

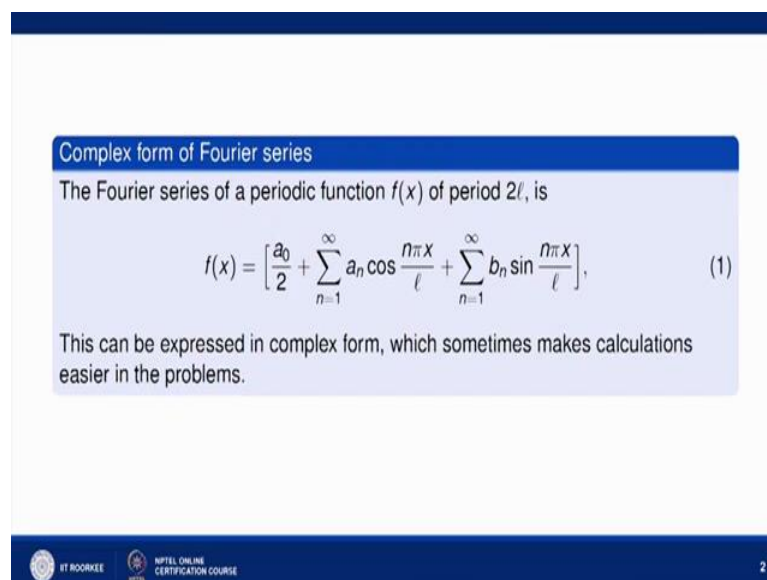
Mathematical methods and its applications
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Lecture - 52
Complex form of Fourier series

Welcome to the lecture series on Mathematical Methods and its Applications. So, we were discussing Fourier series, I told you that periodic function $f(x)$ if satisfies some properties like piecewise continuity and left and right hand derivative exist at each point. Then $f(x)$ can be expressed in terms of sine and cosine series that is $f(x)$ will be something $\frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{l} + \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l}$. That I already told you, and we have also solved some problems based on that.

Now, the next is complex form of Fourier series, what is that and how it is important let us see. Now Fourier series of a periodic function $f(x)$ of period $2l$ is given by this expression this we already know.

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The slide content is as follows:

Complex form of Fourier series

The Fourier series of a periodic function $f(x)$ of period $2l$, is

$$f(x) = \left[\frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{l} + \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} \right], \quad (1)$$

This can be expressed in complex form, which sometimes makes calculations easier in the problems.

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This can be expressed in complex form which sometimes makes calculation easier in the problems. So, why we need complex forms because sometimes it makes our calculation easier. Now how we can convert this form into a complex form let us see.

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$$\begin{aligned}
 f(x) &= \frac{a_0}{2} + \sum_{n=1}^{\infty} \left(a_n \cos \frac{n\pi x}{L} + b_n \sin \frac{n\pi x}{L} \right) \quad [-L, L] \\
 &= \frac{a_0}{2} + \sum_{n=1}^{\infty} \left[a_n \left(\frac{e^{i \frac{n\pi x}{L}} + e^{-i \frac{n\pi x}{L}}}{2} \right) + b_n \left(\frac{e^{i \frac{n\pi x}{L}} - e^{-i \frac{n\pi x}{L}}}{2i} \right) \right] \\
 &= \frac{a_0}{2} + \sum_{n=1}^{\infty} \left(\frac{a_n - i b_n}{2} e^{i \frac{n\pi x}{L}} + \frac{a_n + i b_n}{2} e^{-i \frac{n\pi x}{L}} \right) \\
 f(x) &= c_0 + \sum_{n=1}^{\infty} \left(c_n e^{i \frac{n\pi x}{L}} + c_{-n} e^{-i \frac{n\pi x}{L}} \right) \\
 &= c_0 + \sum_{n=-\infty}^{\infty} c_n e^{i \frac{n\pi x}{L}}
 \end{aligned}$$

$$\begin{aligned}
 c_0 &= \frac{a_0}{2} \\
 c_n &= \frac{1}{2} (a_n - i b_n) \\
 c_{-n} &= \frac{1}{2} (a_n + i b_n) \\
 c_n &= \overline{c_{-n}} \rightarrow f \text{ is real.}
 \end{aligned}$$

