

Here is a comprehensive study guide for **Chapter 9: Fourier Series**, organized by logical flow and key concepts. It covers definitions, calculation examples, convergence types, and the logic behind major theorems.

# 9.1 Orthogonal Functions

## 1. Inner Product and Orthogonality

To discuss "approximation," we treat functions as vectors.

- **Inner Product:** For  $f, g \in \mathcal{R}[a, b]$  (Riemann integrable functions):

$$\langle f, g \rangle = \int_a^b f(x)g(x) dx$$

- **Norm:** The "length" of a function is:

$$\|f\|_2 = \sqrt{\langle f, f \rangle} = \left[ \int_a^b f^2(x) dx \right]^{1/2}$$

- **Orthogonality:** Two functions are orthogonal if  $\langle f, g \rangle = 0$ .
- **Orthonormal System:** A sequence  $\{\phi_n\}$  is orthonormal if:

$$\langle \phi_n, \phi_m \rangle = \begin{cases} 0 & n \neq m \\ 1 & n = m \end{cases}$$

## 2. Examples of Orthogonal Systems

- **Example A:**  $\{1, x\}$  on  $[-1, 1]$ .

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

- **Example B (Trigonometric System):**  $\{\sin nx\}_{n=1}^{\infty}$  on  $[-\pi, \pi]$ .

For  $n \neq m$ , using product-to-sum identities:

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

For  $n = m$ :

$$\int_{-\pi}^{\pi} \sin^2 nx \, dx = \pi$$

- **Example C:**  $\{1, \cos \frac{n\pi x}{L}, \sin \frac{n\pi x}{L}\}$  on  $[-L, L]$ .

### 3. Approximation in the Mean (Least Squares)

Given an orthogonal system  $\{\phi_n\}$ , we want to approximate  $f$  using a partial sum  $S_N(x) = \sum_{n=1}^N c_n \phi_n(x)$ .

We want to minimize the **mean square error**:

$$E_N = \|f - S_N\|_2^2 = \int_a^b [f(x) - S_N(x)]^2 \, dx$$

**Theorem:** The error is minimized if and only if  $c_n$  are the **Fourier Coefficients**:

$$c_n = \frac{\langle f, \phi_n \rangle}{\|\phi_n\|^2} = \frac{\int_a^b f(x) \phi_n(x) \, dx}{\int_a^b \phi_n^2(x) \, dx}$$

**Proof Idea:**

Expand the integral  $\int (f - \sum c_n \phi_n)^2$ . By completing the square with respect to  $c_n$ , one finds that the minimum occurs exactly when  $c_n$  takes the form above.

### 4. Bessel's Inequality

Since the error  $E_N \geq 0$ :

$$\sum_{n=1}^{\infty} c_n^2 \|\phi_n\|^2 \leq \|f\|_2^2$$

**Corollary:** The coefficients  $c_n$  must decay such that  $\lim_{n \rightarrow \infty} c_n = 0$ .

# 9.2 Completeness and Parseval's Equality

## 1. Convergence in the Mean

A sequence  $\{f_n\}$  converges to  $f$  **in the mean** if:

$$\lim_{n \rightarrow \infty} \int_a^b [f(x) - f_n(x)]^2 dx = 0 \quad \Longleftrightarrow \quad \lim_{n \rightarrow \infty} \|f - f_n\|_2 = 0$$

*Note: Uniform convergence  $\implies$  Mean convergence. However, Mean convergence does NOT imply Pointwise convergence.*

## 2. Completeness

An orthogonal system  $\{\phi_n\}$  is **complete** if the Fourier series partial sums  $S_N$  converge to  $f$  in the mean for every  $f \in \mathcal{R}[a, b]$ .

## 3. Parseval's Equality

The system is complete if and only if **Parseval's Equality** holds for all  $f$ :

$$\sum_{n=1}^{\infty} c_n^2 \|\phi_n\|^2 = \int_a^b f^2(x) dx$$

*Concept:* This is the infinite-dimensional version of the Pythagorean theorem ( $\|v\|^2 = \sum |\text{components}|^2$ ).

