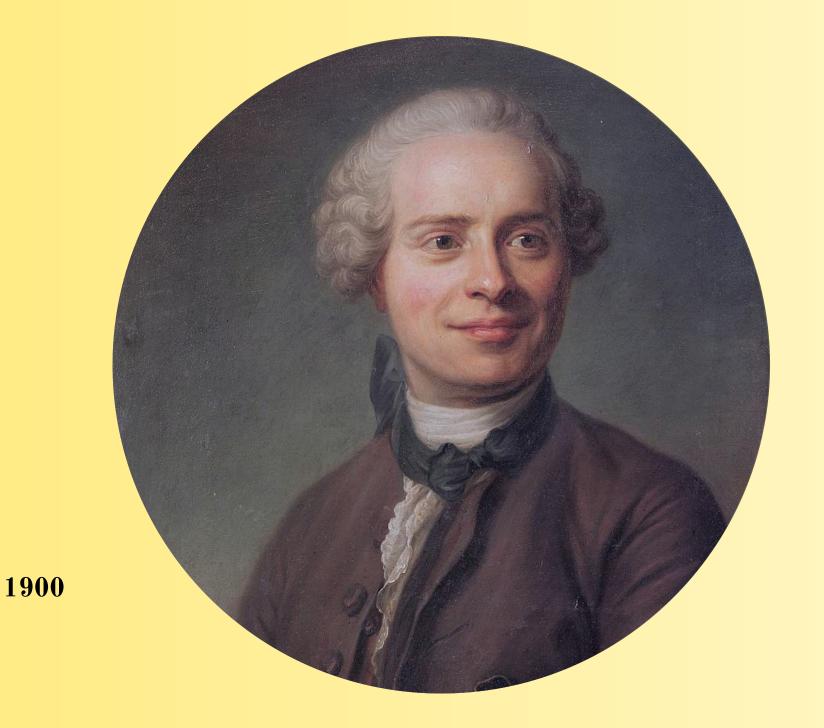
Fourier Analysis: The Catalyst of Modern Analysis

Samy LAHLOU and Nisrine SQALLI

Agenda

- **1** Early Stages of Fourier Analysis
- 2 Dirichlet's 1829 paper
- 3 Riemann's Integral and functions
- 4 Cantor's study of sets
- 5 From Lebesgue to now

Early Stages of Fourier Analysis



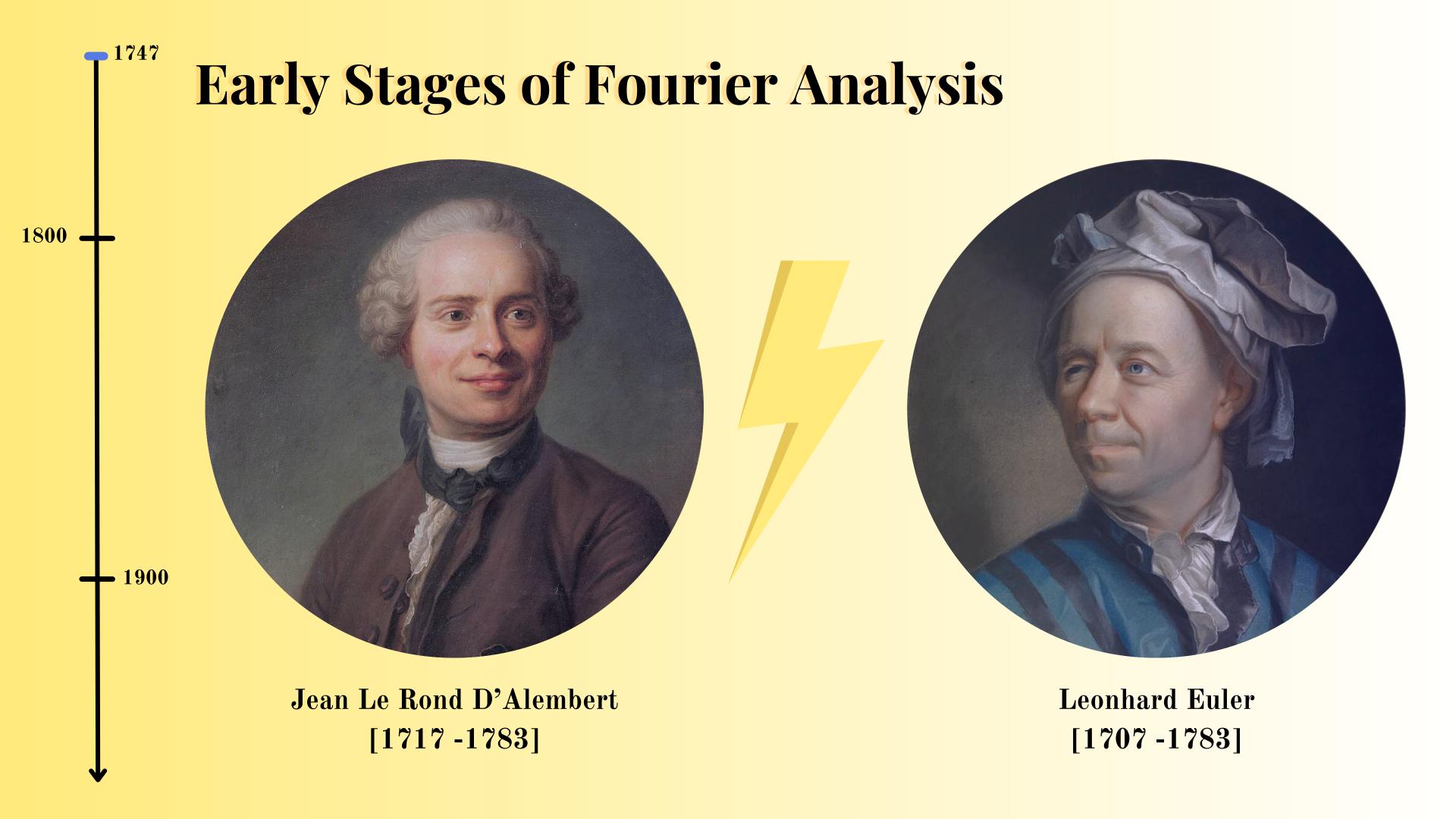
Jean Le Rond D'Alembert
[1717-1783]

The wave equation (1747)

$$rac{\partial^2 u}{\partial t^2} = c^2 rac{\partial^2 u}{\partial x^2}$$

D'Alembert's solution to the wave equation

$$y = A(x - ct) + B(x + ct)$$



Early Stages of Fourier Analysis



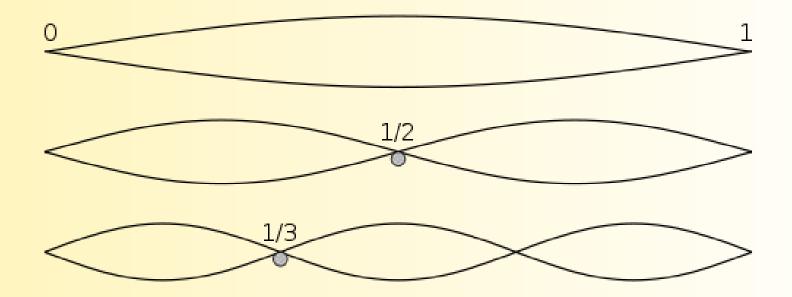
Daniel Bernoulli [1700 -1782]

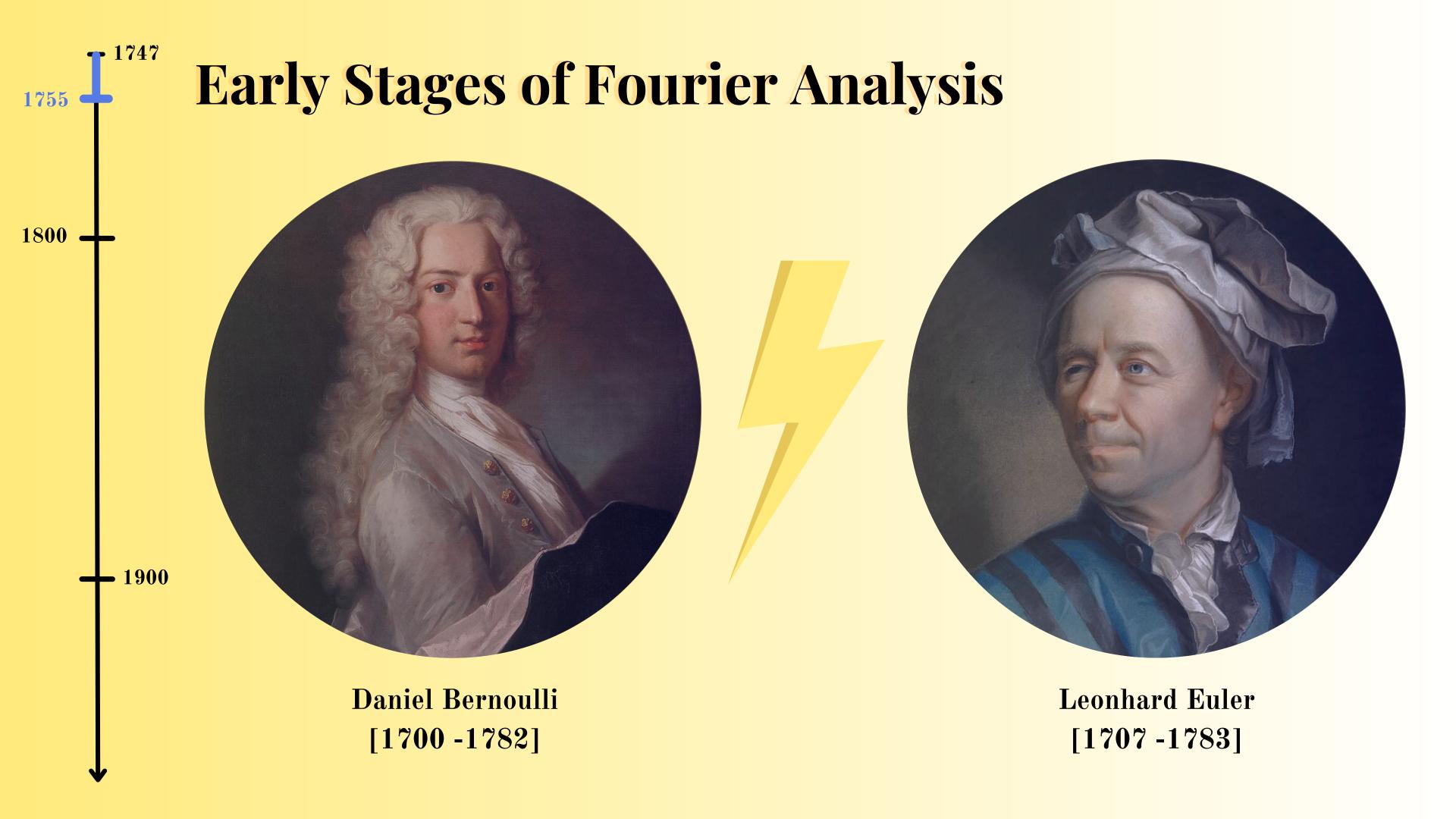
Bernoulli's solution to the wave equation

$$u(x,t) = \sum_{m=1}^{\infty} (A_m \cos(mt) + B_m \sin(mt)) \sin(mx)$$

Initial position

$$f(x) = \sum_{m=1}^{\infty} A_m \sin(mx)$$





1800

Early Stages of Fourier Analysis



Leonhard Euler [1707 -1783]

