## 第 12 章 e: 傅里叶级数

数学系 梁卓滨

2017-2018 学年 II





### **Outline**

1. 傅里叶级数的概念

2. 周期为 2π 的周期函数的傅里叶级数

3. 一般周期函数的傅里叶级数



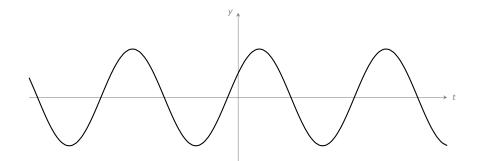
### We are here now...

1. 傅里叶级数的概念

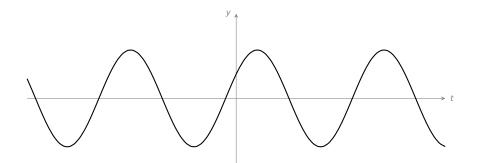
2. 周期为 2π 的周期函数的傅里叶级数

3. 一般周期函数的傅里叶级数

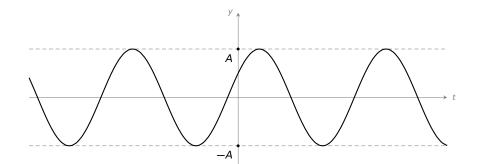
正弦函数  $y = A \sin(\omega t + \varphi)$ 



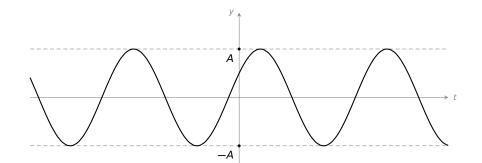
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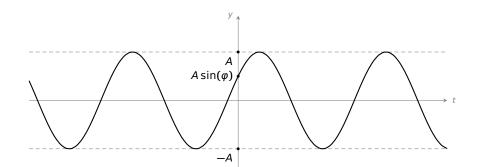
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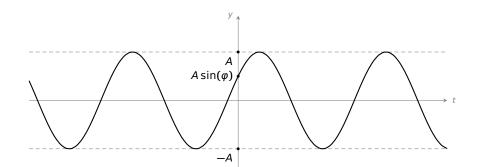
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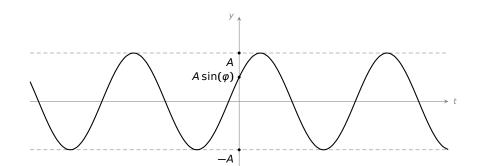


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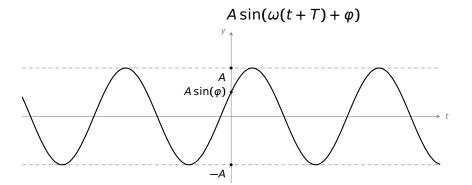
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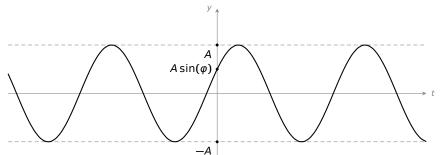
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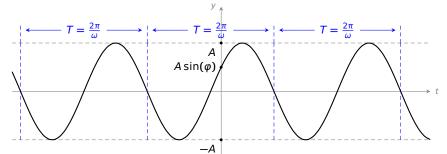
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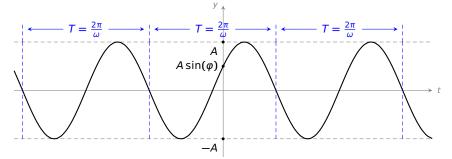
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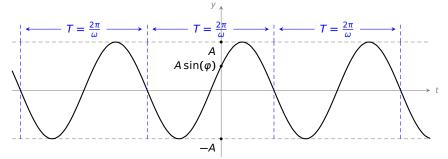
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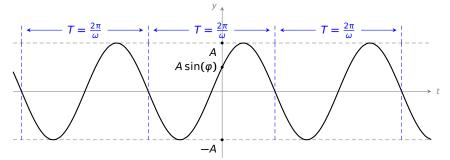
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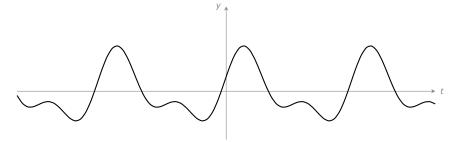
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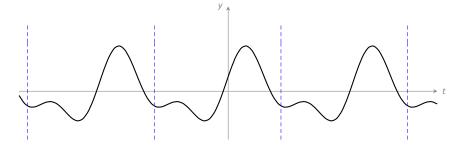


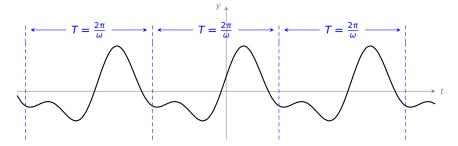
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然  $T = \frac{2\pi}{4}$  也是周期

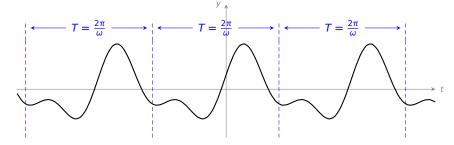








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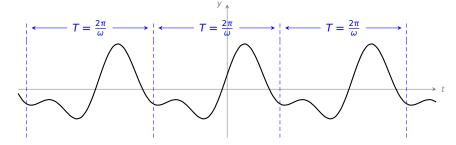


