

ASSIGNMENT

Fourier Analysis and Summability Theory

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Assignment Questions:

1. Prove Euler-Fourier formula for Fourier coefficients.
2. A necessary and sufficient condition for the Fourier series,

$$\frac{1}{2}a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$

should converge to the sum s is that,

$$\lim_{n \rightarrow \infty} \int_0^{\pi} \frac{\sin \left(n + \frac{1}{2} \right) \cdot u \phi(u)}{\sin \left(\frac{u}{2} \right)} = 0.$$

3. A function is defined by $f(x) = \begin{cases} x + x^2 & , -\pi < x < \pi \\ \pi^2 & , x = \pm\pi \end{cases}$

Find the Fourier series of f .

4. State and Prove Fejer-Lebesgue Theorem.
5. Discuss the Uniqueness of trigonometric series.



Solutions

Solution of Question No 1.

- **Proof of Euler-Fourier formula for Fourier coefficients:**

Since we know that Fourier series for $f(x)$ is given by,

$$f(x) = \frac{1}{2}a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) \quad (1)$$

- Evaluation of a_0 :

Integrating equation(1) term by term within the integration limit 0 to 2π we have like this,

$$\int_0^{2\pi} f(x) dx = \frac{1}{2} \int_0^{2\pi} a_0 dx + \sum_{n=1}^{\infty} \left[\int_0^{2\pi} (a_n \cos nx + b_n \sin nx) dx \right]$$

Since,

$$\int_0^{2\pi} \cos nx dx = 0$$

and

$$\int_0^{2\pi} \sin nx dx = 0$$

$$\therefore \int_0^{2\pi} f(x) dx = \frac{1}{2}a_0 \int_0^{2\pi} dx = \frac{1}{2}a_0 x \Big|_0^{2\pi} = \frac{1}{2}a_0 [2\pi - 0]$$

OR,

$$a_0 = \frac{1}{\pi} \int_0^{2\pi} f(x) dx$$

- Evaluation of a_n :

Multiplying equation(1) by $\cos mx$, $\forall m \in \mathbb{Z}$ and integrating term by term from 0 to 2π we have,

$$\begin{aligned} \int_0^{2\pi} f(x) \cos mx dx &= \frac{1}{2}a_0 \int_0^{2\pi} \cos mx dx + \sum_{n=1}^{\infty} \left[\int_0^{2\pi} a_n \cos mx \cos nx dx \right. \\ &\quad \left. + \int_0^{2\pi} b_n \cos mx \sin nx dx \right] \end{aligned}$$



If $m = n$, then we have,

$$\int_0^{2\pi} f(x) \cos nx \, dx = 0 + a_n \cdot \pi + 0$$

OR,

$$a_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \cos nx \, dx$$

• Evaluation of b_n :

Multiplying equation(1) by $\sin mx$, $\forall m \in \mathbb{Z}$ and integrating term by term from 0 to 2π we have,

$$\begin{aligned} \int_0^{2\pi} f(x) \sin mx \, dx &= \frac{1}{2} a_0 \int_0^{2\pi} \sin mx \, dx + \sum_{n=1}^{\infty} \left[\int_0^{2\pi} a_n \sin mx \cos nx \, dx \right. \\ &\quad \left. + \int_0^{2\pi} b_n \sin mx \sin nx \, dx \right] \end{aligned}$$

If $m = n$, then above expression can be written as,

$$\int_0^{2\pi} f(x) \sin nx \, dx = 0 + 0 + b_n \cdot \pi$$

OR,

$$b_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \sin nx \, dx$$

These above a_0, a_n, b_n are the required Euler-Fourier formula for the Fourier coefficients.



Solution of Question No 2.

Since we know that, By Dirichlet integral,

$$(s_n - s) = \frac{1}{2\pi} \int_0^\pi \frac{\sin\left(n + \frac{1}{2}\right) \cdot u \phi(u)}{\sin\left(\frac{u}{2}\right)} du \quad (1)$$

where, $\phi(u) = f(x+u) + f(x-u) - 2s$.

