

**Lecture No. # 28**  
**Fourier Series (Contd.)**

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$$\underline{f(x)} \sim \frac{a_0}{2} + \sum_{n=1}^{\infty} \left( a_n \cos \frac{n\pi x}{L} + b_n \sin \frac{n\pi x}{L} \right)$$

$$a_n = \frac{1}{L} \int_{-L}^L f(x) \cos \frac{n\pi x}{L} dx \quad n=0, 1, 2, \dots$$

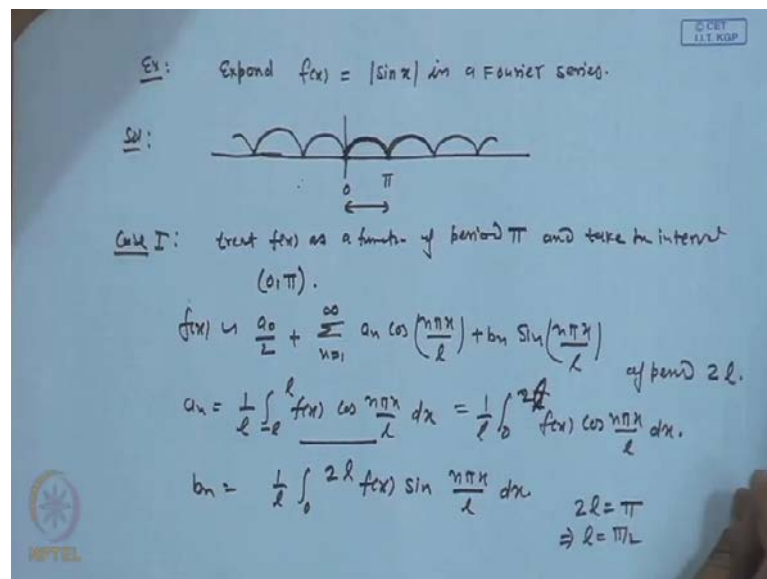
$$b_n = \frac{1}{L} \int_{-L}^L f(x) \sin \frac{n\pi x}{L} dx, \quad n=1, 2, \dots$$

$$\underbrace{\frac{f(x+) + f(x-)}{2}}_{\substack{\parallel \\ f(x)}} = \frac{a_0}{2} + \sum_{n=1}^{\infty} \left( a_n \cos \frac{n\pi x}{L} + b_n \sin \frac{n\pi x}{L} \right).$$

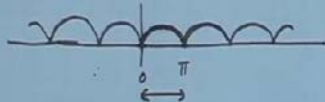
So, if a function is periodic of period  $2L$ , then its Fourier series will be given by a 0 by 2 and it is a constant, which will depend on the functions. So here,  $\frac{1}{2} \int_{-L}^L f(x) dx$  to infinity  $a_n \cos \frac{n\pi x}{L}$  plus  $b_n \sin \frac{n\pi x}{L}$ , and where these co-efficient. So,  $a_n = \frac{1}{L} \int_{-L}^L f(x) \cos \frac{n\pi x}{L} dx$  or this  $n$  here, so  $n = 0, 1, 2$ , and so on. And this  $b_n = \frac{1}{L} \int_{-L}^L f(x) \sin \frac{n\pi x}{L} dx$ , and this  $n$  was  $1, 2$  and all. And then we have seen that, if this function  $f(x)$  is piece wise continuous and one sided derivatives of  $f(x)$  is at each point in the domain. Then we have the series equal to, so we have the  $f(x)$  plus right limit of  $f$  at  $x$  and  $f(x)$  minus divided by 2, and this is equal to that series.

If the function is piece wise continuous and one sided derivatives exist, and they are finite; so then we have this series converges and that value of the series is equal to the average value of the function at that point. And we have also mentioned that at the point of continuity, since there we have  $f(x)$  plus is equal to  $f(x)$  and that is equal to  $f(x)$  minus 1. So at the point of continuity, this is simply  $f(x)$ ; so that series converges to the point to the functional value.

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Ex: Expand  $f(x) = |\sin x|$  in a Fourier series.

Sol: 

Case I: treat  $f(x)$  as a function of period  $\pi$  and take the interval  $(0, \pi)$ .

$$f(x) \sim \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{l}\right) + b_n \sin\left(\frac{n\pi x}{l}\right) \quad \text{of period } 2l.$$

$$a_n = \frac{1}{l} \int_{-l}^l f(x) \cos \frac{n\pi x}{l} dx = \frac{1}{l} \int_0^{2l} f(x) \cos \frac{n\pi x}{l} dx.$$

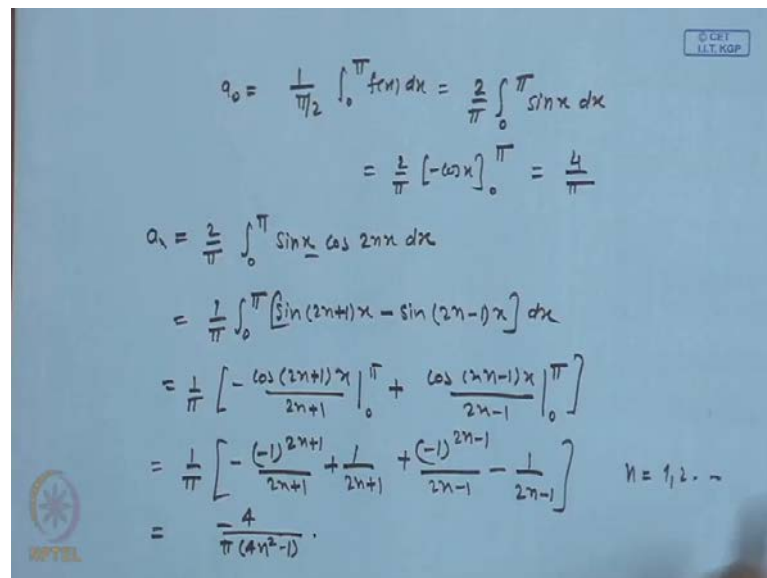
$$b_n = \frac{1}{l} \int_0^{2l} f(x) \sin \frac{n\pi x}{l} dx.$$

$2l = \pi$   
 $\Rightarrow l = \pi/2$

Now, we continue with more examples and the first example I consider here is, expand  $f(x)$  is equal to  $\sin x$  in a Fourier series. So, now if we see this function, what we observe, so it is 0 to  $\pi$  and so on. It is a modulus, so we do not have the negative part. So now, there are two possibilities to gap this Fourier series of this problem, because we can see here that this  $\pi$ , so is the period of the function, because it repeats the same value after this  $\pi$ . We can work out in this interval 0 to  $\pi$  and taking this  $\pi$  as period of this function or the second possibility is as this standard case we take. So, we take here minus  $\pi$  to  $\pi$  interval and consider this  $2\pi$  as its period, because we can take a anyway this  $2\pi$  also a period, because after the  $2\pi$  also the function values, the function repeats this values. So, what we do? These two possibilities we will consider and see, definitely we will get the same series of course at the end. So that is just to make it more clear, let us just continue with the case 1, so that means we work with the with this treat  $f(x)$  as a function of period  $\pi$ . And we work in the interval and take the interval 0 to  $\pi$ .

