Phys. 251- 16th Class | Thurs. Feb. 29, 2024

More on Fourier Series

We assumed that, for any "neasonable" function f(x) on $[-\pi, \pi]$, f(x) could be expressed by

$$f(x) = \frac{a_0}{2} + a_1 \cos x + a_2 \cos 2x + a_3 \cos 3x + a_4 \cos 4x + \dots$$

$$+ b_1 \sin x + b_2 \sin 2x + b_3 \sin 3x + \dots$$

Further, we found that, if this is true, then

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

$$Q_{n} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos(nx) dx, \quad b_{n} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx.$$

As an example, for the function $f(x) = 0, \quad -\pi \leq x < 0$ $f(x) = 1, \quad 0 \leq x < \pi$

We found
$$f(x) = \frac{1}{2} + \frac{2}{\pi} \left(sm x + \frac{1}{3} sin 3x + \frac{1}{5} sin 5x + \dots \right)$$

From Ro

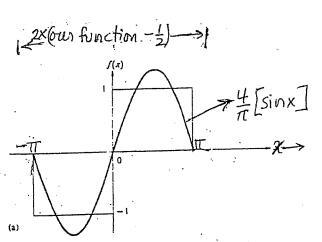
Example:

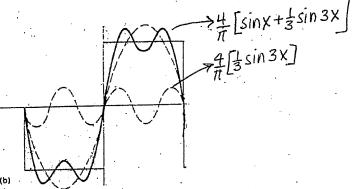
Fourier term plots for $2x \left[\text{our function} - \frac{1}{2} \right]$

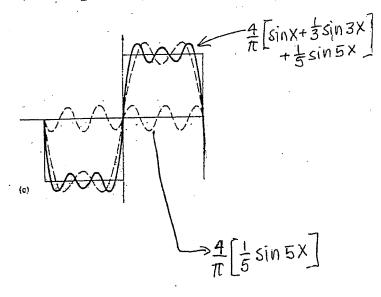
$$\Rightarrow$$

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

i.e.,
$$\frac{Q_0}{2}$$
 how = 0.







Some Observations on Fourier Series

K-lext, sect. 11.4

1. The Fourier series to a function depends on where we put the axes:

a. Suppose, e.g., we raise the x-axis so that we have

- the "shape" is still the same, but now the series works out to be

$$f(x) = \frac{2}{\pi} \left(8ux + \frac{8u3x}{3} + \frac{\sin 5x}{5} + ... \right)$$

ie, la 10 now yero.

How do I know this so quickly?

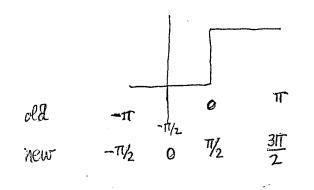
Ro is the average of the function over the interval.

This is clear from
$$\frac{Q_0}{2} = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(\mathbf{X}) d\mathbf{x} = \langle f(\mathbf{X}) \rangle_{E\pi,\pi}$$

(or on [-1,L] from $\frac{Q_0}{2} = \frac{1}{2L} \int_{-\pi}^{L} f(\mathbf{x}) d\mathbf{x} = \langle f(\mathbf{X}) \rangle_{EL,L}$

^{*} i.e., a "shape".

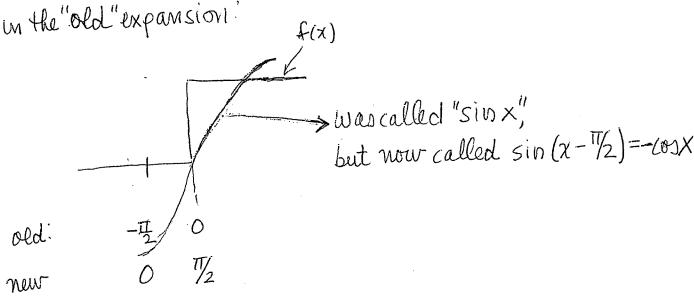
b. Now suppose we move the "y-axis", say as follows: (K-text, sect. 11.5)