Necessary Condition:

Suppose that given Fourier series, converges to ' s ' as $n \rightarrow \infty$

$$\lim_{n \rightarrow \infty} (s_n f)(x) = s$$

or,

$$\lim_{n \rightarrow \infty} [(s_n f)(x) - s] \rightarrow 0.$$

So, according to the equation(1) above can be written as,

$$\lim_{n \rightarrow \infty} \left[\frac{1}{2\pi} \int_0^\pi \frac{\sin\left(n + \frac{1}{2}\right) \cdot u \phi(u)}{\sin\left(\frac{u}{2}\right)} du \right] \rightarrow 0, \text{ as } n \rightarrow \infty.$$

or,

$$\lim_{n \rightarrow \infty} \left[\int_0^\pi \frac{\sin\left(n + \frac{1}{2}\right) \cdot u \phi(u)}{\sin\left(\frac{u}{2}\right)} du \right] \rightarrow 0, \text{ as } n \rightarrow \infty.$$

Sufficient Condition:

Given that,

$$\lim_{n \rightarrow \infty} \left[\int_0^\pi \frac{\sin\left(n + \frac{1}{2}\right) \cdot u \phi(u)}{\sin\left(\frac{u}{2}\right)} du \right] = 0$$

or,

$$\lim_{n \rightarrow \infty} \left[\frac{1}{2\pi} \int_0^\pi \frac{\sin\left(n + \frac{1}{2}\right) \cdot u \phi(u)}{\sin\left(\frac{u}{2}\right)} du \right] \rightarrow 0, \text{ as } n \rightarrow \infty.$$

Now, by equation(1) we get as,

$$\lim_{n \rightarrow \infty} [(s_n f)(x) - s] \rightarrow 0.$$

or,

$$\lim_{n \rightarrow \infty} (s_n f)(x) = s.$$



Solution of Question No 3.

Since, we know that, If a function $f(x)$ is 2π periodic then, the Fourier series of the function $f(x)$ is given by,

$$f(x) = \frac{1}{2}a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) \quad (1)$$

where, the Euler-Fourier coefficients a_0, a_n, b_n can be computed using the formula,

$$\begin{aligned} a_0 &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx \\ a_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx \\ b_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \end{aligned}$$

Given, function is $f(x) = \begin{cases} x + x^2 & , -\pi < x < \pi \\ \pi^2 & , x = \pm\pi \end{cases}$, so the Fourier series of the function can be written as,

$$x + x^2 = \frac{1}{2}a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) \quad (2)$$

Computation of a_0 :

$$\begin{aligned} a_0 &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \int_{-\pi}^{\pi} (x + x^2) dx \\ &= \frac{1}{\pi} \left[\frac{x^2}{2} + \frac{x^3}{3} \right] \Big|_{-\pi}^{\pi} \\ &= \frac{1}{\pi} \left[\frac{\pi^2}{2} + \frac{\pi^3}{3} - \frac{\pi^2}{2} + \frac{\pi^3}{3} \right] \\ a_0 &= \frac{2\pi^2}{3} \end{aligned}$$



Computation of a_n :

$$\begin{aligned}
 a_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx = \frac{1}{\pi} \int_{-\pi}^{\pi} (x + x^2) \cos nx \, dx \\
 &= \frac{1}{\pi} \left[(x + x^2) \left(\frac{\sin nx}{n} \right) \Big|_{-\pi}^{\pi} - \int_{-\pi}^{\pi} \left\{ (1 + 2x) \left(\frac{\sin nx}{n} \right) \right\} dx \right] \\
 &= \frac{1}{\pi} \left[(1 + 2x) \left(\frac{\cos nx}{n^2} \right) \Big|_{-\pi}^{\pi} + \int_{-\pi}^{\pi} 2 \cdot \left(\frac{\cos nx}{n^2} \right) dx \right] \\
 &= \frac{1}{\pi} \left[\left\{ \frac{(1 + 2\pi) \cos n\pi}{n^2} - \frac{(1 - 2\pi) \cos(-n\pi)}{n^2} \right\} + 2 \cdot \left(\frac{\sin nx}{n^3} \Big|_{-\pi}^{\pi} \right) \right] \\
 &= \frac{1}{\pi} \left[\frac{\{(1 + 2\pi) - (1 - 2\pi)\} \cos n\pi}{n^2} + 0 \right] \\
 &= \frac{1}{\pi} \left[\frac{4\pi \cos n\pi}{n^2} \right] \\
 &= \frac{4 \cos n\pi}{n^2} \\
 a_n &= \frac{4(-1)^n}{n^2}
 \end{aligned}$$

