

Info

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is written (completely with human hands) by [Rupadarshi Ray](#),
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Fourier transform on S^1 , Fourier series on $[0, 1]$

Definition. Fourier transform on S^1 , Fourier series on $[0, 1]$

Let $f \in L^1(S^1)$. Then for $n \in \mathbb{Z}$ the n -th **Fourier coefficient** of f is

$$\begin{aligned}\hat{f}(n) &:= \frac{1}{2\pi i} \int_{S^1} \frac{f(z)}{z^{n+1}} dz \\ &= \frac{1}{2\pi i} \int_{[-\pi, \pi]} f(e^{i\theta}) e^{-in\theta} \frac{d(e^{i\theta})}{e^{i\theta}} \\ &= \frac{1}{2\pi} \int_{[-\pi, \pi]} f(e^{i\theta}) e^{-in\theta} d\theta\end{aligned}$$

and the \mathbb{Z} -sequence \hat{f} is the **Fourier transform** of f .

Let $f \in L^1[0, 1]$. Then for $n \in \mathbb{Z}$ the n -th **Fourier coefficient** of f is

$$\hat{f}(n) := \int_{x \in [0, 1]} f(x) e^{-2\pi i n x}$$

and the \mathbb{Z} -sequence \hat{f} is the **Fourier series** of f .

- For $f \in L^1[0, 1]$, the Fourier coefficients of f

$$\hat{f}(n) := \int_{x \in [0, 1]} f(x) e^{-2\pi i n x}$$

is bounded

$$\begin{aligned}|\hat{f}(n)| &\leq \left| \int_{x \in [0, 1]} f(x) e^{-2\pi i n x} \right| \\ &\leq \int_{x \in [0, 1]} |f(x)| \\ &= \|f\|_1\end{aligned}$$

by its L^1 -norm.

Actually, the Fourier coefficients converge to 0 at infinity:

☰ (Riemann-Lebesgue lemma for Fourier transform on S^1) Let $f \in L^1(S^1)$ then the Fourier coefficients $\hat{f}(k)$ converge to 0 in both \mathbb{Z} -directions

$$\hat{f}(k), \hat{f}(-k) \xrightarrow{k \rightarrow \infty} 0$$

That is

$$\widehat{\cdot} : L^1[0, 1] \rightarrow \mathcal{C}_0(\mathbb{Z}, \mathbb{C})$$

This does not hold for finite measures.

◀ Definition. Fourier transform of signed measures on S^1

Let $\mu \in \text{Meas}(\mathfrak{B}_{[0,1]}, \mathbb{R})$ be a finite \mathbb{R} -measure on $[0, 1]$. Then

$$\hat{\mu}(n) := \int_{[0,1]} e^{-2\pi i n \theta} d\mu$$

The Fourier summation

◀ Definition. N -th partial Fourier summation of f is the trigonometric polynomial

$$(S_N f)(x) := \sum_{-N \leq n \leq N} \hat{f}(n) e^{2\pi i n x}$$

- Let $f \in \mathcal{C}^A[0, 1]$ so that its differentiable almost everywhere and $f' \in L^1[0, 1]$.
 - Then for all $n \in \mathbb{Z} \setminus \{0\}$ we have

$$\begin{aligned} \hat{f}'(n) &= \int_{x \in [0,1]} f(x) e^{-2\pi i n x} \\ &= \int_{x \in [0,1]} f(x) \frac{d}{dx} \left(\frac{1}{-2\pi i n} \frac{d}{dx} e^{-2\pi i n x} \right) \\ &= f(0) - f(1) - \frac{1}{-2\pi i n} \int_{x \in [0,1]} f'(x) e^{-2\pi i n x} \end{aligned}$$

- If $f(0) = f(1)$, that is, $f \in \mathcal{C}^A(S^1)$, then for all $n \in \mathbb{Z} \setminus \{0\}$ we have

$$\hat{f}'(n) = (2\pi i) n \hat{f}(n)$$

- If $f \in \mathcal{C}^{A+1}[0, 1]$ implying $f^{(2)} \in L^1[0, 1]$ and

$$f(0) = f(1), f'(0) = f'(1)$$

then

$$\widehat{f^n}(n) = (2\pi i)n\widehat{f}'(n) = (2\pi i)^2 n^2 \widehat{f}(n)$$

- **Inductively,**

$$\widehat{f^{(k)}}(n) = (2\pi i n)^k \widehat{f}(n)$$

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