

# Lecture 3: Fourier Series - Fall 2011

(1)

The simplest bound-state system in QM is the particle-in-a-box, and its mathematical description is a Fourier Series.

Let  $F(x)$  be (1) periodic with period  $2L$  and (2) square integrable between  $-L$  and  $L$ .

Then  $F(x)$  can be written as a "Fourier Series":

$$F(x) = \sum_{n=-\infty}^{\infty} c_n e^{i n \pi x / L} \quad \text{for some set of coefficients } \{c_n\}$$

↑ This form can represent a real  $F(x)$  or complex  $F(x)$ .

But if  $F(x)$  is real then we can also write the Fourier Series as

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

for some set of  $\{a_n\}$ ,  $\{b_n\}$ .

For real  $F(x)$ , we can convert between the two forms like this:

$$\begin{aligned} c_n &= \frac{1}{2}(a_n - i b_n), \quad n > 0 \\ &= \frac{1}{2}(a_0), \quad n = 0 \\ &= \frac{1}{2}(a_{-n} + i b_{-n}), \quad n < 0 \end{aligned}$$

AND

$$\begin{aligned} a_n &= c_n + c_{-n} \\ b_n &= i(c_n - c_{-n}) \end{aligned}$$

To show that the two forms are equivalent, just substitute for  $e_n$  and use Euler's Formula:

$$e^{in\pi x/L} = \cos\left(\frac{n\pi x}{L}\right) + i \sin\left(\frac{n\pi x}{L}\right)$$

Two important properties of the set of function  $\{e^{in\pi x/L}\}$ :

show

① They are "complete": Any periodic, square integrable function can be written as a sum of the  $\{e^{in\pi x/L}\}$ .

② They are "orthonormal": If we multiply two of these functions together and integrate, we get:

Show this on the homework

$$\int_{-L}^L \left( e^{in\pi x/L} \right) \left( e^{-im\pi x/L} \right) dx = \begin{cases} 0, & \text{if } m \neq n \\ 2L, & \text{if } m = n \end{cases}$$

$\uparrow$   $n!$                        $\uparrow$   $m!$

~~We write this~~

Define "Kronecker Delta":  $\delta_{nm} \equiv \begin{cases} 1, & m = n \\ 0, & m \neq n \end{cases}$

Then we can write

$$\frac{1}{2L} \int_{-L}^L \left( e^{in\pi x/L} \right) \left( e^{-im\pi x/L} \right) dx = \delta_{nm}$$

Orthogonality condition for the functions  $\{e^{in\pi x/L}\}$ .

**Question:** How do we find the correct  $\{c_n\}$  to represent a particular function  $f(x)$ ?

**Answer:** Use "Fourier's Trick" method  
↑ Griffith's terminology

Evaluate this integral:

$\frac{1}{2L} \int_{-L}^L f(x) e^{-im\pi x/L} dx = \frac{1}{2L} \int_{-L}^L \left( \sum_{n=-\infty}^{\infty} c_n e^{in\pi x/L} \right) e^{-im\pi x/L} dx$

Fourier Series for  $f(x)$

$= \sum_{n=-\infty}^{\infty} c_n \underbrace{\frac{1}{2L} \int_{-L}^L \left( e^{in\pi x/L} \right) \left( e^{-im\pi x/L} \right) dx}_{\text{Kronecker Delta!}}$