Computation of b_n :

$$\begin{aligned}
 b_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx = \frac{1}{\pi} \int_{-\pi}^{\pi} (x + x^2) \sin nx \, dx \\
 &= \frac{1}{\pi} \left[(x + x^2) \left(-\frac{\cos nx}{n} \right) \Big|_{-\pi}^{\pi} + \int_{-\pi}^{\pi} (1 + 2x) \left(\frac{\cos nx}{n} \right) dx \right]
 \end{aligned}$$

or,

$$\begin{aligned}
 b_n &= \frac{1}{\pi} \left[(\pi + \pi^2) \left(-\frac{\cos n\pi}{n} \right) - (-\pi + \pi^2) \left(-\frac{\cos(-n\pi)}{n} \right) + \left\{ (1 + 2x) \left(\frac{\sin nx}{n^2} \right) \Big|_{-\pi}^{\pi} \right\} \right. \\
 &\quad \left. - \int_{-\pi}^{\pi} 2 \cdot \left(\frac{\sin nx}{n^2} \right) dx \right]
 \end{aligned}$$

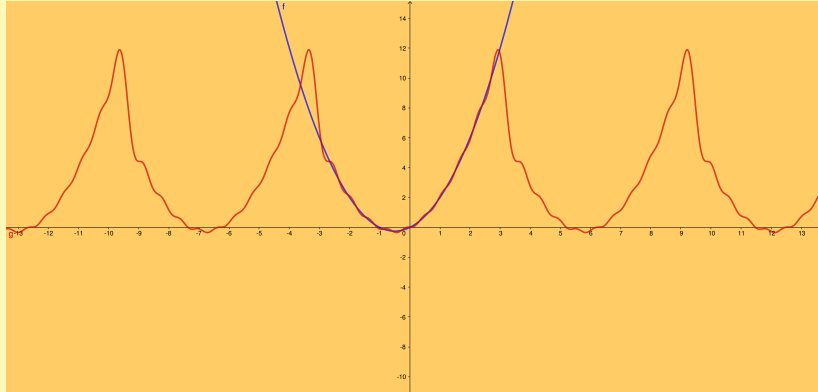


Figure 1: Fourier Series Approx.

$$\begin{aligned}
 b_n &= \frac{1}{\pi} \left[\left\{ (\pi + \pi^2) - (-\pi + \pi^2) \right\} \left(-\frac{\cos n\pi}{n} \right) + 2 \cdot \left(\frac{\cos nx}{n^3} \Big|_{-\pi}^{\pi} \right) \right] \\
 &= \frac{1}{\pi} \left[\frac{-2\pi \cos n\pi}{n} + \frac{2 \cos n\pi}{n^3} - \frac{2 \cos(-n\pi)}{n^3} \right] \\
 &= \frac{1}{\pi} \left(-\frac{2\pi \cos n\pi}{n} \right) \\
 b_n &= -\frac{2(-1)^n}{n}
 \end{aligned}$$

Using the values of a_0, a_n, b_n in equation(1) we have,

$$f(x) = \frac{2\pi^2}{2 \cdot 3} + \sum_{n=1}^{\infty} \left[\left\{ \frac{4(-1)^n}{n^2} \right\} \cdot \cos nx - \left\{ \frac{2(-1)^n}{n} \right\} \sin nx \right]$$

or,

$$\begin{aligned}
 f(x) &= \frac{\pi^2}{3} + 4 \left[-\cos x + \frac{1}{2^2} \cos 2x - \frac{1}{3^2} \cos 3x + \dots \right] \\
 &\quad - 2 \left[-\sin x + \frac{1}{2} \sin 2x - \frac{1}{3} \sin 3x + \dots \right]
 \end{aligned}$$

Hence, this is the Fourier series of the given problem.



