

Panel 1

WAV format eq. 44.1 KHz, 16 bits

How much info to store Mono  
 $44000 \times 2 = 88000 \text{ bytes/sec}$   
 $\rightarrow 30 \text{ secs of "A" needs } 2.64 \text{ MB}$

How much music fits on CD?  
 $690 \text{ MB} / 88000 / 60 / 2 = 65 \text{ mins}$

Actually 75 mins Stereo = 2 channels to hold Beethoven's 9<sup>th</sup> symphony

Panel 2

If  $f(x) = a_0 + \sum_{n=1}^{\infty} a_n \cos(nx) + b_n \sin(nx) \quad |x \in [-\pi, \pi]$

then

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

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



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

Compare to Taylor series:  $f(x) = \sum_{n=0}^{\infty} a_n (x-x_0)^n$

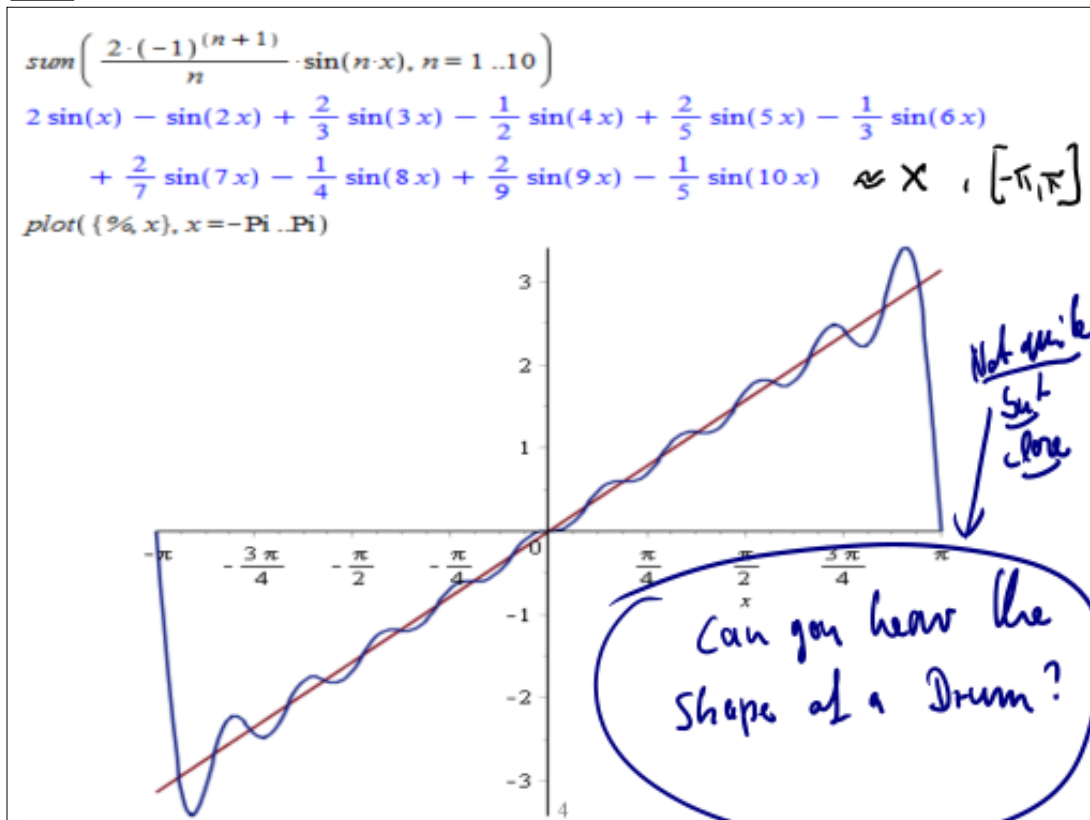
$$a_n = \frac{f^{(n)}(x_0)}{n!} \quad \text{easy!}$$

