FORMULAE/REVISION HINTS FOR SECTION N

FOURIER SERIES

Fourier series

If f(x) is a **periodic function of period** 2π , then its Fourier series is given by:

$$f(\mathbf{x}) = \mathbf{a}_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$

where, for the range $-\pi$ to $+\pi$:

$$a_{0} = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx$$

$$a_{n} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx \quad (n = 1, 2, 3, ...)$$

$$b_{n} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \quad (n = 1, 2, 3, ...)$$

Even functions

If f(x) is **even** in the range $-\pi < x < \pi$, then f(-x) = f(x) and the Fourier series has **no sine terms**, i.e.

$$f(\mathbf{x}) = \mathbf{a}_0 + \sum_{n=1}^{\infty} a_n \cos nx$$

where $a_0 = \frac{1}{\pi} \int_0^{\pi} f(x) \, \mathrm{d} x$
$$a_n = \frac{2}{\pi} \int_0^{\pi} f(x) \cos nx \, \mathrm{d} x$$

Odd functions

If f(x) is odd in the range $-\pi < x < \pi$, then f(-x) = -f(x) and the Fourier series has no constant term and no cosine terms, i.e.

$$f(x) = \sum_{n=1}^{Y} b_n \sin nx$$

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$$b_n = \frac{2}{\pi} \int_0^{\pi} f(x) \sin nx \, \mathrm{d} x$$

If f(x) is a **periodic function of period** *L*, then its Fourier series is given by:

$$f(\mathbf{x}) = \mathbf{a}_0 + \sum_{n=1}^{\infty} \left\{ a_n \cos\left(\frac{2\pi nx}{L}\right) + b_n \sin\left(\frac{2\pi nx}{L}\right) \right\}$$

where for the range $-\frac{L}{2}$ to $+\frac{L}{2}$:

$$a_{0} = \frac{1}{L} \int_{-L/2}^{L/2} f(x) dx$$

$$a_{n} = \frac{2}{L} \int_{-L/2}^{L/2} f(x) \cos\left(\frac{2\pi nx}{L}\right) dx \quad (n = 1, 2, 3, ...)$$

$$b_{n} = \frac{2}{L} \int_{-L/2}^{L/2} f(x) \sin\left(\frac{2\pi nx}{L}\right) dx \quad (n = 1, 2, 3, ...)$$

For an even function, $a_0 = \frac{2}{L} \int_0^{L/2} f(x) dx$

$$a_n = \frac{4}{L} \int_0^{L/2} f(x) \cos\left(\frac{2\pi nx}{L}\right) dx$$

and

$$b_n = 0$$

For an odd function, $a_0 = 0$

 $a_n = 0$

and

$$b_n = \frac{4}{L} \int_0^{L/2} f(x) \sin\left(\frac{2\pi nx}{L}\right) \mathrm{d}x$$

Complex or exponential Fourier series

$$f(x) = \sum_{n = -\infty}^{\infty} c_n \, \mathrm{e}^{j\frac{2\pi nx}{L}} \quad \text{where} \quad c_n = \frac{1}{L} \int_{-L/2}^{L/2} f(x) \, \mathrm{e}^{-j\frac{2\pi nx}{L}} \, \mathrm{d} \, x$$

For even symmetry, $c_n = \frac{2}{L} \int_0^{\frac{L}{2}} f(x) \cos\left(\frac{2\pi nx}{L}\right) dx$

For odd symmetry, $c_n = -j\frac{2}{L}\int_0^{\frac{L}{2}} f(x) \sin\left(\frac{2\pi nx}{L}\right) dx$