And that is a good point to discuss that, we should not always it is not necessary to work with always with this symmetric interval minus pi to pi. We can also work with any interval, so we take here 0 to pi. And then this f(x), the general Fourier series  $a_0$  by 2 and 1 to infinity  $a_n \cos n \pi x \text{ over } L$  plus  $b_n \sin n \pi x \text{ over } L$ . And this was the series for a function of period 2L, so  $a_n$  as  $\frac{1}{L} \int_{-L}^L f(x) \cos n \pi x \text{ over } L \text{ dx}$  or we can take also  $\frac{1}{L} \int_0^{2L} f(x) \cos n \pi x \text{ over } L \text{ dx}$  or we can take also  $\frac{1}{L} \int_0^{2L} f(x) \sin n \pi x \text{ over } L \text{ dx}$ . In this case, which we are considering now, our 2L is the period taken in this form 2L and that is pi, so basically, what we have L is pi by 2; now we calculate  $a_0$  first.

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The image shows a handwritten derivation for the Fourier series coefficients. It starts with the calculation of  $a_0$  using the interval  $[0, \pi]$  for a function with period  $2L = \pi$ . The derivation shows that  $a_0 = \frac{4}{\pi}$ . Then, it calculates  $a_n$  using the product-to-sum identity  $\sin x \cos 2nx = \frac{1}{2} [\sin(2n+1)x - \sin(2n-1)x]$ . The final result for  $a_n$  is  $\frac{4}{\pi(4n^2-1)}$  for  $n = 1, 2, \dots$ .

$$a_0 = \frac{1}{\pi/2} \int_0^{\pi} f(x) dx = \frac{2}{\pi} \int_0^{\pi} \sin x dx$$

$$= \frac{2}{\pi} [-\cos x]_0^{\pi} = \frac{4}{\pi}$$

$$a_n = \frac{2}{\pi} \int_0^{\pi} \sin x \cos 2nx dx$$

$$= \frac{1}{\pi} \int_0^{\pi} [\sin(2n+1)x - \sin(2n-1)x] dx$$

$$= \frac{1}{\pi} \left[ -\frac{\cos(2n+1)x}{2n+1} + \frac{\cos(2n-1)x}{2n-1} \right]_0^{\pi}$$

$$= \frac{1}{\pi} \left[ -\frac{(-1)^{2n+1}}{2n+1} + \frac{1}{2n+1} + \frac{(-1)^{2n-1}}{2n-1} - \frac{1}{2n-1} \right] \quad n = 1, 2, \dots$$

$$= \frac{4}{\pi(4n^2-1)}$$

This  $a_0$  will be  $\frac{1}{L}$  and  $L$  is  $\pi$  by 2 so,  $\pi$  by 2 and we have 0 to  $2L$   $\pi$  and  $f(x) dx$ ; so we have,  $\frac{2}{\pi}$  and 0 to  $\pi$   $f(x) \sin x$  0 to  $\pi$  this mod  $\sin x$  is positive. So we have  $\sin x$ ,  $dx$  on that value is minus  $\cos x$  and 0 to  $\pi$ . So,  $\cos \pi$  minus 1 and there already. So 1 and minus 1 will be again 2, so we have  $\frac{4}{\pi}$  this value. Now, we calculate the  $a_n$  so,  $a_n$  as  $\frac{2}{\pi}$  again. The same  $\frac{1}{L}$  factor is there and 0 to  $2\pi$  will come with this function  $\sin x$  and  $\cos 2nx$   $dx$ . Then, we have  $\frac{1}{\pi}$  and this  $2 \sin x \cos 2nx$ , we write in  $\sin a$  plus  $b \cos c$   $\sin 2n$  plus 1  $x \sin a$  plus  $b$  and then plus  $\sin a$  minus  $b$ , but we will take  $b$  minus  $a$ . So, with  $\sin$  get minus  $\sin$  so,  $\sin 2n$  minus 1  $x$  and  $dx$  we integrate now.

So we have,  $\sin x \cos$  with minus sign  $2n+1$  over  $2n+1$  and the limit 0 to  $\pi$  and we have here to  $n-1$  over  $2n-1$  and again 0 to  $\pi$ . We have  $1$  over  $\pi$  and then when we put this  $\pi$  here, we get minus  $1$  over minus  $1$  power  $2n+1$ ; so we have with minus and minus  $2n+1$  over  $2n+1$  and then minus minus plus  $\cos 0$  will be  $1$ , so  $2n+1$ . Similarly here, we have minus  $1$  over  $2n-1$  and we have minus  $n-1$  over  $2n-1$ ; this we can simplify and this after simplification, because this is  $2n+1$ , so always an odd number here. We will get minus, so we have here then plus and similarly here, this  $2n$ , so  $n$  is  $1, 2$  and so on. Here again, we have always the odd number so, get minus so minus  $2$  over  $2n-1$  and here we get  $2$  over  $2n+1$ . And then the further simplification, we will get minus  $4$  over  $\pi$  and  $4n^2-1$  for  $4n^2-1$ .

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$$\begin{aligned}
 b_n &= \frac{2}{\pi} \int_0^{\pi} \sin x \sin 2nx \, dx \\
 &= \frac{1}{\pi} \int_0^{\pi} [\cos(2n-1)x - \cos(2n+1)x] \, dx \\
 &= 0. \\
 f(x) &\sim \frac{2}{\pi} + \sum_{n=1}^{\infty} \frac{-4}{\pi(4n^2-1)} \cos 2nx. \\
 &= \frac{2}{\pi} - \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{\cos 2nx}{4n^2-1} \quad 0 \leq x \leq \pi.
 \end{aligned}$$

Now we calculate  $b_n$ , we have  $2$  over  $\pi$  0 to  $\pi$  and we have  $\sin x$  and  $\sin 2n x$  dx. Again, we take  $1$  over  $\pi$  0 to  $\pi$   $2 \sin x$  so,  $\sin a \sin b$ . We have  $\cos a$  minus  $b \cos b$  minus  $a$  so same, we write in this form,  $2n-1$  over  $x$  and minus  $\cos a$  plus  $b$  so  $2n+1$  over  $x$  and then we have this dx. And now, this the integral will be the  $\sin 2n-1$  over  $x$  and here also  $\sin$  and the  $\sin$  function, when we take this have  $x$  is equal to  $\pi$  or we take  $0$ , it will be  $0$ . The value we will get  $0$ , then the Fourier series a naught by  $2$ . So a naught was  $4$  by  $\pi$  so, we have  $2$  over  $\pi$  and we have  $n=1$  to infinity minus  $4$  over  $\pi$  and  $4n^2-1$   $\cos 2n x$ . This is  $2$  over  $\pi$  minus  $4$  over  $\pi$  and  $n$  from  $1$  to infinity  $\cos 2n x$  over  $4n^2-1$  and this  $x$  was  $0$  to  $\pi$ .

