MATH528 Lesson18: Fourier series

Definition. The trigonometric basis of period 2L is $\mathcal{T}_L = \{\cos(\pi n x/L), \sin(\pi n x/L), n = 0, 1, 2, ...\} \setminus \{0\}$.

Example. For $2L = 2\pi$, the (canonical) trigonometric basis is $\{1, \cos x, \sin x, \cos 2x, \sin 2x, ...\}$.

We'll assume $L = \pi$ henceforth.

Definition. A trigonometric series is a linear combination of the trigonometric basis functions

$$T = a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx).$$

Many periodic functions $f(x)=f(x+2\pi)$ can be represented by Fourier series with coefficients:

$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) \, \mathrm{d}x,$$

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

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

known as the Euler formulas.