So, what $f(x)$ is? $f(x)$ is nothing but $f(x)$ is equal to Fourier series expansion is a naught upon 2 plus summation n varying from 1 to infinity $a_n \cos n \pi x$ by L plus $b_n \sin n \pi x$ by L interval is we are taking interval from minus L to plus L . This interval we are taking and $f(x)$ is a periodic function η , these are Fourier series expansion of the function $f(x)$.

Now we know that $e^{i\theta}$ is nothing but $\cos \theta$ plus $i \sin \theta$. This we already know and $e^{-i\theta}$ is nothing but $\cos \theta$ minus $i \sin \theta$. So, when we add these 2, we already know that $\cos \theta$ is nothing but $\frac{e^{i\theta} + e^{-i\theta}}{2}$ and $\sin \theta$ is nothing but $\frac{e^{i\theta} - e^{-i\theta}}{2i}$. So, these things, we already know by the complex numbers we already know that $\cos \theta$ is nothing but $\frac{e^{i\theta} + e^{-i\theta}}{2}$ and $\sin \theta$ is given by this expression.

So, let us apply these things over here it is $\cos \theta$, θ is nothing but $n \pi x$ by L and $\sin \theta$. So, let us apply these expressions over here. So, it is equal to a naught upon 2 plus summation n varying from 1 to infinity a_n . So, what is $\cos n \pi x$ by L ; by this expression? It is nothing but $\frac{e^{i \frac{n\pi x}{L}} + e^{-i \frac{n\pi x}{L}}}{2}$ and plus b_n into summation is over entire bracket. So, b_n is nothing but b_n into $\sin \theta$ $\sin \theta$ is $\frac{e^{i\theta} - e^{-i\theta}}{2i}$. So, this is this we can do.

Now, this can be further written as $a_0/2 + \sum_{n=1}^{\infty} [a_n \cos(n\pi x) + b_n \sin(n\pi x)]$. Let us combine these 2 terms and again combine these 2 terms $e^{jn\pi x}$ and $e^{-jn\pi x}$. So, what we obtain? We obtain summation n varying from 1 to infinity it is $a_n \cos(n\pi x) + b_n \sin(n\pi x)$ whole divided by 2 and $e^{jn\pi x}$. So, we also know that we also know that $1/j$ is nothing but $-j$ because j^2 is -1 . So, this $1/j$ can be written as $-j$. So, this is nothing but $-j$ this we can easily write because of this property plus again it is $a_n \cos(n\pi x) + b_n \sin(n\pi x)$ and again $1/j$ is $-j$ minus j plus, it is $a_n \cos(n\pi x) + b_n \sin(n\pi x)$ time $e^{-jn\pi x}$ by $n\pi x$ upon 1. So, these are the expressions which we obtained over here.

Now, let us simplify it. So, this is suppose this $a_0/2$ is $c_0/2$ plus summation n varying from 1 to infinity this suppose this term is nothing but suppose $c_n e^{jn\pi x}$ plus and suppose this term is c_n^- it is simply a notation $c_n^- e^{-jn\pi x}$. So, what is c_n^- c_n^- is nothing but $a_n/2 - jb_n/2$, c_n is nothing but half of $a_n + jb_n$ and c_n^- is nothing but $a_n/2 + jb_n/2$. So, 1 can easily see that if this $f(x)$ is a real function $f(x)$ is a real function then these coefficients will be real then this c_n^- is nothing but \bar{c}_n one can easily this thing because its bar is this these are the conjugate of each other if f is real; this is if f is real.