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If we would have taken second possibility  
that is  $2L = 2\pi \Rightarrow L = \pi$

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

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx = \frac{2}{\pi} \int_0^{\pi} f(x) \cos nx \, dx$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx = 0$$

$\uparrow$  even     $\uparrow$  odd

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \, dx = \frac{2}{\pi} \int_0^{\pi} \sin x \, dx = \frac{4}{\pi}$$

$$a_n = \frac{2}{\pi} \int_0^{\pi} \sin x \cos nx \, dx = \frac{1}{\pi} \begin{cases} 0 & n \text{ is odd } n=2, 4, \dots \\ \frac{2}{n+1} - \frac{2}{n-1} & n \text{ is even} \\ = -\frac{4}{n^2-1} \end{cases}$$

$$a_1 = \frac{2}{\pi} \int_0^{\pi} \sin x \cos x \, dx = 0$$

Now we check this second approach; and in the second approach, we have so, if we would have taken, we have taken second possibility that is, the period this  $2L = 2\pi$ . We take again minus pi to pi the standard interval and we will get here  $n$  is equal to pi. In this case again, this  $f(x)$  is a 0 by 2 1 to infinity, we have this standard in this interval. So,  $n$  x plus  $b_n \sin nx$  and this  $a_n$  is  $\frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx$  and  $b_n$  is  $\frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx$ . Let us just see first this  $b_n$ , because this  $f(x)$  is an odd even function and we have here the odd function so this was even function. We will come to this point in a minute more into the detail and this is the odd function, because  $\sin(-x)$  is  $-\sin x$  and here  $\sin$  over  $f(-x)$  is  $f(x)$  so, its  $\cos x$ . Then the product will be anyway in odd function so, the integrand is odd. And we are integrating over the symmetric interval minus pi to pi, so this value will be 0 without further calculation. Now this  $a_0$ , we can calculate  $\frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \, dx$  and in this case also, let me just simplify this,  $a_n$  will be a because it is a here even function of the product is even.

So minus pi to pi will be 2 times 0 to pi and we have this  $f(x)$  and  $\cos nx$  dx. This is 2 over pi 0 to pi and this is  $\sin x$  and dx. So, this  $\cos x$  and then we have this value  $\cos pi$  minus and with the minus sin, we get again the 2 out of these integrals. We will get 4 over pi and then a  $n^2$  over pi 0 to pi  $\sin x \cos nx$  dx, which we can integrate some values and this values will be come for and 2, 3 and so on. So, will be 1 over pi times the 0, if  $n$  is odd and this will come 2 over  $n$  plus 1 minus 2 over  $n$  minus 1, when  $n$  is even. And this is true for 2, 3 and so on. Again for a 1, we need to calculate 2 over pi 0 to pi  $\sin x \cos x$  dx. This 2 times  $\sin x \cos \sin 2x$ , then  $\cos 2x$  over 2 so this will be again 0. What will be the Fourier series in this case? So what we have here finally, this is  $2n$  minus 2 and minus 2  $n$  minus 2, so we have minus 4 over  $n^2$  minus 1.

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Handwritten notes on a blue background:

$$f(x) \sim \frac{2}{\pi} = \frac{4}{\pi} \left\{ \frac{\cos 2x}{3} + \frac{\cos 4x}{15} + \frac{\cos 6x}{35} + \dots \right\}$$

Fourier series for even and odd functions

A function is said to be even if  $f(-x) = f(x) \forall x$ .  
 and an odd function if  $f(x) = -f(x) \forall x$ .

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

$e.e = e$   
 $e.o = 0$   
 $o.o = e$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx = \begin{cases} \frac{2}{\pi} \int_0^{\pi} f(x) \cos nx \, dx & \text{if } f \text{ is even.} \\ 0 & \text{if } f \text{ is odd.} \end{cases}$$

We write this Fourier series now, we have  $f(x) \frac{2}{\pi}$  minus 4 over pi and we have  $\cos 2x$  over 3 plus  $\cos 4x$  over 15 plus  $\cos 6x$  over 35 and so on. This Fourier series and the Fourier series, we got by this function of period pi. They both are basically the same, just expand this minus 4 over pi will come and then we have  $n$  is equal to 1. So,  $\cos 2x$  over 3, then the second term, we have  $n$  is equal to 2 so  $4x$  so, 16 minus 1 15 and so on. If the same Fourier series would be get here. So here what we have seen, that we can work with any general integral not always the symmetric interval. Now, we go for the another important point here, which partially we have discussed in this example, that the Fourier series for even and odd functions **for even and odd functions**.

Again just a function is said to be even, if we have  $f(-x)$  is equal to  $f(x)$  for all  $x$  and an odd function. If we have  $f(-x)$  is equal to  $-f(x)$  for all  $x$ . In this case, what will happen? Just let us consider Fourier series, a function  $f(x)$  with period  $2\pi$  and then we have this  $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx$ . And now what will happen here, because we have actually we can say always that, when we have a even function and it is multiplied by even function, we will get even function only. And we have even function, odd function, we will get odd or odd into even or we have odd and odd so, again the minus minus will be positive, so we have the even function. With this consideration, what we see here that  $f(x)$  is if  $f$  is even and we have even function. So, we have the integral value  $2$  over  $\pi$  and we can integrate simply  $0$  to  $\pi$   $f(x) \cos nx \, dx$ , if  $f$  is even. And if  $f$  is odd, then this will be odd function and in that case this value will be  $0$ , if  $f$  is odd.

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Handwritten notes on a blue background showing the derivation of Fourier coefficients for even and odd functions. The notes include the formula for  $b_n$ , the Fourier series for even and odd functions, and the formulas for  $a_n$  and  $b_n$  in terms of integrals from  $0$  to  $\pi$ .

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx = \begin{cases} 0 & \text{if } f \text{ is even.} \\ \frac{2}{\pi} \int_0^{\pi} f(x) \sin nx \, dx & \text{if } f \text{ is odd.} \end{cases}$$

1)  $f$  is even:

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

$$a_n = \frac{2}{\pi} \int_0^{\pi} f(x) \cos nx \, dx \quad n=0, 1, 2, \dots$$

2)  $f$  is odd:

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

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

Similarly, for the coefficient  $b_n$ , so what we have for  $b_n$ , we have  $\frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx$ ; this will be  $0$ , if  $f$  is even function, because even into odd will be odd and so if  $f$  is even and this will give us  $\frac{2}{\pi} \int_0^{\pi} f(x) \sin nx \, dx$ , if  $f$  is odd. In this case, what we get if  $f$  is even function, we are getting a simplified Fourier series. And if  $f$  is even, then the Fourier series so for the even case, we have this  $b_n = 0$ . So we will get only with the so  $a_n$  by  $2$  and  $1$  to infinity  $a_n \cos nx$  and this  $a_n$  with the simplified formula, we can calculate  $0$  to  $\pi$   $f(x) \cos nx \, dx$  and  $0, 1, 2$  and so on. And the second case, if  $f$  is odd and this is also clear from here, this  $\cos$  is even function.