Formula for the coefficients (1777)

$$f(x) = \sum_{n=0}^{\infty} a_n \cos(nx)$$

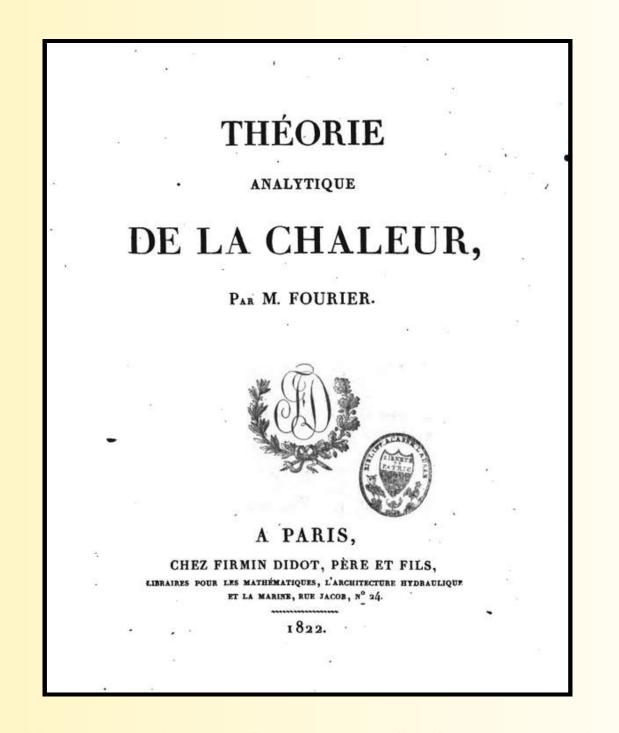
$$a_n = \frac{2}{\pi} \int_0^{\pi} f(x) \cos(nx) dx$$

1747 1800 -1822 1900

Early Stages of Fourier Analysis



Jean-Baptiste Joseph Fourier [1768-1830]



"This theory will now form one of the most important branches of general physics."_preliminaries

1800 -

1822

Early Stages of Fourier Analysis

 $\varphi x = a \sin x + b \sin 2x + c \sin 3x + d \sin 4x + e \sin 5x + etc.$

En développant le second membre par rapport aux puissances de x, on aura les équations

A =
$$a + 2b + 3c + 4d + 5e + \text{etc.}$$

B = $a + 2^3b + 3^3c + 4^3d + 5^3e + \text{etc.}$
C = $a + 2^5b + 3^5c + 4^5d + 5^5e + \text{etc.}$
D = $a + 2^7b + 3^7c + 4^7d + 5^7e + \text{etc.}$
E = $a + 2^9b + 3^9c + 4^9d + 5^9e + \text{etc.}$ (a) etc.

La série sin.
$$x = x - \frac{x^3}{2.3} + \frac{x^5}{2.3.4.5} + \frac{x^4}{2.3.4.5.6.7} + \text{etc.};$$

nous fournira les quantités PQRST etc. En effet, la valeur du sinus étant exprimée par l'équation

$$\sin x = x \left(1 - \frac{x^3}{1^3 \cdot \pi^3}\right) \left(1 - \frac{x^3}{2^3 \cdot \pi^3}\right) \left(1 - \frac{x^3}{3^3 \cdot \pi^3}\right) \left(1 - \frac{x^3}{4^3 \cdot \pi^3}\right) \left(1 - \frac{x^3}{5^3 \cdot \pi}\right) \text{ etc.}$$

on aura
$$1 - \frac{x^2}{2.3} + \frac{x^4}{2.3.4.5} - \frac{x^6}{2.3.4.5.6.7} + \text{etc.}$$

$$= \left(1 - \frac{x^3}{1^3 \cdot \pi^3}\right) \left(1 - \frac{x^3}{2^3 \cdot \pi^3}\right) \left(1 - \frac{x^3}{2^3 \cdot \pi^3}\right) \left(1 - \frac{x^3}{2^3 \cdot \pi^3}\right) \dots \text{ etc.},$$

$$a_{3}=A, \quad a_{3}+2b_{3}+3c_{3}=A_{3} \quad a_{4}+2b_{4}+3c_{4}+4d_{4}=A_{4}$$

$$a_{5}+2^{3}b_{5}=B, \quad a_{3}+2^{3}b_{3}+3^{3}c_{3}=B_{3} \quad a_{4}+2^{3}b_{4}+3^{3}c_{4}+4^{3}d_{4}=B_{4}$$

$$a_{5}+2^{5}b_{5}+3^{5}c_{5}=C_{5}$$

$$a_{4}+2^{7}b_{4}+3^{7}c_{4}+4^{7}d_{4}=D_{4}$$

$$a_{5}+2b_{5}+3c_{5}+4d_{5}+5e_{5}=A_{5}$$

$$a_{5}+2^{3}b_{5}+3^{3}c_{5}+4^{3}d_{5}+5^{3}e_{5}=B_{5}$$

$$a_{5}+2^{5}b_{5}+3^{5}c_{5}+4^{5}d_{5}+5^{5}e_{5}=C_{5}$$

$$a_{5}+2^{5}b_{5}+3^{7}c_{5}+4^{7}d_{5}+5^{7}e_{5}=D_{5}$$

$$a_{5}+2^{9}b_{5}+3^{9}c_{5}+4^{9}d_{5}+5^{9}e_{5}=E_{5}$$
etc. (b)

$$\frac{1}{2}\pi\varphi x = \sin x \left\{ \varphi^{r}o + \varphi^{rr}o\left(\frac{\pi^{3}}{2.3} - \frac{1}{1^{3}}\right) + \varphi^{r}o\left(\frac{\pi^{4}}{2.3.4.5} - \frac{1}{1^{3}} \cdot \frac{\pi^{3}}{2.3} + \frac{1}{1^{3}}\right) + \text{etc.} \right\}$$

$$+ \varphi^{rr}o\left(\frac{\pi^{6}}{2.3.4.5.6.7} - \frac{1}{1^{2}} \cdot \frac{\pi^{4}}{2.3.4.5} + \frac{1}{1^{4}} \cdot \frac{\pi^{3}}{2.3} - \frac{1}{1^{6}}\right) + \text{etc.} \right\}$$

$$- \frac{1}{2}\sin 2x \left\{ \varphi^{1}o + \varphi^{rr}o\left(\frac{\pi^{3}}{2.3} - \frac{1}{2^{3}}\right) + \varphi^{r}o\left(\frac{\pi^{4}}{2.3.4.5} - \frac{1}{2^{3}} \cdot \frac{\pi^{3}}{2.3} + \frac{1}{2^{3}}\right) + \text{etc.} \right\}$$

$$+ \varphi^{rr}o\left(\frac{\pi^{6}}{2.3.4.5.6.7} - \frac{1}{2^{3}} \cdot \frac{\pi^{4}}{2.3.4.5} + \frac{1}{2^{4}} \cdot \frac{\pi^{3}}{2.3} - \frac{1}{2^{6}}\right) + \text{etc.} \right\}$$

$$+ \frac{1}{3}\sin 3x \left\{ \varphi^{1}o + \varphi^{rr}o\left(\frac{\pi^{2}}{2.3} - \frac{1}{3^{3}}\right) + \varphi^{r}o\left(\frac{\pi^{4}}{2.3.4.5} - \frac{1}{3^{3}} \cdot \frac{\pi^{3}}{2.3} + \frac{1}{3^{3}}\right) + \text{etc.} \right\}$$

$$+ \varphi^{rr}o\left(\frac{\pi^{6}}{2.3.4.5.6.7} - \frac{1}{3^{3}} \cdot \frac{\pi^{4}}{2.3.4.5} + \frac{1}{3^{4}} \cdot \frac{\pi^{3}}{2.3} - \frac{1}{3^{6}}\right) + \text{etc.} \right\}$$

(31 pages...)

Théorie Analytique de la Chaleur, Joseph Fourier, 1822

1800 -

1822

Early Stages of Fourier Analysis

 $\frac{1}{2}\pi\varphi x = \frac{1}{2}\int_{0}^{\pi}\varphi x \, dx + \cos x \int_{0}^{\pi}\varphi x \cos x \, dx$ $+\cos 2x \int_{0}^{\pi}\varphi x \cos 2x \, dx + \cos 3x \int_{0}^{\pi}\varphi x \cos 3x \, dx + \text{etc. (n)}$

Fourier's Theorem

"This theorem and the previous one are suitable for all possible functions, whether we can express their nature by known means of analysis, or whether they correspond to curves drawn arbitrarily." _ page 241

1900

Fourier's Theorem proof attempts

1800 -

1820

1827

1900



Siméon Denis Poisson [1781 - 1840]

One proof attempt in 1820 but not rigorous enough



Augustin-Louis Cauchy [1789 - 1857]

Two proof attempts (1826 & 1827) but not rigorous enough

1747 1800 -1829 1900

Dirichlet's 1829 paper



Peter Gustav Lejeune Dirichlet [1805 - 1859] 9.