问题 是否有如下展开

$$f(t) = A_0 + \sum_{n=1}^{\infty} A_n \sin(n\omega t + \varphi_n)$$



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$$f(t) = A_0 + \sum_{n=1}^{\infty} A_n \sin(n\omega t + \varphi_n)$$

注 在电工学中,上述展开称为谐波分析; A<sub>0</sub> 称为直流分量;

 $A_n \sin(n\omega t + \varphi_n)$  称为 n 次谐波



设  $T = \frac{2\pi}{\omega} = 2l$ ,

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$$\Gamma \qquad n\pi t$$

$$= A_n \left[ \sin \varphi_n \cos \frac{n\pi t}{l} + \cos \varphi_n \sin \frac{n\pi t}{l} \right]$$

设 
$$T = \frac{2\pi}{\omega} = 2l$$
,故区间  $[-l, l]$  是  $f(t)$  的一个完整周期。

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$$=: a_n \cos \frac{1}{l} + b_n \sin \frac{1}{l}$$

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注意到 
$$\omega = \frac{\pi}{7}$$
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以下不妨先设周期  $T = 2\pi (l = \pi)$ 。 f(x) 的周期区间为  $[-\pi, \pi]$ ,



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注意到  $\omega = \frac{\pi}{l}$ ,所以

 $A_n \sin(n\omega t + \varphi_n) = A_n \sin(\frac{n\pi t}{t} + \varphi_n)$ 

$$\lim_{n\to\infty} (n\omega t + a)$$

的展开为

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### 性质 三角函数系

1,  $\cos x$ ,  $\sin x$ ,  $\cos 2x$ ,  $\sin 2x$ , ...,  $\cos nx$ ,  $\sin nx$ , ...

在区间  $[-\pi, \pi]$  上正交。

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在区间  $[-\pi, \pi]$  上正交。即上述任意两个相异函数的乘积,在  $[-\pi, \pi]$  上的积分为零:

$$\int_{-\pi}^{\pi} \cos nx dx = 0, \qquad \int_{-\pi}^{\pi} \sin nx dx = 0 \qquad (n = 1, 2, 3, \dots)$$

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另外

$$\int_{-\pi}^{\pi} \sin^2 nx dx = \int_{-\pi}^{\pi} \cos^2 nx dx = \pi \qquad (n = 1, 2, 3, \dots)$$



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

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx \qquad (n = 0, 1, 2, 3, \dots)$$

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$$= \int_{-\pi}^{\pi} a_n \cos nx \cdot \cos nx dx = \pi a_n$$

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"形式推导" (2) 当  $n = 1, 2, 3, \cdots$  时,

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# 定义 f(x) 的傅里叶级数定义为

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问题 何时成立 
$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} \left( a_n \cos nx + b_n \sin nx \right)$$
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定理(收敛定理,狄利克雷充分条件)

- 1. 在一个周期内连续或只有有限个第一类间断点;
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当 x 是 f(x) 的连续点时,

• 当 $x \in f(x)$ 的间断点时,

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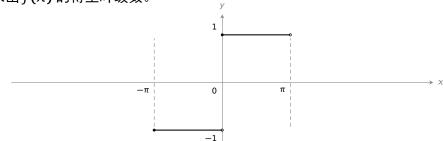
$$\frac{1}{2} \Big[ f(x^{-}) + f(x^{+}) \Big] = \frac{a_0}{2} + \sum_{n=1}^{\infty} \Big( a_n \cos nx + b_n \sin nx \Big)$$

$$f(x) = \begin{cases} -1, & -\pi \le x < 0, \\ 1, & 0 \le x < \pi. \end{cases}$$

求出f(x)的傅里叶级数。

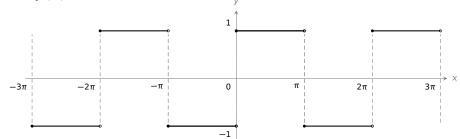
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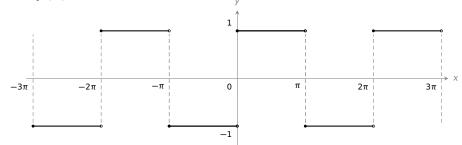
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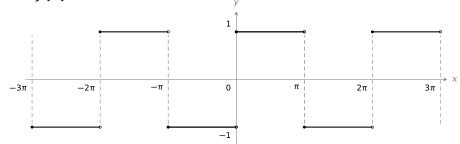
解 计算傅里叶系数如下:

 $a_n$ 



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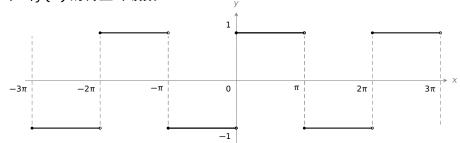
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解 计算傅里叶系数如下:

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx \xrightarrow{\text{fight}} 0$$



$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx \xrightarrow{\frac{6}{3}} 0,$$

 $b_n$ 

$$\alpha_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx \xrightarrow{\frac{6}{\pi} \text{ med}} 0,$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$$