Then, all the sine terms on the expansion change:

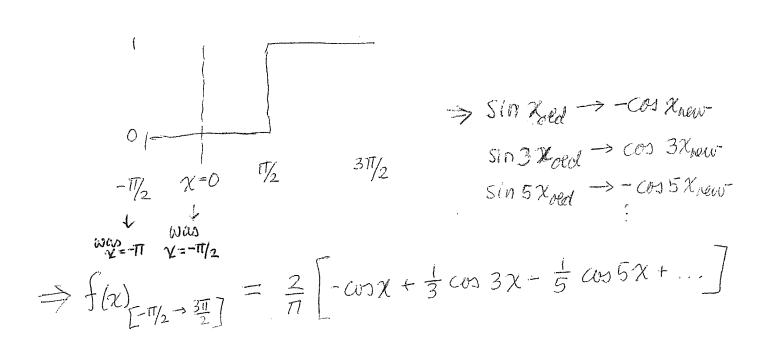
Sin 3x -> WJ 3x, 600

To see why, consider, for example, the old "sinx" term in the "old" expansion:



To generalize: If we move the y-axis "backwards" by \$\phi\$ radians, then, e.g., b, sin \$\times_{\text{old}} \rightarrow b\sin (\times_{\text{new}} - \phi) = b, \cos \phi \sin \times_{\text{new}} + (-\sin \phi) \text{a}_1, \text{new}" \\

Note then what has happened: In the old coordinate system we had only sine functions in the series; in the new coordinate system we have a "different" series with both sine and cosine terms.



Has the physics (or here, the geometry) changed? No.

While the names of the function f(x) and the names of the Fourier terms might have changed, the shapes of the function f(x) and of the net "(15T order "2nd order terms", etc. have not). [where by "15T order expansion term "we mean the expansion term with one "wiggle" per 2TT interval, by "2nd order term" the one with two wiggles per 2TT interval, etc.] I.e,

The names may have changed, but the shapes are still the same.

K-text, sect. 11.6

2. a. Change of Interval - "Simple"

Suppose our function is defined and to be expanded, not on $E-\Pi,\Pi$, but on $E0,2\Pi$. This makes only a very numer change – all the sintenx) and costenx) still go through n full periods on this interval, so everything is the same except that we change the limits of integration on the coeficients:

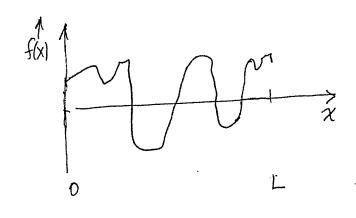
on
$$[0, 2\Pi]$$
:
$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx$$

$$a_n = \frac{1}{\pi} \int_{0}^{2\pi} f(x) \cos ux \, dx$$
, $b_n = \frac{1}{\pi} \int_{0}^{2\pi} f(x) \sin ux \, dx$

(next page ->)

b. Expanding a Function on the Arbitrary Finite Interval [0, L]. (K-text, sect 11.6)

Now suppose we want to expand a function f(x) on a more arbitrary interval, say [0,L]. How do we do this?



function f(x) defined on IO, L.T.

We seek a Fourier expansion

for f(x) that well approximates it

or converges to it, on this interval.

Before looking at the more formal math treatment, as usual, let's first ask "what do we expect?"

As a guide, we first note that, for expanding a function on $[0,2\pi]$ a typical term in our expansion is $\alpha \sin\left(\frac{2\pi}{\lambda_n}x\right)$.

Why? Typical term was $\sin(nx)$. Now, on $[0,2\pi]$, $\lambda_1 = \lambda \cos(nx) = 2\pi$ $\lambda_2 = \lambda \cos(nx) = 2\pi = \pi$, etc, so $\sin\left(\frac{2\pi}{\lambda_n}x\right) = \sin\left(\frac{2\pi}{2\pi/n}x\right) = \sin(nx)$ $\left[\lambda_n = \frac{\lambda_1}{n} = 2\pi\right]$ $= \sin(nx)^{\sqrt{n}}$

Second, we note that [0,L] is just a pure "stretch" (or pure Compression, if $L<2\pi$) of $[0,2\pi]$.