If  $f$  is even function, we will get only the combination of even function on the right hand side. If  $f$  is odd, the  $a_n$  will be 0 and we will get only the sin series. We have this summation and from 1 to infinity  $b_n$  and  $\sin nx$  and this  $b_n$  will be given by  $\frac{2}{\pi} \int_0^{\pi} f(x) \sin nx \, dx$ .

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Q:  $f(x) = \begin{cases} x & \text{for } 0 \leq x \leq \pi \\ 2\pi - x & \text{for } \pi < x \leq 2\pi \end{cases}$   
 $f(x+2\pi) = f(x)$

Sol:  $f(x) \sim \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx + b_n \sin nx$   
 $0 \leq x \leq 2\pi$

$a_0 = \frac{1}{\pi} \int_0^{2\pi} f(x) \, dx = \frac{1}{\pi} \left[ \int_0^{\pi} x \, dx + \int_{\pi}^{2\pi} (2\pi - x) \, dx \right]$   
 $= \pi$

$a_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \cos nx \, dx = \frac{1}{\pi} \left[ \int_0^{\pi} x \cos nx \, dx + \int_{\pi}^{2\pi} (2\pi - x) \cos nx \, dx \right]$   
 $= \begin{cases} 0 & \text{if } n \text{ is even} \\ -\frac{4}{n^2 \pi} & \text{if } n \text{ is odd} \end{cases}$

Now we consider example with this consideration, so obtain the Fourier series to represent  $f(x)$ , which is given by  $x$  for  $0$  to  $\pi$  and  $2\pi$  minus  $x$  for  $\pi$  to  $2\pi$  and then the function is periodic, so  $f(x) + 2\pi$  is  $f(x)$ . The Fourier series will be given by  $a_0/2$  and we have a standard period, so  $n=1$  to infinity  $a_n \cos nx$  plus  $b_n \sin nx$  and we have for  $x$   $0$  to  $2\pi$ . If you look at the graph of this function from  $0$  to  $\pi$ , we have this  $x$  and then  $2\pi$  minus  $x$ , so we have this. And again with this, we continue with this period  $2\pi$ . So here  $0$  here  $\pi$  and then  $2\pi$  and so on, here minus  $\pi$ . So this  $a_0/2$ , we can get with the  $1$  over  $\pi$  and  $0$  to  $2\pi$   $f(x) \, dx$   $1$  over  $\pi$   $0$  to  $\pi$  we have the function  $x$  plus  $\pi$  to  $2\pi$   $2\pi$  minus  $x \, dx$ . And the simple integration will give us just  $\pi$ ,  $a_n$  is  $1$  over  $\pi$  and  $0$  to  $2\pi$   $f(x) \cos nx \, dx$ . And again we can break into  $2$  intervals,  $0$  to  $\pi$   $x \cos nx \, dx$  plus  $\pi$  to  $2\pi$  and  $2\pi$  minus  $x \cos nx \, dx$ . And again these simple calculations and we will get in this case it is  $0$ , when  $n$  is even and we will get minus  $4$  over  $n^2 \pi$   **$n^2 \pi$** , when  $n$  is odd



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$$b_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \sin nx \, dx = 0.$$

$$\text{Therefore, } f(x) = \frac{\pi}{2} - \frac{4}{\pi} \left[ \cos x + \frac{\cos 3x}{3^2} + \frac{\cos 5x}{5^2} \dots \right]$$

$$0 \leq x \leq 2\pi$$

Here we have calculated, now we go for the  $b_n$ . And we do not need to calculate  $b_n$ , because the function is the even function, so we have even function,  $f(x)$  is  $f(-x)$ . And in this case,  $b_n$  will be 0 without going for any calculation  $\sin nx \, dx$  this will be 0 and therefore, we have this  $f(x)$  is equal to  $\pi/2$  minus  $4/\pi$   $\cos x$  plus  $\cos 3x/3^2$ ,  $\cos 5x/5^2$  and so on. And our  $x$  is from 0 to  $2\pi$  and not that we can write this equality, because our function is continuous. And the function is continuous then this value is equal to  $f(x)$  so, this series converges to the function value  $f(x)$ .

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Ex: Determine the Fourier series of  $f(x) = x^2$  on  $[-\pi, \pi]$  and find the value of  $\sum_{n=1}^{\infty} (-1)^{n+1} \frac{1}{n^2}$  &  $\sum_{n=1}^{\infty} \frac{1}{n^2}$ .

Sol:

$b_n = 0$  for all  $n$ .

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \cos nx \, dx = \frac{2}{\pi} \int_0^{\pi} x^2 \cos nx \, dx.$$

$$= \frac{2}{\pi} \left[ \left\{ x^2 \frac{\sin nx}{n} \right\}_0^{\pi} - \frac{1}{n} \int_0^{\pi} 2x \cdot \sin nx \, dx \right] \quad n \neq 0.$$

$$= \frac{2}{\pi} \left( -\frac{2}{n} \right) \left[ \left\{ -x \frac{\cos nx}{n} \right\}_0^{\pi} + \int_0^{\pi} \frac{\cos nx}{n} \, dx \right] \quad n \neq 0$$

$$= -\frac{4}{n} \left[ -\pi \frac{(-1)^n}{n} + \frac{1}{n^2} \sin n\pi \right] = \frac{4(-1)^n}{n^2}$$

Let us go for another example, and determine the Fourier series of  $f(x)$  is equal to  $x^2$ , and then find the value of the series  $\sum_{n=1}^{\infty} \frac{1}{n^2}$  and  $\sum_{n=1}^{\infty} \frac{1}{n^4}$ . Let us continue with this, first the so Fourier series of  $f(x)$  is equal to  $x^2$  on  $[-\pi, \pi]$ . In this interval, we want to have the Fourier series of this,  $f(x)$  is equal to  $x^2$ . If you look at this function's parabola, so we have this from  $-\pi$  to  $\pi$ . In this interval, we are interested to get this Fourier series expansion of  $x^2$ . To get this, we have to extend we have to put a continuation of this function to the periodic. We need to continue this as a periodic function and so on. And then we find the Fourier series and that will be of course, it will in this interval. Since the function is an even function again, so clearly our  $b_n$  will be 0 for all  $n$ .