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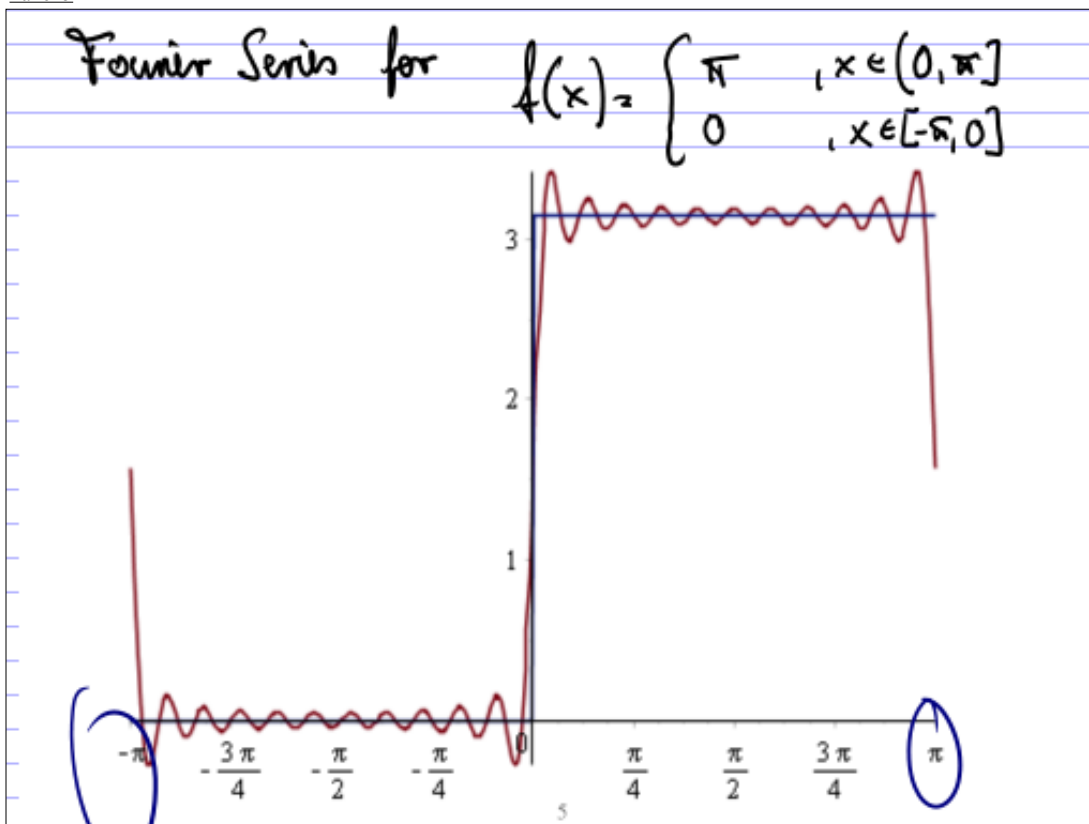
Panel 3

 <p>Jean Baptiste Joseph Fourier</p>	 <p>Brook Taylor (1685-1731)</p>
<p><b>Born</b> 21 March 1768 Auxerre, Burgundy, Kingdom of France (now in Yonne, France)</p> <p><b>Died</b> 16 May 1830 (aged 62) Paris, Kingdom of France</p> <p><b>Residence</b> France</p> <p><b>Nationality</b> French</p> <p><b>Fields</b> Mathematician, physicist, and historian</p> <p><b>Institutions</b> École Normale École Polytechnique</p> <p><b>Alma mater</b> École Normale</p> <p><b>Doctoral advisor</b> Joseph Lagrange</p> <p><b>Doctoral students</b> Gustav Dirichlet Giovanni Plana Claude-Louis Navier</p> <p><b>Known for</b> Fourier series Fourier transform</p>	<p><b>Born</b> 18 August 1685 Edmonton, Middlesex, England</p> <p><b>Died</b> 29 December 1731 (aged 46) London, England</p> <p><b>Residence</b> England</p> <p><b>Nationality</b> English</p> <p><b>Fields</b> Mathematician</p> <p><b>Institutions</b> St John's College, Cambridge</p> <p><b>Alma mater</b> St John's College, Cambridge</p> <p><b>Academic advisors</b> John Machin and John Keil</p> <p><b>Known for</b> Taylor's theorem Taylor's series</p>

Panel 4



Panel 5



Panel 6

We need to settle which functions have Fourier Series!