Thus, for expansion of a function f(x) on [0,L], we expect "typical term" $\propto \sin\left(\frac{2\pi}{\lambda_n}x\right)$ where $\lambda_n = \frac{L}{n}$ i.e,

"typical term" $\propto \sin\left(n\frac{2\pi}{\lambda_n}x\right)$, i.e, we expect the series to be $f(x)_{[0,L]} = \frac{a_0}{2} + \sum_{n=1}^{\infty} \left[a_n\cos\left(n\frac{2\pi}{L}x\right) + b_n\sin\left(n\frac{2\pi}{L}x\right)\right]$ (9)

(*) Note: Here $\lambda_n = \frac{1}{n}$, not $\frac{2h}{n}$! [In case $L=2\Pi$, $\frac{1}{n} = \frac{2\Pi}{n} \Rightarrow \frac{2\Pi}{\lambda_n} = \frac{2\Pi}{\lambda_n} = \frac{2\Pi}{\lambda_n}$]

1) note that in this expansion, the quantities (n 211) are generally not integers!

Now let's check this more "formally":

To do this, define the variable $U = \frac{2\pi}{L} \mathbf{x}^{(0)}$ Then, as x nanges

from O to L, u ranges from 0 to 21. Then

$$f(x) = g(u) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos(nu) + b_n \sin(nu),$$

with
$$a_n = \frac{1}{\pi} \int_0^{2\pi} g(u) \cos nu \, du$$
, $b_n = \frac{1}{\pi} \int_0^{2\pi} g(u) \sin nu \, du$

(t) For example, if $f(x) = e^{-\chi^2}$, then $u = \frac{2\Pi\chi}{L} \Rightarrow \chi^2 = \frac{L^2\chi^2}{4\pi^2}$, so $g(u) = f(x) = e^{-L^2u^2/4\Pi^2}$, $g(u) \neq e^{-u^2}$. (The point by point values of family are the same χ).

(4) So 21 is the "scale factor" of the change of variable.

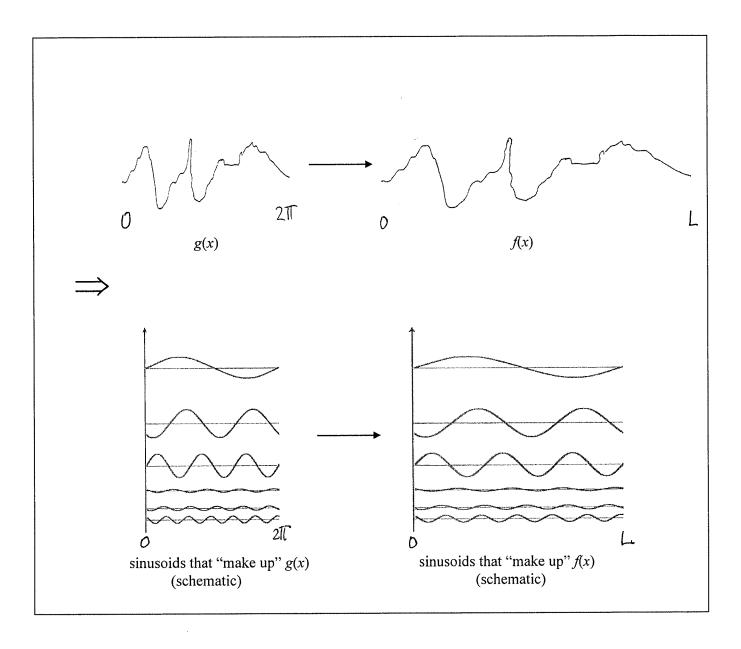


Fig. 11.3. The function g(x) is defined on $(0,2\pi)$. The function f(x) is obtained by stretching g(x) purely horizontally in the figure so that it covers the interval (0,L). The Fourier sinusoids $b_n \sin nx$ and $a_n \cos nx$ that "make up" must also stretch purely horizontally to make up f(x). Figures are schematic only.

