

Short Takes 331

Fourier series:
exponential form



Fourier series: exponential form

• Recall

$$f(x) = \frac{A_0}{2} + \sum_{h=1}^{\infty} \left[A_h \cos\left(\frac{h\pi x}{L}\right) + B_h \sin\left(\frac{h\pi x}{L}\right) \right]$$

and also

$$\begin{cases} e^{iy} = \cos y + i \sin y \\ e^{-iy} = \cos y - i \sin y \end{cases} \Rightarrow \begin{cases} \cos y = \frac{e^{iy} + e^{-iy}}{2} \\ \sin y = \frac{e^{iy} - e^{-iy}}{2i} \end{cases}$$

This shows there exist coefficients C_h (related to A_h, B_h) such that

$$f(x) = \sum_{k=-\infty}^{\infty} C_k e^{i\left(\frac{k\pi x}{L}\right)}$$

• How are they related?

$$\sum_{k=-\infty}^{\infty} C_k e^{i\left(\frac{k\pi x}{L}\right)} = C_0 + \sum_{k=1}^{\infty} C_k e^{i\left(\frac{k\pi x}{L}\right)} + \sum_{k=1}^{\infty} C_{-k} e^{-i\left(\frac{k\pi x}{L}\right)}$$

$$= C_0 + \sum_{k=1}^{\infty} \left(C_k e^{i\left(\frac{k\pi x}{L}\right)} + C_{-k} e^{-i\left(\frac{k\pi x}{L}\right)} \right)$$

$$= C_0 + \sum_{k=1}^{\infty} \left[\underbrace{(C_k + C_{-k})}_{A_h} \cos\left(\frac{k\pi x}{L}\right) + i \underbrace{(C_k - C_{-k})}_{B_h} \sin\left(\frac{k\pi x}{L}\right) \right]$$

$\frac{A_0}{2}$

A_h

B_h

Inverting...

$$\begin{cases} C_h = \frac{A_h - iB_h}{2} & h \geq 1 \\ C_h = \frac{A_{-h} + iB_{-h}}{2} & h \leq -1 \end{cases}$$

Note: $B_h = 0 \Rightarrow C_h = C_{-h}$

$A_h = 0 \Rightarrow C_h = -C_{-h}$

• Also,

$$C_h = \frac{1}{2L} \int_{-L}^L f(x) e^{-i\left(\frac{h\pi x}{L}\right)} dx$$

Check for consistency...

$$C_q \stackrel{?}{=} \frac{1}{2L} \int_{-L}^L f(x) e^{-i\left(\frac{q\pi x}{L}\right)} dx = \sum_{h=-\infty}^{\infty} C_h \underbrace{\frac{1}{2L} \int_{-L}^L e^{i\frac{\pi x}{L}(h-q)} dx}_{\delta_{hq}}$$

• $h=q$: $\frac{1}{2L} \cdot \int_{-L}^L dx = 1 \quad \checkmark$

• $h \neq q$: $\frac{1}{2L} \cdot \frac{L}{\pi} \cdot \frac{1}{h-q} \left. e^{i\frac{\pi x}{L}(h-q)} \right|_{-L}^L = 0 \quad \checkmark$

$e^{i\pi m} = e^{-i\pi m} = (-1)^m$

————— * —————