Answer of Question No. 4:

Statement of Fejer-Lebesgue Theorem:

The Fourier series of $f(x)$, where $x \in [0, 2\pi]$ is $(C, 1)$ summable to sum $f(x)$ for every value of x , for which

$$\int_0^t \left| f(x+u) - f(x-u) \right| du = o(t)$$

In particular, the Fourier series of $f(x)$ is $(C, 1)$ summable almost everywhere, for every value of x .

Proof of Fejer-Lebesgue Theorem:

The Fourier series of $f(x)$ is given by,

$$f(x) = \frac{1}{2}a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) \quad (1)$$

Let, $(s_n f)(x)$ be n^{th} partial sum of the Fourier series mentioned in equation(1) then,

$$(s_n f)(x) = \frac{1}{2}a_0 + \sum_{m=1}^n (a_m \cos mx + b_m \sin mx)$$

The $(C, 1)$ means of above is given by,

$$(\sigma_n f)(x) = \frac{1}{n} \sum_{k=0}^{n-1} (s_k f)(x)$$

by, using Fejer's integral we get as,

$$(\sigma_n f)(x) = \frac{1}{2\pi n} \int_0^\pi \frac{\sin^2\left(\frac{nu}{2}\right)}{\sin^2\left(\frac{u}{2}\right)} \left[f(x+u) + f(x-u) \right] du \quad (2)$$

If $f(x) = 1$, then

$$(\sigma_n f)(x) = 1$$

$$1 = \frac{1}{2\pi n} \int_0^\pi \left(\frac{\sin^2\left(\frac{nu}{2}\right)}{\sin^2\left(\frac{u}{2}\right)} \right) \cdot 2 du \quad (3)$$

Multiplying equation(3) by $f(x)$ and subtracting from equation(2), we have,



$$\begin{aligned} (\sigma_n f)(x) - f(x) &= \frac{1}{2\pi n} \int_0^\pi \left(\frac{\sin^2\left(\frac{nu}{2}\right)}{\sin^2\left(\frac{u}{2}\right)} \right) \left[f(x+u) + f(x-u) - 2f(x) \right] du \\ &= \frac{1}{2\pi n} \int_0^\pi \left(\frac{\sin^2\left(\frac{nu}{2}\right)}{\sin^2\left(\frac{u}{2}\right)} \right) \phi(u) du \end{aligned}$$

where, $\phi(u) = \left[f(x+u) + f(x-u) - 2f(x) \right]$.
or,

$$\begin{aligned} (\sigma_n f)(x) - f(x) &= \frac{2}{n\pi} \int_0^\delta \left\{ \left(\frac{\sin^2\left(\frac{nu}{2}\right)}{u^2} \right) \cdot \phi(u) \right\} du + \frac{1}{2n\pi} \int_0^\delta \sin^2 \frac{nu}{2} \left[\frac{1}{\sin^2 \frac{u}{2}} - \frac{1}{\left(\frac{u}{2}\right)^2} \right] \phi(u) du \\ &\quad + \frac{1}{2n\pi} \int_\delta^\pi \left\{ \left(\frac{\sin^2\left(\frac{nu}{2}\right)}{\sin^2 \frac{u}{2}} \right) \cdot \phi(u) \right\} du \end{aligned}$$

$$(\sigma_n f)(x) - f(x) = I_1 + I_2 + I_3 \text{ (say), } \forall \ 0 < \delta < \pi \quad (4)$$

then, $|I_2| \rightarrow 0$ as $n \rightarrow \infty$.