Now, this can be further written as $c_0/2 + \sum_{n=-\infty}^{\infty} c_n e^{jn\pi x}$ and we can write because all the plus values are covered from here and all the negative values are covered from here because instead of n we have $-n$. So, we can easily write this as n from minus infinity to plus infinity because n from 1 to infinity is here n from minus infinity to minus 1 is here and $c_0/2$ will also disappear because when n is 0 n is 0 it is nothing but $c_0/2$ $c_0/2$ will also comes here. So, when we combine all these terms it is nothing but n varying from minus infinity to plus infinity $c_n e^{jn\pi x}$ by 1. So, this is the complex form of the Fourier series.

So, Fourier series can be represented in this way or in this way, both ways both are equivalent. So this is a complex form of Fourier series, now, what are c_n ? How you define c_n ?

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$$\begin{aligned}
 c_n &= \frac{1}{2} (a_n - ib_n) \\
 &= \frac{1}{2} \left[\frac{1}{l} \int_{-l}^l f(x) \cos \frac{n\pi x}{l} dx - i \frac{1}{l} \int_{-l}^l f(x) \sin \frac{n\pi x}{l} dx \right] \\
 &= \frac{1}{2l} \int_{-l}^l f(x) \left[\cos \frac{n\pi x}{l} - i \sin \frac{n\pi x}{l} \right] dx \\
 &= \frac{1}{2l} \int_{-l}^l f(x) e^{-i \frac{n\pi x}{l}} dx
 \end{aligned}
 \quad \left| \quad \begin{aligned}
 f(x) &= \sum_{n=-\infty}^{\infty} c_n e^{i \frac{n\pi x}{l}} \\
 \text{where} \\
 c_n &= \frac{1}{2l} \int_{-l}^l f(x) e^{-i \frac{n\pi x}{l}} dx
 \end{aligned}
 \right.$$

$$\begin{aligned}
 c_{-n} &= \frac{1}{2} (a_n + ib_n) = \frac{1}{2l} \int_{-l}^l f(x) e^{i \frac{n\pi x}{l}} dx \\
 c_0 &= \frac{a_0}{2} = \frac{1}{2l} \int_{-l}^l f(x) dx
 \end{aligned}$$

c_n is given by c_n is what? c_n is nothing but $\frac{1}{2l} \int_{-l}^l f(x) \cos \frac{n\pi x}{l} dx - i \frac{1}{2l} \int_{-l}^l f(x) \sin \frac{n\pi x}{l} dx$. It is equal to $\frac{1}{2l} \int_{-l}^l f(x) \left[\cos \frac{n\pi x}{l} - i \sin \frac{n\pi x}{l} \right] dx$. This is by definition of a_n and b_n . a_n is $\frac{1}{l} \int_{-l}^l f(x) \cos \frac{n\pi x}{l} dx$ and b_n is $\frac{1}{l} \int_{-l}^l f(x) \sin \frac{n\pi x}{l} dx$. So, this entire expression can be rewrite as $\frac{1}{2l} \int_{-l}^l f(x) \left[\cos \frac{n\pi x}{l} - i \sin \frac{n\pi x}{l} \right] dx$. So, this can be further written as $\frac{1}{2l} \int_{-l}^l f(x) e^{-i \frac{n\pi x}{l}} dx$. So, this is nothing but $\frac{1}{2l} \int_{-l}^l f(x) e^{-i \frac{n\pi x}{l}} dx$.

So, this will be c_n where c_n is nothing but this value and what is c_{-n} c_{-n} if you evaluate c_{-n} that will be nothing but c_{-n} will be nothing but $\frac{1}{2l} \int_{-l}^l f(x) e^{i \frac{n\pi x}{l}} dx$ using the same steps follow the same steps. So, this is nothing but when we simplify it; it is nothing but $\frac{1}{2l} \int_{-l}^l f(x) e^{i \frac{n\pi x}{l}} dx$ because in this we have only the positive sign here instead of this negative this is positive this is positive this is positive this would be positive. So, c_{-n} will be nothing but simply replace n by $-n$ in this expression in this expression simply replace n by $-n$ and what will be c_0 . c_0 is nothing but $\frac{a_0}{2}$ and a_0 is nothing but $\frac{1}{l} \int_{-l}^l f(x) dx$.