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$$2 \cos nx \Big|_{0}^{\pi}$$

$$= \frac{2}{\pi} \cdot (-1) \cdot \frac{\cos nx}{n} \Big|_{0}^{\pi}$$



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$$= \left\{ \begin{array}{c} n = 1, 3, 5, \cdots \\ n = 2, 4, 6, \cdots . \end{array} \right.$$



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第 12 草 e: 傅里叶级数

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所以傅里叶级数为

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別な時 単 作 数 数 次 
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$$= \frac{4}{\pi} \left[ \sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \cdots \right]$$

收敛定理分析可知:

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(显然,可直接看出当 $x = n\pi$ 时傅里叶级数的值为0)

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• 当  $x \neq n\pi$  时,是 f 的连续点,此时

$$f(x) = \frac{4}{\pi} \left[ \sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \cdots \right]$$

• 当  $x = n\pi$  是,是 f 的间断点,此时

$$\frac{4}{\pi} \left[ \sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \cdots \right] = \frac{1}{2} \left[ f(x^{-}) + f(x^{+}) \right] = 0$$
(显然,可直接看出当  $x = n\pi$  时傅里叶级数的值为 0)

$$1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} - \frac{1}{11} + \dots = \frac{\pi}{4}$$



• 当  $x \neq n\pi$  时,是 f 的连续点,此时

注 1f(x) 的傅里叶级数是  $\frac{4}{\pi} \left[ \sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \cdots \right]$ , 利用

 $\frac{4}{\pi} \left[ \sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \cdots \right] = \frac{1}{2} \left[ f(x^{-}) + f(x^{+}) \right] = 0$ 

$$f(x) = \frac{4}{\pi} \left[ \sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \dots \right]$$

• 当  $x = n\pi$  是,是 f 的间断点,此时

收敛定理分析可知:

(显然,可直接看出当 
$$x = n\pi$$
 时傅里叶级数的值为 0) 注 2 取  $x = \frac{\pi}{2}$ ,可得到

 $1 - \frac{1}{2} + \frac{1}{5} - \frac{1}{7} + \frac{1}{0} - \frac{1}{11} + \dots = \frac{\pi}{4}$ 

注 4 奇函数 f(x) 的傅里叶级数是  $\sum_{n=1}^{\infty} b_n \sin nx$ 

$$\frac{4}{\pi} \left[ \sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \cdots \right]$$

$$\frac{4}{\pi} \left[ \sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \dots \right] = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{2n-1} \sin[(2n-1)x]$$

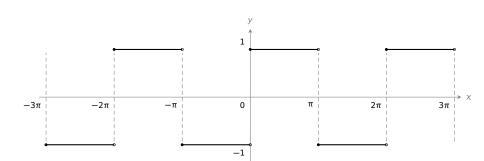
$$\frac{4}{\pi} \left[ \sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \dots \right] = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{2n-1} \sin[(2n-1)x]$$

$$\frac{4}{\pi} \sum_{n=1}^{N} \frac{1}{2n-1} \sin[(2n-1)x]$$



$$\frac{4}{\pi} \left[ \sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \dots \right] = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{2n-1} \sin[(2n-1)x]$$

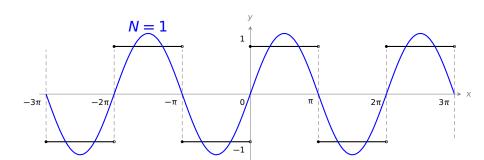
$$\frac{4}{\pi} \sum_{n=1}^{N} \frac{1}{2n-1} \sin[(2n-1)x]$$





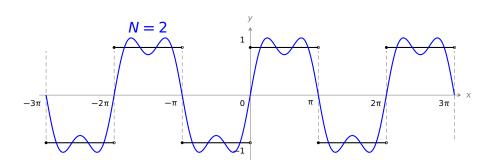
$$\frac{4}{\pi} \left[ \sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \dots \right] = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{2n-1} \sin[(2n-1)x]$$

$$\frac{4}{\pi} \sum_{n=1}^{N} \frac{1}{2n-1} \sin[(2n-1)x]$$



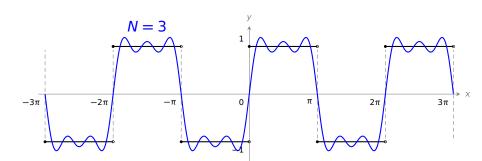
$$\frac{4}{\pi} \left[ \sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \dots \right] = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{2n-1} \sin[(2n-1)x]$$

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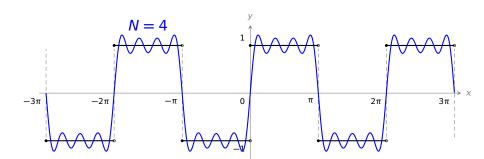
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$$\frac{4}{\pi} \sum_{n=1}^{N} \frac{1}{2n-1} \sin[(2n-1)x]$$



