

Course 2BA1: Trinity Term 2003

Now an anticlockwise rotation about the origin through an angle of $\theta + \phi$ radians sends the point (x, y) , of the plane to the point (x', y') , and thus

$$\begin{aligned}x' &= x\cos(\theta + \phi) - y\sin(\theta + \phi) \\y' &= x\sin(\theta + \phi) + y\cos(\theta + \phi)\end{aligned}\tag{3}$$

But if we substitute the expressions for x and y in terms of x', y' and provided by equation (1) into equation (2), we find that

$$x' = x(\cos\theta\cos\phi - \sin\theta\sin\phi)$$

Remark

bounded, with at most finitely many points of discontinuity, local maxima and local minima in the interval $[- ,]$, and if

$$f(x) = \frac{1}{2} \lim_h$$

$$a_n = \frac{1}{n}$$

(The first of these identities may be verified by making the substitution $x \rightarrow -x$ and then interchanging the two limits of integration. The second and the third follow from the first on replacing $f(x)$ by

7.5 Fourier Series for General Periodic Functions

Let $f: \mathbb{R} \rightarrow \mathbb{R}$ be a periodic function whose period divides l , where l is some positive real number. Then $f(x + l) = f(x)$ for all real numbers x . Let

$$g(x) = f\left(\frac{x}{l}\right) \quad \text{so that} \quad f(x) = g\left(\frac{x}{l}\right).$$

Then $g: \mathbb{R} \rightarrow \mathbb{R}$ is a periodic function, and $g(x + l) = g(x)$ for all real numbers x . If the function f is sufficiently well-behaved (and, in particular, if the function f is bounded, with only finitely many local maxima and minima and points of discontinuity in any finite interval, and if $f(x)$ at each point of discontinuity is the average of the limits of $f(x + h)$ and $f(x - h)$ as h tends to zero from above) then the function g may be represented by a

This function is periodic, with period 1, and may be expanded as a Fourier series

$$f(x) = \frac{1}{2}$$

for each positive integer n , since $\cos 2n = 1$ and $\sin 2n = 0$ when

for all positive integers n . (This follows from equations (35) and (38) on

$$\begin{aligned}
 &= \frac{4\ell^2}{n^3-3}(1 - \cos n) = \frac{4\ell^2}{n^3-3}(1 - (-1)^n) \\
 &= \begin{cases} \frac{8\ell^2}{n^3-3} & \text{if } n \text{ is odd;} \\ 0 & \text{if } n \text{ is even.} \end{cases}
 \end{aligned}$$

Thus

$$f(x) = \sum_{\substack{n \text{ odd} \\ n > 0}} \frac{8\ell^2}{n^3}$$

for all non-negative integers n . (This follows from equations (35), (36) and (37) on replacing l by $2l$, and then using the fact that $\tilde{g}(-x) = \tilde{g}(x)$ for all real numbers x .)

Therefore every sufficiently well-behaved function $f: [0, l] \rightarrow \mathbb{R}$ may be represented in the form

$$f(x)$$

Thus

$$x = \frac{1}{2} - \sum_{\substack{n \text{ odd} \\ n > 0}} \frac{4}{n^2} \cos n \cdot x \quad \text{when } 0 \leq x \leq 1.$$

Remark The function \tilde{g} defined by

$$\tilde{g}(x) = \frac{1}{2} - \sum_{\substack{n \text{ odd} \\ n > 0}} \frac{4}{n^2} \cos n \cdot x$$

for all real numbers x is an even periodic function, with period equal to 2, which coincides with the function $\tilde{f}: [0, 1] \rightarrow \mathbb{R}$ on the interval $[0$

$\tilde{g}(x)$