&,

$$|I_3| \leq \frac{1}{2n\pi} \int_\delta^\pi \frac{|\phi(u)|}{\sin^2 \frac{u}{2}} du \rightarrow 0 \text{ as } n \rightarrow \infty.$$

Let,

$$I_2 = \int_0^\delta \left\{ \left(\frac{\sin^2\left(\frac{nu}{2}\right)}{u^2} \right) \cdot \phi(u) \right\} du$$

$$\begin{aligned} \phi(t) &= \int_0^t |\phi(u)| du \\ &\leq \int_0^t |f(x+u) - f(x)| dx + \int_0^t |f(x-u) - f(x)| du \\ \therefore \phi(t) &= o(t) \end{aligned}$$



Rough idea of Manipulation of above expression

$$\text{Since, } \phi(u) = f(x+u) + f(x-u) - f(x)$$

$$\text{It can be written as, } = \{f(x+u) - f(x)\} + \{f(x-u) - f(x)\}$$

$$|\phi(u)| = |\{f(x+u) - f(x)\} + \{f(x-u) - f(x)\}|$$

or,

$$\begin{aligned} \int_0^t |\phi(u)| du &\leq \int_0^t |f(x+u) - f(x)| du + \int_0^t |f(x-u) - f(x)| du \\ &= o(t) + o(t) = o(t) \end{aligned}$$

For, $\epsilon > 0$, \exists a positive integer $n > 0$, $\forall n \in \mathbb{Z}$ such that,

$$\phi(t) < \epsilon \cdot t, \text{ whenever } t < n.$$

We know that,

$$\phi(t) = o(t) \implies \lim_{t \rightarrow 0} \frac{\phi(t)}{t} = 0$$

For, $\epsilon > 0$, $\exists \eta > 0$, such that,

$$\left| \frac{\phi(t)}{t} - 0 \right| < \epsilon, \quad |t| < \eta, \quad t > 0$$

$$\frac{\phi(t)}{t} < \epsilon, \quad t < \eta$$

$$\therefore \phi(t) < \epsilon \cdot t, \quad t < \eta$$

Choose, $n > \frac{1}{\eta}$

$$I_1 = \int_0^\delta \left\{ \left(\frac{\sin^2 \frac{nu}{2}}{u^2} \right) \cdot \phi(u) \right\} du$$

$$= \int_0^{\frac{1}{n}} \left\{ \left(\frac{\sin^2 \frac{nu}{2}}{u^2} \right) \cdot \phi(u) \right\} du + \int_{\frac{1}{n}}^\eta \left\{ \left(\frac{\sin^2 \frac{nu}{2}}{u^2} \right) \cdot \phi(u) \right\} du + \int_\eta^\delta \left\{ \left(\frac{\sin^2 \frac{nu}{2}}{u^2} \right) \cdot \phi(u) \right\} du$$

Next,



$$\begin{aligned}
 |I'_{1.1}| &= \left| \int_0^{\frac{1}{n}} \left\{ \left(\frac{\sin^2 \frac{nu}{2}}{u^2} \right) \cdot \phi(u) \right\} du \right| \\
 &\leq \int_0^{\frac{1}{n}} \frac{\left(\frac{nu}{2} \right)^2}{u^2} \cdot \phi(u) du \\
 &\leq \frac{n^2}{4} \int_0^{\frac{1}{n}} |\phi(u)| du \\
 &\leq \frac{n^2}{4} \left(\frac{\epsilon}{n} \right) \\
 |I'_{1.1}| &\leq \frac{n\epsilon}{4}
 \end{aligned}$$

$$\text{Now, } I'_{1.2} = \int_{\frac{1}{n}}^{\eta} \frac{\sin^2 \left(\frac{nu}{2} \right)}{u^2} \phi(u) du$$

$$\begin{aligned}
 |I'_{1.2}| &\leq \int_{\frac{1}{n}}^{\eta} \frac{|\sin^2 \left(\frac{nu}{2} \right)|}{u^2} |\phi(u)| du \\
 &\leq \int_{\frac{1}{n}}^{\eta} \frac{|\phi(u)|}{u^2} du \\
 &= \left\{ \frac{\phi(u)}{u^2} \right\} \Big|_{\frac{1}{n}}^{\eta} - \int_{\frac{1}{n}}^{\eta} \left\{ \frac{-2}{u^3} \phi(u) \right\} du
 \end{aligned}$$

