# T.Y.B.Sc. SEM – V

Subject: Physics

### **Paper- 501**

# **Unit -1**



# Fourier series



- Introduction
- Fourier series
- Co efficient of Fourier series
- **•** Orthogonality condition
- Application of Fourier series
- Complex form of Fourier series
- Numerical

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#### **TITLE JUSTIFICATION :**

The title justified as that in 1822 a French mathematician Joseph Fourier invented a **Fourier series** Function. According to Fourier series if we have any **periodic signal** (**means** that signal repeat itself after some particular time) we can calculate their time period and frequency. In short, "Fourier series is a way of representing a periodic function as a (possibly infinite) sum of **sine** and **cosine** functions." Fourier series is a very powerful method to solve ordinary and partial differential equations.

#### **THEME :**

**2**

In this chapter we will study about the **Fourier series** which is useful to find out the **frequency** of the **periodic function**. The Fourier series is a particular way of rewriting functions as a series of trigonometric functions like in the form of Sine & Cosine for the wave function. For functions that are **not periodic**, the Fourier series is replaced by the **Fourier transform**. Fourier series also use as the **Signal** processing, **Image** Processing, **Heat** distribution, **Wave** simplification**, Radiation** measurement etc….

### **INTRODUCTION :**

### **Fourier Series:**

- Any piecewise smooth function defined on a finite interval has a Fourier series expansion.
- In 1822 French mathematician J.B. FOURIER invented Fourier series. It is an infinite series representation of periodic function in terms of the trigonometric sine and cosine functions. Fourier series is a very powerful method to solve ordinary and partial differential equations.
- Fourier series is possible not only for continuous functions but also for periodic functions, functions which are discontinuous in their values and derivatives.
- "**A Fourier series is defined as an expansion of a periodic function or representation of a function in a series of sines and cosines**, "

$$
f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx
$$

Here is the coefficients  $\mathbf{a}_0$ ,  $\mathbf{a}_n$  and  $\mathbf{b}_n$  are the Fourier coefficients of  $f(x)$  defined as:

Fourier coefficients of  $f(x)$ , given by the Euler formulas

$$
a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx
$$

$$
a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx
$$

$$
b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx
$$







### **Fourier Series Co - efficient :**

Let us further assume that  $f(x)$  can be represented by a trigonometric series,

$$
f(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) \qquad -\pi \le x \le \pi
$$
 .... (A)

#### • FOR DETERMINATION OF  $a_0$ :

if we integrate both side of equation (A) :

$$
\int_{-\pi}^{\pi} f(x) dx = \int_{-\pi}^{\pi} a_0 dx + \int_{-\pi}^{\pi} \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) dx
$$
  
=  $2\pi a_0 + \sum_{n=1}^{\infty} a_n \int_{-\pi}^{\pi} \cos nx dx + \sum_{n=1}^{\infty} b_n \int_{-\pi}^{\pi} \sin nx dx$ 

but

$$
\int_{-\pi}^{\pi} \cos nx \, dx = \frac{1}{n} \sin nx \bigg]_{-\pi}^{\pi} = \frac{1}{n} \left[ \sin n\pi - \sin(-n\pi) \right] = 0
$$

because n is an integer. Similarly,

$$
\int_{-\pi}^{\pi} \sin nx \, dx = 0.
$$
 So

$$
\int_{-\pi}^{\pi} f(x) dx = 2\pi a_0
$$

and solving for  $a_0$  gives

$$
a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) \, dx
$$
 .... (1)

#### FOR DETERMINATION OF  $a_n$ :

For determine we have multiply equation A with cos mx and integrate with limits.

$$
\int_{-\pi}^{\pi} f(x) \cos mx \, dx = \int_{-\pi}^{\pi} \left[ a_0 + \sum_{n=1}^{\infty} \left( a_n \cos nx + b_n \sin nx \right) \right] \cos mx \, dx
$$

$$
= a_0 \int_{-\pi}^{\pi} \cos mx \, dx + \sum_{n=1}^{\infty} a_n \int_{-\pi}^{\pi} \cos nx \cos mx \, dx + \sum_{n=1}^{\infty} b_n \int_{-\pi}^{\pi} \sin nx \cos mx \, dx
$$