Now that we've thought through what to expect, let's make the same argument mathematically: f(x) is defined and to be expanded on (0,L). Define the "stretched variable"

Expansion of f(x) on [0,L], continued

[recall: $u = \frac{2\pi}{L} \chi$] Let us reexpress these in terms of x. We have

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

with
$$a_n = \frac{1}{\pi} \int_0^{2\pi} g(u) \cos nu du = \frac{1}{\pi} \int_0^L f(x) \cos \left(n \frac{2\pi}{L} x\right) \cdot \frac{2\pi}{L} dx$$
, i.e,

(2)
$$a_n = \frac{2}{L} \int_0^L f(x) \cos \left(n \frac{2\pi}{L} \chi \right) d\chi.$$

Smilarly,

$$b_n = \frac{2}{L} \int f(x) \sin\left(n\frac{2\pi}{L}x\right) dx.$$

Expand f(x) on [0,T].

Example:
$$L=TT$$
, $\int_{0}^{1} \frac{1}{\pi}$
then
$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos(2nx) + b_n \sin(2nx)$$

only terms are Cos 2x, Cos 4x, ... sin 2x, sin 4x,...

Notice that

$$= \frac{a_0}{2} + a_1 \omega_2 2x + a_2 \cos 4x + ...$$
+ b_1 sin 2x + b_2 sin 4x + ...

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

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

We found, for an arbitrary p.c. function defined on [0, L], where L is any positive real number,

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

$$\Rightarrow \lambda_1 = L, \lambda_n = \frac{1}{n} \text{ of on } [a_2\pi] \lambda_1 = 2\pi$$
(2)
$$a_n = \frac{2}{L} \int_0^L f(x) \cos\left(n \frac{2\pi}{L} x\right) dx, \quad b_n = \frac{2}{L} \int_0^L \cos\left(n \frac{2\pi}{L} x\right) dx$$

Note that the terms on the above series for f(x) [convergent to f(x) on [0,L] are no longer generally of the form $\cos(n^2 + x) = \cos(n^2 + x) =$

Example: L=IT: Should reproduce previously known results. Check that!

Example: L=IT: Then, eqn. (1) \Rightarrow $f(x)_{[0,\Pi]} = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos(2nx) + b_n \sin(2nx)$ $= \frac{a_0}{2} + a_1 \cos 2x + a_2 \cos 4x + \dots$ $+ b_1 \sin 2x + b_2 \sin 4x + \dots$

-i.e, only even harmonics of the fundamental unrepumber are present! [Since $\lambda_1 = \pi \Rightarrow k_1 = 2$].

B: Fourier Expansion valid for arbitrary interval (a, b): [11.6, pp 11-23, ->11-24].

To get an idea, note that the physics (and the shapes involved) don't care if we call the beginning of the interval x = 0 or $x = a_i$; nor does it care whether we call the end of the interval x = L or $x = b_i$; since L was arbitrary, this is just a shift in the position of the plus, pulse, perhaps a stated or compression.

Y-axis, Now, in (1) and in (2), L is just the length of the interval; for (a,b) the length of the interval is 1b-a1, so we expect, that for expansion of f(x) on (a,b), from (1) and (2) with $L \Rightarrow 1b-a1$,

(3)
$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(n \frac{2\pi}{|b-a|}x\right) + b_n \sin\left(n \frac{2\pi}{|b-a|}x\right) \tag{*}$$

where
$$\alpha_{n} = \frac{2}{1b-al} \int_{a}^{b} f(x) \cos\left(n \frac{2\pi}{1b-al} x\right) dx$$

(5)
$$b_{n} = \frac{2}{|b-a|} \int_{a}^{b} f(x) \sin\left(n \frac{2\pi}{|b-a|} x\right) dx$$

* Note that equ. (3) is of the form
$$f(x) = \frac{q_0}{2} + \sum_{n=1}^{\infty} a_n a_n \left(n \frac{2\pi}{\lambda_n} x\right) + b_n \sin\left(n \frac{2\pi}{\lambda_n} x\right)$$
 with $\lambda_1 = |b-a|$, Thus $\lambda_n = \frac{\lambda_1}{n} = \frac{|b-a|}{2n}$.

