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

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

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

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

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

$$\cos \frac{n\pi x}{l} \quad \text{and} \quad \sin \frac{n\pi x}{l} \quad \text{for} \quad n = 1, 2, 3, \ldots; l > 0, \tag{1}$$

which are the building blocks of Fourier series.

M11 5 Mathl Hp3 Ms Series And Differential Equations

Guillaume Favre

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    - Chapter 3: M11 5 Mathl Hp3 Ms Series And Differential Equations in Everyday Life
    - Chapter 4: M11 5 Mathl Hp3 Ms Series And Differential Equations in Specific Contexts
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