

# Fourier Analysis

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E8961984

New York      Oxford  
OXFORD UNIVERSITY PRESS  
1988

Oxford University Press

Oxford New York Toronto  
Delhi Bombay Calcutta Madras Karachi  
Petaling Jaya Singapore Hong Kong Tokyo  
Nairobi Dar es Salaam Cape Town  
Melbourne Auckland

and associated companies in  
Berlin Ibadan

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Published by Oxford University Press, Inc.,  
200 Madison Avenue, New York, New York 10016

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Library of Congress Cataloging-in-Publication Data  
Walker, James S.

Fourier analysis.

Bibliography: p. 0 Includes index. 1. Fourier analysis. I. Title.

QA403.5.W35 1988 515'.2433 87-10081

ISBN 0-19-504300-6

135798642

Printed in the United States of America  
on acid-free paper

# Fourier Analysis

**To My Wife**  
**Dawn Manire**

# Preface

*The deep study of nature is the most fruitful source of knowledge.*  
Joseph Fourier

*Fourier's Theorie analytique de la chaleur is the bible of the mathematical physicist.*  
Arnold Sommerfeld

My purpose in writing this book is to explain the basic mathematical theory as well as some of the principal applications of Fourier analysis. Vibrations and sound, heat conduction, optics, and CAT scanning are just some of the many areas to which Fourier analysis contributes deep insights. Although there are many fine books that cover any one of these applications in detail, each such book must necessarily be rather brief in its coverage of mathematical techniques. Therefore, I feel that there is a real need for a text that covers most of the basic mathematics of Fourier analysis and gives concise discussions of how that mathematics is applied.

This book arose from the lecture notes that I have given to my students in courses and seminars at the University of Wisconsin at Eau Claire. These classes consisted mostly of seniors majoring in mathematics and physics. My intention has been to provide them with a firm foundation for the modern ideas and applications of Fourier analysis and not just stick to the simplest concepts. Hence the book should also be suitable for first-year graduate students. A previous course in advanced calculus would make the book most easily comprehensible; all the necessary background can be found in any of the following books: Bartle (1964), Buck (1978), Kaplan (1984), or Rudin (1964). I have found, however, that talented physics majors have been able to read the text with a fair degree of comprehension.

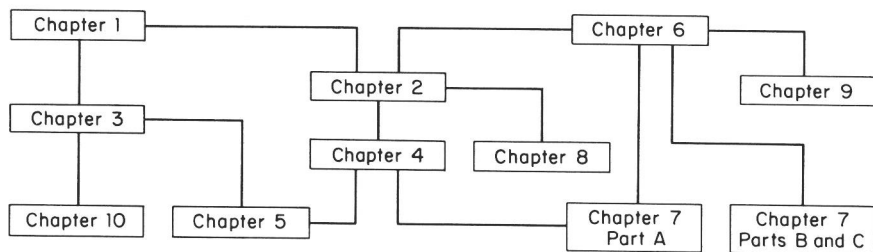
To make this book accessible to as wide an audience as possible I have not utilized the Lebesgue theory of integration. Those readers who are familiar with this sophisticated theory, however, should have no trouble

making minor, obvious modifications in theorems and proofs to obtain more general results. Also, for reasons of space, I have not included a complete discussion of computer methods. I hope that the section on Fast Fourier Transforms in Chapter 7 will serve as a brief introduction to this aspect of Fourier analysis. Perhaps in a second edition I might expand this discussion. In any case, I have provided ample references to the literature of computerized Fourier analysis in §13 of Chapter 7.

When I first planned to write this book I wanted to include more material on the history of Fourier analysis, since it has united much of mathematical analysis and physics for nearly two hundred years. But such material would have made the book even longer than it already is. Readers who are interested in the rich history of Fourier analysis might begin by consulting the References for Chapter 1.

The exercises in the text range from straightforward applications of formulas to collections of problems aiming toward extensions of results in the text or describing additional concepts. It is very important that the reader try as many exercises as possible; the text cannot be comprehended without them. *Those exercises that are absolutely essential for understanding the text are marked by a star (★).* Some exercises that might be found difficult are marked by an asterisk (\*).

This book was written for a one-year course, in which case there should be time to cover the entire book. If the book is used for one semester, then one possible syllabus, which I have found effective, consists of Chapters 1, 2, §§1–4, 3, 2, §§6–8, 6, 7, and (optionally), 8, §§1–4. In classes with a high proportion of physics majors I have found it expedient to cover Chapter 3 after §§1–4 of Chapter 2, and then return to §§6–8 of Chapter 2. There is some flexibility for presentation of material, as indicated by the following diagram of the dependency of chapters.



Dependency of Chapters.