For using orthogonality function for above equation , the first and third term will be zero for above equation. The only nonzero term is  $a_m \pi$  and we get,

$$
\int_{-\pi}^{\pi} f(x) \cos mx \, dx = a_m \pi
$$

Solving for am, and then replacing m by n , we have

$$
a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx \qquad n = 1, 2, 3, \dots
$$
 (2)

• FOR DETERMINATION OF  $b_n$ :

Similarly, if we multiply both sides of Equation **A** with **sin mx** by and integrate them, we get

$$
b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx \qquad n = 1, 2, 3, \dots
$$

…. (3)

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So we get below result :

**6**

Fourier coefficients of  $f(x)$ , given by the Euler formulas

$$
a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx
$$
  

$$
a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx
$$
  

$$
b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx
$$

### **Orthogonality condition :**

- $\mathcal{F}{Trigonometric Poly.}$  = Itself
- $\int_{-\pi}^{\pi} \sin nx \sin mx dx = \begin{cases} 0 & : n \neq m \\ \pi & : n = m \end{cases}$
- $\int_{-\pi}^{\pi} \sin nx \cos mx dx = 0$  always
- $\int_{-\pi}^{\pi} \cos nx \cos mx \, dx = \begin{cases} 0 & : n \neq m \\ \pi & : n = m \end{cases}$



#### Problems on Fourier Series

1) Find the Fourier series to represent  $f(x) = x^2$  in the interval  $(0, 2\pi)$ .

**Sol:** We know that, the Fourier series of  $f(x)$  defined in the interval  $(0, 2\pi)$  is given by

$$
f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)
$$

where,  $a_0 = \frac{1}{\pi} \int_0^{2\pi} f(x) dx$ 

$$
a_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \cos nx \, dx
$$
  

$$
b_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \sin nx \, dx
$$

Here,  $f(x) = x^2$ 

Now,  $a_0 = \frac{1}{\pi} \int_0^{2\pi} f(x) dx = \frac{1}{\pi} \int_0^{2\pi} x^2 dx$  $=\frac{1}{\pi}\left[\frac{x^3}{3}\right]_0^{2\pi}=\frac{1}{3\pi}\left[(2\pi)^3-0\right]=\frac{8}{3}\pi^2$  $\Rightarrow \boxed{a_0 = \frac{8}{3}\pi^2}$ Again,  $a_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \cos nx \, dx = \frac{1}{\pi} \int_0^{2\pi} \frac{x^2}{u} \frac{\cos nx}{v} \, dx$ 

$$
= \frac{1}{\pi} \Big[ x^2 \int \cos nx \, dx - \Big\{ \int \frac{d}{dx} (x^2) (\int \cos nx \, dx) dx \Big\} \Big]
$$

 $\left[\because \int uv \, dx = u \int v \, dx - \left\{\int \frac{du}{dx} \cdot (\int v \, dx) dx\right\}\right]$ 

$$
= \frac{1}{\pi} \left[ x^2 \left( \frac{\sin nx}{n} \right) - \left\{ \int 2x \left( \frac{\sin nx}{n} \right) dx \right\} \right]_0^{2n}
$$
  
\n
$$
= \frac{1}{\pi} \left[ x^2 \left( \frac{\sin nx}{n} \right) - \frac{2}{n} \left\{ \int \frac{x}{u} \frac{\sin nx}{v} dx \right\} \right]_0^{2n}
$$
  
\n
$$
= \frac{1}{\pi} \left[ x^2 \left( \frac{\sin nx}{n} \right) - \frac{2}{n} \left( -x \frac{\cos nx}{n} + \int 1 \cdot \frac{\cos nx}{n} dx \right) \right]_0^{2n}
$$
  
\n
$$
= \frac{1}{\pi} \left[ x^2 \left( \frac{\sin nx}{n} \right) - \frac{2}{n} \left( -x \frac{\cos nx}{n} + \frac{1}{n} \int \cos nx \, dx \right) \right]_0^{2n}
$$
  
\n
$$
= \frac{1}{\pi} \left[ x^2 \left( \frac{\sin nx}{n} \right) - \frac{2}{n} \left( -x \frac{\cos nx}{n} + \frac{1}{n} \frac{\sin nx}{n} \right) \right]_0^{2n}
$$
  
\n
$$
= \frac{1}{\pi} \left[ x^2 \left( \frac{\sin nx}{n} \right) + \frac{2}{n^2} x \cos nx - \frac{2}{n^3} \sin nx \right]_0^{2n}
$$
  
