

# CONTENTS

Preface	9
Notation	12
<b>CHAPTER 1 — BASIC CONCEPTS</b>	<b>1</b>
1.1. Functions	
1.2. Series	
1.3. Abelian summation	
1.4. Lebesgue integral	
1.5. Some formulas for trigonometric functions	
Problems	
<b>CHAPTER 2 — CONCEPT OF A FOURIER SERIES</b>	<b>19</b>
2.1. Solution of the equation of a vibrating string	
2.2. Fourier series of an integrable function	
2.3. Convergence of trigonometric series	
2.4. Convergence of a Fourier series	
Problems	
<b>CHAPTER 3 — HILBERT SPACE</b>	<b>51</b>
3.1. Introduction	
3.2. Concept of a Hilbert space	
3.3. Length of a vector and the distance between two vectors in a Hilbert space	
3.4. Complete Hilbert space	
3.5. Orthonormal sequences and the best approximation	
3.6. Orthonormalization	
3.7. Orthogonal systems	
Problems	
<b>Appendix — The space of integrable functions</b>	
Problems	

**CHAPTER 4 — SOME SPECIAL FOURIER SERIES IN SPECIFIC HILBERT SPACES**

101

- 4.1. Some properties of the space  $L_2$
- 4.2. Trigonometric Fourier series of functions of one variable
- 4.3. Trigonometric Fourier series with a general period
- 4.4. Fourier series of functions of several variables
- 4.5. Expansions with respect to eigenfunctions
- 4.6. Orthogonal polynomials

Problems

**CHAPTER 5 — CALCULATION OF FOURIER SERIES**

149

- 5.1. Expansions of various functions
- 5.2. Expansions of functions defined on an interval of half length
- 5.3. Expansions of a non-periodic function
- 5.4. Complex and phase forms of the Fourier series
- 5.5. Application of various operations with series
- 5.6. Application of functions of a complex variable
- 5.7. Conjugate series
- 5.8. Evaluation of various number series and integrals by means of Fourier series

Problems

**CHAPTER 6 — APPROXIMATE HARMONIC ANALYSIS**

196

- 6.1. Introduction
- 6.2. Krylov's method
- 6.3. Approximate summation of series
- 6.4. Numerical calculation of Fourier coefficients

Problems

**CHAPTER 7 — SOME SPECIAL CRITERIA FOR CONVERGENCE** 225

- 7.1. Gibbs phenomenon
- 7.2. Dirichlet's kernel
- 7.3. Continuous periodic functions
- 7.4. Principle of localization
- 7.5. Absolutely continuous functions
- 7.6. Functions of bounded variation
- 7.7. Fourier coefficients and the properties of the sum
- 7.8. Functions in  $W_2^{(k)}$
- 7.9. Convergence of arithmetic means

Problems

- 8.1. Fourier transforms as a limit case of Fourier series
- 8.2. Inversion formula
- 8.3. Fourier transforms of functions in  $L_2$
- 8.4. Properties of Fourier transforms
- 8.5. Fourier transforms of distributions

Problems

## CHAPTER 9 — EXAMPLES OF THE APPLICATION OF FOURIER SERIES

292

- 9.1. Classical solution of the equation for a string
- 9.2. Generalized solution
- 9.3. Decomposition of a tone into harmonics. Vibrations of a tuner
- 9.4. Equation of heat conduction
- 9.5. Laplace equation
- 9.6. Some applications of Fourier series in the theory of integral equations
- 9.7. Some applications of Fourier transforms

Problems

## CHAPTER 10 — SURVEY OF FOURIER SERIES AND FOURIER TRANSFORMS OF SOME COMMONLY USED FUNCTIONS

336

References	351
Bibliography	352
Index	353