Since, $\phi(t) < \epsilon \cdot t$ then,

$$|I'_{1.2}| \leq \frac{1}{n^2} \phi(n) - \eta^2 \frac{1}{2} \left(\frac{1}{n} \right) + 2 \int_{\frac{1}{n}}^{\eta} \frac{\epsilon u}{u^3} du$$

$$\begin{aligned}
 \text{So, } |I'_{1.2}| &< \frac{\epsilon \eta}{n^2} - \frac{\eta^2 \epsilon}{n} + 2\epsilon \left(\frac{-1}{u} \Big|_{\frac{1}{n}}^{\eta} \right) \\
 &< \frac{\epsilon}{\eta} - n\epsilon + 2\epsilon \left(\eta - \frac{1}{\eta} \right) \\
 &< \frac{-\epsilon}{\eta} + n\epsilon \\
 &< \frac{\epsilon}{\eta} + 2n\epsilon
 \end{aligned}$$



$$|I'_{1.2}| < \epsilon n + 2n\epsilon$$

$$= 3n\epsilon \text{ Since, } \frac{1}{\eta} < n$$

$$\text{So, } |I'_{1.2}| < 3n\epsilon$$

Similarly,

$$I'_{1.3} = \int_{\eta}^{\delta} \frac{\sin^2\left(\frac{nu}{2}\right)}{u^2} \phi(u) du$$

$$|I'_{1.3}| \leq \int_{\eta}^{\delta} \frac{\sin^2\left(\frac{nu}{2}\right)}{u^2} |\phi(u)| du$$

$$\leq \frac{1}{\eta^2} \int_{\eta}^{\delta} |\phi(u)| du$$

$$= \frac{A}{\eta^2} \left(\because \frac{1}{u^2} \leq \frac{1}{\eta^2}, \forall u \in [\eta, \delta] \right)$$

$$\text{where, } A = \int_{\eta}^{\delta} |\phi(u)| du$$

$$\therefore |I'_{1.3}| < \frac{A}{\eta^2}.$$

$$\text{Now, } I_1 = \frac{2}{n\pi} \int_0^{\delta} \frac{\sin^2\left(\frac{nu}{2}\right)}{u^2} \phi(u) du = \frac{2}{n\pi} \left[I'_{1.1} + I'_{1.2} + I'_{1.3} \right]$$

$$|I_1| \leq \frac{2}{n\pi} \left[n \cdot \frac{\epsilon}{4} + 3n\epsilon + \frac{A}{\eta^2} \right]$$

$$= \frac{2}{\pi} \left[\frac{\epsilon}{4} + 3\epsilon + \frac{A}{\eta^2 n} \right]$$

So, $|I_1| \rightarrow 0$ as $n \rightarrow \infty$, ϵ is an arbitrary chosen positive number.

$$\therefore I_1 \rightarrow 0 \text{ as } n \rightarrow \infty$$

Then by equation no.(4),



$$\lim_{n \rightarrow \infty} [(\sigma_n f)(x) - f(x)] = 0$$

The Fourier series of $f(x)$ is $(C, 1)$ summable to the sum $f(x)$ i.e
The Fourier series of $f(x)$ is $(C, 1)$ summable to $f(x)$ almost everywhere.

Answer of Question No 5.

Uniqueness of Trigonometric Series:

Statement:

If two trigonometric series converges to the same sum in $(0, 2\pi)$ with possible exception of a finite no. of points , then correspondent coefficients of these series are equal. i.e. The series are identical.