\n
$$
= \frac{4}{n^2} \left[ \because \frac{\cos 2n\pi}{n} = 1 \right]
$$

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$$
\Rightarrow \frac{a_n}{n^2} = \frac{4}{\pi} \int_0^{2\pi} f(x) \sin nx \, dx = \frac{1}{\pi} \int_0^{2\pi} \frac{x^2}{u} \frac{\sin nx}{v} \, dx
$$
\n
$$
= \frac{1}{\pi} \left[ x^2 \int \sin nx \, dx - \left\{ \int \frac{d}{dx} (x^2) \left( \int \sin nx \, dx \right) dx \right\} \right] \quad \left[ \because \int uv \, dx = u \int v \, dx - \left\{ \int \frac{du}{dx} \cdot \left( \int v \, dx \right) dx \right\} \right]
$$
\n
$$
= \frac{1}{\pi} \left[ x^2 \left( -\frac{\cos nx}{n} \right) - \left\{ \int 2x \left( -\frac{\cos nx}{n} \right) dx \right\} \right]_0^{2\pi}
$$
\n
$$
= \frac{1}{\pi} \left[ -x^2 \left( \frac{\cos nx}{n} \right) + \frac{2}{\pi} \left( \int \frac{x}{u} \frac{\cos nx}{v} \, dx \right) \right]_0^{2\pi}
$$
\n
$$
= \frac{1}{\pi} \left[ -x^2 \left( \frac{\cos nx}{n} \right) + \frac{2}{\pi} \left( x \frac{\sin nx}{n} + \int x \frac{\sin nx}{n} \, dx \right) \right]_0^{2\pi}
$$
\n
$$
= \frac{1}{\pi} \left[ -x^2 \left( \frac{\cos nx}{n} \right) + \frac{2}{\pi} \left( x \frac{\sin nx}{n} + \frac{1}{n} \int \sin nx \, dx \right) \right]_0^{2\pi}
$$
\n
$$
= \frac{1}{\pi} \left[ -x^2 \left( \frac{\cos nx}{n} \right) + \frac{2}{\pi} \left( x \frac{\sin nx}{n} + \frac{1}{n} \int \sin nx \, dx \right) \right]_0^{2\pi}
$$
\n
$$
= \frac{1}{\pi} \left[ -x^2 \left( \frac{\cos nx}{n} \right) + \frac{2}{\pi} \left( x \frac{\sin nx}{n} + \frac{1}{n} \sin nx \, dx \right) \right]_0^{2\pi}
$$
\n
$$
= -\frac{4\pi}{\pi} \quad \left[ \because \sin 2n\pi = 0
$$

Hence the result

**8**

 $\ddot{\ddot{\phantom{z}}}\,$ 

2) Find the Fourier series of the periodic function defined as  $f(x) = \begin{cases} -\pi & ; -\pi < x < 0 \\ x & ; & 0 < x < \pi \end{cases}$ 

Hence deduce that  $\frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{5^2} + ... = \frac{\pi^2}{8}$ 

Sol: We know that, the Fourier series of  $f(x)$  defined in the interval  $(-\pi, \pi)$  is given by

$$
f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)
$$

where,  $a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx$  $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx$  $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx$ Here,  $f(x) = \begin{cases} -\pi & ; -\pi < x < 0 \\ x & ; 0 < x < \pi \end{cases}$ Now,  $a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \left[ \int_{-\pi}^{0} f(x) dx + \int_{0}^{\pi} f(x) dx \right]$  $=\frac{1}{\pi}\left[\int_{-\pi}^{0}(-\pi) dx + \int_{0}^{\pi} x dx\right]$  $=\frac{1}{\pi}\left[(-\pi)\int_{-\pi}^{0}dx+\int_{0}^{\pi}x\,dx\right]$  $=\frac{1}{\pi}\left[(-\pi)[x]_{-\pi}^{0}+\left[\frac{x^{2}}{2}\right]_{0}^{\pi}\right]=\frac{1}{\pi}\left[(-\pi)(\pi)+\frac{\pi^{2}}{2}\right]$  $=\frac{1}{\pi}\left[-\pi^2+\frac{\pi^2}{2}\right]=-\frac{\pi}{2}$  $\Rightarrow a_0 = -\frac{\pi}{2}$ 

Also,  $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx$ 

$$
= \frac{1}{\pi} \Big[ \int_{-\pi}^{0} f(x) \cos nx \, dx + \int_{0}^{\pi} f(x) \cos nx \, dx \Big]
$$
  