And now  $a_n$  we can get so  $\frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \cos nx \, dx$  and that will be again  $\frac{2}{\pi} \int_0^{\pi} x^2 \cos nx \, dx$ . This we can find out  $\frac{2}{\pi}$  and we have here the  $x^2$  and  $\sin nx$  over  $n$  the integral of this limit minus. Again this  $n$  will come and we have  $0$  to  $\pi$  this  $2x$  and  $\sin nx \, dx$ . If it would  $\pi/0$ , this is going to be 0 anyway. So, we have  $\frac{2}{\pi}$  and this minus  $\frac{1}{n}$ ;  $\frac{2}{\pi}$  and we take this  $2n$  plus also outside so, we have minus  $\frac{2}{n}$  and then we integrate again. We have  $x$  and  $\cos nx$  over  $n$  with minus  $\sin$ , so this is  $0$  to  $\pi$  and then we have with minus minus will be plus. So  $0$  to  $\pi$   $x$  is  $1$  and we have  $\cos nx$  over  $n \, dx$  and should not be 0 and cannot be 0. So for  $n$  is equal to 0, we have to calculate separately, so we have minus 4 over  $n$ , we have minus  $\pi$  and minus  $\frac{1}{n}$  **so minus  $\pi$  and minus  $\frac{1}{n}$**  divided by  $n$ . And put 0 it will be 0, so we have  $n$  here,  $\frac{1}{n^2}$ , because after integral we get  $\frac{1}{n} \sin nx$ . So,  $\sin nx$  will be 0 at 0 and also at  $\pi$ . We end up with this 4 plus and this minus  $\frac{1}{n}$  over, we get  $\frac{4}{n^2}$ .

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Handwritten mathematical derivation on a blue background:

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 dx = \frac{1}{3\pi} x^3 \Big|_{-\pi}^{\pi}$$

$$= \frac{2\pi^2}{3}$$

$$x^2 = \frac{\pi^2}{3} + \sum_{n=1}^{\infty} \frac{4(-1)^n}{n^2} \cos nx \quad \text{for } x \in [-\pi, \pi] \quad \text{--- (1)}$$

If we substitute  $x=0$ :

$$0 = \frac{\pi^2}{3} + \sum_{n=1}^{\infty} \frac{4(-1)^n}{n^2} \Rightarrow \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^2} = \frac{\pi^2}{12}$$

If we substitute  $x=\pi$  in (1):

$$\pi^2 = \frac{\pi^2}{3} + \sum_{n=1}^{\infty} \frac{4(-1)^{2n}}{n^2}$$

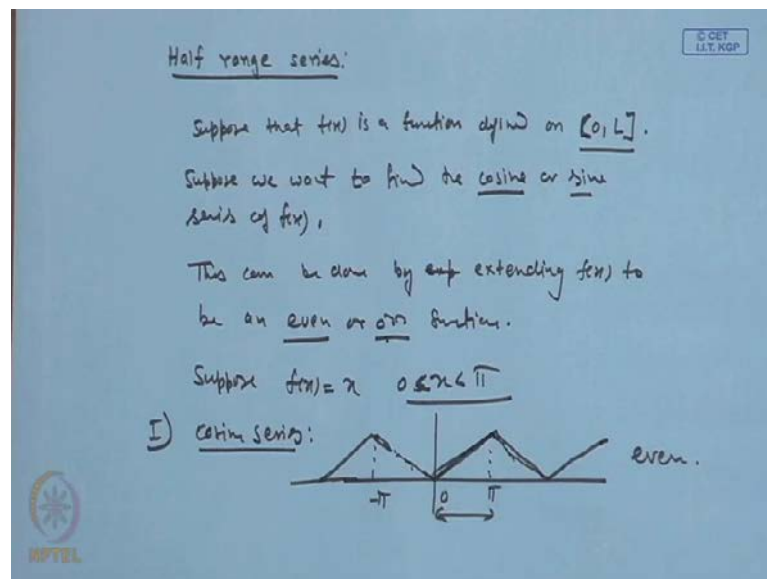
$$\Rightarrow \sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$$

Now we calculate  $a_0$ . So,  $a_0$  will be  $\frac{1}{\pi} \int_{-\pi}^{\pi} x^2 dx$ . And this is just  $x^3$  over 3 and minus  $\pi$  to  $\pi$  and then we have this  $\frac{2\pi^2}{3}$ , because  $x^3$  will come and that will be cancelled with this  $\pi$ . So,  $\frac{2\pi^2}{3}$ . Now, we can write in that form, so we have this  $\frac{\pi^2}{3}$  and plus. And the cosine terms  $n=1$  to infinity, we have this  $\frac{4(-1)^n}{n^2} \cos nx$  for  $x \in [-\pi, \pi]$ . And again the function is continuous, so we can have this equality of this series to  $x^2$ . And now the question was that how to find the series? We have to get this  $\frac{1}{n^2}$ . We are getting the similar series here, the only point is this  $\cos nx$ . So if you put this  $x$  is equal to 0, we will get it of this  $\cos$  here.

Let us first put so this is the reason number 1; if we substitute **if we substitute**  $x$  is equal to 0. So left hand side we have 0, we have  $\frac{\pi^2}{3}$  plus  $\sum_{n=1}^{\infty} \frac{4(-1)^n}{n^2}$  and  $x=0$  the power 0 is 1 and we have  $\frac{4(-1)^{n+1}}{n^2}$  and this will. So, we take to the other side, this summation and 1 minus we can accommodate here. We get  $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^2} = \frac{\pi^2}{12}$ . We got this sum of this series. So, the second question was, if we substitute,  $x$  is equal to  $\pi$ . In 1 again, what we get left hand side, we get  $\pi^2$  a  $\frac{\pi^2}{3}$  we have plus and  $\sum_{n=1}^{\infty} \frac{4(-1)^{2n}}{n^2}$ , because  $\cos \pi$  will give minus 1 power  $n$  and this is 1.

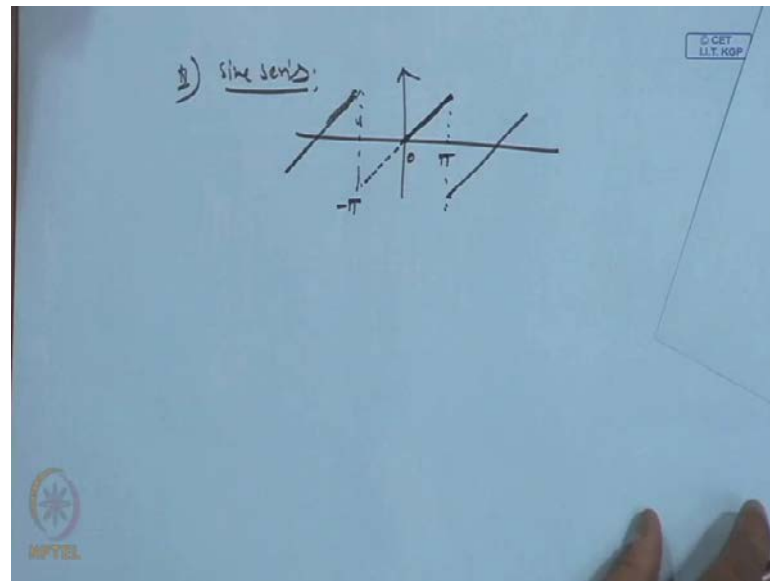
So we get  $n \rightarrow 1$  to infinity and this  $4$  over  $n^2$  or for we can also take to the right hand side. So  $1$  over  $n^2$ , summation  $n \rightarrow 1$  to infinity  $1$  over  $n^2$  will be just  $\pi^2$  square minus  $\pi^2$  square over  $3$ . So,  $2\pi^2$  square over  $3$  and then we have also this  $4$  there. So that will be  $\pi^2$  by  $6$ . So this is a series of, so that is also 1 application of this Fourier series, we can get the sum of the series.