## Acknowledgments

I would like to thank Professors Gabriel Kojoian, Andrew Balas, and Kevin Gough for their participation in my classes in Fourier analysis and for their encouragement when I was writing this book. Thanks also go to Professor Walter “Doc” Reid for many enjoyable conversations about the book.

Professor S. G. Lipson was kind enough to send me the photographs in Chapter 7 and I thank him for that. Thanks also to Roland T. Katz for the moral support he has given me.

My students also deserve acknowledgment. I especially want to thank Sue Kelly, Doug Pearson, and Ken Dykema for their many helpful questions and suggestions. Ken Dykema must be thanked again for his help with the computer graphs.

I owe a debt of gratitude to my wife for all of her patience and kind support during the long hours, days, and months that it took to write this book.

*May 1987*  
*Eau Claire, Wisconsin*

J.S.W.



# Notation

The notation in the text is fairly standard—for example,  $a, b, c, d$  are usually real constants,  $j, k, m, n$  are usually integers, and  $t, u, v, x, y, z$  are usually real variables. We will sometimes write  $t_0, u_0, v_0, x_0, y_0, z_0$  to denote fixed values of those variables. The letters  $f, g, h$  are reserved for functions;  $f', g', h'$  will denote derivatives of those functions when they depend on a single variable. The open interval  $a < x < b$  will be denoted by  $(a, b)$  while the closed interval  $a \leq x \leq b$  will be denoted by  $[a, b]$ .

The following is a list of some special notations that are employed.

$\hat{f}$  = Fourier transform of the function  $f$

$f_x, f_y, (f_z)$  = partial derivatives  $\partial f / \partial x, \partial f / \partial y, (\partial f / \partial z)$  of a function  $f$  that depends on  $x, y, (z)$

$f(x_0+) =$  one-sided limit from the right  $\lim_{\substack{u \rightarrow 0 \\ (u > 0)}} f(x_0 + u) = \lim_{u \rightarrow 0+} f(x_0 + u)$

$f(x_0-) =$  one-sided limit from the left  $\lim_{\substack{u \rightarrow 0 \\ (u < 0)}} f(x_0 + u) = \lim_{u \rightarrow 0-} f(x_0 + u)$

$f^>$  = Laplace transform of a function  $f$

$f^\#$  = Radon transform of a function  $f$  (*This notation for Radon transforms will be used only in Chapter 9; it will occasionally be used in earlier chapters to denote auxiliary functions with no fixed meaning.*)

$\Pi =$  function  $\Pi(x) = \begin{cases} 1 & \text{if } |x| < \frac{1}{2} \\ 0 & \text{if } |x| > \frac{1}{2} \end{cases}$

$\Lambda =$  function  $\Lambda(x) = \begin{cases} 1 - |x| & \text{if } |x| \leq 1 \\ 0 & \text{if } |x| > 1 \end{cases}$

$\text{sinc} =$  function  $\text{sinc } x = \sin \pi x / \pi x$

$\Psi =$  harmonic function

$\mathbb{R} =$  set of real numbers

$\mathbb{R}^2, (\mathbb{R}^3, \mathbb{R}^n) =$  set of ordered pairs (triples,  $n$ -tuples) of real numbers

## Brief Review

We will now briefly discuss, through exercises, some concepts and techniques that will ease the burden of some of our later work.

1. Integrate the following integrals by parts.

(a)  $\int_0^1 x \sin 2\pi x \, dx$

(b)  $\int_{-\pi}^{\pi} e^x \sin 3x \, dx$

2. *Even and Odd Functions.* The definition of an *even function*  $f$  over an interval  $(-a, a)$  symmetric about the origin is that

$$f(-x) = f(x) \quad \text{for each } x \text{ in } (-a, a)$$

An *odd function*  $f$  over  $(-a, a)$  is a function that satisfies

$$f(-x) = -f(x) \quad \text{for each } x \text{ in } (-a, a)$$

Given these definitions, do the following exercises.

(a) State which of the following functions are odd, even, or neither, on the given interval.

$$f(x) = x^2 \quad \text{on } (-1, 1)$$

$$g(x) = x^3 \cos 4x \quad \text{on } (-\pi, \pi)$$

$$h(x) = x^2 \cos 4x \quad \text{on } (-\pi, \pi)$$

$$k(x) = x + \frac{1}{4}x^2 \quad \text{on } (-2, 2)$$

(b) Show that for all (continuous) even functions

$$\int_{-a}^a f(x) \, dx = 2 \int_0^a f(x) \, dx,$$

and for all (continuous) odd functions

$$\int_{-a}^a f(x) \, dx = 0.$$

- (c) Fill in the following table by writing odd, even, or neither, in the appropriate blanks.

$f$	$g$	$fg$	$f/g$	$f+g$	$f-g$
odd	odd				
even	even				
even	odd				
odd	even				

3. Using the results of Exercise 2, evaluate the following integrals.

(a)  $\int_{-\pi}^{\pi} 3x \cos x \, dx$

(b)  $\int_{-\frac{1}{2}\pi}^{\frac{1}{2}\pi} (x^3 + x + 3) \cos x \, dx$

[Note: For (b), split the integral into even and odd terms.]