# 9.3 Trigonometric Fourier Series

## 1. The Definitions

For the system  $\{1, \cos nx, \sin nx\}$  on  $[-\pi, \pi]$ :

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

## Formulas:

- $a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx$
- $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$
- $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$

## 2. Calculation Examples

### Example A: Step Function

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

- $a_0: \frac{1}{\pi} \int_0^{\pi} 1 dx = 1.$
- $a_n: \frac{1}{\pi} \int_0^{\pi} \cos nx dx = \frac{1}{n\pi} [\sin nx]_0^{\pi} = 0.$
- $b_n: \frac{1}{\pi} \int_0^{\pi} \sin nx dx = \frac{-1}{n\pi} [\cos nx]_0^{\pi} = \frac{1}{n\pi} (1 - (-1)^n).$ 
  - If  $n$  is even,  $b_n = 0.$
  - If  $n$  is odd ( $2k+1$ ),  $b_n = \frac{2}{(2k+1)\pi}.$
- **Series:**  $f(x) \sim \frac{1}{2} + \frac{2}{\pi} \sum_{k=0}^{\infty} \frac{\sin(2k+1)x}{2k+1}.$

### Example B: $f(x) = x$ on $[-\pi, \pi]$

- **Symmetry:**  $f(x)$  is **Odd**.
  - $a_n = 0$  (integral of odd  $\times$  even is odd, symmetric integral is 0).
- $b_n$ : Use integration by parts.

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

$$b_n = \frac{2}{\pi} \left( -\frac{\pi(-1)^n}{n} \right) = \frac{2(-1)^{n+1}}{n}$$

- **Series:**  $x \sim 2 \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \sin nx.$

## 3. Riemann-Lebesgue Lemma

For any  $f \in \mathcal{R}[-\pi, \pi]$ :

$$\lim_{n \rightarrow \infty} \int_{-\pi}^{\pi} f(x) \cos nx \, dx = \lim_{n \rightarrow \infty} \int_{-\pi}^{\pi} f(x) \sin nx \, dx = 0$$

*Implication:* Fourier coefficients  $a_n, b_n \rightarrow 0$  as  $n \rightarrow \infty$ .

## 4. Sine and Cosine Series (Half-Range Expansions)

If  $f$  is defined only on  $[0, \pi]$ :

- **Even Extension ( $f_e$ ):** Extends  $f$  to  $[-\pi, \pi]$  as an even function. Generates a **Cosine Series**.
- **Odd Extension ( $f_o$ ):** Extends  $f$  to  $[-\pi, \pi]$  as an odd function. Generates a **Sine Series**.

# 9.4 Convergence in the Mean

## 1. The Dirichlet Kernel ( $D_n$ )

The partial sum  $S_n(x)$  can be written as an integral convolution:

$$S_n(x) = \frac{1}{\pi} \int_{-\pi}^{\pi} f(t) D_n(x - t) \, dt$$

where  $D_n(t) = \frac{1}{2} + \sum_{k=1}^n \cos kt = \frac{\sin((n+1/2)t)}{2 \sin(t/2)}$ .

*Properties:*  $\frac{1}{\pi} \int D_n = 1$ , but  $\int |D_n| \rightarrow \infty$ . This makes  $D_n$  "bad" for proving uniform convergence directly.

## 2. The Fejér Kernel ( $F_n$ )

To fix the behavior of  $D_n$ , we take the arithmetic mean (Cesàro mean) of the partial sums:

$$\sigma_n(x) = \frac{S_0(x) + \cdots + S_n(x)}{n+1}$$

$$\sigma_n(x) = \frac{1}{\pi} \int_{-\pi}^{\pi} f(t) F_n(x - t) \, dt$$

where  $F_n(t) = \frac{1}{2(n+1)} \left[ \frac{\sin((n+1)t/2)}{\sin(t/2)} \right]^2$ .

**Properties of  $F_n$  (Approximate Identity):**

1.  $F_n(t) \geq 0$ .
2.  $\frac{1}{\pi} \int_{-\pi}^{\pi} F_n(t) dt = 1$ .
3. For any  $\delta > 0$ ,  $F_n(t) \rightarrow 0$  uniformly outside  $[-\delta, \delta]$ .

### 3. Fejér's Theorem

If  $f$  is continuous on  $[-\pi, \pi]$  and periodic ( $f(-\pi) = f(\pi)$ ), then:

$$\sigma_n(x) \rightarrow f(x) \quad \text{uniformly on } [-\pi, \pi].$$

*Proof Idea:* Use the properties of the Approximate Identity. Split the integral into a small region near 0 (where  $f(x-t) \approx f(x)$ ) and the tail (where  $F_n \rightarrow 0$ ).

