

## UNIT – III FOURIER SERIES

### Fourier series

Suppose that a given function  $f(x)$  defined in  $[-\pi, \pi]$  (or)  $[0, 2\pi]$  (or) in any other interval can be expressed as

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$

The above series is known as the Fourier series for  $f(x)$  and the constants  $a_0, a_n, b_n$  ( $n=1, 2, 3, \dots$ ) are called Fourier coefficients of  $f(x)$

### Periodic Function:-

A function  $f(x)$  is said to be periodic with period  $T > 0$  if for all  $x$ ,  $f(x+T) = f(x)$ , and  $T$  is the least of such values

Example:- (1)  $\sin x = \sin(x+2\pi) = \sin(x+4\pi) = \dots$  the function  $\sin x$  is periodic with period  $2\pi$ . There is no positive value  $T$ ,  $0 < T < 2\pi$  such that  $\sin(x+T) = \sin x \forall x$

(2) The period of  $\tan x$  is  $\pi$

(3) The period of  $\sin nx$  is  $\frac{2\pi}{n}$  i.e.  $\sin nx = \sin n\left(\frac{2\pi}{n} + x\right)$

### Euler's Formulae:-

The Fourier series for the function  $f(x)$  in the interval  $C \leq x \leq C + 2\pi$  is given by

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$

Where  $a_0 = \frac{1}{\pi} \int_C^{C+2\pi} f(x) dx$

$$a_n = \frac{1}{\pi} \int_C^{C+2\pi} f(x) \cos nx \cdot dx \text{ and}$$

$$b_n = \frac{1}{\pi} \int_C^{C+2\pi} f(x) \sin nx \cdot dx$$

These values of  $a_0, a_n, b_n$  are known as Euler's formulae

Corollary:- If  $f(x)$  is to be expanded as a Fourier series in the interval  $0 \leq x \leq 2\pi$ , put  $C = 0$  then the formulae (1) reduces to

$$a_0 = \frac{1}{\pi} \int_0^{2\pi} f(x) dx \quad a_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \cos nx \cdot dx$$

$$b_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \sin nx \cdot dx$$

Corollary 2:- If  $f(x)$  is to be expanded as a Fourier series in  $[-\pi, \pi]$  put  $C = -\pi$ , the interval becomes  $-\pi \leq x \leq \pi$  and the formulae (1) reduces to

# Fourier Transform Of Engineering Mathematics Solved Problems

**Morgan Pickering**



## **Fourier Transform Of Engineering Mathematics Solved Problems:**

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An Introduction to Fast Fourier Transform Methods for Partial Differential Equations with Applications Morgan Pickering, 1986-11-28 Fast Fourier transform FFT methods are well established for solving certain types of partial differential equations PDE This book is written at an introductory level with the non specialist user in mind It first deals with basic ideas and algorithms which may be used to solve problems using simple geometries the fast Fourier transform is employed and thorough details of the computations are given for a number of illustrative problems The text proceeds to problems with irregular boundaries using the capacity matrix approach and also to more advanced PDE for which fast solvers may be used as the basis for iterative methods The use of a numerical Laplace transform technique for certain time dependent problems is also covered Throughout the book the approach is designed to

illustrate the essential ideas of the methods employed References are given for further reading of more advanced or specialized topics

**Practical Signal Processing And Its Applications: With Solved Homework Problems** Sharad R Laxpati,Vladimir Goncharoff,2017-12-15 This textbook gives a fresh approach to an introductory course in signal processing Its unique feature is to alternate chapters on continuous time analog and discrete time digital signal processing concepts in a parallel and synchronized manner This presentation style helps readers to realize and understand the close relationships between continuous and discrete time signal processing and lays a solid foundation for the study of practical applications such as the analysis and design of analog and digital filters The compendium provides motivation and necessary mathematical rigor It generalizes the Fourier transform to Laplace and Z transforms applies these transforms to linear system analysis covers the time and frequency domain analysis of differential and difference equations and presents practical applications of these techniques to convince readers of their usefulness MATLAB examples are provided throughout and over 100 pages of solved homework problems are included in the appendix

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