\n
$$
= \frac{1}{\pi} \Big[ \int_{-\pi}^{0} (-\pi) \cos nx \, dx + \int_{0}^{\pi} x \cos nx \, dx \Big]
$$
  
\n
$$
= \frac{1}{\pi} \Big[ -\pi \int_{-\pi}^{0} (\cos nx) \, dx + \int_{0}^{\pi} x \cos nx \, dx \Big]
$$
  
\n
$$
= \frac{1}{\pi} \Big[ -\pi \Big( \frac{\sin nx}{n} \Big)_{-\pi}^{0} + \Big\{ x \Big( \frac{\sin nx}{n} \Big) - \int 1 \Big( \frac{\sin nx}{n} \Big) \, dx \Big\}_{0}^{\pi} \Big]
$$
  
\n
$$
= \frac{1}{\pi} \Big[ -\frac{\pi}{n} (\sin nx)_{-\pi}^{0} + \Big\{ \frac{x \sin nx}{n} - \frac{1}{n} \int \sin nx \, dx \Big\}_{0}^{\pi} \Big]
$$
  
\n
$$
= \frac{1}{\pi} \Big[ -\frac{\pi}{n} (\sin nx)_{-\pi}^{0} + \Big\{ \frac{x \sin nx}{n} - \frac{1}{n} \frac{(-\cos nx)}{n} \Big\}_{0}^{\pi} \Big]
$$

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$$
\frac{1}{\pi} \left[ -\frac{\pi}{n} (\sin nx)^0 \pi + \frac{\left\{ \frac{x \sin nx}{n} + \frac{1}{n^2} \cos nx \right\}_0^n \right] \n= \frac{1}{\pi} \left[ -\frac{\pi}{n} [0 - \sin(-n\pi)] + \left\{ \left( \frac{\pi \sin nx}{n} + \frac{1}{n^2} \cos n\pi \right) - \left( 0 + \frac{1}{n^2} \cos n0 \right) \right\} \right] \n= \frac{1}{\pi} \left[ -\frac{\pi}{n} \sin n\pi + \left\{ \left( \frac{\pi \sin n\pi}{n} + \frac{1}{n^2} \cos n\pi \right) - \frac{1}{n^2} \cdot 1 \right\} \right] \qquad \left[ \because \frac{\cos(-\theta)}{\sin(-\theta)} = \sin \theta \right] \n\Rightarrow a_n = \frac{1}{\pi} \left[ -\frac{\pi}{n} (0) + \left\{ \left( \frac{\pi (0)}{n} + \frac{1}{n^2} (-1)^n \right) - \frac{1}{n^2} \right\} \right] \qquad \left[ \because \frac{\sin n\pi}{\cos n\pi} = (-1)^n \right] \n= \frac{1}{\pi} \left[ \frac{(-1)^n}{n^2} + \frac{1}{n^2} \right] = \frac{1}{\pi n^2} [(-1)^n - 1] \n\Rightarrow \boxed{a_n = \frac{1}{\pi n^2} [(-1)^n - 1]} \n\Rightarrow \boxed{a_n = \frac{1}{\pi n^2} [(-1)^n - 1]} \n\Rightarrow a_n = \frac{1}{\pi} \left[ \int_{-\pi}^0 f(x) \sin nx \, dx \right] \n= \frac{1}{\pi} \left[ \int_{-\pi}^0 f(x) \sin nx \, dx + \int_0^{\pi} f(x) \sin nx \, dx \right] \n= \frac{1}{\pi} \left[ -\pi \int_{-\pi}^0 \sin nx \right] \, dx + \int_0^{\pi} x \sin nx \, dx \right] \n= \frac{1}{\pi} \left[ -\pi \int_{-\pi}^0 (\sin nx) \, dx + \int_0^{\pi} x \sin nx \, dx \right] \n= \frac{1}{\pi} \left[ \pi (\cos nx)^0 \pi + \left\{ -\frac{x \cos nx
$$

