# Fourier Series

# 10.1 INTRODUCTION

In connection with the solution of the heat equation in Section 6.2.1, we still have to show how to choose constants  $b_n$  for  $n = 1, 2, 3, \ldots$  in such a way that a given function f can be expressed as a trigonometric series of the form

$$f(x) = \sum_{n=1}^{n} b_n \sin \frac{n\pi x}{l}.$$
 (1)

This, and the more general problem of expressing a given function f as a series of the form

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

will be the subject matter of this chapter.

Series like the ones which appear in the right-hand sides of (1) and (2) are called trigonometric series or Fourier series in honor of the French scientist J. B. Fourier. Fourier discovered an ingenious method for computing the coefficients  $a_n$  and  $b_n$  of (2) and made systematic use of such series in connection with his work on heat conduction in 1807 and 1811. However, Fourier's work lacked mathematical rigor, thus leading him to the false conclusion that any arbitrary function can be expressed as a series of the form (2). This is not true, as we will see in Section 10.4. Consequently, when Fourier published his results, they were considered to be nonsense by many of his contemporaries. Since then, the theory of Fourier series has been developed on a rigorous basis and has become an indispensable tool in many areas of scientific work.

# 10.2 PERIODICITY AND ORTHOGONALITY OF SINES AND COSINES

In this section we study the periodic character and orthogonality properties of the functions

$$\cos \frac{n\pi x}{l}$$
 and  $\sin \frac{n\pi x}{l}$  for  $n = 1, 2, 3, ...; l > 0,$  (1)

which are the building blocks of Fourier series.

# M15 Mathl Hp3 Ms Series And Differential Equations

Martha L. Abell, James P. Braselton

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discovery by tentative and more or less artificial methods of such a primitive when it exists that is to say when it is expressible in the elementary functions which constitute the original field with which the Differential Calculus has to do It is the nature of an inverse process to enlarge the field of its operations and the present is no exception but the adequate handling of the new functions with which the field is thus enlarged requires the introduction of the complex variable and is beyond the scope of a work of this size But the theory of the nature and meaning of a differential equation between real variables possesses a great deal of interest To this part of the subject I have endeavored to give a full treatment by means of extensive use of graphic representations in rectangular coordinates If we ask what it is that satisfies an ordinary differential equation of the first order the answer must be certain sets of simultaneous values of x y and p The geometrical representation of such a set is a point in a plane associated with a direction so to speak an infinitesimal stroke and the solution consists of the grouping together of these strokes into curves of which they form elements The treatment of singular solutions following Cayley and a comparison with the methods previously in use illustrates the great utility of this point of view Again in partial differential equations the set of simultaneous values of x y z p and q which satisfies an equation of the first order is represented by a point in space associated with the direction of a plane so to speak by a flake and the mode in which these coalesce so as to form linear surface elements and continuous surfaces throws light upon the nature of general and complete integrals and of the characteristics The expeditious symbolic methods of integration applicable to some forms of linear equations and the subject of development of integrals in convergent series have been treated as fully as space would allow Examples selected to illustrate the principles developed in each section will be found at its close and a full index of subjects at the end of the volume Elementary Differential Equations... R.L.E.. Schwarzenberger,1971

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