Sur la convergence des séries trigonométriques qui servent à représenter une fonction arbitraire entre des limites données.

(Par Mr. Lejeune - Dirichlet, prof. de mathém.)

On the convergence of trigonométric series that represents an arbitrary function between given limits.

(By Mr. Lejeune-Dirichlet, mathem. prof.)

January 1829

1800 -

1829

Dirichlet's 1829 paper

Cauchy's Limit Comparaison Test:

$$\lim_{n o\infty}rac{a_n}{b_n}=1 \ ext{ and } \sum_{n=1}^\infty a_n<\infty$$

$$\implies \sum_{n=1}^{\infty} b_n < \infty$$

Cauchy's use of the LCT:

$$a_n = A_n \cos(nx) + B_n \sin(nx)$$

$$b_n = rac{\sin(nx)}{n}$$

Modern Limit Comparaison Test:

$$a_n,b_n\geq 0, \ \lim_{n o\infty}rac{a_n}{b_n}=1 \ ext{ and } \sum_{n=1}^\infty a_n<\infty$$

$$\implies \sum_{n=1}^{\infty} b_n < \infty$$

Dirichlet's counterexample:

$$a_n = \frac{(-1)^n}{\sqrt{n}} \left(1 + \frac{(-1)^n}{\sqrt{n}} \right)$$

$$b_n = \frac{(-1)^n}{\sqrt{n}}$$

1900

Dirichlet's 1829 paper



Peter Gustav Lejeune Dirichlet [1805 - 1859]

Used trigonometric identities to prove convergence (Dirichlet Kernel)

Considérons les 2n+1 premiers termes de cette série (n étant un nombre entier) et voyons vers quelle limite converge la somme de ces termes, lorsque n devient de plus en plus grand. Cette somme peut être mise sous la forme suivante:

$$\frac{1}{\pi} \int_{-\pi}^{+\pi} \varphi(\alpha) \, \partial \alpha \left[\frac{\pi}{2} + \cos(\alpha - x) + \cos 2(\alpha - x) + \dots + \cos n(\alpha - x) \right],$$
ou en sommant la suite de cosinus,

(8.)
$$\frac{1}{\pi} \int_{-\pi}^{+\pi} \varphi(\alpha) \frac{\sin(n+\frac{1}{2})(\alpha-x)}{2\sin\frac{1}{2}(\alpha-x)} \partial \alpha.$$

On the convergence of trigonométric series that represents an arbitrary function between given limits, page 166, Dirichlet, 1829

1747 Dirichlet's 1829 paper 1800 -1829 1900 [1805 - 1859]

Peter Gustav Lejeune Dirichlet

Dirichlet's Conditions

- Can be Integrated
- 2° Doesn't have infinitely many maximas and minimas
- If the functions yields a discontinuity, 3° its value at the dicontinuity is the average between the values of the function on both sides of the discontinuity

1747 1800 -1829 1900

Dirichlet's 1829 paper



Peter Gustav Lejeune Dirichlet
[1805 - 1859]

Dirichlet's Function: A non-integrable function



Figure taken from *Understanding Analysis* by Stephen Abbott

$$\varphi(x) = \begin{cases} c & \text{if } x \text{ is rational} \\ d & \text{if } x \text{ is irrational} \end{cases}$$

Dirichlet's 1829 paper

1800 -

1837

1900



Peter Gustav Lejeune Dirichlet [1805 - 1859]

Dirichlet's definition of Functions

"It is not necessary that y be subject to the same rule as regards x throughout the interval, indeed one need not even be able to express the relation through mathematical operations"

- Dirichlet, 1837

MÉLANGES.

SUR LA POSSIBILITÉ DE REPRÉSENTER UNE FONCTION PAR UNE SÉRIE TRIGONOMÉTRIQUE;

PAR B. RIEMANN.

Publié, d'après les papiers de l'auteur, par R. DEDEKIND (1).

(Traduit de l'allemand.)

On the possibility of representing a function by a trigonometric series;

By B. RIEMANN.

Published, from the author's paper, by R. DEDEKIND. (Translated from german.)

Written in 1854, published in 1867

Riemann's integral and functions "In fact, for all case question here, the resolved; because, [... the functions to a

1854

1900

"In fact, for all cases of nature, the only ones in question here, the question was completely resolved; because, [...] we can safely admit that the functions to which Dirichlet's research would not apply are not found in nature."

- Riemann, 1854

Bernhard Riemann[1826 - 1866]

"In fact, for all cases of nature, the only ones in question here, the question was completely resolved; because, [...] we can safely admit that the functions to which Dirichlet's research would not apply are not found in nature."

- Riemann, 1854

Motivations for Riemann's work

- 1° Links to the principles of Infinitesimal Calculus
- **2°** Applications to Number Theory

Two classes of convergent series

Absolute convergence

Conditional convergence

1747 Riemann's integral and functions 1800 1854 1900

Bernhard Riemann [1826 - 1866]

Two classes of convergent series

Absolute convergence

Conditional convergence

Riemann's Rearrangment Theorem

"It is clear now that the [conditionally convergent] series, by placing the terms in a suitable order, will be able to take any given value C [..].

It is only to series of the first class [that are absolutely convergent that we can apply the laws of finite sums [...]."

- Riemann, 1854

1747 Riemann's integral and functions 1800 -1854 1900

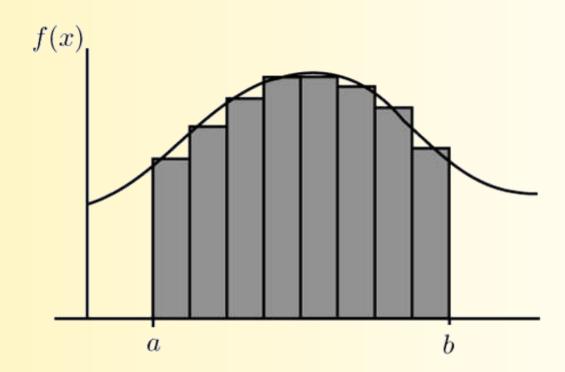
Bernhard Riemann [1826 - 1866]

Also zuerst: Was hat man unter $\int_{-1}^{1} f(x) dx$ zu verstehen?

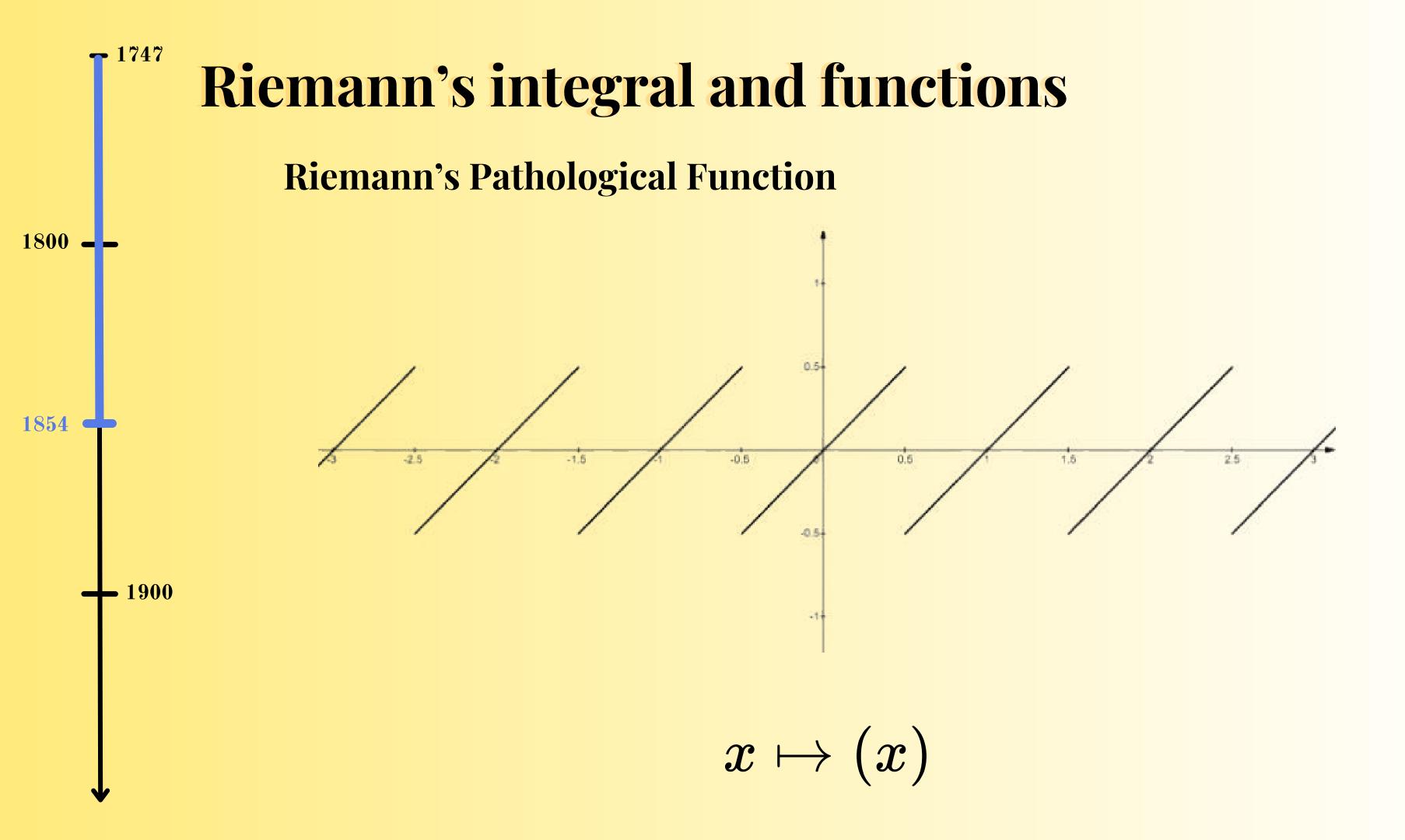
"But first, what do we mean by $\int_a^b f(x)dx$?"_page 34

Also zuerst: Was hat man unter $\int_{-1}^{1} f(x) dx$ zu verstehen?