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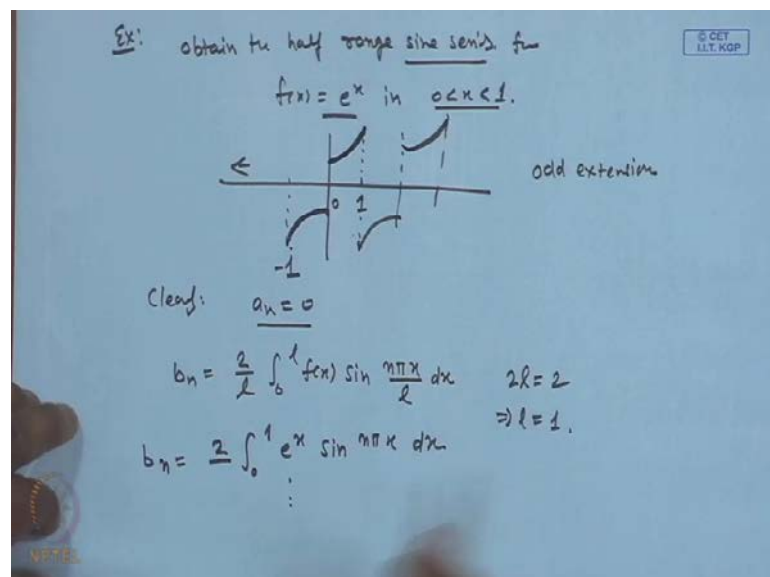
Now we go to another topic of this Fourier series that is the half range series. And this is just motivated by this sin over this even and odd function. But in this case, what we, so let us let me write this suppose, that this  $f(x)$  is a function defined on  $0$  to  $L$  and also we want to find the cosine or sine series of  $f(x)$ .  $f(x)$  is defined in some interval and our aim is to have the cosine series or sine series of that function. So what we can do this, for this, this can be by extending  $f(x)$  to be an even or odd function. If you want to have the cosine series, we will extend the function as an even function or we want to have this sine series of that function, we will extend this as an odd function. So suppose,  $f(x)$  is equal to  $x$  is given in an interval  $0$  to  $\pi$ , if you want to have the cosine series of this, so what we will do? So we have this is the given function  $0$  to  $\pi$   $f(x)$  is given is equal to  $x$ . Now, if you want to write this  $x$  in terms of the cosine. What we will do? We will extend this as an odd function, as an even function so this is and then make it periodic. We have minus  $\pi$  to  $\pi$  and we can make it then periodic, now this function is an even function. We can get the curve Fourier cosine series and that will give for this  $f(x)$  is equal to  $x$  in this interval.

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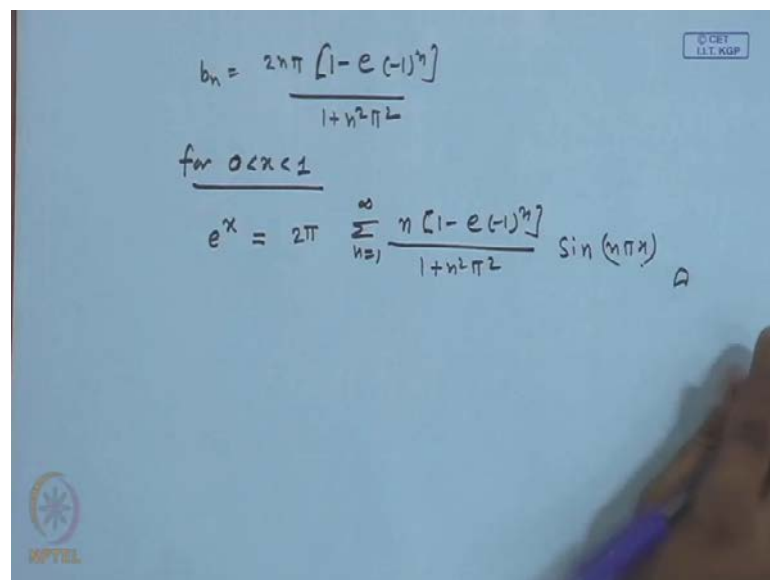
And if you want to have the sine series of the same function for example, if you want to have sine series. What we shall do? So, this was a function and 0 to  $\pi$ . We can extend this as an odd function and then make this extension of this function. Now, we can write this function into sine series form and that will be valid for this  $f(x)$  is equal to  $x$  and 0 to  $\pi$ .

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So let us just go for few examples, in for this so obtain the half range sine series for  $f(x)$  is equal to  $e^x$  defined in 0 to 1. So you want to have sine series now, so we need to go for the odd extension of this function. If this function is given here 0 to 1, will get this odd extension of this function and then we continue with this period minus 1 to 1 and we can then extend this as the a periodic function and also in that side. So clearly in this case, since this is an odd extension of  $e^x$  in this 0 to  $x$ , that is the given function. That we have extended, if you want to have cosine series, you would have extended as an even function. In this case, since this is the odd extension this  $a_n$  will be 0 and  $b_n$  we can get  $\frac{2}{L} \int_0^L f(x) \sin \frac{n\pi x}{L} dx$ . So in this case now, our period  $2L$  is 2 from minus 1 to 1. That is the period, that means this  $L$  is 1, so this  $b_n$  is  $\frac{2}{1}$  so,  $0$  to  $1$   $e^x$  and  $\sin n\pi x$   $dx$ .

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$$b_n = \frac{2n\pi [1 - e^{(-1)^n}]}{1 + n^2\pi^2}$$

for  $0 < x < 1$

$$e^x = 2\pi \sum_{n=1}^{\infty} \frac{n [1 - e^{(-1)^n}]}{1 + n^2\pi^2} \sin(n\pi x)$$

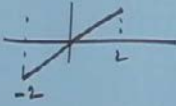
So this we integrate and we get  $b_n = \frac{2n\pi}{1 + n^2\pi^2} [1 - e^{(-1)^n}]$ . Now for this  $x$  between 0 and 1, this  $e^x$ , we can represent by that Fourier series. So  $2\pi$  and  $n$  1 to infinity and we have this  $\frac{n}{1 + n^2\pi^2} [1 - e^{(-1)^n}] \sin n\pi x$ .

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Ex: Expand  $f(x) = x$   $0 < x < 2$  in a

a) sine series b) cosine series.