Recall Taylor's Theorem  $f$  has a Taylor Series if

$$\lim_{n \rightarrow \infty} R_{n+1}(x) = 0 \quad \forall x \in \mathbb{R}$$

[http://en.wikipedia.org/wiki/Fourier\\_series](http://en.wikipedia.org/wiki/Fourier_series)

Def: For all  $f: [-\pi, \pi] \rightarrow \mathbb{R}$ ,  $f$  Riemann integrable  
we define  $\langle f, g \rangle = \int_{-\pi}^{\pi} f(x)g(x)dx$

This defines a norm (length) between functions.

We write  $\|f\|_2 = \langle f, f \rangle = \int_{-\pi}^{\pi} f^2(x)dx$  mean-square norm

Panel 7

Def: A sequence  $f_n: [-\pi, \pi] \rightarrow \mathbb{R}$  of  $\mathbb{R}$ -intble functions is mean-square convergent to  $f$  if  $\|f_n - f\| \rightarrow 0$  as  $n \rightarrow \infty$  or  $f_n \xrightarrow{L^2} f$  almost everywhere

Def: A sequence  $f_n$  of functions converges to  $f$  a.e. if  $f_n \rightarrow f$  pointwise except of  $x \in E$  and  $\mu(E) = 0$

Ex:  $f_n(x) = x^n, x \in [0, 1]$ .  $f = 0$   $\tilde{f} = \begin{cases} x & x \in [0, 1] \\ 1 & x = 1 \end{cases}$

Does  $f_n \rightarrow f$ ? No,  $\int_0^1 |f_n - f|^2 dx = 1$

$f_n \rightarrow f$  a.e.? YES ( $\int_0^1 |f_n - f|^2 dx = 0$ )

$\|f_n - f\| \xrightarrow{L^2} 0$ ?  $\Rightarrow \int_0^1 (f_n - 0)^2 dx = \int_0^1 x^{2n} dx = \frac{1}{2n+1} \rightarrow 0$

Panel 8

Thm: If  $f_n \rightarrow f$  (conv. uniformly) then  $f_n \xrightarrow{L^2} f$

If  $f_n \xrightarrow{L^2} f$  then  $f_n \rightarrow f$  a.e.

Thm: If  $f$  is  $\mathbb{R}$ -intble and  $f_n$  is the Fourier series of  $f$  then  $f_n \xrightarrow{L^2} f$  (thus,  $f_n \rightarrow f$  a.e.)

Thm: If  $f$  is cont on  $[-\alpha, \alpha]$ , and  $f'$  exists piecewise with  $f'$  cont, then Fourier series  $f_n \Rightarrow f$  uniformly

Panel 9

Need to get rid of annoying interval  $[-\pi, \pi]$ .  
 if  $f$  is defined on  $[-L, L]$  then  
 $f(\frac{L}{\pi} x)$  is defined on  $[-\pi, \pi]$

Then  $f$  is defined on  $[-L, L]$ . If  $f$  has Fourier series,  
 then  $f \sim a_0 + \sum a_n \cos(n \frac{\pi x}{L}) + b_n \sin(n \frac{\pi x}{L})$

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

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

Panel 10

Ex 1  $f(x) = \begin{cases} 0 & -2 \leq x < 0 \\ x & 0 \leq x \leq 2 \end{cases}$       Fourier Series?