### 4. Main Result: Mean Convergence

**Theorem:** For any  $f \in \mathcal{R}[-\pi, \pi]$ , the Fourier series converges to  $f$  in the mean.

$$\lim_{n \rightarrow \infty} \int_{-\pi}^{\pi} [f(x) - S_n(x)]^2 dx = 0$$

**Corollary (Parseval's Equality for Trig Series):**

$$\frac{a_0^2}{2} + \sum_{n=1}^{\infty} (a_n^2 + b_n^2) = \frac{1}{\pi} \int_{-\pi}^{\pi} f^2(x) dx$$

**Calculation Example using Parseval:**

Using  $f(x) = x$  and its coefficients  $b_n = \frac{2(-1)^{n+1}}{n}$ :

$$\sum_{n=1}^{\infty} \left( \frac{2}{n} \right)^2 = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 dx = \frac{2\pi^2}{3}$$

$$4 \sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{2\pi^2}{3} \implies \sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$$

# 9.5 Pointwise Convergence

## 1. The Problem

Convergence in the mean does not guarantee that  $S_n(x) \rightarrow f(x)$  at every specific point  $x$ . We need stronger conditions.

## 2. Dirichlet's Theorem (Sufficient Conditions)

If  $f$  is periodic ( $2\pi$ ) and piecewise continuous on  $[-\pi, \pi]$ , and  $x_0$  is a point where:

1. One-sided limits  $f(x_0^+)$  and  $f(x_0^-)$  exist.
2. One-sided derivatives (or Lipschitz conditions) exist.

$$|f(x_0 \pm t) - f(x_0^\pm)| \leq Mt$$

Then the Fourier series converges to the average of the jump:

$$\lim_{n \rightarrow \infty} S_n(x_0) = \frac{f(x_0^+) + f(x_0^-)}{2}$$

*Note:* If  $f$  is continuous at  $x_0$ , it converges to  $f(x_0)$ .

## 3. Application Examples

- **Example A (Discontinuous):**

$f(x) = 0$  on  $[-\pi, -\pi/2)$ ,  $3$  on  $[-\pi/2, \pi/2]$ ,  $0$  on  $(\pi/2, \pi)$ .

At  $x = \pi/2$ , the series converges to  $\frac{3+0}{2} = 1.5$ .

At  $x = 0$ , the series converges to  $3$ .

- **Example B (Continuous):**

$f(x) = |x|$  on  $[-\pi, \pi]$ . Continuous everywhere and derivative is piecewise continuous ( $\pm 1$ ).

Series converges to  $|x|$  everywhere. Here are concise, comprehensive study notes on **Chapter**

**9: Fourier Series**, based on the provided text. These notes focus on mathematical definitions, key theorems, proof logic, and all illustrative examples included in the source.

# Chapter 9: Fourier Series

## 9.1 Orthogonal Functions

**Core Concept:** Approximating functions using a linear combination of orthogonal functions, analogous to vector decomposition in  $\mathbb{R}^n$ .

### 1. Inner Product and Orthogonality

For Riemann integrable functions on  $[a, b]$ , denoted  $\mathcal{R}[a, b]$ , the **inner product** is defined as:

$$\langle f, g \rangle = \int_a^b f(x)g(x) dx$$

- **Norm:**  $\|f\|_2 = \sqrt{\langle f, f \rangle} = \left[ \int_a^b f^2(x) dx \right]^{1/2}$ .
- **Orthogonality:** Two functions  $\phi, \psi$  are orthogonal if  $\langle \phi, \psi \rangle = 0$ .
- **Orthonormality:** A sequence  $\{\phi_n\}$  is orthonormal if  $\langle \phi_n, \phi_m \rangle = 0$  for  $n \neq m$  and  $\|\phi_n\|^2 = 1$ .

### 2. Key Examples of Orthogonal Systems

- **Example 9.1.2(a):**  $\{1, x\}$  on  $[-1, 1]$ .

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

- **Example 9.1.2(b):**  $\{\sin nx\}_{n=1}^{\infty}$  on  $[-\pi, \pi]$ .

$$\int_{-\pi}^{\pi} \sin nx \sin mx dx = 0 \quad (\text{for } n \neq m)$$

*Norm squared:*  $\int_{-\pi}^{\pi} \sin^2 nx dx = \pi$ .

