

Reality Condition

$$f(x) = \sum_{n=-\infty}^{\infty} c_n e^{inx} \quad f(x) \in \mathbb{C}$$

$$c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) e^{-inx} dx \quad c_n \in \mathbb{C}$$

What about when $f(x) \in \mathbb{R}$?

Generally, $f(x) = f^{\mathbb{R}}(x) + i f^{\mathbb{I}}(x)$ but if $f(x) \in \mathbb{R}$ then $f(x) = f^{\mathbb{R}}(x)$. But:

$$c_n = -\frac{1}{2\pi} \int_{-\pi}^{\pi} \underset{\substack{\uparrow \\ \mathbb{R}}}{f(x)} \underset{\substack{\uparrow \\ \mathbb{C}}}{e^{-inx}} dx \Rightarrow \therefore c_n \in \mathbb{C}$$

Let's consider the complex conjugate of c_n .

$$c_n^* = \frac{1}{2\pi} \int_{-\pi}^{\pi} f^*(x) e^{inx} dx = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) e^{-i(-n)x} dx = c_{-n}$$

All of the negative n coefficients are defined by the complex conjugate of positive n .

\therefore for $f(x) \in \mathbb{R}$, we only need to specify positive n . All coefficients less than zero are not independent

This is called the reality condition.

Dirichlet Conditions

When does this equality hold? $f(x) = \sum_{n=-\infty}^{\infty} C_n e^{inx}$

★ period over interval 2π

★ single valued

★ finite number of extrema in the interval

★ finite number of discontinuities in the interval

★ integral of the absolute value is finite.

$$\int_{-\pi}^{\pi} |f(x)| dx < \infty.$$

If these conditions are met:

★ the series converges to $f(x)$ at all points where $f(x)$ is continuous.

★ Series converges to the midpoint between the values of $f(x)$ from the left & right at points of discontinuity.

Example 1 $f(x) = \frac{1}{1+e^{\sin x}}$

does this satisfy the fifth condition?

$$\frac{1}{1+e^{-1}} > \frac{1}{1+e^{\sin x}} > \frac{1}{1+e}$$

$$\frac{e}{e+1} > \frac{1}{1+e^{\sin x}} > \frac{1}{1+e} \Rightarrow \left| \frac{1}{1+e^{\sin x}} \right| < 1$$

$$\Rightarrow \int_{-\pi}^{\pi} 1 dx = 2\pi < \infty. \quad \checkmark$$

Example 2

$$f(x) = 1/x$$

$$\int_{-\pi}^{\pi} |1/x| dx = 2 \int_0^{\pi} \frac{1}{x} dx = [2 \ln(x)]_0^{\pi} = 2 \ln(\pi) - \ln(0) = 2 \ln(\infty) = \infty.$$

∴ dirichlet conditions not satisfied

Example 3

$$f(x) = 1/\sqrt{x}$$

$$\int_{-\pi}^{\pi} |1/\sqrt{x}| dx = 2 \int_0^{\pi} 1/\sqrt{x} dx = 2 [2x^{1/2}]_0^{\pi} = 4\sqrt{\pi}$$

Exercise 4.1

$$f(x) = \sin(\ln|x|) \quad -\pi \leq x \leq \pi$$

infinite no. of maxima in the interval. Fails!