1. Let
$$f(x) = \begin{cases} 0, & -\pi < x < -\frac{\pi}{2} \\ 2, & -\frac{\pi}{2} \le 2 < \frac{\pi}{2} \\ 0, & \frac{\pi}{2} \le x < \pi \end{cases}$$

(a) Find the Fourier series of f.

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

$$= \frac{1}{\pi} \left[\int_{-\pi}^{-\frac{\pi}{2}} 0dx + \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} 2dx + \int_{\frac{\pi}{2}}^{\pi} 0dx \right]$$

$$= \frac{1}{\pi} \left[2\pi \right]$$

$$= 2$$

$$b_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(kx) dx$$
$$= \frac{2}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \sin(kx) dx$$
$$= 0 \quad [\sin \text{ is odd}]$$

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

$$= \frac{2}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos(kx) dx$$

$$= \frac{2}{k\pi} \left[\sin(kx) \right]_{-\frac{\pi}{2}}^{\frac{\pi}{2}}$$

$$= \frac{2}{k\pi} \left[2 \sin\left(\frac{k\pi}{2}\right) \right]$$

$$= \frac{4}{k\pi} \sin\left(\frac{k\pi}{2}\right)$$

This is 0 for even elements, and alternating between 1 and -1 for odd elements.

Therefore the Fourier polynomial (for the non-zero terms) is

$$1 + \sum_{l=1}^{\infty} \left[\frac{4(-1)^l}{(2l+1)\pi} \cos((2l+1)x) \right]$$

(b) Determine if the Fourier series in part (a) converges. If it does converge, what are the values to which it converges (on $[-\pi, \pi]$).

The function is continuous on its partitions (they are constant functions), so by the theorem the polynomial converges to f(x) on the continuous intervals. On the discontinuities, it converges to 0 at $\frac{\pi}{2}$ and $\frac{-\pi}{2}$ from the Fundemental theorem, and to 0 at π and $-\pi$.

(c) Use symbolic algebra software to sketch f(x) and its 4^{th} degree Fourier polynomial over the interval $[-3\pi, 3\pi]$.



2. (a) Find the Fourier series of the function f(x) defined by $f(x) = \begin{cases} 0 & , -\pi \le x < 0 \\ x & , 0 \le x < \pi \end{cases}$ and extended from this with period 2π to all of \mathbb{R} .

If this Fourier series converges describe the function to which it converges.

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

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} f(x) dx + \int_{0}^{\pi} f(x) dx \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} f(x) dx + \int_{0}^{\pi} f(x) dx \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} 0 dx + \int_{0}^{\pi} x \sin(kx) dx \right]$$

$$= \frac{1}{\pi} \left[\frac{1}{2} \left[x^{2} \right]_{0}^{\pi} \right]$$

$$= \frac{\pi}{2}$$

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

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} 0 dx + \int_{0}^{\pi} x \cos(kx) dx \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} 0 dx + \int_{0}^{\pi} x \cos(kx) dx \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} 0 dx + \int_{0}^{\pi} x \cos(kx) dx \right]$$

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$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} 0 dx + \int_{0}^{\pi} x \cos(kx) dx \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{0} 0 dx + \int_{0}^{\pi} x \cos(kx) dx \right]$$
Therefore the Fourier series of f is
$$f(x) = \frac{\pi}{4} + \sum_{k=1}^{\infty} \left[\frac{(-1)^{k} - 1}{k^{2}\pi} \cos(kx) + \frac{(-1)^{k+1}}{k} \sin(kx) \right]$$

$$= -\frac{1}{k\pi} \left[\int_{0}^{\pi} \sin(kx) dx \right]$$

Since f is piecewise very smooth (0, x are infinitely differentiable), the series converges to f on $(-\pi, \pi)$ and on both endpoints, it converges to $\frac{\pi}{2}$.