"But first, what do we mean by $\int_a^b f(x)dx$?"_page 34

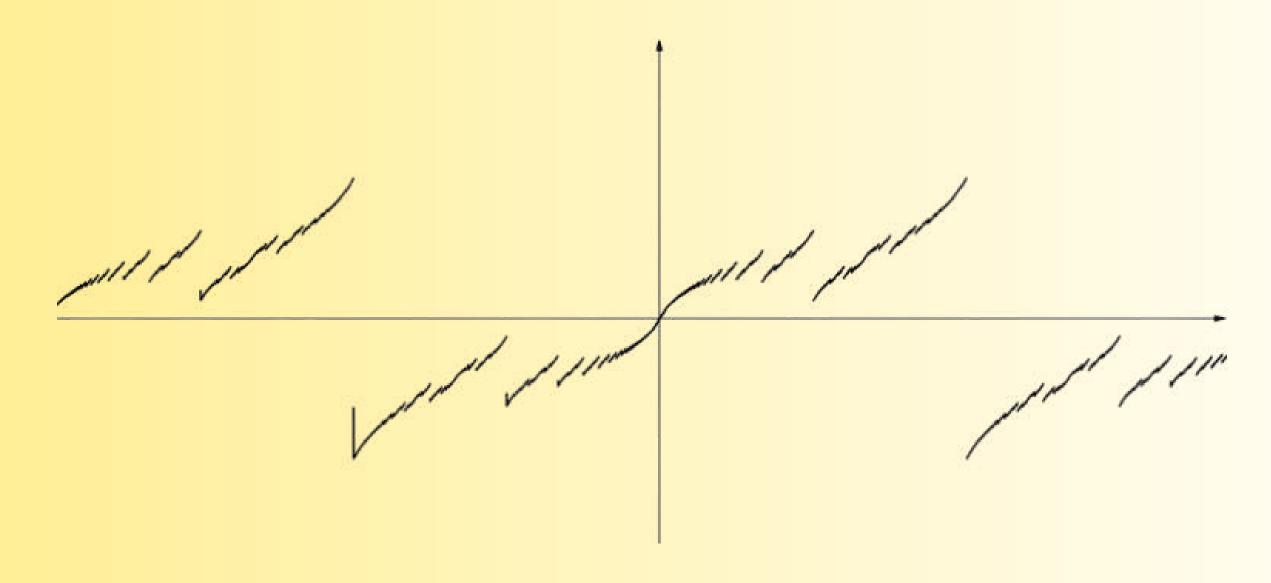


We can now integrate function with infinitaly many dicontinuities



Riemann's integral and functions

Riemann's Pathological Function



$$f(x) = rac{(x)}{1} + rac{(2x)}{4} + rac{(3x)}{9} + \ldots = \sum_{1}^{\infty} rac{(nx)}{n^2}$$

If a function is integrable, it does not necessarily imply that it has finitely many maximas and minimas

If a function is integrable, it does not necessarily imply that it has finitely many maximas and minimas

If a function has finitely many maximas and minimas, it is integrable

Riemann-Lebesgue Lemma

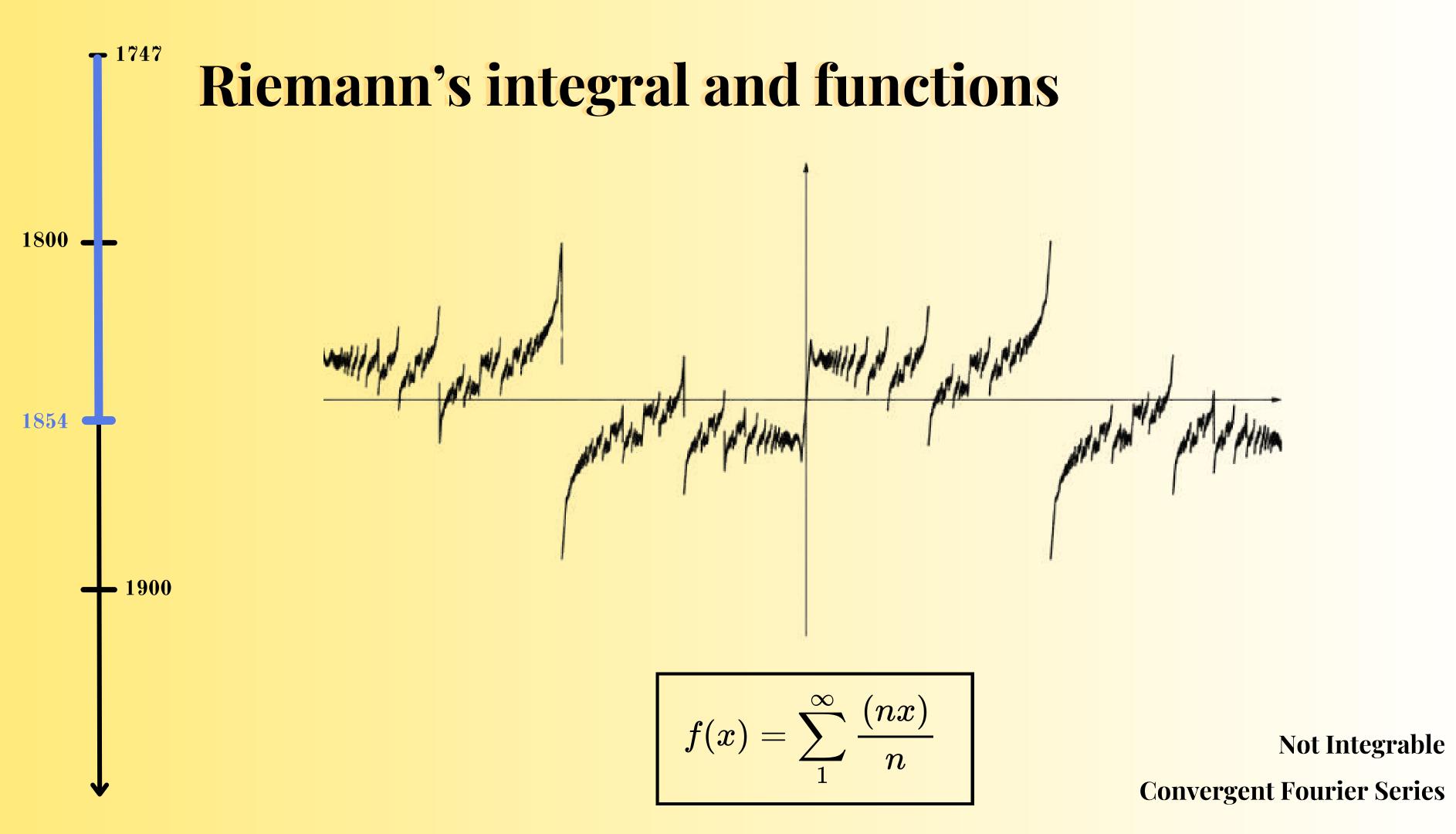
If f(x) is integrable (by Riemann's definition), then

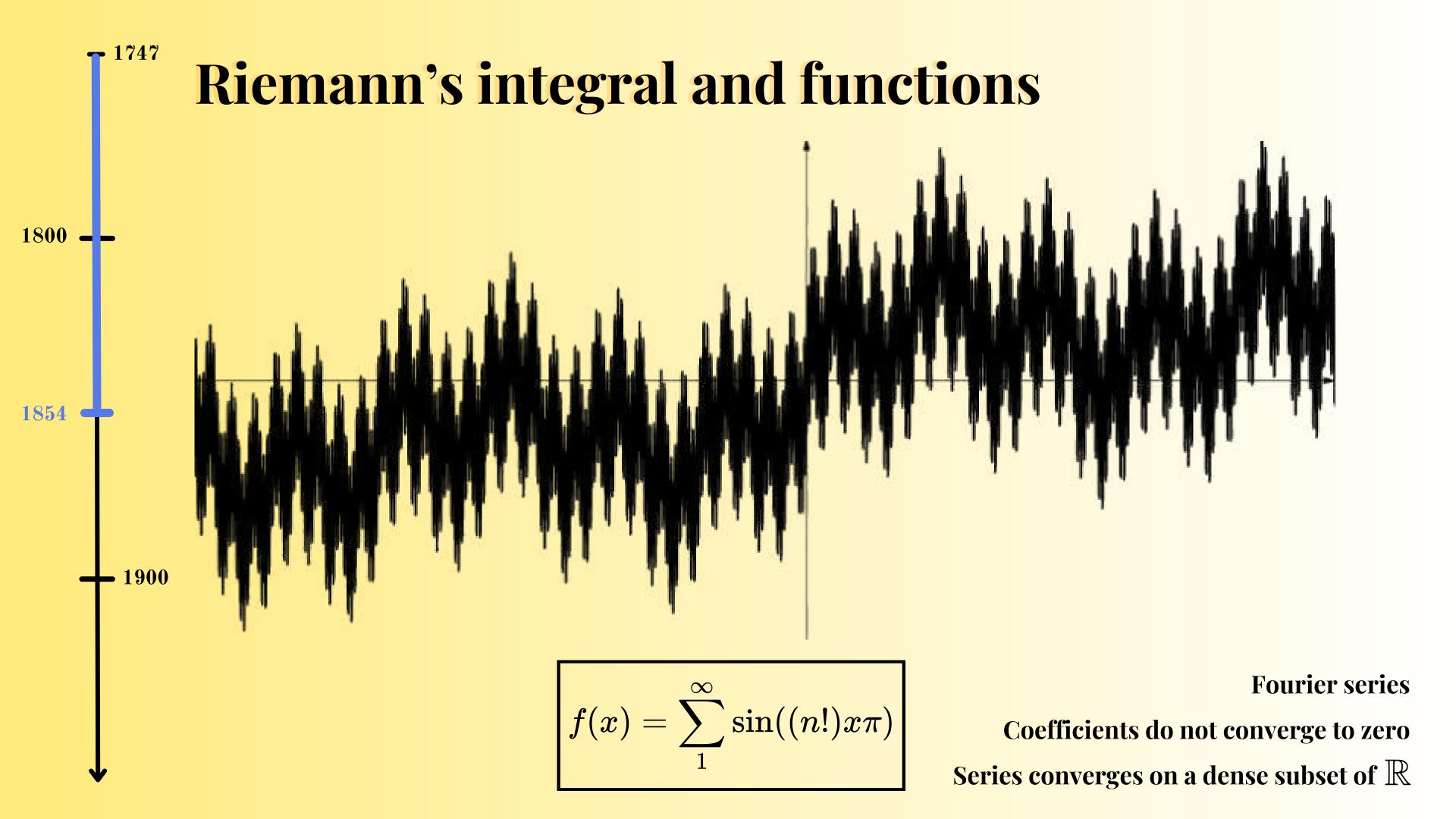
$$\int_{-\pi}^{\pi} f(x) \sin(n(x-a)) dx o 0$$

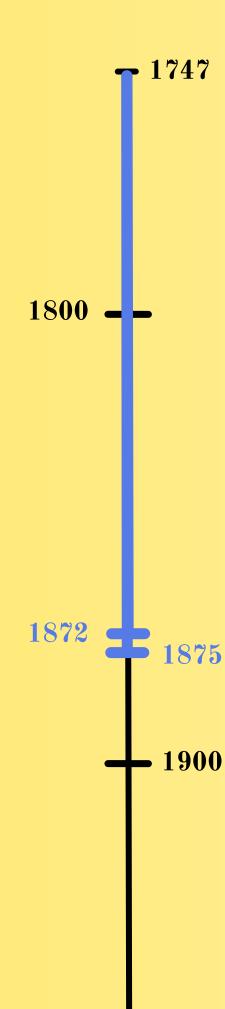
as n goes to infinity and where a is a real number.