So, it means when you replace n by 0 in this expression you get c_0 . So, if you find c_n . So, it contains c_{-n} also when you replace n by $-n$ and it contains c_0 also when you replace n by 0 so; that means, when we write the Fourier complex

form of Fourier series which is given by this expression $f(x)$ is equals to summation n varying from minus infinity to plus infinity $c_n e^{in\pi x}$ upon l and here c_n will be nothing but $\frac{1}{2l} \int_{-l}^{+l} f(x) e^{-in\pi x} dx$. So, that will be the complex form of Fourier series it contain negative c_n also which is also covered here it contains c_n also which is also covered here. So, we can easily write that the Fourier series complex form of Fourier series is given by this expression where c_n is given by this expression. So, this is a complex form of Fourier series

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The image shows a handwritten derivation of the complex Fourier series for $f(x) = e^{-x}$ on the interval $-\pi < x < \pi$. The steps are as follows:

$$f(x) = e^{-x}, \quad -\pi < x < \pi.$$

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

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

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

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

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

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

On the right side, the series is written as:

$$f(x) = \sum_{n=-\infty}^{\infty} c_n e^{\frac{in\pi x}{l}}$$

where

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

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

$$= e^{-x}$$

Now, let us solve few problems based on this. Now let us try these 2 problems based on this. Now in the first problem, $f(x)$ is what? $f(x)$ is e^{-x} and the function is defined from minus π to plus π of course, function is periodic. Now we have to express this function as a as the complex form of Fourier series. So, how can we do that we first find c_n which is given by this expression and when we substitute c_n over here. So, that will be the complex form of the Fourier series expression of this function $f(x)$.

So, what is c_n ? c_n will be given by $\frac{1}{2l} \int_{-l}^{+l} f(x) e^{-in\pi x} dx$ here l is π $\frac{1}{2\pi} \int_{-\pi}^{+\pi} f(x) e^{-in\pi x} dx$. So, π π cancels out. So, this is nothing but $\frac{1}{2\pi} \int_{-\pi}^{+\pi} e^{-x} e^{-in\pi x} dx$. So, power minus will be outside and $1 + in$ into x into dx . So, this expression we will be having. So, this is further can be written as $\frac{1}{2\pi} \int_{-\pi}^{+\pi} e^{-(1+in)x} dx$. Now when we integrate this,

it is nothing but $e^{[FL] \text{ power } \pi} \text{ upon } 2$ and x is varying from $-\pi$ to π .

So, this will be further equal to $1 \text{ upon } 2$, you can take this term outside. So, this is negative of $1 \text{ plus } \pi \text{ upper limit minus lower limit } e^{[FL] \text{ power } \pi} \text{ upon } 2$ into π this you can simplify very easily multiply this by its conjugate $1 \text{ minus } \pi$ multiply and divide by $1 \text{ minus } \pi$. So, we will get $1 \text{ minus } \pi \text{ upon } 2$ into $1 \text{ plus } \pi^2$ and here when you simplify. So, this is nothing but $e^{[FL] \text{ power } \pi} \text{ into } e^{[FL] \text{ power } -\pi}$ into $e^{[FL] \text{ power } \pi}$.

Now, what is $e^{[FL] \text{ power } \pi}$? $E^{[FL] \text{ power } \pi}$ will be nothing but $\cos \pi$ plus $i \sin \pi$ and it is 1 and $i \sin \pi$ is 0 and similarly when you find $e^{[FL] \text{ power } -\pi}$ that is nothing but the conjugate of $e^{[FL] \text{ power } \pi}$. So, that will be remaining 1 . So, from here what we obtained it is equal to $1 \text{ minus } \pi \text{ upon } 2$ $1 \text{ plus } \pi^2$ when you simplify this. So, this is also 1 this is also 1 both will come out and what we will be having $e^{[FL] \text{ power } \pi} \text{ minus } e^{[FL] \text{ power } -\pi}$ and whole multiplied by 1 . So, this negative you can get inside and upon 2 . So, this will be nothing but when you simplify further. So, it is nothing but $1 \text{ minus } \pi \text{ into } 1 \text{ plus } \pi^2$ which we are obtaining from here into π and this nothing but it is sine hyperbolic π because sine hyperbolic π is $e^{[FL] \text{ power } \pi} \text{ minus } e^{[FL] \text{ power } -\pi} \text{ upon } 2$. So, that will be c_n .