- **Example 9.1.2(c):**  $\{1, \sin \frac{n\pi x}{L}, \cos \frac{n\pi x}{L}\}$  on  $[-L, L]$ .

This is the general trigonometric system.

### 3. Approximation in the Mean

We seek constants  $c_n$  to minimize the mean square error between  $f$  and the partial sum  $S_N(x) = \sum_{n=1}^N c_n \phi_n(x)$ :



$$E_N = ||f - S_N||_2^2 = \int_a^b [f(x) - S_N(x)]^2 dx$$

**Theorem 9.1.4 (Best Approximation):**

The error is minimized if and only if  $c_n$  are the **Fourier Coefficients**:

$$c_n = \frac{\langle f, \phi_n \rangle}{||\phi_n||^2} = \frac{\int_a^b f(x) \phi_n(x) dx}{\int_a^b \phi_n^2(x) dx}$$

With these coefficients, the error identity is:

$$||f - S_N||^2 = ||f||^2 - \sum_{n=1}^N c_n^2 ||\phi_n||^2$$

**Example 9.1.6:**

Approximating  $f(x) = x^3 + 1$  on  $[-1, 1]$  using orthogonal system  $\{1, x\}$ .

- $c_1 = \frac{\int_{-1}^1 (x^3+1)(1) dx}{\int_{-1}^1 1^2 dx} = 1$
- $c_2 = \frac{\int_{-1}^1 (x^3+1)(x) dx}{\int_{-1}^1 x^2 dx} = \frac{3}{5}$
- Result:  $S_2(x) = 1 + \frac{3}{5}x$ .

## 4. Bessel's Inequality

Since the error  $||f - S_N||^2 \geq 0$ , it follows that:

$$\sum_{n=1}^{\infty} c_n^2 ||\phi_n||^2 \leq ||f||^2$$

**Corollary:** For orthogonal systems, Fourier coefficients  $c_n \rightarrow 0$  as  $n \rightarrow \infty$  (normalized by norm).

## 9.2 Completeness and Parseval's Equality

### 1. Convergence in the Mean

A sequence  $f_n$  converges to  $f$  **in the mean** if:

$$\lim_{n \rightarrow \infty} \int_a^b [f(x) - f_n(x)]^2 dx = 0 \quad \Longleftrightarrow \quad \lim_{n \rightarrow \infty} \|f - f_n\|_2 = 0$$

- **Theorem:** Uniform convergence  $\implies$  Convergence in the mean.

- **Counter-Example 9.2.3 (Mean  $\nRightarrow$  Pointwise):**

A sequence of "moving bump" functions  $f_n$  on  $[0, 1]$ .

- Constructed by dividing  $[0, 1]$  into intervals of size  $1/2^k$ .  $f_n$  is 1 on a shrinking sub-interval and 0 elsewhere.
- $\int f_n^2 \rightarrow 0$  (Converges in mean to 0).
- For any  $x$ ,  $f_n(x)$  oscillates between 0 and 1 infinitely often (Diverges pointwise).

## 2. Completeness

An orthogonal system  $\{\phi_n\}$  is **complete** if Parseval's Equality holds for every  $f \in \mathcal{R}[a, b]$ .

**Parseval's Equality:**

$$\sum_{n=1}^{\infty} c_n^2 \|\phi_n\|^2 = \|f\|^2$$

- Completeness is equivalent to the partial sums  $S_N$  converging to  $f$  in the mean.
- **Uniqueness Theorem:** If  $\{\phi_n\}$  is complete and  $f$  is continuous, and all Fourier coefficients are zero ( $\int f \phi_n = 0$ ), then  $f(x) \equiv 0$ .

## 9.3 Trigonometric and Fourier Series

### 1. The Trigonometric System

On  $[-\pi, \pi]$ , the system is  $\{1, \cos nx, \sin nx\}$ .

- $\|1\|^2 = 2\pi$
- $\|\cos nx\|^2 = \pi, \|\sin nx\|^2 = \pi$

### 2. Definitions

For  $f \in \mathcal{R}[-\pi, \pi]$ :

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

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

**Fourier Series:**

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

### 3. Examples of Calculation

- **Example 9.3.3(a): Step Function**

$f(x) = 0$  for  $x \in [-\pi, 0)$ ,  $f(x) = 1$  for  $x \in [0, \pi)$ .