Sol: a)



$a_n = 0$  or

$b_n = \frac{2}{L} \int_0^L f(x) \sin \frac{n\pi x}{L} dx$

$= \frac{2}{2} \int_0^2 x \sin \frac{n\pi x}{2} dx$

$= x \cdot \cos \frac{n\pi x}{2} \left( -\frac{2}{n\pi} \right) \Big|_0^2 - \int_0^2 \cos \frac{n\pi x}{2} \left( -\frac{2}{n\pi} \right) dx$

$= -\frac{4}{n\pi} \cos n\pi$

We now take an example, where expand  $f(x)$  is equal to  $x$  and  $x$  is given between 0 and 2 in a sine series and same function as a cosine series. We take the first case, as sine series that means we want to have the extension of this function 0 to 2. As an odd extension and then we continue with this period, as periodic function. So, in this case  $a_n$  will be 0 and this  $b_n$  be  $\frac{2}{L} \int_0^L f(x) \sin \frac{n\pi x}{L} dx$ . So,  $\frac{2}{2}$  because our  $2L$  has 4 so  $L$  is 2 we have  $\frac{2}{2} \int_0^2 f(x) \sin \frac{n\pi x}{2} dx$  and we have  $\sin \frac{n\pi x}{2} dx$ ; so we integrate by part. So we have  $x$  and then this is  $\cos \frac{n\pi x}{2}$  and then we have the minus sin, because this sin will be minus cos minus  $\frac{2}{n\pi}$  and 0 to 2. Then, we have minus 0 to 2  $\cos \frac{n\pi x}{2}$ , the differentiation of  $x$  is 1 we have  $\cos \frac{n\pi x}{2}$  over  $L$  and again minus  $\frac{2}{n\pi} dx$ ; so this after simplification, what we get minus 4 over  $n\pi \cos n\pi$ .



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$$x = f(x) = \sum_{n=1}^{\infty} \left( \frac{-4}{n\pi} \right) \sin \frac{n\pi x}{2} \quad x \in (0, 2)$$

$$= \frac{4}{\pi} \left[ \sin \frac{\pi x}{2} - \frac{1}{2} \sin \frac{2\pi x}{2} + \frac{1}{3} \sin \frac{3\pi x}{2} - \dots \right]$$

b)  $f(x)$  as an even function.

$L = 2$

$b_n = 0$

$a_n = \frac{2}{L} \int_0^L x \cos \frac{n\pi x}{L} dx = \frac{4}{n^2\pi^2} (\cos n\pi - 1)$

If we then we this Fourier series, 1 to infinity minus 4 over  $n\pi$  cos  $n\pi$  sin  $n\pi x$  over 2 and  $x$  is between 0 to 2. When we write this  $x$  between 0 to 2, we can write this equality this is equal to  $x$  this is nothing else, but this is given as  $x$ . This is 4 over  $\pi$ , if we expand this just see, what kind of form we are getting. So sin  $\pi x$  over 2 minus this half and sin  $2\pi x$  over 2 plus 1 over 3 and here minus 1, this is plus and then we have sin  $3\pi x$  over 2 and minus and so on. Now we take the second case, we extend now function. This  $f(x)$  as an even function **as an even function**, so in this case as discussed above, so we will extend this as an even function and then this extension to be periodic functions where, minus 2 to 2 as an even function. In this case also our  $L$  is 2. Now  $b_n$  will be 0 and  $a_n$  we can get in a similar fashion, as we got their 2 over  $L$  2 over 2 0 to 2  $x$  cos and  $\pi x$  over  $L$  to  $dx$ . And we integrate this to get, 4 over  $n^2\pi^2$  and cos  $n\pi$  minus 1 power  $n$  for a naught is equal to 0

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$$a_0 = \int_0^2 x \, dx = 2.$$

$$f(x) = 1 + \sum_{n=1}^{\infty} \frac{4}{n^2 \pi^2} (\cos n\pi - 1) \cos \frac{n\pi x}{2}$$

$$\underline{x} = 1 - \frac{8}{\pi^2} \left( \cos \frac{\pi x}{2} + \frac{1}{3^2} \cos \frac{3\pi x}{2} + \frac{1}{5^2} \cos \frac{5\pi x}{2} \dots \right)$$

$x \in (0, 2)$

And if we put  $n$  is equal to take  $n$  is equal to 0; we will get 0 to 2 and  $x \, dx \, 2$ . In this case this  $f(x)$  will be or  $x$  is equal to 1 plus  $n$  1 to infinity  $\frac{4}{n^2 \pi^2} \cos n\pi$  minus 1 and  $\cos n\pi x$  over 2 or we can expand this, we will get  $\cos \pi x$  over 2 plus 1 over 3 square  $\cos 3\pi x$  over 2 and 5 square  $\cos 5\pi x$  over 2 and so on. Now this is interesting to see, that for the same function so we have taken this  $x$  function, which was defined in 0 to 2 domains. And we get for the same function this cosine series and that was that is given here, that is the cosine series. This is also  $x$  is equal to this in this domain  $x$  from 0 to 2 and we also have this sine series for this function, which is also valid in this  $x$  0 to 2. For the same function  $x$ , we have completely different expansion. One is in the cos another in the sin and both will equally, approximate this function in this domain. In fact, if we consider this series as a sum so this sum is equal to  $2x$  and this sum is also is equal to  $x$  for each  $x$  between 0 to 2.

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Complex Form series :

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

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx \quad n = 0, 1, 2, \dots$$

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

$$\cos nx = \frac{e^{inx} + e^{-inx}}{2} \quad \sin nx = \frac{e^{inx} - e^{-inx}}{2i}$$

$$f(x) \sim \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \frac{e^{inx} + e^{-inx}}{2} + b_n \left( \frac{e^{inx} - e^{-inx}}{2i} \right)$$

$$= \frac{a_0}{2} + \sum_{n=1}^{\infty} \underbrace{\frac{1}{2}(a_n - ib_n)}_{=: c_n} e^{inx} + \underbrace{\frac{1}{2}(a_n + ib_n)}_{=: k_n} e^{-inx}$$

Now, we go to the last topic of this complex of this Fourier series and that is the complex Fourier series or complex form of Fourier series. So we consider,  $f(x)$  a by 2 we start with the standard form. We can also continue with this Fourier series of function period  $2L$ . So,  $a_n \cos nx$  plus  $b_n \sin nx$  minus  $\pi$  to  $\pi$ . And with  $a_n$  we have  $1$  over  $\pi$  minus  $\pi$  to  $\pi$  and this  $f(x) \cos nx \, dx$  and  $n$  is  $0, 1, 2, \dots$  and we have this  $b_n$   $1$  over  $\pi$  minus  $\pi$  to  $\pi$   $f(x) \sin nx \, dx$   $n$  is  $1$  to  $3$ . So, what we know that this  $\cos nx$  we can write with this formula,  $e^{inx}$  plus  $e^{-inx}$  by  $2$  and this  $\sin nx$   $e^{inx}$  minus  $e^{-inx}$  over  $2i$ . Now, we substitute this in this equation 1 for this  $\cos nx$  and this  $\sin nx$ . So, what we will get? That  $f(x)$  is  $a_0$  over  $2$  and  $1$  to infinity.

