

Determining coefficient  $a_0$

$$f(t) = a_0 + \sum_{k=1}^{\infty} a_k \cos(kt) + \sum_{k=1}^{\infty} b_k \sin(kt)$$

Integrate over  $[0, 2\pi]$ :

$$\int_0^{2\pi} f(t) dt = a_0 \int_0^{2\pi} dt + \underbrace{\sum_{k=1}^{\infty} a_k \int_0^{2\pi} \cos(kt) dt + \sum_{k=1}^{\infty} b_k \int_0^{2\pi} \sin(kt) dt}_{\text{cancelled by orthogonality identities}}$$

Therefore

$$a_0 = \frac{\int_0^{2\pi} f(t) dt}{\int_0^{2\pi} dt} = \frac{1}{2\pi} \int_0^{2\pi} f(t) dt$$

i.e.  $a_0$  is the average value of  $f$  over  $[0, 2\pi]$ .

Determining coefficient  $a_l$  (for <sup>integer</sup>  $l > 0$ )

$$f(t) = a_0 + \sum_{k=1}^{\infty} a_k \cos(kt) + \sum_{k=1}^{\infty} b_k \sin(kt)$$

Multiply by  $\cos(lt)$  and integrate over  $[0, 2\pi]$

$$\int_0^{2\pi} f(t) \cos(lt) dt = \int_0^{2\pi} a_0 \cos(lt) dt + \sum_{k=1}^{\infty} a_k \int_0^{2\pi} \cos(kt) \cos(lt) dt + \sum_{k=1}^{\infty} b_k \int_0^{2\pi} \sin(kt) \cos(lt) dt$$

0 by orthogonality

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Use one more orthogonality identity

$$\int_0^{2\pi} \cos(kt) \cos(k't) dt = \begin{cases} 0 & \text{if } k \neq k' \\ \pi & \text{if } k = k' \end{cases}$$

$\therefore$  Only the  $k=l$  case of the summation survives. Rest are 0.

$$\text{Hence } \int_0^{2\pi} f(t) \cos(lt) dt = a_l \int_0^{2\pi} \cos^2(lt) dt = a_l \cdot \pi$$

$$\therefore a_l = \frac{1}{\pi} \int_0^{2\pi} f(t) \cos(lt) dt$$