

The Department of Mathematics

2023-24-B term

Course Name Fourier analysis for Electrical Engineering

Course Number 201.1.9901

Course web page https://www.math.bgu.ac.il//en/teaching/spring2024/courses/ fourier-analysis-for-electrical-engineering

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Office Hours https://www.math.bgu.ac.il/en/teaching/hours

Abstract

Requirements and grading¹

Course topics

- .1 Complex valued-functions and the complex exponential. Fourier coefficients of piecewise continuous periodic functions. Basic operations and their effects on Fourier coefficients: translation, modulation, convolutions, derivatives.
- .2 Unfiorm convergence: Cesaro means, the Dirichlet and Fejer kernels, Fejer's theorem. The Weierstrass approximation theorem for trigonometric polynomials and for polynomials. Uniqueness of Fourier coefficients. The Riemann-Lebesgue lemma. Hausdorff's moment problem. Convergence of partial sums and Fourier series for \$C^2\$-functions.
- .3 Pointwise convergence: Dini's criterion. Convergence at jump discontinuities and Gibbs phenomenon.
- .4 \$L^2\$-theory: orthonormal sequences and bases. Best approximations, Bessel's inequality, Parseval's identity and convergence in \$L^2\$.

¹Information may change during the first two weeks of the term. Please consult the webpage for updates



.5 Applications to partial differential equations: the heat and wave equations on an interval with constant boundary conditions, the Dirichlet problem for the Laplace equation on the disk, the Poisson kernel.

Bibliography:

- Korner, Fourier analysis
- Stein and Shakarchi, Fourier analysis