Hence, the Fourier series for given  $f(x)$  is given by

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

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 $\Rightarrow f(x) = -\frac{\pi}{4} + \sum_{n=1}^{\infty} \left( \frac{1}{\pi n^2} [(-1)^n - 1] \cos nx + \frac{1}{n} (1 - 2 \cos n\pi) \sin nx \right)$  $\Rightarrow f(x) = -\frac{\pi}{4} - \frac{2}{\pi} \left( \cos x + \frac{\cos 3x}{3^2} + \frac{\cos 5x}{5^2} + \dots \right) + \left( 3 \sin x - \frac{\sin 2x}{2} + \frac{\sin 3x}{3} - \frac{\sin 4x}{4} + \dots \right)$ **Deduction:** Put  $x = 0$  in the above function  $f(x)$ , we get  $f(0) = -\frac{\pi}{4} - \frac{2}{\pi} \left( 1 + \frac{1}{3^2} + \frac{1}{5^2} + \dots \right)$ Since,  $f(x)$  is discontinuous at  $x = 0$ ,  $\frac{f(0-0)}{f(0+0)} = -\pi$  $\Rightarrow$   $f(0) = \frac{1}{2}[f(0-0) + f(0+0)]$  $\Rightarrow f(0) = \frac{1}{2}(-\pi) = -\frac{\pi}{2}$ Hence,  $f(0) = -\frac{\pi}{2} = -\frac{\pi}{4} - \frac{2}{\pi} \left( 1 + \frac{1}{3^2} + \frac{1}{5^2} + \dots \right)$  $\Rightarrow$   $\frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{5^2} + \dots = \frac{\pi^2}{8}$ **Hence the result** 

3) Expand the function  $f(x) = x^2$  as Fourier series in  $[-\pi, \pi]$ .

Hence deduce that  $\frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \dots = \frac{\pi^2}{6}$ 

**Sol:** We know that, the Fourier series of  $f(x)$  defined in the interval  $(-\pi, \pi)$  is given by

$$
f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)
$$

where,  $a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx$  $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx$  $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx$ Here,  $f(x) = x^2$ 

Now, 
$$
a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx
$$
  
\n
$$
= \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 dx = \frac{2}{\pi} \int_{0}^{\pi} x^2 dx
$$
\n
$$
= \frac{2}{\pi} \left[ \frac{x^3}{3} \right]_{0}^{\pi} = \frac{2\pi^2}{3}
$$

$$
\Longrightarrow a_0 = \frac{2\pi^2}{3}
$$

Again,  $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx$  $=\frac{1}{\pi}\int_{-\pi}^{\pi}x^2\cos nx\,dx$  $=\frac{2}{\pi}\int_0^{\pi} x^2 \cos nx \, dx$   $[\because f(x) \text{ is even} \Rightarrow \int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx]$  $= \frac{2}{\pi} \left[ \frac{x^2 \sin nx}{n} + \frac{2x \cos nx}{n^2} - \frac{2x \sin nx}{n^3} \right]_0^{\pi} = \frac{4}{n^2} (-1)^n$  $\Rightarrow \boxed{a_n = \frac{4}{n^2}(-1)^n}$ 

Again,  $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx$  $=\frac{1}{\pi}\int_{-\pi}^{\pi} x^2 \sin nx \, dx$  $[\because f(x) \text{ is odd} \Longrightarrow \int_{-a}^{a} f(x) dx = 0]$  $= 0$ 

Hence, the Fourier series for given  $f(x)$  is given by

$$
f(x) = x^2 = \frac{\left(\frac{2\pi^2}{3}\right)}{2} + \sum_{n=1}^{\infty} \frac{4}{n^2} (-1)^n \cos nx
$$
  

$$
\implies x^2 = \frac{\pi^2}{3} + 4 \left( -\cos x + \frac{\cos 2x}{2^2} - \frac{\cos 3x}{3^2} + \frac{\cos 4x}{4^2} - \dots \right)
$$

**Deduction:** Put  $x = \pi$  in the above equation, we get

$$
\Rightarrow \pi^2 = \frac{\pi^2}{3} + 4\left(-\cos\pi + \frac{\cos 2\pi}{2^2} - \frac{\cos 3\pi}{3^2} + \frac{\cos 4\pi}{4^2} - \dots\right)
$$

$$
\Rightarrow \pi^2 - \frac{\pi^2}{3} = 4\left(1 + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \dots\right)
$$

$$
\Rightarrow \frac{2\pi^2}{3} = 4\left(1 + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \dots\right)
$$

$$
\Rightarrow \frac{\pi^2}{6} = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \dots
$$

**Hence the Result** 



#### \*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

"Education is not the learning of facts, but the training of the mind to think." -Albert Einstein



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