

## Complex Form of Fourier Series.

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

$$a_0 = \frac{1}{2L} \int_{-L}^L f(x) dx$$

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

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

$$e^{i\theta} = \cos \theta + i \sin \theta$$

$$e^{-i\theta} = \cos \theta - i \sin \theta$$

$$\text{If } \theta_n \equiv \frac{n\pi}{L}$$

$$\Rightarrow \cos \theta = \frac{e^{i\theta} + e^{-i\theta}}{2}$$

$$\sin \theta = \frac{e^{i\theta} - e^{-i\theta}}{2i}$$

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

or

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

then,

$$f(x) \sim a_0 + \frac{1}{2} \sum_{n=1}^{\infty} (a_n - ib_n) e^{i\theta_n x} + \frac{1}{2} \sum_{n=1}^{\infty} (a_n + ib_n) e^{-i\theta_n x}$$

calling  $m = -n$ 

$$f(x) \sim a_0 + \frac{1}{2} \sum_{m=-1}^{-\infty} (a_{-m} - ib_{-m}) e^{i\theta_{-m} x} + \frac{1}{2} (\downarrow)$$

Now,  $\overset{\text{def of } a_m}{a_{-m}} = a_m, \quad \overset{\text{def } b_m}{b_{-m}} = -b_m, \quad \theta_{-m} = -\theta_m$

Then,

$$f(x) \sim a_0 + \frac{1}{2} \sum_{m=-\infty}^{-1} (a_m + ib_m) e^{-i\theta_m x} + \frac{1}{2} \sum_{n=1}^{\infty} (a_n + ib_n) e^{-i\theta_n x}$$

renaming  $m = n$  and using  $b_0 = 0$ .

$$f(x) \sim a_0 + b_0^{\equiv 0} + \frac{1}{2} \sum_{\substack{n=-\infty \\ n \neq 0}}^{\infty} (a_n + ib_n) e^{-i\theta_n x}$$

Or in more compact form:

$$f(x) \sim \sum_{n=-\infty}^{\infty} C_n e^{-i\theta_n x}$$

Where  $C_0 = a_0$ ,  $C_n = \frac{a_n + ib_n}{2}$ ,  $n \neq 0$ .  
 $n = \dots -2, -1, 1, 2, \dots$

Thus,  
 $n \neq 0$ ,  $C_n = \frac{1}{2} \left[ \frac{1}{L} \int_{-L}^L f(x) \cos \frac{n\pi}{L} x dx + \frac{i}{L} \int_{-L}^L f(x) \sin \frac{n\pi}{L} x dx \right]$

or  $C_n = \frac{1}{2L} \int_{-L}^L f(x) (\cos \theta_n x + i \sin \theta_n x) dx$

So  $C_n = \frac{1}{2L} \int_{-L}^L f(x) e^{i\theta_n x} dx$

Also  $C_0 = \frac{1}{2L} \int_{-L}^L f(x) dx = \frac{1}{2L} \int_{-L}^L f(x) e^{i0x} dx$

Therefore, Fourier Series in its more compact form is given by

$$f(x) \sim \sum_{n=-\infty}^{\infty} C_n e^{-i\theta_n x}, \quad C_n = \frac{1}{2L} \int_{-L}^L f(x) e^{i\theta_n x} dx$$

$n = \dots -2, -1, 0, 1, 2, \dots$