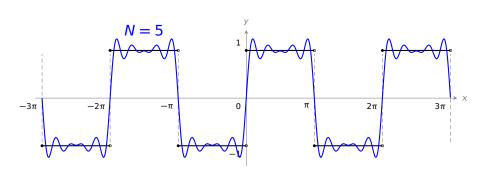
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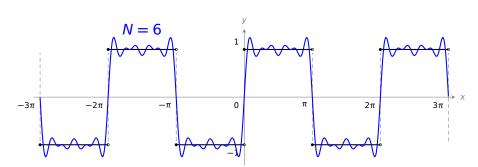
$$\frac{4}{\pi} \sum_{n=1}^{N} \frac{1}{2n-1} \sin[(2n-1)x]$$





$$\frac{4}{\pi} \left[ \sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \dots \right] = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{2n-1} \sin[(2n-1)x]$$

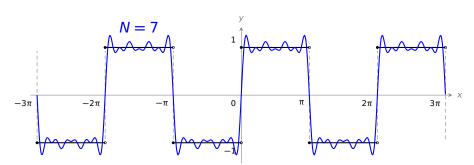
$$\frac{4}{\pi} \sum_{n=1}^{N} \frac{1}{2n-1} \sin[(2n-1)x]$$





$$\frac{4}{\pi} \left[ \sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \dots \right] = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{2n-1} \sin[(2n-1)x]$$

$$\frac{4}{\pi} \sum_{n=1}^{N} \frac{1}{2n-1} \sin[(2n-1)x]$$

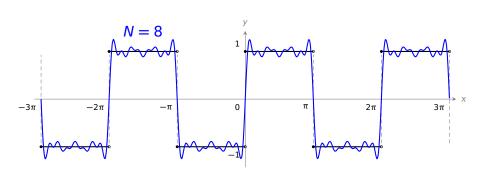




$$\frac{4}{\pi} \left[ \sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \dots \right] = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{2n-1} \sin[(2n-1)x]$$

考虑部分和

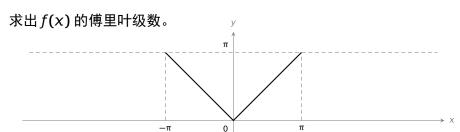
$$\frac{4}{\pi} \sum_{n=1}^{N} \frac{1}{2n-1} \sin[(2n-1)x]$$



$$f(x) = |x|$$

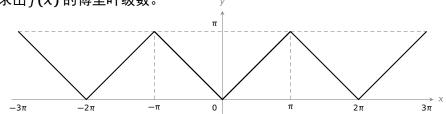
求出f(x)的傅里叶级数。

$$f(x) = |x|$$



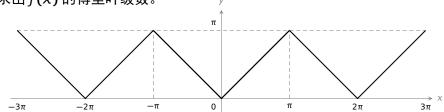
$$f(x) = |x|$$

求出f(x)的傅里叶级数。



$$f(x) = |x|$$

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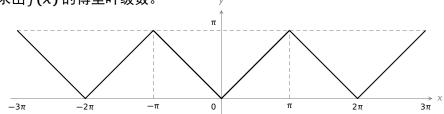


#### 解 计算傅里叶系数如下:

 $b_n$ 

$$f(x) = |x|$$

求出f(x)的傅里叶级数。



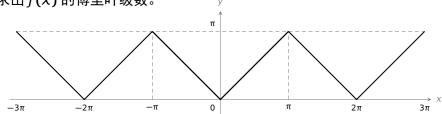
#### 解 计算傅里叶系数如下:

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$$



$$f(x) = |x|$$

求出 f(x) 的傅里叶级数。



#### 解 计算傅里叶系数如下:

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\text{fight}} 0$$



$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\frac{\Phi(M)}{\pi}} 0,$$

$$a_n =$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\frac{6}{3}} 0,$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\text{fight}} 0,$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) \cos nx dx$$



$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\frac{6}{3}} 0,$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} x \cos nx dx$$



$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\frac{6}{3}} 0,$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} x \cos nx dx$$
$$= \frac{2}{n\pi} \int_{0}^{\pi} x d \sin nx$$



$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\frac{6}{3}} 0,$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} x \cos nx dx$$
$$= \frac{2}{n\pi} \int_{0}^{\pi} x d \sin nx = \frac{2}{n\pi} \left[ x \sin nx \right]_{0}^{\pi} - \int_{0}^{\pi} \sin nx dx$$

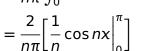




$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\frac{6}{3}} 0,$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} x \cos nx dx$$

$$= \frac{2}{n\pi} \int_{0}^{\pi} x d \sin nx = \frac{2}{n\pi} \left[ x \sin nx \Big|_{0}^{\pi} - \int_{0}^{\pi} \sin nx dx \right]$$
2 \( \Gamma 1 \)



$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\frac{6}{3}} 0,$$

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$$= \frac{2}{n\pi} \int_0^{\pi} x d \sin nx = \frac{2}{n\pi} \left[ x \sin nx \Big|_0^{\pi} - \int_0^{\pi} \sin nx dx \right]$$
$$= \frac{2}{n\pi} \left[ \frac{1}{n} \cos nx \Big|_0^{\pi} \right] = \frac{2}{n^2 \pi} \left[ (-1)^n - 1 \right]$$