So, what will be the Fourier series expression of this function? The Fourier series expression of this function $f(x)$ now will be nothing but $f(x)$ will be equal to summation n varying from $-\infty$ to $+\infty$, c_n is what? C_n is $1 \text{ minus } \pi \text{ minus } 1$ $[FL] \text{ power } n \text{ upon } 1 \text{ plus } n^2$ into $\pi \sin \text{ hyperbolic } \pi$ into $e^{[FL] \text{ power } i n x}$. So, that will be the Fourier series it is equal to $e^{[FL] \text{ power } x}$ because we find the Fourier series complex form of Fourier series this function. So, function is $e^{[FL] \text{ power } -x}$ and that $e^{[FL] \text{ power } -x}$ the complex form of this is nothing but this expression. So, that is how we can find out the complex form of Fourier series of a function $f(x)$.

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

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

$$= \frac{1}{2\pi} \left[\int_{-\pi}^0 -1 e^{-inx} dx + \int_0^{\pi} 1 x e^{-inx} dx \right]$$

$$= \frac{1}{2\pi} \left[\left(\frac{e^{-inx}}{-in} \right)_{-\pi}^0 + \left(\frac{e^{-inx}}{-in} \right)_{0}^{\pi} \right]$$

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

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

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

$$f(x) = \sum_{n=-\infty}^{\infty} c_n e^{\frac{in\pi x}{L}}$$

where

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

$$e^{-in\pi} = \cos n\pi - i \sin n\pi = (-1)^n$$

Now, let us solve second next problem. Again we have to write down the complex form of Fourier series of this function now. So, what is the; how the function is defined? Now function is $f(x)$ is equals to it is minus 1 when x is varying from minus π to 0 and it is 1 when x is varying from 0 to π and function is periodic with period 2π now again to find out the complex form of this $f(x)$ first we will find c_n which is given by this expression and after finding c_n we will substitute it here. So, that will be the complex form of the Fourier series of this function $f(x)$.

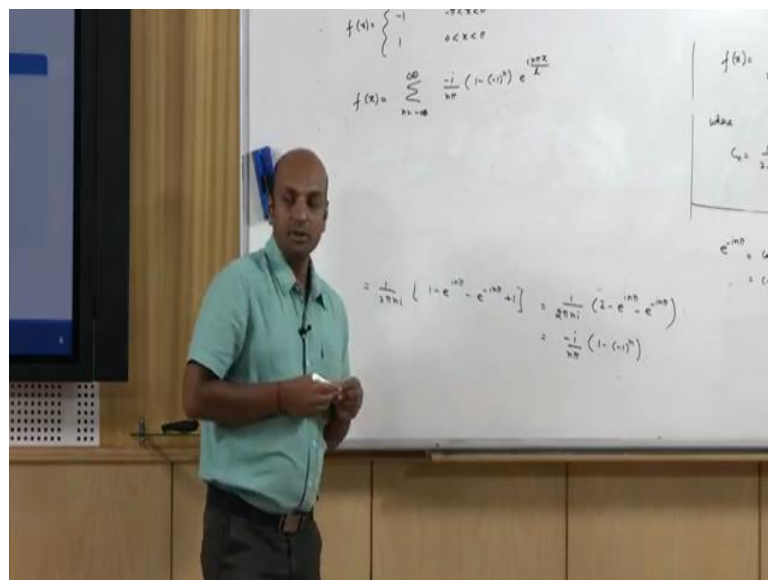
So, what is c_n ? Now c_n we can find out it is 1 upon 2π because l is π minus π to plus π $f(x) e^{-in\pi x}$ upon l into dx that is nothing but 1 upon 2π . Now you can split this function because function from minus π to 0 is minus 1 and from 0 to π it is 1 and it is periodic 1 branch in the negative side of x axis 1 branch in the positive side of x axis. So, this is minus π to 0 minus $1 e^{-in\pi x}$ upon l dx plus 0 to π it is 1 into $e^{-in\pi x}$ upon l into dx .