We get  $a_n$  for the  $\cos$ , we have  $e^{inx}$  plus  $e^{-inx}$  over  $2$  plus this  $b_n$   $e^{inx}$  minus  $e^{-inx}$  over  $2i$ . Then, we have  $a_0$  by  $2$  and  $1$  to infinity and we take this for  $inx$  from here and from there common so, we have half also  $a_n$  and minus this  $i$  we can multiply. We get minus  $i b_n$  so, if we take half  $a_n$  minus  $i b_n$  and we will get  $e^{inx}$  plus. Similarly, there  $a_n$  plus  $i b_n$   $e^{-inx}$ . We take it as  $C_n$  and this we denote it  $C_n$  constant for this we denote it  $k_n$ . Because  $n$  is equal to  $0$ , we will see in a minute that we get  $C$  this  $a_0$  by  $2$  that is what here we name it  $C_0$ .

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Handwritten derivation on a blue background:

$$f(x) \sim C_0 + \sum_{n=1}^{\infty} (C_n e^{inx} + K_n e^{-inx}) \quad (2)$$

$$C_n = \frac{1}{2} (a_n - ib_n)$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) \{ \cos nx - i \sin nx \} dx$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) \cdot e^{-inx} dx.$$

Note that  $K_n = C_{-n}.$

(2) becomes  $f(x) \sim C_0 + \sum_{n=1}^{\infty} (C_n e^{inx} + C_{-n} e^{-inx})$

$$= \sum_{n=-\infty}^{\infty} C_n e^{inx}$$

So with this notation, what we have the  $f(x)$  is  $C_0$  plus  $n=1$  to infinity  $C_n e^{inx}$  plus  $K_n e^{-inx}$  this is 2. Now we also see, what is this  $C_n$  again half  $a_n$  minus  $i b_n$  and we substitute this  $a_n$  and  $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx$  and  $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx$  coming there so  $\frac{1}{2\pi}$  and  $-\pi$  to  $\pi$  of  $f(x)$ . Here you get  $\cos nx$ , here you get  $\sin nx$ , so  $n$  minus  $\sin$  minus  $i \sin nx$   $dx$  and this again we can write  $-\pi$  to  $\pi$  of  $f(x) \cdot e^{-inx} dx$ . So, we can see that the 0 is just  $\frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx$  that is  $a_0/2$  that is what we have written. And also this  $K_n$  take this  $K_n$  that is  $a_n + i b_n$  here plus will come and then we will have plus here. So it is simple  $C_{-n}$ . So, then this equation 2 becomes, that this  $f(x)$  Fourier series in this form we have  $C_0$  and  $n=1$  to infinity and we have  $C_n e^{inx}$  plus  $C_{-n} e^{-inx}$  or we can combine this  $n$  minus infinity to plus infinity and we take this  $C_n e^{inx}$ . This will automatically cover this as well as this.

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$$f(x) \sim \sum_{n=-\infty}^{\infty} c_n e^{inx}$$

$$c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) e^{-inx} dx, \quad n=0, \pm 1, \pm 2, \dots$$

For a function of period  $2L$ :

$$f(x) \sim \sum_{n=-\infty}^{\infty} c_n e^{i n \pi x / L}$$

$$c_n = \frac{1}{2L} \int_{-L}^{L} f(x) e^{-i n \pi x / L} dx.$$

And where our  $C_n$  is the Fourier series in this complex form, for this  $f(x)$  is an minus infinity to plus infinity  $C_n e^{inx}$  and this  $C_n$  is  $1/2\pi$  and minus  $\pi$  to  $\pi$  and we have  $f(x) e^{inx} dx$  is  $0$  plus minus  $1$  plus minus  $2$  and so on. So, this equation is called or this form of the Fourier series this is called Fourier series and this is called the Fourier of the complex form. If we have a period, for a function for a period  $2L$ , we have  $f(x)$  minus infinity to plus infinity  $C_n e^{in\pi x/L}$  and where,  $C_n$  will be  $1/2L$  minus  $L$  to  $L$   $f(x) e^{-in\pi x/L} dx$ . We quickly now go for one example of this Fourier series and the complex form

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Q:  $f(x) = e^x$  if  $-\pi < x < \pi$

Sol:  $c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} e^x e^{-inx} dx$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} e^{(1-in)x} dx$$

$$= \frac{1}{2\pi} \left[ \frac{e^{(1-in)x}}{1-in} \right]_{-\pi}^{\pi}$$

$$= \frac{1}{2\pi} \frac{1}{(1-in)} \left[ e^{\pi} (-1)^n - e^{-\pi} (-1)^n \right]$$

$$= \frac{1}{\pi} \frac{(1+in)}{(1+n^2)} \sinh \pi (-1)^n$$

$$f(x) \sim \sum_{n=-\infty}^{\infty} \frac{(-1)^n (1+in)}{1+n^2} e^{inx}$$

If we take a function,  $f(x) = e^{inx}$  and this  $x$  is between  $-\pi$  and  $\pi$  and then we have this periodicity. So, in this case we calculate the  $C_n$ , that is  $\frac{1}{2\pi} \int_{-\pi}^{\pi} e^{inx} dx$  so, we have  $\frac{1}{2\pi} \int_{-\pi}^{\pi} e^{inx} dx$ . And this we can integrate so, we have  $\frac{e^{inx}}{in}$  over  $-\pi$  to  $\pi$  and we have the limits  $-\pi$  to  $\pi$ , this just a bit simplification. So, we have  $\frac{1}{2\pi} \left[ \frac{e^{inx}}{in} \right]_{-\pi}^{\pi}$  and we will get  $\frac{e^{in\pi} - e^{-in\pi}}{in}$ , because you will get  $e^{inx}$  this  $\cos nx + i \sin nx$ . In that case, will give just  $\frac{1}{n}$  power  $n$ ; we have  $\frac{1}{n} \cos n\pi$  and again  $\frac{1}{n} \cos(-n\pi)$ . Since, this  $e^{in\pi}$  will be  $\cos n\pi + i \sin n\pi$  and  $e^{-in\pi}$  will be  $\cos n\pi - i \sin n\pi$  and in this  $\cos n\pi$  will give  $\frac{1}{n}$  power  $n$ .

So in this case and this again, we can write this as  $\frac{1}{\pi} \int_{-\pi}^{\pi} e^{inx} dx$  here  $1 + i n$  divided by  $1 + i n$ . So,  $\frac{1}{1 + n^2}$  and this  $\sin$  hyperbolic  $\pi$  and we have  $\frac{1}{n}$ , This  $f(x)$ , we have the  $\sin$  hyperbolic  $\pi$  over  $\pi$  and  $n$  from minus infinity to plus infinity  $\frac{1}{n} \frac{1 + i n}{1 + n^2}$  and  $e^{inx}$ . So, this is the complex form of the Fourier series of a function, which is just equivalent to what we have seen the earlier form of the Fourier series. Now, say we had enough insides into the Fourier series with the help of several different kinds of examples we have considered in this lecture. And in the next lecture, we shall extend this idea of a periodic function to non periodic function by extending the periods to infinity, and in that case this Fourier series will lead to the so called Fourier integral, and so more on that in the next lecture and **thank you, good bye**.