

Fourier Series: Summary

<u>Range of $f(x)$</u>	<u>Series type</u>	<u>short cuts</u>	<u>formulae</u>
1) $[-L, L]$	a) Fourier series	i) none	$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos(n\pi x/L) + b_n \sin(n\pi x/L)$ $a_n = \frac{1}{L} \int_{-L}^L f(x) \cos(n\pi x/L) dx, b_n = \frac{1}{L} \int_{-L}^L f(x) \sin(n\pi x/L) dx$
		ii) $L = \pi$	$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos(nx) + b_n \sin(nx)$ $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos(nx) dx, b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(nx) dx$
		iii) $f(x)$ even	$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos(n\pi x/L)$ $a_n = \frac{2}{L} \int_0^L f(x) \cos(n\pi x/L) dx$
		iv) $f(x)$ odd	$f(x) = \sum_{n=1}^{\infty} b_n \sin(n\pi x/L)$ $b_n = \frac{2}{L} \int_0^L f(x) \sin(n\pi x/L) dx$
		b) complex Fourier series	i) none
		ii) $L = \pi$	$f(x) = \sum_{n=-\infty}^{\infty} c_n \exp(inx)$ $c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) \exp(-inx) dx$
		iii) $f(x)$ real	$f(x) = c_0 + \sum_{n=1}^{\infty} c_n \exp(in\pi x/L) + c_n^* \exp(-in\pi x/L)$ $c_{-n} = (c_n)^* \text{ (complex conjugate)}$
		iv) $f(x)$ real, even	$f(x) = c_0 + \sum_{n=1}^{\infty} c_n [\exp(in\pi x/L) + \exp(-in\pi x/L)]$ $= c_0 + \sum_{n=1}^{\infty} 2c_n \cos(n\pi x/L)$ $c_n = \frac{1}{L} \int_0^L f(x) \cos(n\pi x/L) dx = c_{-n}$
		v) $f(x)$ real, odd	$f(x) = \sum_{n=1}^{\infty} c_n [\exp(in\pi x/L) - \exp(-in\pi x/L)]$ $= \sum_{n=1}^{\infty} 2ic_n \sin(n\pi x/L)$ $c_n = \frac{-i}{L} \int_0^L f(x) \sin(n\pi x/L) dx = -c_{-n}$
	2) $[0, L]$	a) Fourier cosine series	
b) Fourier sine series			$f(x) = \sum_{n=1}^{\infty} b_n \sin(n\pi x/L)$ $b_n = \frac{2}{L} \int_0^L f(x) \sin(n\pi x/L) dx$
3) $[-\infty, \infty]$	Fourier transform		$f(x) = \int_{-\infty}^{\infty} F(\alpha) \exp(i\alpha x) d\alpha$ $F(\alpha) = \frac{1}{2\pi} \int_{-\infty}^{\infty} f(x) \exp(-i\alpha x) dx$