

By orthogonality, all the terms go away except

$$\int_{-L}^L a_n \cos \frac{n\pi t}{L} \cos \frac{m\pi t}{L} dt \quad \text{when } m=n$$

$$= a_m L$$

$$\text{So } \int_{-L}^L f(t) \cos \frac{m\pi t}{L} dt \quad \text{so } a_m = \frac{1}{L} \int_{-L}^L f(t) \cos \frac{m\pi t}{L} dt$$

Similar argument shows $b_m = \frac{1}{L} \int_{-L}^L f(t) \sin \frac{m\pi t}{L} dt$

Definition The Fourier coefficients of $f(t)$ are

$$a_0 = \frac{1}{L} \int_{-L}^L f(t) dt \quad a_n = \frac{1}{L} \int_{-L}^L f(t) \cos \frac{n\pi t}{L} dt \quad n=1, 2, \dots$$

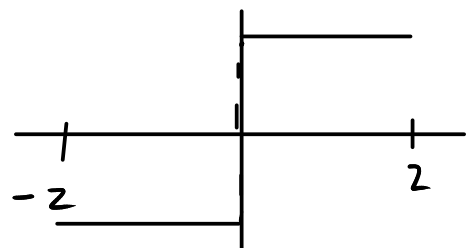
$$b_n = \frac{1}{L} \int_{-L}^L f(t) \sin \frac{n\pi t}{L} dt \quad n=1, 2, \dots$$

The Fourier Series of $f(t)$ is

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

Examples: square-wave with period $4=2L$, $L=2$.

$$f(t) = \begin{cases} 1 & 0 \leq t < 2 \\ -1 & -2 \leq t < 0 \end{cases}$$



Repeats periodically

