

Mathematical Methods 1
Prof. Auditya Sharma
Department of Physics
Indian Institute of Science Education and Research, Bhopal

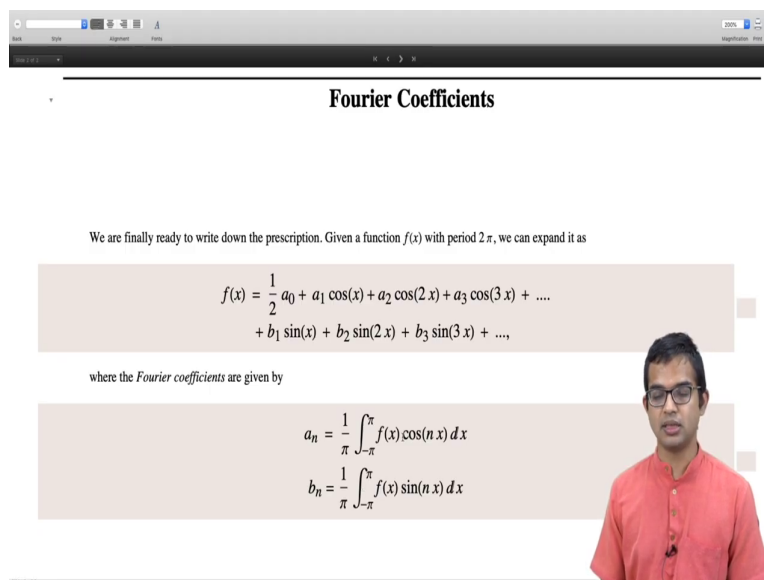
Fourier Series
Lecture – 46

Fourier coefficients

So, we have seen that if you have a function f of x with period 2π , it can be expanded in a Fourier series in terms of cosines and sines. And we have also seen how this can be thought of as an expansion of a vector in an orthogonal basis right. So, where cosines and sines can be thought of as you know unit vectors which form or vectors of a basis of an orthonormal basis.

And then working out the Fourier coefficient is really you know an exercise in working out the expansion of a vector in terms of its basis vectors right. So, in this lecture, we will look at an example of you know how to carry out this expansion in practice ok.

(Refer Slide Time: 01:07)



Fourier Coefficients

We are finally ready to write down the prescription. Given a function $f(x)$ with period 2π , we can expand it as

$$f(x) = \frac{1}{2} a_0 + a_1 \cos(x) + a_2 \cos(2x) + a_3 \cos(3x) + \dots$$
$$+ b_1 \sin(x) + b_2 \sin(2x) + b_3 \sin(3x) + \dots,$$

where the *Fourier coefficients* are given by

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

Slide 1 of 2

So, well, we are finally ready to write down the prescription. We have already written down the prescription. So, if you think of this as a function with period 2π , we can expand it as

you know in this manner and where the coefficients are given by this right. So, this is you know to be viewed purely as a prescription.

You have a function of $f(x)$ period 2π right. And so, we want to find a bunch of coefficients a_0, a_1, a_2, a_3 so on and b_1, b_2, b_3 and so on such that you know we will be able to say $f(x)$ is equal to this expansion, this infinite series which is called a Fourier series right.

So, the prescription is simply given by this. You have to do $\frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos(nx) dx$ and b_n is $\frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(nx) dx$ right. So, this is the prescription. If you are interested in just purely the Fourier as the operational aspect of it, this is what you will have to keep in your head right.

(Refer Slide Time: 02:23)

Example

Let us expand in a Fourier series the 2π -periodic function defined by:

$$f(x) = \begin{cases} 0, & -\pi < x < 0 \\ 1, & 0 < x < \pi \end{cases}$$

Invoking the prescription developed above, we have:

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos(nx) dx = \frac{1}{\pi} \int_0^{\pi} 1 dx = 1$$

For $n \geq 1$,

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos(nx) dx = \frac{1}{\pi} \int_0^{\pi} \cos(nx) dx = \frac{1}{n\pi} [\sin(nx)]_0^{\pi} = 0.$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(nx) dx = \frac{1}{\pi} \int_0^{\pi} \sin(nx) dx = \frac{1}{n\pi} [-\cos(nx)]_0^{\pi} = \frac{1 - (-1)^n}{n\pi}$$

Let us plot a truncated version of this series, and see whether it appears like the original function:

So, you are given some function f of x like in the following example. Suppose, you are given this function f of x which is 0 from minus π to 0 and its 1 from 0 to π and it repeats right. So, if we invoke this above prescription right, you have to be careful with this right. If you blindly do this, you might think that all the a_n 's are 0; but in fact, a_0 is to be treated slightly differently.