But - what about the shift in the ordinate ("y") axis?

As we've seen, in a "shift of the y-axis", sin θ > sin (θ+φ),

and cos θ > cos (G+8) (phase angles). However, sin(θ+φ) can be written

in the form × sinθ+β cos θ, sim. for cos (θ+8). Thus, the form (3)

should still be correct. Accepting this, by the logic in our first class

on Fourier expansion, (4) and (5) should follow. In fact, (3), (4) and (5)

are correct.

(+) Albeit that "some of what used to be called sine is now cosine" and vice versa.

Example:
A common case is that where the interval is symmetric around $\chi=0-i.e$, (-L,L). Then, from (4), since $\lambda_1=2L\Rightarrow R_1=\frac{2\pi}{2L}=\frac{\pi}{L}$,

(b) $f(\chi)=\frac{a_0}{2}+\sum_{n=1}^{\infty}a_n\cos\left(\frac{n\pi\chi}{L}\right)+b_n\sin\left(\frac{n\pi\chi}{L}\right)$ with $a_n=\frac{1}{L}\int_{-L}^{L}f(\chi)\cos\left(\frac{n\pi\chi}{L}\right)d\chi,$ (7) $b_n=\frac{L}{L}\int_{-L}^{L}f(\chi)\sin\left(\frac{n\pi\chi}{L}\right)d\chi.$

(next page ->

[K-text, sect. 1107]

C. Periodicity of Fourier Series

Let us look at our original series for the step on $[-\pi,\pi]$: $f(x) = \frac{1}{2} + \frac{2}{\pi} \left[smx + \frac{1}{3} sm3x + \frac{1}{5} sm5x + \dots \right]$

Note: The term sun x is periodic with period 2TT

The term sun 3x is periodic with period 3T and hence also with per 2TT

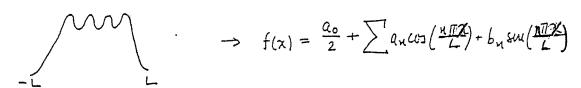
The term sun 5x is periodic with period 5T and hence also with per 2TT

The term "1" is periodic with any period.

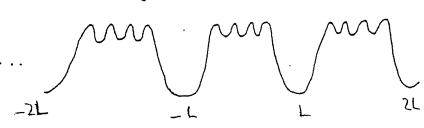
.. - the entire series is periodic with period 2TC.

& - we've really found a series representation for something bigger than we might have thought at first - we get the larger entity

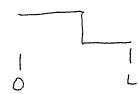
This is, of course, true on the general case: If we find on [-L, L] that



the series converges to more:



Likewise consider our expansion of a function geven on [0, L], say



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

converges to a repetitive version of the figure above with repeat

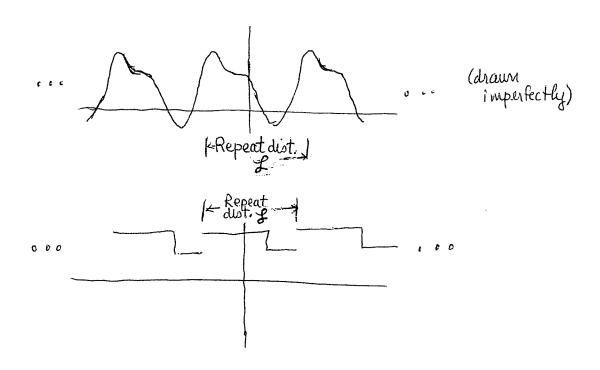
distance L:

and, in fact, for any function on [0,L] to which the series (*) converges, the series (*) converges to the periodic extended function of f(x) with repeat distance $\lambda_1 = L$.

In each case, the wavelength of the longest-wavelength term (λ_1) is equal to the repeat distance. That must be, since all terms of the series repeat in distance λ_1 as λ_1 is the longest common repeat distance.