4. **Kronecker's Rule.** With the aid of *Kronecker's rule*, many of the integrals needed in Fourier series are easier to evaluate. The following exercises are intended to explain Kronecker's rule.

- (a) Let  $p(x)$  be a polynomial in  $x$  of degree  $m$ , and  $f(x)$  a continuous function. Let  $F_1(x) = \int f(x) \, dx$ ,  $F_2(x) = \int F_1(x) \, dx$ ,  $\dots$ ,  $F_{m+1}(x) = \int F_m(x) \, dx$ . And, let  $p^{(j)}(x)$  be the  $j$ th derivative of  $p(x)$ . Prove that

$$\begin{aligned} \int p(x)f(x) \, dx &= p(x)F_1(x) - p^{(1)}(x)F_2(x) + p^{(2)}(x)F_3(x) \\ &\quad - \dots + (-1)^m p^{(m)}(x)F_{m+1}(x) + C \\ &= \sum_{j=0}^m (-1)^j p^{(j)}(x)F_{j+1}(x) + C \end{aligned}$$

[Hint: Integrate repeatedly by parts until  $p^{(m+1)}(x) = 0$ .] It follows immediately from this result that

$$\int_a^b p(x)f(x) \, dx = \left[ \sum_{j=0}^m (-1)^j p^{(j)}(x)F_{j+1}(x) \right]_a^b$$

For example,

$$\begin{aligned} \int_{-\pi}^{\pi} x^3 \sin x \, dx &= 2 \int_0^{\pi} x^3 \sin x \, dx \quad (x^3 \sin x \text{ is even}) \\ &= 2[x^3(-\cos x) - (3x^2)(-\sin x) \\ &\quad + (6x)(\cos x) - (6)(\sin x)]_0^{\pi} \\ &= 2\pi^3 - 12\pi \end{aligned}$$

(b) Using Kronecker's rule, evaluate the following integrals.

$$\int_{-\pi}^{\pi} x^2 \cos nx \, dx \qquad \int_{-1}^1 (x^3 + 2x^2 + 1) \sin n\pi x \, dx$$

[Note: For the second integral, do not forget about even and odd functions.]

5. **Complex Numbers.** A complex number  $z$  is a quantity  $a + ib$  where  $a$  and  $b$  are real numbers and  $i^2 = -1$ . The arithmetic of complex numbers is the usual one subject to the relations

$$(a + ib) \pm (c + id) = (a \pm c) + i(b \pm d)$$

$$(a + ib)(c + id) = (ac - bd) + i(bc + ad)$$

It is often convenient to think of  $z$  as the point  $(a, b)$  in the Cartesian plane. Therefore, the distance from  $z$  to  $0 = (0, 0)$  is  $(a^2 + b^2)^{1/2}$ . We define  $|z| = |a + ib|$  to equal that distance  $(a^2 + b^2)^{1/2}$  and call  $|z|$  the *modulus* of  $z$ . We call  $a$  the *real part* and  $b$  the *imaginary part* of  $z$  and write  $a = \operatorname{Re} z$  and  $b = \operatorname{Im} z$ . Finally, we define  $\bar{z}$  to be the complex number  $a - ib$  and call it the *complex conjugate* of  $z$ . Using these definitions do the following exercises.

- (a) Compute  $3 - 2i - (4 + 3i)$        $(3 + 2i)(6 - 5i)$        $3 + i - (4 + i)i$   
 (b) Prove that  $\overline{zw} = \bar{z} \bar{w}$  and that  $|zw| = |z| \cdot |w|$  for all complex numbers  $z$  and  $w$ . Conclude that  $|z^n| = |z|^n$  for all positive integers  $n$ . [Hint:  $|z| = (z\bar{z})^{1/2}$ .]  
 (c) Prove that the following inequalities hold for all complex numbers  $z$  and  $w$

$$|z \pm w| \leq |z| + |w| \qquad |\operatorname{Re} z| \leq |z| \qquad |\operatorname{Im} z| \leq |z|$$

- (d) Suppose that  $a + ib \neq 0 + i0$ . We then define division as follows

$$\frac{c + id}{a + ib} = \frac{(c + id)(a - ib)}{a^2 + b^2} = \left( \frac{ac + bd}{a^2 + b^2} \right) + i \left( \frac{ad - bc}{a^2 + b^2} \right)$$

