: Visuals for Example 3

Everything Is a
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Jai Veilleux

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Coefficient
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Crash Course:
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Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Works Cited Pt. 2

- ▶ Joao Neto: Fourier Transform A R Tutorial
<http://www.di.fc.ul.pt/~jpn/r/fourier/fourier.html>
- ▶ Diego Unzueta: Fourier Transforms Animated Visualization
<https://towardsdatascience.com/fourier-transforms-animated-visualization-5bdb43b4b3d2>
- ▶ Math is Fun: Fourier Series
<https://www.mathsisfun.com/calculus/fourier-series.html>
- ▶ Darryl Morrell: Fourier Series Example
<https://www.youtube.com/watch?v=ci1gnhE8Kv8>
- ▶ thefouriertransform.com:
<https://www.thefouriertransform.com/series/fourier.php>

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Crash Course:
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Series

Revisiting the
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Applications

Examples

Works Cited

Questions

Works Cited Pt. 3

- ▶ Izaak Neutelings: Code for visual on "Visualization" slide
https://tikz.net/fourier_series/
- ▶ Torbjorn T: Code for visual on "Square Wave" slide
<https://tex.stackexchange.com/a/113050>
- ▶ Keith Lantz: FFT Rendering of an ocean, visuals on Questions slide
<https://www.keithlantz.net/2011/11/ocean-simulation-part-two-using-the-fast-fourier-transform/>

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Complex Numbers

Complex Fourier
Series

Revisiting the
Square Wave

Applications

Examples

Works Cited

Questions

Questions?

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Formulas

Square Wave

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Complex Fourier
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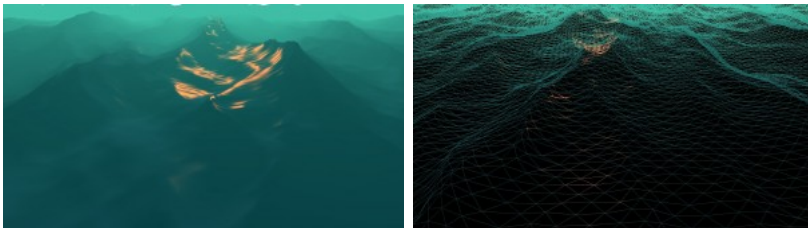
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Applications

Examples

Works Cited

Questions



Waves rendered with Fast Fourier Transform!