$a_0 = \frac{1}{2L} \int_{-L}^L f(x) dx = \frac{1}{4} \int_0^2 x dx = \frac{1}{8} x^2 \Big|_0^2 = \frac{1}{2}$

$a_n = \frac{1}{2} \int_0^2 x \cos(n \frac{\pi x}{2}) dx = \frac{1}{2} \left[ x \frac{2}{\pi n} \sin(n \frac{\pi x}{2}) \Big|_0^2 - \int_0^2 \frac{2}{\pi n} \sin(n \frac{\pi x}{2}) dx \right]$

$u = x$        $u' = 1$   
 $v = \cos(n \frac{\pi x}{2})$        $v' = -\frac{\pi n}{2} \sin(n \frac{\pi x}{2})$

$= \frac{2}{(\pi n)^2} ((-1)^n - 1)$  ,  $b_n = \frac{2}{\pi n} (-1)^{n+1}$

Panel 11

$$f(x) = \begin{cases} 0 & -2 \leq x < 0 \\ x & 0 \leq x \leq 2 \end{cases} \quad \text{Fourier Series?}$$

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

has both b's, a's!!

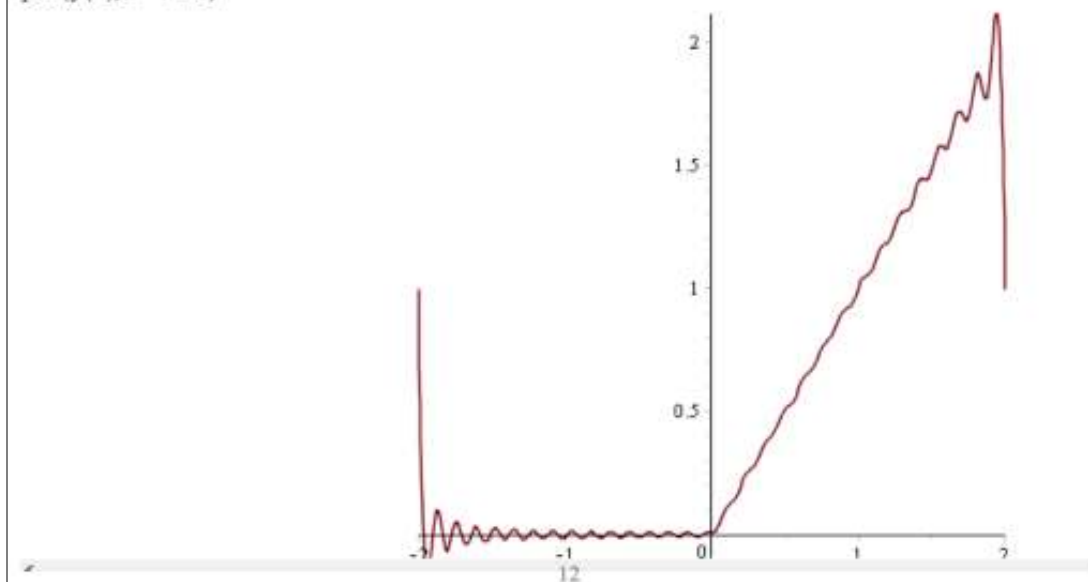
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Panel 12

$$f(x) := \frac{1}{2} + \text{sum} \left( \frac{2}{\pi^2 n^2} ((-1)^n - 1) \cos\left(\frac{n \pi x}{2}\right) + \frac{2}{n \pi} (-1)^{n+1} \sin\left(\frac{n \pi x}{2}\right), n=1..30 \right)$$

$$x \rightarrow \frac{1}{2} + \sum_{n=1}^{30} \left( \frac{2((-1)^n - 1) \cos\left(\frac{1}{2} n \pi x\right)}{\pi^2 n^2} + \frac{2(-1)^{n+1} \sin\left(\frac{1}{2} n \pi x\right)}{n \pi} \right)$$

plot(f(x), x=-2..2)



Panel 13

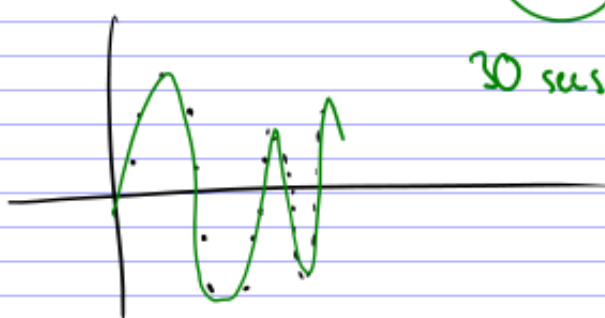
MP3 file: sample wave at  $N$  points, eg 44000 points and compute Fourier series at  $f$  going through these points, store just 1024 Fourier coef. per second.