(b) Using the series from part (a) show that

 $= \frac{1}{k^2 \pi} \Big[\cos(kx) \Big]_0^{\pi}$

 $=\frac{(-1)^{-k}-1}{k^2\pi}$

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

$$F(0) = \frac{\pi}{4} + \sum_{k=1}^{\infty} \left[\frac{(-1)^k - 1}{k^2 \pi} \right]$$

$$\frac{\pi}{4} = \sum_{k=1}^{\infty} \left[\frac{2}{(2k-1)^2 \pi} \right]$$

$$\frac{\pi^2}{8} = \sum_{k=1}^{\infty} \frac{1}{(2k-1)^2}$$

3. Find the Fourier series for the restriction of the function f(x) = 3+3x to each of the following intervals, [a, b]. If the Fourier series converges, to what values will the series converge at the end points?

(a)
$$[a, b] = [-\pi, \pi]$$

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

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} 3 + 3x dx$$

$$= \frac{1}{\pi} \left[6\pi + \frac{3}{2} \left[x^2 \right]_{-\pi}^{\pi} \right]$$

$$= \frac{1}{\pi} \left[6\pi + 0 \right]$$

$$= 6$$

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

$$= \frac{3}{\pi} \left[\int_{-\pi}^{\pi} \sin(kx) dx + \int_{-\pi}^{\pi} x \sin(kx) dx \right]$$

$$= \frac{6}{\pi} \left[\int_{0}^{\pi} x \sin(kx) dx \right]$$
 [Since x and x and

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

$$= \frac{3}{\pi} \left[\int_{-\pi}^{\pi} \cos(kx) dx + \int_{-\pi}^{\pi} x \cos(kx) dx \right]$$

$$= \frac{6}{k\pi} \left[\sin(kx) \right]_{0}^{\pi} \text{ [Since } x \text{ odd and cos even]}$$

$$= 0$$

Therefore the Fourier series is defined as

$$F(x) = 6 + \sum_{k=1}^{\infty} \frac{6(-1)^{k+1}}{k} \sin(kx)$$

Linear functions are infinitely differentiable so it will converge to f(x) within the interval, and coverges to 3 at the endpoints.

(b)
$$[a, b] = [0, 2\pi]$$

$$a_{0} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx \qquad b_{k} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(kx) dx$$

$$= \frac{1}{\pi} \int_{0}^{2\pi} 3 + 3x dx \qquad = \frac{3}{\pi} \left[\int_{0}^{2\pi} \sin(kx) dx + \int_{0}^{2\pi} x \sin(kx) dx \right]$$

$$= \frac{1}{\pi} \left[6\pi + \frac{3}{2} \left[x^{2} \right]_{0}^{2\pi} \right] \qquad \text{Let } u = x, du = 1 dx, dv = \sin(kx) dx, v = -\frac{\cos(kx)}{k}$$

$$= \frac{1}{\pi} \left[6\pi + 6\pi^{2} \right] \qquad = \frac{3}{k\pi} \left[\left[\cos(kx) \right]_{0}^{2\pi} - \left[x \cos(kx) \right]_{0}^{2\pi} + \int_{0}^{2\pi} \cos(kx) dx \right]$$

$$= 6(\pi + 1) \qquad = \frac{3}{k\pi} \left[-2\pi + \frac{1}{k} \left[\sin(kx) \right]_{0}^{2\pi} \right]$$

$$= \frac{3}{k\pi} \left[-2\pi + \frac{1}{k} \left[\sin(kx) \right]_{0}^{2\pi} \right]$$

$$= -\frac{6}{k^{2}}$$

$$= \frac{3}{\pi} \left[\int_{0}^{2\pi} \cos(kx) dx + \int_{0}^{2\pi} x \cos(kx) dx \right]$$

$$= \frac{3}{k\pi} \left[\left[\sin(kx) \right]_{0}^{2\pi} + \left[x \sin(kx) \right]_{0}^{2\pi} - \int_{0}^{2\pi} \sin(kx) dx \right]$$

$$= -\frac{3}{k\pi} \left[\left[\sin(kx) \right]_{0}^{2\pi} + \left[x \sin(kx) \right]_{0}^{2\pi} - \int_{0}^{2\pi} \sin(kx) dx \right]$$

$$= -\frac{3}{k^{2}\pi} \left[\cos(kx) \right]_{0}^{2\pi}$$

Therefore the Fourier series is defined as

$$F(x) = 6(\pi + 1) + \sum_{k=1}^{\infty} -\frac{6}{k^2} \sin(kx)$$

Linear functions are infinitely differentiable so it will converge to f(x) within the interval, and coverges to $3 + 3\pi$ at the endpoints.