Now, this can be written as 1 upon 2π now you can integrate it minus $e^{-in\pi x}$ upon l here l is π here l is π . So, this is π π cancels out. So, you can eliminate this. So, this is this and this is this minus $i n x$ because l is π . So, this is this function now this is $n x$ and divided by minus $i n$ from minus π to 0 plus it is $e^{-in\pi x}$ upon minus $i n$ from 0 to π it is further equal to; now negative, negative cancels out it is 1 upon 2π .

Now, you apply upper limit minus lower limit the upper limit is 1 upon $i\pi n$ will be outside upper limit is $1 - e^{i\pi n}$ power $e^{i\pi n}$ power $i\pi n$ and it is $1 - e^{-i\pi n}$ upon $i\pi n$ will be outside and it is nothing but when it is $i\pi n$ it is $e^{i\pi n}$ power minus $i\pi n$ pi minus 1 now it is further equal to $1 - e^{-i\pi n}$ upon $2\pi n$ into $i\pi n$ it is $1 - e^{i\pi n}$ power $e^{i\pi n}$ power $i\pi n$ pi minus $e^{-i\pi n}$ power minus $i\pi n$ pi minus minus plus. So, this is nothing but when we simplify this. So, it is 2 it is 2 times of this 2 2 canceled out. So, it is nothing but $1 - e^{-i\pi n}$ upon $i\pi n$ and $1 - e^{i\pi n}$ power $i\pi n$ pi ok it is not 2 times. So, it is $2 - e^{i\pi n}$ power minus $i\pi n$ pi. So, 2 is remaining here.

Now, $e^{i\pi n}$ power $i\pi n$ pi is $\cos n\pi + i\sin n\pi$ which is $1 - i$ [FL] power n and this value is again $\cos n\pi$ this value is what $e^{-i\pi n}$ power minus $i\pi n$ pi will be nothing but $\cos n\pi - i\sin n\pi$ which is nothing but $1 + i$ [FL] power n . So, this is $1 - i$ [FL] power n this is $1 + i$ [FL] power n . So now, it is 2 times 2 2 cancels out and $1 - i$ upon $i\pi n$ is nothing but $1 - i$ upon $i\pi n$ and it is $1 - i$ upon $i\pi n$ minus $1 + i$ upon $i\pi n$. So, this will be the final expression for final expression for c_n you can see when it is when n is even it is 0 and when n is odd it is 2 it is inside bracket expression the expression is at the bracket when n is even minus 1 [FL] power even is 1. So, $1 - 1$ is 0 when n is odd it is 2.

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So, what will be the complex form of Fourier series for this function? So, for this function, the complex form is given by $f(x)$ will be equal to its summation n from minus

infinity to plus infinity, c_n is what? C_n is $\frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) e^{-in(x-\pi/2)} dx$ [FL]
 $\int_{-\pi}^{\pi} f(x) e^{in(x-\pi/2)} dx$ [FL] power $iota n \pi x$ upon l . So, this will be the complex form of this
 Fourier series. So, hence whether the function is continuous like the first example is
 continuous, the second example is discontinuous at x equal to 0. So, if we have functions
 that are continuous or discontinuous or I mean piecewise continuous the second example
 is piecewise continuous.

So, if we have such problems then problems can be either converted into the sine or
 cosine terms as we have done before or in the complex form of Fourier series which is
 given by this expression where c_n is given by this expression. Here the benefit is we
 have to find only c_n and there we have to find a_n and b_n the 3 coefficients.
 So, that that is how we can find out the complex form of Fourier series of any function f
 x .

Thank you.