1747 Riemann's integral and functions $x\mapsto x^{ u}\cosrac{1}{x},\quad u=rac{1}{3}$ 1800 1854 1900

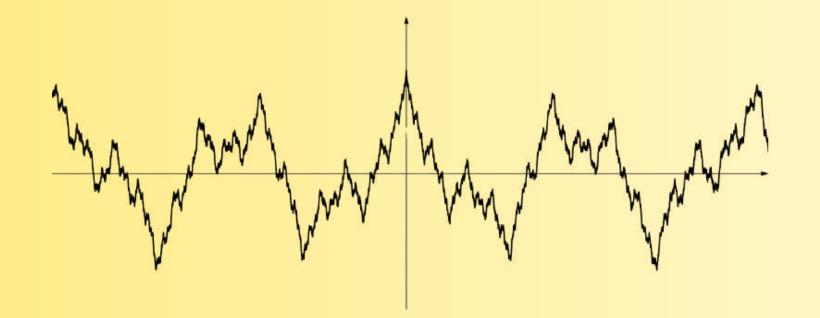
Infinitely many maximas and minimas Integrable **Divergent Fourier Series**







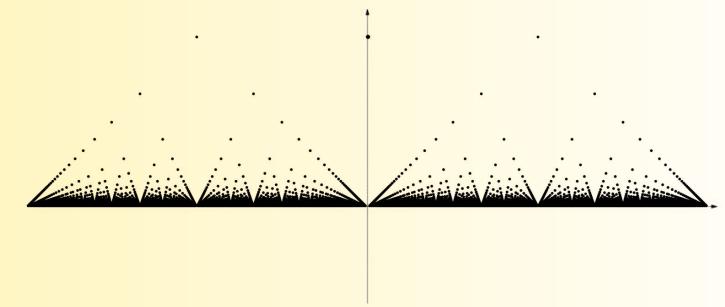
Analytic monsters...



$$x\mapsto \sum_{n=0}^\infty a^n\cos(b^n\pi x)$$

Weirstrass's function (1872)

Continuous but nowhere differentiable



$$x \mapsto egin{cases} 1, & ext{if } x = 0 \ rac{1}{q}, & ext{if } x = rac{p}{q} ext{ with } \gcd(p,q) = 1 \ 0, & ext{if } x \in \mathbb{R} \setminus \mathbb{Q} \end{cases}$$

Thomae's function (1875)

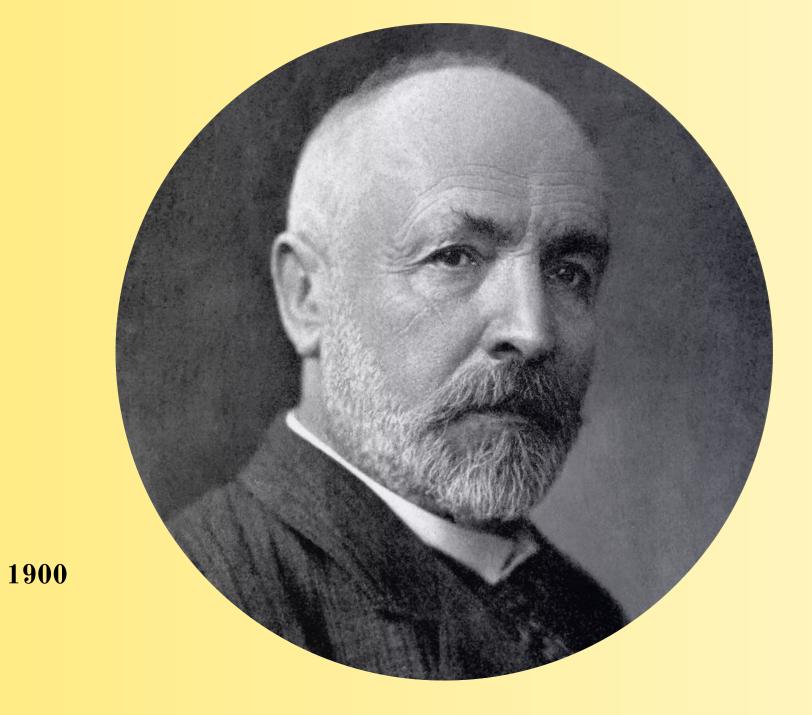
Discontinuous on Q but Riemann integrable

Cantor's study of sets

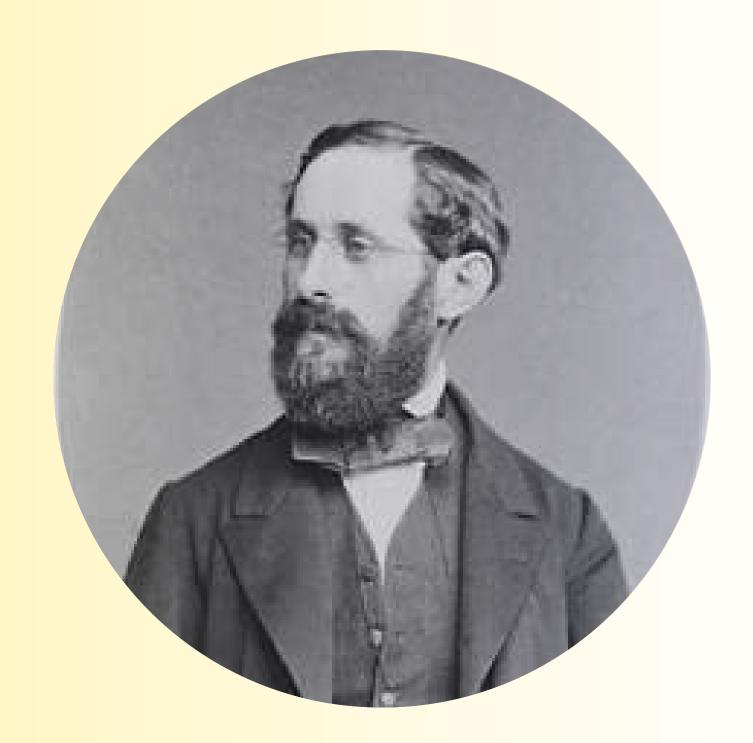
1747

1800 --

1869



Georg Ferdinand Ludwig Philipp
Cantor
[1845 - 1918]



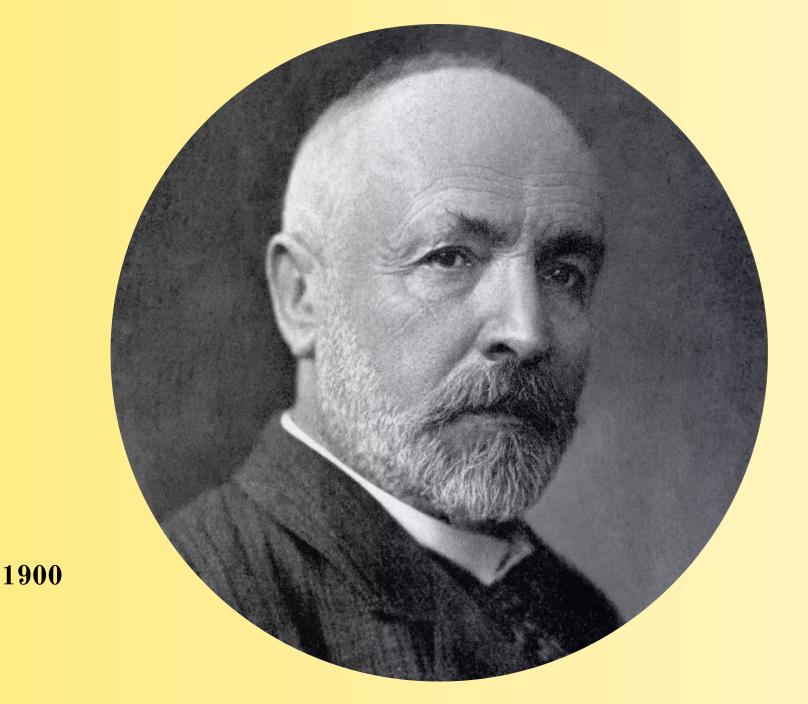
Heinrich Eduard Heine [1821 - 1881]

Cantor's study of sets

1747

1800 -

1870



Georg Ferdinand Ludwig Philipp
Cantor
[1845 - 1918]

Cantor's Unicity Theorem (First Edition)

