

UNIT - I: Fourier Series

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Dirichlet's Conditions

A function $f(x)$ can be represented by a Fourier series if it satisfies Dirichlet's conditions:

- $f(x)$ is periodic.
- $f(x)$ has a finite number of discontinuities.
- $f(x)$ has a finite number of maxima and minima.
- The integral of $|f(x)|$ over a period is finite.

General Fourier Series

A periodic function $f(x)$ can be represented as:

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

where:

- a_0 is the average value.
- a_n and b_n are Fourier coefficients.

Odd and Even Functions

- Even function: $f(-x) = f(x)$ (contains only cosine terms).
- Odd function: $f(-x) = -f(x)$ (contains only sine terms).

Half-Range Fourier Series

- Half-range sine series: Represents odd extensions.
- Half-range cosine series: Represents even extensions.
- Used when the function is defined only on half the interval.

Change of Interval

To apply Fourier series to functions defined on different intervals, the function is scaled appropriately using:

$$x' = \frac{2\pi}{b-a} (x - a)$$

Parseval's Identity

Parseval's theorem states that the sum of the square of a function equals the sum of the squares of its Fourier coefficients:

$$\int_{-\pi}^{\pi} |f(x)|^2 dx = a_0^2 + \sum_{n=1}^{\infty} (a_n^2 + b_n^2)$$