$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\frac{6}{3}} 0,$$

$$a_{n} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} x \cos nx dx$$

$$\int_{-\pi}^{\pi} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{1}{\pi} \int_{0}^{\pi} f(x) \cos nx dx = \frac{1}{\pi} \int_{0}^{\pi} x \cos nx dx$$
$$= \frac{2}{n\pi} \int_{0}^{\pi} x d \sin nx = \frac{2}{n\pi} \left[ x \sin nx \right]_{0}^{\pi} - \int_{0}^{\pi} \sin nx dx$$

 $= \frac{2}{n\pi} \left[ \frac{1}{n} \cos nx \Big|_{0}^{n} \right] = \frac{2}{n^{2}\pi} \left[ (-1)^{n} - 1 \right] = \begin{cases} n = 1, 3, 5, \dots \\ n = 2, 4, 6, \dots \end{cases}$ 



$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\frac{6}{3}} 0,$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} x \cos nx dx$$

$$\pi \int_{-\pi}^{\pi} \pi \int_{0}^{\pi} x d \sin nx = \frac{2}{n\pi} \left[ x \sin nx \Big|_{0}^{\pi} - \int_{0}^{\pi} \sin nx dx \right]$$

$$= \frac{2}{n\pi} \left[ \frac{1}{n} \cos nx \Big|_{0}^{\pi} \right] = \frac{2}{n^{2}\pi} \left[ (-1)^{n} - 1 \right] = \begin{cases} -\frac{4}{n^{2}\pi}, & n = 1, 3, 5, \dots \\ n = 2, 4, 6, \dots \end{cases}$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\text{fight}} 0,$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} x \cos nx dx$$

$$f_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{1}{\pi} \int_{0}^{\pi} f(x) \cos nx dx = \frac{1}{\pi} \int_{0}^{\pi} x \cos nx dx$$
$$= \frac{2}{n\pi} \int_{0}^{\pi} x d \sin nx = \frac{2}{n\pi} \left[ x \sin nx \Big|_{0}^{\pi} - \int_{0}^{\pi} \sin nx dx \right]$$

 $= \frac{2}{n\pi} \left[ \frac{1}{n} \cos nx \Big|_{0}^{\pi} \right] = \frac{2}{n^{2}\pi} \left[ (-1)^{n} - 1 \right] = \begin{cases} -\frac{4}{n^{2}\pi}, & n = 1, 3, 5, \cdots \\ 0, & n = 2, 4, 6, \cdots \end{cases}$ 



$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\text{fight}} 0,$$

$$a_{n} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} x \cos nx dx$$

$$= \frac{2}{n\pi} \int_0^{\pi} x d\sin nx = \frac{2}{n\pi} \left[ x \sin nx \Big|_0^{\pi} - \int_0^{\pi} \sin nx dx \right]$$

$$n\pi \int_{0}^{\pi} n\pi \left[ \frac{1}{n} \cos nx \right]_{0}^{\pi} = \frac{2}{n^{2}\pi} \left[ (-1)^{n} - 1 \right] = \begin{cases} -\frac{4}{n^{2}\pi}, & n = 1, 3, 5, \dots \\ 0, & n = 2, 4, 6, \dots \end{cases}$$

 $a_0$ 

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\text{fight}} 0,$$

$$a_{n} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} x \cos nx dx$$

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$$= \frac{2}{n\pi} \left[ \frac{1}{n} \cos nx \Big|_0^{\pi} \right] = \frac{2}{n^2 \pi} \left[ (-1)^n - 1 \right] = \begin{cases} -\frac{4}{n^2 \pi}, & n = 1, \\ 0, & n = 2, \end{cases}$$

$$= \frac{2}{n\pi} \left[ \frac{1}{n} \cos nx \Big|_{0}^{\pi} \right] = \frac{2}{n^{2}\pi} \left[ (-1)^{n} - 1 \right] = \begin{cases} -\frac{4}{n^{2}\pi}, & n = 1, 3, 5, \dots \\ 0, & n = 2, 4, 6, \dots \end{cases}$$

$$a_{0} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\text{fight}} 0,$$

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$$\pi \int_{-\pi}^{\pi} \pi \int_{0}^{\pi} \pi \int_{0}^{\pi} \pi \int_{0}^{\pi} \pi \int_{0}^{\pi} \pi \int_{0}^{\pi} \sin nx dx$$

$$= \frac{2}{n\pi} \int_{0}^{\pi} x d \sin nx = \frac{2}{n\pi} \left[ x \sin nx \Big|_{0}^{\pi} - \int_{0}^{\pi} \sin nx dx \right]$$

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$$n\pi \int_{0}^{\pi} n\pi \int_{0}^{\pi} n\pi \int_{0}^{\pi} \int_{0}^{\pi} \int_{0}^{\pi} \int_{0}^{\pi} \left[ (-1)^{n} - 1 \right] = \begin{cases} -\frac{4}{n^{2}\pi}, & n = 1, 3, 5, \dots \\ 0, & n = 2, 4, 6, \dots \end{cases}$$

$$a_{0} = \frac{1}{\pi} \int_{0}^{\pi} f(x) dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) dx$$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) dx$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\text{fight}} 0,$$

$$a_{n} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} x \cos nx dx$$

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$$= \frac{1}{n\pi} \int_{0}^{\pi} x d \sin nx = \frac{1}{n\pi} \left[ x \sin nx \Big|_{0}^{\pi} - \int_{0}^{\pi} \sin nx dx \right]$$

$$= \frac{2}{n\pi} \left[ \frac{1}{n} \cos nx \Big|_{0}^{\pi} \right] = \frac{2}{n^{2}\pi} \left[ (-1)^{n} - 1 \right] = \begin{cases} -\frac{4}{n^{2}\pi}, & n = 1, 3, 5, \dots \\ 0, & n = 2, 4, 6, \dots \end{cases}$$

$$\alpha_{0} = \frac{1}{n\pi} \int_{0}^{\pi} f(x) dx = \frac{2}{n\pi} \int_{0}^{\pi} f(x) dx = \frac{2}{n\pi} \int_{0}^{\pi} x dx$$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) dx = \frac{2}{\pi} \int_{0}^{\pi} x dx$$