So, the integral minus pi to pi reduces to an integral from just 0 to pi because f of x is 0 in the you know interval from minus pi to 0. So, it is 1 over pi integral 0 to pi 1 d x, right. So, this will just give you pi and divided by pi is just 1; so a naught is 1.

But if n is greater than or equal to 1, a n is 1 over pi integral minus pi to plus pi f of x cosine of n x d x which is 1 over pi 0 to pi cosine of n x d x. And now you see you get a 1 over n pi, sine of n x is 0 to pi; but sine is going to be 0 both at x equal to pi and x equal to 0 right unless n is 0, which we have already seen right.

That is something, that is a separate case; you will have to you cannot blindly put it into this. So, a n is 0, if n is greater than or equal to 1 and b n likewise is an integral which needs to be violated only in the limit in the interval 0 to pi right f because of the function that we have f of x is 0, in the intervals minus pi to 0.

So, we have 1 over pi integral 0 to pi sine of n x d x which gives us 1 over n pi minus cosine of n x from 0 to pi. So, now we see that unless n is odd right, this is going to vanish right. If n is even, like n equal to 2, for example, then you will see you get 1 minus 1 divided by n pi 2 pi, it does not matter, it is going to go be 0. So, if n is odd, you will get 2 in the; so, you get 2 divided by n pi, if n is odd; otherwise, b n is 0 right.

(Refer Slide Time: 04:43)

$$-\frac{\sin(n\pi)}{n\pi} = 0.$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(nx) dx = \frac{1}{\pi} \int_0^{\pi} \sin(nx) dx$$

$$= \frac{1}{n\pi} [-\cos(nx)]_0^{\pi} = \frac{1 - (-1)^n}{n\pi}$$

Let us plot a truncated version of this series, and see whether it appears like the original function:

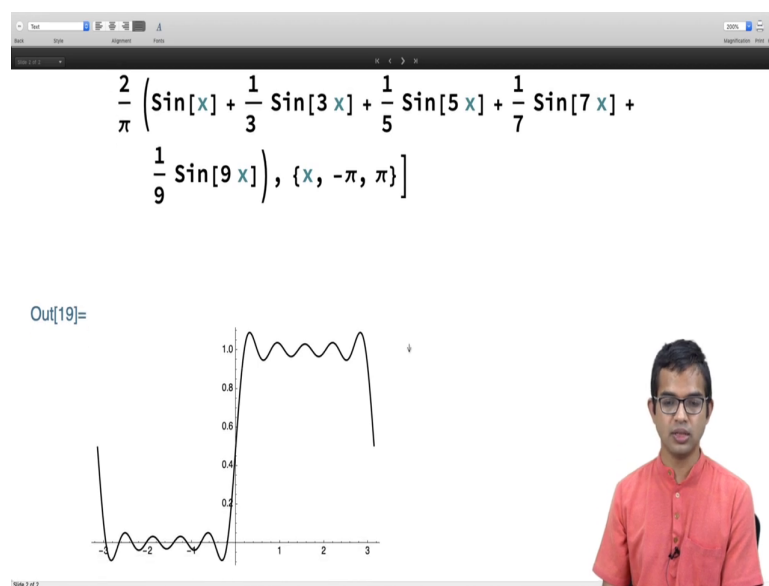
Plot [

$$\frac{1}{2} + \frac{2}{\pi} \left(\sin[x] + \frac{1}{3} \sin[3x] + \frac{1}{5} \sin[5x] + \frac{1}{7} \sin[7x] + \frac{1}{9} \sin[9x] \right), \{x, -\pi, \pi\}]$$

If you put all these together and we can plot this right, the function looks something like this. I have plotted I have kept terms up to you know sine of 9 x right. So, it is going to have only sines in it. There is a constant term half, then you 2 by pi, then you have sine x plus 1 by 3 sine 3 x plus 1 by 5 sine 5 x so on right.