"If an equation is of the form

$$0 = C_0 + C_1 + C_2 + \ldots + C_n + \ldots$$

where
$$C_0 = \frac{1}{2}d_0$$
 and

$$C_n = c_n \sin(nx) + d_n \cos(nx),$$

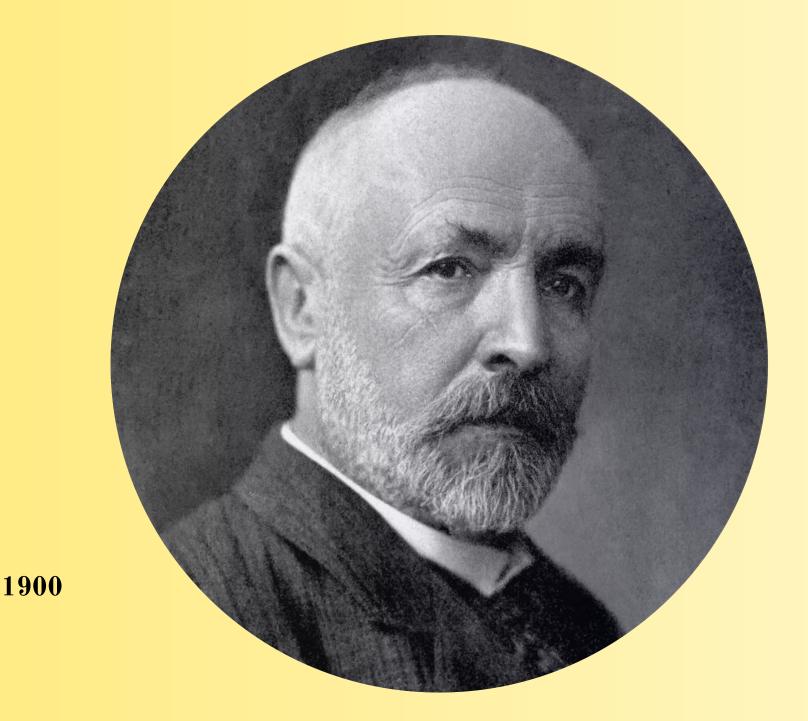
holds for all values of x in $[0,2\pi]$, I say that we will have $d_0=0, c_n=d_n=0$."

Cantor's study of sets

1747

1800 -

1871



Georg Ferdinand Ludwig Philipp
Cantor
[1845 - 1918]

Cantor's Unicity Theorem (Second Edition)

"If an equation is of the form

$$0=C_0+C_1+C_2+\ldots+C_n+\ldots$$
 where $C_0=rac{1}{2}d_0$ and $C_n=c_n\sin(nx)+d_ncos(nx)$

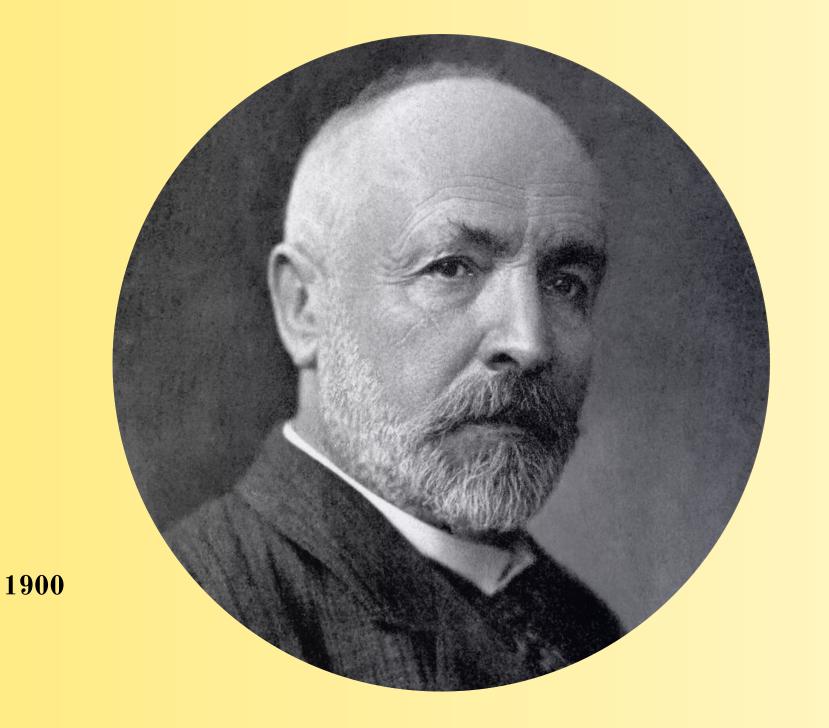
holds for all values of x in $[0, 2\pi]$, except on finitely many ones I say that we will have

$$d_0 = 0, c_n = d_n = 0$$
."

1747

1800 -

1872



Georg Ferdinand Ludwig Philipp
Cantor
[1845 - 1918]

Creation of the Real Numbers from the Rational Numbers

For $x \in \mathbb{R}$:

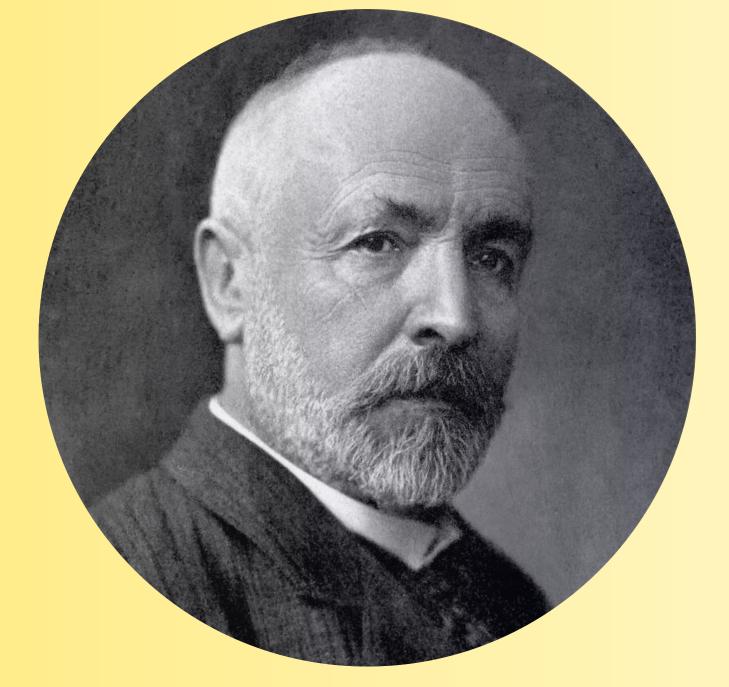
$$xpprox\{(a_n)\in\mathbb{Q}^\mathbb{N}:a_n o x\}$$

1747

1800 -

1872

1900



Georg Ferdinand Ludwig Philipp Cantor [1845 - 1918]

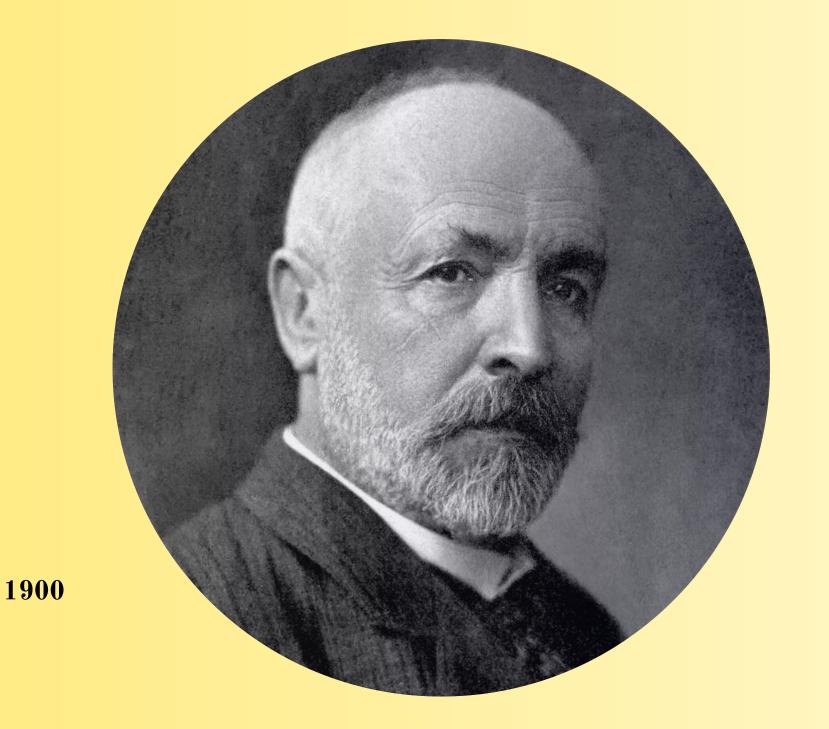
Neighborhoods

"I call neighborhood of a point any interval in which this point is contained"

1747

1800 -

1872



Georg Ferdinand Ludwig Philipp
Cantor
[1845 - 1918]

Neighborhoods

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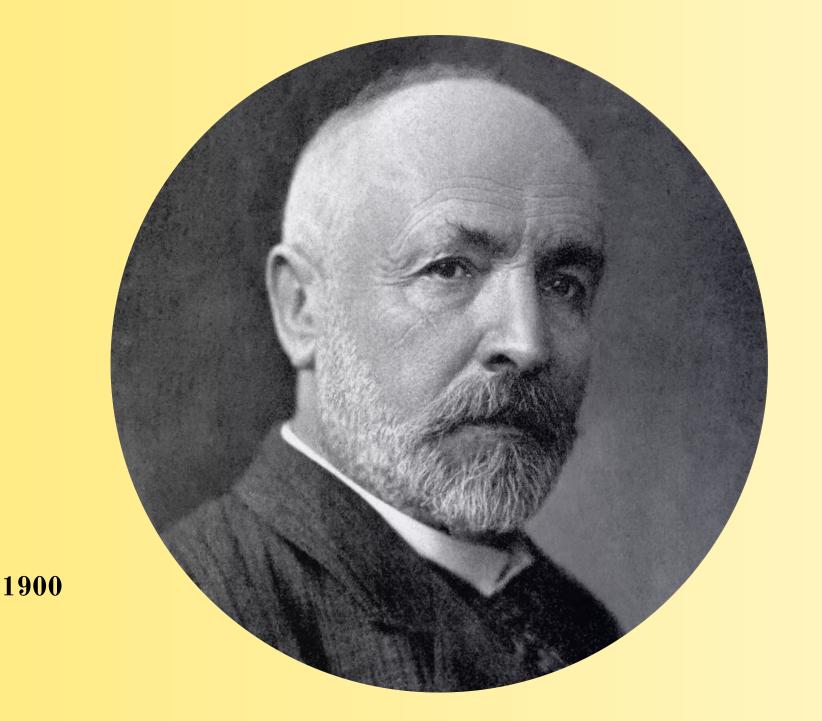
Limit Points

"By limit point of a point system P, I mean a point of the line such that in his neighborhood, there is infinitely many points of the system P."