$= \sum_{n=-\infty}^{\infty} c_n \delta_{nm} = c_m$

Kronecker Delta

Kills all terms except  $n=m$

**Conclusion** To calculate a particular coefficient  $c_m$

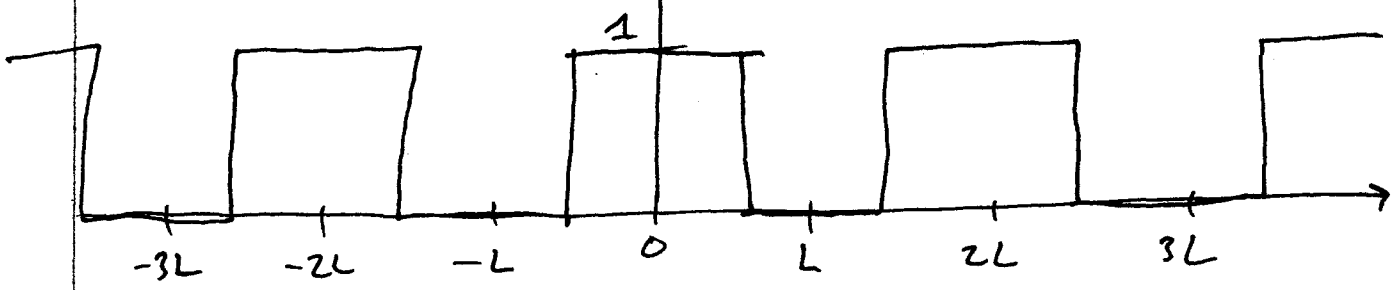
do this:

$c_m = \frac{1}{2L} \int_{-L}^L f(x) e^{-im\pi x/L} dx$

one particular member of the set  $\{c_n\}$ .

Example

$f(x)$  "Square wave"



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$$f(x) = \begin{cases} 0, & -L < x < -\frac{L}{2} \\ 1, & -\frac{L}{2} < x < \frac{L}{2} \\ 0, & \frac{L}{2} < x < L \end{cases}$$

Then  $C_m = \frac{1}{2L} \int_{-L}^L f(x) e^{-im\pi x/L} dx$

$$= \frac{1}{2L} \int_{-\frac{L}{2}}^{\frac{L}{2}} e^{-im\pi x/L} dx \quad \leftarrow f(x) \text{ only non-zero between } -\frac{L}{2} \text{ and } \frac{L}{2}.$$

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

$$= \frac{-1}{2im\pi} \left[ e^{-im\pi/2} - e^{+im\pi/2} \right]$$

$$C_m = \frac{1}{m\pi} \sin\left(\frac{m\pi}{2}\right) \quad \leftarrow \text{true for } m \neq 0.$$

~~We can convert to the sine & cosine form:~~

For  $m=0$ ,  $C_0 = \frac{1}{2L} \int_{-L}^L f(x) e^{i(0)\pi x/L} dx = \frac{1}{2}$

Convert to sine & cosine form:

$$a_n = C_n + C(-n) = \frac{1}{n\pi} \sin\left(\frac{n\pi}{2}\right) + \frac{1}{(-n\pi)} \sin\left(-\frac{n\pi}{2}\right) = \frac{2}{n\pi} \sin\left(\frac{n\pi}{2}\right)$$

$$b_n = i(C_n - C(-n)) = 0 \quad \leftarrow \text{no sine terms!}$$

$f(x)$  is even, but sine terms are odd.

Summary: For the square wave,

$$f(x) = \sum_{\substack{n=-\infty \\ \text{except } n=0}}^{\infty} \left( \frac{1}{n\pi} \sin\left(\frac{n\pi}{2}\right) \right) e^{in\pi x/L} + \frac{1}{2}$$

↑  
n=0 term

AND ALSO

$$f(x) = \frac{1}{2} + \sum_{n=1}^{\infty} \left( \frac{2}{n\pi} \sin\left(\frac{n\pi}{2}\right) \right) \cos\left(\frac{n\pi x}{L}\right)$$

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Recap: Let  $f(x)$  be ① periodic with period  $2L$   
and ② square integrable between  $-L$  &  $L$ .

Then  $f(x)$  can be written as a "Fourier Series":

$$f(x) = \sum_{n=-\infty}^{\infty} c_n e^{i n \pi x / L} \quad \text{for some set of coefficients } \{c_n\}.$$

This is very useful for periodic functions.

But what if we want to represent a non-periodic function?

In that case we can use the continuous limit of the Fourier series, called the "Fourier Transform".