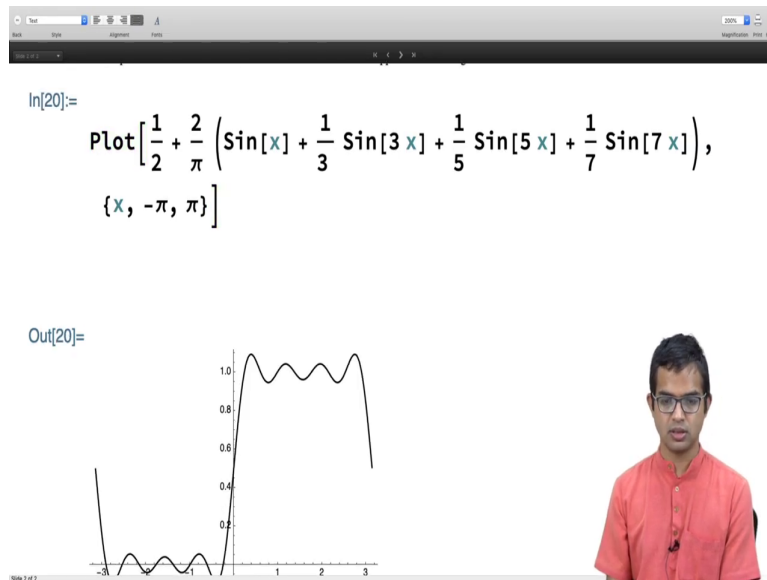
It is 1 over n times sine of n x, where n you know takes only odd values and then, there is this factor 2 by pi outside right. So, if I let us look at what this function looks like if I plot you know truncating it up to this term.

(Refer Slide Time: 05:21)



So, you see that indeed, it works out very well right. So, the actual function is something like this. It is 0, in this region and then, it is going to be 1 here. So, let us keep on reducing the number of terms.

(Refer Slide Time: 05:38)



In[20]:=

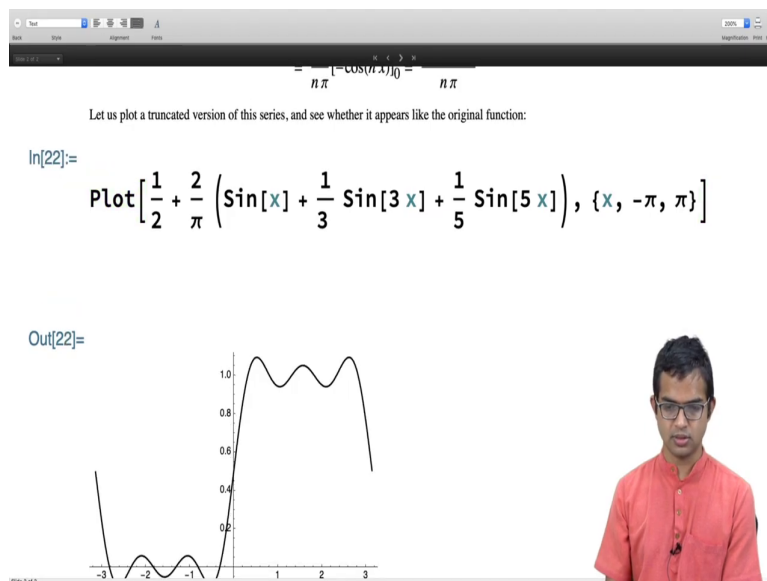
$$\text{Plot}\left[\frac{1}{2} + \frac{2}{\pi} \left(\sin[x] + \frac{1}{3} \sin[3x] + \frac{1}{5} \sin[5x] + \frac{1}{7} \sin[7x] \right), \{x, -\pi, \pi\}\right]$$

Out[20]=

The plot shows a periodic function with a peak of 1.0 and a trough of approximately -0.5. The function is smooth and closely resembles the original function being approximated. A man in a red shirt is visible in the bottom right corner of the notebook window.