- $a_0 = 1$ .
- $a_n = 0$  (calculation yields  $\sin n\pi = 0$ ).
- $b_n = \frac{1}{n\pi} [1 - (-1)^n]$ . (Non-zero only for odd  $n$ ).
- Series:  $\frac{1}{2} + \frac{2}{\pi} \sum_{k=0}^{\infty} \frac{\sin(2k+1)x}{2k+1}$ .

- **Example 9.3.3(b):  $f(x) = x$**

- $f$  is odd  $\implies a_n = 0$ .
- $b_n = \frac{2}{\pi} \int_0^{\pi} x \sin nx \, dx$ . Integration by parts yields  $b_n = \frac{2(-1)^{n+1}}{n}$ .
- Series:  $2 \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \sin nx$ .

### 4. Riemann-Lebesgue Lemma

For  $f \in \mathcal{R}[-\pi, \pi]$ :

$$\lim_{n \rightarrow \infty} \int_{-\pi}^{\pi} f(x) \cos nx \, dx = \lim_{n \rightarrow \infty} \int_{-\pi}^{\pi} f(x) \sin nx \, dx = 0$$

- **Example 9.3.5:** If  $f$  is not integrable (e.g.,  $f(x) = 1/x$ ), the limit may not be zero ( $\lim \rightarrow \pi/2$ ). This confirms integrability is required.

### 5. Sine and Cosine Series

- If  $f$  is defined on  $[0, \pi]$ :
  - **Odd Extension:** Yields **Sine Series** ( $a_n = 0$ ).
  - **Even Extension:** Yields **Cosine Series** ( $b_n = 0$ ).

## 9.4 Convergence in the Mean

**Goal:** Prove that for  $f \in \mathcal{R}[-\pi, \pi]$ , the Fourier series converges to  $f$  in the mean.

### 1. The Dirichlet Kernel ( $D_n$ )

The partial sum  $S_n(x)$  can be written as an integral convolution:

$$S_n(x) = \frac{1}{\pi} \int_{-\pi}^{\pi} f(t) D_n(x - t) dt$$

$$D_n(t) = \frac{1}{2} + \sum_{k=1}^n \cos kt = \frac{\sin((n + 1/2)t)}{2 \sin(t/2)}$$

- **Problem:**  $D_n$  is *not* a "good" kernel (approximate identity) because  $\int |D_n| \rightarrow \infty$ . This makes pointwise convergence difficult to prove directly.

### 2. The Fejér Kernel ( $F_n$ )

To solve the convergence problem, we look at **Cesàro means** (averages of partial sums):

$$\sigma_n(x) = \frac{S_0(x) + \cdots + S_n(x)}{n + 1}$$

$$\sigma_n(x) = \frac{1}{\pi} \int_{-\pi}^{\pi} f(t) F_n(x - t) dt$$

$$F_n(t) = \frac{1}{2(n + 1)} \left[ \frac{\sin(\frac{n+1}{2}t)}{\sin(t/2)} \right]^2$$

**Properties of  $F_n$  (Approximate Identity):**

1.  $F_n(t) \geq 0$ .
2.  $\frac{1}{\pi} \int F_n = 1$ .
3.  $F_n \rightarrow 0$  uniformly outside any neighborhood of  $t = 0$ .

### 3. Fejér's Theorem

**Theorem 9.4.5:** If  $f$  is continuous on  $[-\pi, \pi]$  and  $f(-\pi) = f(\pi)$ , then  $\sigma_n(x)$  converges uniformly to  $f(x)$ .

**Proof Logic:**

Using the properties of the Fejér kernel (Approximate Identity), the convolution  $\sigma_n$  approximates any continuous periodic function uniformly.

**Corollary 9.4.6:** Since  $\sigma_n \rightarrow f$  uniformly,  $S_n$  converges to  $f$  **in the mean** for continuous functions. (The mean square error of  $S_n$  is always  $\leq$  the mean square error of  $\sigma_n$ ).

### 4. General Convergence and Parseval's

**Theorem 9.4.7:** For any  $f \in \mathcal{R}[-\pi, \pi]$ ,  $S_n$  converges to  $f$  in the mean.

**Proof Idea:** Any Riemann integrable function can be approximated in the mean by a continuous function (Step function approximation lemma). Combined with Fejér's theorem, the result follows.