D. Fourier Amalysis of Repetitive Functions

Frequently the "opposite" sort of situation occurs: we are presented, in the first place, with a repetitive function and we need to "Fourier analyze" it (that means, determine a Fourier series representation in which the repetitive function is viewed as a sum of sinusoidal oscillations, each with its own wavelength). [We will see many examples of the smalley it this in the hime domain (i.e., function of time t rather than function of space x) when we deal with the physics of musical instruments later.] Two examples of repetitive functions are shown:



Note that the second has a finite number of jump discontinuities on any finite interval. (Mathematicians say that it is "piecewise continuous").

Then, from our previous considerations, we can state the following resion of Fourier's Theorem:

Let f(x) be a repetitive function of x with repeat distance S on the entere x-ax is. Further, suppose that both f(x) and f'(x) are precewise continuous. Then, except at the points of discontinuity,

(8)
$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(n \frac{2\pi}{2} x\right) + b_n \sin\left(n \frac{2\pi}{2} x\right)$$
with
$$a_n = \frac{3}{2} \int_{-\pi/2}^{\pi/2} f(x) \cos\left(n \frac{2\pi}{2} x\right) dx, \quad b_n = \frac{3}{2} \int_{-\pi/2}^{\pi/2} f(x) \sin\left(n \frac{2\pi}{2} x\right) dx,$$

Where xo is any abscissa value,

converges to f(x) at all points where f is continuous.

At a point at which f(x) has a jump discontinuity, the series given converges to the average of the values of f on either side of the jump (i.e, to $\frac{1}{2}[f(x_+) + f(x_-)]$ where $\chi_+ = \lim_{\substack{x \to x_d \\ \chi \to x_d}} \chi$ from $\chi > \chi_d$, and $\chi_- = \lim_{\substack{x \to x_d \\ \chi \to x_d}} f$ rom $\chi < \chi_d$ where χ_d is the point of discontinuity.

Comment: Note that, in eqns. (8) and (9), I is the wavelength of the fundamental (i.e, term with the longest wavelength).

Thus, we can write eqn. (8) as (again)

(10)
$$f(x)_{(0,R)} = \frac{Q_0}{2} + \sum_{n=1}^{\infty} Q_n \cos\left(\frac{2\pi}{\lambda_n}x\right) + b_n \sin\left(\frac{2\pi}{\lambda_n}x\right)$$

Where
$$\lambda_n = \frac{\lambda_1}{n} = \frac{\mathcal{L}}{n}$$

Likewise, egns. (9) are

$$a_n = \frac{2}{\lambda_i} \int_{x_0}^{x_0 + \lambda_i} f(x) \cos\left(\frac{2\pi}{\lambda_n} x\right) dx$$

$$b_n = \frac{2}{\lambda_n} \int_{0}^{\chi_0 + \lambda_n} f(x) \sin\left(\frac{2\pi}{\lambda_n} \chi\right) d\chi.$$

So, alternatively, we could write the series as

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

when, again, 2,= L.

2. Further, we could have chosen " $\chi=0$ " anywhere and gotten the same results (e.g., (8) and (9)). Thus, for any point χ_0 , on $[\chi_0, \chi_0 + \lambda_1]$ the series (1) [with (2)] converges to $f(\chi)$. Since $f(\chi)$ and all the terms in (1) repeat with repeat distance λ_1 . [terms cos $(n\frac{2\pi}{\lambda_1}\chi)$ and sin $(n\frac{2\pi}{\lambda_1}\chi)$ repeat in times in distance λ_1], the series (1) converges to $f(\chi)$ everywhere on the χ -axis.

Comment: It follows from the above argument that the value.

of an is the same for all choices of the point Xo. You can also see this explicitly from

 $a_{n} = \frac{2}{\lambda_{i}} \int_{x_{0}}^{x_{0} + \lambda_{i}} f(x) \cos\left(n \frac{2\pi}{\lambda_{i}} x\right) dx$

- since both f(x) and cos (n \$\frac{1}{2}, x) both repeat every distance \$\lambda_1\$, then the entire integrand is repetitive with repeat distance \$\lambda_1\$, "it doesn't matter where you start in total, the integral covers the same terrain." (As long as you integrate over one full distance \$\lambda_1\$.)

