

Fourier Series

Example

$$f(x) = \begin{cases} -1 & (-\pi < x < 0) \\ 1 & (0 < x < \pi) \end{cases} \quad \text{where } f(x+2\pi) = f(x)$$

\Downarrow

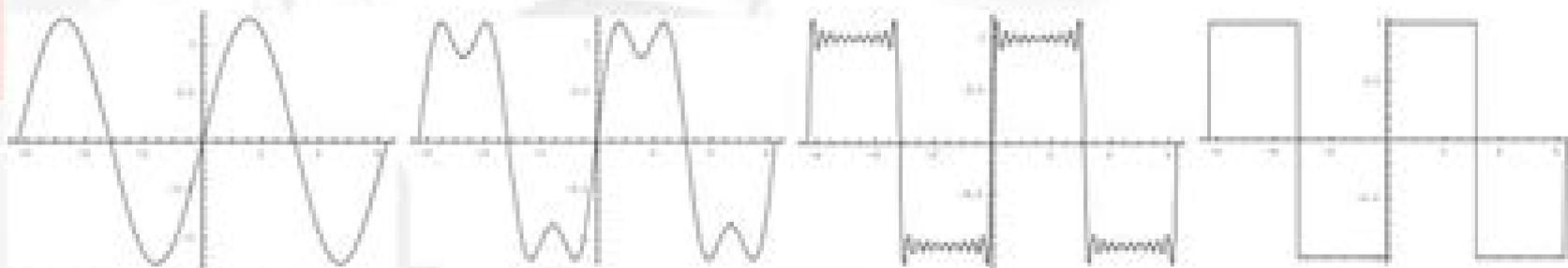
$$f(x) = \frac{4}{\pi} \left(\sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \dots \right) = \sum_{n=1}^{\infty} \left(\frac{4}{(2n-1)\pi} \sin((2n-1)x) \right)$$

$n=1$

$n=2$

$n=10$

$n=10000$



Fourier Methods

IM Harris



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