Using that definition, compute

$$\frac{3 - 2i}{4 + i} \qquad \text{and} \qquad \frac{2 - 4i}{2 - i}$$

- (e) Prove that for all complex numbers  $z$  and  $w$  we have

$$z + w = w + z \qquad zw = wz$$

# Contents

Notation xv

Brief Review xvii

1. Introduction to Fourier Series 3
  1. Periodic Functions, Fourier Series on  $(-\pi, \pi)$  3
  2. Arbitrary Periods, Periodic Extensions 9
  3. Cosine and Sine Series 14
  4. Convergence of Fourier Series 17
  5. Uniform Convergence 24
  - \*6. Abel's Test 30
  7. Complex Form of Fourier Series 36
2. Convergence of Fourier Series 40
  1. Bessel's Inequality 40
  2. Dirichlet's Integral 45
  3. Pointwise Convergence 48
  4. The Cauchy-Schwarz Inequalities, Uniform Convergence 57
  - \*5. Gibb's Phenomenon 61
  6. Mean Square Convergence 65
  7. Summation of Fourier Series by Arithmetic Means 71
  8. Summation Kernels 82
3. Applications of Fourier Series 91
  1. Derivation of Some Problems 91
  2. Solution of the Force-Free Vibrating String Problem 98

3.	D'Alembert's Solution of the Vibrating String Problem	108
4.	Heat Conduction	114
5.	The Applied Force Problem for the Vibrating String	124
4.	<b>Some Harmonic Function Theory</b>	<b>134</b>
1.	Introduction	134
2.	Harmonic Functions on a Disk; Poisson's Integral	140
3.	Poisson's Integral	147
4.	The Maximum–Minimum Principle	154
5.	Properties of Harmonic Functions	157
6.	Some Applications of the Divergence Theorem	163
7.	The Heat Equation and the Theta Function Kernel	167
8.	Harmonic Functions on Connected Open Sets	173
9.	Miscellaneous Exercises	181
5.	<b>Multiple Fourier Series</b>	<b>185</b>
1.	Double Fourier Series, Real Form	185
2.	Complex Form for Double Fourier Series, Triple Fourier Series	189
3.	Convergence and Completeness	193
4.	Some Applications	199
*5.	Completeness of Complex Exponential Systems	212
6.	<b>Basic Theory of the Fourier Transform</b>	<b>217</b>
1.	Introduction	217
2.	Improper Integrals Dependent on a Parameter	222
3.	Basic Computational Theorems	229
4.	Fourier Inversion, Gauss–Weierstrass Summation	234
5.	Fourier Inversion, Dirichlet's Method	239
6.	Convolution	247
7.	Multiple Fourier Transforms	254
8.	Miscellaneous Exercises	262
7.	<b>Applications of Fourier Transforms</b>	<b>264</b>
	Part A. Partial Differential Equations	264
1.	Laplace's Equation	264
2.	The Heat Equation	271
*3.	Uniqueness of Solutions to the Heat Equation	279
	Part B. Fourier Optics	284
4.	Fraunhofer Diffraction	284
5.	Rectangular Apertures	289

6.	Circular Apertures	292
7.	Interference	295
8.	Diffraction Gratings	297
9.	The Array Theorem	302
10.	Imaging Theory	305
	Part C. Signal Processing	311
11.	A Brief Introduction to Sampling Theory	311
12.	The Poisson Summation Formula	315
13.	Computerized Fourier Analysis (Fast Fourier Transforms)	320
8.	Legendre Polynomials and Spherical Harmonics	329
1.	A Problem in Mechanics, Legendre Polynomials	330
2.	Rodrigues' Formula and Laplace's Integral	333
3.	Legendre's Equation, Orthogonality of the Legendre Polynomials	337
4.	Solution of Dirichlet's Problem by Legendre Polynomials	341
5.	Dirichlet's Problem inside a Sphere, Laplace's Series	346
6.	Spherical Harmonics	352
7.	Poisson's Integral	356
8.	Validity of Spherical Harmonic Series Expansions	360
9.	Properties of Harmonic Functions	366
10.	Miscellaneous Exercises	369
9.	Some Other Transforms	371
	Part A. The Laplace Transform	371
1.	Definition and Examples	371
2.	Properties of the Laplace Transform	374
3.	Some Remarks on Applications	378
	Part B. The Radon Transform	380
4.	Introduction	380
5.	Coordinatized Form for the Radon Transform	383
6.	Some Properties of Radon Transforms	385
7.	Poisson's Equation	389
8.	Inversion of Radon Transforms	391
9.	Further Aspects of Inversion	397
10.	The Wave Equation, Solution by Plane Waves	398
10.	A Brief Introduction to Bessel Functions	401
1.	Bessel's Equation	401
2.	Recursion Relations, Integral Form	403
3.	Orthogonality, Fourier-Bessel Series	407
4.	Applications	413

Appendix A: Divergence of Fourier Series    421

Appendix B: Brief Tables of Fourier Series and  
Fourier Transforms    424

Bibliography    426

Index    431



# Fourier Analysis