1747

1800 -

1872



Georg Ferdinand Ludwig Philipp
Cantor
[1845 - 1918]

Neighborhoods

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Limit Points

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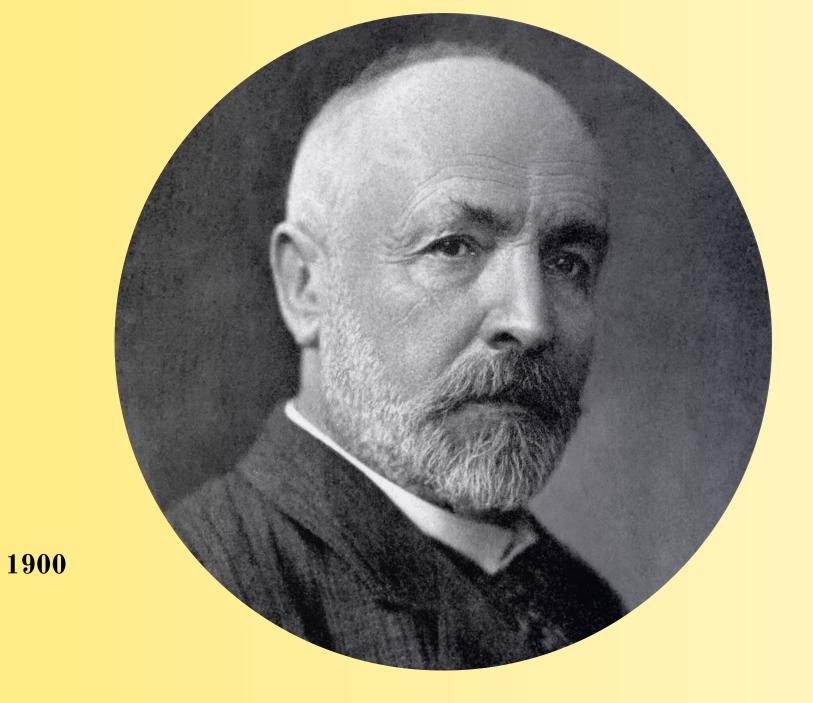
Isolated Points

"We call isolated point of P any point that, in P, is not at the same time a limit point of P."

1747

1800 -

1872



Georg Ferdinand Ludwig Philipp Cantor [1845 - 1918]

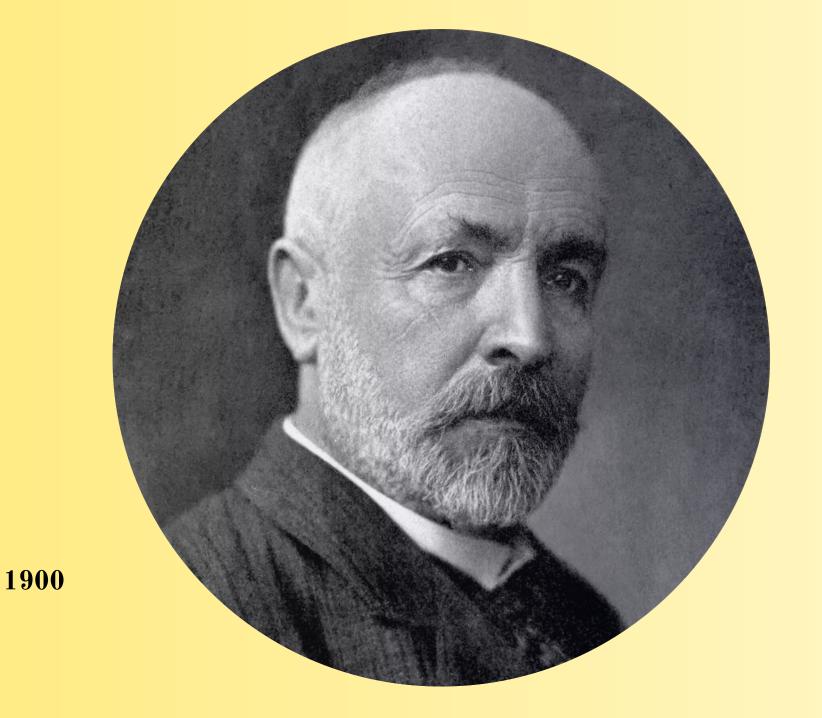
Derived System

The derived system of P, called P', is the system of the limit points of P.

1747

1800 -

1872



Georg Ferdinand Ludwig Philipp
Cantor
[1845 - 1918]

Derived System

The derived system of P, called P', is the system of the limit points of P.

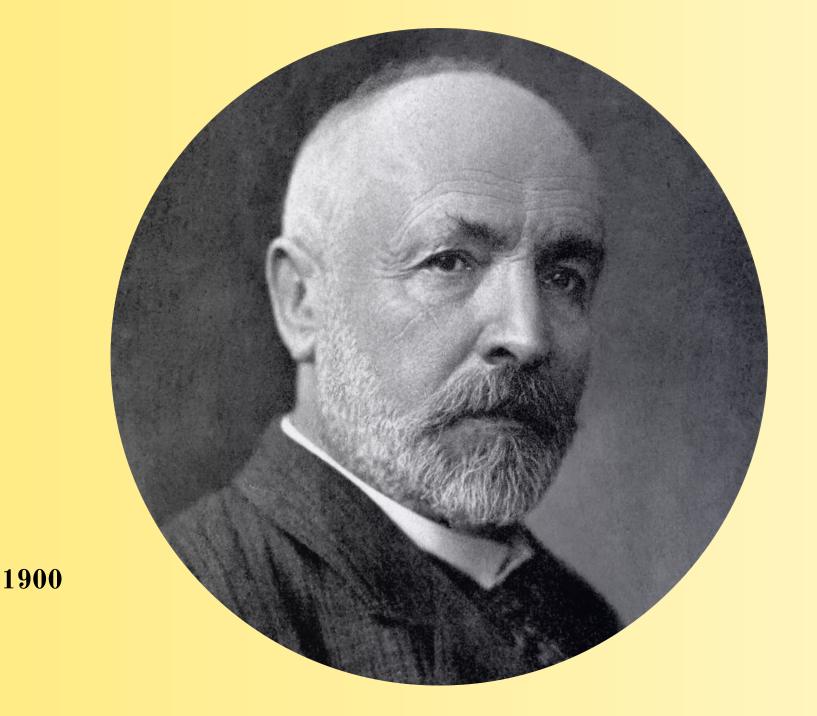
ν^{th} Derived System

By deriving the system P ν times, we get the derived system $P^{(\nu)}$ from P.

1747

1800 -

1872



Georg Ferdinand Ludwig Philipp
Cantor
[1845 - 1918]

Derived System

The derived system of P, called P', is the system of the limit points of P.

νth Derived System

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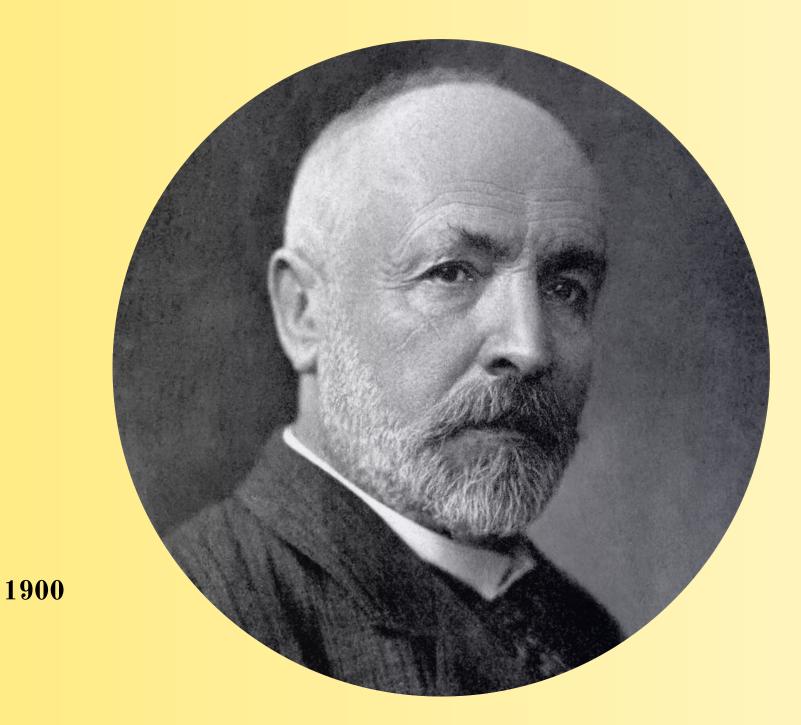
System of the ν^{th} species

A system P is of the ν^{th} species if $P^{(\nu)}$ contains finitely many points.

1747

1800 -

1872



Georg Ferdinand Ludwig Philipp
Cantor
[1845 - 1918]

Cantor's Unicity Theorem (Final Edition)

"If an equation is of the form

$$0=C_0+C_1+C_2+\ldots+C_n+\ldots$$
 where $C_0=rac{1}{2}d_0$ and $C_n=c_n\sin(nx)+d_n\cos(nx)$

holds for all values of x in $[0,2\pi]$, except on a set P of the v-th species where v is a whole number as large as we want, I say that we will have

$$d_0 = 0, c_n = d_n = 0$$
."

