

Fourier Series when the Limit Function is Continuous

Theorem: If a sequence of continuous functions converges uniformly, the limit function is continuous.

Note: Each S_n in a Fourier Series is continuous because it is a linear combination of sines and cosines.

Theorem: Suppose that f is piecewise smooth on $[-L, L]$. If f is discontinuous and/or $f(-L) \neq f(L)$, the Fourier Series for f does not converge uniformly.

Theorem: If f is continuous and piecewise smooth on $[-L, L]$, and $f(-L) = f(L)$, the Fourier Series for f converges uniformly.

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Theorem: Suppose that the Fourier series for a function defined on $[-L, L]$ is $\{S_n\}$ where

$$S_n(x) = A_0 + \sum_{k=1}^{\infty} \left[A_k \cos \frac{k\pi x}{L} + B_k \sin \frac{k\pi x}{L} \right]$$

and suppose that each of $\sum_{k=0}^{\infty} |A_k|$ and

$\sum_{k=1}^{\infty} |B_k|$ exist and are finite. It follows

that $\{S_n\}$ converges uniformly on \mathbb{R} .

Proof: This follows from the Weierstrass M test

because

$$\begin{aligned} & \left| A_k \cos \frac{k\pi x}{L} + B_k \sin \frac{k\pi x}{L} \right| \\ & \leq \left| A_k \cos \frac{k\pi x}{L} \right| + \left| B_k \sin \frac{k\pi x}{L} \right| \\ & \leq |A_k| \cdot \left| \cos \frac{k\pi x}{L} \right| + |B_k| \cdot \left| \sin \frac{k\pi x}{L} \right| \\ & \leq |A_k| + |B_k| \end{aligned}$$