4. Find the Fourier series of the function f(x) defined on $[0,2\pi]$ by $f(x)=x(x-2\pi)$ and extended from this with period 2π to all of \mathbb{R} . Use symbolic algebra software to graph the 4^{th} degree Fourier polynomial together with the original function.

$$\begin{array}{lll} b_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(kx) dx & a_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos(kx) dx \\ = \frac{1}{\pi} \int_{0}^{2\pi} x(x-2\pi) dx & = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \cos(kx) dx - 2\pi \int_{0}^{2\pi} x \cos(kx) dx \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \int_{0}^{2\pi} x \sin(kx) dx \right] & \text{Let } u = x^2, du = 2x dx, dv = \cos(kx) dx, v = \frac{\sin(kx)}{k} \\ \text{Let } u = x, du = dx, dv = \sin(kx), v = -\frac{1}{k} \cos(kx) & = \frac{1}{\pi} \left[\frac{1}{k} \left[x^2 \sin(kx) \right]_{0}^{2\pi} - \frac{2}{k} \int_{0}^{2\pi} x \sin(kx) dx \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{1}{k} \left[x \cos(kx) \right]_{0}^{2\pi} \right] \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac{2\pi}{k} \right) \right] \\ = \frac{1}{\pi} \left[\int_{0}^{2\pi} x^2 \sin(kx) dx - 2\pi \left(-\frac$$

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

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

$$= \frac{1}{\pi} \left[\int_{0}^{2\pi} x^{2}dx - \int_{0}^{2\pi} 2x\pi dx \right]$$

$$= \frac{1}{\pi} \left[\frac{1}{3} \left[x^{3} \right]_{0}^{2\pi} - \pi \left[x^{2} \right]_{0}^{2\pi} \right]$$

$$= \frac{1}{\pi} \left[\frac{8\pi^{3}}{3} - 4\pi^{3} \right]$$

$$= -\frac{4\pi^{2}}{3}$$

Therefore the Fourier series of f is

$$F(x) = -\frac{2\pi^2}{3} + \sum_{k=1}^{\infty} \frac{4}{k^2} \cos(kx)$$



- 5. Let f(x) be defined on $[0, 2\pi]$ by $f(x) = x(x 2\pi)$.
 - (a) Find the Fourier cosine series of f.

From question 4, we can see that the function is already even, hence the Fourier series of the function itself is a cosine series of f. Namely

$$F(x) = -\frac{2\pi^2}{3} + \sum_{k=1}^{\infty} \frac{4}{k^2} \cos(kx)$$

(b) Find the Fourier sine series of f.

To extend this as an odd function, define the f on the range $[-2\pi, 0]$ as $f(x) = -((x+2\pi)((x+2\pi)-2\pi)) = -x(x+2\pi)$. Note that this definition of f now has a period of 4π .