Rewrite the Fourier Series this way:

$$f(x) = \sum_{n=-\infty}^{\infty} c_n e^{i n \pi x / L} \quad \underbrace{\Delta n}_{\downarrow 1} = \frac{L}{\pi} \sum_{n=-\infty}^{\infty} c_n e^{i n \pi x / L} \left( \frac{\pi \Delta n}{L} \right)$$

Define:

$$k \equiv \frac{n\pi}{L}, \quad \Delta k \equiv \frac{\pi \Delta n}{L}, \quad \text{and} \quad \frac{A(k)}{\sqrt{2\pi}} \equiv \frac{L}{\pi} c_n.$$

Then,

$$f(x) = \frac{1}{\sqrt{2\pi}} \sum_{k=-\infty}^{\infty} A(k) e^{ikx} \Delta k$$

Now, to represent a non-periodic function, take the limit where the period goes to infinity,  $L \rightarrow \infty$ :

Then  $\Delta k = \frac{\pi \Delta n}{L} \rightarrow dk$  as  $L \rightarrow \infty$

And 
$$F(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} dk A(k) e^{ikx}$$

Fourier representation of non-periodic  $f(x)$ .

The function  $A(k)$  is called the "Fourier Transform" of  $f(x)$ .

$A(k)$  is analogous to the coefficients  $\{c_n\}$ , but the  $\{c_n\}$  are for representing a periodic function, and  $A(k)$  is for a non-periodic function.

Question

How do we find the correct  $A(k)$  for a particular function  $f(x)$ ?

Answer: For the  $c_n$ , we did this:

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

Take the limit where  $L \rightarrow \infty$ ; Rewrite:  $\frac{n\pi}{L} = k$

$$c_n \left(\frac{L}{\pi}\right) \sqrt{2\pi} = \frac{\sqrt{2\pi}}{2\pi} \int_{-L}^L f(x) e^{-ikx} dx$$

$A(k)$

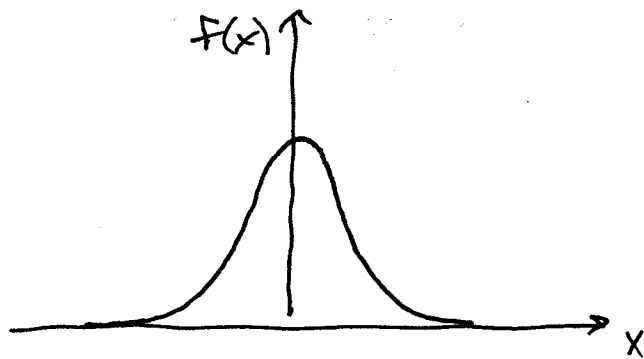
$$A(k) = \frac{1}{\sqrt{2\pi}} \int_{-L}^L f(x) e^{-ikx} dx$$

Take the limit where  $L \rightarrow \infty$ :

$$A(k) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{-ikx} dx$$

Plancherel's Theorem

Example: Let  $F(x) = e^{-ax^2}$  (a gaussian)



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What is the Fourier Transform  $A(k)$ ?

Answer:

$$A(k) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-ax^2 - ikx} dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-(ax^2 + ikx)} dx$$

Complete the squares Define  $y = \sqrt{a}(x + \frac{ik}{2a})$ .

Then  $y^2 = ax^2 - \frac{k^2}{4a} + ikx$ ,  $dy = \sqrt{a} dx$

$$\therefore A(k) = \frac{1}{\sqrt{2\pi}} \frac{1}{\sqrt{a}} e^{-k^2/4a} \int_{-\infty}^{\infty} e^{-(ax^2 + ikx - \frac{k^2}{4a})} (\sqrt{a} dx)$$

$$= \frac{e^{-k^2/4a}}{\sqrt{2\pi a}} \int_{-\infty}^{\infty} e^{-y^2} dy$$

$\underbrace{\hspace{10em}}_{\sqrt{\pi}}$

$$A(k) = \frac{e^{-k^2/4a}}{\sqrt{2a}}$$

← The Fourier Transform of a gaussian in  $x$  is a gaussian in  $k$ .