

Section 17: Fourier Series: Trigonometric Series

Suppose f is piecewise continuous on the interval $(-p, p)$. Then we can write f as a Fourier series

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

where

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

$$a_n = \frac{1}{p} \int_{-p}^p f(x) \cos \left(\frac{n\pi x}{p} \right) dx, \quad \text{and}$$

$$b_n = \frac{1}{p} \int_{-p}^p f(x) \sin \left(\frac{n\pi x}{p} \right) dx$$

Example

$$\begin{aligned}a_0 &= 3, \quad a_n = 0, \quad b_n = \frac{-3}{n\pi} ((-1)^n - 1) \\&= \frac{1}{n\pi} (-3(-1)^n + 3) \\&= \frac{3}{n\pi} (1 - (-1)^n)\end{aligned}$$

Let's find the series for

$$f(x) = \begin{cases} 0, & -\pi < x < 0 \\ 3, & 0 < x < \pi \end{cases}$$

$$f(x) = \frac{3}{2} + \sum_{n=1}^{\infty} \frac{3}{n\pi} (1 - (-1)^n) \sin(nx)$$