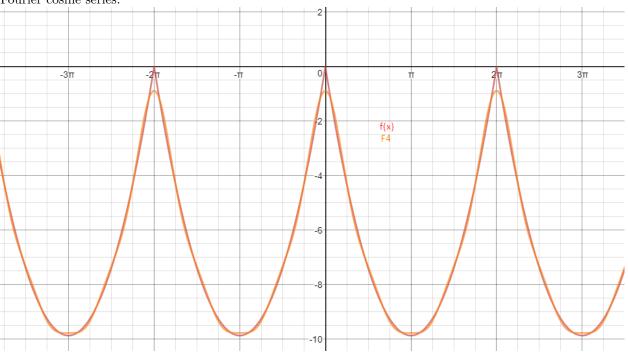
$$\begin{split} b_k &= \frac{1}{2\pi} \int_{-2\pi}^{2\pi} f(x) \sin\left(\frac{kx}{2}\right) dx \\ &= -\frac{1}{\pi} \left[\int_{-2\pi}^{0} x(x+2\pi) \sin\left(\frac{kx}{2}\right) dx \right] \quad [f \text{ and sin are both odd so the integrand is even}] \\ &= -\frac{1}{\pi} \left[\int_{-2\pi}^{0} x^2 \sin\left(\frac{kx}{2}\right) dx + 2\pi \int_{-2\pi}^{0} x \sin\left(\frac{kx}{2}\right) dx \right] \\ \text{Let } u &= x^2, \ du &= 2x dx, \ dv &= \sin\left(\frac{kx}{2}\right) dx, \ v &= -\frac{2\cos\left(\frac{kx}{2}\right)}{k} \\ &= -\frac{1}{\pi} \left[-\frac{2}{k} \left[x^2 \cos\left(\frac{kx}{2}\right) \right]_{-2\pi}^{0} + \frac{4}{k} \int_{-2\pi}^{0} x \cos\left(\frac{kx}{2}\right) dx + 2\pi \int_{-2\pi}^{0} x \sin\left(\frac{kx}{2}\right) dx \right] \\ &= -\frac{1}{\pi} \left[\frac{8\pi^2(-1)^k}{k} + \frac{4}{k} \int_{-2\pi}^{0} x \cos\left(\frac{kx}{2}\right) dx + 2\pi \int_{-2\pi}^{0} x \sin\left(\frac{kx}{2}\right) dx \right] \\ \text{Let } u &= x, \ du &= dx, \ dv &= \cos\left(\frac{kx}{2}\right), \ v &= \frac{2}{k} \sin\left(\frac{kx}{2}\right) \\ &= -\frac{1}{\pi} \left[\frac{8\pi^2}{k} (-1)^k + \frac{4}{k^2} \left[x \sin\left(\frac{kx}{2}\right) \right]_{-2\pi}^{0} - \frac{8}{k^2} \int_{-2\pi}^{0} \sin\left(\frac{kx}{2}\right) dx + 2\pi \int_{-2\pi}^{0} x \sin\left(\frac{kx}{2}\right) dx \right] \\ &= -\frac{1}{\pi} \left[\frac{8\pi^2}{k} (-1)^k + \frac{16}{k^3} \left[\cos\left(\frac{kx}{2}\right) \right]_{-2\pi}^{0} + 2\pi \int_{-2\pi}^{0} x \sin\left(\frac{kx}{2}\right) dx \right] \\ \text{Let } u &= x, \ du &= dx, \ dv &= \sin\left(\frac{kx}{2}\right) dx, \ v &= -\frac{2\cos\left(\frac{kx}{2}\right)}{k} \\ &= -\frac{1}{\pi} \left[\frac{8\pi^2}{k} (-1)^k + \frac{16}{k^3} (1 - (-1)^k) + \frac{4\pi}{k} \left(- \left[x \cos\left(\frac{kx}{2}\right) \right]_{-2\pi}^{0} + \int_{-2\pi}^{0} \cos\left(\frac{kx}{2}\right) dx \right) \right] \\ &= -\frac{1}{\pi} \left[\frac{8\pi^2}{k} (-1)^k + \frac{16}{k^3} (1 - (-1)^k) + \frac{4\pi}{k} \left(2\pi (-1)^{k+1} + \frac{2}{k} \left[\sin\left(\frac{kx}{2}\right) \right]_{-2\pi}^{0} \right) \right] \\ &= -\frac{1}{\pi} \left[\frac{8\pi^2}{k} (-1)^k + \frac{16}{k^3} (1 - (-1)^k) + \frac{4\pi}{k} \left(2\pi (-1)^{k+1} + \frac{2}{k} \left[\sin\left(\frac{kx}{2}\right) \right]_{-2\pi}^{0} \right) \right] \\ &= -\frac{1}{\pi} \left[\frac{8\pi^2}{k} (-1)^k + \frac{16}{k^3} (1 - (-1)^k) + \frac{8\pi^2}{k} (-1)^{k+1} \right] \\ &= \frac{16}{k^3\pi} ((-1)^k - 1) \\ a_0 &= \frac{1}{2\pi} \int_{-2\pi}^{2\pi} f(x) dx \\ &= 0 \quad [\text{Since } f \text{ is defined odd}] \end{aligned}$$