$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\text{fight}} 0,$$

$$a_{n} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} x \cos nx dx$$

$$= \frac{2}{n\pi} \int_{0}^{\pi} x d \sin nx = \frac{2}{n\pi} \left[ x \sin nx \Big|_{0}^{\pi} - \int_{0}^{\pi} \sin nx dx \right]$$

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$$\alpha_{0} = \frac{1}{\pi} \int_{0}^{\pi} f(x) dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) dx = \frac{2}{\pi} \int_{0}^{\pi} x dx = \frac{2}{\pi} \cdot \frac{1}{2} x^{2} \Big|_{0}^{\pi}$$

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$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\text{fight}} 0,$$

$$a_{n} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_{0}^{\pi} x \cos nx dx$$

$$a_n = -\frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = -\frac{1}{\pi} \int_{0}^{\pi} f(x) \cos nx dx = -\frac{1}{\pi} \int_{0}^{\pi} x \cos nx dx$$

$$= -\frac{2}{n\pi} \int_{0}^{\pi} x d \sin nx = -\frac{2}{n\pi} \left[ x \sin nx \right]_{0}^{\pi} - \int_{0}^{\pi} \sin nx dx$$

 $= \frac{2}{n\pi} \left[ \frac{1}{n} \cos nx \Big|_{0}^{\pi} \right] = \frac{2}{n^{2}\pi} \left[ (-1)^{n} - 1 \right] = \begin{cases} -\frac{4}{n^{2}\pi}, & n = 1, 3, 5, \cdots \\ 0, & n = 2, 4, 6, \cdots \end{cases}$   $a_{0} = \frac{1}{\pi} \int_{0}^{\pi} f(x) dx = \frac{2}{\pi} \int_{0}^{\pi} f(x) dx = \frac{2}{\pi} \int_{0}^{\pi} x dx = \frac{2}{\pi} \cdot \frac{1}{2} x^{2} \Big|_{0}^{\pi} = \pi.$ 

**● 整布大寺** 

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\text{fight}} 0,$$

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所以傅里叶级数为

$$\frac{a_0}{2} + \sum_{n=0}^{\infty} a_n \cos nx$$



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$$\pi \int_{-\pi}$$
  $\pi \int_{0}$   $\pi \int_{0}$   $\pi \int_{0}$   $\pi 2 \mid_{0}$    
所以傅里叶级数为
$$\frac{a_{0}}{2} + \sum_{n=0}^{\infty} a_{n} \cos nx = \frac{\pi}{2} - \frac{4}{\pi} \left[ \cos x + \frac{1}{3^{2}} \cos 3x + \frac{1}{5^{2}} \cos 5x + \cdots \right]$$



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又因为f(x)是连续函数,

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$$1 + \frac{1}{3^2} + \frac{1}{5^2} + \frac{1}{7^2} + \dots = \frac{\pi^2}{8}$$

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注 3 偶函数 f(x) 的傅里叶级数是  $\frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx$ 



$$\frac{\pi}{2} - \frac{4}{\pi} \left[ \cos x + \frac{1}{3^2} \cos 3x + \frac{1}{5^2} \cos 5x + \cdots \right]$$

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考虑部分和

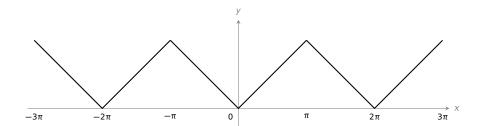
$$\frac{\pi}{2} - \frac{4}{\pi} \sum_{i=1}^{N} \frac{1}{(2n-1)^2} \cos[(2n-1)x]$$



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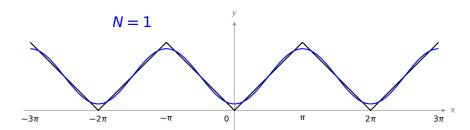
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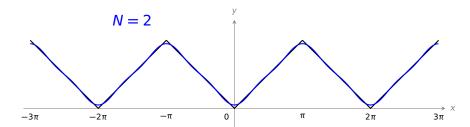
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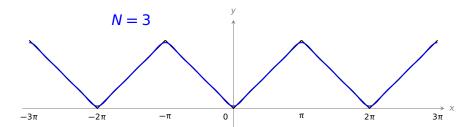
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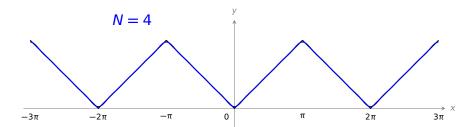
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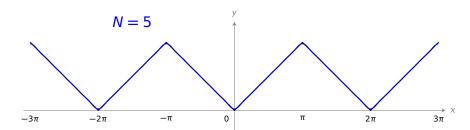
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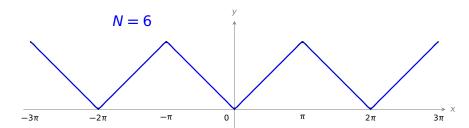
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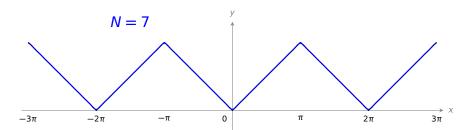
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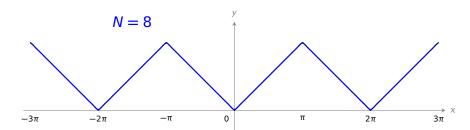
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证明(1)假设ƒ为奇函数,则