So, if I take this only up to four terms, then it looks like this. Yeah, so, it is not too bad.

(Refer Slide Time: 05:57)



$$f(x) = \frac{1}{2} + \sum_{n=1}^{\infty} \frac{\cos(n\pi x)}{n\pi}$$

Let us plot a truncated version of this series, and see whether it appears like the original function:

In[22]:=

$$\text{Plot}\left[\frac{1}{2} + \frac{2}{\pi} \left(\sin[x] + \frac{1}{3} \sin[3x] + \frac{1}{5} \sin[5x] \right), \{x, -\pi, \pi\}\right]$$

Out[22]=

The plot shows a periodic function with a peak of 1.0 and a trough of approximately -0.5. The function is smooth and closely resembles the original function being approximated. A man in a red shirt is visible in the bottom right corner of the notebook window.

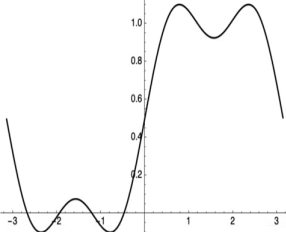
It is already looking like the original function. Let us remove one more term.

(Refer Slide Time: 06:04)


Let us plot a truncated version of this series, and see whether it appears like the original function:

```
In[23]:= Plot[1/2 + 2/π (Sin[x] + 1/3 Sin[3 x]), {x, -π, π}]
```

Out[23]=



Slide 2 of 2



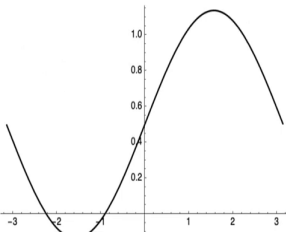
Yeah, it is already you know it is decent considering that you have just kept three terms in this infinite series and it is able to mimic your overall function. Let us see what happens if I remove one more term.

(Refer Slide Time: 06:20)


Let us plot a truncated version of this series, and see whether it appears like the original function:

```
In[24]:= Plot[1/2 + 2/π (Sin[x]), {x, -π, π}]
```

Out[24]=

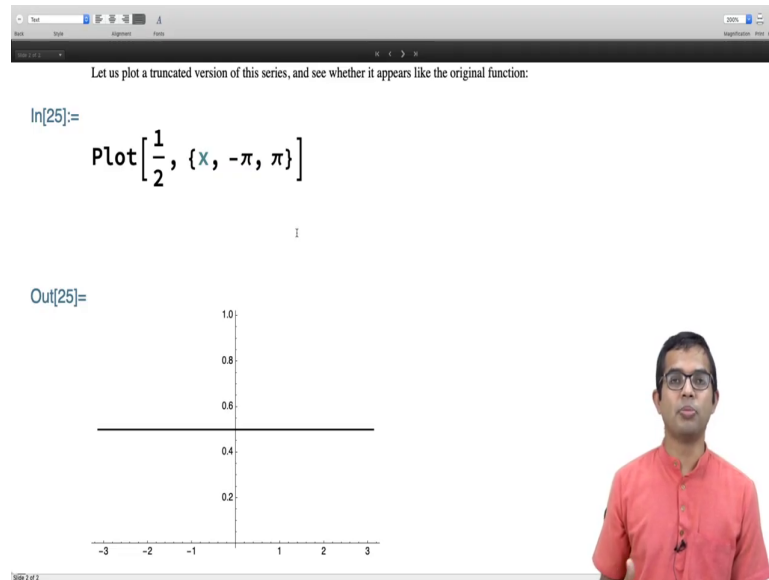


Slide 2 of 2



That is just this sine right. So, it is not great; but it has you know the broad properties are in there. Of course, if I remove this also, then that will be just you know that is like the BC term it is called right.

(Refer Slide Time: 06:33)



So, it has no; so, it just gives you the average value. Of course, this is bad, but it is what you would expect if you try to take a whole function and put one number to it ok. So, this lecture was an exercise in giving you an operational example of how if you are given a function f of x which is periodic with period 2π , you know this prescription, it works right.

So, I have considered a simple example and then, it would be part of the homework to work out many such examples and become very familiar with the you know just the operational aspect itself right. So, that is all for this lecture.

Thank you.