**Parseval's Equality (Corollary 9.4.9):**

$$\frac{a_0^2}{2} + \sum_{n=1}^{\infty} (a_n^2 + b_n^2) = \frac{1}{\pi} \int_{-\pi}^{\pi} f^2(x) dx$$

**Example 9.4.10:**

Using  $f(x) = x$  (from 9.3.3b),  $b_n = \frac{2(-1)^{n+1}}{n}$ .

Apply Parseval's:  $\sum \frac{4}{n^2} = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 dx = \frac{2\pi^2}{3}$ .

Result:  $\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$ .

## 9.5 Pointwise Convergence

**Question:** When does  $S_n(x) \rightarrow f(x)$  at a specific point  $x$ ?

### 1. Dirichlet's Theorem

**Theorem 9.5.3:** Let  $f$  be periodic ( $2\pi$ ). If at a point  $x_0$ :

1. Left and right limits  $f(x_0-), f(x_0+)$  exist.
2. Left and right derivatives (or Lipschitz conditions) exist.
  - $|f(x_0 \pm t) - f(x_0 \pm)| \leq Mt$ .

Then:

$$\lim_{n \rightarrow \infty} S_n(x_0) = \frac{f(x_0+) + f(x_0-)}{2}$$

### Proof Logic:

Using the Dirichlet integral representation:

$$S_n(x) - A = \frac{2}{\pi} \int_0^\pi \left[ \frac{f(x+t) + f(x-t)}{2} - A \right] D_n(t) dt$$

Set  $A = \text{avg limit}$ . The term in the bracket divided by  $2 \sin(t/2)$  behaves like a Riemann integrable function  $g(t)$  due to the derivative condition (boundedness near 0).

By Riemann-Lebesgue Lemma,  $\int g(t) \sin((n + 1/2)t) dt \rightarrow 0$ .

## 2. Piecewise Continuity

- **Piecewise Continuous:** Finite number of simple discontinuities (finite jumps).
- **Piecewise Smooth:**  $f$  and  $f'$  are piecewise continuous.
- **Corollary 9.5.6:** If  $f$  is periodic and piecewise smooth, Fourier series converges to the average of limits everywhere.

## 3. Examples

- **Example 9.5.7(a):** Square wave  $(0, 3, 0)$ .
  - At discontinuity (e.g.,  $x = \pi/2$ ), series converges to  $3/2$ .
  - Evaluating at  $x = 0$  yields Leibniz series:  $\sum \frac{(-1)^k}{2k+1} = \frac{\pi}{4}$ .
- **Example 9.5.7(b):** Triangular wave ( $f(x) = |x|$  on  $[-\pi, \pi]$ ).
  - Continuous everywhere. Series converges to  $|x|$ .
  - Evaluating at  $x = 0$  yields  $\sum \frac{1}{(2k-1)^2} = \frac{\pi^2}{8}$ .

## 4. Differentiation of Fourier Series

### Theorem 9.5.8:

Differentiation term-by-term is valid if:

1.  $f$  is continuous on  $[-\pi, \pi]$  AND  $f(-\pi) = f(\pi)$  (Periodic continuity).
2.  $f'$  is piecewise continuous.

Then at points where  $f''(x)$  exists:

$$f'(x) = \sum_{n=1}^{\infty} (-na_n \sin nx + nb_n \cos nx)$$

*Note: If  $f$  is discontinuous, the differentiated series generally diverges.*

**Example 9.5.9:**

- $f(x) = x^2$  is continuous and periodic.
- Differentiating the series for  $x^2$  leads to the series for  $2x$  (which matches the calculated series for  $x$ ).
- Conversely, integrating the series for  $2x$  term-by-term yields the series for  $x^2$ . Evaluating at  $x = 0$  often yields sums of series like  $\sum \frac{1}{(2k-1)^2}$ .

## 4. Differentiation of Fourier Series

Simply differentiating a Fourier series term-by-term is not always valid (the resulting series might diverge).

**Theorem:** If  $f$  is **continuous** everywhere (including  $f(-\pi) = f(\pi)$ ) and  $f'$  is **piecewise continuous**, then the Fourier series of  $f'$  is obtained by differentiating the series of  $f$  term-by-term.

$$f'(x) \sim \sum (-na_n \sin nx + nb_n \cos nx)$$