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx \xrightarrow{\frac{4\pi}{3}} 0$$

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证明 (1) 假设 f 为奇函数,则

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$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \xrightarrow{\frac{6}{4}} \frac{2}{\pi} \int_{0}^{\pi} f(x) \sin nx dx$$

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证明 (2) 假设 f 为偶函数,则

$$b_n =$$

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$$1 \int_{-\pi}^{\pi} f(x) \sin nx dx$$

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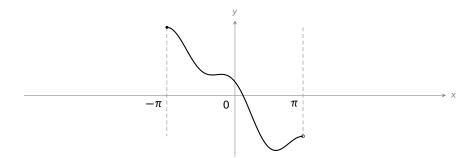
证明 (2) 假设f 为偶函数,则

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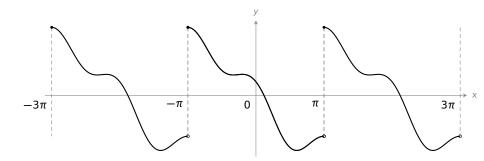
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设 f(x) 是定义在区间  $[-\pi, \pi)$ (或  $(-\pi, \pi]$ )上的函数,可以对其进行周期延拓,从而得到定义在  $\mathbb{R}$  上的周期函数

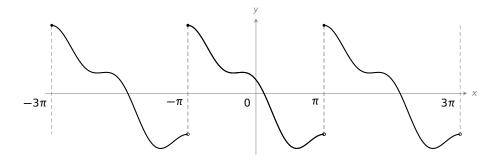
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延拓后的周期函数任然记为 f(x),此时可以进行傅里叶展开。



设 f(x) 是定义在区间  $(0, \pi]$  上的函数,可以对其进行奇延拓,从而得到定义在  $\mathbb{R}$  上的周期奇函数。

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奇延拓步骤:

定义f(0) = 0

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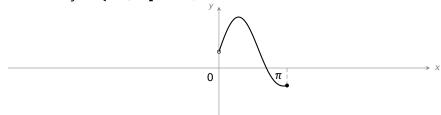
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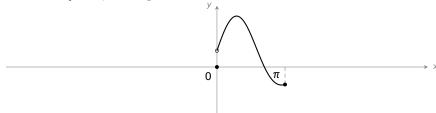
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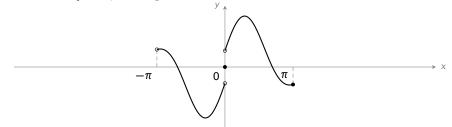


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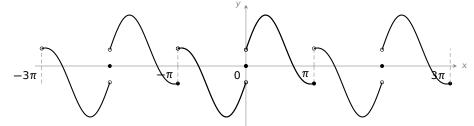


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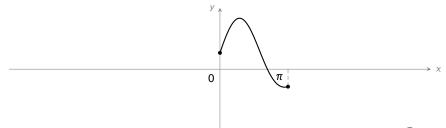
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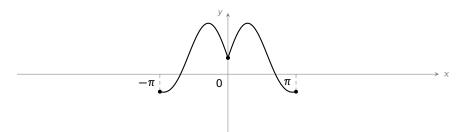
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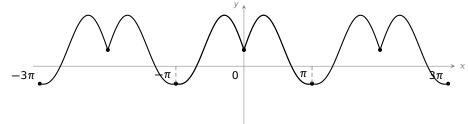
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### We are here now...

1. 傅里叶级数的概念

2. 周期为 2π 的周期函数的傅里叶级数

3. 一般周期函数的傅里叶级数



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$$x = \frac{l}{\pi}z \quad 1 \quad \int_{-\pi}^{l} f(z) dz = \frac{1}{\pi} \int_{-\pi}^{\pi} f(\frac{l}{\pi}z) \cos nz dz$$

$$\frac{x=\frac{l}{\pi}z}{\pi}\frac{1}{\pi}\int_{-l}^{l}f(x)\cos\frac{n\pi x}{l}d(\frac{\pi}{l}x)=\frac{1}{l}\int_{-l}^{l}f(x)\cos\frac{n\pi x}{l}dx,$$

 $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} g(z) \sin nz dz$ 



既然 
$$f(\frac{l}{\pi}x) = g(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} \left(a_n \cos nx + b_n \sin nx\right)$$