Cantor's study of sets 1800 --1873 1900

1747

Georg Ferdinand Ludwig Philipp
Cantor
[1845 - 1918]



Julius Wilhelm Richard
Dedekind
[1831 - 1916]

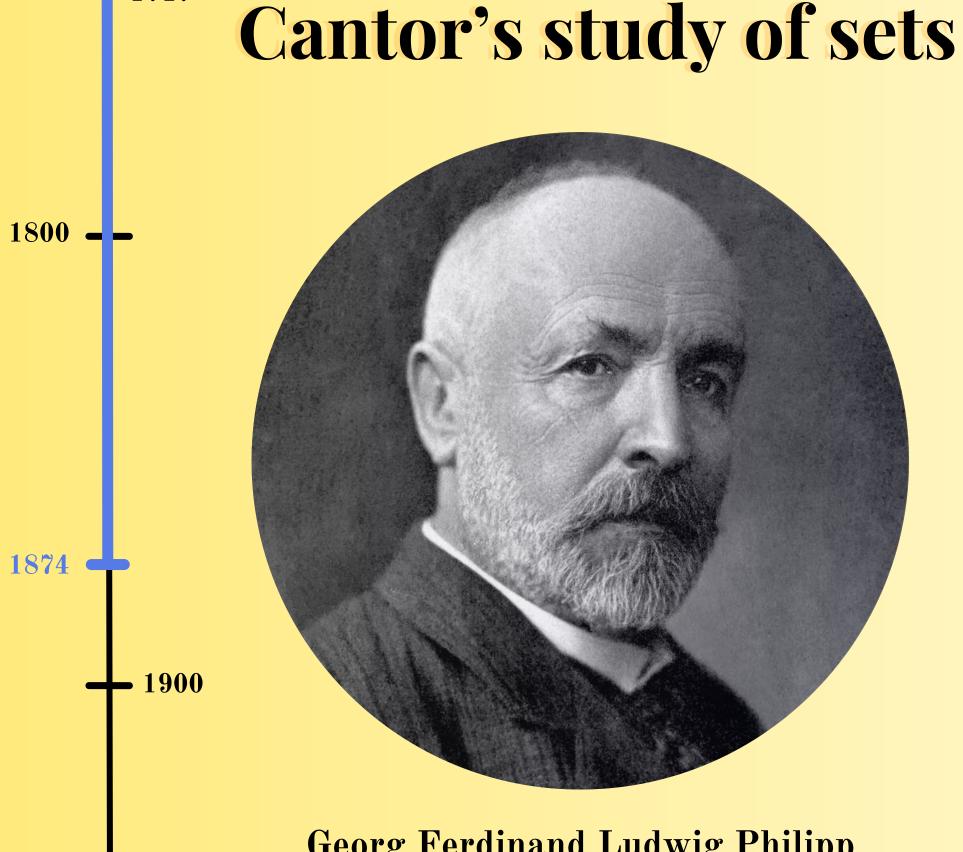
1874

Cantor's First Power Theorem

"Given a sequence

 u_1, u_2, u_3, \ldots

of distinct real numbers determined by arbitrary law, we can find in each interval (α, β) a number ν that is not contained in the sequence"



1747

Georg Ferdinand Ludwig Philipp
Cantor
[1845 - 1918]

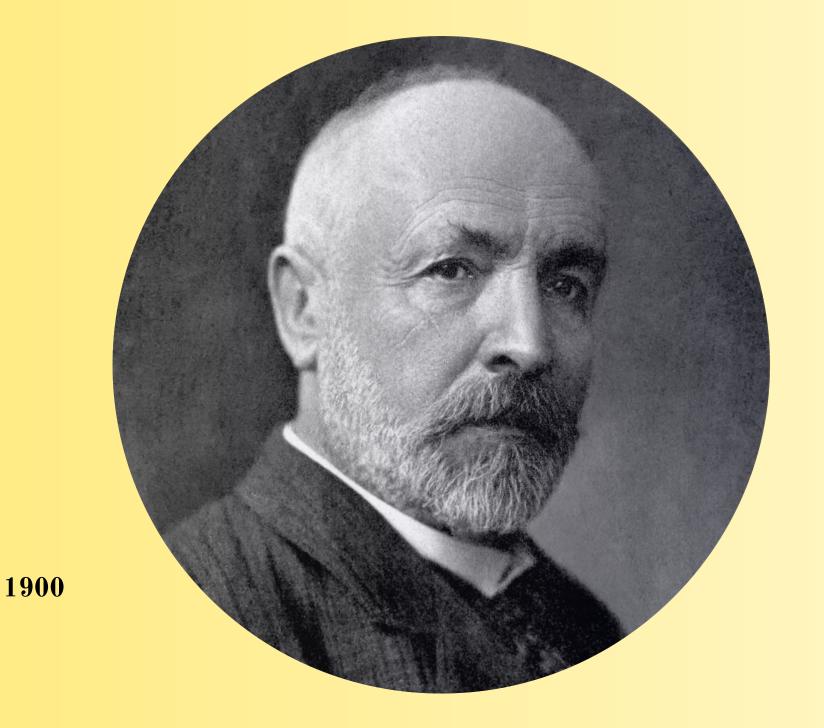
1874

Cantor's study of sets

1747

1800 -

1874



Georg Ferdinand Ludwig Philipp
Cantor
[1845 - 1918]

Cantor's First Power Theorem

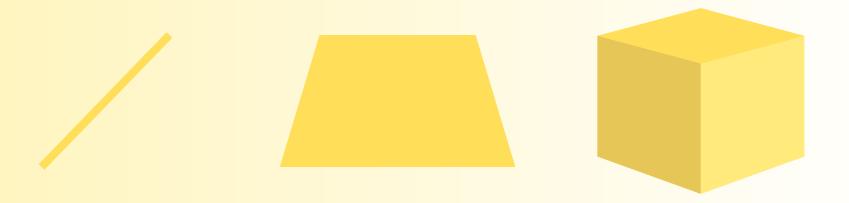
"Given a sequence

$$u_1, u_2, u_3, \ldots$$

of distinct real numbers determined by arbitrary law, we can find in each interval (α, β) a number ν that is not contained in the sequence"

3 years later...
1877

Cantor's Second Power Theorem

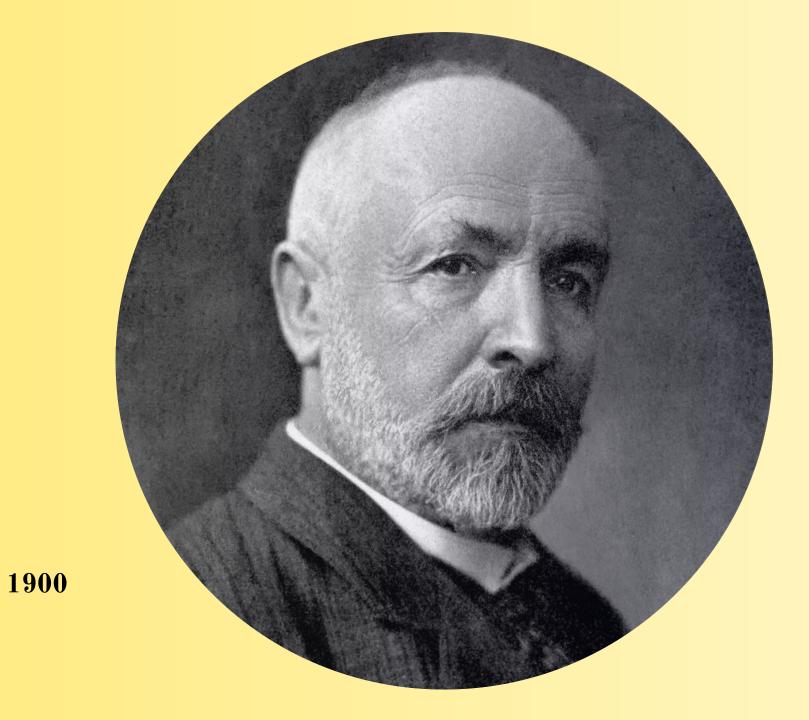


$$\mathbb{R} \equiv \mathbb{R}^2 \equiv \mathbb{R}^3$$

1747

1800 -

1882



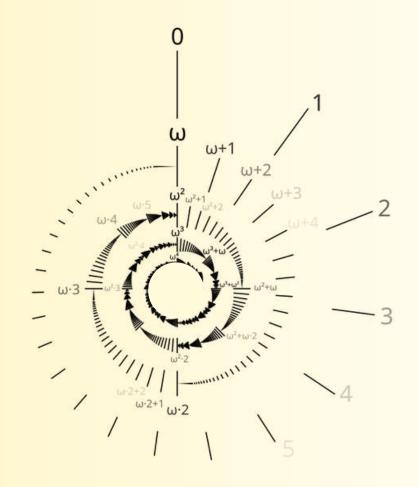
Georg Ferdinand Ludwig Philipp
Cantor
[1845 - 1918]

FONDEMENTS D'UNE THÉORIE GÉNÉRALE
DES ENSEMBLES

PAR

G. CANTOR

FONDATIONS OF A GENERAL SET THEORY
By G. CANTOR

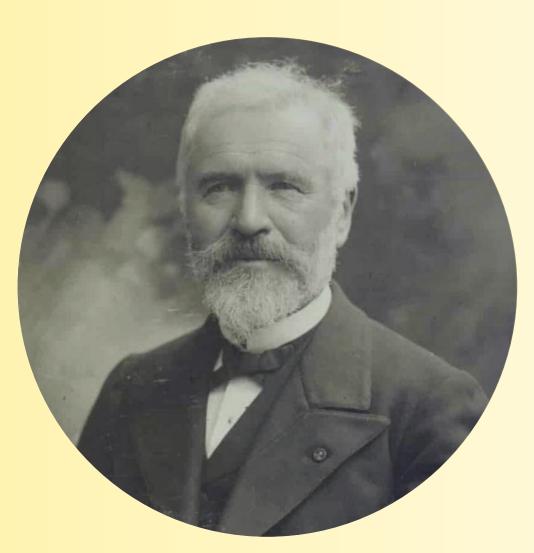


From Lebesgue to now

1800 --



Guiseppe Peano[1858 - 1932]



Camille Jordan [1838 - 1922]



Emile Borel [1871 - 1956]

1747 From Lebesgue to now 1800 -1904 - 1900 Conceptual difference between Riemann's Henri Léon Lebesgue Integral and Lebesgue's Integral [1875 - 1941]

1747

From Lebesgue to now

1800 -

1907



Frigyes Riesz [1880 - 1956]



Ernst Sigismund Fischer [1875 - 1954]



Lennart Axel Edvard Carleson [1928 - alive and well)

1900

Riesz-Fischer Theorem (1907)

A function has a convergent Fourier Series in the sense of L^2 if and only if it is in L^2 .

Carleson's Theorem (1966)

If a function is in L^2 , then its Fourier Series converges almost everywhere.

1966

The End