Proof:

Let us consider two trigonometric series ,

$$\frac{1}{2}a'_0 + \sum_{n=1}^{\infty} (a'_n \cos nx + b'_n \sin nx) \quad (1)$$

$$\frac{1}{2}a''_0 + \sum_{n=1}^{\infty} (a''_n \cos nx + b''_n \sin nx) \quad (2)$$

defined on interval $(0, 2\pi)$. Suppose both the series converges to the same sum ,

$$f(x) = s \text{ in interval } (0, 2\pi)$$

except at finite no. of points. Then,

$$\frac{1}{2}(a'_0 - a''_0) + \sum_{n=1}^{\infty} \left\{ (a'_n - a''_n) \cos nx + (b'_n - b''_n) \sin nx \right\} \rightarrow 0 \text{ in } (0, 2\pi)$$

Let, $a_0 = a'_0 - a''_0$, $a_n = a'_n - a''_n$, $b_n = b'_n - b''_n$ Then,

$$\frac{1}{2}a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) \text{ converges to } 0 \text{ in } (0, 2\pi)$$



By Cantor's Lemma , we have,

$$(a_n \cos nx + b_n \sin nx) \rightarrow 0 \text{ as } n \rightarrow \infty \implies a_n \rightarrow 0 \text{ \& } b_n \rightarrow 0 \text{ as } n \rightarrow \infty.$$

Now,

$$F(x) = \frac{1}{4}a_0x^2 - \sum_{n=1}^{\infty} \frac{(a_n \cos nx + b_n \sin nx)}{n^2}$$

therefore, $F(x)$ is a continuous function of x in $[0, 2\pi]$. Now, by Riemann's first theorem , we have,

$$G(x, h) = \frac{F(x+2h) + F(x-2h) - 2F(x)}{4h^2} \rightarrow 0 \text{ as } h \rightarrow \infty \forall x \in (0, 2\pi)$$

\implies Second generalized derivative of $F(x)$ is zero. Since $F(x)$ is continuous and $a_n \rightarrow 0, b_n \rightarrow 0$ as $n \rightarrow \infty$. This implies that $F(x)$ is a linear function in $(0, 2\pi)$. i.e

$$F(x) = ax + b, \text{ where } a, b \in \mathbb{R}$$

$$\implies ax + b = \frac{1}{4}a_0x^2 - \sum_{n=1}^{\infty} \left(\frac{a_n \cos nx + b_n \sin nx}{n^2} \right)$$

$$\text{or, } \sum_{n=1}^{\infty} \left(\frac{a_n \cos nx + b_n \sin nx}{n^2} \right) = \frac{1}{4}a_0x^2 - ax - b \quad (3)$$

This series, $\sum_{n=1}^{\infty} \left(\frac{a_n \cos nx + b_n \sin nx}{n^2} \right)$ is a periodic function of period 2π .

$$\therefore \frac{1}{4}a_0x^2 - ax - b \text{ is also periodic with period } 2\pi. \implies a_0 = 0, a = 0.$$

$$\text{so, } \sum_{n=1}^{\infty} \left(\frac{a_n \cos nx + b_n \sin nx}{n^2} \right) = -b \quad (4)$$

Multiplying equation(4) by $\cos(mx)$ and integrating term by term in $(0, 2\pi)$, we have,

$$\begin{aligned} \sum_{n=1}^{\infty} \left\{ \int_0^{2\pi} \frac{a_n}{n^2} (\cos mx \cdot \cos nx) dx + \int_0^{2\pi} \frac{b_n}{n^2} (\cos mx \cdot \sin nx) dx \right\} &= -b \int_0^{2\pi} \cos mx dx \\ \implies \frac{a_m}{m^2} \times \pi &= 0 \end{aligned}$$



$$\implies a_m = 0$$

$$\implies a_n = 0$$

$$\implies a'_n - a''_n = 0$$

$$\implies a'_n = a''_n.$$

Multiplying equation(4) by $\sin(mx)$ and integrating term by term in $(0, 2\pi)$, we have,

$$\sum_{n=1}^{\infty} \left\{ \int_0^{2\pi} \frac{a_n}{n^2} (\sin mx \cdot \cos nx) dx + \int_0^{2\pi} \frac{b_n}{n^2} (\sin mx \cdot \sin nx) dx \right\} = -b \int_0^{2\pi} \sin mx dx$$

$$\implies \frac{b_m}{m^2} \times \pi = 0$$

$$\implies b_m = 0$$

$$\implies b_n = 0$$

$$\implies b'_n - b''_n = 0$$

$$\implies b'_n = b''_n.$$

This is the required proof of uniqueness of trigonometric series.