The Fourier sine series is thusly

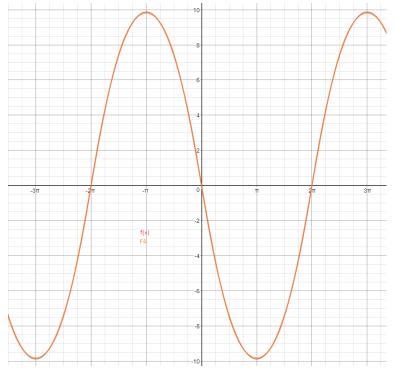
$$F(x) = \sum_{k=1}^{\infty} \frac{16}{k^3 \pi} ((-1)^k - 1) \sin\left(\frac{kx}{2}\right)$$

(c) Use symbolic algebra software to graph the 4^{th} degree Fourier polynomials from parts (a) and (b) together with the original function.

Fourier cosine series:



Fourier sine series:



6. Find the Fourier series for the following functions:

(a)
$$f(x) = \sin^2 x + \sin^3 x$$

$$\begin{split} \sin^2 x + \sin^3 x &= (1/2i)^2 (e^{ix} - e^{-ix})^2 + (1/2i)^3 (e^{ix} - e^{-ix})^3 \\ &= (-1/4) (e^{2ix} - 2(e^{(ix-ix)}) + e^{-2ix}) + (-1/8i) (e^{3ix} - 3(e^{(2ix-ix)}) + 3(e^{(ix-2ix)}) - e^{-3ix}) \\ &= (-1/4) (e^{2ix} + e^{-2ix} - 2) + (-1/8i) (e^{3ix} - e^{-3ix} - 3(e^{(ix)}) + 3(e^{(-ix)})) \\ &= (-1/2) (\cos(2x) - 2) + (-1/4) (\sin(3x) - 3\sin(x)) \\ &= 1 + \frac{3}{4} \sin(x) - \frac{1}{2} \cos(2x) - \frac{1}{4} \sin(3x) \end{split}$$

(b)
$$f(x) = \sin^4 x$$

$$\sin^4 x = (1/2i)^4 (e^{ix} - e^{-ix})^4 = (1/16)(e^{4ix} - 4e^{3ix-ix} + 6e^{2ix-2ix} - 4e^{ix-3ix} + e^{4ix})$$

$$= (1/16)(6 - 4e^{2ix} - 4e^{-2ix} + e^{4ix} + e^{4ix})$$

$$= (1/8)(3 - 4\cos(2x) + \cos(4x))$$

$$= \frac{3}{8} - \frac{1}{2}\cos(2x) + \frac{1}{8}\cos(4x)$$

(c)
$$f(x) = \cos^7 x$$

(Hint : Recall that $\cos \theta = \frac{e^{i\theta} + e^{-i\theta}}{2}$ and $\sin \theta = \frac{e^{i\theta} - e^{-i\theta}}{2i}$)

The next question is for those among you who have previously seen complex numbers. It gives another approach to Fourier series.

7. Suppose

i. f(x) is a real values function of x,

ii.
$$f(x) = \sum_{n=-\infty}^{\infty} C_n e^{inx}$$
 on $[-\pi, \pi]$, where the C_n are complex constants, and

iii. that the term by term theorem holds true in this case

- (a) Express the C_n as integrals involving f.
- (b) Find the Fourier coefficients of f in terms of the C_n .
- (c) Find the C_n in terms of the Fourier coefficients of f.