Of course, the same is true for all \$\lambda_n\$.

The last sentence of the theorem, concerning the convergence at a point of discontinuity, is not obvious from our previous Considerations, but a mathematical analysis (which we leave to your math course) shows it to be true.

Again: Note that the function repeat distance 1, is the Same as the wavelength of the 11=1 terms in the Fourier series. (That's why we called it "1,").

comment!

We can also write the basic Alries in terms of the basic wavenumber $k_i = \frac{2T}{\lambda_i}$:

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

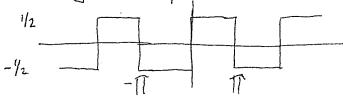
Since $k_n = \frac{2iT}{2n} = n k$, (show this), this is also

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

All these forms will be useful.

1. Expansion of Even and Odd Functions - (K-text, sect 11.9)

Consider again our "square wave" unth axes as shown.



The peries is
$$f(x) = \frac{2}{\pi} \left(s_{1} x + \frac{s_{1} x}{3} + \frac{s_{1} s_{2}}{5} + \dots \right)$$

note that "it turned out" that there are no cosines in this series.

Actually, this is a butous in advance (i.e. before calculating the coefficients).

Why? Because with the choice of axes as given, f(x) is an odd function (i.e, f(-x) = -f(x)). But all cosines are even functions (i.e, f(x) = f(x)). Thus, there cannot be any conines in the expansion

of an odd function. Similarly, there cannot be any sines in the expansion of an even function. [We say that an odd leven) function has odd] expansion of an even function. [(even) parity around the origin.

Fourier Coefficients For Even and Odd Functions Suppose f(x) is even on E-L, L].

We had (still correct, technically) $a_{n} = \frac{1}{L} \int_{-L}^{L} f(x) \cos\left(\frac{n\pi x}{L}\right) dx \cdot But, \text{ this is}$ $a_{n} = \frac{1}{L} \int_{-L}^{0} f(x) \cos\left(\frac{n\pi x}{L}\right) dx + \frac{1}{L} \int_{0}^{L} f(x) \cos\left(\frac{n\pi x}{L}\right) dx$

But, If f(x) is even, the two integrals are equal. Thus,

and the second s

$$a_n = \frac{2}{L} \int_0^L f(x) \cos\left(\frac{m\pi x}{L}\right) dx$$
, $a_0 = \frac{2}{L} \int_0^L f(x) dx$, all $b_n = 0$. (Why?)

Now suppose f(x) is odd on [-4, L]. Then, by similar logic,

$$b_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi x}{L}\right) dx$$
, all $a_n = 0$ (including ao!)

A function with "no parity" is one that is neither even nor odd.

Summary of Fourier Expansions for functions defined on [-L,L]:

$$a_{o} = \frac{no pointy}{on [-L, L]}: f(x) = \frac{a_{o}}{2} + \sum_{n=1}^{\infty} a_{n} cos(\frac{n\pi x}{L}) + b_{n} sin(\frac{n\pi x}{L})$$

$$a_{o} = \frac{1}{L} \int_{-L}^{L} f(x) dx \qquad a_{n} = \frac{1}{L} \int_{-L}^{L} f(x) cos(\frac{n\pi x}{L}) dx$$

$$b_{n} = \frac{1}{L} \int_{-L}^{L} f(x) sin(\frac{n\pi x}{L}) dx$$

 $f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{L}\right), a_n = \frac{2}{L} \int_0^L f(x) \cos\left(\frac{n\pi x}{L}\right) dx$ "No sines allowed HERE"!

C. f(x) add on [-L,L] (or extended that way from [0,L]): $f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{L}\right), \quad b_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi x}{L}\right) dx$ "No cosines Allowed HERE"!