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

$$a_{n} = \frac{1}{\pi} \int_{-\pi}^{\pi} g(z) \cos nz dz = \frac{1}{\pi} \int_{-\pi}^{\pi} f(\frac{l}{\pi}z) \cos nz dz$$

$$\frac{x = \frac{l}{\pi}z}{\pi} \frac{1}{\pi} \int_{-l}^{l} f(x) \cos \frac{n\pi x}{l} d(\frac{\pi}{l}x) = \frac{1}{l} \int_{-l}^{l} f(x) \cos \frac{n\pi x}{l} dx,$$

$$b_{n} = \frac{1}{\pi} \int_{-\pi}^{\pi} g(z) \sin nz dz = \frac{1}{\pi} \int_{-\pi}^{\pi} f(\frac{l}{\pi}z) \sin nz dz$$



既然 
$$f(\frac{l}{\pi}x) = g(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} \left(a_n \cos nx + b_n \sin nx\right)$$

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

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$$\frac{x = \frac{l}{\pi} z}{\pi} \frac{1}{\pi} \int_{-l}^{l} f(x) \cos \frac{n\pi x}{l} d(\frac{\pi}{l} x) = \frac{1}{l} \int_{-l}^{l} f(x) \cos \frac{n\pi x}{l} dx,$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} g(z) \sin nz dz = \frac{1}{\pi} \int_{-\pi}^{\pi} f(\frac{l}{\pi} z) \sin nz dz$$





既然 
$$f(\frac{l}{\pi}x) = g(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} \left( a_n \cos nx + b_n \sin nx \right)$$

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

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} g(z) \cos nz dz = \frac{1}{\pi} \int_{-\pi}^{\pi} f(\frac{l}{\pi}z) \cos nz dz$$

$$\frac{x = \frac{1}{\pi} \int_{-\pi}^{\pi} g(z) \cos nz dz = \frac{1}{\pi} \int_{-\pi}^{\pi} f(\frac{\pi}{\pi}z) \cos nz dz}{\int_{-\pi}^{\pi} f(x) \cos \frac{n\pi x}{l} d(\frac{\pi}{l}x) = \frac{1}{l} \int_{-\pi}^{l} f(x) \cos \frac{n\pi x}{l} dx,$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} g(z) \sin nz dz = \frac{1}{\pi} \int_{-\pi}^{\pi} f(\frac{l}{\pi}z) \sin nz dz$$

$$\frac{x = \frac{l}{\pi}z}{\pi} \frac{1}{\pi} \int f(x) \sin \frac{n\pi x}{l}$$



既然

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

所以

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

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} g(z) \cos nz dz = \frac{1}{\pi} \int_{-\pi}^{\pi} f(\frac{l}{\pi}z) \cos nz dz$$

$$\frac{x = \frac{l}{\pi} z}{m} \frac{1}{\pi} \int_{-l}^{l} f(x) \cos \frac{n \pi x}{l} d(\frac{\pi}{l} x) = \frac{1}{l} \int_{-l}^{l} f(x) \cos \frac{n \pi x}{l} dx,$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} g(z) \sin nz dz = \frac{1}{\pi} \int_{-\pi}^{\pi} f(\frac{l}{\pi}z) \sin nz dz$$

$$\frac{x = \frac{l}{\pi}z}{m} \frac{1}{\pi} \int f(x) \sin \frac{n\pi x}{l} d(\frac{\pi}{l}x)$$



既然

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

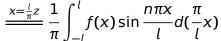
所以

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

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} g(z) \cos nz dz = \frac{1}{\pi} \int_{-\pi}^{\pi} f(\frac{l}{\pi}z) \cos nz dz$$

$$\frac{x = \frac{l}{\pi} z}{\pi} \frac{1}{\pi} \int_{-l}^{l} f(x) \cos \frac{n\pi x}{l} d(\frac{\pi}{l} x) = \frac{1}{l} \int_{-l}^{l} f(x) \cos \frac{n\pi x}{l} dx,$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} g(z) \sin nz dz = \frac{1}{\pi} \int_{-\pi}^{\pi} f(\frac{l}{\pi}z) \sin nz dz$$





既然  $f(\frac{l}{\pi}x) = g(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} \left( a_n \cos nx + b_n \sin nx \right)$ 

所以
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其中

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$$\frac{x = \frac{l}{\pi}z}{\pi} \frac{1}{\pi} \int_{-l}^{l} f(x) \cos \frac{n\pi x}{l} d(\frac{\pi}{l}x) = \frac{1}{l} \int_{-l}^{l} f(x) \cos \frac{n\pi x}{l} dx,$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} g(z) \sin nz dz = \frac{1}{\pi} \int_{-\pi}^{\pi} f(\frac{l}{\pi}z) \sin nz dz$$

 $\frac{x=\frac{l}{\pi}z}{\pi} \frac{1}{\pi} \int_{-L}^{L} f(x) \sin \frac{n\pi x}{L} d(\frac{\pi}{L}x) = \frac{1}{L} \int_{-L}^{L} f(x) \sin \frac{n\pi x}{L} dx.$ 





## 更多内容

傅里叶变换在工程中有许多应用,更多内容可以浏览在"Stanford Engineering Everywhere"中的课程"The Fourier Transform and Its Applications",讲义在这里。