$\rightarrow$  2048 numbers, 2 bytes per #

30 secs of "A" cost

$30 \cdot 2 \cdot 2048 \text{ bytes} = \underline{\underline{122880}}$  per channel

$\rightarrow$  244KB



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Panel 14

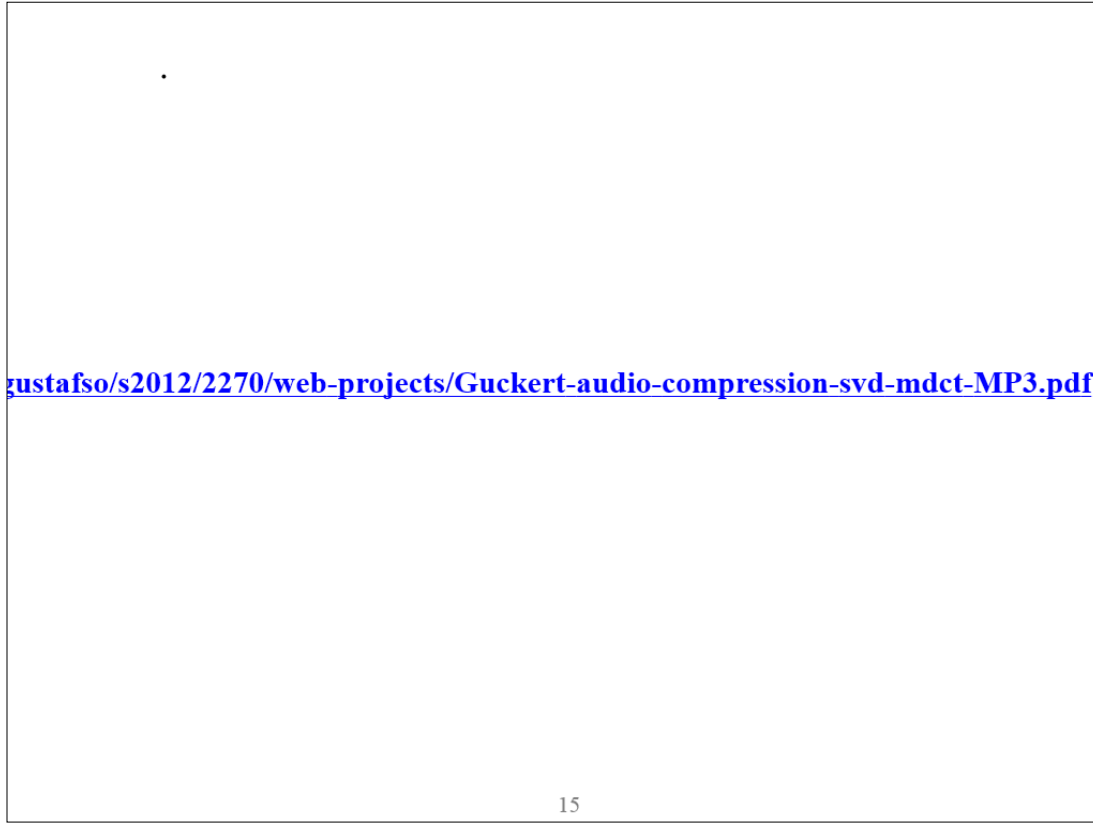
Need:  $2^N$  points  $\rightarrow$  FFT  $\rightarrow$  Fourier Coefficients

Fast-Fourier Transform

(Next Line)

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Panel 15



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